Statistical significance tests for climate networks

Jonathan F. Donges\textsuperscript{1,2}, Norbert Marwan\textsuperscript{1}, Yong Zou\textsuperscript{1} and Jürgen Kurths\textsuperscript{1,2}

\textsuperscript{1} Potsdam Institute for Climate Impact Research, P.O. Box 60 12 03, 14412 Potsdam, Germany
\textsuperscript{2} Department of Physics, Humboldt University, Newtonstr. 15, 12489 Berlin, Germany

Summary

Complex networks present a promising novel tool for climate data analysis. We introduce significance tests to quantify the robustness of measured network properties to uncertainties and illustrate them for the betweenness field of a surface air temperature (SAT) network.

Network construction

(i) Start with climatological field of $N$ time series.
(ii) Calculate correlation or mutual information matrix.
(iii) Identify:
\begin{itemize}
  \item \textbf{Vertices} $v$ with grid points (regions),
  \item \textbf{Edges} $(v, w)$ with strongly and significantly interrelated pairs of time series (thresholding).
\end{itemize}

Network surrogates

(i) \textbf{Configuration model}: Random networks with prescribed degree field of empirical network (Fig. 1a).
(ii) \textbf{Surrogate data set}: Networks constructed from surrogate data sets with each time series replaced by one of its twin surrogates (Fig. 1b).

Betweenness

Betweenness measures the centrality of a region $v$ by counting the number of shortest paths passing it (Fig. 2).

\[ BC_v = \sum_{i,j \neq v}^{N} \frac{\sigma_{ij}(v)}{\sigma_{ij}} \]

$\sigma_{ij}$ gives the total number of shortest paths from $i$ to $j$, and $\sigma_{ij}(v)$ the number of such shortest paths including $v$.

Significance testing

(i) Generate ensemble of $M = 100$ network surrogates.
(ii) Calculate betweenness for all ensemble members.
(iii) Obtain betweenness z-Score field for empirical network with respect to ensemble distribution.
(iv) Regions with high z-Score have a significant betweenness with respect to surrogate model (Fig. 1).

Conclusions

High betweenness structures in SAT network (Fig. 2) are found to be significant (high z-Score in Fig. 1).

Improved null hypotheses need to be developed to allow for more powerful significance tests.

Acknowledgements

This work was partly supported by SFB 555 (DFG) and the German Academic Foundation.

References