Monte Carlo simulation of air temperature, pressure and relative humidity joint non-stationary time-series

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A stochastic model of air temperature, relative humidity and atmospheric pressure joint time-series is presented. The model is based on long-term observations at meteorological stations, where weather elements were measured every 3 hours. Month-long time-series are considered as a periodically correlated random process, the period of which is equal to 1 day. To describe the correlation structure of time-series, sample correlation matrices are used. Instead of sample one-dimensional distributions mixtures of Gaussian, beta and gamma-distributions are used. Parameters of the mixtures are time-dependent periodic functions whose values ​​are determined from real data. On the basis of simulated trajectories, some statistical properties of rare meteorological events were studied.

This work was supported by the Russian Foundation for Basis Research (grant No 18-01-00149-a), Russian Foundation for Basis Research and Government of Novosibirsk region (grants No 18-41-540003-r\_a, 18-41-543006-r\_mol\_a), the President of the Russian Federation (grant No MK-659.2017.1).

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