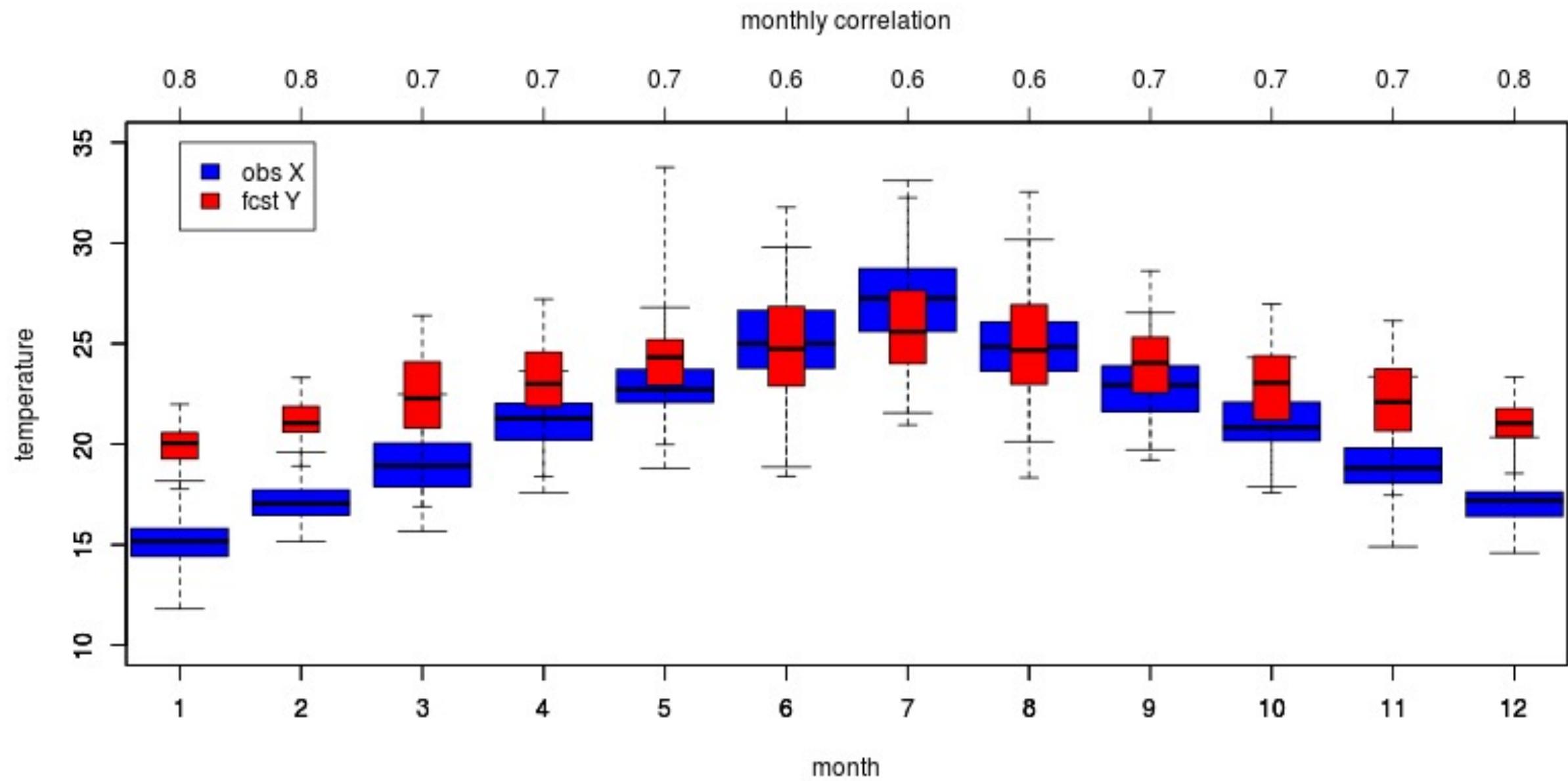


	\bar{x}	\bar{y}	s_X	s_Y	$r_{X,Y}$
January	15	20	1	1	0.8
February	17	21	1	1	0.8
March	19	22	1.5	2	0.7
April	21	23	1.5	2	0.7
May	23	24	1.5	2	0.7
June	25	25	2	3	0.6
July	27	26	2	3	0.6
August	25	25	2	3	0.6
September	23	24	1.5	2	0.7
October	21	23	1.5	2	0.7
November	19	22	1.5	2	0.7
December	17	21	1	1	0.8

Assignment

Evaluate the aggregated annual bias, MSE and correlation, from the given monthly statistics

Alternative:
Evaluate the aggregated summer (JJA) or winter (DJF) correlation, from the given monthly statistics



R code is available on the GitHub

```
#----- initializing arrays with monthly values
```

```
samplemm=c(31,28,31,30,31,30,31,31,30,31,30,31)
```

```
meanXmm=c(15,17,19,21,23,25,27,25,23,21,19,17)
```

```
meanYmm=c(20,21,22,23,24,25,26,25,24,23,22,21)
```

```
stddevXmm=c(1,1,1.5,1.5,1.5,2,2,2,1.5,1.5,1.5,1)
```

```
stddevYmm=c(1,1,2,2,2,3,3,3,2,2,2,1)
```

```
corrXYmm=c(0.8,0.8,0.7,0.7,0.7,0.6,0.6,0.6,0.7,0.7,0.7,0.8)
```

```
#-----
```

```
#----- evaluate the aggregated annual bias
```

```
weightmm=samplemm/sum(samplemm)
```

```
meanXaggr=sum(meanXmm*weightmm) # 21.02192
```

```
meanYaggr=sum(meanYmm*weightmm) # 23.01096
```

```
biasYXaggr=meanYaggr-meanXaggr # 1.989041
```

```
#-----
```

#----- evaluate the aggregated annual stdev

key equation: $\text{var}(X) = \text{mean}(X^2) - [\text{mean}(X)]^2$

$\text{meanX2mm} = (\text{stdevXmm})^2 + (\text{meanXmm})^2$

$\text{meanY2mm} = (\text{stdevYmm})^2 + (\text{meanYmm})^2$

$\text{meanX2aggr} = \text{sum}(\text{meanX2mm} * \text{weightmm})$ # 457.0158

$\text{meanY2aggr} = \text{sum}(\text{meanY2mm} * \text{weightmm})$ # 537.2027

$\text{varXaggr} = \text{meanX2aggr} - (\text{meanXaggr})^2$ # 15.09473

$\text{varYaggr} = \text{meanY2aggr} - (\text{meanYaggr})^2$ # 7.69851

$\text{stdevXaggr} = \text{sqrt}(\text{varXaggr})$ # 3.885193

$\text{stdevYaggr} = \text{sqrt}(\text{varYaggr})$ # 2.774619

#-----

#----- evaluate the aggregated annual correlation

key equations:

$\text{cov}(X,Y) = \text{corr}(X,Y) * \text{stdev}(X) * \text{stdev}(Y)$

$\text{cov}(X,Y) = \text{mean}(X*Y) - \text{mean}(X) * \text{mean}(Y)$

$\text{covXYmm} = \text{corrXYmm} * \text{stdevXmm} * \text{stdevYmm}$

$\text{meanXYmm} = \text{covXYmm} + \text{meanXmm} * \text{meanYmm}$

$\text{meanXYaggr} = \text{sum}(\text{meanXYmm} * \text{weightmm})$ # 492.2479

$\text{covXYaggr} = \text{meanXYaggr} - \text{meanXaggr} * \text{meanYaggr}$ # 8.513458

$\text{corXYaggr} = \text{covXYaggr} / (\text{stdevXaggr} * \text{stdevYaggr})$ # **0.7897508**

#-----

#----- evaluate the aggregated MSE

MSEaggr=(biasYXaggr)^2+varXaggr+varYaggr-2*covXYaggr **# 9.722603**

#----- buddy check!

MSEmm=(meanYmm-meanXmm)^2+(stdevXmm)^2+(stdevYmm)^2-2*covXYmm

controlMSEaggr=sum(MSEmm*weightmm) **# 9.722603**

#----- the end -----