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A new El Niño-Southern Oscillation forecasting tool based on Southern Oscillation Index

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Abstract

An exploration of the temporal evolution of the El Niño Southern Oscillation (ENSO) during January 1876–November 2011 by means of a new time domain called *natural time* reveals that the major ENSO events provide precursory signals that are maximized in a time window of almost two years. This finding improves the accuracy of the short-term prediction models of the ENSO extreme events, preventing thus from its disastrous impacts in advance.

1 Introduction

The term El Niño/La Niña refers to the process of the irregular occurrence of the oceanic event of the extensive warming/cooling of the Central and Eastern Tropical Pacific. El Niño/La Niña leads to a major shift in weather patterns across the Pacific, like the increased convection (altering the Walker circulation) or cloudiness in the Central Tropical Pacific Ocean, weaker/stronger than normal trade winds across the Pacific Ocean.

A well-established link between the atmosphere and the oceanic El Niño/La Niña phenomenon is the seesaw back and forth in surface air pressure between the Eastern and the Western South Pacific which is known as Southern Oscillation. The strength of this oscillating atmospheric bridge is measured by the Southern Oscillation Index (SOI), which is computed from the monthly surface air pressure difference between Tahiti (17°40' S, 149°25' W) and Darwin (12°27' S, 130°50' E).

It is widely recognized that El Niño episodes are associated with negative values of the SOI, while La Niña episodes with positive values of the SOI, consisting thus a composite oceanic-atmospheric phenomenon, notably the El Niño/La Niña-Southern Oscillation (ENSO) phenomenon. In this context, Wunsch (1999) stated that at least some of El Niño phenomenon is an oceanic response to purely stochastic atmospheric forcing.

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The global concern for ENSO's prediction stems from the fact that ENSO has climatological impacts in regions far removed from the Tropical Pacific (e.g. teleconnections) and may be linked to extreme weather conditions (e.g. floods and droughts), changes in the incidence of epidemic diseases (e.g. malaria), severe coral bleaching, civil conflicts etc (Klein et al., 1999; James et al., 2003; Eckhardt et al., 2004; Marshall and Schuttenberg, 2006; Hsiang et al., 2011; Schiermeier, 2011). That is why ENSO has been shown to be of great use to climatologists as a climate index (Stenseth et al., 2003). For instance, the effect of 2010–2011 La Niña (the strongest ever observed) on Eastern Australia was devastating (i.e. Australia's second wettest year on record).

10 In general, in the climate predictions we try to find out the procedures that would lead to the predictions that are most accurate (for quality for an individual case e.g., a single location for one time), with the highest possible skill (for quality over a collection of cases e.g., either many locations for a single time, many times for a single location, or, more typically, for many cases over both time and space). In this context Barnston et al. (2005) stressed that the best prediction may not be accurate with respect to the observed result in individual cases, or even skillful on average over many such cases, since the signal may be disturbed by the climate noise.

15 More recently, seasonal forecasts of 3-month-average surface temperature or precipitation have been clearly demonstrated to have skill in particular seasons, regions, and circumstances resulting in a better quantification of the climate effects of the ENSO phenomenon (Livezey, 1990; Kumar et al., 2000; Shukla et al., 2000; Graham et al., 2000). Along these lines the Seasonal Diagnostics Consortium activities lead to greater acceptance in the use of dynamical methods to better understand and predict climate variations on seasonal-to-decadal time scales.

25 Undoubtedly the reliable prediction of ENSO major events (via the hydrodynamic coupled ocean-atmosphere and statistical models) is limited and thus its improved forecasting is still among the open geophysical problems (e.g. Balmaseda et al., 1994; Stone et al., 1996). It is due to the fact that ENSO is a non-stationary, nonlinear quasi-periodic interannual variation in global atmospheric and oceanic circulation patterns,

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occurring at irregular intervals of 3–7 yr (roughly every five years), which, as such, is not yet fully understood (e.g. Ausloos and Ivanova, 2001, 2003). Of course, the principal question that arises is whether this climate anomaly is predictable and at what lead times. In this context, a number of coupled models have been employed for understanding and prediction of ENSO phenomenon (see the review articles in the special issue of J. Geophys. Res. on the Tropical Ocean Global Atmosphere – TOGA – programme, and reviews by Bigg, 1990; McCreary and Anderson, 1991; Neelin et al., 1994; Palmer and Anderson, 1994; Latif et al., 1998). These models justly assume that the atmosphere and ocean are in equilibrium, but exclude the intraseasonal oscillation and many extra-tropical teleconnections. An assessment of various models predictions are presented and discussed in Anderson and Davey (1998) assuming that every ENSO event is an individual and its timing, duration and magnitude can vary considerably, affecting its impact.

15 In this paper we use the SOI as a measure of the status of ENSO in order to describe an advanced ENSO forecasting tool that provides an alarm of SOI major events coming from the data of previous two years or so for regions worldwide. Our analysis is based not in the *conventional* time domain but in a new *not continuous* time domain termed *natural time* (Varotsos et al., 2002), in order to detect the novel dynamical features hidden behind the coupled ocean-atmosphere system which will enable us to predict and impending major events in ENSO.

20 This new analytical tool (natural time analysis – NTA), which extracts from a given time series the maximum information possible (Abe et al., 2005), has been implemented in various fields, including Biology, Earth Sciences and Physics (for a review see Varotsos et al., 2011). The first study in climate physics that made use of this modern method was very recently published (Varotsos and Tzanis, 2012) and focused on the investigation of the dynamical evolution of the ozone hole complex system over Antarctica, where significant precursory signals were clearly identified before the unprecedented event of the major, sudden stratospheric warming and the subsequent break-up of the Antarctic ozone hole into two holes in September 2002.

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By varying ΔS , and keeping the target value T constant we obtain curves like the ones shown in Fig. 3 for $T = -5$ or $T = -15$. A random predictor leads to a ROC graph along the diagonal as shown by the black line.

From the results drawn from the ROC analysis described above is evident that the best hit rate (highest skill) is obtained from ΔS_{20} to ΔS_{24} (i.e., for SOI data almost two years before). In this context, Fig. 4 shows the entropy change in natural time under time reversal ΔS_i for the window length $i = 20$ months (left scale) sliding each time by one month through the whole time series (January 1876–November 2011) of SOI (right scale).

In the following, a trial of the capability to forecast an SOI event via the proposed NTA technique is attempted, keeping in mind that although SOI is commonly used to measure SO, Trenberth and Hoar (1997) regard it as unreliable prior to 1935.

Let's focus first on feasibility to predict the strongest El Niño episode in the last century, in 1982–1983, which had a unique pattern in terms of the warming and the time of onset.

Figure 5 illustrates the value of ΔS_{20} (red points – left scale) along with SOI (blue points – right scale). The black line represents when the time increased probability (TIP) is on. When ΔS_{20} exceeds the value ΔS corresponding to False Positive Rate (false alarm rate) equal to 50 % for $T = -5$ the TIP is set on for the next month.

The results obtained from the NTA focusing on the strong ENSO event of 1997–1998 are displayed in Fig. 6. From the time march of the ΔS_{20} shown in this figure, it is evident that this strong ENSO event could be predicted in advance via the NTA tool.

It is worthwhile noting that similar successful results to those shown in Figs. 5, 6 were also obtained by testing NTA tool for the prediction of the 2009–2010 strong El Niño event. Also, similar results to those discussed above were also obtained for window lengths $20 < i \leq 24$.

A plausible mechanism which dictates the time window of around two years could be the Quasi-Biennial Oscillation (QBO) in the zonal wind of the tropical stratosphere, which drives the mean meridional circulation inducing a warm or cold anomaly during

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its descending zonal mean westerly or easterly shear, respectively. In other words, QBO modulates deep convection in the upper tropical troposphere (Huesmann and Hitchman, 2001). However, the tropical convection is also influenced by the ENSO signal, which produces longitudinal shifts (e.g. Curtis and Adler, 2000), giving rise thus to a robust link between the QBO and ENSO signals. The further investigation of this distinct link is the main objective of an upcoming paper. Finally it should be pointed out that the use of various window lengths in the present study is reminiscent of various window lengths used in many published tools in the literature (e.g. Lenton et al., 2012), like the “optimal climate normals” approach, of Huang et al. (1996). The latter however is based on the construction of a new time series of backward-looking averages, but the method presented here is substantially different, in both the time scale employed and the entire method applied and explained above.

As mentioned before, from physical point of view an increasing trend in a time series corresponds to negative ΔS and vice-versa, thus in principle the predictive power of ΔS_{20} for the value of the next month could thought as containing the persistence of the SOI time series. But, ΔS captures additional properties of the dynamics. This can be seen, for example, in Fig. 7, where we compare three predictors for the future value of SOI after a lag $l = 24$ months, i.e., $\text{SOI}(k + 24)$. In this example, we clarify that $\text{SOI}(k + 24)$ and $\text{SOI}(k)$ are anticorrelated. These predictors are: $-\Delta S_{40}(k)$ (red, $T = -5$, and blue, $T = -15$, lines with points), $-\Delta S_{48}(k)$ (red, $T = -5$, and blue, $T = -15$, lines without points) and the value of $-\text{SOI}(k)$ (magenta, $T = -5$, and cyan, $T = -15$, lines with points). We observe that $-\Delta S_{40}(k)$ performs much better than $-\text{SOI}(k)$ for false positive rates in the range 0.1 to 0.9. The above result confirms that the present method through ΔS , beyond its aforementioned successes, enables prediction well in advance.

An alternative way of understanding intuitively the aforementioned findings is the following: let us consider the simple view that S could be thought as a measure of the “disorder” (in a number of successive events belonging to the natural time window length considered into the calculation). Upon approaching a phase change (or critical

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point), the difference ΔS between the “disorder” looking in the (immediate) future, i.e., S , and that in the (immediate) past, i.e., S_- , becomes of profound importance when compared to the corresponding difference under more or less “normal” conditions; this reflects that the amplitude of ΔS maximizes (see p. 423 of Varotsos et al., 2011).

5 Conclusions

The analysis of the SOI time series by using the entropy defined in the natural time domain allows for detection of those characteristics of the dynamics of the complex ocean-atmosphere system that could be employed for the prediction of the ENSO events. We have shown that the calculation of the entropy change under time reversal of the SOI throughout the time period January 1876–November 2011 in the natural time domain at windows lengths which vary in $3 \leq i \leq 84$ months provides the strongest precursory signal at the window lengths of around two years. This means that the calculation of the entropy change of the SOI during the two previous years, approximately, allows warning one month before the advent of an ENSO event.

Investigation of the special characteristics of the entropy change of the SOI on the natural time domain revealed the existence of strong precursory signals in advance the occurrence of the major ENSO events of 1982–1983 and 1997–1998.

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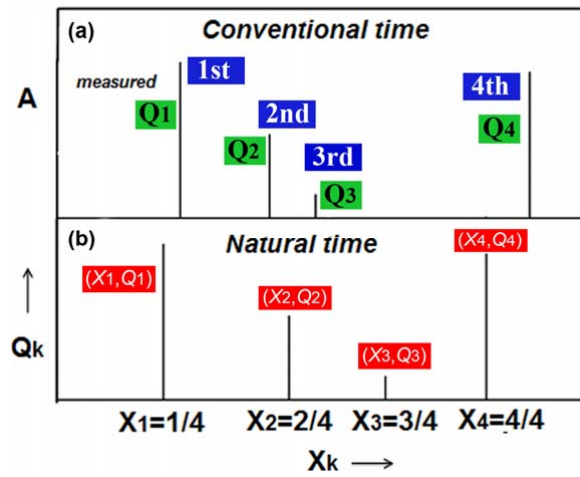


Fig. 1. An excerpt of the time series of SOI maxima (a) in conventional time and (b) in the natural time χ (evolution of the pair (χ_k, Q_k)). Q_k quantifies the intensity of the k -th event.

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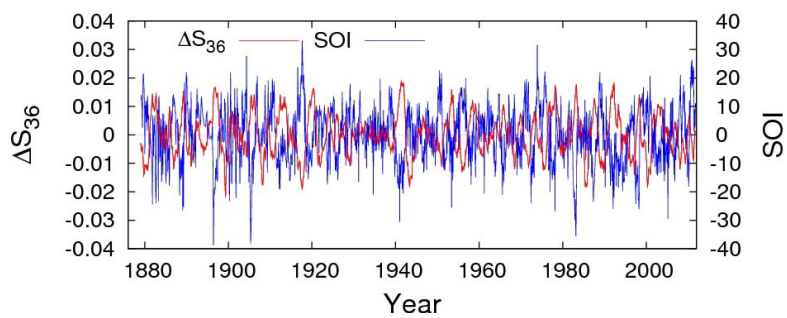


Fig. 2. The time march of the entropy change ΔS_{36} in natural time for the window length $i = 36$ months (red points – left scale) along with SOI (blue points – right scale).

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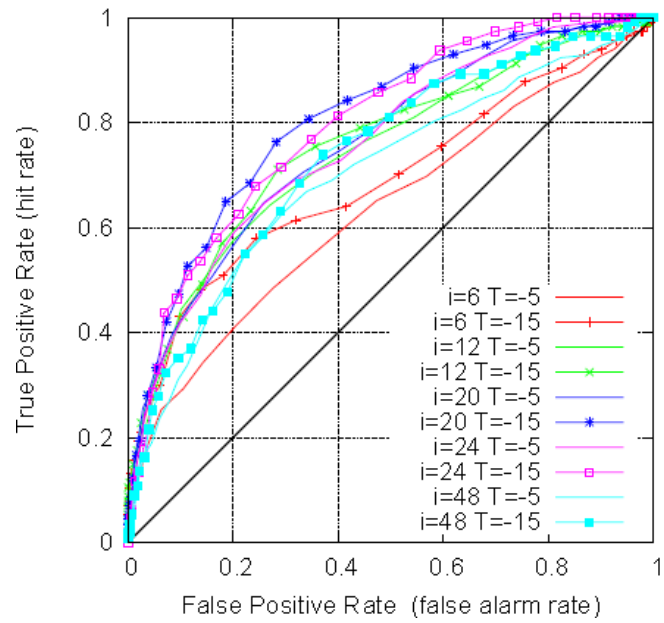


Fig. 3. The hit rate versus false alarm rate by varying ΔS_i and keeping the target value T constant.

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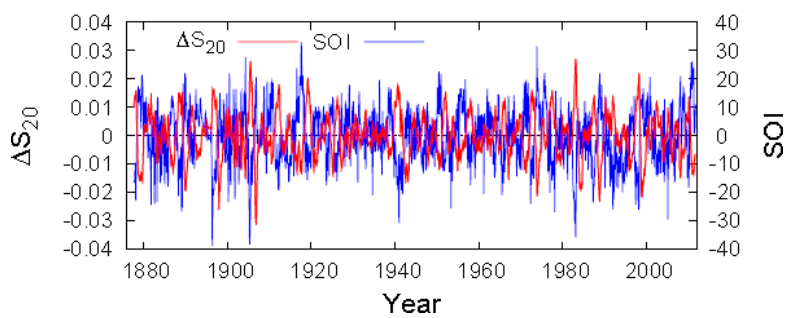


Fig. 4. The time march of the entropy change ΔS_{20} in natural time for the window length $i = 20$ months (red points – left scale) along with SOI (blue points – right scale).

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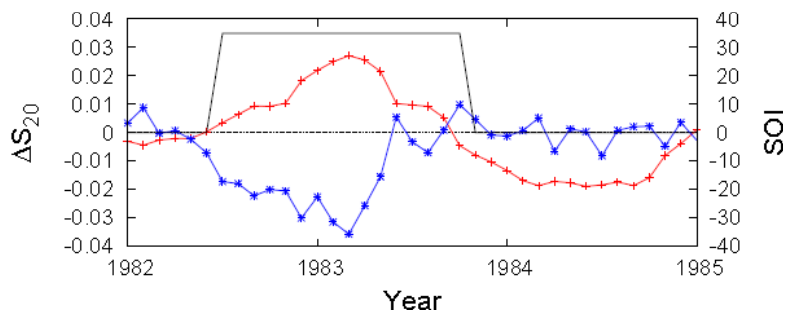


Fig. 5. The time increased probability is set on when ΔS_{20} (red line) exceeds the threshold ΔS value predicting thus the major ENSO event of the last century in 1982–1983.

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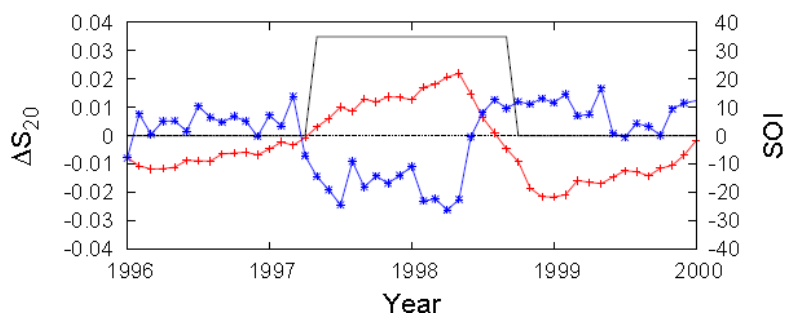


Fig. 6. As in Fig. 5, but for the NTA results for the successful prediction of ENSO event of 1997–1998 (one of the strongest in the 20th century).

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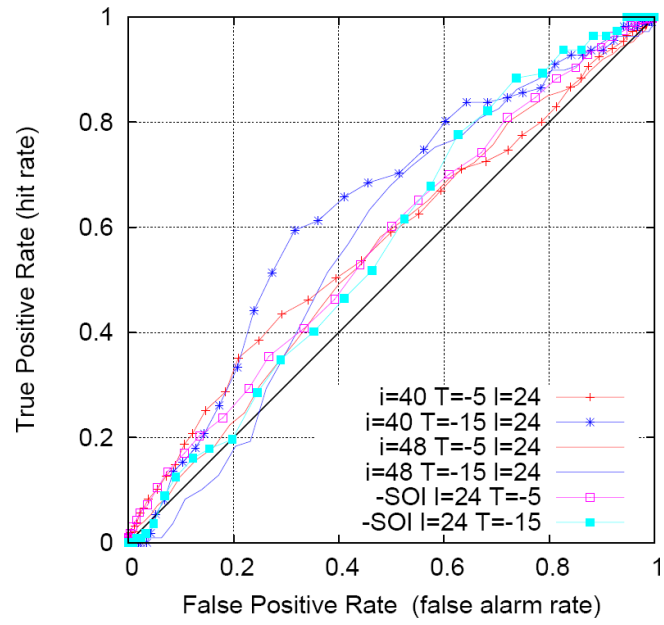


Fig. 7. Comparison of three predictors for the future value of SOI after a lag $l = 24$ months, i.e., $SOI(k + 24)$. The three predictors are: $-\Delta S_{40}(k)$ (red, $T = -5$, and blue, $T = -15$, lines with points), $-\Delta S_{48}(k)$ (red, $T = -5$, and blue, $T = -15$, lines without points) and the value of $-SOI(k)$ (magenta, $T = -5$, and cyan, $T = -15$, lines with points) and lead to the depicted ROCs.