Some applications of EVA in climate science

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Outline



 Observed trends Extremes in models – Historical - Projected Detection and attribution of human influence Discussion



Methods

- Mostly
 - Block maximum approach to EVA → GEV distribution
 - Annual blocks of daily values
 - Point wise (spatial dependence not modelled)
 - Fitted via maximum likelihood with a "feasibility" constraint
 - Often with one or more GEV parameters dependent upon a covariate

Trends in annual precip extremes Westra et al, 2013, J Climate







Observed local trends



- 8376 stations with > 30 yrs data, median length 53 yrs
- Significant positive (8.5% of stations, expect 2.5%)
- Significant negative (2.2% of stations, expect 2.5%)
- Rejection rate similar everywhere





Link with global mean temperature

- Use global mean temperature as a covariate in an extreme value analysis using the GEV distribution
- 64% of locations show a positive association
- Estimate of mean sensitivity over land is ~7%/K







Questions arising...

- Is the apparent correlation spurious?
 - Would the Dow Jones Industrial Average correlate as well?
 - Co-integrating models used by econometricians do not extend easily to extremes ...
- Need to use physical reasoning
 - Ensure that there is a physical basis for association with temperature
 - Explain why other explanations less plausible
- We'll come back to this ...

Extreme precipitation in CMIP5 Kharin et al, 2013, Climatic Chang See also Sillmann et al, 2013a,b, JGR

Photo: F.





Mean daily precipitation in the MIROC4h grid box centered on 49.1N, 123.2W (Vancouver)







Mean observed precipitation in regions of increasing size centered on 49.14189N, 123.1875W



45km x 60km (40 stations) 135km x 180km (133 stations) 225km x 300km (160 stations) 315km x 420km (196 stations)

Mean modeled precipitation in regions of increasing size centered on 49.14189N, 123.1875W







20-year 1-day precip events (1986-2005)



- Models compare reasonably well with reanalyses in mid-latitudes
- Great uncertainty in the tropics
- Note that precipitation is a "Type C" reanalysis product (i.e., no direct observational constraints and thus reanalysed values are predominately determined by the model)





Zonal means of 20-yr 5-day events



- Median model (not shown) compares quite well with GPCP and CMAP
- Models compare reasonably well with reanalyses at mid-latitudes
- Question of whether models reproduce precip correctly on resolved scales remains open

Projections







CMIP5 RCP4.5 precipitation projections

Change in 20-yr extremes relative to 1986-2005









CMIP5 Projections of 20-yr 1-day events





CMIP5 precipitation sensitivity

Planetary sensitivity of 20-year extremes

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Sensitivity of global mean precipitation

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Detection of human influence

Min et al, 2011, Nature Zhang et al, 2013, submitted





Standard D&A paradigm

$$\mathbf{Y} = \sum_{i=1}^{s} (\mathbf{X}_{i} - \boldsymbol{\delta}_{i})\beta_{i} + \boldsymbol{\varepsilon}$$

- Approaches for extremes
 - Indices + standard paradigm
 - Transform + standard paradigm
 - Use standard paradigm to make inferences about changing extreme value distribution parameters
 - Include covariates in EV distribution parameters



Min et al., 2011, Nature

PI Trends (RX1D; 1951-1999)



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Detection results – 1951-1999



• ANT scaling factors near 2-3

→ model responses to ANT underestimated

0

Zhang et a., 2013, submitted



PI Trends (RX1D; 1951-2005)

OBS (HadEX2 + Russia)

> **OBS** (Smoothed)











Detection results – 1951-2005



- Space-time (3 regions, 5 year means)
- 54 ALL runs (14 models), 34 NAT runs (9 models)
- No dimension reduction (>15000 years control, 31 models)





Detection results – 1951-2005



- ANT
- NAT



- Single signal analysis
- 5-year, with 1, 2 or 3 spatial dimensions





Question arising ...

- Is the detection spurious?
- Need to use physical reasoning
 - Ensure that there is a physical basis for association with temperature
 - Explain why other explanations less plausible
- But the <u>space-time fingerprint</u> does not discriminate very well ...

$$\mathbf{Y} = \sum_{i=1}^{s} (\mathbf{X}_{i} - \boldsymbol{\delta}_{i})\beta_{i} + \boldsymbol{\varepsilon}$$

Summary/Discussion







Summary/Discussion

- Making (very) slow progress on data
- Data limitations hinder detection (and attribution)
 Longer records help, even if coverage is sparser
- Observed changes in precipitation extremes appear to follow the Clausius-Clapeyron relation
- It remains unclear whether models are really deficient in simulating precipitation change on the scales that they resolve
- CMIP5 provides some improvements over CMIP3 but uncertainties in reanalyses are at least as large as in free running models





Summary/Discussion

- Formal detection and attribution remains a challenge (there doesn't appear to be a lot of spatial structure that can be exploited)
- CMIP5 projections are consistent with those from CMIP3, and suggest that adaptation will be unavoidable, even under RCP2.6
- Globally, model simulated changes in precipitation extremes follow C-C, but simulated precipitation sensitivity over land may be somewhat lower than observed

