

# Modeling Atmospheric Circulation Changes over the North Pacific

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overheads for talk available at

<http://staff.washington.edu/dbp/talks.html>

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# Introduction

- goal: investigate nature of changes in atmospheric circulation over North Pacific
- will concentrate on two atmospheric time series
  - Fig. 1: average Nov–Mar Aleutian low sea level pressure field (North Pacific index (NPI))
  - Fig. 2: Sitka, Alaska, air temperatures
- shortness of both series (100 and 146 points) is major difficulty
- one approach is through modeling
  - pure stochastic
  - deterministic signal + stochastic noise
  - other possibilities (nonlinear dynamics, SSA, ...)
- models have different implications for extrapolations
- will fit/assess/compare three models
  - short memory stochastic model
  - long memory stochastic model
  - signal + noise model: square wave oscillator (SWO) & white noise

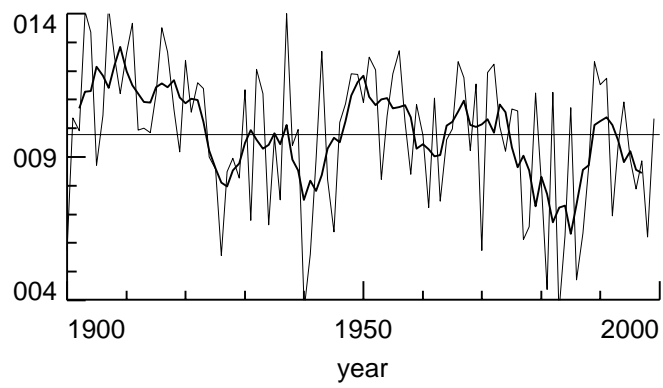


Figure 1: Plot of the NP index (thin curve) and a five year running average of the index (thick). The thin horizontal line depicts the sample mean (1009.8) for the index.

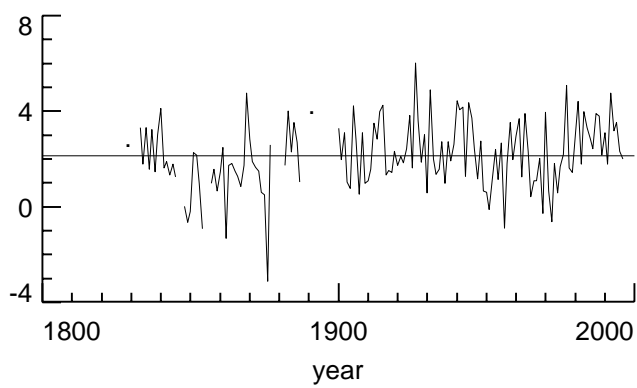


Figure 2: Plot of Sitka winter air temperatures (broken curve). The thin horizontal line depicts the sample mean (2.13) for the series.

## Overview of Remainder of Talk

- describe short & long memory stochastic models
- describe rationale for SWO model (matching pursuit)
- discuss estimation of model parameters
- look at fitted models
- discuss goodness of fit tests used to assess models (will find that all 3 models fit equally well)
- discuss how well we can expect to discriminate amongst models
- look at implications of models
- state conclusions

## Short & Long Memory Models

- will consider two Gaussian stationary models
  - first order autoregressive process (AR(1))
  - fractionally differenced (FD) process
- both processes fully specified by 3 parameters (and hence both are ‘equally simple’)
  1. process mean
  2. parameter that controls process variance
  3. parameter controlling shape of both
    - autocovariance sequence (ACVS) and
    - spectral density function (SDF)
- essential difference between processes
  - AR(1) ACVS dies down quickly (exponentially), so process said to have ‘short memory’
  - FD ACVS dies down slowly (hyperbolically), so process said to have ‘long memory’ (LM)

## Short Memory Stochastic Model

- regard data as realization of portion  $X_0, X_1, \dots, X_{N-1}$  of stationary Gaussian AR(1) process:

$$X_t - \mu_X = \phi(X_{t-1} - \mu_X) + \epsilon_t = \sum_{k=0}^{\infty} \phi^k \epsilon_{t-k}$$

where

1.  $\mu_X = E\{X_t\}$  is process mean
2.  $\epsilon_t$  is white noise with mean zero and variance  $\sigma_\epsilon^2$
3.  $|\phi| < 1$  (if  $\phi = 0$ , then  $X_t$  is white noise)

- ACVS and SDF given by

$$s_{X,\tau} \equiv \text{cov}\{X_t, X_{t+\tau}\} = \frac{\sigma_\epsilon^2 \phi^{|\tau|}}{1 - \phi^2} \quad \& \quad S_X(f) = \frac{\sigma_\epsilon^2}{1 + \phi^2 - 2\phi \cos(2\pi f)},$$

where  $\tau$  is an integer &  $|f| \leq \frac{1}{2}$

- related to discretized 1st order differential equation (has single damping constant dictated by  $\phi$ )
- can define integral time scale (decorrelation measure):

$$\tau_D \equiv 1 + 2 \sum_{\tau=1}^{\infty} \frac{s_{X,\tau}}{s_{X,0}} = \frac{1 + \phi}{1 - \phi};$$

implies subseries  $X_{n[\tau_D]}$ ,  $n = \dots, -1, 0, 1, \dots$ , close to white noise

## Long Memory Stochastic Model

- regard data as realization of portion  $Y_0, Y_1, \dots, Y_{N-1}$  of stationary Gaussian FD process:

$$\begin{aligned} Y_t - \mu_Y &= \sum_{k=0}^{\infty} \frac{\Gamma(1 + \delta)}{\Gamma(k + 1)\Gamma(1 + \delta - k)} (-1)^k (Y_{t-k} - \mu_Y) \\ &= \sum_{k=0}^{\infty} \frac{\Gamma(1 - \delta)}{\Gamma(k + 1)\Gamma(1 - \delta - k)} (-1)^k \varepsilon_{t-k} \end{aligned}$$

where

1.  $\mu_Y = E\{Y_t\}$  is process mean
2.  $\varepsilon_t$  is white noise with mean zero and variance  $\sigma_\varepsilon^2$
3.  $|\delta| < \frac{1}{2}$  (if  $\delta = 0$ ,  $Y_t$  is white noise; LM if  $\delta > 0$ )

- ACVS and SDF given by

$$s_{Y,\tau} = \frac{\sigma_\varepsilon^2 \sin(\pi\delta)\Gamma(1 - 2\delta)\Gamma(\tau + \delta)}{\pi\Gamma(\tau + 1 - \delta)} \quad \& \quad S_Y(f) = \frac{\sigma_\varepsilon^2}{|2 \sin(\pi f)|^{2\delta}}$$

- for  $\tau \geq 1$  and approximately for large  $\tau$  & small  $f$ ,

$$s_{Y,\tau} = s_{Y,\tau-1} \frac{\tau + \delta - 1}{\tau - \delta} \propto |\tau|^{2\delta-1} \quad \text{and} \quad S_Y(f) \propto \frac{1}{|f|^{2\delta}}$$

- related to aggregation of 1st order differential equation involving many different damping constants
- integral time scale  $\tau_D$  is infinite



## Square Wave Oscillation Model: I

- Minobe (1999): NPI contains ‘regime’ shifts
- regime is time interval over which series is essentially either  $>$  or  $<$  its long term average value
- Fig. 1: plot of NPI and 5 year running mean
  - data for 1901–23 are essentially  $>$  sample mean (exceptions are 1905 & 1919)
  - called positive regime with duration of 23 years
  - clearly identified in 5 year running mean
  - latter is essentially  $<$  sample mean for 1924–46 (but not strictly so)
- Minobe (1999): regimes characterized by
  - 20 & 50 year oscillations
  - rapid transitions that ‘cannot be attributed to a single sinusoidal-wavelike variability’
- can use matching pursuit to assess Minobe’s claim

## Matching Pursuit: Basics

- idea: approximate time series  $\mathbf{Z} \equiv [Z_0, \dots, Z_{N-1}]^T$  using small # of vectors selected from a large set
- let  $\mathcal{D} \equiv \{\mathbf{D}_k : k = 0, \dots, K - 1\}$  be ‘dictionary’ containing  $K$  different vectors
  - $\mathbf{D}_k = [D_{k,0}, D_{k,1}, \dots, D_{k,N-1}]^T$
  - vectors normalized to have unit norm (‘energy’):
$$\|\mathbf{D}_k\|^2 = \sum_{t=0}^{N-1} |D_{k,t}|^2 = 1$$
  - $\mathbf{D}_k$  can be real- or complex-valued
  - assume  $\mathcal{D}$  to be highly redundant in order to find  $\mathbf{D}_k$  well matched to  $\mathbf{Z}$
- matching pursuit successively approximates  $\mathbf{Z}$  with orthogonal projections onto elements of  $\mathcal{D}$

## Matching Pursuit Algorithm: I

- for each  $\mathbf{D}_k \in \mathcal{D}$ , form approximation  $\mathbf{A}_k \equiv \langle \mathbf{Z}, \mathbf{D}_k \rangle \mathbf{D}_k$ , where

$$\langle \mathbf{Z}, \mathbf{D}_k \rangle \equiv \sum_{t=0}^{N-1} Z_t D_{k,t}$$

(assumes  $\mathbf{D}_k$  real-valued; can adjust if not so)

- define residuals  $\mathbf{R}_k \equiv \mathbf{Z} - \mathbf{A}_k$  so that  $\mathbf{Z} = \mathbf{A}_k + \mathbf{R}_k$
- $\mathbf{A}_k$  and  $\mathbf{R}_k$  are orthogonal; i.e.,  $\langle \mathbf{A}_k, \mathbf{R}_k \rangle = 0$
- hence  $\|\mathbf{Z}\|^2 = \|\mathbf{A}_k\|^2 + \|\mathbf{R}_k\|^2 = |\langle \mathbf{Z}, \mathbf{D}_k \rangle|^2 + \|\mathbf{R}_k\|^2$
- to minimize  $\|\mathbf{R}_k\|^2$ , select  $k^{(1)}$  such that

$$|\langle \mathbf{Z}, \mathbf{D}_{k^{(1)}} \rangle| = \max_{\mathbf{D}_k \in \mathcal{D}} |\langle \mathbf{Z}, \mathbf{D}_k \rangle|$$

- let  $\mathbf{A}^{(1)}$  &  $\mathbf{R}^{(1)}$  be approximation and residuals
- 1st stage of algorithm thus yields  $\mathbf{Z} = \mathbf{A}^{(1)} + \mathbf{R}^{(1)}$
- 2nd stage: use  $\mathbf{R}^{(1)}$  rather than  $\mathbf{Z}$  in above
- yields  $\mathbf{R}^{(1)} = \mathbf{A}^{(2)} + \mathbf{R}^{(2)}$  with  $k^{(2)}$  picked such that

$$|\langle \mathbf{R}^{(1)}, \mathbf{D}_{k^{(2)}} \rangle| = \max_{\mathbf{D}_k \in \mathcal{D}} |\langle \mathbf{R}^{(1)}, \mathbf{D}_k \rangle|$$

## Matching Pursuit Algorithm: II

- after  $m$  such steps, have additive decomposition

$$\mathbf{Z} = \sum_{n=1}^m \mathbf{A}^{(n)} + \mathbf{R}^{(m)} \equiv \widehat{\mathbf{Z}}^{(m)} + \mathbf{R}^{(m)},$$

where  $\widehat{\mathbf{Z}}^{(m)}$  is  $m$ th order approximation to  $\mathbf{Z}$

- also have ‘energy’ decomposition

$$\begin{aligned} \|\mathbf{Z}\|^2 &= \sum_{n=1}^m \|\mathbf{A}^{(n)}\|^2 + \|\mathbf{R}^{(m)}\|^2 \\ &= \sum_{n=1}^m |\langle \mathbf{R}^{(n-1)}, \mathbf{D}_{k^{(n)}} \rangle|^2 + \|\mathbf{R}^{(m)}\|^2, \end{aligned}$$

where  $\mathbf{R}^{(0)} \equiv \mathbf{Z}$

- note: as  $m$  increases,  $\|\mathbf{R}^{(m)}\|^2$  must decrease  
(must reach zero under certain conditions)

## Square Wave Oscillation Model: II

- Fig. 3: construct  $\mathcal{D}$  containing
  1. vectors from discrete Fourier transform (sinusoids)
  2. SWOs with periods of  $2, \dots, N$  & all shifts
  3. single cycles from SWOs (Haar wavelet vectors)
  4. half cycles from SWOs (Haar scaling vectors)
- Fig. 4: result of applying matching pursuit to NPI (after subtraction of sample mean)
  - 1st vector picked is SWO with period of 50 years
  - 2nd to 4th vectors are Haar wavelet vectors
  - 5th vector is sinusoid
- Fig. 5: result of applying matching pursuit to Sitka
  - 1st vector picked is SWO with period of 54 years (location of transitions match up well with NPI's)
- results lend support for Minobe's hypothesis

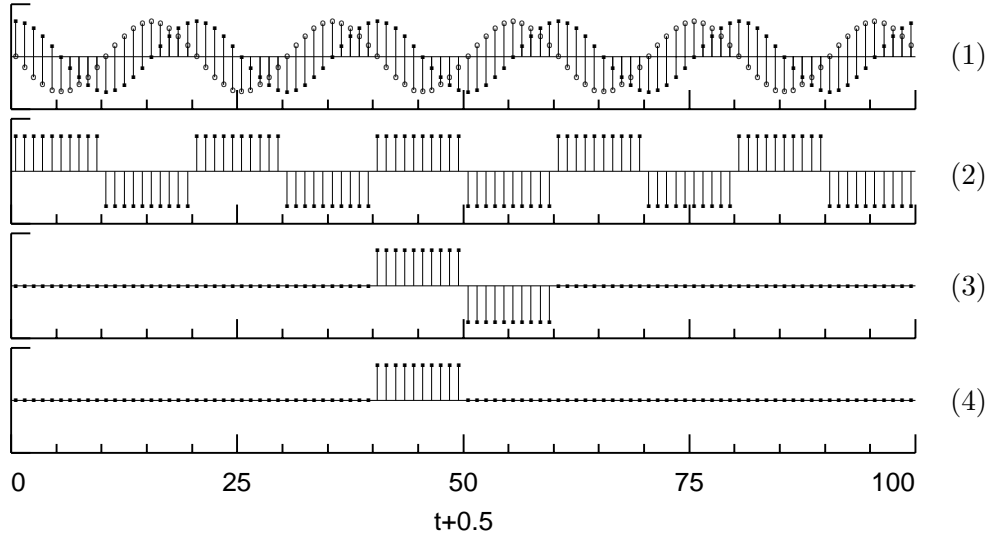


Figure 3: Examples of dictionary vectors  $\mathbf{D}_k$  used in various matching pursuits of the NP index. The elements  $D_{k,t}$ ,  $t = 0, \dots, 99$ , for each  $\mathbf{D}_k$  are plotted versus  $t + 0.5$ . The vector in (1) is a complex-valued vector from an orthonormal discrete Fourier transform (the real and imaginary parts are indicated by, respectively, solid dots and open circles). The period associated with this vector is twenty. In (2), the vector contains a square wave oscillation, also with a period of twenty. In (3), the vector is created from a discretized Haar wavelet function associated with changes on a scale of ten, while (4) shows one from a corresponding Haar scaling function.

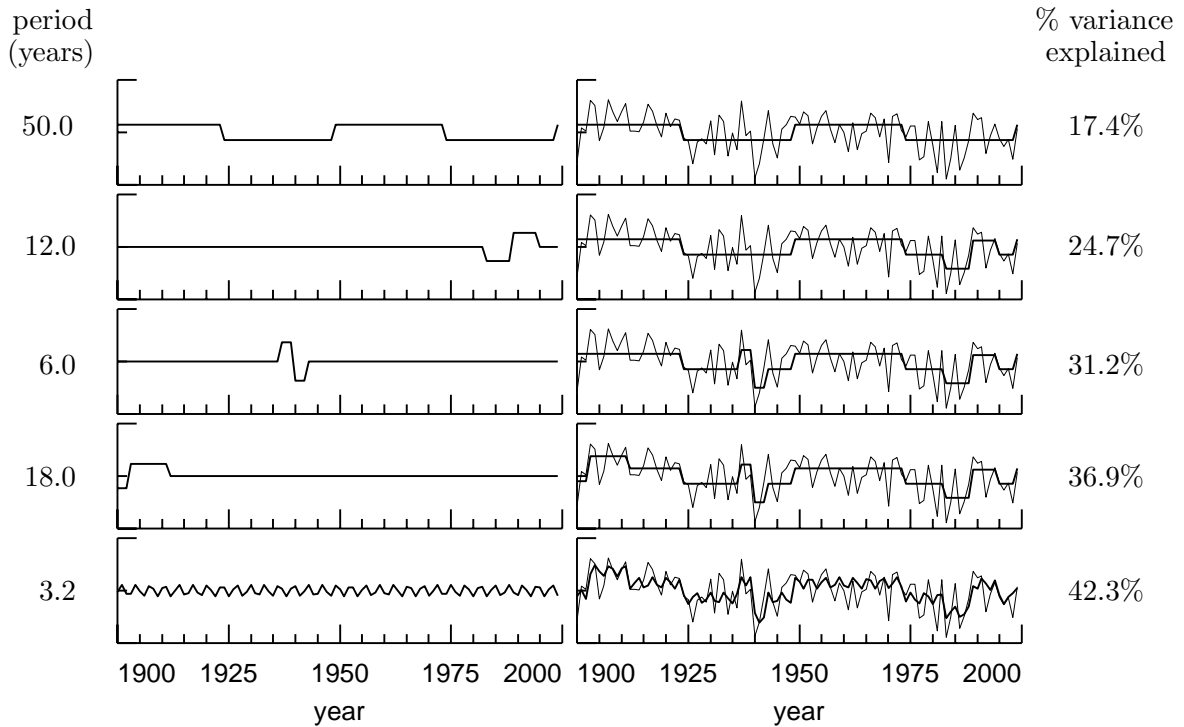


Figure 4: Matching pursuit of NP index using dictionary consisting of sinusoids, square wave oscillations, Haar wavelet vectors and Haar scaling vectors. The thin jagged curve in each right-hand plot shows the NP index  $\mathbf{Z}$ . The thick curves in the left-hand plots depict the vector that was selected in steps  $m = 1, \dots, 5$  (top to bottom, respectively). The thick curves in the right-hand plots show the corresponding approximation  $\hat{\mathbf{Z}}^{(m)}$ . The period associated with each vector is stated in the left-hand margin, while the right-hand margin lists the percentage of the variance that is explained by  $\hat{\mathbf{Z}}^{(m)}$  (by definition, this is  $(\|\mathbf{Z}\|^2 - \|\mathbf{R}^{(m)}\|^2) / \|\mathbf{Z}\|^2 \times 100\%$ , where  $\mathbf{R}^{(m)} = \mathbf{Z} - \hat{\mathbf{Z}}^{(m)}$ ).

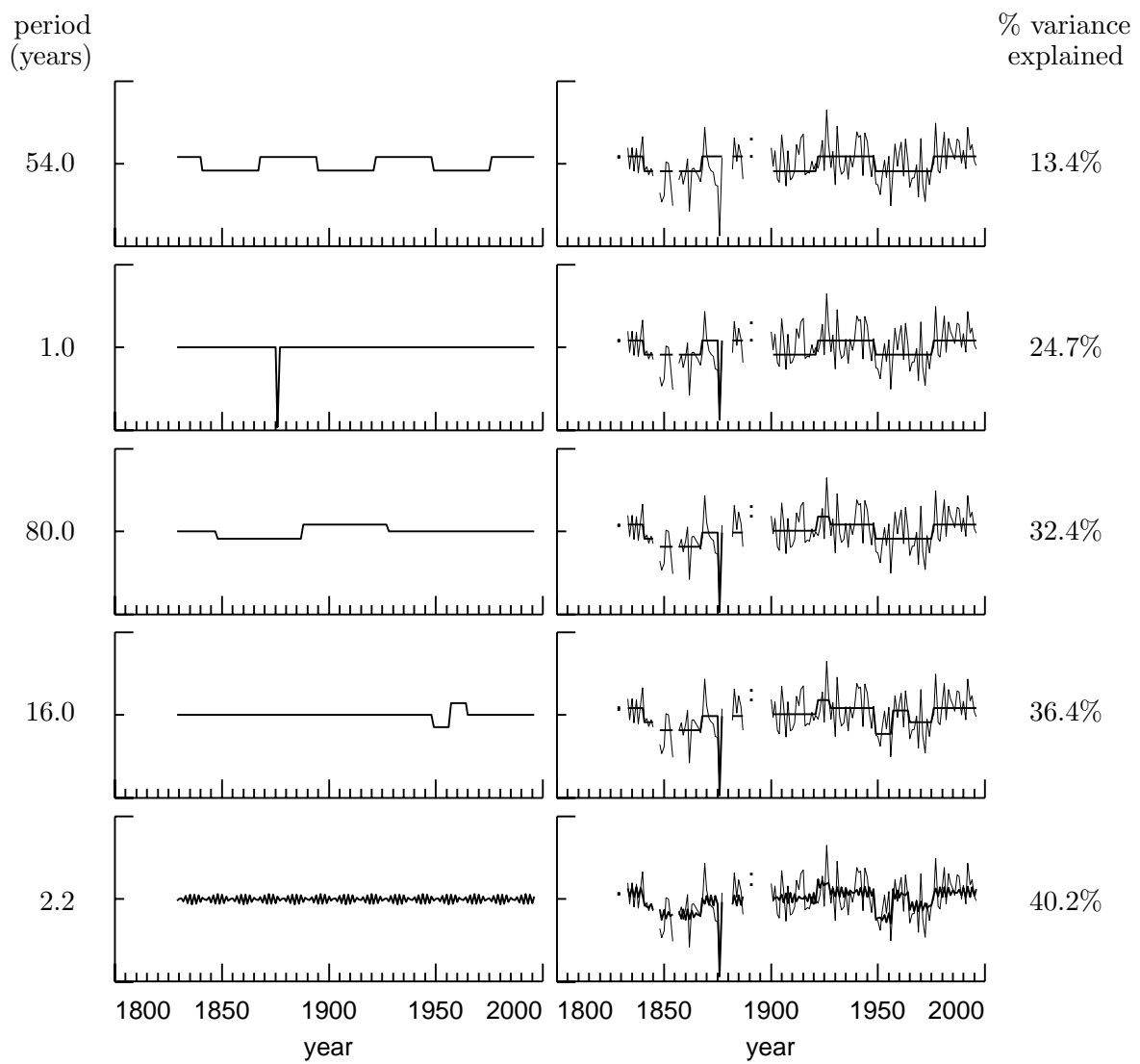


Figure 5: As in Figure 4, but now using the Sitka air temperatures.



## Square Wave Oscillation Model: III

- will consider simple SWO model:

$$Z_t = \mu_Z + \beta D_{k^{(0)},t} + e_t$$

- $\mu_Z$  &  $\beta$  are parameters (if  $\beta = 0$ ,  $Z_t$  is white noise)
- $D_{k^{(0)},t}$  part of 1st vector from matching pursuit
- $e_t$  is Gaussian white noise with mean zero and variance  $\sigma_e^2$

## Estimation of Model Parameters: I

- AR(1) process  $X_t$  parameterized by  $\mu_X, \phi$  &  $\sigma_\varepsilon^2$
- FD process  $Y_t$  parameterized by  $\mu_Y, \delta$  &  $\sigma_\varepsilon^2$
- SWO process  $Z_t$  parameterized by  $\mu_Z, \beta$  &  $\sigma_\varepsilon^2$
- can estimate  $\mu_X, \mu_Y$  &  $\mu_Z$  via sample means:

$$\hat{\mu}_X = \frac{1}{N} \sum_{t=0}^{N-1} X_t, \quad \hat{\mu}_Y = \frac{1}{N} \sum_{t=0}^{N-1} Y_t \quad \& \quad \hat{\mu}_Z = \frac{1}{N} \sum_{t=0}^{N-1} Z_t$$

(might be suboptimal, but little practical loss)

- form recentered series:

$$\widetilde{X}_t \equiv X_t - \hat{\mu}_X, \quad \widetilde{Y}_t \equiv Y_t - \hat{\mu}_Y \quad \& \quad \widetilde{Z}_t \equiv Z_t - \hat{\mu}_Z$$

- regard  $\widetilde{X}_t, \widetilde{Y}_t$  &  $\widetilde{Z}_t$  as AR(1), FD & SWO processes with  $\mu_X = \mu_Y = \mu_Z = 0$
- can estimate  $\phi$  &  $\sigma_\varepsilon^2, \delta$  &  $\sigma_\varepsilon^2$  or  $\beta$  &  $\sigma_\varepsilon^2$  via maximum likelihood (ML) method

## Estimation of Model Parameters: II

- large sample theory on ML estimators says
  - $\hat{\phi}$  &  $\hat{\sigma}_\epsilon^2$  are approximately normally distributed with means  $\phi$  &  $\sigma_\epsilon^2$  and variances  $\frac{1-\phi^2}{N}$  &  $\frac{2\sigma_\epsilon^4}{N}$
  - $\hat{\delta}$  &  $\hat{\sigma}_\epsilon^2$  are approximately normally distributed with means  $\delta$  &  $\sigma_\epsilon^2$  and variances  $\frac{6}{\pi^2 N}$  &  $\frac{2\sigma_\epsilon^4}{N}$
  - $\hat{\beta}$  &  $\hat{\sigma}_\epsilon^2$  are approximately normally distributed with means  $\beta$  &  $\sigma_\epsilon^2$  and variances  $\sigma_\epsilon^2$  &  $\frac{2\sigma_\epsilon^4}{N}$
- Monte Carlo experiments: above valid for  $N \geq 100$
- can use ML theory to form 95% confidence intervals (CIs) for unknown parameters
- can form residuals  $\hat{\epsilon}_t$ ,  $\hat{\epsilon}_t$  and  $\hat{\epsilon}_t$
- can use residuals to test adequacy of model (if adequate, residuals should resemble white noise)

## Fitted Models for NPI

- Tab. 1: parameter estimates & CIs for NPI
- all 3 models significantly different from white noise (i.e.,  $\phi \neq 0$ ,  $\delta \neq 0$  &  $\beta \neq 0$ )
- SWO model has smallest estimated residual variation
- Fig. 6: estimated autocorrelation sequence (ACS) and estimated SDF (periodogram) for NPI, i.e.,

$$\hat{\rho}_\tau \equiv \frac{\hat{S}_{X,\tau}}{\hat{S}_{X,0}} = \frac{\sum_{t=0}^{N-\tau-1} \widetilde{X}_t \widetilde{X}_{t+\tau}}{\sum_{t=0}^{N-1} \widetilde{X}_t^2} \quad \& \quad \hat{S}(f_k) \equiv \frac{1}{N} \left| \sum_{t=0}^{N-1} \widetilde{X}_t e^{-i2\pi f_k t} \right|^2,$$

along with ACSs & SDFs from fitted models  
(for SWO, SDF taken to be  $E\{\hat{S}(f_k)\}$ )

- qualitatively, all 3 models seem reasonable (arguably AR(1) ACS poorest match to  $\hat{\rho}_\tau$ )
- found similar results for Sitka air temperatures
- can use goodness of fit tests for quantitative assessment of models

model	parameter	95% CI	$\sigma$	95% CI
AR	$\hat{\phi} = 0.21$	[0.02, 0.40]	$\hat{\sigma}_\epsilon = 2.37$	[2.01, 2.67]
FD	$\hat{\delta} = 0.17$	[0.02, 0.32]	$\hat{\sigma}_\epsilon = 2.35$	[2.00, 2.66]
SWO	$\hat{\beta} = -10.09$	[-14.51, -5.67]	$\hat{\sigma}_\epsilon = 2.21$	[1.88, 2.50]

Table 1: Autoregressive (AR), fractionally differenced (FD) and square wave oscillator (SWO) process parameter estimates for the NP index.

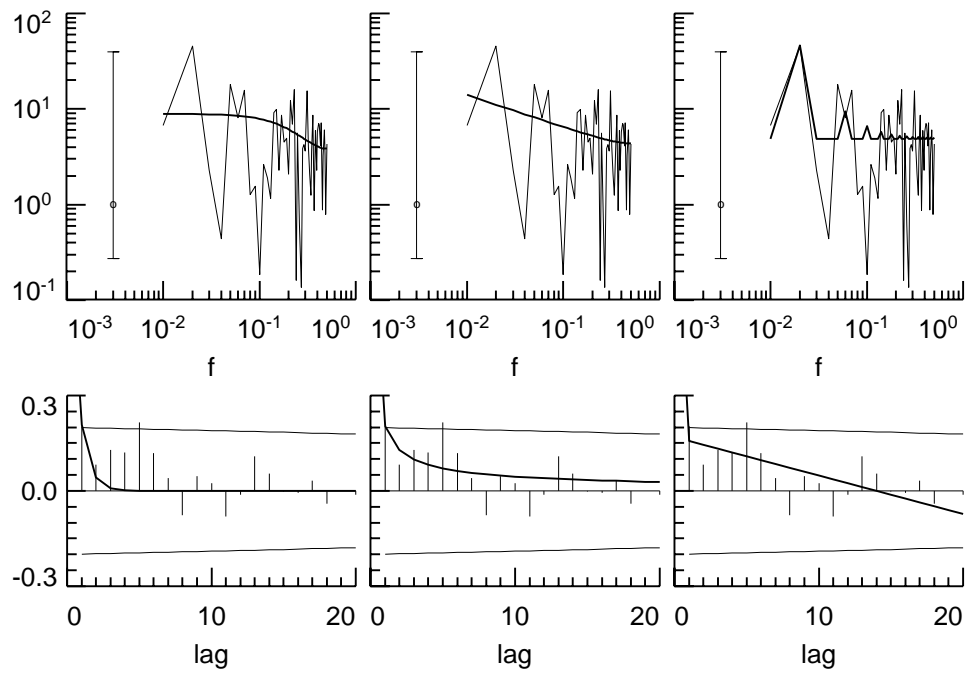


Figure 6: Sample autocorrelation sequence (ACS) and periodogram for the NP index, along with theoretical ACSs and spectral density functions (SDFs) for fitted AR, FD and SWO models (left, middle and right plots, respectively).

## Goodness of Fit Tests: I

1. compare fitted SDF to periodogram:

$$T_1 \equiv \frac{NA}{4\pi B^2}, \quad \text{where } A \equiv \sum_{k=1}^{\lfloor \frac{N-1}{2} \rfloor} \left( \frac{\hat{S}(f_k)}{S(f_k; \hat{\theta})} \right)^2; \quad B \equiv \sum_{k=1}^{\lfloor \frac{N-1}{2} \rfloor} \frac{\hat{S}(f_k)}{S(f_k; \hat{\theta})};$$

$S(f_k; \hat{\theta})$  is theoretical SDF depending on  $\hat{\theta}$ ; & either  
 $\hat{\theta} = [\hat{\phi}, \hat{\sigma}_\varepsilon^2]^T$  or  $\hat{\theta} = [\hat{\delta}, \hat{\sigma}_\varepsilon^2]^T$  (can't use with SWO)

2. cumulative periodogram test statistic:

$$T_2 = \max \left\{ \max_l \left( \frac{l}{\lfloor \frac{N-1}{2} \rfloor - 1} - \mathcal{P}_l \right), \max_l \left( \mathcal{P}_l - \frac{l-1}{\lfloor \frac{N-1}{2} \rfloor - 1} \right) \right\},$$

where  $\mathcal{P}_l$  is the normalized cumulative periodogram  
for  $\hat{\varepsilon}_t$  (likewise for  $\hat{\varepsilon}_t$  &  $\hat{e}_t$ ):

$$\mathcal{P}_l \equiv \frac{\sum_{k=1}^l \hat{S}_{\hat{\varepsilon}_t}(f_k)}{\sum_{k=1}^{\lfloor \frac{N-1}{2} \rfloor} \hat{S}_{\hat{\varepsilon}_t}(f_k)}$$

3. Box–Pierce portmanteau test statistic:

$$T_3 = N \sum_{\tau=1}^K \hat{\rho}_{\hat{\varepsilon}_t, \tau}^2$$

where  $\rho_{\hat{\varepsilon}_t, \tau}$  is estimated ACS for  $\hat{\varepsilon}_t$  (same for  $\hat{\varepsilon}_t$  &  $\hat{e}_t$ )

## Goodness of Fit Tests: II

- if  $T_j$  ‘too big,’ reject ‘model is adequate’ hypothesis
- can determine what is ‘too big’ under null hypothesis that model is correct
- Tab. 2: model goodness of fit tests for NPI
  - can reject white noise model
  - cannot reject any of the 3 models for NPI
- Q: can we really expect to distinguish amongst 3 models given just  $N = 100$  values for NPI?



$j$	model	$T_j$	$Q_j(0.90)$	$Q_j(0.95)$	$Q_j(0.99)$	$\alpha = 0.05$ test result	$\hat{\alpha}$
1	AR	0.30	0.38	0.39	0.42	fail to reject	0.67
	FD	0.28	"	"	"	fail to reject	0.78
	WN	0.39	"	"	"	reject	0.05
2	AR	0.10	0.17	0.19	0.23	fail to reject	$\gg 0.1$
	FD	0.07	"	"	"	fail to reject	$\gg 0.1$
	SWO	0.10	"	"	"	fail to reject	$\gg 0.1$
	WN	0.21	"	"	"	reject	$\approx 0.03$
3	AR	4.65	7.74	9.45	13.31	fail to reject	0.32
	FD	3.12	"	"	"	fail to reject	0.54
	SWO	2.83	"	"	"	fail to reject	0.59
	WN	12.63	"	"	"	reject	0.01

Table 2: Model goodness of fit tests for the NP index.

## Model Discrimination

- to address question, consider following experiment
- assume FD model with observed  $\hat{\delta}$  is correct for NPI
- simulate time series of length  $N'$  from FD model
- fit AR(1) model to simulated FD series
- evaluate fitted AR(1) model using each  $T_j$
- repeat above large # of times (2500)
- can estimate probability that  $T_j$  will (correctly) reject null hypothesis that AR(1) model is correct
- gives power of  $T_j$  in saying AR(1) model is incorrect
- repeat above for variety of sample sizes  $N'$
- can repeat all of the above with different combinations of AR(1), FD & SWO processes
- Fig. 7: power of various test statistics vs.  $N'$ 
  - at best, 30% chance of rejecting null hypothesis
  - need  $N' \approx 500$  to have 50% chance of discriminating between AR(1) & FD models
  - no one test uniformly better than others

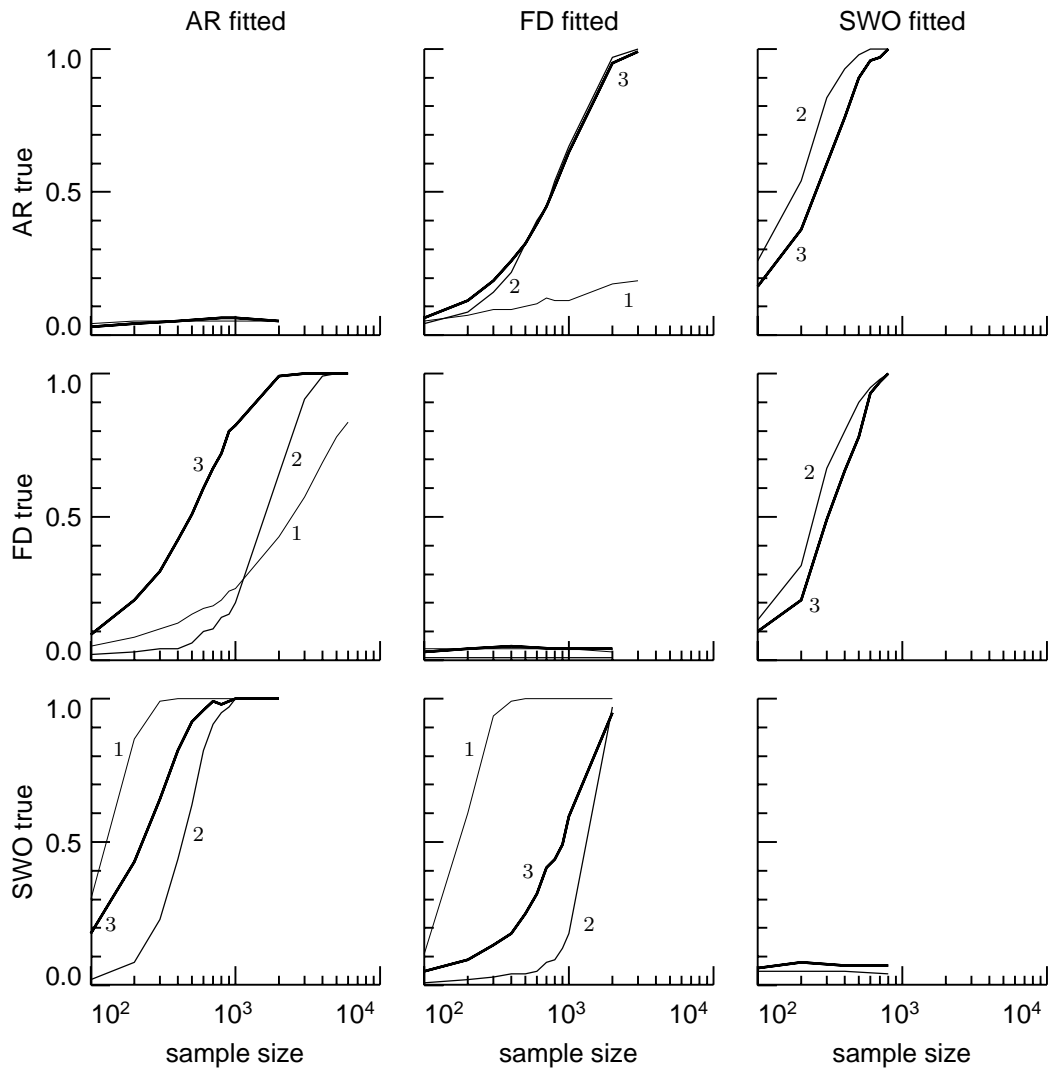


Figure 7: Probability (as a function of sample size) of rejecting the null hypothesis at a 0.05 level of significance that a fitted model  $A$  is adequate for a realization of a process  $B$  when using the test statistics  $T_1$ ,  $T_2$  and  $T_3$ . For the plots in the left- to right-hand columns, the fitted models  $A$  is, respectively, an FD, AR(1) and SWO model. The same ordering is used for the process  $B$  for the plots in the top to bottom rows.

## Model Implications: I

- no statistical reason to one model over other two
- all three models depend on 3 parameters & hence are equally simple (ignoring matching pursuit step)
- even though all match NPI equally well, models can have different & potentially important implications
- Fig. 8: examples of 1000 year simulations
- Q: how well do models support notion of regimes?

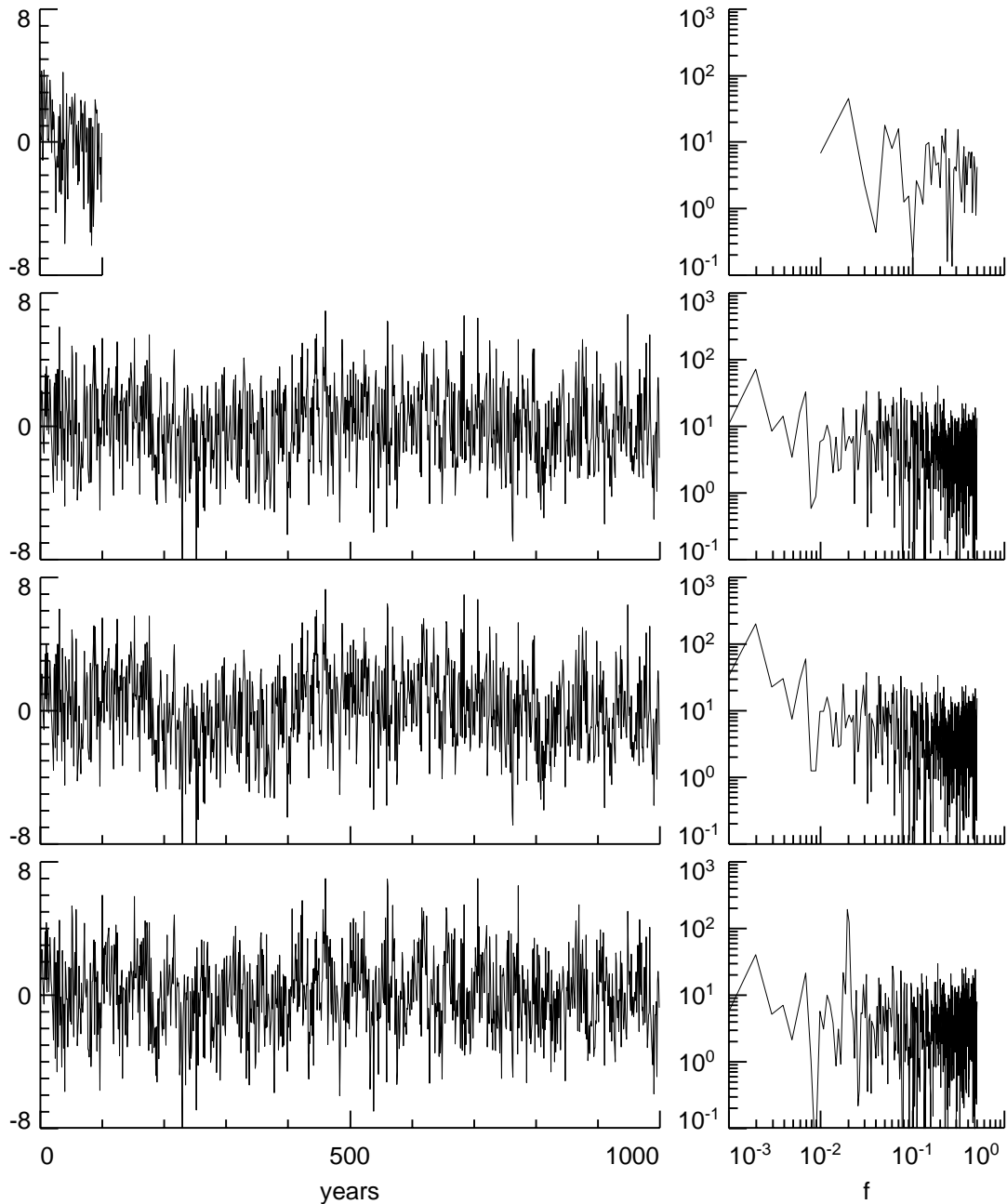


Figure 8: Simulated realizations (left-hand column, bottom three rows) of AR(1), FD and SWO processes (second, third and fourth rows, respectively) with model parameters set to values estimated for the NP index, along with associated periodograms (right-hand column). The actual NP index and its periodogram are shown in the top row. Each realization was created using an exact circulant embedding method. This method converts  $2N$  uncorrelated standard Gaussian deviates into the desired realization of length  $N$ . For each series, the same  $2N$  deviates were used to make it easier to compare realizations from the different models.

## Model Implications: II

- to address question, consider following experiment
- generate deviate  $\tilde{\delta}$  from normal distribution with mean  $\hat{\delta}$  from NPI and variance  $\frac{6}{\pi^2 N} = \frac{6}{\pi^2 100}$
- assume FD model with  $\tilde{\delta}$  is correct for NPI
- simulate time series of length 1024 from FD model
- tabulate sizes of observed regimes in
  1. simulated series
  2. five year running mean of series
- repeat above 1000 times
- also repeat using fitted AR(1) and SWO models
- Fig. 9: plots of empirically determined probabilities of regime sizes being  $\geq$  specified sizes
- intermediate regime sizes most likely under SWO
- large regime sizes most likely under FD
- regime size  $\geq 23$  is 4 times more likely under FD model than under AR(1)

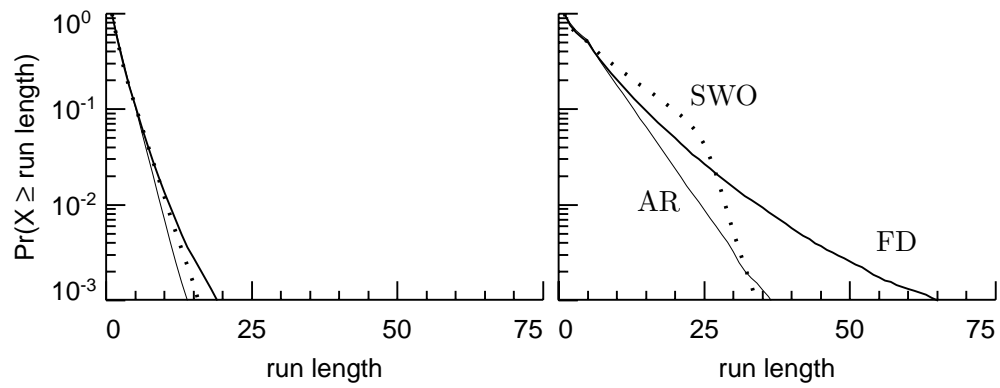


Figure 9: Probability of observing a run that is greater than or equal to a specified run length. The thin, thick and dotted curves denote the AR, FD and SWO processes. The left-hand plot is for processes without smoothing, whereas the right-hand plot is for processes subjected to a five year running average.

## Conclusions

- AR(1), FD & SWO models equally adequate for NPI and Sitka air temperatures
- SWO models picked out by matching pursuit & offer some support for Minobe's hypothesis
- cannot realistically hope to distinguish between three models given available sample sizes
- all 3 models include white noise as special case (all 3 lead to rejection of hypothesis of white noise)
- AR(1) model has most rapid drop off of ACS
- FD model has long tail of small positive correlations
- SWO model has oscillating ACS
- loose physical considerations might favor FD model (aggregation of first order differential equations)
- FD model more supportive of regimes than AR(1)
- FD model more supportive of long regimes than SWO
- estimated  $\delta$  compatible with notion of regimes, but neither NPI nor Sitka exhibit strong long memory