

L'utilisation du scaling pour la modélisation et prévision du changement climatique anthropique et naturelle

Ouranos
8, Octobre, 2014

S. Lovejoy, McGill, Montreal

From the age of the earth to the
viscous dissipation scale: 4.5×10^9
years - 1 ms:

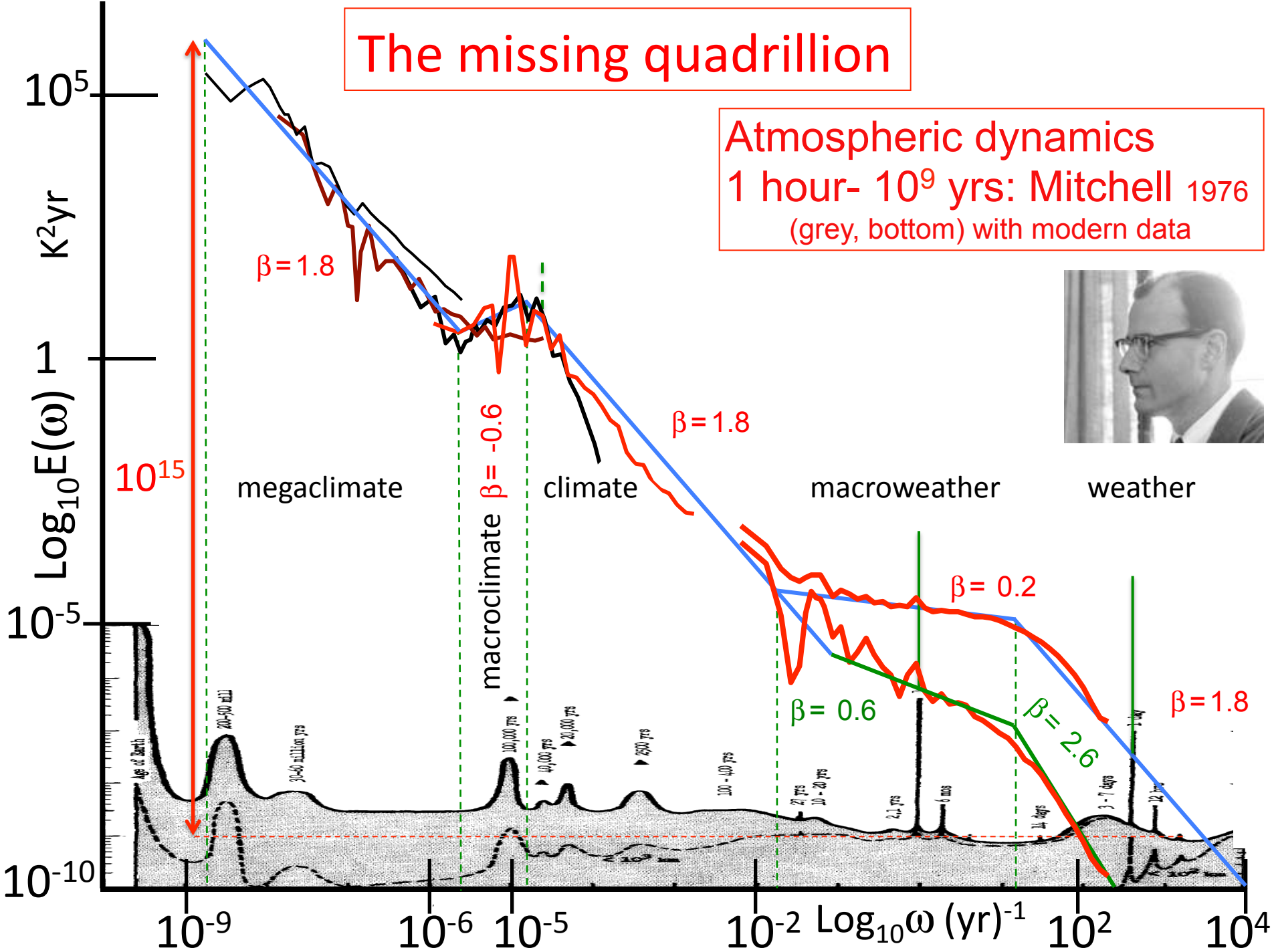
20 orders of magnitude in time

In space: the size of the planet to viscous
dissipation scales:

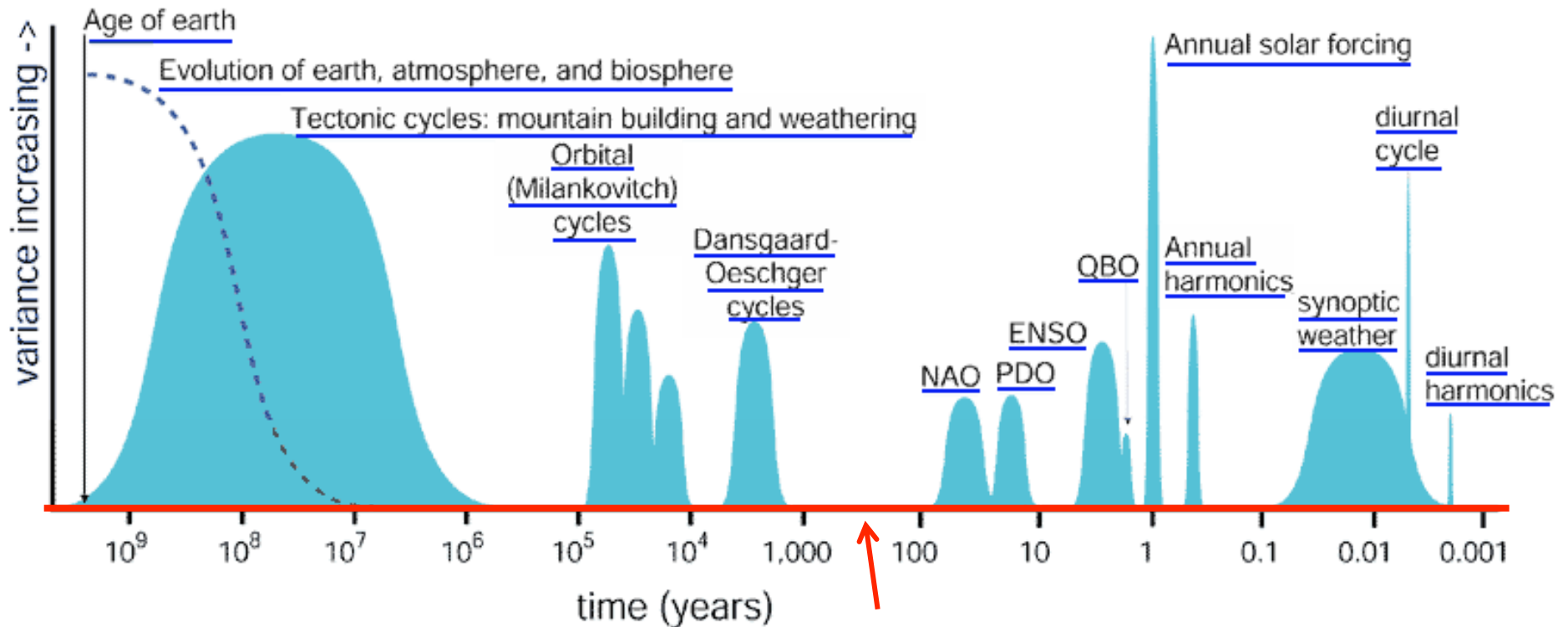
10 orders of magnitude

The missing quadrillion

Atmospheric dynamics
1 hour- 10^9 yrs: Mitchell 1976
(grey, bottom) with modern data



The NOAA NCDC Paleoclimate data site graph (inspired by Mitchell)



The background is totally flat: error of $\approx 10^{16}$

The explanation of the figure:

"... figure is intended as a mental model to provide a general "powers of ten" overview of climate variability, and to convey the basic complexities of climate dynamics for a general science savvy audience."

The site assures us that just "because a particular phenomenon is called an oscillation, it does not necessarily mean there is a particular oscillator causing the pattern. Some prefer to refer to such processes as variability."

How to understand the variability?

- Scaling, scale invariance:

$$\langle \Delta T (\Delta t) \rangle = \langle \varphi \rangle \Delta t^H$$

$$\langle \Delta T(\Delta t) \rangle \propto \Delta t^H$$

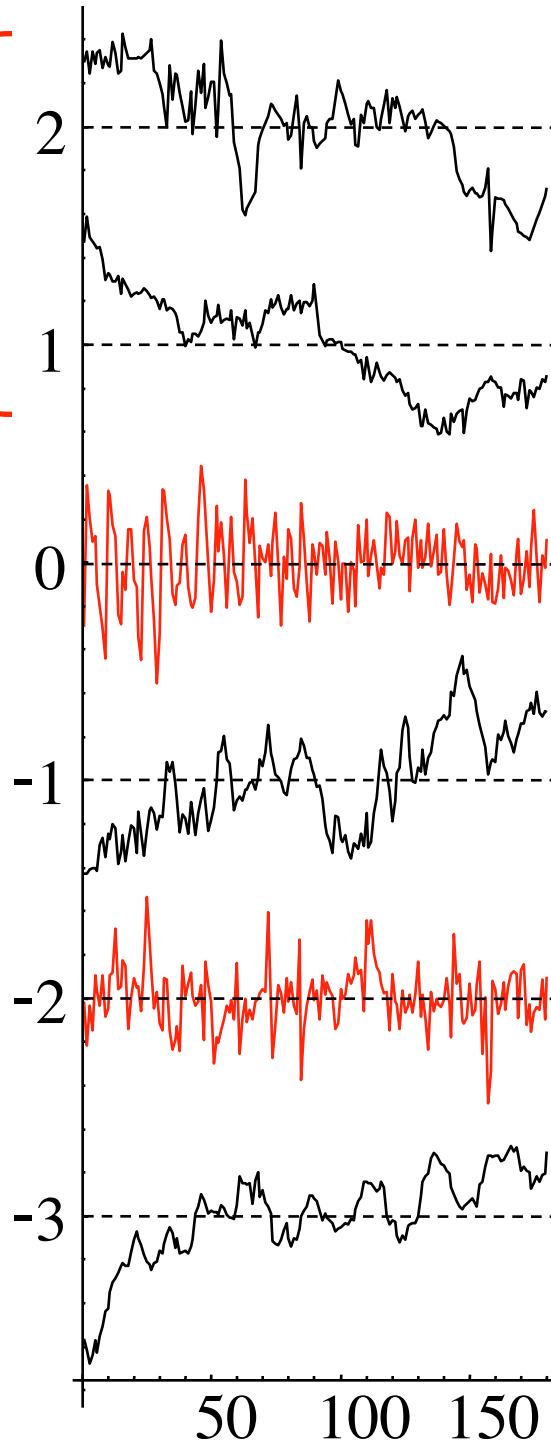
$$H \approx 0.4$$

$$H \approx -0.8$$

$$H \approx 0.4$$

$$H \approx -0.4$$

$$H \approx 0.4$$

$$T/\Delta T_{\max}$$


Megaclimate

Veizer: 290 Mys - 511Myrs BP (1.23Myr)

Megaclimate

Zachos: 0-67 Myrs (370 kyr)

Macroclimate

Huybers: 0-2.56 Myrs (14 kyrs)

Climate

Epica: 25-97 BP kyrs (400 yrs)

Macroweather

Berkeley: 1880-1895 AD (1 month)

Weather

Lander Wy.: July 4-July 11, 2005 (1 hour)

t

Difference, Anomaly, Haar fluctuations

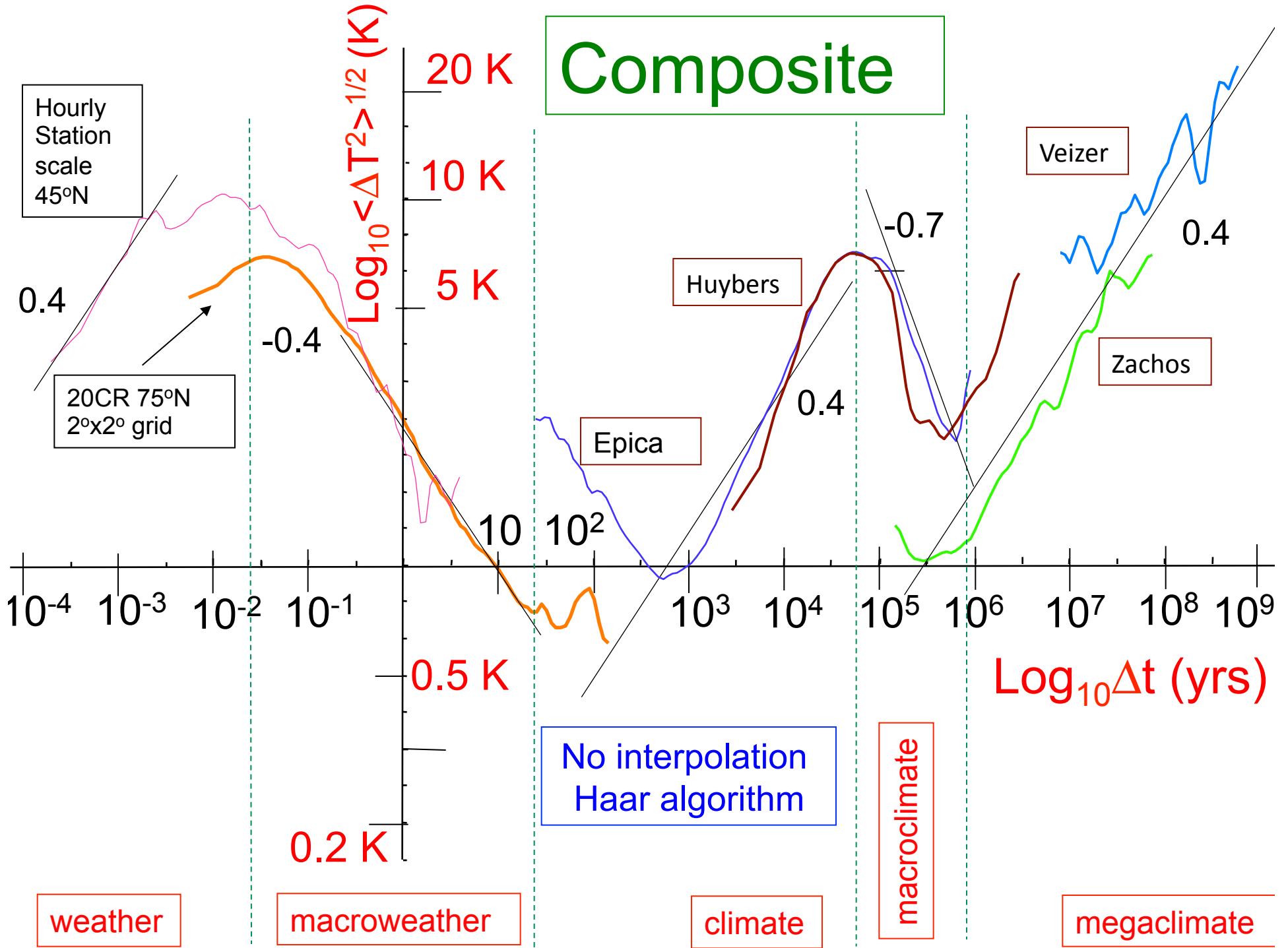
Differences: The difference in temperature between t and $t+\Delta t$

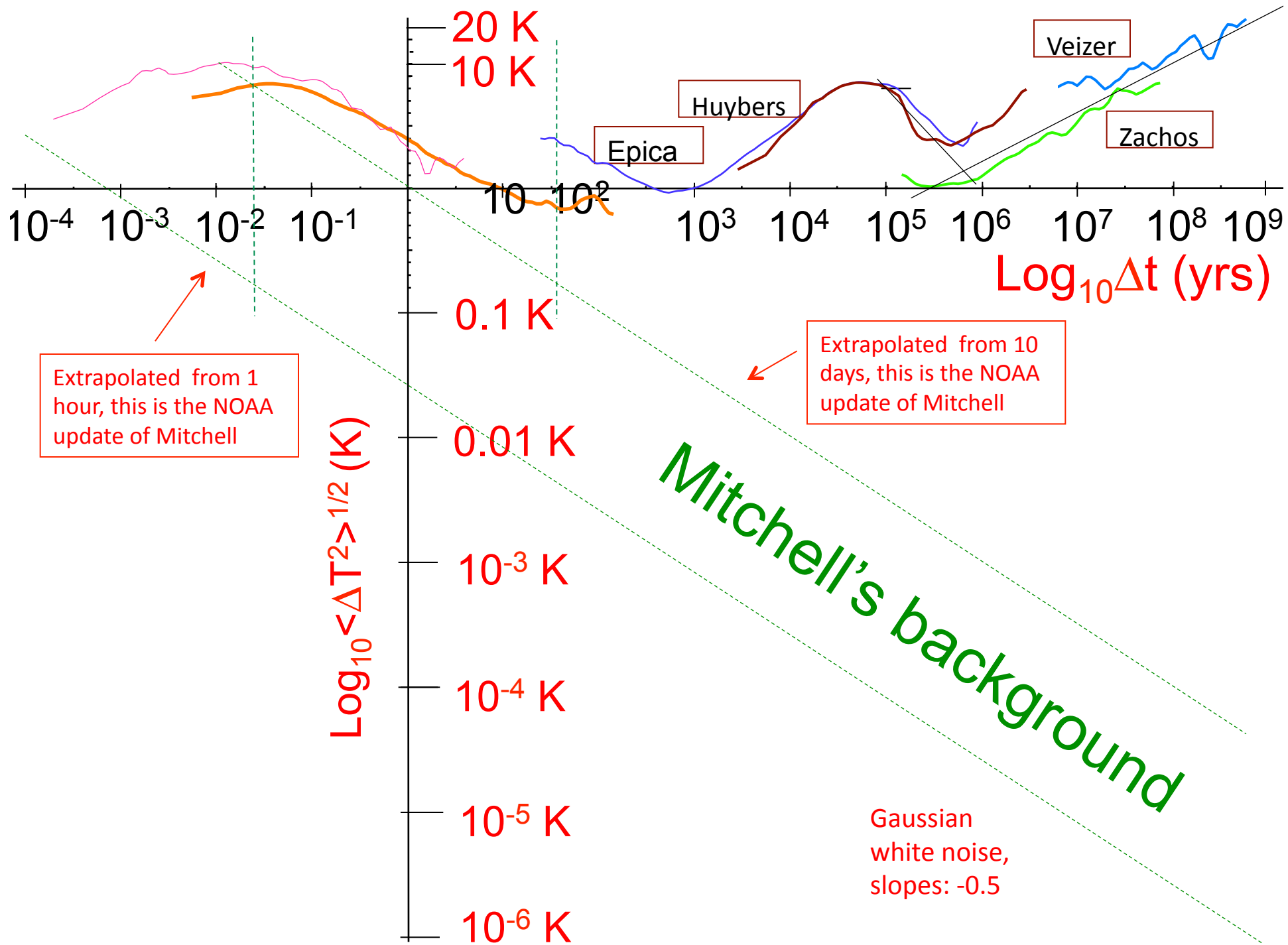
Anomaly: The average of the temperature (with overall mean removed) between t and $t+\Delta t$

Haar: The difference between the average of the temperature from t and $t+\Delta t/2$ and from $t+\Delta t/2$ and $t+\Delta t$

Relations: When $1 > H > 0$: Haar \approx difference
When $0 > H > -1$: Haar \approx tendency

Composite





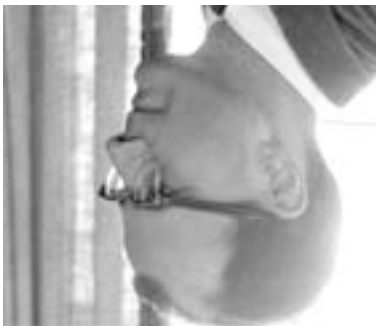
Standing Mitchell on his head

Mitchell



Narrow scale range processes are the most important, the continuum background is unimportant

Mitchell standing on his head



Wide scale range “continuum” processes are the most important, the other processes are perturbations

The attribution problem and anthropogenic warming

Proving the truth of Anthropogenic Global Warming

Diminishing returns

- In its AR5 report last September, the IPCC upgraded the AR4's (2007) qualification "*likely*" to conclude that it is "*extremely likely* that human influence has been the dominant cause of the observed warming since the mid-20th century".

"extremely likely" = 95-100% confidence

- Climate sensitivity: 1.5 – 4.5 °C

Unchanged since 1979

- Disproving natural global warming

Relatively easy due to an asymmetry

-No theory can ever be proven beyond "reasonable doubt" but a single decisive experiment can effectively *disprove* one.

Requires no numerical models, needs Nonlinear Geophysics

"A mephiticly ectoplasmic emanation from the forces of darkness"
– Viscount Christopher Monckton of Brenchley describing the Climate Dynamics paper

Natural variability as a perturbation to anthropogenic change

Anthropogenic

$$T_{globe}(t) = \lambda_{2xCO_2,eff} \underbrace{\log_2(\rho_{CO_2}(t) / \rho_{CO_2,pre})}_{\text{Proportional to CO}_2 \text{ radiative forcing (W/m}^2\text{)}} + T_{natural}(t) + \epsilon(t)$$

Effective climate sensitivity (K/(W/m²))

Proportional to CO₂ radiative forcing (W/m²)
Linear Surrogate for all anthropogenic forcings (deterministic)

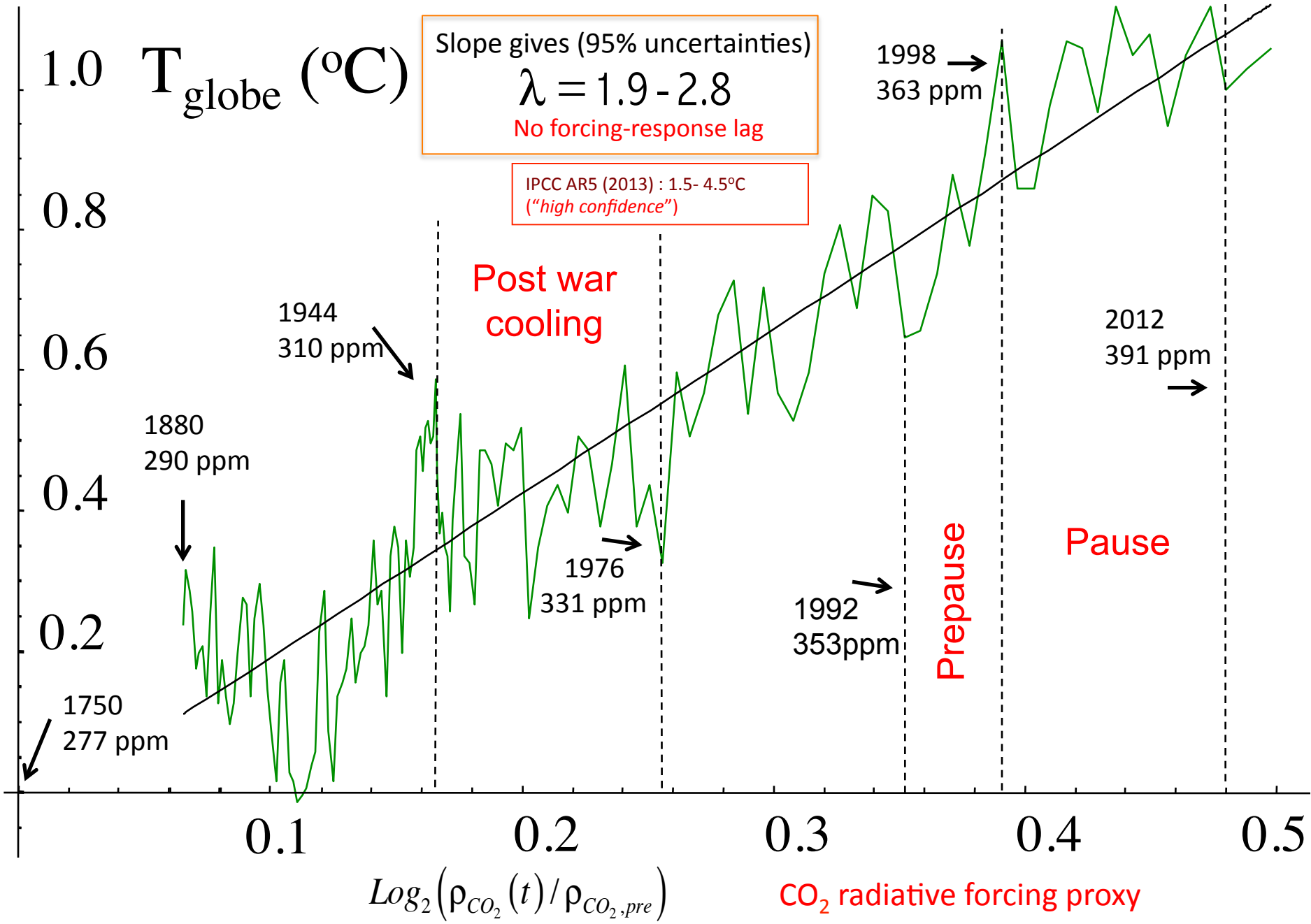
Small fluctuations due to natural variability (stochastic).
Includes responses to solar, volcanic and other natural forcings.

Measurement error: $\approx \pm 0.03K$

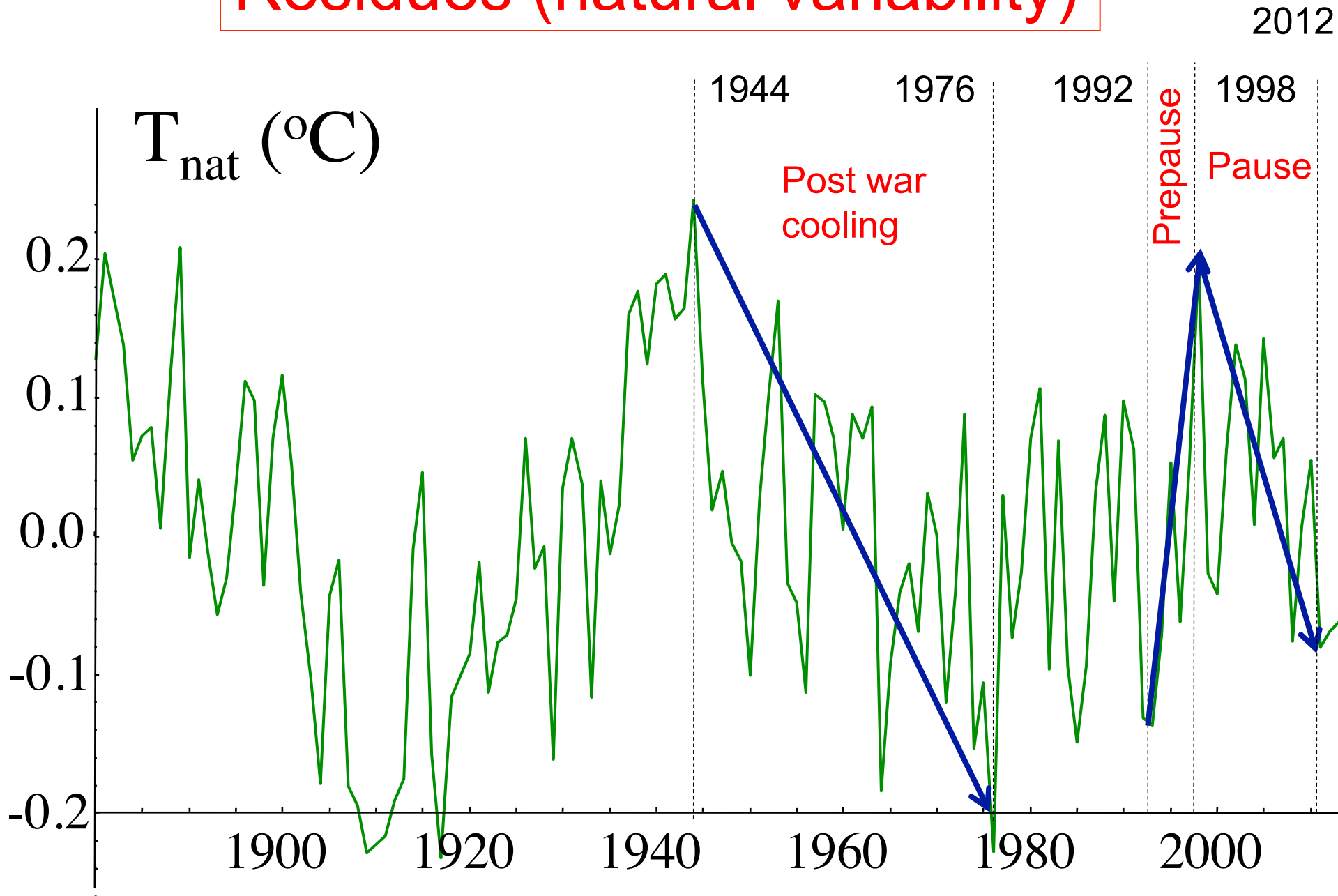
CO₂ forcing as surrogate for all anthropogenic effects

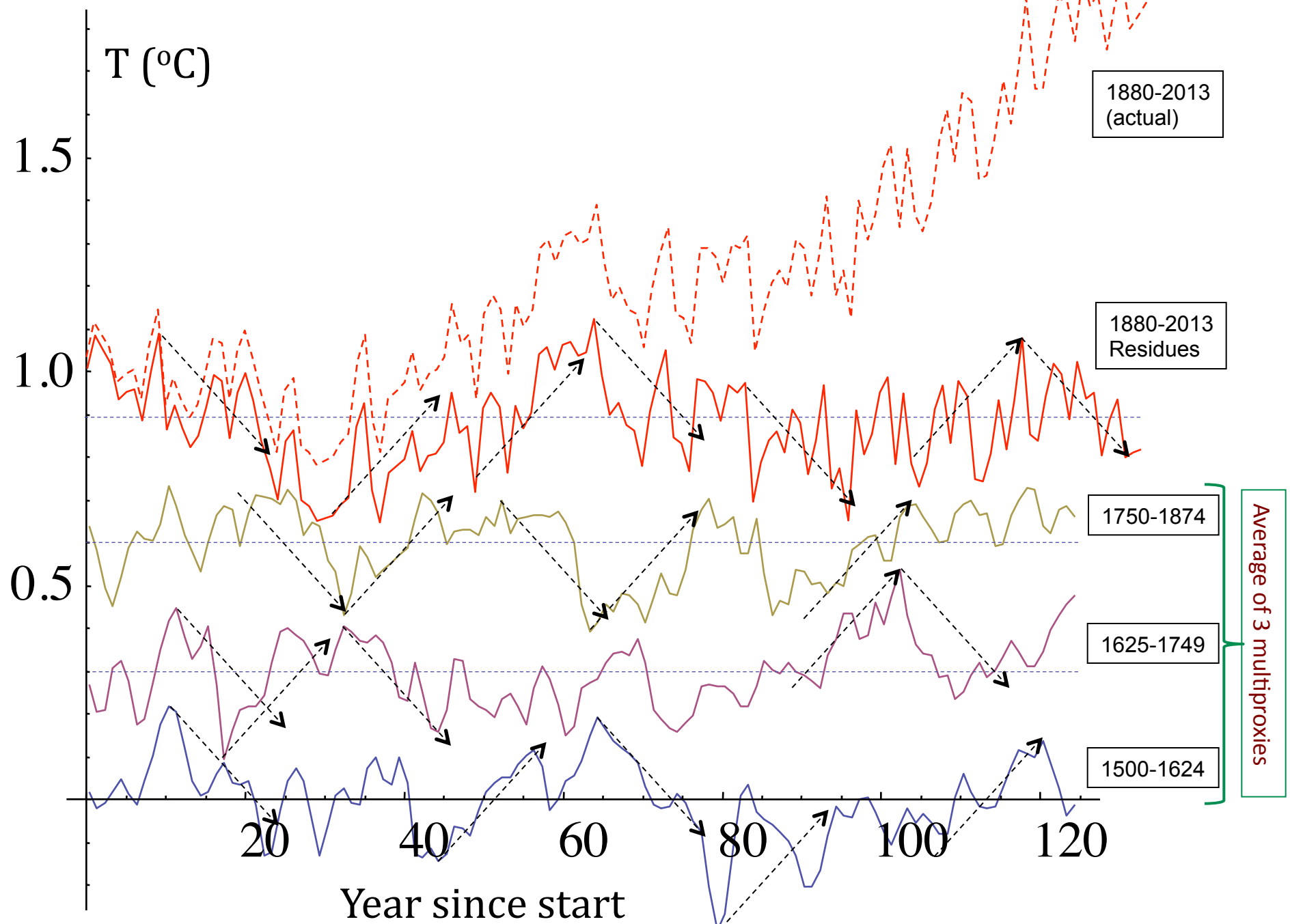
Roughly: you double the global economy, you double the emissions, land use and other changes, you double the effects

Global temperatures: NASA - GISS data



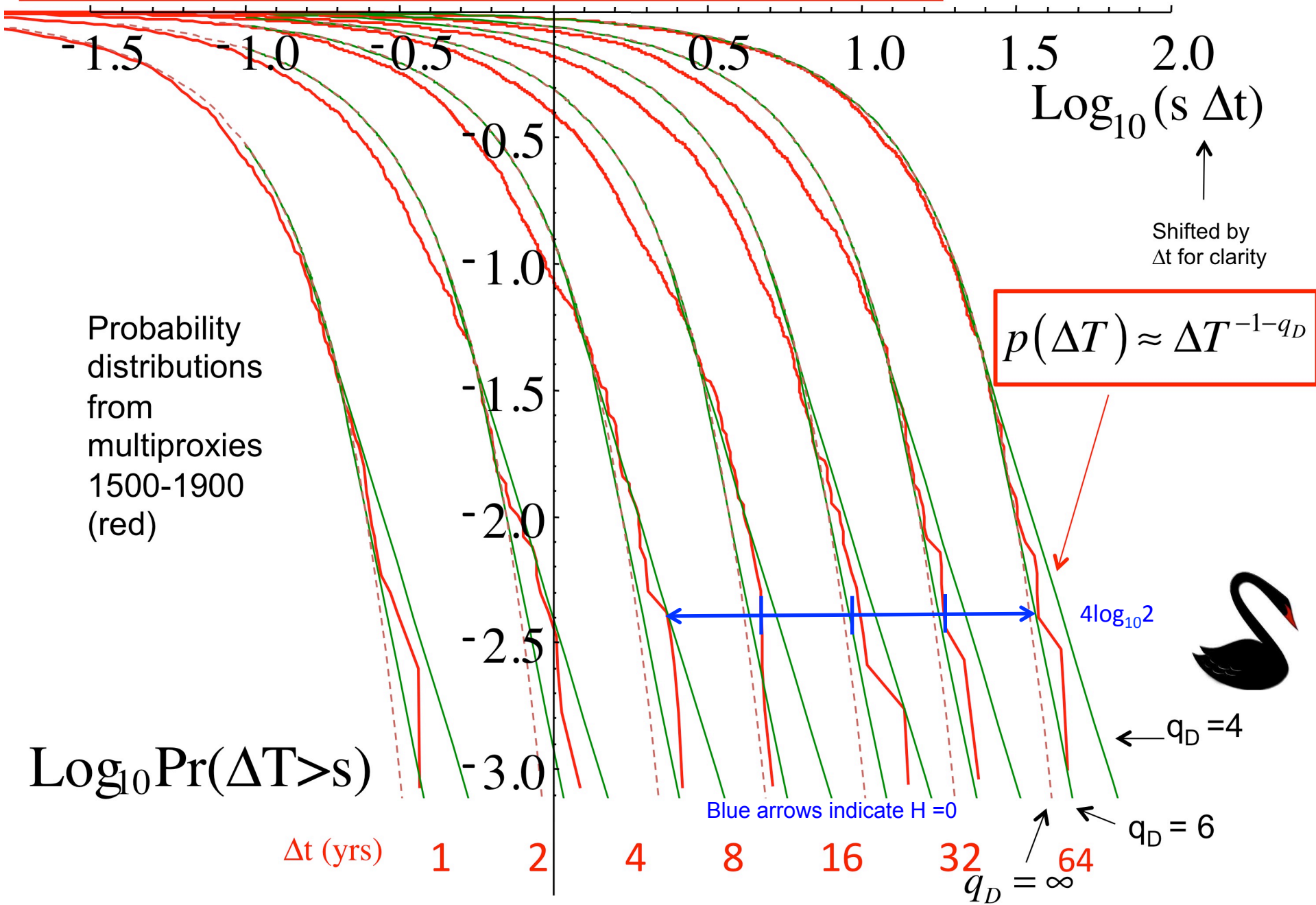
Residues (natural variability)



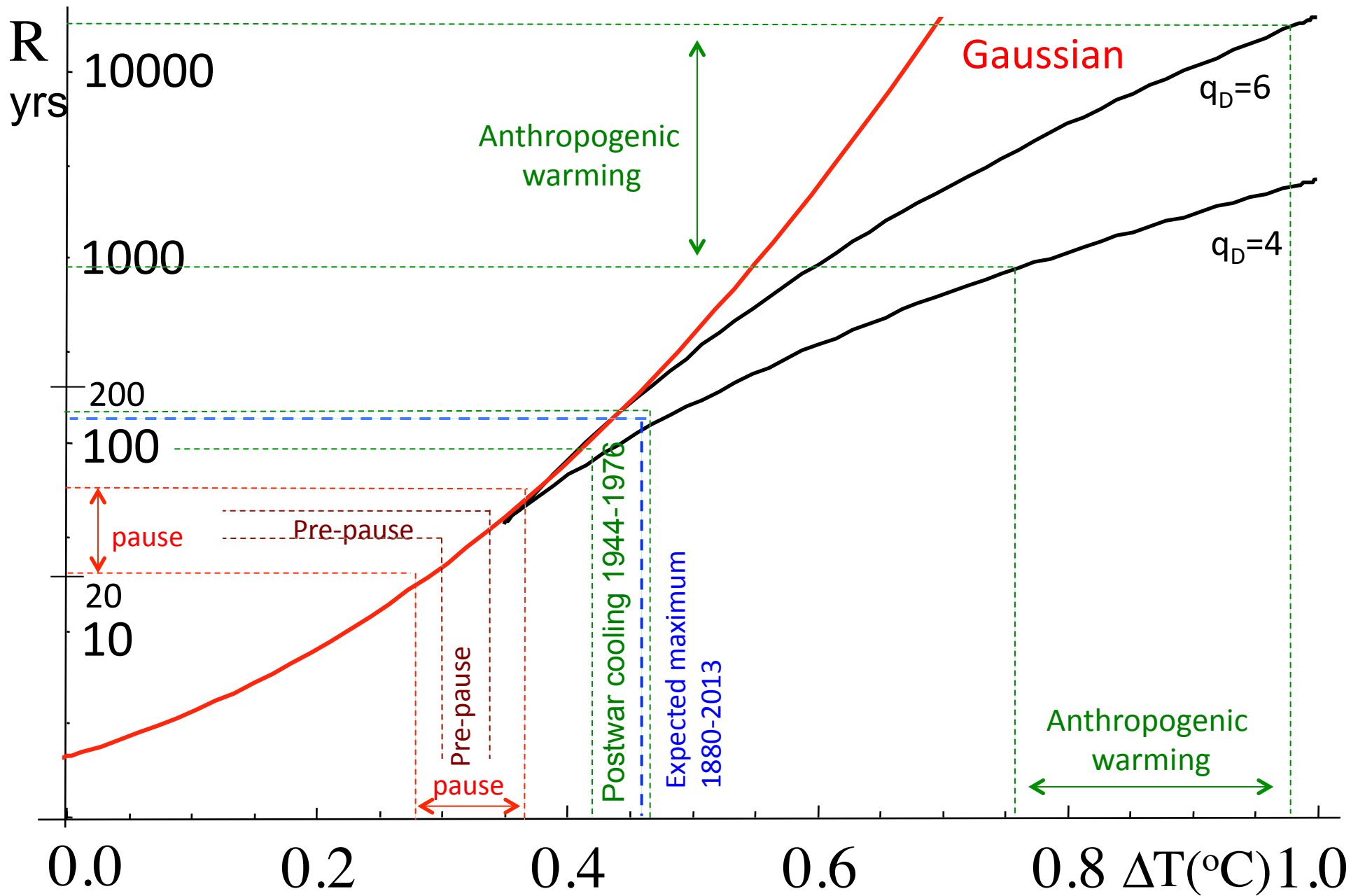


Bracketing the temperature extremes with power laws

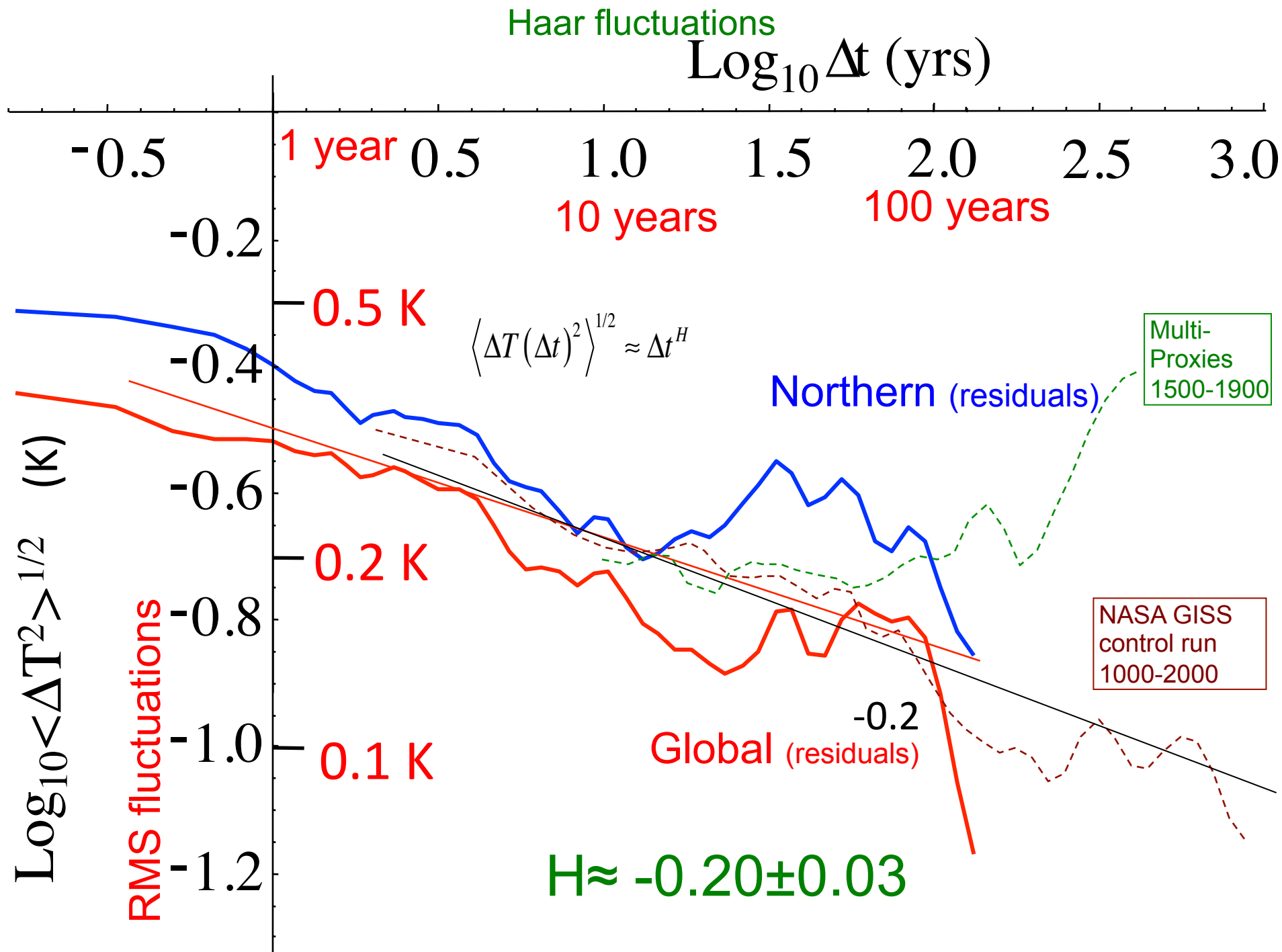
$$s^{-4} > \Pr(\Delta T > s) > s^{-6}$$



Unconditional return times



How well are the natural and anthropogenic variabilities separated?



Accuracy of Hindcasts (RMS global T variability)

Comparison of standard deviations with Smith et al 2007 and Laepple 2007, Newman 2013

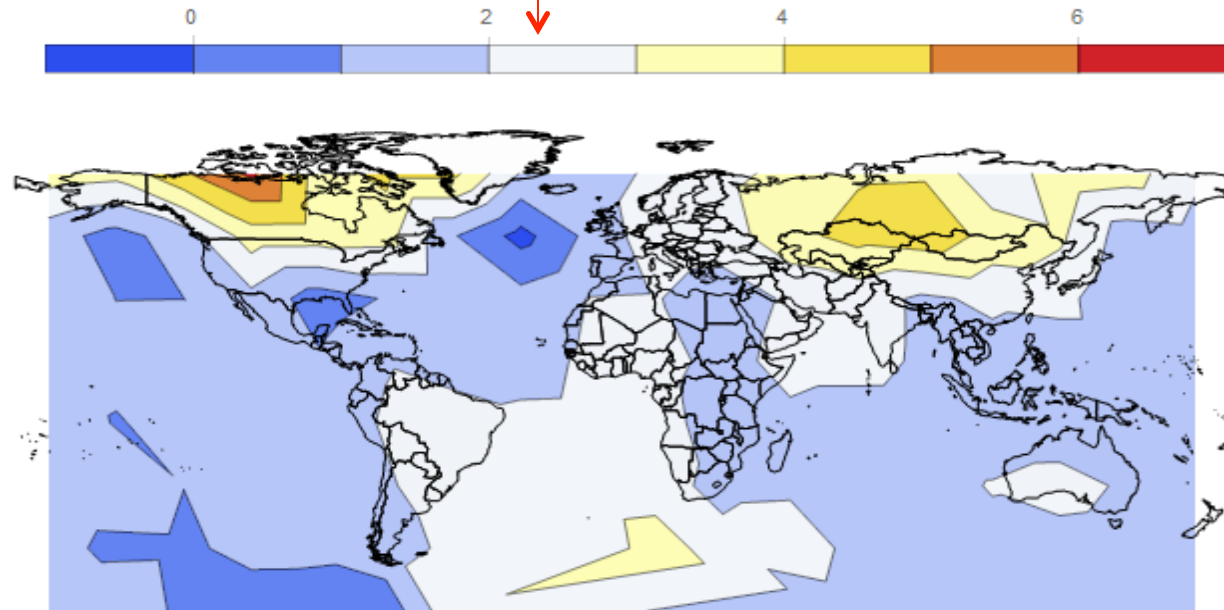
		1 year	5 year anomalies	9 year anomalies
Historical hindcasts with data assimilation →	Without assimilation (Smith) 1983 -2004	0.132	0.106	0.090
	With DePresSys (Smith) 1983 -2004	0.105	0.066	0.046
	GFDL CM2.1 (initialized yearly)	0.11		
CMIP5 →	CMIP5 multimodel ensemble (Doblas-Reyes et al 2013)		0.06 (0.095 when not initialized)	
CMIP3+bias corrections →	Laepple 1983 -2004	0.106	0.059	0.044
Pre-industrial variability →	Pre-industrial Multiproxies (1500-1900)	0.112	0.105	0.098
Industrial epoch estimated natural variability (one parameter) →	Residues (1880-2013)	0.109	0.077	0.070

a) The residues are the same as hindcast errors
b) The same as the pre-industrial multiproxies

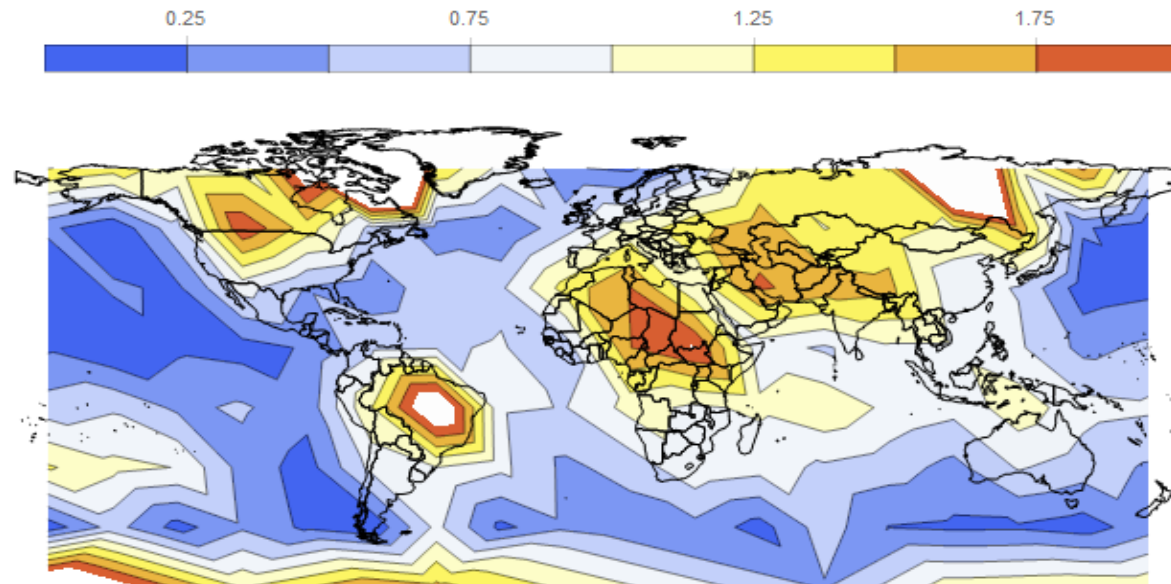
Spatial distribution of effective climate sensitivity

Global mean: 2.33

sensitivity



uncertainty



At 20° resolution, using HADCRUtem, NOAA, NASA data since 1880, uncertainty from the differences between data sets

Global Climate Models as random number generators

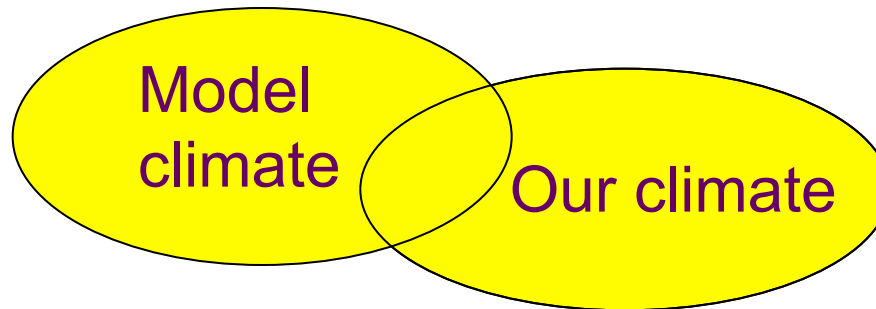
scales $\lesssim 10$ days prediction = initial value problem
(weather prediction)

↓
“butterfly effect”

↓ “Brute force”

Weather systems generated by GCMs =
random weather noise... **but not fully realistic**

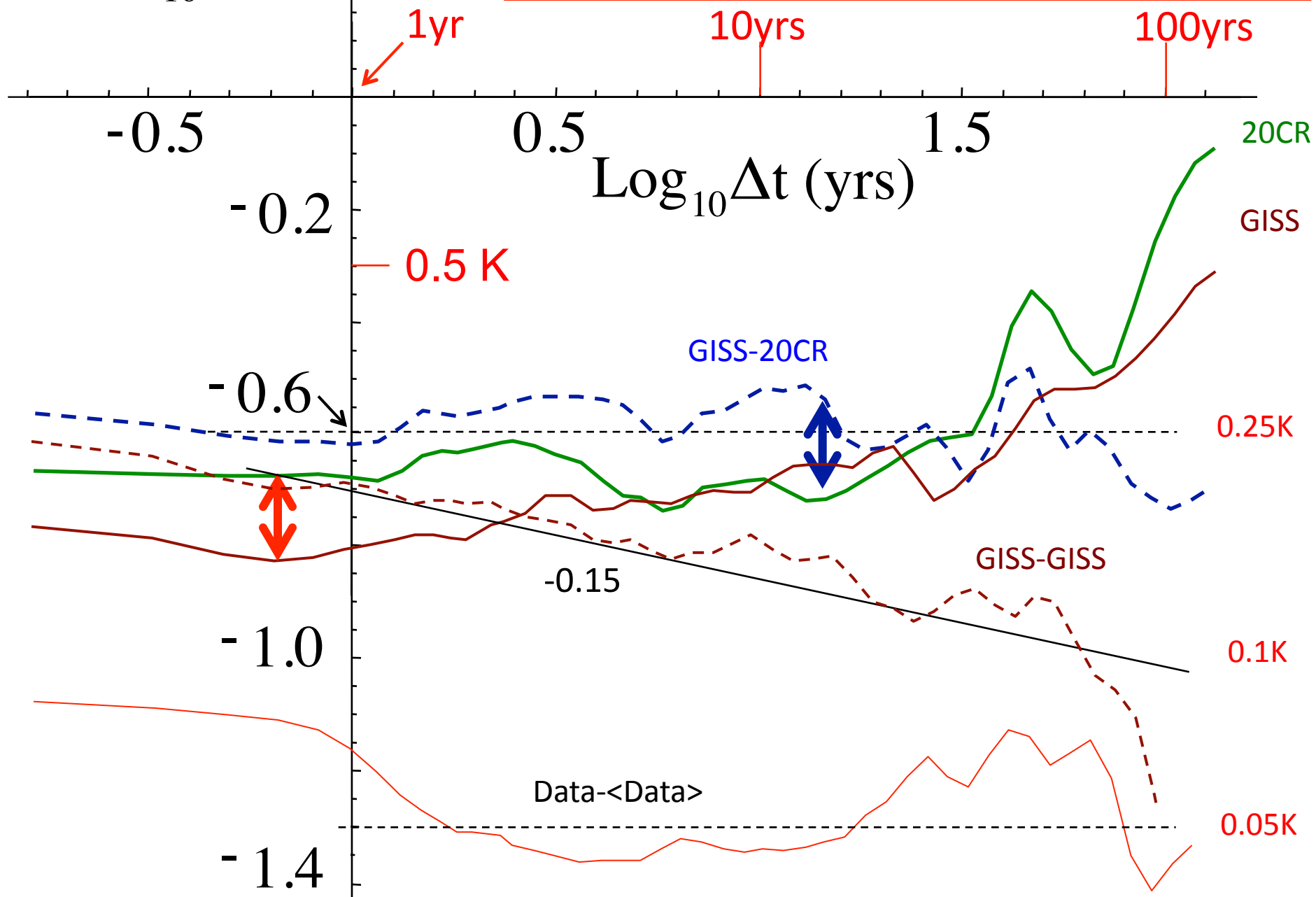
Averages: slow convergence to



High level scaling laws
generate realistic noise

Converge of GCM's to their
climate, to our climate

Model versus data (Global scale)



$\text{Log}_{10} \langle \Delta T^2 \rangle^{1/2}$ (K)

4000 km: 36°

GISS-20CR (raw) 180°

Red
(GISS-20
CR
anomaly)
shifted up
+0.34 K

GISS-20CR (anomaly) 0.4

0.5
2 K

Brown
(GISS-
GISS)
shifted up

1.0

1.5

2.0

0.5 K

-0.5

0.2 K

-1.0

1
2
4
8

1
2
4
8

16
32
64
128
256
512

1024

1872

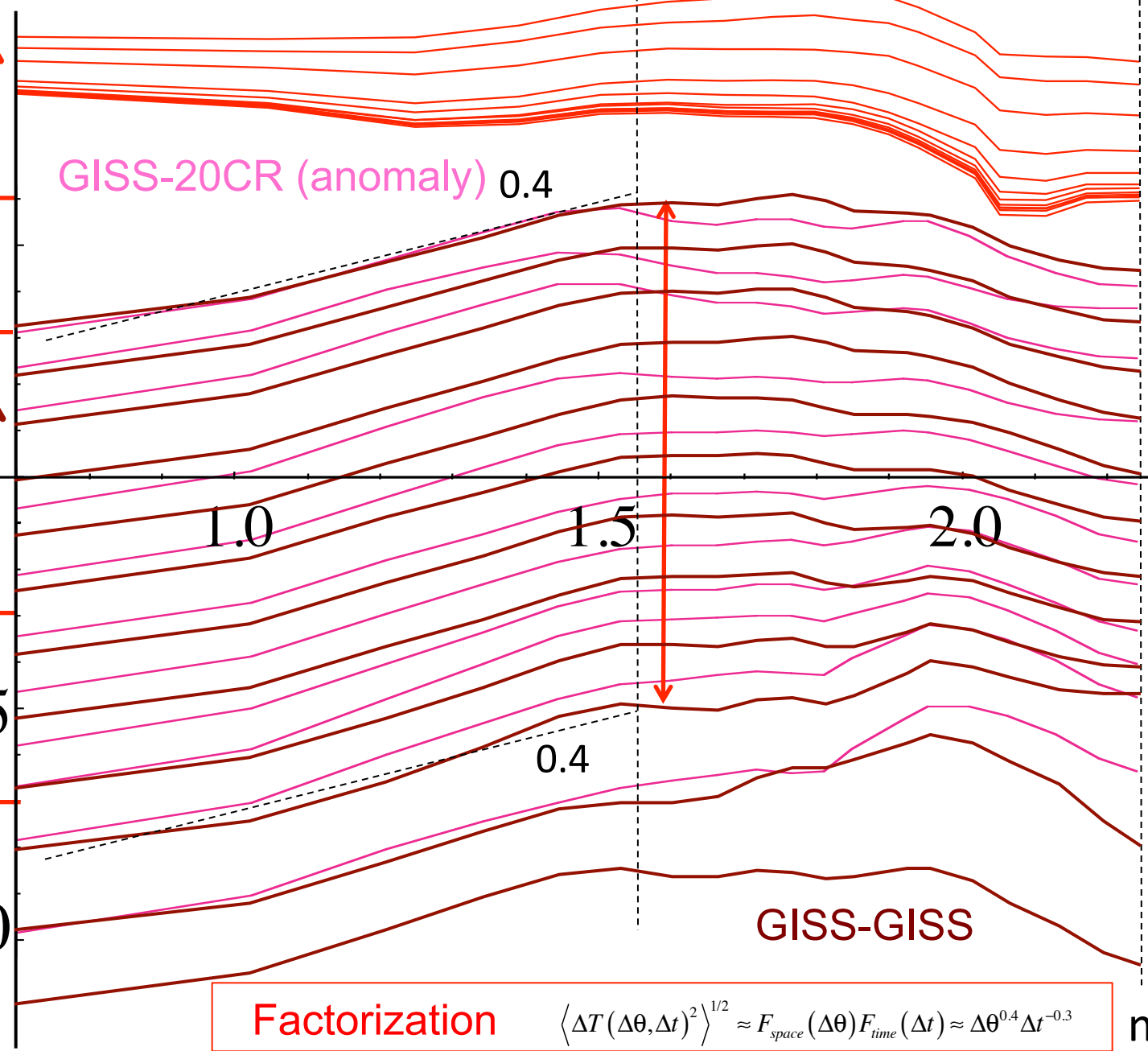
$\text{Log}_{10} \Delta \theta$
(angle, degrees)

GISS-GISS

Factorization

$$\langle \Delta T(\Delta \theta, \Delta t)^2 \rangle^{1/2} \approx F_{space}(\Delta \theta) F_{time}(\Delta t) \approx \Delta \theta^{0.4} \Delta t^{-0.3}$$

months



Predictability and Stochastic Forecasting (conditional expectations)

Linear Inverse Modelling (LIM) paradigm versus scaling paradigm for macroweather

The most accurate global, annual forecast of temperatures: not from GCM's but from stochastic models!

LIM (scalar version)

$$\left(\frac{d}{dt} + \tau^{-1} \right) T(t) = \gamma(t)$$

weather frequency:
 $\approx (10 \text{ days})^{-1}$

Gaussian forcing

the spectrum $E_T(\omega) \approx \frac{\tau^2 \sigma_\gamma^2}{(\tau\omega)^2 + 1}$

Orenstein-Uhlenbeck processes

spectral exponents $\beta_l = 0$ (low), $\beta_h = 2$ (high)

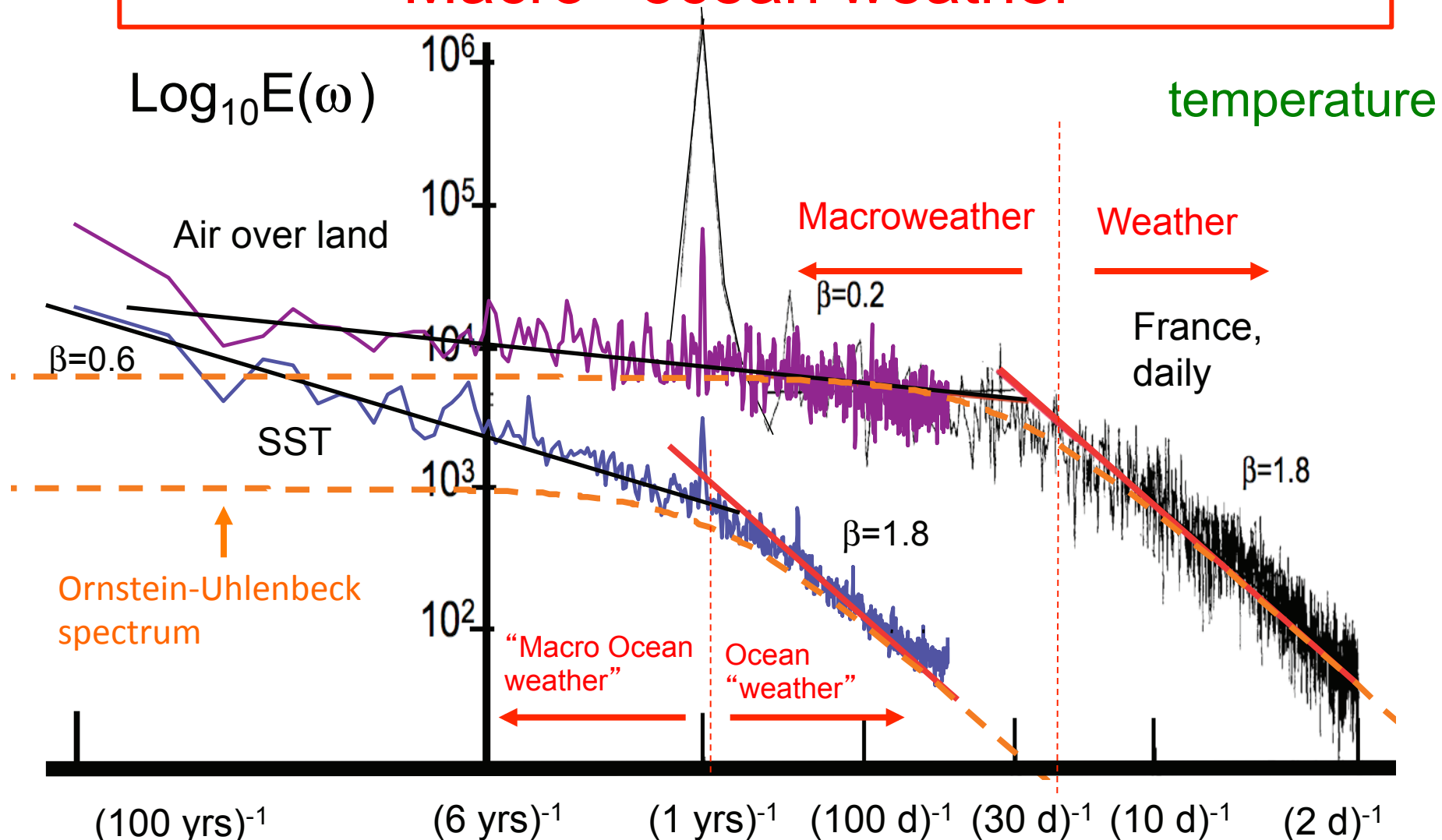
At low frequencies, $d/dt \approx 0$

$$T(t) \approx \tau \gamma(t)$$

T is white noise (zero memory)

$$E(\omega) \approx \omega^{-\beta}$$

Macroweather, Macro “ocean weather”



Ocean Drifter data: ϵ_o
 $\approx 10^{-8} \text{ m}^2/\text{s}^3$
 $\tau_o \approx \epsilon_o^{1/3} L^{-2/3} \approx 1 \text{ yr}$

Reanalyses:
 $\epsilon_w \approx 10^{-3} \text{ m}^2/\text{s}^3$
 $\tau_w \approx \epsilon_w^{1/3} L^{-2/3} \approx 10 \text{ dys}$

A stochastic scaling model

Scaling Linear Inverse Model (SLIM)

$$\frac{d^{H+1/2}}{dt^{H+1/2}} \left(\tau^{-1} + \frac{d}{dt} \right) T = \gamma(t)$$

Extra fractional order differentiation

Hence:

$$\frac{d^{H+1/2}}{dt^{H+1/2}} T(t) = \gamma_\tau(t)$$

$$E_T(\omega) \approx \omega^{-(2H_l+1)} E_{\gamma_\tau}(\omega) = \omega^{-(2H_l+1)} \frac{\sigma_\gamma^2 \tau^2}{1 + (\tau\omega)^2}$$

Low frequency limit

with exponents $\beta_l = 2H_l + 1$, $\beta_h = 2H_l + 3$.

smoothing operator

$$\begin{aligned} \gamma_\tau(t) &= \left(\tau^{-1} + \frac{d}{dt} \right)^{-1} \gamma(t) \\ &= \int_{-\infty}^t e^{-(t-t')/\tau} \gamma(t') dt' \end{aligned}$$

$\gamma_\tau = \gamma$ smoothed over scales smaller than τ

SLIM: Extension of Fractional Brownian Motion (fBm) to $-1/2 < H < 0$

$$\frac{d^{H+1/2}}{dt^{H+1/2}} T(t) = \gamma_\tau(t)$$

← Scalar SLIM model

Solution

Fractional integral of order $H+1/2$:

$$T = I_{H+1/2} \gamma_\tau$$

$$I_{H+1/2} = \frac{d^{-(H+1/2)}}{dt^{-(H+1/2)}}$$

$$T(t) = \Theta(t) t^{-(1/2-H)} * \gamma_\tau$$

Heaviside

singularity

Smoothed noise

$$T(t) = \int_{-\infty}^t (t-t')^{-(1/2-H)} \gamma_\tau(t') dt'; \quad -1/2 < H < 0$$

τ = the resolution of smoothing

Some properties of SLIM

$$-1/2 < H < 0$$

Autocorrelation

$$R(\Delta t) = \langle T(\Delta t)T(0) \rangle = A \left(\frac{\Delta t}{\tau} \right)^{2H} - \dots$$

$$-1/2 < H < 0$$

$$A = \sigma_T^2 2^{-2H} \frac{U}{(1+2H)}$$

where:

$$U = -\frac{2H\Gamma(-H)\Gamma\left(\frac{3}{2}+H\right)}{\sqrt{\pi}}$$

$$\sigma_T^2 = \langle T(t)^2 \rangle = \frac{\sigma_\gamma^2}{(-2H)} \tau^2; \quad H < 0$$

The spectrum

$$E(\omega) = \left\langle \left| \widetilde{T(\omega)} \right|^2 \right\rangle \approx \omega^{-\beta}; \quad \beta = 1 + 2H$$

Power law spectra, autocorrelations

Forecasts and limits to predictability

Conditional Expectation forecast

$$T_{p,cond}(t) = \int_{-\infty}^0 (t-t')^{-(1/2-H)} \gamma_{\tau}(t') dt'; \quad -1/2 < H < 0$$

$$\sigma_{ET}^2(t) = \langle E_T(t)^2 \rangle = \sigma_T^2 \left(1 - \left(\frac{t}{\tau} \right)^{2H} \right); \quad -1/2 < H < 0$$

Limits to predictability= power law

Forecast Skill

Definition

S_k = Skill = Fraction of variance explained by the forecast:

$$S_k(t, \tau) = \frac{\sigma_{T, \tau}^2 - \sigma_{ET, \tau}^2}{\sigma_{T, \tau}^2}$$

← Temperature forecast error variance
→ Temperature variance

Process averaged at resolution τ

Temperature forecasts ($t > \tau$):

t = forecast horizon
 τ = resolution

$$S_K(t, \tau) \approx \frac{(1/2 + H)^2 (1 + H) 2^{2H+2}}{U} \left(\frac{t}{\tau}\right)^{2H}; \quad t \gg \tau; \quad -1/2 < H < 0$$

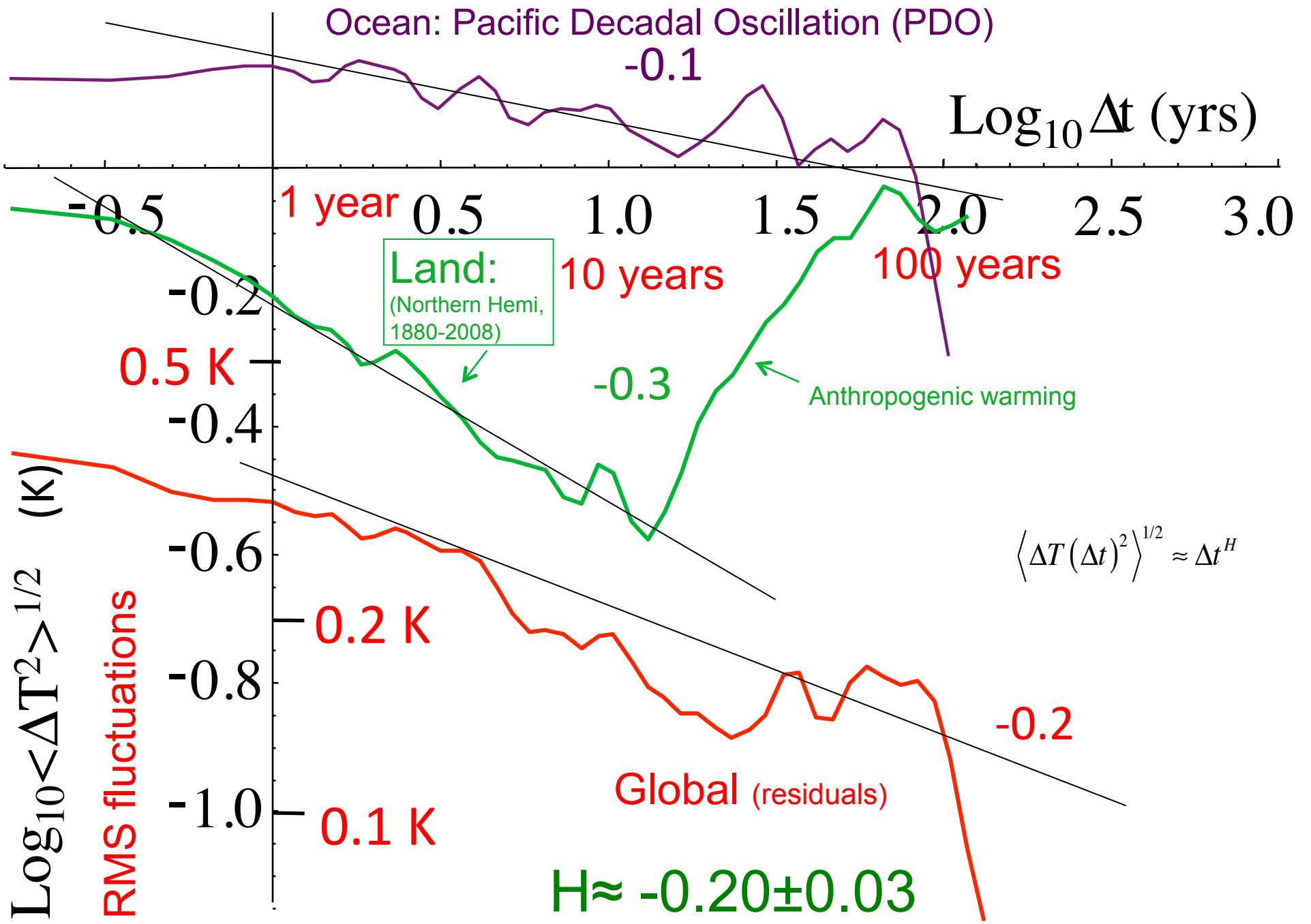
Anomaly forecasts ($t = \tau$):

$$S_k(t, \tau) = 1 - \frac{(-H) 2^{2H+1}}{U}; \quad -1/2 < H < 0$$

← Constant skill!

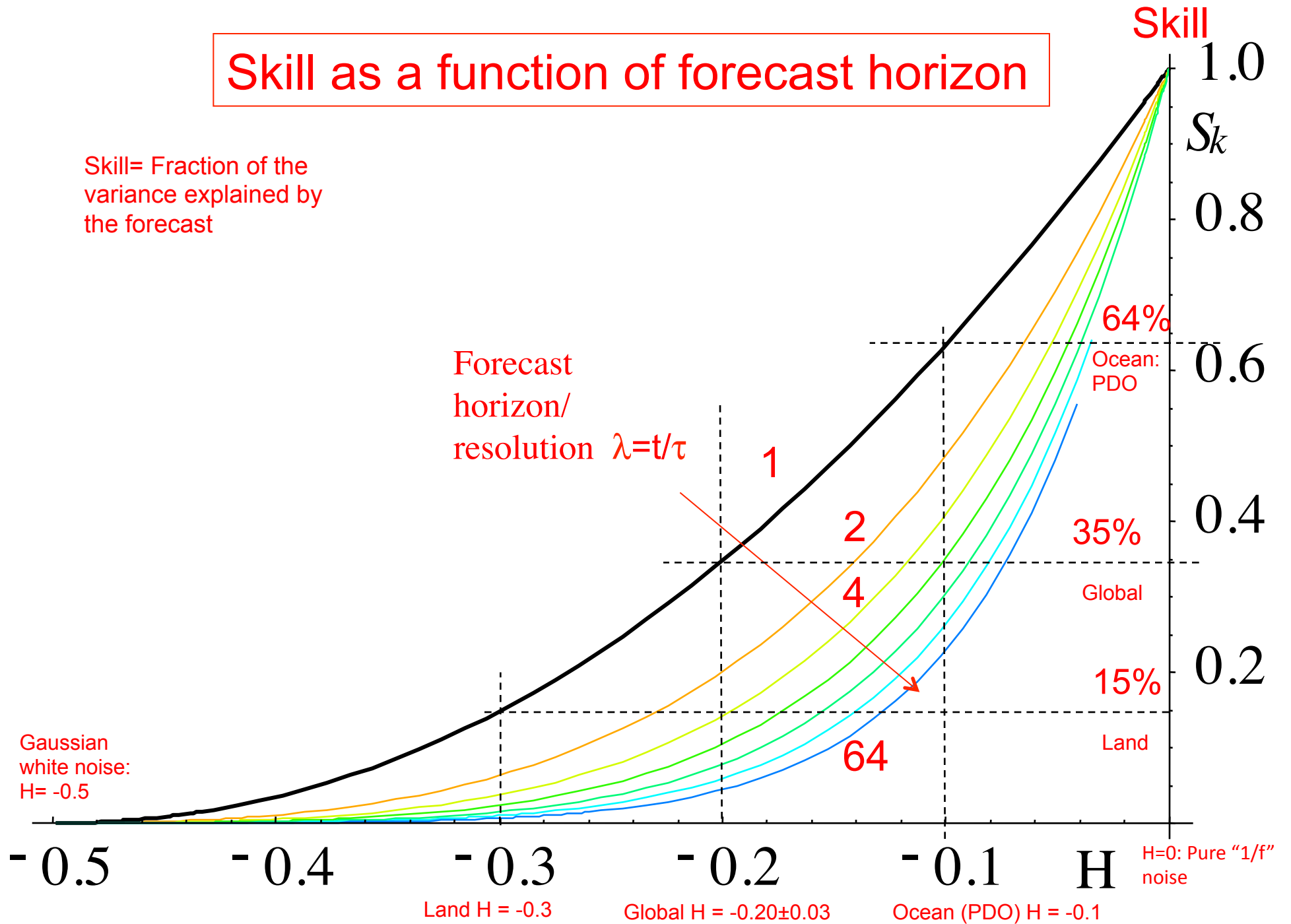
$$U = -\frac{2H\Gamma(-H)\Gamma\left(\frac{3}{2} + H\right)}{\sqrt{\pi}}$$

U ≈ 1; -1/2 < H < 0



Skill as a function of forecast horizon

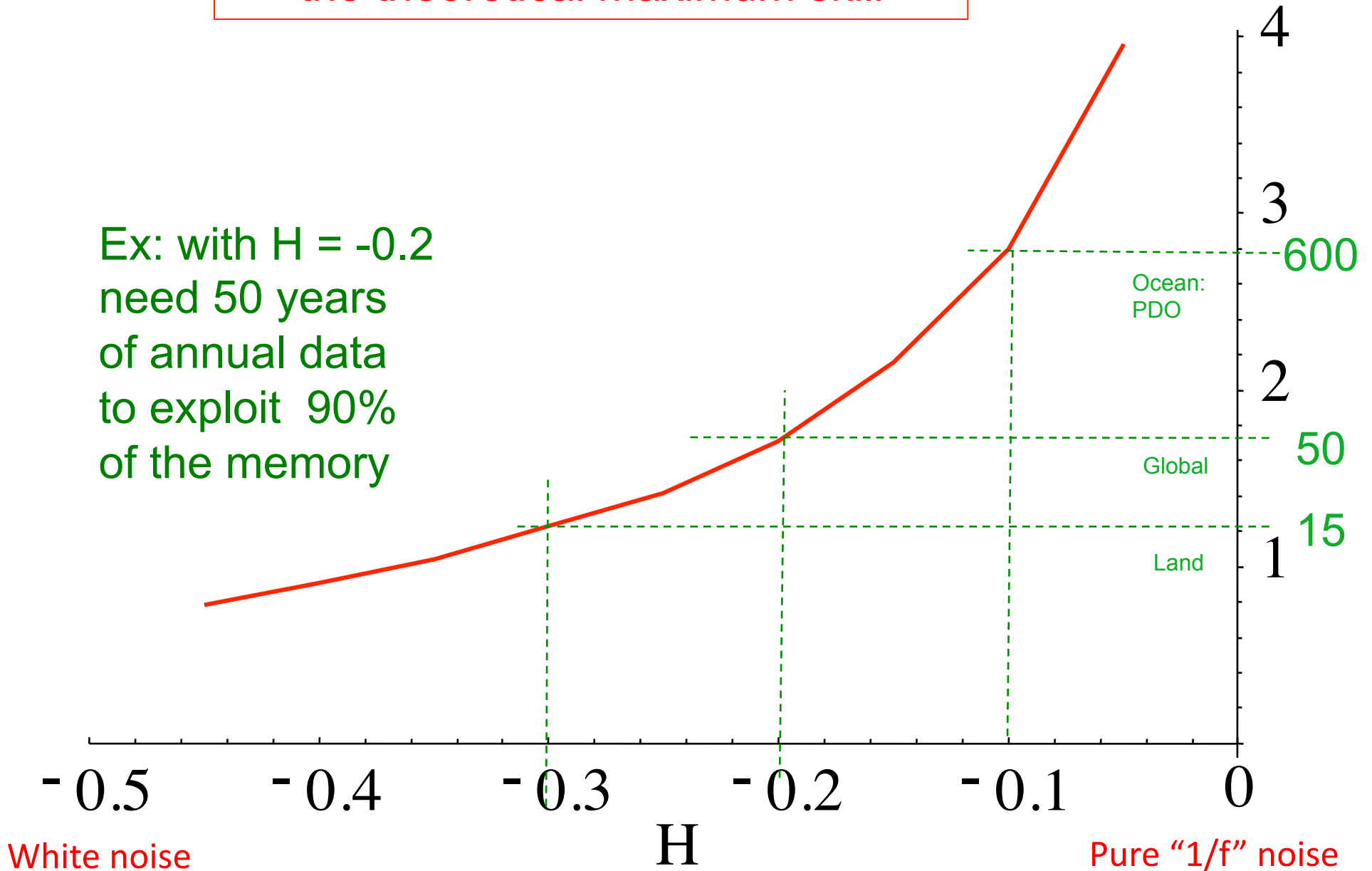
Skill= Fraction of the variance explained by the forecast



Memory needed to obtain 90% of
the theoretical maximum skill

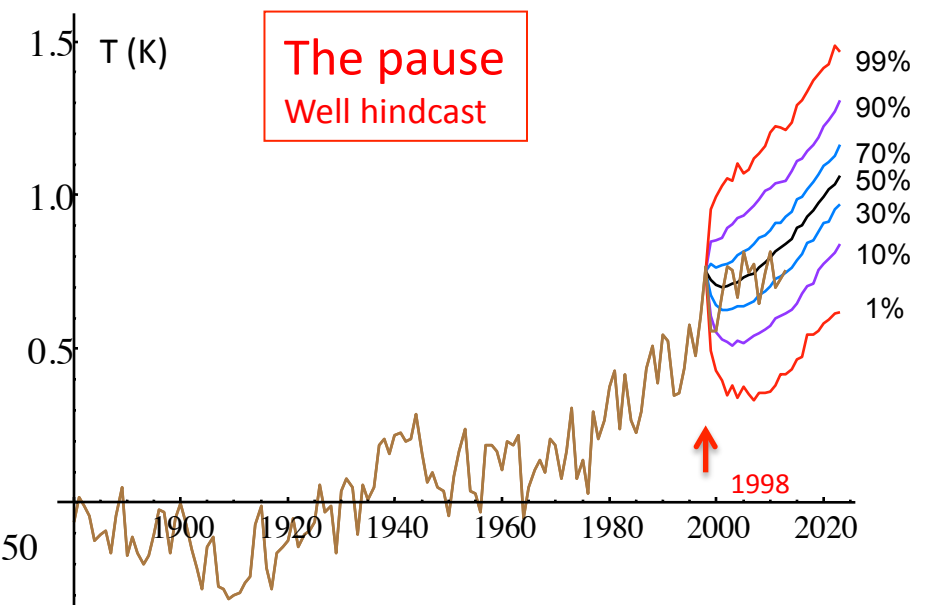
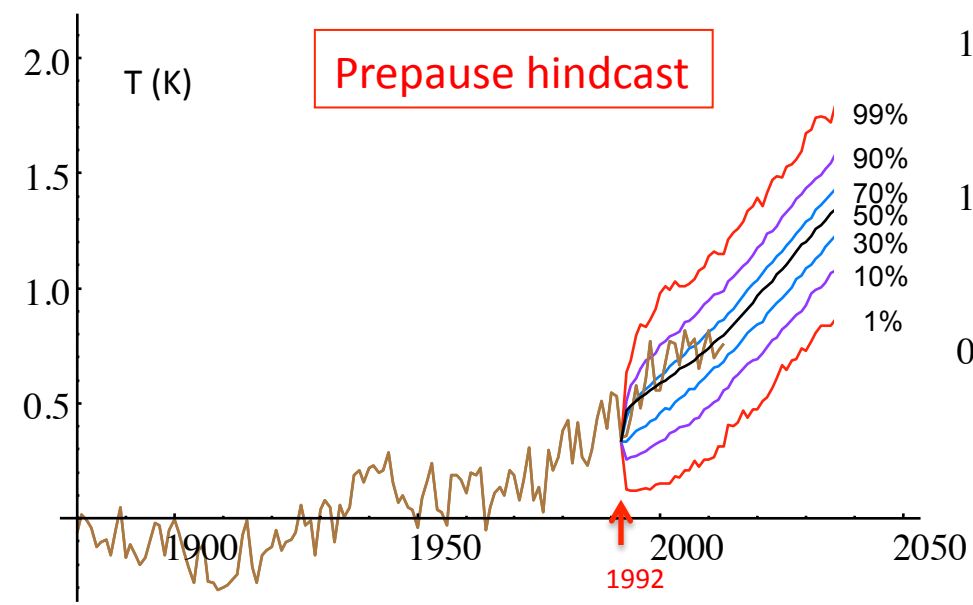
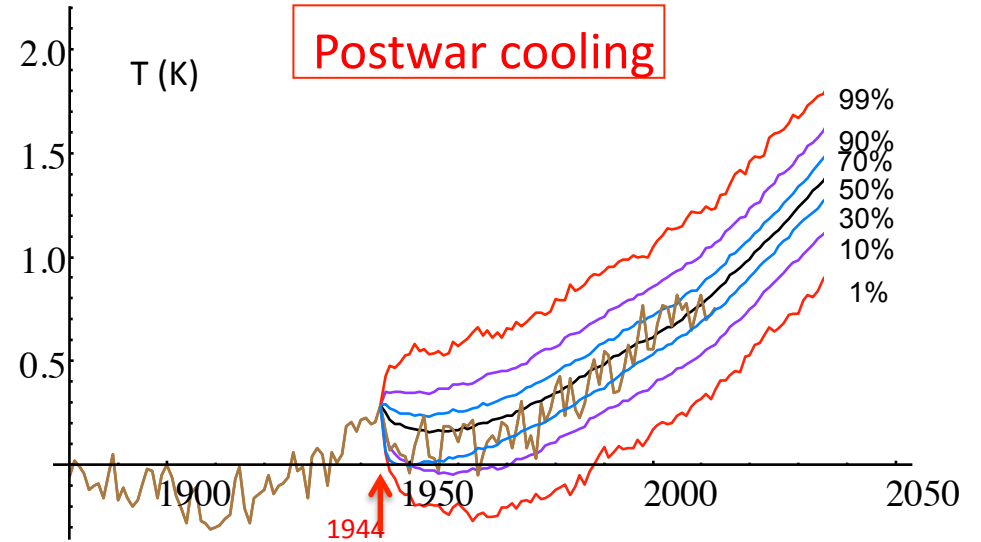
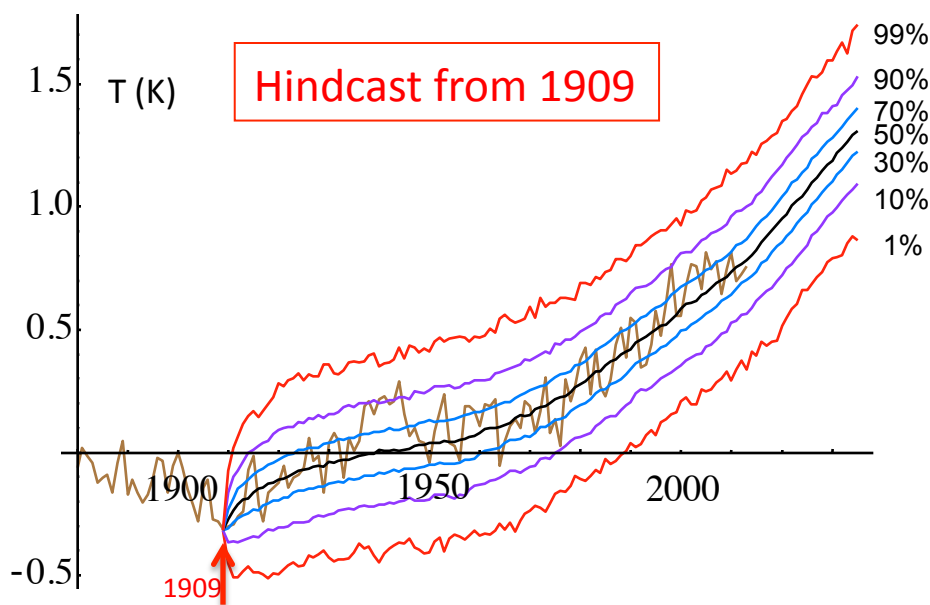
$\text{Log}_{10} \lambda_{\text{mem}}$

Ex: with $H = -0.2$
need 50 years
of annual data
to exploit 90%
of the memory

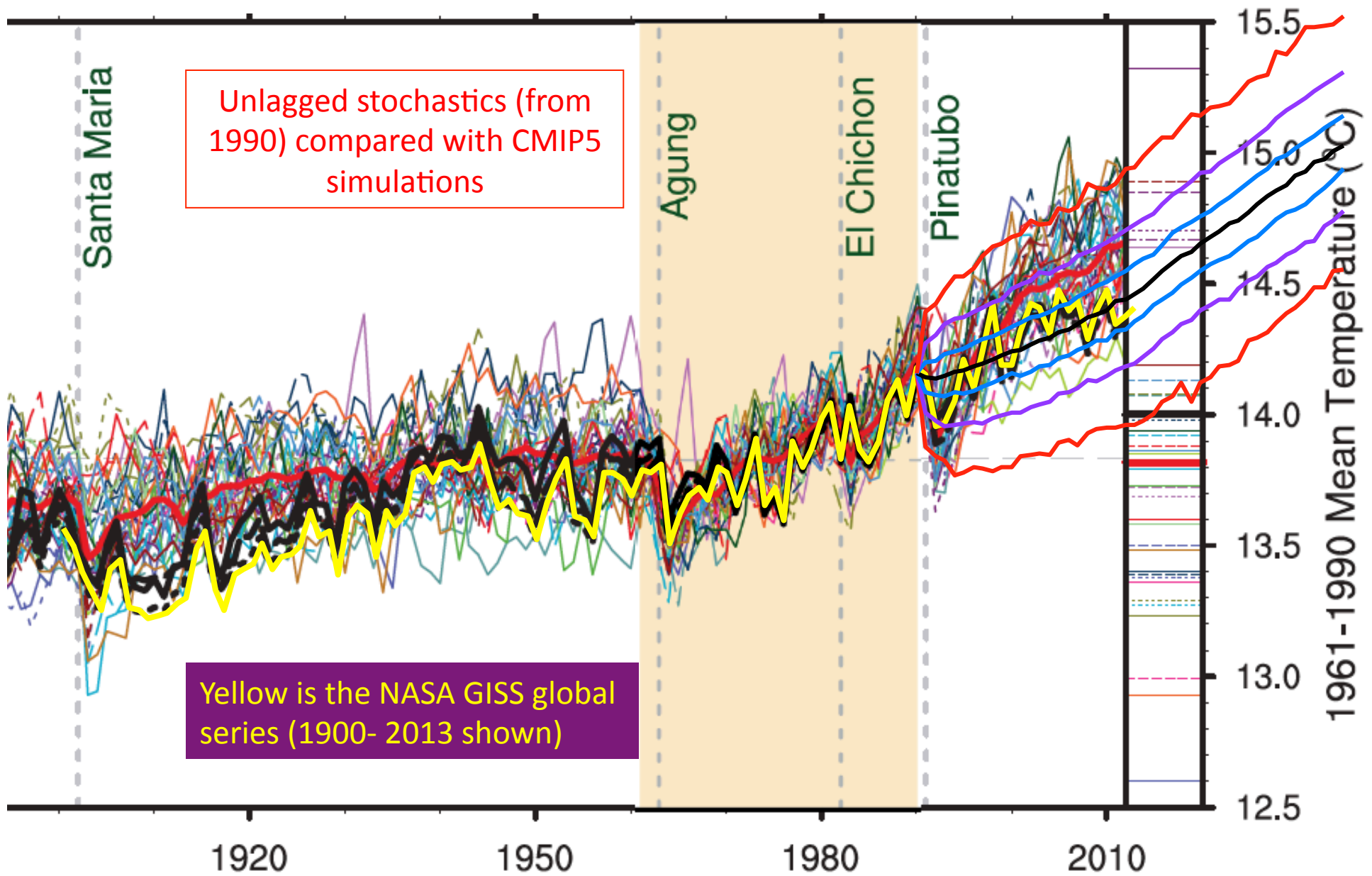


With anthropogenic contribution

1000
(conditional)
simulations

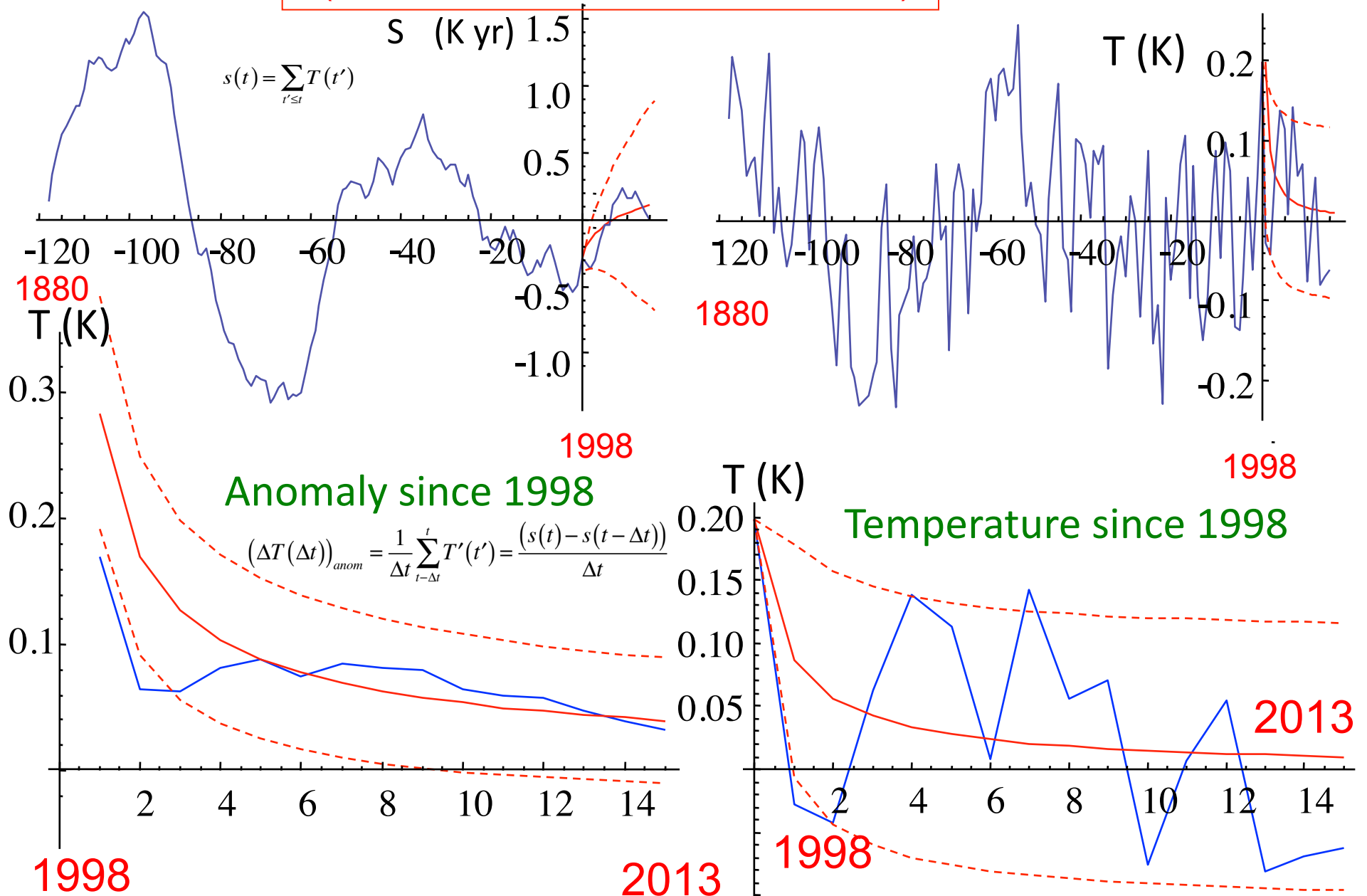


Observed and CMIP5 mean surface temperature

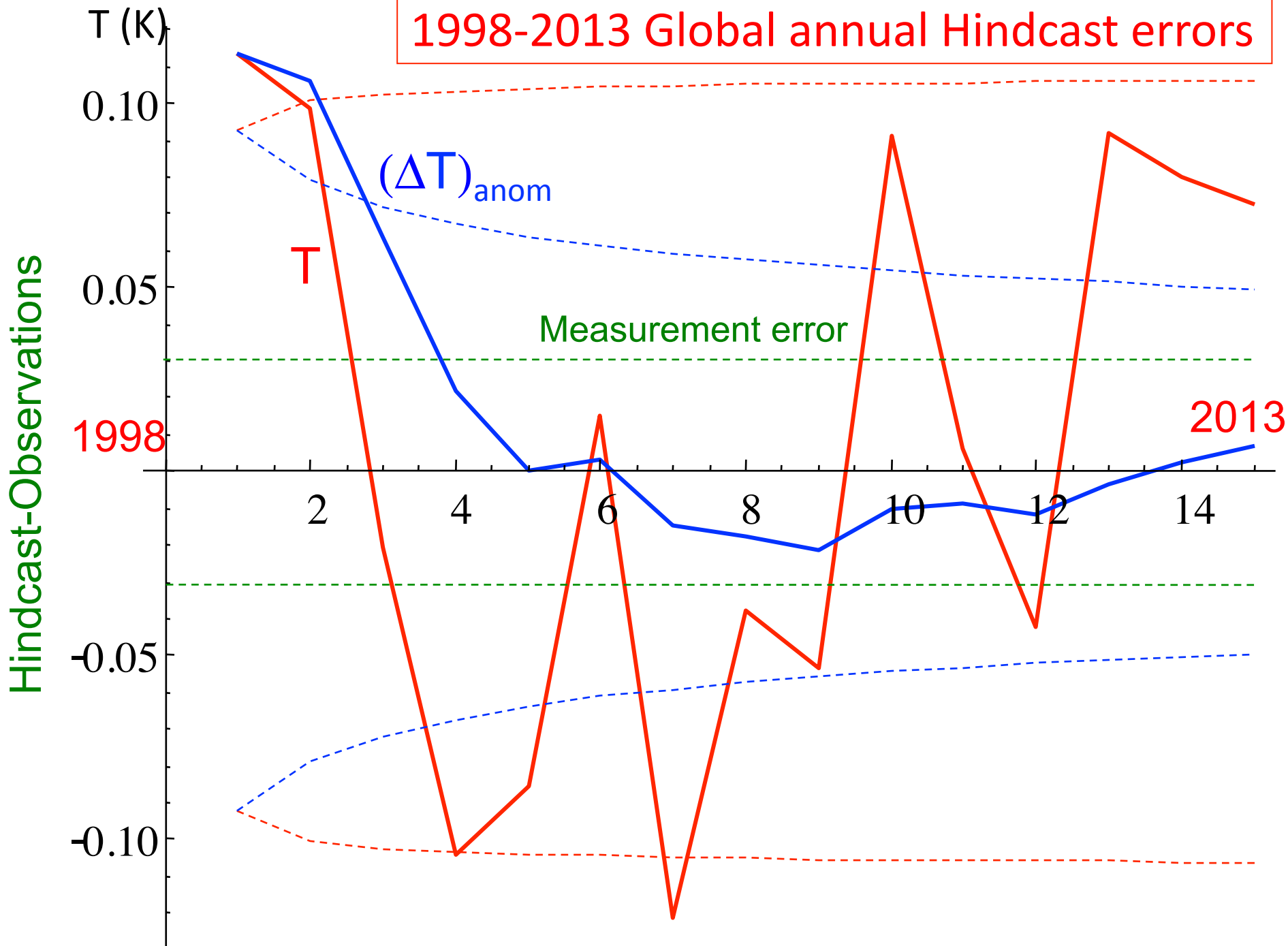


Hindcasting the Pause (Global mean annual T since 1998)

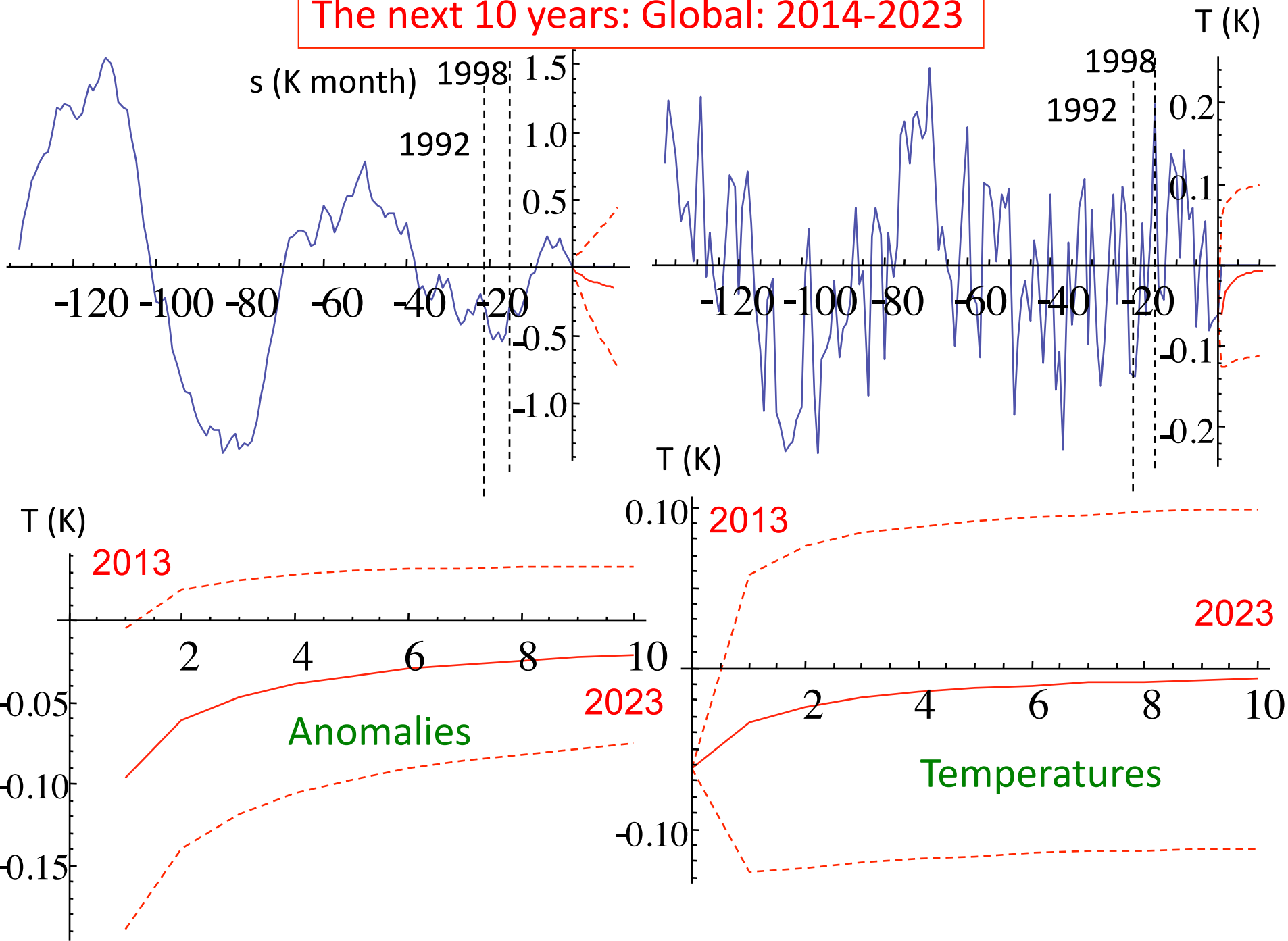
Red= forecast
Blue= observations



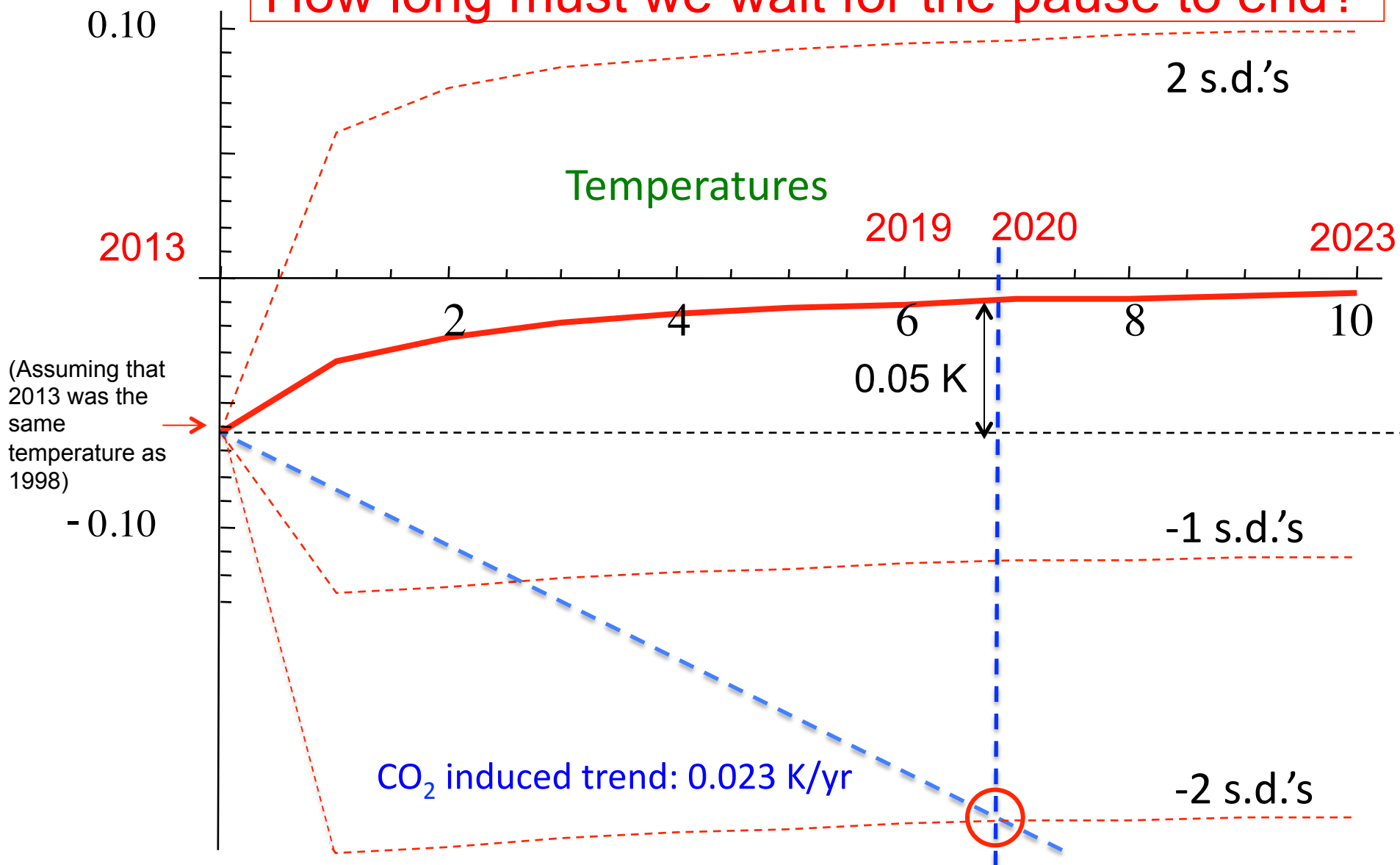
1998-2013 Global annual Hindcast errors



The next 10 years: Global: 2014-2023



How long must we wait for the pause to end?



Current Anthropogenic increase:

$$\frac{d \log_2 CO_2}{dt} \approx 0.010 / \text{yr}$$

$$\frac{dT}{dt} \approx 0.023 / \text{yr}$$

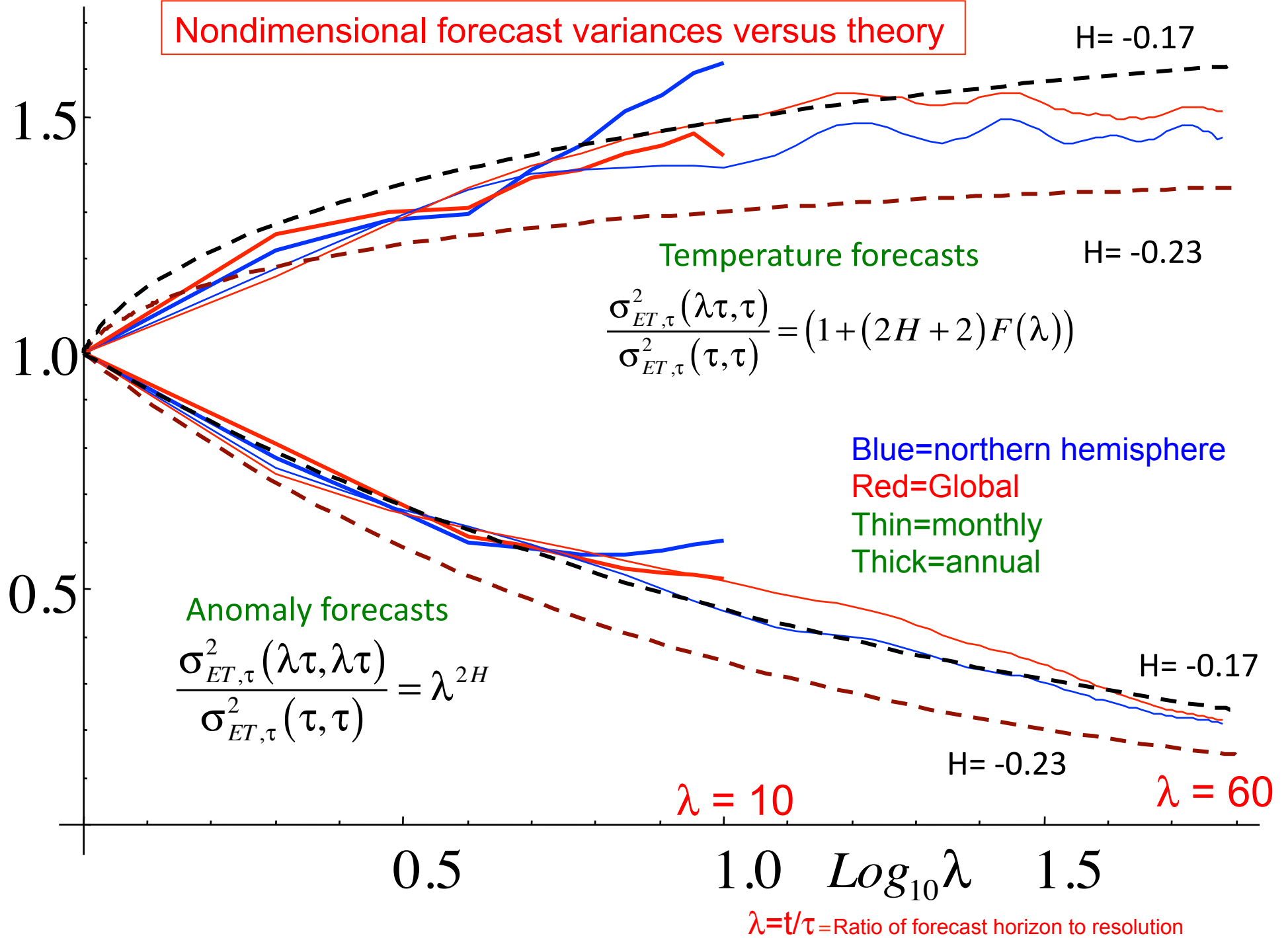
Forecast for 2023: +0.05±0.10K (natural)+0.23±0.02 K (anthropogenic) = 0.28±0.11 K above 2013

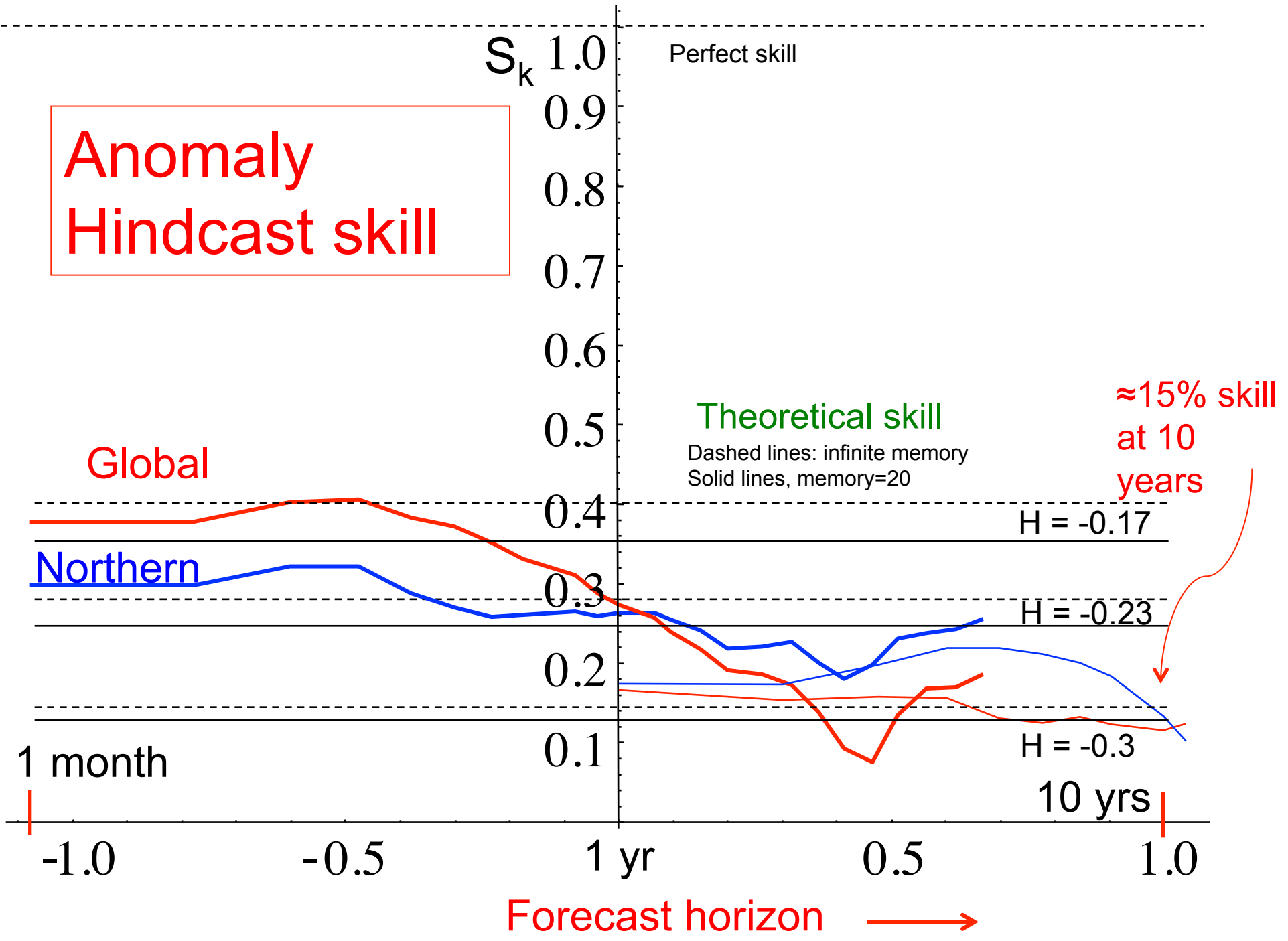
Forecast Skill

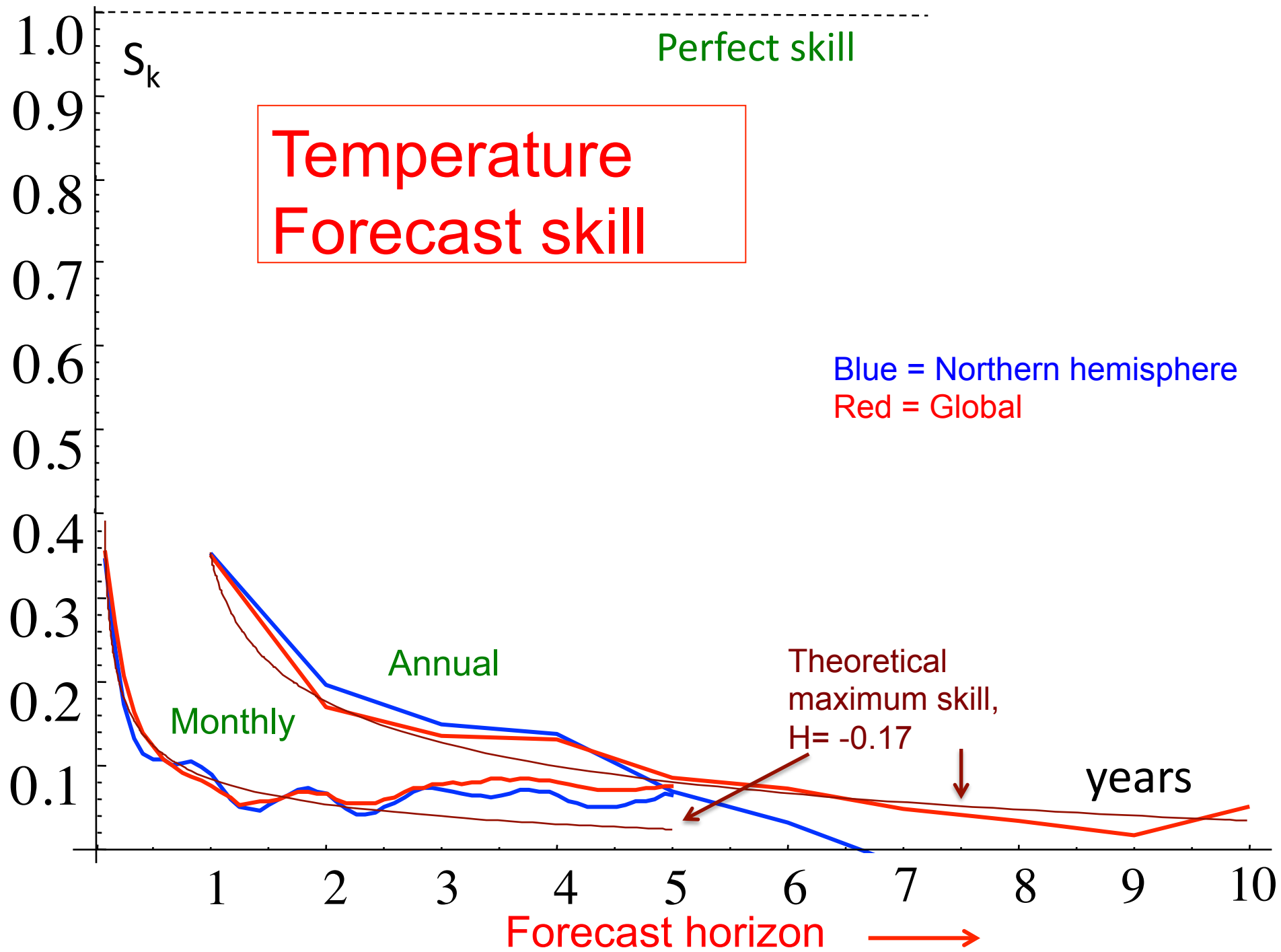
(theory- empirical comparison)

- a) One parameter λ_{eff} to remove anthropogenic effects.
- b) One parameter (H) to make forecasts.

Nondimensional forecast variances versus theory







Forecast Skill Summary

Summary

- a) **Predictability limits:** Temperature forecast skill decays **algebraically** not exponentially
- b) Skill depends only on the ratio of the forecast horizon to resolution. Consequence: anomaly forecasts with resolution = forecast horizon have constant skill
- c) There is a theoretical maximum skill (here about 35%)
- d) There is a theoretical maximum correlation (forecast with observations, here $\max \rho \approx 0.6$)

Accuracy of Hindcasts

Comparison of standard deviations with Smith et al 2007 and Laepple 2007, Newman 2013

	1 year	5 year anomalies	9 year anomalies
No assimilation (Smith) 1983 -2004	0.132	0.106	0.090
With DePresSys (Smith) 1983 -2004	0.105	0.066	0.046
GFDL CM2.1 (initialized yearly)	0.11		
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Laepple 1983 -2004	0.106	0.059	0.044
Pre-industrial Multiproxies (1500-1900)	0.112	0.105	0.098
Residues (1880-2013)	0.109	0.077	0.070
LIM (Stochastic, 20 eigenmodes, >100 parameters Newman 2013)	0.085	0.128 (temps)	0.155 (temps) (c.f. residue of linear trend: 0.163)
SLIM (one parameter, Stochastic 1880-2013)	0.092	0.071 (anomaly) 0.102 (temperature)	0.067 (anomaly) 0.105 (temperature)

Effect of stochastic memory



Regional climate forecasting: Space-time: LIM versus SLIM

General linear form
respecting space-
time factorization

$$T_i(t) = \sum_j \int_{-\infty}^t G_{ij}(t-t') \gamma_j(t') dt'$$

i, j indices of grid
points, spatial location

Independent unit
Gaussians

$$\left(\frac{d}{dt} + \underline{\underline{B}}\right) \underline{T}(t) = \underline{\gamma}(t)$$

LIM

$$G_{ij}(t) = \left(e^{-\underline{\underline{B}}t}\right)_{ij}$$

Spatial coupling
coefficients =
teleconnections

Long range
memory

$$G_{ij}(t) = A_{ij} t^{-(1/2-H_j)}$$

Exponential versus power law (scaling)

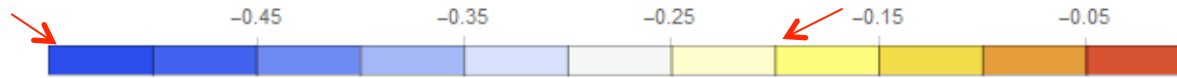
Linear Inverse
Modelling (LIM)

Scaling Linear Inverse
Modelling (SLIM)

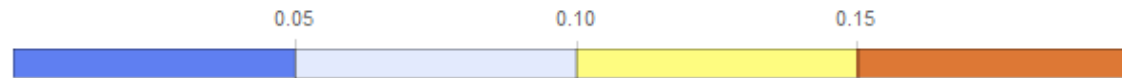
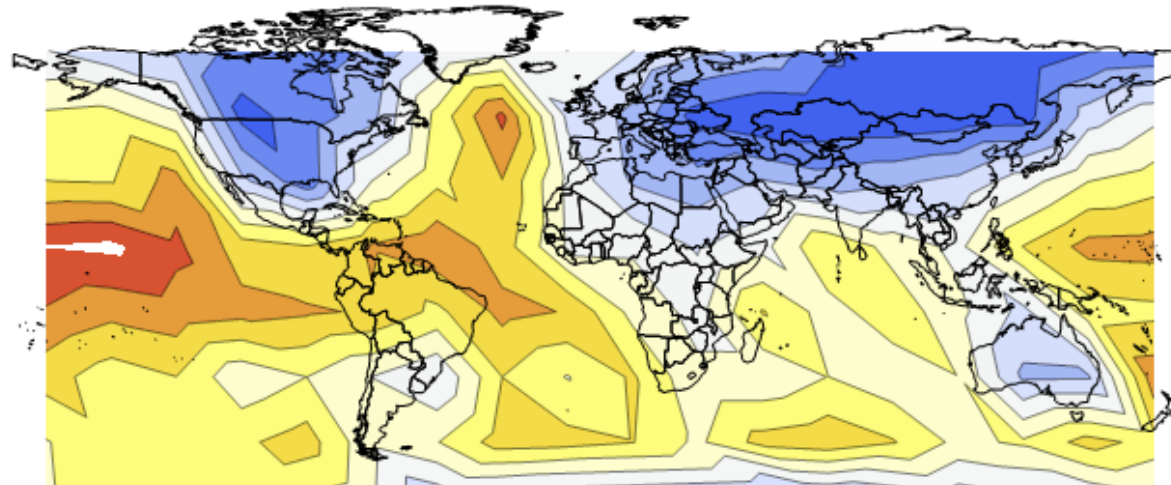
White noise: $\beta=0$ ($H=-1/2$)

Global mean: $\beta=0.6$ ($H=-0.3$)

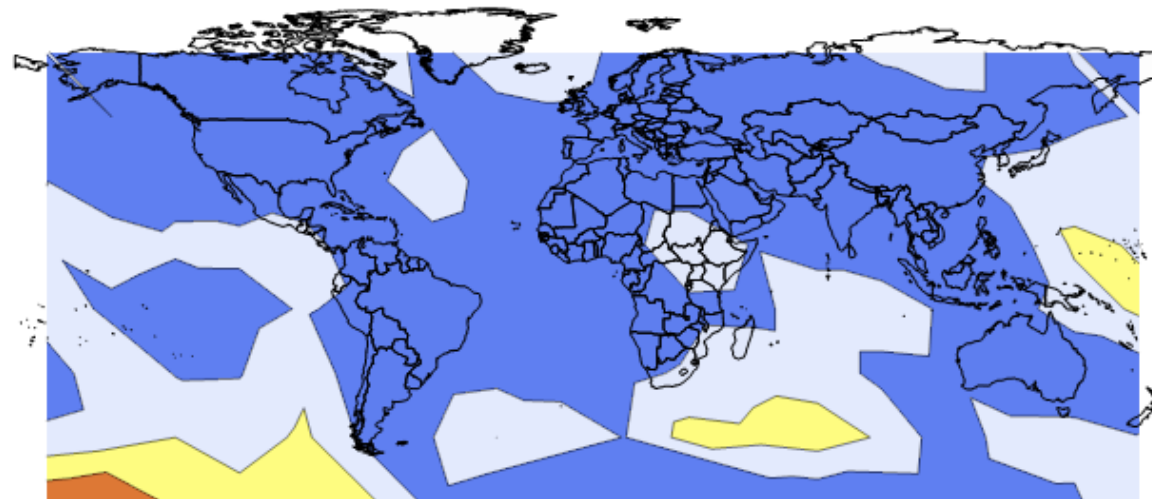
(low frequency Ornstein-Uhlenbeck processes)



Mean H



Uncertainty H



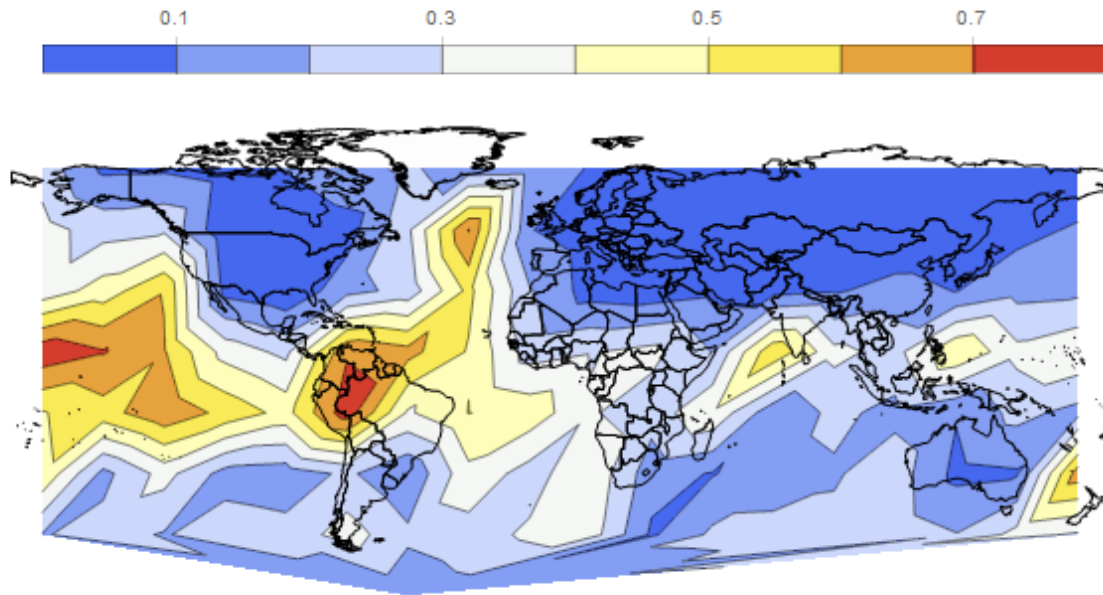
At 20° resolution, using HADCRUtem, NOAA, NASA data since 1880, uncertainty from the differences between data sets

Skill=
Fraction of
variance
explained
from time
series only

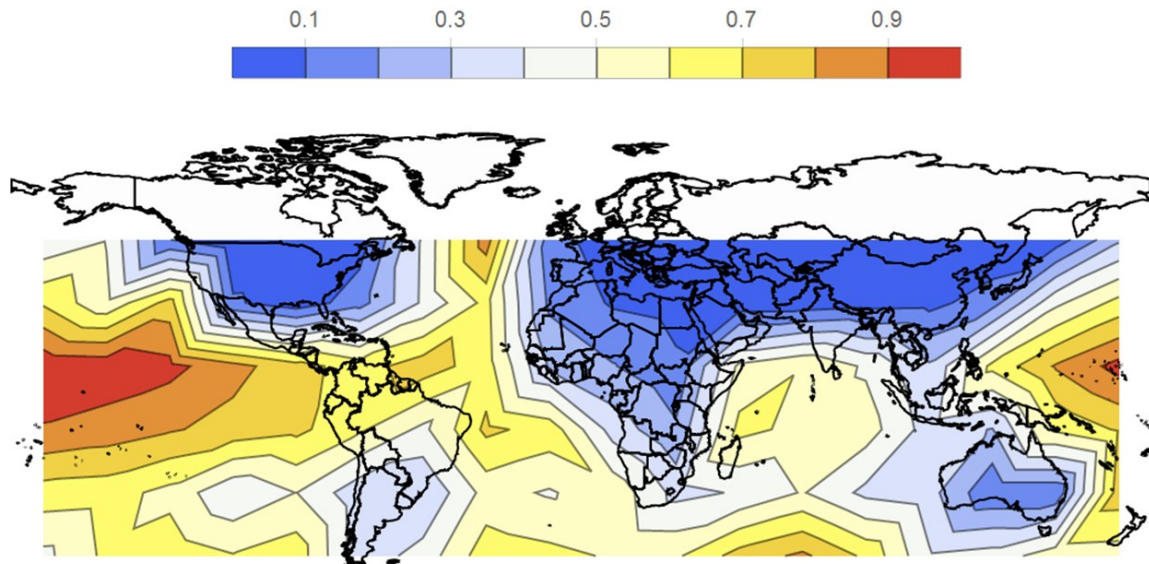
Forecast Horizon =1 forecast skill

(e.g. 1 yr forecast for data 1 year resolution)

Only
temporal
correlations
used



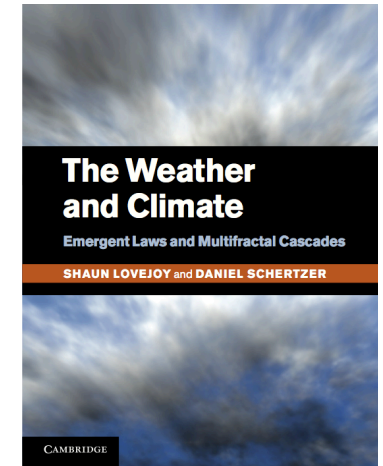
With some tele-
connections



Conclusions (1)

1. Using scaling fluctuation analysis to characterizing the climate by its type of variability: expect macroweather not climate
2. The need for GCM-free approaches:
 - a) their climate not ours,
 - b) disarming climate skeptics
 - c) Using statistical hypothesis testing to rule out natural variability
3. Anthropogenic warming dominates macroweather at about 10 years rather than about 100 years (preindustrial).
4. The total anthropogenic warming is about 0.85°C , for CO_2 doubling, $3.08 \pm 0.58^{\circ}\text{C}$, GCM's: $1.5\text{-}4.5^{\circ}\text{C}$ (1979-2013).
5. The probability that the warming since 1880 is natural is $<1\%$ (most likely $<0.1\%$).
6. The “pause” has a return period of 20-50 years, the post war cooling ≈ 125 years: not surprising.

Conclusions (2)



- Simple one parameter ($\lambda_{\text{CO}_2 \times 2, \text{eff}} \approx 2.33$ K/doubling) gives accurate “unconditional” hindcasts.
- Simplest scaling model (one parameter, $H = -0.20 \pm 0.03$) gives 1 year global hindcasts better than GCM’s (± 0.092 K), nearly as good as LIM model with > 100 parameters.
- Algebraic predictability limits of natural variability: Lyapunov $\rightarrow \infty$
- Hindcast skill for temperature anomalies is nearly the highest theoretically possible.
- Extensions to Regional climate forecasting: Stochastic Linear Inverse Modelling (SLIM)