

Answer to Anonymous Referee Number 2 received and published on December 19th 2011
on "Detection of particles layers in backscatter profiles: application to Antarctic lidar
measurements"

by J. Gazeaux et al.

We first would like to thank the Referee who made these comments. Minor and Major comments are all relevant, we discussed them below and made several correction on the paper. The main corrections are now highlighted in yellow in the article. The minor correction as typing error were corrected without being highlighted.

Major Comments:

1. *The Introduction section still needs better English writing. From Lines 41 to 81, authors description on existing methods, their pros and cons is confusing. Please go through these paragraphs to improve.*

We reread and rewrite some parts of the introduction so that it is proper english. We also made the pros and cons of the methods and the differences between our method and the already existing works clearer.

2. *Line 129, the variance should be from photon noise, rather than instrumental noise. The nature of photon counting obeys the Poisson distribution, so the variance in photon counts follows Poisson distribution. Authors seem to be confused between photon noise and instrumental noise.*

When necessary, we replaced in the text the use of "instrumental noise" by "photon noise".

3. *Line 435, do you mean the averaging has a positive effect, rather than a negative effect?*
We actually meant negative effect. As this expression seems confusing, we added a comment (which is now highlighted in yellow), to explain this effect. The negative effect of the averaging comes from the fact that the PSC signal is diluted in the profile after several hours of time averaging. That is clearly shown in Figure 8. To prevent misunderstanding we changed the expression "negative effect" by "detrimental effect".

4. *Lines 435 to 440, the example of 2008/09/07 isnt shown in Figure 8, as the data seem to stop before September 1, 2008. Did authors mean 2008-07-09? If so, Im not sure what authors mean by this layer is very thin?*

The referee is right and we made the correction in the text. By thin we meant "short lived", we corrected this expression in the text too.

5. *Lines 491 to 502, it is important to know what would happen if the current method is applied to multiple layers of PSC. In other words, how the results will look like when you apply the current method to all your lidar data without knowing the PSCs have single or multiple layers? How will you or other users know whether the results are right or wrong?*

In case when several PSC layers one over the other would appear in the profile, the current method will lead to extract only one PSC layer that will have the bottom altitude of the lowest layer as bottom altitude and the top altitude of the highest layer as top altitude. This correction has been highlighted in yellow in the text.

6. *The caption of Figure 8 doesnt match the figure. There are only four panels in the figure, but authors listed many averaging intervals. Please correct the caption.*

Corrections have been done in the caption.

Minor comments:

1. *In the paper title, change particles layers to particle layers*

Corrections have been done.

2. *In the Abstract, change Clouds to Cloud*

Corrections have been done.

3. *Line 44, change low divergence to small divergence*

Corrections have been done.

4. *Line 47, change altitude to range*

Corrections have been done.

5. *Line 65, change Method to Methods*

Corrections have been done.

6. *Line 83, remove by the way*

Corrections have been done.

7. *What is z_0 in Equation (1)? A notation of z_0 must be given for Eq. (1).*

'The altitude where the instrument is located.' - Corrections have been done.

8. *Equations (6) and (7), lines 248, 249, 287, Equation (9) and many equations in the Appendix A should write $[x, x]$, instead of $[x, x[$*

Corrections have been done.

9. *Line 252, what does considering mean? Did you mean considering?*

Corrections have been done.

10. *Line 275, change too sensitive to outliers, in equation (7) . . . to too sensitive to outliers. In equation (7) . . .*

Corrections have been done.

11. *Line 276, change large to wide*

Corrections have been done.

12. *Line 345, remove the comma ,*

Corrections have been done.

13. *Lines 395, 426, change instrumental noise to photon noise*

Corrections have been done.

14. *Line 452, it should be 30 min*

Corrections have been done.

15. *Line 458, it should be . . . procedure consists of three steps. The rst step consists of . .*

Corrections have been done.

Julien Gazeaux.

27/12/2011

Detection of particle layers in backscatter profiles: application to Antarctic lidar measurements

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Abstract

A detection method is proposed and studied to infer the presence of hidden signals in a statistical way. It is applied here to the detection of Polar Stratospheric Cloud (PSC) layers in lidar backscatter profiles measured over the Dumont D'Urville station (Antarctica). PSCs appear as layers with enhanced variance in non stationary, heteroscedastic signal profiles, between two unknown altitudes to be estimated. The method is based on a three step algorithm. The first step is the stationarization of the signal, the second performs the maximum likelihoods estimation of the signal (PSC altitude range and variance inside and outside the PSC layer). The last step uses a Fisher-Snedécor test to decide whether the detection of PSC layer is statistically significant. Performances and robustness of the method are tested on simulated data with given statistical properties. Bias and detection limit are estimated. The method is then applied to lidar backscatter profiles measured in 2008. No PSC are detected during seasons when PSCs are not expected to form. As expected, PSC layers are detected during the austral winter and early spring. The effect of time averaging of the profiles is investigated. The best compromise for detection of PSC layers in lidar backscatter profiles acquired at Dumont D'Urville is a time averaging window of 1 hour typically.

1 Introduction

During winter, the low temperatures prevailing in the polar regions in the lower stratosphere lead to the formation of clouds, called Polar Stratospheric Clouds (PSCs) between 12 and 30 km. PSCs play a key role in the formation of the so-called ozone hole over Antarctica at the beginning of spring. PSCs provide reactive surfaces for heterogeneous chemical reactions that quickly convert halogen reservoir species into ozone-destroying radicals (see for example WMO (2007) and Peter (1997) for more details). PSCs may also play a significant role in the radiative balance of the atmosphere, as suggested in Sloan and Pollard (1998) or in Lachlan-Cope et al. (2009). For these reasons, a long term increase in PSCs can affect polar stratospheric ozone or even the climate. One of the most sensitive instrument to PSC

28 layers is the lidar (LIght Detection And Ranging). Note however that, although there are
29 several long lidar time series available, homogeneous times series of lidar-based PSCs detec-
30 tions remain scarce which is why there is a need for systematic, reliable and simple methods
31 to extract PSC signals from lidar profiles time series (David et al. (2010)).

32
33 Several types of PSC have been identified and are usually distinguished according to
34 their optical properties. The optical properties depend on PSCs size distribution, state and
35 composition that are quite variable. As the crucial parameter in the processes of formation
36 and evaporation of PSCs is the temperature, the temperature evolution mostly determines
37 changes in PSC composition, phase and size distribution. PSCs can be liquid or solid,
38 composed of nitric acid-rich mixtures or ice and have typical sizes of approximatively a mi-
39 cron. The following references give an overview of the different types of PSC: Rosen et al.
40 (1975), Voigt et al. (2000) and Tabazadeh et al. (1994).

41
42 Lidar is a widely used remote instrument technique to detect PSCs. Lidars are widely
43 used in PSC studies (Adriani et al. (2004), Iwasaka et al. (1986), Fiocco et al. (1992) or WMO
44 (1999)). Lidar measurements consist of very short pulses of focused light, illuminating the
45 overhead atmospheric column, with a relatively small divergence. The returning photons are
46 collected and converted into an electrical signal. The time elapsed between the emitted laser
47 pulse and the scattered returned signal is proportional to the altitude over which the scatter-
48 ing occurred. The intensity of the returned signal depends on the nature and concentration
49 of the scatterers, Bohren and Huffman (1983), Measures (1984) and SPARC (2010). PSC
50 detection is important for studies of the chemistry and dynamics of the polar stratosphere. It
51 also allows to identify PSC-free profiles that can be used for modelling stratospheric profiles
52 where only sulphuric acid aerosols particles are present in the lower stratosphere (i.e. profiles
53 without PSC layer, see Sing Wong et al. (2009) and Adriani et al. (1999)) or clear-sky profiles
54 for lidar calibration (Platt (1979)).

55
56 The large amount of data (several thousand lidar profiles per year) makes it difficult to
57 identify in a reliable and objective way the presence of PSC layers on every profile without
58 a systematic and robust detection method. The purpose of the present work is the develop-
59 ment and testing of a PSC detection algorithm in lidar profiles. Several detection methods
60 have been tested in the literature, for example, Chang and Zhang (2007) approach focuses
61 on the detection of a single long lasting variance shift detection, and Gumedze et al. (2010)
62 worked on outliers detection. Even if they are strongly related, these two studies do not deal
63 with the detection problem in the same way as the present method where transient variance
64 shifts (i.e. short lasting variance shifts) are studied. In addition, some studies still do not
65 pay attention to stationarity properties of the signal. The assumption of stationarity means
66 that the distribution of the signal does not change with altitude in a lidar profile (or, more
67 specifically, homoscedasticity indicates that the variance of the signal remains constant with
68 altitude). In other words, this property assumes that whatever the altitude, the signal has
69 to follow a constant probability distribution with constant parameters. The characterisation
70 of statistical properties of the signal is necessary and required statistical tests because the
71 lack of stationarity precludes in principle statistical calculations of interest (as theoretically
72 introduced in Goldfarb and Pardoux (2007)). For example, the mean or variance of a sample
73 is meaningful only if the assumption of stationarity can be previously confirmed. Methods to
74 stationarize signals exist and have been studied in Goldfarb and Pardoux (2007) or Bourbon-

75 nais and Terraza (2004). Other methods rely on wavelet approaches and the use of arbitrary
76 thresholds to discriminate whether a detected signal is significant or not (e.g. Morille et al.
77 (2007), or Berthier et al. (2008))). Although this last wavelet-based approach gives good
78 results on detecting PSC layers, it is limited by the fact that it does not allow to give a
79 confidence interval on the parameters of the detected signal (e.g. amplitude, top and bottom
80 altitudes ...). Finally, other methods require the a-priori knowledge of the optical properties
81 of the scatterers (see the work of Chazette et al. (2001)), which are not known in our case.
82 The current study proposes a new statistical method to systematically detect PSC layers in
83 a lidar profile by testing only the profile, assuming no other information is available. The
84 method is based on the fact that the variance of a backscatter profile is locally affected by the
85 presence of PSC layers. PSCs are identified here in lidar profiles as a transient increase in the
86 variance (an increase which is localized between a bottom and a top altitude) of the signal
87 with an automated procedure that does not require the use of visual or ad-hoc threshold se-
88 lection and allows to calculate the confidence interval of the parameters of the detected signal.

89
90 The paper is organized as follows. Section 2 briefly describes the lidar data we used. The
91 detection procedure is explained in section 3, introducing the different statistical character-
92 istics of the lidar data. Section 4 presents and discusses the results on the application of the
93 detection procedure to a large lidar data set. The last section is devoted to other possible
94 applications of this detection method and concluding remarks. ■

95 2 Lidar data

96 The international Network for the Atmospheric Composition Changes (NDACC) is composed
97 of worldwide remote-sensing stations monitoring the physical and chemical parameters of the
98 atmosphere. The current study is focused on lidar data collected at the Dumont d’Urville
99 (hereafter referred as DDU, 66°39’46”S 140°0’5”E) station in Antarctica. The lidar initially
100 installed in 1989, provides vertical backscatter profiles of the atmosphere from several meters
101 above the instrument to 30-35km, with a 5 minutes time integration. About 100-140 nights
102 of observations are performed per year.

103 The retrieval process and necessary assumptions in processing lidar data from DDU are
104 explained in details in Chazette et al. (1995) and David et al. (1998). Instrumental concerns
105 on the DDU lidar can be found for example in Stefanutti et al. (1992) and in David et al.
106 (1998). These measurements provide backscatter aerosols profiles which can contain indi-
107 cations of the presence of PSCs over Antarctica. The vertical resolution of the profiles is
108 60 meters. Since PSCs form between 12 and 30km approximately, the detection procedure
109 is applied on the altitude range between 8 and 35km only, giving 360 data points per lidar
110 profiles. The equation relating the received backscattered signal intensity $P(z)$ from a given
111 z altitude, involving the extinction from the air column and particles ranging from the lidar
112 ground level to the backscattering z altitude is given by,

$$P(z) = F_0 \beta(z) \frac{K}{z^2} \exp \left[-2 \int_{z_0}^z \alpha(z') dz' \right], \quad (1)$$

113 where $P(z)$ is typically the lidar power incident on receiver from z (typically a flux photons:
114 number of photons per unit time and unit surface), F_0 is the laser pulse energy, $\beta(z)$ is the

115 total aerosol and molecular backscatter coefficient, K encompasses the various instrumental
116 constants (including area of the lidar receiver), z_0 is the altitude where the instrument is
117 located and $\alpha(z)$ is the total extinction coefficient (molecules + particles). In particular, the
118 presence of clouds layers modify the scattering and extinction properties along the optical
119 path of the laser beam. The resolution of this equation is widely discussed in literature (see
120 for example David et al. (1998), Collis and Russell (1976), Fierli et al. (2001) and David et al.
121 (2005)). This gives rise to both theoretical and instrumental issues. Fernald et al. (1972)
122 and Klett (1981) and Klett (1985) identified a first order Bernoulli differential equation and
123 stated on the formalism of its solution. The critical assumption is the a-priori knowledge of
124 the ratio between extinction and backscattering, the so-called lidar ratio. The values of this
125 ratio depend on the particle type, being either aerosols, cirrus, or PSCs. With known lidar
126 ratios, an objectivity issue still remains in the selection of the altitude ranges separating
127 the different particle types along any lidar profile. This step has to use quantifiable and
128 objective criteria to ensure the reliability of lidar time series. This is the substance of the
129 present paper.

130 **3 A procedure to detect PSCs**

131 An example of a cloud-free profile is displayed in the top left hand corner of Figure 1,
132 this profile was measured on 2008/04/17 over the DDU station. Typically, the backscattered
133 signal decreases sharply with the increasing altitude between 8 and 35km, due to the decrease
134 of the molecular density. Every backscatter profile exhibits an interesting statistical feature:
135 the variance (calculated from the difference between the raw and smoothed profiles) is never
136 constant, and varies with altitude (see panel b of Figure 1). A signal with varying mean
137 and/or variance is called a heteroscedastic signal. Most of the cloud-free (i.e. background)
138 variance originates from instrumental noise and, possibly, some natural short-term variability
139 of the atmosphere.

140 The presence of a PSC layer in a profile (panel d of Figure 1, profile measured on 2008/08/23)
141 generates a local increase in the variance, as illustrated in the panel 1-e which shows the same
142 profile as in 1-b after removing the smoothed profile (i.e. the low frequency component of
143 the signal; thereafter referred as smoothed signal or trend). The lower altitude of 8km was
144 chosen to prevent including high-altitude cirrus clouds in the variance estimation.

145 Our procedure of detection is based on these three characteristics (i.e. the trend, the
146 decreasing variance and the transient variance break) and requires three steps in the signal
147 processing. The first step is the stationarization of the signal. That means removing the
148 trend and controlling the variance. In the second step, we proceed to the maximum likelihood
149 estimation of the parameters of model (2) (see Appendix A for details), and then estimate
150 the more likely altitude range of a PSC layer. The last step uses a Fisher-Snédecor test to
151 decide whether the detection of PSC is statistically significant.

152 Based on the characteristics of the lidar backscatter profiles described previously, the raw
153 signal P_{raw} is modelled with a combination of signals including random variables

$$P_{raw} = P_{trend} + P_{cloud} + P_{back} \quad (2)$$

154 where P_{trend} describes the trend of the signal (low frequency component of the signal). P_{cloud}
155 describes the signal fluctuations generated by the PSC; this PSC signal is null except between

156 two boundaries, the top and bottom altitudes of the PSC layer, where it is modelled with
 157 a zero-mean Gaussian variable whose distribution is usually denoted by, $\mathcal{N}(0, \sigma_{cloud}^2)$ with 0
 158 being the mean and σ_{cloud}^2 being the variance. Finally P_{back} describes the heteroscedastic (i.e.
 159 variance is not constant) background signal which is modelled with a zero-mean Gaussian
 160 variable whose distribution is denoted by, $\mathcal{N}(0, \sigma_{back}^2)$; σ_{back}^2 is the altitude-dependent back-
 161 ground variance which is found to decrease approximately linearly with increasing altitude
 162 (Figure 1-b). P_{cloud} and P_{back} are assumed to be independent.

163 3.1 Stationarization procedure

164 As explained above, a backscatter profile is obviously not stationary (i.e. its distribution
 165 is not constant along the altitude). The stationarization procedure described here tends to
 166 remove the trend and make the variance of the remaining signal constant with altitude. The
 167 smoothing of the signal P_{trend} is carried out using a centred moving average filter of vertical
 168 length p with p being the number of points of averaging window. Once the trend is estimated,
 169 it is subtracted from the raw signal to generate a zero-mean signal P_{hf} given by,

$$P_{hf} = P_{raw} - P_{trend} = P_{cloud} + P_{back}. \quad (3)$$

170 The residuals P_{hf} are the high-frequency component of the signal. They are heteroscedastic
 171 and so P_{hf} is non-stationary. However, an empirical analysis of P_{hf} in a large number of
 172 our backscatter profiles and the confirmation on literature (e.g. Liu et al. (2006)) show that
 173 the raw lidar signal P_{raw} follows a Poisson distribution. That means that a proportional
 174 one-to-one relationship exists between the mean of the signal and its variance. So that the
 175 altitude dependency of the variance (here denoted σ_{back}) can be accurately reproduced by the
 176 previously estimated trend P_{trend} ; this parametrization of the variance allows us to remove
 177 the altitude dependency of the variance in P_{hf} in order to generate a stationary signal (i.e.
 178 the variance is now constant with altitude).

179 It is worth pointing out that, over the cloud altitude range, the total variance is expected
 180 to be higher because it will be the sum of the background variance σ_{back}^2 and of the cloud
 181 variance σ_{cloud}^2 . After estimating the constants a and b using a common least square fitting
 182 approach in the altitude range where the PSC layer are known not to appear (below 12km and
 183 above 30km), the final step to stationarize the signal is to divide P_{hf} by its own standard
 184 deviation σ_{back} . This step is similar to an altitude-dependant normalisation and can be
 185 expressed as

$$P^* = \frac{P_{hf}}{\sigma_{back}}. \quad (4)$$

186 P^* is homoscedastic and is unitless whereas P_{raw} has units of *power*. The exponent * is always
 187 used here to refer to quantities derived from the stationarized signal P^* (generated by the
 188 altitude-dependent normalisation given by Equation (4)). Once the signal is stationarized,
 189 the resulting distributions of P^* can be considered as independent and identically distributed,
 190 and it remains constant over the cloud-free altitude ranges (see panel c of Figure 1).

191
 192 The analysis of a large number of backscatter profiles indicates that the distribution of
 193 the stationarized signal P^* can be assumed to be Gaussian (zero-mean and variance equal to

194 σ^{*2}). Figure 2 shows the gaussian behaviour of the P^* -signal. The upper top panel represents
 195 the distribution of a stationarized PSC free lidar profile (black circles) compared to a gaussian
 196 distribution (red line), whereas the bottom panel represents the stationarization of a profile
 197 with a PSC layer (the two graphics represent the distribution inside and outside the PSC
 198 layer). The variance σ^{*2} depends on the considered region (either inside or outside the cloud
 199 layer). Outside the PSC layer, the distribution is denoted by $\mathcal{N}(0, \sigma_{out}^{*2})$, i.e. $\sigma^{*2} = \sigma_{out}^{*2}$. The
 200 signal P^* displays a higher variability within a PSC layer (see Figure 1-f) and the distribution
 201 of P^* within a PSC layer is denoted by $\mathcal{N}(0, \sigma_{in}^{*2})$, i.e. $\sigma^{*2} = \sigma_{in}^{*2}$. When analysing the
 202 results, it must be kept in mind that σ_{back}^2 refers to the variance of P_{hf} , the high-frequency
 203 component of the backscatter profile, whereas σ^{*2} , σ_{in}^{*2} and σ_{out}^{*2} refer to the variance of P^* ,
 204 the stationarized P_{hf} . When there is no PSC, the variances σ^{*2} , σ_{in}^{*2} and σ_{out}^{*2} are equal (as
 205 in panel c of Figure 1).

206 The entire previous procedure is illustrated in Figure 1 for a cloud-free profile measured
 207 on 2008/04/17 and for a profile where a PSC layer appears between 18 and 21,5 km on
 208 2008/08/23. The three panels on the top of Figure 1 correspond to the cloud-free profile
 209 monitored on 2008/04/17: the panels 1-a and 1-b show the raw profile P_{raw} and the variance
 210 of P_{hf} (=raw profile - smoothed profile) respectively. Panel 1-c shows the stationarized profile
 211 P^* resulting from the three-step processing described above. The profile P^* appears as a
 212 somewhat constantly distributed signal over the cloud-free altitude ranges, while, in the case
 213 of a PSC layer (the three bottom panels), the variance sharply increases between the two
 214 cloud boundaries that have to be estimated.

215 3.2 PSC parameters estimation by likelihood maximisation

216 This section explains the likelihood maximisation procedure on the signal P^* in order to
 217 determine the most likely altitude range of a possible PSC layer. The previous procedure
 218 allows to assume now that the signal P^* is stationary. This means that its distribution is
 219 constant inside and outside the hypothetical PSC layer, and can be equal when there is no
 220 PSC layer. This assumption is necessary to develop the following calculation. The M_0 -model
 221 (5) assumes the profile does not contain a PSC. Conversely, the alternative M_1 -model (6)
 222 assumes there is a PSC somewhere in the profile between two altitudes τ_b and τ_t , to be
 223 estimated representing respectively the bottom and top altitude of the PSC layer.

224 Thanks to the stationarisation procedure, the signal P^* is now assumed to be an independent
 225 and identically distributed (iid) Gaussian with a higher variance within the PSC layer. The
 226 two models are presented by,

$$M_0 : P^* \text{ variance denoted by } \sigma_{out}^{*2} \text{ does not vary with altitude,} \quad (5)$$

$$M_1 : P^* \text{ variance equals to } \sigma_{in}^{*2} \text{ within the altitude range } [\tau_b, \tau_t] \text{ and } \sigma_{out}^{*2} \text{ otherwise,} \quad (6)$$

227 with the index *out* referring to the domain *outside* the PSC layer and *in* referring to the
 228 domain *inside* the PSC layer. Model M_0 is nested in M_1 (by considering $\sigma_{in}^{*2} = \sigma_{out}^{*2}$). In this
 229 case the two altitudes τ_b and τ_t still exist but do not have any influence on signal P^* .

The underlying likelihood of model M_1 following (6) is given by,

$$\mathcal{L}(P^*; \sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t) = -n \log(\sqrt{2\pi}\sigma_{out}^*) + (\tau_t - \tau_b) \log \frac{\sigma_{out}^*}{\sigma_{in}^*} - \frac{1}{2} \left[\sum_{z \notin [\tau_b, \tau_t]} \frac{[P^*(z)]^2}{\sigma_{out}^{*2}} + \sum_{z \in [\tau_b, \tau_t]} \frac{[P^*(z)]^2}{\sigma_{in}^{*2}} \right], \quad (7)$$

where σ_{out}^* , σ_{in}^* , τ_b and τ_t are the parameters that need to be estimated, and n is the number of altitude range.

232

233 The details of the calculation giving (7) are given in Appendix A. This maximisation of
 234 equation (7) has to be done under the constraint that the bottom altitude of the PSC layer
 235 has to be lower than the top altitude and that these two altitudes have to be found within
 236 certain boundaries (i.e. the bottom altitude is above 12km and the top altitude is below
 237 30km). The final constraint is that the variance of the signal within the cloud layer (σ_{in}^*) has
 238 to be higher or equal to the variance of the cloud-free domain (σ_{out}^*), or, more precisely, that
 239 the two variances have to be equal when there is no PSC. Overall the maximisation under
 240 constraints can be expressed by,

$$\begin{aligned} & \arg \max_{\sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t} \mathcal{L}(P^*; \sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t) \\ & (a) \quad 0 \leq \sigma_{out}^* \leq \sigma_{in}^* \\ & (b) \quad 12\text{km} \leq \tau_b \leq \tau_t \leq 30\text{km}. \end{aligned} \quad (8)$$

241 There are a number of difficulties in solving (8) (likelihood \mathcal{L} not continuous with respect to
 242 τ_b and τ_t (see 7), taking into account the constraints, the number of parameters). However, a
 243 recursive scheme has been implemented. Instead of having the 4 parameters (σ_{out}^* , σ_{in}^* , τ_b and
 244 τ_t) as control variables in this maximisation problem with constraints, \mathcal{L} is only maximised
 245 with respect to τ_b and τ_t using as σ_{out}^* and σ_{in}^* as fixed parameters that have been estimated
 246 previously. Then, once \mathcal{L} is maximised, the corresponding values of τ_b and τ_t are used to
 247 recalculate σ_{out}^* and σ_{in}^* which are in turn used in a new resolution of (8). At the end of each
 248 iteration, the values of τ_b and τ_t estimated by the resolution of (8) are compared to the values
 249 of τ_b and τ_t estimated in the previous iteration and used to calculate σ_{out}^* and σ_{in}^* (inputs to
 250 the resolution of (8)). As long as the input and estimated values of τ_b and τ_t are significantly
 251 different, this procedure is repeated. It is found to converge after fewer than 5 iterations in
 252 most cases.

253

254 The estimation of the variances is performed using the definition of the empirical variance
 255 (see Sprinthall (2009)) by splitting the signal in two intervals. The first interval corresponds
 256 to the cloud-free domain $[z_1, \tau_b \cup \tau_t, z_n]$. The second one corresponds to the PSC domain
 257 $[\tau_b, \tau_t]$. The respective variances of these intervals (i.e. inside and outside) are given by,

$$\begin{aligned} \hat{\sigma}_{out}^{*2} &= \frac{1}{n - (\tau_t - \tau_b)} \sum_{z \in [z_1, \tau_b \cup \tau_t, z_n]} [P^*(z)]^2, \\ \hat{\sigma}_{in}^{*2} &= \frac{1}{(\tau_t - \tau_b)} \sum_{z \in [\tau_b, \tau_t]} [P^*(z)]^2. \end{aligned} \quad (9)$$

258 where τ_t and τ_b are expressed in units of number of datapoints in the vertical profile instead
 259 of km with 8 km being the origin. These two estimates correspond to the values of σ_{out}^* and
 260 σ_{in}^* which maximize equation (7), when considering τ_t and τ_b as constant.

261 The first estimates $\hat{\sigma}_{out}^*$ and $\hat{\sigma}_{in}^*$ (used as inputs in the first resolution of (8)) are cal-
 262 culated assuming that the cloud-free altitude ranges cover below 12km and above 30 km
 263 because PSCs are usually not observed at those altitudes. This choice of altitude ranges is
 264 rather arbitrary. Nonetheless, it has no influence on the final estimation because the itera-
 265 tion procedure recalculates recursively the cloud and cloud-free altitude ranges. After a few
 266 iterations, the estimates of $\hat{\sigma}_{out}^{*2}$, $\hat{\sigma}_{in}^{*2}$, $\hat{\tau}_b$ and $\hat{\tau}_t$ do not change anymore. Further investigations
 267 on the robustness of the estimation are discussed in part 3.4.

268
 269 As the cloud altitude range corresponds to discrete values (vertical resolution of 60m), the
 270 maximisation of \mathcal{L} with respect to τ_b and τ_t be computed numerically. It is not necessary to
 271 calculate the entire $n \times n$ matrix, with n being the total number of discrete altitudes. First,
 272 the constraint (8-b) $\tau_b \leq \tau_t$ means that only half the calculation of the matrix is needed.
 273 Second, the fact that PSCs form between 12km and 30km further limits the calculations to
 274 $\tau_b > 12\text{km}$ and $\tau_t < 30\text{km}$. An example of matrix (\mathcal{L} as a function of τ_b and τ_t) is provided
 275 in Figure 4.

276 Several methods were tested to estimate τ_b and τ_t . As an example of the tested methods, a
 277 raw maximisation of the ratio between the two variances (using the empirical forms of the
 278 variances) appeared to be too sensitive to outliers, and led to detect too thin PSC layers. The
 279 selected method was inspired by maximum likelihood methods and dynamic programming
 280 proposed in Picard (2007). The maximum of \mathcal{L} from equation (7) appears to be well suited
 281 to our parameters estimation problem; The method for solving equation
 282 is successful for both simulated and real data. The method using the raw variances ratio is
 283 too sensitive to outliers. In equation (7), the presence of $(\tau_t - \tau_b) \log \frac{\sigma_{out}^*}{\sigma_{in}^*}$ reduces the influence
 284 of outliers by giving a higher weight to wide layer (i.e. \mathcal{L} increases when the distance $\tau_b - \tau_t$
 285 increases).

286 3.3 Statistical significance of the parameters estimation by a tran- 287 sient shift test

288 Once convergence is achieved and that the residuals are found to be independent and to
 289 follow a gaussian distribution (i.e. $\mathcal{N}(0, \sigma_{back})$), the maximum likelihood algorithm provides
 290 estimates of the parameters (cloud altitude range and variances over the cloud and cloud-
 291 free domains), assuming there is a PSC layer. However, it does not check the likelihood
 292 of the existence of the PSC layer. Now it is time to test the statistical significance of the
 293 PSC detection as defined by these parameters: ($\hat{\tau}_b$ and $\hat{\tau}_t$) representing the best estimates
 294 of the bottom and top altitudes of a hypothetic PSC and $\hat{\sigma}_{out}^{*2}$ and $\hat{\sigma}_{in}^{*2}$ representing the best
 295 estimates of the variances in the interval $[z_1, \tau_b \cup \tau_t, z_n]$ and in the interval $[\tau_b, \tau_t]$ respectively.
 296 A test is needed to rule whether the detection of a PSC layer is statistically significant.

297 The two-hypothesis model can be reduced to the problem to know whether $\hat{\sigma}_{out}^{*2} = \hat{\sigma}_{in}^{*2}$ or
 298 $\hat{\sigma}_{in}^{*2} > \hat{\sigma}_{out}^{*2}$, or similarly to know if, statistically, the variability inside and outside the PSC
 299 can be considered as equal or if the variability is statistically significantly higher in the *inside*
 300 interval than the one in the *outside* interval. This last case would indicate the presence of a
 301 PSC.

302 A fisher-Snédécór test handles this problem by considering the ratio of the squared vari-
 303 ances of each samples (see Mood (1974)). The ratio allows to test the equality of the variance
 304 of two independent samples. Two samples are created from the values of P^* split in the two
 305 different intervals with the test taking into account the different sizes of the two samples.
 306 The ratio is then given by,

$$F_{n_1-1, n_2-1} = \frac{\hat{\sigma}_{in}^{*2}}{\hat{\sigma}_{out}^{*2}}, \quad (10)$$

307 where, according to equation (9), $\hat{\sigma}_{in}^{*2}$ and $\hat{\sigma}_{out}^{*2}$ both follow a $\chi_{n_i-1}^2$ -distribution (i.e. the
 308 *chi-square* distribution being the sum of weighted squared gaussian distributed variables,
 309 see Sprinthal (2009)), and where n_1 being the sample size of the *inside* interval and n_2 the
 310 sample size of the *outside* interval.

311 This implies that F follows a Fisher distribution with $(n_1 - 1, n_2 - 1)$ degree of freedom.
 312 As commonly done in statistics, the decision is made using a fixed confidence rate of 97%.
 313 This test ultimately decides on the existence of a PSC layer.

314 3.4 Estimation of bias and detection limit using simulated data

315 The purpose of this section is to evaluate the performances of the detection algorithm on
 316 perfectly characterized data that are generated numerically. In such a configuration, one
 317 can assess the ability of the algorithm to detect and quantify a-priori known signals in the
 318 profiles. The characteristics are chosen such that they mimic typical characteristics of lidar
 319 profiles. The aims of this type of numerical experiment are, for instance, to identify possible
 320 biases and estimate a detection limit of PSCs.

321 Non-stationary signals are first simulated numerically. Signals representative of aver-
 322 age background backscatter profiles are generated by combining a smoothed profile av-
 323 erage backscatter profile and a heteroscedastic (i.e. altitude-dependent) Gaussian noise
 324 ($=\mathcal{N}(0, \sigma_{back}^2)$); $\sigma_{back} = 3 - 2z/360$), for $z \in [1, 360]$ with z expressed in units of num-
 325 ber of points in the vertical profile (8 km corresponding to the origin). Then, between two
 326 altitudes, corresponding to the bottom and the top altitudes of a PSC layer, another Gaus-
 327 sian noise with a greater variance ($=\mathcal{N}(0, \sigma_{in}^{*2})$) is added to the background profiles. An
 328 example of profile simulated by adding a cloud variance $\sigma_{in}^{*2}=20$ between 20.9 and 22.2 km
 329 is shown in Figure 3. The detection algorithm is applied to this simulated lidar profile; Fig-
 330 ure 4 shows the likelihood (see Equation (7)) as a function of the cloud altitudes. The best
 331 estimation of the cloud altitudes is provided by the maximum of the likelihood, indicated by
 332 the open circle on Figure 4 and by the dotted lines in Figure 3. The retrieved cloud bottom
 333 altitude is underestimated by about 300 m (corresponding to 4 data points for the 60m verti-
 334 cal resolution of the profiles) and the cloud top altitude is overestimated by the same amount.

335
 336 The performances of the algorithm are then tested for a wide range of cloud variance val-
 337 ues in order to characterise further biases and estimate the detection limit which is expected
 338 to depend both on the cloud-to-background variance ratio and on the length of the moving
 339 average window, p (used to smooth the raw lidar backscatter profiles (see 3.2)). Note that,
 340 for each value of cloud variance σ_{in}^{*2} considered, 500 profiles are simulated and treated by the
 341 detection algorithm.

342

343 Figure 5 shows the PSC altitude range, $\hat{\tau}_b$ and $\hat{\tau}_t$, estimated by the detection algorithm
 344 as a function of the cloud variance σ_{in}^{*2} which is added to the simulated background profiles
 345 between 19,9 and 23,5 km. The profiles are smoothed with a moving average window of
 346 length $p = 10$. The size of the boxes (bounds indicating 25th and 75th percentiles), what
 347 draws an overview of the distribution pattern, indicates that half the estimates are concen-
 348 trated in a 200meters-wide interval typically. There are two distinct regions in Figure 5. For
 349 a ratio between σ_{in}^{*2} and σ_{out}^{*2} smaller than 2, the retrieved values of the PSC altitude range
 350 vary substantially with many outliers. This suggests that the estimation of the cloud altitude
 351 range is not fully reliable when σ_{in}^{*2} is smaller or of the same order as σ_{out}^{*2} . In this region, the
 352 Fisher test does not allow to confirm the presence of a PSC layer. In contrast, for a variance
 353 ratio greater than 2, $\hat{\tau}_b$ and $\hat{\tau}_t$ vary little. There are not a single outlier and the Fisher test
 354 allows to confirm more than 95% of the PSC layers. The same features and evolution are
 355 found at the top and bottom cloud altitude. However, the retrieved values exhibit a bias
 356 of about 300 m with respect to the cloud altitude range where the variance was enhanced
 357 compared to the background variance. The bias is positive at the top cloud altitude and
 358 negative at the bottom. Once the bias is corrected, the estimation is found then to be robust.
 359

360 This bias in the estimated cloud altitudes is caused by the way the profiles are smoothed.
 361 Let's recall that a PSC is generated by enhancing the variance on a simulated background
 362 profile within a given cloud altitude range. As the smoothed raw profile (i.e. trend P_{trend})
 363 is estimated with a moving average, the smoothed raw profile differs from the smoothed
 364 background profile, not only within the cloud altitude range (from τ_b to τ_t), but also in
 365 the vicinity of the cloud boundaries. Indeed, the moving average being of length p , the
 366 trend P_{trend} is expected to be modified over an altitude range exceeding the cloud altitude
 367 range by about 300 m ($60m \times p/2$, where 60m is the vertical resolution) on each side of the
 368 cloud boundaries. As a result, the high-frequency component P_{hf} ($=P_{raw} - P_{trend}$) and the
 369 associated variance are artificially enhanced by the presence of a PSC layer from $\tau_b - p/2$
 370 altitude to $\tau_t + p/2$ altitude. As the PSC detection algorithm is based on the detection
 371 of changes in the variance, the estimated cloud bottom (top) altitude is found to be lower
 372 (higher) than in the simulated raw backscatter profile. Figure 5 illustrates quite well this
 373 small bias of the detection algorithm. It means that, for an accurate determination of the
 374 cloud altitude range, the bias has to be removed from the cloud altitude range estimated by
 375 the algorithm. It is also necessary for the cloud variance σ_{in}^{*2} to be at least of the order of
 376 twice the background variance σ_{out}^{*2} in order for the algorithm to detect and reliably estimate
 377 the cloud altitude range. The level of the background variance in the profile can also be
 378 interpreted as the detection limit of the algorithm.

379 **4 The effect of temporal averaging of profiles using real** 380 **data.**

381 This section describes the study of real backscatter profiles measured at the DDU station. As
 382 a first example, the detection of a PSC over DDU on July 9th 2008 is presented in Figure 6.
 383 The estimated cloud altitude range (between 18.1km and 21.15km) is indicated with the
 384 dashed lines. For the same example, the evolution of the likelihood $\mathcal{L}(P^*; \sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t)$ is
 385 plotted as a function of the cloud bottom τ_b and top τ_t altitude in Figure 7. The maximum
 386 of \mathcal{L} is represented with an open circle and indicates the best estimates of the PSC bottom

387 and top altitude. Overall, the processing of measured backscatter profiles by the algorithm
 388 gives results that are very similar to those obtained with simulated profiles (see Figure 4).
 389 The statistical signification of these estimates is calculated using the Fisher Snedecor test of
 390 Equation (10) with the 97% confidence rate.

391 The detection algorithm is applied to lidar aerosol backscatter profiles measured between
 392 March and October 2008. Lidar aerosol profiles are available at a 5 minutes resolution corre-
 393 sponding to the measurement time integration. The total number of profiles is 3857. In the
 394 literature, before analysis, raw lidar signal profiles are usually averaged over several hours.
 395 The averaging allows to minimise the measurement noise and, therefore, make it easier to de-
 396 tect the aerosol/cloud signals. In essence, it is a way of reducing the background variance and
 397 hence improving detection. However, the averaging process also has negative consequences.
 398 It degrades the temporal resolution. And, it can reduce the cloud signal/variance when the
 399 cloud characteristics are not stable over the averaging window. That is the case for rapidly
 400 varying PSC events. The averaging can lead to profiles with radically different characteristics
 401 (different PSC variance and altitude ranges, absence of PSCs on the profiles) being averaged
 402 together. The length of the averaging window represents a compromise between the benefit of
 403 minimising the photon noise and the detrimental effects of degrading the temporal resolution
 404 and attenuating the cloud signal.

405 The consequence of averaging the profiles is illustrated in Figure 8 where the altitude range
 406 of PSC layers detected by the algorithm between June and September 2008 are reported. Each
 407 panel corresponds to PSC detections carried out over different averaging intervals: 5 min, 1
 408 hr, 4 hrs and 24 hrs. All the detection results are compared with the 5 mn interval detections
 409 (the first top panel) that are indicated in grey on every other panels. The dots at the bottom
 410 of each panel indicate the average profiles processed by the algorithm. The larger the averag-
 411 ing interval is, the smaller the number of data (average profiles) is, the sparser the dots are.
 412 The results for March, April, May and October 2008 are not shown because no PSCs were
 413 detected during those months except once, in May, on a 10 mn average. This detection is
 414 clearly a false positive because PSCs do not form above DDU during this period and no PSC
 415 was detected at 5 and 30 mn averaging intervals. The fluctuations from the background noise
 416 can very exceptionally (1 out of 1228) generate false positive detection at very short intervals.

417
 418 The global temporal pattern of detections remains similar from a panel to another. The
 419 number of PSC detections decreases when the lidar averaging interval increases. It is expected
 420 because, at the same time, the temporal resolution and the number of profiles decrease.
 421 Note, however, that the decrease in the number of detections is stronger than expected. In
 422 addition, there is a tendency to detect thinner PSC layers when longer averaging intervals
 423 are considered. These effects start to be most significant when the averaging interval exceeds
 424 2 hrs. For the longest averaging intervals (6 hr and beyond), some PSC layers seen on short
 425 averaging intervals are not detected anymore. It is due to the fact that, over some periods,
 426 the PSC signals are so attenuated by the averaging of mixed profiles that the algorithm is not
 427 able to detect them anymore. The effect of averaging on the signal variance can be analysed
 428 in a more formal way with the following relationship which gives the total variance of the
 429 average of two signals,

$$Var\left(\frac{1}{2}(P_1 + P_2)\right) = \frac{1}{4}Var(P_1) + \frac{1}{4}Var(P_2) + \frac{1}{2}Cov(P_1, P_2), \quad (11)$$

430 where P_1 and P_2 are two profiles.

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Let's consider separately the calculation inside and outside the PSC layer. Outside the PSC layer, the covariance term (i.e. $Cov(P_1, P_2)$) should be rather constant and small compared to the first 2 terms because the background variance mostly originates from instrumental noise that is characterised by a weak temporal correlation. On the other hand, inside the PSC layer, the PSC signal is expected to exhibit longer and stronger temporal correlation whose timescales are given by the persistence of PSC events seen over DDU; in other words, how long a PSC event typically lasts over DDU. When the profiles to average are separated by a time interval shorter than the PSC correlation timescales (and so PSC profiles with similar characteristics are averaged), the positive correlation between the profiles inside the PSC layer ensures that the inside variance decreases less quickly than the outside variance with averaging. Since the detection relies on the ratio between the inside and the outside variance, the averaging has a detrimental effect on the detection, i.e. there is a time threshold above which the averaged PSC layer is diluted in the background signal. For example, there is a wide short-lived PSC layer clearly detected (bottom altitude at around 11km and top altitude at around 23km) just after 2008-07-09 (see Figure 8) at short averaging intervals (i.e. 1 hour and 4 hours). However, this layer is not detected at the original 5 mn interval, indicating that the background noise was too strong to detect the PSC signal in the original profiles. The averaging initially reduces the background noise more than the PSC signal to make it detectable. At the largest averaging interval, this PSC layer is not detected anymore, meaning that the PSC signal is diluted in the averaging.

When the profiles to average are separated by a time interval beyond the PSC correlation timescales (and so profiles with completely different characteristics are averaged), the positive correlation disappears on average and the covariance ($Cov(P_1, P_2)$) inside the PSC layer should decrease with increasing averaging time intervals (then so does the variance $Var(\frac{1}{2}(P_1 + P_2))$). As a result, PSC signals become more difficult to detect in the background noise for large averaging time intervals. This attenuation effect of the averaging starts to be noticeable just on the inner edges of PSC layers where the variance is not very much higher than the outside variance. This explains why the detected PSC layers become thinner when the averaging interval is increased. For long time intervals, 6 hrs and beyond, the PSC variance can become so weak over entire PSC layers that they are completely missed by the algorithm. According to Figure 8, the most reliable and robust results for 2008 are obtained between 30 min and 2 hrs intervals. Overall, the best compromise between the temporal resolution and the accuracy of the detection seems to be an averaging interval of 1 hr typically.

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5 Discussion and Conclusion

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An method of PSC detection on raw lidar signal profiles is presented. The detection is based on the local increase in the profile variance produced by the presence of a PSC layer. The detection procedure consists of three steps. The first step consist of performing a stationarisation of the backscatter profiles. The second step involves the calculation of a maximum likelihoods. In the last step, the statistical efficiency of the PSC detection is estimated. The performances of the detection system are evaluated on simulated backscatter profiles that mimic typical characteristics of lidar profiles. The tests on simulated data show that PSC layers are reliably detected when they produce changes in variances greater than the

475 background (i.e. PSC-free) variance. They also show that the dispersion of the estimated
476 cloud bottom and top altitudes is found to be about 200 meters typically and that there is
477 a systematic bias of about 300 m linked to the smoothing of the profiles.

478 After having been successfully tested on simulated data, the method is applied to real
479 backscatter profiles measured above DDU station between March and October 2008. The
480 results confirm the relevance of the detection algorithm. Series of PSC layers are detected
481 during the austral winter and early spring (June, July, August and September). No PSC
482 layer is detected during months when PSCs are not expected to form according to thermody-
483 namical thresholds. The effect of temporal averaging has also been analysed. This averaging
484 is often necessary when the lidar measurement time integration is very short. Its aim is to
485 minimise the photon noise and hence maximise the signal-to-noise ratio. However the aver-
486 aging degrades the temporal resolution and more importantly, if the temporal averaging far
487 exceeds the inner variability time scale of the probed PSC layer, the measurements end up
488 considering an overall optical smoothed equivalent of the cloud. The results suggest that the
489 best compromise for PSC lidar detection at DDU is of the order of 1 hour.

490 There are other potential applications of this detection method presently applied to
491 ground-based lidar profiles. The first is to include the detection of cloud layer in the in-
492 version process of lidar data. Indeed this inversion requires the knowledge of the optical
493 properties of the atmosphere along the laser beam, which is impacted by the presence of
494 PSC layer. Second, a similar treatment could be applied to satellite lidar profiles (for ex-
495 ample satellite observations from Calipso, Pitts et al. (2007) and Pitts et al. (2009)). Since
496 the optical signature of volcanic aerosol layers on lidar profiles is rather similar to the weak
497 signal of optically small PSC, applying this method to the detection of volcanic layer appears
498 straightforward (i.e. David et al. (1998) and David et al. (2010)). In the same way, the de-
499 tection of other clouds (cirrus or noctulescent clouds Von Cossart et al. (1996) or Dubietis
500 et al. (2010)) should also be possible with this approach. Finally, this could also be suited for
501 the detection of biomass burning plumes or desert dust layers in tropospheric lidar profiles.

502 One limitation of the model is that it only detects a single layer in a profile. In case of
503 superimposed PSC layers our method detect them as a single layer. The detection of distinct
504 multiple PSC layers would improves the characterization (frequency, height ...) of PSCs and
505 then would help to a better understanding of their formation and role in ozone depletion
506 process. Such improvement of the method requires new developments but no theoretical
507 issues are to be overcome. As PSC backscattered signals depend on the lidar wavelength, the
508 use of lidar profiles acquired with different wavelengths and a multivariate approach (one per
509 wavelength) would allow to distinguish the type of detected PSCs. By taking into account a
510 priori knowledge (for instance, an average PSC height, their most probable altitude ...), a
511 bayesian approach (see for example the development to variance shifts detection of Hannart
512 and Naveau (2009)) could be considered in order to tackle these new problems (both the
513 multilayer aspect and the distinction of PSC type).

514
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641 A Likelihood calculation

This annexe present the calculation which allows to infer the parameters of profiles. The first model, M_0 , explained by (5) can be mathematically modelled by

$$M_0 : \forall z \in [z_1, z_n] \quad P^*(z) \hookrightarrow \mathcal{N}(0, \sigma_{out}^{*2}). \quad (12)$$

This means that the distribution of the stationarized profile P^* is constant along the altitude range (i.e. $\forall z \in [z_1, z_n]$). Whereas the alternative model, M_1 , explained by (6) is expressed by

$$M_1 : \begin{cases} \forall z \in [z_1, \tau_b \cup \tau_t, z_n] & P^*(z) \hookrightarrow \mathcal{N}(0, \sigma_{out}^{*2}) \\ \forall z \in [\tau_b, \tau_t] & P^*(z) \hookrightarrow \mathcal{N}(0, \sigma_{in}^{*2}) \end{cases}, \quad (13)$$

642 and means that two altitudes exist τ_b and τ_t which correspond to the bottom altitude and the
643 top altitude of a hidden signal, within this altitudes the variance is supposed to be greater
644 or equal to the variance outside.

645 Note that, if considering $\sigma_{in}^* = \sigma_{out}^*$ in equation (13), models from equation (12) turn out to
646 be embedded in models from equation (13). To estimate the parameters of the model, the
647 calculation of the likelihood maximum of distribution given by equation (13) is needed.

648 For all $z \in [z_1, z_n]$, the distribution function of $P^*(z)$ under M_1 is given by

$$\begin{aligned} f(P^*(z)|M_1) &= \frac{1}{\sigma_{out}^* \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma_{out}^{*2}} [P^*(z)]^2\right) \quad \text{if } z \in [z_1, \tau_b \cup \tau_t, z_n], \\ &= \frac{1}{\sigma_{in}^* \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma_{in}^{*2}} [P^*(z)]^2\right) \quad \text{if } z \in [\tau_b, \tau_t], \end{aligned} \quad (14)$$

649 where $z_1 \leq \dots \leq \tau_b \leq \dots \leq \tau_t \leq \dots \leq z_n$.

650 Assuming the random variables $P^*(z)_{z_1 \leq z_i \leq z_n}$ are independent, then, under M_1 , the distri-
651 bution of the vector $P^* = (P^*(z_1), \dots, P^*(z_n))$ is given by

$$\begin{aligned} f(P^*|M_1) &= \prod_{z \notin [\tau_b, \tau_t]} \frac{1}{\sigma_{out}^* \sqrt{2\pi}} \exp\left(-\frac{[P^*(z)]^2}{2\sigma_{out}^{*2}}\right) \prod_{z \in [\tau_b, \tau_t]} \frac{1}{\sigma_{in}^* \sqrt{2\pi}} \exp\left(-\frac{[P^*(z)]^2}{2\sigma_{in}^{*2}}\right) \\ &= \left(\frac{1}{\sigma_{out}^* \sqrt{2\pi}}\right)^{n-\tau_t+\tau_b} \left(\frac{1}{\sigma_{in}^* \sqrt{2\pi}}\right)^{\tau_t-\tau_b} \prod_{z \notin [\tau_b, \tau_t]} \exp\left(-\frac{[P^*(z)]^2}{2\sigma_{out}^{*2}}\right) \prod_{z \in [\tau_b, \tau_t]} \exp\left(-\frac{[P^*(z)]^2}{2\sigma_{in}^{*2}}\right). \end{aligned} \quad (15)$$

The likelihood is then given by

$$\begin{aligned} \mathcal{L}(\mathbf{z}; \sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t) &= \log(f(P^*|M_1)) \\ &= -n \log(\sqrt{2\pi}\sigma_{out}^*) + (\tau_t - \tau_b) \log \frac{\sigma_{out}^*}{\sigma_{in}^*} - \frac{1}{2} \left[\sum_{z \notin [\tau_b, \tau_t]} \frac{[P^*(z)]^2}{\sigma_{out}^{*2}} + \sum_{z \in [\tau_b, \tau_t]} \frac{[P^*(z)]^2}{\sigma_{in}^{*2}} \right]. \end{aligned} \quad (16)$$

For programming performance, the previous likelihood can be written as

$$\begin{aligned} \mathcal{L}(\mathbf{z}; \sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t) &= \\ &= -n \log(\sqrt{2\pi}\sigma_{out}^*) + (\tau_t - \tau_b) \log \frac{\sigma_{out}^*}{\sigma_{in}^*} - \frac{T}{2\sigma_{out}^*} + \frac{1}{2} \left(\frac{\sigma_{in}^* - \sigma_{out}^*}{\sigma_{in}^* \sigma_{out}^*} \right) \sum_{z \in [\tau_b, \tau_t]} [P^*(z)]^2. \end{aligned} \quad (17)$$

652 Where T is the total sum of squared $P^*(z)$ (i.e. $\sum_{z \in [z_1, z_n]} P^*(z)^2$). This last step allows to
 653 calculate only one of the two sums of equation (16).

654 The search of the maximum of $\mathcal{L}(\mathbf{z}; \sigma_{out}^*, \sigma_{in}^*, \tau_b, \tau_t)$ regarding σ_{out}^* , σ_{in}^* , τ_b and τ_t is per-
 655 formed using a iterative method explained in Part 3.2.

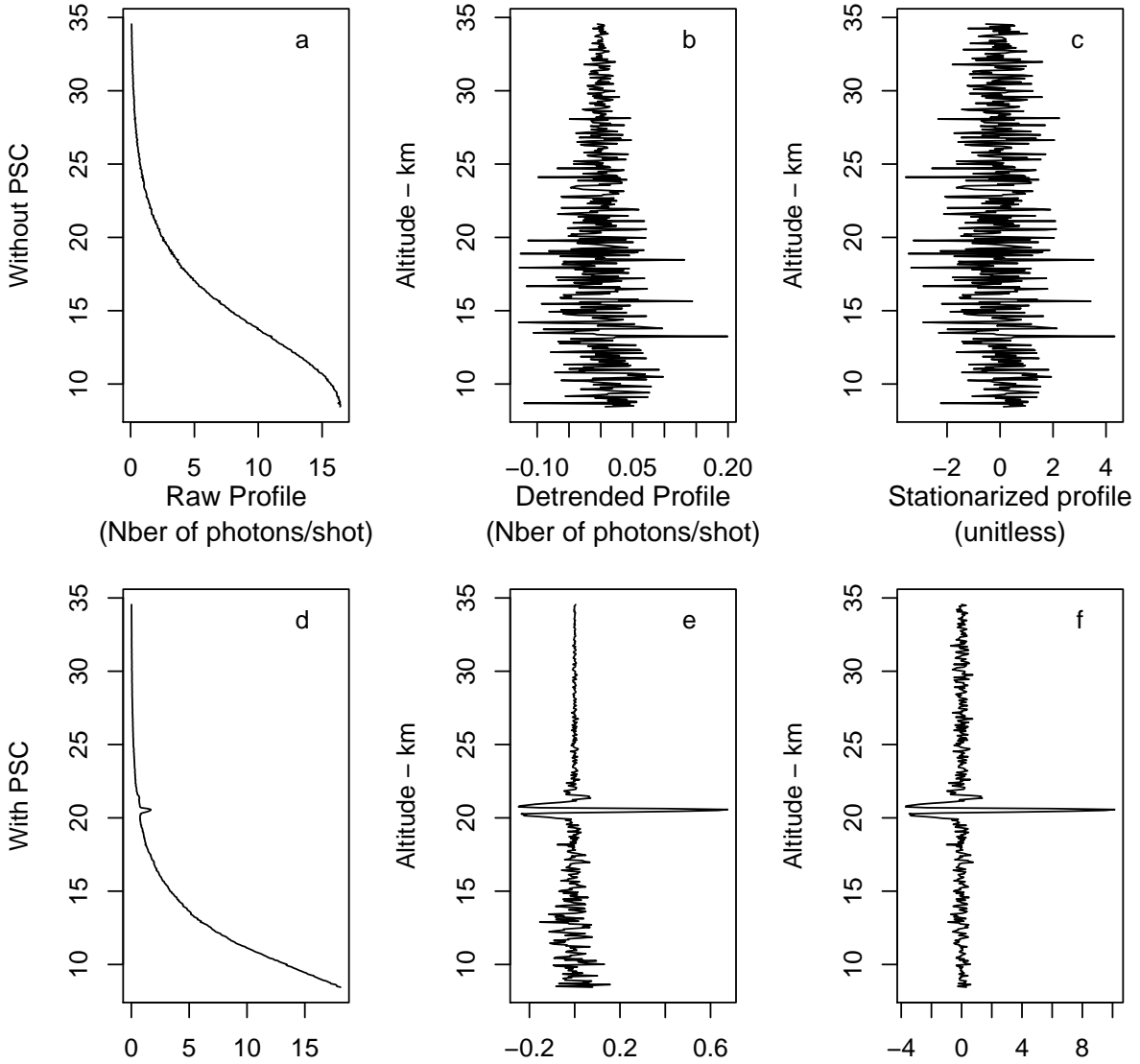


Figure 1: Our stationarisation procedure. The three plots on the top correspond to the different steps of stationarisation for a clear sky profile monitored on 2008/04/17, while the three plots on the bottom illustrate the procedure for a profile monitored on 2008/08/23 and displaying a PSC between 19.8km and 21.7km. Note that the scales of the panels are different.

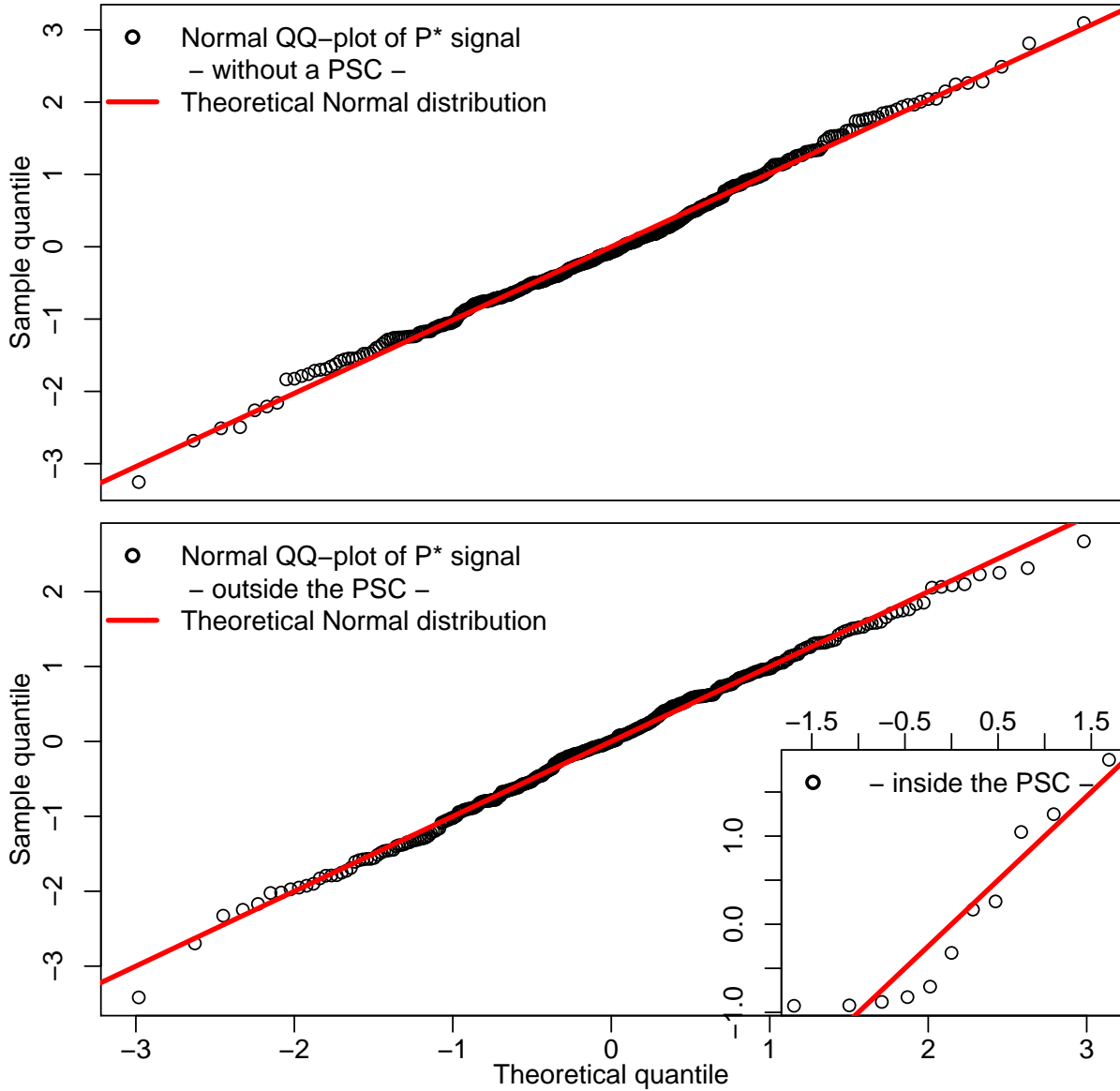


Figure 2: Gaussian behaviour of the stationarized lidar profiles P^* . The top panel represents the stationarized P^* signal of a profile measured on August 20th 2008 without PSC layer. The bottom panel represents the P^* signal of a profile containing a PSC layer and measured on August 23th 2008. The two graphics in the bottom panel represent respectively the distributions outside and inside the PSC layer. In each case the gaussian assumption (red lines) can be validated.

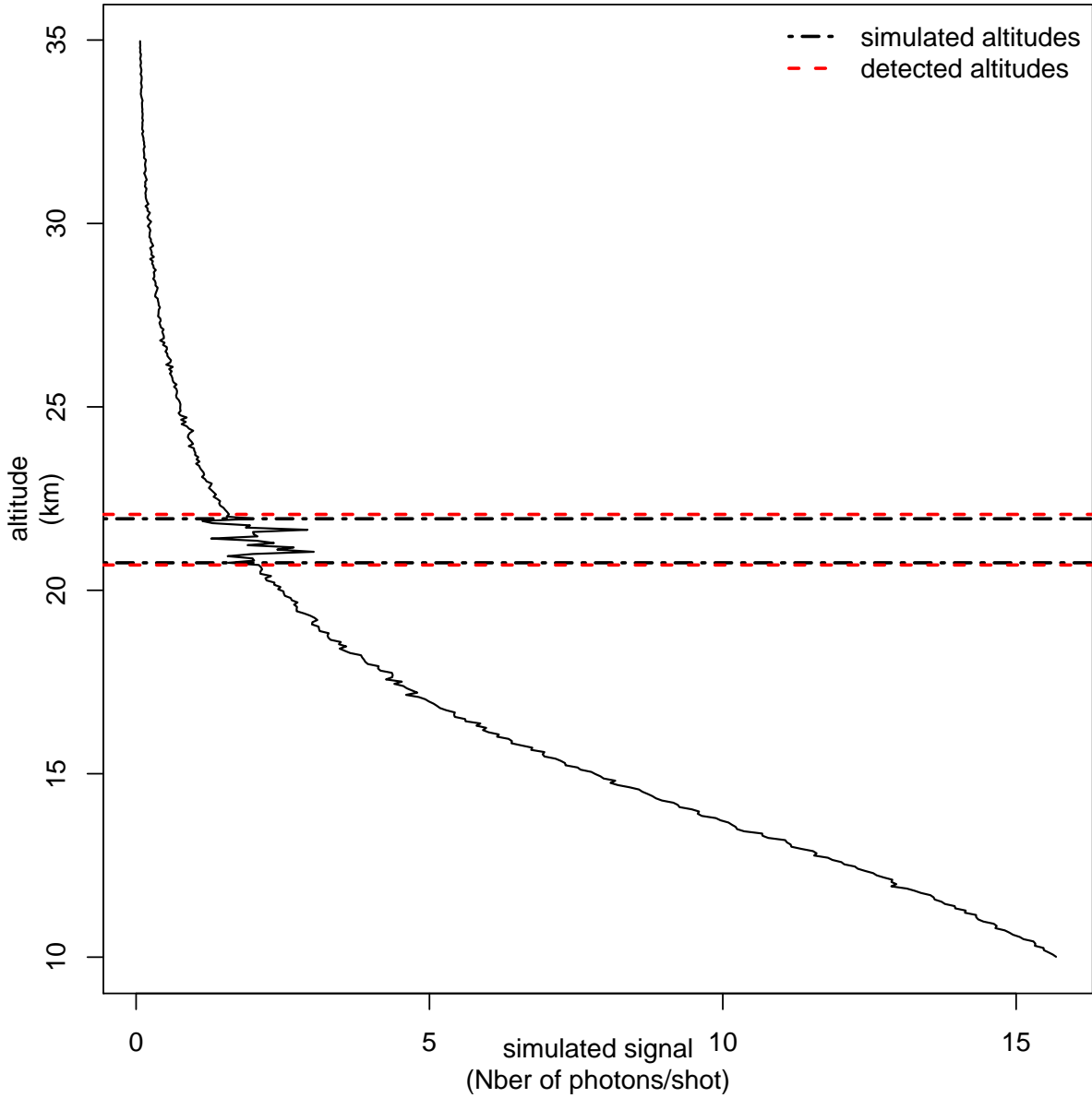


Figure 3: Detection of a PSC in a simulated backscatter profile (black line). The cloud bottom $\hat{\tau}_b$ and top $\hat{\tau}_t$ altitude estimated by the detection algorithm are indicated with the dotted lines; the actual cloud altitude range, as simulated in the profile, are indicated with the black dashed lines.

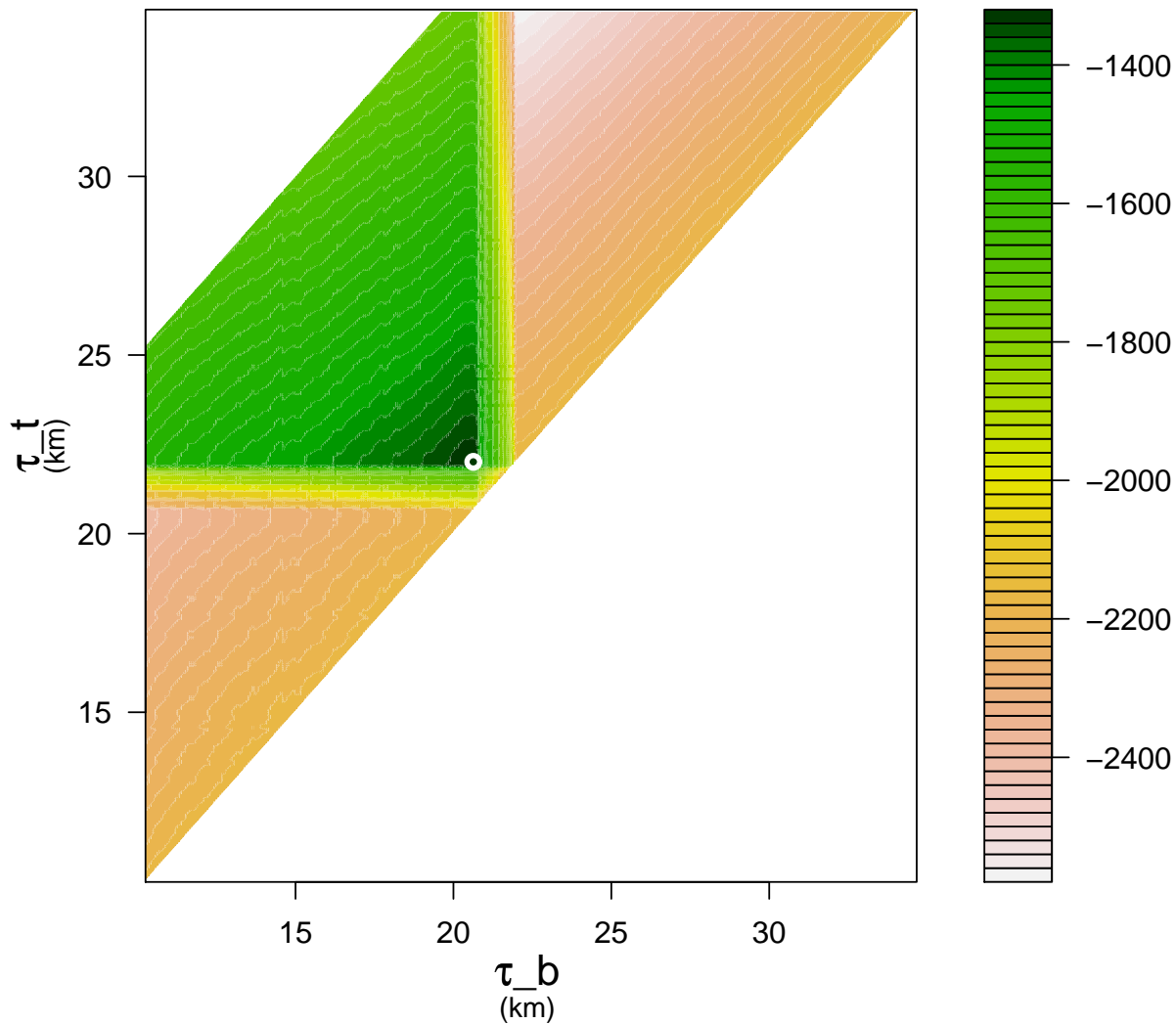


Figure 4: The likelihood \mathcal{L} as a function of the cloud bottom τ_b and top τ_t altitude for the simulated profile of Figure 3. The maximum of \mathcal{L} is indicated with an open circle.

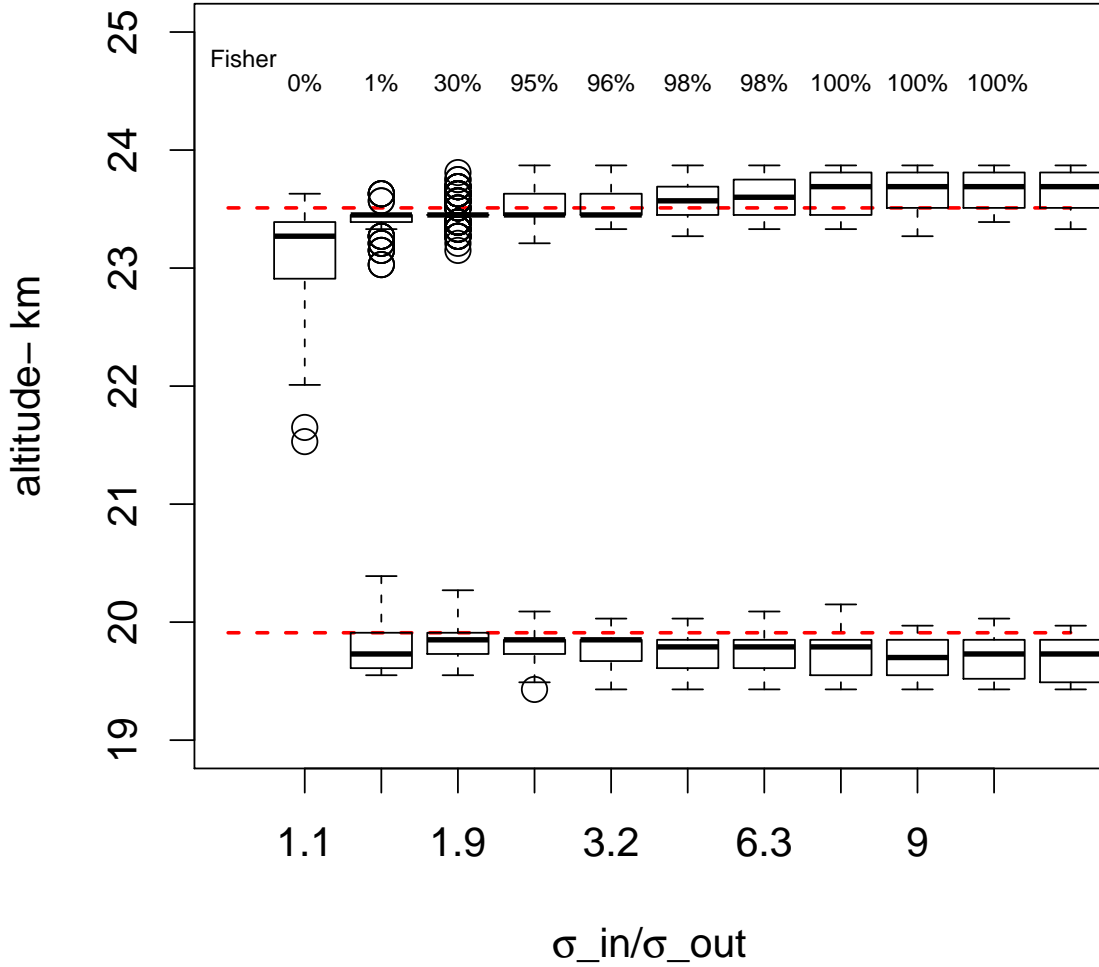


Figure 5: Boxplot of the PSC altitude range, $\hat{\tau}_b$ and $\hat{\tau}_t$, estimated by the detection algorithm as a function of the ratio between cloud variance σ_{in}^{*2} and the background variance σ_{out}^* . The PSC altitude range is added between 19,9 and 23,5 km to the simulated background profiles. The median value (thick horizontal black bar), 25th and 75th percentiles (lower and upper box bounds respectively), and the lowest and highest data within 1,5 interquartile range of the lower and upper quartile respectively (lower and upper whiskers respectively) are also indicated. The outliers (i.e. data not included between the whiskers) are plotted as open circles. The actual PSC altitude range is indicated with two dashed horizontal lines (19,9 and 23,5 km). The Fisher test allows finally to confirm whether there is a PSC layer or not.

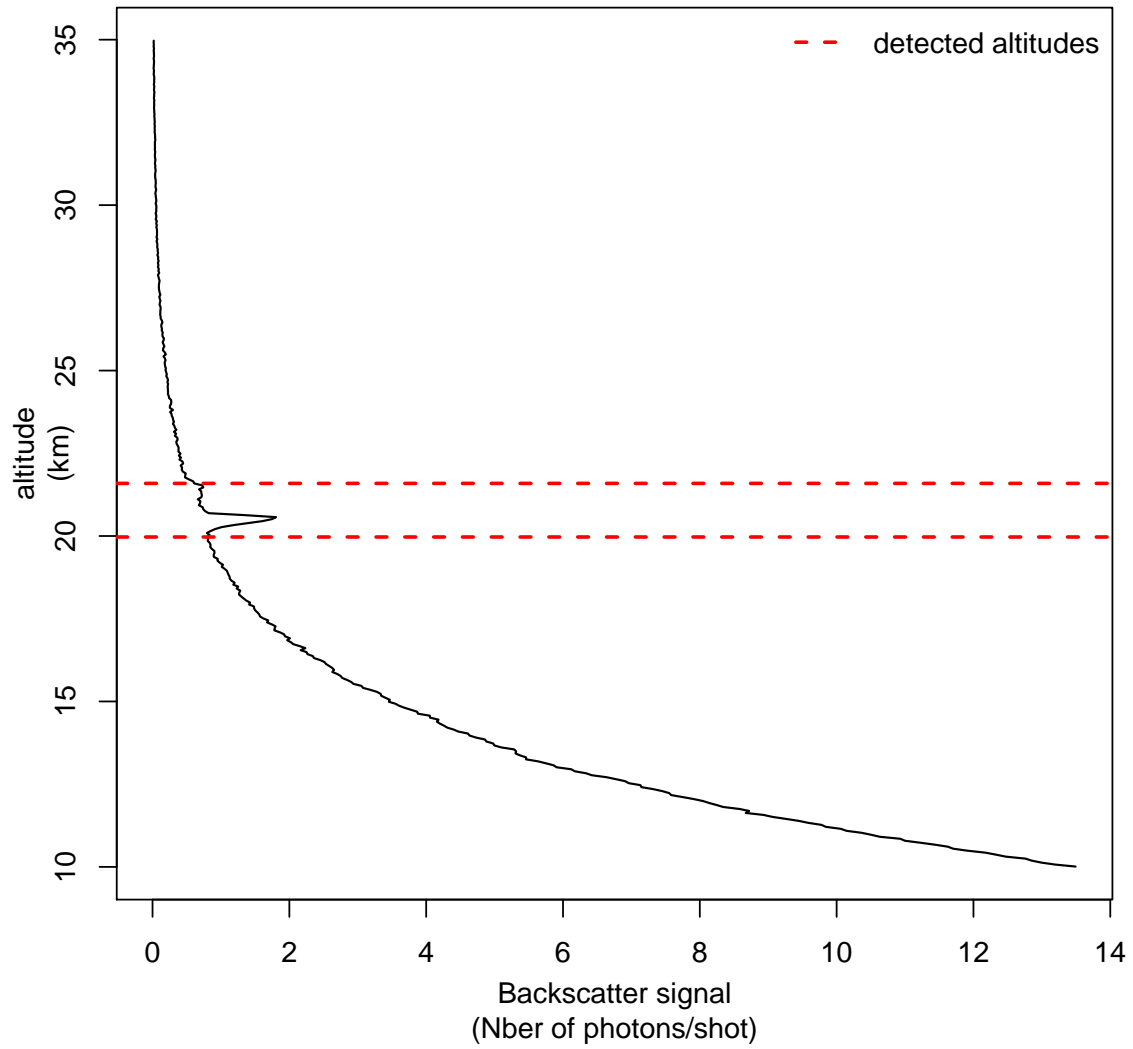


Figure 6: Detection of a PSC between and in a 2008/08/23 profile (black line). The estimated cloud bottom altitude (18.1km) and top altitude (21.15km) are indicated with the dashed lines.

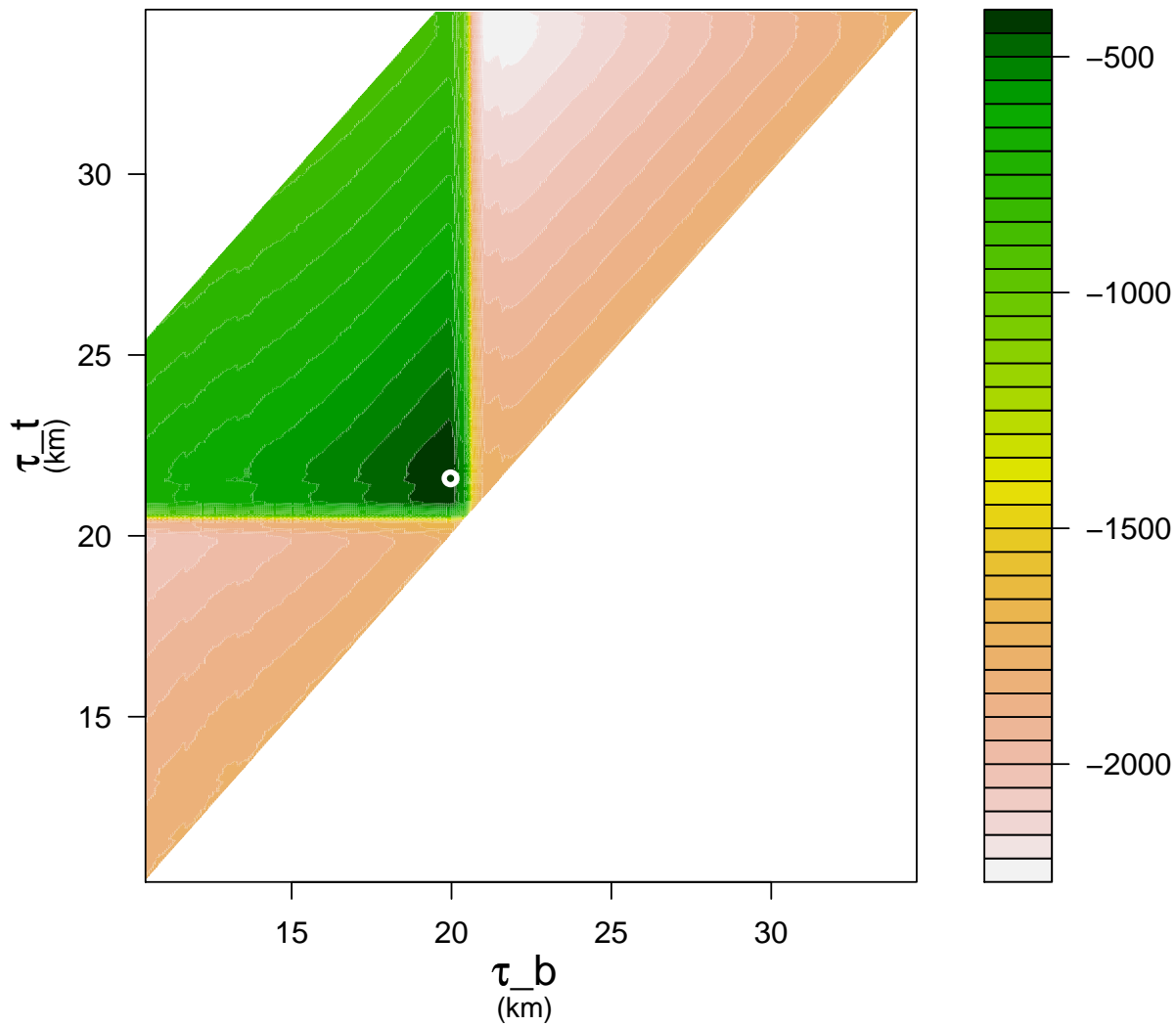


Figure 7: The likelihood \mathcal{L} as a function of the cloud bottom τ_b and top τ_t altitude for the measured backscatter profile of Figure 6. The maximum of \mathcal{L} is indicated with an open circle.

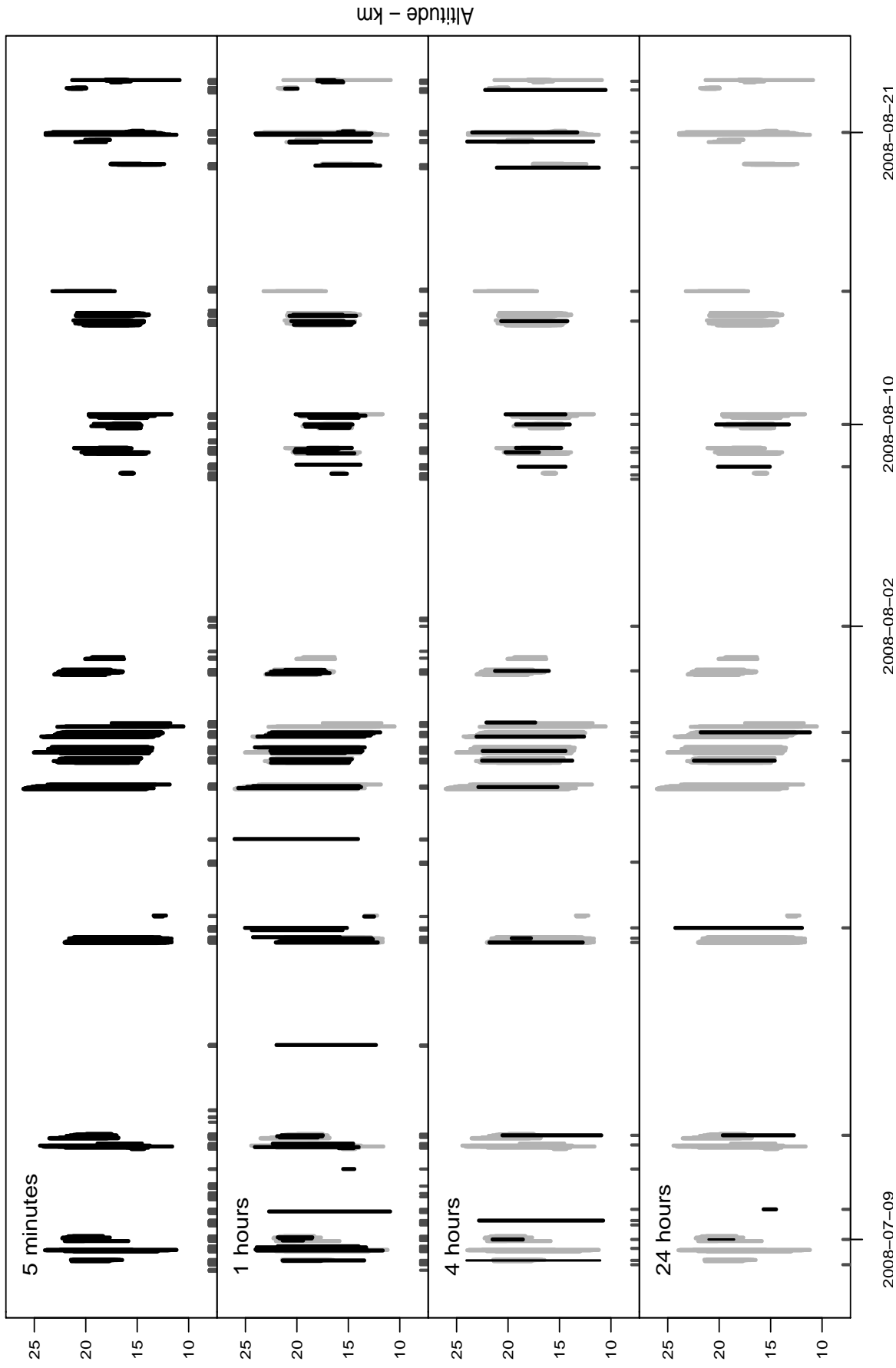


Figure 8: Altitude range of PSC layers detected as a function of time, between June and September 2008. Each panel corresponds to PSC detections carried out over different averaging intervals: 5 mn, 1 hr, 4 hr and 24 hr. The 5 mn interval detections (the first top panel) that are indicated in grey on every other panels. The dots at the bottom of each panel indicate the average profiles processed by the algorithm. The larger the averaging interval is, the smaller the number of data (average profiles) is, the sparser the dots are.