

Activities of the sub-working group on data homogenization

Roeland Van Malderen, Royal Meteorological Institute of Belgium (RMI) - Solar-Terrestrial Centre of Excellence (STCE) **Eric Pottiaux**, Royal Observatory of Belgium (ROB) – Solar-Terrestrial Centre of Excellence (STCE)

and many others

Outline

Context and Primary Objectives

The reference dataset and its reference

The first homogenization workshop at Brussels

Context

From different presentations at different GNSS4SWEC workshops, it turned out that different groups were showing results from time series analyses, sometimes based on the same datasets.

They were dealing/struggling with the homogenization of their datasets.

► A need for a common activity? → send an Eol (22 responses) + Inquiry (17 participants).

Objectives

- 1. To work on one or two long-term reference datasets.
 - We start with the IGS repro 1 troposphere products screened and converted to IWV by O. Bock.
- 2. To work with different homogenization methods/ algorithms:
 - > To inter-compare their results, advantages, drawbacks...
 - > To build a list of commonly identified inhomogeneities (instrumental change, break points, auxiliary data jumps...).
- 3. To come up with an homogenized version of the reference dataset that can be re-used to study climate trends and time variability by the community.

IGS Repro 1: 120 stations with data from 1995-2010



From A. Klos

Good correlation between IGS Repro 1 and ERA-interim



Important note

ERA-interim is used to screen the ZTD IGS repro 1 data

- To convert ZTD to IWV, ERAinterim is used
 - Surface pressure of ERAinterim
 - Weighted mean temperature calculated from pressure levels

Good correlation between IGS Repro 1 and ERA-interim

\rightarrow breakpoint identification



Dedicated Workshop in Brussels

10 Participants from our Action (not all could come) + 1 External Expert (E. Aguilar)





COST ES1206 sub-WG Workshop on Data Homogenisation

April 26-27, 2016 Royal Observatory of Belgium (ROB)

Dedicated Workshop in Brussels

	Ning	Elias		Van Malderen et al.		Bock et al.	KTU (Tanır Kay	Klos et al.	
	monthly	monthly	daily	monthly	daily	daily	daily	manual	
albh				15/10/2002	15/10/2002	2/05/1998	18/05/2002		
albh				15/03/2000		9/07/1998			
albh					15/02/2006	2/07/2000			
albh						12/03/2001			
albh						18/01/2005			
algo						7/02/2008	17/05/1997	12/10/2007	1
alic			20/04/2006	15/04/2006	15/04/2006	21/08/1999	26/10/2008	31/07/1999	1
alic				15/08/1999	15/08/1999	20/04/2006		15/06/2003	1
alic								6/05/2010	1
alic								11/10/1999	3
ankr	15/09/2000	15/10/2001	15/10/2001	15/10/2001	15/10/2001	3/01/2001	18/05/2005	7/02/1996	1
ankr				15/08/2000	15/09/2000	11/05/2008		23/07/1996	1
ankr				15/09/2008	15/09/2008			24/07/1997	1
ankr								16/09/1998	1
ankr								4/07/2000	1
ankr								24/11/2000	1
ankr								6/05/2008	1
ankr								4/06/1999	3
ankr								16/09/2000	3
ankr								26/11/2007	3

Dedicated workshop in Brussels

- breakpoints detected in metadata & visual inspection, but not by any of the groups?
- breakpoints detected by a number (all) tools, but no metadata information?
- time window! When are breakpoints coincident?
- Based on the expertise of E. Aguilar, we decided to focus first on the generation of a synthetic dataset in which known offsets are inserted (Anna Klos) and to collect as much as possible ("trustable") meta-data, before trying to homogenize our reference IGS repro 1 dataset.



Results of the homogenization tools on the synthetic benchmark IWV datasets

Roeland Van Malderen, Royal Meteorological Institute of Belgium (RMI) - Solar-Terrestrial Centre of Excellence (STCE) Eric Pottiaux, Royal Observatory of Belgium (ROB) – Solar-Terrestrial Centre of Excellence (STCE) Anna Klos, Military University of Technology, Warsaw, Poland Olivier Bock, IGN LAREG, University Paris Diderot, Sorbonne Paris, France Janusz Bogusz, Military University of Technology, Warsaw, Poland Barbara Chimani, Central Institute for Meteorology and Geodynamics, Austria Michal Elias, Research Institute of Geodesy, Topography and Cartography, Czech Republic Marta Gruszczynska, Military University of Technology, Warsaw, Poland José Guijarro, AEMET (Spanish Meteorological Agency), Spain Selma Zengin Kazancı, Karadeniz Technical University, Turkey Tong Ning, Lantmäteriet, Sweden

Dedicated Workshop in Warsaw

12 participants from our Action + 2 "HOME" experts (B. Chimani + J. Guijarro)



scope:

analysis of the results of different tools on the synthetic datasets



Summary of the different tools

	anomalies $(x-\mu_x)/\sigma_x$ and $(y-\mu_y)/\sigma_y$.
	Missing data are filled in, outliers removed.
Climatol	Varying amplitude of the corrected offsets (by including e.g. σ _x in the standardization, you might include seasonality in the amplitudes).
	The Standard Normal Homogeneity Test (SNHT) to find shifts in the mean is applied to the anomaly series in two stages.
J. Guljarro	Detection of multiple change points by applying the test to the remaining segments.
	Runs on daily values, but might be also applied for monthly data.
Non-narametric	Non-parametric distributional tests that utilize ranks: the Mann-Whitney- Wilcoxon test and the Pettitt-Mann-Whitney test.
tests	The CUSUM test (based on the sum of the deviations from the mean) is also used an additional reference.
R. Van Malderen	Iterative procedure: if 2 out of those 3 tests identify a statistical significant breakpoint, the time series is corrected and the tests are applied again on the complete corrected time series.
	Runs on monthly and daily values.

Homogenization Methods and Contributions Available

	Method 1	Method 2	Method 3	Method 4	Method 5	Method 6	Method 7
Operator	M. Elias	R. Van Malderen	R. Van Malderen	J. Guijarro	T. Ning	S. Zengin	B. Chimani
Method / SW	PMTred	2 of 3	PMW	CLIMATOL	PMTred	Pettitt	НОМОР
Daily/Monthly	D+M	D+M	D+M	D+M	D+M	D	Х
Easy/Less/Full	E+L+F	E+L+F	E+L+F	L+F	E+L+F	E+L+F	E+F

in the pipeline: P. Stepanek, O. Bock, M. Gruszczynska, manual detection?
 We welcome other contributions (e.g. SSA at GFZ → talk by Fadwa Alshawaf)
 also possible: try running existing homogenization tools (e.g. HOMER)

Assessment of the performance of the tools ...

- ... on the identification of the epochs of the inserted breakpoints (+ sensitivity analysis) in the synthetic datasets.
 → work done by Eric Pottiaux, Anna Klos & Janusz Bogusz, next talk by Eric.
- ... on the estimation of the trends that were or were not imposed to the 3 sets of synthetic IWV differences.
 - \rightarrow work done by Anna Klos & Janusz Bogusz, presented by me.



Deriving Error Metrics for the Homogenization of Integrated Water Vapour (IWV) Time Series: THE CASE OF THE SYNTHETIC BENCHMARK DATASETS.

Eric Pottiaux, Royal Observatory of Belgium (ROB) – Solar-Terrestrial Centre of Excellence (STCE) Anna Klos, Military University of Technology (MUT) Roeland Van Malderen, Royal Meteorological Institute of Belgium (RMI) – Solar-Terrestrial Centre of Excellence (STCE) Janusz Bogusz, Military University of Technology, Warsaw, Poland Elias Michal, Geodetic Observatory Pecny (GOP) Jose A. Guijarro, Spanish Meteorological Agency Tong Ning, Lantmateriett, Sweden Barbara Chimani, ZAMG Selma Zengin Kazanci, Karadeniz Technical University, Trabzon

Deriving Error Metrics for the Homogenization of IWV Time Series METHODOLOGY AND CONTRIBUTIONS

Global Methodology for Performance Assessment



Summary of Results Contributions



Results from Barbara Chimani not yet handled (technical reason) Three more contributors expected (Olivier Bock, Petr Stepanek, Yingbo Li) – More are welcome !

Pottiaux E. et al. - Eric.Pottiaux@oma.be - COST Action ES1206 Final Workshop, Noordwijk, The Netherlands - 21-23- February 2017

Deriving Error Metrics for the Homogenization of IWV Time Series METRICS FOR SENSITIVITY AND PERFORMANCE ASSESSMENT

Type of Metrics

Venema et al. (2012), Benchmarking homogenization algorithms for monthly data, Climate of the Past, 8, 89-115, doi:10.5194/cp-8-89-2012, 2012 (http://www.clim-ast.net/8/89/2012/).

Clouds at the Field	Climate of the Past An interactive open-access journal of the European Geordences Union				Egu		
Ber Come	EGU.eu EGU Journals EGU Highlight Articles Contact Imprint						
Submit a manuscript Manuscript tracking	Clim. Past, 8, 89-115, 2012 http://www.clim-past.net/W/9/2012/ doi:15.3194/g-09-90-2012 & Author(s) 2012. This work is distributed under the Cratey Commons Attributions -3.0 License.	Article	Volume Peer review	e B, issue 1 Metrics	Copernicus Publications The Insulator Gam Access Publications		
Editorial board					Search		
Articles	Research article		1	0 Jan 2012	Author Y Q		
Highlight articles	Benchmarking homogenization algorithms for monthly data				- Download		
Special issues Special issues Subscribe to alerts Peer review For authors For reviewers User ID (4) Password (4)	V. K. C. Vesenski, O. Hestre', E. Agullar', J. K. Guijzer', P. Domonkov, G. Vertacnik', T. Szentinsry', P. Staradika, D. Sasol', E. M. Kalas, C. Vesenski, J. Vesers', E. Million, V. H. Neme', Y. Lindow, D. Sasol', E. M. Kalas, C. Vesenski, S. Vesers', B. Million, V. H. Neme', Y. Staradik, D. Sasol', E. M. Kalas, C. Vesenski, S. Vesers', B. Million, V. H. Neme', Y. Staradik, D. Sasol', E. M. Kalas, C. Vesenski, S. Vesers', S. Mark, J. Sasol', S. Katas, J. Sasol', J. Katas, J. Katas, J. Sasol', J. Katas, J. Kat						
+ New user? + Lost login?	¹³ Laboratory of Atmospheric Physics, University of Patras, Greece ¹⁴ National Institute of Meteorology and Hydrology – BAS, Sofia, Bulgaria						
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IF 3.638	Received: 23 Jul 2011 - Published in Clim, Past Discuss: 12 Aug 2011 Revised: 11 Nov 2011 - Accepted: 22 Nov 2011 - Abdished: 10 Jun 2012 Abdract. The COST (Funnean Constraints in Science and Technology) Action F50601: advances in homonesiration methods of climate						
3.722							
Scopus CiteScore 3.70	series: an integrated approach (HOME) has executed a blind intercomparison and validation study for monthly homogenization algorithms. Time series of monthly temperature and precipitation were evaluated because of their importance for climate studies and because they						
Scopus SNIP 1.095	represent two important types of statistics (additive and multiplicative). The algorithms were validated against a realistic henchmark dataset. The benchmark contains real inhomogeneous data as well as simulated data with inserted inhomogeneities. Random independent break-type inhomogeneities with normally distributed breakpoint sizes were added to the simulated datasets. To approximate real world conditions, breaks were introduced that occur simultaneously in multiple station series within a simulated network of station data. The simulated time series also contained outliers, missing data periods and local station trends. Further, a stochastic nonlinear global (network-wide) trend was added.						
SJR SJR 2.904							
Cours IPP 3.645							
h5-index 37	Participants provided 25 separate homogenized contributions as part of the blind study. After the deadline at which details of the imposed inhomogeneities were revealed, 22 additional solutions were submitted. These homogenized datasets were assessed by a number of						
Definitions	performance metrics including (i) the centered root mean square error relative to the true homogeneous va (ii) the error in linear trend estimates and (iii) traditional contingency skill scores. The metrics were compu	alue at vari ited both u	ious averaging Ising the indivi	i scales, dual			
Abstracted/indexed	station series as well as the network average regional series. The performance of the contributions depends	ls significan	ty on the error	or metric			
Austracted muexed considered. Considered. Considered. Considered. Considered to the set ones improve the finance clitation Index bordered to the provide the set ones improve precipitation data. Thing the users on homogenization software was found to bordered to the set ones improve the set ones improve precipitation data. This is the set of the set ones improve t							
Current Contents/PCE	shown to perform best. The study showed that automatic algorithms can perform as well as manual ones.		partenad refere	11-2 at 0			
Scopus							
ADS Cabell's CLOCKSS CNKI	Citation: Venema, V. K. C., Mestre, O., Aguilar, E., Auer, I., Guijarro, J. A., Domonkos, P., Vertacnik, G., Szr Zahradnick, P., Varre, J., Müller-Westermeier, G., Lakzon, M., Williams, C. N., Menon, M. J., Lindau, R., Pa, K., Marlonza, T., Andresen, L., Acquata, F., Fratianin, S., Cheval, S., Klancar, M., Brunetti, M., Gruber, C., Esteban, P., and Brandsma, T.: Benchmarkling homogenization algorithms for monthly data, Clim. Past, 8, 8	entimrey, T asol, D., Ru Prohom Du 89-115, dol	T., Stepanek, P ustemeier, E., J uran, M., Likso, i:10.5194/cp-I	, kolokythas, , T., 3-89-2012,			

Statistical Scores

e.g. number of Hits, Misses, ...

Probabilistic and Skill Scores

e.g. the Probability of Detection, False Alarm Rate, Critical Success Index, Pierce Skill Score

Tailored Metrics (focused on App)

e.g. impact on trend estimates and their uncertainties

4 Basic Statistical Scores

True Positive (TP) – "Hits" "offset reported by the homogenization m which corresponds to a true synthetic offse a certain time window"	nethod et within	True Negative (TN) – "no break present, nor predicted" "no offset reported by the homogenization method when no offset was inserted in the synthetic dataset"				
"Ac	curacy o	f Detection"				
False Positive (FP) – "False Alarr "offset reported by the homogenization m when no offset was inserted in the synth dataset"	ms" nethod netic	False Negative (FN) – "misses" "no offset reported by the homogenization method while an offset was inserted in the synthetic dataset"				



The 4 Basic Statistical Scores by Example





→ Need to define a proper time window for offset matches !!!

Other examples: results from various tools

FULLY-COMPLICATED



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→ Need to define a proper time window for offset matches !!!

Deriving Error Metrics for the Homogenization of IWV Time Series DEFINING THE PROPER TIME WINDOW

Time Window to Find "Matches" (TP)

To find potential matches between estimated offsets and the true offsets inserted in the synthetic dataset, it is mandatory to fix some time window. 29

Defining the proper Time Window

At the moment, it has been done quite empirically

Starting with a large time window of ±186 days (~ ±6 months) around the true offset epoch

Studying the distribution of epoch differences (estimated vs. truth)



Defining the proper Time Window





Defining the proper Time Window



We decided (somehow arbitrary) that

- A time window of 62 days is convenient for deriving metrics for both, daily and monthly mean values from the synthetic datasets.
- A time window of 31 days can be convenient when working with daily values.

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Deriving Error Metrics for the Homogenization of IWV Time Series HOW MUCH OFFSET ARE DETECTED VERSUS THE TRUE NUMBER ?

Number of Offset Estimated





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Absolute Valu

Number of Offset Estimated





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Number of Offset Estimated

Ratio Estimated/True Offset Nb.




Deriving Error Metrics for the Homogenization of IWV Time Series QUESTIONS AND OBJECTIVES

Some Questions and Objectives

Feedback

What is the sensitivity of the homogenization methods w.r.t.

- The complexity of the synthetic dataset, i.e. w.r.t.
- Addition of A.R. noise (from EASY to LESS)
- Addition of gaps and trend (from LESS to FULL)
- •The 'observation' frequency of the time series (daily vs. monthly)

What are the performances of the homogenization methods w.r.t.

- The timing of the estimated offset epochs (accuracy)
- The amplitude of the estimated offsets (accuracy)
- To the geographical location (more/less TP/FP/FAR in some regions?)
- The station time series characteristics (noises, signals, gaps, trends correlation?)
- Edges vs. 'inside' of the station time series (e.g. ranking vs. T-test based methods)

Deriving Error Metrics for the Homogenization of IWV Time Series SENSITIVITY W.R.T. THE SYNTHETIC DATASET COMPLEXITY

Scores from the EASY Synthetic Dataset





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Ternary Graphs Example

Gazeaux et al. 2013, Detecting offsets in GPS time series: First results from the detection of offset in GPS experiment, JGR



Need to define performance criteria, such as:

True Positives + Negatives > 40 %

- False Negatives < 40%</p>
- False Positives < 40%</p>

Sensitivity w.r.t. to the Synthetic Dataset Complexity



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Sensitivity w.r.t. to the Synthetic Dataset Complexity



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Deriving Error Metrics for the Homogenization of IWV Time Series FEEDBACK AND METHODOLOGY ENHANCEMENTS

Feedback : From Blind Homogenization to Optimization

Releasing the 'truth' about the different synthetic dataset (already done on demand for "EASY") can help fine-tuning the homogenization methods.



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Deriving Error Metrics for the Homogenization of IWV Time Series FEEDBACK: ACCURACY OF THE TIMING OF THE ESTIMATED OFFSETS

W.r.t. the complexity of the synthetic dataset



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W.r.t. daily versus monthly mean values from the synthetic dataset



W.r.t. homogenization method





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Depends on

- The complexity of the synthetic dataset.
- The frequency of the synthetic dataset values (daily versus monthly means).
- On the homogenization method.

Deriving Error Metrics for the Homogenization of IWV Time Series FEEDBACK: ACCURACY OF THE OFFSET AMPLITUDE ESTIMATED



EASY (SIM: 291)

Amplitudes of reported offsets

ME1: 199 RVM 2of3 M: 202 RVM 2of3 D: 252 RVM PMW M: 213 TN D: 216 TN M: 130

Accuracy of the Estimated Offset Amplitude



Accuracy of the Estimated Offset Amplitude

Without Gap Filling



With Gap Filling



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 Slope quite close to a 1:1 relationship and even slightly closer when filling gap.
Similar method, same operator but opposite sign (matter of convention, not too much of concerns for trends).

Accuracy of the Estimated Offset Amplitude

Daily



Monthly



 Slope seems rather insensitive to daily versus monthly mean values (at least for this method).
Systematic underestimation of the offset amplitude (related to the timing accuracy ?).

Deriving Error Metrics for the Homogenization of IWV Time Series FINDING THE ORIGINS OF PERFORMANCE DEGRADATIONS

Feedback : From Blind Homogenization to Optimization

Ongoing work : more elaborated feedback like studying the sensitivity of the performances w.r.t. the synthetic dataset characteristics using a bi-variate correlation analysis :

Noise model, coefficient and amplitude

Signal Cycle (Annual, Semi-Annual, Ter-Annual, Quarter-Annual) amplitude and phase

Percentage of gaps

Trend (number and amplitude)

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Example of Bi-Variate Correlation Analysis

Dataset: FD5

FAR versus Signal's Amplitude and Phase



Deriving Error Metrics for the Homogenization of IWV Time Series TREND AND TREND UNCERTAINTIES AS PERFORMANCE METRICS

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Methodology

- For each of the provided solutions, we characterized the number of epochs found and calculated the amplitudes of those offsets (consistency!)
- 2. We corrected the time series with the amplitudes found and we run (HECTOR) the Maximum Likelihood Estimation (MLE) with the epochs found by different tools.
- 3. We cross-compared the values of trend, seasonal signals and parameters of noise when different epochs were applied.

The number, amplitudes and epochs of offsets may change:

- 1. Value of trend.
- 2. The character of the stochastic part \rightarrow trend uncertainty.

They will not affect:

Amplitudes of seasonal signals.

Changes in seasonals and noise

Maximum change in the annual amplitude of 0.1 mm.

Maximum change in coefficient of autoregressive noise of 0.2 (Less complicated) & of 0.3 (Fully complicated).

EASY

"Hector " = output from MLE with simulated offsets



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LESS COMPLICATED

"Hector " = output from MLE with simulated offsets



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FULLY COMPLICATED

"Hector " = output from MLE with simulated offsets



FULLY COMPLICATED

"Hector " = output from MLE with simulated offsets



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Future Activities of the sub-working group on data homogenization

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And many others

Assessment Criteria

In terms of scores:

- ▶ Highest level of True Positive ("Hits") possible.
- Lowest level of False Negative ("False Alarms") possible.
- In terms of estimated offset characteristics:
 - Estimated offset epoch as close as possible to the epoch of true offset.
 - Estimated offset amplitude as close as possible to the amplitude of the true offset.
- In terms of trends and their uncertainties:
 - Introducing the selected offset should improve the trend estimation and lower (if possible) the associated trend uncertainties.

R. Van Malderen & E. Pottiaux

Workplan

- Work on the assessment of the tools and provide feedback to the participants.
- The participants who provided their solutions, will receive in the coming weeks the true offsets and amplitudes of the synthetic datasets.
 → fine-tuning of the tools by the different participants.
- A next generation of a fully complicated synthetic dataset will be available in May:
 - Fully complicated II ?
 - Gaps decoupled from trends?
 - Based on the difference of the synthetic IGS repro 1 minus the real ERA-interim?
- A second round of blind homogenization on this next generation dataset(s) will end in September.
- Application of the good performing tools on the IGS repro 1.

Workplan

- Define a common strategy to correct the IGS repro 1. Which criteria should be used then? Examples:
 - Break points should be detected by a minimum number of techniques.
 - Break points should be present in the metadata logfiles.
 - The amplitude of the offset should be above a certain limit.
 - Break points should be detected in other IWV difference series (e.g. IGS NCEPNCAR).
 - • •
- Validate the community corrected IGS repro 1 with other datasets:
 - Radiosondes.
 - ERA-interim/NCEPNCAR.
 - Climate models (regional and global).
 - Satellite datasets.
 - VLBI/DORIS.
 - Ground-based networks (AERONET, MWR, ...).

Workplan & outreach

- Validate the community corrected IGS repro 1 with alternative corrections of the IGS repro 1 dataset (manual correction based on log files, combining statistical homogenization & metadata information).
- A third homogenization workshop will be organized at the end of this year (Brussels? Other candidates?)
- The homogenization activity will be presented at workshops/conferences related to GNSS and homogenization.
- The outcome of this activity will be published as a series of papers in the GNSS4SWEC Special Issue (submission deadline: 31 May 2018).
- You still want to participate? Contact us! roeland@meteo.be, eric.pottiaux@oma.be

Long-term Perspectives

- Some of the data homogenization activities will not be finished by the end of the COST Action, especially those related to a second reference dataset (EPN repro 2).
- BUT... there will a possibility to continue this work within the IAG JWG 4.3.8:
 "GNSS tropospheric products for Climate"! (chaired by R. Pacione and E. Pottiaux)
- Refinement of the metadata format and exchange within this IAG JWG.

http://iag-gnssclimate.oma.be/index.php



[Outreach]: New Oral Presentation.