

Observed non-diffusive dynamics in large-scale atmospheric flow

D. T. Crommelin

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Royal Netherlands Meteorological Institute (KNMI)
and Department of Mathematics, Utrecht University,
The Netherlands

Current affiliation: Courant Institute of Mathematical Sciences,
New York University

Corresponding author address: D. T. Crommelin

Courant Institute of Mathematical Sciences,
New York University

251 Mercer Street, New York, NY 10012

Email: crommelin@cims.nyu.edu

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Abstract

The dynamics of large-scale atmospheric flow is characterised by both noisy, diffusive behaviour, stemming mainly from small-scale, high-frequency atmospheric processes, and by more structured, non-diffusive aspects, coming from e.g. the internal non-linear dynamics of the flow system. In this study an attempt is made to isolate the latter influence from the former, in an analysis of observational data of the atmosphere system during winter. The data is projected onto the unit sphere in a reduced 3-dimensional phase space of dominant variability patterns. The probability density function (PDF) associated with the data on the unit sphere shows clear maxima that correspond with flow regimes also found in previous studies. Concepts from the theory of Markov chains and phase space partitions are used to bring out the non-diffusive, conservative dynamics of the large-scale atmospheric flow. By inspecting the asymmetries of transitions between different phase space cells, a preferred, closed path, with a preferred direction, over the unit sphere of the reduced phase space is detected. This path, or cycle, connects episodes of zonal and blocked flow in the Atlantic sector. It is reminiscent of the remnants of a heteroclinic cycle found to guide regime transitions in a model study by the author.

1 Introduction

The old topic of large-scale atmospheric flow dynamics and its relation the phenomenon of circulation regimes does not cease to be a field of active research in the age of climate change studies. Indications (Palmer 1999, Corti et al. 1999) exist that climate change causes changes in the occupation statistics of naturally occurring circulation regimes, rather than that it induces new patterns of atmospheric circulation. Compared with the 1950s and 60s, some regimes have been visited more frequently in the 1970s and 80s, others less frequently. This change is thought to be due to the overall change of climate over the last 50 years. Such a perspective on climate change clearly calls for a better understanding of the dynamics of large-scale flow and of regime transitions. It is the sensitivity of that dynamics to changing climate parameters that will eventually determine which flow patterns will be realised more or less often.

The study of large-scale flow dynamics from observational data is particularly difficult. A range of scales of motion, many of them highly turbulent, interacts with the large-scale flow, burying whatever structured dynamics the large scales may possess under great amounts of noisy behaviour. Such structured behaviour may come e.g. from the internal nonlinear dynamics of the large-scale flow system. For the flow statistics techniques are known that can determine whether the anomalously frequent realisation of a flow pattern is a structural phenomenon or rather the accidental aggregation of realisations of an essentially random system. An example is the estimation of probability density functions (PDFs) in combination with Monte-Carlo simulations.

The existence of atmospheric circulation regimes is a somewhat controversial issue, and in particular the question whether or not large-scale flow data are characterised by multimodal distributions is intensely debated. Compare, for instance, studies by Mo and Ghil (1988), Molteni et al. (1990), Kimoto and Ghil (1993a, 1993b), Corti et al. (1999) and Smyth et al. (1999) with those by Wallace et al. (1991), Toth (1991), Nitsche et al. (1994),

Hannachi and O'Neill (2001) and Stephenson et al. (2004). It needs to be stressed that an unimodal distribution of data does not preclude the possibility of preferred circulation patterns. As is pointed out by for instance Wallace et al. (1991) and Stephenson et al. (2004), a distribution can be unimodal but skewed (or kurtotic), giving rise to preferred patterns.

In this study we will use 500-mb geopotential height winter data from the NCEP Reanalysis dataset (1948-2000), not only to calculate (spherical) PDFs, but also to extract information about structured phase-space motion that may be present in the data. This is done by dividing a reduced phase space (that of the leading three EOFs) in cells and studying the transitions, observed in the data, between the various cells. The transition probability matrix obtained by the division in cells and the counting of transitions between cells determines a Markov chain, and its symmetric and antisymmetric components can give information about the probability flow through the reduced phase space.

The analysis technique is inspired by the work of Pasmanter and Timmermann (2002), who use phase space partitions and Markov chains to study ENSO dynamics. This approach allows to distinguish between the purely diffusive (irreversible) dynamics in a system, which has an inherently stochastic nature, and the non-diffusive (conservative, reversible) dynamics in the system. The influence of dynamical structures such as periodic orbits, or preferred paths due to heteroclinic or homoclinic connections, should be visible in the latter part of the dynamics. We will use this approach to study the observational data of the NH flow.

In section 2 the preparation of the NCEP observational data, to make it suitable for analysis, is summarized. In section 3 the calculation of the probability density function (PDF) is described. The datapoints in the normalized reduced phase space of the first three Principal Components (PCs) are projected onto the unit sphere. The PDF of the projected data is calculated on the sphere, making the non-Gaussianity of the data-distribution, and the flow regimes present, clearly visible. In section 4 we review some theory on Markov

chains and phase space partitions, and use it on some simple examples. In section 5 these concepts are used to analyse the flow of the atmospheric system through the reduced phase space, or more precise, on the unit sphere. A conclusion follows in section 6.

2 Data

The data used are the 1948-2000 NCEP Reanalysis data for the Northern Hemisphere (17.5N-87.5N). Since we are interested in large scale flow characteristics, a resolution of 5° of the latitude-longitude grid will be sufficient, giving 1080 grid points in total. The 500 hPa geopotential height field (Z_{500}) is a good representative of the planetary scale midlatitude flow. As regime behaviour mainly plays a role during the winter season, we perform our analysis on the data from the winter half year, which we define to be the 181 days starting at November 1. Thus, the dataset used consists of 52 winters of each 181 days long, the first winter starting on 1 November 1948, the last winter ending on 29 April 2000. To prepare the data for analysis we remove the seasonal cycle: if $Z(d, i)$ is the field at day d of winter season i , we subtract from it the average $Z_{av}(d)$,

$$Z_{av}(d) = \frac{1}{31 \times 52} \sum_{d'=d-15}^{d+15} \sum_{i=1}^{52} Z(d', i). \quad (2.1)$$

This gives the anomaly for each day with respect to the long term mean of the 31-day time segment centered around day d of the season. At the beginning and end of each winter 15 days are lost this way, leaving us with 151 daily data points for each winter. From the resulting dataset Empirical Orthogonal Functions (EOFs) and their corresponding Principal Components (PCs) are calculated. The increasing density of gridpoints at higher latitudes is taken into account in the EOF calculation by multiplying each gridpoint value with the square root of the cosine of the gridpoint latitude. Note that no detrending was performed on the data.

In figure 1 the flow patterns corresponding to the first 3 EOFs are shown, with the

standard deviation of their respective PCs as amplitudes. EOFs 1 and 2 closely resemble those of Kimoto and Ghil (1993a, KG1). The patterns of the first three EOFs are hardly different when calculated from 3-, 5- or 10-day means, but the variance spectrum changes. The variance associated with EOFs 1, 2 and 3 together ranges from 22.0% for daily data to 31.2% for 10-day means.

We will restrict our analysis to the reduced phase space spanned by the first three EOFs, instead of the full 1080-dimensional phase space. A justification for this restriction comes from the fact that the low-frequency behaviour of the large-scale atmospheric flow is dominated by the leading EOFs. In KG1 it is found that this low-frequency behaviour is largely captured in the leading 8 EOFs. However, as is also discussed there, the limited amount of data in practice prevents a study of the dynamics in the subspace of the first 8 EOFs. E.g., for a reliable PDF estimation in 8 dimensions, over 40000 (independent) datapoints are necessary. Even more data will be needed for a study of transitions and phase space motion in 8 dimensions. The restriction to the first 3 EOFs is a compromise between dimensional requirements on the one hand and limited sample size on the other hand. The effect of the addition of more dimensions can only be studied thoroughly with a long model dataset.

In what follows we will mainly deal with the timeseries of the PCs normalized by their respective standard deviations. These normalized PCs will be denoted by a_1 , a_2 and a_3 . The corresponding normalized reduced phase space will be denoted by \mathcal{P} .

3 A spherical PDF

In studies of atmospheric regime behaviour it is rather common to focus on the projection of the data (either from observations or from model simulations) onto the plane spanned by the first two EOFs, i.e. the (a_1, a_2) plane. Calculations of PDFs in this plane typically use Euclidean distance as a measure of similarity (e.g. Kimoto and Ghil 1993a, KG1).

However, one can also use angular distance in phase-space (which equals the arccosine of the pattern correlation) as a similarity measure of similarity between two flow patterns. This was done by Kimoto and Ghil (1993b, KG2) for the calculation of PDFs of the large-scale NH flow in the Atlantic resp. the Pacific sector. They remark that “the larger significance attached to the pattern relative to the magnitude of the anomaly is in concert with usual meteorological intuition”. Prior to KG2, Horel (1985) and Mo and Ghil (1987, 1988) used spatial correlation of flow patterns as a distance measure for cluster analysis of NH atmospheric flow data.

In this study we will project the data onto the unit sphere in the reduced phase space \mathcal{P} and calculate the PDF on the sphere. This involves a coordinate transformation, from the Cartesian coordinates (a_1, a_2, a_3) to the spherical coordinates (ρ, θ, ϕ) according to

$$\begin{aligned} a_1 &= \rho \cos \theta \sin \phi \\ a_2 &= \rho \sin \theta \sin \phi \\ a_3 &= \rho \cos \phi \end{aligned} \tag{3.1}$$

with $0 \leq \rho$, $0 \leq \theta < 2\pi$, $0 \leq \phi \leq \pi$. By projecting onto the unit sphere, more information about the structure of the flow patterns is retained than in the (a_1, a_2) projection. However, information on the amplitudes (ρ) of flow patterns is ignored: two flow patterns that have spatial correlation 1 (as far as the restriction to the first 3 EOFs is concerned), but different amplitudes, i.e. $\rho_1 \neq \rho_2$, project onto the same point (θ, ϕ) . We use angular distance as a measure of distance between two points on the sphere: the angle between the two lines that connect those two points with the center point of the sphere (that is, with the origin of \mathcal{P}). As mentioned, the cosine of this angle equals the correlation between the two points.

Before calculating the actual PDF, let us consider the timeseries of the PCs projected onto the unit sphere. Their autocorrelation functions are shown in figure 2. After 7 days, the correlations have largely disappeared, since they have all dropped below e^{-1} . Since the use of Markov chains in later sections of this study would be problematic for timeseries

with highly correlated subsequent datapoints, we will use 7-day means of the PCs described in the previous section. This gives us 1 datapoint every 7 days, or 21 datapoints for every winter. The 7-day means are again projected onto the unit sphere.

The spherical PDF for the 7-day means is estimated using kernel density estimation with an Epanechnikov kernel (Silverman (1986), KG1). The estimated PDF $f(\theta, \phi)$ is a summation of the contributions $f^i(\theta, \phi)$ from each datapoint i with coordinates $(\rho^i, \theta^i, \phi^i)$, or equivalently (a_1^i, a_2^i, a_3^i) . Each contribution $f^i(\theta, \phi)$ is an Epanechnikov kernel on the sphere, centered at (θ^i, ϕ^i) , with smoothing parameter σ . The total PDF $f(\theta, \phi)$ gives the probability per unit area $\sin \phi d\theta d\phi$. Thus,

$$f(\theta, \phi) = \frac{1}{c} \sum_{i=1}^N f^i(\theta, \phi), \quad f^i(\theta, \phi) = \begin{cases} 1 - (\alpha^i/\sigma)^2 & \text{if } (\alpha^i/\sigma)^2 < 1 \\ 0 & \text{otherwise} \end{cases} \quad (3.2)$$

in which α^i is the angle spanned by the points (θ, ϕ) , the center of the sphere, and (θ^i, ϕ^i) . It is easily evaluated as $\alpha^i = \arccos(\mathbf{v}^T \mathbf{v}^i)$ with $\mathbf{v} = \mathbf{a}/\rho$ and $\mathbf{v}^i = \mathbf{a}^i/\rho_i$, the unit length vectors in \mathcal{P} pointing to (θ, ϕ) and (θ^i, ϕ^i) on the sphere. The normalisation constant c guarantees that the integral of the PDF over the sphere equals one: $\int d\theta d\phi f \sin \phi = 1$.

We do not use an adaptive kernel estimator (as is done in KG1), since the projection on the sphere does not give a distribution with low-probability tails, as one would have when considering the distribution in \mathcal{P} . As we will see, the difference between the minimum and the maximum values of the estimated spherical PDF is less than a factor two for our choice of σ . An estimation method designed to handle long tails is therefore not considered necessary here.

In figure 3, the estimated PDF of the 7-day means is shown with bandwidth parameter $\sigma = \pi/6$. The value of the PDF at each point was divided by $f_G(\theta, \phi) = 1/(4\pi)$. This is the value of the PDF all over the sphere in case of a perfectly spherically symmetric distribution (e.g. a Gaussian distribution, either univariate or multivariate - recall that the PCs were normalized) of datapoints in \mathcal{P} . Thus, it is very easy to see that the PDF in figure 3 is

not spherically symmetric. Several areas of maximal probability can be identified, as well as regions of minimal probability. Figure 3 shows a rectangular projection of the sphere, as well as “north pole” and “south pole” stereographic projections (NPS resp. SPS) of the upper half and the lower half of the sphere. We define the north pole of the sphere to be the point $\phi = 0$ and the south pole the point $\phi = \pi$.

The statistical significance of the regions of increased and decreased probability (compared to a Gaussian distribution) was tested by calculating 10000 random PDFs from Gaussianly distributed datasets, each 1092 datapoints long. Regions where 80% or more of the random Gaussian PDFs have lower probability than the PDF of figure 3 are shown in figure 4. Five regions of significantly increased probability are present in the spherical PDF; they are indicated with letters **A-E**. PDF-maxima **A**, **C** and **D** are significant at the 95% level, **B** at 90% and **E** at 85%. From now on we shall refer to these maxima as regimes.

It must be stressed that the calculation of the spherical PDF and the statistical significance levels of its maxima do *not* provide any proof of multimodality of the distribution of states in the reduced phase space \mathcal{P} (nor do they provide proof of unimodality). Since the datapoints were projected onto the unit sphere in \mathcal{P} , all that can be concluded here is that the 7-day means have several preferred *patterns* (regardless of their amplitudes) but not per se preferred *states* (which would require specification of amplitudes). The presence of preferred patterns may reflect multimodality of the dataset, but can equally well be due to the dataset being non-Gaussian yet unimodal. It rules out multinormality (i.e. Gaussianity) of the data, however.

The flow patterns corresponding to the five maxima visible in the spherical PDF are shown in figure 5. Their amplitudes correspond with points on the unit sphere in \mathcal{P} , i.e. $\rho = 1$. The maxima of the PDF were identified by visual inspection.

The five flow regimes in figure 5 are in reasonable correspondence with the results of earlier studies, such as Mo and Ghil (1998, MG), Cheng and Wallace (1993, CW), Kimoto

and Ghil (1993a, KG1), Smyth et al. (1999, SIG), Corti et al. (1999, CMP) and Monahan et al. (2001, MPF). Our regime **A** resembles the R-regime of CW, also found by MPF and SIG, the PNA (Pacific/North American) regime of KG1, and MG's cluster 1. Regime **B**, with zonal NAO (North Atlantic Oscillation) character, does not have a counterpart in the A-R-G classification of CW, but corresponds with the ZNAO regime of KG1. CMP's cluster A is in between our **A** and **B**. Our regime **C** can be seen to correspond well with SIG's and MPF's regime A, MG's cluster 2 and CMP's cluster B. CW's regime A looks more like our **D**. KG1's RNA pattern as well as CMP's cluster C resemble both **C** and **D**. Finally, regime **E** can be identified as the G- (CW, SIG, MPF) or BNAO regime (KG1), also dubbed cluster D by CMP.

As a final remark, it must be said that the focus in this study is on hemispheric flow, and thus the regimes studied and discussed here are hemispheric flow regimes. This is not meant to imply that the notion of sectorial regimes (i.e. flow patterns restricted to the Pacific or Atlantic sector) would be less meaningful or less reliable than the hemispheric version. Simply because we study hemispheric flow patterns do we end up with hemispheric regimes. The analysis could be carried out using data of sectorial flow patterns as well, but this would be subject for a different study.

4 Phase space partitions and Markov chains

The PDF reveals the preferred flow patterns, or more generally the regions of increased and decreased probability. However, it does not tell much about the dynamical behaviour of the system under consideration, since the PDF presents a rather static view. It shows the stationary distribution of states (assuming stationarity of the system), but not the flow of the system through phase space. In order to get an idea of this phase space flow, we will divide the normalized, reduced phase space \mathcal{P} in cells and consider the probabilities of transitions between the various cells.

The description of the time evolution of a system as a probability vector $p(t)$ (assigning a probability to each cell) at time t , which is multiplied by a matrix M of transition probabilities to arrive at the next timestep, i.e. $p(t + \Delta t) = M p(t)$, is known as a Markov chain description. It has been used in the past to model atmospheric regime behaviour by Spekat et al. (1983), Mo and Ghil (1987, 1988), Molteni et al. (1990) and Kimoto and Ghil (1993b). These studies determine a number of regimes and calculate transition matrices by counting regime transitions. During the transitions the system is assumed to be in a transient state that is not classified. Thus, not the entire (reduced) phase space is studied, but (transitions between) a few bounded regions of it. In this manner, certain preferred orders of transitions between regimes are found, see Mo and Ghil (1987, 1988) and Kimoto and Ghil (1993b).

In this section, we will not limit ourselves to specific phase space regions identified as regimes, but rather divide all of \mathcal{P} into cells. The transition matrix associated with such a partition can reveal information on preferences and inhomogeneities of the flow of the system through \mathcal{P} . More specifically, we will partition \mathcal{P} into k cells all containing an equal number of datapoints, as was done in e.g. Pasmanter and Timmermann (2002). We shall refer to such a partition into cells all with an equal amount of data as an *equipartition*. The transition probability matrix M associated with an equipartition has the useful property that the sum over each row or column of the matrix equals one. Thus, if the Markov chain description is

$$p_i(t + \Delta t) = \sum_j M_{ij} p_j(t) \tag{4.1}$$

the matrix M satisfies

$$M_{ij} \geq 0 \quad \forall i, j, \quad (4.2)$$

$$\sum_i M_{ij} = 1 \quad \forall j, \quad (4.3)$$

$$\sum_j M_{ij} = 1 \quad \forall i. \quad (4.4)$$

Matrices satisfying all three properties are called *doubly stochastic* matrices. A detailed treatment of equipartitions and (doubly) stochastic matrices in a geophysical context can be found in Pasmanter and Timmermann (2002, PT from now on).

In PT, the matrix M is split up in its symmetric part M^S and antisymmetric part M^A in order to distinguish between the diffusive or dissipative part of the dynamics (called irreversible) and the non-diffusive or conservative part (called reversible). M^S is again doubly stochastic, M^A is not. PT calculate $\langle \Delta I \rangle$, the average information loss, or entropy production, associated with the system $p(t + \Delta t) = Mp(t)$, and distinguish two contributions to the information loss:

$$\begin{aligned} \langle \Delta I \rangle &= -\frac{1}{k} \sum_{i=1}^k \sum_{j=1}^k M_{ij} \ln M_{ij} = \langle \Delta I \rangle_S + \langle \Delta I \rangle_{A/S}, \\ \langle \Delta I \rangle_S &= -\frac{1}{k} \sum_{i=1}^k \sum_{j=1}^k M_{ij}^S \ln M_{ij}^S, \\ \langle \Delta I \rangle_{A/S} &= -\frac{1}{k} \sum_{i=1}^k \sum_{j>i}^k M_{ij}^S \ln \left(1 - \left(\frac{M_{ij}^A}{M_{ij}^S} \right)^2 \right) + M_{ij}^A \ln \left(\frac{M_{ij}^S + M_{ij}^A}{M_{ij}^S - M_{ij}^A} \right). \end{aligned} \quad (4.5)$$

$\langle \Delta I \rangle_S$ is the information loss one would have in a system $p(t + \Delta t) = M^S p(t)$. Both $\langle \Delta I \rangle \geq 0$ and $\langle \Delta I \rangle_S \geq 0$. In contrast, $\langle \Delta I \rangle_{A/S} \leq 0$, so the total information loss in a system is decreased by the presence of a nonzero M^A . These observations lead PT to associate M^A with the conservative, or non-diffusive part of the dynamics of the system $p(t + \Delta t) = Mp(t)$. A system with purely diffusive dynamics has zero M^A ; in contrast, M^S is still nonzero in case of purely conservative dynamics. PT present $\mu = 1 - k^{-1} \sum_{i,j} |M_{ij}^A|$

as a measure of the purely diffusive dynamics inherent to M , ranging from 1 (totally diffusive, all M_{ij}^A are zero) to 0 (totally conservative, M is a permutation matrix).

It is not obvious that the atmospheric flow system can be represented by a Markov process. The Markovian assumption implies that the probability of the transition $i \rightarrow j$ does not depend on the state of the system previous to arriving at state i . A Markovian system has no memory of its history. On a day-to-day timescale, the large-scale atmospheric flow system may well be non-Markovian, since the large-scale flow is highly correlated at a one-day time lag. For this reason we use 7-day means instead of daily data in our analysis. The consecutive datapoints of the 7-day means are largely uncorrelated, so it is reasonable to assume that the atmospheric system has no memory of its history after 7 days.

A study, drawn to our attention by one of the reviewers, that uses techniques similar to the analysis used here, was carried out by Egger (2001). He determines a Master equation (also based on the Markovian assumption) from data and uses it to obtain information about a transition velocity vector(field) which relates to the mean motion in phase space. This vector also stems from asymmetries in transition rates. Egger uses 6-hourly data of angular momentum of the atmosphere, and finds oscillating motion with a drift towards the origin of phase space.

4.1 Examples

It will be instructive to look at some simple examples to see how the information obtained by inspecting the transition matrix and its antisymmetric part relates to the behaviour of a system. As a first example we consider a system with 4 different states (or 4 cells). It is governed by completely periodic behaviour, since it always follows the trajectory $1 \rightarrow 2 \rightarrow 3 \rightarrow 4 \rightarrow 1 \rightarrow \dots$. The transition probability matrix (in this case a permutation

matrix) is

$$M_1 = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}, \quad (4.6)$$

its symmetric and antisymmetric parts are

$$M_1^S = \frac{1}{2} \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{pmatrix}, \quad M_1^A = \frac{1}{2} \begin{pmatrix} 0 & -1 & 0 & 1 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ -1 & 0 & 1 & 0 \end{pmatrix}. \quad (4.7)$$

Note that M_1^S is nonzero even though this system is periodic. The matrix $M_1^A + |M_1^A|$ recovers the periodic motion of the system:

$$M_1^A + |M_1^A| = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}. \quad (4.8)$$

For the second example we modify the previous system slightly: at each step, the system has a probability of 0.7 to continue along the cycle of the previous system, and probabilities of 0.1 to go to each of the other 3 cells (including itself). In other words, the transition matrix is now

$$M_2 = \begin{pmatrix} 0.1 & 0.1 & 0.1 & 0.7 \\ 0.7 & 0.1 & 0.1 & 0.1 \\ 0.1 & 0.7 & 0.1 & 0.1 \\ 0.1 & 0.1 & 0.7 & 0.1 \end{pmatrix}, \quad (4.9)$$

resulting in

$$M_2^A = \begin{pmatrix} 0 & -0.3 & 0 & 0.3 \\ 0.3 & 0 & -0.3 & 0 \\ 0 & 0.3 & 0 & -0.3 \\ -0.3 & 0 & 0.3 & 0 \end{pmatrix}, \quad M_2^A + |M_2^A| = \begin{pmatrix} 0 & 0 & 0 & 0.6 \\ 0.6 & 0 & 0 & 0 \\ 0 & 0.6 & 0 & 0 \\ 0 & 0 & 0.6 & 0 \end{pmatrix}. \quad (4.10)$$

The matrix $M_2^A + |M_2^A|$ recovers the preferred cycle still present in the system. Note that direct transitions between cells 1 and 3 and between cells 2 and 4 are possible in this system. However, they do not appear in $M_2^A + |M_2^A|$, because each of these transitions is as probable as its reverse, and is thus due to diffusion.

The last example is a purely diffusive system, with transition matrix

$$M_3 = \begin{pmatrix} 0.25 & 0.25 & 0.25 & 0.25 \\ 0.25 & 0.25 & 0.25 & 0.25 \\ 0.25 & 0.25 & 0.25 & 0.25 \\ 0.25 & 0.25 & 0.25 & 0.25 \end{pmatrix}. \quad (4.11)$$

The absence of periodic motion is reflected in the fact that $M_3^A = 0$.

The average information loss and measure μ of diffusive dynamics confirm, for each of these examples, the conclusion drawn from $M_i^A + |M_i^A|$. The first system has $\mu = 0$ and $\langle \Delta I \rangle_S = -\langle \Delta I \rangle_{A/S} = \ln 2$, resulting in zero information loss or $\langle \Delta I \rangle = 0$. This reflects the completely periodic, nondiffusive character of the first system. For the second system, $\mu = 0.4$, $\langle \Delta I \rangle_S = 1.19$, $\langle \Delta I \rangle_{A/S} = -0.25$ and thus $\langle \Delta I \rangle = 0.94$. This system has significant diffusivity (nonzero μ) but also still considerable nondiffusive structure: $0 < \langle \Delta I \rangle < \langle \Delta I \rangle_S$. The third system is completely diffusive, so the upper bound of μ is saturated: $\mu = 1$. The information loss is not suppressed by any nondiffusivity, i.e. $\langle \Delta I \rangle_{A/S} = 0$ and $\langle \Delta I \rangle = \langle \Delta I \rangle_S = \ln 4$.

4.2 Significance test

The examples made clear that the matrix $M^A + |M^A|$ reflects the structured, conservative dynamics present in the system described by the transition probability matrix M . When calculating M from data, it will be necessary to estimate which elements in the matrix M^A are statistically significant (implying some presence of conservative dynamics) and are unlikely to be the result of finite sample size. Calculating M from data can hardly be expected to give a precisely symmetric matrix, even if the underlying system is purely diffusive. Thus, a test is needed to determine which elements of M^A are significantly different from zero.

From the equipartition of \mathcal{P} in k cells with each N_k datapoints the transition matrix T can be calculated, counting the number of transitions between cells. The transition probability matrix M is derived from T by $M = N_k^{-1} T$. Their respective symmetric and antisymmetric parts have the same relation: $M^S = N_k^{-1} T^S$, $M^A = N_k^{-1} T^A$. An element M_{ij}^A is significant if the corresponding element T_{ij} differs significantly from T_{ij}^S . That is, T_{ij}^A should lie outside, say, 1 or 2 standard deviations associated with T_{ij}^S .

If the system dynamics is driven by M^S , we expect the N_k transitions from cell j to other cells to result in $T_{ij}^S = N_k M_{ij}^S$ transitions to cell i . T_{ij}^S is the expectation value from N_k independent binomial Bernoulli trials with at each trial a probability M_{ij}^S of “success” (transition to i) and a probability $1 - M_{ij}^S$ of “no success” (transition to any other cell). The standard deviation associated with the binomial distribution is $S_{ij} = (M_{ij}^S(1 - M_{ij}^S)N_k)^{1/2}$. For large enough N_k the binomial distribution can be approximated by the normal distribution (Feller, 1968). T_{ij} will therefore with 68.3% certainty lie in the interval $(T_{ij}^S - S_{ij}, T_{ij}^S + S_{ij})$, with 95.4% certainty in the interval $(T_{ij}^S - 2S_{ij}, T_{ij}^S + 2S_{ij})$, etcetera. We will require $T_{ij}^S \geq 10$ for T_{ij}^A to be potentially significant at all.

T_{ij} lies with 95% certainty between $T_{ij}^S \pm 1.96 S_{ij}$, so T_{ij}^A is significant at the 95% confidence level if $|T_{ij}^A| > 1.96 S_{ij}$. To be significant at the 90%, 85%, 80% and 75%

confidence level, $|T_{ij}^A|$ must exceed $1.64 S_{ij}$, $1.44 S_{ij}$, $1.28 S_{ij}$ resp. $1.15 S_{ij}$. Note that it is T^A rather than M^A which is tested, since a small but nonzero element of M^A may very well be significant if N_k is large enough, whereas a large element of M^A can be insignificant if N_k is small.

5 Results

We will partition \mathcal{P} such that the cell boundaries only depend on θ and ϕ . The partition can be drawn on the unit sphere on which the PDF was calculated, thereby enabling an easy visualisation and interpretation of probability flows. First we draw boundaries of constant ϕ , dividing the unit sphere in \mathcal{P} into zonal bands. These bands are then each divided into cells, by drawing boundaries of constant θ within each band. The total number of cells is k , the number of datapoints used is kN_k . A possible remainder of $1092 - kN_k$ points at the end of the dataset is not used. Once the partition is made, M is calculated by counting transitions. Transitions from the last datapoint of one winter to the first datapoint of the next winter are left out, thereby introducing an unavoidable but small deviation of M from the precise properties of doubly stochastic matrices (equations (4.3) and (4.4)). This deviation will be ignored.

We made four different equipartitions, whose structures are visible in figure 6. The associated matrices T and $M^A + |M^A|$ are given below. The nonzero elements of $M^A + |M^A|$ show their significance level using typographic means (boldface, underline, italic): $\geq 95\%$, $95\% - 90\%$, $90\% - 85\%$, $85\% - 80\%$, $80\% - 75\%$, $< 75\%$.

The first partition gives

$$T = \begin{pmatrix} 123 & 48 & 64 & 22 \\ 76 & 98 & 42 & 46 \\ 43 & 48 & 100 & 71 \\ 20 & 66 & 50 & 123 \end{pmatrix}, \quad M^A + |M^A| = \frac{1}{100} \begin{pmatrix} 0 & 0 & \mathbf{7.7} & 0.7 \\ \underline{\underline{\mathbf{10.2}}} & 0 & 0 & 0 \\ 0 & 2.2 & 0 & \mathbf{7.7} \\ 0 & \mathbf{7.3} & 0 & 0 \end{pmatrix}, \quad (5.1)$$

the second partition

$$T = \begin{pmatrix} 62 & 33 & 9 & 24 & 33 & 10 \\ 43 & 55 & 28 & 6 & 28 & 16 \\ 21 & 14 & 70 & 32 & 6 & 34 \\ 21 & 14 & 29 & 53 & 34 & 24 \\ 22 & 30 & 7 & 29 & 56 & 26 \\ 5 & 29 & 28 & 28 & 15 & 66 \end{pmatrix}, \quad M^A + |M^A| = \frac{1}{100} \begin{pmatrix} 0 & 0 & 0 & 1.6 & 6.0 & 2.7 \\ 5.5 & 0 & \mathbf{7.7} & 0 & 0 & 0 \\ \mathbf{6.6} & 0 & 0 & 1.6 & 0 & 3.3 \\ 0 & \underline{4.4} & 0 & 0 & 2.7 & 0 \\ 0 & 1.1 & 0.5 & 0 & 0 & \underline{6.0} \\ 0 & \mathbf{7.1} & 0 & 2.2 & 0 & 0 \end{pmatrix}. \quad (5.2)$$

For the third partition we find

$$T = \begin{pmatrix} 117 & 70 & 43 & 33 \\ 62 & 105 & 33 & 57 \\ 64 & 33 & 116 & 44 \\ 19 & 47 & 67 & 130 \end{pmatrix}, \quad M^A + |M^A| = \frac{1}{100} \begin{pmatrix} 0 & 2.9 & 0 & \mathbf{5.1} \\ 0 & 0 & 0 & 3.7 \\ \mathbf{7.7} & 0 & 0 & 0 \\ 0 & 0 & \underline{\mathbf{8.4}} & 0 \end{pmatrix} \quad (5.3)$$

and for the fourth partition

$$T = \begin{pmatrix} 112 & 74 & 42 & 34 \\ 49 & 119 & 25 & 65 \\ 69 & 18 & 133 & 42 \\ 32 & 44 & 58 & 124 \end{pmatrix}, \quad M^A + |M^A| = \frac{1}{100} \begin{pmatrix} 0 & \underline{\mathbf{9.1}} & 0 & 0.7 \\ 0 & 0 & 2.6 & \mathbf{7.7} \\ \underline{\mathbf{9.9}} & 0 & 0 & 0 \\ 0 & 0 & 5.9 & 0 \end{pmatrix}. \quad (5.4)$$

In table 1, the values of $\langle \Delta I \rangle$, $\langle \Delta I \rangle_S$, $\langle \Delta I \rangle_{A/S}$ and μ are shown for these four partitions. Diffusive dynamics clearly dominates the behaviour of all four systems. However, some structured, non-diffusive behaviour is also present. The partitions in four cells all possess a preferred cycle, with all or most of its segments significant at more than 85%, and some segments significant at 90% (partition 3, $3 \rightarrow 4$; partition 4, $2 \rightarrow 1$) and 95% (partition 1, $1 \rightarrow 2$, partition 4, $1 \rightarrow 3$). Because of the differences between the partitions, the cycles detected in the various partitions are not identical. However, their similarities are remarkable, and are an indication of the robustness of the phenomenon. The partition in

6 cells also recovers the preferred cycle, but significance levels are lower for some of its segments (in particular transition $5 \rightarrow 1$), due to the limited amount of data available.

Shortage of data makes it very difficult to reach higher significance levels in the determination of the cycle segments, or to explore the structure of the cycle in more detail using a finer partition with more cells. It is unlikely one can get around this by using other ways of partitioning. For instance, defining cells to be centered around the regions of observed regimes will run into the same problem: the cells have to contain enough datapoints and will therefore in practice be so large that not all datapoints in one cell can really be classified into one regime anymore. It will also make the partitioning into equally probable cells much more complicated. Lifting the constraint of equally probable cells may only worsen the problem, as part of the data could end up in cells having too few datapoints to yield any statistically significant results. That part would then effectively be lost for the analysis. In this respect, an equipartition is an efficient way of making use of data.

In figures 7 and 8 the evolutions of the atmospheric flow along the preferred paths of partitions 1 and 4 are shown. For θ and ϕ we picked the mean values within each cell, and the average of these mean values for the steps in between the cells. The flow patterns are 500 mb geopotential height anomalies, with $\rho = 1$ chosen as amplitude.

The two evolutions are quite similar, the main difference being that in figure 7 the Pacific sector sees more activity than in figure 8. The positive and negative phases of the Artic Oscillation (AO) visible in figure 8 (steps 1–3 and 4–2) get more Pacific emphasis in figure 7 (steps 2 and 3). Positive and negative phases of the North-Atlantic Oscillation (NAO) are present in evolution 1 (figure 7) but not as pronounced as in evolution 4 (figure 8). It is difficult to say which of the two evolutions is the more truthful. Results from a preliminary version of this study (Crommelin, 2003a), as well as the results from the partition in 6 cells (figure 6) suggest that the transitions between the upper and lower halves of the sphere (and back) take place at values of θ most in agreement with the evolution of figure 8. Partition 1 locates these transitions at somewhat too small values of

θ .

The evolution of partition 4 (figure 8) shows an alternation between episodes of mainly zonal anomalies (1–3, 4–2, $\phi \approx \pi/2$) and episodes of more meridionally oriented anomalies (2–1, 3–4, $\phi \approx 0, \pi$). The negative anomalies over the North Atlantic and the Pacific (2–1) start to merge, and form one large negative arctic anomaly (1–3). Further down the path, this negative anomaly gets elongated meridionally over the Eurasian continent and the westcoast of North America. Over the North Atlantic and the North Pacific, it is replaced by positive anomalies. Reaching the bottom of the unit sphere (3–4), the pattern consists again of mainly meridionally oriented anomalies. The second half of the cycle shows a reverse evolution: positive North Atlantic and Pacific anomalies merge, forming a positive arctic anomaly with negative anomalies surrounding it (4–2). In the last part of the cycle, the arctic anomaly again stretches southward, and at 2–1 the anomaly pattern is back in its meridional state.

Interpreted in terms of phases of the AO and the NAO, the preferred cycle of partition 4 shows the positive phase of the NAO (1) preceding the positive phase of the AO (1–3) and negative NAO (4) preceding negative AO (4–2). A similar preferred path was found by Crommelin (2003b) using a barotropic model of northern hemisphere flow. That preferred path was interpreted as the remnant of a heteroclinic cycle, a cycle of phase space connections back and forth between regime-like steady states.

The cause of the preferred cycle(s) showing up here remains elusive. It is tempting to associate the non-diffusive part of the dynamics with the internal nonlinear dynamics of the large-scale atmospheric flow, and to relate the diffusivity to the noise caused by small-scale, high-frequency atmospheric processes. However, as is shown by Majda et al. (1999, 2003), noise processes can induce systematic corrections in the large-scale flow system. Not only does the noise tend to “smooth out” the structured behaviour of the large scales, it can also alter the structured behaviour itself.

If, nevertheless, we hypothesize about interpreting the non-diffusive behaviour using

concepts from dynamical systems theory, the first possibility that comes to mind is that of an unstable periodic orbit. The system can be captured by the orbit for a (short) while, following (part of) the orbit, leaves it, returns for a while, and so on. One can see some traces of the periodic behaviour, but the system never follows the periodic orbit for long. Selten and Branstator (2003) detect a preferred cycle in a 3-layer quasi-geostrophic model of northern hemisphere flow, and interpret this cycle in terms of an unstable periodic orbit. As mentioned previously, in Crommelin (2003b) a preferred cycle, similar to the one found here, was detected and related to remnants of a heteroclinic cycle connecting regimes. Some phases of the preferred cycle detected here resemble regimes shown in figure 5: 3 (figure 8) resembles C well; some, but not total, resemblance can be seen between 2–1 and A, 1–3 and B, 4–2 and E. Unfortunately, the partitioning carried out here is too coarse to see whether the preferred cycle really connects (some of) the regimes. An interpretation along the same lines as in Crommelin (2003b) must therefore remain speculative at this point.

It must be stressed that although the structure detected and discussed here is one of a preferred cycle, this does not imply that the atmosphere often, or even occasionally, completes one or more full cycles. At each step, the chances of evolving into another direction than along the cycle are high (due to high diffusivity), therefore the chances of completing several steps along the cycle are very small. This is even the case in the second example of section 4, where a preferred cycle dominates the behaviour: the chance of completing the cycle in 4 steps is only 0.24.

6 Conclusion

It has been known for some time that the distribution of observational atmospheric flow data, in a reduced phase space spanned by the leading EOFs, tends to show preferred phase space regions. Such regions, or regimes, can be hard to make visible. In this study,

the projection of the data onto the unit sphere in the space of the leading (normalized) three PCs resulted in a PDF in which regions of increased probability were clearly visible. The atmospheric circulation regimes associated with these regions correspond with earlier found flow regimes. All the regimes presented in previous studies such as CW, KG1, SIG, CMP and MPF are found in the spherical PDF.

Since a probability distribution does not provide information on the dynamics of the system under study, the reduced phase space was divided into cells, all with an equal number of datapoints. The transition probability matrix M , describing (probabilities of) transitions between cells, reflects the effect of the dynamical processes governing the system behaviour, in particular the regime transitions. Contributions to M come from both diffusive, irreversible dynamics (e.g. noise-driven motion in a potential field) and conservative, reversible dynamics (generated by e.g. periodic orbits or tori in phase space). The diffusive dynamics add to the symmetric part M^S of M , whereas the antisymmetric part M^A is in principle generated by the conservative dynamics. A statistical significance test of the elements of M^A (to select elements unlikely to be due to finite sample size) left us with a set of transition asymmetries forming a closed path or cycle over the unit sphere in the reduced phase-space.

No pertinent conclusions can be drawn about the dynamical origin of the preferred cycle on the basis of the results presented here. Concepts from dynamical systems theory, such as unstable periodic orbits or heteroclinic cycles, could provide an explanation. But noise, stemming from the small, turbulent scales of motion, can also cause structured behaviour of the large scales, as was shown by Majda et al. (1999, 2003). Unambiguously separating “noise” from “structure”, if possible at all, probably needs a more sophisticated analysis than was used here. An approach that goes beyond the limitations of the Markov chain modelling may provide better possibilities in this respect. The Markovian assumption, justified in this study by the use of 7-day means leading to largely uncorrelated consecutive datapoints, restricts the kind of information that can be extracted from the data.

Interpreted physically, the evolution of the atmospheric flow pattern along the preferred path shows an alternation between anomaly states with considerable zonal symmetry and states with mainly meridionally oriented anomalies. In particular the preferred cycle of partition 4 shows that positive and negative phases of the NAO are followed (or rather *concluded*) by positive resp. negative phases of the AO. It resembles, in this respect, results from an earlier study by the author (Crommelin, 2003b), obtained using a barotropic model of NH flow.

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partition	$\langle \Delta I \rangle$	$\langle \Delta I \rangle_S$	$\langle \Delta I \rangle_{A/S}$	μ
1	1.260	1.268	-0.008	0.91
2	1.590	1.603	-0.013	0.90
3	1.246	1.253	-0.007	0.93
4	1.224	1.233	-0.009	0.91

Table 1: Average information loss $\langle \Delta I \rangle$, its constituents $\langle \Delta I \rangle_S$ and $\langle \Delta I \rangle_{A/S}$ (see text), and μ (a measure of the relative importance of diffusive dynamics, see text), for four equipartitions.

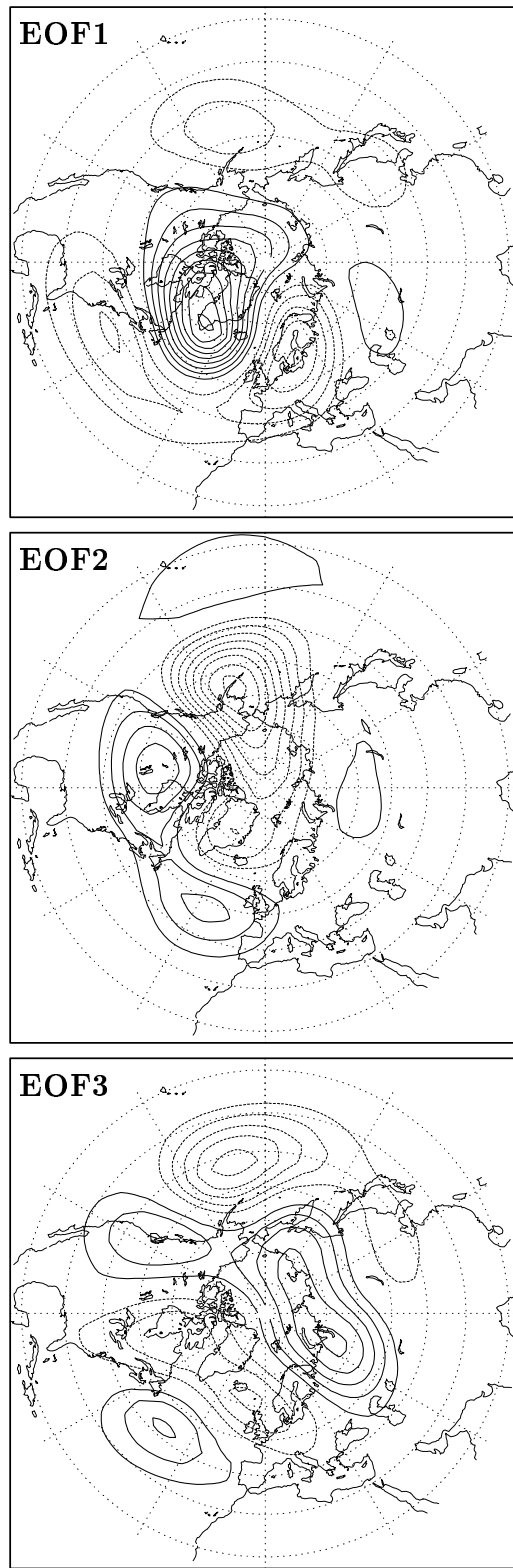


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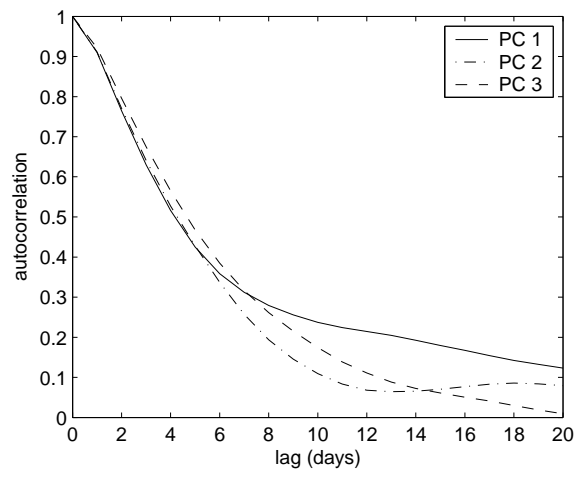


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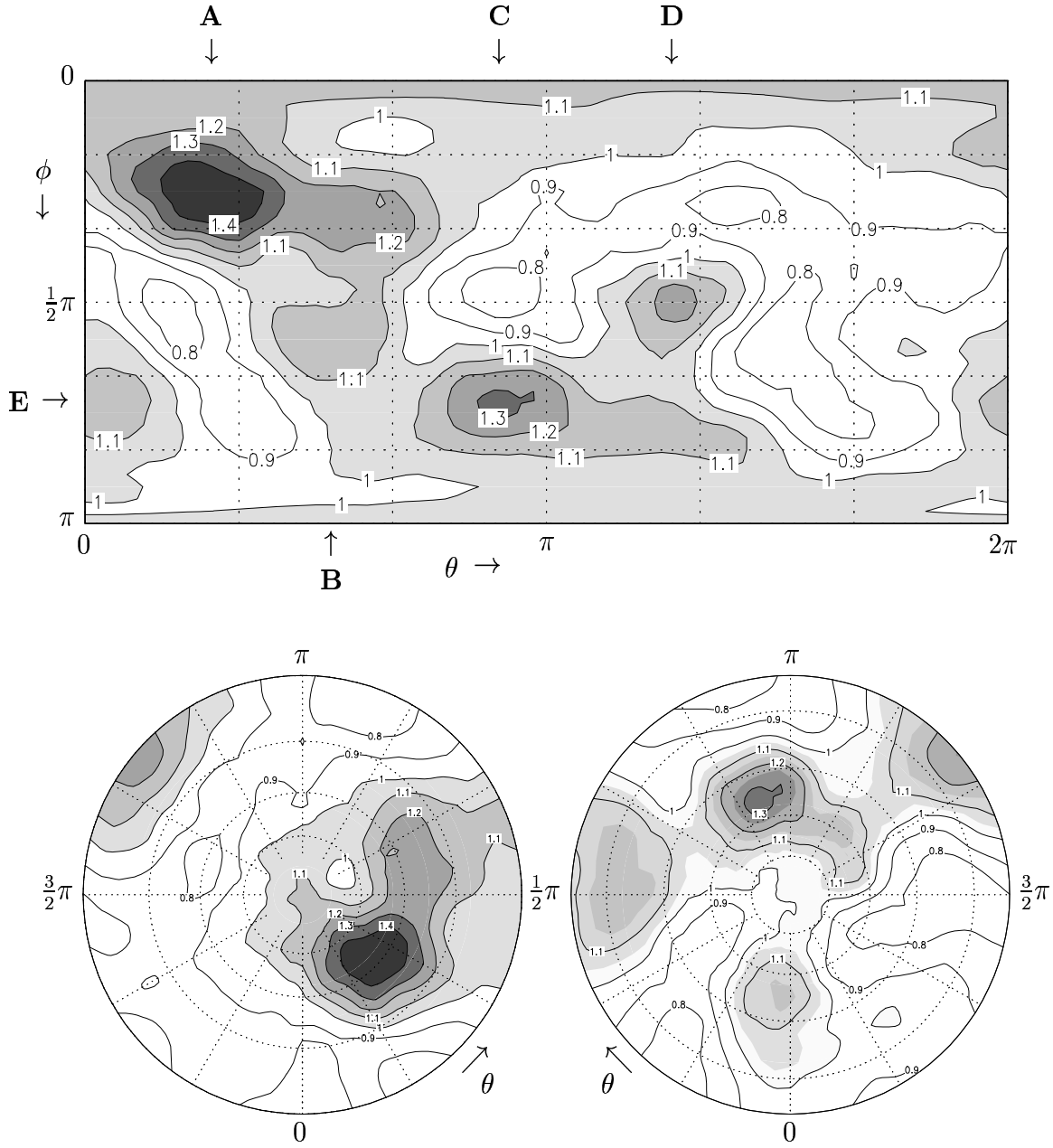


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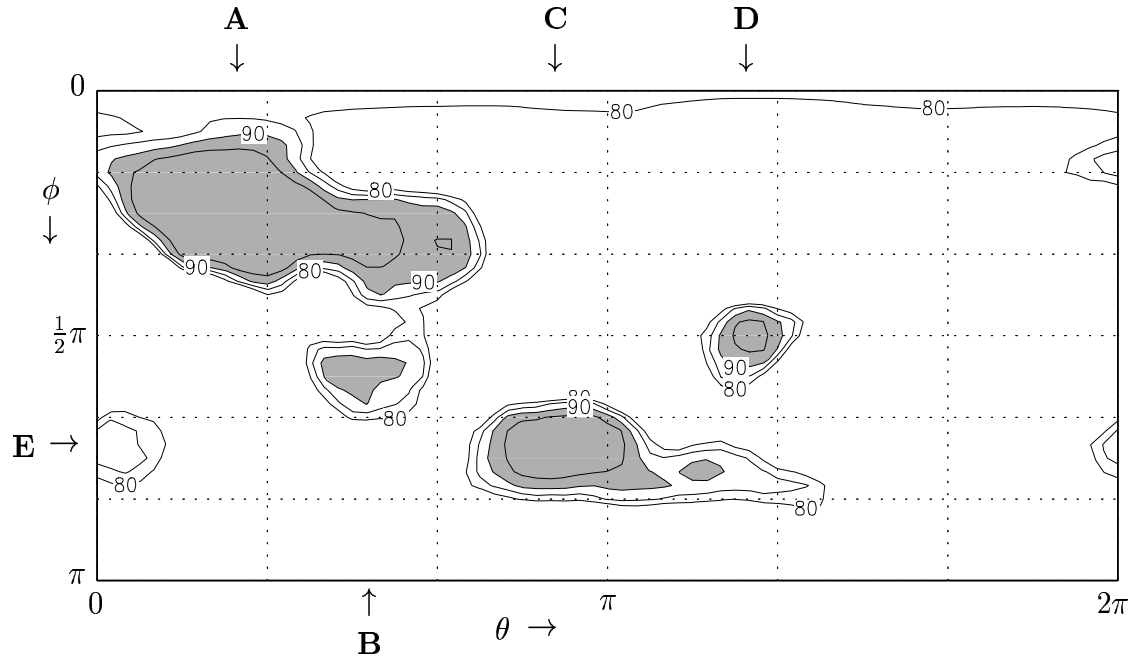


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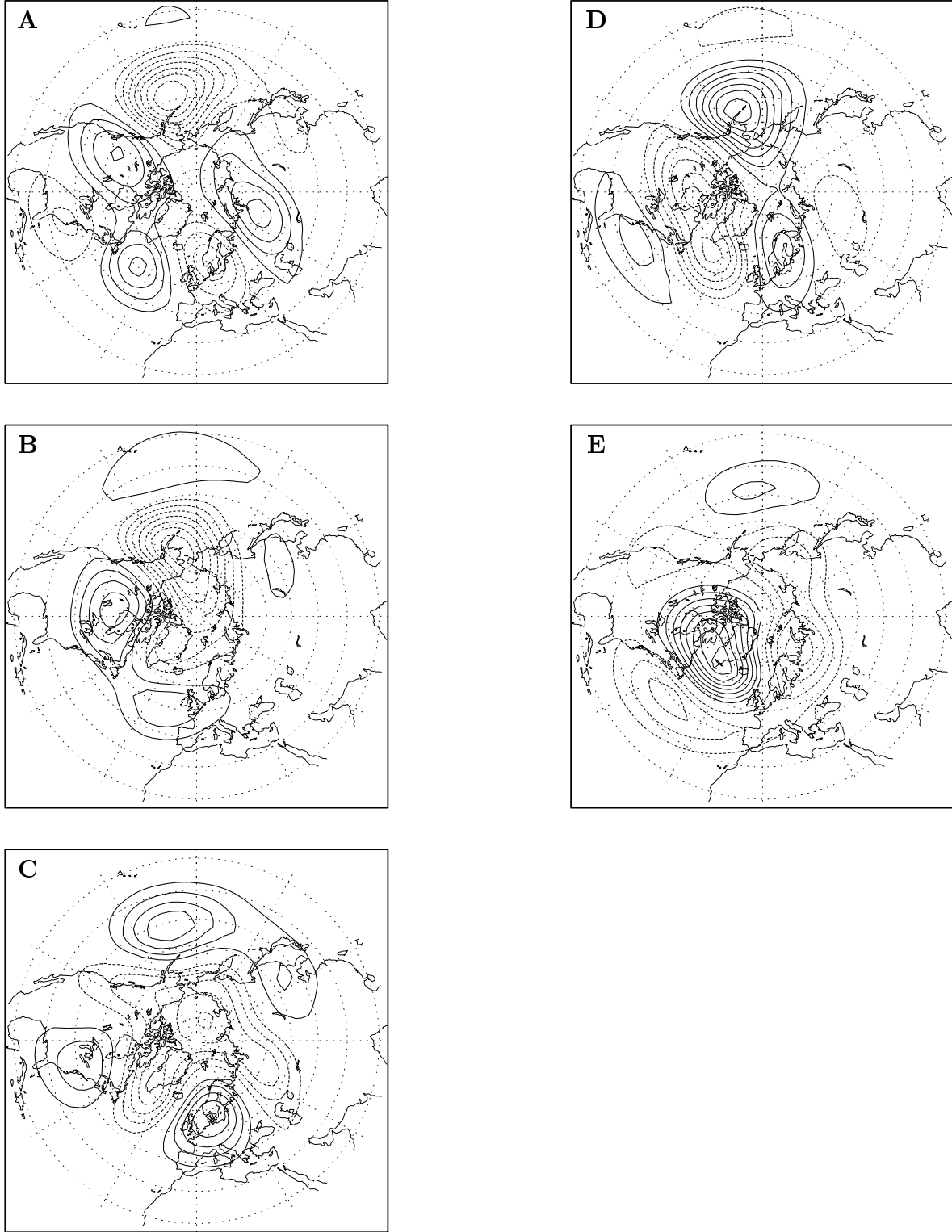


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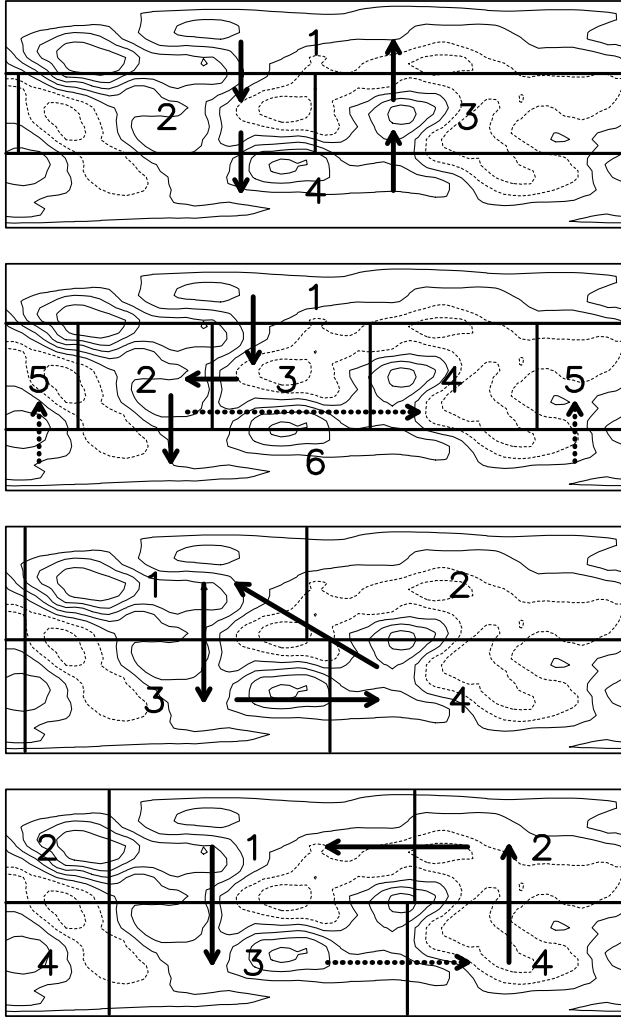


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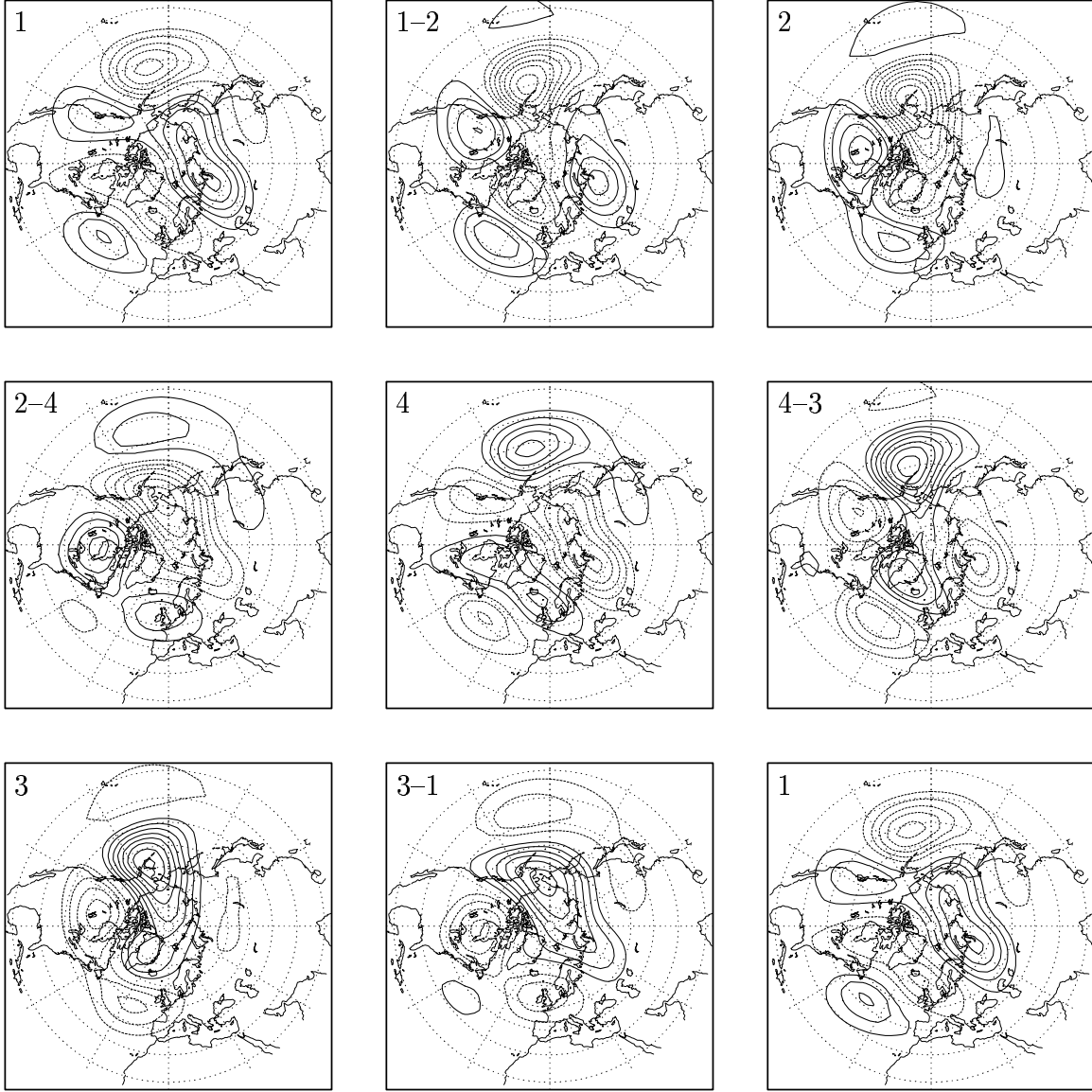


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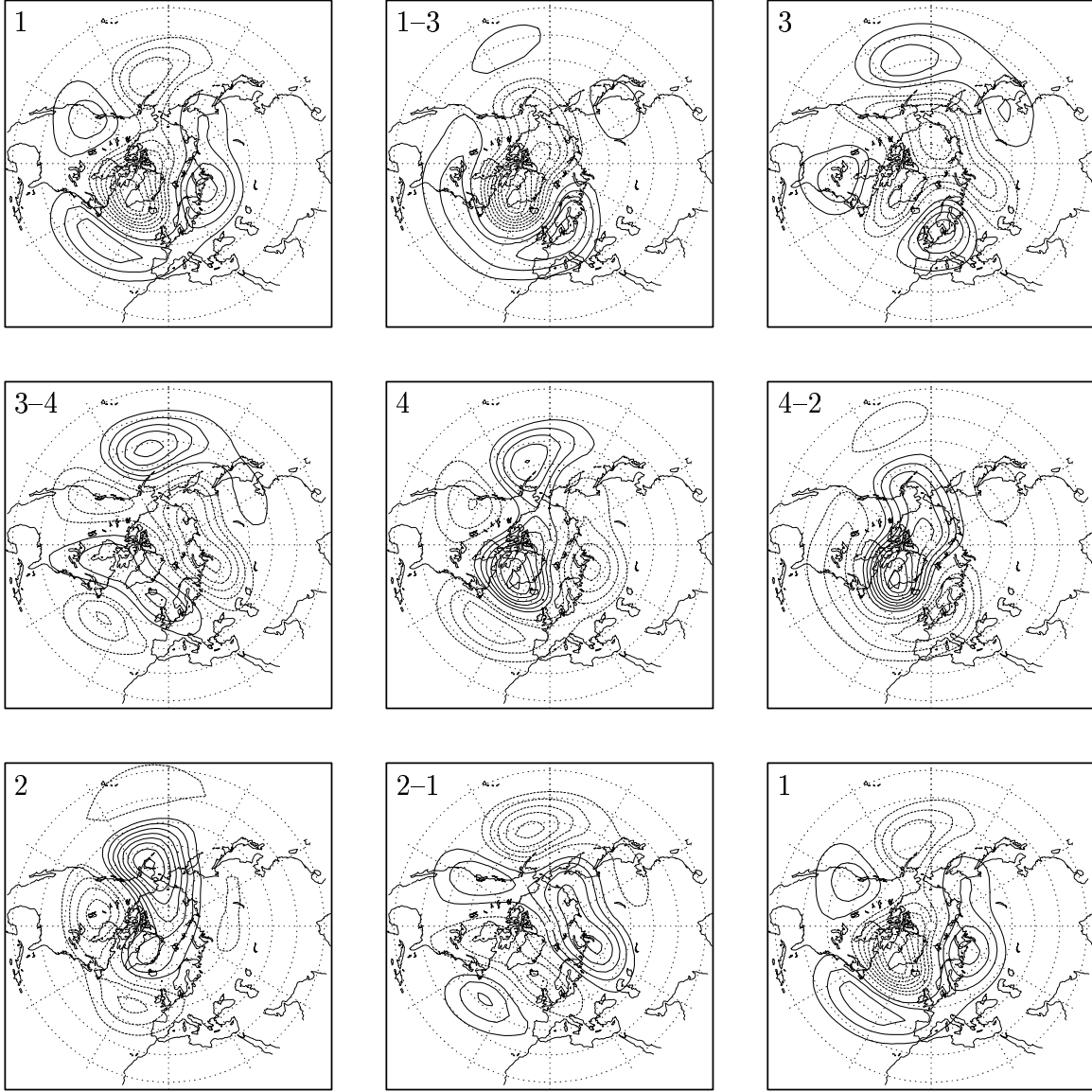


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