

2.5.2. Modified Mann-Kendall trend test and Sen's slope estimator.

The MK test statistic S is given by equation 3.

$$S = \sum_{b=1}^{n-1} \sum_{a=b+1}^n \sin(x_a - x_b) \quad (1)$$

Where x_a is the order data value, n is the length of observation. The value of the sign of the test statistic is computed as shown in equation 4.

$$\sin(x_a - x_b) = \begin{cases} 1 & \text{if } x_a - x_b > 0 \\ 0 & \text{if } x_a - x_b = 0 \\ -1 & \text{if } x_a - x_b < 0 \end{cases} \quad (2)$$

For $n \geq 10$, the S statistic is nearly normally distributed with mean zero $\{E(S) = 0\}$ and variance (V) as in equation 5.

$$V(S) = \frac{n(n-1)(2n+5) - \sum_{b=1}^{nb} c_b(b)(b-1)(2b+5)}{18} \quad (3)$$

c_b = To the extent b , the number of ties or duplication, the total number of ties in the dataset is nb . If the $n \geq 10$, then the normalized test statistic Z_s is given by equation 6.

$$Z_s = \begin{cases} \frac{S-1}{\sqrt{V(S)}}, & \text{(if } S > 0) \\ 0, & \text{(if } S = 0) \\ \frac{S+1}{\sqrt{V(S)}}, & \text{(if } S < 0) \end{cases} \quad (4)$$

Positive (negative) value of Z_s indicates an increasing (decreasing) trend. The value of α was kept as 0.05 for analysis. The null hypothesis that no significant trend exists in the dataset is rejected if $|Z_s| > 1.96$.

However, autocorrelated time series datasets need to be corrected for autocorrelation (Hamed & Rao, 1998) between rank of the observations ρ_k by subtracting Sen's median slope from the slope of the data. The correction factor is computed by equation 7, where n and n_s^* are the actual and effective number of observations respectively.

$$\frac{n}{n_s^*} = 1 + \frac{2}{n(n-1)(n-2)} \times \sum_{k=1}^{n-1} (n-k)(n-k-1)(n-k-2)\rho_k \quad (5)$$

The corrected variance is then calculated by equation 8 as given.

$$V^*(S) = V(S) \times \frac{n}{n_s^*} \quad (6)$$

2.5.3. Sen's slope estimator

A non-parametric approach to estimate the magnitude of the trend in a sample of N pairs of data formulated by Sen was used in the study (Sen, 1968).

$$Q_i = \frac{x_j - x_k}{j - k} \text{ for } i = 1, 2, \dots, N \quad 7$$

where x_j and x_k are data points at times j and k ($j > k$), respectively.

The N values of Q_i are ranked from smallest to highest to compute the median of slope (Sen's slope) as

$$Q_{med} = \begin{cases} Q_{[(N+1)/2]}, & \text{(if } N \text{ is odd)} \\ \frac{Q_{[N/2]} + Q_{[(N+2)/2]}}{2}, & \text{(if } N \text{ is even)} \end{cases} \quad 8$$