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Supplement of

Tracing the second stage of ozone recovery in the Antarctic ozone-hole with a “big data” approach to multivariate regressions

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6 **QBO.**

7

8 The Quasi-Biennial Oscillation (QBO) of the winds in the equatorial stratosphere has
9 been discovered in the 1950s through the establishment of a global, regularly measuring
10 radiosonde network [Graystone, 1959; Ebdon, 1960]). The Free University of Berlin has
11 compiled a long-term record from 1953 onwards of daily wind observations of selected
12 stations near the equator. From these daily measurements monthly mean zonal
13 components were calculated for pressure levels of 70, 50, 40, 30, 20, 15, and 10 hPa. For
14 the period after 1979 only measurements from Singapore are used. The QBO data set is
15 supposed to be representative of the equatorial belt since various studies have shown that
16 longitudinal differences in the phase of the QBO are small [Hood, 1997]. It should be
17 noted, however, that some uncertainties arose at higher levels during the early years from
18 the scarcity of observations. More information on the original data and their evaluation
19 can be found in Naujokat [1986].

20 As proxy for the regressions we will use the 40-hPa QBO index, also used in
21 Kuttippurath et al. [2013]. Salby et al. [2011, 2012] chose to use 30-hPa winds instead.
22 The relevancy of the choice of QBO index will be evaluated later. Information on the
23 uncertainties in the monthly QBO data is not available. One indirect method to estimate
24 the uncertainties is by examining QBO index variability close to the maximum and
25 minimum of the QBO cycles, where the QBO index values remains more or less constant
26 for some months. Assuming that during the maximum or minimum in the QBO phase
27 variations from month to month are indicative of uncertainties in the QBO, we come up
28 with estimated uncertainties of around 1.5-2.0 m/s in the zonal mean wind speeds.

29

30 **Solar flux**

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32 Variations in incoming solar radiation – in particular the shorter ultraviolet wavelengths
33 – have an effect on stratospheric ozone [Haigh, 1996; McKormack and Hood, 1996;
34 Soukharev and Hood, 2006; Anet et al., 2013]. A standard proxy for variations in
35 incoming solar radiation in ozone regression studies is to use the monthly mean 10.7 cm
36 radio flux, as also used in Kuttippurath et al. [2013]. This data set was obtained via
37 NOAA/NESDIS/NGDC/STP.

38 However, there are other solar activity proxies available. Ideally, in absence of true UV
39 spectral measurements, one would like to use a proxy that is representative for solar
40 activity at those wavelengths where stratospheric ozone formation occurs, which is of
41 roughly between 200 and 300 nm. Dudok de Wit et al. [2009] tried to identify the best
42 proxy for solar UV irradiance, and concluded that proxies derived from a certain
43 wavelength range best represent the irradiance variations in that wavelength band. Thus,
44 the 10.7-cm radio flux might not fully represent solar UV variability. Using the results
45 from Dudok and de Wit et al. [2009] to analyze a set of seven solar activity proxies
46 dating back to at least 1979 based on the solar2000 model and obtained from
47 NOAA/NESDIS/NGDC/STP (F10.7, Lyman-alpha, E10.7, and the solar constant S), we
48 will assume in our regressions that the uncertainty range associated with the solar proxy
49 is approximately 15% of the root-mean-square of the anomaly values.

50

51 **Why do standard errors of an ordinary linear regression relative to the regression**
52 **slope not depend on the actual regression itself?**

53

54 This analysis is based on the “Data Analysis Toolkit” document (chapter 10), written by
55 Prof. James Kircher, Professor of Earth and Planetary Science at the University of
56 California, Berkley and emeritus Goldman Distinguished Professor for the Physical
57 Sciences.

58

59 <http://seismo.berkeley.edu/~kirchner/>

60

61 The standard error of the regression slope **b** of an ordinary linear regression of two
62 variables **x** and **y**, and the regression slope **b** itself can be written as:

63

64
$$s_b = \frac{b}{\sqrt{n-2}} \sqrt{\frac{1}{r^2} - 1} \quad \text{and} \quad b = r \frac{S_y}{S_x} \quad (\text{S1})$$

65 In which **s_b** is the standard error of the regression slope, **n** the number of data points of
66 the variables **x** and **y**, **r** is the Pearson correlation coefficient between the variables **x** and
67 **y**, and **S_{x,y}** is the standard deviation of the variables **x** and **y**.

68 For a statistically significant trend one generally defines that the trends (slopes) should
69 exceed two times the standard error. Or, in other words, the standard error of the
70 regression slope divided by the regression slope itself should be less than 0.5

71 The standard error of the regression slope relative to the regression slope itself – which
72 directly relates to statistical significance of the trend - becomes, based on the equation
73 above:

74
$$s_b / b = \frac{1}{\sqrt{n-2}} \sqrt{\frac{1}{r^2} - 1} \quad (\text{S2})$$

75 which only depends on the correlation between the variables **x** and **y** and the number of
76 data points of variable **x** and **y** (record length).

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