

# Contents

<b>I</b>	<b>Introduction</b>	<b>1</b>
<b>1</b>	<b>The Development of Climate Research</b>	<b>3</b>
	by ANTONIO NAVARRA	
1.1	The Nature of Climate Studies . . . . .	3
1.1.1	The Big Storm Controversy . . . . .	4
1.1.2	The Great Planetary Oscillations . . . . .	6
1.2	The Components of Climate Research . . . . .	7
1.2.1	Dynamical Theory . . . . .	8
1.2.2	Numerical Experimentation . . . . .	9
1.2.3	Statistical Analysis . . . . .	9
<b>2</b>	<b>Misuses of Statistical Analysis in Climate Research</b>	<b>11</b>
	by HANS VON STORCH	
2.1	Prologue . . . . .	11
2.2	Mandatory Testing and the Mexican Hat . . . . .	13
2.3	Neglecting Serial Correlation . . . . .	15
2.4	Misleading Names: The Case of the Decorrelation Time . . . . .	18
2.5	Use of Advanced Techniques . . . . .	24
2.6	Epilogue . . . . .	26

<b>II Analyzing The Observed Climate</b>	<b>27</b>	
<b>3 Climate Spectra and Stochastic Climate Models</b>	<b>29</b>	
by CLAUDE FRANKIGNOUL		
3.1 Introduction . . . . .	29	
3.2 Spectral Characteristics of Atmospheric Variables . . . . .	31	
3.3 Stochastic Climate Model . . . . .	35	
3.4 Sea Surface Temperature Anomalies . . . . .	39	
3.5 Variability of Other Surface Variables . . . . .	46	
3.6 Variability in the Ocean Interior . . . . .	49	
3.7 Long Term Climate Changes . . . . .	50	
<b>4 The Instrumental Data Record: Its Accuracy and Use in Attempts to Identify the “CO<sub>2</sub> Signal”</b>	<b>53</b>	
by PHIL JONES		
4.1 Introduction . . . . .	53	
4.2 Homogeneity . . . . .	54	
4.2.1 Changes in Instrumentation, Exposure and Measuring Techniques . . . . .	54	
4.2.2 Changes in Station Locations . . . . .	55	
4.2.3 Changes in Observation Time and the Methods Used to Calculate Monthly Averages . . . . .	55	
4.2.4 Changes in the Station Environment . . . . .	56	
4.2.5 Precipitation and Pressure Homogeneity . . . . .	56	
4.2.6 Data Homogenization Techniques . . . . .	57	
4.3 Surface Climate Analysis . . . . .	58	
4.3.1 Temperature . . . . .	58	
4.3.2 Precipitation . . . . .	59	
4.3.3 Pressure . . . . .	65	
4.4 The Greenhouse Detection Problem . . . . .	67	
4.4.1 Definition of Detection Vector and Data Used . . . . .	67	
4.4.2 Spatial Correlation Methods . . . . .	70	
4.4.3 Detection Studies after 1995 . . . . .	73	
4.5 Conclusions . . . . .	76	
<b>5 Interpreting High-Resolution Proxy Climate Data - The Example of Dendroclimatology</b>	<b>77</b>	
5.1 Introduction . . . . .	77	
5.2 Background . . . . .	79	
5.3 Site Selection and Dating . . . . .	79	
5.4 Chronology Confidence . . . . .	80	
5.4.1 Chronology Signal . . . . .	80	
5.4.2 Expressed Population Signal . . . . .	81	
5.4.3 Subsample Signal Strength . . . . .	81	
5.4.4 Wider Relevance of Chronology Signal . . . . .	83	
5.5 “Standardization” and Its Implications for Judging Theoretical Signal . . . . .	84	
5.5.1 Theoretical Chronology Signal . . . . .	84	
5.5.2 Standardization of “Raw” Data Measurements . . . . .	84	
5.5.3 General Relevance of the “Standardization” Problem . . . . .	86	
5.6 Quantifying Climate Signals in Chronologies . . . . .	86	
5.6.1 Calibration of Theoretical Signal . . . . .	87	
5.6.2 Verification of Calibrated Relationships . . . . .	90	
5.7 Discussion . . . . .	93	
5.8 Conclusions . . . . .	94	
<b>6 Analysing the Boreal Summer Relationship Between Worldwide Sea-Surface Temperature and Atmospheric Variability</b>	<b>95</b>	
by M. NEIL WARD		
6.1 Introduction . . . . .	95	
6.2 Physical Basis for Sea-Surface Temperature Forcing of the Atmosphere . . . . .	96	
6.2.1 Tropics . . . . .	96	
6.2.2 Extratropics . . . . .	97	
6.3 Characteristic Patterns of Global Sea Surface Temperature: EOFs and Rotated EOFs . . . . .	98	
6.3.1 Introduction . . . . .	98	
6.3.2 SST Data . . . . .	98	
6.3.3 EOF Method . . . . .	98	
6.3.4 EOFs $\vec{p}^1$ - $\vec{p}^3$ . . . . .	99	
6.3.5 Rotation of EOFs . . . . .	101	
6.4 Characteristic Features in the Marine Atmosphere Associated with the SST Patterns $\vec{p}^2$ , $\vec{p}^3$ and $\vec{p}_R^2$ in JAS . . . . .	101	
6.4.1 Data and Methods . . . . .	101	
6.4.2 Patterns in the Marine Atmosphere Associated with EOF $\vec{p}^2$ . . . . .	106	
6.4.3 Patterns in the Marine Atmosphere Associated with EOF $\vec{p}^3$ . . . . .	107	
6.4.4 Patterns in the Marine Atmosphere Associated with Rotated EOF $\vec{p}_R^2$ . . . . .	108	
6.5 JAS Sahel Rainfall Links with Sea-Surface Temperature and Marine Atmosphere . . . . .	109	
6.5.1 Introduction . . . . .	109	
6.5.2 Rainfall in the Sahel of Africa . . . . .	109	
6.5.3 High Frequency Sahel Rainfall Variations . . . . .	111	
6.5.4 Low Frequency Sahel Rainfall Variations . . . . .	116	
6.6 Conclusions . . . . .	117	

<b>III Simulating and Predicting Climate</b>	<b>119</b>	
<b>7 The Simulation of Weather Types in GCMs: A Regional Approach to Control-Run Validation</b>	<b>121</b>	
by KEITH R. BRIFFA		
7.1 Introduction . . . . .	121	
7.2 The Lamb Catalogue . . . . .	122	
7.3 An "Objective" Lamb Classification . . . . .	123	
7.4 Details of the Selected GCM Experiments . . . . .	126	
7.5 Comparing Observed and GCM Climates . . . . .	128	
7.5.1 Lamb Types . . . . .	128	
7.5.2 Temperature and Precipitation . . . . .	131	
7.5.3 Relationships Between Circulation Frequencies and Temperature and Precipitation . . . . .	133	
7.5.4 Weather-Type Spell Length and Storm Frequencies . . . . .	135	
7.6 Conclusions . . . . .	137	
7.6.1 Specific Conclusions . . . . .	137	
7.6.2 General Conclusions . . . . .	138	
<b>8 Statistical Analysis of GCM Output</b>	<b>139</b>	
by CLAUDE FRANKIGNOUL		
8.1 Introduction . . . . .	139	
8.2 Univariate Analysis . . . . .	140	
8.2.1 The <i>t</i> -Test on the Mean of a Normal Variable . . . . .	140	
8.2.2 Tests for Autocorrelated Variables . . . . .	142	
8.2.3 Field Significance . . . . .	143	
8.2.4 Example: GCM Response to a Sea Surface Temperature Anomaly . . . . .	144	
8.2.5 Analysis of Variance . . . . .	145	
8.3 Multivariate Analysis . . . . .	145	
8.3.1 Test on Means of Multidimensional Normal Variables . . . . .	145	
8.3.2 Application to Response Studies . . . . .	147	
8.3.3 Application to Model Testing and Intercomparison . . . . .	153	
<b>9 Field Intercomparison</b>	<b>161</b>	
by ROBERT E. LIVEZELY		
9.1 Introduction . . . . .	161	
9.2 Motivation for Permutation and Monte Carlo Testing . . . . .	162	
9.2.1 Local vs. Field Significance . . . . .	163	
9.2.2 Test Example . . . . .	166	
9.3 Permutation Procedures . . . . .	168	
9.3.1 Test Environment . . . . .	168	
9.3.2 Permutation (PP) and Bootstrap (BP) Procedures . . . . .	169	
9.3.3 Properties . . . . .	169	
9.3.4 Interdependence Among Field Variables . . . . .	171	
9.4 Serial Correlation . . . . .	173	
9.4.1 Local Probability Matching . . . . .	176	
9.4.2 Times Series and Monte Carlo Methods . . . . .	176	
9.4.3 Independent Samples . . . . .	176	
9.4.4 Conservatism . . . . .	177	
9.4.5 The Moving-Blocks Bootstrap . . . . .	177	
9.5 Concluding Remarks . . . . .	178	
<b>10 The Evaluation of Forecasts</b>	<b>179</b>	
by ROBERT E. LIVEZELY		
10.1 Introduction . . . . .	179	
10.2 Considerations for Objective Verification . . . . .	180	
10.2.1 Quantification . . . . .	180	
10.2.2 Authentication . . . . .	180	
10.2.3 Description of Probability Distributions . . . . .	181	
10.2.4 Comparison of Forecasts . . . . .	184	
10.3 Measures and Relationships: Categorical Forecasts . . . . .	187	
10.3.1 Contingency and Definitions . . . . .	187	
10.3.2 Some Scores Based on the Contingency Table . . . . .	188	
10.4 Measures and Relationships: Continuous Forecasts . . . . .	191	
10.4.1 Mean Squared Error and Correlation . . . . .	193	
10.4.2 Pattern Verification (the Murphy-Epstein Decomposition) . . . . .	194	
10.5 Hindcasts and Cross-Validation . . . . .	196	
10.5.1 Cross-Validation Procedure . . . . .	197	
10.5.2 Key Constraints in Cross-Validation . . . . .	198	
<b>11 Stochastic Modeling of Precipitation with Applications to Climate Model Downscaling</b>	<b>199</b>	
by DENNIS LETTENMAIER		
11.1 Introduction . . . . .	199	
11.2 Probabilistic Characteristics of Precipitation . . . . .	200	
11.3 Stochastic Models of Precipitation . . . . .	203	
11.3.1 Background . . . . .	203	
11.3.2 Applications to Global Change . . . . .	203	
11.4 Stochastic Precipitation Models with External Forcing . . . . .	205	
11.4.1 Weather Classification Schemes . . . . .	206	
11.4.2 Conditional Stochastic Precipitation Models . . . . .	208	
11.5 Applications to Alternative Climate Simulation . . . . .	212	
11.6 Conclusions . . . . .	214	

<b>IV Pattern Analysis</b>	<b>215</b>	
<b>12 Teleconnection Patterns</b>	<b>217</b>	
by ANTONIO NAVARRA		
12.1 Objective Teleconnections . . . . .	217	
12.2 Singular Value Decomposition . . . . .	222	
12.3 Teleconnections in the Ocean-Atmosphere System . . . . .	224	
12.4 Reproducibility and Skill of Teleconnection Patterns . . . . .	227	
12.5 Concluding Remarks . . . . .	228	
<b>13 Spatial Patterns: EOFs and CCA</b>	<b>231</b>	
by HANS VON STORCH		
13.1 Introduction . . . . .	231	
13.2 Expansion into a Few Guess Patterns . . . . .	232	
13.2.1 Guess Patterns, Expansion Coefficients and Explained Variance . . . . .	232	
13.2.2 Example: Temperature Distribution in the Mediterranean Sea . . . . .	235	
13.2.3 Specification of Guess Patterns . . . . .	236	
13.2.4 Rotation of Guess Patterns . . . . .	238	
13.3 Empirical Orthogonal Functions . . . . .	240	
13.3.1 Definition of EOFs . . . . .	240	
13.3.2 What EOFs are <i>Not</i> Designed for . . . . .	243	
13.3.3 Estimating EOFs . . . . .	246	
13.3.4 Example: Central European Temperature . . . . .	250	
13.4 Canonical Correlation Analysis . . . . .	252	
13.4.1 Definition of Canonical Correlation Patterns . . . . .	252	
13.4.2 CCA in EOF Coordinates . . . . .	255	
13.4.3 Estimation: CCA of Finite Samples . . . . .	257	
13.4.4 Example: Central European Temperature . . . . .	257	
13.5 Optimal Regression Patterns . . . . .	261	
13.5.1 Empirical Orthogonal Teleconnections . . . . .	261	
13.5.2 Redundancy Analysis . . . . .	262	
<b>14 Patterns in Time: SSA and MSSA</b>	<b>265</b>	
by ROBERT VAUTARD		
14.1 Introduction . . . . .	265	
14.2 Reconstruction and Approximation of Attractors . . . . .	266	
14.2.1 The Embedding Problem . . . . .	266	
14.2.2 Dimension and Noise . . . . .	268	
14.2.3 The Macroscopic Approximation . . . . .	268	
14.3 Singular Spectrum Analysis . . . . .	269	
14.3.1 Time EOFs . . . . .	269	
14.3.2 Space-Time EOFs . . . . .	270	
14.3.3 Oscillatory Pairs . . . . .	271	
14.3.4 Spectral Properties . . . . .	272	
14.3.5 Choice of the Embedding Dimension . . . . .	272	
14.3.6 Estimating Time and Space-Time Patterns . . . . .	273	
14.4 Climatic Applications of SSA . . . . .	274	
14.4.1 The Analysis of Intraseasonal Oscillations . . . . .	274	
14.4.2 Empirical Long-Range Forecasts Using MSSA Predictors . . . . .	279	
14.5 Conclusions . . . . .	285	
<b>15 Multivariate Statistical Modeling: POP-Model as a First Order Approximation</b>	<b>287</b>	
by JIN-SONG VON STORCH		
15.1 Introduction . . . . .	287	
15.2 The Cross-Covariance Matrix and the Cross-Spectrum Matrix . . . . .	290	
15.3 Multivariate AR(1) Process and its Cross-Covariance and Cross-Spectrum Matrices . . . . .	291	
15.3.1 The System Matrix $\mathcal{A}$ and its POPs . . . . .	291	
15.3.2 Cross-Spectrum Matrix in POP-Basis: Its Matrix Formulation . . . . .	292	
15.3.3 Cross-Spectrum Matrix in POP-Basis: Its Diagonal Components . . . . .	294	
15.3.4 Eigenstructure of Cross-Spectrum Matrix at a Frequency Interval: Complex EOFs . . . . .	295	
15.3.5 Example . . . . .	298	
15.4 Estimation of POPs and Interpretation Problems . . . . .	301	
15.5 POPs as Normal Modes . . . . .	302	
<b>References</b>	<b>305</b>	
<b>Abbreviations</b>	<b>337</b>	
<b>Index</b>	<b>339</b>	