

Addendum to

“Validation of remotely sensed profiles of atmospheric state variables: strategies and terminology” published in **Atmos. Chem. Phys., 6, 4311–4320, 2006**

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In Eq. (33) of the original paper, of which the terminology is used here and to which all following equation and section numbers refer, a χ^2 test is suggested to test the significance of a bias \check{b} , i.e. the mean difference of K co-incident profiles. This approach assumes a perfectly known covariance matrix \check{S}_{bias} , i.e. a large size of the sample this covariance matrix is estimated from. However, it turns out that in real applications the sample size K often is too small to justify this approach. In such cases the T^2 statistics (Hotelling, 1951) is the method of choice for profile validation. The quantity to be tested is

$$T^2 = \check{b}_{\text{diff}}^T \check{S}_{\text{bias}}^{-1} \check{b}_{\text{diff}} = \chi_{\text{bias}}^2 \quad (1)$$

but the probability function applicable to this test is the Hotelling's T^2 distribution instead of the χ^2 distribution. For univariate applications as discussed in Sect. 7, the Student's t -test (Gosset, 1908) is the natural choice for assessment of the significance of a scalar bias in the case of small sample sizes.

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References

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Hotelling, H.: A generalized T-Test and measure of multivariate dispersion, in: Proc. Second Berkley Symposium of Mathematical Statistics and Probability, edited by: Newman, J., Berkeley, University of California Press, pp. 23–42, 1951.

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