climpred

Getting Started

1	Version 2.0.0 Release	3
2	Installation	5
Bi	bliography	121
Ind	dex	123

Getting Started 1

2 Getting Started

CHAPTER 1

Version 2.0.0 Release

We now support sub-annual (e.g., seasonal, monthly, weekly, daily) forecasts. We provide a host of deterministic and probabilistic metrics. We support both perfect-model and hindcast-based prediction ensembles, and provide PerfectModelEnsemble and HindcastEnsemble classes to make analysis easier.

See quick start and our examples to get started.

CHAPTER 2

Installation

You can install the latest release of climpred using pip or conda:

pip install climpred

conda install -c conda-forge climpred

You can also install the bleeding edge (pre-release versions) by cloning this repository and running pip install . --upgrade in the main directory

Getting Started

- Overview: Why climpred?
- Scope of climpred
- Quick Start
- Examples

2.1 Overview: Why climpred?

There are many packages out there related to computing metrics on initialized geoscience predictions. However, we didn't find any one package that unified all our needs.

Output from earth system prediction hindcast (also called re-forecast) experiments is difficult to work with. A typical output file could contain the dimensions initialization, lead time, ensemble member, latitude, longitude, depth. climpred leverages the labeled dimensions of xarray to handle the headache of bookkeeping for you. We offer <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code> objects that carry products to verify against (e.g., control runs, reconstructions, uninitialized ensembles) along with your decadal prediction output.

When computing lead-dependent skill scores, climpred handles all of the lag-correlating for you, properly aligning the multiple time dimensions between the hindcast and verification datasets. We offer a suite of vectorized deterministic and probabilistic metrics that can be applied to time series and grids. It's as easy as adding your decadal prediction output to an object and running compute: HindcastEnsemble.verify (metric='rmse').

2.2 Scope of climpred

climpred aims to be the primary package used to analyze output from initialized dynamical forecast models, ranging from short-term weather forecasts to decadal climate forecasts. The code base will be driven entirely by the geoscientific prediction community through open source development. It leverages xarray to keep track of core prediction ensemble dimensions (e.g., ensemble member, initialization date, and lead time) and dask to perform out-of-memory computations on large datasets.

The primary goal of climpred is to offer a comprehensive set of analysis tools for assessing the forecasts relative to a validation product (e.g., observations, reanalysis products, control runs, baseline forecasts). This will range from simple deterministic and probabilistic verification metrics—such as mean absolute error and various skill scores—to more advanced analysis methods, such as relative entropy and mutual information. climpred expects users to handle their domain-specific post-processing of model output, so that the package can focus on the actual analysis of forecasts.

Finally, the climpred documentation will serve as a repository of unified analysis methods through jupyter notebook examples, and will also collect relevant references and literature.

2.3 Quick Start

The easiest way to get up and running is to load in one of our example datasets (or load in some data of your own) and to convert them to either a HindcastEnsemble or PerfectModelEnsemble object.

climpred provides example datasets from the MPI-ESM-LR decadal prediction ensemble and the CESM decadal prediction ensemble. See our examples to see some analysis cases.

```
[1]: %matplotlib inline
import matplotlib.pyplot as plt
import xarray as xr

from climpred import HindcastEnsemble
import climpred
```

You can view the datasets available to be loaded with the load_datasets() command without passing any arguments:

```
[2]: climpred.tutorial.load_dataset()
     'MPI-control-1D': area averages for the MPI control run of SST/SSS.
     'MPI-control-3D': lat/lon/time for the MPI control run of SST/SSS.
     'MPI-PM-DP-1D': perfect model decadal prediction ensemble area averages of SST/SSS/
     →AMO.
     'MPI-PM-DP-3D': perfect model decadal prediction ensemble lat/lon/time of SST/SSS/AMO.
     'CESM-DP-SST': hindcast decadal prediction ensemble of global mean SSTs.
     'CESM-DP-SSS': hindcast decadal prediction ensemble of global mean SSS.
     'CESM-DP-SST-3D': hindcast decadal prediction ensemble of eastern Pacific SSTs.
     'CESM-LE': uninitialized ensemble of global mean SSTs.
     'MPIESM_miklip_baseline1-hind-SST-global': hindcast initialized ensemble of global_
     ⊶mean SSTs
     'MPIESM_miklip_baseline1-hist-SST-global': uninitialized ensemble of global mean SSTs
     'MPIESM_miklip_baseline1-assim-SST-global': assimilation in MPI-ESM of global mean_
     'ERSST': observations of global mean SSTs.
     'FOSI-SST': reconstruction of global mean SSTs.
     'FOSI-SSS': reconstruction of global mean SSS.
     'FOSI-SST-3D': reconstruction of eastern Pacific SSTs
     \hbox{\tt 'GMAO-GEOS-RMM1': daily RMM1 from the GMAO-GEOS-V2p1 model for SubX}\\
     'RMM-INTERANN-OBS': observed RMM with interannual variablity included
```

From here, loading a dataset is easy. Note that you need to be connected to the internet for this to work – the datasets are being pulled from the climpred-data repository. Once loaded, it is cached on your computer so you can reload extremely quickly. These datasets are very small (< 1MB each) so they won't take up much space.

```
[3]: hind = climpred.tutorial.load_dataset('CESM-DP-SST')
# Add lead attribute units.
hind["lead"].attrs["units"] = "years"
obs = climpred.tutorial.load_dataset('ERSST')
```

Make sure your prediction ensemble's dimension labeling conforms to climpred's standards. In other words, you need an init, lead, and (optional) member dimension. Make sure that your init and lead dimensions align. *E.g.*, a November 1st, 1954 initialization should be labeled as init=1954 so that the lead=1 forecast is 1955.

We'll quickly process the data to create anomalies. CESM-DPLE's drift-correction occurs over 1964-2014, so we'll remove that from the observations.

```
[5]: # subtract climatology
obs = obs - obs.sel(time=slice(1964, 2014)).mean()
```

We'll also remove a linear trend so that it doesn't artificially boost our predictability.

```
[6]: hind = climpred.stats.rm_trend(hind, dim='init')
obs = climpred.stats.rm_trend(obs, dim='time')
```

We have to add the lead attributes back on, because xarray sometimes drops attributes. This is a bug we're aware of that we are working on fixing for climpred.

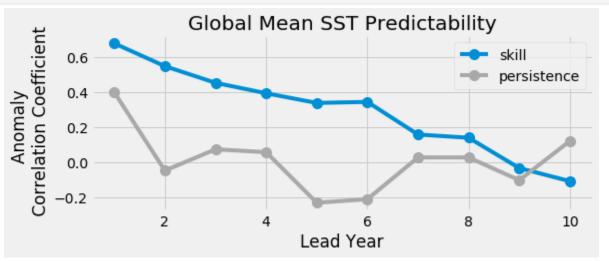
```
[7]: # Add lead attribute units.
hind["lead"].attrs["units"] = "years"
```

We can now create a HindcastEnsemble object and add our observations and name them 'Obs'.

2.3. Quick Start 7

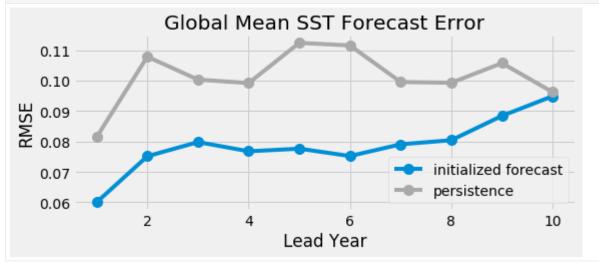
Now we'll quickly calculate skill and persistence. We have a variety of possible metrics to use.

```
[9]: init = hindcast.verify(metric='acc')
    persistence = hindcast.compute_persistence(metric='acc')
    print(init)
    <xarray.Dataset>
    Dimensions: (lead: 10)
    Coordinates:
      * lead (lead) int64 1 2 3 4 5 6 7 8 9 10
    Data variables:
        SST
              (lead) float64 0.6778 0.5476 0.4527 ... 0.1393 -0.03366 -0.1084
    Attributes:
        prediction_skill:
                                       calculated by climpred https://climpred.re...
        skill_calculated_by_function:
                                       compute_hindcast
        number_of_initializations:
                                        64
        number_of_members:
                                       10
        metric:
                                       pearson_r
        comparison:
                                       e2o
        dim:
                                       time
        units:
                                       None
        created:
                                       2020-01-21 11:46:38
```



We can also check error in our forecasts.

(continued from previous page)



2.4 Examples

2.4.1 Subseasonal

Calculate the skill of a MJO Index as a function of lead time

In this example, we demonstrate:

- 1. How to remotely access data from the Subseasonal Experiment (SubX) hindcast database and set it up to be used in climpred.
- 2. How to calculate the Anomaly Correlation Coefficient (ACC) using daily data with climpred
- 3. How to calculate and plot historical forecast skill of the real-time multivariate MJO (RMM) indices as function of lead time.

The Subseasonal Experiment (SubX)

Further information on SubX is available from Pegion et al. 2019 and the SubX project website

The SubX public database is hosted on the International Research Institute for Climate and Society (IRI) data server http://iridl.ldeo.columbia.edu/SOURCES/.Models/.SubX/

Since the SubX data server is accessed via this notebook, the time for the notebook to run may is several minutes and will vary depending on the speed that data can be downloaded. This is a large dataset, so please be patient. If you

prefer to download SubX data locally, scripts are available from https://github.com/kpegion/SubX.

Definitions

RMM Two indices (RMM1 and RMM2) are used to represent the MJO. Together they define the MJO based on 8 phases and can represent both the phase and amplitude of the MJO (Wheeler and Hendon 2004). This example uses the observed RMM1 provided by Matthew Wheeler at the Center for Australian Weather and Climate Research. It is the version of the indices in which interannual variability has not been removed.

Skill of RMM Traditionally, the skill of the RMM is calculated as a bivariate correlation encompassing the skill of the two indices together (Rashid et al. 2010; Gottschalck et al. 2010). Currently, climpred does not have the functionality to calculate the bivariate correlation, thus the anomaly correlation coefficient for RMM1 index is calculated here as a demonstration. The bivariate correlation metric will be added in a future version of climpred

```
import warnings
import matplotlib.pyplot as plt
plt.style.use('ggplot')
plt.style.use('seaborn-talk')

import xarray as xr
import pandas as pd
import numpy as np

from climpred import HindcastEnsemble
import climpred
```

[2]: warnings.filterwarnings("ignore")

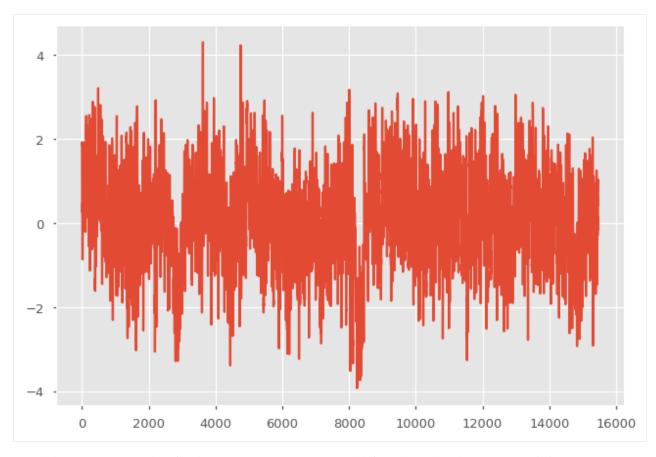
Function to set 360 calendar to 360_day calendar and decond cf times

```
[3]: def decode_cf(ds, time_var):
    if ds[time_var].attrs['calendar'] == '360':
        ds[time_var].attrs['calendar'] = '360_day'
    ds = xr.decode_cf(ds, decode_times=True)
    return ds
```

Read the observed RMM Indices

```
[4]: obsds = climpred.tutorial.load_dataset('RMM-INTERANN-OBS')['rmm1'].to_dataset()
   obsds = obsds.dropna('time') # Get rid of missing times.

[5]: plt.plot(obsds['rmm1'])
[5]: [<matplotlib.lines.Line2D at 0x7ff608026588>]
```



Read the SubX RMM1 data for the GMAO-GEOS_V2p1 model from the SubX data server. It is important to note that the SubX data contains weekly initialized forecasts where the init day varies by model. SubX data may have all NaNs for initial dates in which a model does not make a forecast, thus we apply dropna over the S=init dimension when how=all data for a given S=init is missing. This can be slow, but allows the rest of the calculations to go more quickly.

Note that we ran the dropna operation offline and then uploaded the post-processed SubX dataset to the climpred-data repo for the purposes of this demo. This is how you can do this manually:

The SubX data dimensions correspond to the following climpred dimension definitions X=lon,L=lead,Y=lat,M=member, S=init. We will rename the dimensions to their climpred names.

```
[7]: fcstds=fcstds.rename({'S': 'init','L': 'lead','M': 'member', 'RMM1': 'rmm1'})
```

Let's make sure that the lead dimension is set properly for climpred. SubX data stores leads as 0.5, 1.5, 2.5, etc, which correspond to 0, 1, 2, ... days since initialization. We will change the lead to be integers starting with zero.

```
[8]: fcstds['lead']=(fcstds['lead']-0.5).astype('int')
```

Now we need to make sure that the init dimension is set properly for climpred. For daily data, the init dimension must be a xr.CFTimeIndex or a pd.DatetimeIndex. We convert the init values to pd.DatetimeIndex.

```
[9]: fcstds = decode_cf(fcstds, 'init')
```

climpred also requires that lead dimension has an attribute called units indicating what time units the lead is assocated with. Options are: years, seasons, months, weeks, pentads, days. For the SubX data, the lead units are days.

```
[10]: fcstds['lead'].attrs={'units': 'days'}
```

Create the climpred HindcastEnsemble object and add the observations.

```
[11]: hindcast = HindcastEnsemble(fcstds)
```

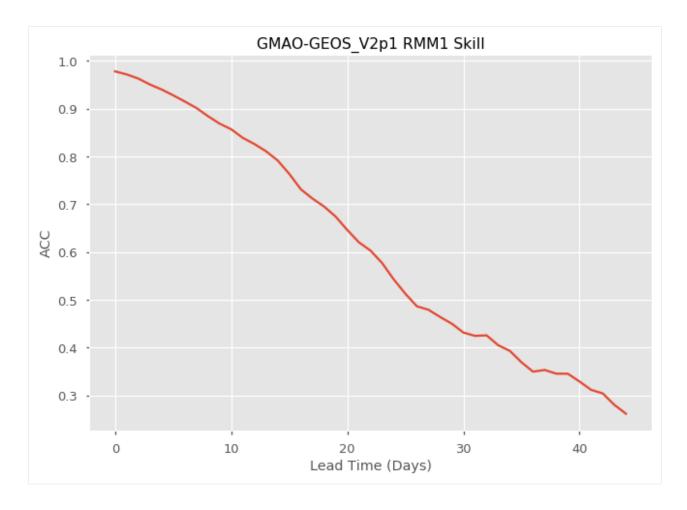
```
[12]: hindcast = hindcast.add_observations(obsds, 'obs')
```

Calculate the Anomaly Correlation Coefficient (ACC)

```
[13]: skill = hindcast.verify(metric='acc')
```

Plot the skill as a function of lead time

```
[14]: plt.plot(skill['rmm1'])
    plt.title('GMAO-GEOS_V2p1 RMM1 Skill')
    plt.xlabel('Lead Time (Days)')
    plt.ylabel('ACC')
[14]: Text(0, 0.5, 'ACC')
```



References

- Pegion, K., B.P. Kirtman, E. Becker, D.C. Collins, E. LaJoie, R. Burgman, R. Bell, T. DelSole, D. Min, Y. Zhu, W. Li, E. Sinsky, H. Guan, J. Gottschalck, E.J. Metzger, N.P. Barton, D. Achuthavarier, J. Marshak, R.D. Koster, H. Lin, N. Gagnon, M. Bell, M.K. Tippett, A.W. Robertson, S. Sun, S.G. Benjamin, B.W. Green, R. Bleck, and H. Kim, 2019: The Subseasonal Experiment (SubX): A Multimodel Subseasonal Prediction Experiment. Bull. Amer. Meteor. Soc., 100, 2043–2060, https://doi.org/10.1175/BAMS-D-18-0270.1
- 2. Kirtman, B. P., Pegion, K., DelSole, T., Tippett, M., Robertson, A. W., Bell, M., ... Green, B. W. (2017). The Subseasonal Experiment (SubX) [Data set]. IRI Data Library. https://doi.org/10.7916/D8PG249H
- 3. Wheeler, M. C., & (null), H. H. (2004). An all-season real-time multivariate MJO index: Development of an index for monitoring and prediction. Monthly Weather Review, 132(8), 1917–1932. http://doi.org/10.1175/1520-0493(2004)132
- 4. Rashid, H. A., Hendon, H. H., Wheeler, M. C., & Alves, O. (2010). Prediction of the Madden–Julian oscillation with the POAMA dynamical prediction system. Climate Dynamics, 36(3-4), 649–661. http://doi.org/10.1007/s00382-010-0754-x
- Gottschalck, J., Wheeler, M., Weickmann, K., Vitart, F., Savage, N., Lin, H., et al. (2010). A Framework for Assessing Operational Madden–Julian Oscillation Forecasts: A CLIVAR MJO Working Group Project. Bulletin of the American Meteorological Society, 91(9), 1247–1258. http://doi.org/10.1175/2010BAMS2816.1

Calculate the skill of a MJO Index as a function of lead time for Weekly Data

In this example, we demonstrate:

- 1. How to remotely access data from the Subseasonal Experiment (SubX) hindcast database and set it up to be used in climpred.
- 2. How to calculate the Anomaly Correlation Coefficient (ACC) using weekly data with climpred
- 3. How to calculate and plot historical forecast skill of the real-time multivariate MJO (RMM) indices as function of lead time.

The Subseasonal Experiment (SubX)

Further information on SubX is available from Pegion et al. 2019 and the SubX project website

The SubX public database is hosted on the International Research Institute for Climate and Society (IRI) data server http://iridl.ldeo.columbia.edu/SOURCES/.Models/.SubX/

Since the SubX data server is accessed via this notebook, the time for the notebook to run may is several minutes and will vary depending on the speed that data can be downloaded. This is a large dataset, so please be patient. If you prefer to download SubX data locally, scripts are available from https://github.com/kpegion/SubX.

Definitions

RMM Two indices (RMM1 and RMM2) are used to represent the MJO. Together they define the MJO based on 8 phases and can represent both the phase and amplitude of the MJO (Wheeler and Hendon 2004). This example uses the observed RMM1 provided by Matthew Wheeler at the Center for Australian Weather and Climate Research. It is the version of the indices in which interannual variability has not been removed.

Skill of RMM Traditionally, the skill of the RMM is calculated as a bivariate correlation encompassing the skill of the two indices together (Rashid et al. 2010; Gottschalck et al 2010). Currently, climpred does not have the functionality to calculate the bivariate correlation, thus the anomaly correlation coefficient for RMM1 index is calculated here as a demonstration. The bivariate correlation metric will be added in a future version of climpred

```
import warnings
import matplotlib.pyplot as plt
plt.style.use('ggplot')
plt.style.use('seaborn-talk')
import xarray as xr
import pandas as pd
import numpy as np

from climpred import HindcastEnsemble
import climpred
```

Function to set 360 calendar to 360 day calendar and decode cf times

```
[3]: def decode_cf(ds, time_var):
    if ds[time_var].attrs['calendar'] == '360':
        ds[time_var].attrs['calendar'] = '360_day'
    ds = xr.decode_cf(ds, decode_times=True)
    return ds
```

Read the observed RMM Indices

```
[4]: obsds = climpred.tutorial.load_dataset('RMM-INTERANN-OBS')['rmm1'].to_dataset()
  obsds

[4]: <xarray.Dataset>
  Dimensions: (time: 15613)
  Coordinates:
    * time (time) datetime64[ns] 1974-06-03 1974-06-04 ... 2017-07-24
  Data variables:
    rmm1 (time) float64 ...
```

Read the SubX RMM1 data for the GMAO-GEOS_V2p1 model from the SubX data server. It is important to note that the SubX data contains weekly initialized forecasts where the init day varies by model. SubX data may have all NaNs for initial dates in which a model does not make a forecast, thus we apply dropna over the S=init dimension when how=all data for a given S=init is missing. This can be slow, but allows the rest of the calculations to go more quickly.

Note that we ran the dropna operation offline and then uploaded the post-processed SubX dataset to the climpred-data repo for the purposes of this demo. This is how you can do this manually:

The SubX data dimensions correspond to the following climpred dimension definitions: X=lon,L=lead,Y=lat,M=member, S=init. We will rename the dimensions to their climpred names.

```
[6]: fcstds=fcstds.rename({'S': 'init','L': 'lead','M': 'member', 'RMM1': 'rmm1'})
```

Let's make sure that the lead dimension is set properly for climpred. SubX data stores leads as 0.5, 1.5, 2.5, etc, which correspond to 0, 1, 2, ... days since initialization. We will change the lead to be integers starting with zero.

```
[7]: fcstds['lead']=(fcstds['lead']-0.5).astype('int')
```

Now we need to make sure that the init dimension is set properly for climpred. For daily data, the init dimension must be a xr.cfdateTimeIndex or a pd.datetimeIndex. We convert the init values to pd.datatimeIndex.

```
[8]: fcstds=decode_cf(fcstds,'init')
  fcstds['init']=pd.to_datetime(fcstds.init.values.astype(str))
  fcstds['init']=pd.to_datetime(fcstds['init'].dt.strftime('%Y%m%d 00:00'))
```

Make Weekly Averages

```
[9]: fcstweekly=fcstds.rolling(lead=7,center=False).mean().dropna(dim='lead')
    obsweekly=obsds.rolling(time=7,center=False).mean().dropna(dim='time')
    print(fcstweekly)
    print (obsweekly)
    <xarray.Dataset>
    Dimensions: (init: 510, lead: 39, member: 4)
    Coordinates:
      * init.
                (init) datetime64[ns] 1999-01-01 1999-01-06 ... 2015-12-27
      * member (member) float32 1.0 2.0 3.0 4.0
      * lead
                (lead) int64 6 7 8 9 10 11 12 13 14 ... 36 37 38 39 40 41 42 43 44
    Data variables:
       rmm1
               (init, member, lead) float32 0.13466184 0.10946906 ... 0.076061934
    <xarrav.Dataset>
    Dimensions: (time: 15456)
    Coordinates:
      * time (time) datetime64[ns] 1974-06-09 1974-06-10 ... 2017-07-24
    Data variables:
                (time) float64 1.336 1.107 0.9046 0.695 ... 0.6265 0.673 0.7352
        rmm1
```

Create a new ${\tt xr.DataArray}$ for the weekly fcst data

climpred requires that lead dimension has an attribute called units indicating what time units the lead is assocated with. Options are: years, seasons, months, weeks, pentads, days. The lead units are weeks.

```
[11]: fcstweeklyda['lead'].attrs={'units': 'weeks'}
```

Create the climpred HindcastEnsemble object and add the observations.

```
[12]: hindcast = HindcastEnsemble(fcstweeklyda)
hindcast=hindcast.add_observations(obsweekly, 'observations')
```

Calculate the Anomaly Correlation Coefficient (ACC)

```
[13]: skill = hindcast.verify(metric='acc')
```

Plot the skill as a function of lead time

```
[14]: x=np.arange(fcstweeklyda['lead'].size)
     plt.bar(x, skill['rmm1'])
     plt.title('GMAO_GOES_V2p1 RMM1 Skill')
     plt.xlabel('Lead Time (Weeks)')
     plt.ylabel('ACC')
     plt.ylim(0.0, 1.0)
[14]: (0.0, 1.0)
                                     GMAO_GOES_V2p1 RMM1 Skill
         1.0
         0.8
         0.6 -
         0.4
         0.2
         0.0
                      0
                                  1
                                               2
                                                                        4
                                                                                    5
                                            Lead Time (Weeks)
```

References

- Pegion, K., B.P. Kirtman, E. Becker, D.C. Collins, E. LaJoie, R. Burgman, R. Bell, T. DelSole, D. Min, Y. Zhu, W. Li, E. Sinsky, H. Guan, J. Gottschalck, E.J. Metzger, N.P. Barton, D. Achuthavarier, J. Marshak, R.D. Koster, H. Lin, N. Gagnon, M. Bell, M.K. Tippett, A.W. Robertson, S. Sun, S.G. Benjamin, B.W. Green, R. Bleck, and H. Kim, 2019: The Subseasonal Experiment (SubX): A Multimodel Subseasonal Prediction Experiment. Bull. Amer. Meteor. Soc., 100, 2043–2060, https://doi.org/10.1175/BAMS-D-18-0270.1
- 2. Kirtman, B. P., Pegion, K., DelSole, T., Tippett, M., Robertson, A. W., Bell, M., ... Green, B. W. (2017). The Subseasonal Experiment (SubX) [Data set]. IRI Data Library. https://doi.org/10.7916/D8PG249H
- 3. Wheeler, M. C., & Hendon, H. H. (2004). An all-season real-time multivariate MJO index: Development of an index for monitoring and prediction. Monthly Weather Review, 132(8), 1917–1932. http://doi.org/10.1175/1520-0493(2004)132<1917:AARMMI>2.0.CO;2
- 4. Rashid, H. A., Hendon, H. H., Wheeler, M. C., & Alves, O. (2010). Prediction of the Madden–Julian oscillation with the POAMA dynamical prediction system. Climate Dynamics, 36(3-4), 649–661. http://doi.org/10.1007/

```
s00382-010-0754-x
```

 Gottschalck, J., Wheeler, M., Weickmann, K., Vitart, F., Savage, N., Lin, H., et al. (2010). A Framework for Assessing Operational Madden–Julian Oscillation Forecasts: A CLIVAR MJO Working Group Project. Bulletin of the American Meteorological Society, 91(9), 1247–1258. http://doi.org/10.1175/2010BAMS2816.1

2.4.2 Monthly and Seasonal

Calculate ENSO Skill as a Function of Initial Month vs. Lead Time

In this example, we demonstrate:

- 1. How to remotely access data from the North American Multi-model Ensemble (NMME) hindcast database and set it up to be used in climpred.
- 2. How to calculate the Anomaly Correlation Coefficient (ACC) using monthly data
- 3. How to calculate and plot historical forecast skill of the Nino3.4 index as function of initialization month and lead time.

The North American Multi-model Ensemble (NMME)

Further information on NMME is available from Kirtman et al. 2014 and the NMME project website

The NMME public database is hosted on the International Research Institute for Climate and Society (IRI) data server http://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/

Since the NMME data server is accessed via this notebook, the time for the notebook to run may take a few minutes and vary depending on the speed that data is downloaded.

Definitions

Anomalies Departure from normal, where normal is defined as the climatological value based on the average value for each month over all years.

Nino3.4 An index used to represent the evolution of the El Nino-Southern Oscillation (ENSO). Calculated as the average sea surface temperature (SST) anomalies in the region 5S-5N; 190-240

```
import warnings
import matplotlib.pyplot as plt
import xarray as xr
import pandas as pd
import numpy as np
from tqdm.auto import tqdm

from climpred import HindcastEnsemble
import climpred
```

```
[2]: warnings.filterwarnings("ignore")
```

Function to set 360 calendar to 360_day calendar and decond cf times

```
[3]: def decode_cf(ds, time_var):
    if ds[time_var].attrs['calendar'] == '360':
        ds[time_var].attrs['calendar'] = '360_day'
    ds = xr.decode_cf(ds, decode_times=True)
    return ds
```

Load the monthly sea surface temperature (SST) hindcast data for the NCEP-CFSv2 model from the NMME data server. This is a large dataset, so we allow dask to chunk the data as it chooses.

```
[4]: url = 'http://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/NCEP-CFSv2/.HINDCAST/.
     →MONTHLY/.sst/dods'
    fcstds = decode_cf(xr.open_dataset(url, decode_times=False,
                                        chunks={'S': 'auto', 'L': 'auto', 'M':'auto'}),'S')
    fcstds
[4]: <xarray.Dataset>
    Dimensions: (L: 10, M: 24, S: 348, X: 360, Y: 181)
    Coordinates:
      * S
                  (S) object 1982-01-01 00:00:00 ... 2010-12-01 00:00:00
      * M
                 (M) float32 1.0 2.0 3.0 4.0 5.0 6.0 ... 20.0 21.0 22.0 23.0 24.0
      * X
                 (X) float32 0.0 1.0 2.0 3.0 4.0 ... 355.0 356.0 357.0 358.0 359.0
      * T.
                 (L) float32 0.5 1.5 2.5 3.5 4.5 5.5 6.5 7.5 8.5 9.5
      * Y
                 (Y) float32 -90.0 -89.0 -88.0 -87.0 -86.0 ... 87.0 88.0 89.0 90.0
    Data variables:
                 (S, L, M, Y, X) float32 dask.array<chunksize=(6, 5, 8, 181, 360), __
        sst
     →meta=np.ndarray>
    Attributes:
        Conventions: IRIDL
```

The NMME data dimensions correspond to the following climpred dimension definitions: X=lon,L=lead,Y=lat,M=member, S=init. We will rename the dimensions to their climpred names.

```
[5]: fcstds=fcstds.rename({'S': 'init','L': 'lead','M': 'member', 'X': 'lon', 'Y': 'lat'})
```

Let's make sure that the lead dimension is set properly for climpred. NMME data stores leads as 0.5, 1.5, 2.5, etc, which correspond to 0, 1, 2, ... months since initialization. We will change the lead to be integers starting with zero. climpred also requires that lead dimension has an attribute called units indicating what time units the lead is assocated with. Options are: years, seasons, months, weeks, pentads, days. For the monthly NMME data, the lead units are months.

```
[6]: fcstds['lead']=(fcstds['lead']-0.5).astype('int')
fcstds['lead'].attrs={'units': 'months'}
```

Now we need to make sure that the init dimension is set properly for climpred. For monthly data, the init dimension must be a xr.cfdateTimeIndex or a pd.datetimeIndex. We convert the init values to pd.datatimeIndex.

```
[7]: fcstds['init']=pd.to_datetime(fcstds.init.values.astype(str))
fcstds['init']=pd.to_datetime(fcstds['init'].dt.strftime('%Y%m01 00:00'))
```

Next, we want to get the verification SST data from the data server

```
[8]: obsurl='http://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/.OIv2_SST/.sst/dods'
    verifds = decode_cf(xr.open_dataset(obsurl, decode_times=False),'T')
    verifds
```

Rename the dimensions to correspond to climpred dimensions

```
[9]: verifds=verifds.rename({'T': 'time','X': 'lon', 'Y': 'lat'})
```

Convert the time data to be of type pd.datetimeIndex

```
[10]: verifds['time']=pd.to_datetime(verifds.time.values.astype(str))
    verifds['time']=pd.to_datetime(verifds['time'].dt.strftime('%Y%m01 00:00'))
```

Subset the data to 1982-2010

```
[11]: fcstds=fcstds.sel(init=slice('1982-01-01','2010-12-01')) verifds=verifds.sel(time=slice('1982-01-01','2010-12-01'))
```

Calculate the Nino3.4 index for forecast and verification.

```
[12]: fcstnino34=fcstds.sel(lat=slice(-5,5),lon=slice(190,240)).mean(['lat','lon'])
    verifnino34=verifds.sel(lat=slice(-5,5),lon=slice(190,240)).mean(['lat','lon'])

fcstclimo = fcstnino34.groupby('init.month').mean('init')
    fcst = (fcstnino34.groupby('init.month') - fcstclimo)

verifclimo = verifnino34.groupby('time.month').mean('time')
    verif = (verifnino34.groupby('time.month') - verifclimo)
```

Because will will calculate the anomaly correlation coefficient over all time for verification and init for the hind-casts, we need to rechunk the data so that these dimensions are in same chunk

```
[13]: fcst=fcst.chunk({'init':-1})
verif=verif.chunk({'time':-1})
```

Use the climpred HindcastEnsemble to calculate the anomaly correlation coefficient (ACC) as a function of initial month and lead

```
[14]: skill=np.zeros((fcst['lead'].size, 12))
for im in tqdm(np.arange(0,12)):
    hindcast = HindcastEnsemble(fcst.sel(init=fcst['init.month']==im+1))
    hindcast = hindcast.add_observations(verif, 'observations')
    skillds = hindcast.verify(metric='acc')
    skill[:,im]=skillds['sst'].values

HBox(children=(FloatProgress(value=0.0, max=12.0), HTML(value='')))
```

Plot the ACC as function of Initial Month and lead-time

```
[15]: plt.pcolormesh(skill,cmap=plt.cm.YlOrRd,vmin=0.0,vmax=1.0)
      plt.colorbar()
      plt.title('NCEP-CFSv2 Nino3.4 ACC')
      plt.xlabel('Initial Month')
      plt.ylabel('Lead Time (Months)')
[15]: Text(0, 0.5, 'Lead Time (Months)')
                       NCEP-CFSv2 Nino3.4 ACC
          10
                                                               1.0
           8
                                                               0.8
       Lead Time (Months)
                                                               0.6
                                                               0.4
           2
                                                               0.2
                                                               0.0
           0
                    2
                                          8
                                                10
            0
                           4
                                   6
                                                        12
                              Initial Month
```

References

Kirtman, B.P., D. Min, J.M. Infanti, J.L. Kinter, D.A. Paolino, Q. Zhang, H. van den Dool, S. Saha, M.P. Mendez, E. Becker, P. Peng, P. Tripp, J. Huang, D.G. DeWitt, M.K. Tippett, A.G. Barnston, S. Li, A. Rosati, S.D. Schubert, M. Rienecker, M. Suarez, Z.E. Li, J. Marshak, Y. Lim, J. Tribbia, K. Pegion, W.J. Merryfield, B. Denis, and E.F. Wood, 2014: The North American Multimodel Ensemble: Phase-1 Seasonal-to-Interannual Prediction; Phase-2 toward Developing Intraseasonal Prediction. Bull. Amer. Meteor. Soc., 95, 585–601, https://doi.org/10.1175/BAMS-D-12-00050.1

Calculate Seasonal ENSO Skill

In this example, we demonstrate:

- 1. How to remotely access data from the North American Multi-model Ensemble (NMME) hindcast database and set it up to be used in climpred
- 2. How to calculate the Anomaly Correlation Coefficient (ACC) using seasonal data

The North American Multi-model Ensemble (NMME)

Further information on NMME is available from Kirtman et al. 2014 and the NMME project website

The NMME public database is hosted on the International Research Institute for Climate and Society (IRI) data server http://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/

Definitions

Anomalies Departure from normal, where normal is defined as the climatological value based on the average value for each month over all years.

Nino3.4 An index used to represent the evolution of the El Nino-Southern Oscillation (ENSO). Calculated as the average sea surface temperature (SST) anomalies in the region 5S-5N; 190-240

```
import warnings
import matplotlib.pyplot as plt
import xarray as xr
import pandas as pd
import numpy as np

from climpred import HindcastEnsemble
import climpred
```

```
[2]: warnings.filterwarnings("ignore")
```

```
[3]: def decode_cf(ds, time_var):
    if ds[time_var].attrs['calendar'] == '360':
        ds[time_var].attrs['calendar'] = '360_day'
    ds = xr.decode_cf(ds, decode_times=True)
    return ds
```

Load the monthly sea surface temperature (SST) hindcast data for the NCEP-CFSv2 model from the data server

```
[4]: # Get NMME data for NCEP-CFSv2, SST
    url = 'http://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/NCEP-CFSv2/.HINDCAST/.
     →MONTHLY/.sst/dods'
    fcstds = decode_cf(xr.open_dataset(url, decode_times=False, chunks={'S': 1, 'L': 12}),
     → 'S')
    fcstds
[4]: <xarray.Dataset>
    Dimensions: (L: 10, M: 24, S: 348, X: 360, Y: 181)
    Coordinates:
                (S) object 1982-01-01 00:00:00 ... 2010-12-01 00:00:00
      * S
                (M) float32 1.0 2.0 3.0 4.0 5.0 6.0 ... 20.0 21.0 22.0 23.0 24.0
      * M
                (X) float32 0.0 1.0 2.0 3.0 4.0 ... 355.0 356.0 357.0 358.0 359.0
      * X
      * L
                 (L) float32 0.5 1.5 2.5 3.5 4.5 5.5 6.5 7.5 8.5 9.5
                 (Y) float32 -90.0 -89.0 -88.0 -87.0 -86.0 ... 87.0 88.0 89.0 90.0
      * Y
    Data variables:
                 (S, L, M, Y, X) float32 dask.array<chunksize=(1, 10, 24, 181, 360),...
     →meta=np.ndarray>
    Attributes:
        Conventions: IRIDL
```

The NMME data dimensions correspond to the following climpred dimension definitions: X=lon,L=lead,Y=lat,M=member, S=init. We will rename the dimensions to their climpred names.

```
[5]: fcstds=fcstds.rename({'S': 'init', 'L': 'lead', 'M': 'member', 'X': 'lon', 'Y': 'lat'})
```

Let's make sure that the lead dimension is set properly for climpred. NMME data stores leads as 0.5, 1.5, 2.5, etc, which correspond to 0, 1, 2, ... months since initialization. We will change the lead to be integers starting with zero.

```
[6]: fcstds['lead']=(fcstds['lead']-0.5).astype('int')
```

Now we need to make sure that the init dimension is set properly for climpred. For monthly data, the init dimension must be a xr.cfdateTimeIndex or a pd.datetimeIndex. We convert the init values to pd.datatimeIndex.

```
[7]: fcstds['init']=pd.to_datetime(fcstds.init.values.astype(str))
fcstds['init']=pd.to_datetime(fcstds['init'].dt.strftime('%Y%m01 00:00'))
```

Next, we want to get the verification SST data from the data server

```
[8]: obsurl='http://iridl.ldeo.columbia.edu/SOURCES/.Models/.NMME/.OIv2_SST/.sst/dods'
    verifds = decode_cf(xr.open_dataset(obsurl, decode_times=False),'T')
    verifds
[8]: <xarray.Dataset>
    Dimensions: (T: 405, X: 360, Y: 181)
    Coordinates:
      * Y
                 (Y) float32 -90.0 -89.0 -88.0 -87.0 -86.0 ... 87.0 88.0 89.0 90.0
                 (X) float32 0.0 1.0 2.0 3.0 4.0 ... 355.0 356.0 357.0 358.0 359.0
                (T) object 1982-01-16 00:00:00 ... 2015-09-16 00:00:00
      * T
    Data variables:
        sst
                (T, Y, X) float32 ...
    Attributes:
        Conventions: IRIDL
```

Rename the dimensions to correspond to climpred dimensions

```
[9]: verifds=verifds.rename({'T': 'time','X': 'lon', 'Y': 'lat'})
```

Convert the time data to be of type pd.datetimeIndex

```
[10]: verifds['time']=pd.to_datetime(verifds.time.values.astype(str))
     verifds['time']=pd.to_datetime(verifds['time'].dt.strftime('%Y%m01 00:00'))
     verifds
[10]: <xarray.Dataset>
     Dimensions: (lat: 181, lon: 360, time: 405)
     Coordinates:
                   (lat) float32 -90.0 -89.0 -88.0 -87.0 -86.0 ... 87.0 88.0 89.0 90.0
       * lat.
                   (lon) float32 0.0 1.0 2.0 3.0 4.0 ... 355.0 356.0 357.0 358.0 359.0
       * 10n
                   (time) datetime64[ns] 1982-01-01 1982-02-01 ... 2015-09-01
        * time
     Data variables:
                  (time, lat, lon) float32 ...
         sst
     Attributes:
         Conventions: IRIDL
```

Subset the data to 1982-2010

```
[11]: verifds=verifds.sel(time=slice('1982-01-01','2010-12-01'))
fcstds=fcstds.sel(init=slice('1982-01-01','2010-12-01'))
```

Calculate the Nino3.4 index for forecast and verification

(continued from previous page)

```
fcstanoms = (fcstnino34.groupby('init.month') - fcstclimo)
verifclimo = verifnino34.groupby('time.month').mean('time')
verifanoms = (verifnino34.groupby('time.month') - verifclimo)
print (fcstanoms)
print (verifanoms)
<xarray.Dataset>
Dimensions: (init: 348, lead: 10, member: 24)
Coordinates:
            (lead) int64 0 1 2 3 4 5 6 7 8 9
  * lead
  * member (member) float32 1.0 2.0 3.0 4.0 5.0 ... 20.0 21.0 22.0 23.0 24.0
            (init) datetime64[ns] 1982-01-01 1982-02-01 ... 2010-12-01
  * init.
   month
            (init) int64 1 2 3 4 5 6 7 8 9 10 11 ... 2 3 4 5 6 7 8 9 10 11 12
Data variables:
   sst
            (init, lead, member) float32 dask.array<chunksize=(1, 10, 24), meta=np.
→ndarray>
<xarray.Dataset>
Dimensions: (time: 348)
Coordinates:
           (time) datetime64[ns] 1982-01-01 1982-02-01 ... 2010-12-01
  * time
   month (time) int64 1 2 3 4 5 6 7 8 9 10 11 ... 2 3 4 5 6 7 8 9 10 11 12
Data variables:
             (time) float32 0.14492226 -0.044160843 ... -1.5685654 -1.6083965
```

Make Seasonal Averages with center=True and drop NaNs. This means that the first value

```
[13]: fcstnino34seas=fcstanoms.rolling(lead=3, center=True).mean().dropna(dim='lead') verifnino34seas=verifanoms.rolling(time=3, center=True).mean().dropna(dim='time')
```

Create new xr.DataArray with seasonal data

Assign the units attribute of seasons to the lead dimension

```
[15]: fcst['lead'].attrs={'units': 'seasons'}
```

Create a climpred HindcastEnsemble object

```
[16]: hindcast = HindcastEnsemble(fcst)
    hindcast = hindcast.add_observations(verifnino34seas, 'observations')
```

Compute the Anomaly Correlation Coefficient (ACC) 0, 1, 2, and 3 season lead-times

```
[17]: skillds = hindcast.verify(metric='acc')
print(skillds)
```

```
<xarray.Dataset>
Dimensions:
            (lead: 3)
Coordinates:
             (lead) int64 0 1 2
  * lead
Data variables:
             (lead) float64 0.847 0.7614 0.6779
    sst
Attributes:
                                    calculated by climpred https://climpred.re...
   prediction_skill:
    skill_calculated_by_function:
                                    compute_hindcast
   number_of_initializations:
                                    348
   number_of_members:
                                    24
   metric:
                                    pearson_r
   comparison:
                                    e2o
                                    time
    dim:
    units:
                                    None
    created:
                                    2020-01-21 11:41:35
```

Make bar plot of Nino3.4 skill for 0,1, and 2 season lead times

```
[18]: x=np.arange(0, nleads, 1.0).astype(int)
      plt.bar(x,skillds['sst'])
      plt.xticks(x)
      plt.title('NCEP-CFSv2 Nino34 ACC')
      plt.xlabel('Lead (Season)')
      plt.ylabel('ACC')
[18]: Text(0, 0.5, 'ACC')
                           NCEP-CFSv2 Nino34 ACC
         0.8
         0.7
         0.6
         0.5
         0.4
         0.3
         0.2
         0.1
         0.0
                                 Lead (Season)
```

References

Kirtman, B.P., D. Min, J.M. Infanti, J.L. Kinter, D.A. Paolino, Q. Zhang, H. van den Dool, S. Saha, M.P. Mendez, E. Becker, P. Peng, P. Tripp, J. Huang, D.G. DeWitt, M.K. Tippett, A.G. Barnston, S. Li, A. Rosati, S.D. Schubert, M. Rienecker, M. Suarez, Z.E. Li, J. Marshak, Y. Lim, J. Tribbia, K. Pegion, W.J. Merryfield, B. Denis, and E.F. Wood, 2014: The North American Multimodel Ensemble: Phase-1 Seasonal-to-Interannual Prediction; Phase-2 toward Developing Intraseasonal Prediction. Bull. Amer. Meteor. Soc., 95, 585–601, https://doi.org/10.1175/BAMS-D-12-00050.1

2.4.3 Decadal

Demo of Perfect Model Predictability Functions

This demo demonstrates climpred's capabilities for a perfect-model framework ensemble simulation.

What's a perfect-model framework simulation?

A perfect-model framework uses a set of ensemble simulations that are based on a General Circulation Model (GCM) or Earth System Model (ESM) alone. There is *no* use of any reanalysis, reconstruction, or data product to initialize the decadal prediction ensemble. An arbitrary number of members are initialized from perturbed initial conditions (the "ensemble"), and the control simulation can be viewed as just another member.

How to compare predictability skill score: As no observational data interferes with the random climate evolution of the model, we cannot use an observation-based reference for computing skill scores. Therefore, we can compare the members with one another (m2m), against the ensemble mean (m2e), or against the control (m2c). We can also compare the ensemble mean to the control (e2c). See the comparisons page for more information.

When to use perfect-model frameworks:

- You don't have a sufficiently long observational record to use as a reference.
- You want to avoid biases between model climatology and reanalysis climatology.
- You want to avoid sensitive reactions of biogeochemical cycles to disruptive changes in ocean physics due to assimilation.
- You want to delve into process understanding of predictability in a model without outside artifacts.

```
import cartopy.crs as ccrs
import cartopy.feature as cfeature
%matplotlib inline
import matplotlib.pyplot as plt
import numpy as np
import xarray as xr
import climpred
```

```
[2]: warnings.filterwarnings("ignore")
```

Load sample data

Here we use a subset of ensembles and members from the MPI-ESM-LR (CMIP6 version) esmControl simulation of an early state. This corresponds to vga0214 from year 3000 to 3300.

1-dimensional output

Our 1D sample output contains datasets of time series of certain spatially averaged area ('global', 'North_Atlantic') and temporally averaged period ('ym', 'DJF',...) for some lead years (1, ..., 20).

ds: The ensemble dataset of all members (1, ..., 10), inits (initialization years: 3014, 3023, ..., 3257), areas, periods, and lead years.

control: The control dataset with the same areas and periods, as well as the years 3000 to 3299.

```
[3]: ds = climpred.tutorial.load_dataset('MPI-PM-DP-1D')
control = climpred.tutorial.load_dataset('MPI-control-1D')
```

```
[4]: ds['lead'].attrs = {'units': 'years'}
[5]: # Add to climpred PerfectModelEnsemble object.
    pm = climpred.PerfectModelEnsemble(ds)
    pm = pm.add_control(control)
    print (pm)
    <cli>climpred.PerfectModelEnsemble>
    Initialized Ensemble:
                  (period, lead, area, init, member) float32 ...
        tos
                  (period, lead, area, init, member) float32 ...
        sos
                  (period, lead, area, init, member) float32 ...
        AMO
    Control:
        tos
                  (period, time, area) float32 ...
                  (period, time, area) float32 ...
        sos
        AMO
                  (period, time, area) float32 ...
    Uninitialized:
        None
```

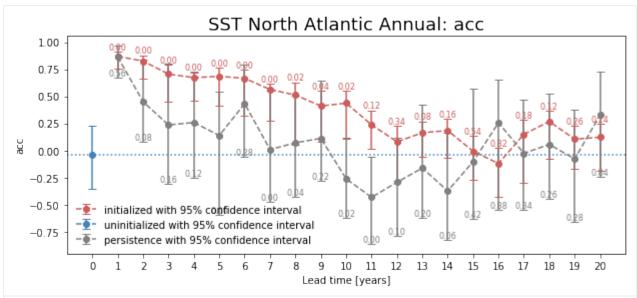
We'll sub-select annual means ('ym') of sea surface temperature ('tos') in the North Atlantic.

Bootstrapping with Replacement

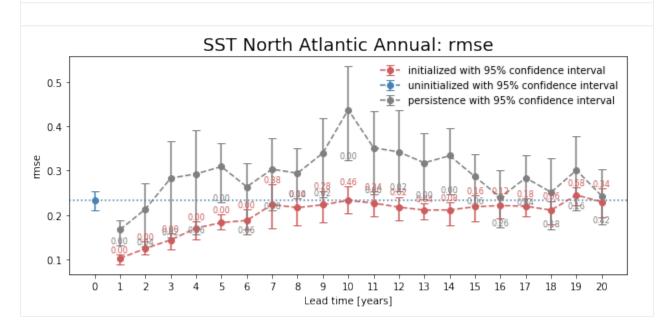
Here, we bootstrap the ensemble with replacement [Goddard et al. 2013] to compare the initialized ensemble to an "uninitialized" counterpart and a persistence forecast. The visualization is based on those used in [Li et al. 2016]. The p-value demonstrates the probability that the uninitialized or persistence beats the initialized forecast based on N=100 bootstrapping with replacement.

```
[7]: for metric in ['acc', 'rmse']:
    bootstrapped = pm.bootstrap(metric=metric, comparison='m2e', bootstrap=50, sig=95)
    # Hacky fix that needs to be dealt with in a PR.
    # climpred objects return a dataset. graphics module wants a DataArray but looks
    # for the attributes that are attached to the Dataset.
    bs = bootstrapped['tos']
    bs.attrs = bootstrapped.attrs
    climpred.graphics.plot_bootstrapped_skill_over_leadyear(bs, sig=95)
    plt.title(' '.join(['SST', 'North Atlantic', 'Annual:', metric]), fontsize=18)
    plt.ylabel(metric)
    plt.show()

HBox(children=(FloatProgress(value=0.0, description='bootstrapping iteration', max=50.
    →0, style=ProgressStyle(d...
```



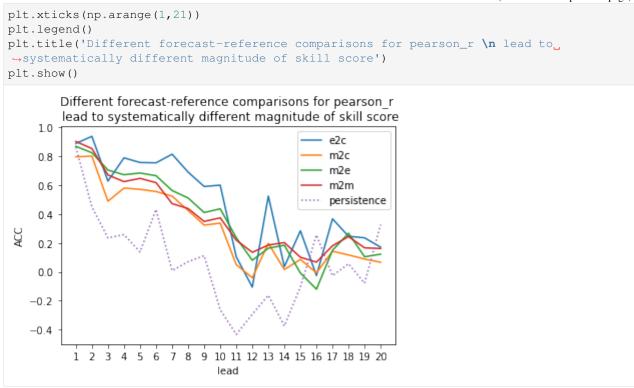
HBox(children=(FloatProgress(value=0.0, description='bootstrapping iteration', max=50. $\rightarrow 0$, style=ProgressStyle(d...



Computing Skill with Different Comparison Methods

Here, we use <code>compute_perfect_model</code> to compute the Anomaly Correlation Coefficient (ACC) with different comparison methods. This generates different ACC values by design. See the comparisons page for a description of the various ways to compute skill scores for a perfect-model framework.

(continued from previous page)



3-dimensional output (maps)

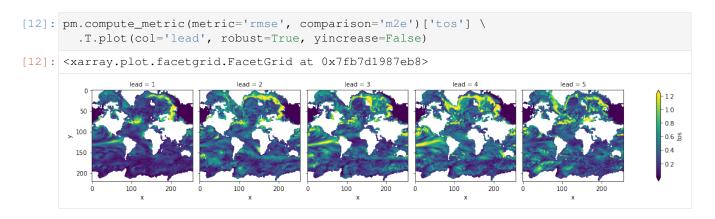
We also have some sample output that contains gridded time series on the curvilinear MPI grid. Our compute functions (compute_perfect_model, compute_persistence) are indifferent to any dimensions that exist in addition to init, member, and lead. In other words, the functions are set up to make these computations on a grid, if one includes lat, lon, lev, depth, etc.

ds3d: The ensemble dataset of members (1, 2, 3, 4), inits (initialization years: 3014, 3061, 3175, 3237), and lead years (1, 2, 3, 4, 5).

control3d: The control dataset spanning (3000, ..., 3049).

Note: These are very small subsets of the actual MPI simulations so that we could host the sample output maps on Github.

Maps of Skill by Lead Year



References

- 1. Bushuk, Mitchell, Rym Msadek, Michael Winton, Gabriel Vecchi, Xiaosong Yang, Anthony Rosati, and Rich Gudgel. "Regional Arctic Sea–Ice Prediction: Potential versus Operational Seasonal Forecast Skill." Climate Dynamics, June 9, 2018. https://doi.org/10/gd7hfq.
- 2. Collins, Matthew, and Sinha Bablu. "Predictability of Decadal Variations in the Thermohaline Circulation and Climate." Geophysical Research Letters 30, no. 6 (March 22, 2003). https://doi.org/10/cts3cr.
- 3. Goddard, Lisa, et al. "A verification framework for interannual-to-decadal predictions experiments." Climate Dynamics 40.1-2 (2013): 245-272.
- 4. Griffies, S. M., and K. Bryan. "A Predictability Study of Simulated North Atlantic Multidecadal Variability." Climate Dynamics 13, no. 7–8 (August 1, 1997): 459–87. https://doi.org/10/ch4kc4.
- 5. Hawkins, Ed, Steffen Tietsche, Jonathan J. Day, Nathanael Melia, Keith Haines, and Sarah Keeley. "Aspects of Designing and Evaluating Seasonal-to-Interannual Arctic Sea-Ice Prediction Systems." Quarterly Journal of the Royal Meteorological Society 142, no. 695 (January 1, 2016): 672–83. https://doi.org/10/gfb3pn.
- 6. Li, Hongmei, Tatiana Ilyina, Wolfgang A. Müller, and Frank Sienz. "Decadal Predictions of the North Atlantic CO2 Uptake." Nature Communications 7 (March 30, 2016): 11076. https://doi.org/10/f8wkrs.
- 7. Pohlmann, Holger, Michael Botzet, Mojib Latif, Andreas Roesch, Martin Wild, and Peter Tschuck. "Estimating the Decadal Predictability of a Coupled AOGCM." Journal of Climate 17, no. 22 (November 1, 2004): 4463–72. https://doi.org/10/d2qf62.

[]

Hindcast Predictions of Equatorial Pacific SSTs

In this example, we evaluate hindcasts (retrospective forecasts) of sea surface temperatures in the eastern equatorial Pacific from CESM-DPLE. These hindcasts are evaluated against a forced ocean—sea ice simulation that initializes the model.

See the quick start for an analysis of time series (rather than maps) from a hindcast prediction ensemble.

```
import warnings
import cartopy.crs as ccrs
import cartopy.feature as cfeature
%matplotlib inline
import matplotlib.pyplot as plt
import numpy as np
import climpred
from climpred import HindcastEnsemble
```

```
[2]: warnings.filterwarnings("ignore")
```

We'll load in a small region of the eastern equatorial Pacific for this analysis example.

```
[3]: climpred.tutorial.load_dataset()
    'MPI-control-1D': area averages for the MPI control run of SST/SSS.
    'MPI-control-3D': lat/lon/time for the MPI control run of SST/SSS.
    'MPI-PM-DP-1D': perfect model decadal prediction ensemble area averages of SST/SSS/
     →AMO.
    'MPI-PM-DP-3D': perfect model decadal prediction ensemble lat/lon/time of SST/SSS/AMO.
     'CESM-DP-SST': hindcast decadal prediction ensemble of global mean SSTs.
     'CESM-DP-SSS': hindcast decadal prediction ensemble of global mean SSS.
     'CESM-DP-SST-3D': hindcast decadal prediction ensemble of eastern Pacific SSTs.
     'CESM-LE': uninitialized ensemble of global mean SSTs.
     'MPIESM_miklip_baseline1-hind-SST-global': hindcast initialized ensemble of global.
     →mean SSTs
     'MPIESM_miklip_baseline1-hist-SST-global': uninitialized ensemble of global mean SSTs
     'MPIESM_miklip_baseline1-assim-SST-global': assimilation in MPI-ESM of global mean_
     ⇔SSTs
    'ERSST': observations of global mean SSTs.
    'FOSI-SST': reconstruction of global mean SSTs.
    'FOSI-SSS': reconstruction of global mean SSS.
     'FOSI-SST-3D': reconstruction of eastern Pacific SSTs
     'GMAO-GEOS-RMM1': daily RMM1 from the GMAO-GEOS-V2p1 model for SubX
     'RMM-INTERANN-OBS': observed RMM with interannual variablity included
```

These two example products cover a small portion of the eastern equatorial Pacific.

We first need to remove the same climatology that was used to drift-correct the CESM-DPLE. Then we'll create a detrended version of our two products to assess detrended predictability.

```
[6]: # Remove 1964-2014 climatology.
recon = recon - recon.sel(time=slice(1964, 2014)).mean('time')
```

We'll also detrend the reconstruction over its time dimension and initialized forecast ensemble over init.

```
[7]: hind = climpred.stats.rm_trend(hind, dim='init')
recon = climpred.stats.rm_trend(recon, dim='time')
```

climpred requires that lead dimension has an attribute called units indicating what time units the lead is assocated with. Options are: years, seasons, months, weeks, pentads, days. For the this data, the lead units are years.

```
[8]: hind['lead'].attrs['units'] = 'years'
```

Although functions can be called directly in climpred, we suggest that you use our classes (HindcastEnsemble and PerfectModelEnsemble) to make analysis code cleaner.

```
[9]: hindcast = HindcastEnsemble(hind)
hindcast = hindcast.add_observations(recon, 'Reconstruction')
print(hindcast)

<climpred.HindcastEnsemble>
Initialized Ensemble:
    SST      (init, lead, nlat, nlon) float32 -0.29811984 ... 0.5265896
Reconstruction:
    SST      (time, nlat, nlon) float32 0.2235269 0.22273289 ... 1.3010706
```

(continues on next page)

(continued from previous page)

```
Uninitialized:
None
```

Anomaly Correlation Coefficient of SSTs

We can now compute the ACC over all leads and all grid cells.

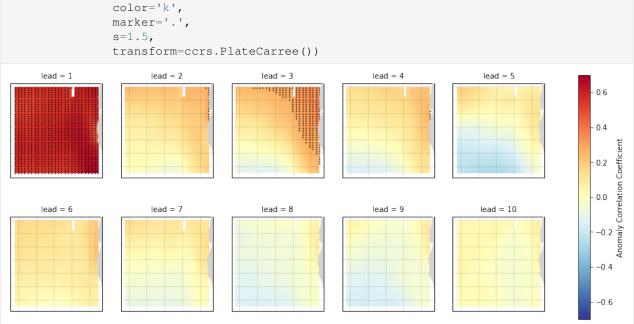
```
[10]: predictability = hindcast.verify(metric='acc')
     print (predictability)
     <xarray.Dataset>
     Dimensions: (lead: 10, nlat: 37, nlon: 26)
     Coordinates:
                (lead, nlat, nlon) float64 250.8 251.9 253.1 ... 276.7 277.8 278.9
         TLONG
         TAREA
                (lead, nlat, nlon) float64 3.661e+13 3.661e+13 ... 3.714e+13
                 (nlat) int64 0 1 2 3 4 5 6 7 8 9 ... 27 28 29 30 31 32 33 34 35 36
       * nlat
       * nlon
                 (nlon) int64 0 1 2 3 4 5 6 7 8 9 ... 16 17 18 19 20 21 22 23 24 25
                 (lead) int64 1 2 3 4 5 6 7 8 9 10
                 (lead, nlat, nlon) float64 -9.75 -9.75 -9.75 ... -0.1336 -0.1336
         TLAT
     Data variables:
                 (lead, nlat, nlon) float32 0.54588705 0.53977644 ... 0.088374
         SST
     Attributes:
         prediction_skill:
                                        calculated by climpred https://climpred.re...
         skill_calculated_by_function: compute_hindcast
         number_of_initializations:
                                        64
         metric:
                                        pearson_r
         comparison:
                                        e2o
         dim:
                                        time
         units:
                                        None
         created:
                                        2020-01-21 11:45:18
```

We use the pval keyword to get associated p-values for our ACCs. We can then mask our final maps based on $\alpha=0.05$.

```
[11]: significance = hindcast.verify(metric='p_pval')
      # Mask latitude and longitude by significance for stippling.
     siglat = significance.TLAT.where(significance.SST <= 0.05)</pre>
     siglon = significance.TLONG.where(significance.SST <= 0.05)</pre>
[12]: p = predictability.SST.plot.pcolormesh(x='TLONG', y='TLAT',
                                             transform=ccrs.PlateCarree(),
                                              col='lead', col_wrap=5,
                                              subplot_kws={'projection': ccrs.PlateCarree(),
                                                           'aspect': 3},
                                              cbar_kwargs={'label': 'Anomaly Correlation_
      vmin=-0.7, vmax=0.7,
                                              cmap='RdYlBu_r')
      for i, ax in enumerate(p.axes.flat):
          ax.add_feature(cfeature.LAND, color='#d3d3d3', zorder=4)
         ax.gridlines(alpha=0.3, color='k', linestyle=':')
          # Add significance stippling
         ax.scatter(siglon.isel(lead=i),
                     siglat.isel(lead=i),
                                                                                (continues on next page)
```

2.4. Examples 33

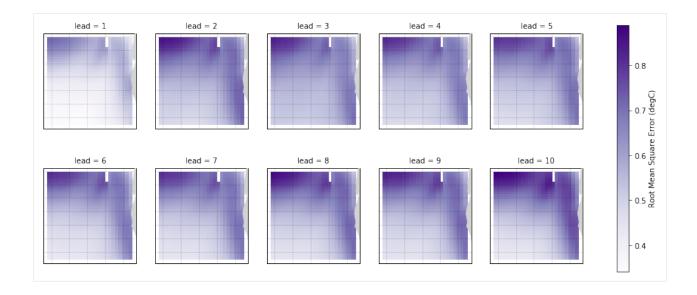
(continued from previous page) lead = 5 0.4 0.2



Root Mean Square Error of SSTs

We can also check error in our forecasts, just by changing the metric keyword.

```
[13]: rmse = hindcast.verify(metric='rmse')
[14]: p = rmse.SST.plot.pcolormesh(x='TLONG', y='TLAT',
                                  transform=ccrs.PlateCarree(),
                                  col='lead', col_wrap=5,
                                  subplot_kws={'projection': ccrs.PlateCarree(),
                                              'aspect': 3},
                                  cbar_kwargs={'label': 'Root Mean Square Error (degC)'},
                                  cmap='Purples')
     for ax in p.axes.flat:
         ax.add_feature(cfeature.LAND, color='#d3d3d3', zorder=4)
         ax.gridlines(alpha=0.3, color='k', linestyle=':')
```



Diagnosing Potential Predictability

This demo demonstrates climpred's capabilities to diagnose areas containing potentially predictable variations from a control/verification product alone without requiring multi-member, multi-initialization simulations. This notebook identifies the slow components of internal variability that indicate potential predictability. Here, we showcase a set of methods to show regions indicating probabilities for decadal predictability.

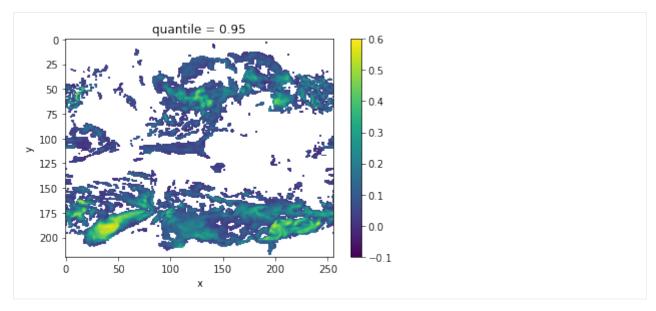
```
[1]: import warnings
%matplotlib inline
import climpred
warnings.filterwarnings("ignore")

[2]: # Sea surface temperature
varname='tos'
control3d = climpred.tutorial.load_dataset('MPI-control-3D')[varname].load()
```

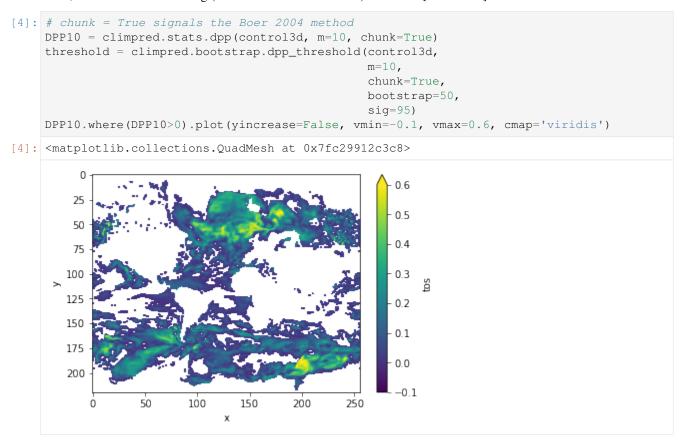
Diagnostic Potential Predictability (DPP)

We can first use the [Resplandy 2015] and [Seferian 2018] method for computing the unbiased DPP by not chunking the time dimension.

2.4. Examples 35



Now, we can turn on chunking (the default for this function) to use the [Boer 2004] method.



Variance-Weighted Mean Period

A periodogram is computed based on a control simulation to extract the mean period of variations, which are weighted by the respective variance. Regions with a high mean period value indicate low-frequency variations with are poten-

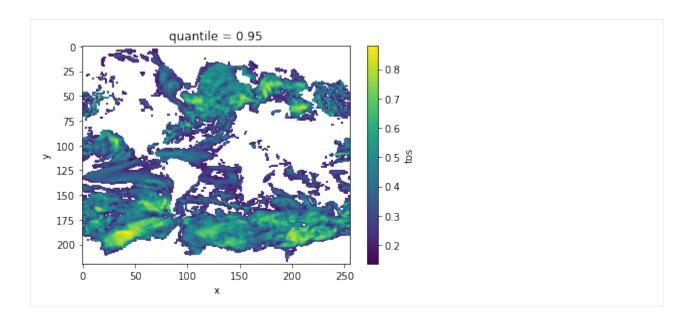
tially predictable [Branstator2010].

```
[5]: vwmp = climpred.stats.varweighted_mean_period(control3d, dim='time')
    threshold = climpred.bootstrap.varweighted_mean_period_threshold(control3d,
    vwmp.where(vwmp > threshold).plot(yincrease=False, robust=True)
[5]: <matplotlib.collections.QuadMesh at 0x7fc27a4bbcc0>
                        quantile = 0.95
         50
         75
        100
        125
        150
        175
        200
                   50
                          100
                                 150
                                         200
                                                 250
                               Х
```

Lag-1 Autocorrelation

The lag-1 autocorrelation also indicates where slower modes of variability occur by identifying regions with high temporal correlation [vonStorch1999].

2.4. Examples 37



Decorrelation time

Taking the lagged correlation further over all lags, the decorrelation time shows the time after which the autocorrelation fell beyond its e-folding [vonStorch1999]

```
[7]: threshold = climpred.bootstrap_bootstrap_func(climpred.stats.decorrelation_time,
    decorr_time = climpred.stats.decorrelation_time(control3d)
    decorr_time.where(decorr_time>threshold).plot(yincrease=False, robust=False)
[7]: <matplotlib.collections.QuadMesh at 0x7fc27a5c8748>
                 time = 3000, quantile = 0.95
                                                     4.5
        25
        50
                                                     4.0
        75
                                                     3.5
       100
                                                     3.0 ₺
       125
                                                     2.5
       150
       175
                                                     2.0
       200
                                                     1.5
          0
                 50
                        100
                                       200
                                              250
                               150
```

Verify diagnostic potential predictability in predictability simulations

Do we find predictability in the areas highlighted above also in perfect-model experiments?

```
[10]: ds3d = climpred.tutorial.load_dataset('MPI-PM-DP-3D')[varname].load()
      ds3d['lead'].attrs['units'] = 'years'
[11]: bootstrap_skill = climpred.bootstrap_bootstrap_perfect_model(ds3d,
                                                  control3d,
                                                  metric='rmse',
                                                  comparison='m2e',
                                                  bootstrap=20)
      HBox(children=(FloatProgress(value=0.0, description='bootstrapping iteration', max=20.
      \rightarrow 0, style=ProgressStyle(d...
[12]: init_skill = bootstrap_skill.sel(results='skill',kind='init')
      # p value: probability that random uninitialized forecasts perform better than_
      →initialized
      p = bootstrap_skill.sel(results='p',kind='uninit')
[14]: init_skill.where(p<=.05).plot(col='lead', robust=True, yincrease=False)</pre>
[14]: <xarray.plot.facetgrid.FacetGrid at 0x7fc27a52a748>
                                                                                              - 0.8
                                                                                              -0.4 S
                                                                                              - 0.2
```

The metric rmse is negatively oriented, e.g. higher values show large disprepancy between members and hence less skill.

As suggested by DPP, the variance-weighted mean period and autocorrelation, also in slight perturbed initial values ensembles there is predictability in the North Atlantic, North Pacific and Southern Ocean in sea-surface temperatures.

References

- 1. Boer, Georges J. "Long time-scale potential predictability in an ensemble of coupled climate models." Climate dynamics 23.1 (2004): 29-44.
- 2. Resplandy, Laure, R. Séférian, and L. Bopp. "Natural variability of CO2 and O2 fluxes: What can we learn from centuries-long climate models simulations?." Journal of Geophysical Research: Oceans 120.1 (2015): 384-404.
- 3. Séférian, Roland, Sarah Berthet, and Matthieu Chevallier. "Assessing the Decadal Predictability of Land and Ocean Carbon Uptake." Geophysical Research Letters, March 15, 2018. https://doi.org/10/gdb424.
- 4. Branstator, Grant, and Haiyan Teng. "Two Limits of Initial-Value Decadal Predictability in a CGCM." Journal of Climate 23, no. 23 (August 27, 2010): 6292–6311. https://doi.org/10/bwq92h.
- 5. Storch, H. v, and Francis W. Zwiers. Statistical Analysis in Climate Research. Cambridge; New York: Cambridge University Press, 1999.

2.4. Examples 39

Temporal and spatial smoothing

This demo demonstrates climpred's capabilities to postprocess decadal prediction output before skill verification. Here, we showcase a set of methods to smooth out noise in the spatial and temporal domain.

```
[1]: import warnings
%matplotlib inline
import climpred
warnings.filterwarnings("ignore")
```

```
[2]: # Sea surface temperature
varname='tos'
ds3d = climpred.tutorial.load_dataset('MPI-PM-DP-3D')[varname]
control3d = climpred.tutorial.load_dataset('MPI-control-3D')[varname]
```

climpred requires that lead dimension has an attribute called units indicating what time units the lead is assocated with. Options are: years, seasons, months, weeks, pentads, days. For the this data, the lead units are years.

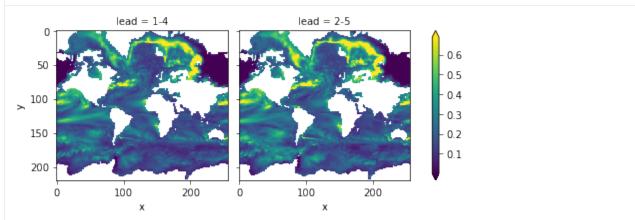
```
[3]: ds3d['lead'].attrs={'units': 'years'}
```

Temporal smoothing

In order to reduce temporal noise, decadal predictions are recommended to take multi-year averages [Goddard2013].

```
[4]: ds3d_ts = climpred.smoothing.temporal_smoothing(ds3d,smooth_kws={'lead':4})
control3d_ts = climpred.smoothing.temporal_smoothing(control3d, smooth_kws={'time':4})
```

[5]: <xarray.plot.facetgrid.FacetGrid at 0x7fb158d71ef0>



Compare to without smoothing:

40

```
[6]: climpred.prediction.compute_perfect_model(ds3d, control3d, (continues on next page)
```

Note: When using temporal_smoothing on compute_hindcast, set rename_dim=False and after calculating the skill _reset_temporal_axis to get proper labeling of the lead dimension.

```
[7]: hind = climpred.tutorial.load_dataset('CESM-DP-SST-3D').load()['SST']
      reconstruction = climpred.tutorial.load_dataset('FOSI-SST-3D').load()['SST']
      # get anomaly reconstruction
     reconstruction = reconstruction - reconstruction.mean('time')
 [8]: hind_ts = climpred.smoothing.temporal_smoothing(hind,smooth_kws={'lead':4},rename_
      →dim=False)
     reconstruction_ts = climpred.smoothing.temporal_smoothing(reconstruction, smooth_kws={
      → 'time':4}, rename_dim=False)
 [9]: # Lose units attribute along the way.
     hind_ts["lead"].attrs["units"] = "years"
[10]: s = climpred.prediction.compute_hindcast(hind_ts,
                                                 reconstruction_ts,
                                                 metric='rmse',
                                                 comparison='e2r')
     s = climpred.smoothing._reset_temporal_axis(s,smooth_kws={'lead':4})
     s.plot(col='lead', robust=True)
[10]: <xarray.plot.facetgrid.FacetGrid at 0x7fb168ef1710>
                                                                                              0.36
                                                                                              0.34
                                                                                              0.32
                                                                                              0.30
                                                          10
nlon
```

Spatial smoothing

In order to reduce spatial noise, global decadal predictions are recommended to get regridded to a 5 degree longitude x 5 degree latitude grid as recommended [Goddard2013].

2.4. Examples 41

Alternatively, also climpred.smoothing.spatial_smoothing_xrcoarsen aggregates gridcells like xr_coarsen.

smooth_goddard2013 creates 4-year means and 5x5 degree regridding as suggested in [Goddard2013].

References

1. Goddard, L., A. Kumar, A. Solomon, D. Smith, G. Boer, P. Gonzalez, V. Kharin, et al. "A Verification Framework for Interannual-to-Decadal Predictions Experiments." Climate Dynamics 40, no. 1–2 (January 1, 2013): 245–72. https://doi.org/10/f4jjvf.

User Guide

- Setting Up Your Dataset
- PredictionEnsemble Objects
- Comparisons
- Metrics
- Prediction Terminology
- Baseline Forecasts

2.5 Setting Up Your Dataset

climpred relies on a consistent naming system for xarray dimensions. This allows things to run more easily under-the-hood.

Prediction ensembles are expected at the minimum to contain dimensions init and lead. init is the initialization dimension, that relays the time steps at which the ensemble was initialized. init must be of type int, pd.DatetimeIndex, or xr.cftimeIndex. If init is of type int, it is assumed to be annual data. A user warning is issues when this assumption is made. lead is the lead time of the forecasts from initialization. The units for the lead dimension must be specified in as an attribute. Valid options are years, seasons, months, weeks, pentads, days. Another crucial dimension is member, which holds the various ensemble members. Any additional dimensions will be passed through climpred without issue: these could be things like lat, lon, depth, etc.

Verification products are expected to contain the time dimension at the minimum. For best use of climpred, their time dimension should cover the full length of init from the accompanying prediction ensemble, if possible. The time dimension must be of type int, pd.DatetimeIndex or xr.cftimeIndex. time dimension of type int is assumed to be annual data. A user warning is issued when this assumption is made. These products can also include additional dimensions, such as lat, lon, depth, etc.

See the below table for a summary of dimensions used in climpred, and data types that climpred supports for them.

Short	Types	Long Name	Attribute(s)
Name			
lead	int	lead timestep after initial-	units (str) [years, seasons, months,
		ization, [init]	weeks, pentads, days]
init	int, pd.DatetimeIndex,	initialization: start date of	None
	xr.CFTimeIndex	experiment	
member	int,str	ensemble member	None

2.6 PredictionEnsemble Objects

One of the major features of climpred is our objects that are based upon the PredictionEnsemble class. We supply users with a HindcastEnsemble and PerfectModelEnsemble object. We encourage users to take advantage of these high-level objects, which wrap all of our core functions. These objects don't comprehensively cover all functions yet, but eventually we'll deprecate direct access to the function calls in favor of the lightweight objects.

Briefly, we consider a <code>HindcastEnsemble</code> to be one that is initialized from some observational-like product (e.g., assimilated data, reanalysis products, or a model reconstruction). Thus, this object is built around comparing the initialized ensemble to various observational products. In contrast, a <code>PerfectModelEnsemble</code> is one that is initialized off of a model control simulation. These forecasting systems are not meant to be compared directly to real-world observations. Instead, they provide a contained model environment with which to theoretically study the limits of predictability. You can read more about the terminology used in <code>climpred</code> here.

Let's create a demo object to explore some of the functionality and why they are much smoother to use than direct function calls.

```
[1]: %matplotlib inline
import matplotlib.pyplot as plt
import xarray as xr

(continues on next page)
```

(continued from previous page)

```
from climpred import HindcastEnsemble
import climpred
```

We can pull in some sample data that is packaged with climpred.

```
[2]: climpred.tutorial.load_dataset()
    'MPI-control-1D': area averages for the MPI control run of SST/SSS.
    'MPI-control-3D': lat/lon/time for the MPI control run of SST/SSS.
    'MPI-PM-DP-1D': perfect model decadal prediction ensemble area averages of SST/SSS/
     →AMO.
    'MPI-PM-DP-3D': perfect model decadal prediction ensemble lat/lon/time of SST/SSS/AMO.
     'CESM-DP-SST': hindcast decadal prediction ensemble of global mean SSTs.
     'CESM-DP-SSS': hindcast decadal prediction ensemble of global mean SSS.
     'CESM-DP-SST-3D': hindcast decadal prediction ensemble of eastern Pacific SSTs.
     'CESM-LE': uninitialized ensemble of global mean SSTs.
     'MPIESM_miklip_baseline1-hind-SST-global': hindcast initialized ensemble of global_
     →mean SSTs
     'MPIESM_miklip_baseline1-hist-SST-global': uninitialized ensemble of global mean SSTs
    'MPIESM_miklip_baseline1-assim-SST-global': assimilation in MPI-ESM of global mean_
    'ERSST': observations of global mean SSTs.
    'FOSI-SST': reconstruction of global mean SSTs.
    'FOSI-SSS': reconstruction of global mean SSS.
     'FOSI-SST-3D': reconstruction of eastern Pacific SSTs
     \mbox{'GMAO-GEOS-RMM1':} daily RMM1 from the GMAO-GEOS-V2p1 model for SubX
     'RMM-INTERANN-OBS': observed RMM with interannual variablity included
```

2.6.1 HindcastEnsemble

We'll start out with a HindcastEnsemble demo, followed by a PerfectModelEnsemble case.

We need to add a "units" attribute to the hindcast ensemble so that climpred knows how to interpret the lead units.

```
[4]: hind["lead"].attrs["units"] = "years"
```

CESM-DPLE was drift-corrected prior to uploading the output, so we just need to subtract the climatology over the same period for our other products before building the object.

```
[5]: obs = obs - obs.sel(time=slice(1964, 2014)).mean('time')
recon = recon - recon.sel(time=slice(1964, 2014)).mean('time')
```

Now we instantiate the HindcastEnsemble object and append all of our products to it.

```
<climpred.HindcastEnsemble>
Initialized Ensemble:
    SST     (init, lead, member) float64 ...
Observationss:
    None
Uninitialized:
    None

/Users/ribr5703/miniconda3/envs/climpred-dev/lib/python3.6/site-packages/climpred/
    outils.py:48: UserWarning: Assuming annual resolution due to numeric inits. Change_
    oinit to a datetime if it is another resolution.
    'Assuming annual resolution due to numeric inits.'
```

Now we just use the add_ methods to attach other objects. See the API here. Note that we strive to make our conventions follow those of "xarray"'s. For example, we don't allow inplace operations. One has to run hindcast = hindcast.add_observations(...) to modify the object upon later calls rather than just hindcast.add_observations(...).

```
[7]: hindcast = hindcast.add_observations(recon, 'reconstruction')
hindcast = hindcast.add_observations(obs, 'ERSST')
```

You can apply most standard xarray functions directly to our objects! climpred will loop through the objects and apply the function to all applicable xarray. Datasets within the object. If you reference a dimension that doesn't exist for the given xarray. Dataset, it will ignore it. This is useful, since the initialized ensemble is expected to have dimension init, while other products have dimension time (see more here).

Let's start by taking the ensemble mean of the initialized ensemble so our metric computations don't have to take the extra time on that later. I'm just going to use deterministic metrics here, so we don't need the individual ensemble members. Note that above our initialized ensemble had a member dimension, and now it is reduced.

We still have a trend in all of our products, so we could also detrend them as well.

```
[10]: hindcast.get_observations('reconstruction').SST.plot()
[10]: [<matplotlib.lines.Line2D at 0x7fce880c2630>]

0.4

0.3

0.2

0.1

0.0

-0.1

-0.2

1960

1980
2000
2020
```

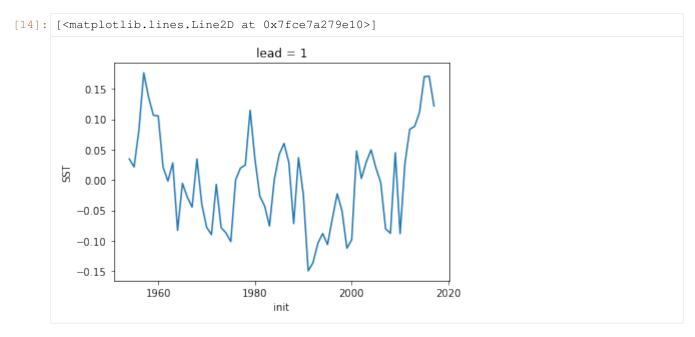
[11]: from scipy.signal import detrend

I'm going to transpose this first since my initialized ensemble has dimensions ordered (init, lead) and scipy. signal.detrend is applied over the last axis. I'd like to detrend over the init dimension rather than lead dimension.

[12]: hindcast = hindcast.transpose().apply(detrend)

And it looks like everything got detrended by a linear fit! That wasn't too hard.

[14]: hindcast.get_initialized().isel(lead=0).SST.plot()



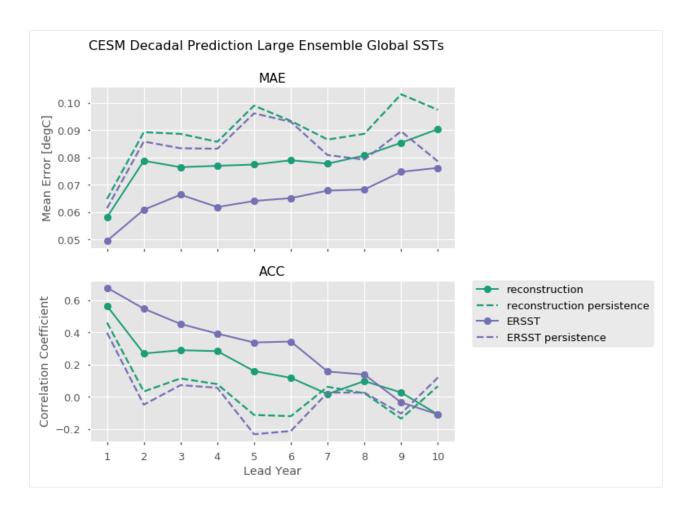
Now that we've done our pre-processing, let's quickly compute some metrics. Check the metrics page here for all the keywords you can use. The API is currently pretty simple for the <code>HindcastEnsemble</code>. You can essentially compute standard skill metrics and a reference persistence forecast.

If you just pass a metric, it'll compute the skill metric against all observations and return a dictionary with keys of the names the user entered when adding them.

```
[15]: hindcast.verify(metric='mse')
[15]: {'reconstruction': <xarray.Dataset>
      Dimensions: (lead: 10)
      Coordinates:
        * lead (lead) int32 1 2 3 4 5 6 7 8 9 10
      Data variables:
                (lead) float64 0.005091 0.009096 0.008964 ... 0.01103 0.01261
          SST
      Attributes:
          prediction_skill:
                                          calculated by climpred https://climpred.re...
          skill_calculated_by_function: compute_hindcast
          number_of_initializations:
                                          64
          metric:
                                         mse
          comparison:
                                         e2o
          dim:
                                          time
                                          2020-01-21 11:46:51,
          created:
      'ERSST': <xarray.Dataset>
      Dimensions: (lead: 10)
      Coordinates:
                   (lead) int32 1 2 3 4 5 6 7 8 9 10
        * lead
      Data variables:
                   (lead) float64 0.003606 0.005651 0.006373 ... 0.007823 0.009009
      Attributes:
                                          calculated by climpred https://climpred.re...
          prediction_skill:
          skill_calculated_by_function: compute_hindcast
          number_of_initializations:
                                          64
          metric:
                                          mse
          comparison:
                                          e2o
          dim:
                                          time
          created:
                                          2020-01-21 11:46:51}
```

One can also directly call individual observations to compare to. Here we leverage xarray's plotting method to compute Mean Absolute Error and the Anomaly Correlation Coefficient for both our observational products, as well as the equivalent metrics computed for persistence forecasts for each of those metrics.

```
[16]: import numpy as np
     plt.style.use('ggplot')
     plt.style.use('seaborn-talk')
     RECON\_COLOR = '#1b9e77'
     OBS\_COLOR = '#7570b3'
      f, axs = plt.subplots(nrows=2, figsize=(8, 8), sharex=True)
     for ax, metric in zip(axs.ravel(), ['mae', 'acc']):
         handles = []
         for product, color in zip(['reconstruction', 'ERSST'], [RECON_COLOR, OBS_COLOR]):
             p1, = hindcast.verify(product, metric=metric).SST.plot(ax=ax,
                                                                      marker='o',
                                                                      color=color,
                                                                      label=product,
                                                                      linewidth=2)
             p2, = hindcast.compute_persistence(product, metric=metric).SST.plot(ax=ax,
                                                                             color=color,
                                                                             linestyle='--',
                                                                             label=product +
      →' persistence')
             handles.append(p1)
             handles.append(p2)
          ax.set_title(metric.upper())
     axs[0].set_ylabel('Mean Error [degC]')
     axs[1].set_ylabel('Correlation Coefficient')
     axs[0].set_xlabel('')
     axs[1].set_xlabel('Lead Year')
     axs[1].set_xticks(np.arange(10)+1)
      # matplotlib/xarray returning weirdness for the legend handles.
     handles = [i.get_label() for i in handles]
      # a little trick to put the legend on the outside.
     plt.legend(handles, bbox_to_anchor=(1.05, 1), loc=2, borderaxespad=0.0)
     plt.suptitle('CESM Decadal Prediction Large Ensemble Global SSTs', fontsize=16)
     plt.show()
```



2.6.2 PerfectModelEnsemble

We'll now play around a bit with the PerfectModelEnsemble object, using sample data from the MPI perfect model configuration.

```
[17]: from climpred import PerfectModelEnsemble
[18]: ds = climpred.tutorial.load_dataset('MPI-PM-DP-1D') # initialized ensemble from MPI
     control = climpred.tutorial.load_dataset('MPI-control-1D') # base control run that_
      ⇒initialized it
[19]: ds["lead"].attrs["units"] = "years"
[20]: print (ds)
     <xarray.Dataset>
     Dimensions: (area: 3, init: 12, lead: 20, member: 10, period: 5)
     Coordinates:
        * lead
                   (lead) int64 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20
                   (period) object 'DJF' 'JJA' 'MAM' 'SON' 'ym'
        * period
                   (area) object 'global' 'North_Atlantic' 'North_Atlantic_SPG'
        * area
        * init
                   (init) int64 3014 3023 3045 3061 3124 ... 3175 3178 3228 3237 3257
        * member
                   (member) int64 0 1 2 3 4 5 6 7 8 9
```

(continues on next page)

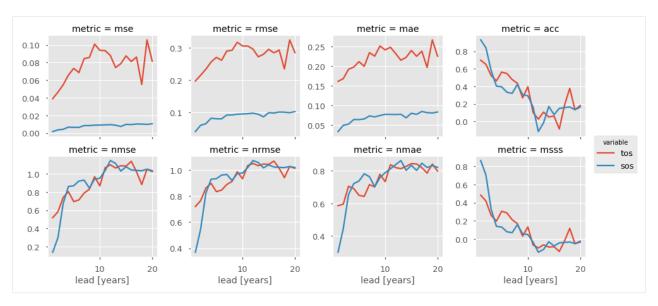
(continued from previous page)

```
Data variables:
         tos
                   (period, lead, area, init, member) float32 ...
                   (period, lead, area, init, member) float32 ...
         SOS
                   (period, lead, area, init, member) float32 ...
         AMO
[21]: pm = climpred.PerfectModelEnsemble(ds)
     pm = pm.add_control(control)
     print (pm)
     <cli>climpred.PerfectModelEnsemble>
     Initialized Ensemble:
                 (period, lead, area, init, member) float32 ...
         sos
                   (period, lead, area, init, member) float32 ...
         AMO
                   (period, lead, area, init, member) float32 ...
     Control:
                 (period, time, area) float32 ...
         tos
                   (period, time, area) float32 ...
         SOS
         AMO
                   (period, time, area) float32 ...
     Uninitialized:
         None
     /Users/ribr5703/miniconda3/envs/climpred-dev/lib/python3.6/site-packages/climpred/
      →utils.py:48: UserWarning: Assuming annual resolution due to numeric inits. Change
      →init to a datetime if it is another resolution.
        'Assuming annual resolution due to numeric inits. '
```

Our objects are carrying sea surface temperature (tos), sea surface salinity (sos), and the Atlantic Multidecadal Oscillation index (AMO). Say we just want to look at skill metrics for temperature and salinity over the North Atlantic in JJA. We can just call a few easy xarray commands to filter down our object.

```
[22]: pm = pm.drop('AMO').sel(area='North_Atlantic', period='JJA')
```

Now we can easily compute for a host of metrics. Here I just show a number of deterministic skill metrics comparing all individual members to the initialized ensemble mean. See comparisons for more information on the comparison keyword.



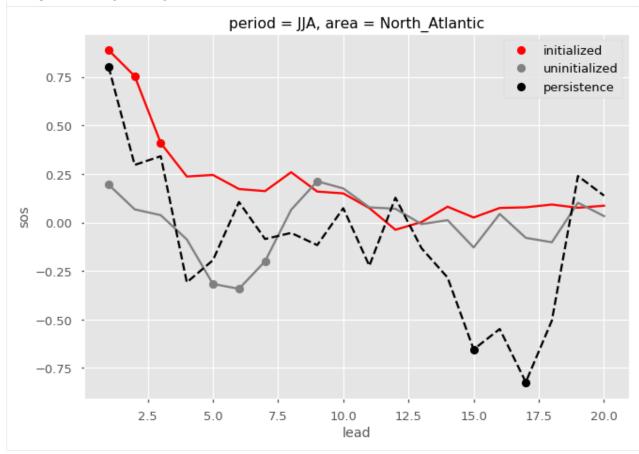
It is useful to compare the initialized ensemble to an uninitialized run. See terminology for a description on "uninitialized" simulations. This gives us information about how *initializations* lead to enhanced predictability over knowledge of external forcing, whereas a comparison to persistence just tells us how well a dynamical forecast simulation does in comparison to a naive method. We can use the <code>generate_uninitialized()</code> method to bootstrap the control run and create a pseudo-ensemble that approximates what an uninitialized ensemble would look like.

```
[24]: pm = pm.generate_uninitialized()
      print (pm)
      <cli>climpred.PerfectModelEnsemble>
      Initialized Ensemble:
                   (lead, init, member) float32 ...
          tos
          sos
                   (lead, init, member) float32 ...
      Control:
          tos
                   (time) float32 ...
                   (time) float32 ...
          sos
      Uninitialized:
                   (init, member, lead) float32 13.063092 13.260559 ... 13.264743
          tos
                   (init, member, lead) float32 33.252388 33.155952 ... 33.101475
          sos
[25]: pm = pm.drop('tos') # Just assess for salinity.
```

Here I plot the ACC for the initialized, uninitialized, and persistence forecasts for North Atlantic sea surface salinity in JJA. I add circles to the lines if the correlations are statistically significant for $p \le 0.05$.

(continued from previous page)

[26]: <matplotlib.legend.Legend at 0x7fce7a441828>



2.7 Metrics

All high-level functions have an optional metric argument that can be called to determine which metric is used in computing predictability.

Note: We use the phrase 'observations' o here to refer to the 'truth' data to which we compare the forecast f. These metrics can also be applied relative to a control simulation, reconstruction, observations, etc. This would just change the resulting score from quantifying skill to quantifying potential predictability.

Internally, all metric functions require forecast and observations as inputs. The dimension dim is set internally by <code>compute_hindcast()</code> or <code>compute_perfect_model()</code> to specify over which dimensions the metric is applied. See <code>Comparisons</code> for more on the dim argument.

2.7.1 Deterministic

Deterministic metrics assess the forecast as a definite prediction of the future, rather than in terms of probabilities. Another way to look at deterministic metrics is that they are a special case of probabilistic metrics where a value of one is assigned to one category and zero to all others [Jolliffe2011].

Correlation Metrics

The below metrics rely fundamentally on correlations in their computation. In the literature, correlation metrics are typically referred to as the Anomaly Correlation Coefficient (ACC). This implies that anomalies in the forecast and observations are being correlated. Typically, this is computed using the linear *Pearson Product-Moment Correlation*. However, climpred also offers the *Spearman's Rank Correlation*.

Note that the p value associated with these correlations is computed via a separate metric. Use pearson_r_p_value or spearman_r_p_value to compute p values assuming that all samples in the correlated time series are independent. Use pearson_r_eff_p_value or spearman_r_eff_p_value to account for autocorrelation in the time series by calculating the effective_sample_size.

Pearson Product-Moment Correlation Coefficient

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [1]: print(f"\n\nKeywords: {metric_aliases['pearson_r']}")

Keywords: ['pearson_r', 'pr', 'acc', 'pacc']
```

climpred.metrics._pearson_r (forecast, verif, dim=None, **metric_kwargs)

Pearson product-moment correlation coefficient.

A measure of the linear association between the forecast and verification data that is independent of the mean and variance of the individual distributions. This is also known as the Anomaly Correlation Coefficient (ACC) when correlating anomalies.

$$corr = \frac{cov(f, o)}{\sigma_f \cdot \sigma_o},$$

where σ_f and σ_o represent the standard deviation of the forecast and verification data over the experimental period, respectively.

Note: Use metric pearson_r_p_value or pearson_r_eff_p_value to get the corresponding p value.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- skipna (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	-1.0
maximum	1.0
perfect	1.0
orientation	positive

See also:

- · xskillscore.pearson_r
- xskillscore.pearson_r_p_value
- climpred.pearson_r_p_value
- climpred.pearson_r_eff_p_value

Pearson Correlation p value

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [2]: print(f"\n\nKeywords: {metric_aliases['pearson_r_p_value']}")

Keywords: ['pearson_r_p_value', 'p_pval', 'pvalue', 'pval']
```

climpred.metrics._pearson_r_p_value (forecast, verif, dim=None, **metric_kwargs)

Probability that forecast and verification data are linearly uncorrelated.

Two-tailed p value associated with the Pearson product-moment correlation coefficient (pearson_r), assuming that all samples are independent. Use pearson_r_eff_p_value to account for autocorrelation in the forecast and verification data.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	1.0
perfect	1.0
orientation	negative

See also:

· xskillscore.pearson_r

- xskillscore.pearson_r_p_value
- climpred.pearson r
- climpred.pearson_r_eff_p_value

Effective Sample Size

```
# Enter any of the below keywords in ``metric=...` for the compute functions.
In [3]: print(f"\n\nKeywords: {metric_aliases['effective_sample_size']}")

Keywords: ['effective_sample_size', 'n_eff', 'eff_n']
```

climpred.metrics._effective_sample_size (forecast, verif, dim=None, **metric_kwargs)

Effective sample size for temporally correlated data.

Note: Weights are not included here due to the dependence on temporal autocorrelation.

The effective sample size extracts the number of independent samples between two time series being correlated. This is derived by assessing the magnitude of the lag-1 autocorrelation coefficient in each of the time series being correlated. A higher autocorrelation induces a lower effective sample size which raises the correlation coefficient for a given p value.

The effective sample size is used in computing the effective p value. See pearson_r_eff_p_value and spearman r eff p value.

$$N_{eff} = N\left(\frac{1 - \rho_f \rho_o}{1 + \rho_f \rho_o}\right),\,$$

where ρ_f and ρ_o are the lag-1 autocorrelation coefficients for the forecast and verification data.

Parameters

- forecast (xarray object) Forecast.
- verif (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	∞
perfect	N/A
orientation	positive

Reference:

• Bretherton, Christopher S., et al. "The effective number of spatial degrees of freedom of a time-varying field." Journal of climate 12.7 (1999): 1990-2009.

Pearson Correlation Effective p value

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [4]: print(f"\n\nKeywords: {metric_aliases['pearson_r_eff_p_value']}")

Keywords: ['pearson_r_eff_p_value', 'p_pval_eff', 'pvalue_eff', 'pval_eff']
```

climpred.metrics._pearson_r_eff_p_value (forecast, verif, dim=None, **metric_kwargs)

Probability that forecast and verification data are linearly uncorrelated, accounting for autocorrelation.

Note: Weights are not included here due to the dependence on temporal autocorrelation.

The effective p value is computed by replacing the sample size N in the t-statistic with the effective sample size, N_{eff} . The same Pearson product-moment correlation coefficient r is used as when computing the standard p value.

$$t = r\sqrt{\frac{N_{eff} - 2}{1 - r^2}},$$

where N_{eff} is computed via the autocorrelation in the forecast and verification data.

$$N_{eff} = N\left(\frac{1 - \rho_f \rho_o}{1 + \rho_f \rho_o}\right),\,$$

where ρ_f and ρ_o are the lag-1 autocorrelation coefficients for the forecast and verification data.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute function.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	1.0
perfect	1.0
orientation	negative

See also:

- climpred.effective_sample_size
- climpred.spearman_r_eff_p_value

Reference:

• Bretherton, Christopher S., et al. "The effective number of spatial degrees of freedom of a time-varying field." Journal of climate 12.7 (1999): 1990-2009.

Spearman's Rank Correlation Coefficient

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [5]: print(f"\n\nKeywords: {metric_aliases['spearman_r']}")

Keywords: ['spearman_r', 'sacc', 'sr']
```

climpred.metrics._spearman_r (forecast, verif, dim=None, **metric_kwargs)
 Spearman's rank correlation coefficient.

```
corr = pearsonr(ranked(f), ranked(o))
```

This correlation coefficient is nonparametric and assesses how well the relationship between the forecast and verification data can be described using a monotonic function. It is computed by first ranking the forecasts and verification data, and then correlating those ranks using the pearson r correlation.

This is also known as the anomaly correlation coefficient (ACC) when comparing anomalies, although the Pearson product-moment correlation coefficient (pearson_r) is typically used when computing the ACC.

Note: Use metric spearman_r_p_value or spearman_r_eff_p_value to get the corresponding p value.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	-1.0
maximum	1.0
perfect	1.0
orientation	positive

See also:

- xskillscore.spearman r
- xskillscore.spearman_r_p_value
- climpred.spearman_r_p_value
- climpred.spearman_r_eff_p_value

Spearman's Rank Correlation Coefficient p value

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [6]: print(f"\n\nKeywords: {metric_aliases['spearman_r_p_value']}")

Keywords: ['spearman_r_p_value', 's_pval', 'spvalue', 'spval']
```

climpred.metrics._spearman_r_p_value (forecast, verif, dim=None, **metric_kwargs)

Probability that forecast and verification data are monotonically uncorrelated.

Two-tailed p value associated with the Spearman's rank correlation coefficient (spearman_r), assuming that all samples are independent. Use spearman_r_eff_p_value to account for autocorrelation in the forecast and verification data.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	1.0
perfect	1.0
orientation	negative

See also:

- xskillscore.spearman r
- xskillscore.spearman_r_p_value
- climpred.spearman_r
- climpred.spearman_r_eff_p_value

Spearman's Rank Correlation Effective p value

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [7]: print(f"\n\nKeywords: {metric_aliases['spearman_r_eff_p_value']}")

Keywords: ['spearman_r_eff_p_value', 's_pval_eff', 'spvalue_eff', 'spval_eff']
```

climpred.metrics._spearman_r_eff_p_value (forecast, verif, dim=None, **metric_kwargs)

Probability that forecast and verification data are monotonically uncorrelated, accounting for autocorrelation.

Note: Weights are not included here due to the dependence on temporal autocorrelation.

The effective p value is computed by replacing the sample size N in the t-statistic with the effective sample size, N_{eff} . The same Spearman's rank correlation coefficient r is used as when computing the standard p value.

$$t = r\sqrt{\frac{N_{eff} - 2}{1 - r^2}},$$

where N_{eff} is computed via the autocorrelation in the forecast and verification data.

$$N_{eff} = N\left(\frac{1 - \rho_f \rho_o}{1 + \rho_f \rho_o}\right),\,$$

where ρ_f and ρ_o are the lag-1 autocorrelation coefficients for the forecast and verification data.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	1.0
perfect	1.0
orientation	negative

See also:

- climpred.effective sample size
- climpred.pearson_r_eff_p_value

Reference:

• Bretherton, Christopher S., et al. "The effective number of spatial degrees of freedom of a time-varying field." Journal of climate 12.7 (1999): 1990-2009.

Distance Metrics

This class of metrics simply measures the distance (or difference) between forecasted values and observed values.

Mean Squared Error (MSE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [8]: print(f"\n\nKeywords: {metric_aliases['mse']}")

Keywords: ['mse']
```

climpred.metrics._mse (forecast, verif, dim=None, **metric_kwargs)
Mean Sqaure Error (MSE).

$$MSE = \overline{(f - o)^2}$$

The average of the squared difference between forecasts and verification data. This incorporates both the variance and bias of the estimator. Because the error is squared, it is more sensitive to large forecast errors than mae, and thus a more conservative metric. For example, a single error of 2°C counts the same as two 1°C errors when using mae. On the other hand, the 2°C error counts double for mse. See Jolliffe and Stephenson, 2011.

Parameters

- forecast (xarray object) Forecast.
- verif (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative

See also:

· xskillscore.mse

Reference:

 Ian T. Jolliffe and David B. Stephenson. Forecast Verification: A Practitioner's Guide in Atmospheric Science. John Wiley & Sons, Ltd, Chichester, UK, December 2011. ISBN 978-1-119-96000-3 978-0-470-66071-3. URL: http://doi.wiley.com/10.1002/9781119960003.

Root Mean Square Error (RMSE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [9]: print(f"\n\nKeywords: {metric_aliases['rmse']}")

Keywords: ['rmse']
```

climpred.metrics._rmse (forecast, verif, dim=None, **metric_kwargs)
 Root Mean Squure Error (RMSE).

$$RMSE = \sqrt{\overline{(f-o)^2}}$$

The square root of the average of the squared differences between forecasts and verification data.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative

See also:

· xskillscore.rmse

Mean Absolute Error (MAE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [10]: print(f"\n\nKeywords: {metric_aliases['mae']}")

Keywords: ['mae']
```

climpred.metrics._mae (forecast, verif, dim=None, **metric_kwargs)

Mean Absolute Error (MAE).

$$MAE = \overline{|f - o|}$$

The average of the absolute differences between forecasts and verification data. A more robust measure of forecast accuracy than mse which is sensitive to large outlier forecast errors.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative

See also:

· xskillscore.mae

Reference:

 Ian T. Jolliffe and David B. Stephenson. Forecast Verification: A Practitioner's Guide in Atmospheric Science. John Wiley & Sons, Ltd, Chichester, UK, December 2011. ISBN 978-1-119-96000-3 978-0-470-66071-3. URL: http://doi.wiley.com/10.1002/9781119960003.

Median Absolute Error

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [11]: print(f"\n\nKeywords: {metric_aliases['median_absolute_error']}")

Keywords: ['median_absolute_error']
```

climpred.metrics._median_absolute_error (forecast, verif, dim=None, **metric_kwargs)

Median Absolute Error.

$$median(|f - o|)$$

The median of the absolute differences between forecasts and verification data. Applying the median function to absolute error makes it more robust to outliers.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute function.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative

See also:

xskillscore.median_absolute_error

Normalized Distance Metrics

Distance metrics like mse can be normalized to 1. The normalization factor depends on the comparison type choosen. For example, the distance between an ensemble member and the ensemble mean is half the distance of an ensemble member with other ensemble members. See _get_norm_factor().

Normalized Mean Square Error (NMSE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [12]: print(f"\n\nKeywords: {metric_aliases['nmse']}")

Keywords: ['nmse', 'nev']
```

climpred.metrics._nmse (forecast, verif, dim=None, **metric_kwargs)

Normalized MSE (NMSE), also known as Normalized Ensemble Variance (NEV).

Mean Square Error (mse) normalized by the variance of the verification data.

$$NMSE = NEV = \frac{MSE}{\sigma_o^2 \cdot fac} = \frac{\overline{(f-o)^2}}{\sigma_o^2 \cdot fac},$$

where fac is 1 when using comparisons involving the ensemble mean (m2e, e2c, e2o) and 2 when using comparisons involving individual ensemble members (m2c, m2m, m2o). See _get_norm_factor().

Note: climpred uses a single-valued internal reference forecast for the NMSE, in the terminology of Murphy 1988. I.e., we use a single climatological variance of the verification data *within* the experimental window for normalizing MSE.

Parameters

- **forecast** (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.
- **comparison** (str) Name comparison needed for normalization factor fac, see _get_norm_factor() (Handled internally by the compute functions)

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative
better than climatology	0.0 - 1.0
worse than climatology	> 1.0

Reference:

- Griffies, S. M., and K. Bryan. "A Predictability Study of Simulated North Atlantic Multidecadal Variability." Climate Dynamics 13, no. 7–8 (August 1, 1997): 459–87. https://doi.org/10/ch4kc4.
- Murphy, Allan H. "Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient." Monthly Weather Review 116, no. 12 (December 1, 1988): 2417–24. https://doi.org/10/fc7mxd.

Normalized Mean Absolute Error (NMAE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [13]: print(f"\n\nKeywords: {metric_aliases['nmae']}")

Keywords: ['nmae']
```

climpred.metrics._nmae (forecast, verif, dim=None, **metric_kwargs)
 Normalized Mean Absolute Error (NMAE).

Mean Absolute Error (mae) normalized by the standard deviation of the verification data.

$$NMAE = \frac{MAE}{\sigma_o \cdot fac} = \frac{\overline{|f - o|}}{\sigma_o \cdot fac},$$

where fac is 1 when using comparisons involving the ensemble mean (m2e, e2c, e2o) and 2 when using comparisons involving individual ensemble members (m2c, m2m, m2o). See _get_norm_factor().

Note: climpred uses a single-valued internal reference forecast for the NMAE, in the terminology of Murphy 1988. I.e., we use a single climatological standard deviation of the verification data *within* the experimental window for normalizing MAE.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- skipna (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.
- **comparison** (str) Name comparison needed for normalization factor fac, see _get_norm_factor() (Handled internally by the compute functions)

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative
better than climatology	0.0 - 1.0
worse than climatology	> 1.0

Reference:

- Griffies, S. M., and K. Bryan. "A Predictability Study of Simulated North Atlantic Multidecadal Variability." Climate Dynamics 13, no. 7–8 (August 1, 1997): 459–87. https://doi.org/10/ch4kc4.
- Murphy, Allan H. "Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient." Monthly Weather Review 116, no. 12 (December 1, 1988): 2417–24. https://doi.org/10/fc7mxd.

Normalized Root Mean Square Error (NRMSE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [14]: print(f"\n\nKeywords: {metric_aliases['nrmse']}")

Keywords: ['nrmse']
```

climpred.metrics._nrmse(forecast, verif, dim=None, **metric_kwargs)
Normalized Root Mean Square Error (NRMSE).

Root Mean Square Error (rmse) normalized by the standard deviation of the verification data.

$$NRMSE = \frac{RMSE}{\sigma_o \cdot \sqrt{fac}} = \sqrt{\frac{MSE}{\sigma_o^2 \cdot fac}} = \sqrt{\frac{\overline{(f-o)^2}}{\sigma_o^2 \cdot fac}},$$

where fac is 1 when using comparisons involving the ensemble mean (m2e, e2c, e2o) and 2 when using comparisons involving individual ensemble members (m2c, m2m, m2o). See _get_norm_factor().

Note: climpred uses a single-valued internal reference forecast for the NRMSE, in the terminology of Murphy 1988. I.e., we use a single climatological variance of the verification data *within* the experimental window for normalizing RMSE.

Parameters

- forecast (xarray object) Forecast.
- verif (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.
- **comparison** (str) Name comparison needed for normalization factor fac, see _get_norm_factor() (Handled internally by the compute functions)

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative
better than climatology	0.0 - 1.0
worse than climatology	> 1.0

Reference:

- Bushuk, Mitchell, Rym Msadek, Michael Winton, Gabriel Vecchi, Xiaosong Yang, Anthony Rosati, and Rich Gudgel. "Regional Arctic Sea–Ice Prediction: Potential versus Operational Seasonal Forecast Skill." Climate Dynamics, June 9, 2018. https://doi.org/10/gd7hfq.
- Hawkins, Ed, Steffen Tietsche, Jonathan J. Day, Nathanael Melia, Keith Haines, and Sarah Keeley.
 "Aspects of Designing and Evaluating Seasonal-to-Interannual Arctic Sea-Ice Prediction Systems."
 Quarterly Journal of the Royal Meteorological Society 142, no. 695 (January 1, 2016): 672–83. https://doi.org/10/gfb3pn.
- Murphy, Allan H. "Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient." Monthly Weather Review 116, no. 12 (December 1, 1988): 2417–24. https://doi.org/10/fc7mxd.

Mean Square Error Skill Score (MSESS)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [15]: print(f"\n\nKeywords: {metric_aliases['msess']}")

Keywords: ['msess', 'ppp', 'msss']
```

climpred.metrics._msess (forecast, verif, dim=None, **metric_kwargs)

Mean Squared Error Skill Score (MSESS).

$$MSESS = 1 - \frac{MSE}{\sigma_{ref}^2 \cdot fac} = 1 - \frac{\overline{(f-o)^2}}{\sigma_{ref}^2 \cdot fac},$$

where fac is 1 when using comparisons involving the ensemble mean (m2e, e2c, e2o) and 2 when using comparisons involving individual ensemble members (m2c, m2m, m2o). See _get_norm_factor().

This skill score can be interpreted as a percentage improvement in accuracy. I.e., it can be multiplied by 100%.

Note: climpred uses a single-valued internal reference forecast for the MSSS, in the terminology of Murphy 1988. I.e., we use a single climatological variance of the verification data *within* the experimental window for normalizing MSE.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.

- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.
- **comparison** (str) Name comparison needed for normalization factor fac, see _get_norm_factor() (Handled internally by the compute functions)

Details:

minimum	-∞
maximum	1.0
perfect	1.0
orientation	positive
better than climatology	> 0.0
equal to climatology	0.0
worse than climatology	< 0.0

Reference:

- Griffies, S. M., and K. Bryan. "A Predictability Study of Simulated North Atlantic Multidecadal Variability." Climate Dynamics 13, no. 7–8 (August 1, 1997): 459–87. https://doi.org/10/ch4kc4.
- Murphy, Allan H. "Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient." Monthly Weather Review 116, no. 12 (December 1, 1988): 2417–24. https://doi.org/10/fc7mxd.
- Pohlmann, Holger, Michael Botzet, Mojib Latif, Andreas Roesch, Martin Wild, and Peter Tschuck.
 "Estimating the Decadal Predictability of a Coupled AOGCM." Journal of Climate 17, no. 22 (November 1, 2004): 4463–72. https://doi.org/10/d2qf62.
- Bushuk, Mitchell, Rym Msadek, Michael Winton, Gabriel Vecchi, Xiaosong Yang, Anthony Rosati, and Rich Gudgel. "Regional Arctic Sea–Ice Prediction: Potential versus Operational Seasonal Forecast Skill. Climate Dynamics, June 9, 2018. https://doi.org/10/gd7hfq.

Mean Absolute Percentage Error (MAPE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [16]: print(f"\n\nKeywords: {metric_aliases['mape']}")

Keywords: ['mape']
```

climpred.metrics._mape (forecast, verif, dim=None, **metric_kwargs)

Mean Absolute Percentage Error (MAPE).

Mean absolute error (mae) expressed as a percentage error relative to the verification data.

$$MAPE = \frac{1}{n} \sum \frac{|f - o|}{|o|}$$

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.

- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	1.0
perfect	0.0
orientation	negative

See also:

· xskillscore.mape

Symmetric Mean Absolute Percentage Error (sMAPE)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [17]: print(f"\n\nKeywords: {metric_aliases['smape']}")

Keywords: ['smape']
```

climpred.metrics._smape (forecast, verif, dim=None, **metric_kwargs)
Symmetric Mean Absolute Percentage Error (sMAPE).

Similar to the Mean Absolute Percentage Error (mape), but sums the forecast and observation mean in the denominator.

$$sMAPE = \frac{1}{n} \sum \frac{|f - o|}{|f| + |o|}$$

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	0.0
maximum	1.0
perfect	0.0
orientation	negative

See also:

xskillscore.smape

Unbiased Anomaly Correlation Coefficient (uACC)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [18]: print(f"\n\nKeywords: {metric_aliases['uacc']}")

Keywords: ['uacc']
```

climpred.metrics._uacc (forecast, verif, dim=None, **metric_kwargs)
Bushuk's unbiased Anomaly Correlation Coefficient (uACC).

This is typically used in perfect model studies. Because the perfect model Anomaly Correlation Coefficient (ACC) is strongly state dependent, a standard ACC (e.g. one computed using pearson_r) will be highly sensitive to the set of start dates chosen for the perfect model study. The Mean Square Skill Score (MSSS) can be related directly to the ACC as MSSS = ACC^(2) (see Murphy 1988 and Bushuk et al. 2019), so the unbiased ACC can be derived as uACC = sqrt (MSSS).

$$uACC = \sqrt{MSSS} = \sqrt{1 - \frac{\overline{(f-o)^2}}{\sigma_{ref}^2 \cdot fac}},$$

where fac is 1 when using comparisons involving the ensemble mean (m2e, e2c, e2o) and 2 when using comparisons involving individual ensemble members (m2c, m2m, m2o). See _get_norm_factor().

Note: Because of the square root involved, any negative MSSS values are automatically converted to NaNs.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- skipna (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.
- **comparison** (str) Name comparison needed for normalization factor fac, see _get_norm_factor() (Handled internally by the compute functions)

Details:

minimum	0.0
maximum	1.0
perfect	1.0
orientation	positive
better than climatology	> 0.0
equal to climatology	0.0

Reference:

2.7. Metrics 69

- Bushuk, Mitchell, Rym Msadek, Michael Winton, Gabriel Vecchi, Xiaosong Yang, Anthony Rosati, and Rich Gudgel. "Regional Arctic Sea–Ice Prediction: Potential versus Operational Seasonal Forecast Skill." Climate Dynamics, June 9, 2018. https://doi.org/10/gd7hfq.
- Allan H. Murphy. Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient. Monthly Weather Review, 116(12):2417–2424, December 1988. https://doi.org/10/fc7mxd.

Murphy Decomposition Metrics

Metrics derived in [Murphy1988] which decompose the MSESS into a correlation term, a conditional bias term, and an unconditional bias term. See https://www-miklip.dkrz.de/about/murcss/ for a walk through of the decomposition.

Standard Ratio

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [19]: print(f"\n\nKeywords: {metric_aliases['std_ratio']}")

Keywords: ['std_ratio']
```

 $\verb|climpred.metrics._std_ratio|| \textit{(forecast, verif, dim=None, **metric_kwargs)}|$

Ratio of standard deviations of the forecast over the verification data.

std ratio =
$$\frac{\sigma_f}{\sigma_o}$$
,

where σ_f and σ_o are the standard deviations of the forecast and the verification data over the experimental period, respectively.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute functions.

Details:

minimum	0.0
maximum	∞
perfect	1.0
orientation	N/A

Reference:

• https://www-miklip.dkrz.de/about/murcss/

Conditional Bias

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [20]: print(f"\n\nKeywords: {metric_aliases['conditional_bias']}")

Keywords: ['conditional_bias', 'c_b', 'cond_bias']
```

climpred.metrics._conditional_bias (forecast, verif, dim=None, **metric_kwargs)
Conditional bias between forecast and verification data.

conditional bias =
$$r_{fo} - \frac{\sigma_f}{\sigma_o}$$
,

where σ_f and σ_o are the standard deviations of the forecast and verification data over the experimental period, respectively.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute functions.

Details:

minimum	-∞
maximum	1.0
perfect	0.0
orientation	negative

Reference:

• https://www-miklip.dkrz.de/about/murcss/

Unconditional Bias

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [21]: print(f"\n\nKeywords: {metric_aliases['unconditional_bias']}")

Keywords: ['unconditional_bias', 'u_b', 'bias']
```

Simple bias of the forecast minus the observations.

$$bias = f - o$$

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute functions.

2.7. Metrics 71

Details:

minimum	-∞
maximum	∞
perfect	0.0
orientation	negative

Reference:

- https://www.cawcr.gov.au/projects/verification/
- https://www-miklip.dkrz.de/about/murcss/

Bias Slope

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [22]: print(f"\n\nKeywords: {metric_aliases['bias_slope']}")

Keywords: ['bias_slope']
```

climpred.metrics._bias_slope (forecast, verif, dim=None, **metric_kwargs)

Bias slope between verification data and forecast standard deviations.

bias slope =
$$\frac{s_o}{s_f} \cdot r_{fo}$$
,

where r_{fo} is the Pearson product-moment correlation between the forecast and the verification data and s_o and s_f are the standard deviations of the verification data and forecast over the experimental period, respectively.

Parameters

- forecast (xarray object) Forecast.
- verif (xarray object) Verification data.
- dim(str) Dimension(s) to perform metric over. Automatically set by compute functions.

Details:

minimum	0.0
maximum	∞
perfect	1.0
orientation	negative

Reference:

72

• https://www-miklip.dkrz.de/about/murcss/

Murphy's Mean Square Error Skill Score

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [23]: print(f"\n\nKeywords: {metric_aliases['msess_murphy']}")

Keywords: ['msess_murphy', 'msss_murphy']
```

climpred.metrics._msess_murphy (forecast, verif, dim=None, **metric_kwargs)
Murphy's Mean Square Error Skill Score (MSESS).

$$MSESS_{Murphy} = r_{fo}^2 - [\text{conditional bias}]^2 - [\frac{(\text{unconditional) bias}}{\sigma_o}]^2,$$

where r_{fo}^2 represents the Pearson product-moment correlation coefficient between the forecast and verification data and σ_o represents the standard deviation of the verification data over the experimental period. See conditional_bias and unconditional_bias for their respective formulations.

Parameters

- forecast (xarray object) Forecast.
- **verif** (xarray object) Verification data.
- dim (str) Dimension(s) to perform metric over. Automatically set by compute function.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	-∞
maximum	1.0
perfect	1.0
orientation	positive

See also:

- climpred.pearson_r
- · climpred.conditional_bias
- climpred.unconditional_bias

Reference:

- https://www-miklip.dkrz.de/about/murcss/
- Murphy, Allan H. "Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient." Monthly Weather Review 116, no. 12 (December 1, 1988): 2417–24. https://doi.org/10/fc7mxd.

2.7.2 Probabilistic

Probabilistic metrics include the spread of the ensemble simulations in their calculations and assign a probability value between 0 and 1 to their forecasts [Jolliffe2011].

Continuous Ranked Probability Score (CRPS)

2.7. Metrics 73

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [24]: print(f"\n\nKeywords: {metric_aliases['crps']}")

Keywords: ['crps']
```

climpred.metrics._crps (forecast, verif, **metric_kwargs)

Continuous Ranked Probability Score (CRPS).

The CRPS can also be considered as the probabilistic Mean Absolute Error (mae). It compares the empirical distribution of an ensemble forecast to a scalar observation. Smaller scores indicate better skill.

$$CRPS = \int_{-\infty}^{\infty} (F(f) - H(f - o))^2 df,$$

where F(f) is the cumulative distribution function (CDF) of the forecast (since the verification data are not assigned a probability), and H() is the Heaviside step function where the value is 1 if the argument is positive (i.e., the forecast overestimates verification data) or zero (i.e., the forecast equals verification data) and is 0 otherwise (i.e., the forecast is less than verification data).

Note: The CRPS is expressed in the same unit as the observed variable. It generalizes the Mean Absolute Error (MAE), and reduces to the MAE if the forecast is determinstic.

Parameters

- **forecast** (xr.object) Forecast with member dim.
- **verif** (xr.object) Verification data without *member* dim.
- metric_kwargs (xr.object) If provided, the CRPS is calculated exactly with the assigned probability weights to each forecast. Weights should be positive, but do not need to be normalized. By default, each forecast is weighted equally.

Details:

minimum	0.0
maximum	∞
perfect	0.0
orientation	negative

Reference:

- Matheson, James E., and Robert L. Winkler. "Scoring Rules for Continuous Probability Distributions." Management Science 22, no. 10 (June 1, 1976): 1087–96. https://doi.org/10/cwwt4g.
- · https://www.lokad.com/continuous-ranked-probability-score

See also:

- properscoring.crps_ensemble
- xskillscore.crps_ensemble

Continuous Ranked Probability Skill Score (CRPSS)

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [25]: print(f"\n\nKeywords: {metric_aliases['crpss']}")

Keywords: ['crpss']
```

climpred.metrics._crpss (forecast, verif, **metric_kwargs)

Continuous Ranked Probability Skill Score.

This can be used to assess whether the ensemble spread is a useful measure for the forecast uncertainty by comparing the CRPS of the ensemble forecast to that of a reference forecast with the desired spread.

$$CRPSS = 1 - \frac{CRPS_{initialized}}{CRPS_{clim}}$$

Note: When assuming a Gaussian distribution of forecasts, use default gaussian=True. If not gaussian, you may specify the distribution type, xmin/xmax/tolerance for integration (see xskillscore.crps_quadrature).

Parameters

- forecast (xr.object) Forecast with member dim.
- **verif** (xr.object) Verification data without member dim.
- gaussian (bool, optional) If True, assum Gaussian distribution for baseline skill. Defaults to True.
- **cdf_or_dist** (*scipy.stats*) Function which returns the cumulative density of the forecast at value x. This can also be an object with a callable cdf() method such as a scipy.stats.distribution object. Defaults to scipy.stats.norm.
- xmin (float) Lower bounds for integration. Only use if not assuming Gaussian.
- xmax (float) -
- tol (float, optional) The desired accuracy of the CRPS. Larger values will speed up integration. If tol is set to None, bounds errors or integration tolerance errors will be ignored. Only use if not assuming Gaussian.

Details:

minimum	-∞
maximum	1.0
perfect	1.0
orientation	positive
better than climatology	> 0.0
worse than climatology	< 0.0

Reference:

• Matheson, James E., and Robert L. Winkler. "Scoring Rules for Continuous Probability Distributions." Management Science 22, no. 10 (June 1, 1976): 1087–96. https://doi.org/10/cwwt4g.

2.7. Metrics 75

Gneiting, Tilmann, and Adrian E Raftery. "Strictly Proper Scoring Rules, Prediction, and Estimation."
Journal of the American Statistical Association 102, no. 477 (March 1, 2007): 359–78. https://doi.org/10/c6758w.

Example

See also:

- properscoring.crps_ensemble
- xskillscore.crps_ensemble

Continuous Ranked Probability Skill Score Ensemble Spread

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [26]: print(f"\n\nKeywords: {metric_aliases['crpss_es']}")

Keywords: ['crpss_es']
```

climpred.metrics._crpss_es (forecast, verif, **metric_kwargs)
Continuous Ranked Probability Skill Score Ensemble Spread.

If the ensemble variance is smaller than the observed mse, the ensemble is said to be under-dispersive (or overconfident). An ensemble with variance larger than the verification data indicates one that is over-dispersive (underconfident).

$$CRPSS = 1 - \frac{CRPS(\sigma_f^2)}{CRPS(\sigma_o^2)}$$

Parameters

- **forecast** (xr.object) Forecast with member dim.
- **verif** (xr.object) Verification data without member dim.
- weights (xarray object, optional) Weights to apply over dimension. Defaults to None.
- **skipna** (bool, optional) If True, skip NaNs over dimension being applied to. Defaults to False.

Details:

minimum	-∞
maximum	0.0
perfect	0.0
orientation	positive
under-dispersive	> 0.0
over-dispersive	< 0.0

Reference:

• Kadow, Christopher, Sebastian Illing, Oliver Kunst, Henning W. Rust, Holger Pohlmann, Wolfgang A. Müller, and Ulrich Cubasch. "Evaluation of Forecasts by Accuracy and Spread in the MiKlip Decadal Climate Prediction System." Meteorologische Zeitschrift, December 21, 2016, 631–43. https://doi.org/10/f9jrhw.

Range:

• perfect: 0

• else: negative

Brier Score

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [27]: print(f"\n\nKeywords: {metric_aliases['brier_score']}")

Keywords: ['brier_score', 'brier', 'bs']
```

climpred.metrics._brier_score (forecast, verif, **metric_kwargs)
Brier Score.

The Mean Square Error (mse) of probabilistic two-category forecasts where the verification data are either 0 (no occurrence) or 1 (occurrence) and forecast probability may be arbitrarily distributed between occurrence and non-occurrence. The Brier Score equals zero for perfect (single-valued) forecasts and one for forecasts that are always incorrect.

$$BS(f, o) = (f_1 - o)^2,$$

where f_1 is the forecast probability of o = 1.

Note: The Brier Score requires that the observation is binary, i.e., can be described as one (a "hit") or zero (a "miss").

Parameters

- **forecast** (xr.object) Forecast with member dim.
- **verif** (xr. object) Verification data without member dim.
- **func** (function) Function to be applied to verification data and forecasts and then mean ('member') to get forecasts and verification data in interval [0,1].

Details:

minimum	0.0
maximum	1.0
perfect	0.0
orientation	negative

Reference:

• Brier, Glenn W. Verification of forecasts expressed in terms of probability." Monthly Weather Review 78, no. 1 (1950). https://doi.org/10.1175/1520-0493(1950)078<0001:VOFEIT>2.0.CO;2.

2.7. Metrics 77

https://www.nws.noaa.gov/oh/rfcdev/docs/ Glossary_Forecast_Verification_Metrics.pdf

See also:

- properscoring.brier_score
- · xskillscore.brier score

Example

```
>>> def pos(x): return x > 0
>>> compute_perfect_model(ds, control, metric='brier_score', func=pos)
```

Threshold Brier Score

```
# Enter any of the below keywords in ``metric=...`` for the compute functions.
In [28]: print(f"\n\nKeywords: {metric_aliases['threshold_brier_score']}")

Keywords: ['threshold_brier_score', 'tbs']
```

climpred.metrics._threshold_brier_score (forecast, verif, **metric_kwargs)
Brier score of an ensemble for exceeding given thresholds.

$$CRPS = \int_{f} BS(F(f), H(f - o))df,$$

where $F(o) = \int_{f \le o} p(f) df$ is the cumulative distribution function (CDF) of the forecast distribution F, o is a point estimate of the true observation (observational error is neglected), BS denotes the Brier score and H(x) denotes the Heaviside step function, which we define here as equal to 1 for $x \ge 0$ and 0 otherwise.

Parameters

- forecast (xr.object) Forecast with member dim.
- **verif** (xr.object) Verification data without member dim.
- **threshold**(*int*, *float*, *xr.object*) Threshold to check exceedance, see propersoring.threshold_brier_score.

Details:

minimum	0.0
maximum	1.0
perfect	0.0
orientation	negative

Reference:

• Brier, Glenn W. Verification of forecasts expressed in terms of probability." Monthly Weather Review 78, no. 1 (1950). https://doi.org/10.1175/1520-0493(1950)078<0001:VOFEIT>2.0.CO;2.

See also:

properscoring.threshold_brier_score

xskillscore.threshold brier score

Example

```
>>> compute_perfect_model(ds, control, metric='threshold_brier_score', threshold=.5)
```

2.7.3 User-defined metrics

You can also construct your own metrics via the climpred.metrics.Metric class.

```
Metric (name, function, positive, ...[, ...]) Master class for all metrics.
```

First, write your own metric function, similar to the existing ones with required arguments forecast, observations, dim=None, and **metric_kwargs:

```
from climpred.metrics import Metric

def _my_msle(forecast, observations, dim=None, **metric_kwargs):
    """Mean squared logarithmic error (MSLE).
    https://peltarion.com/knowledge-center/documentation/modeling-view/build-an-ai-
    model/loss-functions/mean-squared-logarithmic-error."""
    return ( (np.log(forecast + 1) + np.log(observations + 1) ) ** 2).mean(dim)
```

Then initialize this metric function with climpred.metrics.Metric:

```
_my_msle = Metric(
   name='my_msle',
   function=_my_msle,
   probabilistic=False,
   positive=False,
   unit_power=0,
   )
```

Finally, compute skill based on your own metric:

```
skill = compute_perfect_model(ds, control, metric=_my_msle)
```

Once you come up with an useful metric for your problem, consider contributing this metric to *climpred*, so all users can benefit from your metric, see contributing.

2.7.4 References

2.8 Comparisons

Forecasts have to be verified against some product to evaluate their performance. However, when verifying against a product, there are many different ways one can compare the ensemble of forecasts. Here we cover the comparison options for both hindcast and perfect model ensembles. See terminology for clarification on the differences between these two experimental setups.

```
Note that all compute functions (compute_hindcast(), compute_perfect_model(), compute_hindcast(), bootstrap_hindcast(), bootstrap_perfect_model()) take an op-
```

2.8. Comparisons 79

tional comparison='' keyword to select the comparison style. See below for a detailed description on the differences between these comparisons.

2.8.1 Hindcast Ensembles

In hindcast ensembles, the ensemble mean forecast (comparison='e2o') is expected to perform better than individual ensemble members (comparison='m2o') as the chaotic component of forecasts is expected to be suppressed by this averaging, while the memory of the system sustains. [Boer2016]

keyword: 'e2o', 'e2r'

This is the default option.

_e2o(hind, verif[, metric])	Compare the ensemble mean forecast to the verification data for a <code>HindcastEnsemble</code> setup.
keyword: 'm2o', 'm2r'	
_m2o(hind, verif[, metric])	Compares each ensemble member individually to the verification data for a HindcastEnsemble setup.

2.8.2 Perfect Model Ensembles

In perfect-model frameworks, there are many more ways of verifying forecasts. [Seferian2018] uses a comparison of all ensemble members against the control run (comparison='m2c') and all ensemble members against all other ensemble members (comparison='m2m'). Furthermore, the ensemble mean forecast can be verified against one control member (comparison='e2c') or all members (comparison='m2e') as done in [Griffies1997].

keyword: 'm2e'

This is the default option.

_m2e(ds[, metric])	Compare all members to ensemble mean while leaving out the reference in
keyword: 'm2c'	
_m2c(ds[, control_member, metric])	Compare all other members forecasts to control member verification.
keyword: 'm2m'	
_m2m(ds[, metric])	Compare all members to all others in turn while leaving out the verification member.
keyword: 'e2c'	
_e2c(ds[, control_member, metric])	Compare ensemble mean forecast to control member verification.

2.8.3 Normalization

The goal of a normalized distance metric is to get a constant or comparable value of typically 1 (or 0 for metrics defined as 1 - metric) when the metric saturates and the predictability horizon is reached (see metrics).

A factor is added in the normalized metric formula (see [Seferian2018]) to accommodate different comparison styles. For example, nrmse gets smalled in comparison m2e than m2m by design, since the ensemble mean is always closer to individual members than the ensemble members to each other. In turn, the normalization factor is 2 for comparisons m2c, m2m, and m2o. It is 1 for m2e, e2c, and e2o.

2.8.4 Interpretation of Results

While HindcastEnsemble skill is computed over all initializations init of the hindcast, the resulting skill is a mean forecast skill over all initializations.

PerfectModelEnsemble skill is computed over a supervector comprised of all initializations and members, which allows the computation of the ACC-based skill [Bushuk2018], but also returns a mean forecast skill over all initializations.

The supervector approach shown in [Bushuk2018] and just calculating a distance-based metric like rmse over the member dimension as in [Griffies1997] yield very similar results.

2.8.5 Compute over dimension

The optional argument dim defines over which dimension a metric is computed. We can apply a metric over dim from ['init', 'member', ['member', 'init']] in <code>compute_perfect_model()</code> and ['init', 'member'] in <code>compute_hindcast()</code>. The resulting skill is then reduced by this dim. Therefore, applying a metric over dim='member' creates a skill for all initializations individually. This can show the initial conditions dependence of skill. Likewise when computing skill over 'init', we get skill for each member. This dim argument is different from the comparison argument which just specifies how forecast and observations are defined.

However, this above logic applies to deterministic metrics. Probabilistic metrics need to be applied to the member dimension and comparison from ['m2c', 'm2m'] in <code>compute_perfect_model()</code> and 'm2o' comparison in <code>compute_hindcast()</code>. Using a probabilistic metric automatically switches internally to using dim='member'.

2.8.6 User-defined comparisons

You can also construct your own comparisons via the Comparison class.

```
Comparison(name, function, hindcast, ...[, ...]) Master class for all comparisons.
```

First, write your own comparison function, similar to the existing ones. If a comparison should also be used for probabilistic metrics, make sure that metric.probabilistic returns forecast with member dimension and observations without. For deterministic metrics, return forecast and observations with identical dimensions but without an identical comparison:

```
from climpred.comparisons import Comparison, _drop_members

def _my_m2median_comparison(ds, metric=None):
    """Identical to m2e but median."""
    observations_list = []
    forecast_list = []
    supervector_dim = 'member'
```

(continues on next page)

2.8. Comparisons 81

(continued from previous page)

```
for m in ds.member.values:
    forecast = _drop_members(ds, rmd_member=[m]).median('member')
    observations = ds.sel(member=m).squeeze()
    forecast_list.append(forecast)
    observations_list.append(observations)
    observations = xr.concat(observations_list, supervector_dim)
    forecast = xr.concat(forecast_list, supervector_dim)
    forecast[supervector_dim] = np.arange(forecast[supervector_dim].size)
    observations[supervector_dim] = np.arange(observations[supervector_dim].size)
    return forecast, observations
```

Then initialize this comparison function with Comparison:

```
__my_m2median_comparison = Comparison(
    name='m2me',
    function=_my_m2median_comparison,
    probabilistic=False,
    hindcast=False)
```

Finally, compute skill based on your own comparison:

Once you come up with an useful comparison for your problem, consider contributing this comparison to climpred, so all users can benefit from your comparison, see contributing.

2.8.7 References

2.9 Prediction Terminology

Terminology is often confusing and highly variable amongst those that make predictions in the geoscience community. Here we define some common terms in climate prediction and how we use them in climpred.

2.9.1 Simulation Design

Hindcast Ensemble: m ensemble members are initialized from a simulation (generally a reconstruction from reanalysis) or an analysis (representing the current state of the atmosphere, land, and ocean by assimilation of obsevations) at n initialization dates and integrated for 1 lead years [Boer2016] (*HindcastEnsemble*).

Perfect Model Experiment: m ensemble members are initialized from a control simulation at n randomly chosen initialization dates and integrated for 1 lead years [Griffies1997] (PerfectModelEnsemble).

Reconstruction/Assimilation: A "reconstruction" is a model solution that uses observations in some capacity to approximate historical or current conditions of the atmosphere, ocean, sea ice, and/or land. This could be done via a forced simulation, such as an OMIP run that uses a dynamical ocean/sea ice core with reanalysis forcing from atmospheric winds. This could also be a fully data assimilative model, which assimilates observations into the model solution. For weather, subseasonal, and seasonal predictions, the terms re-analysis and analysis are the terms typically used, while reconstruction is more commonly used for decadal predictions.

Uninitialized Ensemble: In this framework, an uninitialized ensemble is one that is generated by perturbing initial conditions only at one point in the historical run. These are generated via micro (round-off error perturbations) or

macro (starting from completely different restart files) methods. Uninitialized ensembles are used to approximate the magnitude of internal climate variability and to confidently extract the forced response (ensemble mean) in the climate system. In climpred, we use uninitialized ensembles as a baseline for how important (reoccurring) initializations are for lending predictability to the system. Some modeling centers (such as NCAR) provide a dynamical uninitialized ensemble (the CESM Large Ensemble) along with their initialized prediction system (the CESM Decadal Prediction Large Ensemble). If this isn't available, one can approximate the unintialized response by bootstrapping a control simulation.

2.9.2 Forecast Assessment

Accuracy: The average degree of correspondence between individual pairs of forecasts and observations [Murphy1988]; [Jolliffe2011]. Examples include Mean Absolute Error (MAE) and Mean Square Error (MSE). See metrics.

Association: The overall strength of the relationship between individual pairs of forecasts and observations [Jolliffe2011]. The primary measure of association is the Anomaly Correlation Coefficient (ACC), which can be measured using the Pearson product-moment correlation or Spearman's Rank correlation. See metrics.

(*Potential*) *Predictability*: This characterizes the "ability to be predicted" rather than the current "capability to predict." One estimates this by computing a metric (like the anomaly correlation coefficient (ACC)) between the prediction ensemble and a member (or collection of members) selected as the verification member(s) (in a perfect-model setup) or the reconstruction that initialized it (in a hindcast setup) [Meehl2013] [Pegion2017].

(*Prediction*) *Skill*: This characterizes the current ability of the ensemble forecasting system to predict the real world. This is derived by computing a metric between the prediction ensemble and observations, reanalysis, or analysis of the real world [Meehl2013] [Pegion2017].

Skill Score: The most generic skill score can be defined as the following [Murphy1988]:

$$S = fracA_f - A_r A_p - A_r,$$

where A_f , A_p , and A_r represent the accuracy of the forecast being assessed, the accuracy of a perfect forecast, and the accuracy of the reference forecast (e.g. persistence), respectively [Murphy1985]. Here, S represents the improvement in accuracy of the forecasts over the reference forecasts relative to the total possible improvement in accuracy. They are typically designed to take a value of 1 for a perfect forecast and 0 for equivelant to the reference forecast [Jolliffe2011].

2.9.3 Forecasting

Hindcast: Retrospective forecasts of the past initialized from a reconstruction integrated forward in time, also called re-forcasts. Depending on the length of time of the integeration, external forcings may or may not be included. The longer the integeration (e.g. decadal vs. daily), the more important it is to include external forcing. [Boer2016]. Because they represent so-called forecasts over periods that already occurred, their prediction skill can be evaluated.

Prediction: Forecasts initialized from a reconstruction integrated into the future. Depending on the length of time of the integeration, external forcings may or may not be included. The longer the integeration (e.g. decadal vs. daily), the more important it is to include external forcing. [Boer2016] Because predictions are made into the future, it is necessary to wait until the forecast occurs before one can quantify the skill of the forecast.

Projection An estimate of the future climate that is dependent on the externally forced climate response, such as anthropogenic greenhouse gases, aerosols, and volcanic eruptions [Meehl2013].

2.9.4 References

2.10 Baseline Forecasts

To quantify the quality of an initialized forecast, it is useful to judge it against some simple baseline forecast. climpred currently supports a persistence forecast, but future releases will allow computation of other baseline forecasts. Consider opening a Pull Request to get it implemented more quickly.

Persistence Forecast: Whatever is observed at the time of initialization is forecasted to persist into the forecast period [Jolliffe2012]. You can compute this directly via <code>compute_persistence()</code> or as a method of <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code>.

Damped Persistence Forecast: (*Not Implemented*) The amplitudes of the anomalies reduce in time exponentially at a time scale of the local autocorrelation [Yuan2016].

$$v_{dp}(t) = v(0)e^{-\alpha t}$$

Climatology: (*Not Implemented*) The average values at the temporal forecast resolution (e.g., annual, monthly) over some long period, which is usually 30 years [Jolliffe2012].

Random Mechanism: (*Not Implemented*) A probability distribution is assigned to the possible range of the variable being forecasted, and a sequence of forecasts is produced by taking a sequence of independent values from that distribution [Jolliffe2012]. This would be similar to computing an uninitialized forecast, using climpred's compute_uninitialized() function.

2.10.1 References

Help & Reference

- API Reference
- What's New
- · Helpful Links
- Publications Using climpred
- Contribution Guide
- Release Procedure
- Contributors

2.11 API Reference

This page provides an auto-generated summary of climpred's API. For more details and examples, refer to the relevant chapters in the main part of the documentation.

2.11.1 High-Level Classes

A primary feature of climpred is our prediction ensemble objects, <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code>. Users can append their initialized ensemble to these classes, as well as an arbitrary number of verification products (assimilations, reconstructions, observations), control runs, and uninitialized ensembles.

HindcastEnsemble

A HindcastEnsemble is a prediction ensemble that is initialized off of some form of observations (an assimilation, renanalysis, etc.). Thus, it is anticipated that forecasts are verified against observation-like products. Read more about the terminology here.

HindcastEnsemble(xobj)	An object for climate prediction ensembles initialized
	by a data-like product.

climpred.classes.HindcastEnsemble

${\tt class} \ {\tt climpred.classes.} {\tt HindcastEnsemble} \ (xobj)$

An object for climate prediction ensembles initialized by a data-like product.

HindcastEnsemble is a sub-class of *PredictionEnsemble*. It tracks all verification data associated with the prediction ensemble for easy computation across multiple variables and products.

This object is built on xarray and thus requires the input object to be an xarray Dataset or DataArray.

Create a *HindcastEnsemble* object by inputting output from a prediction ensemble in *xarray* format.

Parameters xobj (xarray object) – decadal prediction ensemble output.

observations

Dictionary of verification data to associate with the decadal prediction ensemble.

uninitialized

Dictionary of companion (or bootstrapped) uninitialized ensemble run.

Methods

init(xobj)	Create a HindcastEnsemble object by inputting out-
	put from a prediction ensemble in <i>xarray</i> format.
add_observations(xobj, name)	Add a verification data with which to verify the ini-
	tialized ensemble.
add_reference(xobj, name)	Add an observational product with which to verify
	the initialized ensemble.
add_uninitialized(xobj)	Add a companion uninitialized ensemble for com-
	parison to verification data.
compute_metric([name, metric, comparison,	Verifies the initialized ensemble against observa-
])	tions/verification data.
compute_persistence([name, metric,	Verify against a persistence forecast of the observa-
max_dof])	tions/verification data.
compute_uninitialized([name, metric,	Verifies the uninitialized ensemble against observa-
comparison])	tions/verification data.
<pre>get_initialized()</pre>	Returns the xarray dataset for the initialized ensem-
	ble.
<pre>get_observations([name])</pre>	Returns xarray Datasets of the observa-
	tions/verification data.
get_reference([name])	Returns xarray Datasets of the observa-
	tions/verification data.
	Continued on next page

Table 10 – continued from previous page

	a nom providuo pago
<pre>get_uninitialized()</pre>	Returns the xarray dataset for the uninitialized en-
	semble.
<pre>smooth([smooth_kws])</pre>	Smooth all entries of PredictionEnsemble in the
	same manner to be able to still calculate prediction
	skill afterwards.
verify([name, metric, comparison, max_dof])	Verifies the initialized ensemble against observa-
	tions/verification data.

Add and Retrieve Datasets

HindcastEnsembleinit(xobj)	Create a <i>HindcastEnsemble</i> object by inputting output
	from a prediction ensemble in xarray format.
HindcastEnsemble.add_observations(xobj,	Add a verification data with which to verify the initial-
name)	ized ensemble.
HindcastEnsemble.	Add a companion uninitialized ensemble for compari-
add_uninitialized(xobj)	son to verification data.
HindcastEnsemble.get_initialized()	Returns the xarray dataset for the initialized ensemble.
HindcastEnsemble.	Returns xarray Datasets of the observations/verification
<pre>get_observations([name])</pre>	data.
HindcastEnsemble.get_uninitialized()	Returns the xarray dataset for the uninitialized ensem-
	ble.

climpred.classes.HindcastEnsemble.__init__

HindcastEnsemble.__init__(xobj)

Create a *HindcastEnsemble* object by inputting output from a prediction ensemble in *xarray* format.

Parameters xobj (xarray object) – decadal prediction ensemble output.

observations

Dictionary of verification data to associate with the decadal prediction ensemble.

climpred.classes.uninitialized

Dictionary of companion (or bootstrapped) uninitialized ensemble run.

climpred.classes.HindcastEnsemble.add_observations

HindcastEnsemble.add_observations(xobj, name)

Add a verification data with which to verify the initialized ensemble.

Parameters

- **xobj** (xarray object) Dataset/DataArray to append to the HindcastEnsemble object.
- name (str) Short name for referencing the verification data.

$climpred. classes. Hind cast Ensemble. add_uninitialized$

HindcastEnsemble.add_uninitialized(xobj)

Add a companion uninitialized ensemble for comparison to verification data.

Parameters xobj (xarray object) - Dataset/DataArray of the uninitialzed ensemble.

climpred.classes.HindcastEnsemble.get_initialized

```
HindcastEnsemble.get initialized()
```

Returns the xarray dataset for the initialized ensemble.

climpred.classes.HindcastEnsemble.get observations

HindcastEnsemble.get_observations(name=None)

Returns xarray Datasets of the observations/verification data.

Parameters name (str, optional) – Name of the observations/verification data to return. If None, return dictionary of all observations/verification data.

Returns Dictionary of xarray Datasets (if name is None) or single xarray Dataset.

climpred.classes.HindcastEnsemble.get_uninitialized

```
HindcastEnsemble.get uninitialized()
```

Returns the xarray dataset for the uninitialized ensemble.

Analysis Functions

<pre>HindcastEnsemble.verify([name, metric,])</pre>	Verifies the initialized ensemble against observa-
	tions/verification data.
HindcastEnsemble.	Verify against a persistence forecast of the observa-
$compute_persistence([name, \dots])$	tions/verification data.
HindcastEnsemble.	Verifies the uninitialized ensemble against observa-
$ extit{compute_uninitialized}([\dots])$	tions/verification data.

climpred.classes.HindcastEnsemble.verify

HindcastEnsemble.**verify** (name=None, metric='pearson_r', comparison='e2o', max_dof=False) Verifies the initialized ensemble against observations/verification data.

This will automatically verify against all shared variables between the initialized ensemble and observations/verification data.

Parameters

- name (str) Short name of observations/verification data to compare to. If None, compare to all observations/verification data.
- metric(str, default 'pearson_r') Metric to apply for verification.
- **comparison** (str, default 'e2o') How to compare to the observations/verification data. ('e2o' for ensemble mean to observations/verification data. 'm2o' for each individual member to observations/verification data).
- max_dof (bool, default False) If True, maximize the degrees of freedom for each lag calculation.

Returns Dataset of comparison results (if comparing to one observational product), or dictionary of Datasets with keys corresponding to observations/verification data short name.

climpred.classes.HindcastEnsemble.compute_persistence

HindcastEnsemble.compute_persistence (name=None, metric='pearson_r', max_dof=False) Verify against a persistence forecast of the observations/verification data.

This simply applies some metric between the observational product and itself out to some lag (e.g., an ACF in the case of 'pearson_r').

Note: The persistence forecast is computed starting from the initialization date and moving forward one time step. Some protocols suggest that the "lead one" persistence forecast is actually from the time step prior to initialization. This will be implemented as an option in a future version of climpred.

Parameters

- name (str, default None) Short name of observations/verification data with which to compute the persistence forecast. If None, compute for all observations/verification data.
- metric(str, default 'pearson_r') Metric to apply for verification.
- max_dof (bool, default False) If True, maximize the degrees of freedom for each lag calculation.

Returns Dataset of persistence forecast results (if name is not None), or dictionary of Datasets with keys corresponding to observations/verification data short name.

Reference:

• Chapter 8 (Short-Term Climate Prediction) in Van den Dool, Huug. Empirical methods in short-term climate prediction. Oxford University Press, 2007.

climpred.classes.HindcastEnsemble.compute_uninitialized

```
HindcastEnsemble.compute_uninitialized(name=None, metric='pearson_r', comparison='e2o')
```

Verifies the uninitialized ensemble against observations/verification data.

This will automatically verify against all shared variables between the uninitialized ensemble and observations/verification data.

Parameters

- name (str) Short name of observations/verification data to compare to. If None, compare to all observations/verification data.
- metric(str, default 'pearson_r') Metric to apply for verification.
- **comparison** (str, default 'e2o') How to compare to the observations/verification data. ('e2o' for ensemble mean to observations/verification data. 'm2o' for each individual member to observations/verification data).
- max_dof (bool, default False) If True, maximize the degrees of freedom for each lag calculation.

Returns Dataset of comparison results (if comparing to one observational product), or dictionary of Datasets with keys corresponding to observations/verification data short name.

Pre-Processing

<pre>HindcastEnsemble.smooth([smooth_kws])</pre>	Smooth all entries of PredictionEnsemble in the same manner to be able to still calculate prediction skill after-
	wards.

climpred.classes.HindcastEnsemble.smooth

HindcastEnsemble.smooth(smooth_kws='goddard2013')

Smooth all entries of PredictionEnsemble in the same manner to be able to still calculate prediction skill afterwards.

Parameters xobj (xarray object) – decadal prediction ensemble output.

smooth kws

Dictionary to specify the dims to smooth compatible with *spatial_smoothing_xesmf*, *temporal_smoothing* or *spatial_smoothing_xrcoarsen*. Shortcut for Goddard et al. 2013 recommendations: 'goddard2013'

Type dict or str

Example: >>> PredictionEnsemble.smooth(smooth_kws={'time': 2,

```
'lat': 5, 'lon': 4'})
```

>>> PredictionEnsemble.smooth(smooth_kws='goddard2013')

PerfectModelEnsemble

A PerfectModelEnsemble is a prediction ensemble that is initialized off of a control simulation for a number of randomly chosen initialization dates. Thus, forecasts cannot be verified against real-world observations. Instead, they are compared to one another and to the original control run. Read more about the terminology here.

PerfectModelEnsemble(xobj)	An object for "perfect model" climate prediction ensem-
	bles.

climpred.classes.PerfectModelEnsemble

```
class climpred.classes.PerfectModelEnsemble(xobj)
```

An object for "perfect model" climate prediction ensembles.

PerfectModelEnsemble is a sub-class of *PredictionEnsemble*. It tracks the control run used to initialize the ensemble for easy computations, bootstrapping, etc.

This object is built on *xarray* and thus requires the input object to be an *xarray* Dataset or DataArray.

```
___init___(xobj)
```

Create a *PerfectModelEnsemble* object by inputting output from the control run in *xarray* format.

Parameters xobj (xarray object) – decadal prediction ensemble output.

control

Dictionary of control run associated with the initialized ensemble.

uninitialized

Dictionary of uninitialized run that is bootstrapped from the initialized run.

Methods

init(xobj)	Create a <i>PerfectModelEnsemble</i> object by inputting
	output from the control run in xarray format.
add_control(xobj)	Add the control run that initialized the climate pre-
	diction ensemble.
bootstrap([metric, comparison, sig,])	Bootstrap ensemble simulations with replacement.
compute_metric([metric, comparison])	Compares the initialized ensemble to the control run.
compute_persistence([metric])	Compute a simple persistence forecast for the control
	run.
compute_uninitialized([metric, compari-	Compares the bootstrapped uninitialized run to the
son])	control run.
generate_uninitialized()	Generate an uninitialized ensemble by bootstrapping
	the initialized prediction ensemble.
<pre>get_control()</pre>	Returns the control as an xarray dataset.
<pre>get_initialized()</pre>	Returns the xarray dataset for the initialized ensem-
	ble.
get_uninitialized()	Returns the xarray dataset for the uninitialized en-
	semble.
smooth([smooth_kws])	Smooth all entries of PredictionEnsemble in the
	same manner to be able to still calculate prediction
	skill afterwards.

Add and Retrieve Datasets

$ extit{PerfectModelEnsemble.} extit{ extit{wobj}}$	Create a <i>PerfectModelEnsemble</i> object by inputting out-
	put from the control run in xarray format.
PerfectModelEnsemble.add_control(xobj)	Add the control run that initialized the climate predic-
	tion ensemble.
PerfectModelEnsemble.	Returns the xarray dataset for the initialized ensemble.
get_initialized()	
PerfectModelEnsemble.get_control()	Returns the control as an xarray dataset.
PerfectModelEnsemble.	Returns the xarray dataset for the uninitialized ensem-
<pre>get_uninitialized()</pre>	ble.

climpred.classes.PerfectModelEnsemble.__init__

PerfectModelEnsemble.__init__(xobj)

Create a *PerfectModelEnsemble* object by inputting output from the control run in *xarray* format.

Parameters xobj (xarray object) – decadal prediction ensemble output.

control

Dictionary of control run associated with the initialized ensemble.

climpred.classes.uninitialized

Dictionary of uninitialized run that is bootstrapped from the initialized run.

$climpred. classes. Perfect Model Ensemble. add_control$

PerfectModelEnsemble.add_control(xobj)

Add the control run that initialized the climate prediction ensemble.

Parameters xobj (xarray object) – Dataset/DataArray of the control run.

climpred.classes.PerfectModelEnsemble.get initialized

PerfectModelEnsemble.get_initialized()

Returns the xarray dataset for the initialized ensemble.

climpred.classes.PerfectModelEnsemble.get_control

PerfectModelEnsemble.get_control()

Returns the control as an xarray dataset.

climpred.classes.PerfectModelEnsemble.get uninitialized

PerfectModelEnsemble.get uninitialized()

Returns the xarray dataset for the uninitialized ensemble.

Analysis Functions

<pre>PerfectModelEnsemble.bootstrap([metric,])</pre>	Bootstrap ensemble simulations with replacement.
PerfectModelEnsemble.	Compares the initialized ensemble to the control run.
$compute_metric([])$	
PerfectModelEnsemble.	Compute a simple persistence forecast for the control
${\it compute_persistence}([\ldots])$	run.
PerfectModelEnsemble.	Compares the bootstrapped uninitialized run to the con-
$compute_uninitialized([\dots])$	trol run.

climpred.classes.PerfectModelEnsemble.bootstrap

 $\label{lem:perfectModelEnsemble.bootstrap} (\textit{metric='pearson_r'}, & \textit{comparison='m2e'}, & \textit{sig=95}, & \textit{bootstrap} (\textit{metric='pearson_r'}, & \textit{comparison='m2e'}, & \textit{comparis$

Bootstrap ensemble simulations with replacement.

Parameters

- $metric(str, default 'pearson_r')$ Metric to apply for bootstrapping.
- comparison (str, default 'm2e') Comparison style for bootstrapping.
- **sig** (*int*, *default* 95) Significance level for uninitialized and initialized comparison.

- **bootstrap** (*int*, *default* 500) Number of resampling iterations for bootstrapping with replacement.
- **pers_sig** (*int*, *default None*) If not None, the separate significance level for persistence.

Returns

Dictionary of Datasets for each variable applied to with the following variables:

- init ci: confidence levels of init skill.
- uninit_ci: confidence levels of uninit_skill.
- pers_ci: confidence levels of pers_skill.
- p_uninit_over_init: p value of the hypothesis that the difference of skill between the initialized and uninitialized simulations is smaller or equal to zero based on bootstrapping with replacement.
- p_pers_over_init: p value of the hypothesis that the difference of skill between the initialized and persistence simulations is smaller or equal to zero based on bootstrapping with replacement.

Reference:

• Goddard, L., A. Kumar, A. Solomon, D. Smith, G. Boer, P. Gonzalez, V. Kharin, et al. "A Verification Framework for Interannual-to-Decadal Predictions Experiments." Climate Dynamics 40, no. 1–2 (January 1, 2013): 245–72. https://doi.org/10/f4jjvf.

climpred.classes.PerfectModelEnsemble.compute_metric

PerfectModelEnsemble.compute_metric(metric='pearson_r', comparison='m2m')
Compares the initialized ensemble to the control run.

Parameters

- metric(str, default 'pearson_r') Metric to apply in the comparison.
- **comparison** (*str*, *default 'm2m'*) How to compare the climate prediction ensemble to the control.

Returns Result of the comparison as a Dataset.

climpred.classes.PerfectModelEnsemble.compute_persistence

PerfectModelEnsemble.compute_persistence (metric='pearson_r')
Compute a simple persistence forecast for the control run.

Parameters metric (str, default 'pearson_r') - Metric to apply to the persistence forecast.

Returns Dataset of persistence forecast results (if refname is declared), or dictionary of Datasets with keys corresponding to verification data name.

Reference:

• Chapter 8 (Short-Term Climate Prediction) in Van den Dool, Huug. Empirical methods in short-term climate prediction. Oxford University Press, 2007.

climpred.classes.PerfectModelEnsemble.compute_uninitialized

PerfectModelEnsemble.compute_uninitialized(metric='pearson_r', comparison='m2e')
Compares the bootstrapped uninitialized run to the control run.

Parameters

- metric(str, default 'pearson_r') Metric to apply in the comparison.
- **comparison** (*str*, *default 'm2m'*) How to compare to the control run.
- running (int, default None) Size of the running window for variance smoothing.

Returns Result of the comparison as a Dataset.

Generate Data

PerfectModelEnsemble.	Generate an uninitialized ensemble by bootstrapping the
<pre>generate_uninitialized()</pre>	initialized prediction ensemble.

$climpred. classes. Perfect Model Ensemble. generate_uninitialized$

PerfectModelEnsemble.generate_uninitialized()

Generate an uninitialized ensemble by bootstrapping the initialized prediction ensemble.

Returns Bootstrapped (uninitialized) ensemble as a Dataset.

2.11.2 Direct Function Calls

A user can directly call functions in climpred. This requires entering more arguments, e.g. the initialized ensemble Dataset/xarray.core.dataarray.DataArray directly as well as a verification product. Our object <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code> wrap most of these functions, making the analysis process much simpler. Once we have wrapped all of the functions in their entirety, we will likely depricate the ability to call them directly.

Bootstrap

bootstrap_compute(hind, verif[, hist,])	Bootstrap compute with replacement.
bootstrap_hindcast(hind, hist, verif[,])	Bootstrap compute with replacement. Wrapper of
bootstrap_perfect_model(ds, control[,])	Bootstrap compute with replacement. Wrapper of
bootstrap_uninit_pm_ensemble_from_contrCitete; a pseudo-ensemble from control run.	
)	
bootstrap_uninitialized_ensemble(hind,	Resample uninitialized hindcast from historical mem-
hist)	bers.
<pre>dpp_threshold(control[, sig, bootstrap, dim])</pre>	Calc DPP significance levels from re-sampled dataset.
varweighted_mean_period_threshold(control[Calc the variance-weighted mean period significance	
])	levels from re-sampled dataset.

climpred.bootstrap.bootstrap compute

```
climpred.bootstrap_compute (hind, verif, hist=None, metric='pearson_r', comparison='m2e', dim='init', sig=95, bootstrap=500, pers_sig=None, compute=<function compute_hindcast>, resample_uninit=<function bootstrap_uninitialized_ensemble>, **metric_kwargs)
```

Bootstrap compute with replacement.

Parameters

- hind (xr.Dataset) prediction ensemble.
- **verif** (xr.Dataset) Verification data.
- hist (xr.Dataset) historical/uninitialized simulation.
- metric (str) metric. Defaults to 'pearson r'.
- **comparison** (str) comparison. Defaults to 'm2e'.
- dim (str or list) dimension to apply metric over. default: 'init'
- sig (int) Significance level for uninitialized and initialized skill. Defaults to 95.
- **pers_sig** (*int*) Significance level for persistence skill confidence levels. Defaults to sig.
- **bootstrap** (*int*) number of resampling iterations (bootstrap with replacement). Defaults to 500.
- compute (func) function to compute skill. Choose from [climpred.prediction.compute_perfect_model(),

```
climpred.prediction.compute_hindcast()].
```

• resample_uninit (func) — function to create an uninitialized ensemble from a control simulation or uninitialized large ensemble. Choose from: [bootstrap_uninitialized_ensemble(),

```
bootstrap_uninit_pm_ensemble_from_control()].
```

• **metric_kwargs** (**) – additional keywords to be passed to metric (see the arguments required for a given metric in *Metrics*).

Returns

(xr.Dataset): bootstrapped results

- init_ci (xr.Dataset): confidence levels of init_skill
- uninit_ci (xr.Dataset): confidence levels of uninit_skill
- p_uninit_over_init (xr.Dataset): p value of the hypothesis that the difference of skill between the initialized and uninitialized simulations is smaller or equal to zero based on bootstrapping with replacement. Defaults to None.
- pers_ci (xr.Dataset): confidence levels of pers_skill
- p_pers_over_init (xr.Dataset): p value of the hypothesis that the difference of skill between the initialized and persistence simulations is smaller or equal to zero based on bootstrapping with replacement. Defaults to None.

Return type results

Reference:

 Goddard, L., A. Kumar, A. Solomon, D. Smith, G. Boer, P. Gonzalez, V. Kharin, et al. "A Verification Framework for Interannual-to-Decadal Predictions Experiments." Climate Dynamics 40, no. 1–2 (January 1, 2013): 245–72. https://doi.org/10/f4jjvf.

See also:

- · climpred.bootstrap.bootstrap hindcast
- climpred.bootstrap_bootstrap_perfect_model

climpred.bootstrap_bindcast

```
climpred.bootstrap_hindcast(hind, hist, verif, metric='pearson_r', comparison='e2o', dim='init', sig=95, bootstrap=500, pers_sig=None, **metric_kwargs)
```

Bootstrap compute with replacement. Wrapper of py:func:bootstrap_compute for hindcasts.

Parameters

- **hind** (xr.Dataset) prediction ensemble.
- **verif** (xr.Dataset) Verification data.
- hist (xr.Dataset) historical/uninitialized simulation.
- **metric** (str) metric. Defaults to 'pearson_r'.
- comparison (str) comparison. Defaults to 'e2o'.
- dim (str) dimension to apply metric over. default: 'init'
- **sig** (*int*) Significance level for uninitialized and initialized skill. Defaults to 95.
- **pers_sig** (*int*) Significance level for persistence skill confidence levels. Defaults to sig.
- **bootstrap** (*int*) number of resampling iterations (bootstrap with replacement). Defaults to 500.
- **metric_kwargs** (**) additional keywords to be passed to metric (see the arguments required for a given metric in *Metrics*).

Returns

(xr.Dataset): bootstrapped results

- init ci (xr.Dataset): confidence levels of init skill
- uninit_ci (xr.Dataset): confidence levels of uninit_skill
- p_uninit_over_init (xr.Dataset): p value of the hypothesis that the difference of skill between the initialized and uninitialized simulations is smaller or equal to zero based on bootstrapping with replacement. Defaults to None.
- pers_ci (xr.Dataset): confidence levels of pers_skill
- p_pers_over_init (xr.Dataset): p value of the hypothesis that the difference of skill between the initialized and persistence simulations is smaller or equal to zero based on bootstrapping with replacement. Defaults to None.

Return type results

Reference:

• Goddard, L., A. Kumar, A. Solomon, D. Smith, G. Boer, P. Gonzalez, V. Kharin, et al. "A Verification Framework for Interannual-to-Decadal Predictions Experiments." Climate Dynamics 40, no. 1–2 (January 1, 2013): 245–72. https://doi.org/10/f4jjvf.

See also:

- climpred.bootstrap_compute
- climpred.prediction.compute_hindcast

climpred.bootstrap_bootstrap_perfect_model

```
climpred.bootstrap_perfect_model(ds, control, metric='pearson_r', com-
parison='m2e', dim=None, sig=95,
bootstrap=500, pers_sig=None, **met-
ric_kwargs)
```

Bootstrap compute with replacement. Wrapper of py:func:*bootstrap_compute* for perfect-model framework.

Parameters

- hind (xr.Dataset) prediction ensemble.
- **verif** (xr. Dataset) Verification data.
- hist (xr.Dataset) historical/uninitialized simulation.
- **metric** (str) metric. Defaults to 'pearson_r'.
- comparison (str) comparison. Defaults to 'm2e'.
- dim (str) dimension to apply metric over. default: ['init', 'member']
- sig (int) Significance level for uninitialized and initialized skill. Defaults to 95.
- **pers_sig** (*int*) Significance level for persistence skill confidence levels. Defaults to sig.
- **bootstrap** (*int*) number of resampling iterations (bootstrap with replacement). Defaults to 500.
- **metric_kwargs** (**) additional keywords to be passed to metric (see the arguments required for a given metric in *Metrics*).

Returns

(xr.Dataset): bootstrapped results

- init_ci (xr.Dataset): confidence levels of init_skill
- uninit_ci (xr.Dataset): confidence levels of uninit_skill
- p_uninit_over_init (xr.Dataset): p value of the hypothesis that the difference of skill between the initialized and uninitialized simulations is smaller or equal to zero based on bootstrapping with replacement. Defaults to None.
- pers_ci (xr.Dataset): confidence levels of pers_skill

• p_pers_over_init (xr.Dataset): p value of the hypothesis that the difference of skill between the initialized and persistence simulations is smaller or equal to zero based on bootstrapping with replacement. Defaults to None.

Return type results

Reference:

• Goddard, L., A. Kumar, A. Solomon, D. Smith, G. Boer, P. Gonzalez, V. Kharin, et al. "A Verification Framework for Interannual-to-Decadal Predictions Experiments." Climate Dynamics 40, no. 1–2 (January 1, 2013): 245–72. https://doi.org/10/f4jjvf.

See also:

- climpred.bootstrap_compute
- climpred.prediction.compute_perfect_model

climpred.bootstrap_uninit_pm_ensemble_from_control

climpred.bootstrap.bootstrap_uninit_pm_ensemble_from_control(ds, control)
Create a pseudo-ensemble from control run.

Note: Needed for block bootstrapping confidence intervals of a metric in perfect model framework. Takes randomly segments of length of ensemble dataset from control and rearranges them into ensemble and member dimensions.

Parameters

- **ds** (xarray object) ensemble simulation.
- control (xarray object) control simulation.

Returns pseudo-ensemble generated from control run.

Return type ds_e (xarray object)

climpred.bootstrap_uninitialized_ensemble

climpred.bootstrap.bootstrap_uninitialized_ensemble(hind, hist)
Resample uninitialized hindcast from historical members.

Note: Needed for bootstrapping confidence intervals and p_values of a metric in the hindcast framework. Takes hind.lead.size timesteps from historical at same forcing and rearranges them into ensemble and member dimensions.

Parameters

- hind (xarray object) hindcast.
- hist (xarray object) historical uninitialized.

Returns uninitialize hindcast with hind.coords.

Return type uninit_hind (xarray object)

climpred.bootstrap.dpp_threshold

climpred.bootstrap.dpp_threshold(control, sig=95, bootstrap=500, dim='time', **dpp_kwargs)

Calc DPP significance levels from re-sampled dataset.

Reference:

• Feng, X., T. DelSole, and P. Houser. "Bootstrap Estimated Seasonal Potential Predictability of Global Temperature and Precipitation." Geophysical Research Letters 38, no. 7 (2011). https://doi.org/10/ft272w.

See also:

- climpred.bootstrap_func
- · climpred.stats.dpp

climpred.bootstrap.varweighted_mean_period_threshold

climpred.bootstrap.varweighted_mean_period_threshold(control, sig=95, bootstrap=500, time_dim='time')
Calc the variance-weighted mean period significance levels from re-sampled dataset.

See also:

- climpred.bootstrap_func
- · climpred.stats.varweighted_mean_period

Prediction

<pre>compute_hindcast(hind, verif[, metric,])</pre>	Verify hindcast predictions against verification data.
<pre>compute_perfect_model(ds, control[, metric,</pre>	Compute a predictability skill score for a perfect-model
])	framework simulation dataset.
compute_persistence(hind, verif[, metric,])	Computes the skill of a persistence forecast from a simulation.
compute_uninitialized(uninit, verif[,])	Verify an uninitialized ensemble against verification data.

climpred.prediction.compute hindcast

```
climpred.prediction.compute_hindcast(hind, verif, metric='pearson_r', comparison='e2o', dim='init', max_dof=False, add_attrs=True, **metric_kwargs)
```

Verify hindcast predictions against verification data.

Parameters

- hind (xarray object) Hindcast ensemble. Expected to follow package conventions: * init: dim of initialization dates * lead: dim of lead time from those initializations Additional dims can be member, lat, lon, depth, ...
- verif (xarray object) Verification data with some temporal overlap with the hindcast.
- metric (str) Metric used in comparing the decadal prediction ensemble with the veri-

fication data. (see get_metric_class() and Metrics).

- comparison (str) How to compare the decadal prediction ensemble to the verification data:
 - e2o: ensemble mean to verification data (Default)
 - m2o: each member to the verification data

(see Comparisons)

- dim (str or list) dimension to apply metric over. default: 'init'
- max_dof (bool) If True, maximize the degrees of freedom by slicing hind and verif to a common time frame at each lead.

If False (default), then slice to a common time frame prior to computing metric. This philosophy follows the thought that each lead should be based on the same set of initializations.

- add_attrs (bool) write climpred compute args to attrs. default: True
- metric_kwargs (**) additional keywords to be passed to metric (see the arguments required for a given metric in *Metrics*).

Returns Predictability with main dimension lag without dimension dim

Return type skill (xarray object)

climpred.prediction.compute_perfect_model

```
climpred.prediction.compute_perfect_model (ds, control, metric='pearson_r', comparison='m2e', dim=None, add_attrs=True, **metric_kwargs)
```

Compute a predictability skill score for a perfect-model framework simulation dataset.

Parameters

- ds (xarray object) ensemble with dims lead, init, member.
- control (xarray object) control with dimension time.
- metric (str) metric name, see climpred.utils.get_metric_class() and (see Metrics).
- **comparison** (str) comparison name defines what to take as forecast and verification (see climpred.utils.get_comparison_class() and Comparisons).
- dim (str or list) dimension to apply metric over. default: ['member', 'init']
- add_attrs (bool) write climpred compute args to attrs. default: True
- **metric_kwargs** (**) additional keywords to be passed to metric. (see the arguments required for a given metric in metrics.py)

Returns

skill score with dimensions as input *ds* without *dim*.

Return type skill (xarray object)

climpred.prediction.compute persistence

Computes the skill of a persistence forecast from a simulation.

Parameters

- hind (xarray object) The initialized ensemble.
- **verif** (xarray object) Verification data.
- **metric** (*str*) Metric name to apply at each lag for the persistence computation. Default: 'pearson r'
- max_dof (bool) If True, maximize the degrees of freedom by slicing hind and verif to a common time frame at each lead.

If False (default), then slice to a common time frame prior to computing metric. This philosophy follows the thought that each lead should be based on the same set of initializations.

• **metric_kwargs** (**) – additional keywords to be passed to metric (see the arguments required for a given metric in *Metrics*).

Returns Results of persistence forecast with the input metric applied.

Return type pers (xarray object)

Reference:

• Chapter 8 (Short-Term Climate Prediction) in Van den Dool, Huug. Empirical methods in short-term climate prediction. Oxford University Press, 2007.

climpred.prediction.compute_uninitialized

```
climpred.prediction.compute_uninitialized(uninit, verif, metric='pearson_r', comparison='e2o', dim='time', add_attrs=True, **metric kwargs)
```

Verify an uninitialized ensemble against verification data.

Note: Based on Decadal Prediction protocol, this should only be computed for the first lag and then projected out to any further lags being analyzed.

Parameters

- uninit (xarray object) Uninitialized ensemble.
- verif (xarray object) Verification data with some temporal overlap with the uninitialized ensemble.
- metric (str) Metric used in comparing the uninitialized ensemble with the verification data.
- comparison (str)-

How to compare the uninitialized ensemble to the verification data:

- e2o: ensemble mean to verification data (Default)
- m2o: each member to the verification data

- add_attrs (bool) write climpred compute args to attrs. default: True
- metric_kwargs (**) additional keywords to be passed to metric

Returns Results from comparison at the first lag.

Return type u (xarray object)

Metrics

Metric(name, function, positive,[,])	Master class for all metrics.
_get_norm_factor(comparison)	Get normalization factor for normalizing distance met-
	rics.

climpred.metrics.Metric

Master class for all metrics.

__init__ (name, function, positive, probabilistic, unit_power, long_name=None, aliases=None, minimum=None, maximum=None, perfect=None)

Metric initialization.

Parameters

- name (str) name of metric.
- function (function) metric function.
- **positive** (bool) Is metric positively oriented? Higher metric values means higher skill
- **probabilistic** (bool) Is metric probabilistic? *False* means deterministic.
- unit_power (float, int) Power of the unit of skill based on unit of input, e.g. input unit [m]: skill unit [(m)**unit_power]
- long_name (str, optional) long_name of metric. Defaults to None.
- aliases (list of str, optional) Allowed aliases for this metric. Defaults to None.
- min (float, optional) Minimum skill for metric. Defaults to None.
- max (float, optional) Maxmimum skill for metric. Defaults to None.
- perfect (float, optional) Perfect skill for metric. Defaults to None.

Returns metric class Metric.

Return type Metric

Methods

init(name, function, positive,[,])	Metric initialization.

climpred.metrics._get_norm_factor

```
climpred.metrics._get_norm_factor(comparison)
```

Get normalization factor for normalizing distance metrics.

A distance metric is normalized by the standard deviation or variance of the verification product. The goal of a normalized distance metric is to get a constant and comparable value of typically 1 (or 0 for metrics defined as 1 - metric), when the metric saturates and the predictability horizon is reached.

To directly compare skill between different comparisons used, a factor is added in the normalized metric formula, see Seferian et al. 2018. For example, NRMSE gets smaller in comparison m2e than m2m by design, because the ensemble mean is always closer to individual ensemble members than ensemble members to each other.

Note: This is used for NMSE, NRMSE, MSSS, NMAE.

Parameters comparison (class) – comparison class.

Returns normalization factor.

Return type fac (int)

Raises KeyError – if comparison is not matching.

Example

Reference:

 Séférian, Roland, Sarah Berthet, and Matthieu Chevallier. "Assessing the Decadal Predictability of Land and Ocean Carbon Uptake." Geophysical Research Letters, March 15, 2018. https://doi.org/10/gdb424.

Comparisons

```
Comparison(name, function, hindcast, ...[, ...]) Master class for all comparisons.
```

climpred.comparisons.Comparison

```
class climpred.comparisons.Comparison (name, function, hindcast, probabilistic, long_name=None, aliases=None)
Master class for all comparisons.
__init___(name, function, hindcast, probabilistic, long_name=None, aliases=None)
```

Parameters

Comparison initialization.

- name (str) name of comparison.
- **function** (function) comparison function.
- hindcast (bool) Can comparison be used in *compute_hindcast? False* means *compute_perfect_model*
- **probabilistic** (bool) Can this comparison be used for probabilistic metrics also? Probabilistic metrics require multiple forecasts. *False* means that comparison is only deterministic. *True* means that comparison can be used both deterministic and probabilistic.
- long_name (str, optional) longname of comparison. Defaults to None.
- aliases (list of str, optional) Allowed aliases for this comparison. Defaults to None.

Returns comparison class Comparison.

Return type comparison

Methods

init(name, function, hindcast, probabilistic)	Comparison initialization.

Statistics

<pre>autocorr(ds[, lag, dim, return_p])</pre>	Calculate the lagged correlation of time series.
corr(x, y[, dim, lag, return_p])	Computes the Pearson product-moment coefficient of
	linear correlation.
decorrelation_time(da[, r, dim])	Calculate the decorrelaton time of a time series.
dpp(ds[, dim, m, chunk])	Calculates the Diagnostic Potential Predictability (dpp)
rm_poly(ds, order[, dim])	Returns xarray object with nth-order fit removed.
rm_trend(da[, dim])	Remove linear trend from time series.
varweighted_mean_period(da[, dim])	Calculate the variance weighted mean period of time se-
	ries based on xrft.power_spectrum.

climpred.stats.autocorr

climpred.stats.autocorr (ds, lag=1, dim='time', return_p=False)

Calculate the lagged correlation of time series.

Parameters

- **ds** (xarray object) Time series or grid of time series.
- lag (optional int) Number of time steps to lag correlate to.
- dim (optional str) Name of dimension to autocorrelate over.
- return_p (optional bool) If True, return correlation coefficients and p values.

Returns

Pearson correlation coefficients.

If return_p, also returns their associated p values.

climpred.stats.corr

climpred.stats.corr(x, y, dim='time', lag=0, return_p=False)

Computes the Pearson product-moment coefficient of linear correlation.

Note: This version calculates the effective degrees of freedom, accounting for autocorrelation within each time series that could fluff the significance of the correlation.

Parameters

- **x** (xarray object) Independent variable time series or grid of time series.
- y (xarray object) Dependent variable time series or grid of time series
- dim (optional str) Correlation dimension
- lag (optional int) Lag to apply to correlaton, with x predicting y.
- return_p (optional bool) If True, return correlation coefficients as well as p values.

Returns Pearson correlation coefficients If return_p True, associated p values.

References

- Wilks, Daniel S. Statistical methods in the atmospheric sciences. Vol. 100. Academic press, 2011.
- Lovenduski, Nicole S., and Nicolas Gruber. "Impact of the Southern Annular Mode on Southern Ocean circulation and biology." Geophysical Research Letters 32.11 (2005).

climpred.stats.decorrelation_time

climpred.stats.decorrelation_time (da, r=20, dim='time')

Calculate the decorrelaton time of a time series.

$$\tau_d = 1 + 2 * \sum_{k=1}^r (\alpha_k)^k$$

Parameters

- da (xarray object) Time series.
- r (optional int) Number of iterations to run the above formula.
- dim (optional str) Time dimension for xarray object.

Returns Decorrelation time of time series.

Reference:

• Storch, H. v, and Francis W. Zwiers. Statistical Analysis in Climate Research. Cambridge; New York: Cambridge University Press, 1999., p.373

climpred.stats.dpp

climpred.stats.dpp (ds, dim='time', m=10, chunk=True)
Calculates the Diagnostic Potential Predictability (dpp)

$$DPP_{\text{unbiased}}(m) = \frac{\sigma_m^2 - \frac{1}{m} \cdot \sigma^2}{\sigma^2}$$

Note: Resplandy et al. 2015 and Seferian et al. 2018 calculate unbiased DPP in a slightly different way: chunk=False.

Parameters

- **ds** (xr. DataArray) control simulation with time dimension as years.
- dim(str) dimension to apply DPP on. Default: time.
- m (optional int) separation time scale in years between predictable low-freq component and high-freq noise.
- **chunk** (optional boolean) Whether chunking is applied. Default: True. If False, then uses Resplandy 2015 / Seferian 2018 method.

Returns ds without time dimension.

Return type dpp (xr.DataArray)

References

- Boer, G. J. "Long Time-Scale Potential Predictability in an Ensemble of Coupled Climate Models." Climate Dynamics 23, no. 1 (August 1, 2004): 29–44. https://doi.org/10/csjjbh.
- Resplandy, L., R. Séférian, and L. Bopp. "Natural Variability of CO2 and O2 Fluxes: What Can We Learn from Centuries-Long Climate Models Simulations?" Journal of Geophysical Research: Oceans 120, no. 1 (January 2015): 384–404. https://doi.org/10/f63c3h.
- Séférian, Roland, Sarah Berthet, and Matthieu Chevallier. "Assessing the Decadal Predictability of Land and Ocean Carbon Uptake." Geophysical Research Letters, March 15, 2018. https://doi.org/10/gdb424.

climpred.stats.rm poly

climpred.stats.rm_poly (ds, order, dim='time')
Returns xarray object with nth-order fit removed.

Note: This automatically performs a linear interpolation across any NaNs in the time series.

Parameters

- **ds** (*xarray object*) Time series to be detrended.
- **order** (*int*) Order of polynomial fit to be removed.
- dim (optional str) Dimension over which to remove the polynomial fit.

Returns xarray object with polynomial fit removed.

2.11. API Reference 105

climpred.stats.rm_trend

climpred.stats.rm_trend(da, dim='time')
Remove linear trend from time series.

Parameters

- **ds** (xarray object) Time series to be detrended.
- dim (optional str) Dimension over which to remove the linear trend.

Returns xarray object with linear trend removed.

climpred.stats.varweighted mean period

climpred.stats.varweighted_mean_period(da, dim='time', **kwargs)

Calculate the variance weighted mean period of time series based on xrft.power_spectrum.

$$P_x = \frac{\sum_k V(f_k, x)}{\sum_k f_k \cdot V(f_k, x)}$$

Parameters

- da (xarray object) input data including dim.
- dim (optional str) Name of time dimension.
- **kwargs see xrft.power_spectrum(for)-

Reference:

• Branstator, Grant, and Haiyan Teng. "Two Limits of Initial-Value Decadal Predictability in a CGCM." Journal of Climate 23, no. 23 (August 27, 2010): 6292-6311. https://doi.org/10/bwq92h.

See also: https://xrft.readthedocs.io/en/latest/api.html#xrft.xrft.power_spectrum

Tutorial

load_dataset([name, cache, cache_dir, ...])

Load example data or a mask from an online repository.

climpred.tutorial.load dataset

climpred.tutorial.load_dataset (name=None, cache=True, cache_dir='~/.climpred_data', github_url='https://github.com/bradyrx/climpred-data', branch='master', extension=None, proxy_dict=None, **kws)

Load example data or a mask from an online repository.

Parameters

- name (str, default None) Name of the netcdf file containing the dataset, without the .nc extension. If None, this function prints out the available datasets to import.
- cache_dir (str, optional) The directory in which to search for and cache the data.
- cache (bool, optional) If True, cache data locally for use on later calls.
- github_url (str, optional) Github repository where the data is stored.

- **branch** (str, optional) The git branch to download from.
- extension (str, optional) Subfolder within the repository where the data is stored.
- **proxy_dict** (dict, optional) Dictionary with keys as either 'http' or 'https' and values as the proxy server. This is useful if you are on a work computer behind a firewall and need to use a proxy out to download data.
- **kws** (dict, optional) Keywords passed to xarray.open_dataset

Returns The desired xarray dataset.

Examples

```
>>> from climpred.tutorial import load_dataset()
>>> proxy_dict = {'http': '127.0.0.1'}
>>> ds = load_dataset('FOSI-SST', cache=False, proxy_dict=proxy_dict)
```

2.12 What's New

2.12.1 climpred v2.0.0 (2020-01-22)

New Features

Add support for days, pentads, weeks, months, seasons for lead time resolution. climpred now
requires a lead attribute "units" to decipher what resolution the predictions are at. (GH#294) Kathy Pegion
and Riley X. Brady.

```
>>> hind = climpred.tutorial.load_dataset('CESM-DP-SST')
>>> hind.lead.attrs['units'] = 'years'
```

- HindcastEnsemble now has .add_observations() and .get_observations() methods. These are the same as .add_reference() and .get_reference(), which will be deprecated eventually. The name change clears up confusion, since "reference" is the appropriate name for a reference forecast, e.g. persistence. (GH#310) Riley X. Brady.
- HindcastEnsemble now has .verify() function, which duplicates the .compute_metric() function. We feel that .verify() is more clear and easy to write, and follows the terminology of the field. (GH#310) Riley X. Brady.
- e20 and m20 are now the preferred keywords for comparing hindcast ensemble means and ensemble members to verification data, respectively. (GH#310) Riley X. Brady.

Documentation

- New example pages for subseasonal-to-seasonal prediction using climpred. (GH#294) Kathy Pegion
 - Calculate the skill of the MJO index as a function of lead time (link).
 - Calculate the skill of the MJO index as a function of lead time for weekly data (link).
 - Calculate ENSO skill as a function of initial month vs. lead time (link).
 - Calculate Seasonal ENSO skill (link).
- Comparisons page rewritten for more clarity. (GH#310) Riley X. Brady.

Bug Fixes

• Fixed m2m broken comparison issue and removed correction (GH#290) Aaron Spring.

Internals/Minor Fixes

- Updates to xskillscore v0.0.12 to get a 30-50% speedup in compute functions that rely on metrics from there. (GH#309) Riley X. Brady.
- Stacking dims is handled by comparisons, no need for internal keyword stack_dims. Therefore comparison now takes metric as argument instead. (GH#290) Aaron Spring.
- assign_attrs now carries dim (GH#290) Aaron Spring.
- "reference" changed to "verif" throughout hindcast compute functions. This is more clear, since "reference" usually refers to a type of forecast, such as persistence. (GH#310) Riley X. Brady.
- Comparison objects can now have aliases. (GH#310) Riley X. Brady.

2.12.2 climpred v1.2.1 (2020-01-07)

Depreciated

- mad no longer a keyword for the median absolute error metric. Users should now use median_absolute_error, which is identical to changes in xskillscore version 0.0.10. (GH#283) Riley X. Brady
- pace no longer a keyword for the p value associated with the Pearson product-moment correlation, since it is used by the correlation coefficient. (GH#283) Riley X. Brady
- msss no longer a keyword for the Murphy's MSSS, since it is reserved for the standard MSSS. (GH#283) Riley X. Brady

New Features

- Metrics pearson_r_eff_p_value and spearman_r_eff_p_value account for autocorrelation in computing p values. (GH#283) Riley X. Brady
- Metric effective_sample_size computes number of independent samples between two time series being correlated. (GH#283) Riley X. Brady
- Added keywords for metrics: (GH#283) Riley X. Brady
 - 'pval' for pearson_r_p_value
 - ['n_eff', 'eff_n'] for effective_sample_size
 - ['p_pval_eff', 'pvalue_eff', 'pval_eff'] for pearson_r_eff_p_value
 - ['spvalue', 'spval'] for spearman_r_p_value
 - ['s_pval_eff', 'spvalue_eff', 'spval_eff'] for spearman_r_eff_p_value
 - 'nev' for nmse

Internals/Minor Fixes

- climpred now requires xarray version 0.14.1 so that the drop_vars () keyword used in our package does not throw an error. (GH#276) Riley X. Brady
- Update to xskillscore version 0.0.10 to fix errors in weighted metrics with pairwise NaNs. (GH#283) Riley X. Brady
- doc8 added to pre-commit to have consistent formatting on .rst files. (GH#283) Riley X. Brady
- Remove proper attribute on Metric class since it isn't used anywhere. (GH#283) Riley X. Brady
- Add testing for effective p values. (GH#283) Riley X. Brady
- Add testing for whether metric aliases are repeated/overwrite each other. (GH#283) Riley X. Brady
- ppp changed to msess, but keywords allow for ppp and msss still. (GH#283) Riley X. Brady

Documentation

- Expansion of metrics documentation with much more detail on how metrics are computed, their keywords, references, min/max/perfect scores, etc. (GH#283) Riley X. Brady
- Update terminology page with more information on metrics terminology. (GH#283) Riley X. Brady

2.12.3 climpred v1.2.0 (2019-12-17)

Depreciated

• Abbreviation pval depreciated. Use p_pval for pearson_r_p_value instead. (GH#264) Aaron Spring.

New Features

- Users can now pass a custom metric or comparison to compute functions. (GH#268) Aaron Spring.
 - See user-defined-metrics and user-defined-comparisons.
- New deterministic metrics (see metrics). (GH#264) Aaron Spring.
 - Spearman ranked correlation (spearman_r)
 - Spearman ranked correlation p-value (spearman_r_p_value)
 - Mean Absolute Deviation (mad)
 - Mean Absolute Percent Error (mape)
 - Symmetric Mean Absolute Percent Error (smape)
- Users can now apply arbitrary xarray methods to <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code>. (GH#243) Riley X. Brady.
 - See the Prediction Ensemble objects demo page.
- Add "getter" methods to <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code> to retrieve <code>xarray</code> datasets from the objects. (GH#243) Riley X. Brady.

```
>>> hind = climpred.tutorial.load_dataset('CESM-DP-SST')
>>> ref = climpred.tutorial.load_dataset('ERSST')
>>> hindcast = climpred.HindcastEnsemble(hind)
>>> hindcast = hindcast.add_reference(ref, 'ERSST')
>>> print (hindcast)
<cli>climpred.HindcastEnsemble>
Initialized Ensemble:
            (init, lead, member) float64 ...
ERSST:
           (time) float32 ...
   SST
Uninitialized:
   None
>>> print (hindcast.get_initialized())
<xarray.Dataset>
Dimensions: (init: 64, lead: 10, member: 10)
Coordinates:
         (lead) int32 1 2 3 4 5 6 7 8 9 10
* lead
* member (member) int32 1 2 3 4 5 6 7 8 9 10
         (init) float32 1954.0 1955.0 1956.0 1957.0 ... 2015.0 2016.0
* init
<u>→</u>2017.0
Data variables:
            (init, lead, member) float64 ...
>>> print (hindcast.get_reference('ERSST'))
<xarray.Dataset>
Dimensions: (time: 61)
Coordinates:
        (time) int64 1955 1956 1957 1958 1959 ... 2011 2012 2013 2014
* time
→2015
Data variables:
   SST (time) float32 ...
```

- metric_kwargs can be passed to Metric. (GH#264) Aaron Spring.
 - See metric_kwargs under metrics.

Bug Fixes

- compute_metric() doesn't drop coordinates from the initialized hindcast ensemble anymore. (GH#258) Aaron Spring.
- Metric uacc does not crash when ppp negative anymore. (GH#264) Aaron Spring.
- Update xskillscore to version 0.0.9 to fix all-NaN issue with pearson_r and pearson_r_p_value when there's missing data. (GH#269) Riley X. Brady.

Internals/Minor Fixes

- Rewrote varweighted_mean_period() based on xrft. Changed time_dim to dim. Function no longer drops coordinates. (GH#258) Aaron Spring
- Add dim='time' in dpp(). (GH#258) Aaron Spring
- Comparisons m2m, m2e rewritten to not stack dims into supervector because this is now done in xskillscore. (GH#264) Aaron Spring
- Add tgdm progress bar to bootstrap compute (). (GH#244) Aaron Spring

- Remove inplace behavior for <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code>. (GH#243) Riley X. Brady
 - See demo page on prediction ensemble objects
- Added tests for chunking with dask. (GH#258) Aaron Spring
- Fix test issues with esmpy 8.0 by forcing esmpy 7.1 (GH#269). Riley X. Brady
- Rewrote metrics and comparisons as classes to accommodate custom metrics and comparisons. (GH#268)
 Aaron Spring
 - See user-defined-metrics and user-defined-comparisons.

Documentation

- Add examples notebook for temporal and spatial smoothing. (GH#244) Aaron Spring
- Add documentation for computing a metric over a specified dimension. (GH#244) Aaron Spring
- Update API to be more organized with individual function/class pages. (GH#243) Riley X. Brady.
- Add page describing the <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code> objects more clearly. (GH#243) Riley X. Brady
- Add page for publications and helpful links. (GH#270) Riley X. Brady.

2.12.4 climpred v1.1.0 (2019-09-23)

Features

- Write information about skill computation to netcdf attributes(GH#213) Aaron Spring
- Temporal and spatial smoothing module (GH#224) Aaron Spring
- Add metrics brier_score, threshold_brier_score and crpss_es (GH#232) Aaron Spring
- Allow compute_hindcast and compute_perfect_model to specify which dimension dim to calculate metric over (GH#232) Aaron Spring

Bug Fixes

• Correct implementation of probabilistic metrics from *xskillscore* in *compute_perfect_model*, *boot-strap_perfect_model*, *compute_hindcast* and *bootstrap_hindcast*, now requires xskillscore>=0.05 (GH#232) Aaron Spring

Internals/Minor Fixes

- Rename .stats.DPP to dpp (GH#232) Aaron Spring
- Add matplotlib as a main dependency so that a direct pip installation works (GH#211) Riley X. Brady.
- climpred is now installable from conda-forge (GH#212) Riley X. Brady.
- Fix erroneous descriptions of sample datasets (GH#226) Riley X. Brady.
- Benchmarking time and peak memory of compute functions with asv (GH#231) Aaron Spring

Documentation

• Add scope of package to docs for clarity for users and developers. (GH#235) Riley X. Brady.

2.12.5 climpred v1.0.1 (2019-07-04)

Bug Fixes

- Accomodate for lead-zero within the lead dimension (GH#196) Riley X. Brady.
- Fix issue with adding uninitialized ensemble to HindcastEnsemble object (GH#199) Riley X. Brady.
- Allow max_dof keyword to be passed to compute_metric and compute_persistence for HindcastEnsemble (GH#199) Riley X. Brady.

Internals/Minor Fixes

- Force xskillscore version 0.0.4 or higher to avoid ImportError (GH#204) Riley X. Brady.
- Change max_dfs keyword to max_dof (GH#199) Riley X. Brady.
- Add testing for HindcastEnsemble and PerfectModelEnsemble (GH#199) Riley X. Brady

2.12.6 climpred v1.0.0 (2019-07-03)

climpred v1.0.0 represents the first stable release of the package. It includes <code>HindcastEnsemble</code> and <code>PerfectModelEnsemble</code> objects to perform analysis with. It offers a suite of deterministic and probabilistic metrics that are optimized to be run on single time series or grids of data (e.g., lat, lon, and depth). Currently, <code>climpred</code> only supports annual forecasts.

Features

- Bootstrap prediction skill based on resampling with replacement consistently in ReferenceEnsemble and PerfectModelEnsemble. (GH#128) Aaron Spring
- Consistent bootstrap function for climpred.stats functions via bootstrap_func wrapper. (GH#167)
 Aaron Spring
- many more metrics: _msss_murphy, _less and probabilistic _crps, _crpss (GH#128) Aaron Spring

Bug Fixes

- compute_uninitialized now trims input data to the same time window. (GH#193) Riley X. Brady
- rm_poly now properly interpolates/fills NaNs. (GH#192) Riley X. Brady

Internals/Minor Fixes

- The climpred version can be printed. (GH#195) Riley X. Brady
- Constants are made elegant and pushed to a separate module. (GH#184) Andrew Huang
- Checks are consolidated to their own module. (GH#173) Andrew Huang

Documentation

• Documentation built extensively in multiple PRs.

2.12.7 climpred v0.3 (2019-04-27)

climpred v0.3 really represents the entire development phase leading up to the version 1 release. This was done in collaboration between Riley X. Brady, Aaron Spring, and Andrew Huang. Future releases will have less additions.

Features

- Introduces object-oriented system to climpred, with classes ReferenceEnsemble and PerfectModelEnsemble. (GH#86) Riley X. Brady
- Expands bootstrapping module for perfect-module configurations. (GH#78, GH#87) Aaron Spring
- Adds functions for computing Relative Entropy (GH#73) Aaron Spring
- Sets more intelligible dimension expectations for climpred (GH#98, GH#105) Riley X. Brady and Aaron Spring:
 - init: initialization dates for the prediction ensemble
 - lead: retrospective forecasts from prediction ensemble; returned dimension for prediction calculations
 - time: time dimension for control runs, references, etc.
 - member: ensemble member dimension.
- Updates open_dataset to display available dataset names when no argument is passed. (GH#123) Riley X.
 Brady
- Change ReferenceEnsemble to HindcastEnsemble. (GH#124) Riley X. Brady
- Add probabilistic metrics to climpred. (GH#128) Aaron Spring
- Consolidate separate perfect-model and hindcast functions into singular functions (GH#128) Aaron Spring
- Add option to pass proxy through to open dataset for firewalled networks. (GH#138) Riley X. Brady

Bug Fixes

- xr_rm_poly can now operate on Datasets and with multiple variables. It also interpolates across NaNs in time series. (GH#94) Andrew Huang
- Travis CI, treon, and pytest all run for automated testing of new features. (GH#98, GH#105, GH#106) Riley X. Brady and Aaron Spring
- Clean up check_xarray decorators and make sure that they work. (GH#142) Andrew Huang
- Ensures that help() returns proper docstring even with decorators. (GH#149) Andrew Huang
- Fixes bootstrap so p values are correct. (GH#170) Aaron Spring

Internals/Minor Fixes

- Adds unit testing for all perfect-model comparisons. (GH#107) Aaron Spring
- Updates CESM-LE uninitialized ensemble sample data to have 34 members. (GH#113) Riley X. Brady
- Adds MPI-ESM hindcast, historical, and assimilation sample data. (GH#119) Aaron Spring
- Replaces check_xarray with a decorator for checking that input arguments are xarray objects. (GH#120)
 Andrew Huang
- Add custom exceptions for clearer error reporting. (GH#139) Riley X. Brady
- Remove "xr" prefix from stats module. (GH#144) Riley X. Brady
- Add codecoverage for testing. (GH#152) Riley X. Brady
- Update exception messages for more pretty error reporting. (GH#156) Andrew Huang
- Add pre-commit and flake8/black check in CI. (GH#163) Riley X. Brady
- Change loadutils module to tutorial and open_dataset to load_dataset. (GH#164) Riley X. Brady
- Remove predictability horizon function to revisit for v2. (GH#165) Riley X. Brady
- Increase code coverage through more testing. (GH#167) Aaron Spring
- Consolidates checks and constants into modules. (GH#173) Andrew Huang

2.12.8 climpred v0.2 (2019-01-11)

Name changed to climpred, developed enough for basic decadal prediction tasks on a perfect-model ensemble and reference-based ensemble.

2.12.9 climpred v0.1 (2018-12-20)

Collaboration between Riley Brady and Aaron Spring begins.

2.13 Helpful Links

We hope to curate in the climpred documentation a comprehensive report of terminology, best practices, analysis methods, etc. in the prediction community. Here we suggest other resources for initialized prediction of the Earth system to round out the information provided in our documentation.

2.13.1 Forecast Verification

• CAWCR Forecast Verification Overview: A nice overview of forecast verification, including a suite of metrics and their derivation.

2.14 Publications Using climpred

Below is a list of publications that have made use of climpred in their analysis. You can nod to climpred, e.g., in your acknowledgements section to help build the community. The main developers of the package intend to release a manuscript documenting climpred in 2020 with a citable DOI, so this can be referenced in the future.

Feel free to open a Pull Request to add your publication to the list!

2.14.1 2019

Brady, R. X., Lovenduski, N. S., Yeager, S. G., Long, M. C., & Lindsay, K. (2019, October 10). Skillful multiyear predictions of ocean acidification in the California Current System. https://doi.org/10.31223/osf.io/3m2h7

2.15 Contribution Guide

Contributions are highly welcomed and appreciated. Every little help counts, so do not hesitate! You can make a high impact on climpred just by using it and reporting issues.

The following sections cover some general guidelines regarding development in climpred for maintainers and contributors. Nothing here is set in stone and can't be changed. Feel free to suggest improvements or changes in the workflow.

Contribution links

- Contribution Guide
 - Feature requests and feedback
 - Report bugs
 - Fix bugs
 - Write documentation
 - Preparing Pull Requests

2.15.1 Feature requests and feedback

We are eager to hear about your requests for new features and any suggestions about the API, infrastructure, and so on. Feel free to submit these as issues with the label "feature request."

Please make sure to explain in detail how the feature should work and keep the scope as narrow as possible. This will make it easier to implement in small PRs.

2.15.2 Report bugs

Report bugs for climpred in the issue tracker with the label "bug".

If you are reporting a bug, please include:

• Your operating system name and version.

- Any details about your local setup that might be helpful in troubleshooting, specifically the Python interpreter version, installed libraries, and climpred version.
- Detailed steps to reproduce the bug.

If you can write a demonstration test that currently fails but should passm that is a very useful commit to make as well, even if you cannot fix the bug itself.

2.15.3 Fix bugs

Look through the GitHub issues for bugs.

Talk to developers to find out how you can fix specific bugs.

2.15.4 Write documentation

climpred could always use more documentation. What exactly is needed?

- More complementary documentation. Have you perhaps found something unclear?
- Docstrings. There can never be too many of them.
- Example notebooks with different Earth System Models, lead times, etc. they're all very appreciated.

You can also edit documentation files directly in the GitHub web interface, without using a local copy. This can be convenient for small fixes.

Our documentation is written in reStructuredText. You can follow our conventions in already written documents. Some helpful guides are located here and here.

Note: Build the documentation locally with the following command:

```
$ conda env update -f ci/environment-dev-3.6.yml
$ cd docs
$ make html
```

The built documentation should be available in the docs/build/.

If you need to add new functions to the API, run sphinx-autogen -o api api.rst from the docs/source directory and add the functions to api.rst.

2.15.5 Preparing Pull Requests

- 1. Fork the climpred GitHub repository. It's fine to use climpred as your fork repository name because it will live under your user.
- 2. Clone your fork locally using git, connect your repository to the upstream (main project), and create a branch:

```
$ git clone git@github.com:YOUR_GITHUB_USERNAME/climpred.git
$ cd climpred
$ git remote add upstream git@github.com:bradyrx/climpred.git
# now, to fix a bug or add feature create your own branch off "master":
```

(continues on next page)

(continued from previous page)

```
$ git checkout -b your-bugfix-feature-branch-name master
```

If you need some help with Git, follow this quick start guide: https://git.wiki.kernel.org/index.php/QuickStart

3. Install dependencies into a new conda environment:

```
$ conda env update -f ci/environment-dev-3.7.yml
$ conda activate climpred-dev
```

4. Make an editable install of climpred by running:

```
$ pip install -e .
```

5. Install pre-commit and its hook on the climpred repo:

```
$ pip install --user pre-commit
$ pre-commit install
```

Afterwards pre-commit will run whenever you commit.

https://pre-commit.com/ is a framework for managing and maintaining multi-language pre-commit hooks to ensure code-style and code formatting is consistent.

Now you have an environment called climpred-dev that you can work in. You'll need to make sure to activate that environment next time you want to use it after closing the terminal or your system.

You can now edit your local working copy and run/add tests as necessary. Please follow PEP-8 for naming. When committing, pre-commit will modify the files as needed, or will generally be quite clear about what you need to do to pass the commit test.

6. Break your edits up into reasonably sized commits.

\$ git commit -a -m "<commit message>" \$ git push -u

7. Run all the tests

Now running tests is as simple as issuing this command:

```
$ coverage run --source climpred -m py.test
```

This command will run tests via the "pytest" tool against Python 3.6.

- 8. Create a new changelog entry in CHANGELOG.rst:
 - The entry should be entered as:

```
<description>(:pr:`#<pull request number>`)`<author's names>`_
```

where <description> is the description of the PR related to the change and <pull request number> is the pull request number and <author's names> are your first and last names.

- Add yourself to list of authors at the end of CHANGELOG.rst file if not there yet, in alphabetical order.
- 1. Add yourself to the *contributors* https://climpred.readthedocs.io/en/latest/contributors.html list via docs/source/contributors.rst.
- 1. Finally, submit a pull request through the GitHub website using this data:

```
head-fork: YOUR_GITHUB_USERNAME/climpred compare: your-branch-name base-fork: bradyrx/climpred base: master
```

Note that you can create the Pull Request while you're working on this. The PR will update as you add more commits. climpred developers and contributors can then review your code and offer suggestions.

2.16 Release Procedure

We follow semantic versioning, e.g., v1.0.0. A major version causes incompatible API changes, a minor version adds functionality, and a patch covers bug fixes.

- 1. Create a new branch release-vX.x.x with the version for the release.
- Update CHANGELOG.rst
- Make sure all new changes, features are reflected in the documentation.
- 1. Open a new pull request for this branch targeting *master*
- 2. After all tests pass and the PR has been approved, merge the PR into master
- 3. Tag a release and push to github:

```
$ git tag -a v1.0.0 -m "Version 1.0.0"
$ git push origin master --tags
```

4. Build and publish release on PyPI:

```
$ git clean -xfd # remove any files not checked into git
$ python setup.py sdist bdist_wheel --universal # build package
$ twine upload dist/* # register and push to pypi
```

5. Update the stable branch (used by ReadTheDocs):

```
$ git checkout stable
$ git rebase master
$ git push -f origin stable
$ git checkout master
```

- 6. Go to https://readthedocs.org and add the new version to "Active Versions" under the version tab. Force-build "stable" if it isn't already building.
- 7. Update climpred conda-forge feedstock
 - · Fork climpred-feedstock repository
 - Clone this fork and edit recipe:

```
$ git clone git@github.com:username/climpred-feedstock.git
$ cd climpred-feedstock
$ cd recipe
$ # edit meta.yaml
```

- Update version
- Get sha256 from pypi.org for climpred

- Check that requirements.txt from the main climpred repo is accounted for in meta.yaml from the feedstock.
- Fill in the rest of information as described here
- Commit and submit a PR

2.17 Contributors

2.17.1 Core Developers

- Riley X. Brady (github)
- Aaron Spring (github)

2.17.2 Contributors

- Andrew Huang (github)
- Kathy Pegion (github)

For a list of all the contributions, see the github contribution graph.

2.17. Contributors

Bibliography

- [Jolliffe2011] Ian T. Jolliffe and David B. Stephenson. Forecast Verification: A Practitioner's Guide in Atmospheric Science. John Wiley & Sons, Ltd, Chichester, UK, December 2011. ISBN 978-1-119-96000-3 978-0-470-66071-3. URL: http://doi.wiley.com/10.1002/9781119960003.
- [Murphy1988] Allan H. Murphy. Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient. Monthly Weather Review, 116(12):2417–2424, December 1988. https://doi.org/10/fc7mxd.
- [Boer2016] Boer, G. J., D. M. Smith, C. Cassou, F. Doblas-Reyes, G. Danabasoglu, B. Kirtman, Y. Kushnir, et al. "The Decadal Climate Prediction Project (DCPP) Contribution to CMIP6." Geosci. Model Dev. 9, no. 10 (October 25, 2016): 3751–77. https://doi.org/10/f89qdf.
- [Bushuk2018] Mitchell Bushuk, Rym Msadek, Michael Winton, Gabriel Vecchi, Xiaosong Yang, Anthony Rosati, and Rich Gudgel. Regional Arctic sea-ice prediction: potential versus operational seasonal forecast skill. Climate Dynamics, June 2018. https://doi.org/10/gd7hfq.
- [Griffies 1997] S. M. Griffies and K. Bryan. A predictability study of simulated North Atlantic multidecadal variability. Climate Dynamics, 13(7-8):459–487, August 1997. https://doi.org/10/ch4kc4.
- [Seferian2018] Roland Séférian, Sarah Berthet, and Matthieu Chevallier. Assessing the Decadal Predictability of Land and Ocean Carbon Uptake. Geophysical Research Letters, March 2018. https://doi.org/10/gdb424.
- [Griffies 1997] Griffies, S. M., and K. Bryan. "A Predictability Study of Simulated North Atlantic Multidecadal Variability." Climate Dynamics 13, no. 7–8 (August 1, 1997): 459–87. https://doi.org/10/ch4kc4
- [Boer2016] Boer, G. J., Smith, D. M., Cassou, C., Doblas-Reyes, F., Danabasoglu, G., Kirtman, B., Kushnir, Y., Kimoto, M., Meehl, G. A., Msadek, R., Mueller, W. A., Taylor, K. E., Zwiers, F., Rixen, M., Ruprich-Robert, Y., and Eade, R.: The Decadal Climate Prediction Project (DCPP) contribution to CMIP6, Geosci. Model Dev., 9, 3751-3777, https://doi.org/10.5194/gmd-9-3751-2016, 2016.
- [Jolliffe2011] Ian T. Jolliffe and David B. Stephenson. Forecast Verification: A Practitioner's Guide in Atmospheric Science. John Wiley & Sons, Ltd, Chichester, UK, December 2011. ISBN 978-1-119-96000-3 978-0-470-66071-3. URL: http://doi.wiley.com/10.1002/9781119960003.
- [Meehl2013] Meehl, G. A., Goddard, L., Boer, G., Burgman, R., Branstator, G., Cassou, C., ... & Karspeck, A. (2014). Decadal climate prediction: an update from the trenches. Bulletin of the American Meteorological Society, 95(2), 243-267. https://doi.org/10.1175/BAMS-D-12-00241.1.
- [Murphy1985] Murphy, Allan H., and Daan, H. "Forecast evaluation." Probability, Statistics, and Decision Making in the Atmospheric Sciences, A. H. Murphy and R. W. Katz, Eds., Westview Press, 379-437. https://doi.org.

- [Murphy1988] Murphy, Allan H. "Skill Scores Based on the Mean Square Error and Their Relationships to the Correlation Coefficient." Monthly Weather Review 116, no. 12 (December 1, 1988): 2417–24. https://doi.org/10/fc7mxd.
- [Pegion2017] Pegion, K., T. Delsole, E. Becker, and T. Cicerone (2019). "Assessing the Fidelity of Predictability Estimates.", Climate Dynamics, 53, 7251–7265 https://doi.org/10.1007/s00382-017-3903-7.
- [Jolliffe2012] Jolliffe, Ian T., and David B. Stephenson, eds. Forecast verification: a practitioner's guide in atmospheric science. John Wiley & Sons, 2012.
- [Yuan2016] Yuan, Xiaojun, et al. "Arctic sea ice seasonal prediction by a linear Markov model." Journal of Climate 29.22 (2016): 8151-8173.

122 Bibliography

Index

Symbols	_spearman_r_p_value() (in module climpred.metrics), 58
init() (climpred.classes.HindcastEnsemble	_std_ratio() (in module climpred.metrics), 70
method), 85, 86	threshold_brier_score() (in module
init() (climpred.classes.PerfectModelEnsemble method), 89, 90	climpred.metrics), 78
init() (climpred.comparisons.Comparison	_uacc() (in module climpred.metrics), 69
method), 102	_unconditional_bias() (in module
init() (climpred.metrics.Metric method), 101	climpred.metrics), 71
_bias_slope() (in module climpred.metrics), 72	
_brier_score() (in module climpred.metrics), 77	A
_conditional_bias() (in module	<pre>add_control() (climpred.classes.PerfectModelEnsemble</pre>
climpred.metrics), 71	method), 91
_crps() (in module climpred.metrics), 74	add_observations()
_crpss() (in module climpred.metrics), 75	(climpred.classes.HindcastEnsemble method),
_crpss_es() (in module climpred.metrics), 76	86
_effective_sample_size() (in module	add_uninitialized()
climpred.metrics), 55	(climpred.classes.HindcastEnsemble method),
<pre>_get_norm_factor() (in module climpred.metrics),</pre>	86
102	autocorr() (in module climpred.stats), 103
_mae() (in module climpred.metrics), 61	В
_mape() (in module climpred.metrics), 67	bootstrap()(climpred.classes.PerfectModelEnsemble
_median_absolute_error() (in module	method), 91
climpred.metrics), 62 _mse() (in module climpred.metrics), 59	bootstrap_compute() (in module
_msess() (in module climpred.metrics), 59 _msess() (in module climpred.metrics), 66	climpred.bootstrap), 94
_msess_murphy() (in module climpred.metrics), 72	bootstrap_hindcast() (in module
_nmae() (in module climpred.metrics), 64	climpred.bootstrap), 95
_nmse() (in module climpred.metrics), 63	bootstrap_perfect_model() (in module
_nrmse() (in module climpred.metrics), 65	climpred.bootstrap), 96
_pearson_r() (in module climpred.metrics), 53	<pre>bootstrap_uninit_pm_ensemble_from_control()</pre>
_pearson_r_eff_p_value() (in module	(in module climpred.bootstrap), 97
climpred.metrics), 56	bootstrap_uninitialized_ensemble() (in
_pearson_r_p_value() (in module	module climpred.bootstrap), 97
climpred.metrics), 54	C
_rmse() (in module climpred.metrics), 60	_
_smape() (in module climpred.metrics), 68	Comparison (class in climpred.comparisons), 102
_spearman_r() (in module climpred.metrics), 57	<pre>compute_hindcast() (in module</pre>
_spearman_r_eff_p_value() (in module	compute_metric() (climpred.classes.PerfectModelEnsemble
climpred.metrics), 58	method), 92

```
module L
compute_perfect_model()
                                   (in
        climpred.prediction), 99
                                                   load_dataset() (in module climpred.tutorial), 106
compute persistence()
        (climpred.classes.HindcastEnsemble method),
                                                   M
                                                   Metric (class in climpred.metrics), 101
compute persistence()
        (climpred.classes.PerfectModelEnsemble
                                                   O
        method), 92
                                                   observations (climpred.classes.HindcastEnsemble
compute_persistence()
                                  (in
                                           module
                                                            attribute), 85, 86
        climpred.prediction), 100
compute_uninitialized()
                                                   Р
        (climpred.classes.HindcastEnsemble method),
                                                   PerfectModelEnsemble (class in climpred.classes),
                                                            89
compute_uninitialized()
        (climpred.classes.Perfect Model Ensemble
                                                   R
        method), 93
                                                   rm_poly() (in module climpred.stats), 105
compute_uninitialized()
                                   (in
                                           module
                                                   rm_trend() (in module climpred.stats), 106
        climpred.prediction), 100
control (climpred.classes.PerfectModelEnsemble at-
                                                   S
        tribute), 89, 90
corr() (in module climpred.stats), 104
                                                    smooth()
                                                                     (climpred.classes.HindcastEnsemble
                                                            method), 89
D
                                                    smooth kws (climpred.classes.HindcastEnsemble at-
                                                            tribute), 89
decorrelation_time() (in module climpred.stats),
                                                   U
dpp () (in module climpred.stats), 105
dpp_threshold() (in module climpred.bootstrap),
                                                   uninitialized (climpred.classes.HindcastEnsemble
        98
                                                            attribute), 85
                                                   uninitialized(climpred.classes.PerfectModelEnsemble
G
                                                            attribute), 90
generate_uninitialized()
                                                   uninitialized (in module climpred.classes), 86, 90
        (climpred.classes.PerfectModelEnsemble
        method), 93
get_control() (climpred.classes.PerfectModelEnsemble_arweighted_mean_period()
                                                                                        (in
                                                                                               module
        method), 91
                                                            climpred.stats), 106
get_initialized()
                                                   varweighted_mean_period_threshold() (in
        (climpred.classes.HindcastEnsemble method),
                                                            module climpred.bootstrap), 98
        87
                                                                     (climpred.classes.HindcastEnsemble
                                                   verify()
get_initialized()
                                                            method), 87
        (climpred.classes.PerfectModelEnsemble
        method), 91
get_observations()
        (climpred.classes.HindcastEnsemble method),
        87
get_uninitialized()
        (climpred.classes.HindcastEnsemble method),
        87
get_uninitialized()
        (climpred.classes.PerfectModelEnsemble
        method), 91
Н
HindcastEnsemble (class in climpred.classes), 85
```

124 Index