

Extreme Value Theory to analyse, validate and improve extreme climate projections



Barbara Casati
Louis Lefaiivre



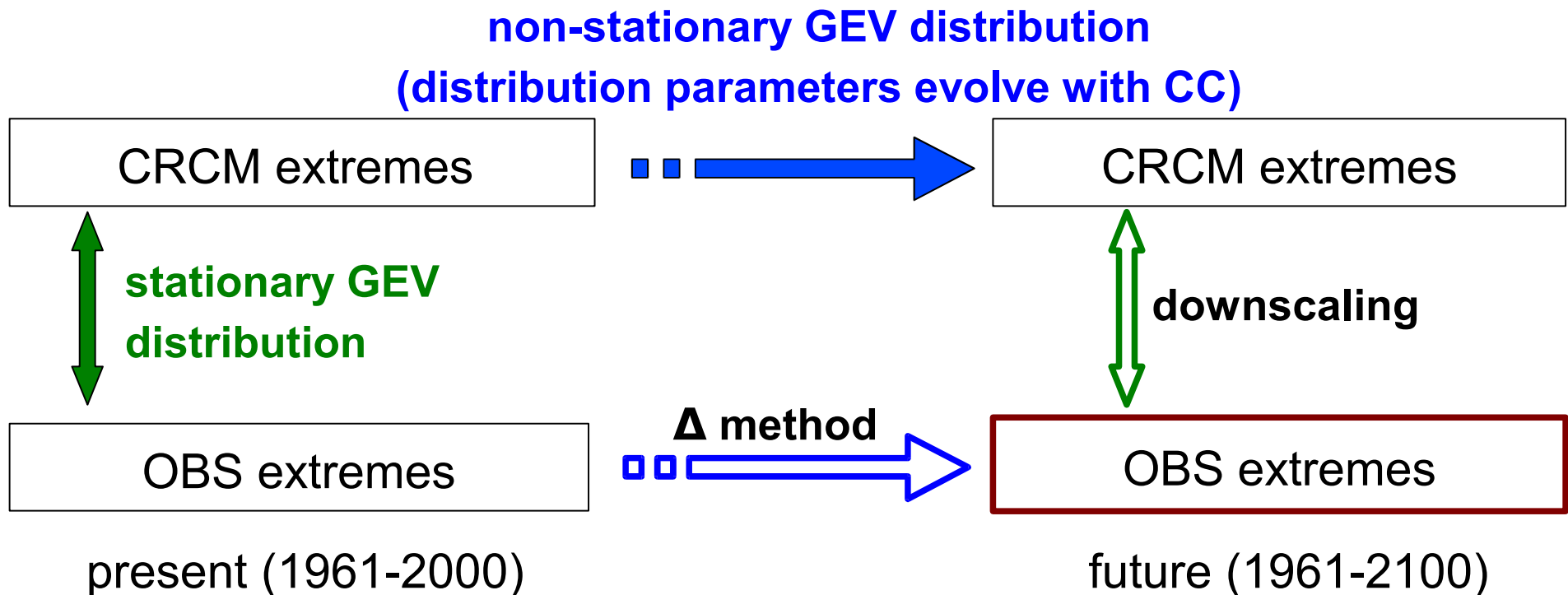
Extremes: events in the tail of the distribution

Extreme Value Theory (EVT): branch of statistics which studies the properties of extreme values and enable to fit them with theoretical distributions

Why EVT? robustness (large values); inference (rare events); modelling (evolution of extremes with CC)

Objective: quantify future extremes in OBS space

1. bias + representativeness: diagnose relation between CRCM and OBS extreme distributions in the present (stationary GEV distributions)
2. evolution: detect trends of the CRCM extreme distributions with climate change (non-stationary GEV distributions)
3. use these relations to estimate future (OBS) extremes



- 12 climatological regions over the AMNO domain, from Plummer et al (2006)

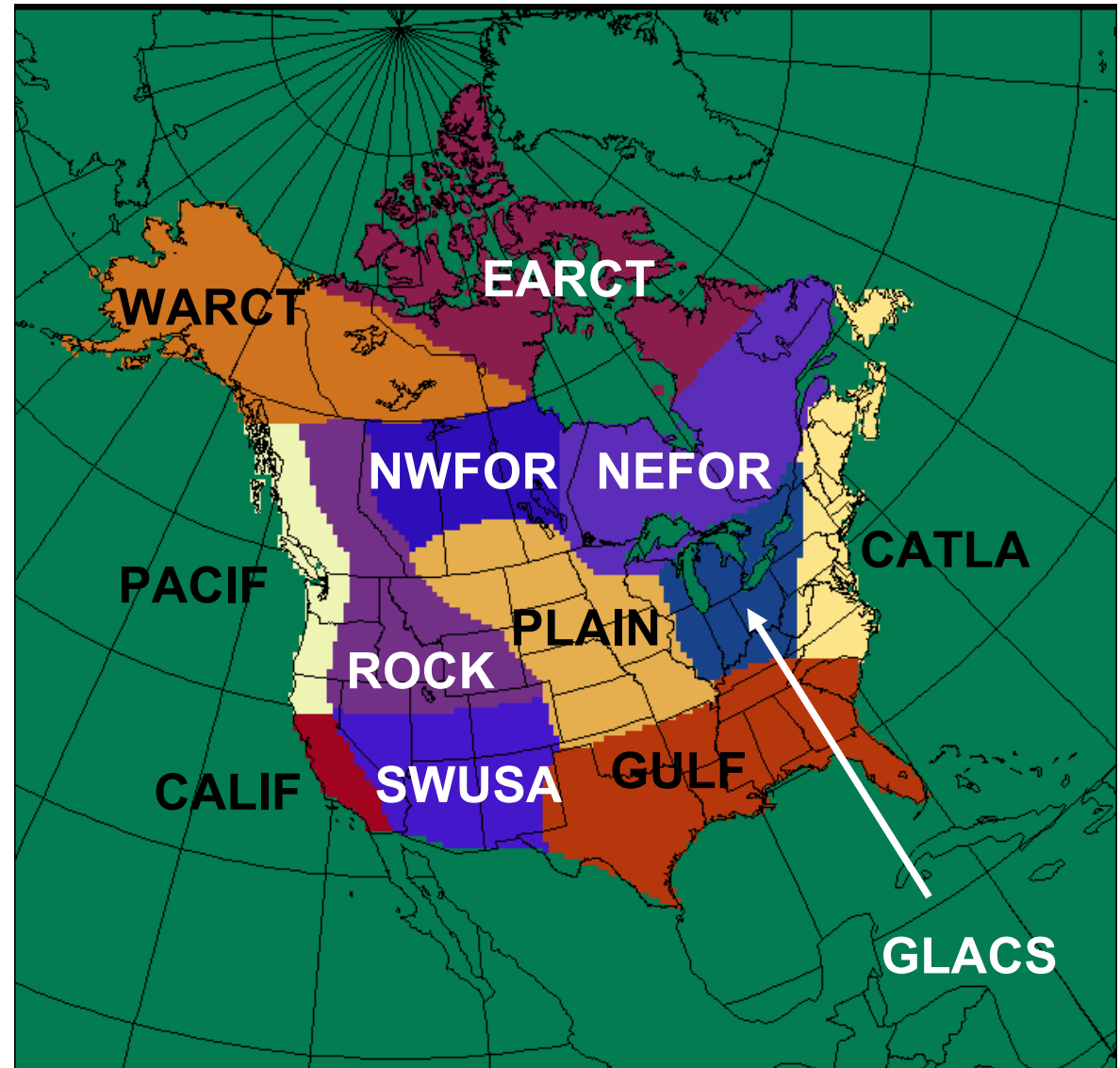
- Daily Tmax and Tmin, 24 hour precipitation accumulations

- GEV distributions of annual extremes

- Ensemble of Canadian Regional Climate Model (CRCM) simulations:
1961-2000 = present
1961-2100 = future

- Observations from Canadian (DAI), US (NCDC) and WMO (Res40) station networks

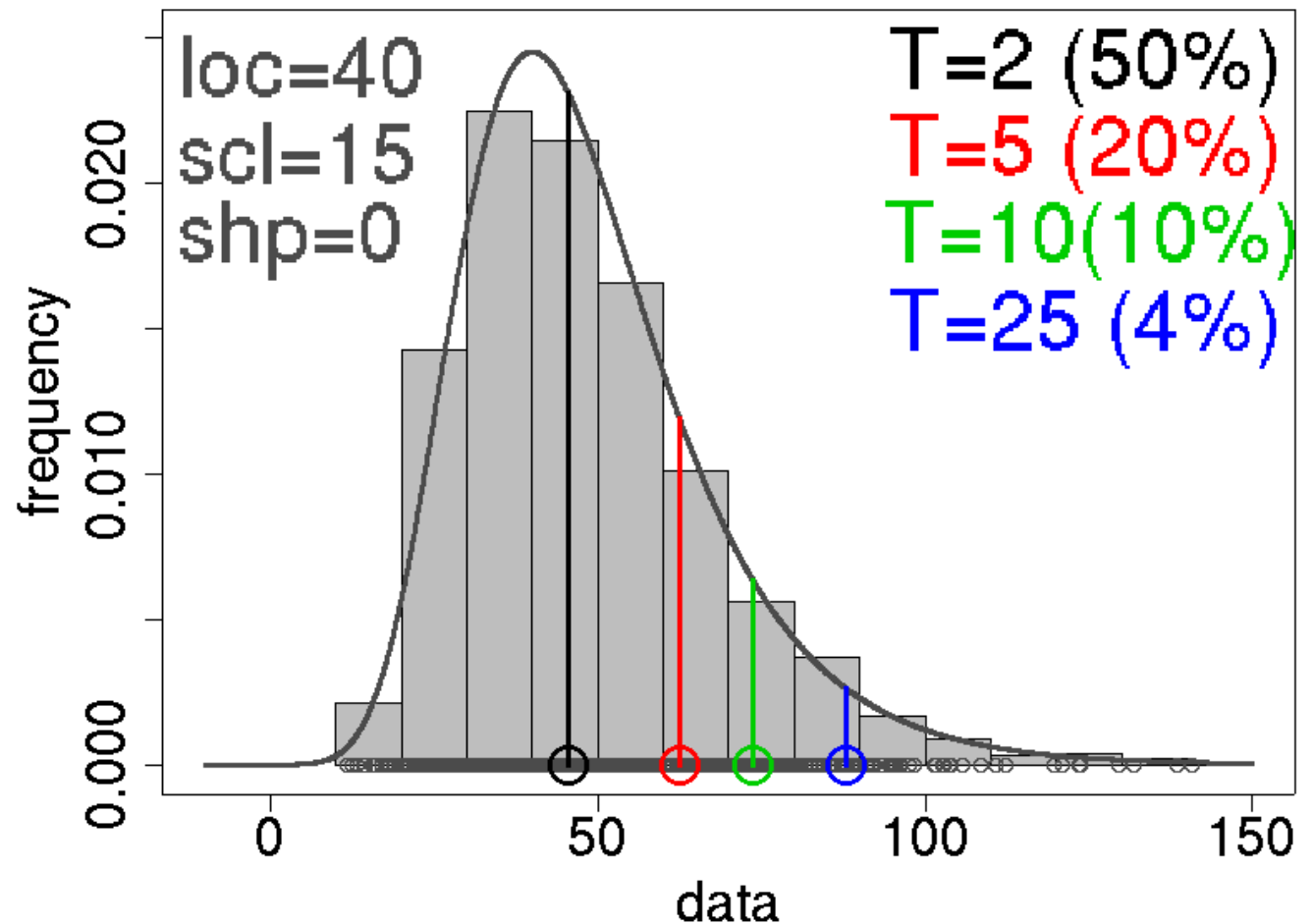
CRCM and OBS data



Block Maxima and GEV distributions

Block maxima
(e.g. max annual
temperature)
are distributed as
a Generalised
Extreme Value
(GEV) distribution
(Coles 2001)

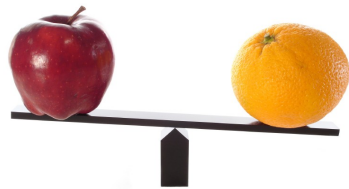
GEV distributions
are characterised by
location (typical value),
scale(spread/variability)
and **shape** (tail values)
parameter



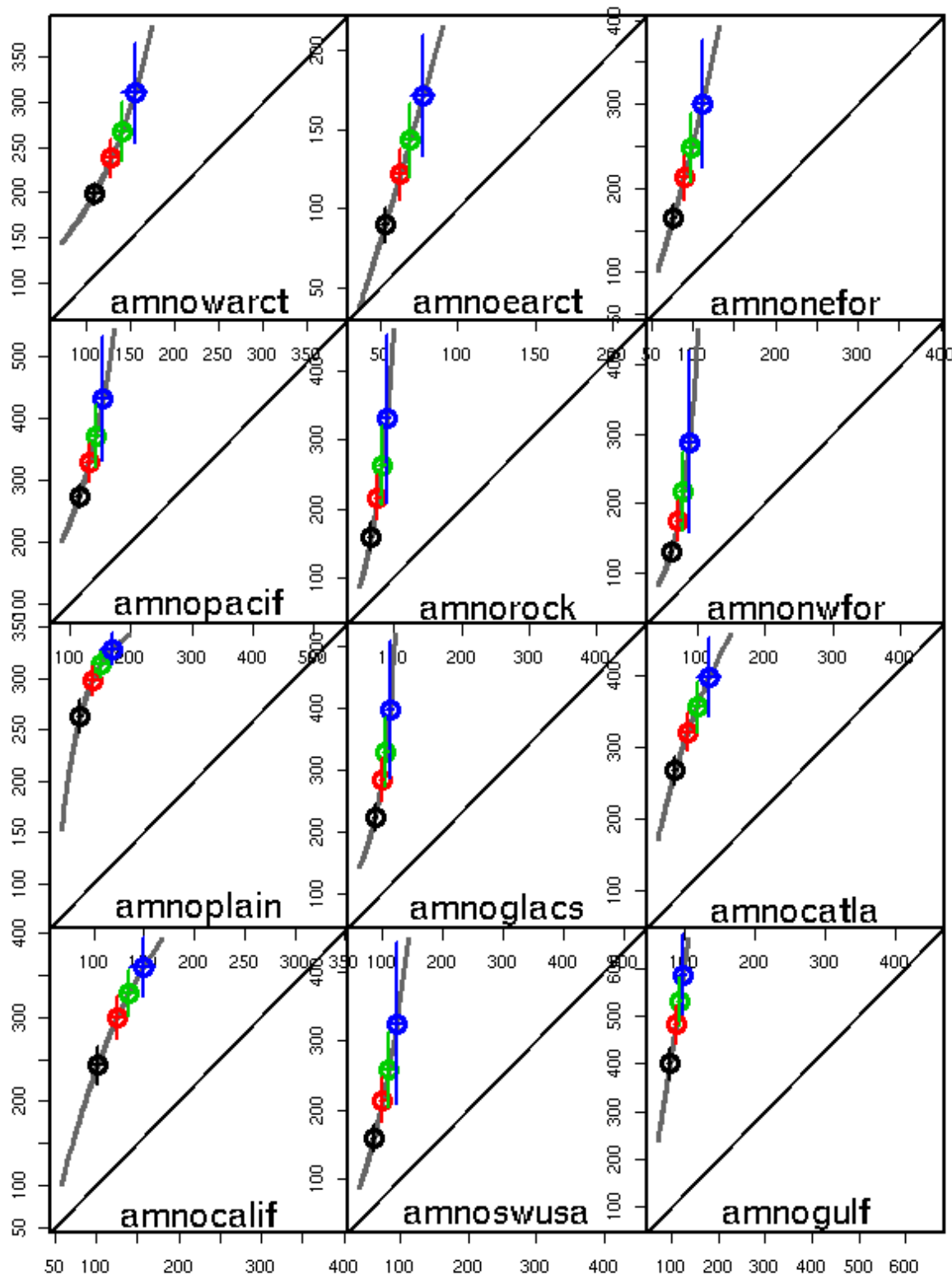
A **return value** with a return period of T years is the extreme event exceeded once every T years (its probability of exceedance is $1/T$)

1. CRCM vs OBS - present climate (1961-2000)

PCPN extremes are systematically underestimated (location, variability and tails)

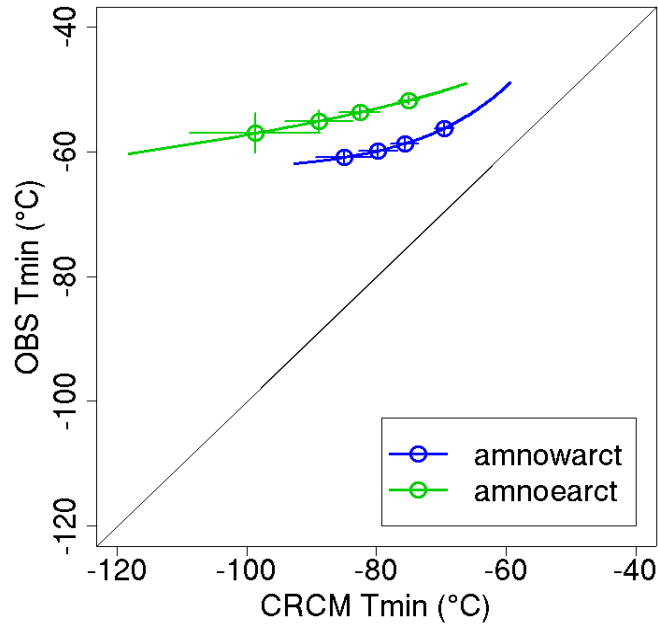


Note: expected result, **representativeness**
 CRCM~45km resolution vs precipitation extremes = small-scale convection.
 Systematic behaviour \Rightarrow downscaling relation



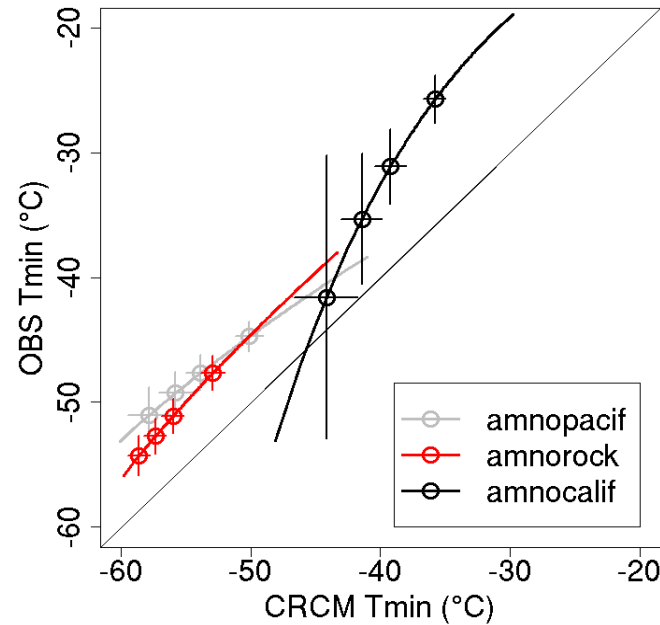
1. CRCM vs OBS - present climate (1961-2000)

annual xtr, GEV distribution qq-plot



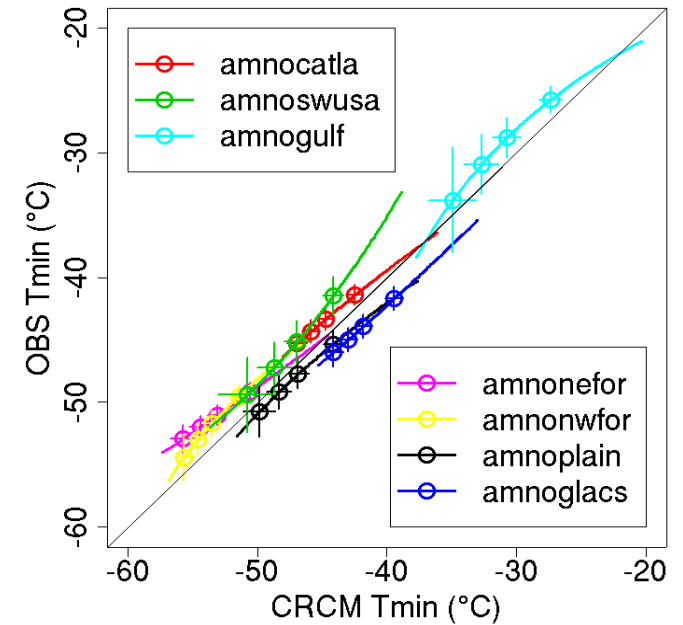
Tmin extremes are un-physically cold in the Arctic (CRCM glacier parametrization)

annual xtr, GEV distribution qq-plot



Tmin extremes exhibit a cold bias in the west

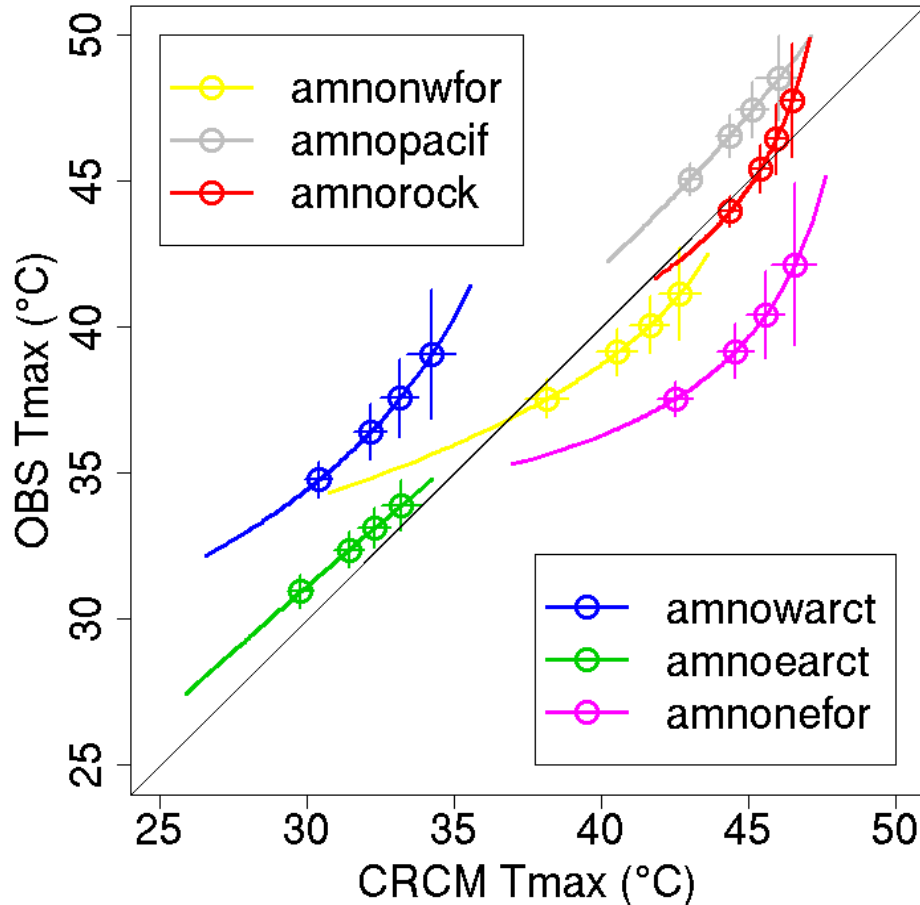
annual xtr, GEV distribution qq-plot



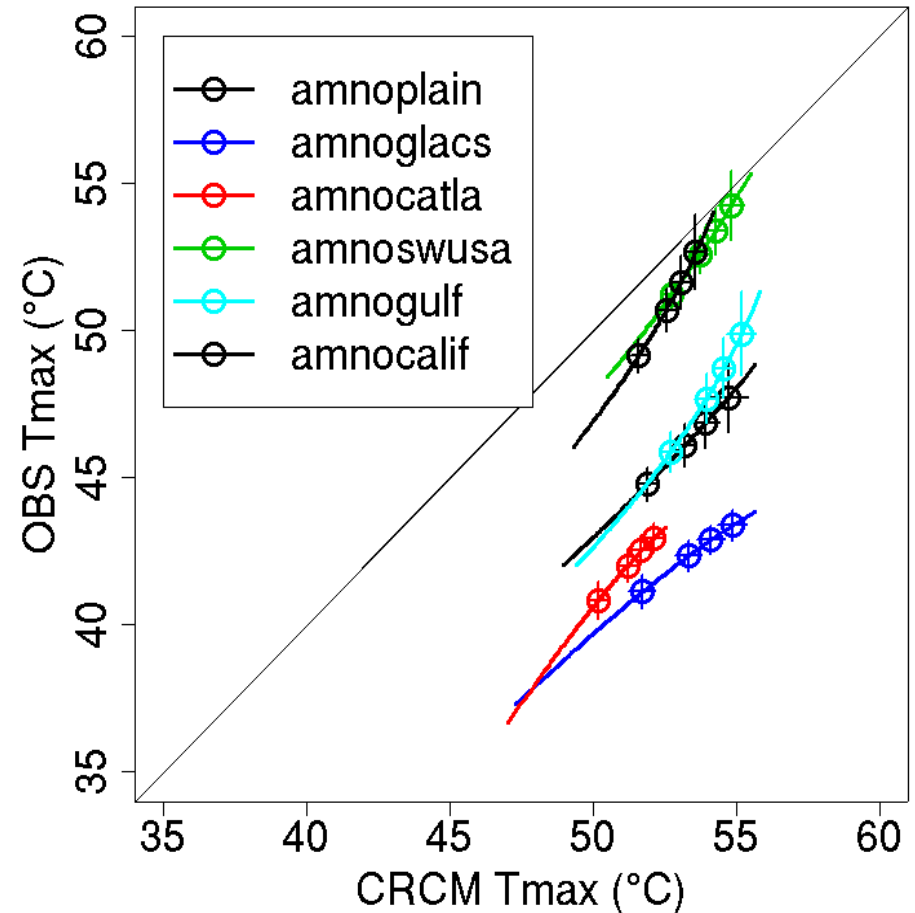
Tmin extremes are well simulated in the centre and east

1. CRCM vs OBS - present climate (1961-2000)

annual xtr, GEV distribution qq-plot



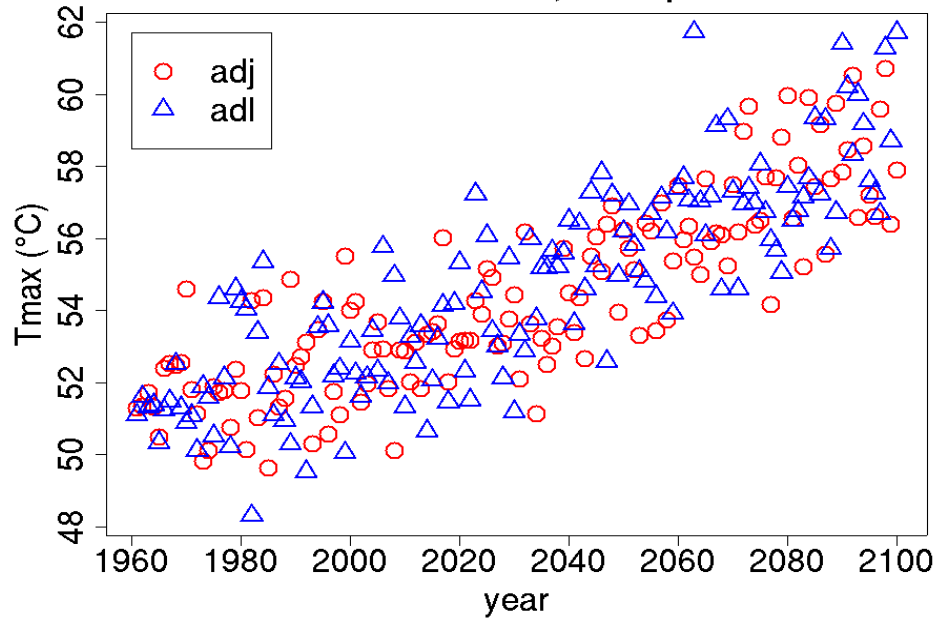
annual xtr, GEV distribution qq-plot



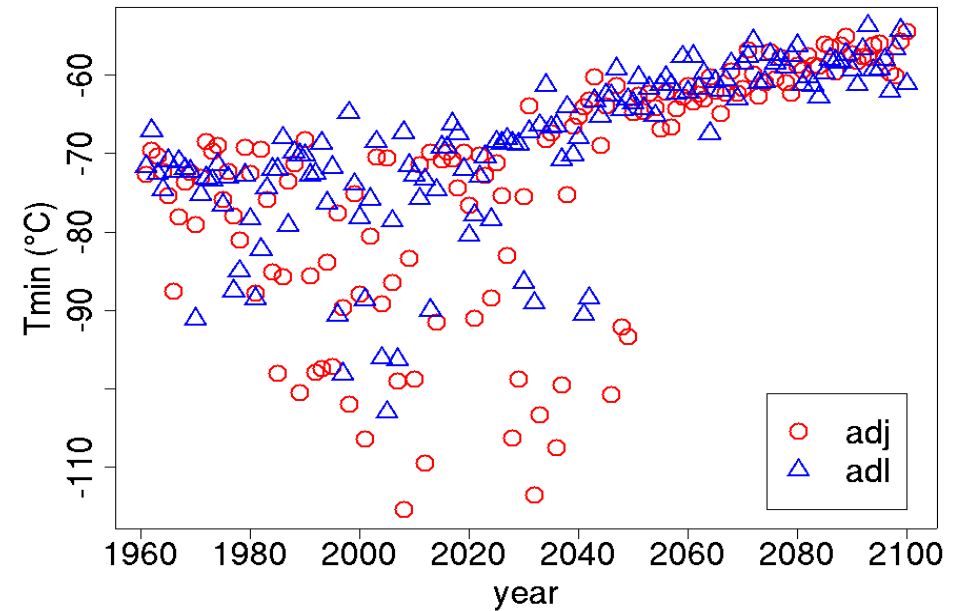
Tmax extremes are cold in the north-west, warm in the south-east

2. CRCM projections of annual extremes (1961-2100)

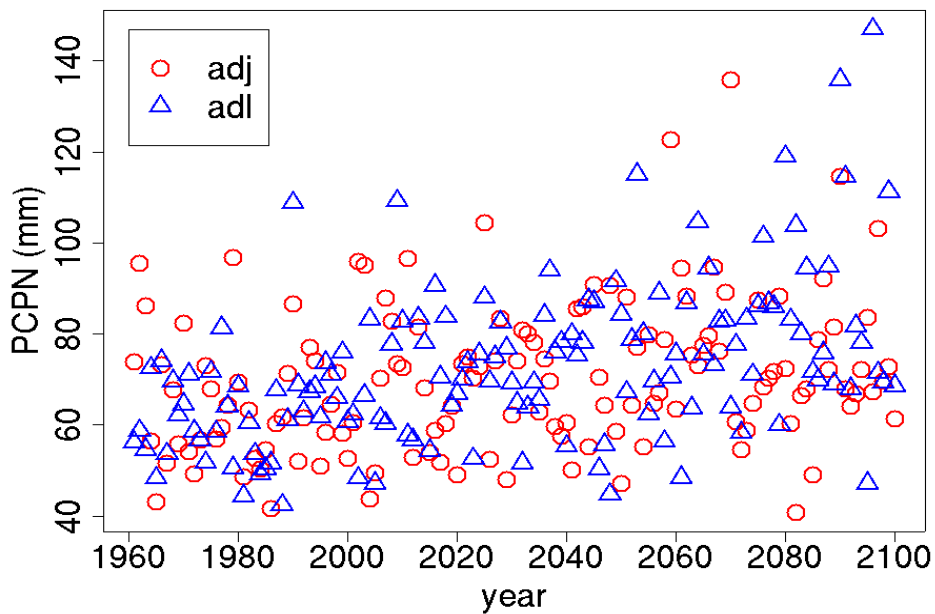
Tmax annual xtr, amnoplain



Tmin annual xtr, amnoearct



PCPN annual xtr, amnonwfor



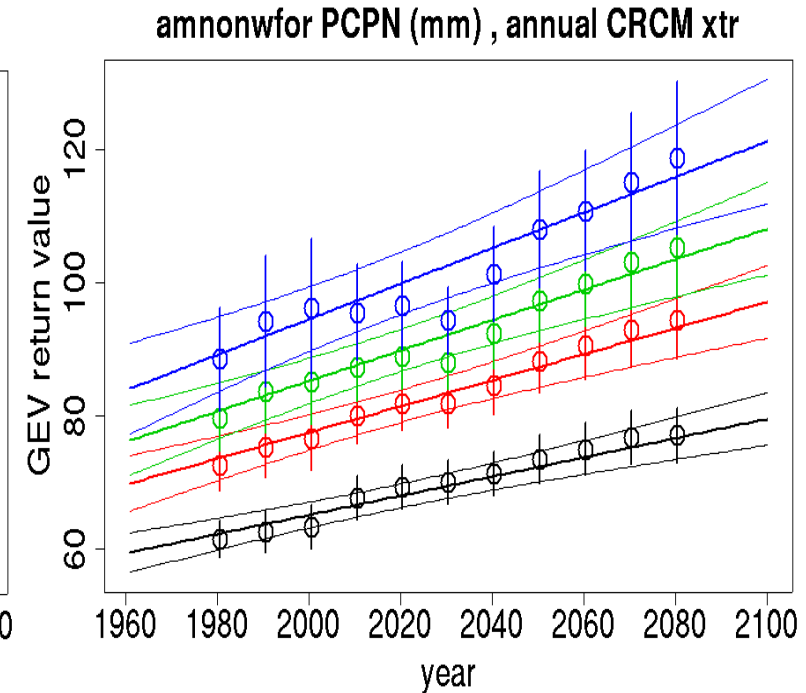
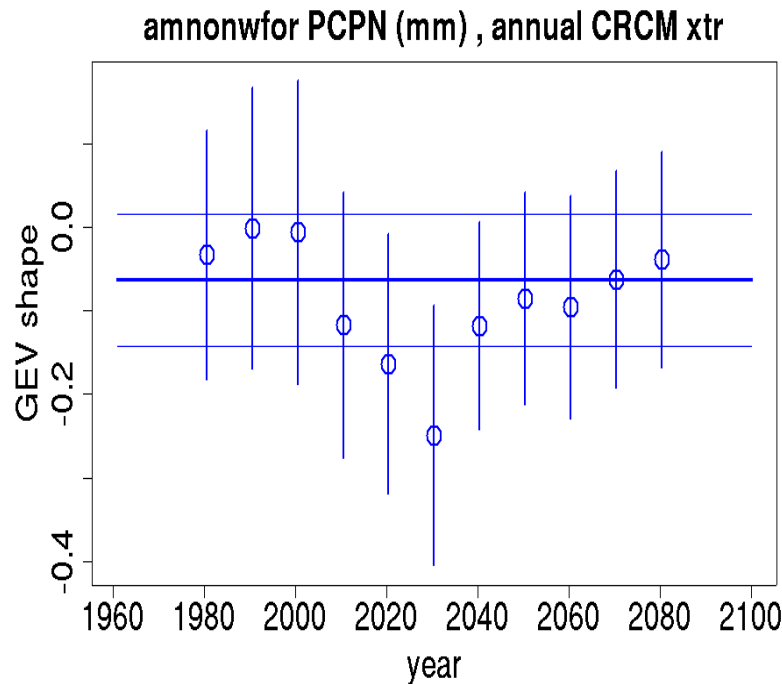
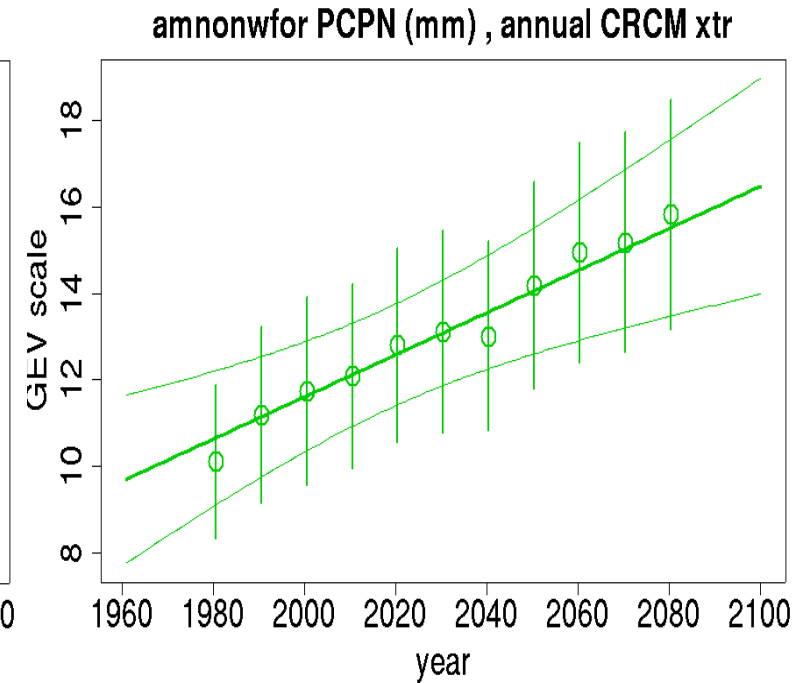
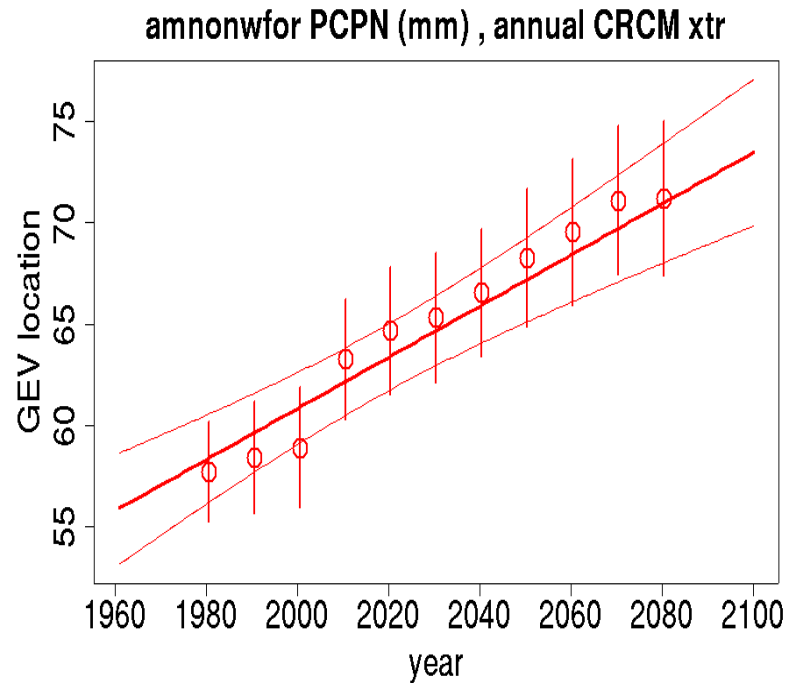
extreme values and their
variability increases

parabolic? linear? logistic?

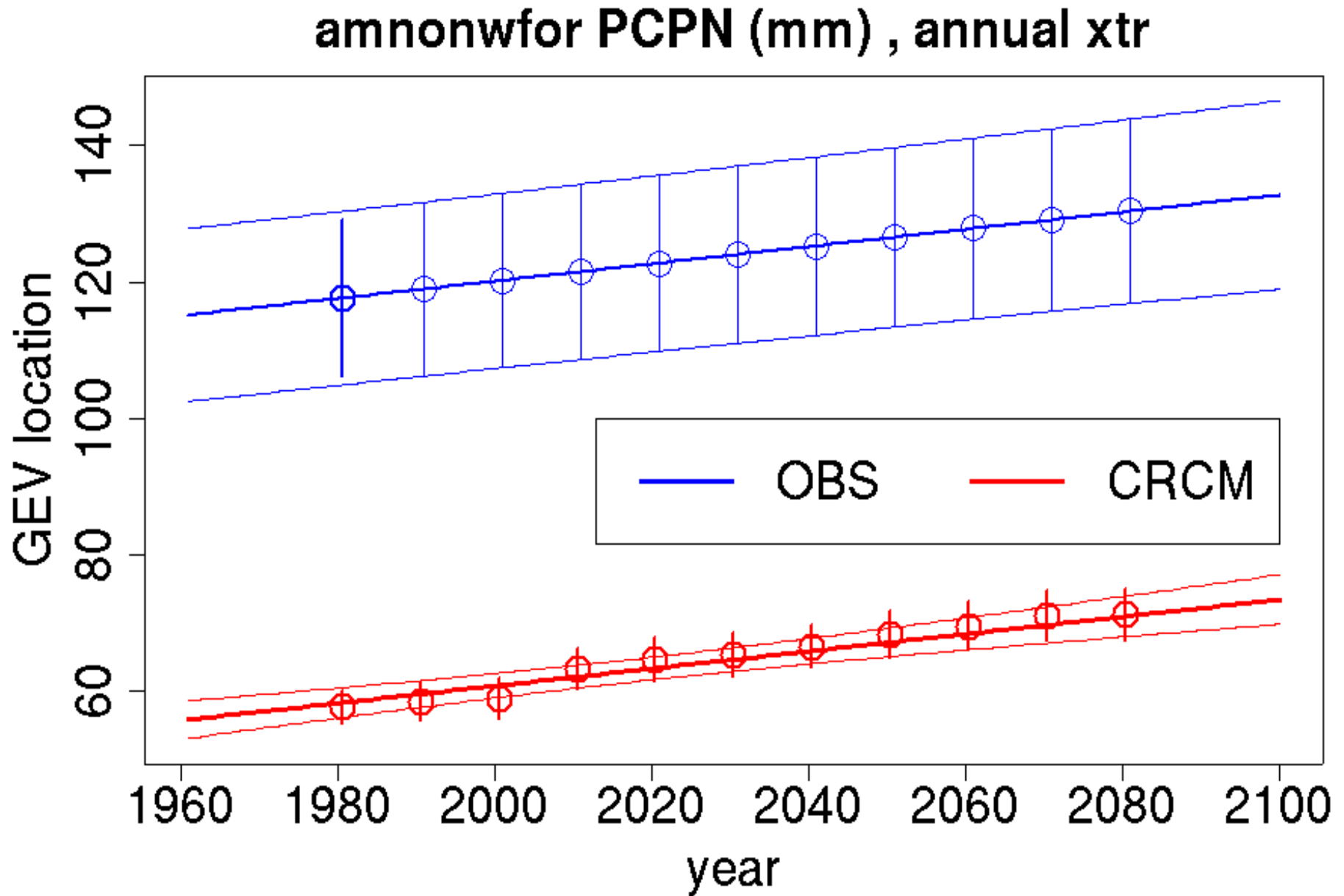
2. CRCM projections of the GEV distributions (1961-2100)

Fit annual xtr with a **non-stationary GEV distribution**: GEV parameters (loc,scl,shp) are allowed to have **linear, parabolic or logistic trend**

Technical Details:
Maximum Likelihood Estimation;
Swartz Bayesian Criterion

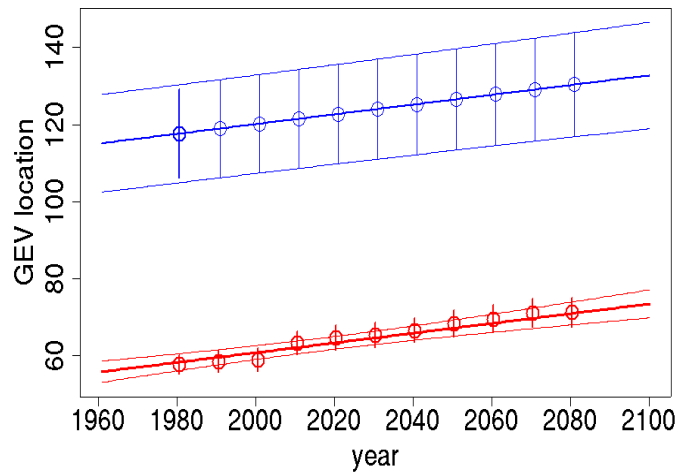


3. Δ method: apply the CRCM trends to the OBS GEV distribution parameters

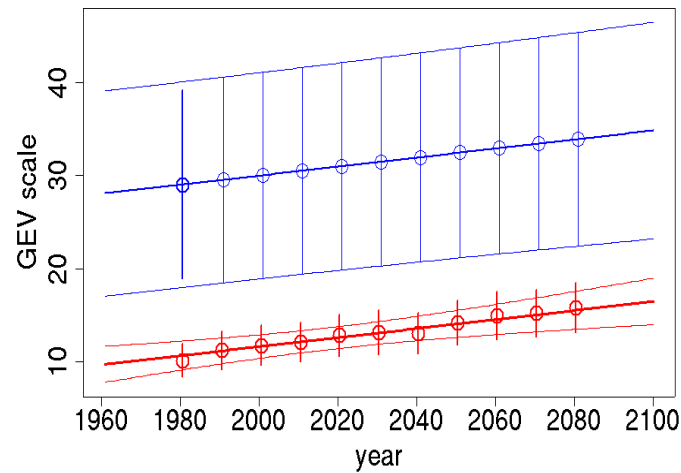


3. Future extreme projections in OBS space

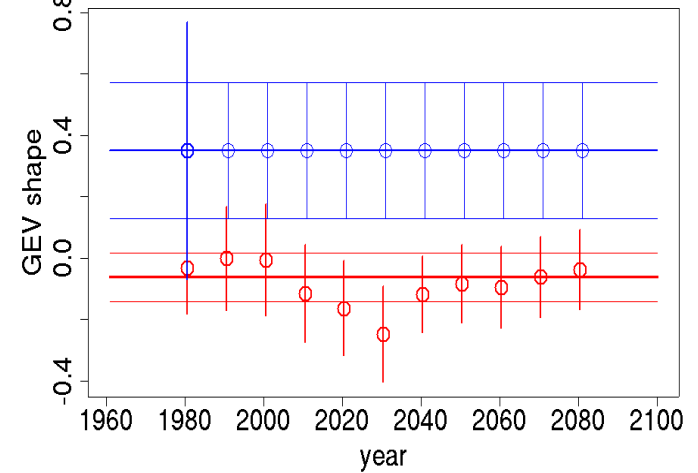
amnonwfor PCPN (mm) , annual xtr



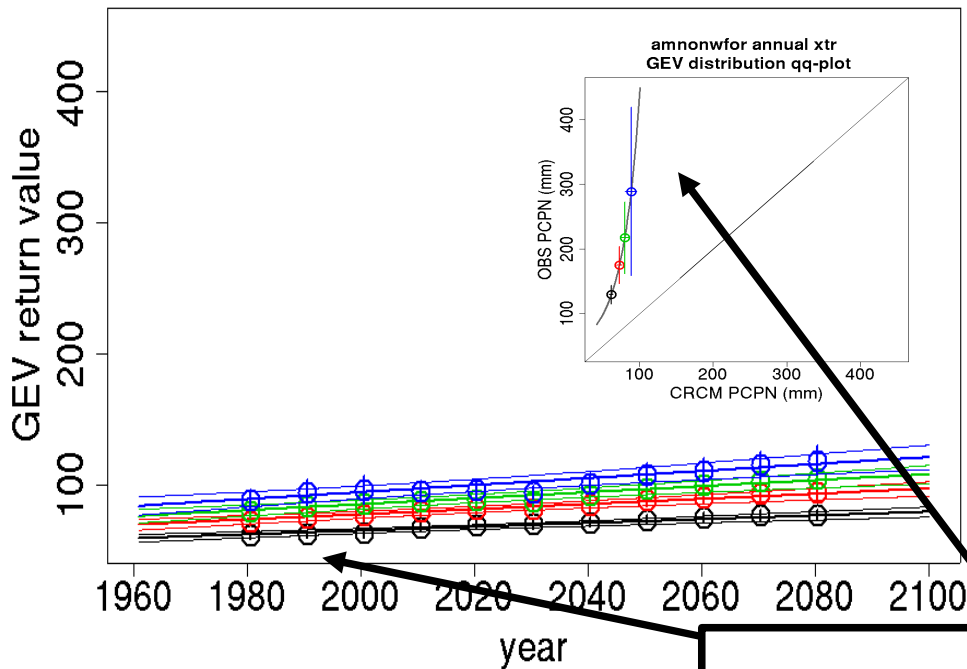
amnonwfor PCPN (mm) , annual xtr



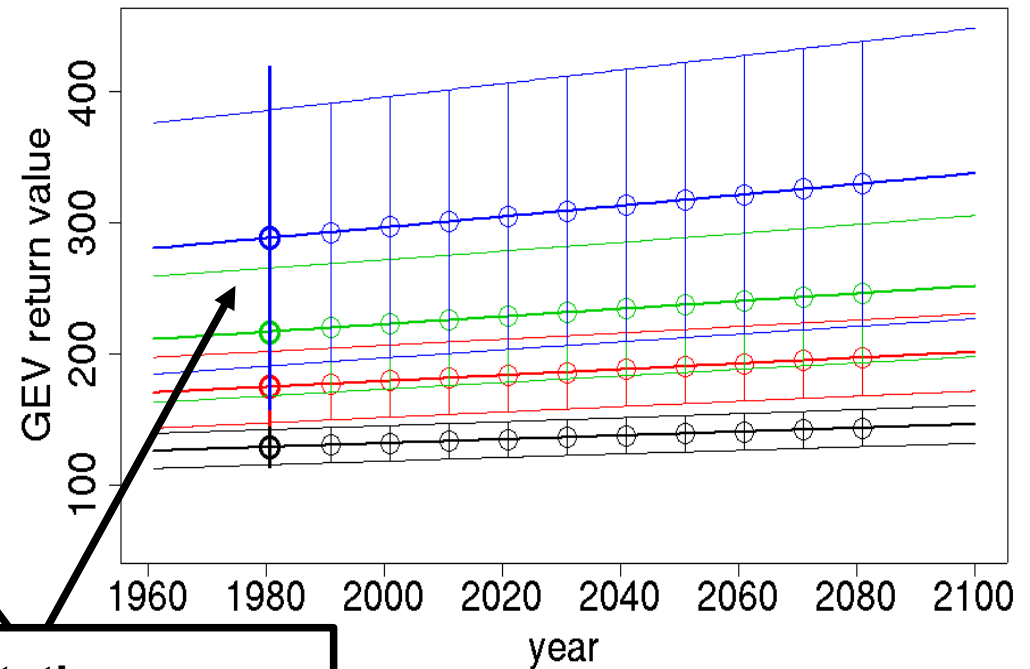
amnonwfor PCPN (mm) , annual xtr



amnonwfor PCPN (mm) , annual CRCM xtr



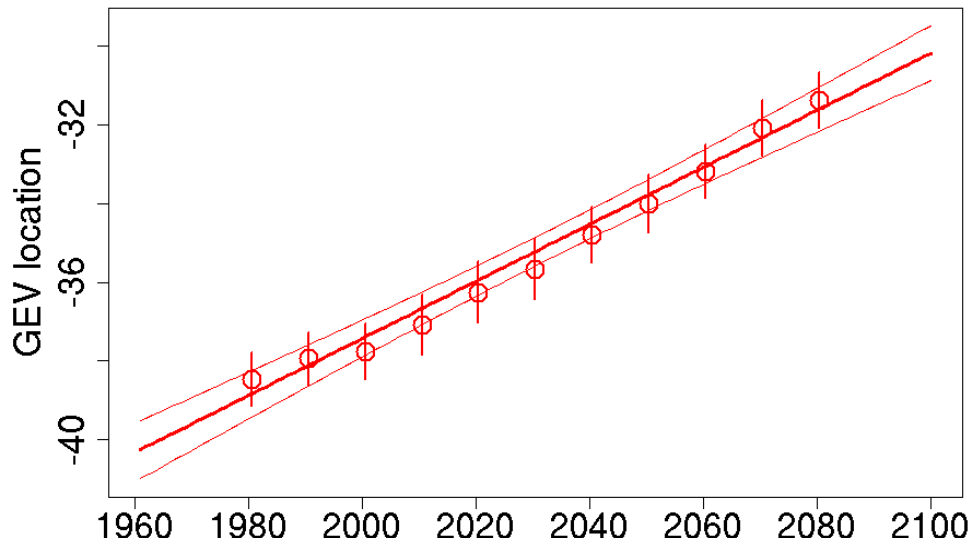
amnonwfor PCPN (mm) , annual OBS xtr



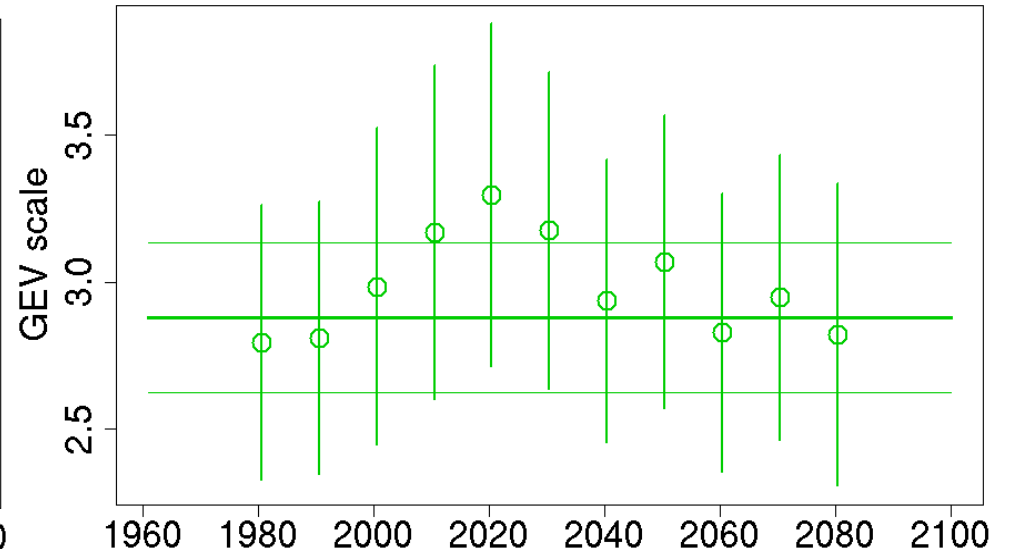
representativeness

Tmin CRCM projections for the Great-Lakes

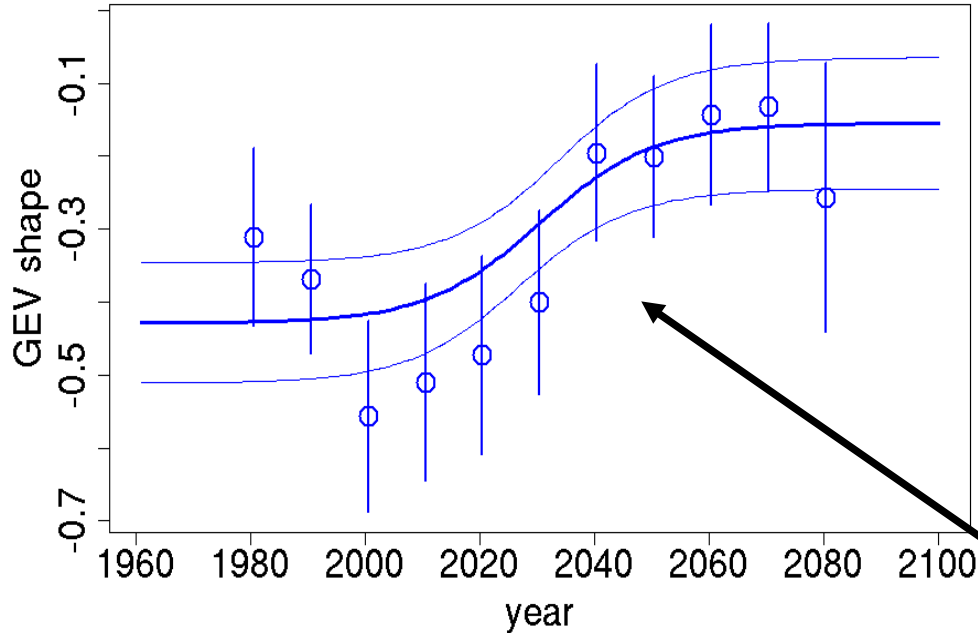
amnoglacs Tmin (°C) , annual CRCM xtr



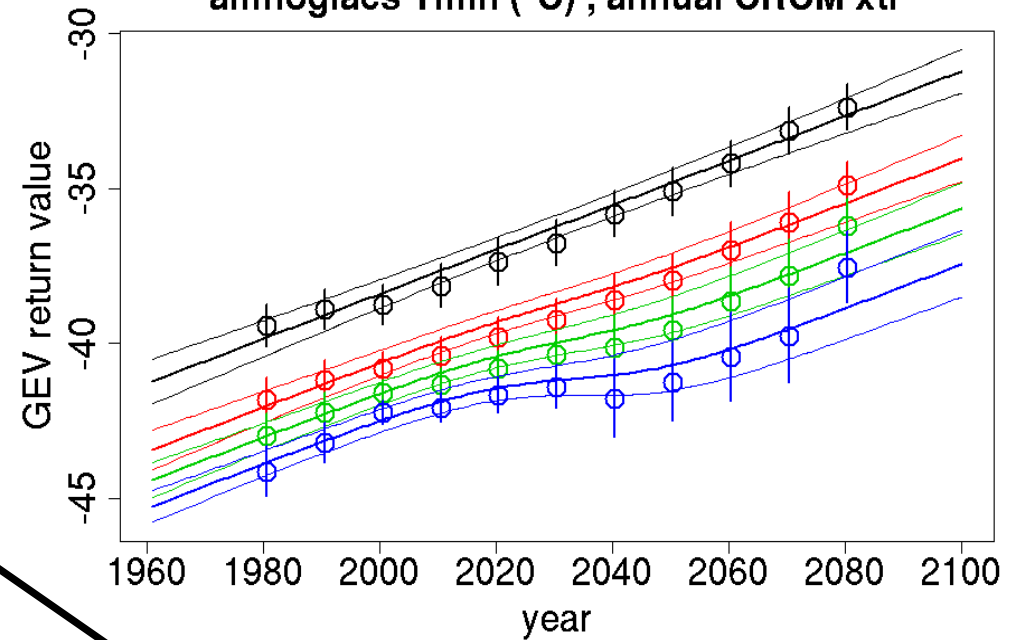
amnoglacs Tmin (°C) , annual CRCM xtr



amnoglacs Tmin (°C) , annual CRCM xtr

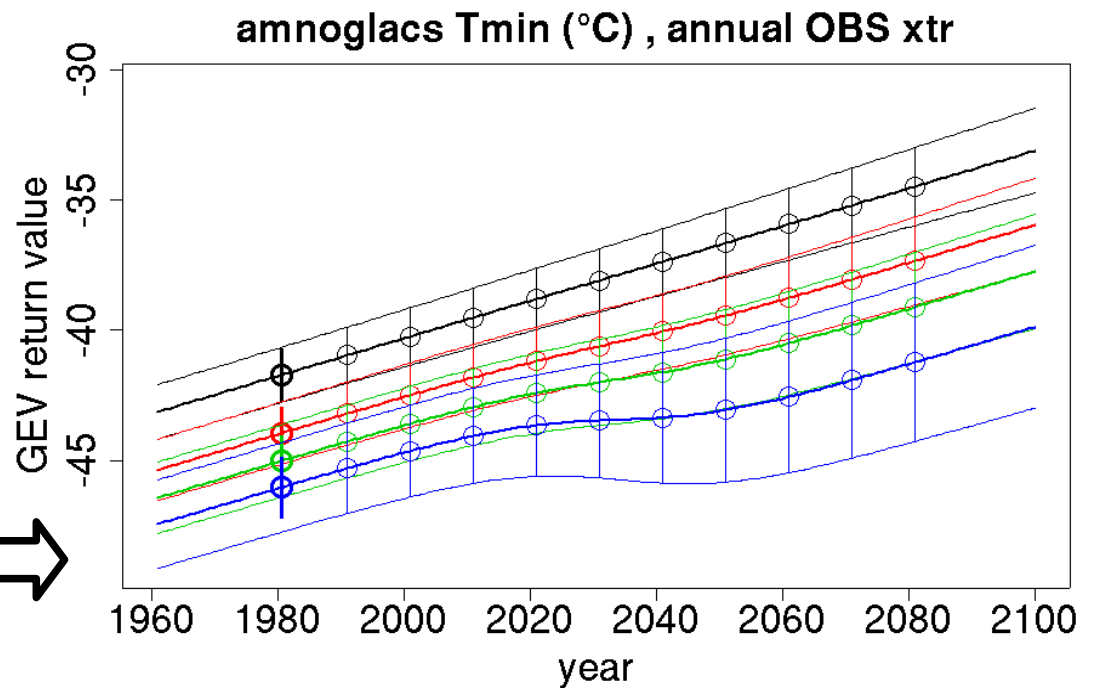
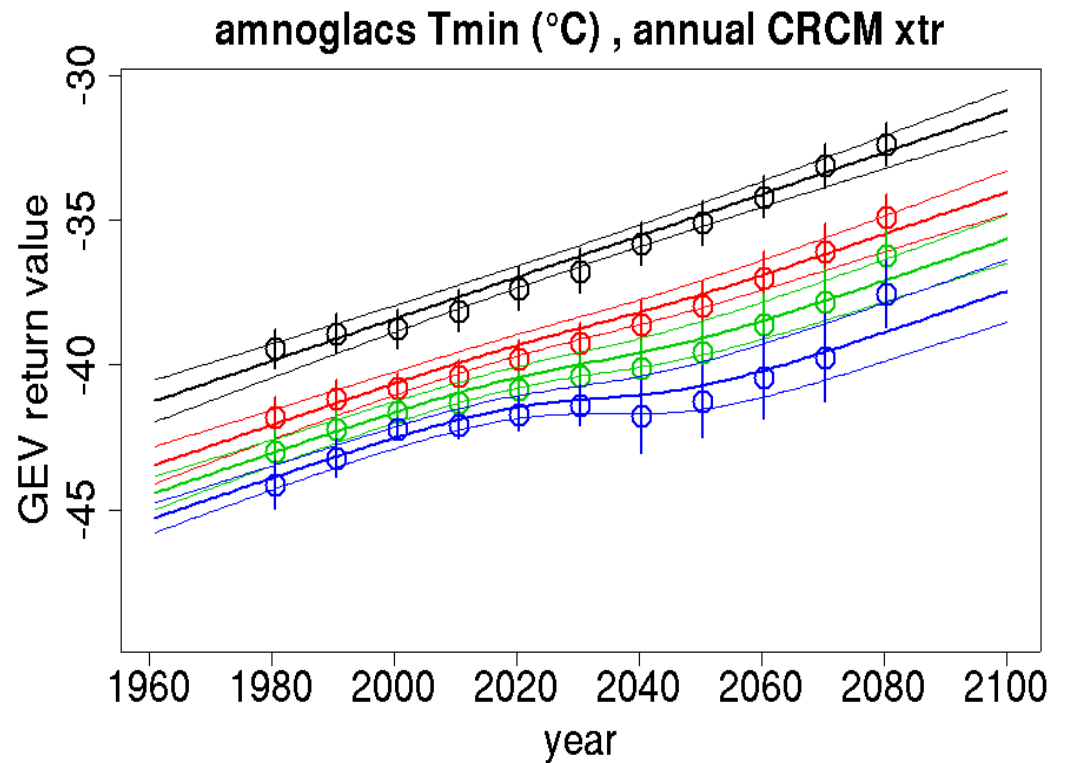
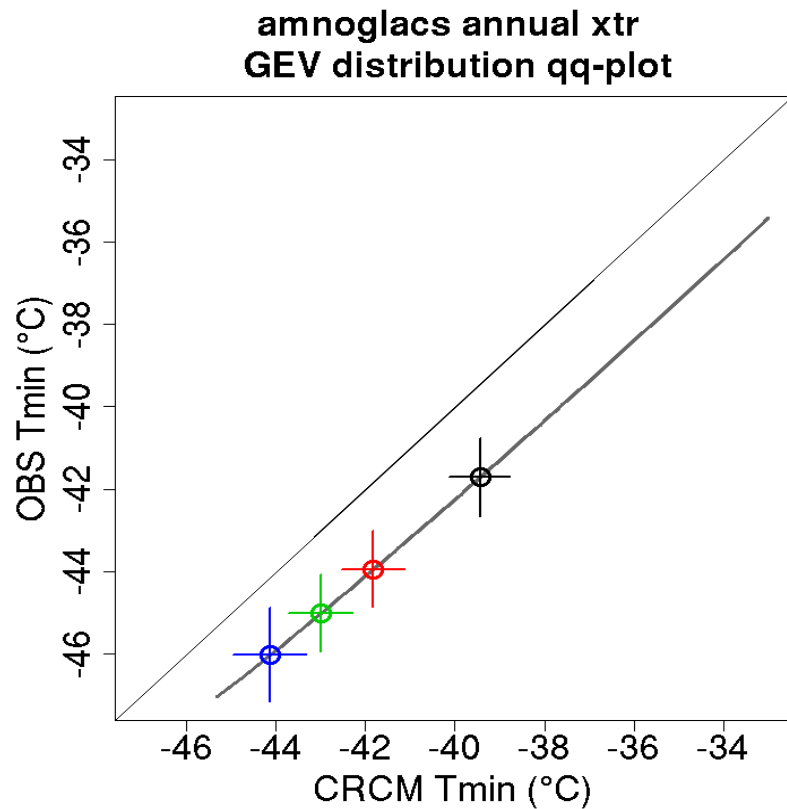


amnoglacs Tmin (°C) , annual CRCM xtr

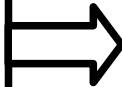


Logistic behaviour: equilibrium-change-equilibrium?

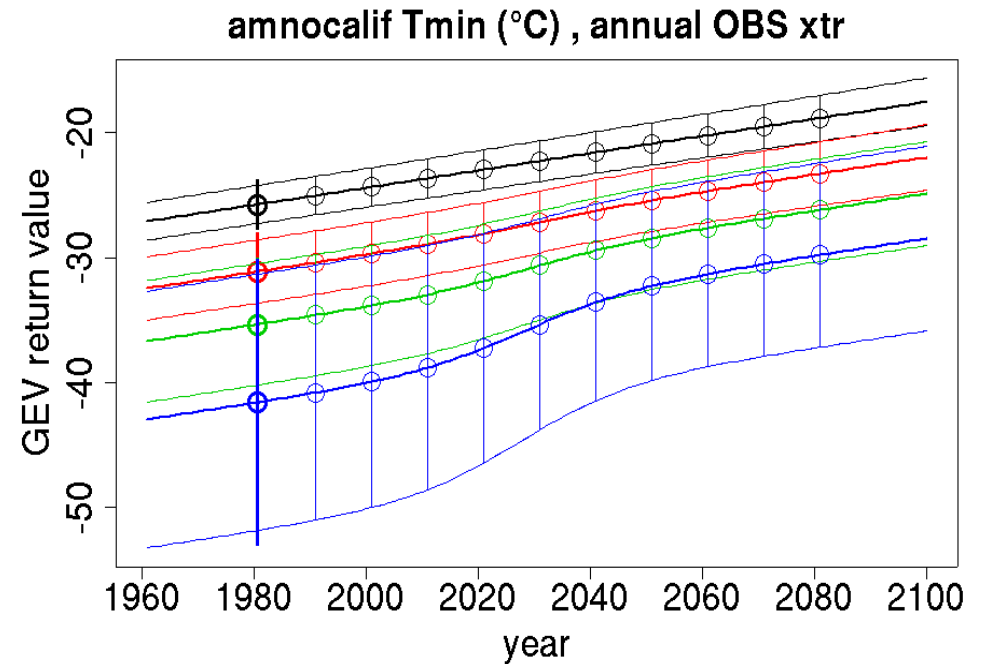
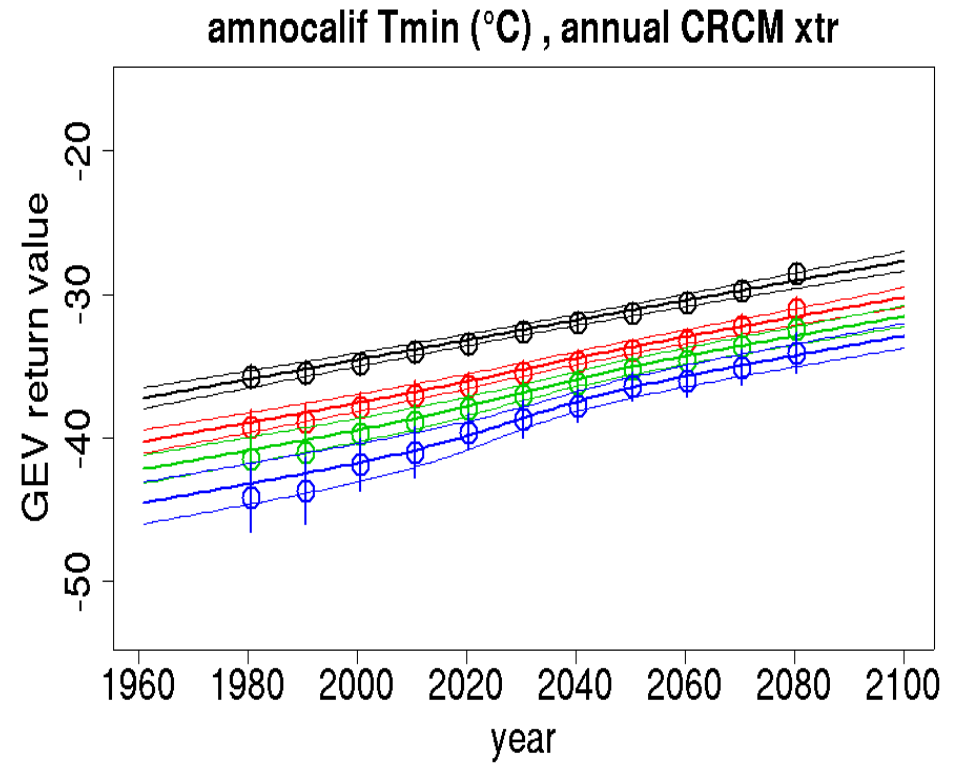
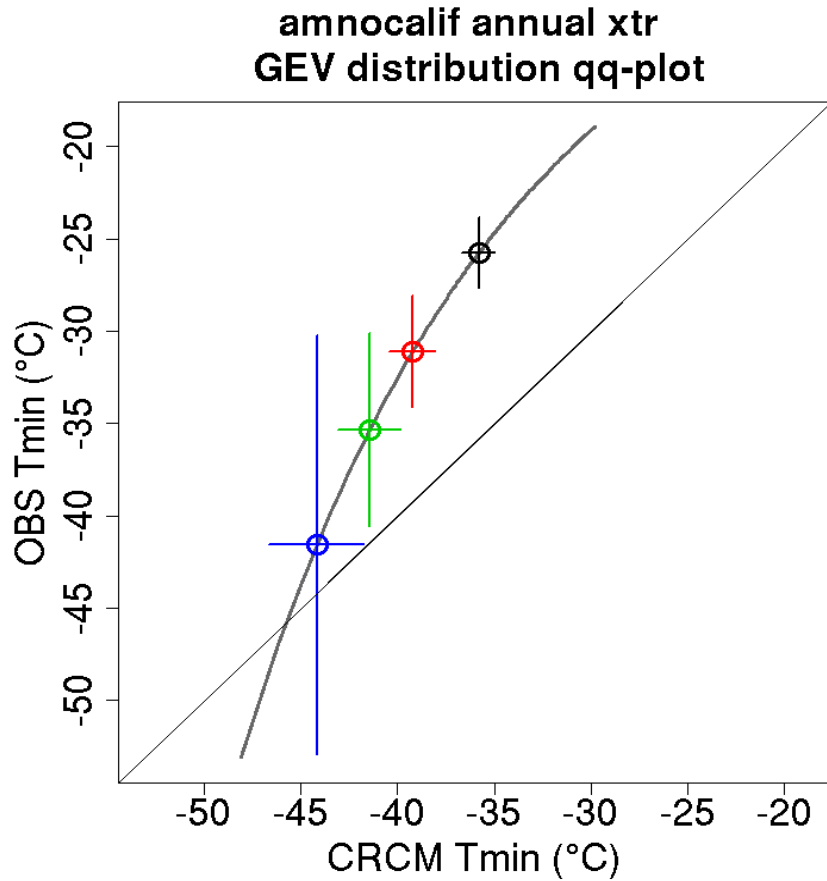
Tmin OBS projections for the Great-Lakes



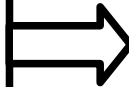
**Temperature increases,
variability in Tmin increases
(more ice-free lakes?)**



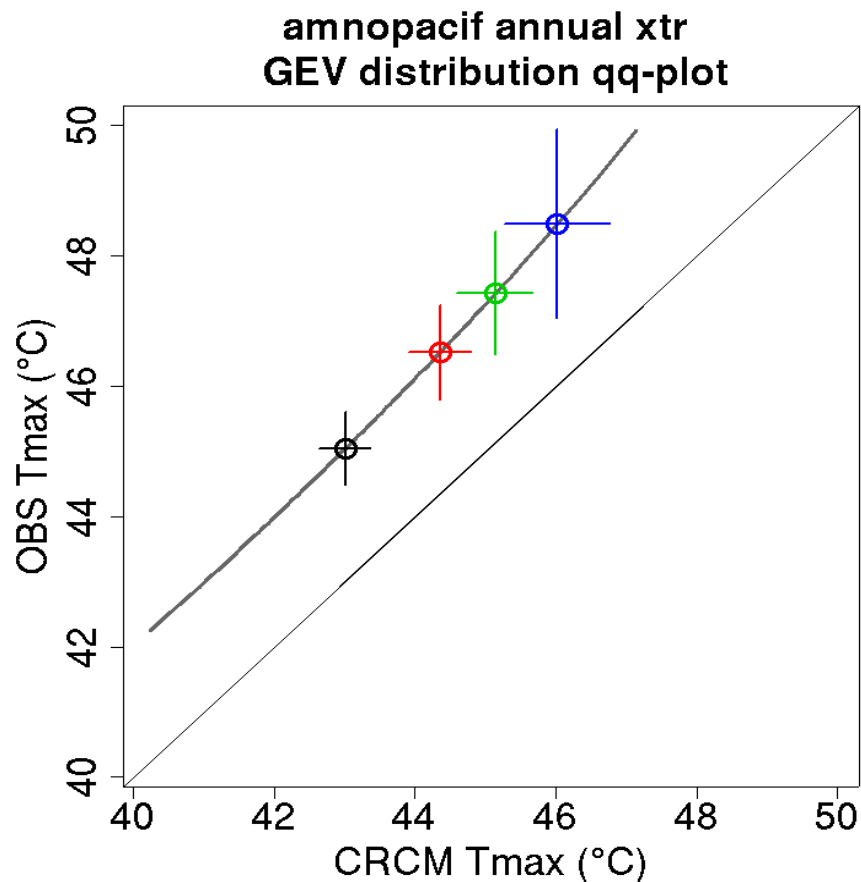
Tmin OBS projections for California



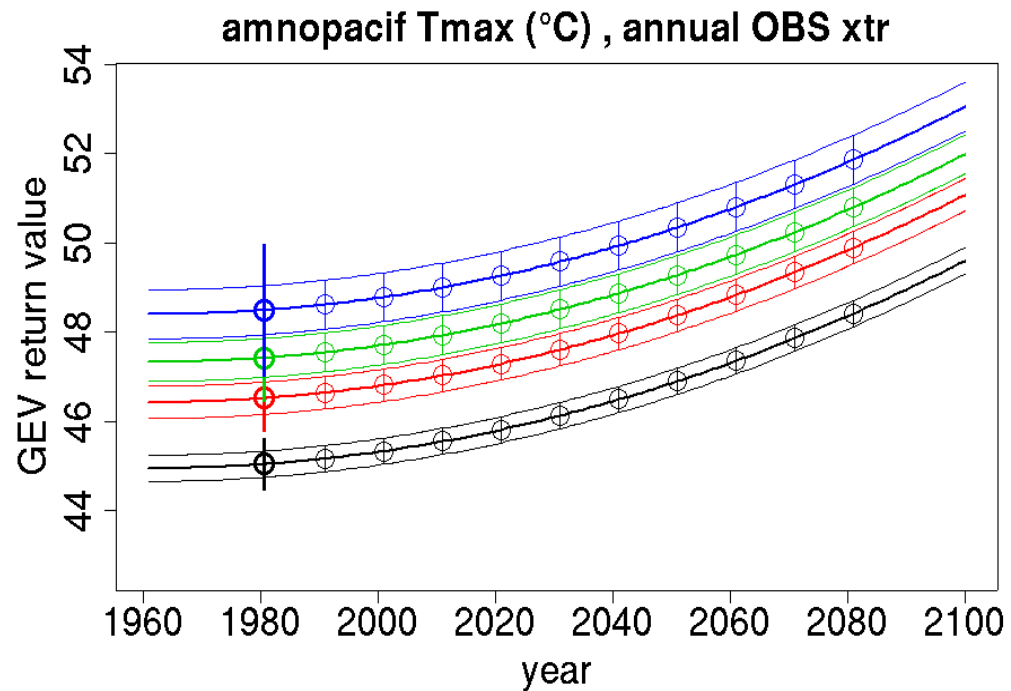
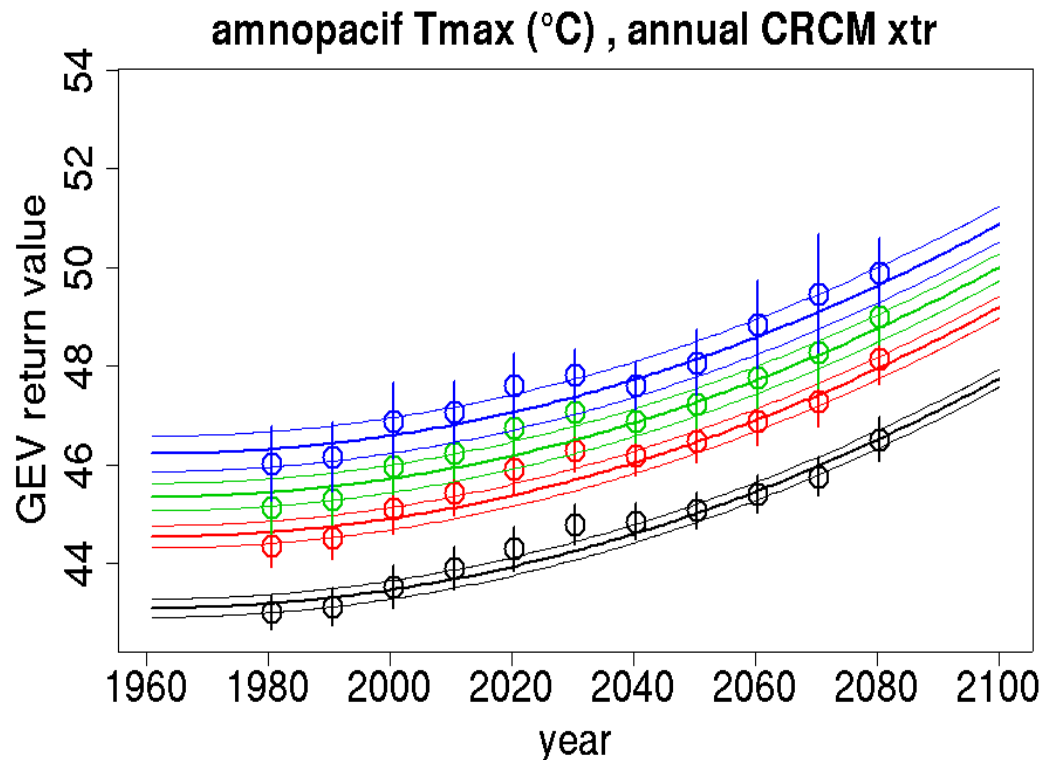
**Temperature increases,
variability in Tmin diminishes
(mountain glaciers disappear?)**



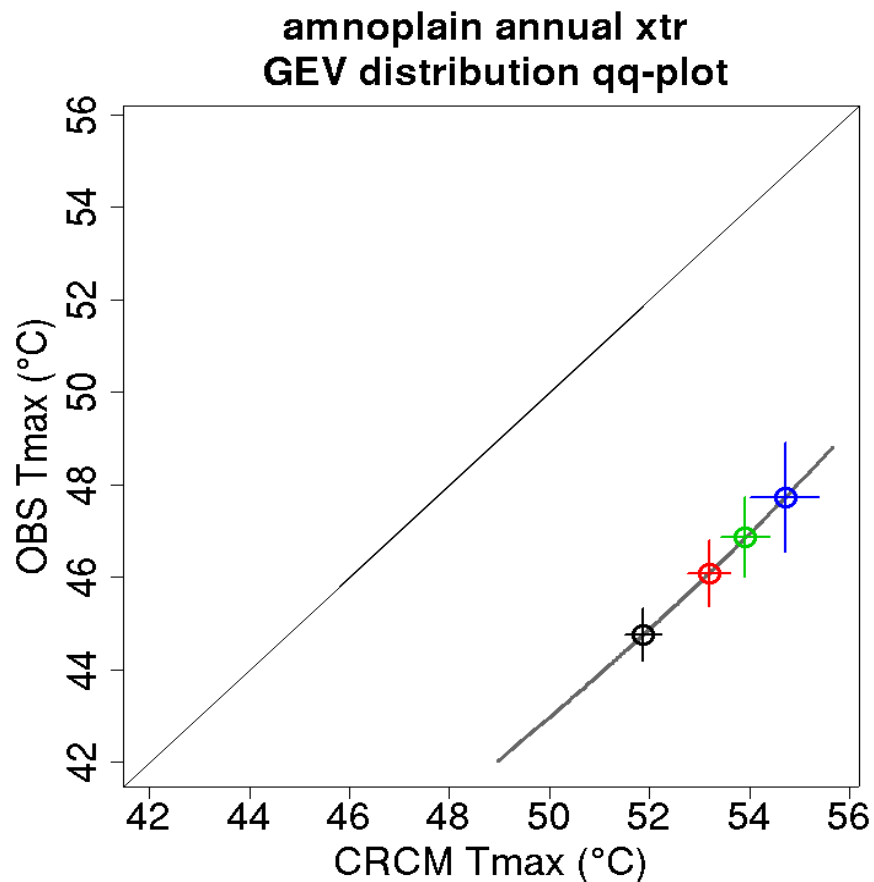
Tmax OBS projections for the Pacific Coast



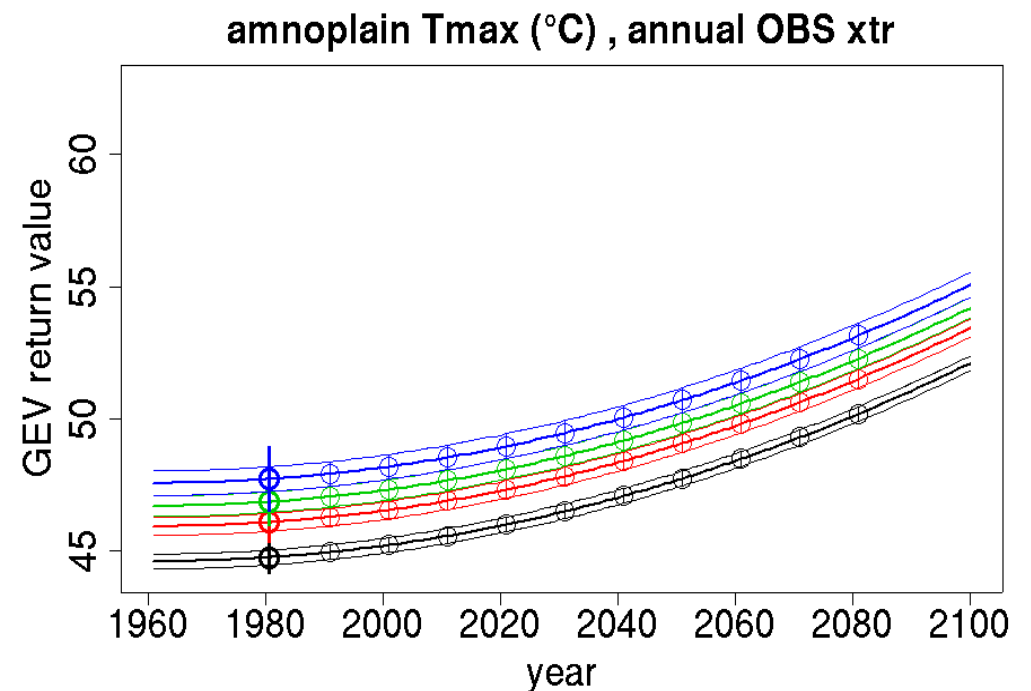
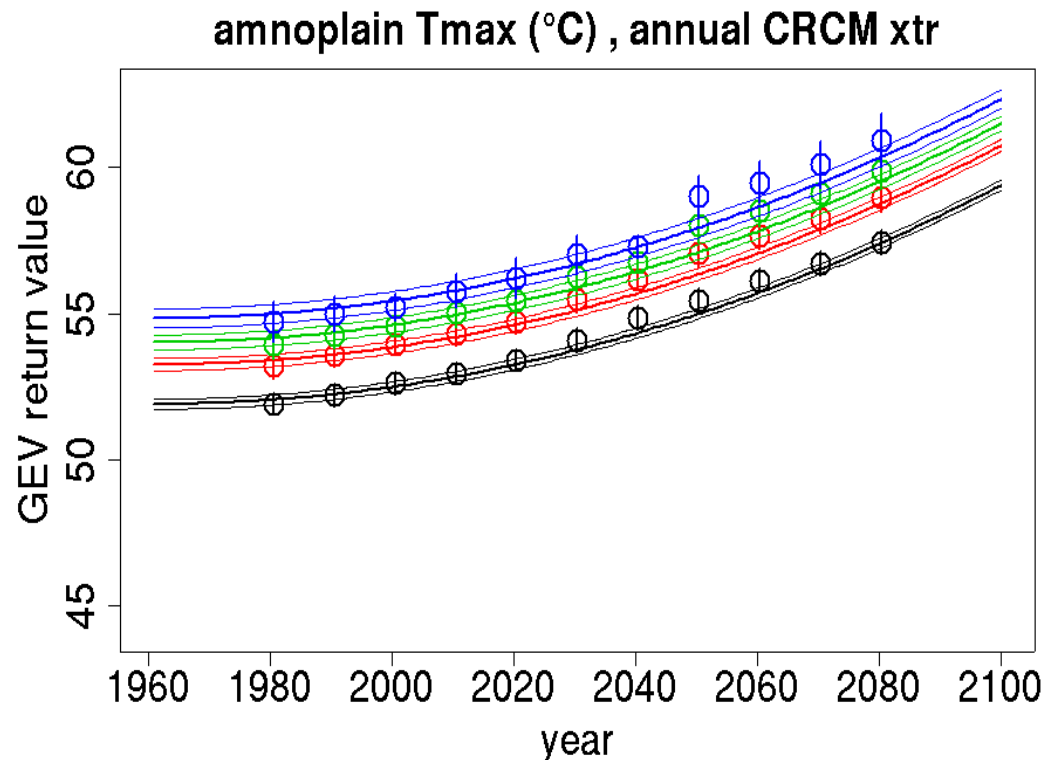
**CRCM cold bias in the
north-west**



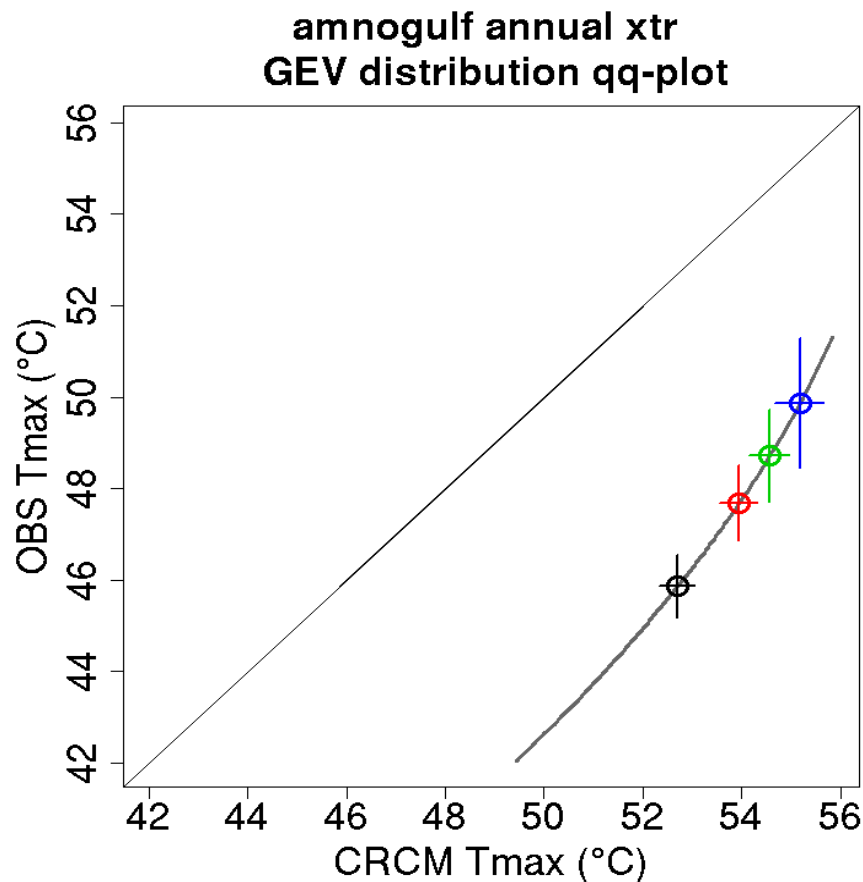
Tmax OBS projections for the Plains



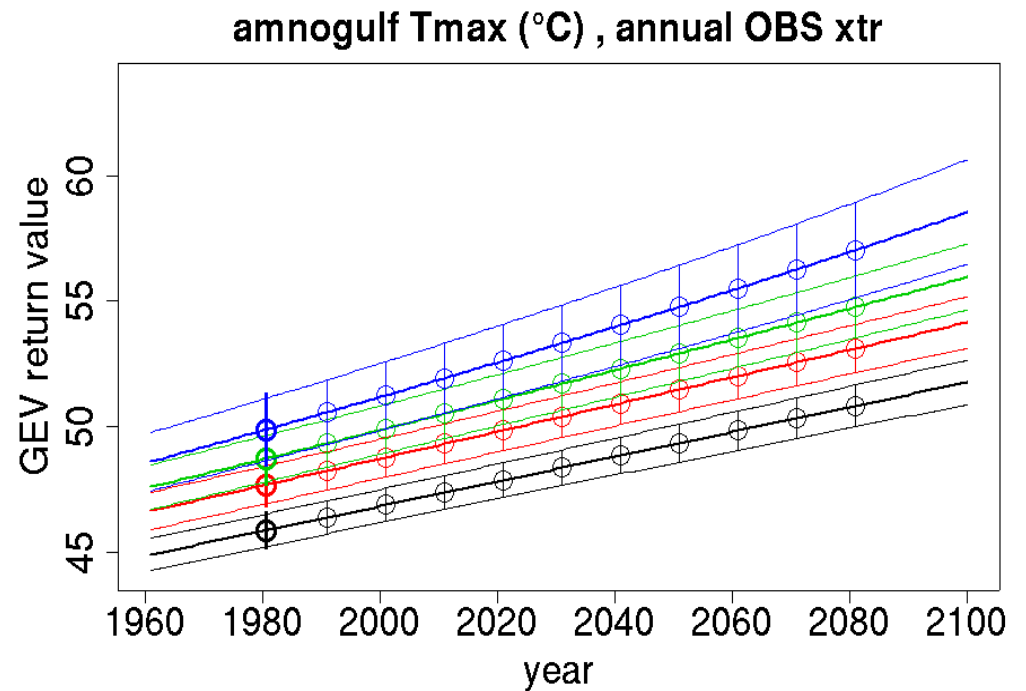
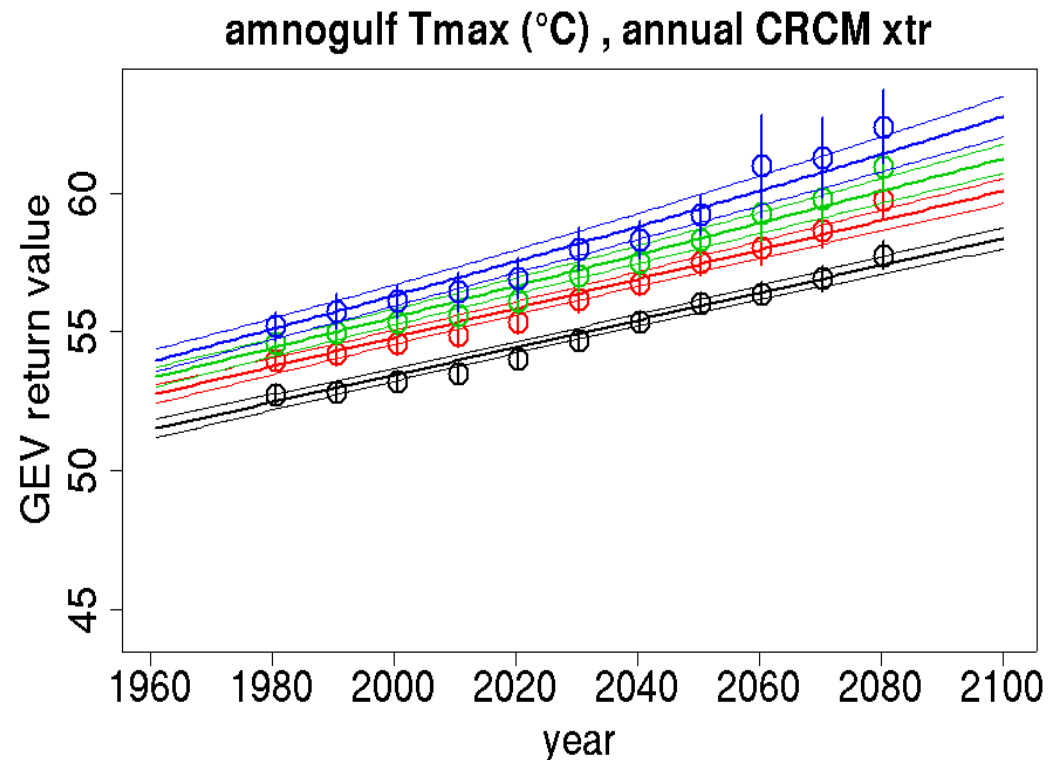
**CRCM warm bias in
the south-east**



Tmax OBS projections for the Gulf



**CRCM warm bias in the
south-east**



Preliminary Results

PCPC: Precipitation extremes increases either linearly or parabolically ~ 10 to 20 mm/century (in most regions).

Representativeness issue: CRCM underestimate precipitation extremes, their variability and tail values (in all regions).

Tmin: minimum temperatures increase linearly $\sim 7^\circ\text{C}/\text{century}$.

Logistic behaviour in Tmin variability and tails: equilibrium-change-equilibrium? CRCM exhibit a cold bias in the west, well represent Tmin extremes in the centre and east. Tmin extremes in the Arctic are un-physically cold (glacier parametrization).

Tmax: maximum temperatures increases either linearly or parabolically $\sim 5^\circ\text{C}/\text{century}$. CRCM exhibits a cold bias in the north-west and a warm bias in the south-east

Conclusions & Future Work

Conclusions

1. EVT: powerful tool to investigate extremes future projections
2. Estimates of future precipitation and temperature extremes in OBS space are obtained by applying the Δ method to the GEV distribution parameters
3. Model biases and representativeness errors are “corrected” by the Δ method

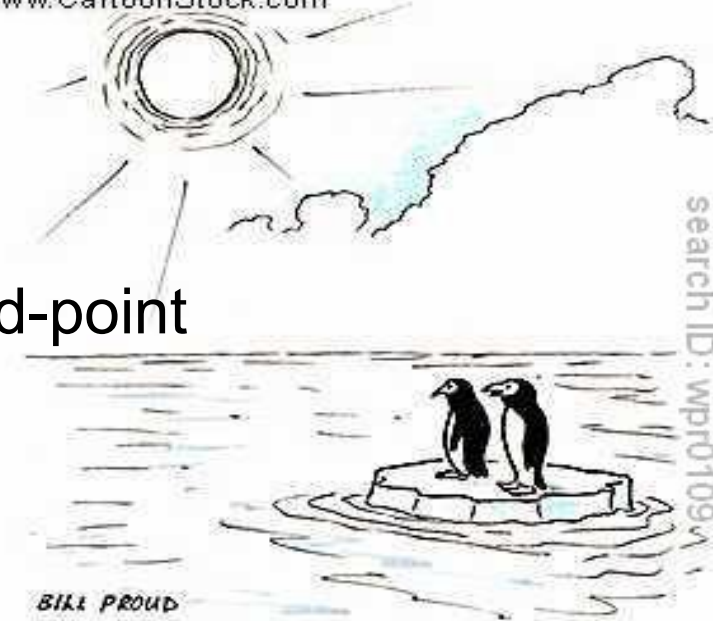
Future Work:

- Include other CRCM simulations
- Apply the extreme analysis grid-point by grid-point
- Define downscaling relation
- Separate bias and representativeness

Feedback: casati.barbara@ouranos.ca

THANK YOU!

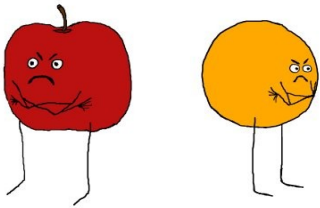
© Original Artist
Reproduction rights obtainable from
www.CartoonStock.com



"I remember when this was all ice fields."

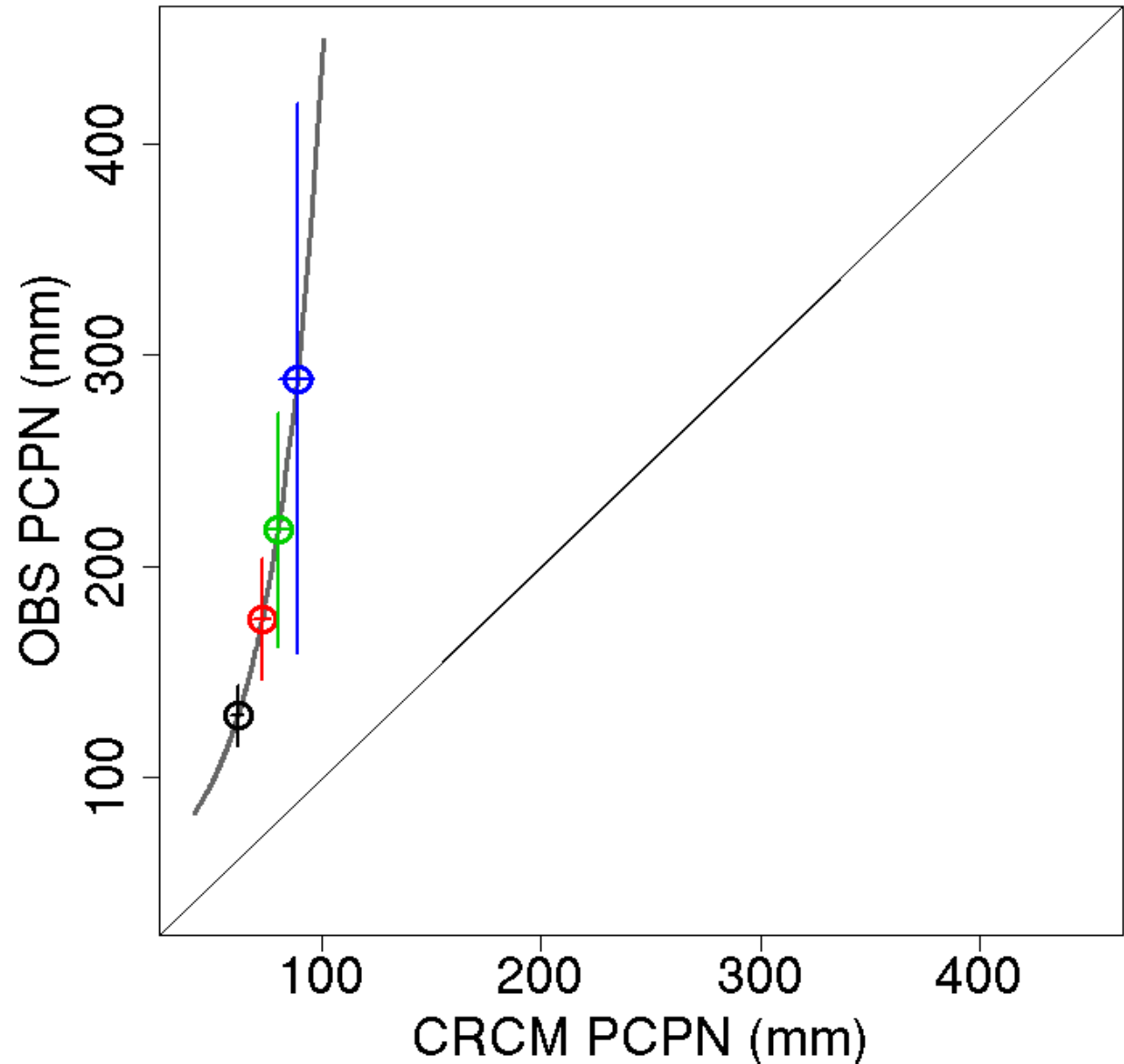
1. CRCM vs OBS - present climate (1961-2000)

PCPN extremes are systematically underestimated (location, variability and tail values) in all regions



Note: expected result, **representativeness** CRCM ~45km resolution; extreme precipitation = small-scale convection
Systematic behaviour = downscaling relation

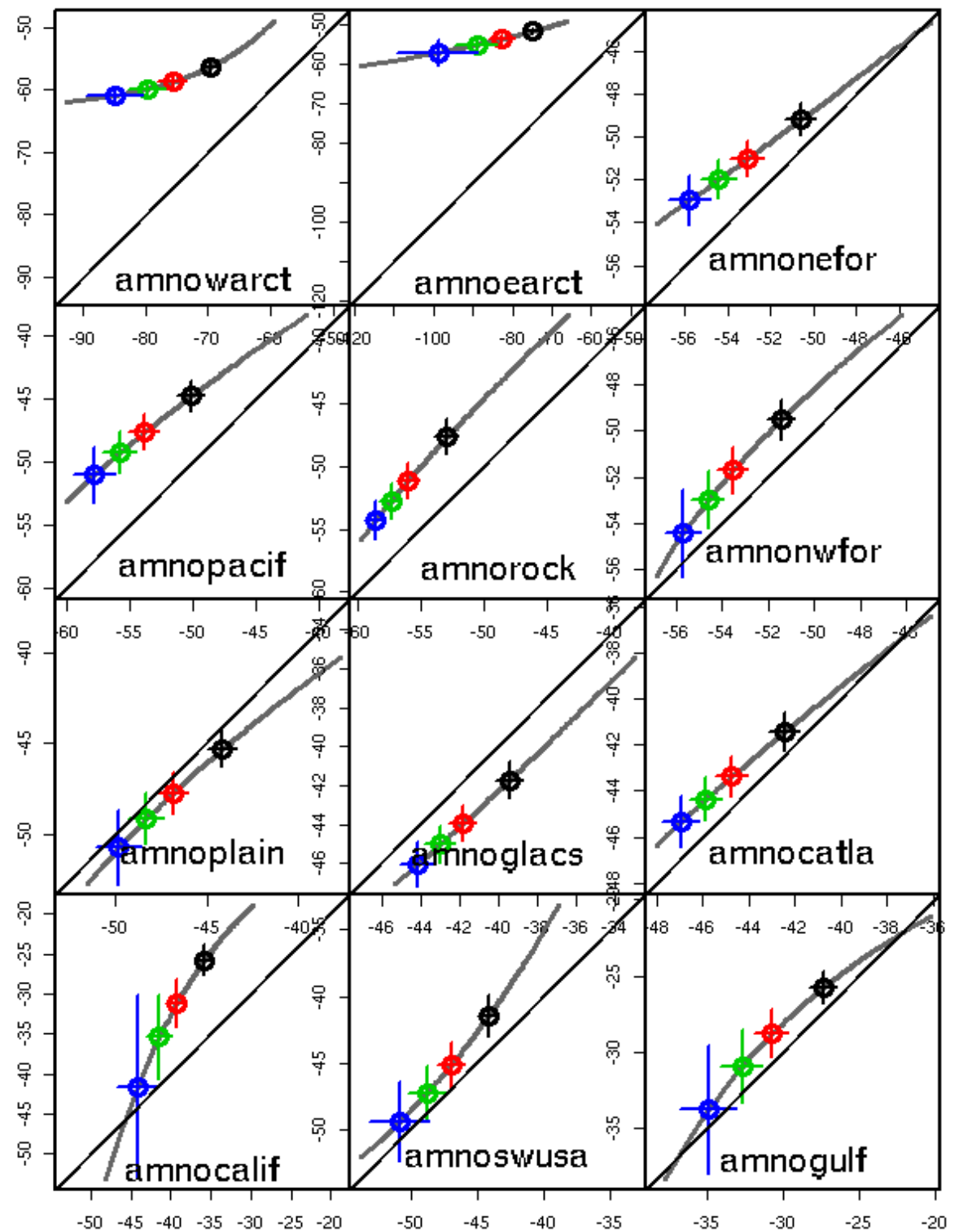
annonwfor annual xtr
GEV distribution qq-plot



1. CRCM vs OBS present climate (1961-2000)

Tmin extremes are

- un-physically cold in the Arctic (CRCM glacier parametrization)
- cold in the west
- well simulated in the centre and east



1. CRCM vs OBS present climate (1961-2000)

Tmax extremes are
cold in the north-west,
warm in the south-east

