

1

Towards A Mid-Latitude Ocean

2

Frequency-Wavenumber Spectral Density and Trend

3

Determination

4

Carl Wunsch

Department of Earth, Atmospheric and Planetary Sciences

Massachusetts Institute of Technology

Cambridge MA 02139 USA

email: [cwunsch@mit.edu](mailto:cwunsch@mit.edu)

5

March 18, 2010

6

## Abstract

8     The time- and space-scale descriptive power of two-dimensional Fourier analysis is  
9 exploited to re-analyze the behavior of mid-latitude variability as seen in altimetric data.  
10 These data are used to construct a purely empirical, analytical, frequency-zonal wavenum-  
11 ber spectrum of ocean variability for periods between about 20 days and 15 years, and  
12 on spatial scales of about 200km to 10000km. The spectrum is dominated by motions  
13 along a “non-dispersive” line which is a robust feature of the data, but for whose promi-  
14 nence a complete theoretical explanation is not available. The estimated spectrum also  
15 contains significant energy at all frequencies and wavenumbers in this range, including  
16 eastward-propagating motions, and which are likely some combination of non-linear spec-  
17 tral cascades, wave propagation, and wind-forced motions. The spectrum can be used to  
18 calculate statistical expectations of spatial average sea level, and transport variations. But  
19 because the statistics of trend-determination in quantities such as sea level and volume  
20 transports depend directly upon the spectral limit of the frequency approaching zero, the  
21 appropriate significance calculations remain beyond reach—as low frequency variability  
22 is indistinguishable from trends already present in the data.

# 1 Introduction

Attention to oceanic variability has tended to focus on two particular, if disparate, phenomena: (1) the intense mesoscale eddy field with nominal timescales of months and spatial scales (here defined as wavelengths) of hundreds of kilometers<sup>1</sup> and, (2) long period trends of decadal and longer time durations and (usually) of basin to global scale.

Zang and Wunsch (2001, hereafter ZW2001) attempted a partial synthesis of variability that was, because of the available data, largely confined to (1) and in the northern hemisphere. Discussions of phenomenon (2) have tended to focus on multi-decadal heat and salt content changes as determined from hydrography (see the summary in Bindoff et al., 2007), and the related shifts in sea level (e.g., Cazenave and Nerem, 2004). Despite the disparities of time and space scales, it is not ultimately possible, for a number of reasons, to discuss these changes separately. Of fundamental importance, one requires an accurate estimate of the nature of the background variability before significance levels can be assigned to any apparent trend. Furthermore, as climate models begin to resolve the eddy field, the question of whether they are doing so realistically in terms of basic statistics of frequency and wavenumber will loom very large. Apart from some ad hoc studies, it is difficult to describe the behavior of ocean variability between about one cycle/year and the longest periods of interest—where apparent trends are displayed. In particular, the spectral structure for length scales longer than a few hundred kilometers, on time scales exceeding a few months is essentially unknown.

In a purely formal sense, the problem of determining the significance of apparent trends in one-dimensional stochastic data reduces to that of characterizing the behavior of the

---

<sup>1</sup>The dominant eddy field corresponds to the atmospheric synoptic scale, not the mesoscale, but it is too late to change the label.

45 frequency power density,  $\Phi_s(s)$  in the limit as  $s \rightarrow 0$ . Smith (1993), Beran (1994), Over-  
46 land et al. (2006), Vyushin and Kushner (2009) and others have discussed “long-memory”  
47 processes in which the behavior for small  $s$  is sufficiently “red” that the temporal covari-  
48 ances decay algebraically rather than exponentially as in more conventional processes.  
49 This behavior greatly reduces the number of degrees-of-freedom in trend estimation and  
50 its existence would be very troubling for climate change detection. The word “formal” is  
51 thus used here—because in practice the behavior at the limit is both unknown and inde-  
52 terminate; all real records being of finite duration, no physical system exists for infinite  
53 time. As durations increase, the characterization of real records as either stochastic or  
54 deterministic also ceases to have meaning. At best, one can try to characterize a system  
55 over time scales for which observations exist and to understand the implications should  
56 that behavior continue to be appropriate as arbitrarily longer time scales are addressed.

57 In this paper some of these issues are made concrete by taking a small step toward  
58 deducing the behavior of *some* elements of the ocean circulation using altimetric and tide  
59 gauge records as the primary vehicle so as to frame the discussion that needs to take place  
60 for understanding trends. The altimetric record is the present focus because it is the only  
61 one in existence exceeding a decade in length that is also continuous, near-global and,  
62 through its role as the surface pressure, representative of large-scale interior dynamics.  
63 At least three ways to use these data exist: the raw, along-track observations (see Fu and  
64 Cazenave, 2000 for a general description of altimeter data), the sea surface height (SSH)  
65 derived from a GCM constrained through least-squares to the raw along-track data (as in  
66 Wunsch and Heimbach, 2007); and the altimetric data as gridded through the TOPEX/-  
67 POSEIDON—Jason projects (Le Traon et al., 1998). The effects of gridding are not  
68 negligible, but are also not of zero-order importance here, and so for convenience, we use

69 that product.

70 In practice, as will be seen, discussion reduces to understanding the frequency-wavenumber  
71 character of oceanic variability. Because the climate system has an endless array of mem-  
72 ory time scales—in the ocean, seconds to 10,000 years; in the land glaciers, days to 100,000  
73 years; and in the biota (albedo, etc.) arbitrarily long time scales—the instrumental record  
74 of change can hardly be expected to depict more than a minuscule fragment of the ongoing  
75 temporal changes, and whose “long-memory” may be completely conventional.

## 76 **2 The North Pacific**

### 77 **2.1 Basic Description of Altimetric Data**

78 The latitude band (see chart in Fig. 1) 20°N to 40.75°N spanning the width of the Pacific  
79 Ocean is used to establish the basic ideas. The analysis uses the 7-day average gridded  
80 product provided by the AVISO project (as described by Le Traon, et al., 1998) but which,  
81 as it is heavily manipulated, should not be confused with the raw data. In particular,  
82 spatial scales below about 300km have been suppressed by the gridding procedure. This  
83 region was chosen arbitrarily as likely being typical of subtropical gyres (see Zang and  
84 Wunsch, 1999). Fig. 2 shows four weekly estimates of the topographic anomaly in the  
85 gridded data set. That there is strong persistence from week-to-week with subtle changes  
86 between weeks, is evident.

87 Fig. 3 shows the logarithm of net temporal variance as a function of position. The  
88 three-order of magnitude spatial non-stationarity in the variance renders very incomplete  
89 any simple spectral description of its behavior. (Such a description is still valid, but unlike  
90 the case for spatially and temporally stationary fields, the ordinary spectral density is only

91 the first term in an infinite series of higher-order spectral moments required for a complete  
92 representation.)

93 Sea surface height variability at any given point (here representing small regions of  
94 approximately 300km diameter as a result of the mapping algorithm), and the areal  
95 average have a distinct flavor. In what follows, the annual cycle has been left present as  
96 it is here quite weak, and has been much studied (e.g., Vinogradov et al., 2008).

97 The spatial structure of the trends are shown in Fig. 4 and which also shows some  
98 of the difficulties. The largest values exceed 30cm/y, but most are smaller than 10cm/y.  
99 On average, the trend here is positive, but it is clearly a small residual of positive and  
100 negative changes (this region is that of the Kuroshio extension, and on the west is one  
101 of the noisiest parts of the ocean). Estimates of the near-global trends can be seen in  
102 Cazenave and Nerem (2004) and Wunsch et al. (2007) among others.

### 103 **3 Periods to 15 years**

104 Consider the  $k - s$  (circular wavenumber and frequency) power density estimate,  $\Phi(k, s)$   
105 of surface elevation,  $\eta$ , shown in Fig. 5 from altimetric data (Wunsch, 2009) in the eastern  
106 region of the North Pacific box (a similar set of results from the South Pacific Ocean can  
107 be seen in Maharaj et al., 2007). Its integrals are the frequency, and wavenumber spectra,

$$\Phi_k(k) = \int_0^{s_{\max}} \Phi(k, s) ds, \quad \Phi_s(s) = \int_{-k_{\max}}^{k_{\max}} \Phi(k, s) dk, \quad (1)$$

108 where the limits are determined by the sampling properties of the gridded values, and  
109 are shown in Fig. 6. These diagrams were described by Wunsch (2009). Here, note  
110 particularly that much of the energy lies along the "non-dispersive" line in wavenumber-  
111 frequency space. Chelton et al. (2007) and many other authors have focussed on these

112 motions. A significant fraction of the energy exists, however, at large distances from this  
113 line, including that of eastward-going motions (20% of the total is eastward-going, 70%  
114 westward, and 9% indistinguishable from standing wave energy). The non-dispersive line  
115 is nearly tangent to the first baroclinic mode dispersion curve (shown in the figure) near  
116 zero  $k, s$  and intersects the barotropic dispersion curve at large  $k, s$ . This behavior appears  
117 to be typical of much of the ocean, but with high latitudes, including the Southern Ocean,  
118 being distinctly different (not shown here).

119 An estimate of the corresponding meridional wavenumber-frequency spectrum is shown  
120 in Wunsch (2009), with a predominance of long meridional scale energy and is not further  
121 considered here. (Glazman et al., 2005 discuss the general topic, but their results are  
122 not typical of this region.) Suggestions exist that zonal jet-like features are important in  
123 the ocean circulation (e.g., Maximenko et al., 2008 and references there), but if present  
124 in the altimetry at this location, they are, relatively, very weak in the time-dependent  
125 components. (Geoid accuracy is insufficient on those scales to discuss the time-mean.)

126 It is not the intention in this paper to produce a global discussion, but to provide a  
127 framework for it. Fig. 7 displays the logarithmic frequency-zonal wavenumber spectrum  
128 for the considerably higher latitude of  $41^\circ\text{N}$ —the northern edge of the study box. A  
129 residual of the nondispersive line is visible, lying along a much less steep straight line.  
130 Consistent with inferences of Tulloch et al. (2009), the dominance of the excess energy  
131 energy along the nondispersive line is reduced, with a corresponding relative increase in  
132 the energy of the eastward-going motions, and much energy close to  $k = 0$ . At the northern  
133 edge of the box, the relative energies are nearly equally divided between eastward- and  
134 westward-going motions, and the ZW2001 representation becomes more accurate.

135 A reviewer of this paper insists that adequate theory exists to explain the structure

136 of Fig. 5, and thus we briefly digress to summarize some of the issues, which are treated  
137 at greater length by Ferrari and Wunsch (2010; hereafter FW2010, and in Vallis, 2006,  
138 etc.). Beginning with Chelton and Schlax (1996), the published focus has been on the  
139 apparent phase velocity of altimetric disturbances, often determined through a Radon  
140 transform. This approach calculates straight-line integrals through the longitude-time  
141 fields, seeking the maximum value corresponding to the dominant phase velocity. It  
142 lumps together all wavenumbers irrespective of frequency, and thus isolates the existence  
143 of the non-dispersive line as the dominating feature of the data at mid- and low-latitudes.

144       Theoretical explanations for the makeup and structure of the overall wavenumber, and  
145 frequency-wavenumber, spectra fall into a small number of categories: (1) Wave theories,  
146 in which the motions are dominantly free, with a physics ranging from the “basic textbook  
147 theory” (BTT) of a flat-bottom, linear, resting, etc., ocean, to their modification by  
148 variable background flows, stratification, topography, etc. (2) Instability theories, where  
149 the variability results from the breakdown of mean currents and is described by waves  
150 with properties of the most unstable modes, but overlapping the physics contained in  
151 (1). (3) Forced wave theories, encompassing both stable and unstable background flows.  
152 As wave theories, (1-3) can produce dispersion relationships between  $k$  (and/or  $l$ ) and  $s$ ,  
153 although in the forced case, the  $k - s$  space is filled out by the imposed forcing spectrum  
154 subject to full or near-resonant amplifications. (4) Turbulence theories result in a fully  
155 disordered field, with no dispersion relationship available. The ultimate energy sources  
156 can be either or both of forced or unstable motions. Theory predicts only the  $k$ -spectra,  
157 but Eulerian frequency spectra can sometimes be inferred through Taylor’s hypothesis,  
158  $k = Us$ , where  $U$  is either a large-scale advective flow or an RMS velocity of the energy  
159 containing eddies. Further theory predicts the emergence of wave physics at meridional



160 scales larger than the Rhines (1977)  $L_R \propto (U/\beta)^{1/2}$ , because turbulence is arrested at  
161 those scales ( $\beta$  is the conventional meridional derivative of the Coriolis parameter). These  
162 elements overlap and interact. For example, Isachsen et al. (2007) show how instability  
163 of the waves in (1) can drive energy away from any dispersion curve.

164 A full review of these various theories and their relationship to the empirical spectra  
165 would require much more space than is available here. Suffice it to say that the predomi-  
166 nant motions present do not have an obvious relationship to (1) except at the very lowest  
167 observable frequencies where they are indistinguishable from the linear dispersion curves.  
168 Both the Taylor hypothesis and turbulent flows subject to  $\beta$ -effects involve parameters  
169 usually labelled  $U$ . Taylor originally defined  $U$  as a large-scale mean velocity advecting  
170 isotropic turbulence past fixed sensors (see e.g., Hinze, 1975) although it has been rein-  
171 terpreted in the Rhines (1977) sense as an eddy RMS. In the present case, it is difficult  
172 to see why, in either case,  $U$  should have a latitudinal dependence producing the non-  
173 dispersive line slope of  $\beta R_d^2$  or how the RMS advecting flow could be so remarkably stable  
174 that the slope is maintained so sharply for 16 years. None of the spectra examined here  
175 show a wavenumber gap permitting an easy selection of the transition between energy-  
176 and enstrophy-dominant scales, nor to my knowledge, does the theory permit an explicit  
177 calculation of the structure seen in Fig. 5. FW2010 concluded that forced motions de-  
178 scribe a significant fraction of the observed motions not on the nondispersive line—but  
179 not necessarily a majority of it.

180 Included in (1) is the literature rationalizing the “too-fast” phase velocity first pointed  
181 out by Chelton and Schlax (1996). Maharaj et al. (2007) show that the mean potential  
182 vorticity theory of Killworth and Blundell (2003b) describes much of the motion along the  
183 low frequency end of the nondispersive line in the South Pacific, but not the energy located

184 elsewhere in  $s - k$  space. Again, why the nondispersive line should emerge with the slope,  
185  $\beta R_d^2$ , noted above, is not so clear. Alternative hypotheses also exist, particularly those  
186 related to the influence of bottom topography (Tailleux and McWilliams, 2001; Killworth  
187 and Blundell, 2003a), whose tendency to reduce the abyssal velocities can produce coupled  
188 modes with faster phase velocities. This latter mechanism will be touched on later, as it  
189 has testable consequences for mooring data.

### 190 *Behavior of $U$*

191 The existence of the variable  $U$  in the turbulence theories suggests the utility of a  
192 brief examination of the temporal and spatial structure of the large scale flows. Consider,  
193 as an example, the large-scale flow field in the boxed region as inferred from the so-  
194 called ECCO-GODAE solution v3.73 discussed by Wunsch and Heimbach (2009). This  
195 estimate, based upon a  $1^\circ$  horizontal resolution GCM, represents a least-squares fit to a  
196 very large data set coincident with the altimetric record used here, including not only  
197 the altimetry, but also hydrography, etc. No eddies are present with this resolution, and  
198 in the open ocean, the resulting time-varying estimate can be thought of as a field in  
199 thermal wind balance, within error bars, of all of the data, thus reflecting the gradients  
200 on sub-basin and larger scales. To keep the discussion from proliferating unduly, we use  
201 the vertical water-column average monthly mean zonal flows, setting aside the difficult  
202 question of the vertical structure of  $U$ . This choice is made because, as discussed below,  
203 current meter mooring data are interpreted here as implying a linear low mode (the  
204 barotropic and lowest baroclinic modes) structure—one which could not be maintained  
205 in a strongly sheared, time-varying, background flow. Hypotheses depending upon the  
206 depth of integration could be explored, but are not taken up here.

207 The latitude range was restricted to  $27.5^\circ\text{N}$  to  $31.5^\circ\text{N}$ . Fig. 8 shows the monthly

208 mean  $U$  and its spatial standard deviation over the strip, as well as the time average of  $U$   
 209 showing the spatial structure. In general, the time average  $U \ll \beta R_2^2$ , the approximate  
 210 slope of the nondispersive line, but its variability is sufficiently great that it could broaden  
 211 the dispersion curve. Kinetic energy in the ocean is 95-99% bound up in the variability  
 212 (e.g., Ferrari and Wunsch, 2009). All this simply says that the ocean appears noisy out to  
 213 the longest records that we have, and that any separation between large- and meso-scales  
 214 is an arbitrary one—precluding a simple estimate of  $U$  in any of its definitions.<sup>2</sup>

215 *An Analytical Curve Fit*

216 Can one find an analytical form sufficiently accurate to use in calculating temperature  
 217 or transport variations and trends? Among the many possibilities, are the one the same  
 218 referee insists is the “correct” one,

$$\Phi(k, s) = \frac{A(\phi, \lambda)}{(s + k\beta R_d^2)^2 + a_1^2} \quad (2)$$

where  $a_1$  is a constant, and which emerges from the linear damped-resonance model  
 e.g., of Frankignoul et al. (1997). This form was one of the first tried (not shown),  
 but was rejected because it gave a poor fit, both in not exhibiting the narrowness and  
 large amplitude of the non-dispersive line energy, but also because it failed to adequately  
 describe the significant amounts of energy lying far from that line. Consider, instead, as

---

<sup>2</sup>One might argue that  $U$  should be determined by the eddy field that has been suppressed here by  
 use of a  $1^\circ$  horizontal resolution model. But eddy-permitting models (e.g., Mazloff et al., 2010) show no  
 recognizable dividing point between the eddy field and larger scale flow, and no such model has yet been  
 run constrained to be consistent with the global data sets. In any event, it is not so easy to test such  
 models for realism. Any field,  $\tilde{U}$ , derived from the eddy field will show a stochastic behavior that would  
 need to be tested.

a starting point,

$$\Phi(k, s) = A(\phi, \lambda) \left\{ \operatorname{sech}^4 \left( \frac{\beta R_d^2 k + s}{0.008} \right) \exp(-(100s)^2) + \frac{0.01}{a_1 + a_4 k^4 + \delta_1 s^2} \right\}, \quad (3) \quad \{\text{phiks1}\}$$

$$0 \leq s \leq 1/7d, \quad -1/100 \leq k \leq 1/100\text{km}$$

$$\beta R_d^2 = 4\text{km}/d, \quad a_4 = (200\text{km})^4, \quad a_1 = 0.01, \quad \delta_1 = (14\text{day})^2.$$

219 where the  $\operatorname{sech}^4$  produces the excess energy along the non-dispersive line in Fig. 5 and the  
 220 second term accounts for the broad continuum away from that line. The  $\operatorname{sech}^4$  term was  
 221 introduced to represent the exponential decline in energy away from the non-dispersive  
 222 line. The only physically-based parameter is  $\beta R_d^2$ , and a crude accounting for latitudinal  
 223 changes within the subtropics can be obtained by permitting  $\beta(\phi) R_d(\phi, \lambda)^2$  to be a  
 224 slowly-varying function of position (latitude,  $\phi$ , and longitude  $\lambda$ ).  $A(\phi, \lambda)$  is intended  
 225 to be a slowly changing function of position, as in the ZW2001 energy amplitude factor.  
 226 Fig. 9 shows how  $\beta R_d^2$  varies with position, primarily with  $\beta$ . At high latitudes, the  
 227 maximum phase velocities are so slow that linear physics are unlikely to apply. (Note  
 228  $1\text{km}/\text{day} \approx 1\text{cm}/\text{sec}$ .)

229 This form represents the non-dispersive motions as additive to a background contin-  
 230 uum. The result is purely empirical and no claim is made that is “correct”—merely  
 231 that it provides a reasonably efficient description of the estimated spectrum. Fig. 10  
 232 shows that the analytic form does do a reasonable job. In comparison to  $\Phi_k(k)$ , the  
 233 form produces relatively too much eastward-going motion and an inadequate roll-off in  
 234 wavenumber. It is important to keep in mind, however, that the high wavenumber be-  
 235 havior, beyond about  $1/200\text{km}$ , of the altimetric data is essentially unknown. The high  
 236 frequency limit  $s_m = 1/14d$  corresponds to the 7-day gridding interval AVISO product.  
 237 Note that the Garrett and Munk (1972) internal wave spectrum contains energy at  $100\text{km}$

238 and shorter, and there is as yet no way of separating internal wave energy from that of  
 239 the geostrophically balanced flows (see, in particular, Katz, 1975). The conspicuous ap-  
 240 pearance of internal tides in altimetric data shows emphatically that internal waves more  
 241 generally will be present in altimetric data. A full oceanic frequency-wavenumber spec-  
 242 trum eventually must reflect the contribution from internal waves, balanced motions, and  
 243 other ageostrophic energy. Because of the very large spatial variation in oceanic kinetic  
 244 energies,  $A$  is chosen to impose,

$$\iint_{-\infty}^{\infty} \Phi(k, s) dk ds = 1,$$

245 approximately, so that a local altimetric variance can be introduced as a multiplier to  
 246 produce any regional energy level. As  $s \rightarrow 0$ , both  $\Phi(k, s)$  and  $\Phi_s(s)$  are independent of  
 247  $s$ , rendering the frequency spectrum as white noise. That inference is re-examined below.

248 As compared to ZW2001 and as used in Wunsch (2008), the form in Eq. (3) is  
 249 nonseparable in  $k, s$  and which leads to greater analytical difficulties. A multitude of  
 250 motions are being depicted, including free modes, meteorologically-forced motions reflect-  
 251 ing atmospheric structures, the end products of turbulent cascades, ageostrophic motions  
 252 having a surface expression, advection of near-frozen features, and instrumental noise, all  
 253 superposed and sometimes interacting. A marginally better fit is obtained by retaining  
 254 terms in  $k, k^2$ , etc., but they are probably not now worth the extra complexity.

255 The term in  $\beta R_d^2 k + s$  reflects the inference that the non-dispersive line is approximately  
 256 tangent to the first mode baroclinic Rossby wave dispersion curve as  $k, s \rightarrow 0$  (see Wunsch,  
 257 2009) and which is suggested by the way the slope changes with latitude (Fig. 9). In  
 258 practice, at best, one can say only that the tangency is not inconsistent with the data,  
 259 albeit the estimated values of  $R_d$  are necessarily noisy, and the utility of a resting ocean

260 hypothesis is doubtful for small  $s$ .

Both the estimate in Fig. 5 and the analytic expression Eq. (3) contain a great deal of structure implying that a choice of the various constants in the analytic expression will produce varying accuracies over the  $k - s$  plane. At this stage, it is not completely clear what the most significant elements are. To proceed, note (e.g., Vanmarcke, 1983) that many of the physically important properties of a Gaussian random field depend only upon the spectral moments. Thus define,

$$\begin{aligned} \langle s^q \rangle &= \int_0^{s_m} s^q \Phi_s(s) ds / \int_0^{s_m} \Phi_s(s) ds, \\ \langle k_w^q \rangle &= \int_0^{k_m} k^q \Phi_k(k) dk / \int_0^{k_m} \Phi_k(k) dk, \quad \langle k_e^q \rangle = \int_{-k_m}^0 k^q \Phi_k(k) dk / \int_{-k_m}^0 \Phi_k(k) dk \end{aligned}$$

261 where  $q$  is an integer. From the data,  $1/\langle s \rangle = 164\text{d}$ ,  $1/\sqrt{\langle s^2 \rangle} = 121\text{d}$ ,  $1/\langle k_w \rangle = 696\text{km}$ ,  
 262  $1/\sqrt{\langle k_w^2 \rangle} = 579\text{km}$ ,  $1/\langle k_e \rangle = 1710\text{km}$ ,  $-1/\sqrt{\langle k_e^2 \rangle} = -1/905\text{km}$ . These values are in-  
 263 dependent of  $A$ . That the westward-going moments have shorter wavelengths than the  
 264 eastward-going ones is consistent with the excess energy along the non-dispersive line. It  
 265 remains to choose the constants in Eq. (3) to approximately reproduce these moments  
 266 and are what led to the choice in Eq. (3). In comparison, the values obtained are, 177d,  
 267 138d, 573km, 471km, 1128km, 899km which are considered sufficiently close to the em-  
 268 pirical ones to proceed (a formal fitting procedure could be employed). These values  
 269 conveniently characterize the space and time scales of the variability, albeit with much  
 270 loss of detail.

271 As the frequency tends toward  $1/15\text{years}$ , the asymptotic spectral values are not trust-  
 272 worthy. Among other reasons, any trend present in the data will influence the spectral  
 273 shape (see Appendix A for a brief discussion of the trend fitting problem). The spatial  
 274 structure of the trends shown in Fig. 4 demonstrates some of the difficulties.

275 In the BTB theory (Longuet-Higgins, 1965), the highest frequency possible in a linear,  
276 first-mode Rossby wave is  $s = \beta R_1/4\pi$  and which diminishes rapidly with latitude. The  
277 slope of the dispersion curve (the group velocity) as  $s \rightarrow 0$ , diminishes as  $\beta R_1^2$ . Thus  
278 as the latitude increases, the domain of the first mode Rossby wave becomes very small,  
279 higher modes having yet longer periods, and the linear, free-wave dynamics is decreasingly  
280 relevant (see Fig. 11). A high latitude theory is thus potentially, in one respect, simpler  
281 than a mid-latitude one, in eliminating the wave mechanisms present in the physical  
282 process list above.

### 283 **3.1 The Low Frequencies and Wave Numbers**

284 We now turn specifically to the spectral behavior with frequency and the behavior at  
285 periods longer than are accessible from the altimetric record. Mitchell (1976), Kutzbach  
286 (1978), Huybers and Curry (2006) and others have provided discussions of the spectrum  
287 of climate extending back into the remote past in a subject notable for its extremely  
288 scarce data.

289 As a guide, we start with the 103-year record available from the Honolulu, Hawaii  
290 tide gauge record (latitude  $21.3^\circ\text{N}$  just to the south of the altimetric box; taken from  
291 the website of the Permanent Service for Mean Sea Level, Liverpool), plotted in Fig. 12.  
292 This record is discussed in detail by Colosi and Munk (2006) and while the presence of  
293 the Hawaiian island arc raises questions about its representativeness of the open ocean, it  
294 at least provides an example of the problems faced in describing low frequency behavior  
295 of the sea surface height at time scales much longer than obtainable from the altimetric  
296 duration. Fig. 12 shows the spectral density estimate of the record calculated in two

297 distinct ways, both for the original and detrended (trend of  $1.5 \pm 0.05 \text{ mm/y}$ ) records.<sup>3</sup> The  
298 first method is based on a Daniell-window smoothed periodogram, and the second is the  
299 multitaper method (see e.g., Percival and Walden, 1993). Because the multitaper method  
300 is biased at low frequencies (McCoy et al. 1998), the periodogram method provides the  
301 better estimates for small  $s$ . The major issue concerns the conventional trend removal and  
302 which in all cases shown converts the somewhat red spectrum at low frequencies into one  
303 that is reasonably described as white noise. Is the trend the secular one reflective of the  
304 extended deglaciation discussed below, or is it another low frequency fluctuation which  
305 will ultimately reverse, or is it an artifact of changing observational technologies and  
306 instrument positions? For present purposes, we explicitly assume that the trend is truly  
307 secular—defined as extending far beyond the record length, and will take as a starting  
308 point the assumption that at periods beyond about five years period, that the spectral  
309 density of sea surface height is white noise. (Sturges and Hong, 1995, suggested a drop  
310 in the spectral density at Bermuda for periods longer than about 8 years, but they were  
311 extrapolating beyond the region of conventional spectral estimation.)

312 The issue of the asymptotic value,  $s \rightarrow 0$ , of the spectrum is difficult. Huybers and  
313 Curry (2006) patched together various proxy data that can at least crudely be interpreted  
314 as large-regional scale temperatures extending back beyond 100,000 years. If taken lit-  
315 erally (proxy records are not simple to interpret), a power law slope  $s^{-1/2}$  would be  
316 representative out to about 100 years period, becoming much steeper than that at longer  
317 periods to about 100,000 years (where there is an energy excess). Their proxy spectra

---

<sup>3</sup>The standard error is based upon the assumption of a white noise background and is thus optimistic. That the trend is best regarded as a straight line is an assumption—one that is discussed further in Appendix A.



318 appear to flatten beyond 100,000 years, rendering the energy in the physical process as  
 319 finite. But on the very longest time scales imaginable (giga-years), one has the formation  
 320 of the ocean, which is not obviously stochastic. Evidently, very different physical regimes  
 321 exist as time scales change, and any attempt to infer the limiting behavior  $s \rightarrow 0$  will fail  
 322 with a finite record length.

323 What do such results imply for the ocean? Assume that the Huybers and Curry (2006)  
 324 results nominally represent atmospheric temperatures,  $T_a$ . In one of the simplest of all  
 325 possible models, oceanic temperatures might depend upon the atmospheric ones through  
 326 a rule,

$$\rho c_p V \frac{\partial T}{\partial t} = \gamma (T_a - T), \quad (5)$$

327 where  $\gamma$  is some constant and  $c_p$  is the oceanic heat capacity and  $V$  some relevant volume.  
 328 Then the power density of ocean temperature is related to that of  $T_a$  (denoted  $\Phi_a$ ) as

$$\Phi(s) = \frac{\gamma'^2 \Phi_a(s)}{s^2 + \gamma'^2}, \quad \gamma' = \gamma / \rho c_p V \quad (6) \quad \{\text{airseheat}\}$$

329 If  $\gamma' \gg s$ ,  $\Phi(s) \propto \Phi_a(s)$  and will have the same power law. On the other hand if  
 330  $\gamma' \ll s$ ,  $\Phi(s) \propto \Phi_a(s) / s^{-2}$  and will be much steeper. A choice of  $\gamma$  is crucial. In  
 331 modern ocean models, the time scales for ocean surface temperatures to be “nudged”  
 332 toward atmospheric ones range from a few days to a month or so (see e.g., Frankignoul  
 333 et al., 1998) and thus  $s^2 \ll \gamma'^2$ , and  $\Phi(s) \propto \Phi_a(s)$ . On very long time scales, this  
 334 relationship is almost surely incorrect with the two fluids interacting in a complicated  
 335 way.

336 But to establish a strawman, supposing the proxy temperatures to be proportional  
 337 to ocean heating, one would infer that on time scales somewhat longer than available  
 338 in the altimetry, the sea level spectrum should become a bit steeper than white noise,

339  $\approx s^{-0.3}$ , as in  $\Phi_a(s)$ . The simplest rationalization for the absence of evidence for this  
340 behavior is that the altimetric sea level data at periods between about 1 and 15 years are  
341 dominated not by thermodynamic processes, but are primarily a mechanical response to  
342 wind fluctuations having a near-white frequency spectrum (see e.g., Sturges and Hong,  
343 1995; Frankignoul et al., 1997; Sturges et al., 1998). At much longer periods, presumably  
344 the thermodynamic (and freshwater exchange) response would be great enough to emerge  
345 from the wind-driven circulation backgrounds.

346 We here propose a strawman power density spectrum for the oceanic pressure field, one  
347 that would approximate also the sea level power density, extending out to the 100ky time  
348 scale of the glacial-interglacial shifts of the late Pleistocene. We suggest that at periods  
349 of about 100ky and longer that the power density is white noise. The presumption then  
350 is that at periods between about 100ky and 50years that the oceanic response is to an  
351 approximate buoyancy forcing (manifesting itself both through fresh water injection/-  
352 removal and thermal transfers) which is white noise (interpreting the Huybers and Curry  
353 result as implying a temperature change with power density of approximately  $s^{-1}$ ) and  
354 producing an oceanic sea level change proportional to  $s^{-1}$  as Eq. (6) would suggest.

355 Between 50 and 15 years, it is supposed that the sea level frequency spectrum is  
356 approximately white (as seen in Fig. 12), again forced primarily by atmospheric wind  
357 fluctuations. As  $s \rightarrow 0$ , Eq. (3) is constant in  $s$ , implying white noise in frequency, and  
358 which is accepted as at least not inconsistent with present knowledge. Apart from what  
359 is implicit in the frequency-wavenumber spectrum itself, not much is known of the degree  
360 to which the small-scale structures do persist into very low frequencies (that is, does the  
361 mesoscale have a low-frequency cut-off?). To render the spectral result somewhat less ab-  
362 stract, Fig. 13 displays four, four-year mean, sea surface height anomalies relative to the

363 nine-year mean, 1993-1999, subtracted from the AVISO product (R. Ponte, private com-  
364 munication, 2009). That much small-scale structure persists through four-year averages  
365 (and a 16-year one, not shown) suggests that no such mesoscale frequency cut-off exists.  
366 These structures are not time-independent “standing-eddies”, but temporal anomalies.

367 The spectral energy must vanish on scales larger than the ocean basins. Beyond that,  
368 little is known, although some qualitative inferences can be made from the fragmentary  
369 observations of large scale hydrographic variability. A considerable literature has now de-  
370 veloped showing “trend-like” behavior in the large-scale hydrographic fields (Roemmich  
371 and Wunsch, 1984; Joyce et al., 1999; Arbic and Owens, 2001; Polyakov et al., 2005;  
372 Johnson et al., 2007, and many others.) These results are plagued by poorly documented  
373 changes in observational technologies and calibrations over time, strong spatial and tem-  
374 poral aliasing, near-surface seasonal biases and, often, the use of unjustified long-distance  
375 extrapolations of sparse results. Just as temporally intermittent sampling of noisy data  
376 can produce apparent long term trends (see e.g., Wunsch, 2008), sparsely sampled noisy  
377 spatial fields can produce spurious large-scale shifts. On the other hand, there is no evi-  
378 dence in the ocean for any sort of spectral gaps, and one *expects* a forced, turbulent, system  
379 like the ocean to vary on all time and space scales. Thus large-scale, low-frequency oceanic  
380 variability is almost surely present, out to the long-wavelength cutoff at the oceanic basin  
381 scale of about 40,000km.

Interpretation of published hydrographic results confronts exactly the same problems  
of interpretation already encountered in the altimetric/sea level data sets—is one seeing  
a secular trend or “merely” a long-term red noise fluctuation—hugely exaggerated in  
difficulty by the comparatively (to the sea level measurements) space and time sampling  
sparsity? (Bryden et al., 2003, is a rare report of apparently oscillatory behavior in

long-term hydrographic data.) To account, formally, for the very long-time, large scale behavior, Eq. (3) is modified to,

$$\Phi(k, s) = [1 - \exp(-D^2 k^2)] B(s, k) A(\phi, \lambda) \times \quad (7) \quad \{\text{phiks2}\}$$

$$\left[ \operatorname{sech}^4(\beta(\phi) R_d(\phi, \lambda)^2 k + s) / 0.008 \exp(-100s^2) + \frac{1}{a_1 + a_4 k^4 + \delta_1 s^2} \right],$$

$$D = 8.6 \times 10^3 \text{km}, \quad s > 0$$

382 where the leading factor suppresses the energy as  $1/k \rightarrow 40,000\text{km}$ , and  $B(s, k)$  describes  
 383 the further multiplicative modification of the frequency/wavenumber spectrum in the  
 384 range  $1/40,000\text{km} \leq k \leq 1/20\text{km}$ ,  $0 < \varepsilon_1 \leq s \leq 1/15\text{y}$  and  $\varepsilon_1$  is a small, unspecified  
 385 number introduced to prevent the zero frequency limit from being inferred. Given the  
 386 difficulties described of interpreting the low-frequency variability, at the present time,  $B$   
 387 is tentatively written as,

$$B(k, s) = \frac{1}{b_1 + b_2 s},$$

388 with the constants unspecified. Determining its true form will be a challenging problem.  
 389 The value of  $D$  brings  $\Phi$  to 95% of its full value when  $k = 1/5000\text{km}$ .

## 390 4 The Vertical Structure

391 Little has been said thus far about the vertical structure of the corresponding pressure  
 392 fields. This problem is discussed by Wunsch (2009) and FW2010: the major difficulty is  
 393 that almost everything that is known from observation is based upon the mooring results  
 394 in Wunsch (1997) and similar studies, and which are spatially scattered and of limited  
 395 duration and vertical coverage. A very rough inference is that about 50% of the water  
 396 column kinetic energy lies in the barotropic mode (a bit less in the Pacific, a bit more in

397 the North Atlantic), and 30-40% in the first baroclinic one (modes being the BTT ones  
398 defined for a flat bottom and unforced free surface). The remaining kinetic energy lies  
399 in higher modes and observational noise. Because the relative contribution of the first  
400 baroclinic mode to the *surface* kinetic energy, as seen by an altimeter, is greatly amplified  
401 owing to the general increase of the buoyancy frequency towards the surface, it is easy to  
402 forget the important role of the barotropic mode in the great bulk of the water column.  
403 At periods beyond about a year, there is essentially no information from observations and  
404 little prospect for any, without a dedicated observation program—rendering it difficult to  
405 test what model results do exist.

406 The BTT modes used in Wunsch (1997) are a complete set for representing  $u, v$  (the  
407 solution to a Sturm-Liouville problem), but they would become an inefficient represen-  
408 tation for motions confined at or near the sea surface and/or those being forced there  
409 by  $w$ . Philander (1978) reviews the structure of motions forced at the sea surface and a  
410 non-linear generalization has been given under the title “surface quasi-geostrophic (SQG)  
411 theory” by e.g., LaCasce and Mahadevan (2006) or Isern-Fontanet et al. (2008); see  
412 FW2010. The simplest interpretation of energy in Fig. 5 distant from the flat-bottom  
413 modal curves and the non-dispersive line, is that it is a linear response to atmospheric  
414 forcing, but a considerable literature would insist that it is the result of turbulent cas-  
415 cades. Presumably all mechanisms are operating to a degree. As far as the mooring  
416 data are concerned, no evidence has emerged calling for vertical structures in  $u, v$  not  
417 effectively described by the first few BTT modes, and so relying on their completeness,  
418 SQG and other vertically trapped motions are now ignored. (A surface-trapped mode in  
419 the data can be represented perfectly by the linear, flat-bottom modes, with its presence  
420 implying a phase-locking (coherence) among them; FW2010 discuss this problem fur-

421 ther. Note that there are many moorings showing *bottom* intensification, likely associated  
 422 with finite topographic slopes; these are not detectable in deep water with the altime-  
 423 ter.) Coupling between the barotropic and first baroclinic modes with a phase amplifying  
 424 the near-surface kinetic energy will *reduce* the abyssal kinetic energy reminiscent of the  
 425 Tailleux and McWilliams (2001) topographic energy reduction mechanism. Distinguishing  
 426 between these two different reasons for mode coupling will not be simple.

427 In Wunsch (2009), it was speculated that motions along the non-dispersive line repre-  
 428 sent a phase coupling of the barotropic and first baroclinic modes, but at the moment, the  
 429 hypothesis has not proved testable. For present purposes, the most agnostic approach is  
 430 to assert that the energy partition found from the moorings is reasonable, and one might  
 431 write the full spectrum in the mixed fashion as,

$$\Phi_3(k, s, z) = \Phi(k, s) [(5/10) F_0^2 + (4/10) F_1(z)^2 + \varepsilon] \quad (8) \quad \{\text{vertical}\}$$

432 where  $F_j$  are the barotropic and baroclinic modes normalized to unit squared integrals  
 433 and  $\varepsilon$  is an error term. The coupling is being ignored as its sign and structure are poorly  
 434 known. As above, geographical factors are introduced to reflect the spatial variations  
 435 of  $\Phi$ , and the vertical partition likely also varies with position. Eq. (8) does permit  
 436 a zero-order estimate of the depth dependence of the transport variability. (If desired,  
 437 a formal three-dimensional spectrum can be readily contrived using delta-functions for  
 438 vertical wavenumbers.)

## 439 5 Implications

### 440 *Trends*

441 The interest in trends primarily concerns those that are truly secular—defined above as

442 extending over far longer intervals than the record length. In many geophysical processes,  
443 there is a strong tendency to produce extended periods of *apparent*, but not truly secular,  
444 trends (e.g., Wunsch, 1999). The definition of “far longer” is intentionally vague. The  
445 reason for being so vague is the suspicion that much of the climate system, having many  
446 long time scales, exhibits a conventional memory, red-noise-like, behavior out to extremely  
447 long periods.

448 Real records containing trends can be written,

$$y_t = F(t) + n_t,$$

449 where  $F(t)$  is the trend and is defined here as a process indistinguishable from determin-  
450 istic.  $n_t$  is referred to as “noise” but contains all of the other physics in the record and is  
451 regarded as fundamentally stochastic. Here,  $F(t)$  will be assumed to generally be linear,  
452  $F(t) = a + bt$ , but quadratic, cubic, or any other plausible rule can be dealt with similarly  
453 (and see Appendix A). Most trends of climate interest have at least a projection onto a  
454 straight line.

455 Sea level provides an interesting example of some of the challenges. From very robust  
456 information in the geological record, it is clear that global mean sea level rose during the  
457 last deglaciation by about 120m over about 18,000 years (e.g., Bard et al., 1996; Peltier  
458 and Fairbanks, 2006) for a gross secular trend of about 0.7 cm/yr. Even this trend is not  
459 truly secular as, deeper in the past, it reverses, with global mean sea level dropping as  
460 the continental glaciers built up. For present purposes, it is viewed as deterministic, but  
461 on much longer time scales, discussions of its nature become bound up with the murky  
462 discussion of the controls on the 100,000 year time-scales of the last 800,000 years (see  
463 Tziperman et al., 2006 for various references) and it evidently has a mixed stochastic-

464 deterministic character.

465 The sea level rise curve appears to have flattened considerably during the last about  
466 8000 years (the late Holocene) and one is tempted to compute a new secular trend during  
467 this period. Such a computation is surely sensible; the complications arise in the calcula-  
468 tion of its statistical significance. As Percival and Rothrock (2005) have noted forcefully,  
469 calculation of a trend over an interval chosen visually as a sub-region of a much longer  
470 record produces a much more pessimistic confidence interval than does one calculated  
471 without the use of a pre-selected interval.

472 The instrumental sea level records available to us are far shorter than the time scale  
473 of the gross shift under deglaciation. High accuracy altimetry exists, as of this writing,  
474 for only 16 years. A number of tide gauge records (e.g., Douglas et al., 2001) extend  
475 back about 100 years and longer, and the Brest tide gauge record has been patched  
476 together back to 1711 by Wöppelmann et al. (2008). These comparatively long records  
477 suffer, however, as do altimetric and all other long records, from the inability to fully  
478 determine trends introduced by the measurement system. Tide gauge records, depending  
479 upon location, undergo major corrections for local tectonic shifts, and often they are  
480 relocated at various times in harbors with changing configurations from construction, the  
481 technology changes, etc. Even for the modern altimetric data, there are serious concerns  
482 about drifts in corrections: Wunsch et al. (2007, Appendix) and Ablain et al. (2009)  
483 describe some of the altimetric corrections susceptible to unknown trends.

484 In addition to sea level and the associated heat and freshwater contributions, the  
485 other source of public agitation has been the inference of trends in oceanic volume or  
486 mass transports, and (usually only implicitly) the associated enthalpy transports. The  
487 physics, and hence the statistics, of transport fluctuations and of sea level change are



488 quite distinct, albeit not independent—with a relationship through the pressure field.

489 In any region, the statistical significance of a trend-law will be determined in large-  
490 part by the spectrum of the background variability. As discussed in textbooks (e.g.,  
491 Wunsch, 2006, P. 133+), the most straightforward estimate will involve using the space-  
492 time covariance,  $R(\tau, \rho)$  which, through the generalized Wiener-Khinchin theorem (see  
493 Vanmarcke, 1983) is the double Fourier transform of the spectrum,

$$R(\tau, \rho) = \iint_{-\infty}^{\infty} \exp(2\pi i s \tau + 2\pi i k \rho) \Phi(s, k) ds dk. \quad (9) \quad \{\text{covar2}\}$$

494 Here  $\tau$  and  $\rho$  are the temporal and spatial separations between two points in a region  
495 small enough that  $\Phi$  is representative of both. A full interpretation of  $R$ , and the actual  
496 calculation of large-scale trends and their significance would take us far beyond the in-  
497 tended scope of this paper. But as an indicator of how  $\Phi$ , and hence,  $R$ , can be used,  
498 Fig. 15 displays the two one-dimensional integrals,  $R_\tau(\tau)$ ,  $R_\rho(\rho)$  of  $R(\tau, \rho)$  in which the  
499 spatial and temporal separations, respectively, have been integrated out. They have been  
500 normalized to 1 at the origin so that they are autocorrelations (e.g.,  $R_\tau$  is the conven-  
501 tional temporal autocorrelation at one point.) Thus, integrating over all wavenumbers  
502 two measurements at one point will effectively be decorrelated after about 200 days, and  
503 two measurements at one time will be spatially decorrelated when separated by about  
504 1000km when accounting for the variability out to 16 years.

505 When trends are computed over particular areas, one would account for spatial aver-  
506 ages by integrating appropriately over  $R(\tau, \rho)$  and accounting for the scale factor  $A(\theta, \lambda)$ .  
507 Application in this way is postponed to a later paper.

508 *Other Applications.*

509 Many applications of an analytical spectrum exist. For example Wunsch (2008) cal-

510 culated the loss of coherence in zonally separated measurements and in Wunsch (2009)  
511 discussed the remarkably rapid *meridional* loss of coherence of the transports (which  
512 involves the meridional spectral density not dealt with here).

## 513 **6 Discussion**

514 The problem of trend determination in the ocean circulation motivates an attempt to  
515 formulate a useful frequency-wavenumber representation of the background oceanic vari-  
516 ability. That goal in turn leads to a long list of physics puzzles. An empirical analytical  
517 form is proposed for the zonal-wavenumber and frequency content of surface pressure (el-  
518 evation) variability in the subtropics. Unlike a previous model of ZW2001, it is heavily  
519 asymmetric in the eastward and westward-going phase velocities, with much of the energy  
520 lying along the sharply-defined non-dispersive line—whose slope is a function of latitude,  
521 approximately  $\beta R_d^2$ . About 20% of the energy is eastward-going. A speculative form of  
522 the spectral behavior for periods beyond the current length of the altimetric records (16  
523 years) is proposed.

524 Within the observed time scales, the proposed analytical form seems typical of sub-  
525 tropical latitudes, but it clearly fails in the Southern Ocean and elsewhere, although these  
526 failures are not described here. Because the cut-off frequency for baroclinic Rossby waves  
527 rapidly diminishes with  $\beta$ , and hence with latitude, even 15 years of data proves short for  
528 discussing high latitude behavior. Theoretical explanations of the frequency structures  
529 observed are not readily available, as turbulence (and unequilibrated instability) theories  
530 do not normally address the *time-domain* structure seen at mid-latitudes. There is thus  
531 a mismatch of observational capability, which finds frequency spectra easiest to estimate,

532 and the theoretical constructs which are simplest in wavenumber or directed at transient  
533 behavior.

534 Several physical theories address rapidly propagating Rossby waves producing narrow-  
535 bands in frequency-wavenumber space, and several other theories are directed at turbulent  
536 interactions producing broadband characters in that space. No comprehensive theory  
537 exists that describes either the numerical or analytical spectral versions in Figs. 5-7, or  
538 10, although various theories predict e.g., breakup of waves into unstable modes, and  
539 hence, turbulence (Isachsen et al., 2007), or formation of waves from the turbulence at  
540 the Rhines scale, etc. Much of the theoretical uncertainty, only sketched here, could be  
541 reduced by better understanding of, (A) the modal partition of the motions and, (B)  
542 the degree of phase locking among the modes and which could be better explored with  
543 existing data.

544 The parameter called  $U$ , which is supposed to represent alternatively a Taylor-hypothesis  
545 large-scale mean advection velocity, or an RMS of the energy containing eddies is best  
546 denoted  $\tilde{U}$ —it will be a *sample* value and itself a stochastic variable. Except in spe-  
547 cial places like the Antarctic Circumpolar Current, its value and sign would be expected  
548 to vary considerably from one-realization of duration  $T$ , to another. Discussions of the  
549 sampling statistics of  $U$  as a function of duration and area do not seem to be available.  
550 Whether the sharpness, overall stability, and latitude dependence of the non-dispersive  
551 line are consistent with fluctuations in the sampled  $U$ , is unknown.

552 Baroclinic instability will populate the ocean with low mode energy, and turbulent  
553 cascade arguments (going back at least to Charney, 1971), will redistribute that energy  
554 in both wavenumber and vertical mode space (see e.g., Fu and Flierl, 1980; Vallis, 2006;  
555 Scott and Arbic, 2007; and others). Cascades of energy can take place either up- or

556 down-scale in wavenumber, and in transfers e.g., to and from barotropic mode and first  
557 and higher baroclinic modes.

558       What are the implications of these results for determining trends? Mathematically,  
559 the behavior of the spectrum in the low frequency limit,  $s \rightarrow 0$ , is crucial because it  
560 determines whether the autocovariance decays exponentially, as with conventional random  
561 processes, or algebraically as in so-called long memory processes in which the behavior  
562 of the spectrum is that of a power law to arbitrarily long time scales. In practice, the  
563 limiting case is inaccessible from observation and not likely even physically meaningful.  
564 What is accessible are estimates of the spectral behavior for small  $s > 0$ , limited by record  
565 lengths. Because the presence of a trend influences that behavior, the spectral density  
566 estimates obtained here are ambiguous—ranging from purely “white” to weakly “red”  
567 and dependent upon precisely how the estimate is made. No specific evidence exists for  
568 any more exotic behavior involving so-called long memory processes—given the very long,  
569 conventional, time scales present in the ocean circulation.

570       Altimetric data, now of order 16+ years duration show that considerable structure  
571 exists in the frequency-wavenumber domain for small  $s$ , and that the frequency spectrum  
572  $\Phi_s(s)$ , obtained by integrating out the wavenumber spectrum, will be a function of (at  
573 least) latitude. Thus the statistical significance of any particular observed trend (a subject  
574 not explored here), will depend directly upon the geography and areal extent of the  
575 region under consideration. In particular, attaching significance levels to putative global  
576 average trends requires integration over the spatially varying structures in the background  
577 variability. Treating that background variability as geographically homogeneous can lead  
578 to incorrect conclusions about significance.

## 7 Appendix. Piecewise-Linear Trends

The assumption that the sea level is best represented as a straight line trend plus a stochastic background is not easy to test. As one generalization, the best fit of a minimal number of linear segments produces a useful alternative representation. Here we use the “ $\ell_1$  trend filtering” method of Kim et al. (2009), which is based upon minimizing the cost function,

$$J = \|\eta(t) - f(t)\|_2 + \alpha^2 \|Df(t)\|_1, \quad (10) \quad \{\text{cost1}\}$$

where  $f(t)$  is a set of continuous line segments,  $D$  is an operator computing the numerical second derivatives, and  $\alpha^2$  is an empirical trade-off parameter. Note that the straight lines fit  $\eta(t)$  is a least-squares sense (2-norm), but the numerical second derivatives are measured in a 1-norm (absolute value) sense. See Kim et al. (2009) for a discussion of the rationale for this choice. Fig. 16 shows the result, for the Honolulu tide gauge record, of choosing the value of  $\alpha^2$  giving the smallest 1-norm for  $f(t)$ . Whether this result is a more useful one than the simple fit above to the entire record is debatable. That a single, simple, trend does not describe such a complex phenomenon as sea level change is, however, unsurprising. The nature of the estimated low frequency spectrum as  $s \rightarrow 0$  is sensitive to the number of separate line segments that might be subtracted from records such as this one, or alternatively, as it would be if no trend is subtracted, and the number of pieces treated as though part of the fractionally observed low frequencies.

*Acknowledgments.* Supported in part by the National Aeronautics and Space Administration through JPL Jason grant NNX08AR33G. I had useful discussions with B. Owens, C. Wortham, and R. Ferrari, and some of the anonymous reviewers’ comments led to significant improvements.



## References

- 601
- 602 Ablain, M., A. Cazenave, G. Valladeau, and S. Guinehut, 2009: A new assessment of  
603 the error budget of global mean sea level rate estimated by satellite altimetry over  
604 1993-2008. *Ocean Sci.*, 5, 193-201.
- 605 Arbic, B. K. and W. B. Owens, 2001: Climatic warming of Atlantic intermediate waters.  
606 *J. Clim.*, 14, 4091-4108.
- 607 Bard, E., B. Hamelin, M. Arnold, L. Montaggioni, G. Cabioch, G. Faure, and F. Rougerie,  
608 1996: Deglacial sea-level record from Tahiti corals and the timing of global meltwater  
609 discharge. *Nature*, 382, 241-244.
- 610 Beran, J., 1994: *Statistics for Long Memory Processes*. Chapman and Hall, New York,  
611 315pp.
- 612 Bindoff, N. L., J. Willebrand, coordinating lead authors, 2007: Oceanic climate change  
613 and sea level. Chapter 5 of *IPCC Fourth Assessment Report. The Physical Science*  
614 *Basis*, Cambridge Un. Press, 387-432.
- 615 Bryden, H. L., E. L. McDonagh, and B. A. King, 2003: Changes in ocean water mass  
616 properties: Oscillations or trends? *Science*, 300, 2086-2088.
- 617 Cazenave, A. and R. S. Nerem, 2004: Present-day sea level change: Observations and  
618 causes. *Revs. Geophys.*, 42.
- 619 Charney, J. G., 1971: Geostrophic turbulence. *J. Atm. Sci.*, 28, 1087-1095.
- 620 Chelton, D. B. and M. G. Schlax: 1996: Global observations of oceanic Rossby waves,  
621 *Science*, 272, 234-238.
- 622 Chelton, D. B., M. G. Schlax, R. M. Samelson, and R. A. de Szoeke, 2007: Global  
623 observations of large oceanic eddies. *Geophys. Res. Letts.*, 34.

624 Chelton, D. B., R. A. DeSzoeker, M. G. Schlax, K. El Naggar, and N. Siwertz, 1998:  
625 Geographical variability of the first baroclinic Rossby radius of deformation. *J. Phys.*  
626 *Oc.*, 28, 433-460.

627 Colosi, J. A. and W. Munk, 2006: Tales of the venerable Honolulu tide gauge. *J. Phys.*  
628 *Oc.*, 36, 967-996.

629 Douglas, B. C., Kearney, M. S. and S. R. Leatherman, Eds., 2001: *Sea Level Rise, History*  
630 *and Consequences*. Academic, San Diego, 228.

631 Ferrari, R. and C. Wunsch, 2009: Ocean circulation kinetic energy: reservoirs, sources,  
632 and sinks. *Ann. Rev. Fluid Mech.*, 41, 253-282

633 Frankignoul, C., P. Muller, and E. Zorita, 1997: A simple model of the decadal response  
634 of the ocean to stochastic wind forcing. *J. Phys. Oc.*, 27, 1533-1546.

635 Frankignoul, C., A. Czaja, and B. L'Heveder, 1998: Air-sea feedback in the North Atlantic  
636 and surface boundary conditions for ocean models. *J. Clim.*, 11, 2310-2324.

637 Fu, L.-L. and A. Cazenave, 2000: *Satellite Altimetry and Earth Sciences : A Handbook*  
638 *of Techniques and Applications*. Academic Press, xii, 463 p. pp.

639 Fu, L-L and G. R. Flierl, 1980: Non-linear energy and enstrophy transfers in a realistically  
640 stratified ocean. *Dyn. Atm and Oceans*, 4, 219-246.

641 Garrett, C. J. R. a. W. H. Munk., 1972: Space-time scales of internal waves. *Geophys.*  
642 *Fl. Dyn.*, 3, 225-264.

643 Glazman, R. E., and P. B. Weichman, 2005: Meridional component of oceanic rossby  
644 wave propagation. *Dy. Atm. Oceans*, 38, 173-193.

645 Hinze, J. O., 1975: *Turbulence*. 2d ed. McGraw-Hill, New York, 790pp.

646 Huybers, P. and W. Curry, 2006: Links between annual, Milankovitch and continuum  
647 temperature variability. *Nature*, 441, 329-332.



- 648 Isachsen, P. E., J. H. LaCasce, and J. Pedlosky, 2007: Rossby wave instability and ap-  
649 parent phase speeds in large ocean basins. *J. Phys. Oc.*, 37, 1177-1191.
- 650 Isern-Fontanet, J., G. Lapeyre, P. Klein, B. Chapron, and M. W. Hecht, 2008: Three-  
651 dimensional reconstruction of oceanic mesoscale currents from surface information.  
652 *J. Geophys. Res.*, 113.
- 653 Johnson, G. C., S. Mecking, B. M. Sloyan, and S. E. Wijffels, 2007: Recent bottom water  
654 warming in the Pacific Ocean. *J. Clim.*, 20, 5365-5375.
- 655 Joyce, T. M., R. S. Pickart, and R. C. Millard, 1999: Long-term hydrographic changes at  
656 52 and 66 degrees W in the North Atlantic subtropical gyre & Caribbean. *Deep-Sea*  
657 *Res. I-Topical Studies in Oceanography*, 46, 245-278.
- 658 Katz, E. J., 1975: Tow spectra from MODE. *J. Geophys. Res.*, 80, 1163-1167.
- 659 Killworth, P. D., and J. R. Blundell, 2003: Long extratropical planetary wave propagation  
660 in the presence of slowly varying mean flow and bottom topography. Part I: The local  
661 problem. *J. Phys. Oc.*, 33, 784-801.
- 662 ———, 2003: Long extratropical planetary wave propagation in the presence of slowly  
663 varying mean flow and bottom topography. Part II: Ray propagation and comparison  
664 with observations. *J. Phys. Oc.*, 33, 802-821.
- 665 Kim, S. J., K. Koh, S. Boyd, D. Gorinevsky, 2009: l(1) Trend Filtering. *SIAM Review*,  
666 51, 339-360.
- 667 Kutzbach, J. E., 1978: Nature of climate and climatic variations. *IEEE Trans. Geosci.*  
668 *Rem. Sensing*, 16, 23-29.
- 669 LaCasce, J. H. and A. Mahadevan, 2006: Estimating subsurface horizontal and vertical  
670 velocities from sea-surface temperature. *J. Mar. Res.*, 64, 695-721.
- 671 Le Traon, P. Y., F. Nadal, and N. Ducet, 1998: An improved mapping method of multi-

672 satellite altimeter data. *J. Atm. Oc. Tech.*, 15, 522-534.

673 Longuet-Higgins, M. S., 1965: Planetary waves on a rotating sphere. II. *Proc. Roy. Soc.*,  
674 *A*, 284, 40-68.

675 McCoy, E. J., A. T. Walden, and D. B. Percival, 1998: Multitaper spectral estimation of  
676 power law processes. *IEEE Transactions on Signal Processing*, 46, 655-668.

677 Maharaj, A. M., P. Cipollini, N. J. Holbrook, P. D. Killworth, and J. R. Blundell, 2007: An  
678 evaluation of the classical and extended rossby wave theories in explaining spectral  
679 estimates of the first few baroclinic modes in the south pacific ocean. *Ocean Dyn.*,  
680 57, 173-187.

681 Maximenko, N. A., O. V. Melnichenko, P. P. Niiler, and H. Sasaki, 2008: Stationary  
682 mesoscale jet-like features in the ocean. *Geophys. Res. Letts.*, 35.

683 Mazloff, M. R., P. Heimbach, C. Wunsch, 2010: An eddy-permitting Southern Ocean  
684 state estimate. *J. Phys Oc.*, in press.

685 Mitchell, J. M., 1976: Overview of Variability and its causal mechanisms *Quat. Res.* 6,  
686 481-493.

687 Overland, J. E., D. B. Percival, and H. O. Mofjeld, 2006: Regime shifts and red noise in  
688 the North Pacific. *Deep-Sea Res.*, 53, 582-588.

689 Peltier, W. R. and R. G. Fairbanks, 2006: Global glacial ice volume and Last Glacial  
690 Maximum duration from an extended Barbados sea level record. *Quat. Sci. Revs.*,  
691 25, 3322-3337.

692 Percival, D. B. and A. T. Walden, 1993: *Spectral Analysis for Physical Applications :*  
693 *Multitaper and Conventional Univariate Techniques.* Cambridge University Press,  
694 xxvii, 583 p. pp.

695 Percival, D. B. and D. A. Rothrock, 2005: "Eyeballing" trends in climate time series: A

696       cautionary note. *J. Clim.*, 18, 886-891.

697 Percival, D. B., J. E. Overland, and H. O. Mofjeld, 2001: Interpretation of North Pacific  
698       variability as a short- and long-memory process. *J. Clim.*, 14, 4545-4559.

699 Philander, S. G. H., 1978: Forced oceanic waves. *Revs. Geophys.* 16, 15-46.

700 Polyakov, I. V., U. S. Bhatt, H. L. Simmons, D. Walsh, J. E. Walsh, and X. Zhang,  
701       2005: Multidecadal variability of North Atlantic temperature and salinity during the  
702       twentieth century. *J. Clim.*, 18, 4562-4581.

703 Rhines, P. B., 1977: The dynamics of unsteady currents. *The Sea*, 6, 189-318. Wiley.

704 Roemmich, D. and C. Wunsch, 1984: Apparent changes in the climatic state of the deep  
705       North Atlantic Ocean. *Nature*, 307, 447-450.

706 Scott, R. B. and B. K. Arbic, 2007: Spectral energy fluxes in geostrophic turbulence:  
707       Implications for ocean energetics. *J. Phys. Oc.*, 37, 673-688.

708 Smith, R. L., 1993: Long-range Dependence and Global Warming, in *Statistics for the*  
709       *Environment*, eds. V. Barnett and KF Turkman, New York: Wiley, pp. 141-161.

710 Sturges, W. and B. G. Hong, 1995: Wind forcing of the Atlantic thermocline along 32°N  
711       at low-frequencies. *J. Phys. Oc.*, 25, 1706-1715.

712 Sturges, W., B. G. Hong, and A. J. Clarke, 1998: Decadal wind forcing of the North  
713       Atlantic subtropical gyre. *J. Phys. Oc.*, 28, 659-668.

714 Tailleux, R., and J. C. McWilliams, 2001: The effect of bottom pressure decoupling on  
715       the speed of extratropical, baroclinic rossby waves. *J. Phys. Oc.*, 31, 1461-1476.

716 Tulloch, R., J. Marshall, K. S. Smith, 2009: Interpretation of the propagation of surface  
717       altimetric observations in terms of planetary waves and geostrophic turbulence. *J.*  
718       *Geophys. Res.*, 114 Article Number: C02005.

719 Tziperman, E., M. E. Raymo, P. Huybers, and C. Wunsch, 2006: Consequences of pacing

720 the Pleistocene 100 kyr ice ages by nonlinear phase locking to Milankovitch forcing.  
721 *Paleoceanography*, 21

722 Vallis, G., 2006: *Atmospheric and Oceanic Fluid Dynamics*. Cambridge Un. Press,  
723 Cambridge, 745pp.

724 Vanmarcke, E., 1983: *Random Fields Analysis and Synthesis*. The MIT Press, Cambridge,  
725 382.

726 Vinogradov, S. V., R. M. Ponte, P. Heimbach, and C. Wunsch, 2008: The mean seasonal  
727 cycle in sea level estimated from a data-constrained general circulation model. *J.*  
728 *Geophys. Res.*, 113

729 Vyushin, D. I., and P. J. Kushner, 2009: Power-law and long-memory characteristics of  
730 the atmospheric general circulation. *J. Clim.*, 22, 2890-2904.

731 Wöppelmann, G., N. Pouvreau, A. Coulomb, B. Simon, and P. L. Woodworth, 2008:  
732 Tide gauge datum continuity at Brest since 1711: France's longest sea-level record.  
733 *Geophys. Res. Letts.*, 35.

734 Wunsch, C., 1997: The vertical partition of oceanic horizontal kinetic energy. *J. Phys.*  
735 *Oc.*, 27, 1770-1794.

736 Wunsch, C., 1999: The interpretation of short climate records, with comments on the  
737 North Atlantic and Southern Oscillations. *Bull. Am Met. Soc.*, 80, 245-255.

738 Wunsch, C., 2006: *Discrete Inverse and State Estimation Problems: With Geophysical*  
739 *Fluid Applications*. Cambridge University Press, xi, 371 p.

740 Wunsch, C. and P. Heimbach, 2007: Practical global oceanic state estimation. *Physica*  
741 *D*, 230, 197-208.

742 ———, 2008: Mass and volume transport variability in an eddy-filled ocean. *Nature Geosci.*,  
743 1, 165-168.

- 744 ———, 2009: The oceanic variability spectrum and transport trends. *Atm.-Ocean*, 47,  
745 281-291.
- 746 Wunsch, C. and P. Heimbach, 2009: The Global Zonally Integrated Ocean Circulation,  
747 1992-2006: Seasonal and Decadal Variability. *J. Phys. Oc.*, 39, 351-368.
- 748 Wunsch, C., R. M. Ponte, and P. Heimbach, 2007: Decadal trends in sea level patterns:  
749 1993-2004. *J. Clim.*, 20, 5889-5911.
- 750 Zang, X. Y. and C. Wunsch, 1999: The observed dispersion relationship for North Pacific  
751 Rossby wave motions. *J. Phys. Oc.*, 29, 2183-2190.
- 752 ———, 2001: Spectral description of low-frequency oceanic variability. *J. Phys. Oc.*, 31,  
753 3073-3095.

754

## Figure Captions

755

756 1. Region used to study sea level and transport variability. Only the eastern half of  
757 the box (east of dashed line) is used for some of the spectral calculations to avoid the  
758 very energetic Kuroshio and Kuroshio extension region. The Hawaiian arc, the location  
759 of the Honolulu gauge (black dot), is visible just to the south of the box. The box was  
760 purposely located to avoid that major topographic interruption.

761 2. Sea surface anomaly (cms) at weekly intervals showing the degree of variability  
762 present. Week 1 starts on 14 October 1992.

763 3. Logarithm to the base 10 of the sea surface variance ( $\text{cm}^2$ ) showing the great spatial  
764 inhomogeneity of the field. This chart is visually little different when the annual cycle is  
765 removed.

766 4. The trend, in m/y in the region. In general the trend is much less than the standard  
767 deviation.

768 5. Normalized frequency/wavenumber spectrum as estimated for the eastern sub-  
769 region in Fig. 1 (from Wunsch, 2009 ) along  $27^\circ\text{N}$ . Left panel shows the power linearly,  
770 and the right panel is its logarithm. Normalization renders the maximum value as 1,  
771 so that only the shape is significant here. Dashed lines show the linear Rossby wave  
772 dispersion relationship in the barotropic and first baroclinic modes, with the meridional  
773 wavenumber,  $l = 0$ , and the dash-dot lines assume  $l = k$  for unit aspect ratio.

774 6. Frequency,  $\Phi_s(s)$  (left panel), and zonal wavenumber,  $\Phi_k(k)$ , spectra of  $\eta$  for the  
775 eastern part of the study region. Wavenumber spectra are shown as westward-(solid) and  
776 eastward- (dashed) going energy. Vertical dash-dot line denotes the annual cycle which is

777 only a small fraction of the total energy and which (see Fig. 5) is dominated by the lowest  
778 wavenumbers, indistinguishable here from  $k = 0$ . Approximate 95% confidence limits can  
779 be estimated as the degree of high frequency or wavenumber variability about a smooth  
780 curve and are quite small. (From Wunsch, 2009). The spectra are normalized so that  
781 they are dimensionless cycles/day or cycles/km.

782 7. The logarithm of the energy density, as in Fig. 5, except at  $41^\circ\text{N}$ . Thin white line  
783 is the new tangent to the first baroclinic mode at  $s = k = 0$ , and the dotted white line  
784 is the tangent line of Fig. 5. At this higher latitude, the tangent line is much shallower.  
785 Notice that the energy lying along the nondispersive line is reduced, with a noticeable  
786 corresponding growth near  $k = 0$  at all frequencies. Dashed white lines are the linear  
787 dispersion curves for the barotropic and first baroclinic modes with  $l = 0$ .

788 8. Contours in m/s (upper panel) of the time average zonal flow,  $u$ , over 16 years at  
789 each point in the latitude-longitude range shown from ECCO-GODAE solution v3.73.  
790 Lower panel shows the spatial average velocity over the latitude band of the upper panel,  
791 but only the eastern half of the region, along with its spatial standard deviation.

792 9. Slope of the first baroclinic mode dispersion relationship as  $s \rightarrow 0$  as a function of  
793 position. Evaluated from Chelton et al. (1998). Values are in km/day. The dispersion  
794 relationship is modified near the equator, from the equatorial  $\beta$ -plane, and values are not  
795 shown.

796 10. Upper left panel is the same as the logarithmic spectrum in Fig. 5, and the right  
797 panel is the suggested analytical form in Eq. (3). Lower panels show the summed out  
798  $\Phi_s(s)$ , (left), and  $\Phi_k(k)$  (right). The values are normalized so that power is dimensionless.

799 11. Estimate of the *shortest* period (in days) possible in the first baroclinic Rossby  
800 wave, computed from  $\beta R_1$ , where  $R_1$  was estimated by Chelton et al. (1998). Values near  
801 the equator must be computed from a different dispersion relationship and are not shown  
802 here.

803 12. Upper panel is the monthly-mean 103 year Honolulu tide gauge record (from the  
804 Permanent Service for Mean Sea Level, Liverpool), before and after trend removal. (See  
805 Colosi and Munk, 2006 for a detailed discussion of this record). Two power density  
806 spectral estimates are shown in the left panel before trend removal. One estimate is from  
807 a Daniell window applied to a periodogram (using 8 frequency bands, solid line), and the  
808 second is a multitaper spectral estimate (Percival and Walden, 1993) shown as dotted.  
809 Approximate 95% confidence interval is for the latter. A power law of  $s^{-1.1}$  is a best fit to  
810 the multitaper estimate in the frequency band corresponding to periods between about  
811 500 and 55 days. At the lowest frequencies, removal of the trends (right panel) shifts the  
812 spectral shape from weakly-red to nearly white.

813 13. Four-year time average of the AVISO altimetric product relative to the nine-year  
814 mean surface. That small scale structures are observed even after four years of averaging  
815 suggests that the mesoscale can exist at all frequencies. (Courtesy of R. Ponte.) Note  
816 that the anomalies are relative to a nine-year mean subtracted by the AVISO group, and  
817 not coincident with the entire record length.

818 14. Coherence amplitude as a function of frequency and zonal separation for the  
819 analytical power density spectrum.

820 15. Left and right panels are respectively the temporal,  $R_\tau(\tau)/R_\tau(0)$ , and  $R_\rho(\rho)/R_\rho(0)$ ,  
821 autocorrelations derived from the analytical frequency wavenumber spectral density.



822 16. Piecewise linear fit (in a 2-norm) to the two-year running mean Honolulu tide  
823 gauge record such that the 1-norm of the straightlines is a minimum as shown in Fig. ?? {1}

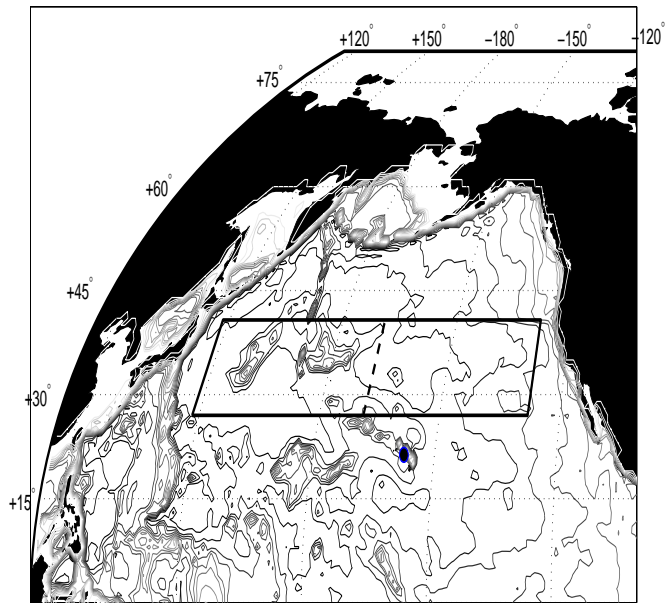


Figure 1: Region used to study sea level and transport variability. Only the eastern half of the box (east of dashed line) is used for some of the spectral calculations to avoid the very energetic Kuroshio and Kuroshio extension region. The Hawaiian arc, the location of the Honolulu gauge (black dot), is visible just to the south of the box. The box was purposely located to avoid that major topographic interruption.

{globalpositi

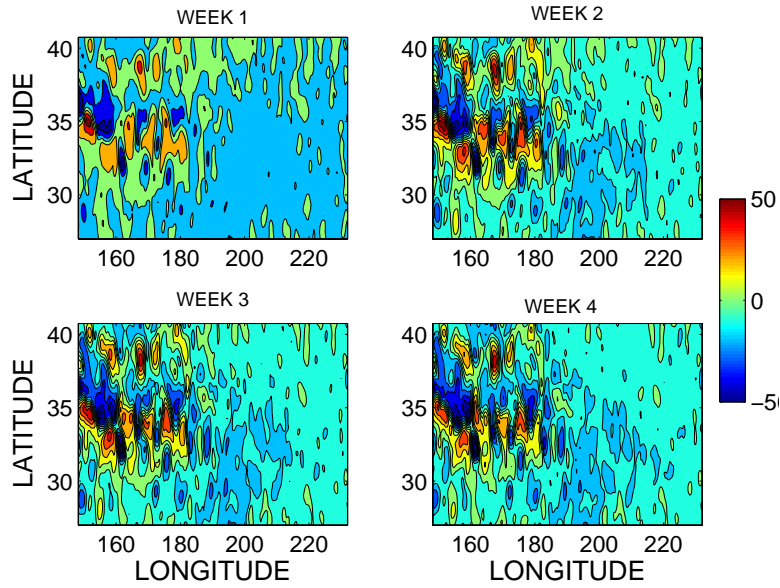


Figure 2: Sea surface anomaly (cms) at weekly intervals showing the degree of variability present. Week 1 starts on 14 October 1992.

{snapshots.ep

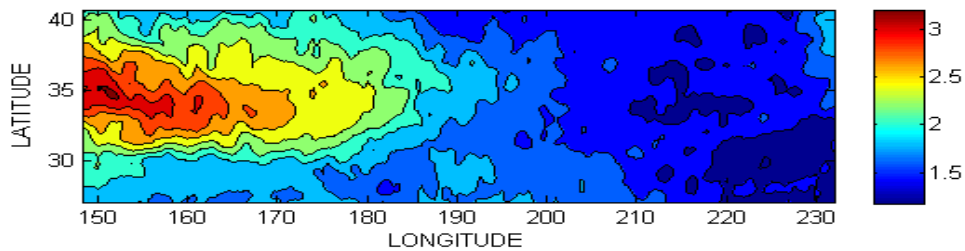


Figure 3: Logarithm to the base 10 of the sea surface variance ( $\text{cm}^2$ ) showing the great spatial inhomogeneity of the field. This chart is visually little different when the annual cycle is removed.

{variancechar

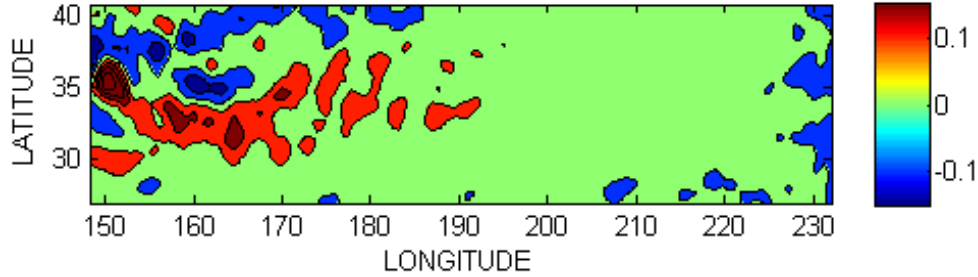


Figure 4: The trend, in m/y in the region. In general the trend is much less than the standard

{trend.tif}

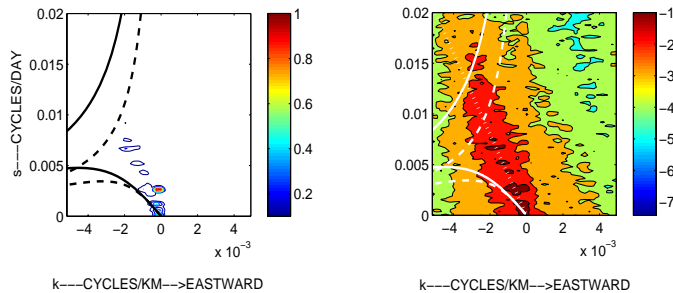


Figure 5: Normalized frequency/wavenumber spectrum as estimated for the eastern sub-region in Fig. 1 (from Wunsch, 2009 ) along  $27^\circ\text{N}$ . Left panel shows the power linearly, and the right panel is its logarithm. Normalization renders the maximum value as 1, so that only the shape is significant here. Dashed lines show the linear Rossby wave dispersion relationship in the barotropic and first baroclinic modes, with the meridional wavenumber,  $l = 0$ , and the dash-dot lines assume  $l = k$  for unit aspect ratio.

{region1\_east}

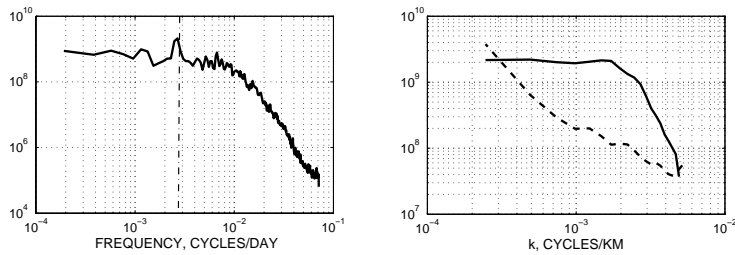


Figure 6: Frequency,  $\Phi_s(s)$  (left panel), and zonal wavenumber,  $\Phi_k(k)$ , spectra of  $\eta$  for the eastern part of the study region. Wavenumber spectra are shown as westward-(solid) and eastward- (dashed) going energy. Vertical dash-dot line denotes the annual cycle which is only a small fraction of the total energy and which (see Fig. 5) is dominated by the lowest wavenumbers, indistinguishable here from  $k = 0$ . Approximate 95% confidence limits can be estimated as the degree of high frequency or wavenumber variability about a smooth curve and are quite small. (From Wunsch, 2009). The spectra are normalized so that they are dimensionless cycles/day or cycles/km.

{one\_dspectra

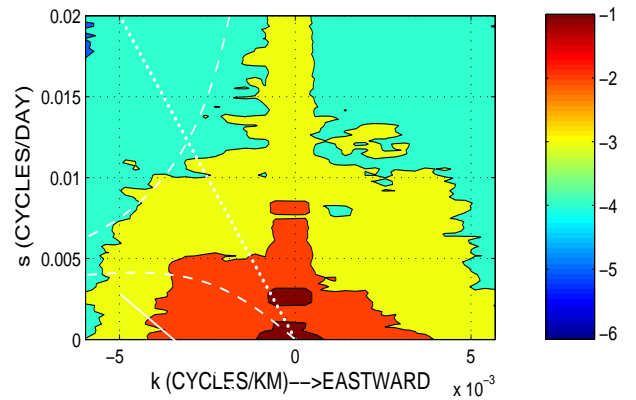


Figure 7: The logarithm of the energy density, as in Fig. 5, except at  $41^\circ\text{N}$ . Thin white line is the new tangent to the first baroclinic mode at  $s = k = 0$ , and the dotted white line is the tangent line of Fig. 5. At this higher latitude, the tangent line is much shallower. Notice that the energy lying along the nondispersive line is reduced, with a noticeable corresponding growth near  $k = 0$  at all frequencies. Dashed white lines are the linear dispersion curves for the barotropic and first baroclinic modes with  $l = 0$ .

{region1\_east

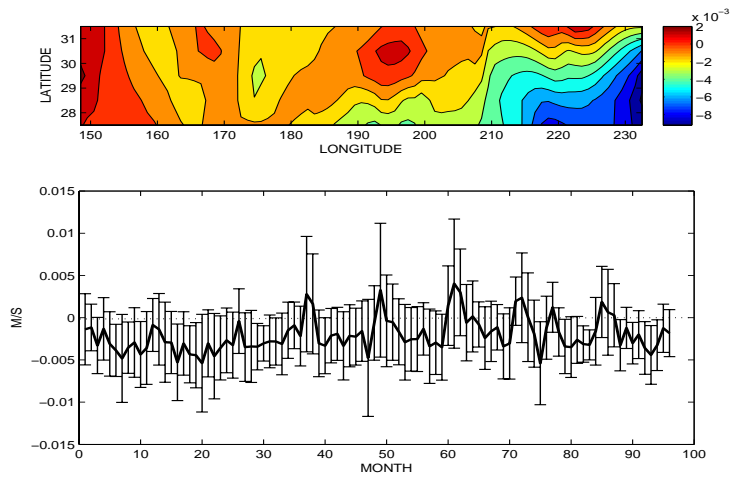


Figure 8: Contours in m/s (upper panel) of the time average zonal flow,  $u$ , over 16 years at each point in the latitude-longitude range shown from ECCO-GODAE solution v3.73. Lower panel shows the spatial average velocity over the latitude band of the upper panel, but only the eastern half of the region, along with its spatial standard deviation.

{timemeancont

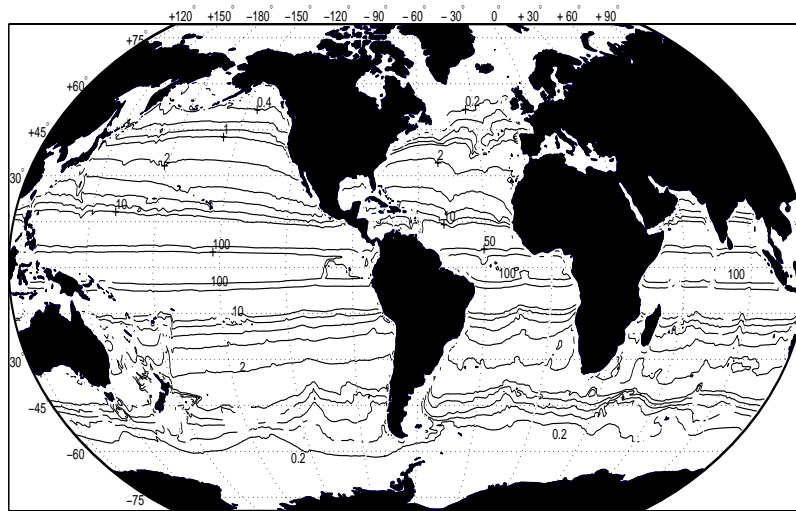


Figure 9: Slope of the first baroclinic mode dispersion relationship as  $s \rightarrow 0$  as a function of position. Evaluated from Chelton et al. (1998). Values are in km/day. The dispersion relationship is modified near the equator, from the equatorial  $\beta$ -plane, and values are not shown.

{dispersion\_s



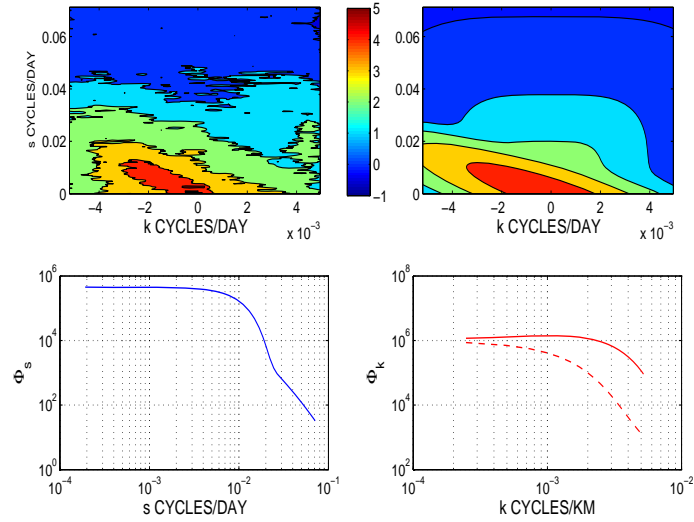


Figure 10: Upper left panel is the same as the logarithmic spectrum in Fig. 5, and the right panel is the suggested analytical form in Eq. (3). Lower panels show the summed out  $\Phi_s(s)$ , (left), and  $\Phi_k(k)$  (right). The values are normalized so that power is dimensionless.

{analytic\_pd\_

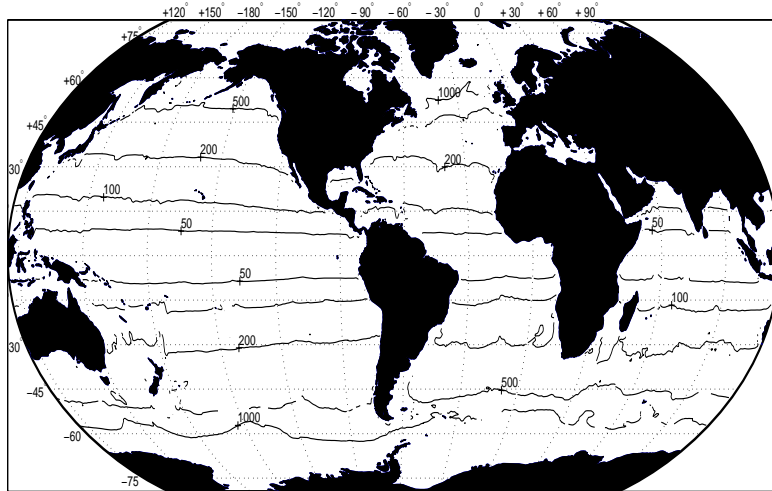


Figure 11: Estimate of the *shortest* period (in days) possible in the first baroclinic Rossby wave, computed from  $\beta R_1$ , where  $R_1$  was estimated by Chelton et al. (1998). Values near the equator must be computed from a different dispersion relationship and are not shown here.

{cutoff\_perio

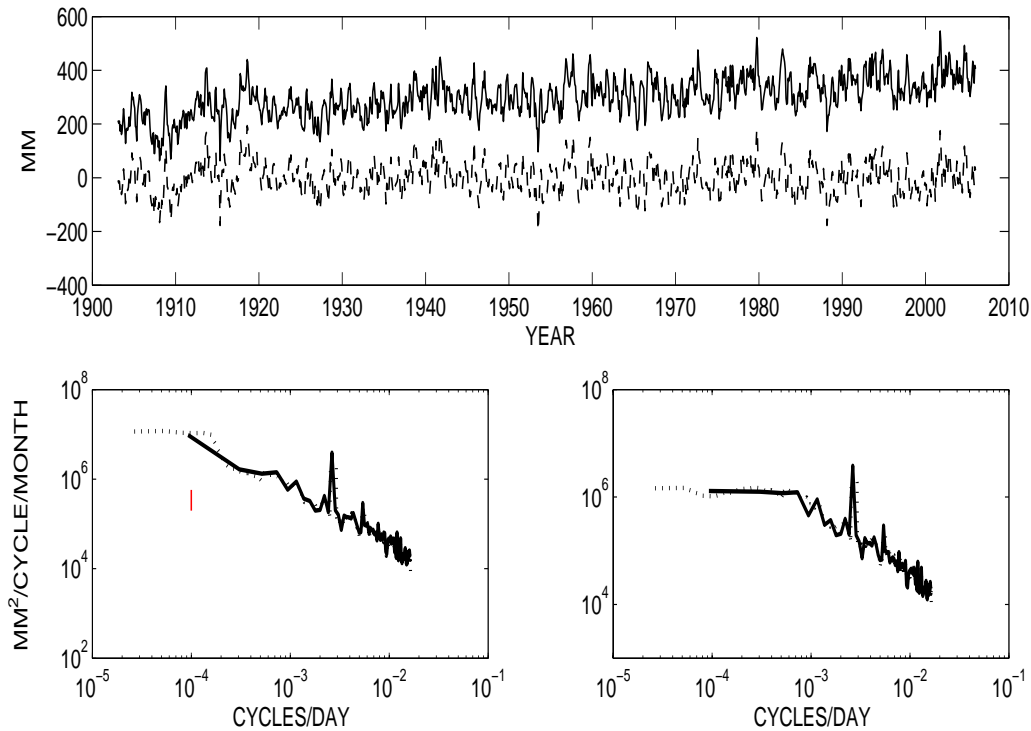


Figure 12: Upper panel is the monthly-mean 103 year Honolulu tide gauge record (from the Permanent Service for Mean Sea Level, Liverpool), before and after trend removal. (See Colosi and Munk, 2006 for a detailed discussion of this record). Two power density spectral estimates are shown in the left panel before trend removal. One estimate is from a Daniell window applied to a periodogram (using 8 frequency bands, solid line), and the second is a multitaper spectral estimate (Percival and Walden, 1993) shown as dotted. Approximate 95% confidence interval is for the latter. A power law of  $s^{-1.1}$  is a best fit to the multitaper estimate in the frequency band corresponding to periods between about 500 and 55 days. At the lowest frequencies, removal of the trends (right panel) shifts the spectral shape from weakly-red to nearly white.

{hono\_pd\_2way

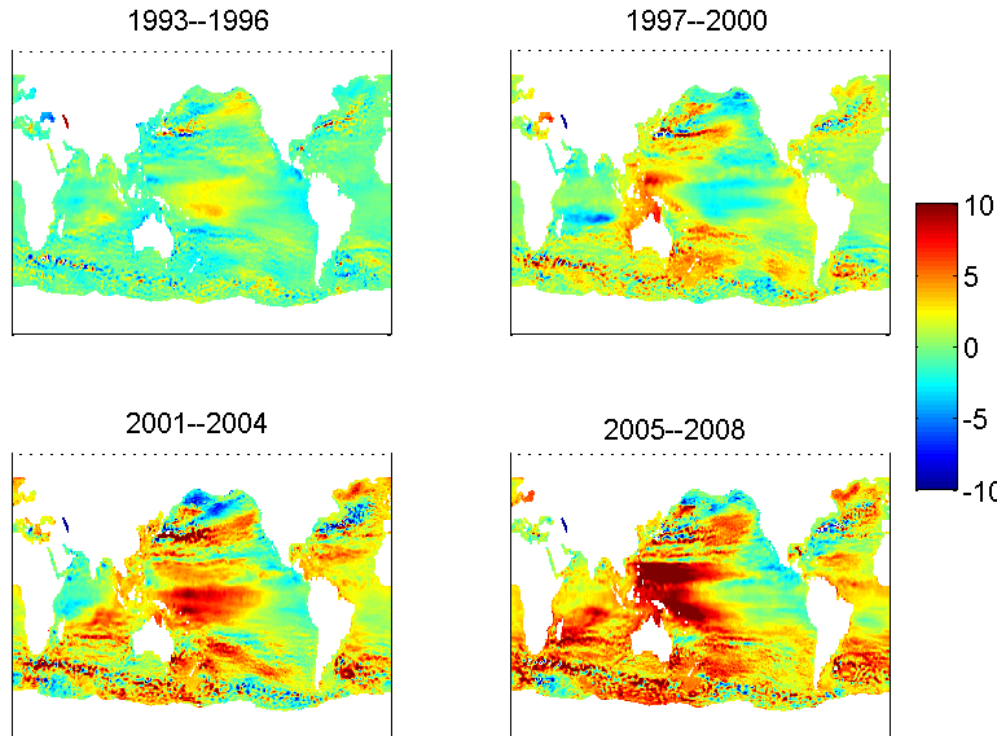


Figure 13: Four-year time average of the AVISO altimetric product relative to the nine-year mean surface. That small scale structures are observed even after four years of averaging suggests that the mesoscale can exist at all frequencies. (Courtesy of R. Ponte.) Note that the anomalies are relative to a nine-year mean subtracted by the AVISO group, and not coincident with the entire record length.

{plot4carl\_cv

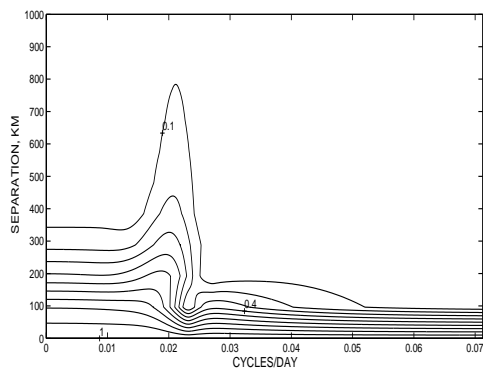


Figure 14: Coherence amplitude as a function of frequency and zonal separation for the analytical power density spectrum.

{coher\_analyt

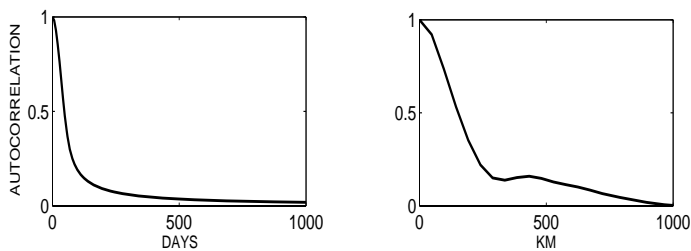


Figure 15: Left and right panels are respectively the temporal,  $R_{\tau}(\tau)/R_{\tau}(0)$ , and  $R_{\rho}(\rho)/R_{\rho}(0)$ , autocorrelations derived from the analytical frequency wavenumber spectral density.

{autcorrs\_ana

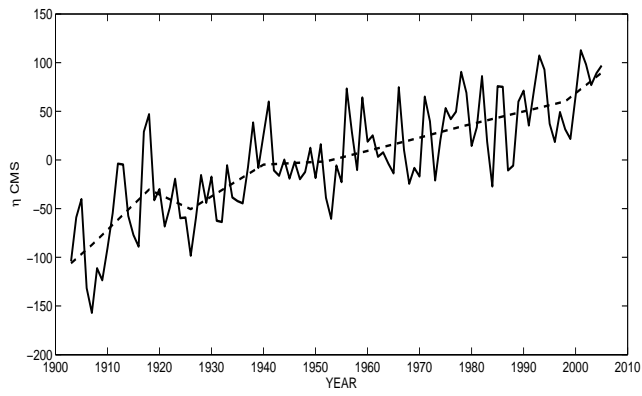


Figure 16: Piecewise linear fit (in a 2-norm) to the two-year running mean Honolulu tide gauge record such that the 1-norm of the straightlines is a minimum as shown in Fig. ??

{honolulu\_lin