

Exhibit ___ (YKGM-4)
Docket Nos. UE-040640, et al.
Witness: Yohannes K.G. Mariam

BEFORE THE WASHINGTON UTILITIES AND TRANSPORTATION COMMISSION

WASHINGTON UTILITIES AND
TRANSPORTATION COMMISSION,

Complainant,

v.

PUGET SOUND ENERGY, INC.

Respondent.

DOCKET NO. UG-040640

DOCKET NO. UE-040641

(consolidated)

EXHIBIT TO TESTIMONY OF

Yohannes K.G. Mariam

STAFF OF
WASHINGTON UTILITIES AND
TRANSPORTATION COMMISSION

Streamflow Statistical Analyses

September 23, 2004

Exhibit_YKGM-4) Table 1a) Tests of Normality Based on Bi-weekly Grand Coulee Streamflow Data, 1928-1978																								
Parameters	Apr-15	Apr-30	Aug-31	Annual	Dec-15	Dec-31	Feb-14	Feb-15	Jan-15	Jan-31	Jul-15	Jul-31	Jun-15	Jun-30	Mar-15	Mar-31	May-15	May-31	Nov-15	Nov-30	Oct-15	Oct-31	Apr-15	Apr-30
Mean	11.2082	11.7541	11.5801	11.5647	10.5829	10.5642	10.4924	10.5476	10.4481	10.4481	12.2545	11.9305	12.7199	12.5488	10.6154	10.8553	12.2395	12.6150	10.6253	10.6093	10.7409	10.7392	11.0898	10.8434
Median	11.2434	11.7633	11.5764	11.6069	10.5245	10.4765	10.4428	11.3596	10.4087	10.4688	12.2842	11.8951	12.7923	12.5977	11.4561	10.8698	12.2496	12.5912	10.6239	10.6216	10.7278	10.6849	11.0519	10.8156
Maximum	12.1272	12.6948	12.1949	11.9341	11.5073	11.8747	11.3596	11.4014	11.6017	12.0796	12.9502	12.4364	13.3203	13.3607	11.4561	11.9416	12.9143	13.1839	11.5473	11.2907	11.3169	11.5829	11.8273	11.6475
Minimum	10.3475	10.9683	10.8772	11.1024	9.84926	9.880782	9.823241	9.832421	9.54824	9.56927	11.4641	11.47344	12.19785	11.89444	10.0217	10.1596	11.5644	11.64386	9.96666	9.893589	10.31048	10.15436	10.69437	10.49646
Std. Dev.	0.41074	0.45753	0.202026	0.197999	0.362213	0.402814	0.403303	0.376685	0.352123	0.433927	0.333884	0.259881	0.264924	0.314813	0.333885	0.348759	0.23533	0.284278	0.333575	0.320323	0.250536	0.328764	0.227565	0.255043
Skewness	-0.062941	0.030295	0.657412	1.148451	-0.337501	0.784388	0.155972	0.215306	0.173657	0.315754	-0.302749	0.308917	0.017963	0.162233	0.12272	0.29781	0.059759	-0.215459	0.224738	-0.268683	0.47277	0.58109	1.249684	1.059412
Kurtosis	2.559297	2.121233	3.517921	5.515276	2.626088	2.807157	3.879294	2.731004	2.490592	3.705991	2.782872	2.681256	2.78063	2.749176	2.334685	3.702382	2.344438	3.124268	3.055048	2.56547	2.701331	2.915465	5.041894	4.003712
Jarque-Bera	0.892648	1.572514	41.60422	24.07612	2.70039	1.393175	6.72228	0.353475	0.7829626	20.79564	11.84887	2.538399	0.102945	0.351445	0.189533	1.77661	0.925095	0.419026	0.427205	0.739701	2.048447	2.409998	21.69931	11.33735
Probability	0.639976	0.455547	0.124894	0.000006	0.25919	0.498283	0.034696	0.338	0.591427	0.019944	0.00003	0.564427	0.94883	0.538651	0.909585	0.411353	0.629677	0.810979	0.807669	0.690338	0.359075	0.296692	0.000019	0.003452
Observations	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50	50
Exhibit_YKGM-4) Table 1b) Tests of Normality Based on Monthly Grand Coulee Streamflow Data, 1928-1978																								
Parameters	APR	AUG	DEC	JAN	JUL	JUN	MAR	MAY	NOV	OCT	SEP	APR												
Mean	11.60518	11.53084	10.59477	10.55532	10.43373	12.14629	10.77672	12.48429	10.68164	10.80132	11.04354													
Median	11.66213	11.3272	10.53712	10.55414	10.50993	12.12793	10.80346	12.43752	10.61936	10.76962	11.03385													
Maximum	12.42433	12.15459	11.64524	11.30168	11.62757	12.73425	11.7002	12.44749	11.32091	11.46419	11.62596													
Minimum	10.84638	11.26432	9.99081	9.99496	9.958451	11.57088	10.12608	11.98005	10.00619	10.39851	10.77541													
Std. Dev.	0.375651	0.381607	0.361505	0.360325	0.371712	0.261273	0.307123	0.251824	0.3047	0.248685	0.185687													
Kurtosis	2.31976	4.39153	3.17288	2.705817	4.884772	2.28001	0.197207	-0.121695	-0.068779	0.71652	1.327551													
Jarque-Bera	1.094084	10.51209	3.24841	0.214751	5.740022	1.155626	0.821298	1.63297	1.74385	0.229639	4.88991	24.3156												
Probability	0.578659	0.005138	0.197562	0.898188	0.012651	0.584111	0.630874	0.598032	0.419357	0.891527	0.05976	0.000003												
Observations	50	50	50	50	50	50	50	50	50	50	50	50												
Exhibit_YKGM-4) Table 1c) Test of Normality of Annual Data Using FSE's data																								
Parameters	COULEE	Dalles	FSE's Generation (M/F/H)																					
Mean	81.45687	131.74	2528.656																					
Median	81.21709	137.1438	2535.482																					
Maximum	109.6288	183.0663	3160.803																					
Minimum	51.64236	82.1549	1962.267																					
Std. Dev.	13.71829	24.5235	313.2943																					
Kurtosis	-0.17651	-0.31721	0.068378																					
Jarque-Bera	2.428869	2.507267	1.988299																					
Probability	0.939194	0.95327	2.171334																					
Observations	6,629,54	6,629,67	6,629,67																					

1- The sum of generation at Wells, Rocky Reach, Rock Island 1, Rock Island 2, Wanapum, Priest Rapids, Upper Baker, Lower Baker, and FSE Small Plants in aMW.

Exhibit_(YKGM-4): Table 2. Unit Root Tests for Streamflow from Coulee and Dalles, and Generation Data			
Null Hypothesis: COULEE has a unit root		Null Hypothesis: Dalles] has a unit root	
	t-Statistic	Prob.*	t-Statistic
Augmented Dickey-Fuller test statistic	-5.865733	0	-4.411213
Test critical values:			
1% level	-3.57131		-3.57131
5% level	-2.922449		-2.922449
10% level	-2.599224		-2.599224
*MacKinnon (1996) one-sided p-values.			

Exhibit (YKGM-4): Table 3: Tests of Causality Between Streamflow and Generation, 1928-1978			
Pairwise Granger Causality Tests			
Null Hypothesis:			
	Obs	F-Statistic	Probability
COULEE does not Granger Cause AMW	48	9.01658	5.40E-04
AMW does not Granger Cause COULEE		4.08941	0.02367
DALLEs does not Granger Cause AMW	48	8.29734	0.0009
AMW does not Granger Cause DALLEs		4.30882	0.0197
TOT does not Granger Cause COULEE	48	5.44107	0.00783
COULEE does not Granger Cause TOT		15.4289	8.90E-06
DALLEs does not Granger Cause COULEE	48	3.77228	0.03094
COULEE does not Granger Cause DALLEs		2.73584	0.07613
TOT does not Granger Cause COULEE	48	0.37286	0.69096
COULEE does not Granger Cause TOT		3.36499	0.04388

Where Coulee- natural flow from Coulee, AMW- average megawatt generated from most projects in the Columbia River basin, Dalles- natural flow from the Dalles, TOT-electricity Available to PSE