

Primary Data Description: On equilibrium fluctuations, von Storch, 2022

The data are produced by the following MATLAB scripts given below in blue. Most of them use the functions [lorz_n.m](#), [lorz_f_n_shift.m](#) to get Lorenz solutions x and its differential forcing f . [lorz_f_n_shift](#) writes out not only x (as it is done in [lorz_n](#)) also the differential forcing f .

	Scripts	Functions & data needed
Figure 2	<p>plot_ts_xf calculates and plots two different Lorenz equilibrium solutions</p> <p>Equilibrium solutions are obtained by</p> <ul style="list-style-type: none"> - starting from a state (x_1, y_1, z_1), which is an equilibrium state that is obtained by integrating the Lorenz model over a long time period (stored in var.mat) and then slightly perturbed by adding a normal random variable - integrate this slightly-perturbed state for another nts time steps to produce a spin-up integration - integrate the Lorenz model from the end of the spin-up integration to produce an equilibrium solution 	<p>lorz_n lorz_f_n_shift var.mat contains the initial conditions produced by get_var</p>
Figure 3	<p>get_var calculates variance a) by time averaging a single equilibrium solution, and b) by averaging over an ensemble of equilibrium solutions. The time averaged variance is a function of the length of the solution. The ensemble averaged variance is a function of ensemble size.</p> <p>Equilibrium solutions are obtained as described above.</p> <p>plot_var plots the result</p>	<p>lorz_n produces a solution of the Lorenz model using the Runge Kutta method and a time step $dt=0.01$. The solution starts from (x_1, y_1, z_1) and has the length n</p>
Figure 4	<p>get_c calculates auto-correlation functions of x from a single equilibrium solution of three different lengths</p> <p>plot_c plots the time-averaged auto-correlation functions</p>	<p>lorz_n var.mat</p>
Figure 5	<p>get_gamma calculates auto-correlation functions of x from an ensemble of three different ensemble sizes</p> <p>plot_gamma plots the ensemble-averaged auto-correlation functions</p>	<p>lorz_n var.mat</p>
Figure 6	<p>get_gamma_f calculates auto-covariance functions of f from an ensemble of size $n=1e+6$</p> <p>get_gamma_xf calculates cross-covariance functions between x and f from an ensemble of size $n=1e+6$</p> <p>plot_gamma_xf plots the results</p>	<p>lorz_f_n_shift var.mat</p>

	Scripts	Functions & data needed
Figure 7	<p>get_spxf_shift calculates ensemble averaged spectra, including both the power spectra of x and those of f, and the co-spectra and the coherence and phase spectra between x and f, using one ensemble of size 1000 consisting equilibrium solutions of length $1e+7+1$</p> <p>get_white_lf_var a) identifies the frequency at which the spectrum deviates 5% from its low-frequency plateau and stores the result in omega.mat (needed in plot_spxf), b) calculates the variance associated with the low-frequency plateau</p> <p>plot_spxf plots power spectra of x and f and the coherence and phase spectra between x and f</p>	<p>lorz_n lorz_f_n_shift var.mat omega.mat</p>
Figure 8	<p>plot_spf_linear plots the spectra of f and the amplitude of the cross-spectrum between x and f (output of get_spxf_shift) in linear scale (rather than log scale)</p>	
Figure9	<p>get_signal calculates the spectra of two impulse-like signals. The non-zero values at the central piece of a signal is obtained from an AR1-process</p> <p>plot_signal plots the resulting spectra</p>	<p>ar1</p>
Figure B1	<p>get_sp_m calculate spectra derived from three ensembles of size 1, 10 100. The ensembles contain equilibrium solutions of size $1e+7+1$.</p> <p>The spectra derived from an ensemble of size 1000 is calculated by get_spxf_shift.</p> <p>plot_sp_m plots spectra of the first component obtained from four ensembles of sizes 1, 10, 100, and 1000.</p>	<p>lorz_n var.mat</p>
Figure B2	<p>get_sp_n calculates spectra averaged over 4 ensembles of size=1000, each consisting equilibrium solutions of length $2N=1e+3, 1e+4, 1e+5, 1e+6$.</p> <p>plot_sp_n plots the result</p>	<p>lorz_n var.mat</p>
Figure C1	<p>get_sp_n_plus1 calculates the difference between two sample spectra, $S_{k,N+1}-S_{k,N}$. The two sample spectra are derived from two non-overlapping pieces of the same equilibrium solution, with length $2(N+1)+1$ and $2N+1$</p> <p>plot_sp_n_plus1 plots the result</p>	<p>lorz_n var.mat</p>
Figure C2	<p>get_fc_1 calculates the the Fourier coefficient at the same frequency from 100 records of length T from a single equilibrium solution</p> <p>plot_fc plots the Fourier coefficients</p>	<p>lorz_n var.mat</p>