

1 **Global warming trend and multi-decadal climate**

2 **variability**

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7 **Climate evolution during the last century has shown evidence of multi-decadal**
8 **variability (1–8). One interpretation of non-uniformity of the global temperature**
9 **trend is that it is due to a superposition of human-induced warming and a multi-**
10 **decadal climate oscillation (9–11). Evidence for such intrinsic climate variability**
11 **has also been found in coupled general circulation models [GCMs] (12, 13, 14).**
12 **Here we further explore this hypothesis by constructing a three-parameter**
13 **statistical model of the global temperature evolution, in which we use the concept**
14 **of the delayed-feedback oscillator (15) to represent intrinsic multi-decadal signal,**
15 **the values of the parameters being determined from the observed data. The model**
16 **predicts non-uniform temperature changes prior to, and a net warming by Year**
17 **2100, which is smaller than that predicted by GCMs. Rapid temperature rise in**
18 **1980–2005 is rationalized as the result of a warming swing of the multi-decadal**
19 **oscillation reinforcing a small positive anthropogenic trend.**

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1 Reliable detection and attribution of climate trends crucially depends on our knowledge
 2 of intrinsic climate variability (16). Of particular relevance to the observed, during the
 3 past century, warming of the global surface air temperature (GST; Fig. 1) are multi-
 4 decadal climate oscillations. Recent estimate (9) of the residual between the total GST
 5 variations and those due to combined anthropogenic and solar forcing (1854–1991)
 6 shows strong evidence of a 70-yr cycle of internal climate variability. This signal may
 7 arise due to the dynamics of the North Atlantic ocean–atmosphere–sea-ice system (10–
 8 13), but clearly affects global climate change (3, 9): inferred amplitude of the associated
 9 GST variations is as large as 0.2°C — about 1/3 of the total GST change during the past
 10 century (see Fig. 1). The goal of the present essay is to quantify further the above
 11 hypothesis about the nature of the observed global warming and estimate potential
 12 predictability of GST associated with the multi-decadal signal by constructing a
 13 predictive statistical model of the observed temperature evolution.

14 The proposed statistical model is the delayed-action oscillator written for the
 15 detrended GST $\tilde{T}(t) = T(t) - \kappa_1 t - \kappa_3$, where t is the time, κ_1 is the rate of linear trend,
 16 and κ_3 is the intercept. The equation for \tilde{T} is thus assumed to have the following form:

$$17 \quad \dot{\tilde{T}} = \kappa_2 \tilde{T}(t - \tau), \quad (1)$$

18 where the dot denotes time derivative, κ_2 measures the strength of the delayed
 19 feedback, and τ is the delay time. Substituting the expression for \tilde{T} into (1) and
 20 redefining $\kappa_2(\kappa_1\tau + \kappa_3) \rightarrow \kappa_3$, we get

$$21 \quad \dot{T} = \kappa_1 + \kappa_2 [T(t - \tau) - \kappa_1 t] - \kappa_3. \quad (2)$$

22 Equation (2) thus represents the GST variability as a sum of a linear, presumably
 23 human-induced trend, with a rate κ_1 , and an intrinsic variability parameterized as a
 24 delayed feedback describing possible oscillatory behavior about linearly increasing
 25 mean; the parameter κ_2 governs the sign and strength of this delayed feedback. The

1 parameter κ_3 , along with the choice of initial time [we arbitrarily chose $t=0$ to
 2 correspond to year 1890], adjust the initial magnitude of temperature anomaly;
 3 mathematically, this parameter is different from κ_1 in that the latter parameter enters (2)
 4 in two places simultaneously — as a free term and as a factor in the product $\kappa_1\kappa_2t$ —
 5 while κ_3 only appears as a free term. The delay τ reflects the climate system's
 6 adjustment time associated with relevant processes (presumably with the thermohaline
 7 circulation). Such delayed-feedback oscillators (15) have been used before in process-
 8 model studies of El Niño/Southern Oscillation [ENSO] (17, 18), as well as the North
 9 Atlantic decadal climate variability (19). Here we apply this concept in a slightly
 10 different context of statistical data analysis.

11 For our analysis, we use two different annual-mean GST records (1880–2005;
 12 see Fig. 1): the one from the Goddard Institute for Space Studies (GISS), as well as an
 13 updated version of the data set used for the 2001 Intergovernmental Panel for Climate
 14 Change (IPCC) report (20). The two data sets have a high linear cross-correlation, but
 15 the details of both the short-term (interannual) and longer-term (interdecadal) variability
 16 are different (21), presumably due to differences in the computation of the global
 17 average.

18 The parameter estimation procedure involves the construction of a smoothed
 19 time series of GST (T) and its tendency (\dot{T}). Both time series were obtained by moving
 20 a 20-yr window along the observed GST record (Fig. 1) and finding the “running” slope
 21 $b(t)$ and intercept $a(t)$ of the corresponding linear least-square fit (the results for 10-yr
 22 and 40-yr windows [not shown] are similar). The smoothed temperature and its time
 23 derivative are then given by (recall that we chose time $t=0$ to correspond to year 1890)
 24 $T(t) = a(t) + 10b(t)$ and $\dot{T}(t) = b(t)$ [in these formulas, time is measured in years, so b
 25 has units of $^{\circ}\text{C yr}^{-1}$]. The time series of $T(t)$ so obtained is shown, as a blue line, for
 26 GISS and IPCC data sets in Figs. 1a and 1b, respectively.

1 The parameters of the model (2) — $\kappa_1, \kappa_2, \kappa_3$, and τ , are then estimated by
2 minimizing root-mean-square (rms) distance between left- and right-hand side of (2)
3 using the smoothed T and \dot{T} time series obtained as described above. We repeat this
4 parameter estimation for portions of GST time series of various lengths. In particular,
5 we use 46 “training” intervals, all of which start from 1880, and end in 1961, 1962, ... ,
6 2005, respectively. Table 1 lists the average values of the parameters among the 46
7 estimates, as well as their standard deviations, for both GISS and IPCC data sets.

8 The estimates of our statistical model parameters based on the two data sets are
9 consistent with each other within standard uncertainties, and indicate that the model
10 equation indeed describes a delayed *negative* feedback ($\kappa_2 < 0$), which is known to
11 produce oscillatory behavior with periods related to the lag τ (15, 17–19). The theory of
12 delayed-feedback oscillators (15, 17–19) predicts that the period of the oscillation can
13 typically be 3–4 times the delay τ or longer, depending on model parameters; our
14 statistical analysis thus argues for the presence of intrinsic oscillation with a period of
15 about 40–70 yr, consistent with recent studies (2, 3, 9, 13). Note that the anthropogenic
16 warming rate κ_1 computed by fitting the model (2) to data is consistent with the simple
17 linear regression estimate of the trend; the statistical procedure thus attributes a large
18 fraction (about the half) of a roughly twice faster, compared to the whole record, GST
19 increase rate in 1980–2005 to transient behavior associated with the multi-decadal
20 oscillation.

21 In addition to slow time scales associated with human-induced warming and
22 multi-decadal climate variability, the total variability of the GST has also a fast
23 component due to “weather.” Inspection of the residual GST (the difference between the
24 raw and smoothed GST time series) shows that the weather component of the variability
25 can be represented by a Gaussian-distributed white noise (lag-1 autocorrelation of the
26 residual GST is of about 0.2 for both GISS and IPCC data sets) with the standard
27 deviation σ also given in Table 1.

1 We next employ the statistical model (2) to produce synthetic realizations of the
 2 GST for comparison with the observed time series, as well as to forecast the GST
 3 evolution in the 21st century. In these simulations, we use the time step of 1 year, so that
 4 the time derivative at a given time t is given by $T(t+1)-T(t)$. The weather effects are
 5 allowed for by employing a two-step integration with stochastic forcing. The first step
 6 computes the “total” temperature T_{total} (which includes both interdecadal and interannual
 7 variability) at time $t+1$:

$$8 \quad T_{\text{total}}(t+1) = T(t) + \kappa_1 + \kappa_2 [T(t - \tau) - \kappa_1] - \kappa_3 + \sigma \dot{w}. \quad (3a)$$

9 Here \dot{w} is the standard Gaussian random deviate (with zero mean and unit standard
 10 deviation). For the second step, we use the newly estimated total temperature above,
 11 along with the T_{total} values from the past 20 years, to do a least-squares straight-line fit
 12 to this segment of the time series. If the estimates of the straight-line parameters are a
 13 for the intercept and b for the slope, and $t=0$ is redefined every time to correspond to the
 14 earliest of the 21 points used for linear regression, then the smoothed GST is given by

$$15 \quad T(t+1) = a + 20b. \quad (3b)$$

16 Black lines in Figs. 1a,b show the results of 1000-member ensemble integration
 17 of the statistical model trained on 1880–1981 portion of data. Ensemble-mean forecast
 18 for 1982–2005 is plotted as a solid line, while dashed lines show 2.5th and 97.5th
 19 percentiles of the forecasted GST values. Both GISS and IPCC-based models produce
 20 the forecasts that capture the observed trends fairly well; *i.e.*, the models both seem to be
 21 a fairly probable representation of observations. We therefore use these models to
 22 forecast the GST evolution during 21st century (Fig. 1; magenta lines: same conventions
 23 as for the 1982–2005 forecast).

24 Note that both GISS and IPCC forecast curves show non-uniform trends, with
 25 temperatures peaking at about 2020, decreasing further to reach a local minimum at

1 2060, and then increasing again. The models thus produce an intrinsic oscillation with
2 half the period of about 40 years. Our statistical models assume, by construction,
3 external forcing, including carbon dioxide emissions, to remain at present level, and
4 predicts a net warming by year 2100, which is, however, smaller than that predicted by
5 coupled GCMs (20). Furthermore, the estimated delayed oscillators turn out to be
6 unstable in the sense that the amplitude of the 80-yr oscillation grows in time. One
7 possible interpretation of this property is that while the direct effect of anthropogenic
8 green-house gases emissions may have remained fairly limited, the associated warming
9 may have affected the stability characteristic of the intrinsic climatic mode to make it
10 increasingly more pronounced.

11 Rapid multi-decadal climate change, at a rate consistent with that actually
12 observed during 1980–2005, is thus due, in our statistical model of global surface
13 temperature (GST) evolution, to a combination of a linear trend (presumably associated
14 with human-induced warming) and amplifying warming phases of intrinsic multi-
15 decadal oscillation. The above interpretation of the observed global warming and
16 ensuing statistical analysis results in that the estimate of human-induced warming rate
17 during 1980–2005 is about twice as small as the actual rate observed; the remainder of
18 the trend is due to intrinsic multi-decadal climate variability. In other words, the recent
19 increased warming rate is interpreted as the consequence of intrinsic dynamics of the
20 climate system, rather than “most up-to-date” estimate of the anthropogenic climate
21 change.

22 The latter difference in interpretations may be one of the key reasons for
23 enormous future warming seen in GCMs. A related property of most GCM forecasts of
24 GST evolution is that their ensemble-mean forecasts are typically uniformly linear,
25 consistent with the notion that potentially important intrinsic climate modes are most
26 likely to be strongly damped and the modeled climatological change is a mere linear
27 response to amplifying radiative forcing. Our statistical results motivate

1 experimentation with global climate GCMs in less viscous parameter regimes than
2 currently used for global change forecasts.

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1 **Table captions**

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3 **Table 1.** Statistical model parameters and their standard uncertainties. The
4 parameters are estimated using two different global surface temperature (GST)
5 data sets, GISS and IPCC, and 46 different training periods: 1880–1961, 1880–
6 1962, ... , 1880–2005. Shown for each parameter is the average parameter
7 value along with the standard deviation based on 46 estimates of this
8 parameter.

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GISS	IPCC
$\tau = 16 \pm 1 \text{ yr}$	$\tau = 14 \pm 2 \text{ yr}$
$\kappa_1 = 0.0047 \pm 0.0003 \text{ }^\circ\text{C yr}^{-1}$	$\kappa_1 = 0.0052 \pm 0.001 \text{ }^\circ\text{C yr}^{-1}$
$\kappa_2 = -0.14 \pm 0.01 \text{ yr}^{-1}$	$\kappa_2 = -0.126 \pm 0.007 \text{ yr}^{-1}$
$\kappa_3 = 0.0396 \pm 0.0035 \text{ }^\circ\text{C yr}^{-1}$	$\kappa_3 = 0.051 \pm 0.004 \text{ }^\circ\text{C yr}^{-1}$
$\sigma = 0.1129 \pm 0.0013 \text{ }^\circ\text{C}$	$\sigma = 0.0934 \pm 0.0011 \text{ }^\circ\text{C}$

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4 Kravtsov_table1

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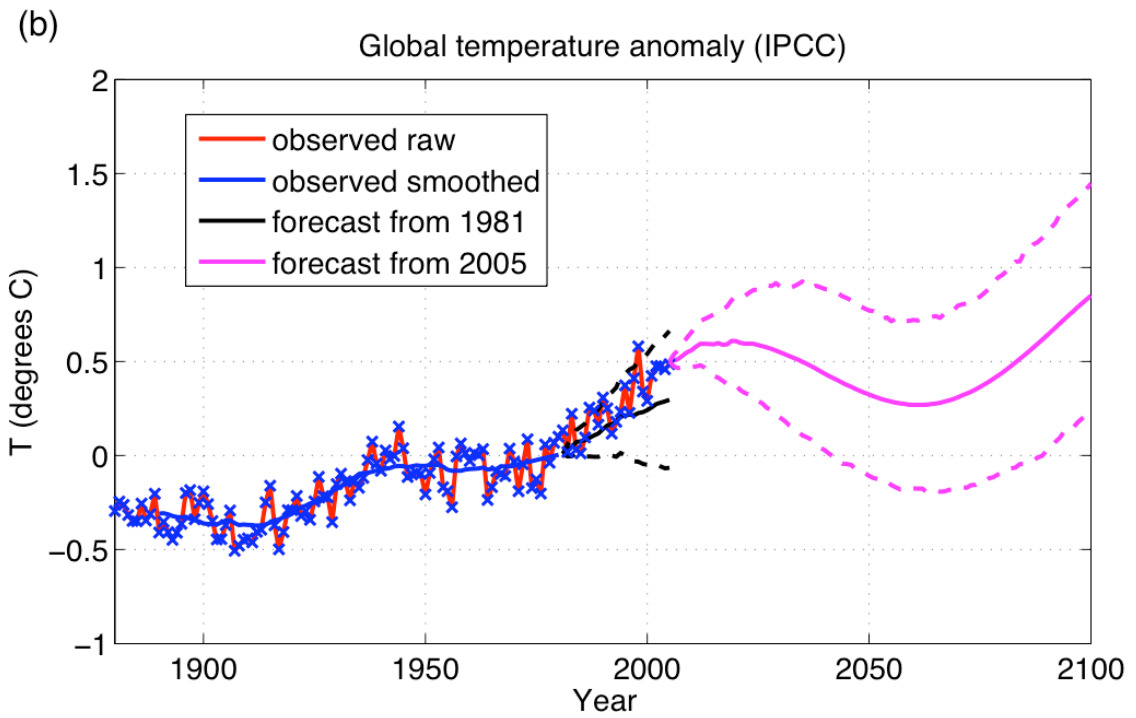
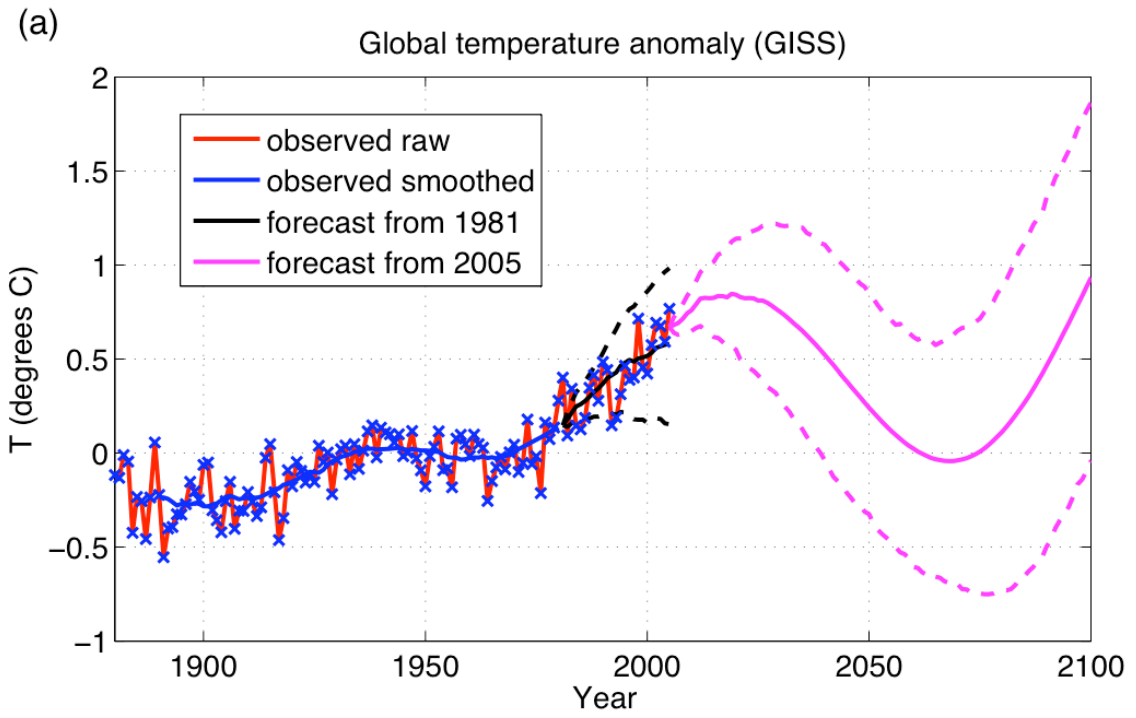
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1 **Figure captions**

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3 **Figure 1.** Time series of global-mean atmospheric surface temperature (GST)
4 anomaly (red line, blue x-signs), based on: (a) Goddard Institute for Space
5 Studies (GISS) data set (<http://data.giss.nasa.gov/gistemp>); (b) an updated
6 version of the GST data set used for the 2001 Intergovernmental Panel for
7 Climate Change (IPCC) report (20). Also shown in both panels are smoothed
8 GST time series (blue line; see text for details of smoothing), as well as
9 ensemble-mean forecasts using statistical model trained on the data prior to
10 1981 (black line) and prior to 2006 (magenta line). Corresponding dashed lines
11 show 2.5th and 97.5th percentiles of forecasted GST values, based on 1000
12 forecasts.



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3 Kravtsov_fig1

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