

Monthly measurements of sea levels in Stockholm

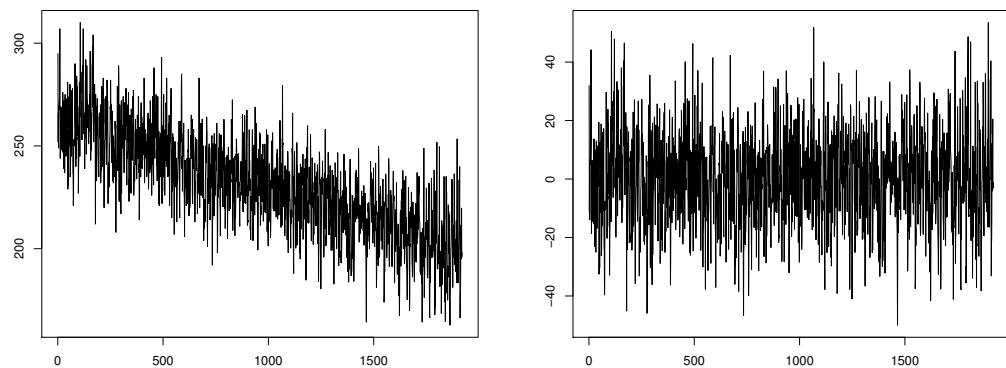


Figure 1: Left: monthly measurements of sea levels in Stockholm. Right: centered and with a linear trend removed

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Call:  
lm(formula = sealevels ~ months)  
  
Residuals:  
    Min      1Q  Median      3Q     Max  
-49.978 -10.964   0.252  10.318  53.492  
  
Coefficients:  
            Estimate Std. Error t value Pr(>|t|)  
(Intercept) 2.631e+02 7.124e-01 369.35 <2e-16 ***  
months      -3.334e-02 6.427e-04 -51.87 <2e-16 ***  
---  
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1  
  
Residual standard error: 15.6 on 1917 degrees of freedom  
Multiple R-squared: 0.584, Adjusted R-squared: 0.5838  
F-statistic: 2691 on 1 and 1917 DF, p-value: < 2.2e-16
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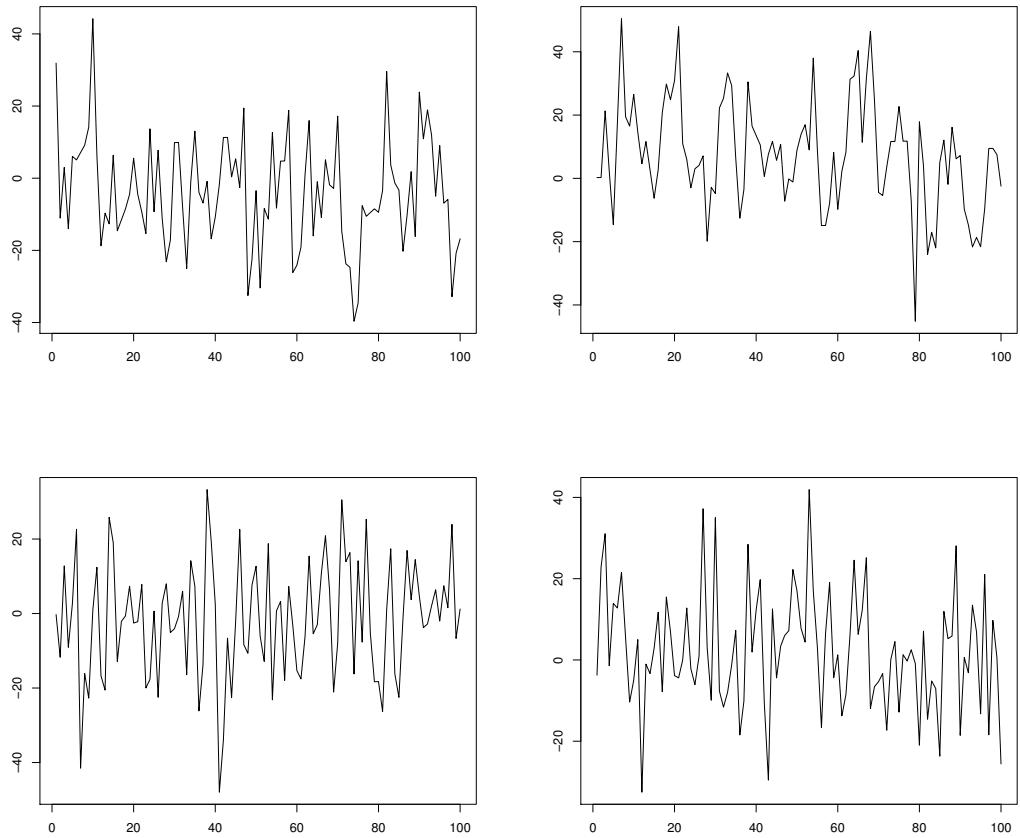


Figure 2: Upper: the first 200 data points. Lower: Gaussian noise with the estimated standard deviation

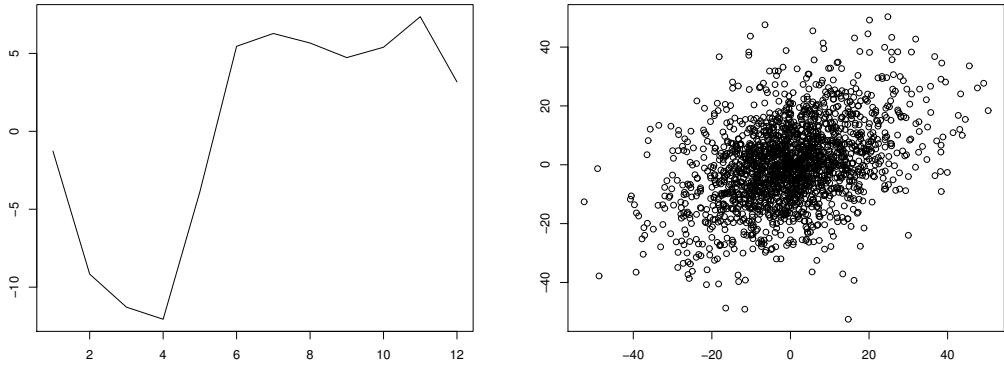


Figure 3: Left: monthly averages of the centered and trend adjusted data series. Right: scatter plot of the centered data with trend and seasonal component removed against itself with a one-month time lag.

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Call:
lm(formula = sealevels_nts[4:1919] ~ sealevels_nts[3:1918] +
    sealevels_nts[2:1917] + sealevels_nts[1:1916] - 1)

Residuals:
    Min      1Q  Median      3Q     Max 
-48.608 -8.044 -0.202  7.668 43.794 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
sealevels_nts[3:1918]  0.41910   0.02283 18.355 < 2e-16 ***
sealevels_nts[2:1917] -0.06948   0.02470 -2.813  0.00496 **  
sealevels_nts[1:1916]  0.04323   0.02281  1.895  0.05818 .    
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 12.74 on 1913 degrees of freedom
Multiple R-squared:  0.1611, Adjusted R-squared:  0.1598 
F-statistic: 122.5 on 3 and 1913 DF,  p-value: < 2.2e-16

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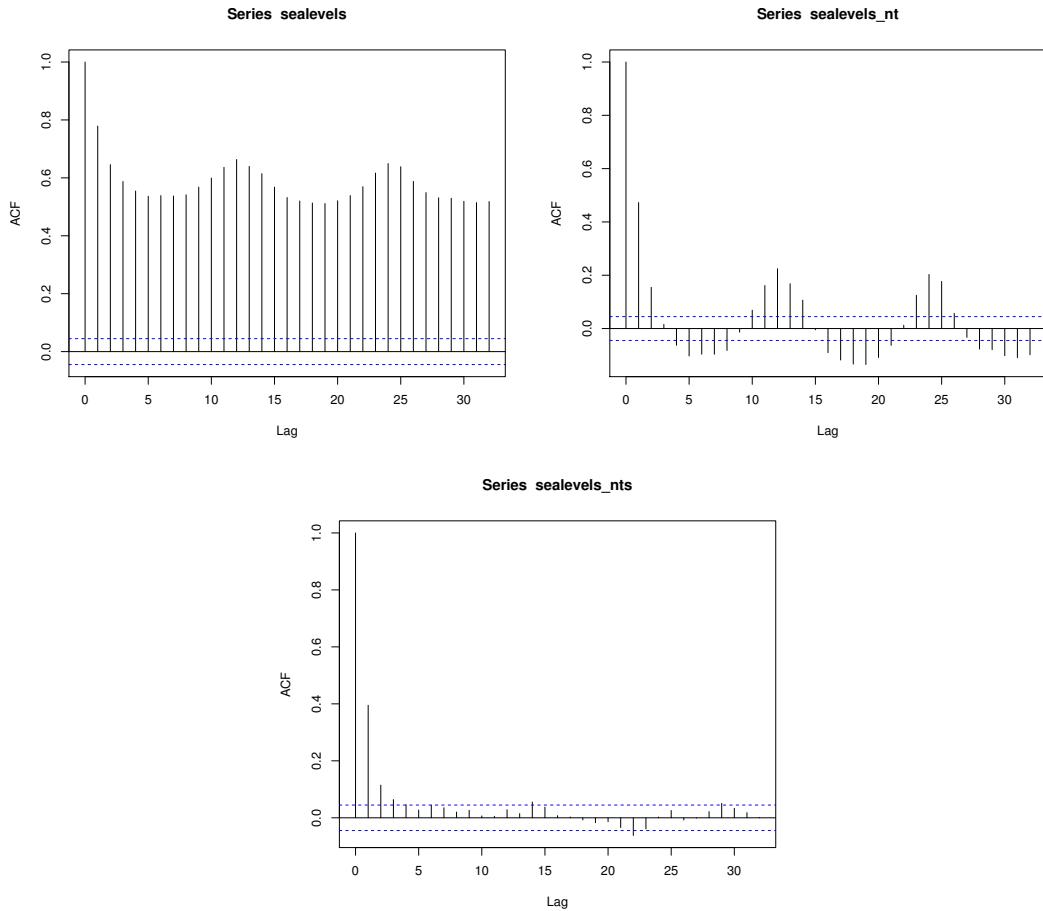


Figure 4: Upper left: sample acf of sea level measurements. Upper right: sample acf after centering and removal of linear trend. Lower: sample acf after removal of also the seasonal component.