

Detection and quantification of trends in time series of significant wave heights: an application in the Mediterranean Sea

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Abstract

The analysis of long-term trends in time series of wave parameters is useful, as these may affect the high return period estimates that are used for the design of several off-shore and onshore engineering projects. This work analyses the use of linear regressions for detecting and quantifying long-term trends in time series of data. In particular, it is evaluated the reliability of a linear trend slope estimate, modified in order to minimize the weight of possible outliers. To this end, this slope is compared against the outcomes of two methods that do not imply the hypothesis of linear trend: the Mann-Kendall test and the Innovative Trend Analysis. An application to significant wave height time series over the Mediterranean Sea is presented. Time series of 40 years of numerical hindcast of sea states over the whole basin were analysed, and the methodology presented was applied to the annual maxima, the annual 98th percentile and the annual mean significant wave height. The results proved that the use of the investigated linear slope is meaningful and

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sound, therefore this was used to assess the spatial distribution of trends in the Mediterranean Sea. Results are presented and discussed for all the statistics investigated.

Keywords: long-term trends, time series analysis, Mediterranean Sea

1. Introduction

Climate change is expected to significantly affect the main met-ocean parameters, at both large scale and the local scale [50]. Relevant changes are taking place in the upper-sea physics, and in particular in water temperature and salinity [13], large-scale circulation [5, 4], mean sea level [30], and wave heights and periods [46, 27]. In view of these considerations, the evaluation and prediction of the upper-sea physics trends plays a crucial role in a plethora of geophysical studies and engineering applications, such as the erosion of the coasts [43], changing design from hard to soft engineering options [17], flooding hazard and coastal vulnerability assessment and management [1, 35, 11, 49], marine ecosystems [18, 33, 12]. The present study focuses on the variations in wave climate, in particular in trends of significant wave height (henceforth H_s); this is an issue of primary concern, because these may affect the fluxes of energy between the ocean and the atmosphere and even storm surges [51]. These variations would be also important for the coastal areas, as they may in turn modify the equilibrium conditions of coastal beach profiles [26] and affect ports' activity to a substantial extent [20]. It is therefore crucial to identify and quantify the trends in wave climate, to embed these information in engineering design.

The simplest approach to quantify a trend in sea state datasets is to

21 perform a linear regression over the values of the time series. As an instance,
22 [16] applied a linear least square regression to annual mean H_s observed from
23 ship routes over the last century on a global scale. The same approach was
24 used by [39] to analyse both the annual mean and 90th percentile of H_s in
25 the Central Bay of Bengal, and by [29] in the Eastern Mediterranean, while
26 [2] performed linear interpolations of monthly wave height statistics in the
27 Gulf of Mexico. Linear slopes estimates were also employed to characterize
28 extremes H_s selected with the Peak Over Threshold (POT) analysis in the
29 Italian seas [31], along the Catalan coast [6] and along the Chinese coast [40].

30 Previous researches made also use of linear regression modified accord-
31 ing to the model of Theil-Sen [36, 44], resulting in a sounder slope estimate
32 (hereinafter TS slope), because it is insensitive to possible outliers. The TS
33 slope was used, among others, by [32], evaluating monthly quantiles trends
34 in the northern Adriatic Sea, in [51], assessing H_s global trends for annual
35 mean, mode and 90th percentile, and in [47], who compared the TS slopes
36 with four different models for detecting long-term trends of H_s in the North
37 Atlantic. In particular, [47] employed the seasonal ARIMA (AutoRegres-
38 sive Integrated Moving Average) modelling, multiple regression modelling,
39 and GAM (Generalized Additive Model) modelling, and showed that the dif-
40 ferent approaches result in reasonable agreement. Beside [47], other works
41 performed trend analysis characterized by major complexity than the linear
42 regression over time series of H_s ; among others, [8] used a wavelet analysis for
43 assessing the variation in time of the dominant temporal modes of variability
44 in the Atlantic coast of Europe; [28] modelled historical trends of extreme
45 H_s in two Portuguese locations through regression quantile models.

46 In most of the applications that aim to evaluate changes in geophysical
47 time series, the identification of trends is usually carried out using the non-
48 parametric Mann-Kendall statistical test [23, 19, hereinafter called MK],
49 based on the samples rank correlation within a dataset. The MK, as well
50 as many other statistical tests, allows to accept or reject the hypothesis it
51 verifies (the so called *null hypothesis*, in this case the absence of a climate
52 trend) on the basis of the variable p_{value} , defined as the observed significance
53 level for the test hypothesis. The p_{value} is compared with a significance level
54 α , used as a threshold, to reject (if $p_{value} < \alpha$) or accept (if $p_{value} \geq \alpha$) the null
55 hypothesis. In its common use, the MK does not provides any information on
56 the trend magnitude. In the context of trends of H_s , the MK was employed,
57 for example, in the aforementioned studies by [6] and [32], who selected
58 a threshold of $\alpha=0.1$ to identify and subsequently characterized locations
59 showing trends off the Catalan coast and in the Adriatic sea, respectively.
60 Similarly, [2] and [40] performed linear interpolations on H_s time series for
61 locations showing trends at a level of α (i.e., threshold level) equal to 0.05.

62 Nevertheless, it should be mentioned that there is no theoretical basis for
63 the definition of the threshold value α , for that the binary use of p_{value} has
64 been increasingly questioned over the last few years. According to [48] and
65 [15], the p_{value} should be considered as a continuous measure spanning the
66 0-1 range; 1 indicates that data behave consistently with the null hypothesis,
67 while values tending to zero indicate that data behave progressively less
68 consistently with the null hypothesis. In view of the above, the p_{value} of
69 MK (referred to as p_{MK}) can be used as a measure of compatibility between
70 the data and the hypothesis that they are not characterized by a long-term

71 trend. A similar use of p_{value} is found in [42], where the p_{value} of the Anderson-
72 Darling statistic was used as a goodness-of-fit measure, to check whether their
73 data were best represented by a Generalized Pareto Distribution. In case of
74 trend analysis, one further limitation of the traditional use of the MK is that
75 a value of α is required to evaluate the sign of a trend. On the contrary, the
76 slope of the best fitting line immediately reveals whether the data of a series
77 are most likely to increase (positive slopes) or decrease (negative slopes) in
78 time. Indeed, the main advantage related to the use of linear slope estimates,
79 is that they provide easy-to-read and prompt information of long-term trends
80 over time series of data, with respect to more complex models which may be
81 difficult to read for many analysts. However, the hypothesis of *linear* rate of
82 change may represent a too limiting assumption.

83 In this paper, we evaluate whether the TS slope can be efficiently em-
84 ployed to quantify the sign and the magnitude of a trend, even if the un-
85 derlying trend is not linear. To this end, we take advantage of hindcast
86 data defined over the Mediterranean Sea (MS), computing the annual max-
87 ima, the annual mean and the annual 98th percentile of H_s over the whole
88 basin. First, we investigate how the TS slopes of the reference time series
89 relate to their respective p_{MK} ; indeed, MK does not postulate the linearity
90 of the underlying trend. Subsequently, we compare the TS estimates with
91 the outcomes of another method that is not bounded by the hypothesis of
92 linear trend [the so called Innovative Trend Analysis, hereinafter referred to
93 as ITA, 37, 38]. Finally, once the suitability of the TS slope for detecting
94 long-term trends is proved, we evaluate the spatial distribution of long-term
95 trends of the extremes and the mean H_s over the MS.

96 The paper is structured as follows: in Section 2 we present the hindcast
97 data used for the study, along with the methodologies adopted to detect cli-
98 mate trends throughout the MS and the correlations analysis employed for
99 linking the TS slopes with the methodologies against which they are evalu-
100 ated. Section 3 shows and discusses the results of the correlation analysis and
101 a regional overview of the trends distributions over the MS. Finally, results
102 are further summarized in Section 4.

103 **2. Data and Methods**

104 *2.1. Wave hindcast and selection of data*

105 Wave data used here were computed by the hindcast service of the De-
106 partment of Civil, Chemical and Environmental Engineering of the Univer-
107 sity of Genoa [24, 25]. The service provides the main wave features on a
108 hourly basis over a 40 years long period (from January 1979 to December
109 2018), with a $0.1273^\circ \times 0.09^\circ$ lon/lat spatial resolution (side of the cells of
110 the computational grid is of the order of 10 km at the latitude of 45°N)
111 over the whole MS. Generation and propagation of sea waves are mod-
112 elled using WavewatchIII[®] version 3.14 [45], forced by means of the non-
113 hydrostatic model Weather Research and Forecasting—Advanced Research
114 3.3.1 [WRF—ARW, 41], based on the Climate Forecast System Reanalysis
115 database [CFSR, 34]. This dataset has been already used for a number of
116 studies on storms and wave climate over the Mediterranean Sea [3, 9, among
117 others].

118 In order to detect trends in extreme sea state time series, the events con-
119 sidered to be extremes were extracted from the whole time series of H_s under

120 study. In the extreme value analysis framework, the POT has become a well-
121 settled methodology, often preferred to the Annual Maxima (AM) approach,
122 above all for relatively short time series. However, the POT requires to select
123 a H_s threshold that may significantly affect the subsequent trend analysis,
124 either in terms of magnitude and number of resultant peaks [21, 22]. The
125 value of the threshold may also be affected by climatic trends, e.g. if the
126 H_s corresponding to the 98th percentile is taken as threshold for the POT,
127 this value will vary in time in presence of a trend. Additionally, the number
128 of events above a given threshold varies every year and different nodes in
129 the grid considered might have different number of events per year, posing
130 additional problems of homogeneity of the reference population, with respect
131 to AM values. On the basis of these considerations, the AM H_s , annual 98th
132 percentile of H_s and annual mean H_s were chosen for the analysis, assuring
133 that one sample per year is used across the grid in all cases.

134 *2.2. Trend detection and quantification*

135 *2.2.1. TS method*

136 The simplest trend is a linear one, hence, in order to quantify it, it is
137 possible to use the slope of the linear fit of a series of data. The value of
138 this slope can be computed following the TS method that is insensitive to
139 outliers, and it is therefore preferred to other common tools, such as the
140 least squares regression, for the problem under study. Considering a series
141 of values x_i ($i = 1...n$, n being the number of samples) the estimate of the
142 TS slope (b) is computed as:

$$b = \text{Median} \left(\frac{x_j - x_l}{j - l} \right) \quad \forall l < j, l, j = 1 \dots n \quad (1)$$

143 where x_j and x_l are the j^{th} and l^{th} data of the series, respectively.

144 2.2.2. The Mann-Kendall test

145 The MK is aimed at evaluating whether an either upward or downward
 146 monotonic trend is present within a dataset. The *null hypothesis* of the test
 147 is that there is no monotonic trend in the time series. The test statistic Z_{MK} ,
 148 considering a time series of n elements $x_i, i = 1 \dots n$, is computed as:

$$Z_{MK} = \frac{\text{num}}{\sqrt{\sigma^2(S)}} \quad (2)$$

149 where num is equal to:

$$\text{num} = \begin{cases} S - 1, & \text{if } S > 0 \\ 0, & \text{if } S = 0 \\ S + 1, & \text{if } S < 0 \end{cases}, \quad (3)$$

150 and S and $\sigma^2(S)$ are computed as:

$$S = \sum_{k=1}^{n-1} \sum_{j=k+1}^n \delta_{j-k} \quad (4)$$

$$\sigma^2(S) = \frac{1}{18} \left[n(n-1)(2n+5) - \sum_{p=1}^g t_p(t_p-1)(2t_p+5) \right], \quad (5)$$

151 with δ_{j-k} being an indicator function that takes 1, 0 or -1 value according
 152 to the sign of $x_j - x_k$ (positive, null or negative, respectively); g is the number
 153 of tied groups in the time series, with t_p being the number of elements in each

154 p^{th} group ($p = 1, 2, \dots, g$). The value of Z_{MK} is then evaluated as a percentile
 155 of the standard normal distribution, leading to the corresponding p_{MK} of the
 156 statistic. In most of the applications that take advantage of the MK, the
 157 p_{MK} is successively compared to α . In such a case, the use of α also allows
 158 to detect the sign of the trend (whether it is upward or downward oriented)
 159 using the following relationships:

$$\begin{cases} Z_{MK} > \phi^{-1}(1 - \alpha/2) \rightarrow \text{positive trend} \\ Z_{MK} < -\phi^{-1}(1 - \alpha/2) \rightarrow \text{negative trend} \\ Z_{MK} < |\phi^{-1}(1 - \alpha/2)| \rightarrow \text{no trend} \end{cases}, \quad (6)$$

160 where ϕ stands for the transform in the normal space.

161 Nevertheless, in this research the p_{MK} of each annual statistic was evalu-
 162 ated in the whole 0-1 range. In this way, p_{MK} was used to assess the intensity
 163 of trends over the wave height series, as previously explained in Sect. 1.

164 2.2.3. Innovative Trend Analysis

165 The approach known as ITA is here briefly introduced. This method
 166 requires to split a series in two halves, each with elements sorted in ascending
 167 order, and plotted versus each other in a square plot. This allows to evaluate
 168 how the scatters diverge from the bisecting line, which represents the no-
 169 trend condition. Therefore, the ITA allows to quickly check for increasing
 170 or decreasing trends (whether the scatter lies above or below the bisector
 171 respectively). An example can be seen in Figure 1, in which three realizations
 172 of generic time series (x_1 and x_2) are first ordered according to the ITA
 173 procedure and then plotted against each other.

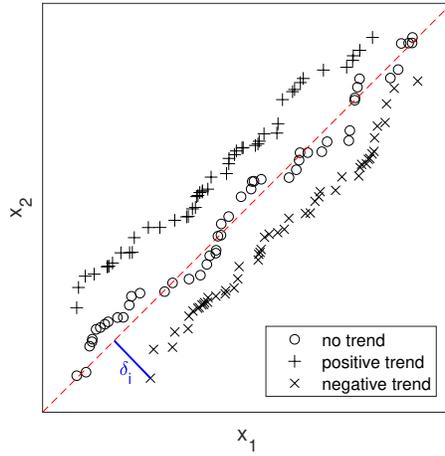


Figure 1: ITA plot for datasets characterized by positive (black crosses), negative (black x) and no trend (black circles)

174 δ_i is the distance between the i^{th} ($1 \dots n/2$) element of the series and the
 175 no-trend line (see Figure 1). Consequently, for each wave height dataset
 176 treated using the ITA, a series of $n/2$ δ_i can be built (where n , in the present
 177 analysis, is the number of years over which the hindcast data are defined).
 178 Note that the sign of δ_i indicates that the i^{th} value lays below ($\delta_i < 0$) or
 179 above ($\delta_i > 0$) the no-trend line. If $\delta_i > 0$ the trend is positive, and it is
 180 negative for $\delta_i < 0$, while change in sign of δ_i indicates that not all data
 181 behave consistently with the presence of a trend.

182 2.3. Analysis of the correlation between the variables employed

183 The proposed methodology makes it possible to combine b and p_{MK} with-
 184 out restriction for the rejection of the null hypothesis. Subsequently, b is
 185 shown to be correlated with the parameters of the population of δ_i in the
 186 ITA method.

187 *2.3.1. Analysis of the correlation between b and p_{MK}*

188 The correlation between p_{MK} and b was analysed for all the hindcast
 189 locations following [14]. Correlations were graphically evaluated in the unit-
 190 square space, spanning the 0-1 range and populated by the scaled ranks (SR_i)
 191 of the investigated variables,

$$SR_i = \frac{m_i}{n + 1} \quad (7)$$

192 where m_i is the position of the i^{th} data within the sorted series it belongs
 193 to, whereas n in our case equals the number of years covered by the hindcast.
 194 The scatter plot of ranks of p_{MK} versus ranks of b is a visual tool that
 195 indicates the presence of correlation, anti-correlation, or no correlation at
 196 all. In the case of correlation, high (low) ranks of p_{MK} occur frequently
 197 together with high (low) ranks of b . In the case of anti-correlation, high (low)
 198 ranks of either variables tend to occur with low (high) ranks of the other. No
 199 correlation is characterized by the absence of either of the previous patterns
 200 [14].

201 Correlation levels were then quantified through the Spearman grade cor-
 202 relation coefficient (ρ_s). Said $R_{p,i}$ and $R_{b,i}$ the i^{th} ranks of p_{MK} and b respec-
 203 tively, the following expression generally applies:

$$\rho_s = \frac{12}{n(n+1)(n-1)} \sum_{i=1}^n R_{p,i}R_{b,i} - 3\frac{n+1}{n-1}. \quad (8)$$

204 ρ_s was selected because it has the advantage of being always defined,
 205 unlike other commonly employed correlation coefficients, such as the classical
 206 Pearson coefficient, which directly depends on the second-order moments of
 207 the variables of interest, that is not always guaranteed [10]. The values of

208 ρ_s span from -1 (for series perfectly anti-correlated) to 1 (series perfectly
209 correlated); ρ_s equal to 0 indicates that no correlation exists between the
210 investigated series. Correlations were iteratively evaluated by varying the
211 significance level α within the 0-1 range with a 0.01 incremental step. For
212 every iteration, only the series with $p_{MK} < \alpha$ were retained for the analysis,
213 i.e. just the series allowing to reject the MK null hypothesis according to
214 the binary use of p_{MK} . When α equals 1, no data are excluded and all the
215 hindcast locations are taken into account; indeed, the maximum value that
216 p_{MK} can attain is exactly 1, therefore in the latter case no filtering on the
217 series due to the value of α is applied.

218 *2.3.2. Analysis of the correlation between b and the distribution of δ_i*

219 The second step of the developed methodology, requires to check whether
220 the values of b are consistent with the δ_i obtained by the ITA, referred to the
221 respective series (i.e. the H_s annual statistics of the hindcast locations).

222 The reliability of the linear trend hypothesis was first evaluated by analysing
223 the empirical cumulative distribution function (ecdf) of δ_i series for four hind-
224 cast locations characterized by different values of b . This allows to check
225 rapidly if the δ_i series increase or decrease according to the values of b the
226 ecdf is linked to, meaning that the larger is b , the larger are the δ_i .

227 However, a graphical comparison for all the hindcast locations would not
228 be feasible due to the high number of available datasets. Therefore, the sum
229 of the δ_i for each H_s time series was computed, therefore using this sum
230 as a single parameter for the analysis instead of $n/2$ data. This allowed
231 to perform a direct comparison between datasets of equal length (e.g. the
232 number of hindcast locations): one containing the values of b and the other

233 with the sum of δ_i (for each of the annual statistics taken into account).

234 3. Results

235 3.1. Trend identification and quantification

236 First, the correlations between b and p_{MK} for the AM H_s are shown in
237 Figure 2. For the sake of clarity, only results related to four levels of α are
238 here reported (0.01, 0.05, 0.90, and 0.95). The panels show as well the values
239 of ρ_s computed for the AM H_s series showing $p_{MK} \leq \alpha$.

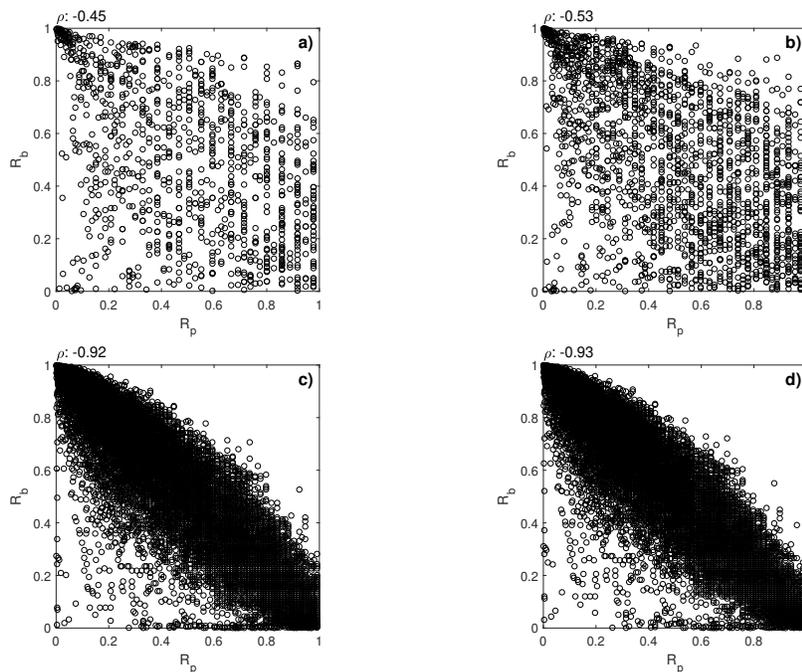


Figure 2: Correlations between b and p_{MK} due to different values of α . Panel a): $\alpha=0.05$; panel b): $\alpha=0.1$; panel c): $\alpha=0.9$; panel d): $\alpha=0.95$

240 The series with $p_{MK} < \alpha$, $\alpha = 0.05|0.1$ (Figure 2, panels a) and b), show
241 no appreciable correlation between p_{MK} and b can be detected. In fact, the

242 scatters of R_b and R_p are almost randomly distributed over the square-unit
 243 space, and the values of the respective ρ_s are far from -1, which indicates
 244 a perfect anti-correlation. On the other hand, analyzing the correlation for
 245 p_{MK} retained considering higher values of α (0.9|0.95, Figure 2 panels c) and
 246 d)), show a striking anti-correlation between the two investigated parameters.
 247 As shown by the distributions of R_p and R_b in panels c) and d) of Figure 2,
 248 low values of p_{MK} are most likely to occur when b attains high values and
 249 vice-versa: the scatters of the scaled ranks are homogeneously distributed
 250 along the -1 bisector, and ρ_s reaches values close to -1. As explained in Sect.
 251 2.3.1, the full range of α was explored; Figure 3 shows the results of ρ_s as a
 252 function of α . For the sake of clarity, hereinafter values of b related to the
 253 AM, annual 98th percentile and annual mean H_s are referred to as b_{AM} , b_{98}
 254 and b_{MEAN} , respectively. In panel a) of Figure 3 it can be noticed how the
 255 anti-correlation between p_{MK} and b_{AM} becomes stronger (i.e. ρ_s tends to -1)
 256 proportionally to the level of α taken into account. Similar outcomes were
 257 found for b_{98} and b_{MEAN} ; in these cases, only the results of the ρ_s series are
 258 shown (Figure 3 panel b) and panel c).

259 As explained in Sect. 2.3.2, the series of b were further compared with the
 260 ITA results. To this end, four AM H_s series were analyzed; they are charac-
 261 terized by either very intense trends (Point_001337 and Point_005995, upward
 262 and downward trend respectively), and by almost flat trends (Point_013330
 263 and Point_021272), according to the values of the respective b_{AM} . Then, the
 264 ecdf of the respective δ_i were computed.

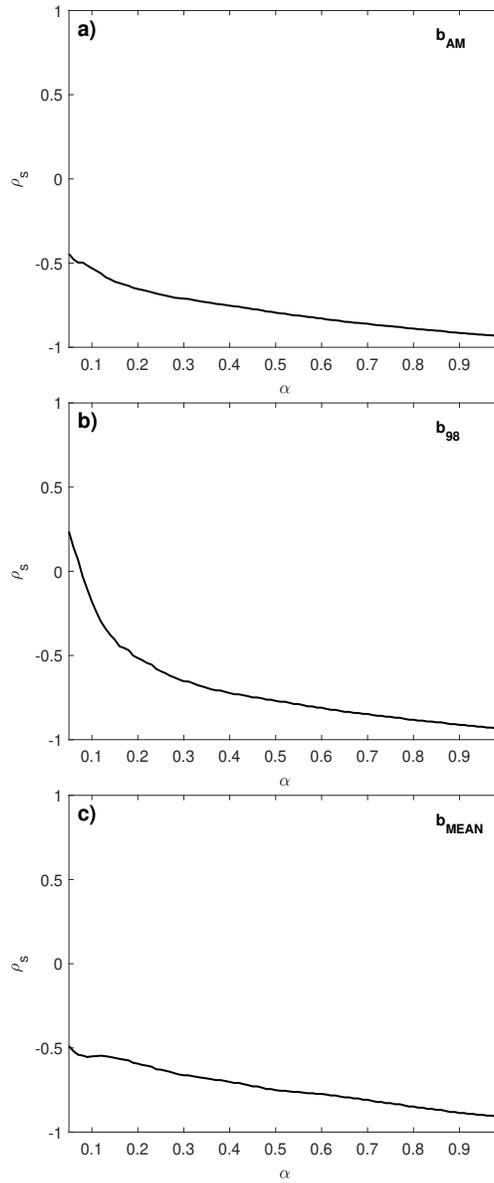


Figure 3: ρ_s for the correlation between b and p_{MK} for different values of α . Panel a): AM data; panel b): annual 98th percentile of H_s ; panel c): annual mean H_s

265 The locations of the hindcast points taken into account are shown in
 266 Figure 4, while the AM H_s series of the selected locations are shown in Figure
 267 5. As Figure 6 shows, the series with almost flat trends (e.g. b close to zero,
 268 panels c)-d) of Figure 5) show δ_i with an approximately vertical profile in the
 269 ecdf space; on the other hand, series related to steeper trends (panels a)-b) of
 270 Figure 5) are characterized by δ_i further shifted from the 0 line. This analysis
 271 reveals how the higher (lower) values of δ_i are in turn linked to the higher
 272 (lower) values of b . This applies both to upward (positive slopes, right half
 273 of Figure 6) and downward (negative slopes, left half of Figure 6) trends.

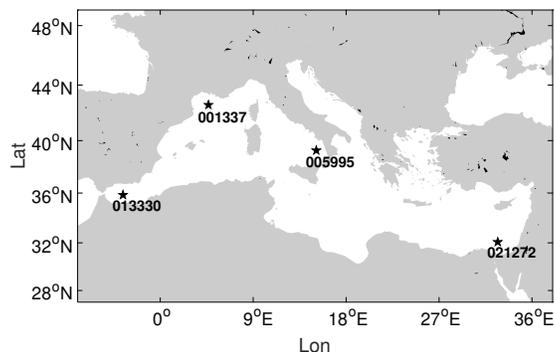


Figure 4: Locations of the hindcast points employed for the graphical comparison between b and δ_i

274 At a second time, ρ_s was computed using the sum of δ_i and b for all the
 275 populations considered (the subscripts AM , 98 and $MEAN$ are used for δ_i
 276 and for b). Results are shown in Table 1, from which it appears that b_{AM}
 277 and b_{MEAN} have similar ρ_s , while the correlation is slightly lower between
 278 b_{98} and the respective δ_i .

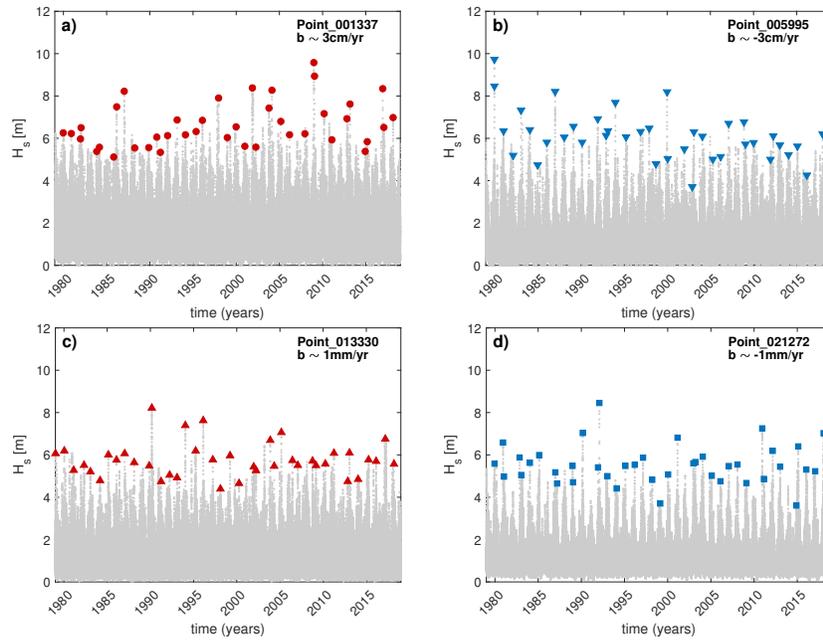


Figure 5: Panels a) and c): AM H_s series with respective TS slopes for upward trends. Panels b) and d): downward trends. Red markers: AM H_s characterized by positive trends; blue markers: AM H_s characterized by negative trends; gray markers: original time series

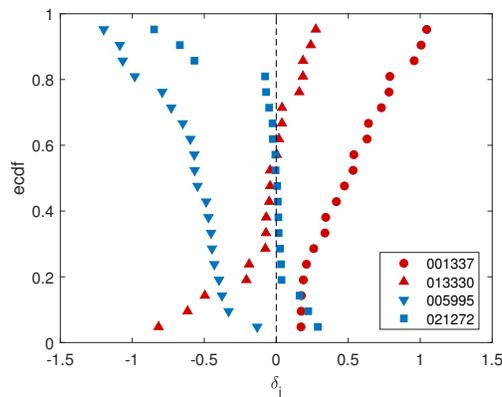


Figure 6: δ_i ecdf for the locations characterized by different trend intensities for AM H_s series shown in Figure 5

	$\sum \delta_{i_{AM}} - b_{AM}$	$\sum \delta_{i_{98}} - b_{98}$	$\sum \delta_{i_{MEAN}} - b_{MEAN}$
ρ_s	0.79	0.67	0.85

Table 1: Values of ρ_s for the correlation between the series of sums of δ_i and b for the annual H_s statistics analyzed

279 *3.2. Wave climate trends in the Mediterranean Sea*

280 First, it is interesting to analyse the spatial distribution of H_s trends when
281 the most common usage of the MK, relying on the threshold $\alpha=0.05$, is ap-
282 plied. Figure 7 shows only the locations characterized by trends according
283 to the aforementioned method for the AM data, annual 98th percentile, and
284 annual mean H_s (panels a), b) and c) of Figure 7). The sign of the trends is
285 computed using Eq. (6). The AM H_s results show large areas characterized
286 by negative trends in the south Tyrrhenian Sea and in the Ionian Sea, while
287 smaller areas and isolated spots showing positive trends are present, for in-
288 stance, in south-east of the Aegean Sea and in the northernmost areas of the
289 MS. The results for the annual 98th percentile of H_s show positive trends
290 in the south of the MS between Sicily and Libya, while negative trends are
291 limited to very few locations. Results for the annual mean H_s show negative
292 trends limited to the south-east basin of the MS and positive trends limited
293 to small spots in front of the Libyan coast and along the coastlines of Italy
294 and Greece.

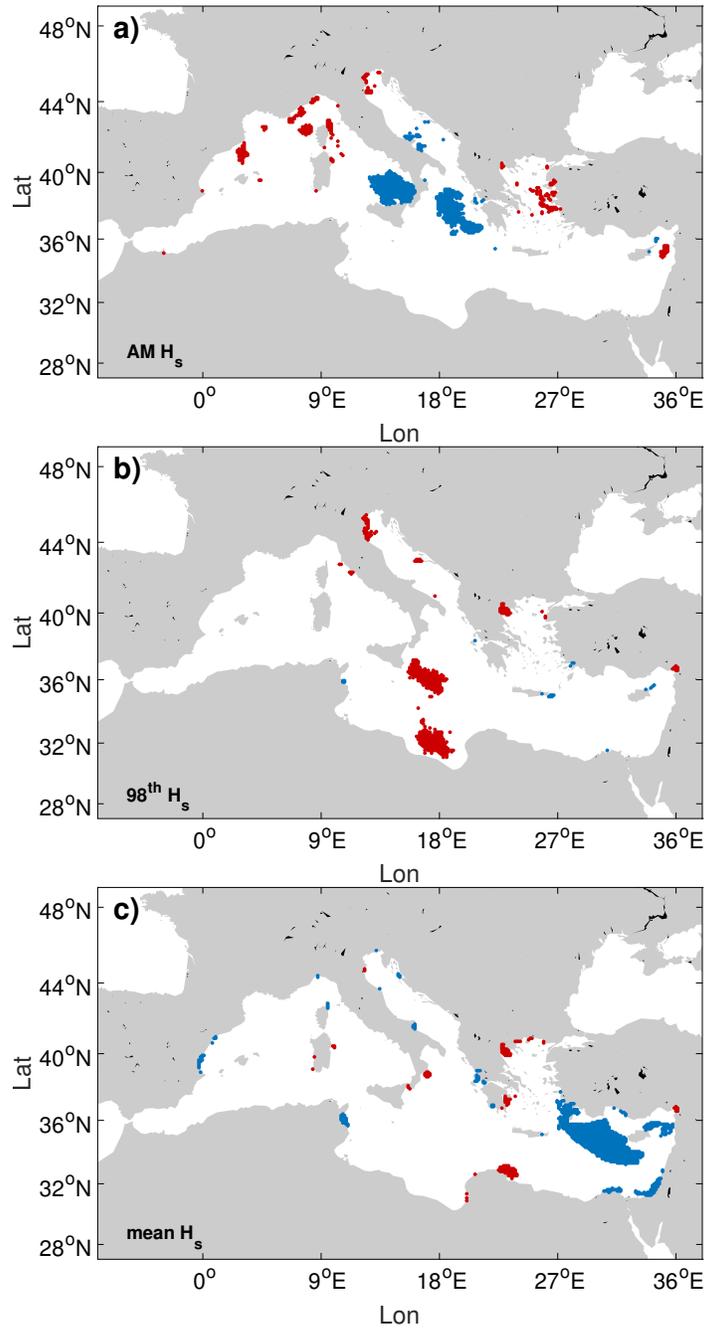


Figure 7: Locations characterized by MK trends for α equal 0.05. Panel a): AM H_s ; panel b): annual 98th percentile of H_s ; panel c): annual mean H_s . Red dots indicate positive trends, blue dots indicate negative trends

295 On the other hand, Figure 8 shows the values of b computed for the
296 annual statistics of H_s over the MS, for both downward and upward trends.
297 It can be seen that the most significant b for the AM H_s are between
298 -5cm/year and 3cm/year. The areas subjected to the most intense negative
299 trends are the south of the Tyrrhenian Sea (in front of the northern coasts of
300 Calabria and Sicily) and the Ionian Sea, opposite the Greek coasts. On the
301 other hand, the Aegean Sea and the Tyrrhenian Sea (on east Corsica and
302 Sardinia), together with areas spread within the Balearic Sea, show wide
303 areas subject to positive trends of the AM H_s . Results for the mean and the
304 98th percentile of H_s change dramatically with respect to those of AM H_s .
305 The trends show magnitude of mm/year, with different spatial distribution:
306 for both b_{MEAN} and b_{98} , areas with negative values can be appreciated in
307 the south-east of the MS and in the north Tyrrhenian Sea, while positive
308 trends are found in the west of Sardinia and in the area between Libya and
309 the Ionian Sea.

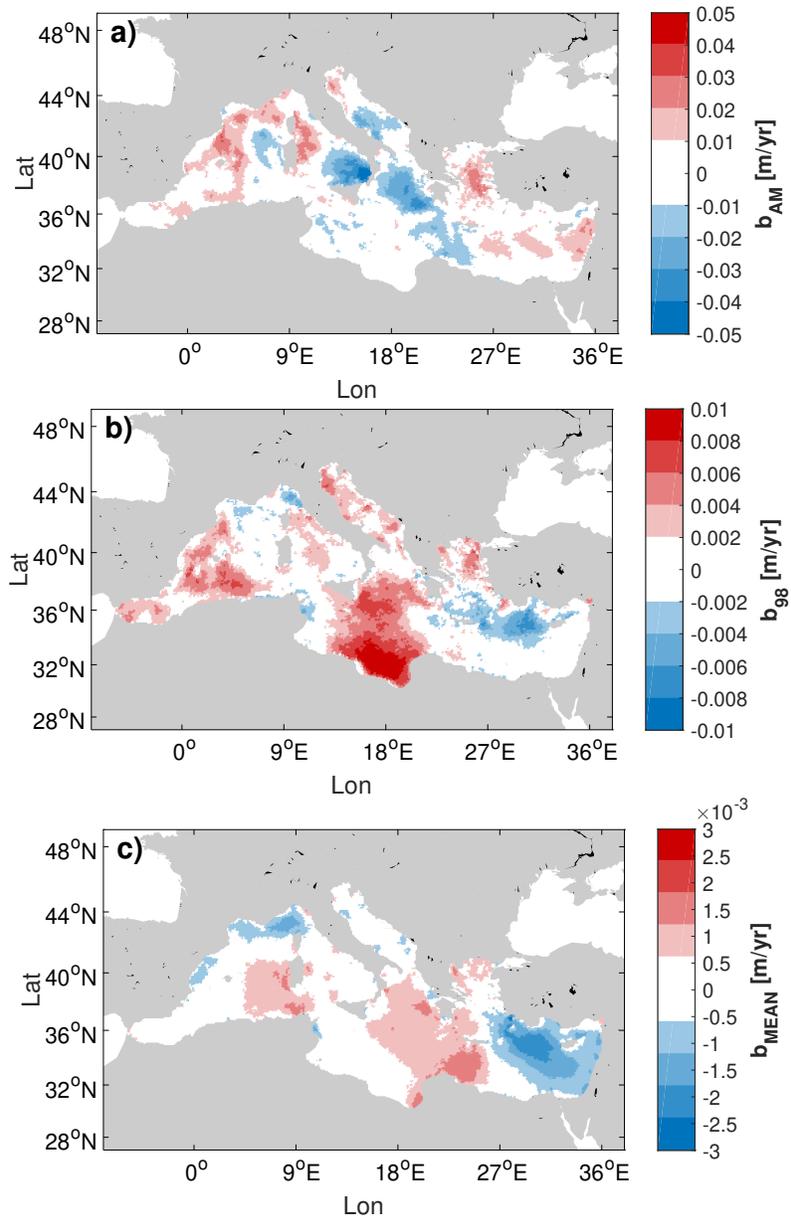


Figure 8: Spatial distribution of b in the MS. From top to bottom: Panel a): b_{AM} ; panel b): b_{98} ; panel c): b_{MEAN}

310 To the best of our knowledge, it is the first time that an analysis of wave
311 climate trends is performed on the whole MS with such a resolution. There-
312 fore, comparison with previous results can be carried out only considering
313 local analysis in the literature. [6] and [7] evaluated trends for different direc-
314 tional sectors along the Catalan coast; [31] carried out a study on the Italian
315 seas. However, in the aforementioned works trends were computed consid-
316 ering sea storms extracted by de-clustering threshold exceedance within the
317 POT approach, thus a direct comparison with the present analysis would be
318 not significant. [32] evaluated trends on several monthly percentiles of H_s in
319 the northern Adriatic Sea, showing a reduction in extremes and an increase
320 in storminess that is not fully consistent with the results of Figure 8, where
321 b_{98} is positive but no trend in AM H_s is found. Statistics based on annual
322 intervals in eastern Mediterranean were carried out by [29], further employ-
323 ing a simple linear regression for computing trends; their analysis of annual
324 mean H_s returned negative trends of order of magnitude consistent with the
325 present work, however, in their research, no positive trend is identified. As
326 far their AM H_s analysis, local analysis within the Aegean Sea agrees quali-
327 tatively well with the outcomes of the present work. On the other hand, [29]
328 showed a slightly negative trend in front of the coast of Lebanon, while the
329 present analysis suggests an area subject to homogeneous positive trends.
330 On the contrary, the trend for 90th percentile in the same area is positive
331 and apparently more consistent with the outcomes of the present work for
332 the annual 98th percentile of H_s .

333 4. Discussion and Conclusions

334 In most of the studies that use the MK, p_{MK} is evaluated against a
335 threshold value of α to check for the presence of a trend. In the present
336 work, by using the Spearman index as measure of correlation it was found
337 that for the typical values of α used, the values of b do not appear to be
338 significantly related to the p_{MK} they refer to. Therefore, in this case no
339 useful considerations can be inferred for b , regardless the assumptions made
340 about the use of p_{MK} . On the contrary, when p_{MK} is considered in its whole
341 range, a clear anti-correlation with b can be appreciated. In this case, it
342 follows that the magnitude of b can be retained to evaluate how strong is the
343 increasing/decreasing trend of the dataset under study. Indeed, the MK null
344 hypothesis is the absence of a trend in a dataset. Close-to-0 values of p_{MK}
345 mean that the data behave consistently with the presence of a marked trend
346 (i.e. the null hypothesis is rejected), and this is more likely to occur for high
347 values of b , as shown in Figure 2 for the AM H_s (similar considerations hold
348 for annual 98th percentile of H_s and annual mean H_s). Furthermore, b was
349 proved to be correlated with the ITA outcomes. In fact, both the graphical
350 analysis of the δ_i ecdf for the selected locations, and the correlation analysis
351 of the sum of δ_i for all the hindcast locations, reveal a strong correlation
352 of δ_i itself and b , in particular for the annual mean and maxima H_s (as
353 shown in Table 1). It follows that the δ_i identified by the ITA graphical
354 method is in turn correlated to the p_{MK} . Therefore, this paper allows to use
355 the information provided by b to quantify trends, because of the correlation
356 with p_{MK} , and it provides theoretical support to the ITA. The application
357 here considered shows that the general use of p_{MK} , as recommended in [15],

358 expands, with respect to the more usual usage of the MK, the knowledge of
359 possible trends by attaching to each value of b a measure of the consistency
360 with the null hypothesis, without any *a priori* selection based on a threshold.

361 In view of the above, the values of b were used to gain an insight into
362 the spatial distribution of wave climate trends over the MS. In particular,
363 the statistics employed in this work were selected as they can be of great
364 importance in maritime and ocean engineering. The AM H_s are indicative
365 of the most severe sea states, which are retained to compute the high return
366 period distribution of H_s , to be further used in marine and coastal structural
367 design. In the framework of Extreme Value Analysis, the 98th percentile of
368 the initial H_s distribution of a sample is often used as a threshold to select
369 the exceeding peaks in the POT approach. Finally, mean sea states can be
370 relevant for fatigue analysis of maritime structures. The analysis revealed
371 similar patterns among the spatial distributions of trends for the annual 98th
372 percentile of H_s and annual mean H_s , while trends of AM H_s are differently
373 spread over the MS, moreover they are characterized by more intense values
374 of b (order of cm/year). These outcomes were then compared with previous
375 researches aimed at detecting and computing trends over isolated spots in
376 the MS. The order of magnitude of the annual rate of changes show good
377 consistency with the values of b computed in this work, while there are slight
378 deviations in the sign of trends for some locations, as discussed in section 3.2.
379 However, it has to be reminded that the exhaustively characterization of the
380 wave climate trends in the MS is beyond the scope of this research, though
381 interesting analogies with previous works can be pointed out and leave room
382 for further investigation.

383 Finally, it is worth mentioning that, although the paper focuses on sea
384 states, the analysis here introduced can be extended to other parameters
385 without loss of generality, and the application of this methodology to different
386 geophysical time series is therefore straightforward.

387 **Acknowledgments**

388 The results for b and p_{MK} are available for download at Nottingham
389 Research Data Management Repository, doi: 10.17639/nott.7016

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