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A Reappraisal of the Thermal Growing Season Length across Europe

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Abstract

Growing Season Length (GSL) indices derived from surface air temperature are fre-8 quently used in climate monitoring applications. The widely used Expert Team on Climate 9 Change Detection and Indices (ETCCDI) definition aims to give a broadly-applicable mea-10 sure of the GSL that is indicative of the duration of the mild part of the year. In this paper 11 long-term trends in that index are compared with an alternative measure calculated using a 12 time-series decomposition technique (Empirical Ensemble Mode Decomposition [EEMD]). 13 It is demonstrated that the ETCCDI index departs from the mild-season definition as its 14 start and end dates are determined by temperature events operating within the synoptic 15 timescale; this raises the interannual variance of the index. The EEMD-derived index 16 provides a less noisy and more realistic index of the GSL by filtering out the synoptic-17 scale variance and capturing the annual-cycle and longer timescale variability. Long-term 18 trends in the GSL are comparable between the two indices, with an average increase in 19 length of around 5 days decade⁻¹ observed for the period 1965–2016. However, the results 20 using the EEMD index display a more coherent picture of significant trends than has 21 been previously observed. Furthermore, the EEMD-derived growing season parameters 22 are more closely related to variations in seasonal-mean hemispheric-scale atmospheric cir-23 culation patterns, with around 57% of the interannual variation in the start of the growing 24 season being connected to the North Atlantic Oscillation and East Atlantic patterns, and 25 around 55% of variation in the end of the growing season being associated with East 26 Atlantic/West Russia-type patterns. 27

28 Keywords: EEMD, ETCCDI, Synoptic variability, Temperature trends

29 Short Title: The Thermal Growing Season Length across Europe

30 1 Introduction

The thermal growing season length (GSL) is a measure derived from surface air temperature 31 data and is widely used in climate monitoring to indicate the length of time that vegetation 32 growth is theoretically possible for a given year. Numerous definitions of the GSL exist, and 33 these often necessarily vary depending on the region under consideration (Linderholm, 2006). 34 A common way of defining the GSL is to calculate the length of time between the first and 35 last frost of the year, where frost is determined from daily minimum air temperatures at or 36 below 0°C (e.g. Robeson, 2002; Kunkel et al., 2004; Yu et al., 2014; Strong and McCabe, 2017; 37 Wypych et al., 2017). Although the frost-free period has relevance for certain regions and 38 for many types of vegetation, a more broadly applicable definition — particularly for mid- to 39 high-latitude areas (Walther and Linderholm, 2006) — is used by the Expert Team on Climate 40 Change Detection and Indices (ETCCDI). In the Northern Hemisphere the ETCCDI define 41 the GSL for a given year (1st Jan to 31st Dec) as the number of days between the first span 42 of at least six days when daily mean temperature is greater than 5°C and the first span after 43 1st July when temperature is below 5°C. In the southern hemisphere the year runs from 1st 44 July to 30th June of the following year (Zhang et al., 2011). 45

The span of six consecutive days is used in the ETCCDI GSL definition to reduce the effect 46 of high-frequency, weather-related variability on the index. As such the index is intended to 47 provide a measure of the duration of the mild part of the year with the start and end dates 48 loosely indicative of general phenological phase-changes (Zhang et al., 2011). However, the 49 index remains susceptible to weather-related variance because the start and end dates are 50 determined from synoptic-scale temperature events that are typically operating on timescales 51 of up to around 11 days. This is potentially one reason behind the observation that growing 52 season (GS) statistics tend to be very noisy on an interannual basis (Robeson, 2002). 53

The susceptibility of the ETCCDI GSL index to synoptic-scale variability is demonstrated in Figure 1 where the GSL has been calculated for the year 2013 using the daily Central England Temperature (CET) series (Parker et al., 1992). March 2013 was particularly cold across England, with persistent, easterly winds and frequent falls of snow experienced; it was the coldest March since 1962 (Eden, 2013). However, for 2013 the ETCCDI GSL index starts on 1st January, due to a week of mild temperatures at the start of the year, and ends on

the 31st December, due to an absence of consecutive days above the 5°C threshold after 1st 60 July. Hence the GSL for 2013 was 365 days, despite a significant delay to agriculture being 61 widely reported; a similar, although less extreme, situation occurred in January 2018. These 62 are typical examples of false-springs (Davis, 1972) and the use of a refined GSL index that 63 takes into account the occurrence of frost, along with the 5°C criterion, may provide a more 64 realistic index of GS onset (Jones et al., 2002; Walther and Linderholm, 2006). However, as 65 demonstrated in Figure 1, a better index of the GSL could be developed using a time-series 66 decomposition technique such as Empirical Ensemble Mode Decomposition (EEMD), which 67 filters the higher-frequency, weather variability from the lower frequency annual cycle. This 68 way of calculating the GSL was proposed by Qian et al. (2009), who used the technique to 69 calculate the timing of spring onset in the long Stockholm temperature series. In this paper we 70 examine trends and variability in the thermal GSL across Europe by comparing the ETCCDI 71 index against an EEMD-derived metric. The EEMD method is particularly suitable for this 72 type of calculation since the low-frequency annual cycle and longer-term component (ALC) 73 are captured using a temporally local and adaptive low-pass filter (Qian et al., 2011b). 74

⁷⁵ 2 Defining the Growing Season Length

76 2.1 Datasets

The daily mean, blended temperature series from the ECA&D database (Klein Tank et al., 77 2002; Klok and Klein Tank, 2009) are used in this paper. The data have been homogenized 78 using the method described by Squintu et al. (2018). Since there are relatively few stations that 79 extend earlier than 1950 in the database, the analysis is restricted to the period 1965–2016. 80 To provide a longer context we also calculate the GSL parameters from three multi-centenary 81 time series: the daily Central England Temperature (CET) series (which covers the period 82 1772–2017, Parker et al., 1992), the Stockholm temperature series (1722–2017, Moberg et al., 83 2002) and the St Petersburg temperature series (1805–2017, Jones and Lister, 2002). The latter 84 series has been extended to 2017 from the original 1999 cutoff using data for St Petersburg 85 contained in the ECA&D database. Although the series stretches back to 1743, there are too 86 many missing values in the early part of the series to compute the indices before 1805. 87

2.2 The EEMD method

EEMD is a time-series decomposition technique that extracts a set of oscillation components 89 from a time series (Wu and Huang, 2009). These components are termed Intrinsic Mode 90 Functions (IMF) and they represent a sequence of frequencies from high-frequency through to 91 a low-frequency, long-term trend. EEMD is an extension of Empirical Mode Decomposition 92 (EMD) (Huang and Wu, 2008), which is calculated from only one decomposition of a time 93 series. EMD often suffers from "mode mixing", where a given IMF contains a range of frequen-94 cies, and the EEMD method was developed as a way of reducing this effect. This is achieved 95 by adding white noise to the data series, and conducting the EMD on this new series. This 96 process is repeated a large number of times, with the arithmetic mean taken across the result-97 ing set of trials. In this analysis, 1000 trials were conducted and white noise with a strength 98 of 0.2 times the standard deviation of the time series was used after Qian et al. (2009). 99

A subjective decision needs to be made when using EEMD as to which IMFs represent the 100 frequency of interest. The sum of the seventh through to the final IMF (which is set to 12) are 101 taken to represent the annual cycle and longer timescale component (ALC) of temperature. 102 This follows the general method of Qian et al. (2009). However, their analysis took the sum of 103 the first six IMFs as the ALC, and hence our ALC is slightly smoother than their definition: 104 this further reduces the possibility of multiple crossings of the 5°C threshold in the spring 105 and autumn periods by the ALC. The higher-frequency variability represented by the first six 106 components are taken to represent the supra-annual cycle variability, including synoptic-scale 107 variability, that we wish to remove from the time series. It should be noted that the annual 108 cycle definition used here is different to the Modulated Annual Cycle (MAC) that has been 109 used in several previous analyses (Wu et al., 2008; Qian et al., 2011a,b; Qian and Zhang, 2015; 110 Cornes et al., 2017), as the MAC removes the long-term trend from the series. In the annual 111 cycle calculations used here the long-term trend is retained. 112

Since the EEMD requires a complete data sequence, missing values in the time series were filled using a cubic spline interpolation, up to a maximum span of 10 days. This infilling is done over the temporal dimension and the length of 10 days was chosen as we are interested in this analysis in removing synoptic-scale noise from the time series and retaining the lower frequency variability. As a consequence however, any series with a consecutive span of missing days longer then 10 days could not be processed using this method.

The GSL calculated using EEMD (GSL_{eemd}) is defined as the number of days between 119 the first and last crossing of the 5°C threshold by the ALC in a given calendar year. This 120 threshold is commonly used in GSL calculations (Qian et al., 2011b), including the ETCCDI 121 definition. As with the index of the GSL defined by the ETCCDI, in years where the annual 122 cycle remains above the threshold on the 1st January, then the start of the GSL is set to one. 123 Similarly, where the annual cycle remains above the threshold at the end of the year, then the 124 end of the season is set to the number of days in the year (N_{yr}) . In this analysis the 29th 125 February values have been removed to ensure a consistent number of days per year in the 126 EEMD analysis, and hence $N_{yr} = 365$. See Cornes et al. (2018) for the underlying GSL data. 127

¹²⁸ 3 Trends and Variability in the GSL

Trends in the GSL indices were calculated using the Theil-Sen estimator. This is derived as the median of the slopes through all pairs of lines of the data points and is therefore less sensitive to outliers in a data series than least-squares regression. The statistical significance of the trends was calculated using the pre-whitening method described by Zhang et al. (2000); Wang and Swail (2001), which takes into account lag-1 autocorrelation in the significance estimates.

¹³⁴ 3.1 The long temperature series

Long-term trends in the GSL calculated from the three multi-century time series all display a 135 strong positive trend over the last ~ 200 years, of between 1 and 2 days decade⁻¹ (see Tables 136 S1, S2 and S3, Suppl. Info.). As has been previously noted, a higher rate of change occurred 137 in the GS parameters over the last 30 years (Linderholm, 2006). This is also observed in these 138 results, with the most striking example occurring in the St Petersburg series where a trend of 139 4 days decade⁻¹ (95% CI [1.9–5.9]) occurred in the GSL_{eemd} series over the period 1960–2013 140 compared to 1.3 days decade⁻¹ (95% CI [1.0-1.6]) over the period 1805–2013. This disparity 141 arises because of a number of anomalously short growing seasons occurring during the 1960– 142 70s (see Section 3.1 and Table S5 Suppl. Info.). The trends over the 1805–2015 period in the 143 CET and Stockholm series are predominately due to earlier starts of the GS, in accordance 144 with the findings of Prior and Perry (2014); for St. Petersburg the trends in the start and end 145 of the GS calculated using the EEMD method are comparable. 146

The trends in the GSL_{eemd} and GSL_{etccdi} indices are practically indistinguishable in the St 147 Petersburg and Stockholm series (Table S2, Suppl. Info.). A larger difference is evident in the 148 CET series, with a trend over the 1772-2016 period of 1.9 days decade⁻¹ (95% CI [1.1-2.7]) 149 evident in the GSL_{eemd} index compared to 1.6 days decade⁻¹ (95% CI [1.0-2.2]) in GSL_{etccdi} 150 (Figure 2 and Table S1). This difference occurs as a result of a larger trend in the end of 151 the GS in the GSL_{eemd} index; there is not a significant difference in the start of the GS. 152 Nonetheless, as with the other two temperature series the difference in GSL trends from the 153 two indices is not significant in the CET series. Significance in these trend-differences was 154 determined by calculating the trend in the difference series $(GSL_{etccdi} minus GSL_{eemd})$ after 155 Santer et al. (2000) (see Tables S1 and S2, Suppl. Info.). 156

Despite the trends not being significantly different in the two indices, values of the GSL for 157 individual years can be substantially different in the three temperature series analysed here. 158 This is particularly the case in the CET series, as is apparent from Figures 1 and 2. The year 159 2013 had the third largest difference in GSL values, and was 94 days shorter in the GSL_{eemd} 160 index. The largest difference occurred in the year 1785 (104 days shorter in GSL_{eemd}), with the 161 second largest difference occurring in 1855 (101 days shorter, see Table S4 Suppl. Info.). Both 162 of these years were analogous to 2013 in that an exceptionally cold and dry spring season was 163 preceded by a short mild spell in January (Kington, 2010). Differences in the decadal averages 164 calculated from the two indices can also be large (see Table S5 Suppl. Info.). 165

Since the higher-frequency variance is removed from the temperature data in the EEMD-166 derived GS parameters, the relationship to seasonal mean temperatures is also much higher in 167 these data. For example, the regression coefficient between the start of the GS and the mean 168 December to March temperature is $r^2 = 0.28$ for the ETCCDI-derived parameters, compared 169 to $r^2 = 0.61$ for the EEMD series (Table S7, Suppl. Info.). As a further reflection of the 170 closer association to the low-frequency seasonal cycle, the start of the GS estimated using the 171 EEMD method has a much stronger relationship $(r^2=0.28)$ to the Oak bud-burst dates in the 172 Robert Marsham series from Norfolk 1772–1958 (Thompson and Clark, 2008) compared to the 173 ETCCDI method ($r^2=0.05$). 174

175 3.2 Trends across Europe

On average the thermal GS has lengthened at a rate of around 5 days decade⁻¹ since 1965 across Europe (Figure 3). The average in trends calculated from either the GSL_{etccdi} or GSL_{eemd} index is very similar, and is in accordance with the findings of Menzel et al. (2003). That study used a version of the GSL_{etccdi} index to calculate the GSL and their results indicated considerable station-to-station variability in the trends. A much more coherent picture emerges from the results here using the GSL_{eemd} index. Most of the trends (80%,

n=645) across central and northern Europe in GSL_{eemd} are significant at p<0.05. In 182 contrast only 29% are significant at that level in the GSL_{etccdi} index. This occurs as a result of a 183 lower degree of interannual variability in the GSL_{eemd} index at most stations, as a consequence 184 of the filtering-out of variability beyond the annual cycle. This variance-difference can also 185 be seen in the results from the multi-centenary series, but only for the Stockholm and St. 186 Petersburg series; in the CET the series the interannual variance in the parameters is slightly 187 higher in the EEMD-derived parameters (Table S6 Suppl. Info.). This is likely a reflection of 188 the CET being a regional average of temperature, as opposed to a point-value as is the case 189 in the other series. 190

¹⁹¹ 4 The Response of the GSL to Large-Scale Dynamics

Several previous studies have related the GSL, and the related frost-free period or spring onset, 192 to atmospheric circulation at both the hemispheric and regional scales (Jones et al., 2002; Qian 193 et al., 2009; Wypych et al., 2017; Strong and McCabe, 2017). Such studies are particularly 194 important as any attempt to forecast the GSL is dependent on understanding the linkages 195 with large-scale, low-frequency, atmosphere-ocean forcing mechanisms. However, Jones et al. 196 (2002) achieved very poor correlations between an index representative of zonal flow across 197 northwest Europe and growing season lengths calculated from four long daily temperature 198 series from across Europe. In the GSL_{etccdi} index calculated from the CET series we also find 199 no significant correlation to the winter NAO index of Jones et al. (1997). Conversely, the 200 relationship with the GSL_{eemd} index is relatively strong ($r^2=0.23$, p<0.001 two-tailed test, 201 calculated over the period 1821–2007). Similar results $(r^2=0.26)$ are found when using the 202 Paris-London westerly index (Cornes et al., 2013), which provides a localized measure of zonal 203

flow across northwest Europe. The relationship of the GS to the NAO is attributable to the strong relationship of the NAO to the start of the GS ($r^2=0.36$) since there is no correlation to the end of growing season. This is the case even if the NAO values for the autumn season (SON) are used.

To further investigate the relationship of the GS parameters to large-scale atmospheric 208 forcing, we have performed a Principal Component Analysis (PCA) using de-trended and 209 standardized values of the start and end of the GS calculated from the ECA&D data (see 210 Section 2.1) over the period 1965-2016. Stations are only used where the variance in the 211 GS parameters is greater than zero over the 1965–2016 period. The PC time series have 212 been regressed against the 500hPa geopotential height anomalies (relative to the 1961-1990213 period) from the NCEP/NCAR reanalysis dataset (Kanamitsu et al., 2002) and sea-surface 214 temperature anomalies from the COBE2-SST dataset (Hirahara et al., 2014). The start of 215 the GS values are related to the prior winter (DJF) ocean-atmosphere conditions, while the 216 concurrent autumn season (SON) mean anomalies are used for the end of the GS. 217

218 4.1 The start of the growing season

The first two components of the PCA applied to the start of the GS calculated using the EEMD method collectively explain around 57% of the interannual variability (Figure 4). Similar results are achieved when the start of the GS is calculated using the ETCCDI method (Figure S3, *Suppl. Info.*). However, in that case the results are less coherent and the first two components only explain 34.7% of the variance.

PC1 represents a zonal mode of variability, and in a positive phase is associated with an 224 advance in the start of the GS (negative anomalies) across most of Europe but particularly so 225 across central/northeastern regions. The slope coefficient of the regression of the PC time series 226 against 500hPa geopotential heights (Figure 4 a) indicates that this component is associated 227 with an NAO-type pattern of atmospheric circulation, with a clear annular shape across the 228 Northern Hemisphere indicating a connection to the Northern Annular Mode. However, in 229 contrast to the canonical NAO pattern (e.g. Barnston and Livezev, 1987) the southern node is 230 situated eastward of its more usual position. This appears to reflect the mobility in the nodes 231 of the NAO across the North Atlantic region that has been described in several previous studies 232 (Cassou et al., 2004; Moore et al., 2013). These studies have indicated that an asynchronous 233

pattern exists between different states of the NAO, with the southern node situated over the 234 Iberian peninsula during positive phases, and in a more westerly position during negative 235 phases. The concurrent (DJF) SST anomalies for this mode (Figure 4 b) display an expected 236 NAO tripole relationship across the Atlantic region. The strongest relationship, however, is 237 with SST anomalies across the North Sea and southern Baltic coasts. To some extent this may 238 reflect the uneven sampling across Europe in this selection of stations, with the highest density 239 being across Germany and Sweden. The PC time series (Figure 4 c) indicates no long-term 240 trend in the occurrence of this pattern. 241

PC2 displays a distinct zonal pattern of PC loadings. In a positive phase this component 242 represents earlier GS starting dates across Scandinavia and later dates across the rest of 243 Europe (Figure 4 e), and is related to an anticyclonic ridge in the eastern Atlantic. This 244 pattern is related to the second most dominant mode of atmospheric variability across the 245 Atlantic region, the East-Atlantic pattern (Cassou et al., 2004), and is strongly associated 246 with positive SST anomalies across the central Atlantic but especially across the Norwegian 247 Sea (Figure 4 e). A clustering of strong negative phases of this pattern occurred in the late 248 1990s. This was preceded in the mid 1980s by a high frequency of strong positive states of the 249 East-Atlantic pattern (Figure 4 f). 250

²⁵¹ 4.2 The end of the growing season

The first two components of the PCA for the end of the GS collectively explain 55% of the variation in the data (Figure 5). As with the start of the GS, similar results are achieved using the ETCCDI method of calculating the end of the GS (Figure S4, *Suppl. Info.*). Again, however, a less coherent picture emerges from these data, with the first two components collectively only explaining 35.2% of the variance.

In a positive mode PC1 represents a later end to the growing season (positive loadings) particularly across central and northern regions of Europe, whereas PC2 represents a split across the domain with advancement (retardation) across Scandinavia (central Europe). Both of these PCs are connected to an atmospheric circulation configuration reminiscent of the East-Atlantic/West Russia (Eurasia-type 2) teleconnection pattern (Barnston and Livezey, 1987). Relative to PC1, the North Atlantic and Russian nodes are stronger and more elongated in PC2, and the sub-polar node is weaker and more confined. This difference appears to have a ²⁶⁴ profound effect on the pattern of the end of the GS anomalies.

The time series for PC1 indicates two strong positive occurrences of this component. The year 2006 experienced the highest PC loadings, and conditions during the Autumn season were extraordinarily warm across most areas of Europe (van Oldenborgh, 2007). A similarly strong example of this pattern occurred in Autumn 2000 (Blackburn and Hoskins, 2001).

In their analysis of variations in the frost-free period across the conterminous United States, 269 Strong and McCabe (2017) highlighted the prominent influence of the Pacific-North America 270 pattern on the GS start/end dates; their results reveal a weak association with the NAO. 271 While direct comparison against their results is hindered by very different methods of analysis, 272 the results in this section indicate that it is the Atlantic-centred NAO and East-Atlantic 273 patterns that have the most influence on the interannual variance of the GS parameters across 274 Europe, regardless of the GSL index used. Of note in this analysis is the distinction between 275 zonal(meridional) patterns that affect the start(end) of the GS. 276

277 5 Conclusions

We have compared long-term trends and interannual variability across Europe in two indices 278 of the GSL: the widely used ETCCDI definition and an alternative definition using the EEMD 279 time-series decomposition method. Despite substantial differences in GS lengths for individual 280 years, the long-term trends in the GSL across Europe are broadly similar in the two indices, 281 and show an advancement of around 5 days decade⁻¹ over the last 50 years. However, a much 282 more coherent pattern of significant trends are found in the EEMD index as a result of the 283 removal of the high-frequency, synoptic-scale variability. Furthermore, since the EEMD index 284 captures the seasonal-cycle of temperature, it's connection to seasonal-mean hemispheric-scale 285 atmospheric forcing mechanisms is more clearly defined. Around 57% of the interannual 286 variability in the start GS can be explained by the NAO-type and East-Atlantic-type modes 287 of atmospheric circulation variability during the winter season. Similarly around 55% of the 288 variation in the end of the GS can be explained by East Atlantic/West Russia-type patterns 289 during the autumn. Although we use the EEMD method in this analysis, other low-frequency 290 filters, such as those reviewed by Deng and Fu (2018), could likely produce similar results. 291 The key feature is that the synoptic-scale variability is removed from the GSL calculation, and 292

²⁹³ the annual cycle and longer-term variability is retained.

In many phenological applications knowledge about the occurrence of synoptic-scale events, 294 such as frost, are critical and metrics such as the Spring Indices (Schwartz et al., 2006, 2013) 295 that are able to capture such events — and which are calibrated against phenological data — 296 are key indicators. However, in climate monitoring applications a temperature-based index is 297 required that captures the length of the GS and which broadly applies to a range of species 298 and at a variety of locations; this would appear to be best achieved through the quantification 299 of the low-frequency seasonal cycle of temperature by an index such as the EEMD metric. 300 Further analyses are required to determine the relationship of this index to phenological data. 301 However, a simple test carried out in this paper suggests that the start of the GS derived from 302 the EEMD index has a closer relationship with the budburst dates in an Oak series at one 303 site in England compared to the ETCCDI-related index. Further analyses are required to see 304 if this is the case for other species and at different locations. 305

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Figure 1: The daily mean Central England Temperature series for the year 2013. The black line marks the annual cycle extracted using EEMD, with the colouring indicating daily values above or below this line. The duration of the GSL using the two different methods are indicated.



Figure 2: Trends in the GSL_{eemd} and GSL_{etccdi} indices calculated from the CET daily mean temperature series 1772–2017. The trend and 95% confidence intervals are indicated.



Figure 3: Trends in the station series across Europe (1965–2016). Open circles indicate trends that are not significant at p<0.05 (two-tailed test), after adjustment of the p-values to account for false detection following Benjamini and Hochberg (1995). Stations are excluded where the GSL=365 for all years. Outliers (trends>=18 days decade⁻¹) are coloured grey (one value).



Figure 4: The teleconnection patterns associated with the first two Principal Components (PC) of the start of the growing season. In a) and d) the slope coefficient from the regression of the respective PC time time series against winter average (DJF) 500hPa geopotential height anomalies are plotted. In b) and e) a similar slope coefficient is calculated using SST anomalies. In those figures the PC loadings at each of the European stations are also indicated. In c) and f) the PC time series (in standardized units) are plotted.



Figure 5: As Figure 4 but for the end of the growing season and using 500hPa height/SST anomalies from the autumn season (SON).