Towards a Robust Detection of Interannual Ensemble Forecast Signals over the North Atlantic and Europe using Atmospheric Circulation Regimes

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Abstract

In order to study the non-stationary dynamics of atmospheric circulation regimes, the use of model ensembles is often necessary. However, the regime representation within models exhibits substantial variability, making it difficult to detect robust signals. To this end we employ a regularised k-means clustering algorithm to prevent overfitting. The approach allows for the identification of six robust regimes and helps filter out noise in the transition probabilities and frequency of occurrence of the regimes. This leads to more pronounced regime dynamics, compared to results without regularisation, for the wintertime Euro-Atlantic sector. We find that sub-seasonal variability in the regime occurrence rates is mainly explained by the seasonal cycle of the mean climatology. On interannual timescales, relations between the occurrence rates of the regimes and the El Niño Southern Oscillation (ENSO) are identified. The use of six regimes captures a more detailed circulation response to ENSO compared to the common use of four regimes. In particular, whilst with four regimes El Niño has been identified with a more frequent negative phase of the North Atlantic Oscillation (NAO), with six regimes it is also associated with more frequent occurrence of a regime constituting a negative geopotential height anomaly over the Norwegian Sea and Scandinavia. Predictable interannual signals in occurrence rate are found for the two zonal flow regimes, namely the just-described Scandinavian regime and the positive phase of the NAO. The signal strength for these regimes is comparable for observations and model, in contrast to the NAO-index where the signal strength in the model is underestimated by a factor of two compared to observations. Our regime analysis suggests that this signal-to-noise problem for the NAO-index is primarily related to those atmospheric flow patterns associated with the negative NAO-index, as we find poor predictability for the corresponding NAO− regime.

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1 Introduction

Atmospheric circulation regimes, or weather regimes, provide a way to study the low-frequency variability in the atmosphere (Hannachi et al., 2017). Many studies have looked into their identification (e.g. Michelangeli et al., 1995; Straus and Molteni, 2004) and numerous research efforts have focused on the relation between regimes and local weather (e.g. Cassou et al., 2005; Ortizbevia et al., 2011). It is of interest to know whether there is any non-stationarity in the occurrence of the different regimes on both (sub-)seasonal and interannual timescales. This non-stationarity can be caused by links between circulation regimes and other patterns of related climate variability, e.g. sudden stratospheric warmings on sub-seasonal timescales (e.g. Charlton-Perez et al., 2018; Domeisen et al., 2020) or the El Niño Southern Oscillation (ENSO) on interannual timescales (e.g. Lee et al., 2019; Drouard and Cassou, 2019). A better understanding of the processes guiding the non-stationary regime dynamics can help improve predictions of the regimes themselves, as well as the consequences for local and regional weather. To this end it is important to robustly identify the non-stationary regime signal and to ensure that the presence of noise does not conceal these possibly weak signals within the regime dynamics.

The common approach for identifying circulation regimes is to apply a \(k\)-means clustering algorithm to the 500 hPa geopotential height (e.g. Michelangeli et al., 1995; Cassou et al., 2005; Straus et al., 2007). Applying this method to reanalysis data has shown consistent results between studies for e.g. the northern hemisphere or the Euro-Atlantic sector. However, reanalysis data only provides one realisation of reality and thus is sensitive to multiple types of noise within the climate system. Furthermore, reanalysis data mostly covers only the last 40 years (e.g. ERA-Interim), which is too short to reliably identify any non-stationary regime behaviour, especially on interannual timescales, but also on sub-seasonal timescales. For example, when one is interested in the effect of ENSO on the occurrence rate of the circulation regimes in winter, one only has a few years of data consisting of roughly 120 days each when using ERA-Interim. This makes it difficult to distinguish any signal from the noise.

One way to increase the sample size, and thus identify a more robust non-stationary signal, is to use the UNSEEN method, in which model ensemble members with different lead times are pooled to create a very large ensemble (e.g. Thompson et al., 2017; Kelder et al., 2020). Here, the lead times are beyond the predictability limit, and there is no skill for predicting individual weather events. The ensemble members can thus be treated as plausible alternative realisations of reality. In line with this approach we use hindcast ensemble data of the ECMWF seasonal forecast system to study sub-seasonal and interannual regime dynamics. As the model has high levels of interannual ENSO forecast skill (Johnson et al., 2019), using seasonal forecasts allows for a more precise study of the interannual dynamics and effects of e.g. ENSO on the regimes. Here, we are not primarily concerned with the initial condition problem of weather forecasting, but rather require a high-resolution model with a small bias on the slightly longer timescales of interest for this study.

A difficulty here is that models are imperfect and exhibit a wide spread in their regime frequencies compared to reanalysis data (e.g. Fabiano et al., 2020). This is exemplified by the domain dependence of the regimes, particularly the negative counterpart of the Atlantic Ridge (AR\(^-\)), when considering the six regimes identified using the ECMWF SEAS5 hindcast ensemble in Figure 1. Here, six regimes are considered instead of the commonly used four as this was identified to be the optimal number when using gridpoint data and allows for a more detailed description of the variability in the atmospheric circulation (Falkena et al., 2020). For ERA-Interim data no such domain dependence of the regimes is found. This domain dependence of the regimes within the model is undesirable. When identifying the circulation regimes one does not want to fit noise, but instead identify a robust regime signal. To this end we implement a regularisation in the spirit of Occam’s razor, i.e. an explanation that only contains the strictly necessary factors but not more, within the clustering method to strengthen the non-stationary signal by avoiding overfitting of noise. That is, we add information on the model ensemble to obtain a better informed regime identification method. Similar forms of regularisation, designed to increase persistence in time, have been successfully employed to detect robust and meaningful regimes in the climate context (e.g. Horenko, 2010; Falkena et al., 2020).

Our focus is on identifying robust non-stationary regime dynamics in the Euro-Atlantic sector during winter. In this region the North Atlantic Oscillation (NAO) is the dominant mode of
variability and most models show moderate skill for its prediction during winter (Scaife et al., 2014; Baker et al., 2018; Weisheimer et al., 2019). It is expected that this skill can extend, at least in part, to the regime dynamics, where the regularisation can help to separate the signal more clearly from the noise. In this way the regime dynamics as obtained using the regularised clustering method can possibly help understand the so-called signal-to-noise paradox observed for the NAO. This paradox relates to the observation that most models are better at predicting the real world NAO than the NAO of their own ensemble members (Eade et al., 2014; Scaife and Smith, 2018), while the variance of single ensemble members and of the observations is comparable. Studying the predictable signal of regime occurrence on interannual timescales, using the regularised clustering results, can firstly indicate whether the signal-to-noise paradox extends to the regime dynamics, and secondly point to the dynamical flow patterns that are poorly represented within the model and thus warrant special focus when trying to resolve the paradox.

In the next section we start by discussing the problem setting of using clustering methods to identify circulation regimes in model ensembles exhibiting a wide spread in their regime representation, showing a motivational example for the regularisation method proposed to handle this spread and identify a more robust signal. This method, and the data used, are then discussed in some detail in Section 3, followed by a discussion on the choice of the regularisation constraint in Section 4 using several criteria. The results for the regime dynamics are presented in Section 5, looking into the effect of the regularisation and into the non-stationary signal on both sub-seasonal and interannual timescales, as well as discussing the signal-to-noise problem. We end with a summary and discussion of the results in Section 6.

2 Problem Setting

We have seen that the regimes identified using standard $k$-means clustering with $k = 6$ for the ECMWF SEAS5 hindcast ensemble are domain dependent (Figure 1). This indicates that noise affects the regimes we obtain, and thus impacts the reliability of our results. This non-robustness
Figure 2: An example of a possible reassignment of an ensemble member. The green squares, orange circles and blue triangles give the distribution of the ensemble members over the different regimes. The arrow shows the desired reassignment of a data-point, which might plausibly be associated with either the green square or the orange circle regime, to reduce the effect of noise and identify a more robust signal.

of the regimes can be linked to the large spread in the centroid distance and spatial correlation of the regimes (i.e. using a bootstrap analysis to determine whether the regimes are similar) found in Fabiano et al. (2020) for four regimes. The method of $k$-means clustering, which is the standard approach for identifying circulation regimes, deals poorly with data containing a lot of noise. The reason for this is that $k$-means clustering assigns every data point to the cluster center, or regime, that it is closest to, even if only by a tiny margin. This makes it difficult to overcome issues such as overfitting, especially when the noise in the data is relatively large. A consequence is that the identification procedure lacks robustness and the informational gain is small. The following example visualises this issue by means of one possible scenario.

Consider Figure 2 which shows the distribution of ensemble members over three different clusters. At a fixed time $t$ it is possible that a data-point, i.e. an ensemble member, falls in-between two (or more) regimes (e.g. the clusters associated with the green squares and orange circles). Here a standard $k$-means clustering assigns it to the regime it is closest to in distance. Yet this assignment can either be false due to noise or the considered ensemble member represents a rare realisation deviating from the average of the ensemble members at that instant in time. In both cases it would be prudent to detect overfitting or possible outliers and to reassign the ensemble member to a more likely regime on the basis of the other ensemble members. For example, in our visualisation the cluster comprised of the ensemble members indicated by the orange circles is more likely, i.e., occurs a lot more over all ensemble members, at a given time $t$. The shown ensemble member, which in distance falls between the green square and orange circle regimes, thus can be better assigned to the orange circle regime, despite it being slightly closer to the green square regime, as it is likely that noise plays a role in the latter.

The aim is to design a clustering method that identifies the signal within the noise and detects outlier data-points, to mitigate incorrect assignments of data-points as exemplified above. One possible way to achieve this is to regularise the $k$-means clustering method by implementing a constraint enforcing a level of similarity between the ensemble members at each moment in time. This design has a physically meaningful basis as the preferred regimes should, on average, be represented by the overall ensemble, and if one regime is more populated than
usual at a particular time, it makes it more likely that borderline cases belong to that regime. By introducing a constraint that prioritises similarities over small deviations it is possible to distinguish more pronounced regime behaviour, i.e. to discriminate better between the regimes. Consequently the obtained regimes are more robust to factors such as the underlying domain or the number of ensemble members. Nevertheless it is important to mention that the overall goal is not to increase accuracy or to optimise the predictability to an extreme point, but rather to keep the accuracy at a reasonably high level while significantly increasing the information gain (in the entropy sense) of the derived regime model. Importantly, this method helps identify the signal within the model ensemble data and hence is still subject to possible biases within the model.

3 Data and Methods

When it comes to regime-analysis of model ensemble data there are two approaches one can take. The first is to assign the model data to the regimes obtained from reanalysis data (e.g. Ferranti et al., 2015; Grams et al., 2018). The second approach is to compute the regimes from the model data itself (e.g. Dawson and Palmer, 2015; Matsueda and Palmer, 2018). This latter approach means that the regimes identified can differ from those of reanalysis data. On the other hand, it includes a natural bias correction of the model data in the regime representation. Here we choose the latter approach. Before discussing how to implement the constraint discussed in the previous section in the \( k \)-means clustering algorithm for model ensemble data, we first need to detail the data used for the identification of the circulation regimes and the distribution of the data over them. Then we describe the regularised clustering method and lastly we discuss the use of regression analysis for the identification of a predictable non-stationary signal and link this approach to more commonly used methods.

3.1 Data

Daily 500 hPa geopotential height from the ECMWF hindcast ensemble of SEAS5 (Johnson et al., 2019) is used for the identification of the circulation regimes. The ensemble has 51 members for a November 1st start date and is available from 1981 to 2016. We use the 500hPa geopotential height on a 2.5° by 2.5° grid for a domain covering the Euro-Atlantic sector. To analyse the robustness of the obtained regimes we consider two slightly different domains; 20° to 80°N and 90°W to 30°E (domain A) and 30° to 90°N and 80°W to 40°E (domain B) (both are commonly used in literature, e.g. Cassou et al. (2005); Dawson et al. (2012)). The months December to March are considered using daily data (00:00 UTC), meaning forecast lead times of over a month are used for which there is no longer any discernible effect of the atmospheric initial conditions. We compute anomalies with respect to a DJFM average climatology to not make any assumptions on the (sub-)seasonal variability in the background climatology (for further reasoning on this point see Falkena et al. (2020)). The regimes obtained for the SEAS5 hindcast data using the clustering method described in the following section are identified with the corresponding regimes in the ERA-Interim reanalysis (Dee et al., 2011) as obtained in Falkena et al. (2020). Thus the regimes for SEAS5 and ERA-Interim are slightly different, which allows for bias within the model (see also Figure 1). For consistency, the same period of 36 years for which the SEAS5 data is available is considered for ERA-Interim.

3.2 Regularised Clustering Method

Let the considered ensemble data be of the form \( x_{t,n} \in \mathbb{R}^{T \times N \times D} \), where \( T \) is the length of the time series, \( N \) the number of ensemble members and \( D \) the dimension of the data (here latitude\times longitude). The aim of clustering the data is to find \( k \) cluster centres \( \Theta = (\theta_1, ..., \theta_k) \in \mathbb{R}^{k \times D} \) (regimes) that best represent the data. The assignment of individual data points to the different clusters is given by the weights, or affiliation vector, \( \Gamma = (\gamma_1(t,n), ..., \gamma_k(t,n)) \in \mathbb{R}^{k \times T \times N} \). This can be understood as the probability of a data point belonging to each of the different regimes.
Identifying the circulation regimes means that we need to find the optimal parameters for the cluster centres \( \Theta \) and the data-affiliations \( \Gamma \). To achieve this, a cost function, also referred to as the averaged clustering functional (in its discrete form), is minimized (Franzke et al., 2009):

\[
L(\Theta, \Gamma) = \frac{1}{T} \sum_{t=0}^{T} \sum_{n=1}^{N} \sum_{i=1}^{k} \gamma_i(t, n) g(x_{t,n}, \theta_i).
\]  

Here \( g(x_{t,n}, \theta_i) \) is the distance between the cluster centre and a data-point, for which the \( L_2 \)-norm weighted by the cosine of latitude is used. The affiliations \( \gamma_i(t, n) \geq 0 \) are normalised following

\[
\sum_{i=1}^{k} \gamma_i(t, n) = 1, \quad \forall t \in [0, T], \quad \forall n \in [1, N].
\]

In practice, the \( \gamma_i(t, n) \) values obtained via the optimisation are mostly equal to zero or one. In that case the data-points are unambiguously assigned to one of the regimes. In traditional \( k \)-means clustering the assignment of \( \Gamma \) often does not exhibit persistence in time or with respect to the different ensemble members. This is often a sign of overfitting, as physical processes tend to be metastable. Such overfitting needs to be mitigated in order to identify a robust signal.

Previous studies have introduced a constraint within the clustering method to increase the temporal persistence of the regimes (Horenko, 2010; de Wiljes et al., 2014; Fulkena et al., 2020). Here we expand on that idea by implementing a constraint on the similarity between the ensemble members at every time-step, with the aim of identifying a more robust regime signal, as discussed in Section 2. This constraint takes the form

\[
\sum_{i=1}^{k} \sum_{n_1, n_2=1}^{N} |\gamma_i(t, n_1) - \gamma_i(t, n_2)| \leq \phi \cdot C_{eq}, \quad \forall t \in [0, T],
\]

where the sum over \( n_1, n_2 \) is taken over all combinations of two ensemble members. This is computed by taking \( \sum_{n_1=1}^{N-1} \sum_{n_2=n_1+1}^{N} \) and dividing the outcome by two. The division by two ensures that differences are not counted twice. \( C_{eq} \) is the maximum value that can be attained by the sum on the left-hand side and is given by

\[
C_{eq} = \frac{N}{2} \left( N - \frac{N}{k} \right).
\]

The maximum of \( C_{eq} \) is reached if the ensemble members are equally distributed among the regimes. Thus \( \phi \) represents the strength of the constraint relative to the maximum value \( C_{eq} \). One can think of \( \phi \) as the proportion of the ensemble members that is not affected by the constraint. Note that by expressing the constraint in this way its strength, as given by \( \phi \), is independent of the ensemble size or the number of regimes. Instead, the ensemble size and number of regimes enter into \( C_{eq} \). Since we implement the constraint separately for every time step we do not make any assumptions on the form of the non-stationarity, but only ensure the algorithm can better discriminate between the regimes at a given time.

The regimes are obtained by minimising the clustering functional \( L \) in Equation (1) subject to the constraints in Equations (2) and (3). This minimisation is done in two steps:

1. For fixed \( \Gamma \), minimise \( L \) over all possible values of \( \Theta \).
2. For fixed \( \Theta \), minimise \( L \) over all possible values of \( \Gamma \).

The first step is realised via standard \( k \)-means clustering, while for the second we employ linear programming using the Gurobi package for Python (Gurobi Optimization LLC, 2019). When the difference between subsequent \( L \) values comes below a set threshold the computation is terminated. Analogously to standard \( k \)-means clustering, this presented algorithm only finds local minima. Therefore we run it at least 50 times starting from different initial conditions in an attempt to heuristically infer a global minima (this approach is referred to as simulated annealing in the literature). The run with the lowest \( L \)-value is then selected as the final result.
Falkena et al. (2020) identified $k = 6$ to be the optimal number of regimes for representing the wintertime circulation over the Euro-Atlantic region using ERA-Interim, and we therefore choose 6 as the number of regimes considered for this study. While $\gamma_i(t,n) \in \{0,1\}$ within the standard $k$-means clustering, this is no longer the case for all time-steps or ensemble members when incorporating the constraint. Specifically $\gamma_i(t,n) \notin \{0,1\}$ when it is not possible to numerically obtain a solution on the bounds of the admissible set of the optimisation problem, in that case $\gamma_i(t,n)$ is between zero and one. We use this as an indication that those data points cannot be unambiguously assigned to one of the regimes and employ it to define a ‘no-regime’ category. One possible ansatz for defining this category is to round up the values of $\gamma_i(t,n)$ above a threshold $\gamma_{bnd}$ in order to identify a corresponding regime and link the remaining data points with the no-regime category. The disadvantages of such an approach are that the choice of a particular threshold is arbitrary and might not have a physical basis within the application, and that wrongly assigned data points can distort the resulting regime centres. Alternatively one can assign all these data points which cannot be unambiguously assigned to one regime to an artificially added no-regime category. Here we decide to work with the latter strict method of identifying a no-regime category to avoid any subjective choice of a bound and possible skewness of the other regime centres. Note that this means that even if $\gamma_i(t,n)$ for some $t$, $n$ is very close to one for a regime, it is still assigned to be no-regime.

### 3.3 Estimation of Signal Strength

When discussing the obtained regimes and their non-stationary dynamics, we use a regression analysis to identify the strength of the signal in comparison with that in observations. Assume there is a true signal given by $c(t)$. For an observational time series $y(t)$ we can then write

$$y(t) = ac(t) + e_y(t),$$

where $e_y(t)$ represents noise. Note that we explicitly allow for the possibility that the index (e.g. the NAO) we consider is only a projection of the ‘true’ signal, which probably is not perfect, hence $a \leq 1$. In a similar way we have a statistical model for the time series of an ensemble member $x_i(t)$ given by

$$x_i(t) = bc(t) + e_{x_i}(t),$$

now with a coefficient $b$ as the model likely is imperfect. For the ensemble mean $\bar{x}(t)$ we then obtain

$$\bar{x}(t) = bc(t) + e_{\bar{x}}(t).$$

We regard the ensemble mean as the best estimate of the signal, and ask how well it can predict the observations. Thus we regress $y(t)$ onto $\bar{x}(t)$, i.e. estimating $y(t) = A\bar{x}(t) + E_y(t)$, which yields $A = a/b$ as the regression coefficient. This is the ratio of signal strengths with the model prediction being well calibrated if $a = b$.

The regression coefficient thus provides information on the signal strength without having to explicitly address the noise of the observations, nor of the model. Since estimates of the noise in the observations (i.e. $e_y$) are especially uncertain, it is beneficial to avoid having to quantify them when estimating the signal strength. The regression coefficient $a/b$ can be linked to more conventional measures of signal strength such as the Anomaly Correlation Coefficient (ACC) or the Ratio of Predictable Components (RPC) (Eade et al., 2014). One can derive that

$$\text{ACC} = \frac{a}{b} \frac{\sigma_x}{\sigma_y}, \quad \text{RPC} = \frac{a}{b} \frac{\sigma_{x,\bar{x}}}{\sigma_y},$$

where $\sigma_{y,\bar{x}}$ are the standard deviations of the residuals for the respective variables. So long as $\sigma_x \approx \sigma_y$, the RPC provides the same information as the regression coefficient. However the regression coefficient is a more robust estimate, as it does not require estimating the noise.
4 Selection of Regularised Regime Model

Using a constraint to regularise the outcome of the clustering algorithm requires choosing a suitable constraint value. This value determines the regime-model that is used for the subsequent analysis of occurrence rates and non-stationarity. An appropriate value is highly dependent on the considered application and needs to be determined accordingly. Yet it is possible to employ several different selection criteria to aid the decision process, independently of the underlying physical processes. In the next section we introduce three criteria that can be used for the constraint selection. We then evaluate these measures for the considered problem and discuss the arguments to arrive at our final choice of $\phi$.

4.1 Selection Criteria

Numerous methods exist for deciding on the best model for the data at hand, i.e. to find an optimal value of the constraint. For example, for the choice of the optimal number of circulation regimes researchers have used verification by synthetic datasets (e.g. Straus et al., 2007), a classifiability index (e.g. Michelangeli et al., 1995), an information criterion (e.g. O’Kane et al., 2013) or cross-validation (Quinn et al., 2020). These methods can be used not only to determine the number of circulation regimes, but also the values of other hyper-parameters (e.g. Falkena et al., 2020; Quinn et al., 2020). In this section we introduce three criteria, namely the Bayesian Information Criterion, Shannon entropy and a domain robustness measure, which can all be used to identify a suitable constraint value $\phi$.

4.1.1 Bayesian Information Criterion

Information criteria are a popular tool for model selection. The aim is to find a balance between the accuracy and complexity of the model (in the spirit of Occam’s razor), that is, between how well the model fits the data and the number of parameters required (Burnham and Anderson, 2004). There are many different information criteria variants. In particular, versions of the Akaike Information Criterion (AIC) and Bayesian Information Criterion (BIC) are the most widely used. In the context of our application the BIC is preferable to the AIC as the considered data set is high-dimensional (by using grid-point data) and in contrast to the AIC the BIC factors the dimension of the dataset into the penalty term (see Falkena et al. (2020) for a further discussion on this). The BIC is given by

$$\text{BIC} = -2 \log(L(\hat{\theta}|\text{data})) + K \log(n),$$

$$= n \log(\hat{\sigma}^2) + K \log(n),$$

(9)

where $n$ is the dimension of the data and $K$ the number of parameters needed to described the clusters. $L(\hat{\theta}|\text{data})$ is the likelihood of the model parameters given the data, which can be expressed using the error variance $\hat{\sigma}^2$. When computing the BIC we consider the number of combinations between any two ensemble members $\binom{N}{2}$ instead of the number of ensemble members $N$ in both $n$ and $K$. The reason for this is that the constraint acts on the assignment of combinations between any two ensemble members, instead of each member individually. That means we use $n = D \times \binom{N}{2} \times T$ and $K = k \times D + T \times (k - 1) \times \phi \cdot \binom{N}{2}$.

4.1.2 Shannon Entropy

The second method considered to identify a suitable constraint value $\phi$ is to calculate the entropy, or information content. Entropy has already been used occasionally in evaluating model performance for circulation regimes (Fabiano et al., 2020), and some studies use it as a way of correcting information criteria for the distribution of the model-residuals (Murari et al., 2019; Rossi et al., 2020). The goal of regularising the clustering algorithm is to identify a stronger non-stationary signal, i.e. to increase the amount of information in the resulting regime dynamics. Therefore, the use of an information measure, such as entropy, follows naturally from the aim of implementing the constraint. Here we use the Shannon entropy (Shannon, 1948; Shannon
and Weaver, 1949), which is given by

$$H(p_i) = - \sum_{i=0}^{k} p_i \log_2 p_i,$$

(10)

where $p_i$, $i \neq 0$, is the occurrence rate of regime $i$ and $p_0$ is the occurrence rate of no-regime. The Shannon entropy is low for an equal distribution of the data over the regimes. On the other hand it is larger for a more unequal distribution in which there is a stronger signal. Note that the information gain by enforcing a less equal distribution of the data over the regimes comes at the cost of reduced accuracy.

### 4.1.3 Domain Robustness

Lastly, we consider the robustness of the regimes to see whether a choice of constraint is suitable. By robustness we refer to the domain dependence of the regimes as obtained by the algorithm. Using standard $k$-means clustering the regimes of the SEAS5 hindcast data are found to be domain dependent, as discussed in the introduction (Section 1, Figure 1). This decreases the confidence in these circulation regimes, indicating that the algorithm struggles to identify the regime signal within the noise, and provides a point for improvement when using the regularised clustering method. To transform this domain dependence into a selection criterion for the constraint value we consider the clustering results for both domains A and B and compute the pattern correlation between the two sets of regimes over the overlapping section of these domains. The average pattern correlation is then computed as a measure of how well the regimes for the two domains match. Alternatively, one could take the lowest pattern correlation to indicate the quality of the match, i.e. what is the worst matching regime. This yields very similar results.

### 4.2 Selecting the Constraint Value

In this section the three proposed selection criteria are evaluated for the considered data. In Figure 3 these criteria are shown for a range of $\phi$, where the BIC and Shannon entropy are shown for the two domains considered. For the BIC, which strikes a balance between accuracy and complexity, the optimal value is located at its minimum. In contrast, for the entropy, which compares information content and complexity, a higher value indicates a better result. The pattern correlation between the two domains should be as high as possible, indicating robustness of the regimes with respect to the choice of domain.

The BIC attains its minimum at $\phi = 0.96$ for both domains, indicating that for that constraint value the accuracy of the regime-representation of the data is still high. When looking at the results we find that these regimes and the assignment of the data to them are very similar to those without constraint, indicating that the constraint is too weak to have a strong impact. Furthermore, we find that this minimum depends strongly on the number of ensemble members considered, e.g. using 26 members the minimum of the BIC is found for $\phi = 0.92$. While the BIC is generally a good method to select certain hyper parameters, the goal of the regularisation is not just to identify the best model and attain the highest accuracy, but also to obtain a more pronounced regime signal. To this end it can be desirable to lose some accuracy, by using a stronger constraint value, for gaining information.

The Shannon entropy indicates an optimal constraint value around $\phi = 0.92 - 0.94$, which is slightly stronger than the optimum indicated by the BIC. This is where most information, or signal strength, is gained by constraining the data. It shows that to identify a stronger signal, i.e. higher entropy, one loses some accuracy, i.e. higher BIC. Since the aim of implementing the constraint on the ensemble similarity is to identify a stronger signal, we decide to use the entropy results as the main guidance, especially since the high-entropy range is close to the $\phi$ where the BIC is minimal, so not too much accuracy is lost. For the results to be most reliable (low BIC) we select the high end of the range where the entropy is maximized, that is $\phi = 0.94$. This value allows for a better discrimination between the regimes than $\phi = 0.96$ where the BIC is minimised. Also, for this constraint value the regimes are barely domain dependent, as indicated by the high average pattern correlation. This increases the confidence in this value of $\phi = 0.94$. Therefore, we use this constraint value in our analysis of the regimes and their non-stationary behaviour.
Figure 3: The BIC (blue, circles) and Shannon entropy (red, squares) for the two domains considered. The average pattern correlation between the regimes for the two domains (green, dotted) is shown as well. Stars indicate the lowest or highest value respectively, suggesting a suitable value for the constraint $\phi$.

5 Robust Non-Stationary Regime Dynamics

For this suitable value of $\phi = 0.94$ we study the resulting regime-dynamics. We start by discussing the regimes themselves and their overall occurrence rates, after which we turn to the non-stationary signals that can be identified. We look at variability on both the sub-seasonal and interannual timescales. For the interannual variability we discuss whether there is any predictable signal for the regime occurrence rates and compare this to the signal identified for an NAO-index.

5.1 Effect of the Constraint

The constraint affects the assignment of the data to the regimes, and thus their occurrence rates. In Figure 4 the average occurrence rates of the regimes are shown for standard and constrained $k$-means clustering. For the unconstrained result, as well as ERA-Interim, the occurrence rates are close to an equal distribution of the data over all six regimes (see dotted line in Figure 4). In contrast, the occurrence rates differ significantly from an equal distribution when $\phi = 0.94$ is used as a constraint. Despite the relatively weak constraint several regimes, such as the NAO+, have occurrence rates whose range barely overlaps with that of a uniform distribution (when corrected for the no-regime occurrence rate). This shows that the constraint helps to discriminate better between the different regimes, identifying a stronger regime signal within the SEAS5 data. It follows that the uniformity of the occurrence rates found for the ERA-Interim regimes is potentially due to a lack of discrimination between the regimes, as there are not enough data available to control the noise.

The geographical regime structures are mostly unaffected by the constraint of $\phi = 0.94$ as can be seen in Figure 5. Only AR− changes significantly, now having a weak positive Z500 anomaly over Greenland. The constrained regimes are physically very plausible and reflect real flow situations well. Looking back at the domain dependence of the regimes without constraint in Figure 1, the obtained regimes for domain A are now in line with the (un)constrained regimes of domain B. This change results in the NAO+ negative anomaly extending slightly further south-east for the constrained regimes. Overall these regimes correspond well to the regimes obtained for ERA-Interim, as can be seen in Table 1. This similarity is higher without the constraint. However, as cluster analysis for ERA-Interim cannot sufficiently discriminate between the regimes, this does not mean the constrained SEAS5 regimes are incorrect. It instead indicates
that assigning SEAS5 data to the ERA-Interim regimes might not be the best approach for identifying a robust and statistically significant regime signal.

Overall the regularisation ensures that NAO+ occurs more often, while NAO−, AR+ and SB− occur less often compared to the unconstrained results. To study in detail how the assignment of the data changes between the unconstrained and constrained results, we look at the contingency table given in Table 2. For the cases where significant amounts of data are reassigned to a different regime by using the constraint (over 5000, shaded red) we compute composites (Figure 6) to look into the Z500 anomaly-structure of this data and interpret the changes.

A large proportion of the data that without constraint was assigned to AR− is assigned to NAO+, explaining the latter’s increase in occurrence rate. In turn, AR− now contains a substantial part of the data that without constraint was assigned to NAO−. This reflects the change in the AR− regime with a higher positive anomaly in the north for the regularised results, which is exemplified by the composites shown in Figure 6. Interestingly NAO+ loses part of its data points to SB+ when a constraint is used. This concerns data with a north-western negative and north-eastern positive Z500 anomaly (see Figure 6) where the balance of regime assignment is shifted by the regularisation. The unconstrained NAO+ has a relatively high positive Z500 anomaly with its centre over the North Sea, which is lower when the constraint is used, corresponding to the positive Z500 anomaly of SB+ being located slightly further south. The decrease in occurrence rate of AR+ is due to data having slightly off-centre positive anomaly areas now being assigned to NAO− or SB+. Data assigned to SB− when no constraint is used form the largest part of the no-regime set of the data, accounting for the majority of SB−’s decrease in occurrence rate.

Changes in transition probabilities between the regimes as a consequence of the implementation of the constraint are roughly in line with changes in the occurrence rates. That is, regimes

Table 1: The pattern correlation of the SEAS5 regimes (standard and regularised with constraint value $\phi = 0.94$) with the ERA-Interim regimes.

|       | NAO+ | NAO− | AR+ | SB+ | AR− | SB− |
|-------|------|------|-----|-----|-----|-----|
| Standard | 0.92 | 0.98 | 0.97 | 0.91 | 0.95 | 0.96 |
| Regularised | 0.96 | 0.96 | 0.95 | 0.95 | 0.71 | 0.96 |

Figure 4: The overall occurrence rates of the different regimes for the results with and without a constraint. The boxes show the interquartile range (IQR), the whiskers extend 1.5 times the IQR on top of this (99.3% of the data falls within this range) and the circles are outlier points. Stars indicate the ERA-Interim values. The dotted line gives the \( \frac{1}{6} \)-line corresponding to an equal distribution of the data over the regimes, while the dash-dotted line corresponds to an equal distribution after correcting for the no-regime rate. Note that there is no ERA-Interim data assigned to no-regime by the way this category is defined using the outcome of the regularised algorithm.
Figure 5: The regimes for domain A using a constraint value of $\phi = 0.94$ (colour) and without constraint (contours, with the same 50 gpm difference between contour levels).

Table 2: A contingency table for the assignment of the SEAS5 data to the regimes for the results without constraint and for $\phi = 0.94$. Each column indicates the regime assignment following standard $k$-means clustering of the constrained regimes. Values over 5000 data points are coloured, blue for the same regime and red for a different regime.

Figure 6: Composites of the most frequent regime reassignments between the results without constraint and for $\phi = 0.94$ (as shown by the red highlighting in Table 2). Shown are composites of data which without constraint are assigned to NAO+, NAO− and AR−, but which with constraint are assigned to SB+, AR− and NAO+ respectively.
that occur more often become more persistent and less likely to transition to another regime, and the other way around for regimes that occur less often. One notable change is the increase in the number of transitions from NAO− to AR−, which is due to the change in the AR− regime ensuring both regimes have an area of positive Z500 anomalies over Greenland (Figure 5). This change is one-way, as there is no increase in the transition probability from AR− into NAO−.

The above discussion of the effect of regularising the clustering algorithm shows that the constraint works as expected. That is, the regimes are more robust (e.g. they are now much less sensitive to domain choice), and the occurrence rates of the regimes become more distinct. The changes in the regimes are in line with changes in the assignment of the data to them and no unexpected changes in transition probabilities are found. In the next sections we turn to discussing the non-stationary behaviour of the regimes. We start with a brief discussion of the sub-seasonal signal, followed by a more detailed study of the interannual signal.

5.2 Sub-Seasonal Variability

Since we consider anomaly data with respect to a constant background climatological state it is expected that there is a seasonal signal in the occurrence rates of the regimes. This is shown in Figure 7 by the dash-dotted black line. NAO+ exhibits the largest variability throughout the season with a maximum occurrence rate close to 0.3 in mid-January and a minimum below 0.1 in March. All other regimes exhibit a seasonal cycle as well, where the amplitude of the variations differs between the regimes. We see that AR+ and AR− have a peak in occurrence rate in February, whereas NAO−, SB+ and SB− have a minimum in January and/or February. Most of this variability exceeds the noise level as shown by the shaded area bounded by the grey dotted lines. Looking at the variability on sub-seasonal timescales found in other studies, comparison is difficult because the number of regimes considered is different (e.g. Cortesi et al., 2021). The seven year-round regimes of Grams et al. (2017) come closest and show comparable dynamics for AR+, AR− (Atlantic trough) and SB− (Scandinavian trough), while for NAO+ (zonal regime) an opposite signal emerges with lowest occurrence rates in January (when looking at DJFM). This may be linked to the different way in which a no-regime state is determined. A similar story holds for NAO− (Greenland blocking) although the difference is less robust.

To study whether this sub-seasonal variability is solely due to the changing background state within winter we correct for this effect by assigning anomaly data with respect to a sub-seasonal climatology to the regimes shown in Figure 5. The sub-seasonal climatology is computed by fitting a fourth order polynomial to the daily averaged fields. The assignment of the sub-seasonal anomaly data is done by first computing the distance of the data to the regimes and then minimising the clustering functional \( L \) over all values of \( \Gamma \) subject to the constraint (for \( \phi = 0.94 \), i.e. we apply the second step of the constrained clustering algorithm (Section 3.2). This ensures that the corrected occurrence rates are comparable with the standard constrained results. Note that this will result in more data being assigned to no-regime, as the minima of \( L \) for the sub-seasonal anomaly data are likely to differ slightly from those of the anomalies with respect to a constant climatology.

The sub-seasonal occurrence rates corrected for the seasonal cycle of the mean climatology are shown in colour (solid line) in Figure 7. As expected the occurrence rate of no-regime has increased, with an approximate doubling of the number of data points that are difficult to assign. This leads to an overall decrease in the occurrence rate of the regimes, which is largest for NAO+. The sub-seasonal variability is significantly reduced after correcting for the background climatology, and for all regimes the average falls within the noise range. There still is some variability, e.g. SB− appears to be more likely in early winter, but this is not statistically significant. Thus, we do not find any significant sub-seasonal variability in the regime occurrence rates when using a sub-seasonal climatology. We conclude that the seasonal cycle in the occurrence rates primarily reflects the seasonal cycle in the mean climatology, rather than any seasonal cycle in the variability itself.

Note that any attempt to correct for a varying climatology is dependent on our choice of the sub-seasonal climatology. For example, when one uses a 90-day running mean as reference climatology (e.g. Grams et al., 2017) it is expected that part of the sub-seasonal signal in occurrence rates seen in Figure 7 remains. Furthermore, often meteorological data is grouped according to the season (e.g. DJF) and sub-seasonal variations are not considered at first order. Thus, we
Figure 7: The sub-seasonal variation in occurrence rates (30-day running mean) of the different regimes for the constrained results with respect to a constant climatology (grey, dash-dotted black line) and corrected for a seasonally varying background state (colour, solid colour line) with the shaded area corresponding to the 2-standard deviation range. The shaded areas bounded by the dotted and dashed lines give the 2-standard deviation noise level for the constant and seasonal climatology results respectively. Error bounds are determined using bootstrapping with 3 members for every 30-day period in each year.

decide it better to use a fixed climatology before clustering and identify the sub-seasonal signal afterwards. This way there is no assumption on the form of the sub-seasonal climatology, which could affect the regimes themselves and the attribution of the data to them.

5.3 Interannual Variability

In Figure 8 the wintertime interannual variability in occurrence rates is plotted for the constrained results. These results are with respect to a constant climatology; the interannual variability when correcting for a seasonal background climatology is comparable (not shown). The signal identified in the interannual variability, as indicated by the SEAS5 ensemble mean, is slightly stronger for the regularised results compared to that obtained without constraint. The average (over all regimes) standard deviation of the interannual ensemble mean occurrence rate is 0.026 for the constrained result, while it is only 0.023 without constraint. Note that the standard deviation of single ensemble members is of the same order as that of ERA-Interim, albeit slightly smaller on average (0.087 versus 0.104). For NAO+, AR− and SB− we find strong interannual variability in the ensemble mean occurrence rates, whereas for AR+ and SB+ no significant signal is found. Interestingly, the interannual variability in the occurrence rate of NAO− is weaker than that of NAO+, suggesting a smaller predictable signal.

The majority of the signal coincides with El Niño or La Niña years, as shown in the boxplots on the righthandside in Figure 8. During winters in which there was a very strong El Niño, indicated by the red lines, we find an increase in occurrence of SB− and NAO−, and a decrease of NAO+. In these years there also is less data that cannot be attributed to one of the regimes,
indicating that the ensemble members are more similar in their dynamics. On the other hand we see an increase of NAO+ and decrease of AR− occurrence during strong La Niña winters (1988-89, 1998-99, 1999-00, 2007-08, 2010-11), with the highest NAO+ value in 1988-89 for both SEAS5 and ERA-Interim. This is in line with previous studies looking into links between ENSO and the NAO (Li and Lau, 2012; Toniazzo and Scaife, 2006; Ayarzaguena et al., 2018, see also Figure 10), although here we capture this relation in more detail by using the regime variability. Note that data assigned to both NAO+ and SB− would tend to be assigned to the positive phase of the NAO when considering only four regimes. However, their response to a strong El Niño is opposite in sign, i.e. SB− becomes more frequent while NAO+ occurs less often. The distinction between these two regimes thus allows to better understand the details of the response of the circulation to ENSO.

To see whether the SEAS5 ensemble provides a predictive signal for the ERA-Interim occurrence rates we regress the ERA-Interim annual occurrence rates against those of SEAS5 (Section 3.3). The scatter plots for this regression are shown in Figure 9. The slopes and p-values are given in Table 3 for each of the regimes. In addition, the Bayes factor is given. The Bayes factor is the ratio of the probability of the data given a hypothesis for two different hypotheses \( H_1 \) and \( H_2 \), i.e. \( P(D|H_1)/P(D|H_2) \) (Kass and Raftery, 1995) and has been recently used in climate studies (Kretschmer et al., 2020). Here, the first hypothesis \( H_1 \) is the linear regression model and the second hypothesis \( H_2 \) is a constant occurrence rate following the overall value. A value above one indicates that \( H_1 \) is more likely than \( H_2 \), while the converse is true for a value below one. To have strong evidence towards the hypothesis of linear regression the Bayes factor would have to be much larger than one. The Bayes factor allows for the comparison of different hy-
Figure 9: Scatter plots of the annual winter occurrence rates of ERA-Interim against those of the SEAS5 ensemble mean for each of the six regimes. The dotted lines show a one-to-one relation.

This linear regression analysis indicates that there is a predictive signal for NAO+ and SB− with p-values below 0.05 (Table 3). The Bayes factor for both regimes is substantially larger than one, albeit not very large. This constitutes positive, but not yet particularly strong, evidence that the signal seen in the model is reflected in the observations (Kass and Raftery, 1995, in which values of 3-20 are said to constitute positive evidence, while values over 20 yield strong evidence). Note that these two regimes are characterised by a zonal flow pattern. The regression coefficient is around 1 for both regimes, indicating just as strong a signal in SEAS5 as in ERA-Interim, as discussed in Section 3.3. Note that for NAO− the regression coefficient is around 1 as well, but this is not significant as indicated by the high p-value and Bayes factor close to one. No predictable signal is found for the other three regimes either.

The absence of a significant signal for NAO− is intriguing, as we do obtain a signal for NAO+.

| Regime | NAO+ | NAO− | AR+ | SB+ | AR− | SB− | NAO-index | MLR | NAO− |
|--------|------|------|-----|-----|-----|-----|-----------|-----|------|
| Regression coefficient | 0.99 | 0.98 | -0.69 | 0.53 | -0.32 | 1.14 | 1.872 | NAO+ | -1.35 |
| p-value | 0.04 | 0.55 | 0.50 | 0.49 | 0.58 | 0.63 | 0.01 | SB− | -1.76 |
| Bayes Factor | 8.81 | 1.60 | 1.28 | 1.29 | 1.18 | 13.20 | 53.82 | 54.10 |

Table 3: The results for linear regression of the regime occurrence rates, linear regression of the NAO-index and multiple linear regression (MLR) of the ERA-Interim NAO− against the SEAS5 ensemble mean NAO+ and AR− occurrence rates.
Interestingly, we obtain a strong predictable signal for the NAO− regime by applying multiple linear regression using the NAO+ and SB− occurrence rates (i.e. regressing the observed NAO− onto the SEAS5 NAO+ and SB−, last column of Table 3). For these regimes the response of the occurrence rate of SB− to a strong El Niño is similar to that of NAO−, but that of NAO+ is opposite (Figure 8). The Bayes factor here is very large and constitutes strong evidence towards this being a real signal. Hence the NAO− regime is predictable from SEAS5, just not from the SEAS5 NAO− regime signal itself. Both the NAO+ and SB− regime patterns project well onto the positive phase of the NAO-index, which could in part explain this strong signal obtained from these two regimes for the predictability of the NAO− regime, which projects on its negative phase (in line with the negative regression coefficients).

We also compare these regression results of the regimes with those of an NAO-index, as that is often the focus of the discussion on the signal-to-noise problem in the North Atlantic. Here we compute the NAO-index as the first principal component of the daily 500 hPa geopotential height fields for December till March (Weisheimer et al., 2017). The yearly NAO-index is then computed as the average index over all days in that winter and shown as the dashed black line in Figure 10 for SEAS5. The regression for this NAO-index is shown in Figure 11 with the coefficient and statistics given in Table 3. The signal for this NAO-index is strong with a Bayes factor of over 50 (comparable to that attained for the NAO− regime using NAO+ and SB− as predictors). The regression coefficient is roughly 2, indicating that the SEAS5 model is underpredicting the signal in the observed NAO-index by about a factor of 2. Assuming that the variance of the error is comparable between observations and model, as discussed in Section 3.3, this result is in line with previous studies on the signal-to-noise paradox for the NAO where $\text{RPC} \approx 2$ has been found as a lower bound (Eade et al., 2014; Scaife and Smith, 2018). (We also computed the RPC directly and found a value of around 2.)

Thus, there is a significant difference in the model representation of the regimes compared to that of the NAO-index. While for the NAO-index we see an underestimation of the signal in the model compared to observations, in line with the signal-to-noise paradox, this is not the case for the signal in the occurrence rates of the two zonal regimes NAO+ and SB−, which are the regimes with interannual predictability. In order to analyse whether this discrepancy is due to only considering the occurrence rates of the regimes, we need to address whether there is a possible signal-to-noise problem in the amplitude, i.e. strength, of the regimes. To this end we compute the average NAO-index for each regime, i.e. averaging the NAO-index over all days assigned to a regime, for both SEAS5 and ERA-Interim. The results are shown in Table 4. As
expected the NAO+ and NAO− regimes contribute most to the respective phases of the NAO-index. Approximating the NAO-index in SEAS5 using the annual occurrence rates and average NAO-indices for these two regimes provides a good estimate of the NAO-index variability as can be seen in Figure 10. In addition we compute the average annual winter NAO-indices for each regime in SEAS5, which are found to be uncorrelated with their respective regime frequencies. This indicates that the regime occurrence and the regime strength (in terms of its projection on the NAO-index) are independent. Hence we do not find evidence of a signal-to-noise problem in relation to the regime strengths, e.g. a regime is not weak when its occurrence rate is high.

This leaves us with the discrepancy between the signal strength for the regime frequencies and for the NAO-index. We found that SEAS5 has a predictable signal for the two zonal regimes with a regression coefficient around one. On the other hand, no signal was found for the non-zonal regimes and the NAO− signal was not manifest directly, though could be detected from NAO+ and SB−. Thus, the signal-to-noise paradox for the NAO-index might be linked to certain regimes being poorly represented within the model, i.e. the NAO-index cannot provide all the relevant information of the atmospheric flow structure for predictability in the Euro-Atlantic sector. It is not necessarily the case that the amplitude of the predictable signal in response to remote forcings such as ENSO is too weak (Scaife and Smith, 2018), but rather that the signal is only present in part of the dynamics, while other aspects are incompletely represented. The first regime to consider in this regard is NAO−, which represents a blocking over Greenland, as it is unsuccessfully predicted from the SEAS5 NAO− regime, but a strong signal has been identified using the NAO+ and SB− regimes. This also points to the negative phase of the NAO being at the heart of the signal-to-noise problem.

6 Conclusion and Discussion

To identify a robust non-stationary regime signal in model hindcast ensemble data a constraint on the similarity between ensemble members has been implemented. In this way a stronger and more robust regime signal is identified. Different criteria are used to identify the optimal settings for the regularisation method, yielding an optimal constraint value. This optimal value is sufficiently strong to increase the information gain (as indicated by the entropy), but not so strong to lose a lot of accuracy (as indicated by the BIC). Furthermore, the regimes are found to be more robust as the constraint ensures that they are no longer domain dependent, as is the
case without applying the regularisation. The constraint helps better discriminate between the different regimes, which is reflected in the overall occurrence rates of the regimes being more distinct. The regimes patterns themselves are not strongly affected, increasing confidence in this approach.

When considering the non-stationary regime dynamics, we find that the average sub-seasonal variability is primarily determined by variability in the average background climatology. When one looks at a seasonal climatology, such as the DJF average, a large part of the found variability will remain. A question when removing a background climatology based on daily averages is whether one is removing part of the signal, for the differences in regime occurrence throughout the season do reflect the changes in the background climatology. Therefore, we regard it as cleaner to consider a constant climatology within the season and account for the background variability in the interpretation.

On interannual timescales the NAO+, NAO−, AR− and SB− regimes show significant variability. In large part this is related to ENSO, with El Niño leading to SB− and NAO− being more frequent, while La Niña corresponds to increased occurrence rates of NAO+ and decreased frequencies of AR−. When considering only four regimes most data now assigned to either NAO+ or SB− would be allocated to the NAO+ regime. This separation between NAO+ and SB− could help better understand the relation between ENSO, the Madden-Julian Oscillation (MJO) and the North Atlantic circulation where previous studies found a more frequent NAO+ after MJO phases 1-5 in El Niño years using four regimes (Lee et al., 2019), whereas the overall signal is a decrease of the NAO-index during a positive ENSO (Figure 10). El Niño was found to enhance the telecommunications between the MJO and the regimes, which is also apparent in the increase of NAO− after MJO phases 7 and 8. On the other hand La Niña on average inhibits such telecommunications between the MJO and the four regimes studied. It would be interesting to examine the teleconnection signal for the additional regimes (AR− and SB−) discussed here to see whether we can capture these relations in more detail.

We have used linear regression to identify the signal on interannual timescales, as it allows a direct estimation of the ratio of signal strengths between observations and model, without requiring estimation of the noise levels. We found that the SEAS5 ensemble has a predictable signal for the occurrence rates of the two zonal regimes (NAO+ and SB−), but not for the other regimes. Interestingly, a strong predictive signal for NAO− is obtained by considering multiple linear regression using the model NAO+ and SB−, whereas no such signal is found using the model NAO− frequencies. The regression coefficients that come out of the linear regression are around one for both NAO+ and SB−, indicating that the SEAS5 signal is of the same magnitude as that found in ERA-Interim. This implies there is no signal-to-noise paradox for these two flow regimes. Note that also for NAO− the regression coefficient is around one, but not statistically significant.

In contrast we find that for an NAO-index the regression analysis results in a regression coefficient of 2, in line with previous studies on the signal-to-noise paradox for the North-Atlantic sector that show that the model underpredicts the observed NAO by a similar factor (e.g. Eade et al., 2014). Our regime analysis suggests that the NAO signal-to-noise paradox largely manifests itself in the non-zonal phase of the NAO (and related regimes), i.e. in its negative phase rather than its positive phase. Improving the regime representation of NAO− (and AR−) within the SEAS5 model could improve not only the regime dynamics, but also help shed light on the signal-to-noise paradox over the Euro-Atlantic domain.

The proposed regularisation approach allows for identifying a more robust regime signal and its application is not limited to non-stationarity on sub-seasonal and interannual timescales, as examined in this study. It could be employed in the context of other regime behaviour studies that rely on ensemble data and might lead, as shown here, to a significant information gain and more robust results from models. There is potential for applications in forecasting of regimes where, especially in the initial stages, the ensemble members are expected to exhibit even more similar dynamics than discussed here. Furthermore, this approach could help shed light on biases present in models when it comes to their regime representation and dynamics.
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