

1 **Effects of Natural Variability of Seawater Temperature, Time Series Length,**  
2 **Decadal Trend and Instrument Precision on the Ability to Detect**  
3 **Temperature Trends**

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## ABSTRACT

10 In South Africa 129 *in situ* temperature time series of 1 to 43 years are  
11 used for investigations of the thermal characteristics of coastal seawater. They  
12 are comprised of temperature recordings at precisions ranging from 0.5 °C to  
13 0.001 °C and collected with handheld thermometers or underwater tempera-  
14 ture recorders (UTRs). Using the naturally occurring range of seasonal sig-  
15 nals, variability and temperature trends for 84 of these time series, the length,  
16 decadal trend and data precision of each time series were systematically var-  
17 ied before fitting generalized least squares (GLS) models to study the effect  
18 these variables have on trend detection. We determined that the variables con-  
19 tributing most to accurate trend detection in decreasing order are: the length  
20 of the time series, the decadal trend, variance, amount of missing data and the  
21 precision of the measurements. We found that time series at least 20 years  
22 in length may be used tentatively for climate change research, but that time  
23 series >30 years in length are preferable. The implication is that long-running  
24 thermometer time series in this dataset, and others around the world, are more  
25 useful for decadal scale climate change studies than the shorter, more precise  
26 UTR time series. It is important to note that due to the nature of the dataset  
27 used in this study, instrument drift was not able to be quantified.

## 28 1. Introduction

29 The roughly 3,000 km of South Africa's coastline is bordered by the Benguela and Agulhas  
30 currents (e.g. Roberts 2005; Hutchings et al. 2009), which, in combination with other nearshore  
31 processes, affect the country's marine coastal ecosystems (Santos et al. 2012). A thorough under-  
32 standing of these coastal processes is provided by several physical variables, of which temperature  
33 is one of the main determinants (e.g. Blanchette et al. 2008; Tittensor et al. 2010; Couce et al.  
34 2012). In order to ensure a true representation of organisms' biological thermal limits, nearshore  
35 temperatures must be accurately recorded and monitored. Some sources warn of the pitfalls in  
36 doing so *RWS: Add references here showing which sources say using SST for the coast is inappro-*  
37 *priate*, and a study by Smit et al. (2013) showed that SST data have a warm bias as large as 6 °C  
38 when compared to coastal *in situ* data. Nevertheless, a widespread approach in coastal ecolog-  
39 ical research is to use satellite and/or model-generated temperature data as representation of the  
40 sea surface temperature (SST) along coastlines (e.g. Blanchette et al. 2008; Broitman et al. 2008;  
41 Tyberghein et al. 2012), because apparently the dangers of applying gridded SSTs to the coast  
42 are not widely known or in many places in the world there simply are no suitable *in situ* coastal  
43 temperature time series available. It is for this reason that we strongly recommended the use of *in*  
44 *situ* data to support research conducted within 400 m from the shoreline.

45 Where records of *in situ* coastal seawater temperature do exist, the reliability of many of these  
46 datasets that could be used in place of the remotely-sensed SST data remains to be verified. Users  
47 of SST data benefit from it being refined through a number of well documented validation and  
48 quality control processes (e.g. Reynolds and Smith 1994; Brown et al. 1999; Martin et al. 2012),  
49 whereas the standards and methods with which local *in situ* data from a single dataset are collected  
50 and refined may differ greatly. For example, there are currently seven organizations and/or govern-

51 mental departments (hereafter referred to as bodies) contributing coastal seawater temperature data  
52 to the South African Coastal Temperature Network (SACTN). These bodies use different methods  
53 and instruments to collect their data as no national standard has been set. One consequence of this  
54 methodological disparity is that two thirds of the data were sampled with hand-held thermometers  
55 that are manually recorded at a data precision of 0.5 °C, as opposed to the current generation of  
56 Underwater Temperature Recorders (UTRs) with an instrument precision of down to 0.001 °C. If  
57 these *in situ* data are to be used together *in lieu* of the satellite-based SST data, it is important that  
58 the characteristics of the contributing data sources are understood in terms of their ability to yield  
59 useful, reliable and accurate long-term measurements for use in climate change studies.

60 This prompted us to examine the 129 *in situ* time series that comprise the SACTN. The range of  
61 measurement precisions and statistical characteristics of this dataset were used to guide a series of  
62 enquiry-driven analyses into the suitability of the time series to yield statistically significant and  
63 accurate assessments of decadal temperature change. The length, decadal trend and data precision  
64 of each time series were adjusted in a systematic manner, and forms the core of our analyses. Our  
65 aim was to assess the effect that each of these variables has on the ability of a model to produce  
66 a robust estimate of time series decadal trend. The effect gaps in the time series may have on the  
67 fitting of models was also investigated as many of the time series used here have some missing  
68 data scattered throughout, which is unavoidable for a 20+ year time series that is sampled by hand  
69 by a single technician at each site.

70 The study provides a better understanding of some of the determinants of a time series that are  
71 influential in the detection success of decadal trends in coastal ocean temperature time series.

## 72 2. Methods

### 73 *a. Data Sources*

74 Our study lies within the political borders of South Africa's coastline. The location of each point  
75 of collection appears in Figure 1. Of the 129 time series used, 43 are recorded with UTRs and the  
76 other 86 with hand-held mercury thermometers. The oldest currently running time series began on  
77 January 1st, 1972; there are 11 total time series that started in the 70s, 53 more started in the 80s,  
78 34 began in the 90s, 18 in the 00s and 13 in the current decade.

79 The data are collected using two different methods and a variety of instruments. Hand-held  
80 mercury thermometers (which are being phased out in favor of alcohol thermometers or electronic  
81 instruments) are used in some instances at the shoreline, and represent seawater temperatures at  
82 the surface. At other places, predominantly along the country's east coast, data are collected with  
83 glass thermometers from small boats at the location of shark nets along the coast (Cliff et al. 1988).  
84 Whereas both types of thermometers allow for a measurement precision of 0.1 °C, the recordings  
85 are written down at a precision of 0.5 °C. Data at other localities are collected using delayed-mode  
86 instruments that are permanently moored shallower than 10 m, but generally very close to the  
87 surface below the low-water spring tide level.

88 Over the last 40+ years the electronic instruments used to measure coastal seawater temperatures  
89 have changed and improved. The previous standard was the Onset Hobo UTR with a thermal  
90 precision of 0.01 °C. The new standard currently being phased in is the Starmon Mini UTR. These  
91 devices have a maximum thermal precision of  $0.001\text{ °C} \pm 0.025\text{ °C}$  (<http://www.star-oddi.com/>).  
92 Of the 43 UTR time series in this dataset, 30 were recorded at a precision of 0.001 °C for their  
93 entirety, five UTR time series include older data that were recorded at a precision of 0.01 °C or

94 0.1 °C and so have been rounded down to match this level of precision. Eight additional UTR time  
95 series have older data that were recorded at a precision of 0.1 °C.

96 The thermometer data are recorded manually and saved in an aggregated location at the head  
97 offices of the collecting bodies. UTRs are installed and maintained by divers and data are retrieved  
98 at least once annually. These data are digital and are downloaded to a hard drive at the respective  
99 head offices of the collecting bodies.

## 100 *b. Data Management*

101 Each of the seven bodies contributing data to this study have their own method of data for-  
102 matted. Steps are being taken towards a national standard as we move towards replacing all the  
103 thermometer recordings with UTR devices; however, as of the writing of this article, one does not  
104 yet exist. Data from each organization were formatted to a project-wide comma-separated values  
105 (CSV) format with consistent column headers before any statistical analyses were performed. This  
106 allowed for the same methodology to be used across the entire dataset, ensuring consistent analy-  
107 sis. Before analysing the data they were scanned for any values above 35 °C or below 0 °C. These  
108 data points were changed to NA, meaning ‘not available’, before including them in the SACTN  
109 dataset.

110 All analyses and data management performed in this paper were conducted with R version 3.3.1  
111 (2016-06-21) (R Core Team 2013). The script and data used to conduct the analyses and create  
112 the tables and figures in this paper may be found at [https://github.com/schrob040/Trend\\_Analysis](https://github.com/schrob040/Trend_Analysis).

113 Any time series with a temporal precision greater than one day were averaged into daily values  
114 before being aggregated into the SACTN. A series of additional checks were then performed (e.g.  
115 removing long stretches in the time series without associated temperature recordings) and time  
116 series shorter than five calendar years or collected at depths greater than 10 m were removed.

117 At the time of this analysis, this useable daily dataset consisted of 84 time series, consisting of  
118 819,499 days of data; these data were then binned further to the 26,924 monthly temperature  
119 values available for use in this study.

### 120 *c. Systematic Analysis of Time Series*

121 We used the 84 time series simply for their variance properties (comprised of seasonal, inter-  
122 annual, decadal and noise components), which reflect that of the thermal environment naturally  
123 present along the roughly 3,000 km of South African coastline. Linear trends that may have been  
124 present in each time series were removed prior to the ensuing analysis by applying an ordinary  
125 least squares regression and keeping the detrended residuals. In doing so we avoided the need to  
126 simulate a series of synthetic time series, whose variance components may not have been fully  
127 representative of that naturally present in coastal waters. These detrended time series represent a  
128 range of time scales from 72 to 519 months in duration.

129 To each of the 84 detrended time series we artificially added linear decadal trends of  $0.00^{\circ}\text{C}$  to  
130  $0.20^{\circ}\text{C dec}^{-1}$ . In other words, we now had time series that captured the natural thermal variabil-  
131 ities around the coast, but with their decadal trends known *a priori*. The range of decadal trends  
132 was selected based around the global average of  $0.124^{\circ}\text{C}$  from Kennedy et al. (2011) and used  
133 in IPCC (2013). Furthermore, in order to represent the instrumental precision of the instruments  
134 used to collect these time series, we rounded each of these (84 time series  $\times$  5 decadal trends)  
135 to four levels of precision:  $0.5^{\circ}\text{C}$ ,  $0.1^{\circ}\text{C}$ ,  $0.01^{\circ}\text{C}$  and  $0.001^{\circ}\text{C}$ . Consequently, we had a pool of  
136 1,680 time series with which to work.

137 To gain further insight into the effect of time series length on trend detection, each time series  
138 was first shortened to a minimum length of 5 years, starting in January so that the timing of the  
139 seasonal signal for each time series would be equitable. After fitting the model (see *Time Series*

140 *Model*, below) to all 1,680 of the shortened time series, the next year of data for each time series  
141 was added and the models fitted again. This process was iterated until the full length of each time  
142 series was attained. For example, if a time series consisted of 12 full years of data, it would require  
143 160 models (8 iterations of increasing length  $\times$  5 decadal trends  $\times$  4 levels of precision); similarly,  
144 720 models would be applied to a 40 year time series. Considering the 84 time series available,  
145 the total number of individual models required to capture each combination of variables quickly  
146 increased to 36,220.

147 In order to deal with NAs that were present in some of the time series, we initially replaced these  
148 with linearly interpolated temperature values. It turned out that this was a terrible idea because  
149 doing so resulted in artificially increasing the goodness of fit of the detected trend: the degree to  
150 which this ‘improvement’ occurs is proportional to the amount of interpolation applied and to the  
151 size of the linear decadal trend added (see Appendix A). The analysis presented here therefore  
152 proceeded with non-interpolated data only.

153 Our approach of fitting models to each of the semi-artificial time series that we generated allowed  
154 us to study the effect that the relevant variables (time series length, natural variability, added  
155 slope and level of measurement precision) has on the ability of the time series model to faithfully  
156 detect the decadal thermal trend, which was known *a priori*. The primary results of interest in  
157 these analyses were the significance (*p*-value) of the model fit, the accuracy of the decadal trend  
158 determined by the GLS model as well as the error associated with the trend estimate.

#### 159 *d. Time Series Model*

160 The selection of the appropriate model can greatly influence the ability to detect trends Franzke  
161 (2012) and two broad approaches are widely used in climate change research (IPCC 2013). The  
162 first group of models estimates linear trends, and although linearity may not reflect reality (*i.e.*



trends are very frequently non-linear), these models do provide the convenience of producing an easy to understand decadal trend (e.g.  $0.10^{\circ}\text{C dec}^{-1}$ ) (Wilks 2006). The other group accommodates non-linear trajectories of temperature through time by the use of higher-degree polynomial terms or non-parametric smoothing splines, but the inconvenience comes from not being able to easily compare models among sites (insert refs here). Both groups of models can accommodate serially correlated error structures, which is often the cause for much criticism due to their effect on the uncertainty of the trend estimates (insert refs here). For example, Generalized Least Squares (GLS; yielding estimates of linear trends) and Generalized Additive Mixed Models (GAMM; non-linear fitting with no trend estimate provided) can both capture various degrees of serial autocorrelation (insert refs here). Although our exploratory analysis assessed two parameterizations of each of the model groups, we opted to proceed here with a GLS equipped with a second-order autoregressive AR(2) correlation structure (Wood 2006), which is similar to that used by the IPCC (IPCC 2013). The IPCC uses an AR(1) error term, but our analysis shows that AR(2) is better suited to our data. Another difference from the IPCC approach is that we nested the autoregressive component within year. This modeling approach allowed us to assess how various properties of the detrended data sets would affect the models' ability to detect trends – in other words, by comparing the estimates of the trends themselves and how these deviate from the known trend.

*AJS: I will insert the equation here...*

### 3. Results

Important variables influential in affecting the accuracy of the slope detected by the GLS model in decreasing order are: i) time series length; ii) the size of the added decadal trend; iii) initial SD of the time series (after detrending but prior to adding artificial slopes); iv) the amount of %NA; and iv) measurement precision. The properties of these variables within the time series greatly

influence the GLS to produce reliable estimates for the known trends that we added to the data, at a wide range of significance levels ( $p$ -value), but these and other outcomes vary in a systematic manner.

As would be expected, the size of the decadal trend estimated by the GLS increases in direct proportion to the decadal trend which we added and therefore knew *a priori*. What is especially noteworthy in this analysis is that time series of longer duration more often result in trend estimates converging with the actual trend than those of shorter length (Figure 2). This effect is most evident from around 30 years. Furthermore, how well the model trend estimate converges with the actual trend is also very visible in the standard error (SE) of the trend estimate (Figure 3): models fitted to short time series will always have modeled trends with larger SE compared to longer ones. The strength of this correlation is  $r = 0.56$  ( $p < 0.001$ ) and it remains virtually unchanged as the added decadal trend increases. The  $p$ -value of the fitted models also vary in relation to time series duration and to the steepness of the added decadal trend (Figure 4). It is usually the longer time series equipped with steeper decadal trends that are able to produce model fits with estimated trends that are statistically significant. Note, however, that this  $p$ -value tests the null hypothesis that the estimated trend is no different from  $0\text{ }^{\circ}\text{C dec}^{-1}$  at  $p \leq 0.05$ , and *not* that the slope is not different from the added trend. Taken together, these outcomes show that although our GLS model can very often result in trend estimates that *approach* the true trend, it is seldom that those estimates are statistically significant in the sense that the estimated trends differ statistically from  $0\text{ }^{\circ}\text{C dec}^{-1}$ .

The variance of the detrended data is another variable that can affect model fitting, but its only systematic influence concerns the SE of the trend estimate. Here, it acts in a manner that is entirely consistent across all *a priori* trends (Figure 5). What we see is that as the variance of the data increases (represented here as standard deviation, SD) the SE of the slope estimates increases

too. Moreover, it does so disproportionately more for time series of shorter duration. Again, as we have seen with the estimated trend that converges to the true trend around 30 years, so too does the initial SD of the data cease to be important in time series of around 3 decades in length.

The number of NAs permitted in any of our time series was limited to 15% per time series. Twenty-five of the 84 time series have fewer than 1% NA. An additional 45 time series have up to 5% NA, 10 have up to 10% NA and 4 have up to 15% NA. The mean number of NA for the data is 2.65%. The relationship between %NA and the  $p$ -value of the models is shown in Figure 6. At 2.5% or fewer NA their presence does not have any discernible effect on resultant  $p$ -values. Progressively increasing the number of NAs above 5%, however, leads to a drastic improvement of models fitted to series with no or gently increasing decadal trends (these generally have very large  $p$ -values indicative of very poor fits), and a significant deterioration of models fitted to data with steep decadal trends (for these data, the model generally fits better at low numbers of %NAs, as suggested by the greater number  $p$ -values that approach 0.05). In other words, the inclusion of missing values results in time series with no added decadal trend to veer away from  $0^{\circ}\text{C dec}^{-1}$  towards a situation where they may erroneously appear to display a trend. On the other hand, time series that do indeed have decadal trends tend to produce fits that are not significantly different from  $0^{\circ}\text{C dec}^{-1}$ .

Regarding the effect that the level of measurement precision has on the GLS models, we see in Figure 7 that decreasing the precision from  $0.001^{\circ}\text{C}$  to  $0.01^{\circ}\text{C}$  has an undetectable effect on any differences in the modeled trends. The Root Mean Square Error (RMSE) between the slopes estimated from  $0.001^{\circ}\text{C}$  and  $0.01^{\circ}\text{C}$  data is 0.001. The correspondence between the slopes estimated for data reported at  $0.5^{\circ}\text{C}$  compared to that at  $0.001^{\circ}\text{C}$  decreases to a RMSE of 0.03.

The effect of decreasing data measurement precision from  $0.001^{\circ}\text{C}$  to  $0.5^{\circ}\text{C}$  has almost no appreciable effect on any of the measures of variance presented in this study. The effect of mea-

234 surement precision on the accuracy of the modeled slope, however, becomes very pronounced  
 235 going from 0.1 °C to 0.5 °C. This effect is larger on smaller decadal trends. For example, at a  
 236 trend of 0.05 °C dec<sup>-1</sup>, the accuracy of models fitted to data with a precision of 0.1 °C are only  
 237 0.14% different on average from the given slope (i.e. the given slope is 0.05 °C dec<sup>-1</sup> and the  
 238 modelled slope is 0.05007 °C dec<sup>-1</sup>); however, the accuracy of the fitted model on data recorded  
 239 at a precision of 0.5 °C with a real trend of 0.05 °C dec<sup>-1</sup> is 10.81% different on average (i.e.  
 240 given a slope of 0.05 °C dec<sup>-1</sup> the model detects slopes of 0.05540 °C dec<sup>-1</sup> ). This accuracy of  
 241 the models improves to an average difference of 6.44% with a slope of 0.10 °C dec<sup>-1</sup>, 2.24% at  
 242 0.15 °C dec<sup>-1</sup> and decreases slightly to 2.30% at 0.20 °C dec<sup>-1</sup>. A precision of 0.5 °C always  
 243 provides clearly less accurate modeled trends than at higher precisions; however, the current anal-  
 244 ysis did not highlight one precision that consistently provides the most accurate estimate of the  
 245 trends. This may however become determinable in an analysis of synthetic data with variance  
 246 structures that are manipulated in a more consistent manner.

247 An analysis with a large number of variables as shown here is bound to have a medley of complex  
 248 interactions between the various statistics being measured; however, much of the range seen in the  
 249 results of the GLS models can be well explained by the influence of one independent variable,  
 250 or two operating in concert, as we have shown above. The most important of these variables has  
 251 clearly been length.

252 As the real time series used to generate the data for this study consist predominantly of time  
 253 series greater than 300 months in length and recorded at a data precision of 0.5 °C, we would be  
 254 remiss not to investigate the interaction between the increase in accuracy provided by a lengthy  
 255 time series, against the decrease caused by a data precision of 0.5 °C. In other words, at what  
 256 point does a model fitted to a longer time series, with less precise measurements (thermometer),  
 257 become as accurate as a time series with more precise measurements (UTR)? Figure 7 shows how

varied the results become when a precision of  $0.5^{\circ}\text{C}$  is used and we see here that when these low resolution time series have a shallow slope of  $0.05^{\circ}\text{C dec}^{-1}$ , a fitted model requires 24 months of additional data on average to have a comparable level of accuracy to a model fitted to data recorded at a precision of  $0.1^{\circ}\text{C}$ . This difference in length decreases to 16 months when a larger slope  $0.20^{\circ}\text{C dec}^{-1}$  is used.

#### 4. Discussion

We have shown in this study that although a range of variables exist that may have an impact on the accurate and significant detection of long term trends in time series, the primary concern of any dataset is the length of the time series it consists of.

Whereas smaller SD values in the time series provided models with better  $p$ -values, as seen in Figure 4, it was found that the effect of length on the significance of the detected trends and the accuracy of the models was greater. This implies that if one is sampling seawater temperature in a highly variable area, collecting an additional decade of data will likely aid in the detection of significant trends. It is therefore more important to the detection of long term trends to establish a successfully and regularly sampled time series than the natural variability of the seawater temperatures in the study area.

That there is a significant relationship between the  $p$ -value of the modelled trend and the NA% of a time series is an important finding. However, the directionality of this relationship is not the same for all long term trends. The amount of missing data in a time series affects the behavior of the GLS model differently depending on the steepness of the slope present in the data. With the detection of steeper slopes being negatively impacted by greater amounts of missing data, and shallow slopes appearing more significant. That this difference in the effect of missing data begins at 5%NA, we strongly suggest that no time series with more missing data than this be used for long

term climate change research. Furthermore, if the missing data are linearly interpolated this effect becomes even more pronounced and the reported significance of all trends increases dramatically (See Appendix). This means that linear interpolation is not an acceptable method of filling in missing data in a time series analysis and should be avoided where possible. This creates an unfortunately strict requirement on the quality of time series, as many *in situ* time series may have greater than 5%NA (cite?). Therefore it is our recommendation that further research be conducted on successful methods of interpolating missing values so as not to unduly affect the significance and accuracy of fitted models.

One may see in Figure 2 that the optimal length of a time series for the accurate detection of a known slope is roughly 400 months, 33 years. Figure 3 also shows that as a time series progresses from 30 to 40 years the variance in the accuracy of the modelled trends decreases appreciably. Again in Figure 4 and Figure 5 the effect of length, shown in these two figures as a tertiary variable, is evident. This finding is both positive and negative in that the length of a time series is firmly under the control of the investigator performing the study. If one must investigate decadal trends in an area of coast with very large ranges in temperature, sampling over a greater period of time will overrule the effect of this natural variance. Unfortunately, there is nothing one may do to expedite the collection of a time series. While it is true that time waits for no man, it will not speed up for one either.

In addition to the finding that time series >30 years in length are optimal for use in studies of long term trends is the finding that time series <20 years in length should be avoided where possible. One may see in Figure 3 that below this decadal threshold the accuracy of modelled trends deteriorates rapidly. This is an important consideration as many studies use *in situ* time series that are shorter than 10 years when relating temperature to other biotic or abiotic variables (cite?).

305 Much focus has been given to the difference in accuracy of models based on the steepness of  
306 the slope present. Whereas the accuracy of the models does indeed increase proportionately, the  
307 detected slope increased linearly with the given slope for the overwhelming majority of the time  
308 series in this study. This means that if the model detected a slope of say  $0.01^{\circ}\text{C dec}^{-1}$  when  
309 the actual slope of the data was  $0.00^{\circ}\text{C dec}^{-1}$ , whenever a steeper slope was added to that same  
310 time series, the detected slope would increase linearly with it. Using the aforementioned example,  
311 a given slope of  $0.05^{\circ}\text{C dec}^{-1}$  would then be modelled as  $0.06^{\circ}\text{C dec}^{-1}$  and a given slope of  
312  $0.20^{\circ}\text{C dec}^{-1}$  would be modelled as  $0.21^{\circ}\text{C dec}^{-1}$ . So while the accuracy of the model does  
313 indeed improve proportionately to the given slope, the added slope itself is not actually increasing  
314 the true accuracy of the model. *I'm not really sure what good the above paragraph is but I think it's*  
315 *pretty interesting and there is definitely something important to be taken away from that finding.*

316 We have demonstrated exhaustively that as the steepness of a slope increases, the ability for it to  
317 be modelled accurately increases, too. One may see in Figure 4 that the GLS model used here is  
318 not able to detect trends that are significantly different from zero unless a slope of  $0.20^{\circ}\text{C dec}^{-1}$   
319 exists within the data. This finding is somewhat discouraging as most global analyses of decadal  
320 SST change estimate a trend closer to  $0.1^{\circ}\text{C dec}^{-1}$ , meaning that the slopes present in most real  
321 time series are unlikely to be detected as significant, even if they do indeed exist. It is for this  
322 reason that we have stressed the importance of the accuracy of the models, and not only their  
323 significance. Indeed, the  $p$ -value given for the slope in a model does not show how well the  
324 model detects the true trend in the data (known *a-priori* in this study), but if the detected trend is  
325 significantly different from  $0^{\circ}\text{C dec}^{-1}$ . This is not particularly useful for applying the results of  
326 climate change research more broadly to biotic interests. That a long term trend does exist, may  
327 be accurately detected by a model, and related to an observed change in the natural world, such as

range expansion in coastal kelp forests (cite: Bolton), is more important than whether or not the model can show if that trend is significantly different from  $0^{\circ}\text{C dec}^{-1}$ .

Overall, the precision of measurements had a negligible effect on most aspects of this study. The many forms of variance discussed in this paper changed almost imperceptibly as measurement precision was decreased. This is a positive finding as there are many *in situ* datasets that contain time series recorded at lower precisions, such as that found in Smit et al. (2013), which was built upon for this study.

One of the original motivators for this paper was to investigate the effect measurement precision had on a time series ability to assess long-term climate change in order to validate the use of the low precision  $0.5^{\circ}\text{C}$  thermometer data. Whereas the precision of these data is below the current standard for climate change research, the length of the time series measured with these instruments makes them a valuable asset. We have shown that the negative effect low precision has on the accuracy of a model can be adjusted for with an additional 24 months of data. The average length of the thermometer time series in the South African Coastal Temperature Network (SACTN), from which the 84 time series used in this study were drawn, is 349 months. The average length of the UTR time series is 167 months. Given this difference in the lengths of the time series, even after correcting for the negative effect of low measurement precision, the time series collected with thermometers are more useful for climate change research than the UTR time series within the SACTN.

The meta-data pertaining to these older temperature records and to those that came before, such as the instrumentation used and the motivation behind the levels of precision at which the data were recorded, have over time been lost, highlighting the issues of staff rotation in government departments and the importance of implementing meta-data standards at a very early stage in any monitoring programme. An additional issue with these older time series is that there has been no



352 effort to enforce instrument fidelity per site, and worse, the types of instruments (e.g. going from  
353 mercury to alcohol thermometers) is not recorded. Therefore the effects that this may have on the  
354 time series cannot be quantified in this paper.

355 *RWS: None of this text has been edited. I must still do so.*

## 356 5. Conclusion

357 We draw several key conclusions:

- 358 1. There is not a significant relationship between the goodness of fit ( $R^2$ ) of a linear model to a  
359 time series and the NA% of that time series when the NAs are filled in via linear interpolation.  
360 This is an important finding as it means that, within reason, linear interpolation may be used  
361 to fill gaps in a time series before applying any time series analysis methods.
- 362 2. Length has the largest effect on the goodness of fit ( $R^2$ ) of the decadal trend and natural  
363 variability (SD) has the largest effect on the significance ( $p$ ) of the trend detected.
- 364 3. There is a predictable decrease in the goodness of fit ( $R^2$ ) of a linear model to the trend line of  
365 a time series as it extends from 10 to 20 years in length. The goodness of fit ( $R^2$ ) then begins  
366 to increase once the time series becomes roughly 30+ years long. Analyses of time series at  
367 or under 10 years in length should be interpreted with extreme caution in spite of them often  
368 having strong  $R^2$  values.
- 369 4. Within the first decade of a time series, if the temperatures within the last few months move  
370 strongly in the opposite direction from the prevailing trend, the linear model used to detect the  
371 trendline may show an abrupt change in direction (i.e. a positive trend can become negative  
372 and *vice versa*).

5. After the first decade of data, the changes detected in almost all trends for all 105 time series become more gradual; however, many trend lines still change direction over the course of the following two decades.
6. It is at these changes in direction that the  $p$ -values for the time series plummet, though generally they tend to follow the same pattern of becoming weaker and then slowly stronger over time, as we see in the  $R^2$  values.
7. There is a slight linear decrease in  $R^2$  as the natural thermal variability (SD) of seawater increases; however, the decrease in  $p$ -values is larger and more rapid.
8. A precision greater than  $0.5\text{ }^{\circ}\text{C}$  is not required to confidently detect the long-term trend in a time series. This is an important consideration as many studies investigating the effects of climate change (e.g. Grant et al. 2010; Scherrer and Körner 2010; Lathlean and Minchinton 2012) do use lower precision  $0.1\text{ }^{\circ}\text{C}$  data. That being said, a precision of  $0.001\text{ }^{\circ}\text{C}$  or  $0.01\text{ }^{\circ}\text{C}$  is preferable over  $0.5\text{ }^{\circ}\text{C}$ . In fact, because the results from the higher precision of  $0.001\text{ }^{\circ}\text{C}$  were almost identical to the  $0.5\text{ }^{\circ}\text{C}$  tests, the higher precision is only necessary when one needs to identify trends at a precision of  $0.01\text{ }^{\circ}\text{C}$  or greater (Karl et al. 2015). This finding means that older, lower precision data may be combined with newer higher precision data within the same time series without concern that the reduced overall data precision will have a large negative impact on the time series ability to detect decadal trends. Indeed, extending time series in this way will only serve to make them more dependable as length is the primary criteria through which one should initially assess a time series ability to detect climate change before refining ones assumptions with any statistical analyses.

9. Decreasing the precision of measurements to greater than 0.1 °C has almost no appreciable effect on a time series ability to detect a long term trend, provided that the reported effect size matches the level of precision by the instruments.

We understand that time series of >30 years may be exceedingly rare. Therefore, while we move forward as a scientific community investigating the issues of climate change, the increasing length and continuity of any current and future time series must be ensured in order to construct and maintain a clear understanding of the trends in changing temperature that are occurring throughout Earth's oceans.

*Acknowledgments.* The authors would like to thank DAFF, DEA, EKZNW, KZNSB, SAWS and SAEON for contributing all of the raw data used in this study. Without it, this article and the SACTN would not be possible. This research was supported by NRF Grant (CPRR14072378735). The authors report no financial conflicts of interests. The data and analyses used in this paper may be found at [https://github.com/schrob040/Trend\\_Analysis](https://github.com/schrob040/Trend_Analysis).

## APPENDIX A

### Effects of linear interpolation

Blurb here about linear interpolation effects.... Figure 8. *RWS - This figure still needs to be updated to the current standard. It is still a rough draft.*

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477 **LIST OF TABLES**

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TABLE 1. The mean values ( $\pm$ SD) of the length, initial SD of the time series, the significance ( $p$ ) of the detected trends, the percentage difference between the slope added *a priori* and the modelled slope (% difference) as well as the standard error (SE) around the detected trend from the 84 time series used in this study. Rows show the effect increasing size of added slopes has on the results. Values shown here were derived only from the data rounded to a precision of 0.001 °C

added slope (°C dec <sup>-1</sup> )	$p$ -value of trend	% difference	SE of trend
0.00	0.86 $\pm$ 0.13	NA	2.51e <sup>-3</sup> $\pm$ 2.40e <sup>-3</sup>
0.05	0.76 $\pm$ 0.16	0.86 $\pm$ 145.41	2.51e <sup>-3</sup> $\pm$ 2.40e <sup>-3</sup>
0.10	0.62 $\pm$ 0.23	0.43 $\pm$ 72.71	2.51e <sup>-3</sup> $\pm$ 2.40e <sup>-3</sup>
0.15	0.48 $\pm$ 0.26	0.27 $\pm$ 48.45	2.51e <sup>-3</sup> $\pm$ 2.40e <sup>-3</sup>
0.20	0.37 $\pm$ 0.28	0.20 $\pm$ 36.34	2.51e <sup>-3</sup> $\pm$ 2.40e <sup>-3</sup>



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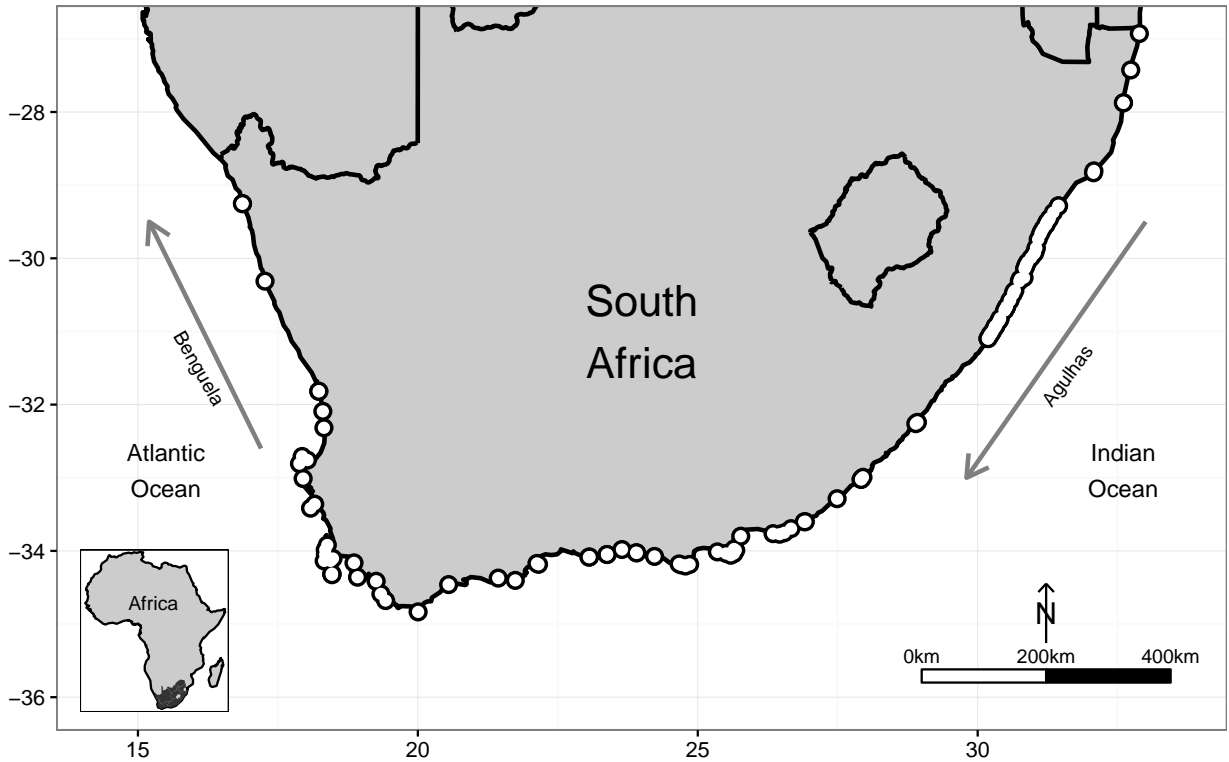


FIG. 1. Location and instrument types used to sample each time series available for use in this study. In the legend, ‘new’ shows the underwater temperature recorder (UTR) time series that were recorded entirely with the newer UTRs that have a high precision of 0.001 °C, ‘old’ refers to UTR time series that were recorded, at least in part, with older UTRs and have data with precisions lower than 0.001 °C. The ‘thermo’ label shows the location of the thermometer time series.

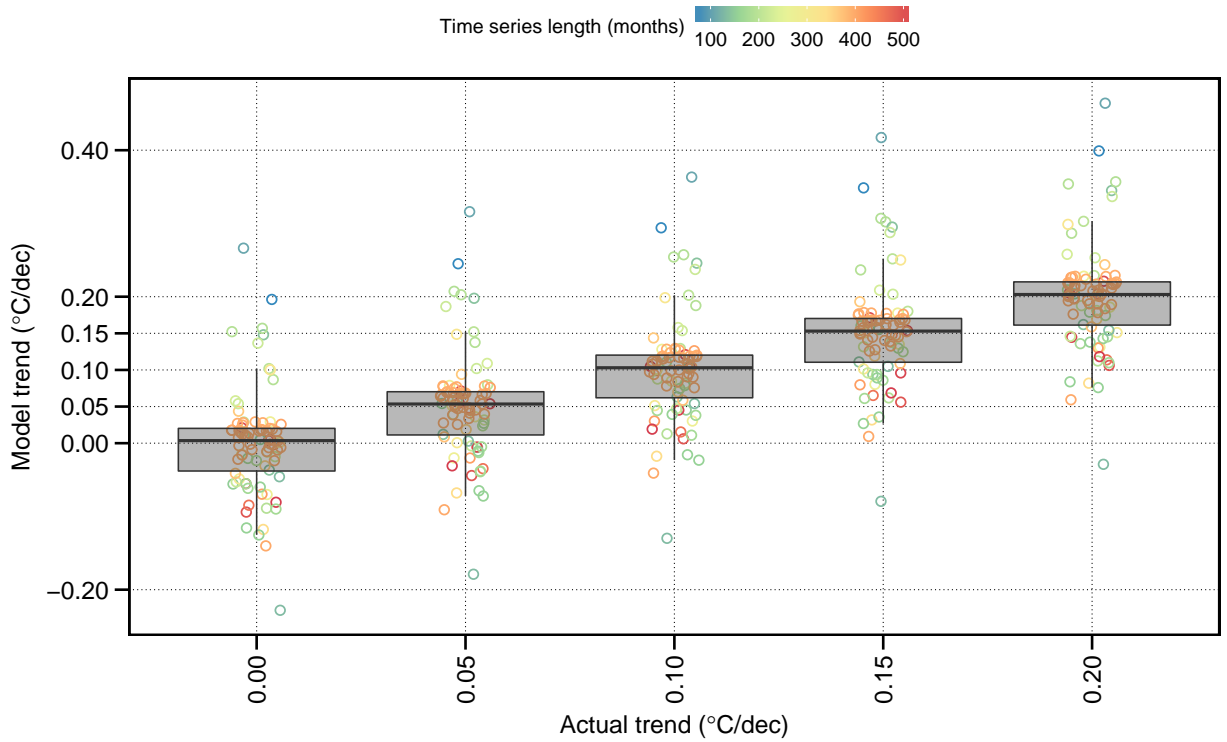


FIG. 2. The effect of time series length on the ability of the GLS model to accurately detect the trend added to each time series. The box-and-whisker plots show the first and third quartile as the extremities of the boxes, the median is shown as the horizontal line within each box, and the minima and maxima are indicated by the whiskers. Points indicate the spread of the actual data points and their colors are scaled according to the length of the time series.

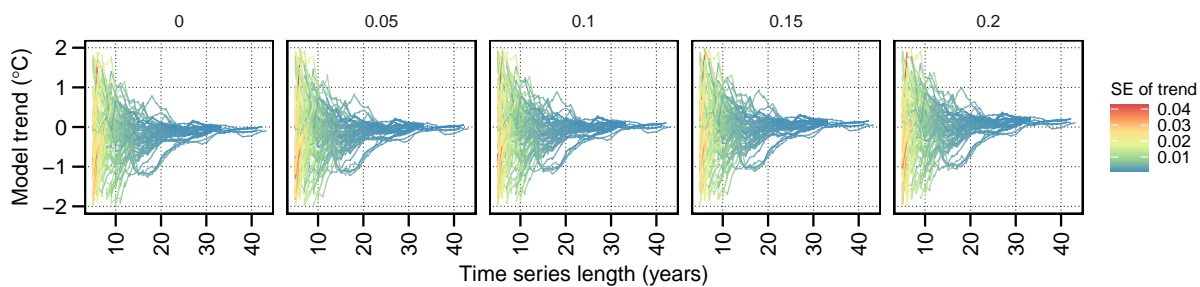


FIG. 3. The relationship between the length of a time series, the size of the modeled trend and its the standard error (SE). Each individual line shows the modeled trend for one of the 84 sites used in this analysis to which a model was fitted iteratively as the time series length was ‘grown’ from 5 years in length to the maximum duration available for the site.

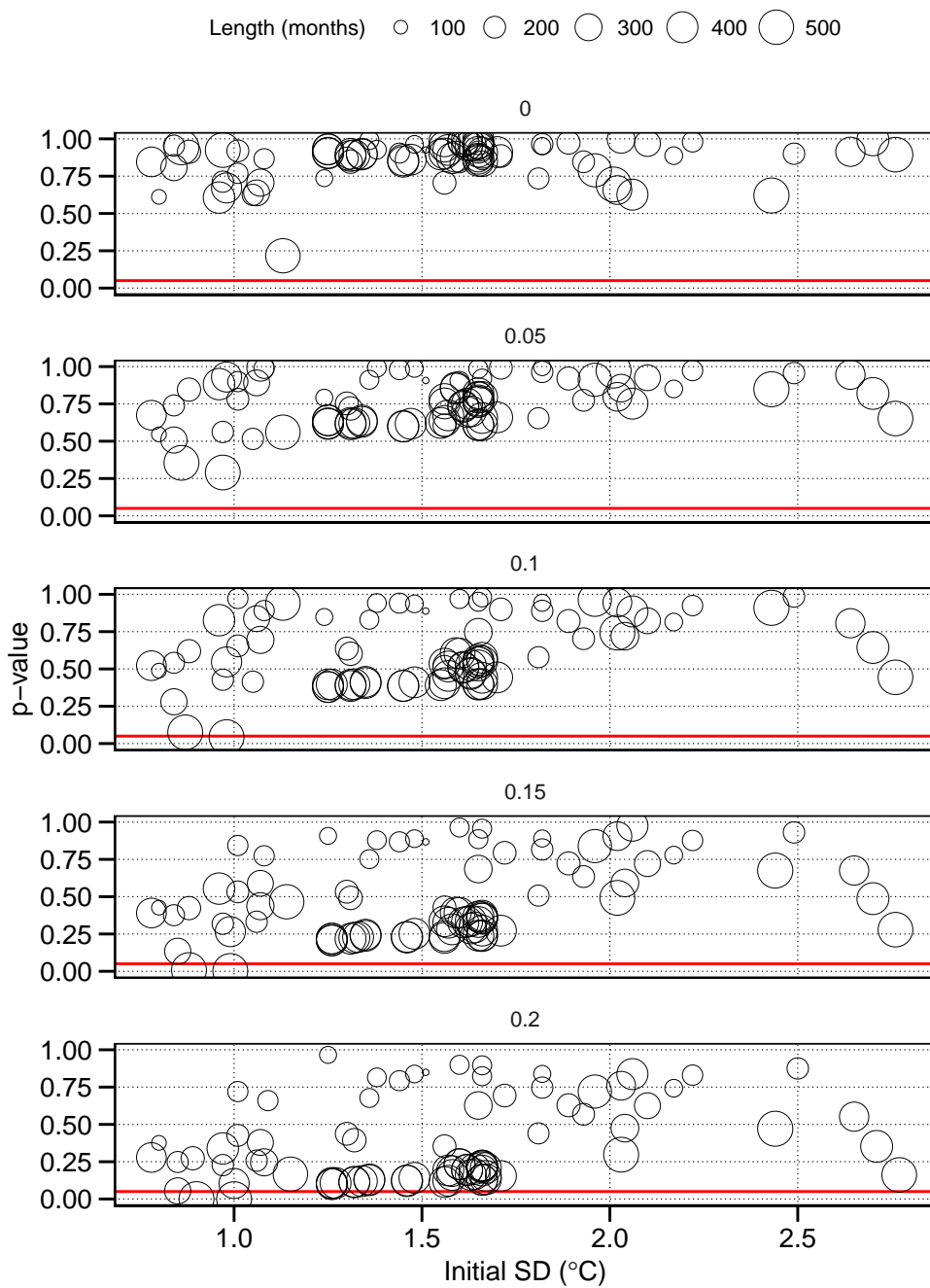


FIG. 4. The effect of the natural variation of a time series on the significance of the modelled trends estimated by the GLS. The size of the symbols are scaled proportionally to the time series length, with longer time series shown as larger circles.

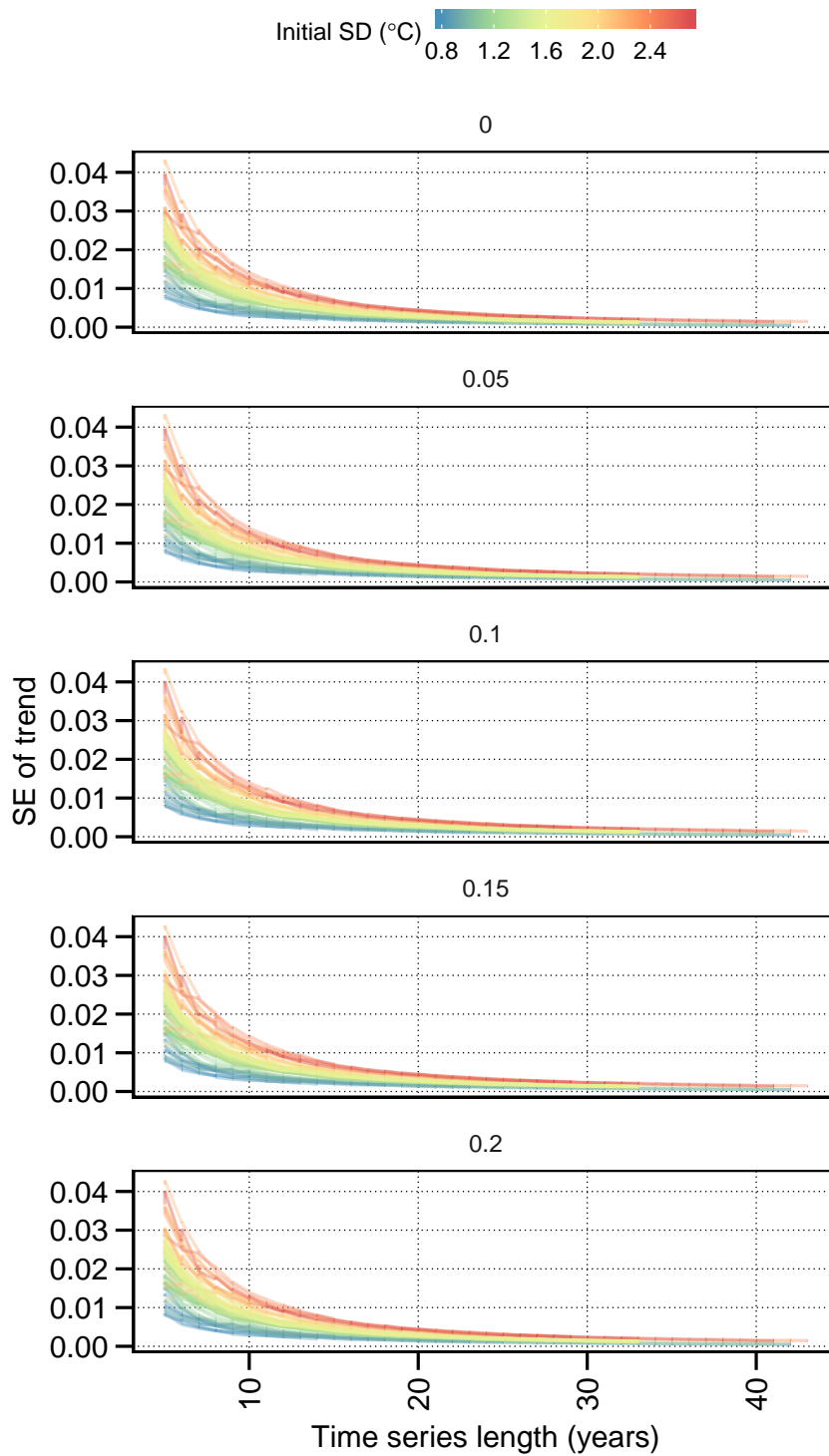


FIG. 5. The relationship between the effect of the initial SD of a time series on the SE of a modelled trend,  
controlled for by the length of the time series.

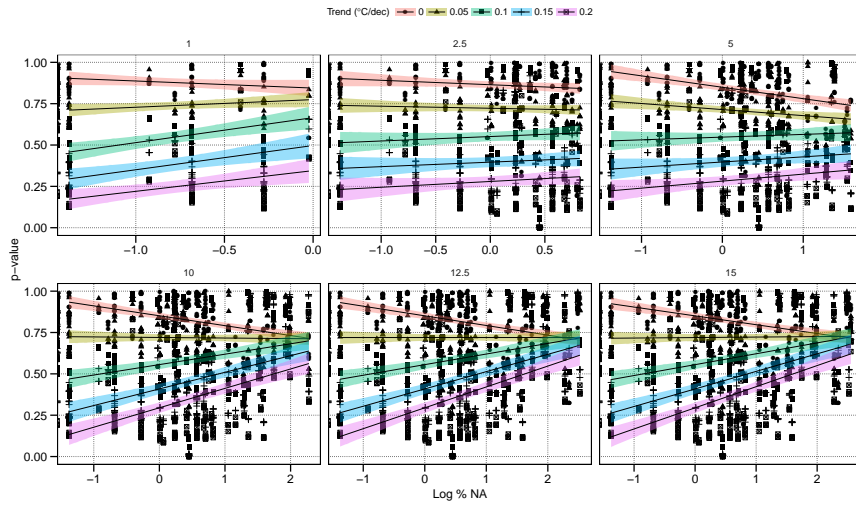


FIG. 6. The relationship between %NA and the significance of a fitted trend. Each panel shows the effect of an increasingly larger amount of missing values. The the fitted lines and 95% confidence intervals represent each of the five decadal trends assessed.

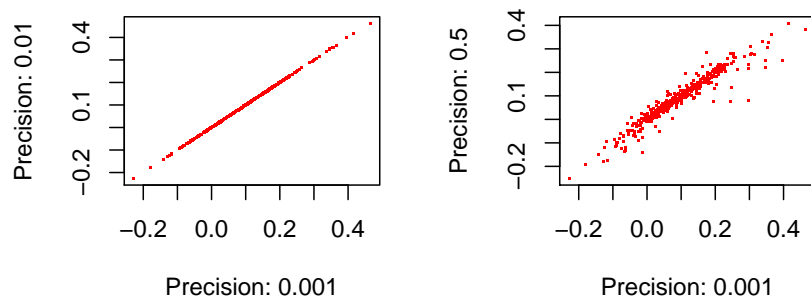


FIG. 7. The minimal effect of rounding from 0.001 °C to 0.01 °C may be seen in the panel on the right. The panel on the left shows that rounding from a precision of 0.001 °C to 0.5 °C has a more appreciable effect.



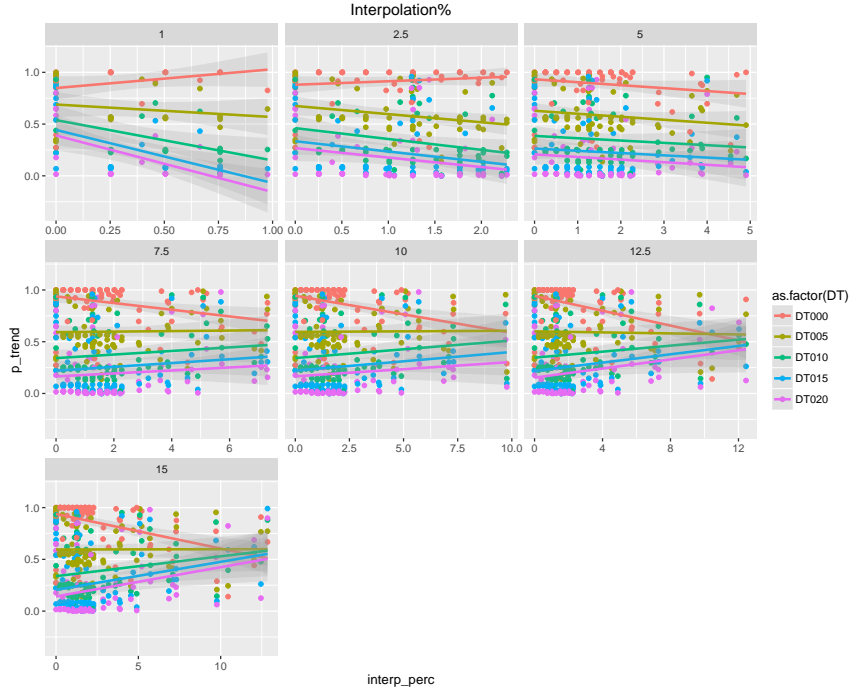


FIG. 8. Similar to Figure 6, this figure shows the effect missing data have on the significance of the slopes detected by GLS however; the missing values in the time series have been filled here via linear interpolation. The effect this has on the significance of the modeled trends is both immediate and dramatic. The behaviour of the quantity of interpolated data also differs from the effect of data left simply as NA. At lower levels of interpolation, missing data actually aid in the fitting of a more significant trend line. This phenomena reverses around 5%NA when the relationship becomes negative, meaning that as the amount of interpolated data increase, the significance of the fitted trend decreases.