1256

NRL REPORT 1256

SEA-SURFACE TEMPERATURE ESTIMATION

An Empirical Study of the Effect of Missing Data on Regression
and Autocorrelation Analyses of Time Series of Data

C. J. Van Vliet

Research Report

5 January 1965

U. S. NAVY ELECTRONICS LABORATORY, SAN DIEGO, CALIFORNIA 92152

A BUREAU OF SHIPS LABORATORY

NRL REPORT 1256

TR
7855
.05
no. 1256

DDC AVAILABILITY NOTICE

Qualified Requesters May Obtain
Copies Of This Report From DDC

THE PROBLEM

Develop statistical, physical, and computer techniques for interpreting, summarizing, and extrapolating oceanic and meteorologic data for reliable estimation of the sound velocity distribution in the ocean. Specifically, determine the effect of random missing data and the effect of several long periods of missing data on the regression and autocorrelation analyses used in the estimation of sea-surface temperatures.

RESULTS

Analysis of records of sea-surface temperature, taken in the N. Atlantic and N. Pacific and up to 40 years in length, has shown that:

1. For many stations, the time series of sea-surface temperatures have missing temperatures scattered at random throughout the series. For each day there is a certain probability that the temperature will be missing. For such series, proper adjustments can be made in the computations of the regression and autocorrelation coefficients. The random deletion of data yields coefficients whose variances exceed those of a complete time series by an amount as predicted by the reduction in sample size.

2. For certain stations, there are an excessive number of longer sequences of missing data. For the time series considered, the increase in the variances of the regression coefficients attributable to this nonrandom missing data is twice the increase attributable to random missing data. Alternatively, for fractions of missing data greater than 0.2, time series with nonrandom missing data will have regression coefficient variances equal to those the same series with 0.15 more missing data would have, if all the missing data were random.

MBL/WHOI

0 0301 0040517 1

3. The effect of nonrandom, longer sequences of missing data on autocorrelation coefficients is less pronounced than for regression coefficients. The increase in the variances of autocorrelation coefficients attributable to nonrandom missing data is 1.2 times the increase attributable to random missing data. Alternatively, for fractions of missing data greater than 0.2, time series with nonrandom missing data will have autocorrelation coefficient variances equal to those the same series with 0.05 more missing data would have, if all the missing data were random.

RECOMMENDATIONS

1. Examine the nature of missing data in time series of sea-surface temperatures as to the randomness of occurrence in time. Then apply the appropriate results of this report in estimating the variances of regression coefficients and autocorrelation coefficients.

2. Perform an investigation similar to the present one on the effect of missing data for the regression problem but with several independent variables, namely, time, depth, and geographical location. The dependent variable will be water temperature.

3. Examine the effect of missing data on the short range prediction of sea-surface temperatures.

ADMINISTRATIVE INFORMATION

Work was performed under SR 004 03 01, Task 0586 (NEL L40551, formerly L4-5) by a member of the Computer Center. The report covers work from October 1963 to August 1964 and was approved for publication 5 January 1965.

The author wishes to express appreciation to E. R. Anderson of the NEL Oceanometrics Group for advice on the oceanographic aspects of the problem.

CONTENTS

INTRODUCTION...	<i>page 7</i>
REGRESSION AND AUTOCORRELATION ANALYSES...	<i>12</i>
MISSING DATA...	<i>15</i>
MODEL FOR MISSING DATA...	<i>18</i>
MONTE CARLO APPROACH...	<i>19</i>
NONRANDOM MISSING DATA...	<i>26</i>
THE AUTOCORRELATION COEFFICIENT...	<i>29</i>
COMMENTS AND CONCLUSIONS...	<i>31</i>
RECOMMENDATIONS...	<i>32</i>

TABLES

1	Sea-surface temperature time series...	<i>page 11</i>
2	Correlation coefficients between sample β 's, 50 percent of data missing...	<i>24</i>
3	Number of longer sequences deleted...	<i>27</i>

ILLUSTRATIONS

- 1 Geographical location of oceanographic stations... *page 9*
- 2 Sea-surface temperatures as a function of time for
selected years of data... *10*
- 3 Autocorrelation coefficients for residual time series... *14*
- 4 Histograms of the frequency of missing temperature
sequences... *17*
- 5 Histograms of differences between regression coefficients
of sample time series and complete time series.
Scripps Pier... *21*
- 6 Histograms of differences between regression coefficients
of sample time series and complete time series.
Triple Island... *22*
- 7 Plot of regression coefficients β_1 versus β_2 for sample
time series. Scripps Pier, 0.5 data missing... *23*
- 8 Fractional increase in variance of regression coefficients
due to random missing data... *25*
- 9 Fractional increase in variance of regression coefficients
due to nonrandom missing data... *28*
- 10 Increase in variance of autocorrelation coefficients due to
random and nonrandom missing data... *30*

INTRODUCTION

The time-series analysis of sea-surface temperatures is of interest to oceanographers, meteorologists, and biologists. This study discusses methods used in an analysis of daily sea-surface temperatures. It is the first in a proposed series and is primarily concerned with the effect of missing data in certain regression and autocorrelation analyses. Only enough detail of these analyses will be included to ensure a degree of completeness to the present study.

Many time-series measurements have been made at various locations. In the eastern Pacific Ocean such measurements have been made by Canadian and American oceanographers at coastal, island, and ship locations for time periods up to 45 years. These data have been the subject of numerous papers including, among others, those of Pickard and McLeod¹ and Roden.^{2,3} This study differs

¹Pickard, G. L. and McLeod, D. C., "Seasonal Variation of Temperature and Salinity of Surface Waters of the British Columbia Coast," Journal of the Fisheries Research Board, Canada, v. 10, p. 125-145, 1953

²Roden, G. I., "Spectral Analysis of a Sea-Surface Temperature and Atmospheric Pressure Record off Southern California," Journal of Marine Research, v. 16, p. 90-95, 1958

³Roden, G. I., "On Nonseasonal Temperature and Salinity Variations Along the West Coast of the United States and Canada," California Cooperative Oceanic Fisheries Investigations, Reports, v. 8, p. 95-119, 1961

from those cited in that the original daily temperatures are used in the analysis without a preliminary smoothing by monthly averaging.

The purpose of time-series analysis is to isolate *trend*, *oscillation*, and *random elements*, which are defined as follows. Trend is a gradual increase or decrease in a system over a long period of time; an oscillation is a variation about the trend that occurs with more or less regularity over some time interval; and a random element is an unpredictable variation in the variable. If long term trend does not exist, then the primary need is the statistical fitting of some function to time series to represent the oscillatory element.

Several sets of daily sea-surface temperatures have been examined. Measurements were made at the two open ocean and four island or coastal locations shown in figure 1. To indicate how individual temperature measurements vary throughout the year, one year of measurements for each location is presented in figure 2. These years of temperatures are taken from records that vary in length from 7 to 40 years. Pertinent information about the stations yielding these records are included in table 1.

Figure 1. Geographical location of oceanographic stations.

Figure 2. Sea-surface temperatures as a function of time for selected years of data.

TABLE 1. SEA-SURFACE TEMPERATURE TIME SERIES

Location	Time Period	Number Days	Number Daily Observations	Percent Possible Observations
Weather Ship "PAPA" 50°N 145°W North Pacific	1/56 - 1/63 7 yr	2557	1690	66
Weather Ship "ECHO" 35°N 48°W North Atlantic	9/49 - 9/56 7 yr	2557	1533	60
St. James Island 52°N 131°W North Pacific	1/40 - 1/61 21 yr	7671	6180	81
Triple Island 54°N 131°W North Pacific	1/40 - 1/61 21 yr	7671	7244	95
Langara Island 54°N 133°W North Pacific	1/41 - 1/61 20 yr	7304	6402	88
Scripps Pier 33°N 117°W North Pacific	1/21 - 1/61 40 yr	14610	14352	98

REGRESSION AND AUTOCORRELATION ANALYSES

A visual observation of the data suggests statistically fitting some theoretical function which oscillates with a period of one year. Further justification is provided by the autocorrelation function

$$C_k = \text{COV}(T_t, T_{t+k}) / \text{VAR}(T_t), \text{ for lags } k = 0, 1, 2, \dots \quad (1)$$

In this application the variable T_t is the sea-surface temperature on day t , T_{t+k} is the temperature k days later, and COV and VAR are the covariance and variance of the variables as indicated. Computation of the autocorrelation function yields peaks whose magnitudes and spacings strongly indicate the existence of an annual oscillation in the time series.

The simplest model consisting of an oscillatory function with period one year is

$$T' = \beta_0 + \alpha \sin [2\pi (D - \theta) / 365] + \epsilon \quad (2A)$$

$$= \beta_0 + \beta_1 \sin (2\pi D / 365) + \beta_2 \cos (2\pi D / 365) + \epsilon \quad (2B)$$

where D is time measured in days from some arbitrary origin and T' is the fitted value of the surface temperature. Fitting the function of equation (2B) to the observed surface temperatures T using the method of least squares yields estimates of the regression coefficients β_0 , β_1 and β_2 and an estimate of the variance of ϵ . The amplitude α and phase θ can be obtained from β_1 and β_2 . The quantity ϵ is the random, or error, or residual term.

If the residuals $T - T'$ are examined visually or by computation of the autocorrelation function of the residual time series, a fairly strong semiannual oscillation is discovered for some of the stations. This suggests the model

$$T' = \beta_0 + \beta_1 \sin(2\pi D/365) + \beta_2 \cos(2\pi D/365) \quad (3)$$

$$+ \beta_3 \sin(4\pi D/365) + \beta_4 \cos(4\pi D/365) + \epsilon$$

The addition of semiannual oscillatory terms to the regression equation improves the fit obtained with the annual terms. Tests of significance of sums of squares attributable to annual and semiannual oscillations are performed using the appropriate F -ratios.

Computation of the autocorrelation functions of the residual time series after equation (3) has been fitted to the series of sea-surface temperatures yields the plots of figure 3. These residuals are themselves autocorrelated, although no additional oscillatory terms exist. The least squares method is valid if (1) the error between the true regression curve and the observed value is distributed independently of the independent variables with zero mean and constant variance; and (2) ideally, successive errors are distributed independently of one another. Actually, the problem of using the method of least squares when the error terms are autocorrelated has been solved if the ϵ 's follow certain autoregressive processes.⁴ The autocorrelated residuals should affect the distributions of the regression coefficients. As will be seen later, the effect on the variance of the regression coefficients is negligible.

⁴Anderson, R. L., "The Problem of Autocorrelation in Regression Analysis," American Statistical Association Journal, v. 49, p. 113-129, March 1954

Figure 3. Autocorrelation coefficients for residual time series.

If equation (3) is fitted to individual years of data, the analysis provides in β_0 an estimate of the yearly average of the surface temperature. The sequence of β_0 's can be examined for the existence of trend in the time series. Testing for trend using either the theory of runs or the autocorrelation coefficient with lag unity indicates that no long term trend exists in any of the time series under consideration. Details of the trend analysis will be presented in a subsequent report.

MISSING DATA

The six locations have data missing in amounts varying from 2 percent to 40 percent of the number of possible observations. Intuitively it would seem that, for the types of analyses attempted, a fairly large fraction of randomly distributed missing data can be tolerated. It is the purpose of this report to examine quantitatively the effect of various fractions of missing data.

Although the expression *missing data* has been used thus far in the discussion, it is worthwhile now to comment on this usage. Conceivably, in a statistical problem, missing data can result in nothing more drastic than a sample of smaller size than planned. This might well be the case in a regression analysis in which the residuals are independently distributed with equal variances, and the missing data are uniformly or randomly distributed throughout the ranges of the independent variables. On the other hand, missing data in an extreme case can invalidate an experiment.

Table 1 shows that the stations with the largest fractions of missing data are the weather ships, partly because of the exclusion of temperatures if the ships are off station. Data may also be missing at either weather ships or shore locations because of bad weather or equipment failure. As an indication of the nature of occurrence of the missing data for stations with fairly large fractions of missing data, consider figure 4. Shown are histograms of the frequency of missing temperature sequences for 7 years of PAPA data and 21 years of St. James Island data. Station PAPA was selected from the two open ocean locations since the bathythermograph observations were made by oceanographers and were considered to be more accurate than for station ECHO. St. James Island was chosen from among the island and coastal locations since it had the largest fraction of missing data of these stations.

Except for a few long periods of missing data for each station, as indicated in figure 4, the missing data days are distributed very much as though at random. That is, given the appropriate probability of there being data on a day, the distributions by length of data-present sequences and data-missing sequences are like those expected. More specifically, the computed histograms shown in figure 4 result from randomly generated time series with two controlling conditional probabilities. The first conditional probability used for figure 4A is 0.76, which is the probability that a temperature will be observed, given that a temperature was observed the previous day. The second conditional probability used is 0.51, which is the probability that a temperature will be observed, given that a temperature was not observed the previous day. The corresponding probabilities for figure 4B are 0.89 and 0.59. These conditional probabilities agree quite well with the physical situation that missing data sequences occur infrequently, but once they occur they persist longer than can be explained by a single probability.

Figure 4. Histograms of the frequency of missing temperature sequences.

MODEL FOR MISSING DATA

It is proposed that the effect of missing data be evaluated in the following manner. There exist series of sea surface temperatures for which there are no missing data (Scripps Pier), or almost none (Triple Island), over periods of several years. Complete series of length up to 12 years can be selected from each of these sources. The few missing temperatures for Triple Island are filled in by adding to interpolated values random normal deviates having the appropriate variance. The complete series remains unchanged thereafter. It is thought necessary to consider two stations, whose time series of sea-surface temperatures have slightly different characteristics with respect to residual variability and significance of semiannual oscillatory terms, in order to avoid decisions which might be too dependent on the characteristics of a single station.

Regression and autocorrelation analyses are performed on the complete series. Estimates of the variances of the regression coefficients β are available from the matrix inverse to that of the coefficients in the normal equations of the least squares analysis. The estimates of the variances used assume independent, equal variance residuals. These variances are attributable to the residual variability of observations about the true regression curve.

The 40 years of Scripps Pier residuals with very few missing observations provide an estimate of the variance of the near-zero autocorrelation coefficients. The autocorrelation function for Scripps Pier was computed out to a lag of 1800 days, an arbitrary figure slightly over 10 percent of the total sample length. The standard deviation of the autocorrelation coefficients with lags from 400 days (end of the initial decay of the function) to 1800 days is $\sigma_c = 0.293$. This estimate of σ_c is considered to be the best available measure of the random variability of the near-zero autocorrelation coefficients of sea-surface temperature anomalies. It is based on a large sample of the autocorrelation coefficient, and the maximum lag involved is still only a small fraction of the total time series length.

Missing data days are randomly introduced into a complete time series using computer-generated, uniformly distributed random numbers. Any desired fraction of missing data can be introduced by associating with each daily temperature one of the random numbers with range 0 to 1. If the random number has a value greater than the desired fraction, the temperature is retained; if not, the temperature is deleted. Although two probabilities are used to generate each of the computed histograms of figure 4, it is more convenient in the analyses below to use single probabilities yielding the same fractions of missing data. The resulting computed histograms decrease more rapidly as a function of length of sequence than do those of figure 4, but the analysis used is fairly insensitive to the shape of the histograms. Since the gross characteristics of the time series are similar for all stations, any deletion of temperatures from complete Scripps Pier and Triple Island time series yields sample time series which are like those with naturally missing larger fractions of data, and which have whatever weaknesses are implied by the missing data. In the remainder of this paper, the *namesample time series* refers to a *complete time series* with data deleted by the above described process.

MONTE CARLO APPROACH

For a sample time series, the harmonic and autocorrelation analyses can be performed just as for a complete series, the proper adjustments being made in the computations. The regression and autocorrelation coefficients obtained from a sample time series are different from those obtained from the corresponding complete series. If many sample time series with the same fraction of missing data are independently generated from the same complete time series, and if regression and autocorrelation analyses are performed for each sample time series, then the variabilities

in the resulting coefficients will measure the effect of missing data. The generation of many such time series to give estimates and confidence limits for parameters is an example of the technique which has been given the name Monte Carlo.

The major interest in the β 's as statistical variables is the variability from sample to sample of their deviations from some true, but unknown, values. For an integral number of years of complete time series, the four estimates of the variances of β_1 , β_2 , β_3 , and β_4 , as obtained from the inverse matrix, are equal. Figures 5A, 5B, 6A, and 6B are histograms of the differences between the β 's of 120 independently generated sample time series and the corresponding β 's of the complete time series for 7 years of Scripps Pier and Triple Island data. The β 's are uncorrelated and have equal variances. Because of the effective increase in sample size, the differences have been grouped for the four β 's. For figures 5A and 6A the sample time series average 50 percent missing data; for figures 5B and 6B they average 20 percent missing data. The histograms are presented to demonstrate that the differences are symmetrically distributed about zero, and to show the dispersion.

Figure 7 is a plot of β_2 vs β_1 for a sample time series. It is included to demonstrate that the β 's are uncorrelated. Table 2 presents the correlation coefficients R for all combinations of β 's for the 7-year sample time series with 50 percent of the data missing. The 5 percent critical value of R is 0.179. One of the twelve R 's barely exceeds this value. This not unlikely event has prior probability 0.34.

Figure 5. Histograms of differences between regression coefficients of sample time series and complete time series. Scripps Pier.

Figure 6. Histograms of differences between regression coefficients of sample time series and complete time series. Triple Island.

Figure 7. Plot of regression coefficients β_1 versus β_2 for sample time series. Scripps Pier, 0.5 data missing.

TABLE 2. CORRELATION COEFFICIENTS BETWEEN
SAMPLE β 'S, 50 PERCENT OF DATA MISSING

Variables	Correlation Coefficients	
	Scripps Pier	Triple Island
β_1, β_2	0.139	0.187
β_1, β_3	-0.151	0.023
β_1, β_4	-0.117	-0.043
β_2, β_3	0.111	0.061
β_2, β_4	-0.148	-0.075
β_3, β_4	-0.155	0.026

The Monte Carlo technique has been applied to data for the combinations of two stations, Scripps Pier and Triple Island; for three lengths of series, 4, 7, and 12 years; and for fractions f of data missing in the range 0.05 to 0.70. With respect to regression coefficients, figures 8A, 8B, and 8C display the results of these analyses in a normalized form. The quantity plotted is the ratio Q of the variances of the β 's attributable to missing data to the variances of the β 's attributable to residual variability. This ratio is the fractional increase in the variance of the β 's attributable to missing data. Each point is based on 120 sample time series.

Figure 8. Fractional increase in variance of regression coefficients due to random missing data.

The ratio attributable to reduced sample size is shown by the continuous curve. The variances of β 's based on samples from the same population are inversely proportional to sample size. If N is the sample size for the complete time series, $N(1 - f)$ is the size of the sample time series. For the β 's

$$\sigma_s^2 / \sigma_c^2 = 1 / (1 - f)$$

where the subscripts s and c refer to sample and complete time series, respectively. The increase in variance attributable to reduced sample size is

$$Q = 1 / (1 - f) - 1 = f / (1 - f)$$

The variances of the β 's for the complete time series are computed as though the residuals are independent. The variances for the sample time series reflect the influence of the autocorrelated residuals. The empirical ratios of figure 8 lie almost on the theoretical curve, which assumes independent residuals. Thus, it is concluded that the combination of autocorrelated residuals and random deletion of data yields regression coefficients whose variances are as expected simply on the basis of sample size.

NONRANDOM MISSING DATA

As indicated in figure 4, there is an excessive number of longer sequences of missing data days. These sequences occur in the poor weather months October to March, inclusive. In addition there are several sequences of 5 to 10 days each, which are in excess of the number of such sequences expected by chance. It has been demonstrated above that randomly distributed missing data affect the variance of the regression coefficients just as though the sample size were smaller. It is necessary to determine if the longer sequences lead to the same result.

To approximate the time series yielding figure 4, sample time series have been generated in which longer sequences of data have been deleted in a random manner during the poor weather months. Then, individual temperatures are deleted at random from the remaining days until certain arbitrary fractions of missing data are obtained. Table 3 contains the number of longer sequences deleted for three series lengths and for three fractions of missing data. Analysis for 4-year series length was not attempted for the smallest missing fraction. The Monte Carlo technique is applied using 120 independently generated sample time series for each station and each combination of series length and fraction deleted.

TABLE 3. NUMBER OF LONGER SEQUENCES DELETED

Total Fraction Missing	Period Length (days)	Series Length		
		4 Years	7 Years	12 Years
0.16	28		1	2
	6		4	5
0.34	28	1	2	3
	6	5	7	14
0.51	28	2	3	5
	6	5	11	19

The normalized results are displayed in figure 9. The same theoretical curve has been plotted as in figure 8. The arbitrary dashed curve has twice the ordinate of the solid curve. Because of the much longer sequences deleted, and perhaps because of compromises necessary in constructing table 3, the scatter of points in figure 9 is greater than in figure 8.

The dashed curve has been fitted conservatively. It indicates that the fractional increase in the variance of the

Figure 9. Fractional increase in variance of regression coefficients due to nonrandom missing data.

β 's attributable to nonrandom missing data is twice the increase attributable to random missing data. This suggests caution in estimating the variances of β 's, or of residuals, for time series when the missing data occurs in sequences longer than those occurring by chance.

The dashed curve can be interpreted another way. For fractions of missing data greater than 0.2, the dashed curve lies about 0.15 unit to the left of the continuous curve. When applicable, this quantity 0.15 should be added to the actual fraction of missing data. Then conclusions about nonrandom missing data can be made as for random missing data, but with the larger fraction of missing data used.

THE AUTOCORRELATION COEFFICIENT

The effect of missing data on autocorrelation coefficients will now be considered. The results are perhaps not as straightforward to evaluate as for regression coefficients, but are more encouraging as far as tolerating nonrandom missing data. Figure 10 presents the results of Monte Carlo analyses of autocorrelation coefficients similar to those for regression coefficients. The autocorrelation coefficients are for the time series of residuals remaining after the regression analyses have been performed. The same combinations of stations, series length, and fractions deleted are used. The variances of autocorrelation coefficients are averaged for lags from 10 to 100 in steps of 10. Assuming the variances are inversely proportional to series length, the average variances are normalized to an arbitrary series length of one year. In figure 10, results for random missing data are plotted as circles; results for nonrandom missing data are plotted as triangles.

The variance of near-zero autocorrelation coefficients based on 40 years of Scripps Pier data is 0.000859. Normalized to the series length of one year, the variance is 0.0344. This quantity is plotted as the dashed line at the top of figure 10.

Somewhat arbitrary curves have been fitted to the two sets of points. The effect of missing data on the variance of autocorrelation coefficients results in

Figure 10. Increase in variance of auto-correlation coefficients due to random and nonrandom missing data.

curves similar to those for regression coefficients. The major difference is that the magnitude of the effect of introducing nonrandom missing data is much less in the case of autocorrelation coefficients. The ratio of ordinates averages about 1.2 instead of the 2.0 for the regression coefficient case. The dashed curve is about 0.05 unit to the left of the continuous curve rather than 0.15 unit. If the analyses of regression and autocorrelation coefficients are of equal importance, then the limitations on nonrandom missing data are determined by the regression coefficient results above.

A comparison of the variance determined from the 40 years of Scripps Pier, near-zero autocorrelation coefficients with the variance of the Monte Carlo analysis indicates that 70 percent of the data may be randomly missing before the two variances are equal.

COMMENTS AND CONCLUSIONS

In the analysis above, certain compromises are made with computer techniques and computing times required:

- (1) The distribution of missing day sequences based on a simple use of random numbers will never agree exactly with the observed distribution of missing day sequences for a given station. Nevertheless, the techniques used provide good initial estimates of the effect of missing data.
- (2) The use of 120 Monte Carlo runs per case is a compromise between computer time required and the apparent rate of convergence to a limit of the parameters estimated.

It is concluded that random missing data in a time series result in regression coefficients whose variances increase over those of a complete time series by an amount as predicted by the reduction in sample size. However, the presence of longer sequences of nonrandom missing data may have a pronounced effect in estimating regression co-

efficients. Specifically, if variances of regression coefficients are estimated in the usual manner, on the average these estimates must be adjusted upwards. Roughly, the increase in variance due to missing data must be doubled. Alternatively, for fractions of missing data greater than 0.2, time series with nonrandom missing data will have regression coefficient variances equal to those the same series with 0.15 more missing data would have, if all the missing data were random.

The effect of nonrandom missing data on autocorrelation coefficients is less pronounced. The increase in their estimated variance need be only 20 percent. Alternatively, for fractions of missing data greater than 0.2, time series with nonrandom missing data will have autocorrelation coefficient variances equal to those the same series with only 0.05 more missing data would have, if all the missing data were random.

RECOMMENDATIONS

Almost all time series of sea-surface temperatures contain missing data. The nature of this missing data as to randomness of occurrence in time should be examined before regression and autocorrelation analyses are performed. The appropriate results of this report should be applied in estimating the variances of regression and autocorrelation coefficients.

A similar investigation of the effect of missing data should be performed for the regression problem with several independent variables, namely time, depth and geographical location. The dependent variable will be water temperature.

The results of this report apply to the long range estimation of sea-surface temperatures. An examination should be made of the effect of missing data on the short range (a few weeks or months) prediction of sea-surface temperatures.

<p>Navy Electronics Lab., San Diego, Calif. Report 1256</p> <p>SEA-SURFACE TEMPERATURE ESTIMATION, by C. J. Van Vliet, 32 p. 5 Jan 65.</p> <p>UNCLASSIFIED</p> <p>Many time series of sea-surface temperatures feature random missing data or long periods of missing data. Methods are presented that enable one to correct for the effects of the missing data in computations of regression and autocorrelation coefficients.</p> <p>1. Oceanographical data - Statistical analysis 2. Statistical analysis - Applications I. Van Vliet, C. J.</p> <p>SR 004 03 01, Task 0586 (NEL L40551, formerly L4-5)</p> <p>This card is UNCLASSIFIED</p>	<p>Navy Electronics Lab., San Diego, Calif. Report 1256</p> <p>SEA-SURFACE TEMPERATURE ESTIMATION, by C. J. Van Vliet, 32 p. 5 Jan 65.</p> <p>UNCLASSIFIED</p> <p>Many time series of sea-surface temperatures feature random missing data or long periods of missing data. Methods are presented that enable one to correct for the effects of the missing data in computations of regression and autocorrelation coefficients.</p> <p>1. Oceanographical data - Statistical analysis 2. Statistical analysis - Applications I. Van Vliet, C. J.</p> <p>SR 004 03 01, Task 0586 (NEL L40551, formerly L4-5)</p> <p>This card is UNCLASSIFIED</p>
<p>Navy Electronics Lab., San Diego, Calif. Report 1256</p> <p>SEA-SURFACE TEMPERATURE ESTIMATION, by C. J. Van Vliet, 32 p. 5 Jan 65.</p> <p>UNCLASSIFIED</p> <p>Many time series of sea-surface temperatures feature random missing data or long periods of missing data. Methods are presented that enable one to correct for the effects of the missing data in computations of regression and autocorrelation coefficients.</p> <p>1. Oceanographical data - Statistical analysis 2. Statistical analysis - Applications I. Van Vliet, C. J.</p> <p>SR 004 03 01, Task 0586 (NEL L40551, formerly L4-5)</p> <p>This card is UNCLASSIFIED</p>	<p>Navy Electronics Lab., San Diego, Calif. Report 1256</p> <p>SEA-SURFACE TEMPERATURE ESTIMATION, by C. J. Van Vliet, 32 p. 5 Jan 65.</p> <p>UNCLASSIFIED</p> <p>Many time series of sea-surface temperatures feature random missing data or long periods of missing data. Methods are presented that enable one to correct for the effects of the missing data in computations of regression and autocorrelation coefficients.</p> <p>1. Oceanographical data - Statistical analysis 2. Statistical analysis - Applications I. Van Vliet, C. J.</p> <p>SR 004 03 01, Task 0586 (NEL L40551, formerly L4-5)</p> <p>This card is UNCLASSIFIED</p>

INITIAL DISTRIBUTION LIST

CHIEF, BUREAU OF SHIPS
 CODE 210L **CODE 345B**
 CODE 240C (2)
 CODE 320 **CODE 334**
 CODE 360 (3)
 CODE 370

CHIEF, BUREAU OF NAVAL WEAPONS
 DLI-3
 DLI-31
 FASS
 RU-222
 RUOC-2
 RUOC-11

CHIEF, BUREAU OF YARDS AND DOCKS
 CHIEF OF NAVAL PERSONNEL
 PERS 118

CHIEF OF NAVAL OPERATIONS
 OP-07T **OP-7160**
 OP-71
 OP-76C
 OP-03EG
 OP-09B5

CHIEF OF NAVAL RESEARCH
 CODE 416
 CODE 466
 CODE 468

COMMANDER IN CHIEF US PACIFIC FLEET
 COMMANDER IN CHIEF US ATLANTIC FLEET
 COMMANDER OPERATIONAL TEST AND
 EVALUATION FORCE
 DEPUTY COMMANDER OPERATIONAL TEST -
 EVALUATION FORCE, PACIFIC
 COMMANDER CRUISER-DESTROYER FORCE,
 US ATLANTIC FLEET
 US PACIFIC FLEET
 COMMANDER TRAINING COMMAND
 US PACIFIC FLEET
 COMMANDER SUBMARINE DEVELOPMENT
 GROUP TWO
 FLEET AIR WINGS, ATLANTIC FLEET
 SCIENTIFIC ADVISORY TEAM
 US NAVAL AIR DEVELOPMENT CENTER
 NAOC LIBRARY
 US NAVAL MISSILE CENTER
 TECH. LIBRARY, CODE NO 3022
 PACIFIC MISSILE RANGE /CODE 3250/
 US NAVAL ORDNANCE LABORATORY
 LIBRARY
 US NAVAL ORDNANCE TEST STATION
 PASADENA ANNEK LIBRARY
 CHINA LAKE
 US NAVAL WEAPONS LABORATORY
 KXL
 PUGET SOUND NAVAL SHIPYARD
 USN RADIOLOGICAL DEFENSE LABORATORY
 DAVID TAYLOR MODEL BASIN
 APPLIED MATHEMATICS LABORATORY
 /LIBRARY/
 US NAVY MINE DEFENSE LABORATORY
 US NAVAL TRAINING DEVICE CENTER
 CODE 365H, ASW DIVISION
 USN UNDERWATER SOUND LABORATORY
 LIBRARY (3)
 ATLANTIC FLEET ASW TACTICAL SCHOOL
 USN MARINE ENGINEERING LABORATORY
 US NAVAL CIVIL ENGINEERING LAB.
 L54
 US NAVAL RESEARCH LABORATORY
 CODE 202T
 US NAVAL ORDNANCE LABORATORY
 CORONA
 USN UNDERWATER SOUND REFERENCE LAB.
 BEACH JUMPER UNIT TWO
 US FLEET ASW SCHOOL
 US FLEET SONAR SCHOOL
 USN UNDERWATER ORDNANCE STATION
 OFFICE OF NAVAL RESEARCH
 PASADENA
 USN WEATHER RESEARCH FACILITY
 US NAVAL OCEANOGRAPHIC OFFICE (2)
 US NAVAL POSTGRADUATE SCHOOL
 LIBRARY (2)
 DEPT. OF ENVIRONMENTAL SCIENCES
 OFFICE OF NAVAL RESEARCH
 LONDON
 BOSTON
 CHICAGO
 SAN FRANCISCO

FLEET NUMERICAL WEATHER FACILITY
 US NAVAL ACADEMY
 ASSISTANT SECRETARY OF THE NAVY R-O
 ONR SCIENTIFIC LIAISON OFFICER
 WOODS HOLE OCEANOGRAPHIC INSTITUTION
 INSTITUTE OF NAVAL STUDIES
 LIBRARY
 AIR DEVELOPMENT SQUADRON ONE /VX-1/
 DEFENSE DOCUMENTATION CENTER (20)
 DOD RESEARCH AND ENGINEERING
 TECHNICAL LIBRARY
 NATIONAL OCEANOGRAPHIC DATA CENTER (2)
 NASA
 LANGLEY RESEARCH CENTER
 COMMITTEE ON UNDERSEA WARFARE
 US COAST GUARD
 OCEANOGRAPHY - METEOROLOGY BRANCH
 ARCTIC RESEARCH LABORATORY
 WOODS HOLE OCEANOGRAPHIC INSTITUTION
 US COAST AND GEODETIC SURVEY
 MARINE DATA DIVISION /ATTN-22/
 US WEATHER BUREAU
 US GEOLOGICAL SURVEY LIBRARY
 DENVER SECTION
 US BUREAU OF COMMERCIAL FISHERIES
 LA JOLLA OR. AHLSTROM
 WASHINGTON 25, D. C.
 POINT LOMA STATION
 WOODS HOLE, MASSACHUSETTS
 HONOLULU-JOHN C. MARR
 LA JOLLA, CALIFORNIA
 HONOLULU, HAWAII
 STANFORD, CALIFORNIA
 POINT LOMA STA-J. H. JOHNSON
 ABERDEEN PROVING GROUND, MARYLAND
 RESTONE SCIENTIFIC INFORMATION
 CENTER
 BEACH EROSION BOARD
 CORPS OF ENGINEERS, US ARMY
 DEPUTY CHIEF OF STAFF, US AIR FORCE
 AFST-SC
 STRATEGIC AIR COMMAND
 HQ AIR WEATHER SERVICE
 UNIVERSITY OF MIAMI
 THE MARINE LAB. LIBRARY (3)
 COLUMBIA UNIVERSITY
 HUDSON LABORATORIES
 LAMONT GEOLOGICAL OBSERVATORY
 DARTMOUTH COLLEGE
 THAYER SCHOOL OF ENGINEERING
 RADIOPHYSICS LABORATORY
 RUTGERS UNIVERSITY
 CORNELL UNIVERSITY
 OREGON STATE UNIVERSITY
 DEPARTMENT OF OCEANOGRAPHY
 UNIVERSITY OF SOUTHERN CALIFORNIA
 ALLAN HANCOCK FOUNDATION
 UNIVERSITY OF WASHINGTON
 DEPARTMENT OF OCEANOGRAPHY
 FISHERIES-OCEANOGRAPHY LIBRARY
 NEW YORK UNIVERSITY
 DEPT OF METEOROLOGY - OCEANOGRAPHY
 UNIVERSITY OF MICHIGAN
 DR. JOHN C. AYERS
 UNIVERSITY OF ALASKA
 GEOPHYSICAL INSTITUTE
 UNIVERSITY OF RHODE ISLAND
 NARRAGANSETT MARINE LABORATORY
 YALE UNIVERSITY
 BINGHAM OCEANOGRAPHIC LABORATORY
 FLORIDA STATE UNIVERSITY
 OCEANOGRAPHIC INSTITUTE
 UNIVERSITY OF HAWAII
 HAWAII INSTITUTE OF GEOPHYSICS
 ELECTRICAL ENGINEERING DEPT
 A-M COLLEGE OF TEXAS
 DEPARTMENT OF OCEANOGRAPHY
 THE UNIVERSITY OF TEXAS
 DEFENSE RESEARCH LABORATORY
 HARVARD UNIVERSITY
 SCRIPPS INSTITUTION OF OCEANOGRAPHY (4)
 MARINE PHYSICAL LAB
 UNIVERSITY OF CALIFORNIA
 ENGINEERING DEPARTMENT
 UNIVERSITY OF CALIFORNIA, SAN DIEGO
 SIO
 THE JOHNS HOPKINS UNIVERSITY
 APPLIED PHYSICS LABORATORY
 INSTITUTE FOR DEFENSE ANALYSIS