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A statistical method for the attribution of change-points in segmentation of IWV difference time series

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Introduction

1. GPS IWV series contains knownequipment changes, but it's hard to see any induced IWV changes

2. Differenced series (GPS-ERA) is segmented using the statistical method (GNSSseg package)*

3. Some detected change points are "close" to known equipment changes and others are not...

Problem: are the change-points due to GPS or to ERA ?

=> Attribution = procedure used to decide between GPS and ERA

* GNSSseg R package available on the CRAN



Attribution method: test of 6 series of differences



Main station: **G**, **E** Nearby station: **G'**, **E'**

-> 6 differences

1. For each series of difference, estimate offset and perform a significance test

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-> 6 differences

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Test results

	Tru	uth				Test r s	sults						
				1	2	3	4	5	6				
G	E	G′	E	G-E	G-G'	G-E	E-E'	G'-E'	G'-E				
-1	0	0	0	-1	-1	-1	0	0	0				
-1	0	0	1	-1	-1	-1	-1	-1	0				
-1	0	0	-1	-1	-1	0	1	1	0				
-1	0	1	0	-1	-1	-1	0	1	1				
-1	0	1	1	-1	-1	-1	-1	0	1				
0	1	0	0	-1	0	0	1	0	-1				

Attribution method: test of 6 series of differences



Main station: **G**, **E** Nearby station: **G'**, **E'**

-> 6 differences

1. For each series of difference, estimate offset and perform a significance test

2. Combine the results from 6 tests to predict in which series the offset occured

Test r	esult												
	Tr	uth		$1\Box$			Test r	sults					
					1	2	3	4	5	6			
G	E	G′	E′		G-E	G-G'	G-E	E-E'	G'-E'	G'-E			
-1	0	0	0		-1	-1	-1	0	0	0			
-1	0	0	1		-1	-1	-1	-1	-1	0			
-1	0	0	-1		-1	-1	0	1	1	0			
-1	0	1	0	11	-1	-1	-1	0	1	1			
-1	0	1	1		-1	-1	-1	-1	0	1			
0	1	0	0		-1	0	0	1	0	-1			
•													
			1100										

Attribution method: logical table

Two fundamental rules:

(R1) It is unlikely that a change-point in the nearby GNSS series (G') occurs at the same time as a change-point in the main GNSS series (G) or ERA (E)

$$P(G' \neq 0 | G \neq 0 \cup E \neq 0) = 0.1$$

(R2) It is likely that change-points in the reanalysis occur simultaneously with a large spatial extent

$$P(E = E') = 0.9$$

Marginal probability: P(G=0 or E=0) = 0.225 and P(G=1, E=-1) = 0.05, P(G=-1, E=1) = 0.05

Γ		Tru	th		Conditional probability	Joint probability				Logica	l table					1	Truncat	ed table	9	
	G	Е	G'	Ε'	P(G', E' G, E)	P(G, E, G', E')		G-E	G-G'	G-E'	E-E'	G'-E'	G'-E		G-E	G-G'	G-E'	E-E'	G'-E'	G'-E
1	1	0	0	0	0,81	0,18225	1	1	1	1	0	0	0	1	. 1	1	1	0	0	0
2	1	0	0	1	0,045	0,010125	2	1	1	0	-1	-1	0	2	1	1	0	-1	-1	0
3	1	0	0	-1	0,045	0,010125	3	1	1	2	1	1	0	3	1	1	1	1	1	0
	1	0	1	0	0,045	0,010125	4	1	0	1	0	1	1		1	0	1	0	1	1
	1	0	1	1	0,0025	0,0005625	5	1	0	0	-1	0	1		1	0	0	-1	0	1
4	1	0	1	-1	0,0025	0,0005625	6	1	0	2	1	2	1	4	1	0	1	1	1	1
5	1	0	-1	0	0,045	0,010125	7	1	2	1	0	-1	-1	5	1	1	1	0	-1	-1
6	1	0	-1	1	0,0025	0,0005625	8	1	2	0	-1	-2	-1	6	1	1	0	-1	-1	-1
7	1	0	-1	-1	0,0025	0,0005625	9	1	2	2	1	0	-1	7	1	1	1	1	0	-1
8	0	-1	0	0	0,045	0,010125	10	1	0	0	-1	0	1	8	1	0	0	-1	0	1
9	0	-1	0	1	0,045	0,010125	11	1	0	-1	-2	-1	1	9	1	0	-1	-1	-1	1
10	0	-1	0	-1	0,81	0,18225	12	1	0	1	0	1	1	10	1	0	1	0	1	1

Attribution method: outline

For each change-point detected with the segmentation tool (GNSSseg) in the **G-E** series of a main station:

Select a set of **nearby** stations limit: 200 km (H), 500 m (V) Each nearby station: **G' - E'** Test the significance of the jump in 6 series of differences and predict the result for each pair: main & nearby

Aggregate results from several nearby stations

Segment theForm 6G'-E' series(G-E, G-

Coincident change-points in G'-E' (+/-10 days) Form 6 series of differences (G-E, G-G', G-E'...)

Limited time window where series are homogeneous
Height difference correction
Outlier screening For each of the 6 series:

- **Fit a mode**l including a jump at the position of the change-point

+ Take heteroscedasticity and autocorrelation of the series into account

- Test if the estimated jump is significant (level 5%)

Predict the cause(s) of the change-point in the 4 base series (G, E, G', E'):

 - Combination of 6 test results
 - Need a statistical method because some test results may be wrong

Real data characterization: heteroscedasticity



Window size 60 days

Real data characterization: heteroscedasticity



Window size 60 days

	Mean o	of MSD	Range of MSD (%)
Distance	< 50 km	> 50 km	
G–E	0.7 ± 0.26		72 ± 20
G'-E'	0.66 ± 0.24		67 ± 19
G–G'	0.52 ± 0.17	1.31 ± 0.47	63 ± 21
E-E'	0.41 ± 0.17	1.26 ± 0.47	73 ± 26
G–E'	0.82 ± 0.21	1.38 ± 0.46	67 ± 21
G'–E	0.83 ± 0.26	1.39 ± 0.46	66 ± 20

Full dataset (494 pairs)

- GPS = 55 IGS stations, CODE REPRO2015 solution
- GPS' = 628 nearby stations, NGL repro3 solution
- ERA, ERA' = ECMWF reanalysis ERA5

Real data characterization: autocorrelation

1) Identification of noise model



(R forecast::auto.arima, Hyndman 2008)

Real data characterization: autocorrelation

1) Identification of noise model



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2) Estimation of noise model coefficients

series	AR(1)	MA(1)	ARM	A(1,1)
Coefficien	ts phi	theta	phi	theta
G-E	0.30	0.00	0.59	-0.33
G'-E'	0.33	0.22	0.61	-0.38
G-G'	0.33	0.19	0.65	-0.31
E-E'	0.31	0.21	0.34	0.23
G-E'	0.33	0.24	0.59	-0.24
G'-E	0.32	0.21	0.57	-0.28

coefficients are estimated by the MLE (R: arima)

Regression methods



FGLS regression and test



Performance assessment with simulations



Test results for real data

-1

0



Distance < 50 km

- GPS = 55 IGS stations, CODE REPRO2015 solution
- GPS' = 628 nearby stations, NGL repro3 solution
- ERA, ERA' = ECMWF reanalysis ERA5

Test results for real data



Distance < 50 km

Distance > 50 km , < 200km



Full dataset (494 pairs)

- GPS = 55 IGS stations, CODE REPRO2015 solution
- GPS' = 628 nearby stations, NGL repro3 solution
- ERA, ERA' = ECMWF reanalysis ERA5

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Predictive rule construction



Predictive rule: cross-validation



Prediction results with real data

Significance level: 0.05

Most frequent predicted configurations:

- 1 and 15: offset in GPS (41%)
- 31 and 35: offset in GPS, ERA, and ERA' (25 %)
- 10 and 23: offset in ERA and ERA' (15 %)
- 8 and 22: offset in ERA



Example of test and prediction result



Prediction results with real data: 1% sig. level

Most frequent predicted configurations:

- 1 and 15: offset in GPS $41\% \rightarrow 48\%$
- 31 and 35: offset in GPS, ERA, and ERA'
 25 % →10%
- 10 and 23: offset in ERA and ERA'
 15 % → 22%
- 8 and 22: offset in ERA $7\% \rightarrow 15\%$



Conclusion and Perspectives

Conclusions on results:

- 1. On the regression test:
- Heteroskedasticity and autocorrelation are modelled properly with an iterative FGLS procedure
- *FGLS* works better than the OLS-HAC when the noise has both 2 features
- 2. On the predictive rule: *Random Forest* outperforms other methods and is able to predict the correct configuration
- Result on real data
 48% changepoints are attributed to G,
 22% E and E', 10% coincident G,E and E'

Perspectives

- 1. Improve the attribution:
- Test the proposed method on a bigger data set
- Improve the robustness and the power of the test procedure by **selecting nearby stations** (distance, length, gaps, etc)
- Refine the aggregative rule (currently based on the distance and number of occurrences of a configuration) when several nearby stations are available
- 2. Homogenize a more recent (repro3) and denser network to estimate regional and global IWV trends
- 3. Compare the results to various state-of-the art reanalyses (ERA5, MERRA2, JRA55)

Backup slides



Attribution problem

Attribution is a critical problem in the relative homogenization

Pairwise comparison

(+) Utilizes all stations in the network for comparison

(-)When the nearby station has different climatic conditions, it can introduce errors in the differences observed \rightarrow difficult to detect inhomogeneities and attribute them correctly.

Composite reference

(+) Reduces inhomogeneities in nearby stations by using a composite reference series.
(+) Automatically attributes changepoints to the main series.
() Loss officient when similar inhomogeneities appear

(-) Less efficient when similar inhomogeneities appear in nearby stations or when a large inhomogeneity exists in a single nearby station.

Our study:

- Improved removal of the climatic signal can be achieved by using ERA5 as a reference → efficient segmentation
- Note that the reference may contain inhomogeneities
- An approach, developped for a sparse network (e.g. single nearby station)

Regression model and test

Regression model

$$z_t = \mu + \delta u_t + f_t + e_t$$

offset
$$u_t = \begin{cases} 0, & t \leq t_k \\ 1, & t > t_k \end{cases}$$

$$t = 1, ..., n$$

seasonal bias

$$f_{t} = \sum_{j=1}^{4} a_{j} sin(\frac{2\pi j}{L}t) + b_{i} cos(\frac{2\pi j}{L}t)$$

error $e_{t} = e_{t}^{*}\sigma_{t}$
 $e_{t}^{*} = \phi e_{t-1}^{*} + \theta w_{t-1} + w_{t}$
Matrix formulation: $\mathbf{Z} = \mathbf{X}\boldsymbol{\beta} + \mathbf{e}$
 $\mathbf{e} \sim \mathcal{N}(0, \Sigma_{0})$

Regression solution:

-> need to use a Generalized Least Squares (GLS)

Feasible GLS solution

$$\hat{\beta}_{FGLS} = (X'\hat{\Sigma}_n^{-1}X)^{-1}X'\hat{\Sigma}_n^{-1}\mathbf{z}$$

$$\widehat{Var}[\hat{\beta}_{FGLS}] = (X'\hat{\Sigma}_n^{-1}X)^{-1}$$

$$\hat{\Sigma}_n = \hat{V}_n\hat{C}_n\hat{V}_n \qquad \hat{C}_n \text{ correlation matrix}$$

$$\hat{V}_n = diag(\hat{\sigma}_t^2)$$

Significance test

Null hypothesis

 $H_0:\delta=0$

Test statistic

$$Z_{\delta} = rac{\hat{\delta}}{\hat{\sigma_{\delta}}} \ Z_{\delta} \sim \mathcal{N}(\epsilon)$$

Under null hypothesis

$$\sim \mathcal{N}(0,1)$$

Reject null hypothesis if $|Z_{\delta}| > 1.96$

Logical table & Truncated table

- [Tru	ıth		Conditional probability	Joint probability	1			Logica		1 1	Truncated table								
Ī	G	E	G'	Ε'	P(G', E' G, E)	P(G, E, G', E')	1	G-E	G-G'	G-E'	E-E'	G'-E'	G'-E	1 [G-E	G-G'	G-E'	E-E'	G'-E'	G'-E	
1	1	0	0	0	0,81	0,18225	1	1	1	1	0	0	0	1 1	1	1	1	0	0	0	1
2	1	0	0	1	0,045	0,010125	2	1	1	0	-1	-1	0	2	1	1	0	-1	-1	0	2
3	1	0	0	-1	0,045	0,010125	3	1	1	2	1	1	0	3	1	1	1	1	1	0	3
	1	0	1	0	0,045	0,010125	4	1	0	1	0	1	1		1	0	1	0	1	1	
	1	0	1	1	0,0025	0,0005625	5	1	0	0	-1	0	1		1	0	0	-1	0	1	
4	1	0	1	-1	0,0025	0,0005625	6	1	0	2	1	2	1	4	1	0	1	1	1	1	4
5	1	0	-1	0	0,045	0,010125	7	1	2	1	0	-1	-1	5	1	1	1	0	-1	-1	5
6	1	0	-1	1	0,0025	0,0005625	8	1	2	0	-1	-2	-1	6	1	1	0	-1	-1	-1	6
7	1	0	-1	-1	0,0025	0,0005625	9	1	2	2	1	0	-1	7	1	1	1	1	0	-1	7
8	0	-1	0	0	0,045	0,010125	10	1	0	0	-1	0	1	8	1	0	0	-1	0	1	8
9	0	-1	0	1	0,045	0,010125	11	1	0	-1	-2	-1	1	9	1	0	-1	-1	-1	1	9
10	0	-1	0	-1	0,81	0,18225	12	1	0	1	0	1	1	10	1	0	1	0	1	1	10
11	0	-1	1	0	0,0025	0,0005625	13	1	-1	0	-1	1	2	11	1	-1	0	-1	1	1	11
12	0	-1	1	1	0,0025	0,0005625	14	1	-1	-1	-2	0	2	12	1	-1	-1	-1	0	1	12
13	0	-1	1	-1	0,045	0,010125	15	1	-1	1	0	2	2	13	1	-1	1	0	1	1	13
	0	-1	-1	0	0,0025	0,0005625	16	1	1	0	-1	-1	0		1	1	0	-1	-1	0	
14	0	-1	-1	1	0,0025	0,0005625	17	1	1	-1	-2	-2	0	14	1	1	-1	-1	-1	0	14
	0	-1	-1	-1	0,045	0,010125	18	1	1	1	0	0	0		1	1	1	0	0	0	

Logical table & Truncated table

Г		Tru	uth		Conditional probability	Joint probability				Logica	l table] [Truncat	ed table	е		1
	G	E	G'	Ε'	P(G', E' G, E)	P(G, E, G', E')	[G-E	G-G'	G-E'	E-E'	G'-E'	G'-E] [G-E	G-G'	G-E'	E-E'	G'-E'	G'-E	
15	-1	0	0	0	0,81	0,18225	19	-1	-1	-1	0	0	0	15	-1	-1	-1	0	0	0	15
16	-1	0	0	1	0,045	0,010125	20	-1	-1	-2	-1	-1	0	16	-1	-1	-1	-1	-1	0	16
17	-1	0	0	-1	0,045	0,010125	21	-1	-1	0	1	1	0	17	-1	-1	0	1	1	0	17
18	-1	0	1	0	0,045	0,010125	22	-1	-2	-1	0	1	1	18	-1	-1	-1	0	1	1	18
19	-1	0	1	1	0,0025	0,0005625	23	-1	-2	-2	-1	0	1	19	-1	-1	-1	-1	0	1	19
20	-1	0	1	-1	0,0025	0,0005625	24	-1	-2	0	1	2	1	20	-1	-1	0	1	1	1	20
	-1	0	-1	0	0,045	0,010125	25	-1	0	-1	0	-1	-1		-1	0	-1	0	-1	-1	
21	-1	0	-1	1	0,0025	0,0005625	26	-1	0	-2	-1	-2	-1	21	-1	0	-1	-1	-1	-1	21
	-1	0	-1	-1	0,0025	0,0005625	27	-1	0	0	1	0	-1		-1	0	0	1	0	-1	
22	0	1	0	0	0,045	0,010125	28	-1	0	0	1	0	-1	22	-1	0	0	1	0	-1	22
23	0	1	0	1	0,81	0,18225	29	-1	0	-1	0	-1	-1	23	-1	0	-1	0	-1	-1	23
24	0	1	0	-1	0,045	0,010125	30	-1	0	1	2	1	-1	24	-1	0	1	1	1	-1	24
	0	1	1	0	0,0025	0,0005625	31	-1	-1	0	1	1	0		-1	-1	0	1	1	0	
	0	1	1	1	0,045	0,010125	32	-1	-1	-1	0	0	0		-1	-1	-1	0	0	0	
25	0	1	1	-1	0,0025	0,0005625	33	-1	-1	1	2	2	0	25	-1	-1	1	1	1	0	25
26	0	1	-1	0	0,0025	0,0005625	34	-1	1	0	1	-1	-2	26	-1	1	0	1	-1	-1	26
27	0	1	-1	1	0,045	0,010125	35	-1	1	-1	0	-2	-2	27	-1	1	-1	0	-1	-1	27
28	0	1	-1	-1	0,0025	0,0005625	36	-1	1	1	2	0	-2	28	-1	1	1	1	0	-1	28

Logical table & Truncated table

		Tru	uth		Conditional probability	Joint probability		Logical table] [Truncated table						
Γ	G	E	G'	Ε'	P(G', E' G, E)	P(G, E, G', E')		G-E	G-G'	G-E'	E-E'	G'-E'	G'-E	[G-E	G-G'	G-E'	E-E'	G'-E'	G'-E	
29	1	-1	0	0	0,045	0,00225	37	2	1	1	-1	0	1	29	1	1	1	-1	0	1	29
30	1	-1	0	1	0,045	0,00225	38	2	1	0	-2	-1	1	30	1	1	0	-1	-1	1	30
31	1	-1	0	-1	0,81	0,0405	39	2	1	2	0	1	1	31	1	1	1	0	1	1	31
32	1	-1	1	0	0,0025	0,000125	40	2	0	1	-1	1	2	32	1	0	1	-1	1	1	32
- 1	1	-1	1	1	0,0025	0,000125	41	2	0	0	-2	0	2	33	1	0	0	-1	0	1	
	1	-1	1	-1	0,045	0,00225	42	2	0	2	0	2	2	34	1	0	1	0	1	1	
33	1	-1	-1	0	0,0025	0,000125	43	2	2	1	-1	-1	0	35	1	1	1	-1	-1	0	33
	1	-1	-1	1	0,0025	0,000125	44	2	2	0	-2	-2	0	36	1	1	0	-1	-1	0	
	1	-1	-1	-1	0,045	0,00225	45	2	2	2	0	0	0	37	1	1	1	0	0	0	
34	-1	1	0	0	0,045	0,00225	46	-2	-1	-1	1	0	-1	38	-1	-1	-1	1	0	-1	34
35	-1	1	0	1	0,81	0,0405	47	-2	-1	-2	0	-1	-1	39	-1	-1	-1	0	-1	-1	35
36	-1	1	0	-1	0,045	0,00225	48	-2	-1	0	2	1	-1	40	-1	-1	0	1	1	-1	36
37	-1	1	1	0	0,0025	0,000125	49	-2	-2	-1	1	1	0	41	-1	-1	-1	1	1	0	37
	-1	1	1	1	0,045	0,00225	50	-2	-2	-2	0	0	0	42	-1	-1	-1	0	0	0	
	-1	1	1	-1	0,0025	0,000125	51	-2	-2	0	2	2	0	43	-1	-1	0	1	1	0	
38	-1	1	-1	0	0,0025	0,000125	52	-2	0	-1	1	-1	-2	44	-1	0	-1	1	-1	-1	38
	-1	1	-1	1	0,045	0,00225	53	-2	0	-2	0	-2	-2	45	-1	0	-1	0	-1	-1	
	-1	1	-1	-1	0,0025	0,000125	54	-2	0	0	2	0	-2	46	-1	0	0	1	0	-1	