



04/05/2015

Detecting periodic climate fluctuations in vegetation patterns from satellite image time series

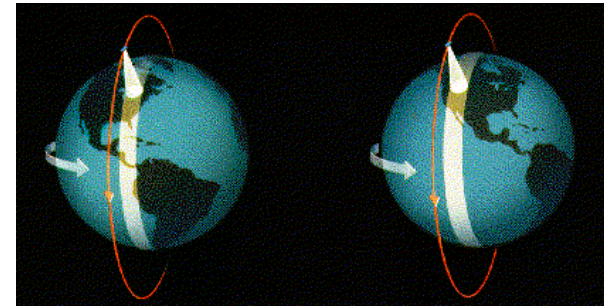
Pieter HAWINKEL

**International Work-conference on Time Series Analysis (ITISE 2014)
June 25-27, Granada (Spain)**

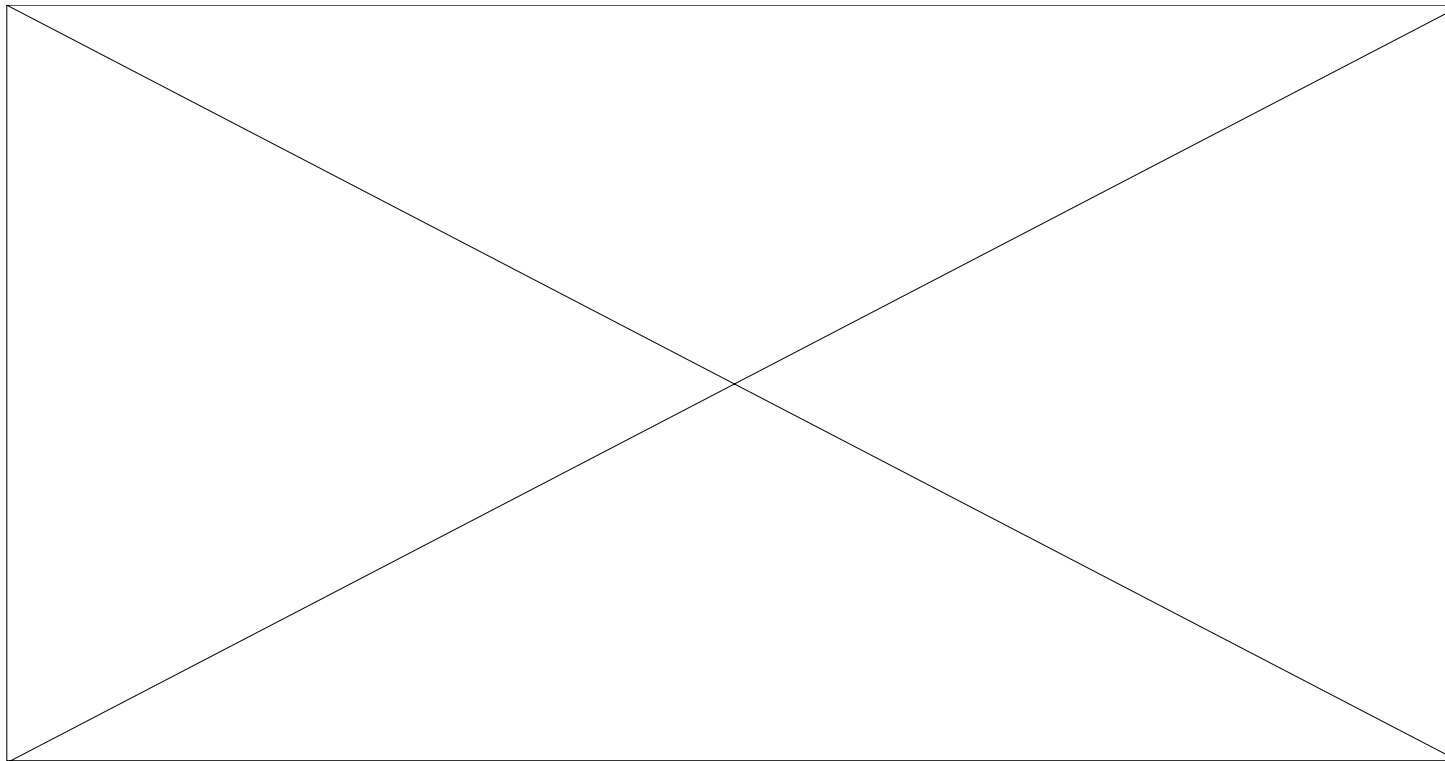
KU LEUVEN

Dept. Earth&Env. Sci - KU Leuven (University of Leuven, Belgium)
Flemish Institute for Technological Research (VITO, Belgium)

Intro: Earth Observation data

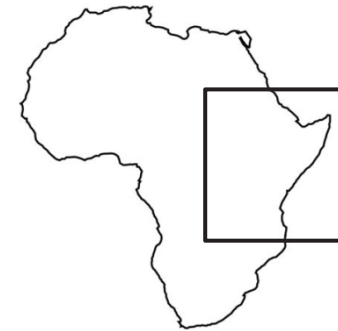


- » Global land surface monitoring (nearly daily coverage!)



Source: EUMETSAT

Intro: Satellite image time series



» Temporal changes in vegetation cover

» NDVI index

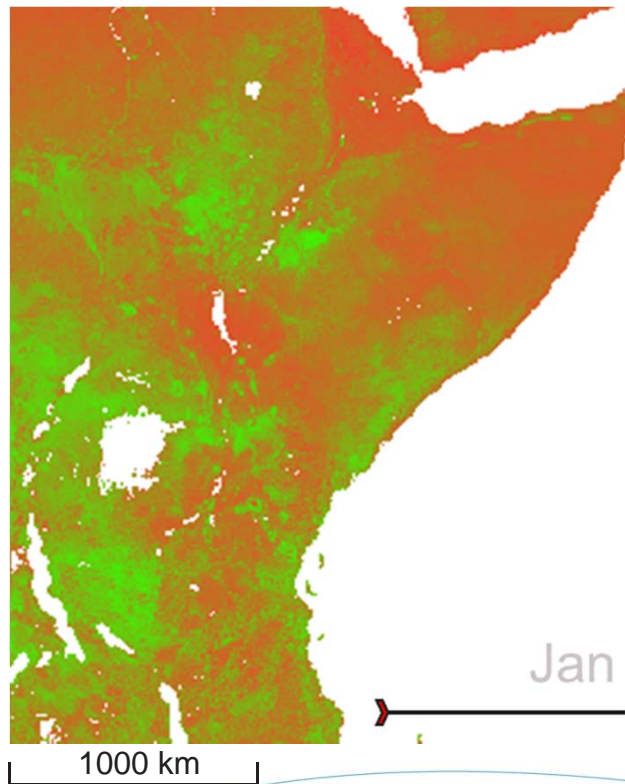
» NOAA-AVHRR
(1981-1999)

» SPOT-VGT
(1998-2014)

» Proba-V
(2013- present)

» 4km/1km/300m
spatial resolution

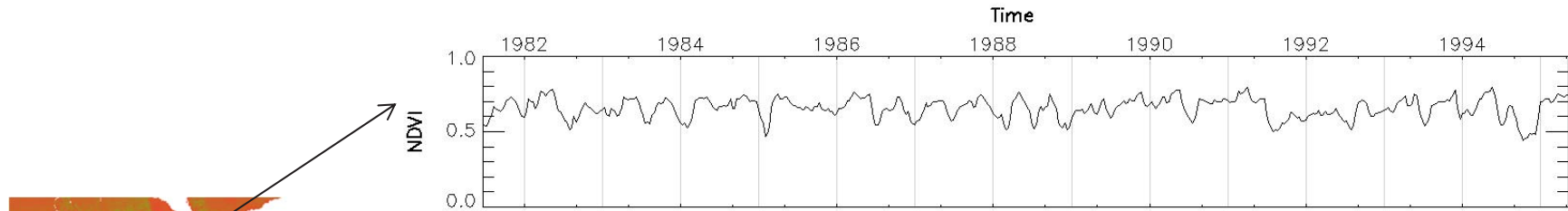
» 10-daily synthesis



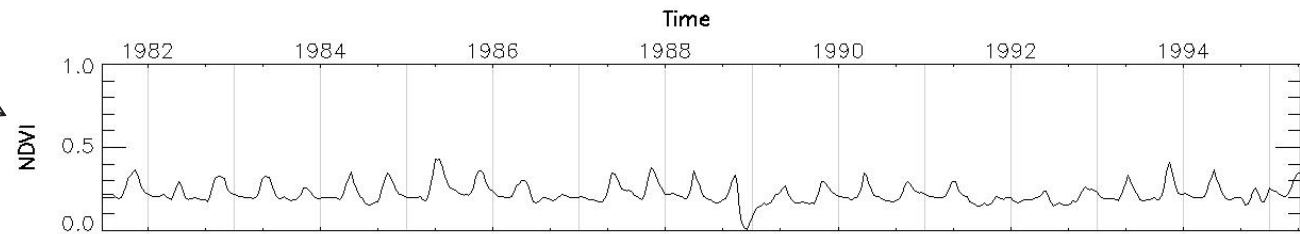
$$NDVI = \frac{Refl_{NIR} - Refl_R}{Refl_{NIR} + Refl_R}$$

Intro: Satellite image time series

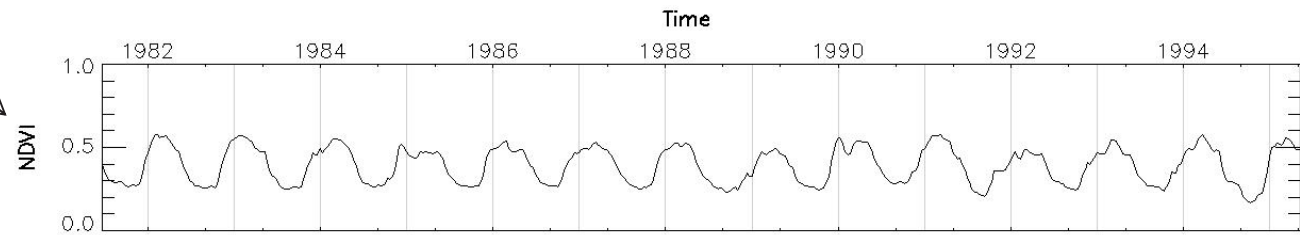
» Temporal changes in vegetation cover



NW DR Congo (humid conditions, tropical evergreen forest vegetation)



E Ethiopia (arid conditions, steppe vegetation)

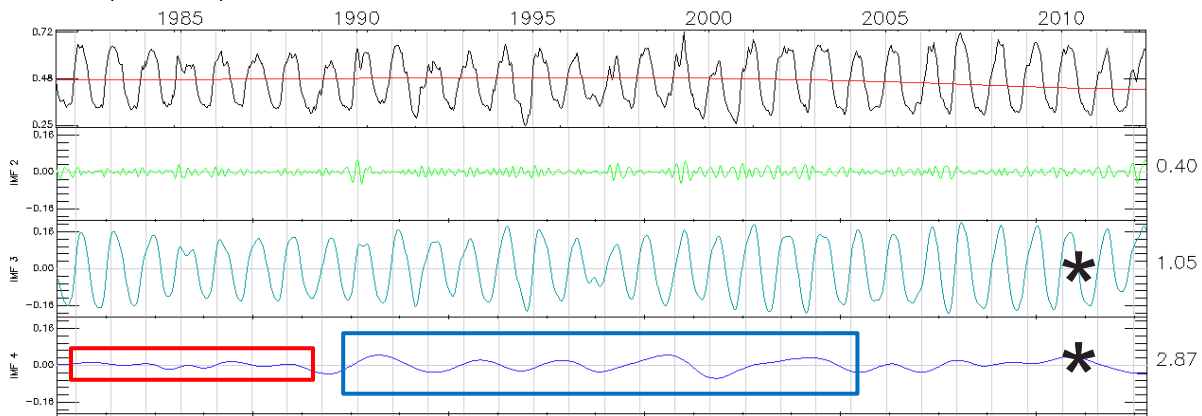


N Tanzania (sub-humid conditions, grassland/woodland savanna)

Research questions

Which time scales (other than the annual season) are present in long-term vegetation index time series ?

» Decomposition, evaluation of components

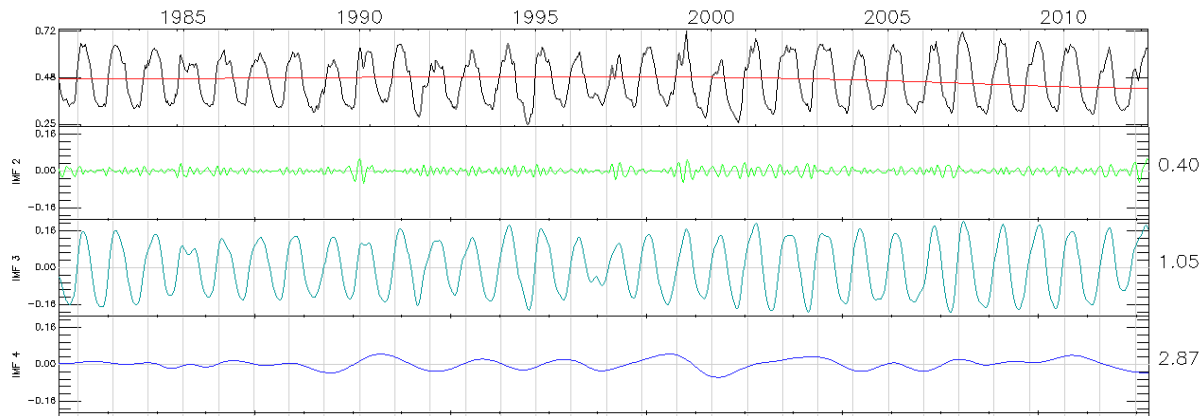


How do inter-annual climatic components behave over time ?

» Testing for switching regimes

Methods : Decomposition model

Requirements

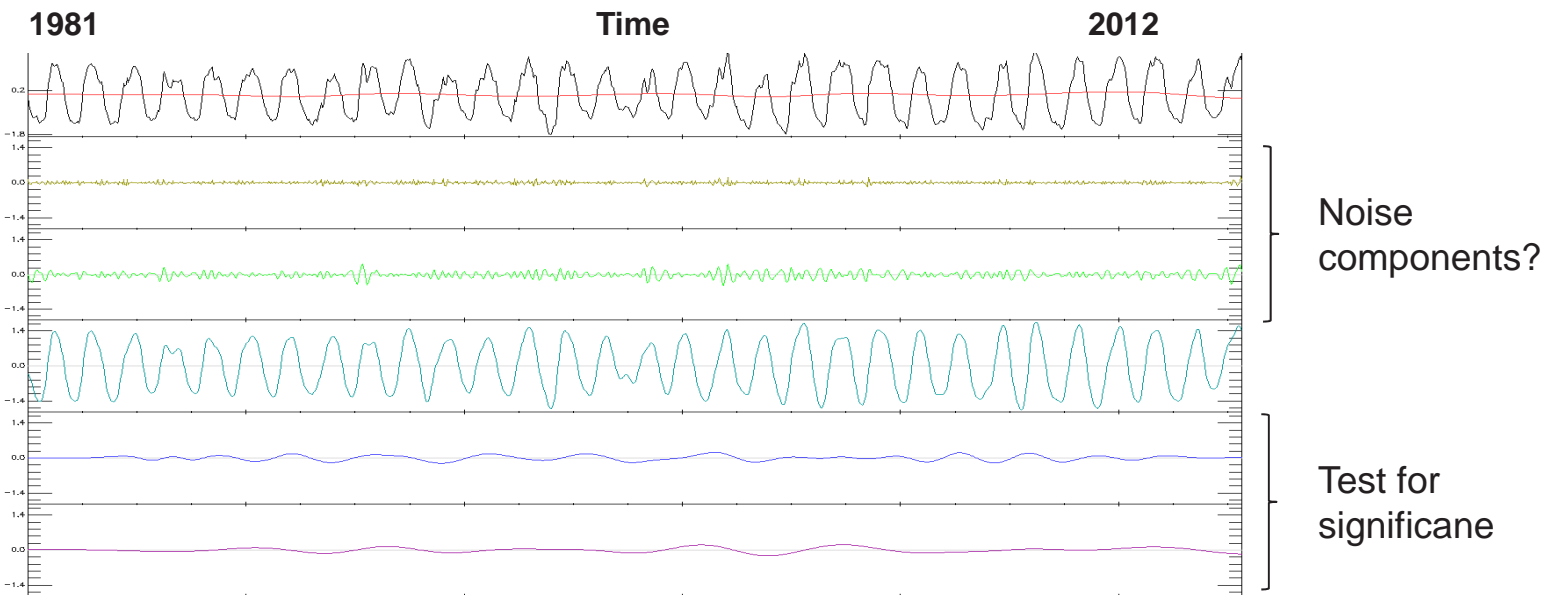


- 1) Non-stationarity
- 2) Data-adaptive basic functions
- 3) Periodicities unknown a priori

Methods : EMD decomposition

Iterative filtering process (in the time domain!)

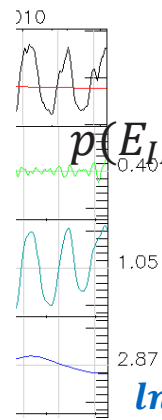
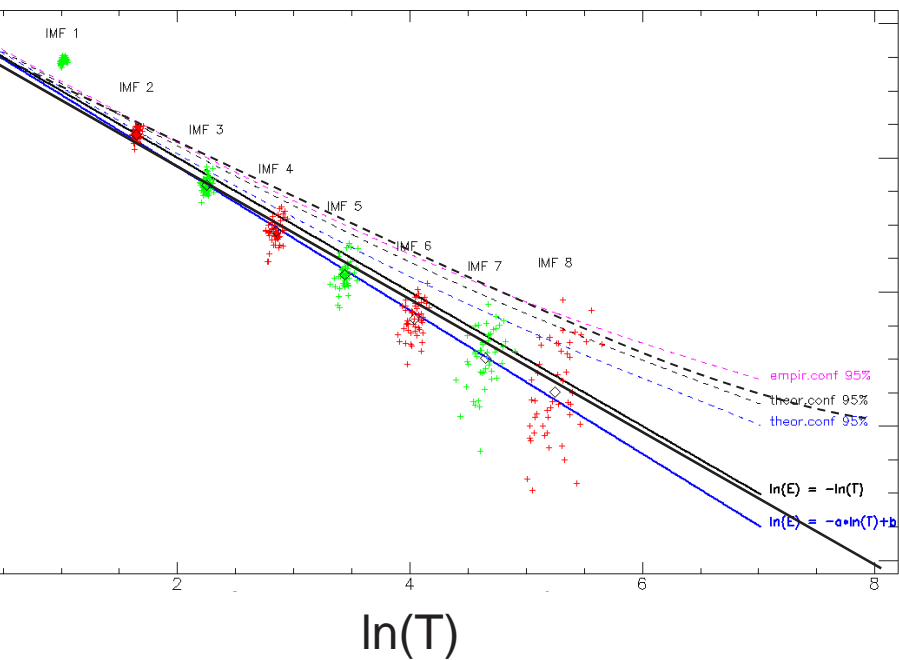
Based on Min/Max in data



Yields 'Intrinsic Mode Functions' (IMFs)

Methods : Period-energy relationship

Theoretical study of EMD of white noise (Wu and Huang, 2004)



$$\ln(E_{IMF_i}) = -\ln(T_{IMF_i})$$

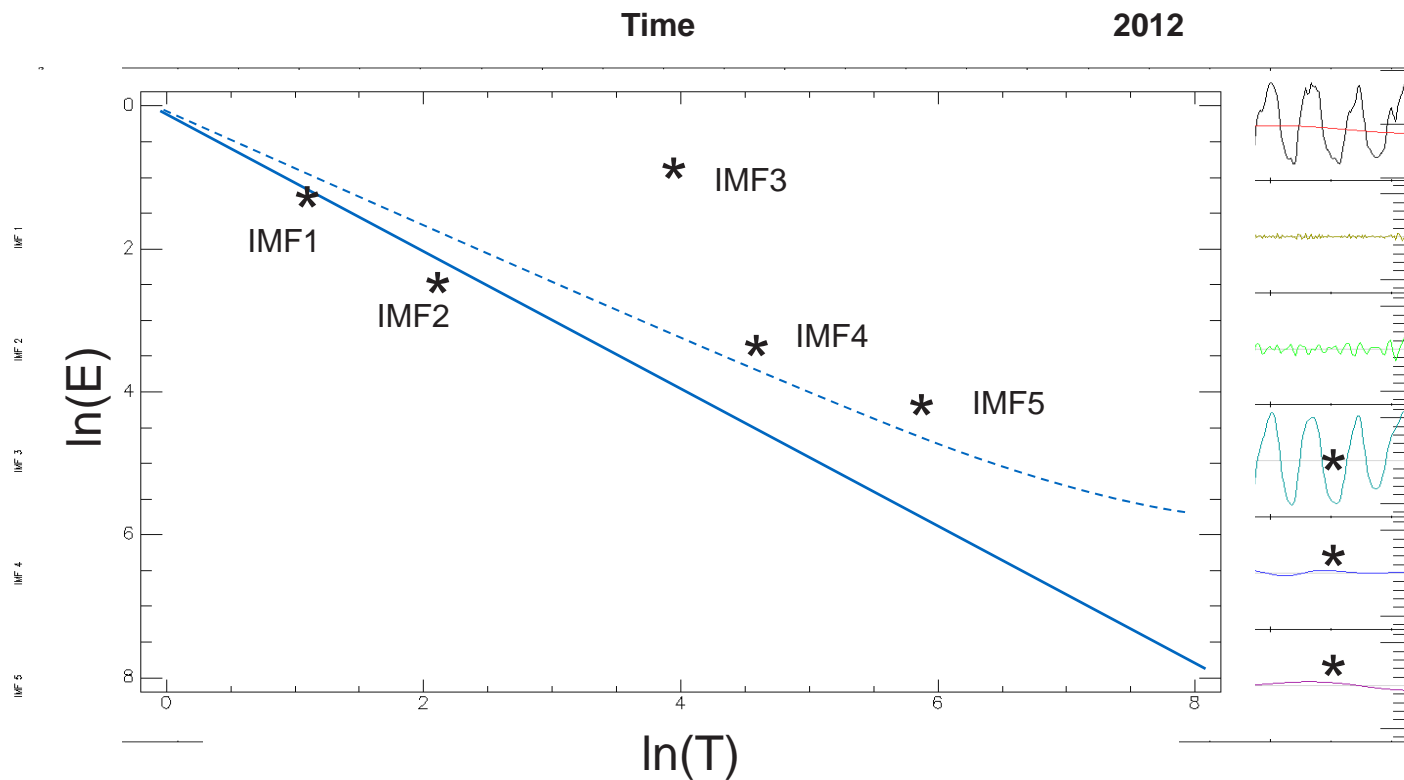
$$p(E_{IMF_i}|T_{IMF_i}) = \chi^2_{mod}(E_{IMF_i})$$

MC verification

$$\ln(E_{IMF_i}) = -1.07 \ln(T_{IMF_i}) + 0.01$$

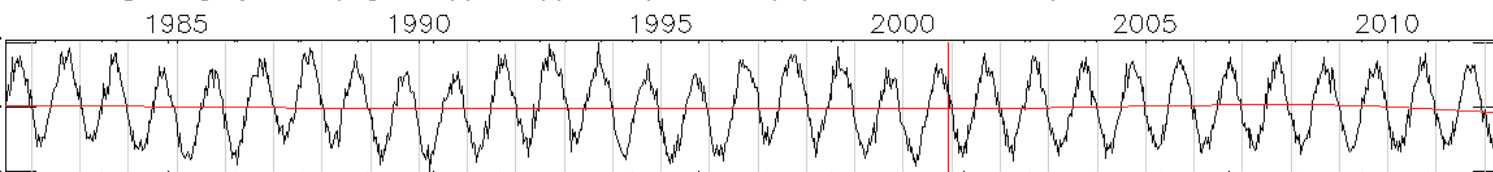
$$p_{95\%_MC} \sim p_{98\%_theor}$$

Methods : Global significance of IMFs

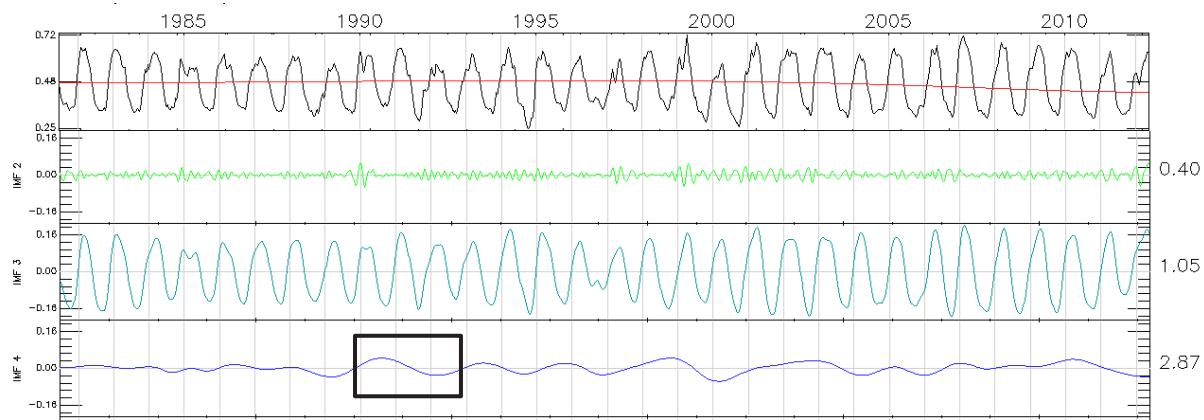


Methods : A local significance test?

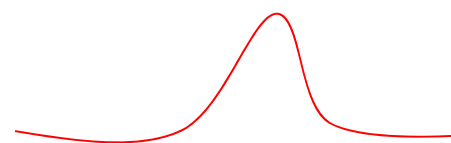
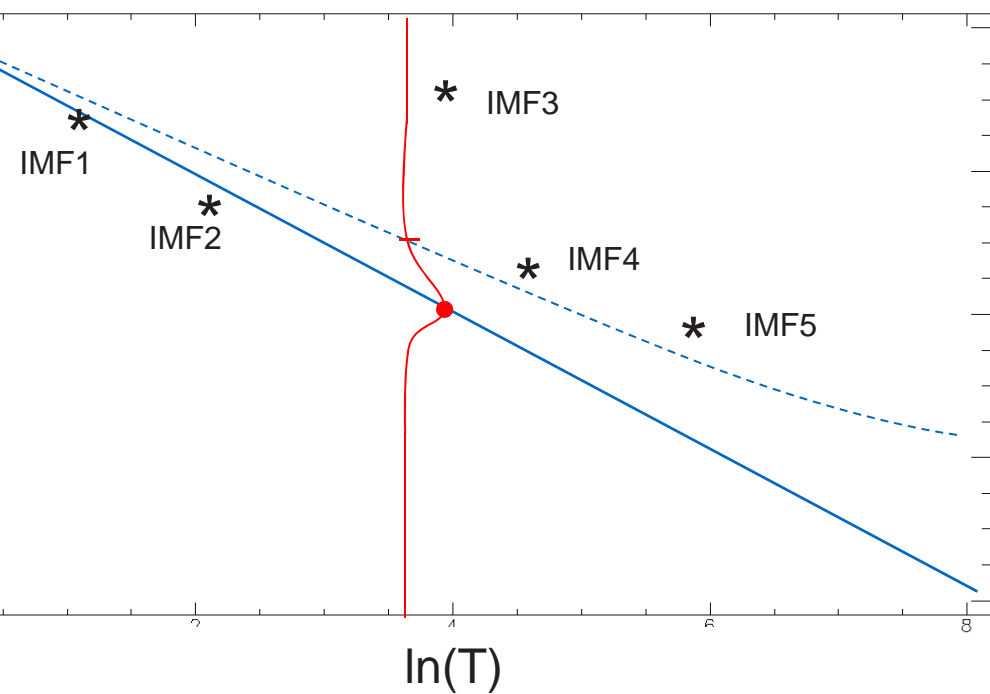
Regime change ?



How local ?



Methods: Derivation of local sig.level



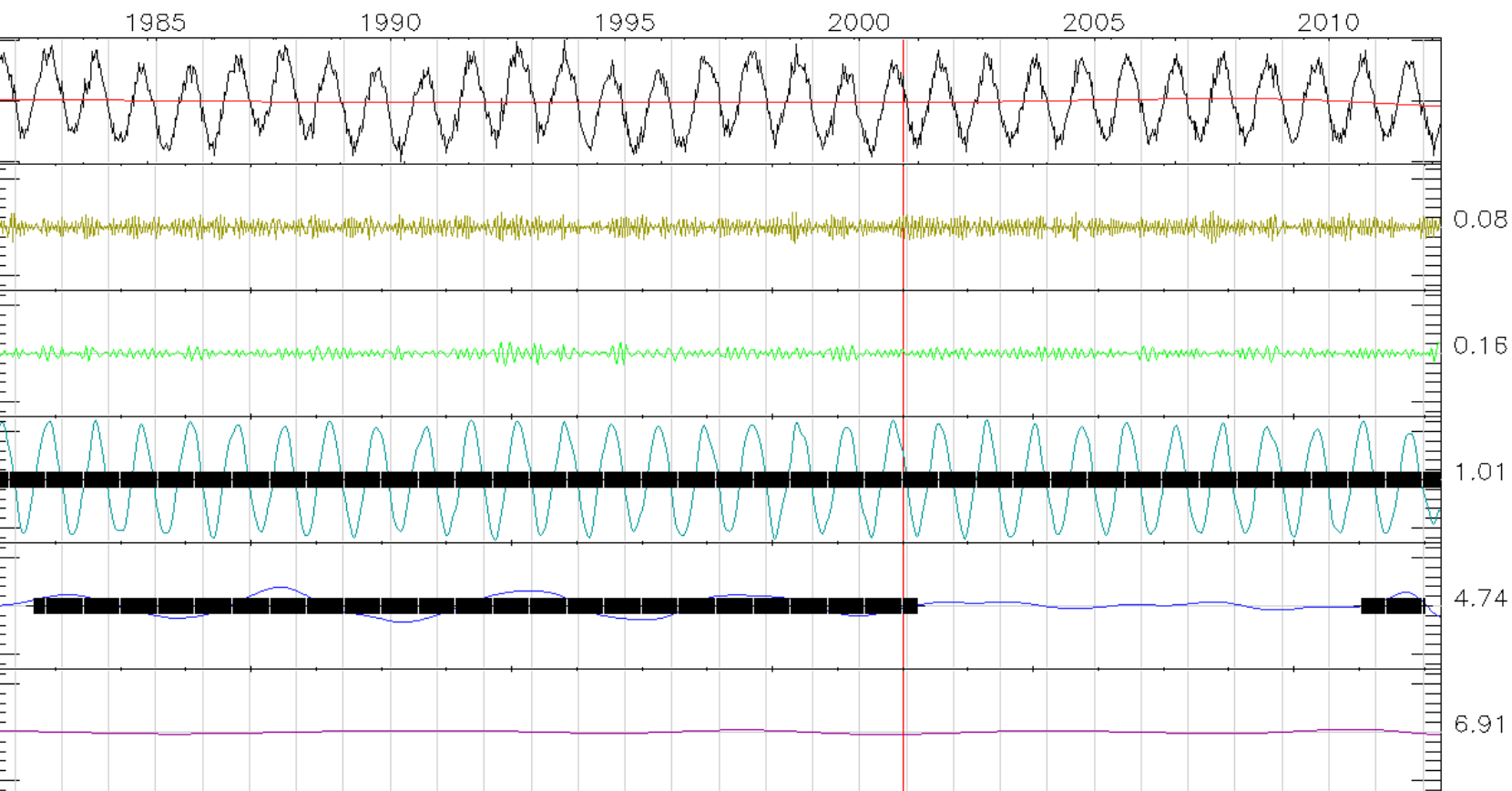
$$\chi_{mod}^2(E_{IMF_i}) = N \cdot k^{N \cdot \hat{E}_{IMF_i} / 2 - 1} \cdot e^{-k/2}$$

$N = \text{series length}$

$k = d.f. = N \cdot E_{IMF_i}$

substitute cycle length
for series length T_{IMF_i}

Methods: MC verification of local sig.level

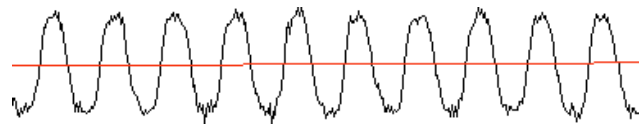


Experiment: Synthetic time series

Known components ~ knowledge of studied phenomena

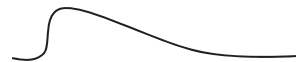
➤ Annual seasonal component

- mean historic season / fit as Gaussian / random phase modulation



➤ ± 5-yearly ENSO events

- regular sequence / historic sequence (NOAA data) / two historic events



➤ Decadal mode (9y)



➤ Breakpoint in ENSO mode



➤ Varying amplitudes

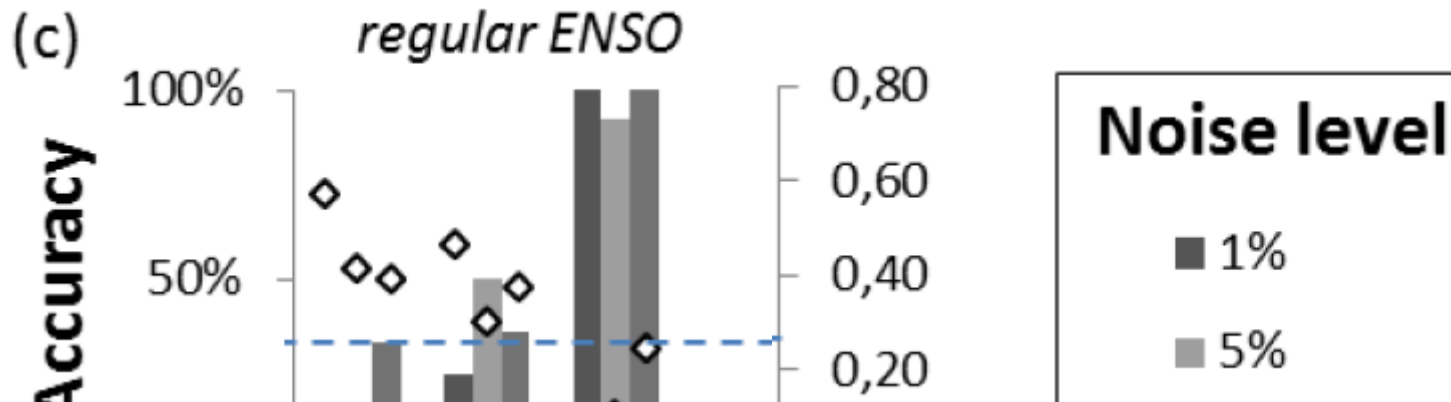
periment: measures of success

Match IMFs with known input patterns

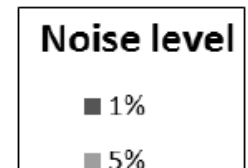
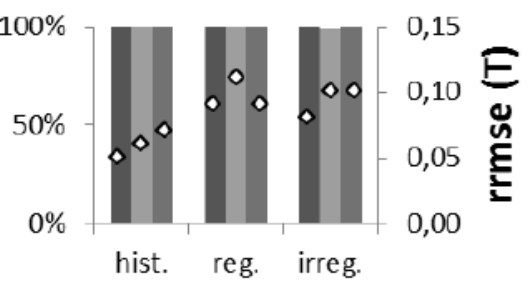
input:	4.0	4.0	4.0	4.0	5.0	5.0	5.0	5.0	5.0	4.0	4.0	4.0	4.0	} rmse
IMF:	3.8	3.8	3.8	3.8	4.7	4.7	4.7	4.7	4.7	4.1	4.1	4.1	3.6	

Accuracy : % correctly detected (0/1)

rmse : reconstruction of time scale



periment: results



periment: discussion

Relative scaling problem (-> false negative detections)

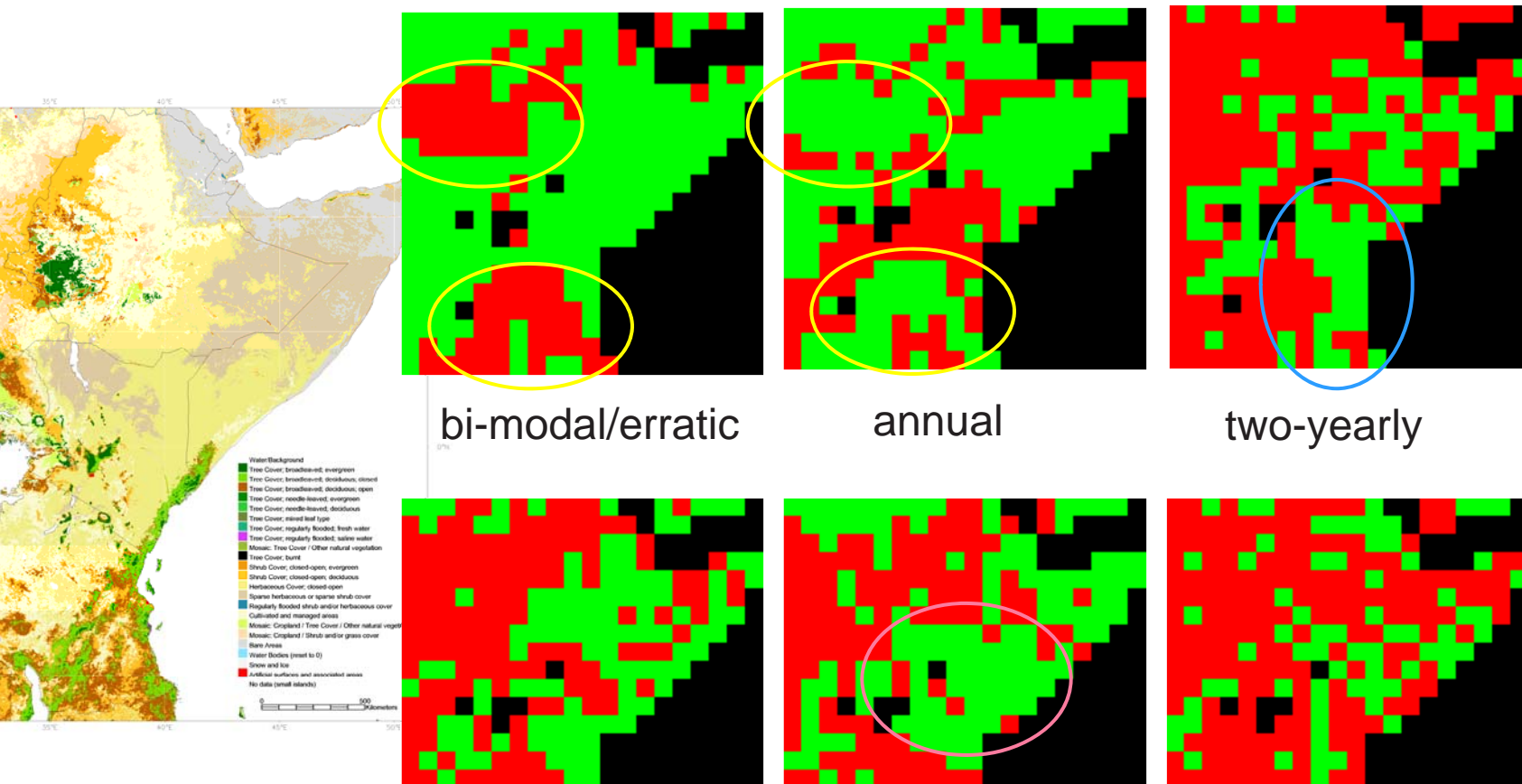
Low sensitivity to noise

Pre-filter with global significance test

Relatively sharp localization of breakpoints

outlook

■ significant
■ not significant



anks for your attention

and for questions and comments !

