

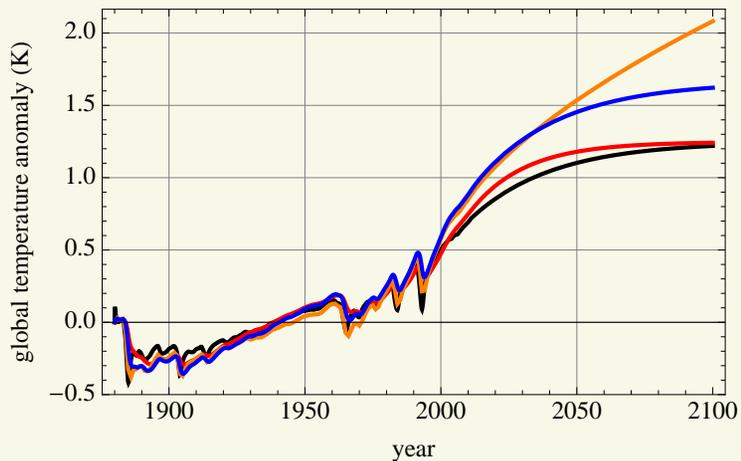
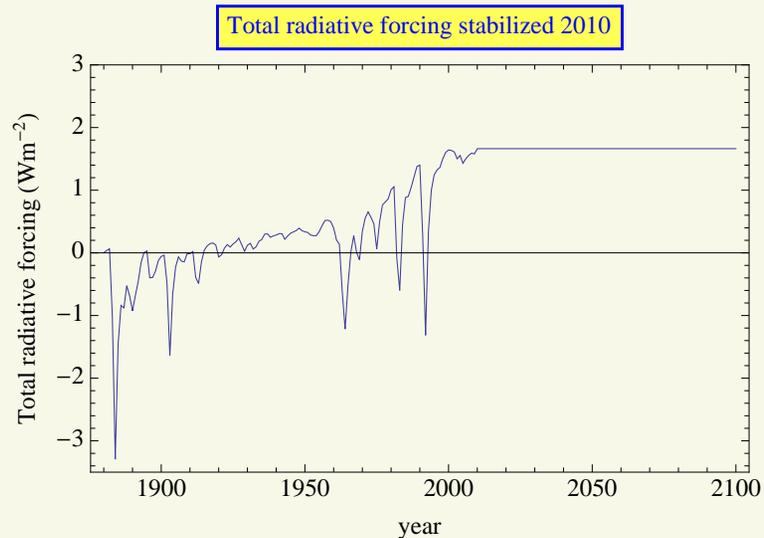


Long-range persistence in the global mean surface temperature and the global warming “time bomb”

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EGU General Assembly
April 22–27, 2012

Motivation



- K. Rypdal, J. Geophys. Res. (2012)117, D06115
Poster 3330 on Wednesday:
Global temperature evolution under prescribed radiative forcing for different dynamic response models, including scale-free (power-law) response.
- Here we introduce stochastic forcing and demonstrate that power-law response yields much better agreement with observed temperature record than an exponential response.



Outline of the talk



- Analysis of scaling properties in global temperature data
 - on decadal to centennial time scales we have strong long-range memory:
pink rather than *white* noise
- Linear-response modeling
 - *power-law* rather than *exponential* impulse response
- Implications
 - more global warming “in the pipeline”

Notation



- Let $X(t)$ be a continuous-time process with stationary increments.
- Assume $\mathbb{E}[X(t)^2] \sim t^{2H}$.
- Denote $x(n) = X(n+1) - X(n)$.

Definition.

The Hurst exponent of $x(n)$ is H and the Hurst exponent of $X(t)$ is $H + 1$.

Remark.

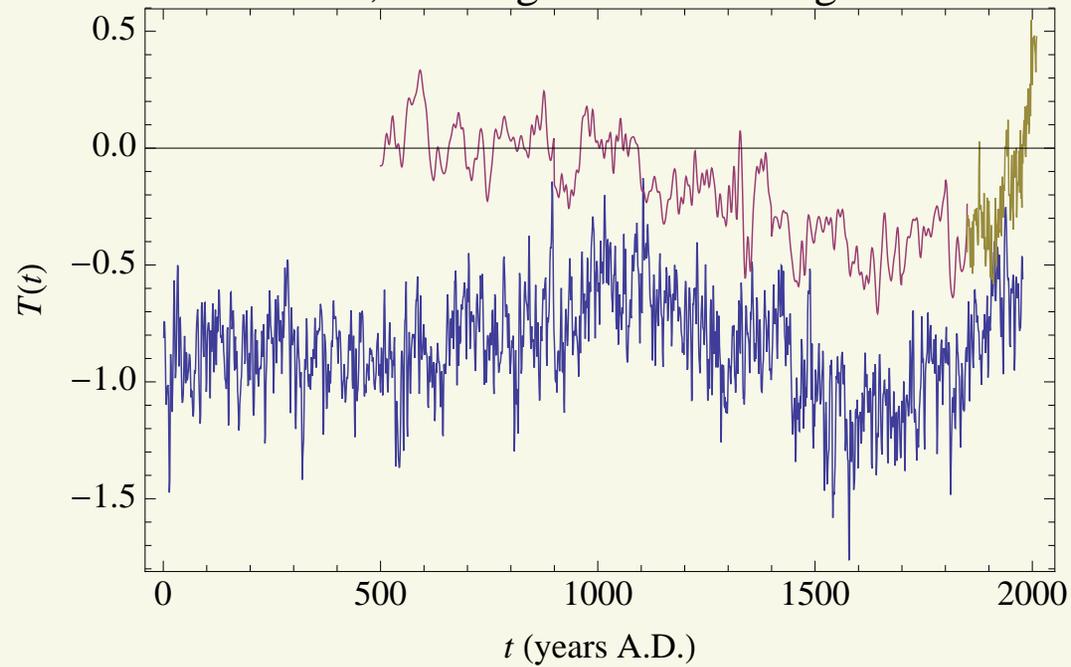
If $X(t)$ is selfsimilar, then its selfsimilarity exponent is $h = H - 1$.

- We denote $\beta = 2H - 1$.
- $S_x(f) \sim 1/f^\beta$
- $\text{ACF}_x(\tau) \sim \beta(\beta + 1)\tau^{\beta-1}$
($\beta < 1, \beta \neq 0$)

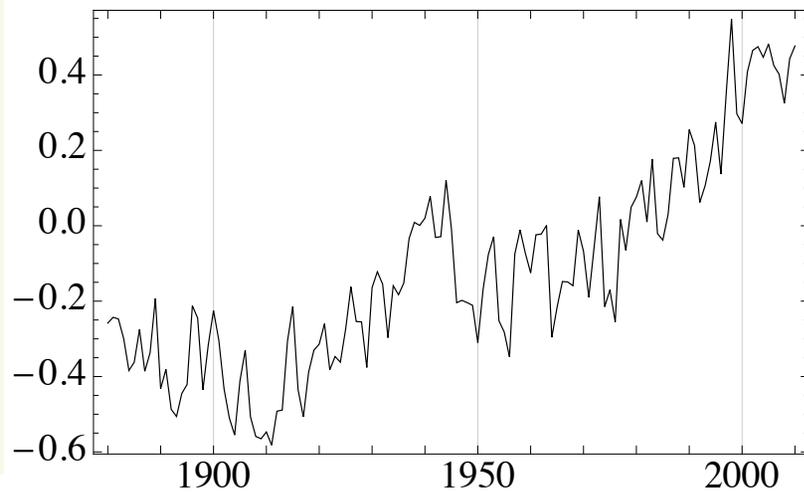
Exponent	Example
$\beta = 0$ ($H = 1/2$)	White noise
$\beta = 1$ ($H = 1$)	Pink noise
$\beta = 2$ ($H = 3/2$)	Brownian motion

Time series

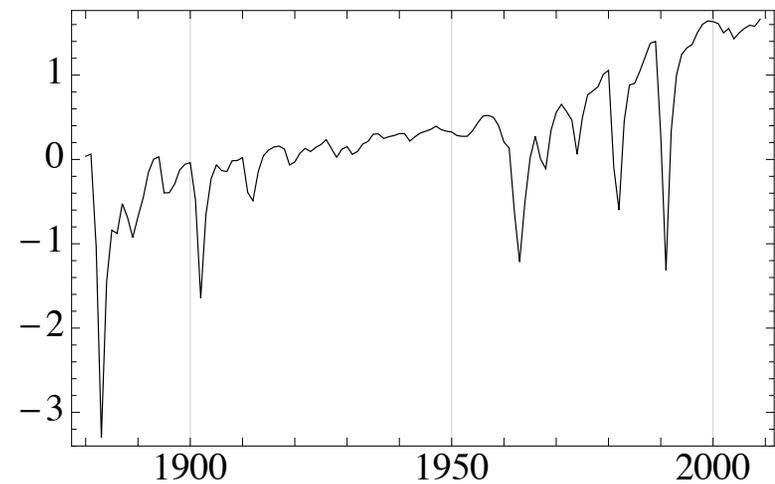
Mann, Moberg and HadCrut3gl data



HadCrut3gl data



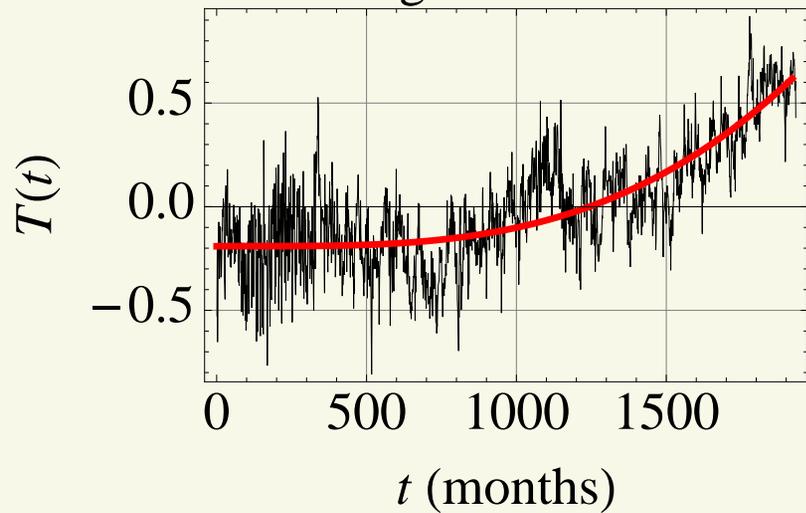
Total irradiative forcing



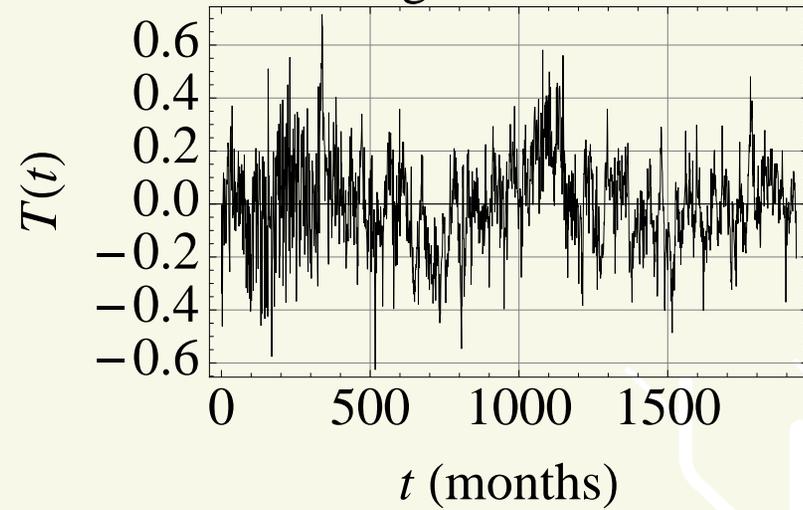
Detrended instrumental temperature record



HadCrut3gl instrumental data

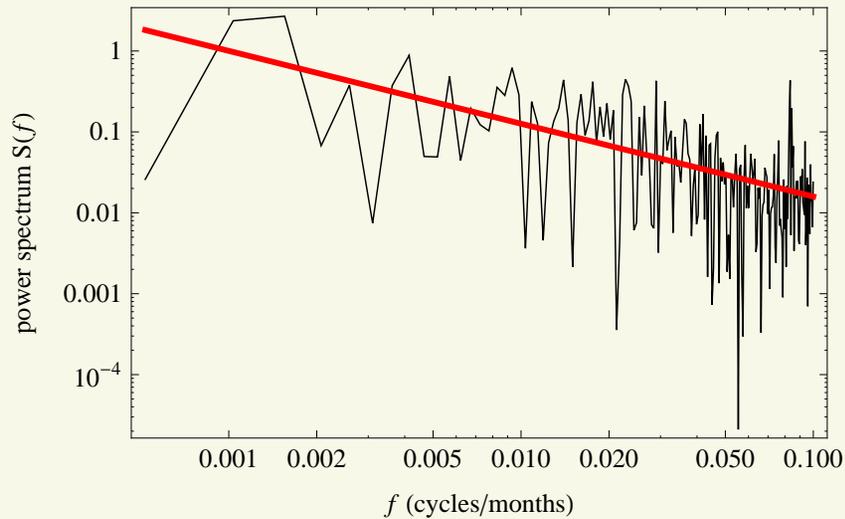


HadCrut3gl instrumental data

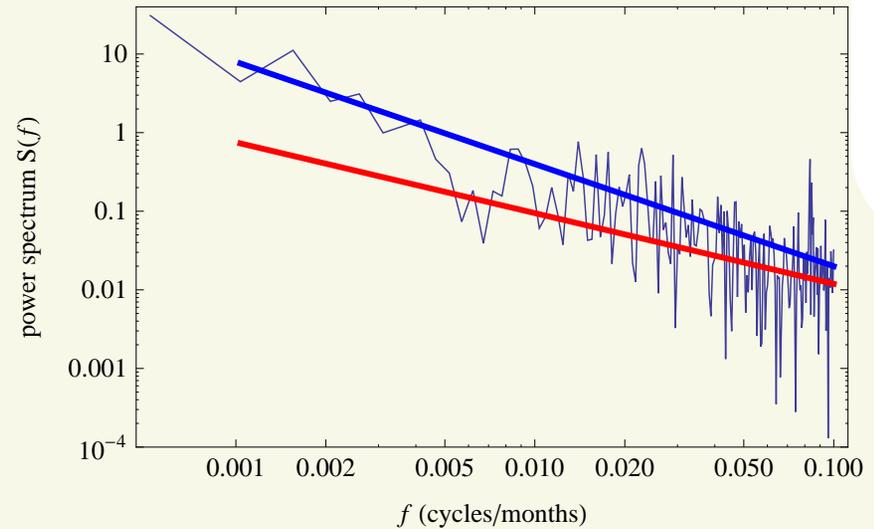


Power Spectral Densities (PSD)

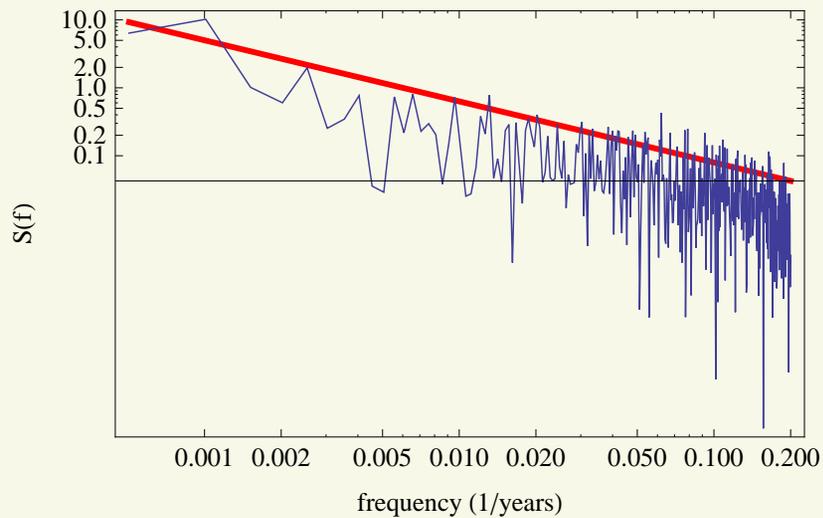
PSD HadCrut3gl, $\beta=0.9$



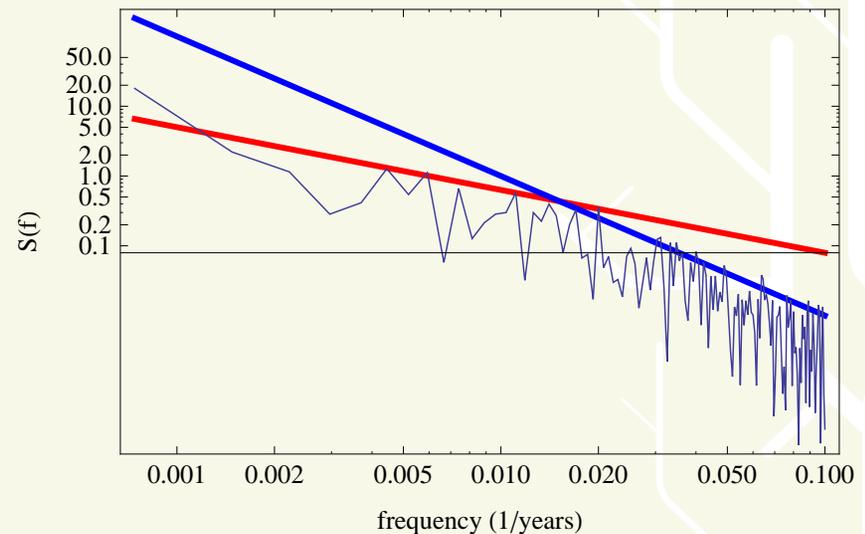
PSD HadCrut3gl, $\beta_1=0.9, \beta_2=1.3,$



PSD undetrended Moberg, $\beta=0.9$



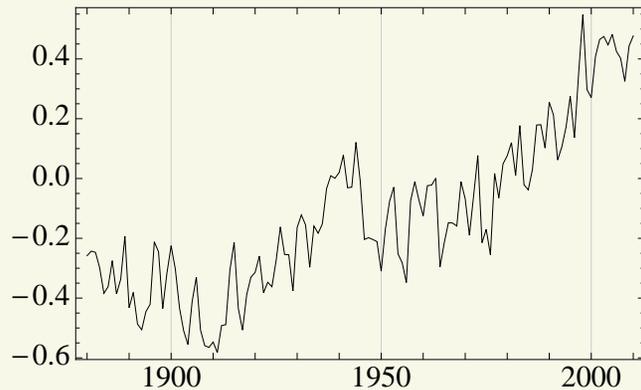
PSD undetrended Mann, $\beta_1=0.9, \beta_2=2.0$



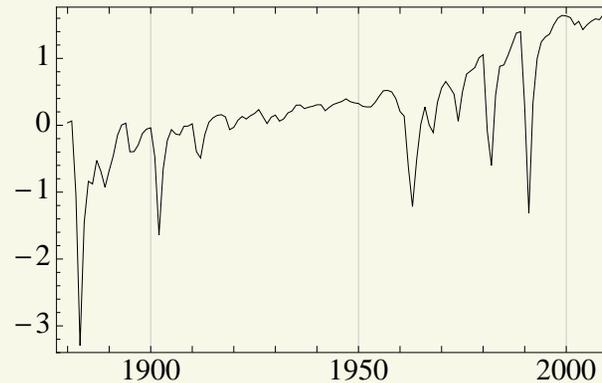
Linear Energy Balance Model



Global Temperature Anomaly (K)



Total Forcing (W/m^2)



- Simplest possible energy balance model:

$$\frac{dT}{dt} + \frac{1}{\tau}T = \frac{1}{C}F(t)$$

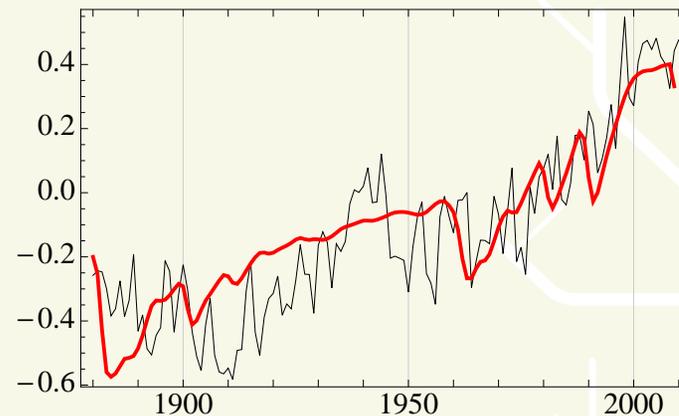
Climate sensitivity: $S \equiv \tau/C$

- Linear response:

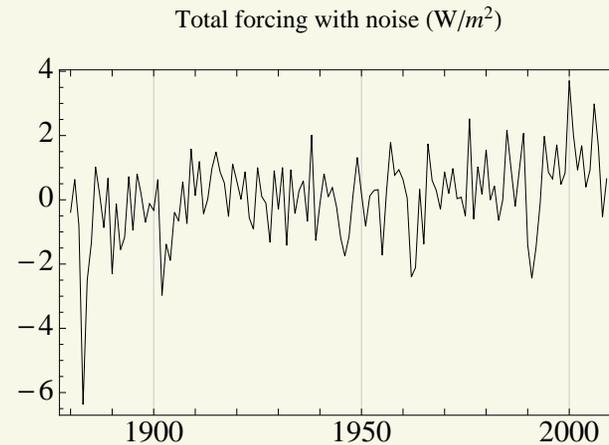
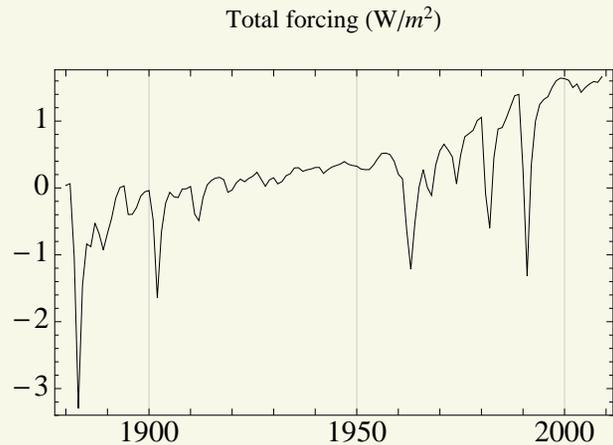
$$T(t) = \frac{1}{C} \int G(t-s)F(s) ds,$$

Impulse response: $G(t) = e^{-t/\tau} \Theta(t)$

Global Temperature Anomaly (K)



Introduce stochastic forcing



- Linear stochastic differential equation:

$$\frac{dT}{dt} + \frac{1}{\tau}T = \frac{1}{C}[F(t) + \sigma w(t)]$$

- Solution:

$$T(t) = \underbrace{\frac{1}{C} \int G(t-s)F(s) ds}_{\text{solution of deterministic equation}} + \underbrace{\frac{\sigma}{C} \int G(t-s) dw(s) ds}_{\text{Ornstein-Uhlenbeck process}}$$

Fractional model with stochastic forcing



- Model:

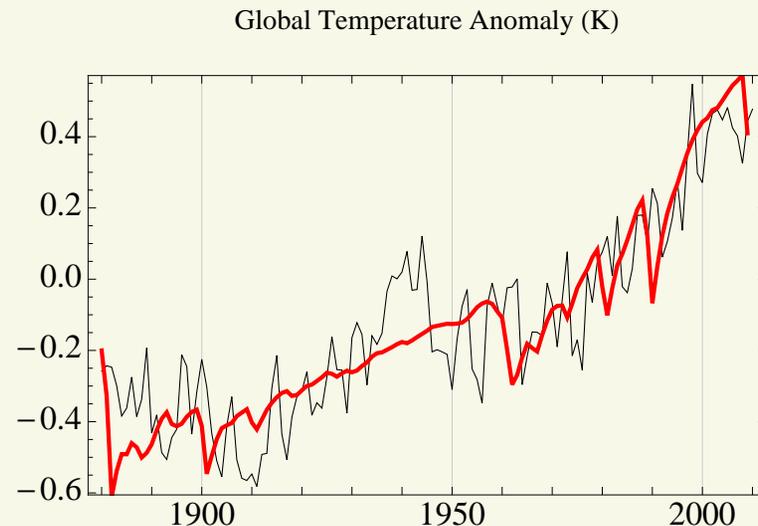
$$\frac{1}{\Gamma(\beta/2)} (\mathcal{D}^{\beta/2} T)(t) = \frac{1}{C} [F(t) + \sigma w(t)]$$

where $\mathcal{D}^{\beta/2}$ is the Liouville fractional derivative.

- Solutions:

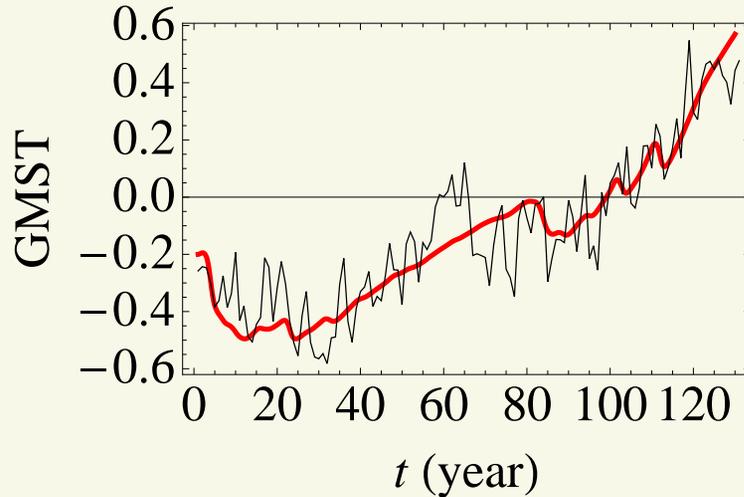
$$T(t) = \frac{1}{C} \left[\underbrace{\int (t-s)_+^{\beta/2-1} F(s) ds}_{\text{deterministic solution}} + \underbrace{\sigma \int (t-s)_+^{\beta/2-1} dw(s) ds}_{1/f^\beta \text{ noise}} \right]$$

- Solution with no stochastic forcing:

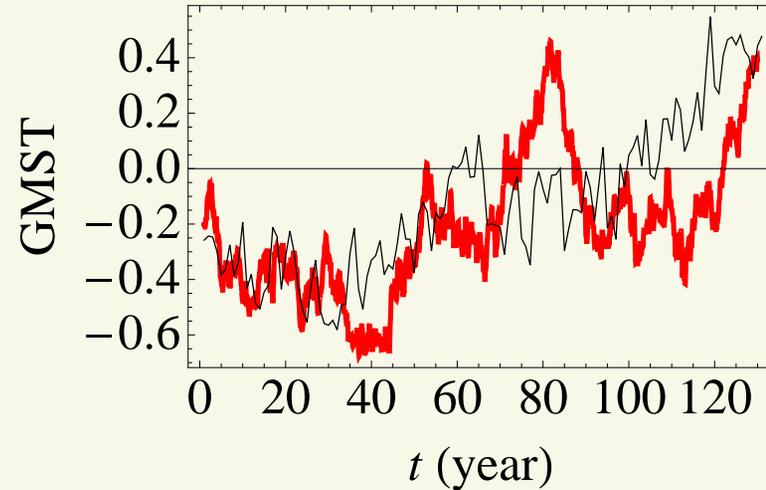


Model realizations instrumental period

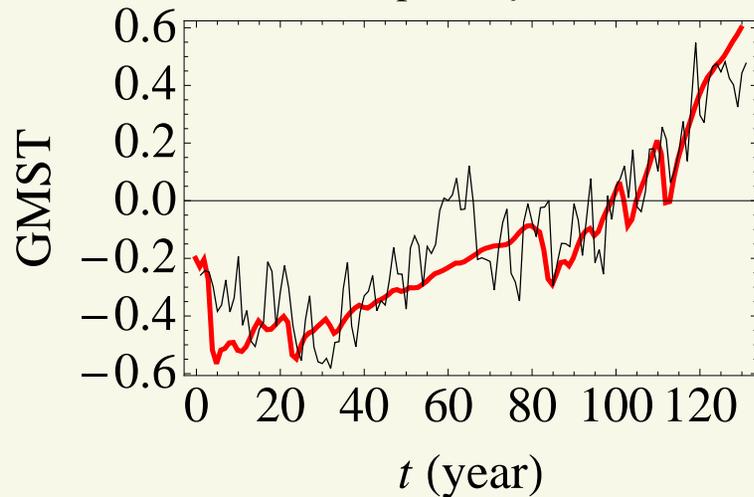
Exponential response: $\tau=20$ years,
 $S=0.75 \text{ K/Wm}^{-2}$, $\sigma=0 \text{ Wm}^{-2}$



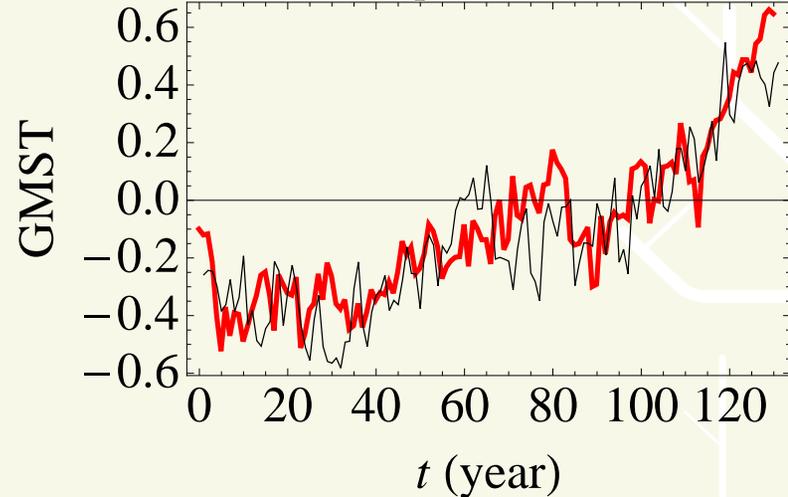
Exponential response: $\tau=20$ years,
 $S=0.75 \text{ K/Wm}^{-2}$, $\sigma=8 \text{ Wm}^{-2}$



Power-law response: $\beta=1$, $\sigma=0 \text{ Wm}^{-2}$



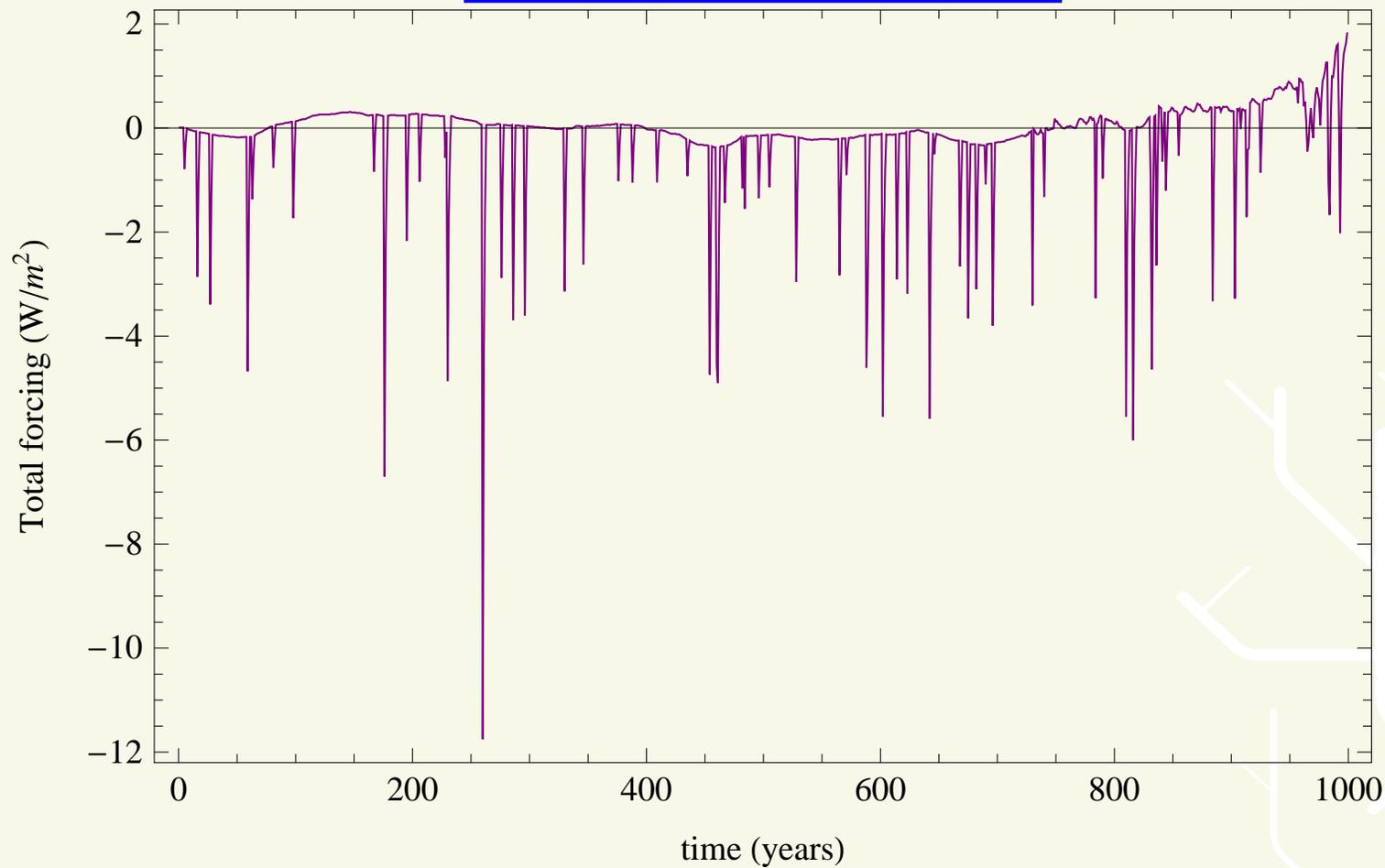
Power-law response: $\beta=1$, $\sigma=2 \text{ Wm}^{-2}$



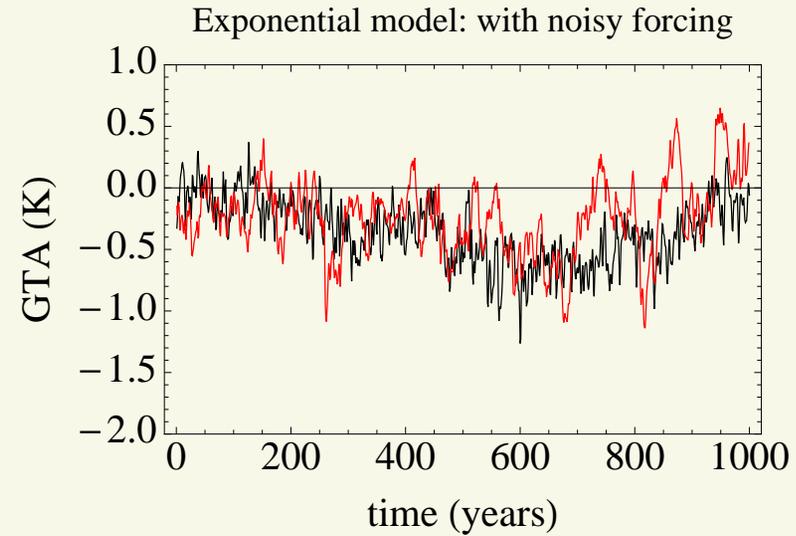
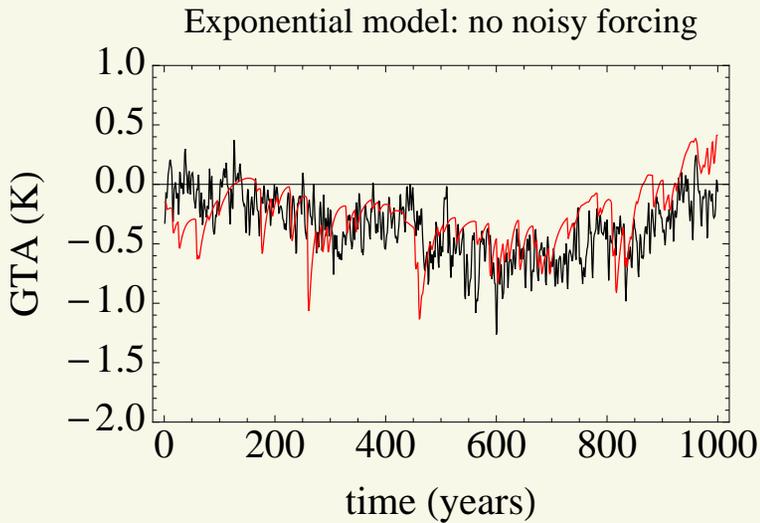
Forcing last millennium

Forcing from Crowley (2000):

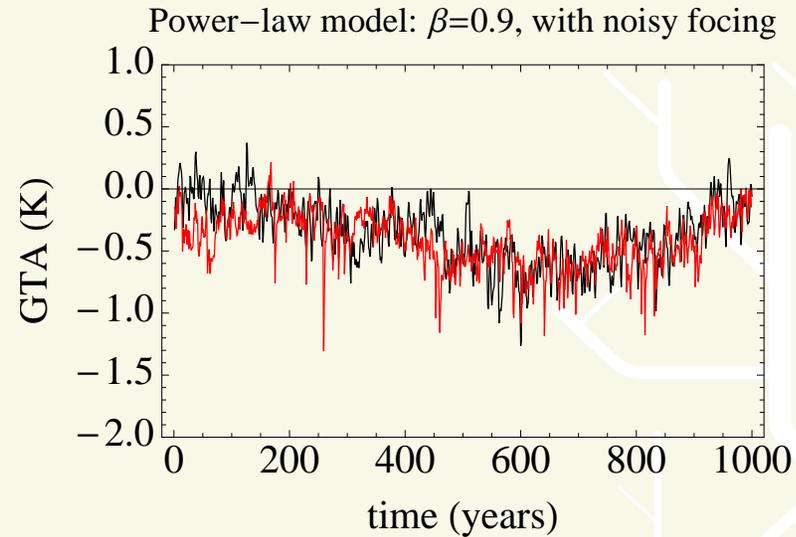
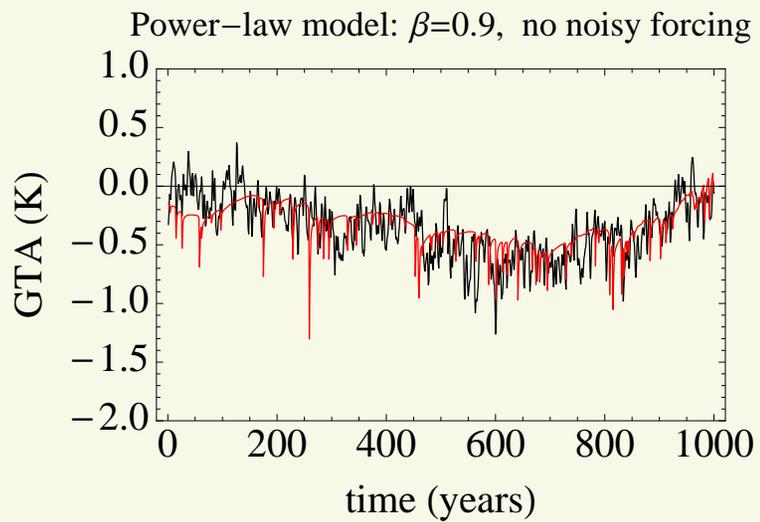
Total forcing year 1000–1998



Model realizations last millennium

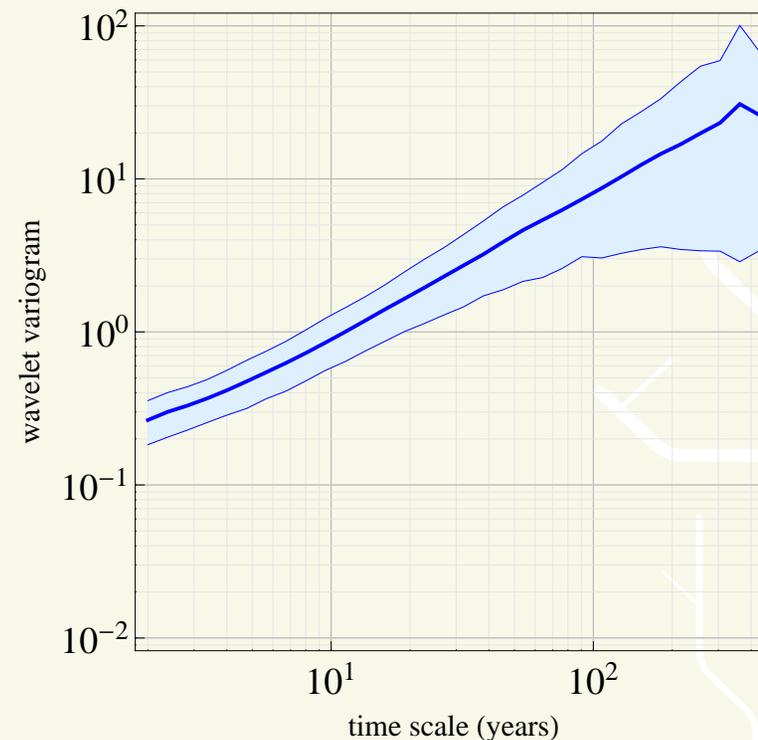
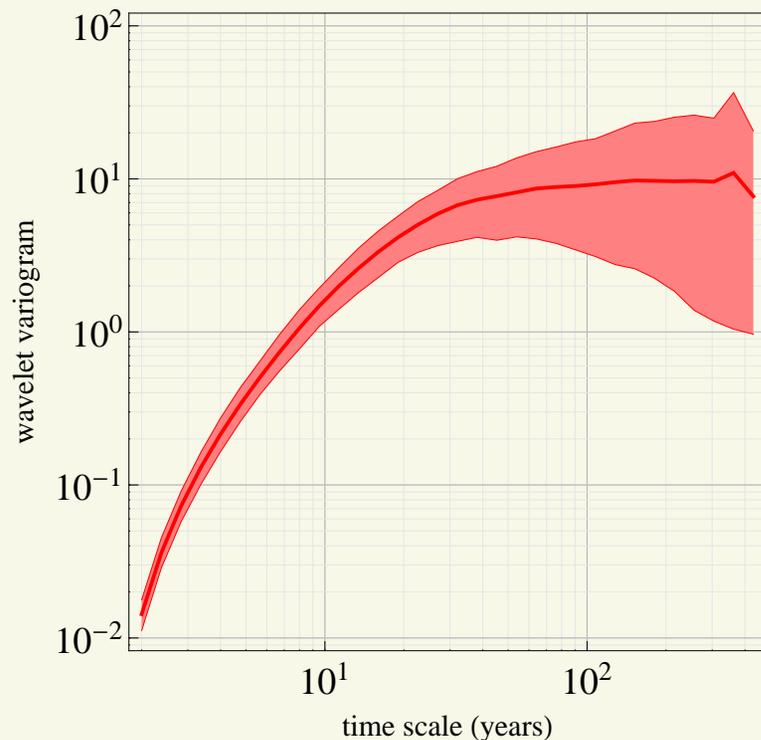


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Wavelet variance of model realizations

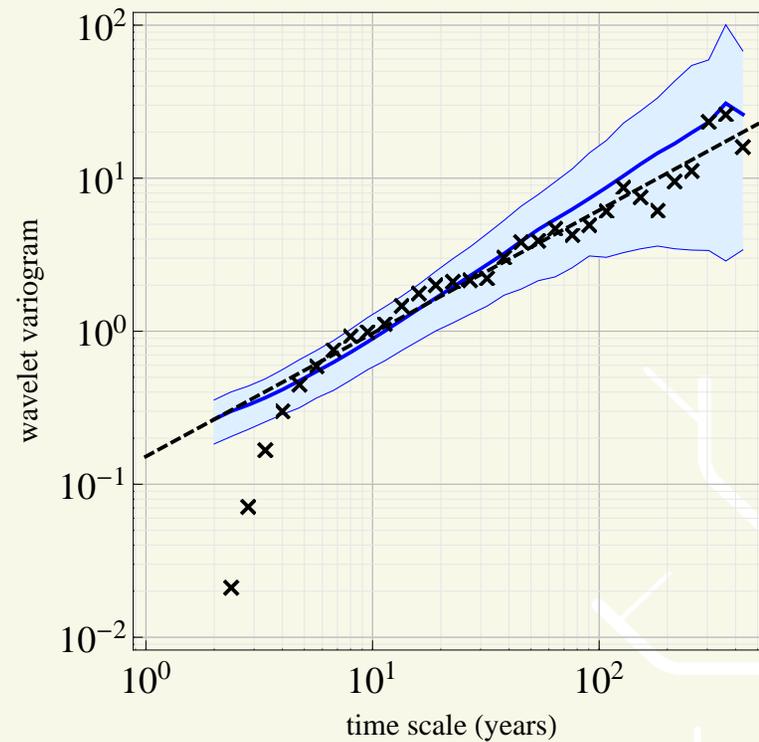
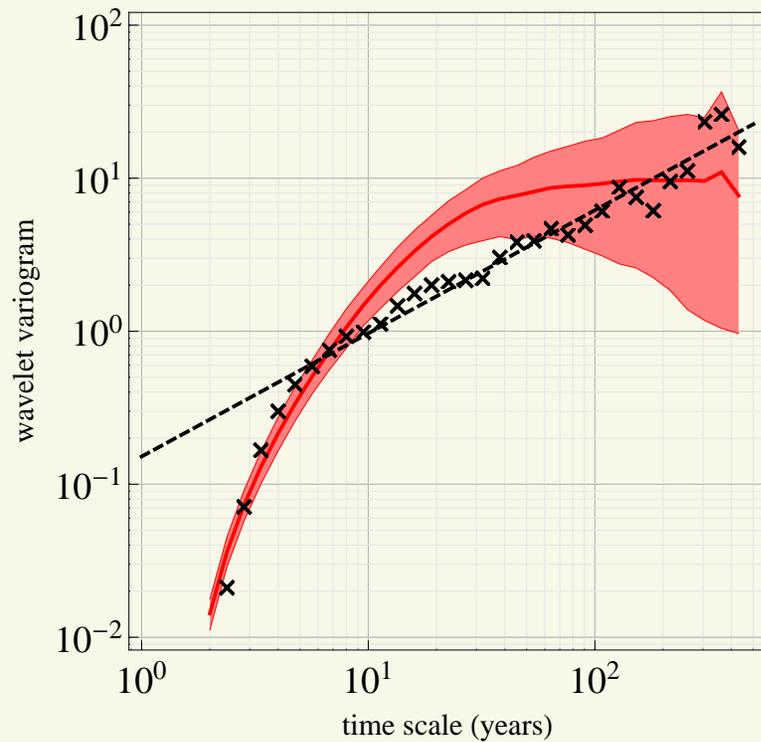
- Another method to detect power-law scaling and estimate Hurst exponents:
- Left: Range of variance of wavelet-coefficients versus scale for exponential response. *No scaling.*
- Right: Range of variance of wavelet-coefficients versus scale for power-law response. *Good scaling with $H \approx 0.9$.*



Comparison with Moberg data



- Power-law scaling consistent with Moberg data.



A global warming time bomb?

- Long-range memory implies more “warming in the pipeline”

