

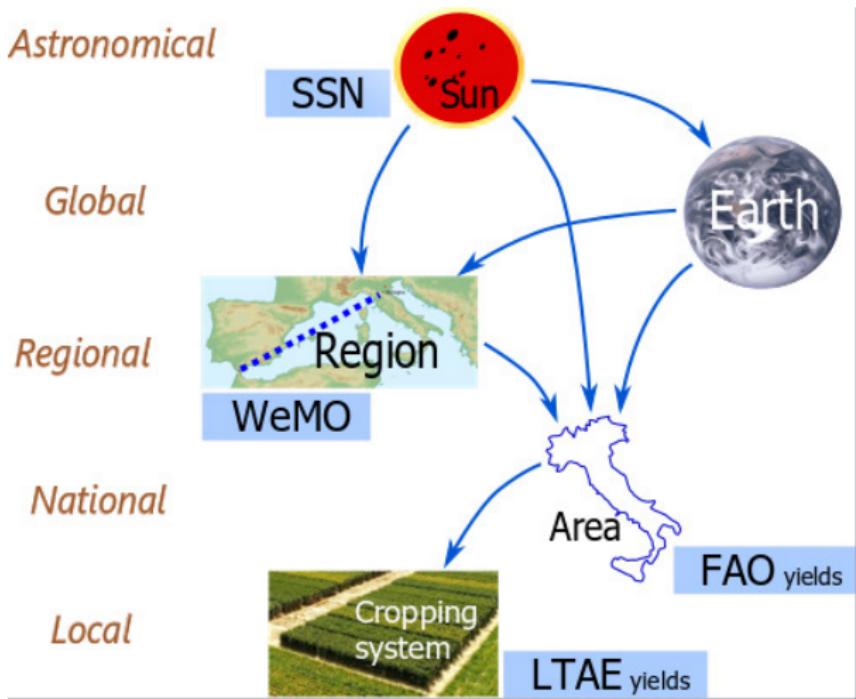
Climate Change in SSN, WeMO and Grain Production Fluctuations

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Causality & scale



Time Series

Parametric analysis

- Continuous Transform

$$F(\omega) = \int_{\tau=0}^t K(\tau, \omega) \cdot f(\tau) d\tau$$

- Discrete

$$F_k = \sum_{i=1}^N K_{k,i} \cdot f_i \implies F = K \cdot f$$

- Fourier Analysis (FA) : kernel = simple harmonic

$$K(t, \omega) = e^{i\omega t}$$

- Discrete FA -> DFT, FFT

$$F_k = \sum_{i=1}^N e^{i2\pi k t_i} \cdot x_i$$

NON Parametric Analysis

- Empirical Mode Decomposition (EMD)
- Singular Spectrum Analysis (SSA)

NON-Stationarity

Stationarity Tests

- Kwiatkowski–Phillips–Schmidt–Shin (KPSS)
- Augmented Dickey Fuller (ADF)

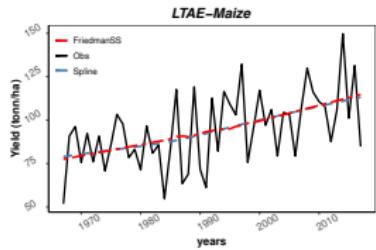
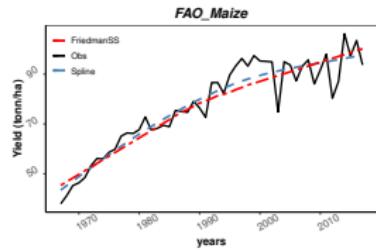
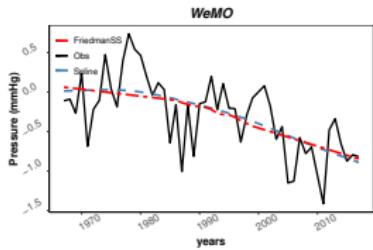
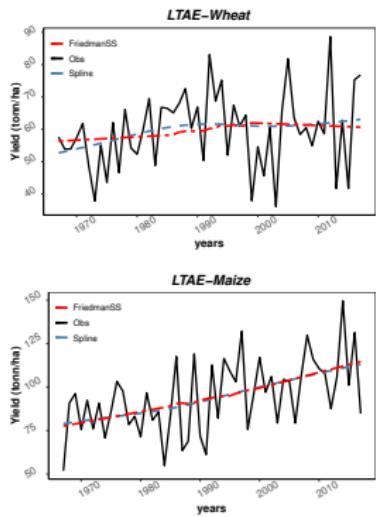
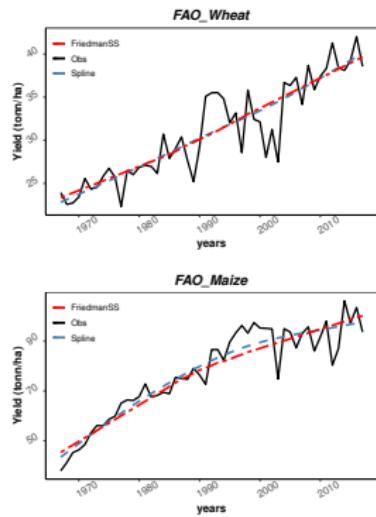
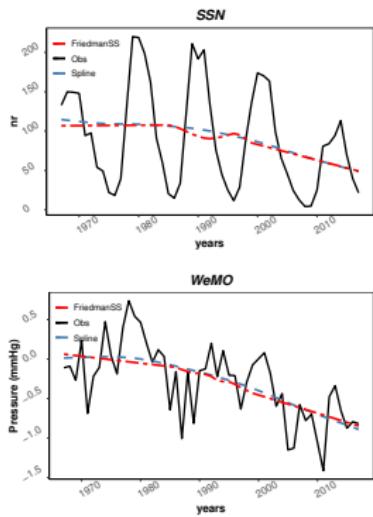
NON Parametric Analysis .. LOCAL operators

- Circulant SSA (CSSA)
- Sliding SSA (SSSA)

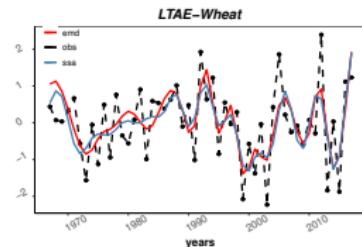
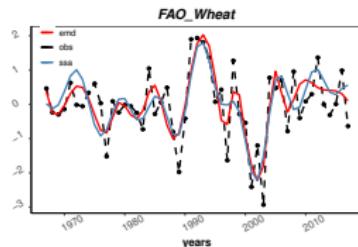
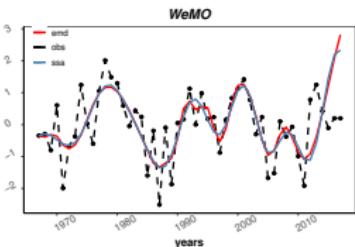
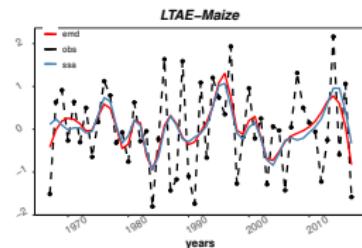
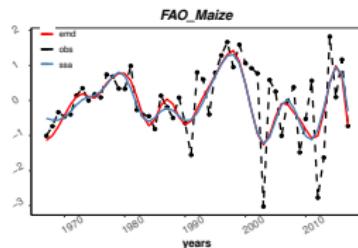
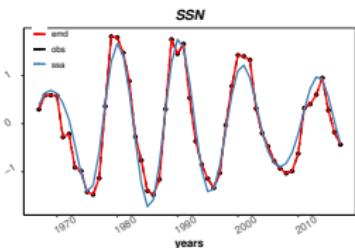
Parametric Analysis

- Windowed FT
 - Wavelet Transform WT
 - Discrete Wavelet DWT
 - Cross Wavelet Transform - CWT

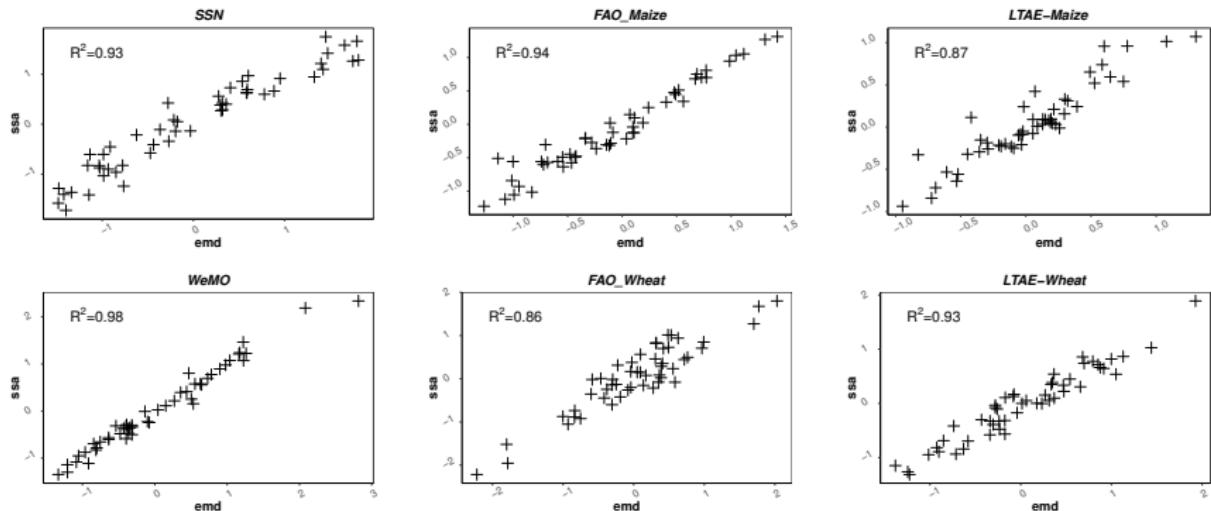
Trends



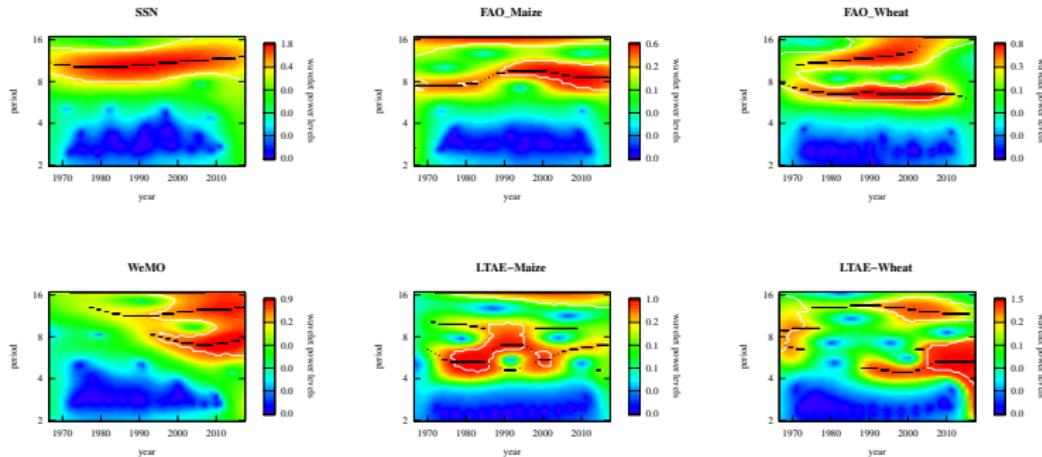
Denoising 1/2



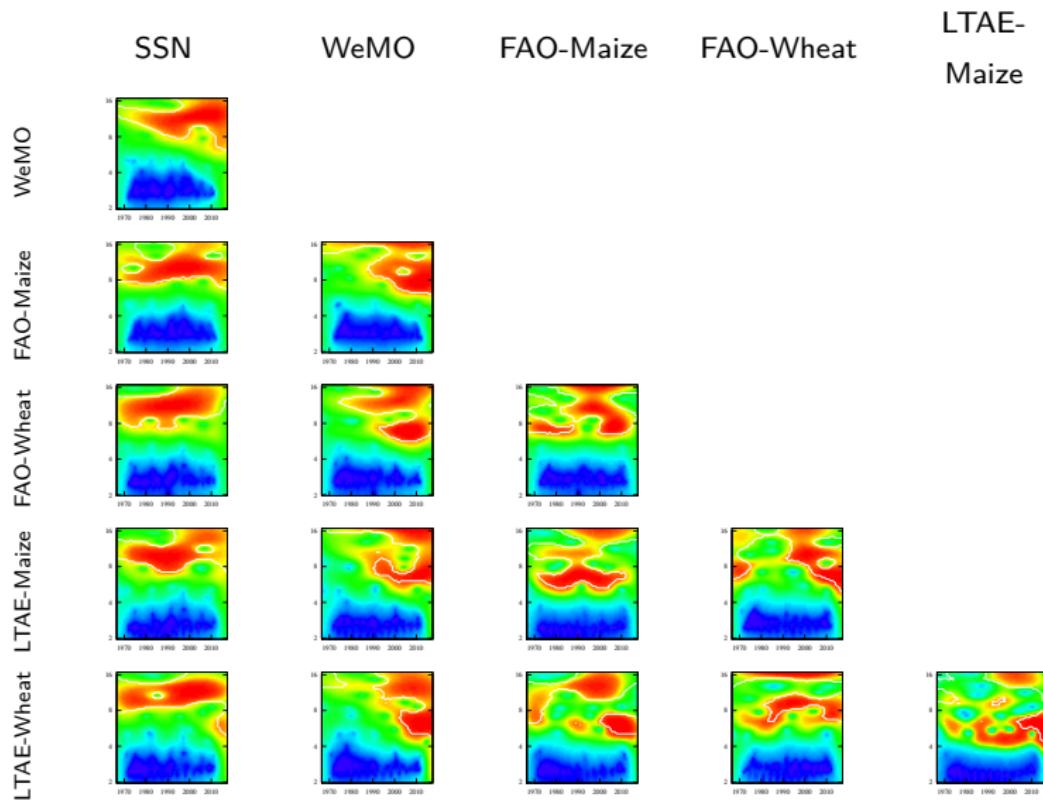
Denoising 2/2



Wavelet Analysis



Cross Wavelet Analysis



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Many thanks for your attention

further details on <https://arxiv.org/pdf/2002.07039.pdf>