

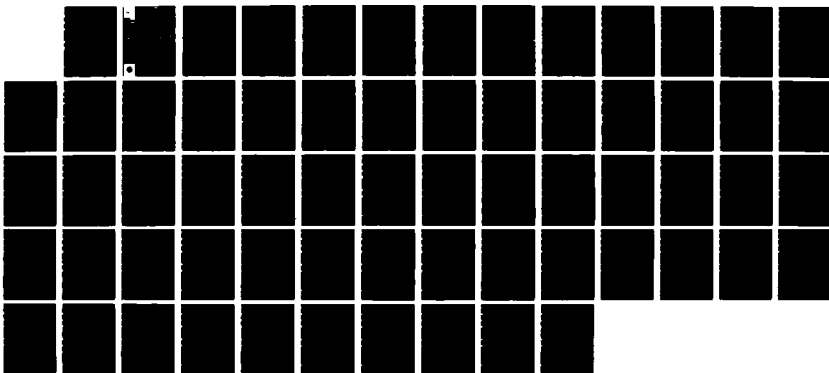
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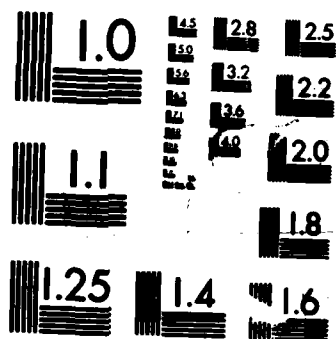
WAVE GROUP ANALYSIS BASED ON KINURA'S METHOD (US COASTAL 171  
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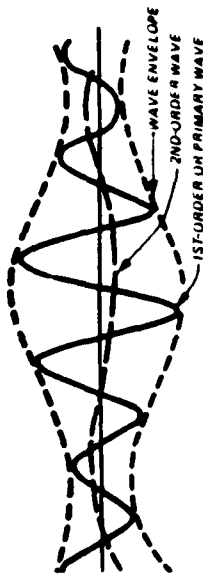


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TECHNICAL REPORT CERC-87-14

## WAVE GROUP ANALYSIS BASED ON KIMURA'S METHOD

by

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September 1987

Final Report

Approved For Public Release, Distribution Unlimited

Prepared for DEPARTMENT OF THE ARMY  
US Army Corps of Engineers  
Washington, DC 20314-1000

Under Laboratory Simulation of Spectral and  
Directional Spectral Waves Work Unit 31762

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| REPORT DOCUMENTATION PAGE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |                                              |                                                                                  | Form Approved<br>OMB No 0704-0188<br>Exp Date Jun 30, 1986 |                                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|----------------------------------------------|----------------------------------------------------------------------------------|------------------------------------------------------------|------------------------------------------|
| 1a REPORT SECURITY CLASSIFICATION<br>Unclassified                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |                                              | 1b RESTRICTIVE MARKINGS                                                          |                                                            |                                          |
| 2a SECURITY CLASSIFICATION AUTHORITY                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |                                              | 3 DISTRIBUTION/AVAILABILITY OF REPORT                                            |                                                            |                                          |
| 2b DECLASSIFICATION/DOWNGRADING SCHEDULE                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |                                              | Approved for public release; distribution unlimited.                             |                                                            |                                          |
| 4 PERFORMING ORGANIZATION REPORT NUMBER(S)<br>Technical Report CERC-87-14                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |                                              | 5 MONITORING ORGANIZATION REPORT NUMBER(S)                                       |                                                            |                                          |
| 6a NAME OF PERFORMING ORGANIZATION<br>USAEWES, Coastal Engineering<br>Research Center                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       | 6b OFFICE SYMBOL<br>(if applicable)<br>WESCV | 7a NAME OF MONITORING ORGANIZATION                                               |                                                            |                                          |
| 6c ADDRESS (City, State, and ZIP Code)<br>PO Box 631<br>Vicksburg, MS 39180-0631                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |                                              | 7b ADDRESS (City, State, and ZIP Code)                                           |                                                            |                                          |
| 8a NAME OF FUNDING/SPONSORING<br>ORGANIZATION<br>US Army Corps of Engineers                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       | 8b OFFICE SYMBOL<br>(if applicable)          | 9 PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER                                   |                                                            |                                          |
| 8c ADDRESS (City, State, and ZIP Code)<br>Washington, DC 20314-1000                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |                                              | 10 SOURCE OF FUNDING NUMBERS                                                     |                                                            |                                          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              | PROGRAM<br>ELEMENT NO.                                                           | PROJECT<br>NO                                              | TASK<br>NO                               |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              |                                                                                  |                                                            | WORK UNIT<br>ACCESSION NO<br>See reverse |
| 11 TITLE (Include Security Classification)<br>Wave Group Analysis Based on Kimura's Method                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |                                              |                                                                                  |                                                            |                                          |
| 12 PERSONAL AUTHOR(S)<br>Briggs, Michael J.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |                                              |                                                                                  |                                                            |                                          |
| 13a TYPE OF REPORT<br>Final report                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       | 13b TIME COVERED<br>FROM _____ TO _____      |                                                                                  | 14 DATE OF REPORT (Year, Month, Day)<br>September 1987     |                                          |
| 15 PAGE COUNT<br>62                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |                                              |                                                                                  |                                                            |                                          |
| 16 SUPPLEMENTARY NOTATION<br>Available from National Technical Information Service, 5285 Port Royal Road, Springfield,<br>VA 22161.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |                                              |                                                                                  |                                                            |                                          |
| 17 COSATI CODES                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              | 18 SUBJECT TERMS (Continue on reverse if necessary and identify by block number) |                                                            |                                          |
| FIELD                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | GROUP | SUB-GROUP                                    |                                                                                  |                                                            |                                          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              | Computer programs (LC)                                                           |                                                            |                                          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              | KIMUR5 (Computer program) (LC)                                                   |                                                            |                                          |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              | Water waves (LC)                                                                 |                                                            |                                          |
| 19 ABSTRACT (Continue on reverse if necessary and identify by block number)<br>The computer program KIMUR5 was developed to predict wave group run lengths based on Kimura's method. This method, which is based on an assumption of mutual correlation between successive waves, has been demonstrated to be superior to Goda's method. Wave grouping is especially significant in shallow-water laboratory models of harbor resonance, beach runup, and slow-drift motions of moored structures. Descriptions, theoretical development, documentation, and a listing of the computer program are provided. Copies of the computer program KIMUR5 and associated subroutines are available upon request. |       |                                              |                                                                                  |                                                            |                                          |
| 20 DISTRIBUTION/AVAILABILITY OF ABSTRACT<br><input checked="" type="checkbox"/> UNCLASSIFIED/UNLIMITED <input type="checkbox"/> SAME AS RPT <input type="checkbox"/> DTIC USERS                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |                                              | 21 ABSTRACT SECURITY CLASSIFICATION<br>Unclassified                              |                                                            |                                          |
| 22a NAME OF RESPONSIBLE INDIVIDUAL                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |                                              | 22b TELEPHONE (Include Area Code)                                                |                                                            | 22c OFFICE SYMBOL                        |

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10. WORK UNIT ACCESSION NO. (Continued).

Under Laboratory Simulation of Spectral and Directional Spectral Waves Work Unit 31762.

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## PREFACE

This report is a by-product of the Laboratory Simulation of Spectral and Directional Spectral Waves Work Unit 31762, Coastal Flooding and Storm Protection Program, Civil Works Research and Development, at the US Army Engineer Waterways Experiment Station's (WES's) Coastal Engineering Research Center (CERC). The Office, Chief of Engineers, US Army Corps of Engineers (OCE), provided funds for the research herein. Messrs. John H. Lockhart, Jr., and John G. Housley, OCE, were Technical Monitors for the Coastal Flooding and Storm Protection Program. Dr. Charles L. Vincent is CERC Program Manager.

This research was originally performed during the author's visit to the Hydraulics Laboratory of the National Research Council of Canada (NRCC), Ottawa, Ontario, Canada, and he extends special thanks to Dr. Etienne Mansard and Mr. Dan Pelletier of NRCC for their assistance.

Mr. Michael J. Briggs, Research Hydraulic Engineer, Wave Processes Branch (CW-P), Wave Dynamics Division (CW), CERC, prepared this report with assistance from Ms. Mary L. Hampton, Civil Engineering Technician, CW-P, CERC, under direct supervision of Mr. Douglas G. Outlaw, Chief, CW-P; and under general supervision of Mr. C. Eugene Chatham, Chief, CW; Mr. Charles C. Calhoun, Jr., Assistant Chief, CERC; and Dr. James R. Houston, Chief, CERC. Ms. Shirley J. Hanshaw, Information Products Division, Information Technology Laboratory, edited this report.

COL Dwayne G. Lee, CE, was Commander and Director of WES during report publication. Dr. Robert W. Whalin was Technical Director.



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## WAVE GROUP ANALYSIS BASED ON KIMURA'S METHOD

### PART I: INTRODUCTION

1. High sea waves tend to appear in groups rather than individually. Engineers are finding that this grouping has important ramifications on the motions and resonances of moored structures and vessels, harbor resonance, stability and overtopping of shore protection structures, and surf beat. Because of the nature of wave grouping, its prediction, control, and analysis are especially important in shallow-water laboratory basins such as the Coastal Engineering Research Center's (CERC's) directional spectral wave basin.

2. This report is the result of research conducted at the Hydraulics Laboratory of the National Research Council of Canada (NRCC), Ottawa, Ontario, Canada, from 4-20 September 1985. During this time, the original version of computer program KIMUR5 was researched, written, debugged, and tested. The program calculates wave group run probabilities, lengths, means, and standard deviations using Kimura's method (Kimura 1980). His method, which is based on the assumption that successive wave heights are mutually correlated, has been demonstrated (van Vledder 1983b; Thomas, Baba, and Harish 1986) to be superior to Goda's method.

3. This report describes wave grouping and the differences in theory between Goda's and Kimura's methods. Additionally, it documents the computer program KIMUR5 and serves as a user's manual for program organization, input/output operations, and test cases. Finally, it provides recommendations for future expansion of the program. A copy of the computer program KIMUR5 and associated subroutines is available upon request.

## PART II: WAVE GROUPING

4. Bounded long waves are associated with the occurrence of wave groups and produce a variation of the mean water level which produces a setdown under wave groups and a setup between groups (Figure 1). Longuet-Higgins and Stewart (1962) first described this second-order or nonlinear effect which results from a variation in the radiation stress (proportional to the square of the local wave height). The forced long wave propagates at the group velocity of the primary waves. Its amplitude is proportional to the square of the wave envelope and is relatively small, but it can increase dramatically as the depth and frequency decrease and wave groupiness increases. The second-order wave system propagates with phase opposite to the envelope of the first-order system. A crest of the second-order system coincides with a trough of the wave group envelope. Second-order currents are also created by the occurrence of wave groups. These currents are important in the calculation of resistance forces of structures and mooring forces for vessels.

5. A succession of high waves that exceeds some arbitrary threshold value (typically median, mean, or significant wave height) is called a run of high waves, and the number of waves in this run is the run length (Figure 2). The total or complete run is the combination of the run of high waves followed by the run of low waves (i.e. succession of waves which fall below the threshold value). The total run is analogous to the zero-upcrossing period of the wave profile, except that the time series is composed of individual wave heights rather than surface elevations. Reference to a wave group assumes that a run of high waves is intended.

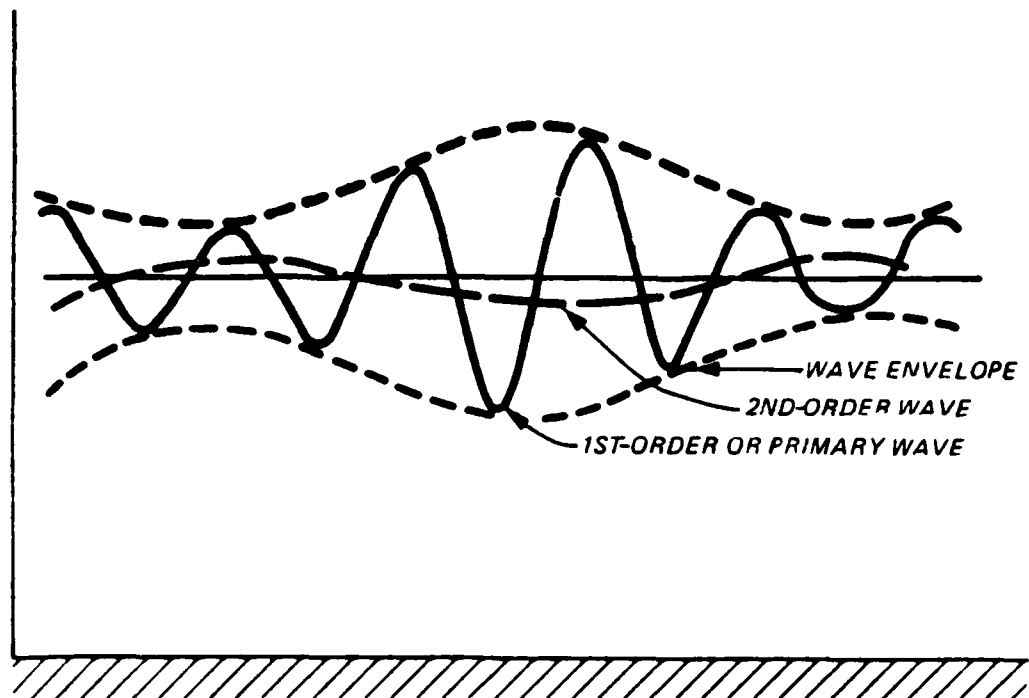


Figure 1. Schematic of wave grouping and second-order effects

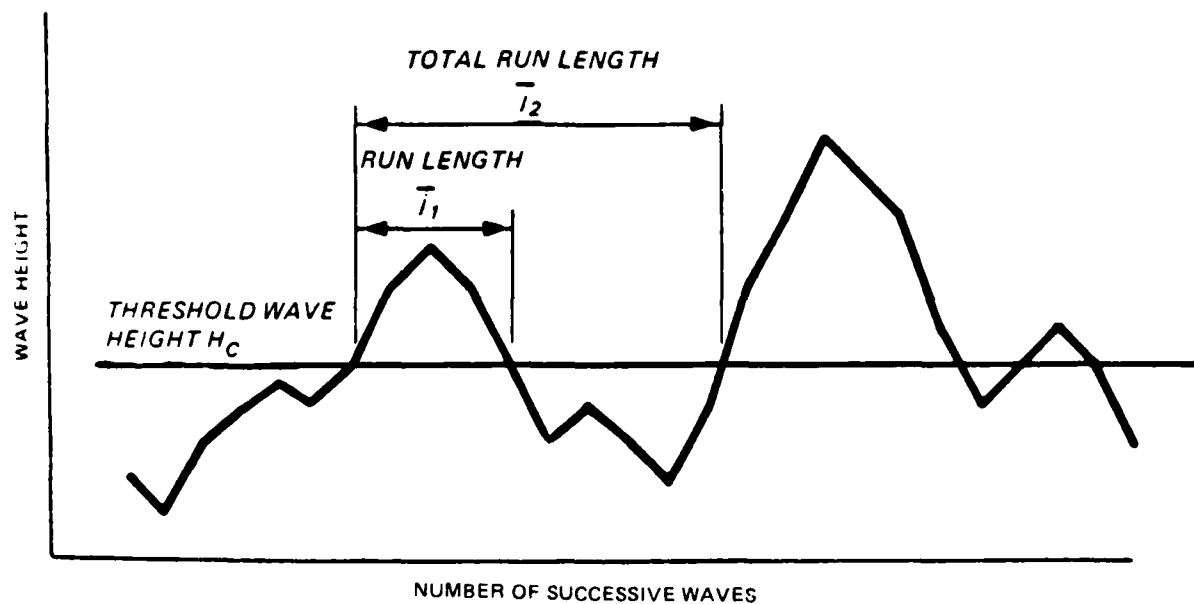


Figure 2. Definition of wave group run lengths

### PART III: THEORY OF WAVE GROUPS

#### Goda's Method

6. Goda's method assumes that successive wave heights are uncorrelated or independent. The derivation is based on probability theory. If the probability  $p^*$  that a wave height  $H$  will be greater than a threshold value  $H_c$  is

$$p = \text{Prob } [H > H_c] \quad (1)$$

then the probability that  $H$  will be less than or equal to  $H_c$  is given by

$$q = \text{Prob } [H \leq H_c] = 1 - p \quad (2)$$

since  $p + q = 1$ . (Some authors use the symbol  $H_*$  for the cutoff or threshold wave height.)

#### Run of high wave statistics

7. The probability distribution of a run of  $j_1$  successive high waves follows the geometric distribution

$$P(j_1) = p^{j_1-1} q \quad j_1 = 1, 2, 3, \dots \quad (3)$$

which means that  $j_1 - 1$  successive waves will exceed the threshold, and the  $j_1^{\text{th}}$  wave will not. The probability of successive wave heights exceeding the threshold is equal to the product of separate probabilities for each event because the wave heights are independent in Goda's (1985) theory.

8. According to Goda (1985), the mean run length  $\bar{j}_1$  and standard deviation of the length of a run of high waves  $\sigma(j_1)$  are, respectively,

---

\* For convenience, symbols and abbreviations are listed in the Notation (Appendix D).

$$\overline{j_1} = E[j_1] = \sum_{j_1=1}^{\infty} j_1 P(j_1) = \frac{1}{q} \quad (4)$$

$$\sigma(j_1) = E[j_1^2] - E^2[j_1] = \frac{\sqrt{p}}{q} \quad (5)$$

where  $E[ ]$  is the expectation operator.

#### Total run statistics

9. For a total run of  $j_2$  successive waves, the probability distribution  $P(j_2)$ , mean  $\overline{j_2}$ , and standard deviation  $\sigma(j_2)$  are, respectively,

$$P(j_2) = \frac{pq}{p-q} p^{j_2-1} - q^{j_2-1} \quad j_2 = 2, 3, 4, \dots \quad (6)$$

$$\overline{j_2} = E[j_2] = \frac{1}{p} + \frac{1}{q} = \frac{1}{pq} \quad (7)$$

$$\sigma(j_2) = E[j_2^2] - E^2[j_2] = \sqrt{\frac{p}{q^2} + \frac{q}{p^2}} \quad (8)$$

#### Example calculations

10. Example calculations based on Equations 1 to 8 for the probabilities and mean and standard deviations for the run of high waves and total run are listed in Table 1 for various values of threshold wave height. According to Goda's model, measured average group length larger than the values given in Table 1 indicates a higher level or degree of wave group formation.

#### Kimura's Method

11. Kimura's model assumes that successive wave heights are mutually correlated and form a Markov Chain. The concept of mutual correlation implies that successive waves are dependent or correlated. A high wave rarely appears by itself; rather, it is more likely to be followed by other high waves. It

Table 1  
Theoretical Wave Group Statistics for Various Wave Height Thresholds  
Goda's Model

| <u>Quantity</u> | <u>Threshold Wave Height</u> |             |                    |                     |
|-----------------|------------------------------|-------------|--------------------|---------------------|
|                 | <u>Median</u>                | <u>Mean</u> | <u>Significant</u> | <u>Highest 1/10</u> |
| p               | 0.500                        | 0.456       | 0.135              | 0.039               |
| q               | 0.500                        | 0.544       | 0.865              | 0.961               |
| $\bar{j}_1$     | 2.00                         | 1.84        | 1.16               | 1.04                |
| $\sigma(j_1)$   | 1.41                         | 1.24        | 0.42               | 0.21                |
| $\bar{j}_2$     | 4.00                         | 4.03        | 8.58               | 26.55               |
| $\sigma(j_2)$   | 2.00                         | 2.04        | 6.92               | 25.01               |

seems that the waves have a "memory" which dictates that one high wave will be followed by another high wave rather than a low wave.

12. Transition probabilities for simultaneous exceedance and non-exceedance of the threshold wave height are calculated based on the ratio of one- and two-dimensional (i.e. joint or bivariate) Rayleigh probability density functions (PDF). From these Rayleigh-derived transition probabilities, the probability of a run of various lengths, the average run length, and the standard deviation of the run length are calculated for a run of successive high waves and a total run.

#### Markov Chain

13. A fundamental assumption of Kimura's model is that successive wave heights form the Markov Chain. The transition equation describing the Markov Chain is

$$P_n = P_0 p^n \quad (9)$$

where

- $P_n$  = distribution after n-time transitions
- $P_0$  = initial distribution
- $p$  = transition probability matrix

If a threshold wave height  $H_c$  is selected (i.e. mean, median, significant, or highest 1/10 wave height), waves with height  $H$  will fall into one of two states or groups as shown below

| <u>State</u> | <u>Condition</u> |
|--------------|------------------|
| 1            | $H \leq H_c$     |
| 2            | $H > H_c$        |

The initial distribution is then

$$P_0 = (0,1) \quad (10)$$

since a run of high waves begins when State 2 is first reached. The transition probability matrix is given by

$$P = \begin{bmatrix} p_{11} & p_{12} \\ p_{21} & p_{22} \end{bmatrix} \quad (11)$$

where the individual elements or conditional probabilities are defined as

$$\begin{aligned} p_{11} &= \text{Prob} \left[ H_{i+1} \leq H_c \mid H_i \leq H_c \right] \\ p_{12} &= \text{Prob} \left[ H_{i+1} > H_c \mid H_i \leq H_c \right] \\ p_{21} &= \text{Prob} \left[ H_{i+1} \leq H_c \mid H_i > H_c \right] \\ p_{22} &= \text{Prob} \left[ H_{i+1} > H_c \mid H_i > H_c \right] \end{aligned} \quad (12)$$

and  $H_i$  and  $H_{i+1}$  represent successive wave heights. Thus,  $p_{11}$  is the probability that neither successive wave exceeds the threshold  $H_c$ , and  $p_{22}$  is the probability of simultaneous exceedance by both wave heights. By substituting Equations 10 and 11 into Equation 9, processing for n-time transitions and precluding the transition probabilities from State 1, we obtain the probability distribution for the run of high waves. If simple induction continues, the probability distribution of the total run can be determined in a similar fashion.

### Transition probabilities

14. The other fundamental assumption of Kimura's method is that the transitional or conditional probabilities for wave height,  $p_{11}$  and  $p_{22}$ , are defined in terms of the Rayleigh distribution. The conditional probabilities are

$$p_{11} = \frac{\int_0^{H_c} \int_0^{H_c} p(H_1, H_2) dH_1 dH_2}{\int_0^{H_c} q(H_1) dH_1} \quad (13)$$

$$p_{22} = \frac{\int_{H_c}^{\infty} \int_{H_c}^{\infty} p(H_1, H_2) dH_1 dH_2}{\int_{H_c}^{\infty} q(H_1) dH_1} \quad (14)$$

where

$p(H_1, H_2)$  = joint or two-dimensional Rayleigh PDF for two successive wave heights

$H_1, H_2$  = dummy wave height variables

$q(H_1)$  = Rayleigh PDF for individual wave heights

15. The PDF  $q(H_1)$  defined in terms of the root-mean-square wave height  $H_r$  and the mean wave height  $H_m$  is

$$q(H_1) = \frac{2H_1}{H_r^2} \exp\left(-\frac{H_1^2}{H_r^2}\right) = \frac{\pi}{2} \frac{H_1}{H_m^2} \exp\left(-\frac{\pi}{4} \frac{H_1^2}{H_m^2}\right) \quad (15)$$

16. The Rayleigh joint PDF is similarly defined by Kimura (1980) based on earlier work of Rice (1944, 1945) and Uhlenbeck (1943) as



$$\begin{aligned}
p(H_1, H_2) &= \frac{4H_1 H_2}{(1 - \kappa^2)H_r^4} \exp \left[ -\frac{1}{(1 - \kappa^2)} \frac{H_1^2 + H_2^2}{H_r^2} \right] I_0 \left[ \frac{2\kappa}{(1 - \kappa^2)} \frac{H_1 H_2}{H_r^2} \right] \\
&= \frac{\pi^2 H_1 H_2}{4(1 - \kappa^2)H_m^4} \exp \left[ -\frac{\pi}{4(1 - \kappa^2)} \frac{H_1^2 + H_2^2}{H_m^2} \right] I_0 \left[ \frac{\pi\kappa}{2(1 - \kappa^2)} \frac{H_1 H_2}{H_m^2} \right]
\end{aligned} \tag{16}$$

where  $\kappa$  is the correlation parameter and  $I_0[ ]$  is a modified Bessel function of zeroth order.

#### Correlation parameter

17. To solve for the joint Rayleigh PDF and the associated transition probabilities  $p_{11}$  and  $p_{22}$ , the correlation parameter  $\kappa$  is required. Kimura (1980) and some authors define it in terms of the variable  $\rho$  as

$$\kappa = 2\rho \tag{17}$$

Uhlenbeck (1943) showed that the correlation parameter  $\kappa$  is related to the correlation coefficient  $R_{hh}(1)$ , a measure of the degree of correlation or dependence between successive wave heights, by

$$R_{hh}(1) = \frac{E(\kappa) - \frac{(1 - \kappa^2)}{2} K(\kappa) - \frac{\pi}{4}}{1 - \frac{\pi}{4}} \tag{18}$$

where  $E( )$  and  $K( )$  are complete elliptic integrals of the first and second kind, respectively. Some authors use  $\gamma_h$  to define the correlation coefficient. The correlation coefficient range is 0 to 1.0. A value of zero corresponds to the Goda model. Several investigators (Goda 1985) have calculated correlation coefficients of 0.24 for successive wind waves and 0.5 - 0.8 for swell. The amount of correlation tends to increase with higher wave heights and narrower wave spectra.

18. Battjes (1974) demonstrated that an infinite series representation for the elliptic integrals could be used to approximate Equation 18 as

$$R_{hh}(1) = \frac{\pi}{4(4 - \pi)} \left( \kappa^2 + \frac{\kappa^4}{16} + \frac{\kappa^6}{64} + \dots \right) \quad (19)$$

If this relation is inverted, the correlation parameter  $\kappa$  can be determined given the correlation coefficient  $R_{hh}(1)$  as follows:

$$\kappa^2 = R - \frac{R^2}{16} - \frac{R^3}{128} - \dots \quad (20)$$

where

$$R = \left[ \frac{4(4 - \pi)}{\pi} \right] R_{hh}(1) \quad (21)$$

Battjes (1974) found that this approximation is very good for correlation coefficients less than 0.7 to 0.8. From 0.8 to 1.0 the difference, although slight, is still noticeable.

#### Methods for determining correlation parameter

19. The correlation parameter can be determined in one of four ways:
  - a. Time Domain Method 1: assumed correlation coefficient.
  - b. Time Domain Method 2: autocorrelation technique.
  - c. Frequency Domain Method 1: Goda's spectral peakedness parameter.
  - d. Frequency Domain Method 2: Battjes' spectral derivation.
20. Assumed correlation coefficient. The assumed correlation coefficient method is the one currently coded in the computer program KIMUR5. The input value of the correlation coefficient  $R_{hh}(1)$  is based on field measurements for similar wave conditions as the wave height time series to be analyzed. The correlation parameter  $\kappa$  is determined indirectly using Equations 19 and 20 above.
21. Autocorrelation technique. In the autocorrelation technique the correlation coefficient  $R_{hh}(k)$  is first calculated from a zero-measured, measured, or simulated wave height time series. The correlation parameter  $\kappa$  is determined indirectly using Equations 19 and 20 as before. The autocorrelation function estimate is normalized by the variance of the wave height time

series to give the correlation coefficient defined as

$$R_{hh}(k) = \frac{1}{\sigma_H^2} \frac{1}{N-k} \sum_{i=1}^{N-k} H_i H_{i+k} \quad k = 1, 2, 3, \dots \quad (21)$$

where  $N$  is the total number of points in the wave height time series, and  $\sigma_H$  is the standard deviation of the series. The lag  $k$  is the difference in number between wave heights and is equal to 1 for successive wave heights. For every other wave height, the correlation coefficient would be written as  $R_{hh}(2)$ , every third wave height  $R_{hh}(3)$ , etc. The dependency between wave heights has been found by several investigators (van Vledder 1983a) to decrease rapidly as the lag is increased beyond successive wave heights (i.e.  $R_{hh}(1)$ ).

22. Goda's spectral peakedness model. The spectral peakedness model is a frequency domain model based on a relationship between wave grouping and spectral form investigated by Goda (1970, 1976), Yamaguchi (1981), and Kimura (1980) among others. It is based on the spectral peakedness factor  $Q_p$  defined by Goda as

$$Q_p = \left( \frac{2}{m_0} \right) \int_0^{\infty} f S^2(f) df \quad (22)$$

where

$m_0$  = zeroth moment of the time series

$f$  = frequency

$S(f)$  = spectral estimate of the surface elevation

Goda (1985) found the spectral peakedness parameter to be insensitive to the high frequency cutoff used in spectral analysis. Its value ranges between 1 for white noise, 2 for wind waves, and 4 to 8 for swell conditions. The investigators mentioned above found that the average group length increases as the peakedness parameter increases, and a narrow spectrum has a greater degree of grouping than a widebanded spectrum.

23. Based on field wave data and numerical simulations for large values

of  $Q_p$ , Ewing (1973) proposed an approximately linear relationship between the mean run length  $\overline{j}_1$  and the spectral peakedness parameter for a given cutoff or threshold wave height  $H_c$  as follows:

$$\overline{j}_1 = \frac{Q_p}{H_c} \sqrt{2m_0} \quad (23)$$

24. Goda (1970) proposed the relationship between the correlation coefficient  $R_{hh}(1)$  and the wave peakedness parameter  $Q_p$  as shown in Figure 3 (obtained from numerical simulations).

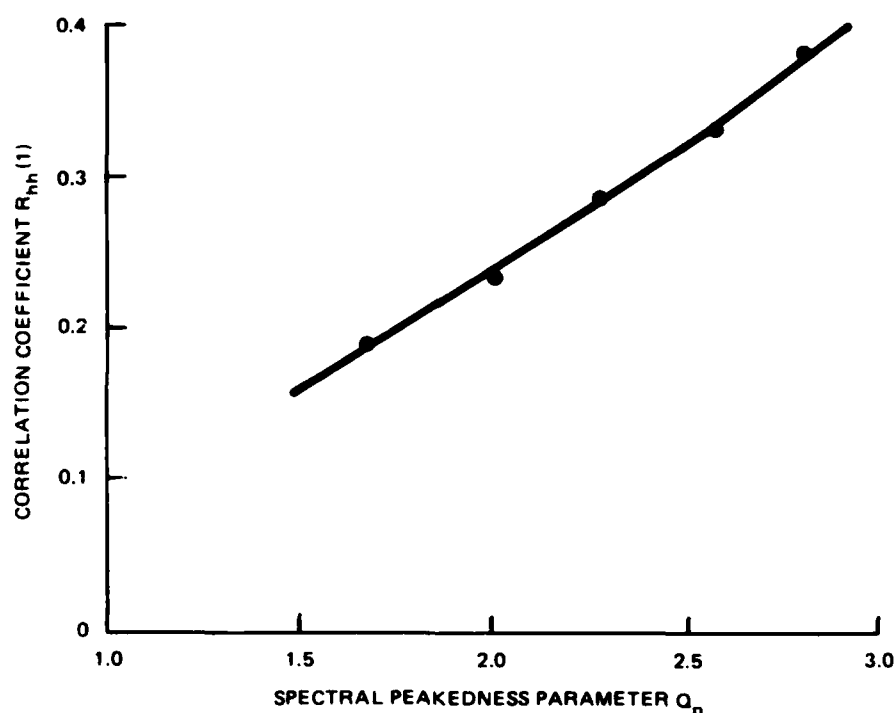


Figure 3. Relation between correlation coefficient and spectral peakedness parameter

25. Battjes' spectral derivation. Based on earlier work of Arhan and Ezraty (1978) on correlations with joint PDF's and Rice (1944, 1945) on theoretical envelope statistics, Battjes and van Vledder (1984) showed that the correlation parameter  $\kappa$  can be calculated spectrally by

$$\kappa = \frac{1}{m_0} \left\{ \left[ \int_0^{\infty} S(f) \cos(2\pi f T_m) df \right]^2 + \left[ \int_0^{\infty} S(f) \sin(2\pi f T_m) df \right]^2 \right\}^{0.5} \quad (24)$$

where  $T_m$  is the mean wave period obtained from zero-crossing or spectral analysis. In this sense, the correlation parameter  $\kappa$  is a measure of the spectral width, and Battjes and van Vledder (1984) noted that it is more "robust" than Goda's spectral peakedness parameter  $Q_p$  since it is not biased by sampling variability.

#### Run of high wave statistics

26. In Kimura's model, the probability of a run of successive high waves of run length  $j_1$  is defined in terms of the transition probability  $p_{22}$  as

$$P(j_1) = p_{22}^{j_1-1} (1 - p_{22}) \quad j_1 = 1, 2, 3, \dots \quad (25)$$

27. The mean  $\bar{j}_1$  and standard deviation  $\sigma(j_1)$  are, respectively,

$$\bar{j}_1 = \frac{1}{(1 - p_{22})} \quad (26)$$

and

$$\sigma(j_1) = \frac{\sqrt{p_{22}}}{(1 - p_{22})} \quad (27)$$

Similarity exists among Equations 25 to 27 and Equations 3 to 5 for Goda's method in which  $p_{22}$  and  $(1 - p_{22})$  replace  $p$  and  $q$ , respectively.

#### Total run statistics

28. For a total run, the probability distribution  $P(j_2)$ , mean  $\bar{j}_2$ , and standard deviation  $\sigma(j_2)$  are, respectively,

$$P(j_2) = \frac{(1 - p_{11})(1 - p_{22})}{p_{11} - p_{22}} \left( p_{11}^{j_2-1} - p_{22}^{j_2-1} \right) \quad j_2 = 2, 3, 4, \dots \quad (28)$$

$$\overline{j_2} = \frac{1}{(1 - p_{11})} + \frac{1}{(1 - p_{22})} \quad (29)$$

$$\sigma(j_2) = \left[ \frac{p_{22}}{(1 - p_{22})^2} + \frac{p_{11}}{(1 - p_{11})^2} \right]^{1/2} \quad (30)$$

Again, there is similarity with the total run statistics defined for Goda's model in Equations 6 to 8.

### Comparison of Methods

29. Goda's model for wave group run lengths assumes that wave heights are independent or uncorrelated, although Rayleigh distributed. Rye (1974), Kimura (1980), and others have shown that wave heights are positively correlated. Thus, in comparisons with actual field measurements for varying wave environments (including wind wave generation in storms) by several investigators, Goda's method yields a constant value for several values of the correlation coefficient that seriously underpredict the degree of wave groupings. These comparisons of field measurements with Goda's model values for median  $H_{med}$  and significant  $H_s$  wave height threshold values are listed in Table 2 (van Vledder 1983a) which shows that the measured values for the run lengths are greater than those Goda predicted.

30. Table 3 shows the results of some computer simulations by Kimura (1980) for the group lengths of a run of high waves for spectra of various peakedness and uniform phase distributions. Goda's and Kimura's theoretical values for five different correlation coefficients are compared with the simulated data for threshold wave heights equal to the mean and significant wave height. Kimura's model shows a strong agreement with the data, while Goda's model gives a constant value that underpredicts the group length.

31. Table 4 contains analogous results by Goda (1983) for the group lengths of a run of high waves using measured data representative of long traveled swell with a narrow spectrum and high correlation coefficients. Again, there is serious underprediction of the Goda model and the reasonable correspondence between actual and predicted run lengths using the Kimura model.

Table 2  
Comparison of Measured Average Group Lengths With Goda's Model  
Run of High Waves

| <u>Investigator</u>                    | <u>Location</u> | <u>Time Period</u> | <u>Threshold Wave Height</u> |                      |
|----------------------------------------|-----------------|--------------------|------------------------------|----------------------|
|                                        |                 |                    | <u>H<sub>med</sub></u>       | <u>H<sub>s</sub></u> |
| <u>Theoretical Data</u>                |                 |                    |                              |                      |
| Goda's model (1970)                    |                 |                    | 2.00                         | 1.16                 |
| <u>Measured Data</u>                   |                 |                    |                              |                      |
| Wilson and Baird (1972)                | Nova Scotia     | May-Jul            | --                           | 1.49                 |
| Rye (1974)                             | Norway          | Oct-Dec            | --                           | 1.35                 |
| Goda (1976)                            | Japan           | --                 | 2.54                         | 1.42                 |
| Dattatri, Raman, and Jothishankar 1977 | India           | Aug                | 2.23                         | 1.34                 |

Table 3  
Comparison of Goda's and Kimura's Models with Simulated Data  
Average Group Lengths for Run of High Waves

| <u>R<sub>hh</sub>(1)</u> | <u>Threshold Wave Height</u> |               |                  |                    |               |                  |
|--------------------------|------------------------------|---------------|------------------|--------------------|---------------|------------------|
|                          | <u>Mean</u>                  |               |                  | <u>Significant</u> |               |                  |
|                          | <u>Goda</u>                  | <u>Kimura</u> | <u>Simulated</u> | <u>Goda</u>        | <u>Kimura</u> | <u>Simulated</u> |
| 0.19                     | 1.84                         | 2.08          | 2.20             | 1.15               | 1.33          | 1.28             |
| 0.23                     | 1.84                         | 2.15          | 2.29             | 1.15               | 1.37          | 1.29             |
| 0.29                     | 1.84                         | 2.28          | 2.34             | 1.15               | 1.44          | 1.29             |
| 0.33                     | 1.84                         | 2.37          | 2.42             | 1.15               | 1.50          | 1.37             |
| 0.38                     | 1.84                         | 2.46          | 2.45             | 1.15               | 1.57          | 1.53             |

Table 4  
Comparison of Goda's and Kimura's Models with Measured Data  
Average Group Lengths for Run of High Waves

| $R_{hh}(1)$ | Threshold Wave Height |               |                  |             |               |                  |
|-------------|-----------------------|---------------|------------------|-------------|---------------|------------------|
|             | Mean                  |               |                  | Significant |               |                  |
|             | <u>Goda</u>           | <u>Kimura</u> | <u>Simulated</u> | <u>Goda</u> | <u>Kimura</u> | <u>Simulated</u> |
| 0.630       | 1.84                  | 3.50          | 3.77             | 1.15        | 2.08          | 2.02             |
| 0.688       | 1.84                  | 3.84          | 4.15             | 1.15        | 2.29          | 2.49             |
| 0.694       | 1.84                  | 3.89          | 4.42             | 1.15        | 2.31          | 2.21             |



## PART IV: COMPUTER PROGRAM DESCRIPTION

32. This section presents the documentation for the main program KIMUR5 and the eleven associated subroutines required. The intent is to provide the user with the documentation necessary to run the program. Appendix A contains a listing of the program and subroutines. Appendix B contains a listing of the symbols used in the computer program. Appendix C lists definitions of parameters for each subroutine and gives other documentation including descriptions, calling statement, calls to and by the subroutine, and references.

### Program Specifications

33. Table 5 summarizes the program specifications for program KIMUR5.

Table 5  
Program Specifications for Program KIMUR5

| <u>Specification</u> | <u>Description</u>                                                                                                                            |
|----------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|
| Computer             | DEC VAX 11/750                                                                                                                                |
| Location             | USAE Waterways Experiment Station, CERC                                                                                                       |
| Operating system     | VAX/VMS version 4.2                                                                                                                           |
| Language             | Fortran 77                                                                                                                                    |
| Structure            | Interactive, modular, top down                                                                                                                |
| Documentation        | Self-documenting                                                                                                                              |
| Subroutines          | Eleven, shelf-contained<br>(Subroutines BESI & QSF from NRCC Scientific Library)                                                              |
| Input                | Interactive with prompts, logical unit 5                                                                                                      |
| Output               | Disk File KIMUR.OUT, logical unit 2                                                                                                           |
| Accuracy             | Single precision<br>(Subroutine BESI requires double precision)                                                                               |
| Operating procedure  | Compile: FORTRAN KIMUR5<br>Link: LINK KIMUR5<br>Run: RUN KIMUR5<br>Input: Enter 5 Input values at keyboard<br>Output: TYPE or PRINT KIMUR.OUT |

### Solution Procedure

34. The computer code is presently in the form of a main driver program and eleven associated subroutines. Figure 4 is a flowchart illustrating the basic steps involved in program calculations. Table 6 lists the hierarchy of the individual subroutines in the program. A brief description of each subroutine is contained in Table 7. The steps indicated in Figure 4 (1-D = one dimensional; 2-D = two dimensional) are described in the paragraphs below.

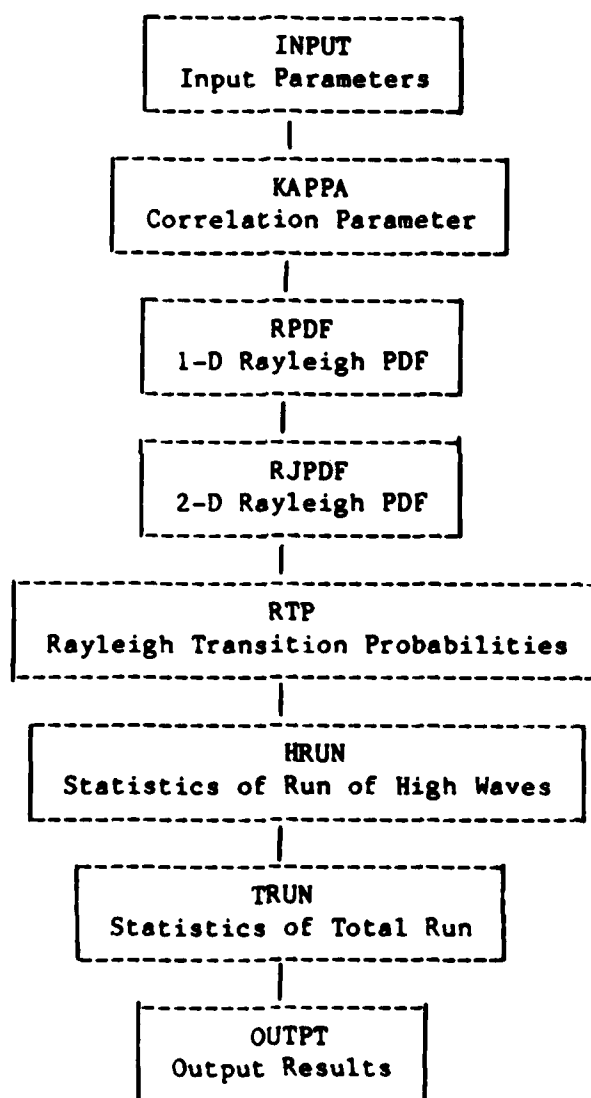


Figure 4. Flowchart of Program KIMUR5

Table 6  
Hierarchy of Program KIMUR5

| <u>Main<br/>Program</u> | <u>Subroutines</u>                                              |                |                |
|-------------------------|-----------------------------------------------------------------|----------------|----------------|
|                         | <u>Level 1</u>                                                  | <u>Level 2</u> | <u>Level 3</u> |
| KIMUR5                  | INPUT<br>KAPPA<br>RPDF<br>RJPDF<br>RTP<br>HRUN<br>TRUN<br>OUTPT | BESI<br>RTPI   | QSF            |

Table 7  
Description of Subroutines in Program KIMUR5

| <u>Name</u> | <u>Description</u>                                                                                                                                                          |
|-------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| INPUT       | Queries user for input parameters                                                                                                                                           |
| KAPPA       | Calculates correlation parameter K given correlation coefficient RHH(1) using series approximation method of Battjes                                                        |
| RPDF        | Calculates 1-D Rayleigh PDF Q(H1) for individual wave heights                                                                                                               |
| RJPDF       | Calculates 2-D Rayleigh joint PDF P(H1,H2)                                                                                                                                  |
| BESI        | Calculates Bessel function $I_0$ of zeroth order (NRCC Scientific Subroutine Library)                                                                                       |
| RTP         | Calculates Rayleigh transition probabilities P11 and P22                                                                                                                    |
| RTPI        | Integrates 1-D and 2-D Rayleigh PDF's Q(H1) and P(H1,H2)                                                                                                                    |
| QSF         | Computes vector integral values for a given equidistant table of function values using combination of Simpson's and Newton's 3/8 Rules (NRCC Scientific Subroutine Library) |
| HRUN        | Calculates run of high wave group statistics of probability of different run lengths, mean run length, and standard deviation of run length                                 |
| TRUN        | Calculates total run group statistics of probability of various run lengths, mean run length, and standard deviation of run length                                          |
| OUTPT       | Outputs results to disk file for display and archival                                                                                                                       |

### Correlation parameter

35. The first step in the solution procedure is the calculation of the correlation parameter  $K$  from the input correlation coefficient  $RHH1$ . Subroutine KAPPA performs this operation using the infinite series approximation for the elliptic integrals given in Equation 20.

### Rayleigh probability density function

36. The second step is the calculation of the 1-D Rayleigh PDF by Subroutine RPDF. The Rayleigh PDF given in Equation 15 for the mean wave height is programmed with the dummy wave height variable  $H1$  defined as

$$H1 = N * DELH \quad N = 0,1,2,\dots,NH \quad (31)$$

Descriptions of the symbols used in the computer program are contained in Appendix B.

### Joint Rayleigh probability density function

37. The next step in the solution procedure is the calculation of the joint Rayleigh PDF by Subroutine RJPDF using the mean wave height form of Equation 16. For ease of programming, it is calculated in terms of three factors as

$$P(H1,H2) = A * B * C \quad (32)$$

where the A factor is a constant term, the B factor is an exponential term, and the C factor is the modified Bessel function of zeroth order. Again, dummy wave height interval variables  $H1$  and  $H2$  are used and defined in the range

$$\begin{aligned} H1 &= N * DELH \\ H2 &= N * DELH \end{aligned} \quad N = 0,1,2,\dots,NH \quad (33)$$

38. The modified Bessel function of zeroth order is evaluated in Subroutine BESI, which was obtained from the NRCC Scientific Subroutine Library. It was verified on several test cases using a Chemical Rubber Company Handbook of Mathematical Sciences (1978).

### Rayleigh transition probabilities

39. The fourth step is the evaluation of the Rayleigh transition probabilities P11 and P22 using Equations 13 and 14, respectively. Subroutine RTP sets up the proper lower and upper array element integration limits of the 1-D and 2-D Rayleigh PDF's (i.e. NL and NU, respectively) for the particular cutoff (i.e. threshold) wave height HC selected. For the P11 transition probability, the lower and upper array elements are, respectively,

$$\begin{aligned} NL &= 1 \\ NU &= \frac{HC}{DELH} \end{aligned} \tag{34}$$

Similarly, for the P22 transition probability, these limits are

$$\begin{aligned} NL &= \frac{HC}{DELH} \\ NU &= NH + 1 \end{aligned} \tag{35}$$

40. Subroutine RTPI is called by subroutine RTP and calculates either transition probability P11 or P22 given the proper lower NL and upper NU array element integration limit. The discrete 1-D and 2-D Rayleigh PDF's are integrated numerically using Subroutine QSF, obtained from the NRC Scientific Subroutine Library. A dummy 1-D array at equidistant points is evaluated using a combination of Simpson's and Newton's 3/8 rules. It has been thoroughly tested by NRC.

### Statistics of run of high waves

41. The fifth step is the calculation of group statistics for a run of high waves based on the transition probability P22. The probabilities for various run lengths PHR are calculated using Equation 25. The mean run length J1M and standard deviation of run length SIGJ1 are given by Equations 26 and 27.

### Statistics of total run

42. The final step is the calculation of group statistics for a total run using transition probabilities P11 and P22. The probability distribution

PTR, the mean run length J2M, and the standard deviation of the run length SIGJ2 are defined in Equations 28, 29, and 30, respectively.

### Input and Output Variables

#### Input variables

43. Subroutine INPUT queries the user for the five variables listed in Table 8. Figure 5 is an example of the input required. The value of RHH1 is dimensionless and should be between zero and unity. (See Part III of this report for range of values for typical wave conditions.) If an actual time series of wave height measurements is used, then the parameter NH should be equal to the total number of points in the series. Otherwise, a value of NH

Table 8  
Input Variables

| Variable | Description                                                                                                      |
|----------|------------------------------------------------------------------------------------------------------------------|
| RHH1     | Correlation coefficient                                                                                          |
| NH       | Total number of wave height measurements or total number of intervals of dummy wave height variable H1 and/or H2 |
| DELH     | Wave height increment between successive H1 or H2 wave heights                                                   |
| HM       | Mean wave height                                                                                                 |
| HC       | Threshold wave height                                                                                            |

```

$ RUN KIMUR5

ENTER 1 FOR TEST CASE:
2

ENTER VALUES FOR:
RHH1  CORRELATION COEFFICIENT
NH     TOTAL # OF WAVE HEIGHT MEASUREMENTS
DELH   WAVE HEIGHT INCREMENT
        UPPER WAVE HGHT INTEGRATION LIMIT = NH * DELH
HM     MEAN WAVE HEIGHT
HC     THRESHOLD WAVE HEIGHT
.68 400 .0025 .33 .33
FORTRAN STOP

```

Figure 5. Example input format for Program KIMUR5

of 400 has been found to give reasonable results. The program is dimensioned for up to 500, however. The third input variable, DELH, corresponds to the width of the class interval in a nondimensionalized histogram or distribution function of wave heights. The smaller this value, the more accurate the results. The product of NH and DELH gives the upper wave height integration limit HU which should be greater than or equal to the largest wave height in the time series. The mean wave height should be determined from the time series if actual wave heights are used. According to Goda (1985), the relationship between the maximum wave height  $H_{\max}$  and the mean wave height  $H_m$  is approximately

$$H_m = 0.31 \text{ to } 0.39 H_{\max} \quad (36)$$

since the significant wave height  $H_s = 1.6 H_m$  and  $H_{\max} = 1.6 \text{ to } 2.0 H_s$ , depending on the number of points in the time series. A value for  $H_m$  of 0.33 is representative of a Rayleigh distributed wave height for  $H_{\max} = 1.0$ , assuming the statistically derived maximum wave height is equal to the largest wave in the time series of wave heights. Finally, the threshold wave height can be equal to the mean, median, or significant wave height. Formulas relating these three parameters are

$$\begin{aligned} H_{\text{med}} &= 0.939 H_m \\ H_s &= 1.597 H_m \end{aligned} \quad (37)$$

#### Output variables

44. Output variables are written by subroutine OUTPT to a disk file for later viewing or printing. Figure 6 is an example of the output file KIMUR.OUT. The five input variables are listed along with the upper wave height integration limit. The correlation parameter K and the two transition probabilities P11 and P22 are written in the "output variables" section. For a run of high waves, the probabilities PHR of a run of successive high waves of run lengths of 1 through 25 (in 10F7.3 format), the mean group length, J1M, and the standard deviation of the group length, SIGJ1, are given. The first element of PHR corresponds to the probability of a run of length 1, the second element is the probability of a run of 2 waves, the third a run of

RESULTS FROM PROGRAM KIMUR5  
GROUP RUN LENGTH STATISTICS

\*\*\*\*\*INPUT VARIABLES\*\*\*\*\*

|                                           |        |
|-------------------------------------------|--------|
| CORRELATION COEFFICIENT, RHH1 =           | 0.6800 |
| TOTAL # OF WAVE HEIGHT MEASUREMENTS, NH = | 400    |
| WAVE HEIGHT INCREMENT, DELH =             | 0.0025 |
| UPPER WAVE HGHT INTEGRATION LIMIT =       | 1.0000 |
| MEAN WAVE HEIGHT, HM =                    | 0.3300 |
| THRESHOLD WAVE HEIGHT, HC =               | 0.3300 |

\*\*\*\*\*OUTPUT VARIABLES\*\*\*\*\*

|                                            |        |
|--------------------------------------------|--------|
| CORRELATION PARAMETER, K =                 | 0.8399 |
| PROBABILITY NEITHER H1 NOR H2 EXCEEDS, P11 | 0.7617 |
| PROBABILITY BOTH H1 & H2 EXCEED, P22 =     | 0.7202 |

\*\*\*\*\*HIGH WAVE RUN GROUP RESULTS\*\*\*\*\*

PROBABILITIES, PHR:

|       |       |       |       |       |       |       |       |       |       |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.280 | 0.202 | 0.145 | 0.105 | 0.075 | 0.054 | 0.039 | 0.028 | 0.020 | 0.015 |
| 0.011 | 0.008 | 0.005 | 0.004 | 0.003 | 0.002 | 0.001 | 0.001 | 0.001 | 0.001 |
| 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |       |       |       |       |       |

|                               |        |
|-------------------------------|--------|
| MEAN GROUP LENGTH, J1M =      | 3.5743 |
| STD DEV GROUP LENGTH, SIGJ1 = | 3.0334 |

\*\*\*\*\*TOTAL WAVE RUN GROUP RESULTS\*\*\*\*\*

PROBABILITIES, PTR:

|       |       |       |       |       |       |       |       |       |       |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 0.000 | 0.067 | 0.099 | 0.110 | 0.109 | 0.101 | 0.090 | 0.078 | 0.066 | 0.055 |
| 0.045 | 0.037 | 0.030 | 0.024 | 0.019 | 0.015 | 0.012 | 0.010 | 0.008 | 0.006 |
| 0.005 | 0.004 | 0.003 | 0.002 | 0.002 |       |       |       |       |       |

|                               |        |
|-------------------------------|--------|
| MEAN GROUP LENGTH, J2M =      | 7.7715 |
| STD DEV GROUP LENGTH, SIGJ2 = | 4.7561 |

Figure 6. Example output format from Program KIMUR5

3 waves, etc. Similarly, for the total run, the first 25 probabilities PTR of a run of length 1 through 25, the mean length, J2M, and the standard deviation of the run length, SIGJ2, are given.



## PART V: PROGRAM VERIFICATION

45. In this section, verification of the program with sample test cases is described and discussed.

### Test Case 1

46. The first test case is based on actual wave height data. Goda (1985) describes an example of 97 waves with a mean wave height of 2.1 m. The wave heights are distributed in a range from 0.1 to 5.5 m. Thus, the inputs to Program KIMUR5 are  $RHH1 = 0.68$ ,  $NH = 97$ ,  $DELH = 0.0567$  ( $HU = NH * DELH = 5.5$  m), and  $HM = 2.1$ . Table 9 summarizes the results for three test cases for each of the mean, median, and significant wave heights as threshold wave height (using Equation 37). The effect of various threshold wave heights on the value of the run length calculated is readily apparent. The calculated values appear to be reasonable when compared with Goda's.

Table 9  
Summary of Test Case 1 Results

| Threshold Wave Height |     | Transition Probabilities |       | Mean Run Lengths |        |
|-----------------------|-----|--------------------------|-------|------------------|--------|
| Description           | HC  | P11                      | P22   | High             | Total  |
| Median                | 2.0 | 0.727                    | 0.735 | 3.775            | 7.431  |
| Mean                  | 2.1 | 0.753                    | 0.719 | 3.554            | 7.594  |
| Significant           | 3.3 | 0.922                    | 0.543 | 2.186            | 14.922 |

### Test Case 2

47. Van Vledder (1983b) calculated the transition probabilities P11 and P22 and the mean run lengths J1M and J2M for various values of the correlation coefficient RHH1 and threshold wave heights of the median, mean, and significant wave heights. For a nondimensional maximum wave height of 1.0, the following inputs were used in program KIMUR5:  $RH1 = .68$ ,  $NH = 400$ ,  $DELH = 0.0025$ , and  $HM = 0.33$ . Table 10 shows the comparison between the KIMUR5 calculated values and the van Vledder values (given by van Vledder to four significant places). The average percent error listed is the average of the

Table 10  
Summary of Test Case 2 Results

| Threshold Wave Height |             |                | Transition Probability |        | Mean Run Length |         | Average Percent Error |
|-----------------------|-------------|----------------|------------------------|--------|-----------------|---------|-----------------------|
| Description           | Source      | H <sub>c</sub> | P11                    | P22    | J1M             | J2M     |                       |
| Median                | van Vledder | 0.31           | 0.7371                 | 0.7371 | 3.8037          | 7.6073  | 0.08                  |
|                       | KIMUR5      |                | 0.7334                 | 0.7378 | 3.8146          | 7.5650  |                       |
| Mean                  | van Vledder | 0.33           | 0.7651                 | 0.7197 | 3.5674          | 7.8243  | 0.35                  |
|                       | KIMUR5      |                | 0.7617                 | 0.7202 | 3.5743          | 7.7715  |                       |
| Significant           | van Vledder | 0.53           | 0.9314                 | 0.5592 | 2.2686          | 16.8359 | 0.67                  |
|                       | KIMUR5      |                | 0.9315                 | 0.5525 | 2.2348          | 16.8360 |                       |

absolute values of the four errors between the two transition probabilities and the two mean run lengths. These errors are defined as the difference between van Vledder's and the calculated values for each quantity divided by van Vledder's value. Thus, the average percent error is less than 0.67 percent for all cases tested and shows very good agreement with van Vledder's results.

48. Van Vledder\* recommends that the total number of increments NH should be greater than 150 to 200. Table 11 lists the differences in calculated values for a threshold wave height equal to the mean wave height for various NH values of 50, 100, 200, 400, and 500. The average percent error between the program's values and van Vledder's decreases markedly for increases in the number of intervals.

#### Discussion of Results

49. The agreement of the KIMUR5 model with van Vledder's calculated values is excellent. Many factors could account for the slight differences observed. According to van Vledder,\* his program is dimensioned for double precision, explicitly calculates the 1-D Rayleigh integral, and uses a

---

\* Personal Communication, 2 January 1986, with Dr. G. Ph. van Vledder, Delft University of Technology, Department of Civil Engineering, Delft, The Netherlands.

Table 11  
Effect of Various NH Values

| NH          | Transition Probabilities |        | Mean Run Lengths |        | Average Percent Error |
|-------------|--------------------------|--------|------------------|--------|-----------------------|
|             | P11                      | P22    | High             | Total  |                       |
| van Vledder | 0.7651                   | 0.7197 | 3.5674           | 7.8243 | --                    |
| 50          | 0.7219                   | 0.7445 | 3.9141           | 7.5105 | 5.70                  |
| 100         | 0.7514                   | 0.7268 | 3.6605           | 7.6837 | 1.79                  |
| 200         | 0.7584                   | 0.7224 | 3.6025           | 7.7408 | 0.83                  |
| 400         | 0.7617                   | 0.7202 | 3.5743           | 7.7715 | 0.35                  |
| 500         | 0.7624                   | 0.7198 | 3.5687           | 7.7778 | 0.25                  |

maximum wave height value of 10 times the mean wave height as the upper wave height integration limit. His program also iteratively checks for the optimum number of steps to use in calculating the values of the joint Rayleigh integral.

50. My investigations showed that double precision did not make any noticeable difference (to E-04 precision for the output results) for a value of NH of 100. Different programming techniques, the numerical integration routine used, explicit calculation of the 1-D Rayleigh integral, and the method of selection of the lower and upper cutoff limits in the integrals probably account for the slight differences observed.

## PART VI: SUMMARY AND RECOMMENDATIONS

51. The coastal engineering research community has recognized the need to model wave groups as well as spectral waves. High waves in groups can produce more damage than isolated high waves, and engineers are finding that this groupiness has important ramifications in the motions and resonances of moored structures and vessels, harbor resonance, stability and overtopping of shore protection structures, and surf beat. Wave grouping is especially significant in shallow-water laboratory basins such as the CERC directional spectral wave basin. The control, prediction, measurement, and analysis of wave groups are necessary for CERC to fulfill its mission of advancing the state of the art in coastal engineering and laboratory physical modeling.

52. Successive wave heights are dependent phenomena. Thus, the Kimura model is a better predictor of run lengths than the Goda model. The computer program KIMUR5 gives excellent agreement with van Vledder's values. Additional development and testing with simulated and measured data might lead to better agreement.

53. Future enhancements might include converting the main program to a subroutine so that it can be called from a SIWEH analysis and/or spectral analysis program. Presently the correlation coefficient is an input parameter. An option could be to calculate it directly, from the wave height time-history using an autocorrelation procedure, or spectrally, using Battjes' or Goda's method. Finally, the Rayleigh PDF's are calculated using the mean wave height. An option to allow the use of other wave height values, such as median and significant wave heights, could be included.

54. Correlation among the spectral peakedness parameter, the correlation coefficient, and the groupiness factor obtained from a SIWEH time-history could be investigated further. Also, additional research into the relationship between the groupiness factor and the degree of grouping in simulated data and wind-generated waves would be beneficial to increase our understanding into wave grouping physics.

55. An analogous program could be developed for the groupiness statistics of successive wave periods which fall within a certain period band. Usually, values between 0.7 to 1.2 times the mean wave period are most important. The development for wave periods again assumes the time series of periods is mutually correlated and forms a Markov Chain. Kimura (1980) showed

that the Weibull distribution would replace the corresponding one- and two-dimensional Rayleigh distributions. The spectral width parameter was the analogous spectral parameter (i.e. spectral peakedness for heights) most closely associated with the correlation coefficient for wave periods.

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APPENDIX A: LISTING OF PROGRAM KIMUR5



```

PROGRAM KIMUR5
SINGLE PRECISION, MANUAL INPUT, DIMENSIONED FOR 501 ARRAY SIZE

PROGRAM TO CALCULATE GROUP RUN LENGTH STATISTICS BASED ON KIMURA'S
METHOD. THE TIME SERIES OF WAVE HEIGHTS ARE ASSUMED TO BE MUTUALLY
CORRELATED AND FORM A MARKOV CHAIN. TRANSITION PROBABILITIES ARE
DETERMINED FROM THE TWO-DIMENSIONAL RAYLEIGH JOINT PROBABILITY DENSITY
FUNCTION FOR SUCCESSIVE WAVES. FOR BOTH A RUN OF HIGH WAVES AND A
TOTAL RUN, THE PROBABILITIES OF RUNS OF DIFFERENT LENGTHS, THE AVERAGE
RUN LENGTH, AND THE STANDARD DEVIATION OF THE RUN LENGTH ARE CALCULATE

REAL Q(501),PHR(25),PTR(25)
REAL K,U1M,U2M
REAL P(501,501)
DATA RHH1,NH,DELF,HM,HC/.681,97,.0567,2.1,2.1/

OPEN DISK FILE FOR OUTPUT

OPEN(UNIT=2,FILE='KIMUR.OUT',STATUS='UNKNOWN')

QUERY USER FOR TEST CASE

WRITE(6,10)
10  FORMAT(/,' ENTER 1 FOR TEST CASE: ')
READ(5,*) IASK
IF(IASK.EQ.1) GO TO 20

INPUT PARAMETERS

CALL INPUT(RHH1,NH,DELF,HM,HC)
CALCULATE KAPPA CORRELATION PARAMETER

20  CONTINUE
CALL KAPPA(RHH1,K)

CALCULATE RAYLEIGH PROBABILITY DENSITY FUNCTION G(F1)

CALL RELF(NH,DELF,HM,G)

CALCULATE RAYLEIGH JOINT PROBABILITY DENSITY FUNCTION F(F1,F2)

CALL RJPDF(NH,DELF,HM,K,P)

CALCULATE RAYLEIGH TRANSITION PROBABILITIES P11 & P22

CALL RTE(NH,DELF,HC,Q,P,P11,P22)

CALCULATE HIGH RUN STATISTICS

CALL HRUN(P22,PHR,U1M,SIGU1)

CALCULATE TOTAL RUN STATISTICS

CALL TRUN(P11,P22,PTR,U2M,SIGU2)

OUTPUT RESULTS TO TERMINAL OR LINE PRINTER

CALL OUTPT(RHH1,NH,DELF,HM,HC,K,G,P,P11,P22,PHR,U1M,SIGU1,
P          PTR,U2M,SIGU2)

```

```

      STOP
      END

C
      SUBROUTINE INPUT(RHH1,NH,DELH,FM,HC)
C
C     QUERIES USER FOR INPUT PARAMETERS FOR KIMURA'S GROUP LENGTH PROGRAM
C
      WRITE(6,10)
10    FORMAT(/,' ENTER VALUES FOR: ',
      &      /,' RHH1   CORRELATION COEFFICIENT %',
      &      /,' NH     TOTAL % OF WAVE HEIGHT MEASUREMENTS %',
      &      /,' DELH   WAVE HEIGHT INCREMENT %',
      &      /,'       UPPER WAVE HEIGHT INTEGRATION LIMIT = NH * DELH%',
      &      /,' FM     MEAN WAVE HEIGHT %',
      &      /,' HC     THRESHOLD WAVE HEIGHT %')
      READ(5,*) RHH1,NH,DELH,FM,HC

C
      RETURN
      END

C
      SUBROUTINE KAPPA(RHH1,F)
C
C     CALCULATES CORRELATION PARAMETER K (KAPPA=2*PHC) GIVEN CORRELATION
C     COEFFICIENT RHH1 (ALSO KNOWN AS GAMMA(H)) USING SERIES APPROXIMATION
C     METHOD OF BATTJES FOR THE ELLIPTIC INTEGRALS OF THE 1ST & 2ND KIND.
C
      REAL K,F2

C     INITIALIZE PARAMETERS

      PI = 4. * ATAN(1.0)
      C = (16. - 4. * PI) / PI

C     KAPPA K

      R = C * RHH1
      R2 = R * R
      R3 = R * R2
      K2 = R - R2/16. - R3/128.
      K = SQRT(K2)

C
      RETURN
      END

C
      SUBROUTINE PPDF(NH,DELH,FM,C)
C
C     CALCULATES 1-D RAYLEIGH PROBABILITY DENSITY FUNCTION G(H).
C
C     INPUT VARIABLES
C     NH      = % OF INTERVALS OF RUNNY WAVE HEIGHT V RIA TO F1
C     DELH    = DELTA INCREMENT BETWEEN SUCCESSIVE WAVE HEIGHTS
C     FM      = MEAN WAVE HEIGHT
C
C     OUTPUT VARIABLES
C     G       = 1-D RAYLEIGH PROBABILITY DENSITY FUNCTION G(H)
C
      REAL G(F1)

C     INITIALIZE CONSTANTS

```

```

C      PI02 = 2. * ATAN(1.0)
C      PI04 = PI02 / 2.
C      HM2 = HM * HM
C      Q1 = PI02 / HM2
C      Q2 = PI04 / HM2
C      NHP1 = NH + 1
C
C      RAYLEIGH PDF
C
C      DO      I=1,NHP1
C          H1 = (I-1) * DELH
C          H12 = H1 * H1
C          G(I) = (Q1 * H1) * EXP(- Q2 * H12)
C      END DO
C
C      RETURN
C      END
C
C      SUBROUTINE RJPDF(NH,DELH,HM,K,P)
C
C      CALCULATES 2-D RAYLEIGH JOINT PROBABILITY DENSITY FUNCTION P(H1,H2)
C
C      INPUT VARIABLES
C      NH      = TOTAL # WAVE HEIGHT INTERVALS OF DUMMY VARIABLE H1 & H2
C      DELH    = DELTA INCREMENT BETWEEN SUCCESSIVE WAVE HEIGHTS
C      HM      = MEAN WAVE HEIGHT
C      K       = CORRELATION PARAMETER KAPPA
C
C      OUTPUT VARIABLES
C      P       = RAYLEIGH JOINT PDF P(H1,H2)
C
C      DOUBLE PRECISION DX,BI(1)
C      REAL P(501,501)
C      REAL K
C
C      INITIALIZE PARAMETERS
C      PI04 = ATAN(1.0)
C      PI02 = 2. * PI04
C      P1 = 4. * PI04
C      PI204 = P1 * PI04
C      HM2 = HM * HM
C      HM4 = HM2 * HM2
C      CK2 = 1.0 - K * K
C      A1 = PI204 / (HM4 * CK2)
C      R1 = PI04 / (HM2 * CK2)
C      X1 = (PI02 * K) / (HM2 * CK2)
C      NHP1 = NH + 1
C
C      RAYLEIGH JOINT PROBABILITY DENSITY FUNCTION, P(H1,H2) = A * E * C
C
C      DO      I=1,NHP1
C          DUMMY H1 WAVE HEIGHT VARIABLE
C          H1 = (I-1) * DELH
C          H12 = H1 * H1
C          DO      J=1,NHP1
C              DUMMY H2 WAVE HEIGHT VARIABLE
C              H2 = (J-1) * DELH
C              H22 = H2 * H2
C              H1H2 = H1 * H2
C          A FACTOR

```



```

C*          LEAST N+1.
C*
C*
C*-----
C*  SUBROUTINES AND FUNCTIONS CALLED:
C*-----
C*
C*  NAME                DESCRIPTION
C*-----
C*  ERROR CODES:
C*-----
C*
C*  AN APPROPRIATE MESSAGE IS WRITTEN TO THE LOG WHEN X<0 OF N<0.
C*-----
C*
C*  SUBROUTINE CREATION DATE AND AUTHOR:
C*    VERSION 1.5 - 01 SEPT 1970
C*               - NRC COMPUTATION CENTRE
C*-----
C*
C*  SUBROUTINE MODIFICATIONS:
C*-----
C*  VERSION            DATE                AUTHOR/FIRM
C*    1.5              01 SEPT 1970        NRC COMPUTATION CENTRE
C*
C*  DESCRIPTION:  ORIGINAL
C*
C*    1.6          06 DEC. 1974          GORDON EUGENE JIMP
C*
C*  DESCRIPTION:  THE SUBROUTINE WAS UPDATED TO REFLECT CURRENT
C*                GEDAP PROGRAM STANDARDS.
C*-----
C*****
C
C  IMPLICIT DOUBLE PRECISION (A-H,O-Z)
C  REAL T,SGR00T
C  DIMENSION RI(1)
C  DATA DMIN/0.53976053469341E-37/,AMAX/1.252673427797E+18/
C
C  AMAX*DMIN=0.699999999999999E-19
C
C  CHECK THE ARGUMENTS
C
C    IF(X.GE.0) GO TO 1
C    WRITE(LOG,100) N,X
100  FORMAT(/10X,'PESI NEGATIVE ARGUMENT. ORDER=',I11,' ARGUMENT=',
C  A 23.16//)
C    RI(1)=0
C    RETURN
C  1  N1=N+1
C    IF(X.GT.1.D-8) GO TO 6
C    IF(X.GE.0.D0) GO TO 3
C    WRITE(LOG,100) N,X
C    DO 2 I=1,N1
C  2  RI(I)=0
C    RETURN
C

```

```

C      I(K,X) = (X/2)**K/(K FACTORIAL)**FOR X <= 1.0D-8
C      DEXP(-X) = 1.0D-X FOR X <= 1.0D-8
C
3  BI(1)=1.0D-X
   IF(N.EG.0) RETURN
   ISW=0
   IF(X.EG.0.D0) ISW=1
   A=0.0D
   IF(ISW.EG.0) A=2.0D*DMIN/X
   DO 5 I=1,N
     BI(I+1)=0.0D
     IF(ISW.EG.1) GO TO 5
     IF(BI(I).GT.A*I) GO TO 4
     ISW=1
     GO TO 5
4  BI(I+1)=BI(I)*Y/(2*I)
5  CONTINUE
   RETURN
C
C      CALCULATE STARTING POINT FOR BACKWARD RECURRENCE
C
6  T=X
   SQROOT=SGRT(T)
   N2=M1
   IF(T.GT.20.0) GO TO 7
   M=10.55*T-8.11*ABS(T-0.23)-1.23*ABS(T-1.73)-0.47*ABS(T-6.78)+14.11
   GO TO 8
7  M=SQROOT*(-0.631018E-2*ABS(T-15.06499)+0.643897E-2+
   A ABS(T-44.82328)+0.1397544E-2*ABS(T-131.9504)+0.2336472E-4+
   B ABS(T-847.8685)+0.3283161E-6*ABS(T-23001.16)+8.9806)+1.0
8  IF(M.GE.N) GO TO 10
   M=N
   IF(T.GT.14.5) GO TO 9
   MMAX=24716.33*T-24167.58*ABS(T-0.105E-3)-536.05*ABS(T-0.514E-2)-
   A 50.16*ABS(T-0.051)-13.69*ABS(T-0.25)-3.97*ABS(T-0.95)-1.77+
   B ABS(T-2.55)-0.86*ABS(T-8.80)+41.5
   GO TO 10
9  MMAX=SQROOT*(-0.6479355E-1*(T-14.40017)+0.5534451E-1+
   A ABS(T-44.78155)+0.8671853E-2*ABS(T-167.343)+0.7717249E-3+
   B ABS(T-832.074)+0.5685193E-5*ABS(T-35155.43)+0.1245541E-6+
   C ABS(T-288568.5)+22.4775)+1.0
10 IF(MMAX.GT.N) GO TO 12
   DO 11 I=MMAX,N
11 BI(I+1)=0.0D
   M=MMAX-1
   M2=MMAX
12 M1=M-1
C
C      CALCULATE THE RATIO I(M,X)/I(M-1,X)
C
   L=2.0*SQROOT+6.0
   RATIO=0.0D
   DO 13 I=1,L
     FLOT=2*(M+L-I)
     RATIO= Y/(FLOT+Y*RATIO)
13 CONTINUE
C
C      COMPUTE F(M),F(M-1),....,F(0), AND ALPHA
C
   A=1.0E-15

```

```

      XX=2.00/X
      FM2=A
      FM1=A/PATIO
      IF(M.GT.N) GO TO 14
      BI(M+1)=FM2
      BI(M)=FM1
      GO TO 15
14  IF(M1.EQ.N) EI(N1)=FM1
15  ALPHA=FM1+FM2
      DO 16 I=1,M1
          MI=M-I
          FM0=MI*XX*FM1+FM2
          IF(MI.LE.N1) BI(MI)=FM0
          ALPHA=ALPHA+FM0
          FM2=FM1
16  FM1=FM0
      ALPHA=2.00*ALPHA-FM0
C
C      CALCULATE THE VALUES OF  $DEVI(-X) \cdot I(K,X) \cdot P=0,N$ .
C
      IF(ALPHA.LE.AMAX) GO TO 18
      A=LMIN+ALPHA
17  IF(PI(N2).GT.A) GO TO 18
      BI(N2)=0.00
      N2=N2-1
      GO TO 17
18  ALPHA=1.00/ALPHA
      DO 19 I=1,N2
19  BI(I)=BI(I)*ALPHA
      RETURN
      END
C
C      SUBROUTINE RTP(TH,DELH,HC,C,P,F11,F22)
C
C      CALCULATES PAYLEIGH TRANSITION PROBABILITIES P11 & P22.
C
C      INPUT VARIABLES
C      NH      = # OF INTERVALS OF DUMMY WAVE HEIGHT VARIABLE H1 & H2
C      DELH    = DELTA INCREMENT BETWEEN SUCCESSIVE H1 & H2 WAVE HEIGHTS
C      HC      = CUTOFF OR THRESHOLD WAVE HEIGHT, ALSO H*
C      G       = RAYLEIGH 1-D PROBABILITY DENSITY FUNCTION G(H1)
C      P       = RAYLEIGH 2-D JOINT PROBABILITY DENSITY FUNCTION P(H1,H2)
C
C      OUTPUT VARIABLES
C      P11     = TRANSITION PROBABILITY, NEITHER H1 NOR H2 EXCEEDS THRESHOLD
C              WAVE HEIGHT HC
C      P22     = TRANSITION PROBABILITY, BOTH H1 & H2 EXCEED THRESHOLD WAVE
C              WAVE HEIGHT HC
C
C      REAL G('C1)
C      REAL P('01.501)
C
C      P11 TRANSITION PROBABILITY
C
C      NL = 1
C      NU = HC / DELH
C      CALL RTP(NL,NU,DELH,G,P,F11)
C
C      P22 TRANSITION PROBABILITY
C

```

```

NL = HC / DELH
NU = NH + 1
CALL RTPI(NL,NU,DELH,G,P,P22)

C
RETURN
END

C
SUBROUTINE RTPI(NL,NU,DELH,G,P,PROB)

C
C INTEGRATES 1-D & 2-D RAYLEIGH PROBABILITY DENSITY FUNCTIONS
C Q(H1) & P(H1,H2)
C
C INPUT VARIABLES
C NL      = LOWER INTEGRATION LIMIT ARRAY ELEMENT
C NU      = UPPER INTEGRATION LIMIT ARRAY ELEMENT
C DELH    = DELTA INCREMENT BETWEEN SUCCESSIVE H1 OR H2 WAVE HEIGHTS
C P        = RAYLEIGH 2-D JOINT PROBABILITY DENSITY FUNCTION P(H1,H2)
C Q        = RAYLEIGH 1-D PROBABILITY DENSITY FUNCTION Q(H1)
C
C OUTPUT VARIABLES
C PROB    = TRANSITION PROBABILITY, EITHER P11 OR P22
C
REAL P(501,501)
REAL Q(501),PH1(501),PH2(501),Z(501)

C
C 2-D RAYLEIGH JOINT PROBABILITY DENSITY FUNCTION INTEGRAL
C IN NUMERATOR
C
M = 0
C SHIFT PDF TO DUMMY ARRAY PH2
DO I=NL,NU
  N = 0
  DO J=NL,NU
    N = N + 1
    PH2(N) = P(I,J)
  END DO
C INTEGRATE IN H2 DIRECTION & CREATE NEW DUMMY ARRAY PH1
  NDIM = N
  CALL GSF(DELH,PH2,Z,NDIM)
  M = M + 1
  PH1(M) = Z(NDIM)
END DO
C INTEGRATE IN H1 DIRECTION USING DUMMY ARRAY PH1
NDIM = M
CALL GSF(DELH,PH1,Z,NDIM)
SUMN = Z(NDIM)

C
C 1-D RAYLEIGH PROBABILITY DENSITY FUNCTION INTEGRAL IN DENOMINATOR
C
C SHIFT PDF TO DUMMY ARRAY PH1
N = 0
DO I=NL,NU
  N = N + 1
  PH1(N) = Q(I)
END DO
C INTEGRATE IN H1 DIRECTION USING DUMMY ARRAY PH1
NDIM = N
CALL GSF(DELH,PH1,Z,NDIM)
SUMD = Z(NDIM)

```



```

C      TRANSITION PROBABILITY
C
C      PRGB = SUMN / SUMD
C
C      RETURN
C      END
C
C      SUBROUTINE QSF(H,Y,Z,NDIM)
C      .....
C
C      SUBROUTINE QSF
C
C      PURPOSE
C      TO COMPUTE THE VECTOR OF INTEGRAL VALUES FOR A GIVEN
C      EQUIDISTANT TABLE OF FUNCTION VALUES.
C
C      USAGE
C      CALL QSF (H,Y,Z,NDIM)
C
C      DESCRIPTION OF PARAMETERS
C      H      - THE INCREMENT OF ARGUMENT VALUES.
C      Y      - THE INPUT VECTOR OF FUNCTION VALUES.
C      Z      - THE RESULTING VECTOR OF INTEGRAL VALUES. Z MAY BE
C              IDENTICAL WITH Y.
C      NDIM   - THE DIMENSION OF VECTORS Y AND Z.
C
C      REMARKS
C      NO ACTION IN CASE NDIM LESS THAN 3.
C
C      SUBROUTINES AND FUNCTION SUBPROGRAMS REQUIRED
C      NONE
C
C      METHOD
C      BEGINNING WITH Z(1)=0, EVALUATION OF VECTOR Z IS DONE BY
C      MEANS OF SIMPSONS RULE TOGETHER WITH NEWTONS 7/8 RULE OF A
C      COMBINATION OF THESE TWO RULES. TRUNCATION ERROR IS OF
C      ORDER H**4 (I.E. FOURTH ORDER METHOD). ONLY IN CASE NDIM=3
C      TRUNCATION ERROR OF Z(2) IS OF ORDER H**4.
C      FOR REFERENCE, SEE
C      (1) F.S. HILDEBRAND, INTRODUCTION TO NUMERICAL ANALYSIS,
C          MCGRAW-HILL, NEW YORK/TORONTO/LONDON, 1956, PP.71-76.
C      (2) R. ZURMUEHL, PRAKTIISCHE MATHEMATIK FÜR INGENIEURE UND
C          PHYSIKER, SPRINGER, BERLIN/GÖTTINGEN/HEIDELBERG, 1963,
C          PP.214-221.
C
C      .....
C
C      DIMENSION Y(1),Z(1)
C
C      HT=.3333333*H
C      IF(NDIM-5)7,8,1
C
C      NDIM IS GREATER THAN 5. PREPARATIONS OF INTEGRATION LOOP
C 1 SUM1=Y(2)+Y(2)
C   SUM1=SUM1+SUM1
C   SUM1=HT*(Y(1)+SUM1+Y(3))
C   AUX1=Y(4)+Y(4)
C   AUX1=AUX1+AUX1
C   AUX1=SUM1+HT*(Y(3)+AUX1+Y(5))
C   AUX2=HT*(Y(1)+3.675*(Y(2)+Y(5))+2.625*(Y(3)+Y(4))+Y(6))

```

```

SUM2=Y(5)+Y(5)
SUM2=SUM2+SUM2
SUM2=AUX2-HT*(Y(4)+SUM2+Y(4))
Z(1)=0.
AUX=Y(3)+Y(3)
AUX=AUX+AUX
Z(2)=SUM2-HT*(Y(2)+AUX+Y(4))
Z(3)=SUM1
Z(4)=SUM2
IF (NDIM-6) 5,5,2
C
C   INTEGRATION LOOP
2 DO 4 I=7,NDIM,2
  SUM1=AUX1
  SUM2=AUX2
  AUX1=Y(I-1)+Y(I-1)
  AUX1=AUX1+AUX1
  AUX1=SUM1+HT*(Y(I-2)+AUX1+Y(I))
  Z(I-2)=SUM1
  IF (I-NDIM) 3,6,6
3  AUX2=Y(I)+Y(I)
  AUX2=AUX2+AUX2
  AUX2=SUM2+HT*(Y(I-1)+AUX2+Y(I+1))
4  Z(I-1)=SUM2
5  Z(NDIM-1)=AUX1
  Z(NDIM)=AUX2
  RETURN
6  Z(NDIM-1)=SUM2
  Z(NDIM)=AUX1
  RETURN
C
C   END OF INTEGRATION LOOP
7 IF (NDIM-3) 12,11,8
C
C   NDIM IS EQUAL TO 4 OR 5
8 SUM2=1.125+HT*(Y(1)+Y(2)+Y(2)+Y(2)+Y(3)+Y(3)+Y(3)+Y(4))
  SUM1=Y(2)+Y(2)
  SUM1=SUM1+SUM1
  SUM1=HT*(Y(1)+SUM1+Y(3))
  Z(1)=0.
  AUX1=Y(2)+Y(3)
  AUX1=AUX1+AUX1
  Z(2)=SUM2+HT*(Y(2)+AUX1+Y(4))
  IF (NDIM-5) 10,9,9
9  AUX1=Y(4)+Y(4)
  AUX1=AUX1+AUX1
  Z(5)=SUM1+HT*(Y(3)+AUX1+Y(-))
10 Z(3)=SUM1
  Z(4)=SUM2
  RETURN
C
C   NDIM IS EQUAL TO 3
11 SUM1=HT*(1.25*Y(1)+Y(2)+Y(2)+.25*Y(3))
  SUM2=Y(2)+Y(2)
  SUM2=SUM2+SUM2
  Z(7)=HT*(Y(1)+SUM2+Y(3))
  Z(1)=0.
  Z(2)=SUM1
12 RETURN

```

```

END
C
C SUBROUTINE HRUN(P22,PHR,J1M,SIGJ1)
C
C CALCULATES HIGH RUN GROUP STATISTICS OF PROBABILITY FOR DIFFERENT
C RUN LENGTHS, MEAN RUN LENGTH, & STANDARD DEVIATION OF RUN LENGTH.
C
C INPUT VARIABLES
C P22 = TRANSITION PROBABILITY FOR SIMULTANEOUS EXCEEDANCE OF
C THRESHOLD BY BOTH H1 & H2 WAVE HEIGHTS
C
C OUTPUT VARIABLES
C PHR = PROBABILITY OF RUN LENGTH HAVING LENGTH OF J1, P(J1)
C J1M = MEAN RUN LENGTH
C SIGJ1 = STANDARD DEVIATION OF RUN LENGTH
C
C REAL J1M
C REAL PHR(25)
C
C PROBABILITY OF RUN OF LENGTH J1, PHR(J1)
C
C IF(P22 .EQ. 0.) P22=1.E-05
C1P22 = 1.0 - P22
C DO J1=1,25
C PHR(J1) = P22**((J1-1) + C1P22)
C ENDO
C
C MEAN RUN LENGTH
C
C J1M = 1. / C1P22
C
C STANDARD DEVIATION OF RUN LENGTH
C
C SIGJ1 = SQRT(P22) / C1P22
C
C RETURN
C END
C
C SUBROUTINE TRUN(P11,P22,PTR,J2M,SIGJ2)
C
C CALCULATES TOTAL RUN GROUP STATISTICS OF PROBABILITY FOR DIFFERENT
C RUN LENGTHS, MEAN RUN LENGTH, & STANDARD DEVIATION OF RUN LENGTH.
C
C INPUT VARIABLES
C P11 = TRANSITION PROBABILITY FOR NEITHER H1 NOR H2 EXCEEDING
C THRESHOLD WAVE HEIGHT HC
C P22 = TRANSITION PROBABILITY FOR SIMULTANEOUS EXCEEDANCE OF
C THRESHOLD HC BY BOTH H1 & H2 WAVE HEIGHTS
C
C OUTPUT VARIABLES
C PTR = PROBABILITY OF RUN LENGTH HAVING LENGTH OF J2, P(J2)
C J2M = MEAN RUN LENGTH
C SIGJ2 = STANDARD DEVIATION OF RUN LENGTH
C
C REAL J2M
C REAL PTR(25)
C
C PROBABILITY OF RUN OF LENGTH J2, PTR(J2)
C
C IF(P11 .EQ. 0.) P11=1.E-04

```

```

      IF (F22 .EQ. 0.) F22=1.E-05
      C1 = 1.0 - P11
      C2 = 1.0 - P22
      C3 = C1 * C2 / (P11 - F22)
      DO J2=1,25
        PTR(J2) = C3 * (P11**(J2-1) - P22**(J2-1))
      END DO

      MEAN RUN LENGTH

      J2M = 1. / C1 + 1. / C2

      STANDARD DEVIATION OF RUN LENGTH

      C12 = C1 * C1
      C22 = C2 * C2
      SIGJ2 = SQRT(P22/C22 + P11/C12)

      RETURN
      END

      SUBROUTINE OUTFT(FPH1,PH,DELPH,HM,HC,K,G,P,F11,F22,F1R,J1M,
        SIGJ1,FTM,J2M,SIGJ2)

      OUTPUTS RESULTS FROM KINURA'S ALGORITHM FOR CALCULATING GROUP
      LENGTH STATISTICS BY ASSUMING THAT WAVE HEIGHTS ARE CORRELATED.

      REAL F(F01,F01)
      REAL G(F01),PHR(25),FTM(25)
      REAL K,J1M,J2M

      DESCRIPTIVE TITLE
      WRITE(2,10)
10  FORMAT(1H1,/,T20,'RESULTS FROM PROGRAM KINURA',
2    /,T50,'GROUP RUN LENGTH STATISTICS')

      INPUT VARIABLES

      PH = AH * DELH
      PH1 = PH + 1
      WRITE(2,20) FPH1,PH,DELH,HM,HC
20  FORMAT(//,0      *****INPUT VARIABLES*****
1    /,0 CORRELATION COEFFICIENT, FPH1 =',T45,F10.4,
2    /,0 TOTAL # OF WAVE HEIGHT MEASUREMENTS, PH =',T45,I10,
3    /,0 WAVE HEIGHT INCREMENT, DELH =',T45,F10.4,
4    /,0 UPPER WAVE HEIGHT INTEGRATION LIMIT =',T45,F10.4,
5    /,0 PEAK WAVE HEIGHT, AH =',T45,F10.4,
6    /,0 THRESHOLD WAVE HEIGHT, HC =',T45,F10.4)

      OUTPUT VARIABLES

      WRITE(2,30) K,J1M,F22
30  FORMAT(//,0      *****OUTPUT VARIABLES*****
1    /,0 CORRELATION PARAMETER, K =',T45,F10.4,
2    /,0 PROBABILITY EITHER H1 OR H2 EXCEEDS, F11 =',T45,F10.4,
3    /,0 PROBABILITY BOTH H1 & H2 EXCEEDS, F22 =',T45,F10.4)

      WRITE(2,75)
75  FORMAT(//,0 RAYLEIGH 1-0 FOR VALUES ARE: )
      WRITE(2,40) (G(I),I=1,PH1)
40  FORMAT(10F7.3)

```

```

C      WRITE(2,45)
45     FORMAT(7,' RAYLEIGH 2-D PDF VALUES ARE:')
C      WRITE(2,40) ((F(I,J),I=1,NHP1),J=1,NHP1)
      WRITE(2,50)
50     FORMAT(//,' *****HIGH WAVE RUN GROUP RESULTS*****',
&          /,' PROBABILITIES, PHR:')
      WRITE(2,40) (PHR(I),I=1,25)
      WRITE(2,60) J1M,SIGJ1
60     FORMAT(/,' MEAN GROUP LENGTH, J1M =',T45,F10.4,
&          /,' STD DEV GROUP LENGTH, SIGJ1 =',T45,F10.4)
      WRITE(2,70)
70     FORMAT(//,' *****TOTAL WAVE RUN GROUP RESULTS*****',
&          /,' PROBABILITIES, PTR:')
      WRITE(2,40) (PTR(I),I=1,25)
      WRITE(2,80) J2M,SIGJ2
80     FORMAT(/,' MEAN GROUP LENGTH, J2M =',T45,F10.4,
&          /,' STD DEV GROUP LENGTH, SIGJ2 =',T45,F10.4)
C
      RETURN
      END

```

APPENDIX B: LIST OF SYMBOLS USED IN PROGRAM KIMUR5

| Symbol   | Description                                                                                                                                                      |
|----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| DELH     | Delta wave height increment between successive H1 or H2 wave heights, controls upper wave height integration limit, $HU = NH * DELH$ in transition probabilities |
| H        | Increment of argument values (i.e. X-array) for calculating integral                                                                                             |
| HM       | Mean wave height                                                                                                                                                 |
| HC       | Cutoff or threshold wave height                                                                                                                                  |
| HU       | Upper wave height integration limit<br>$HU = NH * DELH$                                                                                                          |
| H1       | Dummy wave height variable                                                                                                                                       |
| H2       | Dummy wave height variable                                                                                                                                       |
| J1M      | Mean run length for run of high waves                                                                                                                            |
| J2M      | Mean run length for total run                                                                                                                                    |
| K        | Correlation parameter                                                                                                                                            |
| NH       | Total number of wave height measurements or intervals of dummy wave height parameters H1 or H2 between zero and upper wave height HU in transition probabilities |
| NL       | Lower integration limit array element                                                                                                                            |
| NU       | Upper integration limit array element                                                                                                                            |
| P(H1,H2) | 2-D Rayleigh joint probability density function for successive wave heights                                                                                      |
| PHR(J1)  | Probability of run length having length of J1 for run of high waves                                                                                              |
| PI       | 3.14159...                                                                                                                                                       |
| PROB     | Dummy transition probability, either P11 or P22                                                                                                                  |
| PTR(J2)  | Probability of run length having length of J2 for total run                                                                                                      |
| P11      | Transition probability, neither H1 nor H2 exceeds threshold wave height HC                                                                                       |
| P22      | Transition probability, both H1 and H2 successive wave heights exceed threshold wave height HC                                                                   |
| Q(H1)    | 1-D Rayleigh probability density function for individual wave heights                                                                                            |
| RHH1     | Correlation coefficient                                                                                                                                          |
| SIGJ1    | Standard deviation of run length for run of high waves                                                                                                           |
| SIGJ2    | Standard deviation of run length for total run                                                                                                                   |
| Y        | Function values (i.e. Y-array) to be integrated                                                                                                                  |
| Z        | Vector array of integrated values                                                                                                                                |

APPENDIX C: DESCRIPTION OF SUBROUTINES



### Subroutine BESI

Description: Calculates value of Bessel Function I,  $\text{Dexp}(-X) * I(K,X)$  where I is Bessel function of non-negative integral order  $K=0, N$  and non-negative real argument X. All calculations are in double precision. National Research Council of Canada (NRCC) Scientific Library Subroutine.

Calling Statement: SUBROUTINE BESI (N,X,BI,LOG)

#### Arguments:

|     |     |                                                                                                                                                                                                               |
|-----|-----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| N   | I*4 | Order of Bessel Function I, $N = 0$ for zero order (used here)                                                                                                                                                |
| X   | R*8 | Argument of Bessel Function I                                                                                                                                                                                 |
| BI  | R*8 | I-D array containing value of function $\text{Dexp}(-X) * I(K,X)$ in its $K+1$ element for $K=0,N$ . Dimension of BI in calling program must be at least $N+1$ , equals 1 for $N=0$ for modified zeroth order |
| LOG | I*2 | Logical unit number of error message when $X < 0$ or $N < 0$                                                                                                                                                  |

Called By: Subroutine RJPDF

Calls To: None

Reference: NRCC Computation Center

---

### Subroutine HRUN

Description: Calculates high run group statistics of probabilities for different run lengths, mean run length, and standard deviation of run length.

Calling Statement: SUBROUTINE HRUN (P22,PHR,J1M,SIGJ1)

#### Arguments:

|       |     |                                                                                                |
|-------|-----|------------------------------------------------------------------------------------------------|
| P22   | R*4 | Transition probability, both H1 and H2 successive wave heights exceed threshold wave height HC |
| PHR   | R*4 | Probability of run length having length of J1, P1(J)                                           |
| J1M   | R*4 | Mean run length for a run of high waves                                                        |
| SIGJ1 | R*4 | Standard deviation of run of length J1 for run of high waves                                   |

Called By: Program KIMUR5

Calls To: None

References\*: Van Vledder (1983a,b)  
Kimura (1980)  
Goda (1985)

---

\* References in appendixes are cited in References at the end of the main text.

### Subroutine INPUT

Description: Queries user for five input parameters for Kimura's wave group analysis.

Calling Statement: SUBROUTINE INPUT(RHH1,NH,DELH,HM,HC)

Arguments:

|      |     |                                                                                                                                                                                   |
|------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RHH1 | R*4 | Correlation coefficient                                                                                                                                                           |
| NH   | I*2 | Total number of wave height measurements or total number of intervals of dummy wave height parameters H1 and H2 between zero and upper wave height HU in transition probabilities |
| DELH | R*4 | Delta wave height increment, controls upper wave height integration limit, $HU = NH * DELH$ in transition probabilities                                                           |
| HM   | R*4 | Mean wave height                                                                                                                                                                  |
| HC   | R*4 | Cutoff or threshold wave height                                                                                                                                                   |

Called By: Program KIMUR5

Calls To: None

Reference: None

---

### Subroutine KAPPA

Description: Calculates correlation parameter Kappa given correlation coefficient using series approximation method of Battjes for Complete Elliptic Integrals of 1st & 2nd kind.

Calling Statement: SUBROUTINE KAPPA (RHH1,K)

Arguments:

|      |     |                         |
|------|-----|-------------------------|
| RHH1 | R*4 | Correlation coefficient |
| K    | R*4 | Correlation parameter   |

Called By: Program KIMUR5

Calls To: None

Reference: Van Vledder (1983a,b)

---

### Subroutine OUTPT

Description: Outputs results from Kimura's algorithms for calculated group run length statistics to disk file, logical unit 2, KIMUR.OUT.

Calling Statement: SUBROUTINE OUTPT(RHH1,NH,DELH,HM,HC,K,Q,P,P11,P22,PHR,J1M,SIGJ1,PTR,J2M,SIGJ2)

#### Arguments:

|       |     |                                                                                                                                                                         |
|-------|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| RHH1  | R*4 | Correlation coefficient                                                                                                                                                 |
| NH    | I*2 | Total number of wave height measurements                                                                                                                                |
|       |     | Total number of intervals of dummy wave height parameters H1 and H2 between zero and upper wave height HU in transition probabilities                                   |
| DELH  | R*4 | Delta wave height increment between successive H1 and H2 dummy wave heights, controls upper wave height integration limit, $HU = NH * DELH$ in transition probabilities |
| HM    | R*4 | Mean wave height                                                                                                                                                        |
| HC    | R*4 | Cutoff or threshold wave height                                                                                                                                         |
| Q     | R*4 | Rayleigh one-dimensional (1-D) PDF $Q(H1)$                                                                                                                              |
| P     | R*4 | Rayleigh two-dimensional (2-D) PDF $P(H1,H2)$                                                                                                                           |
| P11   | R*4 | Transition probability, neither H1 nor H2 successive wave height exceeds threshold wave height HC                                                                       |
| P22   | R*4 | Transition probability, both H1 and H2 successive wave heights exceed threshold wave height HC                                                                          |
| PHR   | R*4 | Probability of run length having length of J1, $P1(J)$                                                                                                                  |
| J1M   | R*4 | Mean run length for a run of high waves                                                                                                                                 |
| SIGJ1 | R*4 | Standard deviation of run of length J1 for run of high waves                                                                                                            |
| PTR   | R*4 | Probability of total run length having length of J2, $P2(J)$                                                                                                            |
| J2M   | R*4 | Mean total run length                                                                                                                                                   |
| SIGJ2 | R*4 | Standard deviation of run of length J2 for total run length                                                                                                             |

Called By: Program KIMUR5

Calls To: None

Reference: None

### Subroutine QSF

Description: Computes vector of integral values for a given equidistant table of function values. Computes integral of function contained in array Y of dimension NDIM for equidistant X-array values spaced H apart using combination of Simpson's and Newton's 3/8 Rules.

Calling Statement: SUBROUTINE QSF(H,Y,Z,NDIM)

#### Arguments:

|      |     |                                                                                                  |
|------|-----|--------------------------------------------------------------------------------------------------|
| H    | R*4 | Increment of argument values, DELH for x-axis array                                              |
| Y    | R*4 | Input vector of function values                                                                  |
| Z    | R*4 | Resulting vector of integral values, contains integrated area under curve represented by array Y |
| NDIM | I*2 | Dimension of vectors Y and Z                                                                     |

Called By: Subroutine RTP1

Calls To: None

References: NRCC Computation Center  
Hildebrand (1956)  
Zurmehl (1963)

---

### Subroutine RJPDP

Description: Calculates 2-D, joint, or Bivariate Rayleigh Probability Density Function P(H1,H2) based on Kimura's theory. Uses modified Bessel function of zero order.

Calling Statement: SUBROUTINE RJPDP(NH,DELH,HM,K,P)

#### Arguments:

|      |     |                                                                                                                                                                       |
|------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| NH   | I*2 | Total number of intervals of dummy wave height parameters H1 and H2 between zero and upper wave height HU in transition probabilities                                 |
| DELH | R*4 | Delta wave height increment between successive H1 and H2 dummy wave heights, controls upper wave height integration limit, HU = NH * DELH in transition probabilities |
| HM   | R*4 | Mean wave height                                                                                                                                                      |
| K    | R*4 | Correlation parameter                                                                                                                                                 |
| P    | R*4 | 2-D Rayleigh PDF P(H1,H2)                                                                                                                                             |

Called By: Program KIMUR5

Calls To: Subroutine BESI (NRCC Scientific Library Subroutine)

References: Van Vledder (1983a,b)  
Kimura (1980)  
Goda (1985)

---

### Subroutine RPDF

Description: Calculates 1-D Rayleigh Probability Density Function (PDF)  $Q(H1)$  using numerical integration.

Calling Statement: SUBROUTINE RPDF(NH,DELH,HM,Q)

#### Arguments:

|      |     |                                                                                                                                                              |
|------|-----|--------------------------------------------------------------------------------------------------------------------------------------------------------------|
| NH   | I*2 | Total number of intervals of dummy wave height parameter $H1$ between zero and upper wave height $HU$ in transition probabilities                            |
| DELH | R*4 | Delta wave height increment between successive $H1$ wave heights, controls upper wave height integration limit, $HU = NH * DELH$ in transition probabilities |
| HM   | R*4 | Mean wave height                                                                                                                                             |
| Q    | R*4 | 1-D Rayleigh PDF                                                                                                                                             |

Called By: Program KIMUR5

Calls To: None

References: Van Vledder (1983a,b)  
Kimura (1980)  
Goda (1985)

---

### Subroutine RTP

Description: Calculates Rayleigh Transition probabilities  $P11$  and  $P22$  given 1-D and 2-D Rayleigh PDF's.

Calling Statement: SUBROUTINE RTP(NH,DELH,HC,Q,P,P11,P22)

#### Arguments:

|      |     |                                                                                                                                                                             |
|------|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| NH   | I*2 | Total number of intervals of dummy wave height parameters $H1$ and $H2$ between zero and upper wave height $HU$ in transition probabilities                                 |
| DELH | R*4 | Delta wave height increment between successive $H1$ and $H2$ dummy wave heights, controls upper wave height integration limit, $HU = NH * DELH$ in transition probabilities |
| HC   | R*4 | Cutoff or threshold wave height                                                                                                                                             |
| Q    | R*4 | Rayleigh 1-D PDF $Q(H1)$                                                                                                                                                    |
| P    | R*4 | Rayleigh 2-D PDF $P(H1,H2)$                                                                                                                                                 |
| P11  | R*4 | Transition probability, neither $H1$ nor $H2$ successive wave height exceeds threshold wave height $HC$                                                                     |
| P22  | R*4 | Transition probability, both $H1$ and $H2$ successive wave heights exceed threshold wave height $HC$                                                                        |

Called By: Program KIMUR5

Calls To: Subroutine RTP1

References: Van Vledder (1983a,b)  
Kimura (1980)  
Goda (1985)

---

### Subroutine RTPI

Description: Integrates 1-D and 2-D Rayleigh PDF  $Q(H1)$  and  $P(H1,H2)$ , respectively.

Calling Statement: SUBROUTINE RTPI(NL,NU,DELH,Q,P,PROB)

#### Arguments:

|      |     |                                                                                                                                                                        |
|------|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| NL   | I*2 | Lower integration limit array element                                                                                                                                  |
| NU   | I*2 | Upper integration limit array element                                                                                                                                  |
| DELH | R*4 | Delta wave height increment between successive H1 or H2 dummy wave heights, controls upper wave height integration limit, $HU = NH * DELH$ in transition probabilities |
| P    | R*4 | 2-D Rayleigh PDF $P(H1,H2)$                                                                                                                                            |
| Q    | R*4 | 1-D Rayleigh PDF $Q(H1)$                                                                                                                                               |
| PROB | R*4 | Transition Probability, either P11 or P22                                                                                                                              |

Called By: Subroutine RTP

Calls To: Subroutine QSF (NRCC Scientific Library Subroutine)

References: Van Vledder (1983a,b)  
Kimura (1980)  
Goda (1985)

---

### Subroutine TRUN

Description: Calculates total run group statistics of probability for different run lengths, mean run length, and standard deviation of run length.

Calling Statement: SUBROUTINE TRUN(P11,P22,PTR,J2M,SIGJ2)

#### Arguments:

|       |     |                                                                                                   |
|-------|-----|---------------------------------------------------------------------------------------------------|
| P11   | R*4 | Transition probability, neither H1 nor H2 successive wave heights exceed threshold wave height HC |
| P22   | R*4 | Transition probability, both H1 and H2 successive wave heights exceed threshold wave height HC    |
| PTR   | R*4 | Probability of total run length having length of J2, $P2(J)$                                      |
| J2M   | R*4 | Mean total run length                                                                             |
| SIGJ2 | R*4 | Standard deviation of run of length J2 for total run length                                       |

Called By: Program KIMUR5

Calls To: None

References: Van Vledder (1983a,b)  
Kimura (1980)  
Goda (1985)

---

APPENDIX D: NOTATION

|                  |                                                                                                                                                              |
|------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------|
| $E[ ]$           | Expectation operator                                                                                                                                         |
| $E( )$           | Complete elliptic integral of the second kind                                                                                                                |
| $f$              | Frequency variable                                                                                                                                           |
| $H$              | Wave height variable                                                                                                                                         |
| $H_i$            | Dummy wave height variable                                                                                                                                   |
| $H_{i+1}$        | Successive wave height variable                                                                                                                              |
| $H_1$            | First of two successive wave heights dummy variable                                                                                                          |
| $H_2$            | Second of two successive wave heights dummy variable                                                                                                         |
| $H_c$            | Cutoff or threshold wave height                                                                                                                              |
| $H_m$            | Mean wave height                                                                                                                                             |
| $H_{max}$        | Maximum wave height                                                                                                                                          |
| $H_{med}$        | Median wave height                                                                                                                                           |
| $H_r$            | RMS wave height                                                                                                                                              |
| $H_s$            | Significant wave height                                                                                                                                      |
| $H_*$            | Cutoff or threshold wave height                                                                                                                              |
| $I_0[ ]$         | Modified Bessel function of zeroth order                                                                                                                     |
| $j_1$            | Run length for run of high waves, i.e. 1,2,3,...11,12+                                                                                                       |
| $j_2$            | Run length for total run, i.e. 2,3,4,...11,12+                                                                                                               |
| $\overline{j_1}$ | Mean run length for run of high waves                                                                                                                        |
| $\overline{j_2}$ | Mean run length for total run                                                                                                                                |
| $k$              | Lag of autocorrelation function estimate                                                                                                                     |
| $K( )$           | Complete elliptic integral of the first kind                                                                                                                 |
| $m_0$            | Zeroth moment of time series of wave elevations                                                                                                              |
| $N$              | Total number of points in wave height time series                                                                                                            |
| $p$              | Probability that wave height $H$ exceeds threshold wave height or<br>Markov Chain transition probability matrix                                              |
| $P_{11}$         | Transition probabilities--neither $H_1$ nor $H_2$ exceeds threshold<br>height                                                                                |
| $P_{22}$         | Transition probabilities--both $H_1$ and $H_2$ exceed threshold<br>height; simultaneous exceedance of threshold wave height by<br>both $H_1$ and $H_2$ waves |
| $P(H_1, H_2)$    | Joint or bivariate Rayleigh probability density function                                                                                                     |
| $P_n$            | Markov Chain distribution after n-time transitions                                                                                                           |
| $P_0$            | Initial Markov Chain distribution                                                                                                                            |
| $P(j_1)$         | Run length probability for run of high waves                                                                                                                 |
| $P(j_2)$         | Run length probability for total run                                                                                                                         |



|               |                                                                        |
|---------------|------------------------------------------------------------------------|
| $q$           | Probability that wave height $H$ does not exceed threshold wave height |
| $Q_p$         | Goda's spectral peakedness factor                                      |
| $q(H_1)$      | Rayleigh probability density function for individual wave heights      |
| $R_{hh}(l)$   | Correlation coefficient for successive wave heights                    |
| $S(f)$        | Spectral estimate of the surface elevation                             |
| $T_m$         | Mean zero-crossing wave period                                         |
| $\kappa$      | Correlation parameter, equals $2\rho$                                  |
| $\rho$        | Correlation parameter, equals $\kappa/2$                               |
| $\pi$         | 3.14159. . .                                                           |
| $\gamma_h$    | Correlation coefficient for successive wave heights                    |
| $\sigma_H$    | Standard deviation of wave height time series                          |
| $\sigma(j_1)$ | Standard deviation for run of high waves                               |
| $\sigma(j_2)$ | Standard deviation for total run                                       |

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