**ATOC5860 – Application Lab #4**

**Spectral Analysis of Timeseries**

**in class March 10 and March 15**

ASK IF YOU HAVE QUESTIONS ☺

**Notebook #1 – Spectral analysis of hourly surface air temperatures from Fort Collins, Colorado at Christman Field**

**ATOC5860\_applicationlab4\_fft\_christman.ipynb**

**LEARNING GOALS:**

1) Complete a spectral analysis using two different functions in Python (direct FFT from numpy and using scipy which has more options). Describe the results including an interpretation of the spectral peaks and an assessment of their statistical significance.

2) Contrast applying a Boxcar and a Hanning Window when calculating the power spectra. What are the advantages/disadvantages of these two window types? What are the implications for the resulting power spectra?

**DATA and UNDERLYING SCIENCE:**

In this notebook, you analyze two years (January 1, 2013 through December 31, 2014) of hourly surface temperature observations from Christman Field in Fort Collins, Colorado. Missing data have been already treated. The data are in .csv format and are called Christman\_data\_nomissing.csv.

**Questions to guide your analysis of Notebook #1:**

1) Look at your data. What are the autocorrelation and e-folding time of your data? What spectral peaks do you expect to find in your analysis and how much power do you think they will have?

The autocorrelation of this data at a lag of 1 is 0.99. The E-folding time of the data is 100.92 hours. I expect to find a spectral peak at a yearly frequency as well as a diurnal cycle. I think the yearly cycle will have the strongest power.

2) Calculate the power spectra using the Numpy method, which assumes a Boxcar window that is the length of your entire dataset. Graph the power spectra, the red noise fit to the data, and the 99% confidence interval. What statistically significant spectral peaks did you find? What do they represent? How did you assess the statistical significance (what is the null hypothesis that you are trying to reject)? Compare back to Barnes and Hartman notes to make sure all of the equations and functions in the notebook are working as you expect them too.

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There is a statistically significant peak at 0 hr-1, 0.04 hr-1, and 0.083 hr-1. These peaks represent the annual, diurnal, and half-day cycles. The null hypothesis here is that the data is purely red noise.

3) Calculate the power spectra using the scipy method. Check that you get the same result as you got using the Numpy method. Next – compare the power spectra obtained using both a Boxcar window and a Hanning window. Assume a window length that is the entire length of the dataset. Do you get the same statistically significant peaks when applying the Hanning window and the Boxcar window? How do they differ? Can you explain why?

Yes, we get the same statistically significant peaks. The power spectra using the Boxcar window covers a lower range of frequencies but the overall power is higher. This means that the Boxcar window approach is more certain about the peak frequency. This is because the weights applied in the Hanning Window, although they still cover the same range of data, ramp up and back down slower. For example, if the maximum weight applied was 1, the Boxcar method would immediately apply a weight of 1 to all data points. The Hanning window would ramp up, say by 0.25, 0.5, 0.75, and then up to 1. Then, it would ramp the weighting down.

*4) If time – take a look at other surface meteorological variables in the dataset. Do you obtain similar spectral peaks?*

Question: Are you seeing power at 12-hour frequencies when looking at temperature? Maybe it is atmospheric tides? Or is it some kind of spectral ringing artifact? Unsolved mysteries of ATOC7500 Objective Data Analysis…

**Notebook #2 – FFT analysis using Dome-C Ice Core Data**

**ATOC5860\_applicationlab4\_fft\_EPICA.ipynb**

**LEARNING GOALS:**

1) Calculate power spectra of a dataset available on a non-uniform temporal grid. Describe the results including an interpretation of the spectral peaks and an assessment of their statistical significance.

2) Contrast applying a Boxcar and a Hanning Window when calculating the power spectra. What are the advantages/disadvantages of these two window types? What are the implications for the resulting power spectra?

3) Apply a Hanning Window with various window lengths - What are the advantages/disadvantages of changing the window length and the implications for the resulting power spectra in terms of their statistical significance and temporal precision?

4) Apply a Hanning Window with various window lengths and use Welch’s method (Welch’s Overlapping Segment Analysis, WOSA). How does WOSA change the results and why?

**DATA and UNDERLYING SCIENCE:**

In this notebook, you will perform a power spectral analysis of the temperature record from the Dome-C Ice Core, taken at 75 South and 123 East (Jouzel et al. 2007). The temperature data go back ~800,000 years before present. They are unevenly spaced in time. The data are available on-line here, courtesy of the NOAA Paleoclimatology Program and World Data Center for Paleoclimatology:

ftp://ftp.ncdc.noaa.gov/pub/data/paleo/icecore/antarctica/epica\_domec/edc3deuttemp2007.txt More information on the data is available at:

https://www.ncdc.noaa.gov/paleo-search/study/6080

**Questions to guide your analysis of Notebook #2:**

1) Look at your data and pre-process for FFT analysis: Power spectra analysis assumes that input data are on an evenly spaced grid. The Dome-C temperature data are not uniformly sampled in time. Regrid the Dome-C temperature data to a uniform temporal grid in time. Plot the data before and after re-gridding to make sure the re-gridding worked as expected.

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2) Signal and Noise: What is the autocorrelation and e-folding time of your data? What spectral peaks do you expect to find in your analysis and how much power do you think they will have? *Hint: Think back to the Petit 1999 Vostok ice core dataset discussed in class.*

The autocorrelation is 0.96 and the e-folding time scale is 25(1003) years. I expect to find spectral peaks in the Milankovitch Cycles: precession, obliquity, and eccentricity. These come at timescales of 23,000 41,000 and 100,000 years.

3) Use Boxcar Window to calculate power spectra: Calculate the power spectra using the Numpy method, which assumes a Boxcar window that is the length of your entire dataset. Graph the power spectrum, the red noise fit to the data, and the 99% confidence interval. What statistically significant spectral peaks did you find? What do they represent?

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We found statistically significant peaks at 0.01 mil-1, roughly 0.025 mil-1, and about 0.042 mil-1. These correspond to timescales of 100,328 years, 41,131 years, and 23,607 years. These cycles match the Milankovitch cycles.

4) Compare Boxcar Window vs. Hanning Window: Calculate the power spectra using the SciPy method. Compare the results obtained using a Boxcar window that is the length of your entire dataset to those obtained using a Hanning window that is the length of your entire dataset. Graph the power spectrum, the red noise fit to the data, and the 99% confidence interval. What statistically significant spectral peaks did you find? What do they represent? What are the differences between the results obtained using the Boxcar window and the Hanning window? Is the intuition that you gained by looking at Fort Collins temperatures the same as what you are seeing here with Dome-C temperature records? Why or Why not?

When comparing the Boxcar and Hanning windows, we once again see that Boxcar window finds more power. However, the Boxcar window is not wider on both the high- and low-frequency sides of the peak frequency. This time, the two methods are slightly translated from each other. This is the case with all 3 of the statistically significant frequencies. The reason for the translation could be that the ice cores do not have homogeneous dts. So, small shifts in time between the two methods at the ~100,000-year mark creates larger inaccuracies. This could be why we see more translation in the 100,000-year frequency peak and the least in the 23,000 year peak.

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5) Hanning Window with different window lengths: Using the SciPy method, compare the power spectra obtained using Hanning window with different window lengths. Graph the power spectra, the red noise fit to the data, and the 99% confidence interval. Did you find any statistically significant spectral peaks? How does decreasing the window length affect the temporal precision of the spectral peaks and their statistical significance? Did you find the classic tradeoff between 1) high spectral/temporal resolution but low quality statistics, and 2) high quality statistics but low spectral/temporal resolution?

When we use very small windows, N=len(data)/16, DOF=38, nearly the entire power spectrum is statistically significant. So, the temporal resolution degrades considerably. This is because we have lost precision. So, the method has found that there is a statistically significant frequency, but we cannot be as precise with the exact frequency. However, we do achieve higher quality statistics because the power required to be significant, the 99% confidence level, has increased as well.

6) Add WOSA (Welch Overlapping Segment Averaging): Having found what you think is a good balance between precision in the identification of the spectral peaks and statistical significance – Try applying WOSA (Welch Overlapping Segment Averaging) in addition to using the Hanning Window with different window lengths. How does this change your results?

The Welch method overlaps 50% of the pervious windows. This allows greater numbers of windows without reducing the amount of data. Using Welch Overlapping Segment Averaging, the 99% confidence level has increased and so has the amplitude of power. This gives us greater confidence in the statistical significance of a particular frequency. However, the temporal resolution has reduced, leaving the tradeoff. The WOSA method appears to approach the results of the Boxcar method. In comparison, using a window length of 200, the Hanning method has almost 10 degrees of freedom while the WOSA method has 8.