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FA leads to a decomposition of a space–time signal in the following form:

$$X(M, t) = \sum_{j=1}^p A_j(M)B_j(t) \cos(\omega_j t + k_{j,x}X + k_{j,y}Y),$$

where

$X(M, t)$ is the space–time signal,

M is the space variable corresponding to the zonal (X) and meridional (Y) directions,

t is the time variable,

$A_j(M)$ is the module of the CEOF j (CEOF n° j),

$B_j(t)$ is the module of the complex principal component j (CPC n° j),

$\omega_j = 2\pi/T_j$ is the pulsation of the CPC n° j (corresponding to the period T_j),

$\omega_j t = \varphi_j(t)$ represents the time phase of the CPC n° j ,

$k_{j,x} = 2\pi/\lambda_{j,x}$ corresponds to the zonal wavenumber of the CEOF n° j ,

$k_{j,y} = 2\pi/\lambda_{j,y}$ corresponds to the meridional wavenumber of the CEOF n° j , and

$k_{j,x}X + k_{j,y}Y = \Phi_j(M)$ represents the space phase of the CEOF n° j .

Looking at a traveling wave $X(M, t) = A(M)B(t) \cos[\varphi(t) + \Phi(M)]$ as a matter of evidence, the previous decomposition is particularly relevant for this kind of phenomenon.

To compute CEOFs, one can use two different methods. The first one uses the Hilbert's transform (Barnett 1983). This leads one to use a complex form of the real signal and consequently to compute the complex covariance matrix of the complex signal. CEOFs are given by eigenvectors (and associated eigenvalues) of the complex covariance matrix.

The second way, corresponding to the method proposed by Wallace and Dickinson (1972), uses time cross-spectrum computations. Then, integrating the cross-spectrum matrix over frequencies, we can obtain the complex covariance matrix. The different methods have been compared in Déqué (1986), and we chose to compute CEOFs using the cross-spectrum matrix. More precisely, we calculated the cross-spectrum using a sample method taking into account some advantages highlighted by Déqué (1986). So, we have split the six months of observations per year in eight samples corresponding to 92 observations each, that is to say, 23 days by sample (four observations per day). The length of each sample has been chosen considering the characteristic periods of AEWs (around 4 days) and the problems linked to the Fourier decomposition (namely, we must have enough periods in each sample in order to have a rather good estimation of the waves).

As recommended by Déqué (1986), we weighted data at each grid point taking into account the spherical surface of the domain. This led us to introduce a weight

that is proportional to the root of the cosine of the latitude.

Just before applying the CEOFA method, we used a classic empirical orthogonal function analysis (EOFA), in order to provide an easier calculation of CEOFs and to look at the ability of this factorial method to identify AEWs. Additionally, we made some sampling sensitivity tests both in space and time domains. Looking at the sensitivity of the methods to the space domain, we tested four different domains. One can see in Figs. 4a and 4b that the patterns of EOFs are quite stable from the larger domain (used for STSA) to the smaller one (finally retained for EOFA and CEOFA). In fact, the main differences between different analyses done are in the rank and percentage of variance corresponding to associated eigenvalues.

In the same way, results from raw and filtered data are also quite comparable both in space (for EOFs and CEOFs, not shown here) and time domains [for principal components (PCs) and CPCs]. As shown in Figs. 5a and 5b, the main difference came from the smoothing effect of the filter in the time domain. It has been noticed that the space phases (not shown here) are less noisy for filtered data.

3. Results from the space–time spectral analysis

a. Wave spectra

Figure 6 shows the space–time spectra (the all-space domain and May–October 1985) of the traveling waves for ECMWF (top panel) and the GCM (bottom panel). These diagrams give the power density versus the frequency (negative for eastward propagating phenomena) in the abscissa and the zonal wavenumber in the ordinate. On both spectra, there are several maxima of power density between 36 and 60 in time (3–5 days) for westward propagating phenomena and 2 and 4 in space (2200–4400 km). This spectral window is consistent with what has been found by other authors (e.g., Reed et al. 1988b) for the AEWs. However, the model variance maxima tend to be located toward lower frequency compared to the analysis variance maxima. Indeed, the secondary maximum of power density around 37 (5 days) is larger in the spectrum of the simulated data (Fig. 6). The order of magnitude of the model variance cumulated in the AEW spectral window is the same as that of the analysis variance (this topic will be discussed in more detail in section 4). Interestingly, there are also local maxima on both spectra for much lower frequencies of around ± 5 in time (37 days, for eastward and westward propagating oscillations) and for the first wavenumber. The same spectra computed for standing plus traveling waves (not shown) allow us to say that traveling wave variance represents 23% of the variance of all the waves, but more than 70% of the AEW variance. We have noticed the same kind of pattern for the other years, indicating a good similarity between anal-

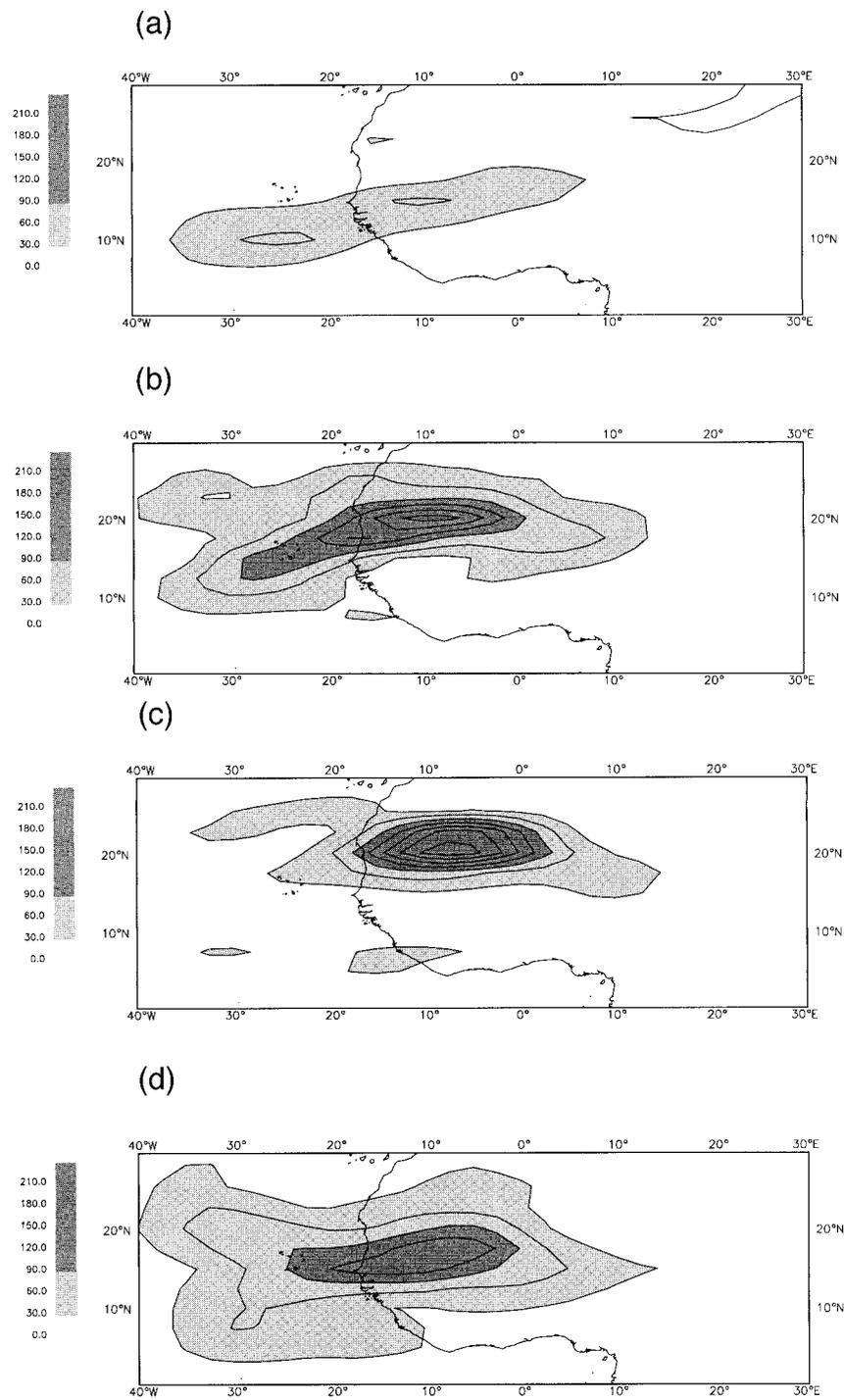


FIG. 8. Relative vorticity time variance (in s^{-2}) in the AEW space-time spectral window, for traveling waves only; (a) ECMWF Jun 1985, (b) ECMWF Jul 1985, (c) ECMWF Aug 1985, (d) ECMWF Sep 1985, (e) CNRM GCM Jun 1985, (f) CNRM GCM Jul 1985, (g) CNRM GCM Aug 1985, (h) CNRM GCM Sep 1985. Contour interval is $3 \times 10^{-11} s^{-2}$.

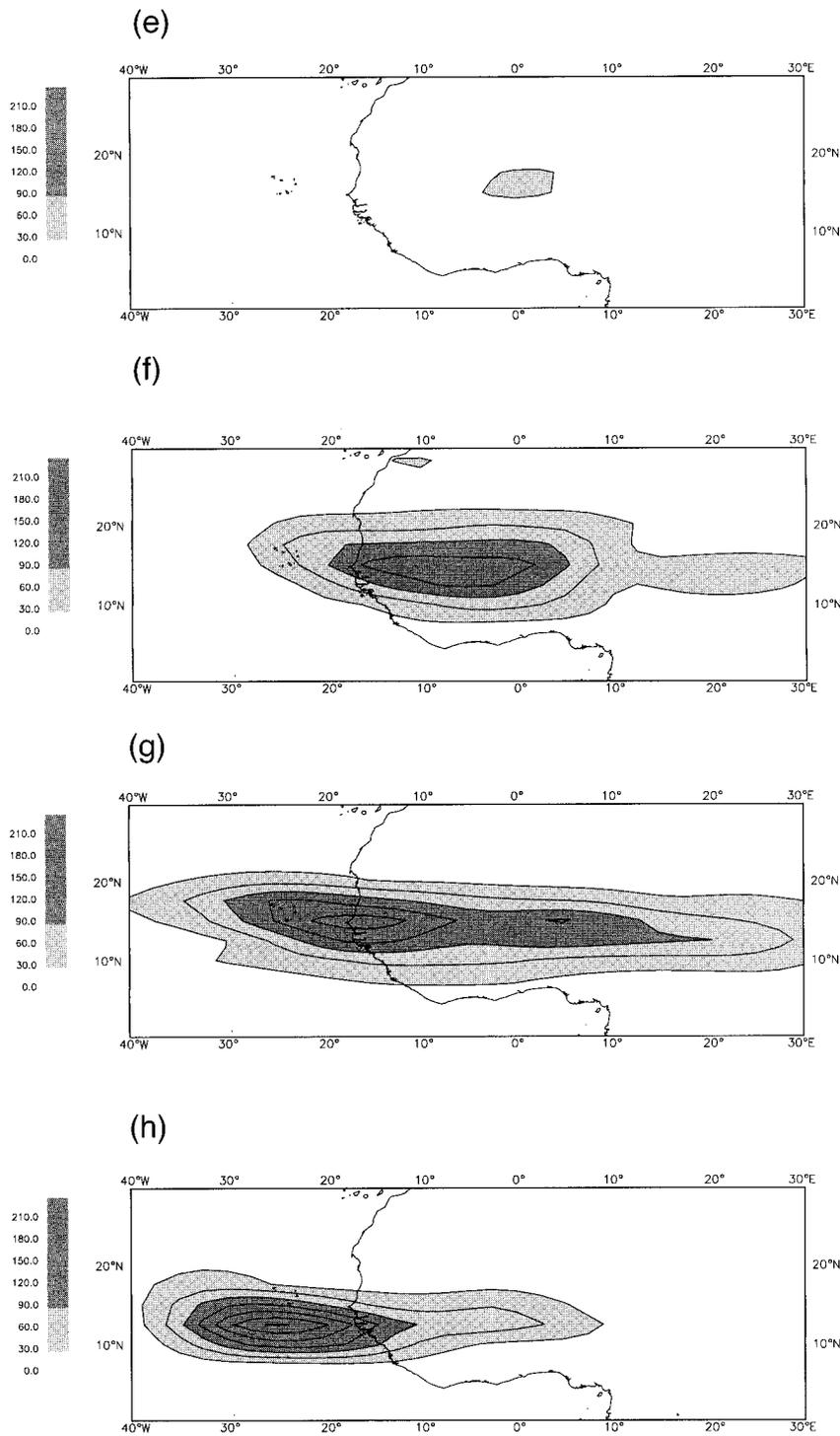


FIG. 8. (Continued)

over West Africa (see next section) strengthens the following interpretation: the northern single-track mode (i.e., mode 1) should be preferentially representative for AEWs associated with dynamical effects (i.e., with a predominant northerly component), while the dual-track

mode (i.e., mode 2) should catch the majority (in comparison with mode 1) of the AEWs associated with diabatic effects. In other words, the dual-track mode composes the majority of the AEWs characterized by a significant southerly component but also some AEWs char-

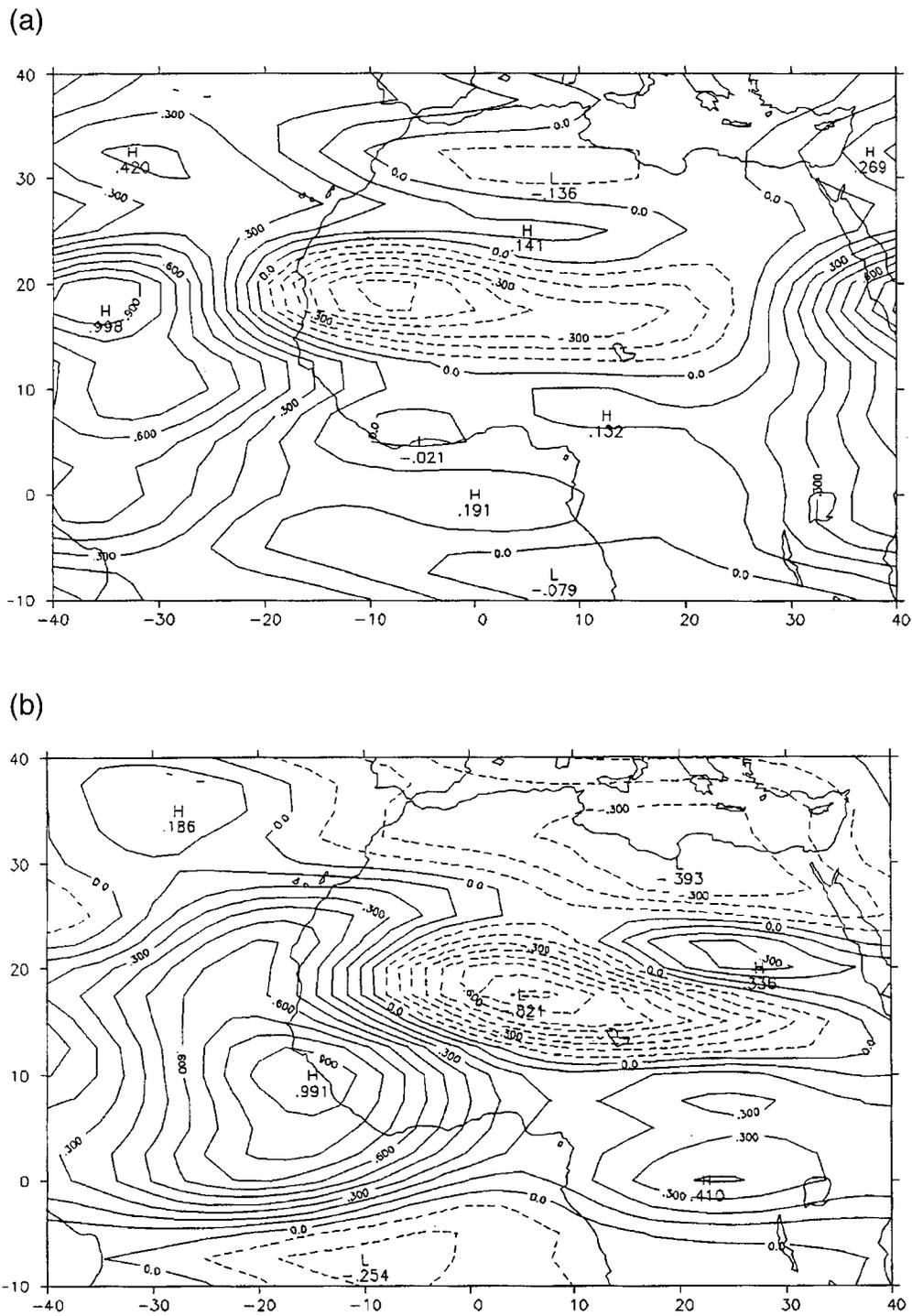


FIG. 9. Time covariance of meteorological fields at 850 hPa, filtered in the AEW space–time spectral window for Jul 1985; (a) (u, v) from the ECMWF ($10^{-1} \text{ m}^2 \text{ s}^{-2}$), (b) (u, v) from the CNRM GCM ($10^{-1} \text{ m}^2 \text{ s}^{-2}$), (c) (v, T) from the CNRM GCM ($10^{-1} \text{ K m s}^{-1}$).

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