Quantitative Estimation of Periodicities in Lyari River Flow\r
Rana Khalid Naeem, Asif Mansoor

Abstract—The hydrologic time series data display periodic structure and periodic autoregressive process receives considerable attention in modeling of such series. In this communication long term record of monthly waste flow of Lyari river is utilized to quantify by using PAR modeling technique. The parameters of model are estimated by using Frances & Paap methodology. This study shows that periodic autoregressive model of order 2 is the most parsimonious model for assessing periodicity in waste flow of the river. A careful statistical analysis of residuals of PAR (2) model is used for establishing goodness of fit. The forecast by using proposed model confirms significance and effectiveness of the model.

Keywords—Diagnostic checks, Lyari river, Model selection, Monthly waste flow, Periodicity, Periodic autoregressive model.

I. INTRODUCTION

The exact mathematical models of hydrologic time series are never known. The inferred population models are only approximation. Estimation of models and their parameters from available data are often referred to in literature as time series modeling or stochastic modeling of hydrologic series. Now a day’s development of time series modeling in hydrology has reached some degree of sophistication. It is an important tool for building models to determine the likelihood of extreme events, to forecast hydrologic events, to detect trends and shifts in stream flow records, and to fill in missing data and extend records. [1-2]. In hydrologic process it has been observed that these processes usually have seasonal mean, variance, skewness and serial dependence structure. Such seasonal streamflow series can be deseasonalized by subtracting the seasonal mean and then by dividing the seasonal standard deviation. Reduced forms of the resultant models are not much different from SARIMA models. The third approach is based on Hylleberg et al [5] that questions the adequacy of the double differencing filter in SARIMA models and mainly addresses the issue of how many unit roots should be imposed in autoregressive models. Finally, a fourth approach assumes the seasonal variation is best described by allowing the parameters in an autoregression to vary with the seasons that are called periodic autoregression (PAR) modeling. A periodic autoregression extends a non-periodic autoregressive model by allowing the autoregressive parameters to vary with seasons. A PAR model assumes that the observations in each of the season might be described by a different model. Periodic models are ideal for modeling hydrological time series since they are often periodically stationary and are now very much used in other disciplines like environmetric, Macroeconomics etc [6]. In this communication historical waste flow data from period January 1974 to December 2006 is fitted using periodic autoregressive approach. The parameters of most parsimonious model have been estimated and diagnostic checks have also been applied to examine the goodness of fit. The study established that the waste flow of the Lyari river follows PAR model of order 2. Forecasting using these estimates will be of use to managerial authorities for taking remedial measure to control the pollution caused by the river to the coastal water which have adverse effect on marine organisms such as phytoplankton, zooplankton and fish.

II. MATHEMATICAL FORMULATION OF PAR (P) MODEL

Consider a stochastic process, \( x_t \) having periodic structure observed monthly for \( N \) years so that \( t = 1, 2, 3, ..., n (=N / 12) \). A periodic autoregressive model of order \( p \) for the process can be represented as

\[
\begin{align*}
I_x &= I_s + \phi_{1s} x_{t-1} + \phi_{2s} x_{t-2} + \cdots + \phi_{ps} x_{t-p} + \varepsilon_t 
\end{align*}
\]

with \( \varepsilon_t \sim iid(0, \sigma^2) \), where \( s = 1, 2, 3, ..., 12 \) represents seasons and \( I_s \) is a seasonally-varying intercept term. The \( \phi_{is} \) are periodic autoregressive parameter for seasons \( s \) at lag \( i \) in the model, where \( i = 1, 2, 3, ..., p \) which varies with the seasons for each lag.
In general, the PAR \((p)\) process described by (1) can be written as an AR \((p)\) model, for the twelve dimensional vector process (i.e. for each season). The model given by (1) can be rewritten as vector of monthly representation as

\[
\Phi_0 Y_T = I + \Phi_1 Y_{T-1} + \ldots + \Phi_p Y_{T-p} + \epsilon_T
\]

where \(X_T = (X_{1T}, X_{2T}, \ldots, X_{12T})',\) \(T=1,2,3,\ldots, N\), where \(X_{sT}\) is observation in season \(s\) in year \(T\), \(I = (I_1, I_2, I_3, \ldots, I_{12})',\) \(\epsilon_T = (\epsilon_{1T}, \epsilon_{2T}, \ldots, \epsilon_{12T})'\) and \(P = I + (p-I)/12\). The \(\Phi_0, \Phi_1, \ldots, \Phi_p\) are \((12x12)\) parameters matrices with elements

\[
\Phi_0(i,j) = \begin{cases} 
1 & \text{if } i = j \\
0 & \text{if } j > i \\
-\phi_{j-i} & \text{if } j < i
\end{cases}
\]

\[
\Phi_k(i,j) = \phi_{i+k-j} (i,j)
\]

for \(i, j = 1,2,3,4,\ldots, 12\) and \(k = 1,2,3,\ldots, P\). The lower triangular of \(\Phi_0\) shows that (2) is in fact a recursive set of equation. For example, periodic autoregressive model of order 2 can be written as:

\[
x_i = \alpha_1 x_{i-1} + \alpha_2 x_{i-2} + \epsilon_i
\]

whose multivariate representation is

\[
\Phi_0 X_T = \Phi_1 X_{T-1} + \epsilon_T
\]

with

\[
\Phi_0 = \begin{bmatrix}
1 & 0 & 0 & 0 \\
-\phi_{[1,2]} & 1 & 0 & 0 \\
-\phi_{[2,3]} & -\phi_{[1,3]} & 1 & 0 \\
\phi_{[1,12]} & \phi_{[10,12]} & -\phi_{[1,12]} & 1
\end{bmatrix}
\]

and

\[
\Phi_k = \begin{bmatrix}
\phi_{[12,1]} & \phi_{[12,2]} & \phi_{[1,1]} & \phi_{[12,2]} \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0
\end{bmatrix}
\]

III. SELECTION OF ORDER

There exist many approaches in literature for model identification i.e. Box and Jenkins employed autocorrelation and partial autocorrelation in selecting order of model. Hurd and Gerr [7] and Bloomfield et al. [8] used graphical approach in deciding the order. Bentarzi and Hallins [9] proposed methods based on rank statistics for deciding order of model based on time series. All these approaches use different criteria for the selection of order of model. In the present study, Akiake’s [10] and Schwarz [11] criterias are used for the selection of PAR \((p)\) model. Akiake’s information criteria is computed by utilizing (9)

\[
\text{AIC}(p) = n \log \hat{\sigma}^2 + 24p
\]

whereas Schwarz’s criteria is by (10)

\[
\text{BIC}(p) = n \log \hat{\sigma}^2 + 12p \log n
\]

where \(\hat{\sigma}^2\) is the residual sum of square divided by the effective sample size \(n\).

IV. DIAGNOSTICS FOR THE FITTED PAR \((P)\) MODEL

Since residuals are unobservable that why is used to check model assumptions or adequacy of the model. The residuals \(\epsilon_t\) for PAR \((p)\) model are computed through equation

\[
\epsilon_t = x_t - \hat{x}_t
\]

V. APPLICATION OF PAR \((P)\) MODEL

Karachi, the provisional capital of Sindh is located at the extreme west end of the Indus delta between north latitude 24o 51' and east longitude 67o 4'. Lyari is one of the three rivers, along with the Malir and Hub rivers which flow through the greater metropolitan area of Karachi. The rivers watershed area has approximately 700 km² drainage area. It has approximately 200 km² within Karachi. Orangi and Gujjar Nullahs are its main tributaries. These tributaries contribute two-third of the runoff within Karachi from the northwest to river. It carries the water that is purely combination of domestic sewage and industrial effluents. These effluents have very high load of pollutants which discharges into Arabian Sea.

The data are obtained from daily discharge measurements at the mouth of Arabian Sea, in cubic meter per second averaged over each of the respective months to obtain the monthly series. A partial time plot of the series is given in Fig. 1 which shows the nonstationarity in waste flow of river.
Now, first of all identify the order of the periodic autoregressive model which needs to obtain for estimation of parameters. For this purpose, Akaike Information Criterion (AIC) and Schwarz Criterion (SC) are computed by using equations (9) and (10) and F-statistics with their probabilities is calculated for the sets of the parameters of order \( p+1 \) equal to zero. By using AIC & BIC information criteria and F-statistics, order of the suitable PAR model is selected. The Table I below provides the details of computed statistics, Akaike Information Criterion (AIC) and Schwarz Criterion (SC) with their probabilities values for the periodic autoregressive model of the order ranging between one and twelve.

The output of the test reported in Table I suggest that periodic autoregressive parameter of order two are significant for the waste flow of the Lyari river. Therefore, the parameter of PAR (2) model will be worked out.

Once the order of periodic autoregressive model is identified, then periodic variation in the parameters of autoregressive model will be measured. To verify periodic variation an F-test on the residual sum of squares with the null hypothesis of non-periodicity is performed. The test is based on the model given by equation (1). In case of the presence of null hypothesis an autoregressive parameter of order 2 is estimated, whereas in the alternating a periodic autoregressive model of order 2 is computed.

The result of the test is summarized in Table II. The test output of periodic variation in AR parameters projected in Table II rejects the non-periodicity at the 1% significance level. The test confirms that periodic autoregressive model is adequate to the Lyari waste flow data rather then an autoregressive model.

The univariate representation of PAR (2) for river monthly waste flow time series \( Flow_t \) is:

\[
Flow_t = \sum_{s=1}^{12} \phi_{1s} Flow_{t-s,1} + \sum_{s=1}^{12} \phi_{2s} Flow_{t-s,2} + \epsilon_t
\]  

(12)

and values of estimated coefficients are given in Table III.

The test statistics of the equation (12) are

- Residual standard error = 0.0451 on 358 degrees of freedom
- Multiple R-squared = 0.9994
- Adjusted R-squared = 0.9994
- F-statistic = 1.71e+04 on 36 and 358 degree of freedom
- Prob.-value < 2.2e-16

The representation of PAR (2) process given by (12) can be rewritten as vector autoregressive model as

\[
\Phi_0 \text{Flow}_T = \Phi_1 \text{Flow}_{T-1} + \epsilon_T
\]  

(13)

where \( \text{FLOW}_T \) represents the observations of waste flow time series in season \( s \) of year \( T \), with

\[
\Phi_0 = \begin{bmatrix}
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
-0.986 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
-0.138 & -1.142 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
0 & 1.120 & -1.161 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0
0 & 0 & -0.031 & -0.0985 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0
0 & 0 & 0 & 0 & 0 & -0.0447 & -0.0555 & 1 & 0 & 0 & 0 & 0
0 & 0 & 0 & 0 & 0 & 0 & 0 & -0.199 & -1.137 & 1 & 0 & 0
0 & 0 & 0 & 0 & 0 & 0 & 0 & -0.1051 & -0.0075 & 1 & 0 & 0
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1.136 & 0.0777 & 1
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -0.0007 & -0.0972
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0.0703 & -1.7681
\end{bmatrix}
\]  

(14)
The eigen values i.e. $\Phi_0^{-1}\Phi_1$ is calculated for acquiring the information of possible unit root in the $Flow_i$. The estimated eigen values matrix for the Layri flow data set is

\[
\Phi_0^{-1}\Phi_1 = \begin{bmatrix}
0.06 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0.07 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
\end{bmatrix}
\]

(15)

The eigen value matrix rejects the presence of long run unit root.

The time-varying impact of accumulation of shocks for each season is calculated by utilizing $\Phi_0^{-1}\Phi_1\Phi_0^{-1}$ whose output is projected in Table IV.

### Table IV

<table>
<thead>
<tr>
<th>Season</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
<th>10</th>
<th>11</th>
<th>12</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.059</td>
<td>0.121</td>
<td>0.436</td>
<td>0.337</td>
<td>0.342</td>
<td>0.107</td>
<td>0.525</td>
<td>0.925</td>
<td>-0.502</td>
<td>0.652</td>
<td>0.701</td>
<td>0.041</td>
<td></td>
</tr>
<tr>
<td>0.059</td>
<td>0.120</td>
<td>0.435</td>
<td>0.336</td>
<td>0.341</td>
<td>0.107</td>
<td>0.523</td>
<td>0.922</td>
<td>-0.500</td>
<td>0.650</td>
<td>0.703</td>
<td>0.047</td>
<td></td>
</tr>
<tr>
<td>0.059</td>
<td>0.121</td>
<td>0.436</td>
<td>0.337</td>
<td>0.342</td>
<td>0.107</td>
<td>0.525</td>
<td>0.925</td>
<td>-0.502</td>
<td>0.652</td>
<td>0.706</td>
<td>0.048</td>
<td></td>
</tr>
<tr>
<td>0.003</td>
<td>0.005</td>
<td>0.019</td>
<td>0.015</td>
<td>0.015</td>
<td>0.005</td>
<td>0.023</td>
<td>0.041</td>
<td>-0.022</td>
<td>0.029</td>
<td>0.032</td>
<td>0.003</td>
<td></td>
</tr>
<tr>
<td>0.010</td>
<td>0.021</td>
<td>0.077</td>
<td>0.059</td>
<td>0.060</td>
<td>0.019</td>
<td>0.092</td>
<td>0.162</td>
<td>-0.088</td>
<td>0.114</td>
<td>0.125</td>
<td>0.009</td>
<td></td>
</tr>
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<td>-0.088</td>
<td>0.115</td>
<td>0.125</td>
<td>0.009</td>
<td></td>
</tr>
<tr>
<td>0.010</td>
<td>0.020</td>
<td>0.072</td>
<td>0.056</td>
<td>0.056</td>
<td>0.018</td>
<td>0.087</td>
<td>0.153</td>
<td>-0.083</td>
<td>0.108</td>
<td>0.117</td>
<td>0.009</td>
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</tr>
<tr>
<td>0.010</td>
<td>0.021</td>
<td>0.075</td>
<td>0.058</td>
<td>0.059</td>
<td>0.018</td>
<td>0.090</td>
<td>0.159</td>
<td>-0.086</td>
<td>0.112</td>
<td>0.122</td>
<td>0.009</td>
<td></td>
</tr>
<tr>
<td>0.005</td>
<td>0.011</td>
<td>0.040</td>
<td>0.031</td>
<td>0.031</td>
<td>0.010</td>
<td>0.048</td>
<td>0.084</td>
<td>-0.045</td>
<td>0.059</td>
<td>0.064</td>
<td>0.005</td>
<td></td>
</tr>
<tr>
<td>0.005</td>
<td>0.011</td>
<td>0.041</td>
<td>0.032</td>
<td>0.032</td>
<td>0.010</td>
<td>0.049</td>
<td>0.087</td>
<td>-0.047</td>
<td>0.061</td>
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<td>0.010</td>
<td>0.049</td>
<td>0.087</td>
<td>-0.047</td>
<td>0.061</td>
<td>0.067</td>
<td>0.005</td>
<td></td>
</tr>
</tbody>
</table>

The impact estimate envisages that season eight has long run impact. i.e. month of August has long run time varying impact; hence, it is more sensitive to change in stochastic trend.

### VI. ADEQUACY OF PAR (p) MODEL

The analysis of residual analysis is performed to verify goodness of fit of proposed model.

(i) An F-statistics based test is perform for checking seasonal heteroskedasticity in the residual of the PAR (2) estimate. This test is asymptotically $F$ distributed with $(11, n-k)$ degree of freedom in which $n$ and $k$ denotes, number of observation and number of parameters respectively. The output of the test is

- F-statistic = 9.7 on 11 and 393 DF
- Prob- value = 1.44329e-15

This test rejects the seasonal heteroskedasticity at 1% significance level.

(ii) The Ljung-Box test confirms the overall randomness in the residual of proposed model. The test statistics are computed by using (17)

\[
Q(\xi) = n(n-2)\sum_{k=1}^{m} (n-k)^{-1} \hat{\xi}_{k}^2
\]

in which

- $n = $ Size of the sample
- $\hat{\xi}_{k} = $ Sample autocorrelation at lag $k$
- $m = $ Number of tested lags.

The randomness is rejected if

\[
Q(\xi) > \chi^2_{1-k, \lambda}
\]

where $\chi^2_{1-k, \lambda}$ is critical region of rejection of the randomness hypothesis at significance level $\lambda$ with $k$ degrees of freedom.

The generated output for the Ljung-Box test is as follows:

- Ljung test statistic = 29.8498
- Degree of freedom = 25
- Prob. Value = 0.049

The above computed values indicates that residuals are random at 5% level which signify the appropriateness of PAR (2) model.

(iii) The sketch of the residual shows (see Fig 2) the randomness which implies competence of constructed model.

The eigen values i.e. $\Phi_0^{-1}\Phi_1$ is calculated for acquiring the information of possible unit root in the $Flow_i$. The estimated eigen values matrix for the Layri flow data set is

\[
\Phi_0^{-1}\Phi_1 = \begin{bmatrix}
0.06 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0.07 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
\end{bmatrix}
\]

(16)

The eigen value matrix rejects the presence of long run unit root.

The time-varying impact of accumulation of shocks for each season is calculated by utilizing $\Phi_0^{-1}\Phi_1\Phi_0^{-1}$ whose output is projected in Table IV.
(vi) The normality in residual is verified by applying Doornik-Hansen, Shapiro-Wilk, Lilliefors and Jarque-Bera tests. These estimates with their probabilities values in parenthesis yields

- Doornik-Hansen test $= 120.188 \ (7.97097e-027)$
- Shapiro-Wilk test $= 0.805041 \ (1.89447e-021)$
- Lilliefors test $= 0.228565 \ (\sim 0.00000)$
- Jarque-Bera test $= 641.719 \ (4.49248e-140)$

The above estimated test statistic affirmed that residual series is normally distributed.

(v) The CUSUM test is performed for checking stability in model parameters. The test confirms that PAR (2) parameter are stable as its cumulative sum goes inside the area between the two critical lines. The plot of standardized cumulative recursive residual is illustrated in Fig 3.

Moreover, CUSUMSQ (CUSUM of squares) statistic is also within the 5 percent critical lines which give confirmation of parameter/ variance stability exposed by Fig. 4.

TABLE V

<table>
<thead>
<tr>
<th>Forecast</th>
<th>Forecast Standard Error</th>
<th>Upper Confidence Interval</th>
<th>Lower Confidence Interval</th>
</tr>
</thead>
<tbody>
<tr>
<td>5.9771</td>
<td>0.0148</td>
<td>5.9169</td>
<td>5.9923</td>
</tr>
<tr>
<td>6.0820</td>
<td>0.0176</td>
<td>6.2500</td>
<td>5.7000</td>
</tr>
<tr>
<td>6.2134</td>
<td>0.0249</td>
<td>7.0000</td>
<td>5.7100</td>
</tr>
<tr>
<td>6.0444</td>
<td>0.0275</td>
<td>6.8300</td>
<td>5.7500</td>
</tr>
<tr>
<td>6.6974</td>
<td>0.0311</td>
<td>7.0400</td>
<td>5.8200</td>
</tr>
<tr>
<td>6.7452</td>
<td>0.0362</td>
<td>7.4300</td>
<td>6.1500</td>
</tr>
<tr>
<td>6.8112</td>
<td>0.0413</td>
<td>7.4300</td>
<td>6.0400</td>
</tr>
<tr>
<td>6.8004</td>
<td>0.0558</td>
<td>7.4000</td>
<td>6.0300</td>
</tr>
<tr>
<td>6.9757</td>
<td>0.0588</td>
<td>7.6800</td>
<td>6.0000</td>
</tr>
<tr>
<td>6.1212</td>
<td>0.0614</td>
<td>7.1100</td>
<td>5.5000</td>
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<tr>
<td>6.2262</td>
<td>0.0647</td>
<td>7.2000</td>
<td>5.6700</td>
</tr>
<tr>
<td>6.6426</td>
<td>0.0684</td>
<td>7.5100</td>
<td>5.8000</td>
</tr>
</tbody>
</table>

The graph of the forecasted waste flow along with upper and lower confidence limit is displayed in Fig. 5.
The forecast statistics of PAR (2) model are

- Root Mean Square Error = 0.0370884
- Mean Absolute Error = 0.227902
- Mean Absolute Percentage Error = 3.733013
- Theil Inequality Coefficient = 0.030929
- Bias Proportion = 0.005160
- Variance Proportion = 0.116571
- Covariance Proportion = 0.878270

The forecasted estimates under Table V, exhibited forecasted plot and test statistics also strengthen the adequacy of PAR (2) model for river Layri waste flow data set.

VII. CONCLUSION

In the present study PAR model of order 2 is presented for studying monthly waste flow of Lyari river for the available data from January 1974 to December 2006. The study established that proposed model is excellent in assessing periodicities in waste flow of Lyari river. The diagnostic tests confirm adequacy of the proposed model. Moreover, forecast estimate by utilizing the projected model also verified the validity of the model. This model could be of great help for the planning personal and administrative authorities to control the environmental condition of the river, coastal area and to save marine aquatic species.

REFERENCES