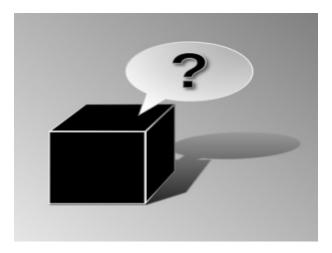


Announcements

- Fill out the survey if you haven't already!
- No class Thurs—work on HW1 (posted tonight!)
- No office hours this week

But first let's dive into the EOF black box!



Emperical Orthogonal Function analysis

- *Emperical*: the eigenvectors are based on the observations and adapted to these observations; determines the modes of variability that best describe the data in terms of the data's covariance.
- *Orthogonal:* Each of the eigenvectors are orthogonal (perpendicular) to each other and thus independent of each other.
- similar to the Fourier analysis in that both decompose the time series into components that explain the variance of the time series.
- Recall: Fourier analysis breaks the time series up into a series of sine and cosine waves of different frequencies
- EOF analysis empirically finds a set of orthogonal functions which describe the covariance of the time series.
- Returns the spatial patterns of variability (EOFs), their time variation (PCs) and a measure of the "importance" of each pattern (eigenvalues, %)

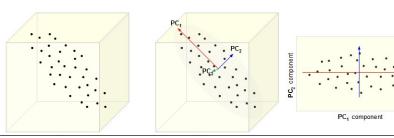
"Modes of variability"

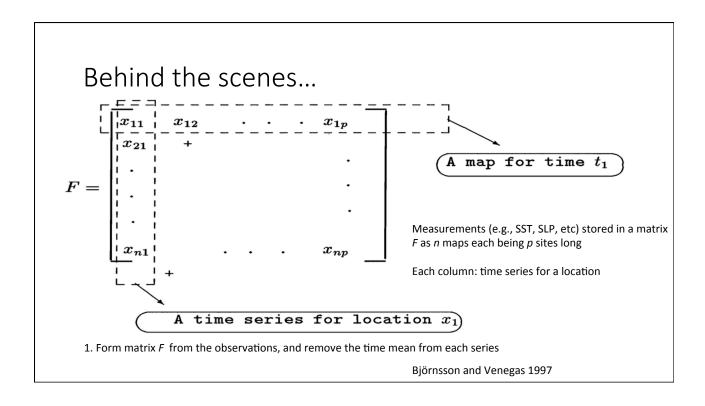
- Important caveat: EOFs are data modes and not necessarily physical modes
- Physical meaning is a matter of subjective interpretation

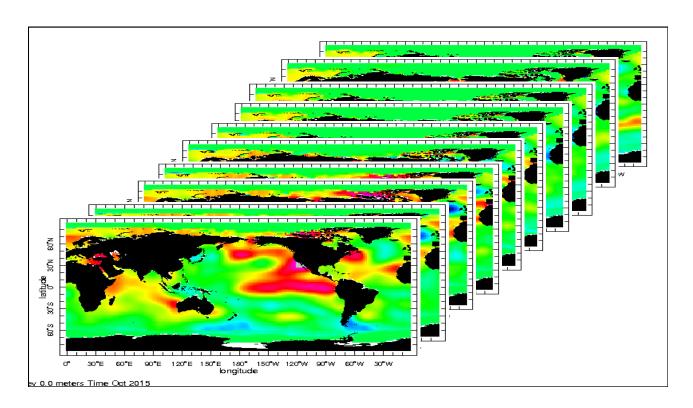
"I have learned the following rule to be useful when dealing with advanced methods. Such methods are often needed to find a signal in a vast noisy phase space, i.e. the needle in the haystack. But after having the needle in our hand, we should be able to identify the needle by simply looking at it. Whenever you are unable to do so there is a good chance that something is rotten in the analysis." (Storch and Navarra)

3D view of our n x p matrix F

- Every observation makes one point in this space
- If the observations are totally random, the points would describe a blob in this space
- Any regularities in the date make points organize into clusters or along preferred directions
- EOFs tries to find optimal coordinate system through these points so each cluster of data points has a coordinate axis (a "mode" or EOF)



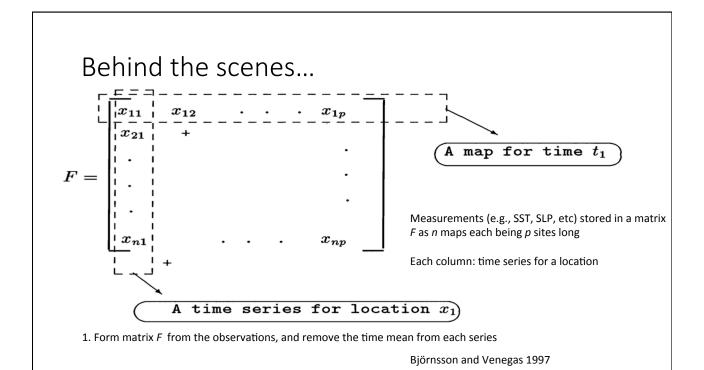


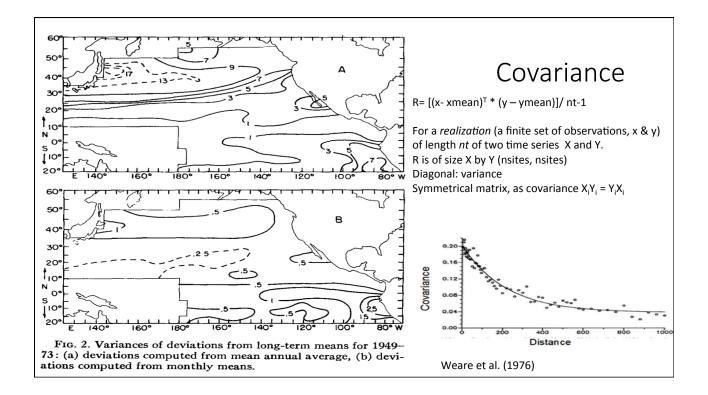


Behind the scenes (cont)...

2. Calculate the covariance matrix of *F*:

 $R = F^T F$





Behind the scenes (cont)...

2. Calculate the covariance matrix of *F*:

 $R = F^T F$

3. Solve the eigenvalue problem:

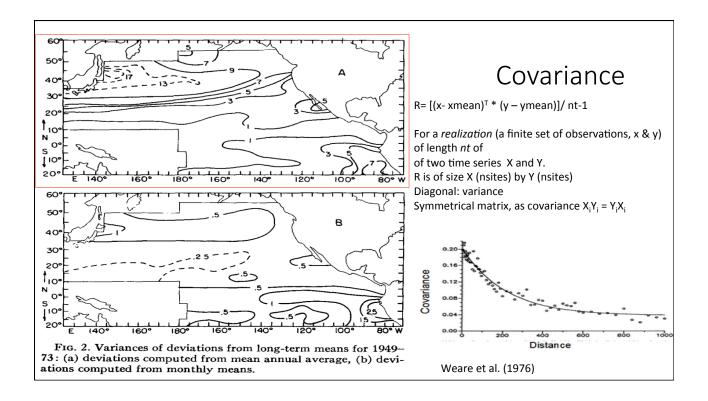
 $RC = C\Lambda$

where:

- Λ is a diagonal matrix containing the eigenvalues λ_i of R. λ_i /Σλ_i gives the fraction of the total variance in R explained by each mode
- c_i column vectors of C are the eigenvectors of R corresponding to the eigenvalues. Eigenvectors = EOFs = map of spatial pattern
- Both are size p by p (nsites by nsites)
- Each eigenvector has the property that $C^TC = CC^T = I$ (I is the identity matrix. I.e. EOFs are uncorrelated over space (orthogonal to each other)
- 4. To see how an EOF_i (C_i) evolve in time, we calculate the "PCs" as:

 $a_i = FC_i^T$ (the projection of F onto the j-th EOF)

5. Check our work! F = C*a



EOF1 of mean annual average SSTs

- We have a seasonal cycle!
- Explains 81.7% of the total variance

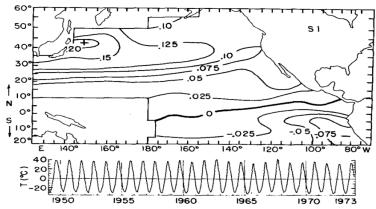
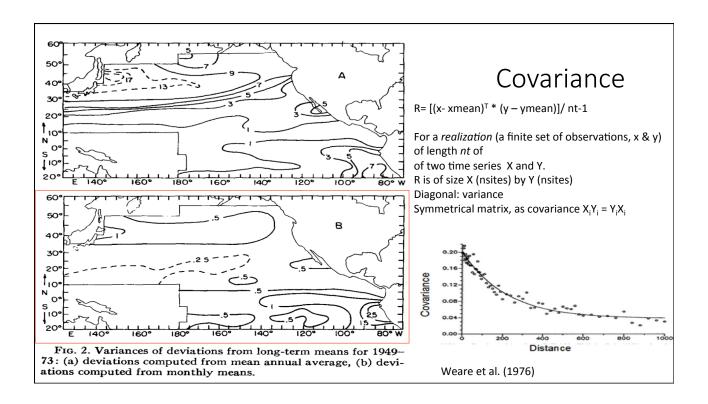
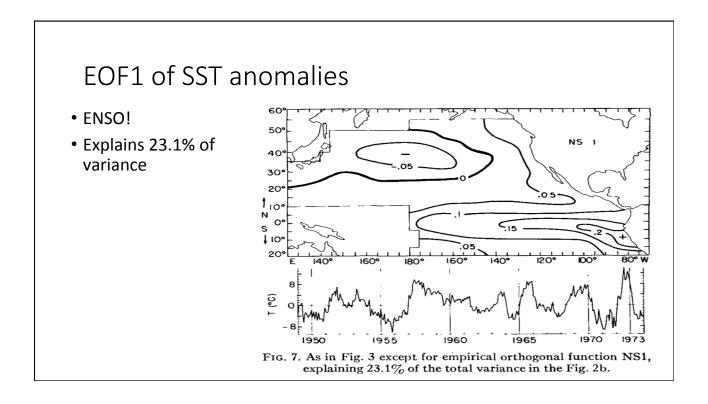
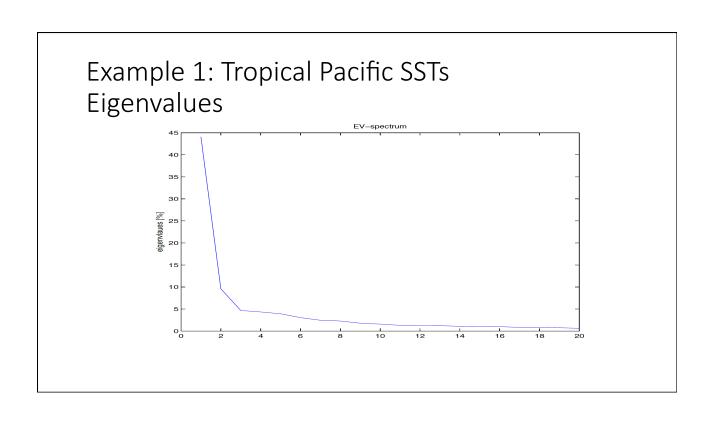
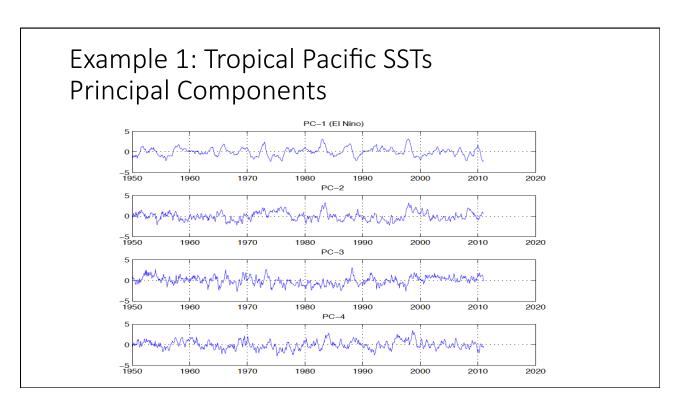


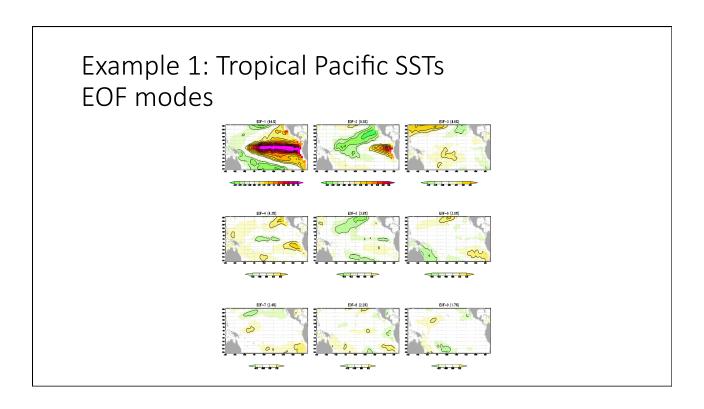
Fig. 3. Empirical orthogonal function S1, explaining 81.7% of total variance shown in Fig. 2a, together with its corresponding time coefficients. Function is based on departures from long-term annual averages. Tics in the time series identify January of the respective year starting with January 1949 and ending with December 1973.

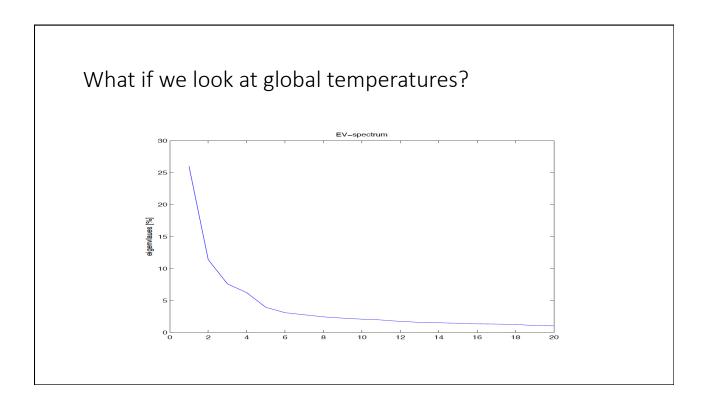


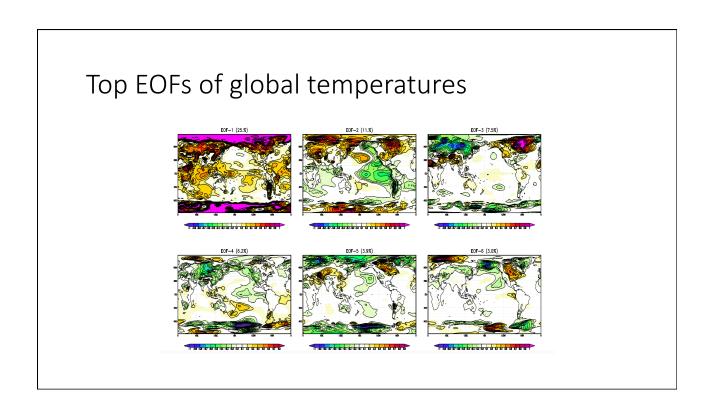


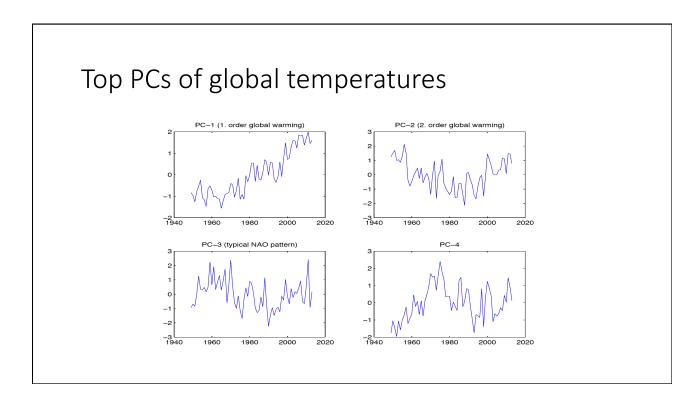






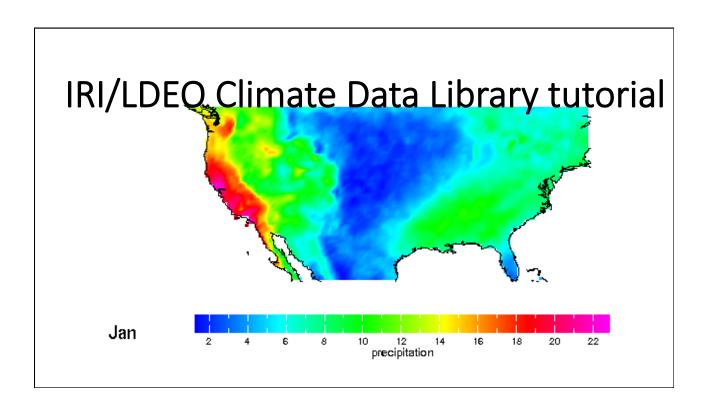






A note on rotated EOFs

- Physical climate processes are rarely truly independent → orthogonality constraint can limit the physical interpretation of (higher order) EOFs
- Rotated EOFs:
 - 1. Alleviate the orthogonality & uncorrelation constraints of EOFs & PCs, respectively
 - 2. Result in simple, often more physically interpretable, patterns

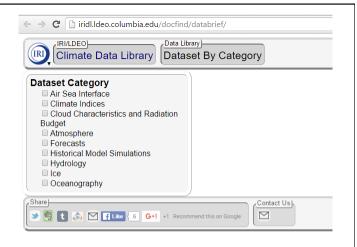


Finding data

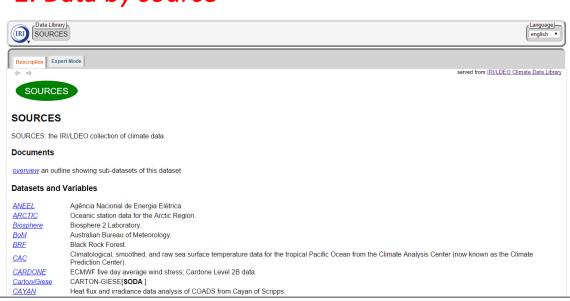
- 1) a listing of some of the datasets by category
- 2) a complete list of datasets according to their source
- 3) a keyword search powered by Google

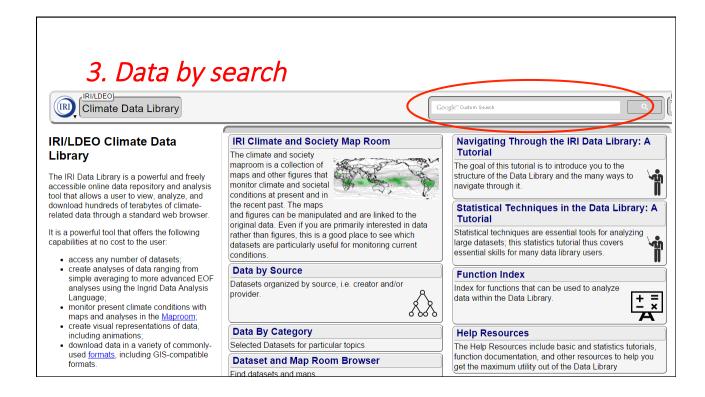
1. Data by category

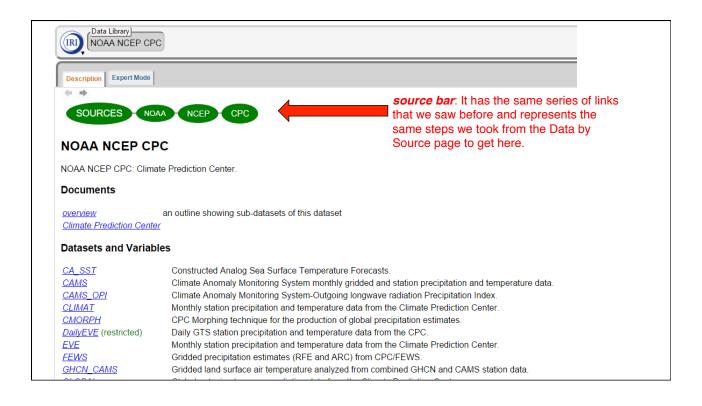
- Sorted listing of a few of the datasets in the Data Library based on the type of data they contain
- A summary of each dataset, including a brief description, spatial and temporal resolutions, and spatial and temporal limits, is also offered.
- Browse the data categories.
- Note that the dataset names are also links to the datasets themselves.

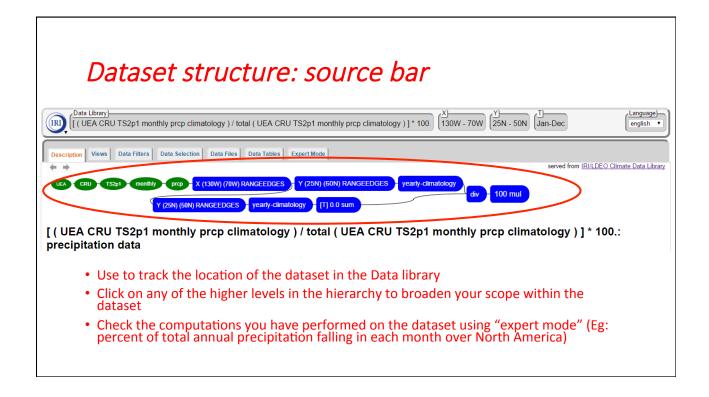


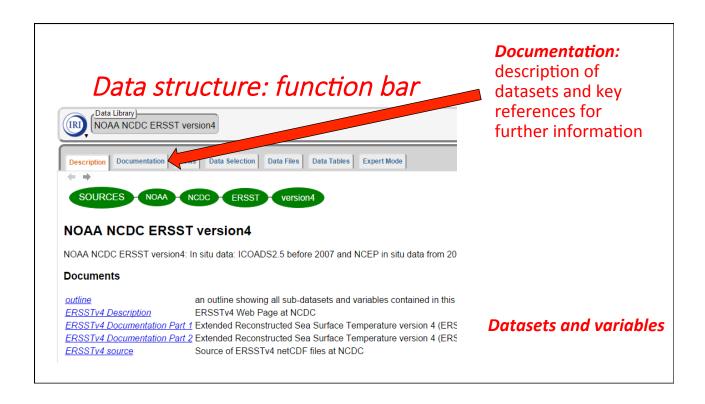


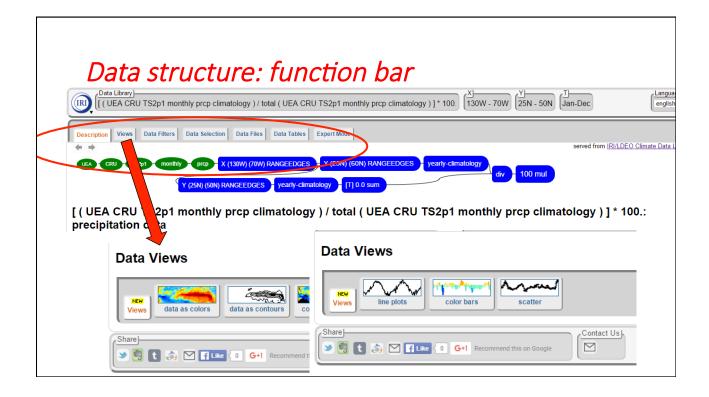


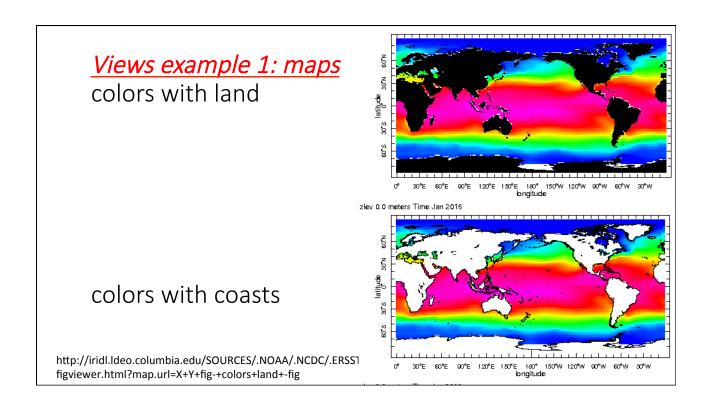


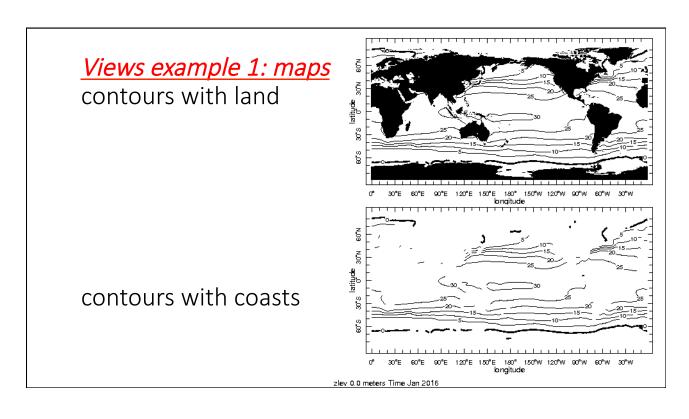


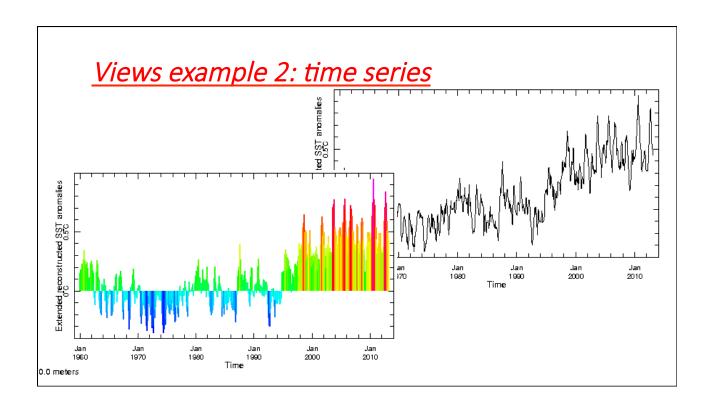


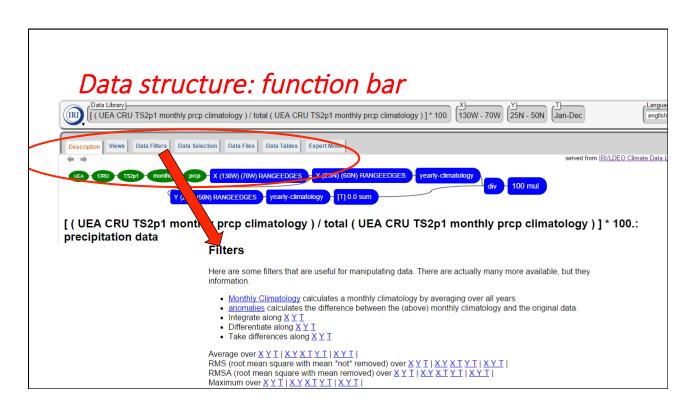


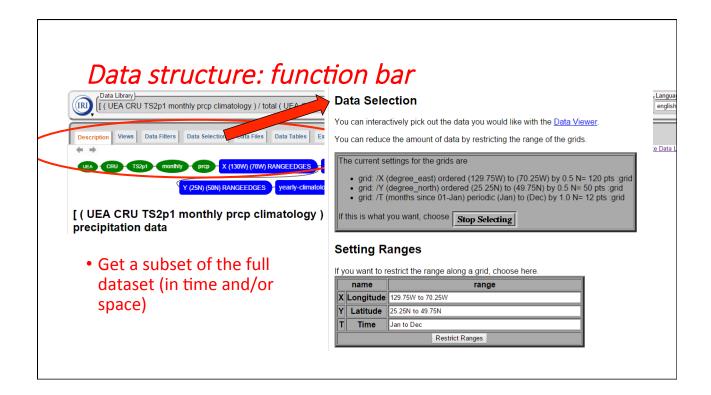






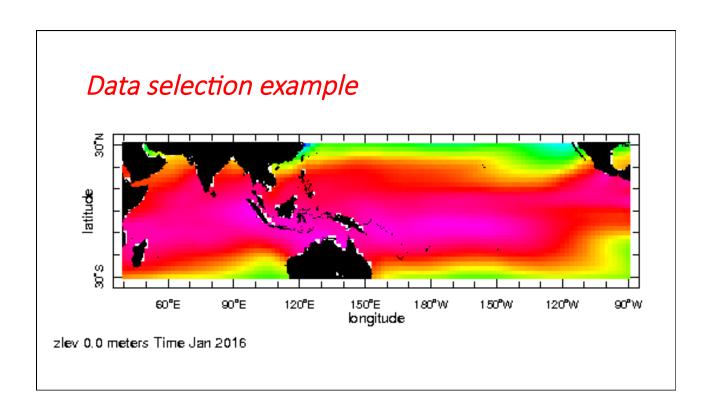






Data selection hints

- longitude is best specified as west to east, two east values or two west values, otherwise you can end up with the wrong half of the world (e.g. 0.5E to 355.5E will work much better than 0.5E to 0.5W).
- order matters: reversing values will reverse the grid.
- when specifying time, some seasonal patterns work, i.e. Jan-Mar will select Jan-Mar of all years in the dataset, and Jan 1980-1990 will select Jan 1980, Jan 1981 through Jan 1990 (if those years exist in the dataset).
- a blank entry will get you back to the full grid.



Data selection example

Data Selection

You can interactively pick out the data you would like with the Data Viewer.

You can reduce the amount of data by restricting the range of the grids.

The current settings for the grids are

- grid: /X (degree_east) ordered (40E) to (90W) by 2.0 N= 116 pts :grid
 grid: /Y (degree_north) ordered (30S) to (30N) by 2.0 N= 31 pts :grid
 grid: /zlev (meters) ordered [(0.0)] :grid
 grid: /T (months since 1960-01-01) ordered (Jan 1854) to (Jan 2016) by 1.0 N= 1945 pts :grid

If this is what you want, choose Stop Selecting

Setting Ranges

If you want to restrict the range along a grid, choose here

| name | | range |
|-------|-----------|------------|
| X | longitude | 40E to 90W |
| Y | latitude | 30S to 30N |
| -1-1- | -lev | 0.04-0.0 |

What happens if we enter the other way around??

Data Selection

You can interactively pick out the data you would like with the Data Viewer.

You can reduce the amount of data by restricting the range of the grids.

The current settings for the grids are

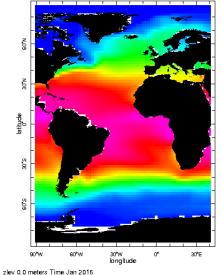
- grid: /X (degree_east) ordered (90W) to (40E) by 2.0 N= 66 pts :grid
- grid: /Y (degree_north) ordered (88S) to (88N) by 2.0 N= 89 pts :grid
- grid: /zlev (meters) ordered [(0.0)] :grid
- grid: /T (months since 1960-01-01) ordered (Jan 1854) to (Jan 2016) by 1.0 N= 1945 pts :grid

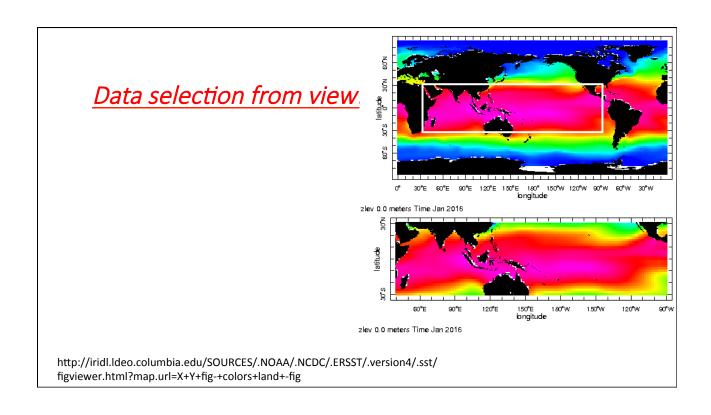
If this is what you want, choose

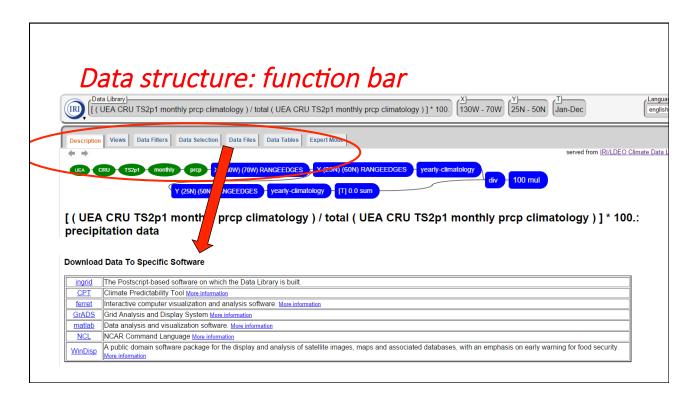
Stop Selecting

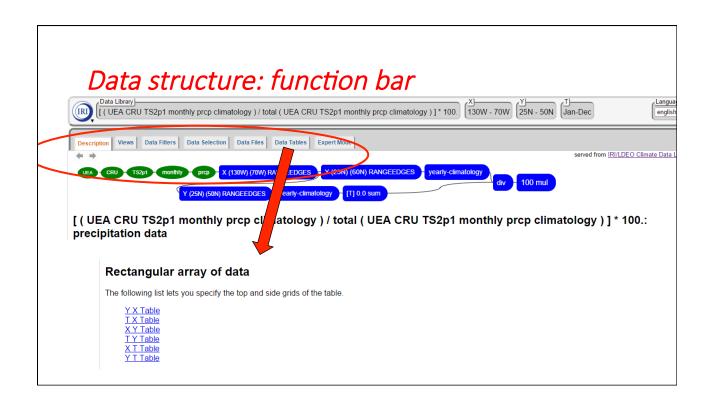
What happens if we enter the other way around??

.....We get the Atlantic, not the Pacific!!

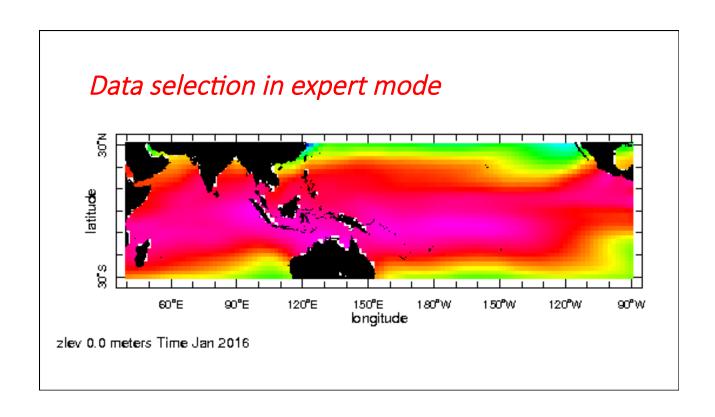


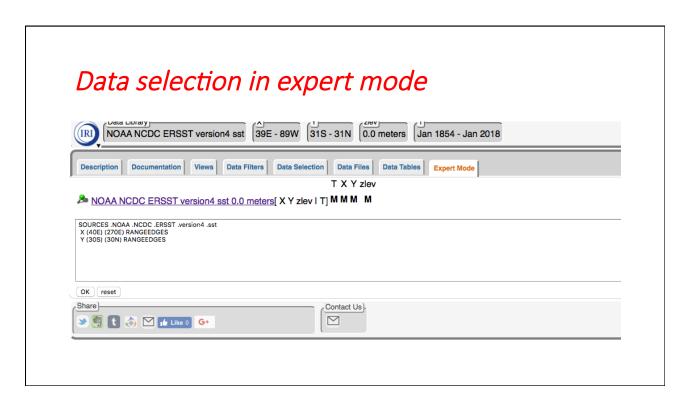










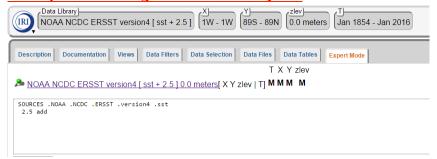


Manipulating data in expert mode

- 1. Arithmetic
- 2. Limits
- 3. Averages
- 4. Statistical
- 5. Other

Manipulating data: arithmetic

Example 1: adding a number to a field



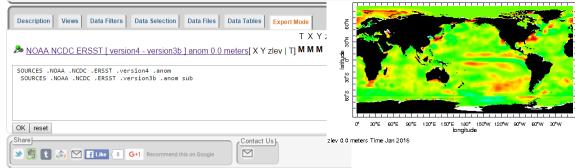
Note: units of that data variable are automatically used



NOAA NCDC ERSST version4 [sst + 2.5]: Extended reconstructed sea surface temperature data

Manipulating data: arithmetic

Example 2: subtracting one dataset from another



Subtracts bottom dataset from the top (ERSSTv4-ERSSTv3b)

Note: the spatial grids of these two variables must match!

Manipulating data: arithmetic

Basic arithmetic functions:

- 1. mul (multiply)
- 2. div (divide)
- 3. add (add)
- 4. sub (subtract)

Manipulating data: limits

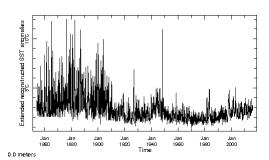
- Set min or max limits (e.g. quality control)
- Select data that meets a certain criteria

Manipulating data: limits Example 1: find the largest SST for the entire time grid Max [NOAA NCDC ERSST version4 anom] 0.0 meters[X Y zlev] M M M SOURCES .NOAA .NCDC .ERSST .version4 .anom (T) maxover Contact Us Output Contact Us Contact

Manipulating data: limits

Example 2: find the largest SST for the entire spatial grid





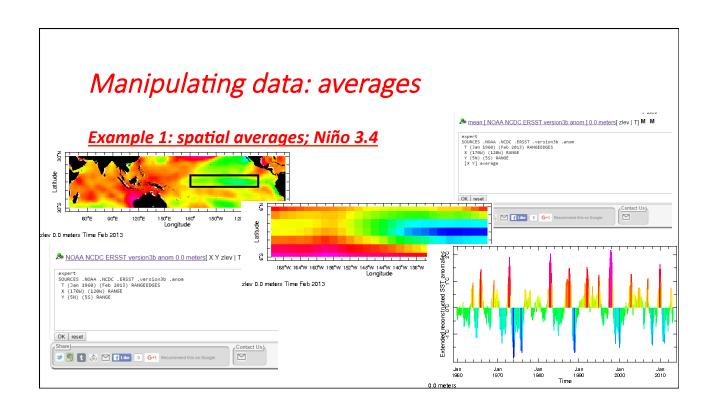
[X Y] maxover or [X Y]minover

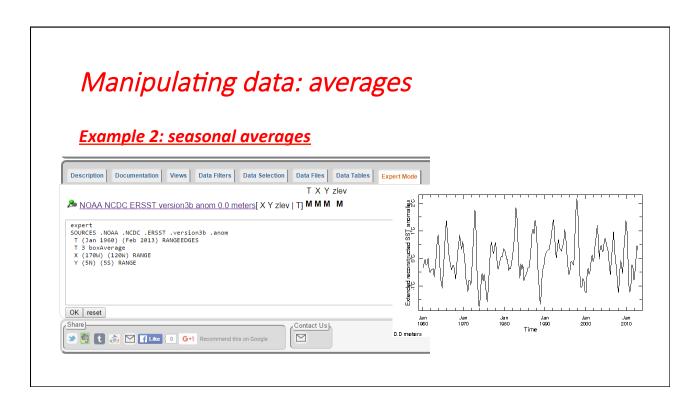
Manipulating data: limits

Example 2: creating a numerical mask



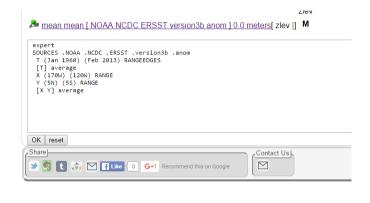
e.g., 5. maskgt or -1. masklt Masks make data values that meet a particular threshold equal to NaN





Manipulating data: averages

Example 3: annual averages



Manipulating data in expert mode

Tips

- when specific time periods or locations are not selected, these operations are applied to the time and spatial grids in their entirety by default
- when multiple data variables are to be compared, as is common in the examples in this section, the time and spatial grids of those variables must be identical