

Solar-Climatic Relationship and Implications for Hydrology

**Ronny Berndtsson¹, Cintia Uvo¹
Minoru Matsumoto², Kenji Jinno², Akira Kawamura²,
Shiguo Xu³ and Jonas Olsson²**

Research during the latest years has indicated a significant connection between climate and solar activity. Specifically, a relationship between Northern Hemisphere air temperature and sunspot cycle length (SCL) has been shown. By using monthly SCL and land air temperature from 1753-1990 (238 years) we show that this relationship also holds for a single observation point in south of Sweden. Using data after 1850 yields a statistically significant linear correlation of 0.54 between SCL and mean temperature. Furthermore, we show that there are indications of a low-dimensional chaotic component in both SCL and the interconnected mean land air temperature. This has important implications for hydrology and water resources applications. By pure definition of chaos this means that it is virtually impossible to make long-term predictions of mean temperature. Similarly, because of the strong connection between temperature and many hydrological components, it is probable that also long-term water balance constituents may follow chaotic trajectories. Long-term projections of water resources availability may therefore be impossible. Repeated short-term predictions may, however, still be viable. We exemplify this by showing a technique to predict interpolated mean temperature 6 and 12 months ahead in real time with encouraging results. Improving the technique further may be possible by including information on the SCL attractor. To summarize, research into the possible existence of chaotic components in hydrological processes should be an important task for the next years to come.

-
1. Department of Water Resources Engineering, Lund University, S-221 00 Lund, Sweden
 2. Institute of Environmental Systems, Kyushu University, Fukuoka 812, Japan
 3. Department of Civil Engineering, Dalian University of Technology, Dalian 116023; China

Introduction

Climatic variables such as insolation and temperature are key elements in hydrological calculations. Due to increased interests during recent years concerning climate variability and its effects on future water resources availability, the scale of interest for hydrologists has started to change from the typical catchment to regional or even global processes (*e.g.* Eagleson 1986). The change in focus of scales is forcing hydrologists to improve the understanding of the climate-atmosphere-land surface as an interactive coupled system.

The possibilities for a significant solar-climatic relationship has been a much debated issue during recent decades (*e.g.* Willett 1974; Muir 1977; Colebrook 1977; Pittock 1978; Reid 1987; Salby and Shea 1991). Many investigations have utilized the sunspot number as an indication of solar activity (Labitzke 1987; Barnston and Livezey 1989; van Loon and Labitzke 1988). However, recent research indicates that the sunspot cycle length (SCL) may be a more important variable to use when studying solar-climatic relationships (Friis-Christensen and Lassen 1991; Kelly and Wigley 1992; Butler 1994). The SCL is defined as the time in years between the cycles of maximum (or minimum) values in the observed sunspot time series (*e.g.* Matsumoto *et al.* 1996a; 1996b). The SCL has been shown to vary with solar activity so that high activity implies short cycles and low activity long cycles (Friis-Christensen and Lassen 1991). Consequently, the SCL may be said to give a measure of the long-term accumulated energy output of the Sun. Hence, it is reasonable to expect an inverse relationship between SCL and temperature.

If a significant solar-climatic relationship exists it may be utilized to improve the prediction accuracy for future temperature changes and to improve the understanding of how human activities may influence future climate. Similarly, because of the close relationship between temperature and many hydrological variables (*e.g.* evapotranspiration, runoff, *etc.*) this information may be utilized to make future projections of trend in hydrological components.

Several studies during recent years have indicated nonlinear and chaotic properties for sunspots and solar activity in general (Ruzmaikin 1981; Zeldovich and Ruzmaikin 1983; Gilman 1986; Kurths and Herzog 1987; Weiss 1988; Feynman and Gabriel 1990; Mundt *et al.* 1991; Berndtsson *et al.* 1994; Jinno *et al.* 1995). Mundt *et al.* (1991) noted that one reason why models based on periodic behavior fail to predict sunspot time series accurately, may be the nonlinear behavior of the time series. Recently, studies that consider the chaotic properties of the Sun's behavior have indicated that better predictions can be made using developments within chaos theory (Kurths and Herzog 1987; Weiss 1988; Mundt *et al.* 1991).

As mentioned above, it is important to establish causal relationships between climate and other readily observable variables. Friis-Christensen and Lassen (1991) and Kelly and Wigley (1992) both found a link between SCL and land air temperature. There was, however, a significant difference in results depending on different

filtering methods. Butler (1994) also found a significant relationship between SCL and land air temperature at a point. All previous authors considered temperature records from the mid-19th century. In this paper we examine the dependence between a longer temperature time series (1753-1990) at a point and the SCL. We make a comparison between a linear and a nonlinear interpretation of the dependence. The results of the analysis are exploited by designing a prediction model for interpolated temperature in real-time. We close with a discussion on the importance of the results for hydrological applications and some important areas for future research.

Data Base and Methodology

We use monthly temperature time series observed in Lund in the south of Sweden since 1741 (Tidblom 1876). Because of some gaps in the observations during the early years of measurements we analyze monthly series from 1753-1990 (238 years). Uncertainties and errors are inherent in such long and old records. The location for observations has changed three times for the temperature gage. Also the type of gage and the use of wind shield have varied. The largest horizontal distance change for the gage has been about two km. Simultaneous observations over a 6-year period for temperature at these two locations indicated, however, an absolute average difference of only 0.16°C (Andersson 1970). An investigation by Andersson (1970) for the data between 1867-1956 showed that the series may be considered homogeneous.

Another and perhaps a more important type of error is systematic errors caused by gradually changing conditions at the observation site. This type of error may include local warming effects of the gradually growing urban area where the gage was located. Urban developments have previously been shown to have pronounced effects on local temperature records (Balling and Idso 1989). Kawamura *et al.* (1993) showed that a statistically significant linear trend can be identified in the utilized monthly temperature time series. The increasing linear trend corresponds to about 0.84°C per 100 years. It may be assumed that a significant part of this linear trend is related to the urban growth and industrialization of the city of Lund (at present a population of about 80,000 inhabitants).

Monthly sunspot numbers were compiled from Chernosky and Hagan (1958) and consecutive volumes of *J. Geophys. Res.* Sunspot numbers were cleaned by using the noise reduction algorithm of Schreiber (1993; see also Jinno *et al.* 1995). This algorithm was especially developed for nonlinear estimations. Known methods for nonlinear and chaotic attractor estimations are extremely noise sensitive, and it is therefore necessary to work with cleaned data (Grassberger *et al.* 1991).

There is no unique way of determining SCL values. Lassen and Friis-Christensen (1992) determined SCL values by using epochs of maxima and minima from the

secular smoothing procedure introduced by Gleissberg (1944). The procedure corresponds to the application of a low-pass filter with coefficients 1, 2, 2, 2, and 1 to the series of individual sunspot maximum and minimum epochs. We compare their SCL values with raw data and our own estimations from the above nonlinear noise reduction scheme of Schreiber (1993).

To obtain SCL values and corresponding average temperature, epochs between minima and maxima of monthly sunspot values were determined. This basic procedure was used for both raw and noise reduced sunspots. After maxima and minima epochs were determined, the average temperature for those periods was calculated from the 238-year monthly time series.

Lorenz (1963) was the first to display possible chaotic properties of the atmosphere. He showed that a dynamic system may be described by

$$\frac{dx}{dt} = F(x) \tag{1}$$

where t denotes time that is the only dependent variable. The vector $x = (x_1, x_2, x_3, \dots, x_n)$ represents a state of the system and a set of n ordinary differential equations and can be thought of as points along a time axis in phase space where the vector F is a nonlinear operator acting on x . For some initial conditions the vector x can be shown to have a chaotic evolution, *i.e.*, x approaches a strange attractor. At small changes of the initial conditions, x will have a very different evolution. Eq.(1) can be expressed as a single nonlinear differential equation according to

$$x^{(n)} = f(x, x', \dots, x^{(n-1)}) \tag{2}$$

This in turn is equivalent to

$$x(t) = (x(t), x'(t), \dots, x^{(n-1)}(t)) \tag{3}$$

In the climatological reality, however, $F(x)$ and initial conditions are unknown. Instead, one often has observations of $x(t)$, *e.g.* temperature, precipitation records, *etc.* According to a theorem by Takens (1981) (see also Ruelle 1981; Packard *et al.* 1980) it is possible to use the observations $x(t)$ to evaluate the dimension of the attractor.

The general procedure to evaluate the attractor dimension is to perform a phase space (sometimes called state space) reconstruction. The basic idea behind a phase space reconstruction is that the past and future of the time series contain information about unobserved state variables that may be used to define a state at the present time (Casdagli *et al.* 1991). The procedure of phase space reconstruction is motivated due to unknown properties of the dynamical system such as relevant variables and their total number. Phase space reconstruction was introduced in dynamical systems by Packard *et al.* (1980; see also Ruelle 1981; Takens 1981), even though the basic idea goes as long back as Yule (1927).

For deriving the dimension d of the attractor from observations $x(t)$ it is sufficient

to embed it in an m -dimensional space ($d < m, n$)

$$x(t) = (x(t), x'(t), \dots, x^{(m-1)}(t)) \tag{4}$$

Consequently, it is not necessary to know the original system's dimension or state variables as long as m is chosen large enough ($m=2d+1$; Takens 1981). According to this and introducing a time lag τ one gets (Grassberger and Procaccia 1983a; 1983b)

$$x(t), x(t+\tau), x(t+2\tau), \dots, x(t+(m-1)\tau) \tag{5}$$

Following Eq. (5), new time series are generated according to

$$\begin{aligned} &x(t_1), x(t_2), \dots, x(t_N) \\ &x(t_1+\tau), x(t_2+\tau), \dots, x(t_N+\tau) \\ &x(t_1+(m-1)\tau), x(t_2+(m-1)\tau), \dots, x(t_N+(m-1)\tau) \end{aligned} \tag{6}$$

where N is a set of points on the attractor embedded in the m -dimensional phase-space. In the vector x with the coordinates $[x(t_1), \dots, x(t_i + (m - 1)\tau)]$, a point can be chosen x_i so that all distances $|x_i - x_j|$ for $m-1$ points can be calculated. By repeating this for all i one gets

$$C(r) = \frac{1}{N(N-1)} \sum_{i,j=1}^N \theta(r - |x_i - x_j|) \tag{7}$$

where θ is the Heaviside function defined by $\theta(x) = 0$ if $x < 0$ and $\theta(x) = 1$ if $x > 0$. The entity $C(r)$ is called the correlation dimension or correlation integral for the strange attractor and defines the density of points around a specific coordinate x_i . A possible approach to estimate the correlation dimension for time series is to use the algorithm according to Grassberger (1990). The correlation integral $C(r)$ is used to describe the dimension d of the attractor, *i.e.*, if the attractor is a line, surface or volume. If the attractor can be described by a line one expects that the number of points within a distance r from a coordinate is proportional to r/ϵ , where ϵ is a point in the middle of the attractor. If, on the other hand, the attractor is a surface $C(r)$ is proportional to $(r/\epsilon)^2$, and similarly if the attractor is a volume $C(r)$ should be proportional to $(r/\epsilon)^3$. Consequently, we find that for small r , $C(r)$ should relate as

$$C(r) \sim r^d \quad i \neq j \tag{8}$$

Values of d that are not integers indicate a fractal and thus chaotic attractor. The dimension d of the attractor is given by the slope of $\log C(r)$ for the slope of $\log r$ according to

$$\log C(r) = d |\log r| \tag{9}$$

The phase-space characteristics of the attractor indicate the temporal properties of the system and how well prediction may be performed. The dimension of the attrac-

tor, according to above, signifies how many variables that are necessary to describe the evolution in time. For example, $d = 2.5$, indicates that the time series can be described by an equation system containing three mutually independent variables. It is, however, difficult to estimate the structure of the equation system. This is subject to intensive research (*e.g.* Rössler 1976; Gousbet 1991a; 1991b; Xu *et al.* 1993; Kawamura *et al.* 1996a; 1996b).

The use of Eq. (7) has, however, been criticized because its sensitivity to noise, boundary effects, and length of the time series (*e.g.* Theiler 1986; 1991; Grassberger *et al.* 1993). Therefore, several independent methods to determine the dimension have to be used. A test that allows one to estimate an integer dimension d_E that is the minimum needed to unfold the dynamics of the attractor has been delineated by Kennel *et al.* (1992; see also Abarbanel 1996). The method is described as the global false nearest neighbors (Abarbanel *et al.* 1993). The method involves the examination, in dimension d , the nearest neighbor of every vector \mathbf{x} in dimension $d+1$. If the nearest neighbor shifts away from \mathbf{x} when the dimension is increased, then it is designated a false neighbor as it moves far away from the attractor. Consequently, when the percentage of false neighbors approaches zero the structure of the attractor has been unfolded (Abarbanel and Lall 1996).

The phase-space characteristics of the attractor indicate the temporal properties of the system and how well prediction may be performed for future times. A quantitative estimate of the system's predictability is the Lyapunov exponent. It measures the system's speed of divergence of trajectories from nearby initial conditions (Abarbanel 1996; Rodriguez-Iturbe *et al.* 1989). Given a continuous system in the n -dimensional phase space, long-term changes are monitored in an infinitesimal n -sphere. This sphere will develop into an n -ellipsoid due to the locally deforming flow. The i th one-dimensional Lyapunov exponent can be defined regarding the length of the ellipsoidal principal axis $p_i(t)$ according to (Rodriguez-Iturbe *et al.* 1989).

$$\lambda_i = \lim_{t \rightarrow \infty} \frac{1}{t} \log_2 \frac{p_i(t)}{p_i(0)} \tag{10}$$

where λ_i is from largest to smallest. The Lyapunov exponent is consequently related to the expansion or contraction of different directions in the phase space. An algorithm to estimate Lyapunov exponents from time series was given by Wolf *et al.* (1985). The first Lyapunov exponent is estimated as

$$\lambda = \frac{1}{t_N - t_0} \sum_{k=1}^N \log \frac{s(t_k)}{s_0(t_{k-1})} \tag{11}$$

where s_0 is a measure of the initial distance between two nearby starting points. For a small time later the distance will be $s(t) = s_0 2^{\lambda t}$. Here, the largest Lyapunov expo-

ment, λ_1 , governs the linear ellipsoid growth by $2^{\lambda_1 t}$. According to Moon (1987), $\lambda > 0$ indicates chaotic motions.

In this paper, we use the approach of Brown *et al.* (1991) implemented in the software cspW (Randle Inc. 1996) to estimate Lyapunov exponents. This is done by estimating the local Jacobian matrices for underlying dynamics $y(n)$.

A possible prediction approach is to interpret the attractor dynamics in form of local maps (Abarbanel 1996). Using the points $y(k)$ with their neighbors $y^{(u)}(l)$; $u=1,2, \dots, N_B$, local functions can be built that continuously extend into the next neighborhood: $y^{(u)}(l) \rightarrow y^{(u)}(u; l+1)$. The local map $G_l(y^{(u)}(l))$ that fits this purpose is determined by the least squares fit (Abarbanel 1996)

$$\sum_{u=1}^{N_B} |y(u; l+1) - G_l(y^{(u)}(l))|^2 \tag{12}$$

Local polynomials are trained on the local maps and forward prediction from a point z_0 is based on these maps. The nearest neighbor $w(Q)$ is found for the new point z_0 . The predicted point z_1 is calculated as (Abarbanel 1996)

$$z_1 = G_Q(z_0) \tag{13}$$

It should be mentioned that both global and local approximations exist for the above calculation procedure (see *e.g.* Porporato and Ridolfi 1997; Farmer and Sidorowich 1987; Crutchfield and McNamara 1987; Linsay 1991). In this paper, we will use local approximations however.

The question whether time-varying climatological phenomena have low-dimensional properties or not is a much discussed issue at present. In fact, the complexity of climatological systems and the large number of degrees of freedom make it unlikely that, *e.g.* precipitation is purely governed by a system of few variables (*e.g.* Lorenz 1991). However, if elements of observed time series can be shown to obey deterministic chaos, *e.g.* underlying trends, then a more complete understanding of the system and possibly better prediction techniques can be achieved.

Linear Relationship Between SCL and Temperature

Fig. 1 shows a comparison between different ways to determine SCL values. The figure shows raw data, smoothed values from Lassen and Friis-Christensen (1992) (below denoted LFC 1992), and smoothed sunspot values from the nonlinear noise-reduction procedure by Schreiber (1993). By using the data from 1753-1990, totally 42 points were obtained for the relationship between temperature and SCL. The main impression from the figure is that the SCL from raw data and the nonlinear smoothing agrees rather well while that of LFC (1992) diverges from the other two

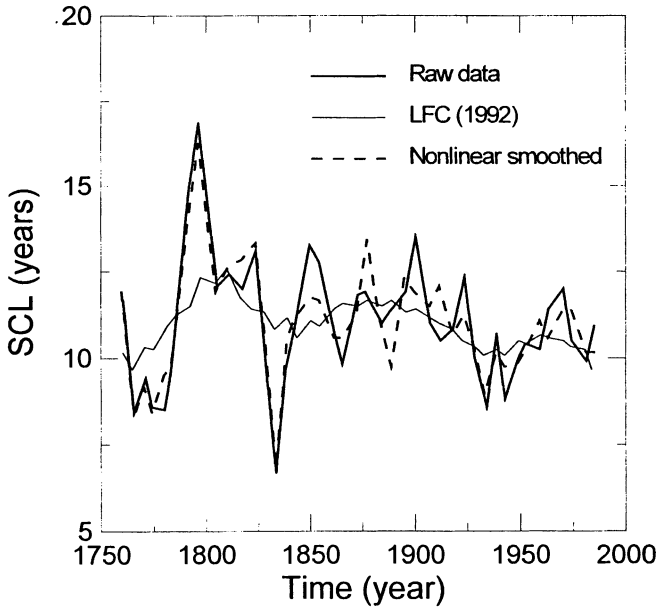


Fig. 1. Comparison between SCL values from raw data, from Lassen and Friis-Christensen (LFC; 1992), and from the nonlinear smoothing procedure of Schreiber (1993).

especially for the extreme maximum and minimum at around 1800 and 1830, respectively. The general appearance of the SCL from raw data and from the nonlinear smoothing agrees better to the SCL derived by Kelly and Wigley (1992) especially for the period before 1850. The peaks and bottoms for the SCL time series derived in this paper are, however, much more pronounced because no filter was applied to the SCL series itself as in Kelly and Wigley (1992) and in LFC (1992). Instead the nonlinear filter was applied to the original sunspot time series before deriving SCL values.

Table 1 summarizes the linear relationships between SCL and mean temperature obtained by using raw and treated data. As seen from the table the highest linear cor-

Table 1 – Pearson product-moment correlation coefficients between SCL and temperature (*, **, and *** indicate 0.05, 0.01, and 0.001 significance level, respectively, at which the hypothesis of a correlation coefficient equal to zero can be rejected; $N = 42$).

Temperature data	SCL		
	Raw data	LFC [1992]	Nonlinear smoothing
Raw monthly	-0.320*	-0.564***	-0.287
Linear trend removed	-0.436**	-0.418**	-0.354*

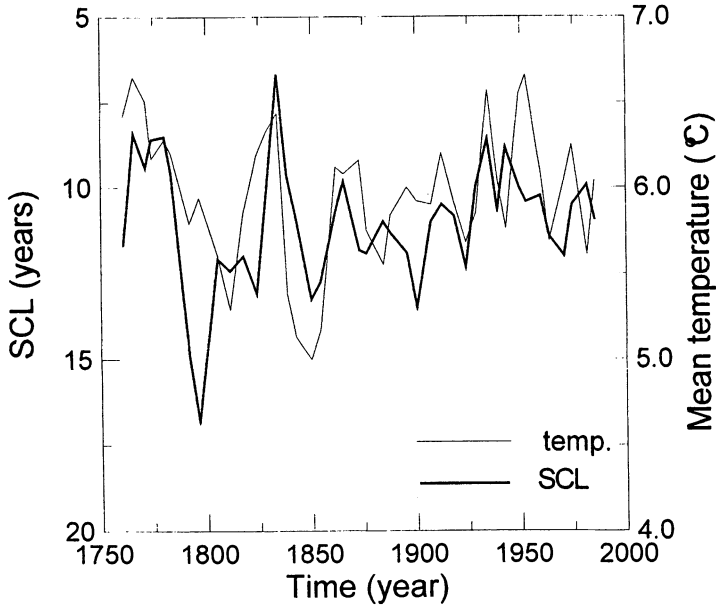


Fig. 2. Raw SCL and corresponding mean temperature for the period 1850-1990.

relation is obtained using smoothed SCL data from LFC (1992). However, also using raw SCL data yields significant correlations of up to -0.436 when the linear temperature trend is removed. The nonlinear smoothing yields a statistically significant relationship only when the linear temperature trend is removed.

It is worth noting that when dividing the data into two periods, before 1850 and after 1850, the correlation using raw SCL data changes to -0.395 and -0.544 (see Fig. 2), respectively. Consequently, when using more recent data the correlation increases significantly. A possible explanation for this is that the data after about 1850 are more reliable. For temperature this is undoubtedly the case because gage types and shelters were standardized in Sweden from about the mid-19th century (Andersson 1970).

Nonlinear Relationship Between SCL and Temperature

As mentioned above several studies during the latest years have indicated that the behavior of the Sun may be nonlinear and chaotic (Ruzmaikin 1981; Zeldovich and Ruzmaikin 1983; Gilman 1986; Kurths and Herzel 1987; Weiss 1988; Feynman and Gabriel 1990; Mundt *et al.* 1991; Berndtsson *et al.* 1994; Jinno *et al.* 1995). We, therefore, speculate that also the relationship between the Sun and the Earth's temperature, as influenced by a complicated atmospheric flow pattern, may be nonlinear

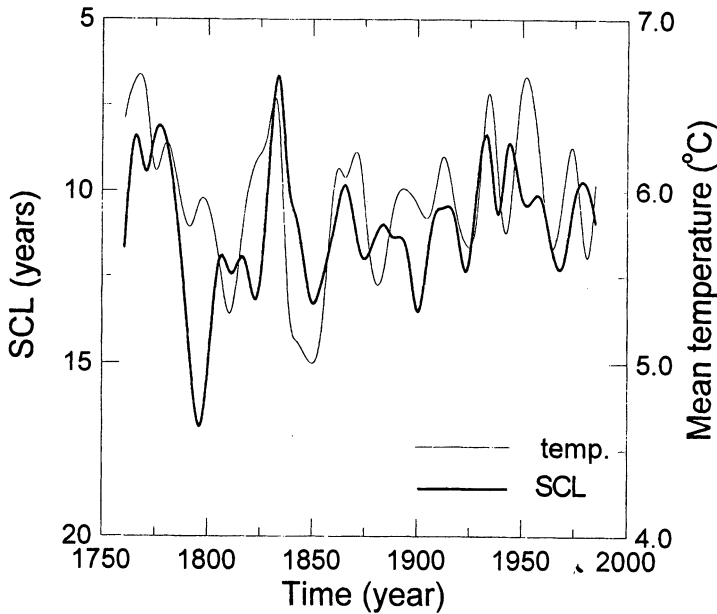


Fig. 3. Raw SCL and corresponding mean temperature interpolated to monthly values by spline functions (data between 1753-1990).

and not easily captured in a simple linear correlation as attempted above (*e.g.* Robock 1978). However, since only 42 observation points are available (Fig. 1) it is difficult to perform a nonlinear analysis. To still attempt this, we interpolated the 42 points for the raw SCL data of Fig. 1 and temperature data by use of spline functions to arrive at monthly values. Fig. 3 shows the outcome of this.

Using the interpolated data for SCL and mean temperature as in Fig. 3, phase space reconstructions were drawn as shown in Figs. 4 and 5. This simply means that the time series is plotted against itself with a proper time lag. This is often done in nonlinear analyses to reveal any structure in future time behavior and properties of the attractor (*e.g.* Henderson and Wells 1988; Tsonis and Elsner 1990). As seen from the figures it appears as if rather clear attractors emerge and that there is a nonlinear behavior of both SCL and temperature. The occurrence of attractors means that the future time behavior is not random but instead appears to settle on a pattern close to that of the attractor. This in turn, may indicate the type and degree of nonlinearity and if it is possible to make predictions into the future for the time series. Of course, interpolated data like this have to be interpreted cautiously and may only indicate properties of the actual process. Even so, it is believed that the phase-space portraits in Figs. 4 and 5 embrace some of the general and longterm behavior of SCL and temperature.

Fig. 6 the resulting $d \log C(r) / d \log r$ vs. $\log r$ according to Eq. (9) for the SCL and

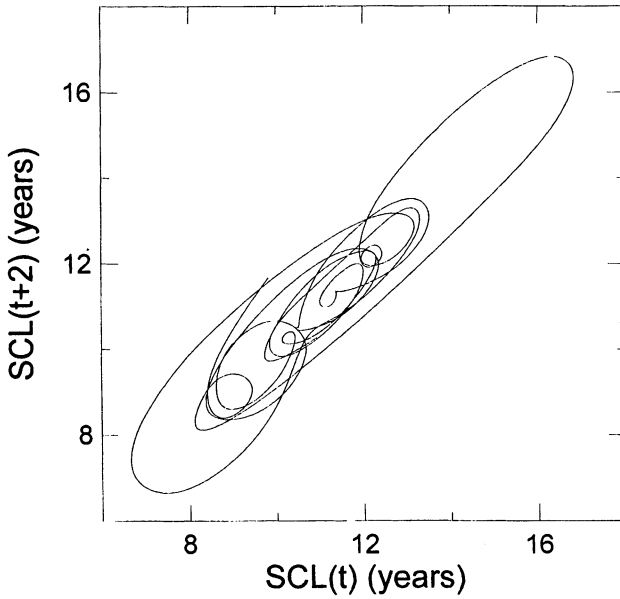


Fig. 4. Attractor for interpolated SCL (data as in Fig. 3). Time lag is 2 years.

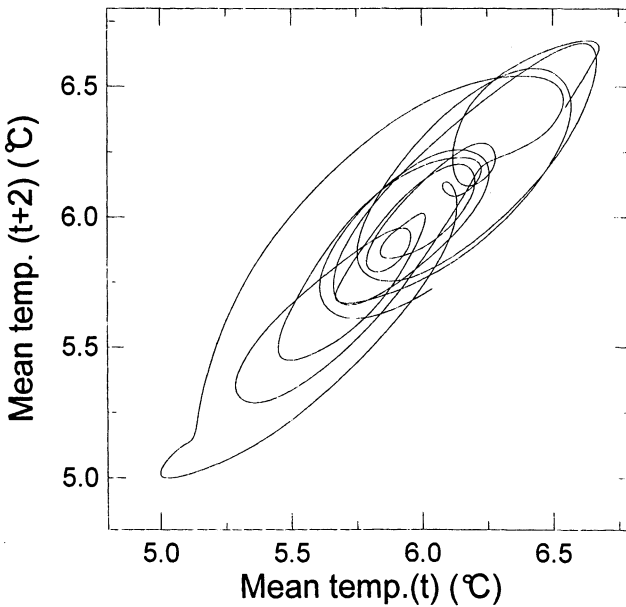


Fig. 5. Attractor for interpolated mean temperature (data as in Fig. 3). Time lag is 2 years.

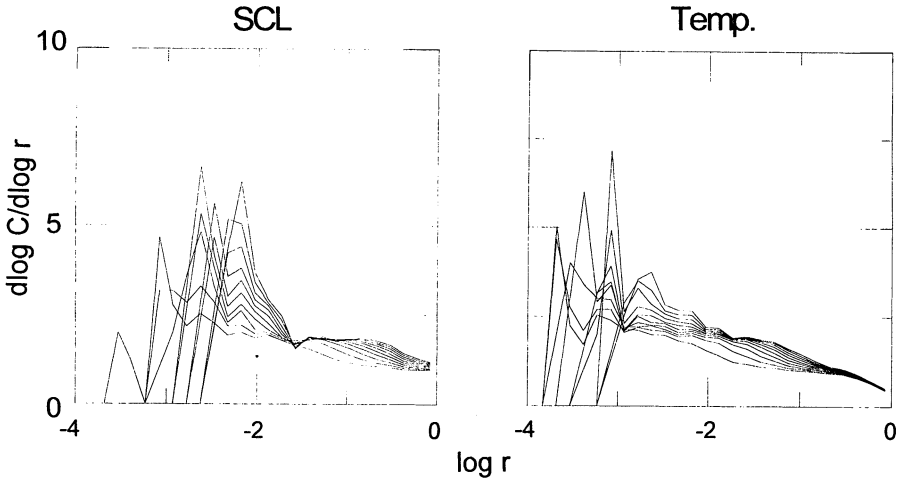


Fig. 6. Slopes $d \log C(r)/d \log r$ versus $\log r$ for interpolated SCL and mean temperature (data as in Fig. 3).

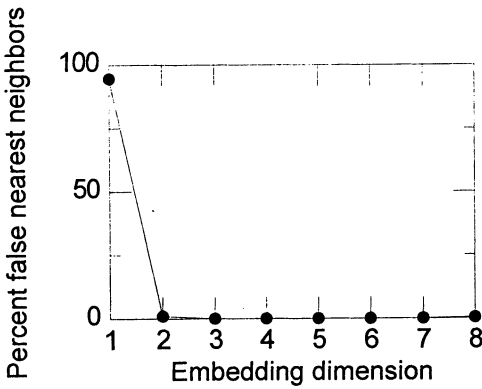


Fig. 7. Global false nearest neighbors for mean temperature (data as in Fig. 3).

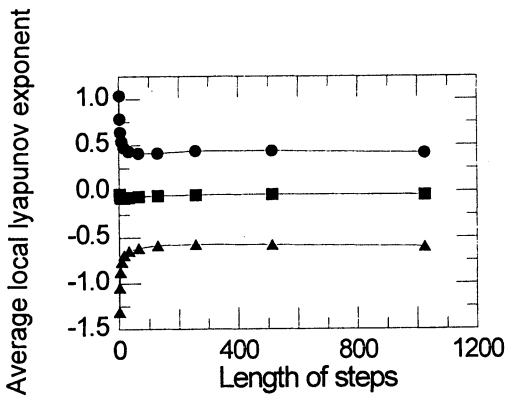


Fig. 8. Average local Lyapunov exponents for mean temperature (data as in Fig. 3).

temperature attractors of Figs. 4 and 5. The m -embedding was chosen between as $2 \leq m \leq 10$. Different τ values were tested but the results proved insensitive to these variations. As seen from the figures, there is a clear scaling region for $-1.5 < \log r < 0$ for both SCL and temperature. According to the figure, both SCL and mean temperature display saturation at a correlation dimension $d < 2.5$ in this range. Consequently, a nonlinear equation system with three independent variables would be enough to describe the evolution in time for SCL and mean temperature (Takens 1981; Ruelle 1981).

As mentioned above, however, the algorithm according to Grassberger (1990; Eq. (7)) may underestimate the dimension of the attractor. Therefore, we also used the global false nearest neighbor criteria according to Abarbanel *et al.* (1993) using the commercial software cspW (Randle Inc. 1996). Fig. 7 shows the outcome of this for mean temperature. The figure shows that d_E is selected as 2. Thus, the results confirm the correlation integral estimation.

To further investigate the predictability of interpolated mean temperature, Lyapunov exponents were calculated using the cspW software. Fig. 8 shows the outcome of this and the three first average local Lyapunov exponents. From the figure it is seen that the average local exponents converge to approximate global values as $\lambda_1 = 0.35$, $\lambda_2 = 0.0$, $\lambda_3 = -0.65$. If one of the exponents is zero this means that the system was properly generated by differential equations. Further, if one exponent is positive, this indicates a chaotic behavior. As seen from Fig. 8 this is clearly the case. Also, the Lyapunov dimension can be used to estimate the fractal dimension of the attractor (*e.g.* Abarbanel and Lall 1996). For mean temperature we find this value to be 2.65 which again confirms that the time series behave according to low-dimensional chaos.

In Fig. 9 we used the information about the local behavior of the attractor and performed real-time predictions using the methodology according to above. The information from the largest Lyapunov exponent ($\lambda_1 = 0.35$) tells us that after about 2 times $1/0.35 = 2.8$, which gives around 6 months, the forecasting ability will quickly be reduced due to the growth of errors. Using the cspW, a local polynomial model (second-order) trained on approximately half of the data (1753-1860). After this, predictions were made in real-time from about 1860 to 1930. As seen from the figure predictions are well in phase with the major peaks and depressions. Several tests for 6-month ahead predictions were made and increasing the lead time. For 6-month predictions results were generally good. However, increasing the lead time quickly decreased the prediction accuracy. This is in agreement with the largest Lyapunov exponent. An example of 12-month predictions is shown in Fig. 10. It should be mentioned that the model is not updated during the course of predictions in time. Instead, the same model is used as was found best for the calibration period during 1753-1860. Fig. 11, finally, shows a comparison with an ARIMA model. This model, however, was updated every 50 months. Even so, as is seen from the figure it does not give better results than the chaotic model.

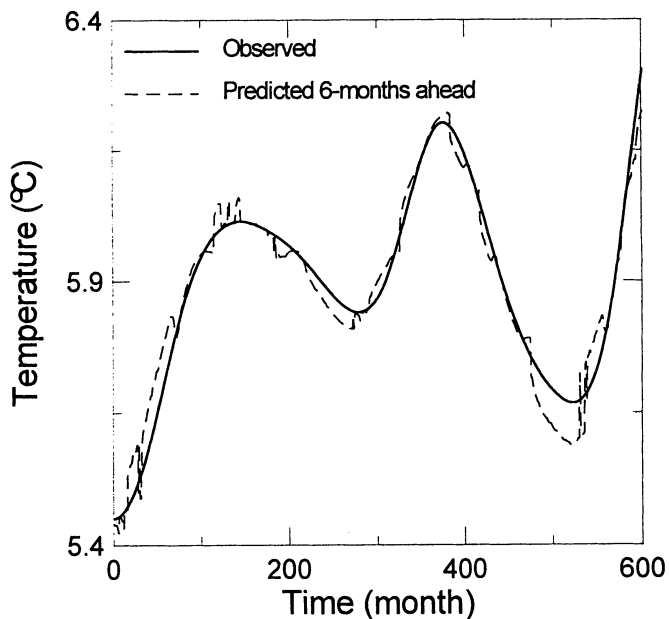


Fig. 9. Real time 6-month predictions of mean temperature using a local linear predictor (data between 1860-1930).

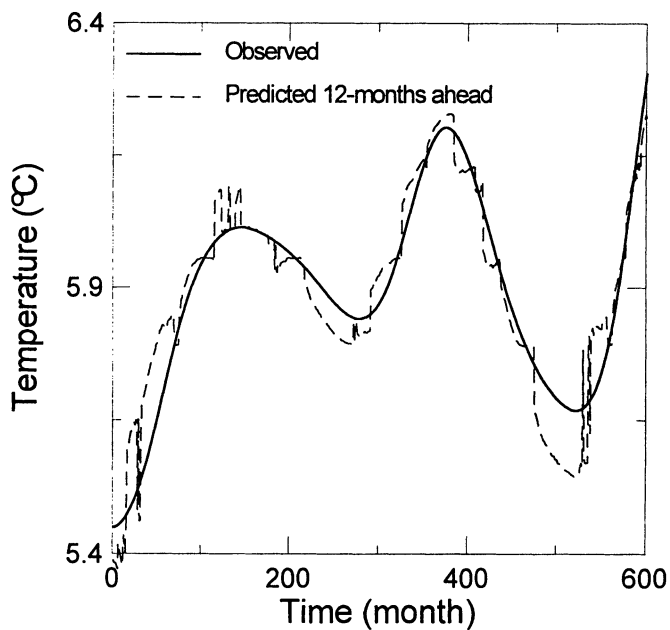


Fig. 10. Real time 12-month predictions of mean temperature using a local linear predictor (data between 1860-1930).

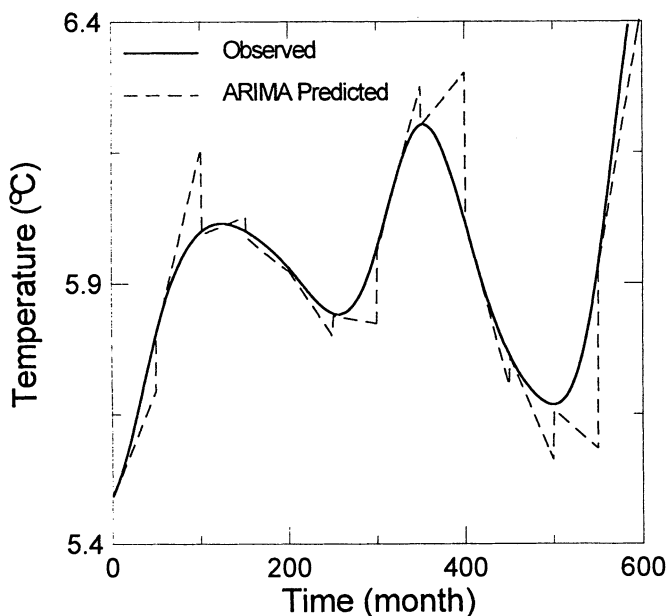


Fig. 11. Real time 6-month predictions of mean temperature using an ARIMA model (data between 1860-1930).

Summary and Discussion

The results for this study can be summarized as:

- 1) Previous research has shown that there exists a relationship between northern hemisphere mean air temperature and SCL from the mid-19th century (Friis-Christensen and Lassen 1991; Kelly and Wigley 1992). Butler (1994) showed that this is the case also for land air temperature at a point. We confirmed these results and also showed that the statistically significant relationship appears to extend back to the mid-18th century for land air temperature at a point. The relationship was, however, less significant before the mid-19th century, probably because of the poorer quality of temperature data used.
- 2) This study showed that there are indications of a low-dimensional chaotic component in both SCL and the interconnected mean land air temperature. Parts of the variation and sudden jumps in mean temperature can thus be explained by the changes in SCL. The relationship between SCL and mean temperature appears, however, to be a highly nonlinear and complex function.

- 3) Even if long-term predictions are excluded by the chaotic definition, the short-term time behavior of individual SCL and mean temperature series appears, possible to predict using information about the attractor. We showed that repeated short-term forecasts of 6 months appear to work well.
- 4) A chaotic behavior in long-term temperature characteristics indicates that hydrological processes coupled to mean temperature may also behave in a chaotic way. Some contemporary research indicates that this is the case for large water bodies (e.g. Abarbanel and Lall 1996). Consequently, this excludes long-term predictions into the future. However, even so, repeated short-term forecasts may prove feasible and this may lead forward to a greater understanding of the system's low-frequency behavior and a more broad knowledge and distinction between natural and man-made fluctuations.

Acknowledgments

We gratefully acknowledge the Swedish Natural Science Research Council, the Trygger Foundation, and the Swedish Institute for supporting this research.

References

- Abarbanel, H. D. I. (1996) *Analysis of observed chaotic data*, Springer, New York.
- Abarbanel, H. D. I., and Lall, U. (1996) Nonlinear dynamics of the Great Salt Lake: system identification and prediction, *Clim. Dynam.*, Vol. 12, pp. 287-297.
- Abarbanel, H. D. I., Brown, R., Sidorowich, J. J., and Tsimring, L. S. (1993) The analysis of observed chaotic data in physical systems, *Rev. Mod. Phys.* Vol. 65, pp. 1331-1392.
- Andersson, T. (1970) Swedish temperature and precipitation records since the middle of the 19th century, National Swedish Building Research, D4:1970, Stockholm.
- Balling, Jr., R. C., and Idso, S. B. (1989) Historical temperature trends in the United States and the effect of urban population growth, *J. Geophys. Res.*, Vol. 94, pp. 3359-3363.
- Barnston, A. G., and Livezey, R. E. (1989) A closer look at the effect of the 11-year solar cycle and the quasi-biennial oscillation on northern hemisphere 700 mbar height and extratropical North American surface temperature, *J. Clim.*, Vol. 2, pp. 1295-1313.
- Berndtsson, R., Jinno, K., Kawamura, A., Olsson, J., and Xu, S. (1994) Dynamical systems theory applied to long-term temperature and precipitation time series, In: J. Menon (Ed.), *Trends in Hydrology*, Counc. Sci. Res. Integr., Trivandrum, India, pp. 291-297.
- Butler, C. J. (1994) Armagh observatory, 1844-1992, and the length of the sunspot cycle, *Solar Phys.*, Vol. 152, pp. 35-42.
- Brown, R., Bryant, P., and Abarbanel, H. D. I. (1991) Computing the Lyapunov spectrum of a dynamical system from observed time series, *Phys. Rev. A*, Vol. 43, pp. 2787-2806.

Solar-Climatic Relationship and Implications for Hydrology

- Casdagli, M., S. Eubank, J. D. Farmer, and J. Gibson (1991) State space reconstruction in the presence of noise, *Physica D*, Vol. 51, pp. 52-98.
- Chernosky, E. J., and Hagan, M. P. (1958) The Zurich sunspot number and its variations for 1700-1957, *J. Geophys. Res.*, Vol. 63, pp. 755-788.
- Colebrook, J. M. (1977) Reply on Muir (1977), *Nature*, Vol. 266, p. 476.
- Crutchfield, J. P., and McNamara, B. S. (1987) Equations of motion from a data series, *Complex Syst.*, Vol. 1, pp. 417-452.
- Eagleson, P. S. (1986) The emergence of global-scale hydrology, *Water Resour. Res.*, Vol. 22, pp. 6S-14S.
- Farmer, J. D., and Sidorowich, J. J. (1987) Predicting chaotic time series, *Phys. Rev. Lett.*, Vol. 59, pp. 845-848.
- Feynman, J., and Gabriel, S. B. (1990) Period and phase of the 88-year solar cycle and the Maunder minimum: evidence for a chaotic sun, *Solar Phys.*, Vol. 127, pp. 393-403.
- Friis-Christensen, E., and Lassen, K. (1991) Length of the solar cycle: an indicator of solar activity closely associated with climate, *Science*, Vol. 254, pp. 698-700.
- Gilman, P. A. (1986) The solar dynamo: observations and theories of solar convection, global circulation, and magnetic fields, In: P. A. Sturrock (ed.), *Physics of the Sun*, Vol. I, pp. 95-160, D. Reidel Publ. Co., Mass.
- Gleissberg, W. (1944) A table of secular variations of the solar cycle, *Terr. Magn. Atm. Electr.*, Vol. 49, pp. 243-244.
- Gousbet, G. (1991a) Reconstruction of the vector fields of continuous dynamical system from numerical scalar time series, *Physical Review A*, Vol. 43, pp. 5321-5331.
- Gousbet, G. (1991b) Automatic reconstruction of dynamical system equations from numerical scalar time series, Eighth Symp. on Turbulent Shear Flows, Techn. Univ. of Munich, Sep. pp. 9-11.
- Grassberger, P. (1990) An optimized box-assisted algorithm for fractal dimensions, *Phys. Lett. A*, Vol. 148, pp. 63-68.
- Grassberger, P., and Procaccia, I. (1983a) Characterization of strange attractors, *Phys. Rev. Lett.*, Vol. 50, pp. 346-349.
- Grassberger, P., and Procaccia, I. (1983b) Measuring the strangeness of strange attractors, *Physica*, Vol. 9D, pp. 189-208.
- Grassberger, P., Schreiber, T., and Schaffrath, C. (1991) Nonlinear time sequence analysis, *Int. J. Bifurc. Chaos*, Vol. 1, pp. 521-547.
- Grassberger, P., Hegger, R., Kantz, H., Schaffrath, C., and Schreiber, T. (1993) On noise reduction methods for chaotic data, *Chaos*, Vol. 3, pp. 127-143.
- Henderson, H. W., and Wells, R. (1988) Obtaining attractor dimensions from meteorological time series, *Adv. Geophys.*, Vol. 30, pp. 205-237.
- Jinno, K., Xu, S., Berndtsson, R., Kawamura, A., and Matsumoto, M. (1995) Prediction of sunspots using reconstructed chaotic system equations, *J. Geophys. Res.*, Vol. 100, pp. 14773-14781.
- Kawamura, A., Jinno, K., and Berndtsson, R. (1993) Analyses of a 238-year long monthly precipitation time sequence by use of filtering techniques, Proc. of Intern. Symp. on Extreme Hydrological Events: Precipitation, Floods, and Droughts, July 20-23, 1993, Yokohama, IAHS Publ. No. 213, pp. 103-112.
- Kawamura, A., Matsumoto, M., Jinno, K., and Xu, S. (1994a) Estimation and prediction of dynamics of chaotic time series, I. On the dependence of Lorenz equations on the initial

- value and parameters using nonlinear least squares, *Techn. Rep. Kyushu Univ.*, Vol. 67, pp. 513-521 (in Japanese with English abstract).
- Kawamura, A., Matsumoto, M., Jinno, K., and Xu, S. (1994b) Estimation and prediction of dynamics of chaotic time series, 2. On the estimation and prediction for dynamics of the Lorenz equation using extended Kalman filter, *Techn. Rep. Kyushu Univ.*, Vol. 67, pp. 523-531 (in Japanese with English abstract).
- Kelly, P. M., and Wigley, T. M. L. (1992) Solar cycle length, greenhouse forcing and global climate, *Nature*, Vol. 360, pp. 328-330.
- Kennel, M. B., Brown, R., and Abarbanel, H.D.I. (1992) Determining minimum embedding dimension using a geometrical construction, *Phys. Rev. A*, Vol. 45, pp. 3403-3411.
- Kurths, J., and Herzog, H. (1987) An attractor in a solar time series, *Physica D*, Vol. 25, pp. 165-172.
- Labitzke, K. (1987) Sunspots, the QBO, and the stratospheric temperature in the north polar region, *Geophys. Res. Lett.*, Vol. 14, pp. 535-537.
- Lassen, K., and Friis-Christensen, E. (1992) Solar activity parameters used in geophysical studies at DMI, Danish Met. Inst. Technical Rep., 92-8.
- Linsay, P. S. (1991) An efficient method of forecasting chaotic time series using linear interpolation, *Phys. Lett. A*, Vol. 153, pp. 353-356.
- Lorenz, E. N. (1963) Deterministic nonperiodic flow, *J. Atmos. Sci.*, Vol. 20, pp. 130-141.
- Lorenz, E. N. (1991) Dimension of weather and climate attractors, *Nature*, Vol. 353, pp. 241-244.
- Matsumoto, M., Berndtsson, R., Kawamura, A., and Jinno, K. (1996a) A relationship between sunspot cycle length and temperature in Lund, Sweden, *J. Hydraul. Eng., JSCE*, Vol. 40, pp. 365-370 (in Japanese with English abstract).
- Matsumoto, M., Kawamura, A., Jinno, K., Berndtsson, R., and Xu, S. (1996b) Prediction of monthly temperature time series using reconstructed chaotic system equations, Proc. Intern. Conf. Water Resour. & Environm. Res. 21st Cent., Kyoto, Oct. 29-31, Vol. 1.
- Moon, F. C. (1987) *Chaotic vibrations, an introduction for applied scientists and engineers*, John Wiley, New York.
- Muir, M. S. (1977) Possible solar control of North Atlantic oceanic climate, *Nature*, Vol. 266, pp. 475-476.
- Mundt, M. D., Maguire II, W. B., and Chase, R. R. P. (1991) Chaos in the sunspot cycle: analysis and prediction, *J. Geophys. Res.*, Vol. 96, pp. 1705-1716.
- Packard, N. H., Crutchfield, J. P., Farmer, J. D., and Shaw, R. S. (1980) Geometry from a time series, *Phys. Rev. Lett.*, Vol. 45, pp. 712-716.
- Pittock, A. B. (1978) A critical look at long-term sun-weather relationships, *Rev. Geophys. Space Phys.*, Vol. 16, pp. 400-420.
- Porporato, A., and Ridolfi, L. (1997) Nonlinear analysis of river flow time sequences, *Water Resour. Res.*, Vol. 33, pp. 1353-1367.
- Randle Inc. (1996) cspW, Tools for dynamics, Applied nonlinear sciences, LLC, Randle Inc., Great Falls, VA, USA.
- Reid, G. C. (1987) Influence of solar variability on global sea surface temperature, *Nature*, Vol. 329, pp. 142-143.
- Robock, A. (1978) Internally and externally caused climate change, *J. Atmos. Sci.*, Vol. 35, pp. 1111-1122.

Solar-Climatic Relationship and Implications for Hydrology

- Rodriguez-Iturbe, I., Febres de Power, B., Sharifi, M. B., and Georgakakos, K. P. (1989) Chaos in rainfall, *Water Resour. Res.*, Vol. 25, pp. 1667-1675.
- Ruelle, D. (1981) Chemical kinetics and differentiable dynamic systems, In: *Nonlinear phenomena in chemical dynamics*, Eds. A. Pacault and C. J. Vidal, Springer Verlag, Berlin.
- Ruzmaikin, A. A. (1981) The solar cycle as a strange attractor, *Comments on Astrophysics*, Vol. 9, pp. 85-93.
- Rössler, O. E. (1976) Different types of chaos in two simple differential equations, *Z. Naturforsch.*, Vol. 31, pp. 1664-1670.
- Salby, M. L., and Shea, D. E. (1991) Correlations between solar activity and the atmosphere: an unphysical explanation, *J. Geophys. Res.*, Vol. 96, pp. 22579-22595.
- Schreiber, T. (1993) An extremely simple nonlinear noise reduction method, *Phys. Rev. E. Stat. Physics*, Vol. 47, pp. 2401-2404.
- Takens, F. (1981) Detecting strange attractors in fluid turbulence, In: *Dynamical systems and turbulence*, Ed. by D. Rand and L.-S. Young, Springer Verlag, pp. 366-381.
- Theiler, J. (1986) Spurious dimension from correlation algorithms applied to limited time-series data, *Phys. Rev. A*, Vol. 34, pp. 2427-2432.
- Theiler, J. (1991) Some comments on the correlation dimension of $1/f^a$ noise, *Phys. Lett. A*, Vol. 155, pp. 480-493.
- Tidblom, A. V. (1876) Einige Resultate aus den Meteorologischen Beobachtungen, angestellt auf der Sternwarte zu Lund in den Jahren 1741-1870, *Lunds Universitets Årsskrift*, Tom, XII, Afd. Mathem. Naturvetenskap, pp. 1-78, Lund.
- Tsonis, A. A., and Elsner, J. B. (1990) Multiple attractors, fractal basins and longterm climate, *Beitr. Phys. Atmosph.*, Vol. 63, pp. 171-176.
- van Loon, H., and Labitzke, K. (1988) Association between the 11-year solar cycle, the QBO, and the atmosphere, II, Surface and the 700 mb in the Northern Hemisphere in winter, *J. Clim.*, Vol. 1, pp. 905-920.
- Weiss, N. O. (1988) Is the solar cycle an example of deterministic chaos?, In: F. R. Stephenson and A. W. Wolfendale, *Secular Solar and Geomagnetic Variations in the Last 10,000 Years*, pp. 69-78, Kluwer, Boston.
- Willett, H. C. (1974) Recent statistical evidence in support of the predictive significance of solar-climatic cycles, *Mon. Weath. Rev.*, Vol. 102, pp. 679-686.
- Wolf, A., Swift, J. B., Swinney, H. L., and Wastano, J. A. (1985) Determining Lyapunov exponents from a time series, *Physica D*, Vol. 16, pp. 285-317.
- Xu, S., Jinno, K., Kawamura, A., Berndtsson, R., and Olsson, J. (1993) Reconstructing systems from chaotic numerical time series, *Proc. of Hydraul. Eng., Japan Soc. of Civ. Eng.*, Vol. 37, pp. 853-856.
- Yule, G. U. (1927) On a method of investigating periodicities in disturbed series, with special reference to Wolfers sunspot numbers, *Phil. Trans. R. Soc. London A*, Vol. 226, pp. 267-298.
- Zeldovich, Y. B., and Ruzmaikin, A. A. (1983) Dynamo problems in astrophysics, In: R. A. Syunyaev (ed.), *Soviet Sci. Rev., Section E*, pp. 333-383, Harwood, New York.

Received: 10 February, 1999

Revised: 6 January, 2000

Accepted: 5 October, 2000

Addresses:

Ronny Berndtsson,
Dept. of Water Resources Engineering,
Lund University,
P.O.Box 118,
S-221 00 Lund,
Sweden.
Email: Ronny.Berndtsson@tvrl.lth.se

Cintia Uvo and Jonas Olsson
Same address.

Minoru Matsumoto,
Institute of Environmental Systems,
Kyushu University, Fukuoka 812,
Japan.

Kenji Jinno and Akira Kawamura
Same address.

Shiguo Xu,
Dept. of Civ. Env.,
Dalian Univ. of Tech.,
Dalian 116023,
China.