

Appendices

Appendix A: L63 Results

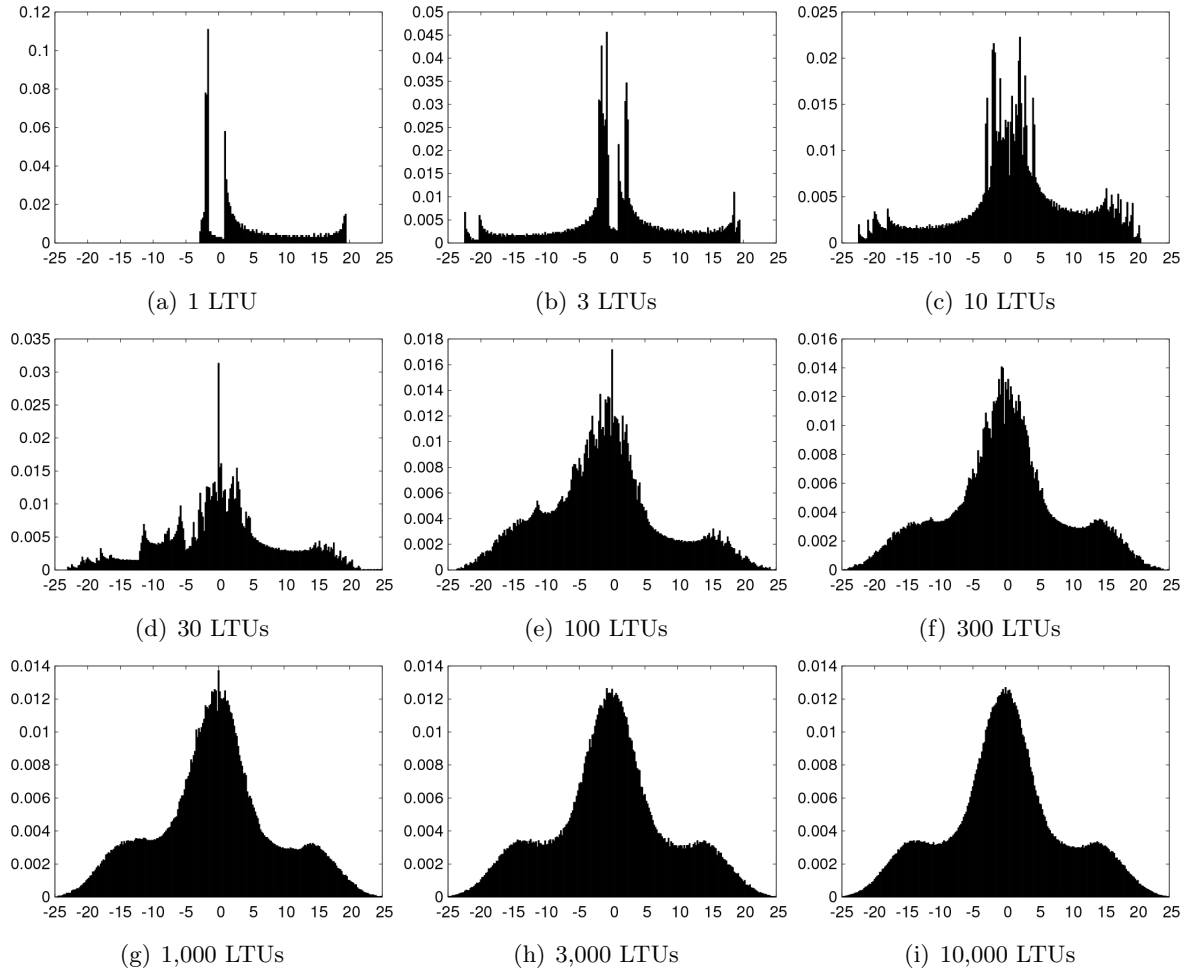


Figure A-1: Normalised frequency distributions of the Y variable from a single trajectory of the L63 model with ICs $(X, Y, Z) = (1.0, 1.0, 25.0)$, over increasing time periods. In each plot, the x-axis corresponds to the Y variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.2.

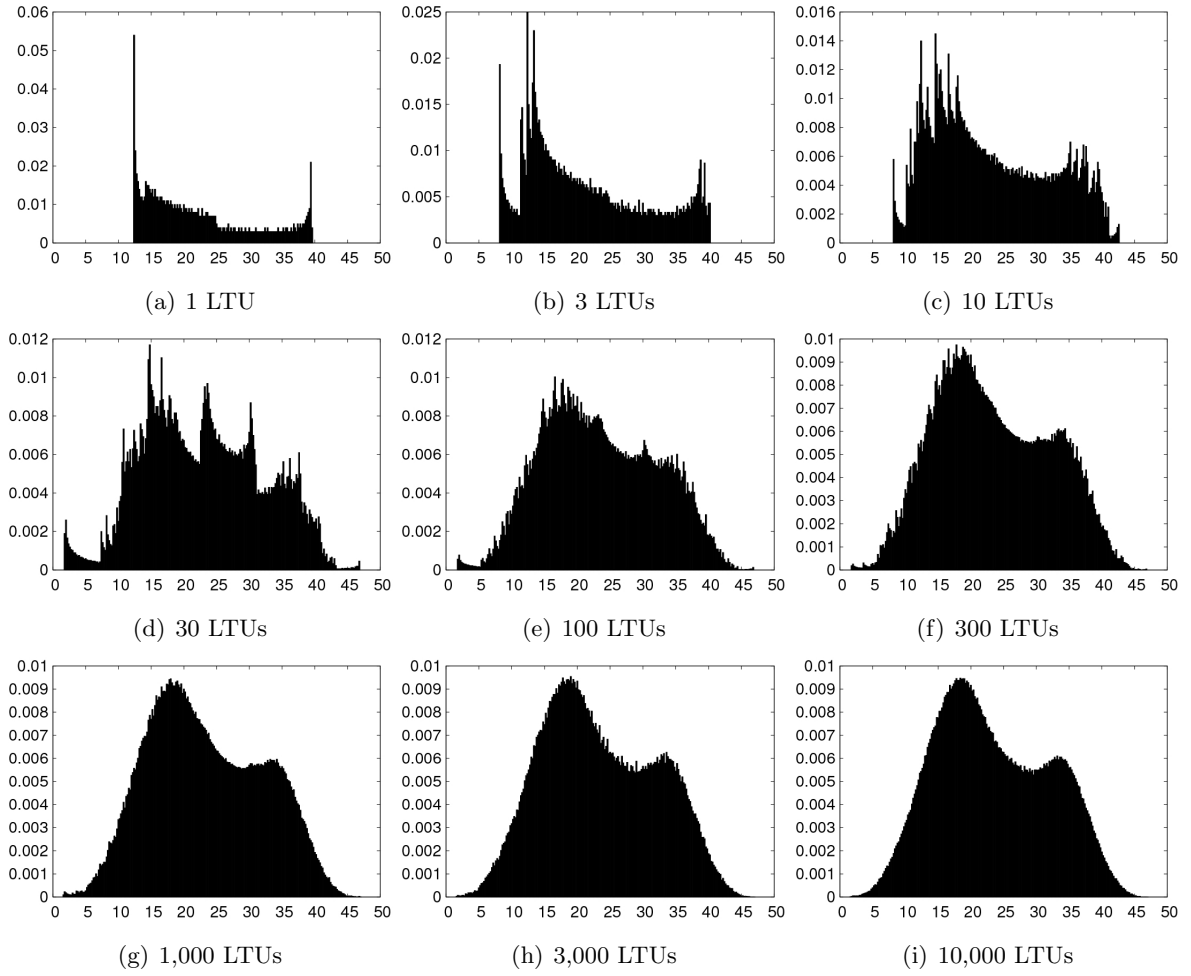


Figure A-2: Normalised frequency distributions of the Z variable from a single trajectory of the L63 model with ICs $(X, Y, Z) = (1.0, 1.0, 25.0)$, over increasing time periods. In each plot, the x-axis corresponds to the Z variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.2.

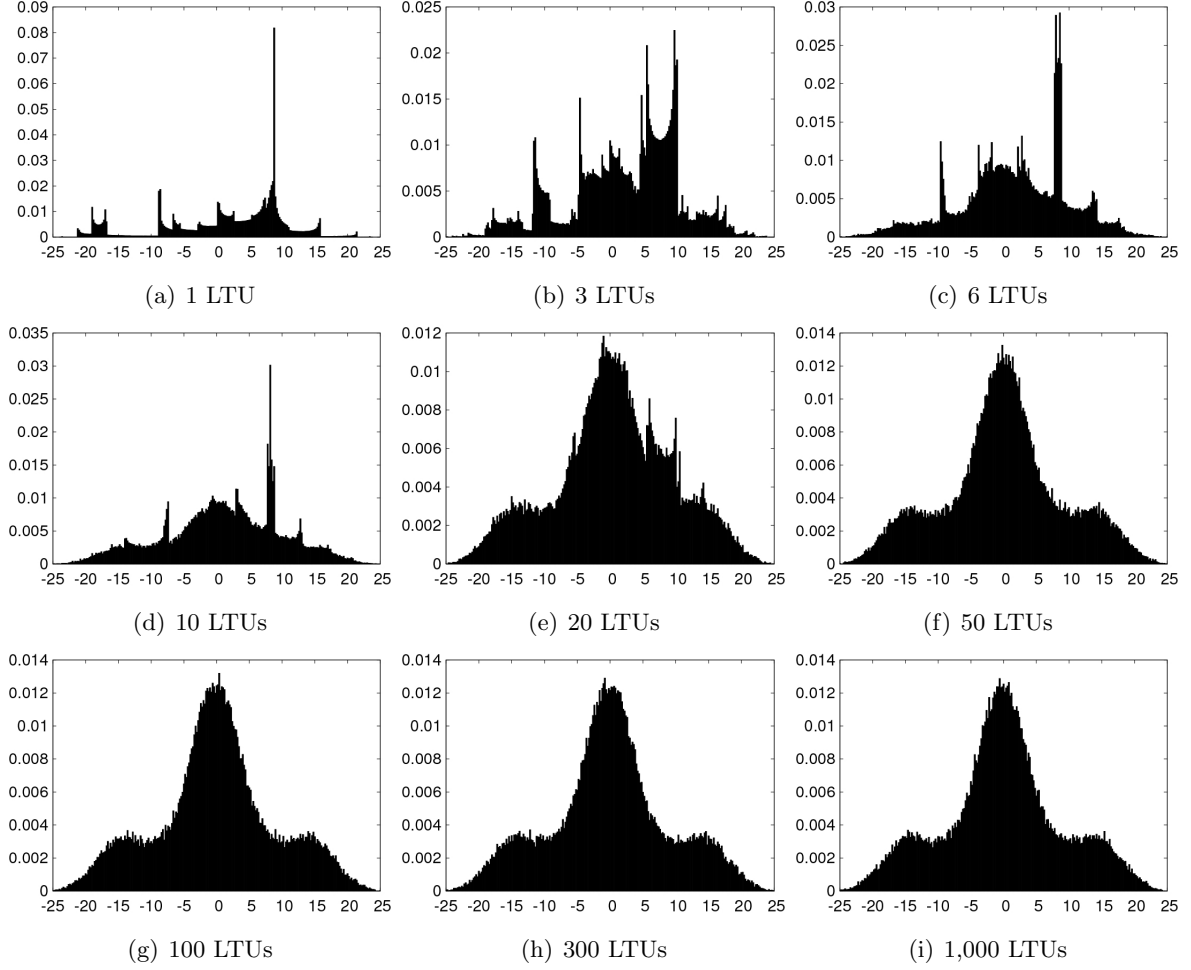


Figure A-3: Normalised frequency distributions of the Y variable for the L63 model, from a 100,000 member IC ensemble with ICs spread evenly along a transect from $(X_l, Y_l, Z_l) = (-20, -25, 1)$ to $(X_h, Y_h, Z_h) = (20, 25, 40.0)$. The distributions show the states of each ensemble member at the given time instant in the simulation period. In each plot, the x-axis corresponds to the Y variable and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.2.

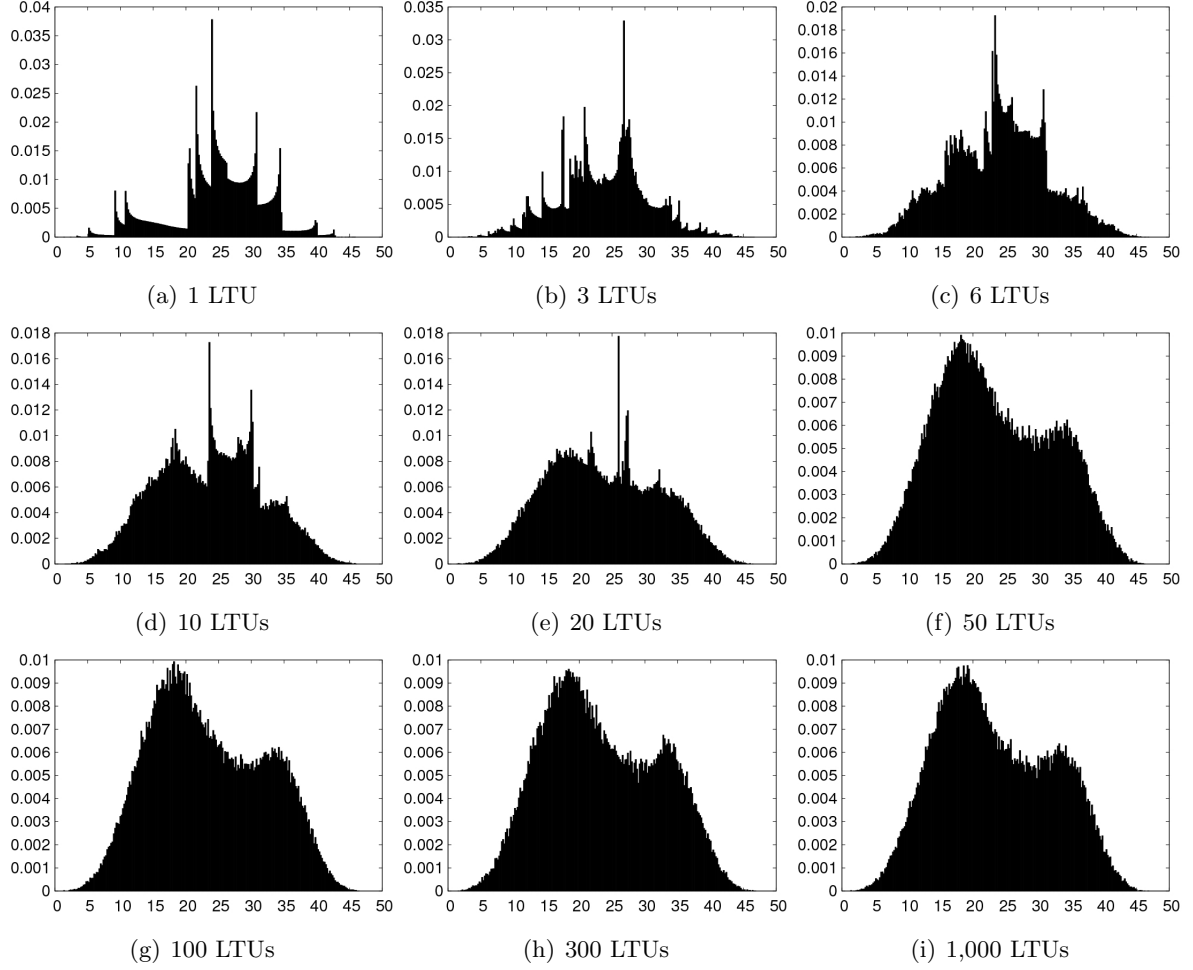


Figure A-4: Normalised frequency distributions of the Z variable for the L63 model, from a 100,000 member IC ensemble with ICs spread evenly along a transect from $(X_l, Y_l, Z_l) = (-20, -25, 1)$ to $(X_h, Y_h, Z_h) = (20, 25, 40.0)$. The distributions show the states of each ensemble member at the given time instant in the simulation period. In each plot, the x-axis corresponds to the Z variable and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.2.

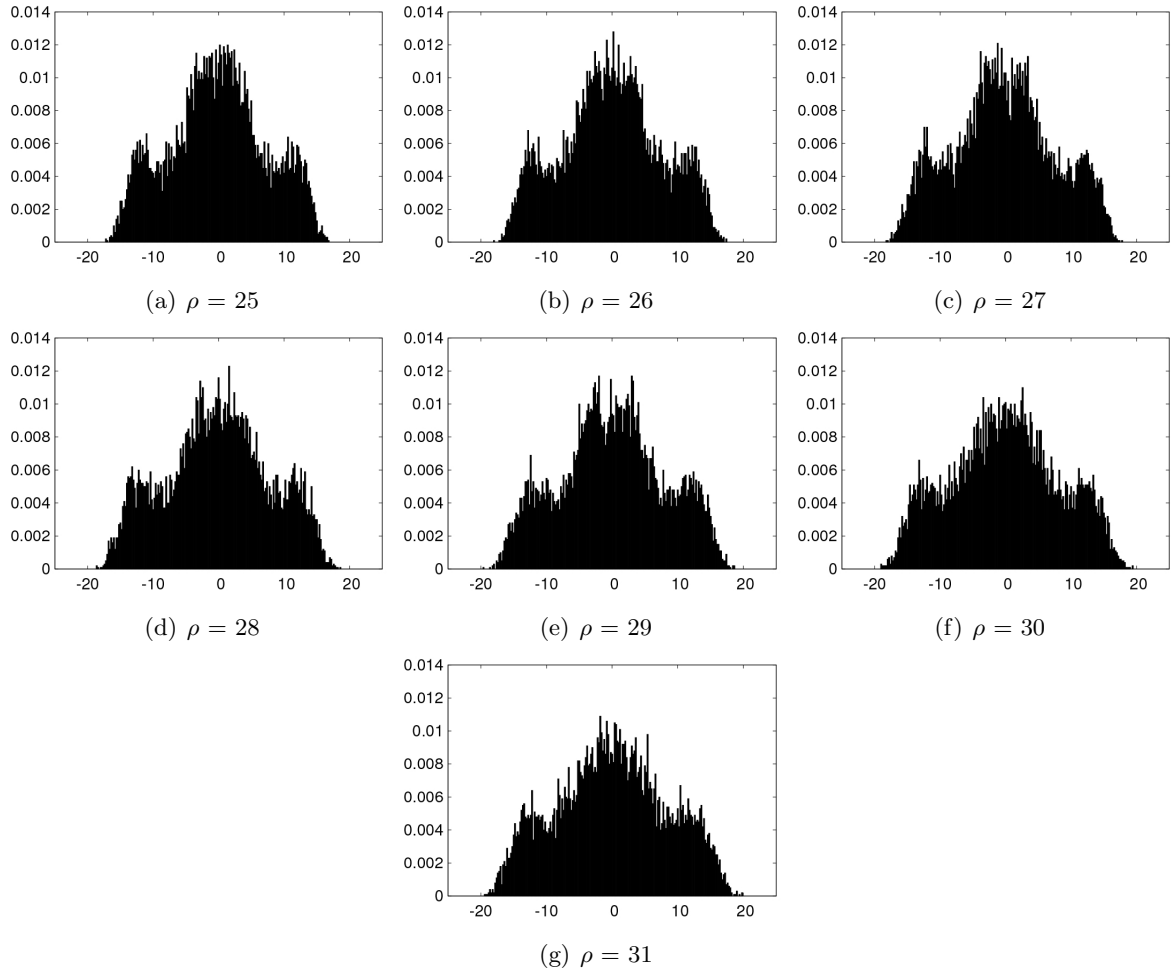


Figure A-5: Normalised frequency distributions for a 10,000 member IC ensemble after 100 LTUs for different values of ρ for the X variable. The IC ensembles were initiated with ICs taken from the first 10,000 members of the equilibrium climate distributions for $\rho = 28$, shown in figure 3.5. In each plot, the x-axis corresponds to the X variable and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.2.

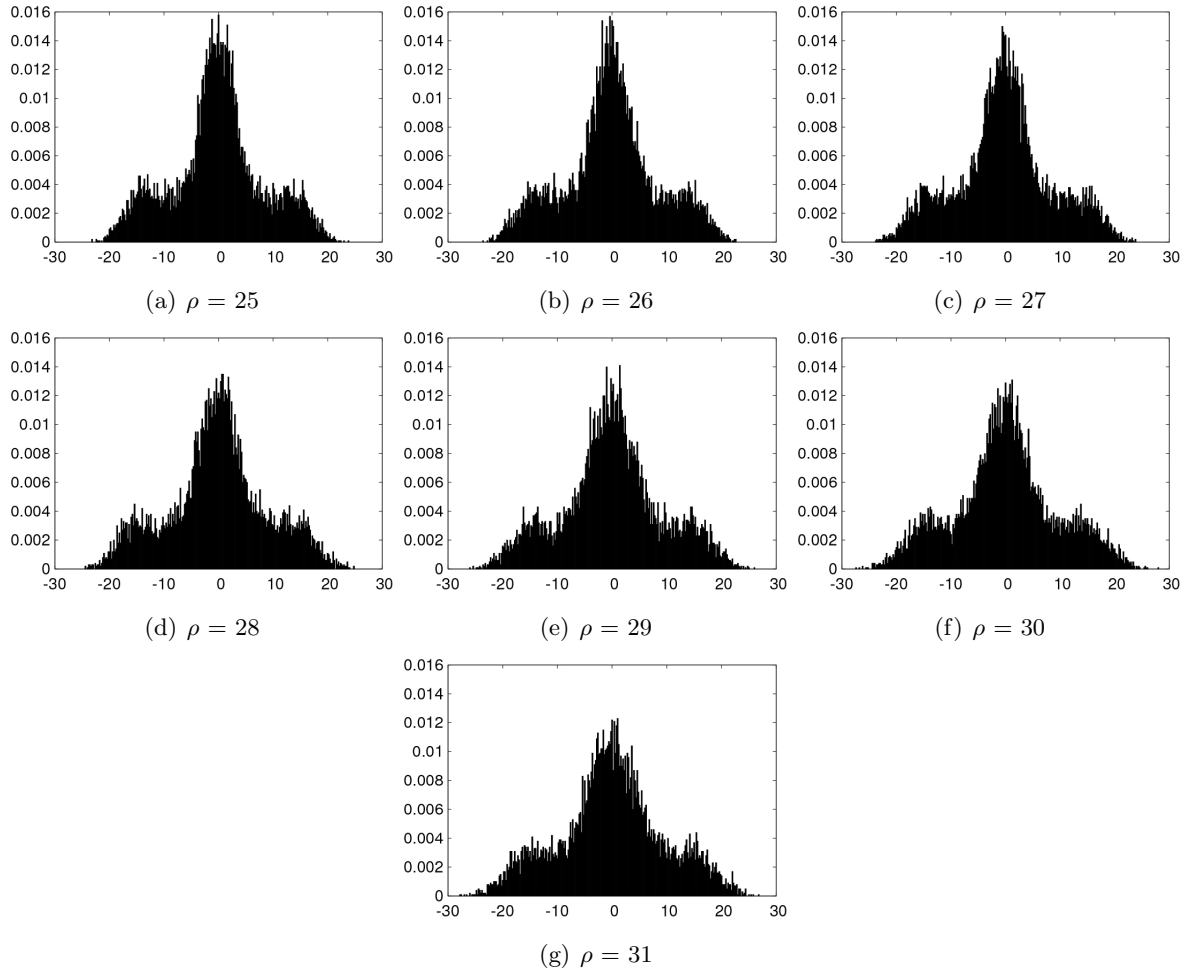


Figure A-6: Normalised frequency distributions for a 10,000 member IC ensemble after 100 LTUs for different values of ρ for the Y variable. The IC ensembles were initiated with ICs taken from the first 10,000 members of the equilibrium climate distributions for $\rho = 28$, shown in figure 3.5. In each plot, the x-axis corresponds to the Y variable and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.2.

Appendix B: L84 Results

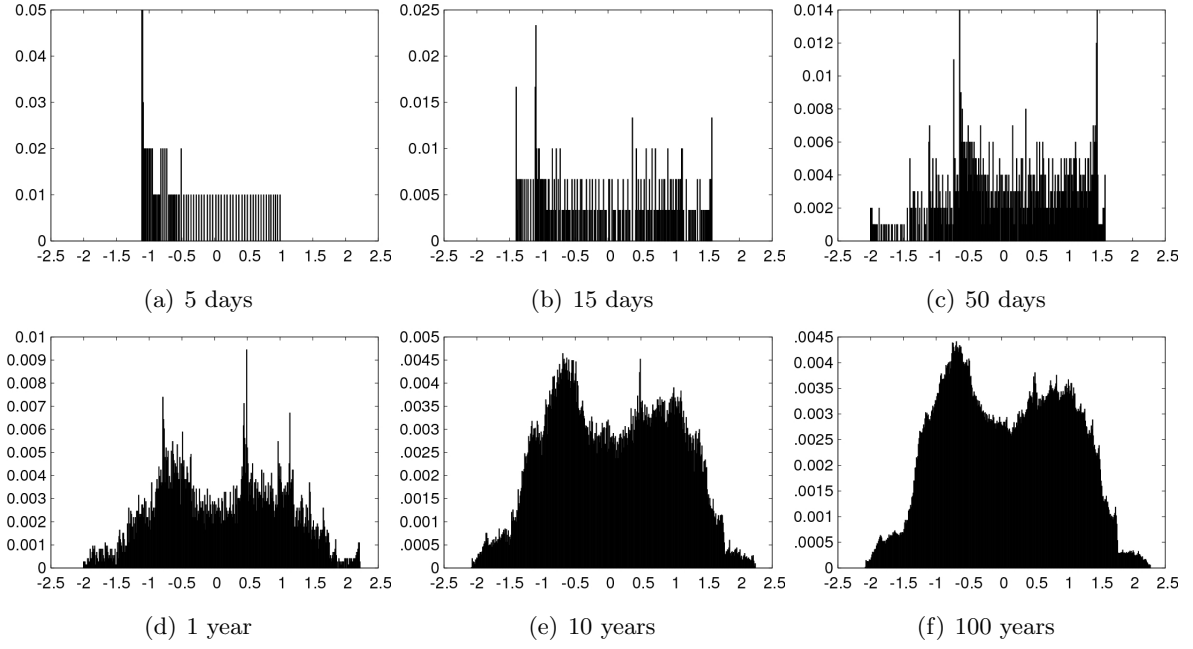


Figure B-1: Normalised frequency distributions for the Y variable of a single trajectory in the L84 model when $F = 8$ after given simulation periods, with ICs: $(X, Y, Z) = (1.0, 1.0, 1.0)$. In each plot, the x-axis denotes the Y variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.

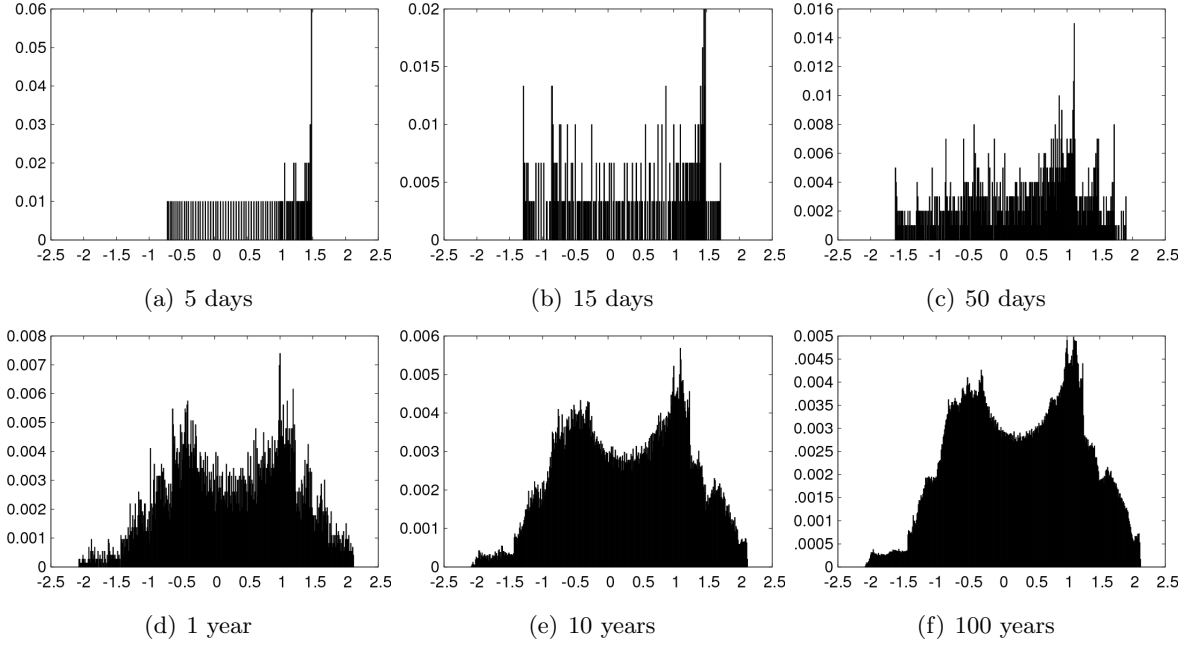


Figure B-2: Normalised frequency distributions for the Z variable of a single trajectory in the L84 model when $F = 8$ after given simulation periods, with ICs: $(X, Y, Z) = (1.0, 1.0, 1.0)$. In each plot, the x-axis denotes the Z variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.

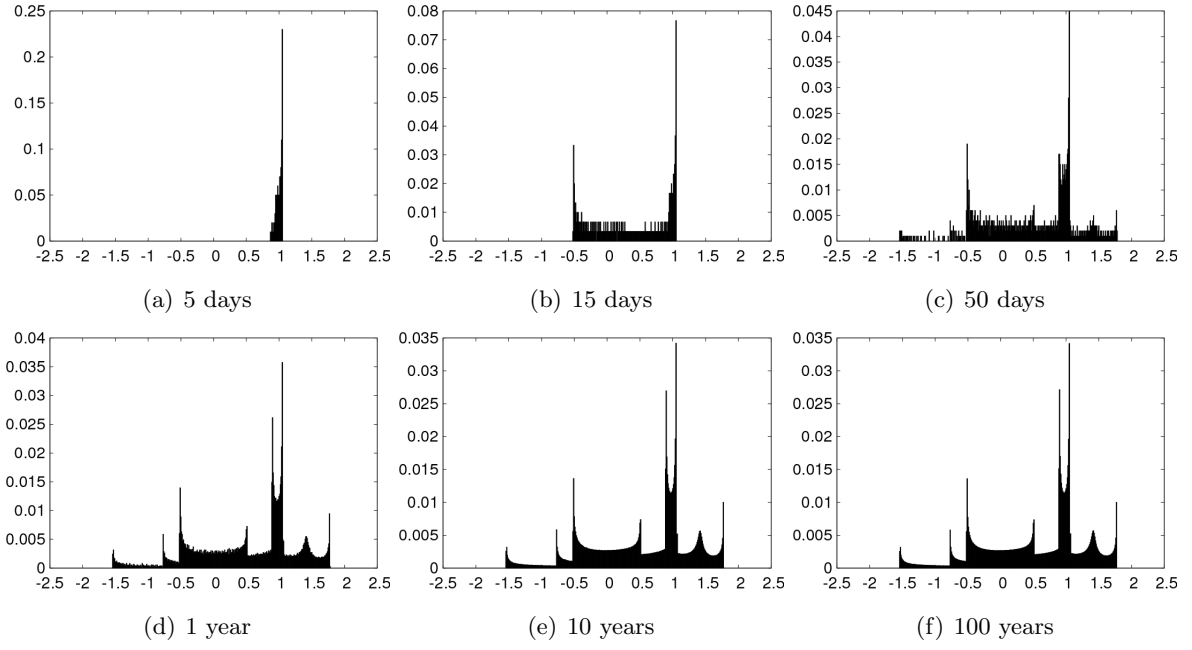


Figure B-3: Normalised frequency distributions for the Y variable of a single trajectory in the L84 model when $F = 6$ after given simulation periods, with ICs: $(X, Y, Z) = (0.12, 0.95, -0.26)$. In each plot, the x-axis denotes the Y variable and the y-axis corresponds to the frequency per occupied bin; bin width $= 0.01$.

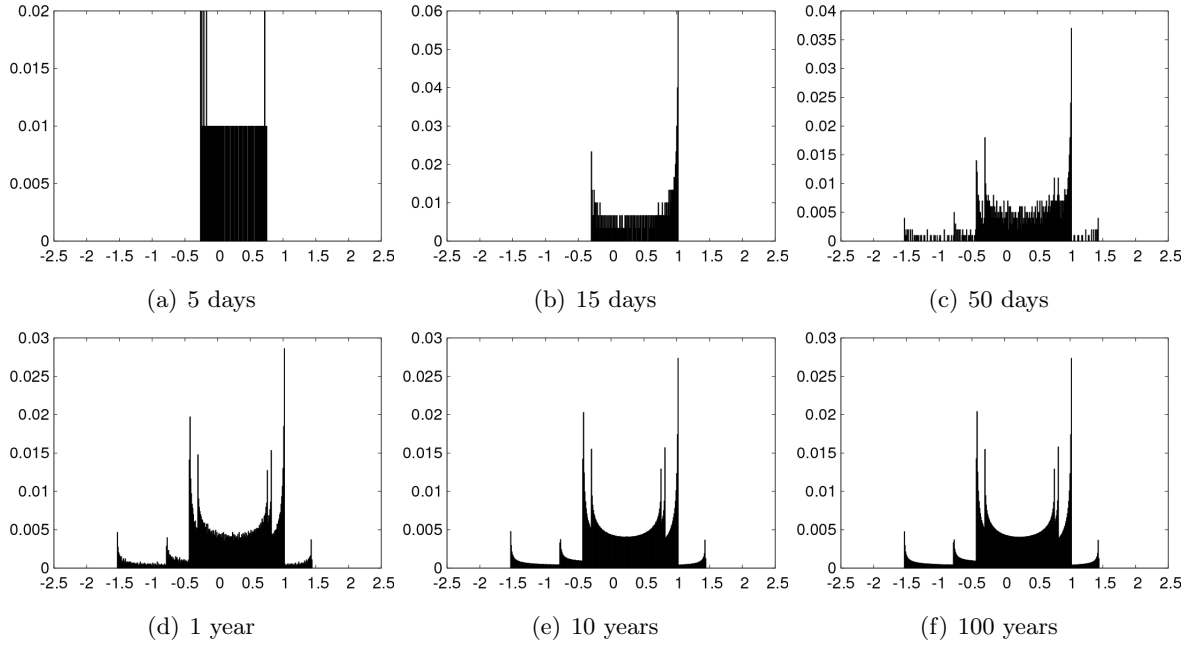


Figure B-4: Normalised frequency distributions for the Z variable of a single trajectory in the L84 model when $F = 6$ after given simulation periods, with ICs: $(X, Y, Z) = (0.12, 0.95, -0.26)$. In each plot, the x-axis denotes the Z variable and the y-axis corresponds to the frequency per occupied bin; bin width $= 0.01$.

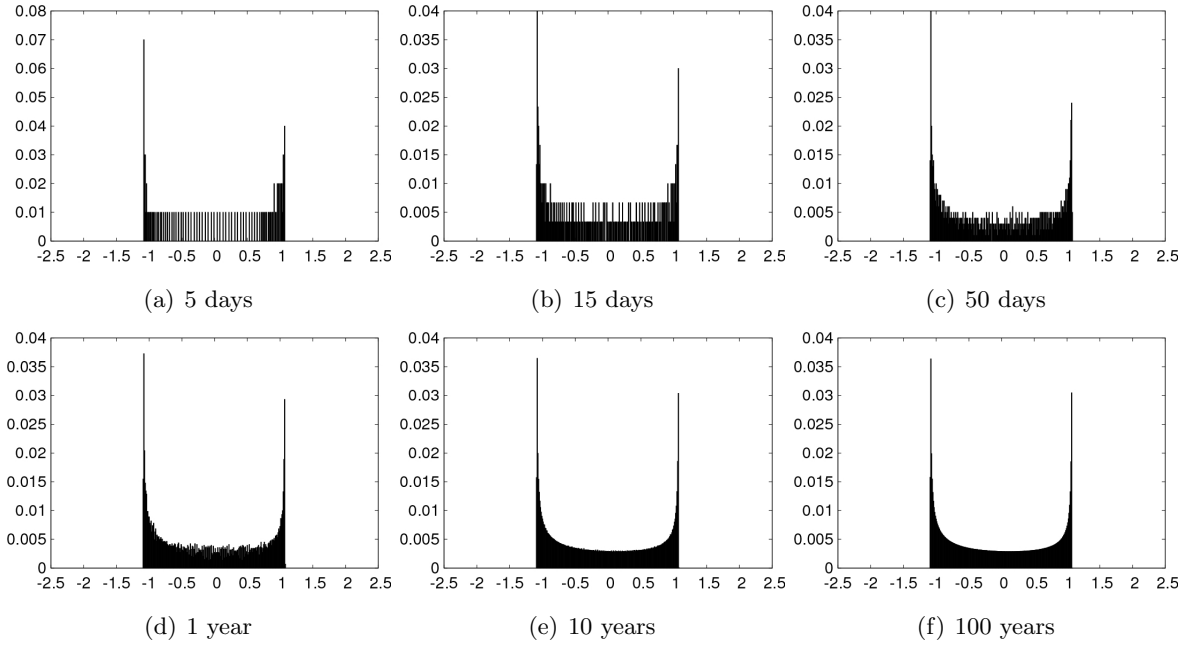


Figure B-5: Normalised frequency distributions for the Y variable of a single trajectory in the L84 model when $F = 6$ after given simulation periods, with ICs: $(X, Y, Z) = (0.93, -1.04, 0.58)$. In each plot, the x-axis denotes the Y variable and the y-axis corresponds to the frequency per occupied bin; bin width $= 0.01$.

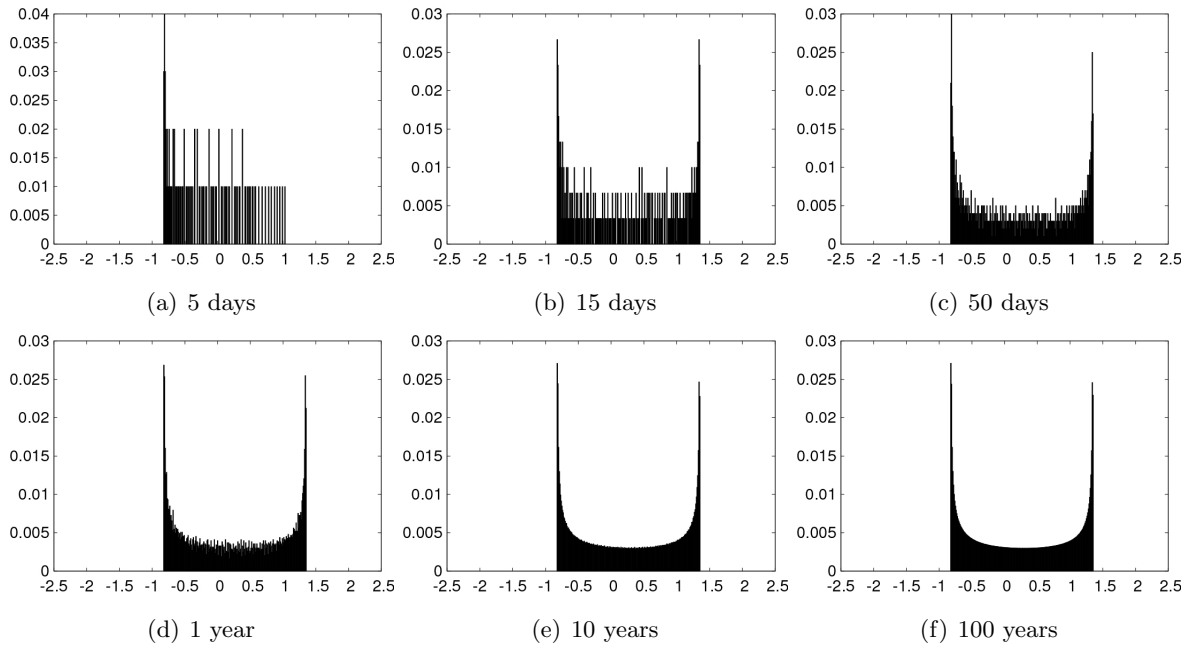


Figure B-6: Normalised frequency distributions for the Z variable of a single trajectory in the L84 model when $F = 6$ after given simulation periods, with ICs: $(X, Y, Z) = (0.93, -1.04, 0.58)$. In each plot, the x-axis denotes the Z variable and the y-axis corresponds to the frequency per occupied bin; bin width $= 0.01$.

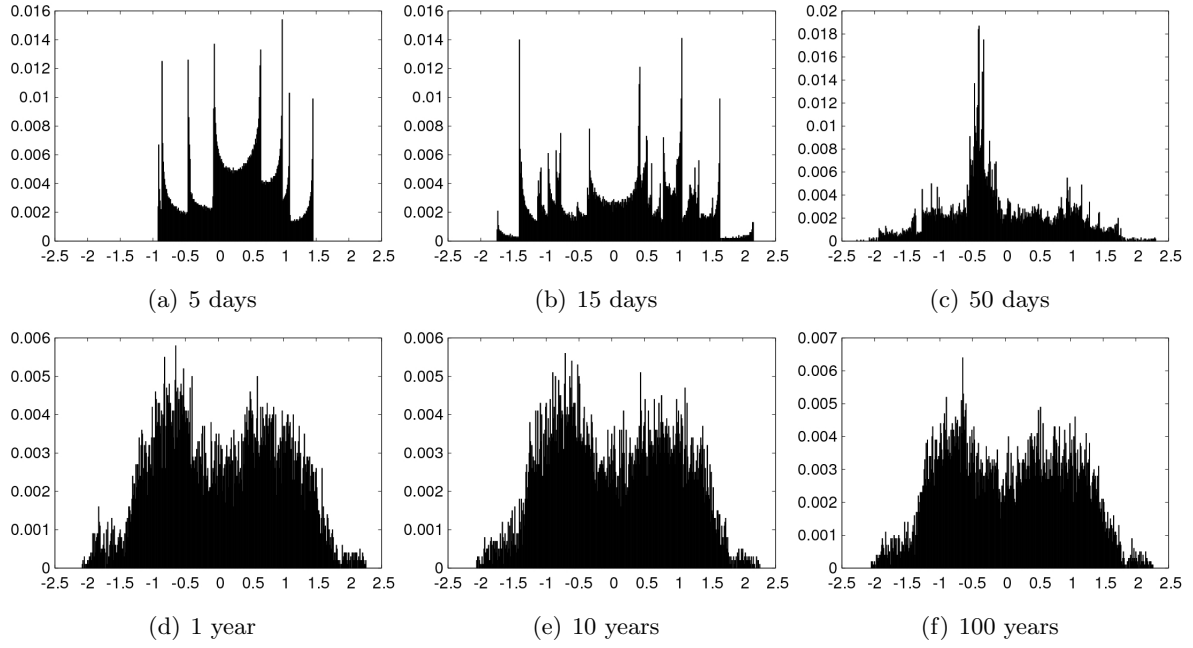


Figure B-7: Normalised frequency distributions for a 10,000 member IC ensemble of the L84 model when $F = 8$ after given simulation periods with ICs spread along a transect from $(-1, -2.5, -2.5)$ to $(2.5, 2.5, 2.5)$. In each plot, the x-axis denotes the Y variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.

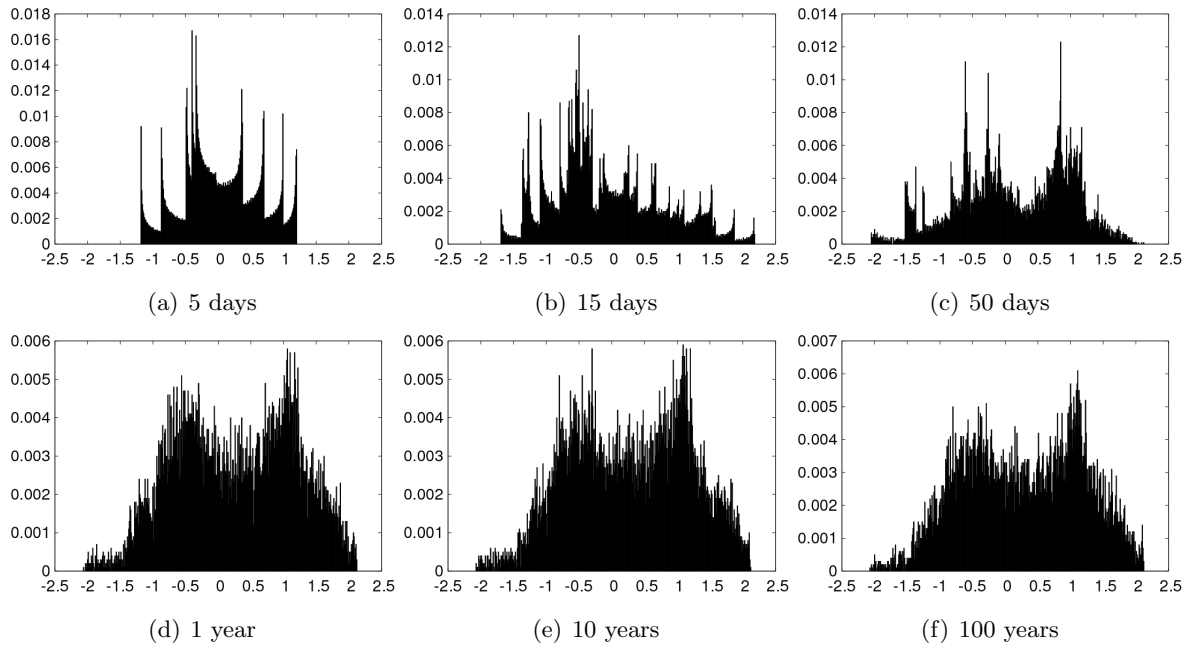


Figure B-8: Normalised frequency distributions for a 10,000 member IC ensemble of the L84 model when $F = 8$ after given simulation periods with ICs spread along a transect from $(-1, -2.5, -2.5)$ to $(2.5, 2.5, 2.5)$. In each plot, the x-axis denotes the Z variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.

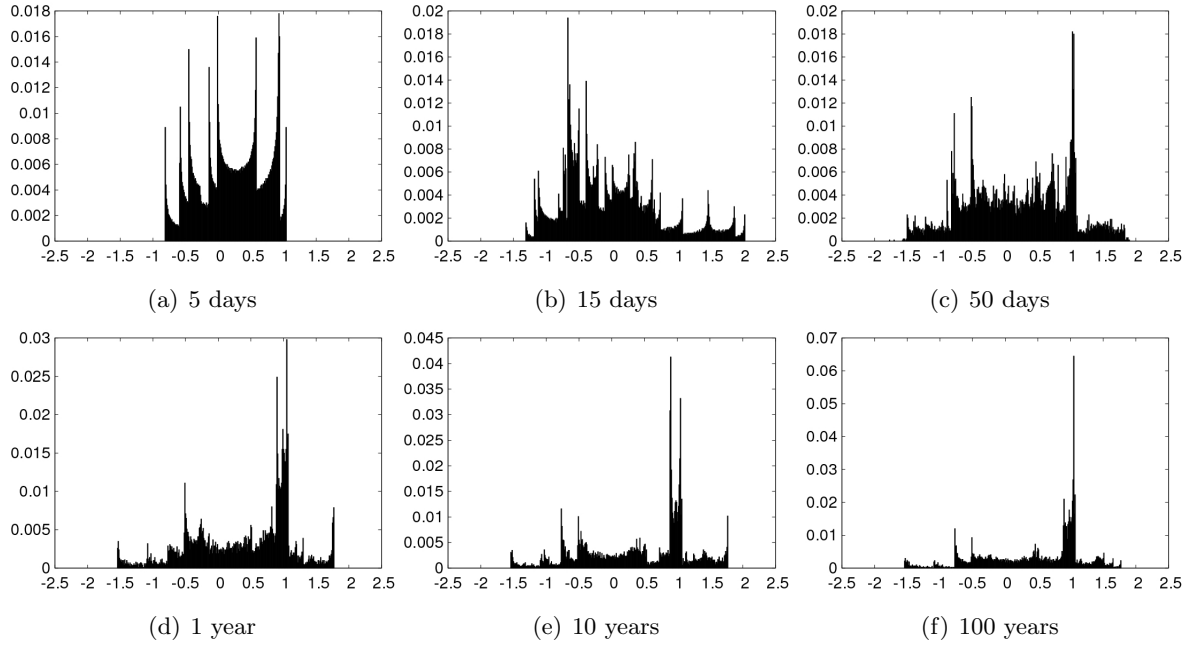


Figure B-9: Normalised frequency distributions for a 10,000 member IC ensemble of the L84 model when $F = 6$ after given simulation periods with ICs spread along a transect from $(-1, -2.5, -2.5)$ to $(2.5, 2.5, 2.5)$. In each plot, the x-axis denotes the Y variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.

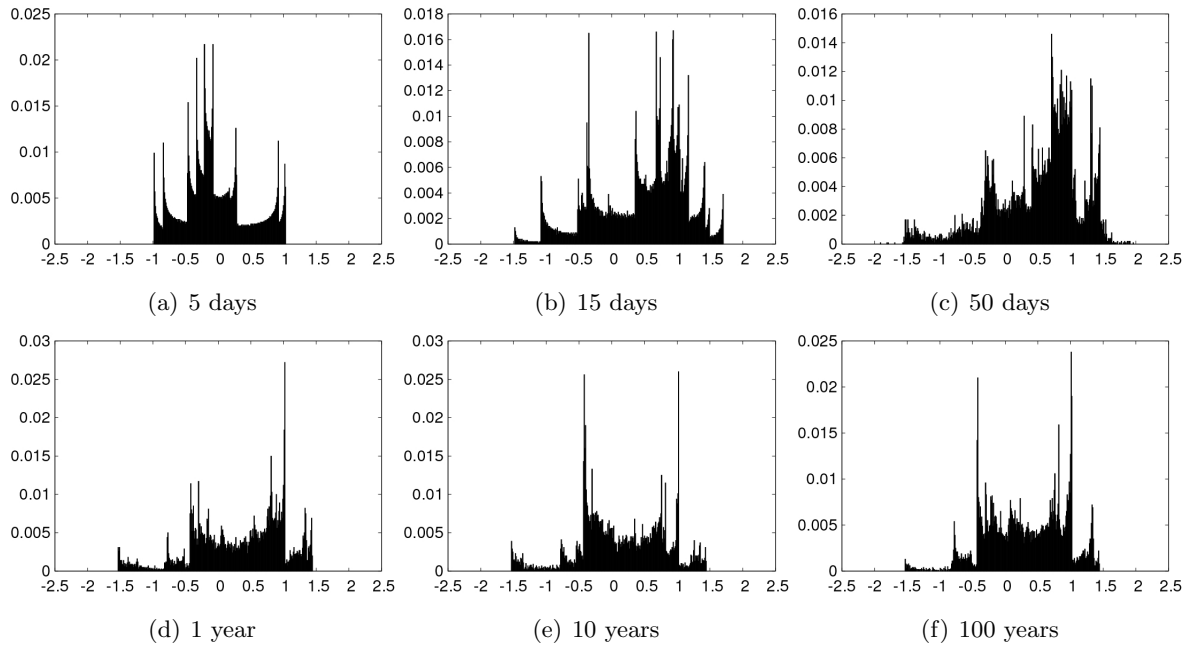


Figure B-10: Normalised frequency distributions for a 10,000 member IC ensemble of the L84 model when $F = 6$ after given simulation periods with ICs spread along a transect from $(-1, -2.5, -2.5)$ to $(2.5, 2.5, 2.5)$. In each plot, the x-axis denotes the Z variable and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.

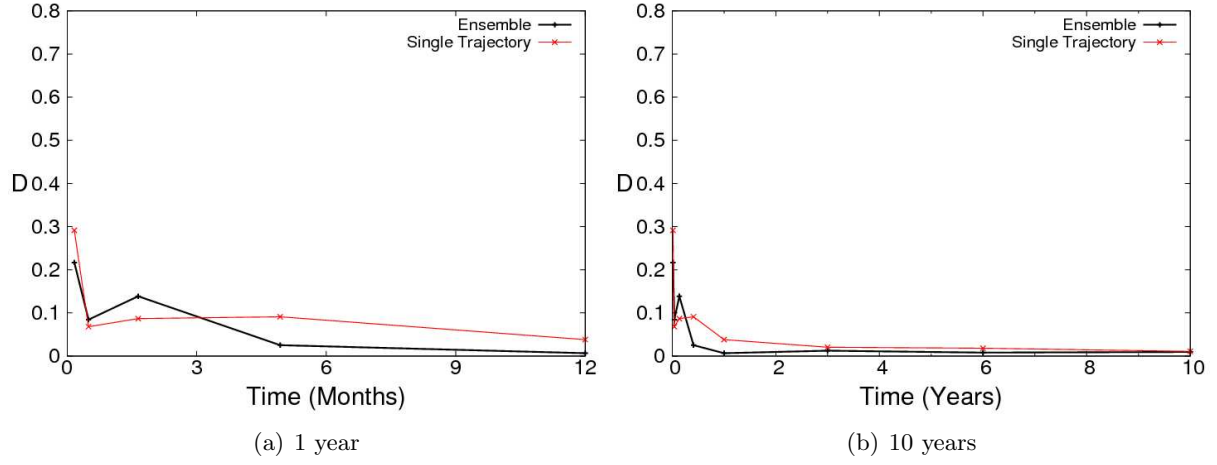


Figure B-11: KS comparisons for the Y variable in the L84 model with $F = 8$ between the 100,000 member IC ensemble distributions shown in figure 4.15 and: (i) the 10,000 member IC ensemble distributions shown in figure B-7; and (ii) the single trajectory distributions shown in figure B-1.

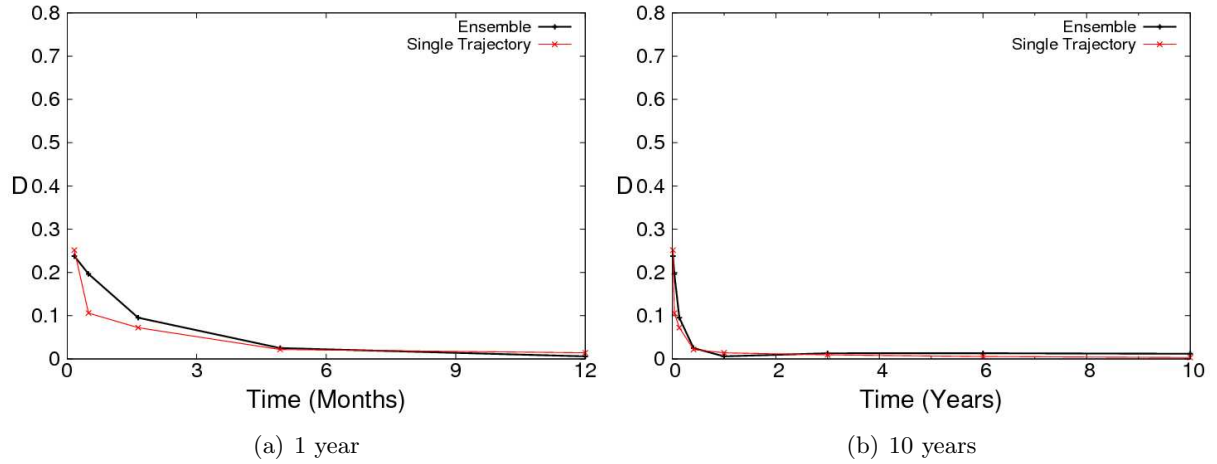


Figure B-12: KS comparisons for the Z variable in the L84 model with $F = 8$ between the 100,000 member IC ensemble distributions shown in figure 4.15 and: (i) the 10,000 member IC ensemble distributions shown in figure B-8; and (ii) the single trajectory distributions shown in figure B-2.

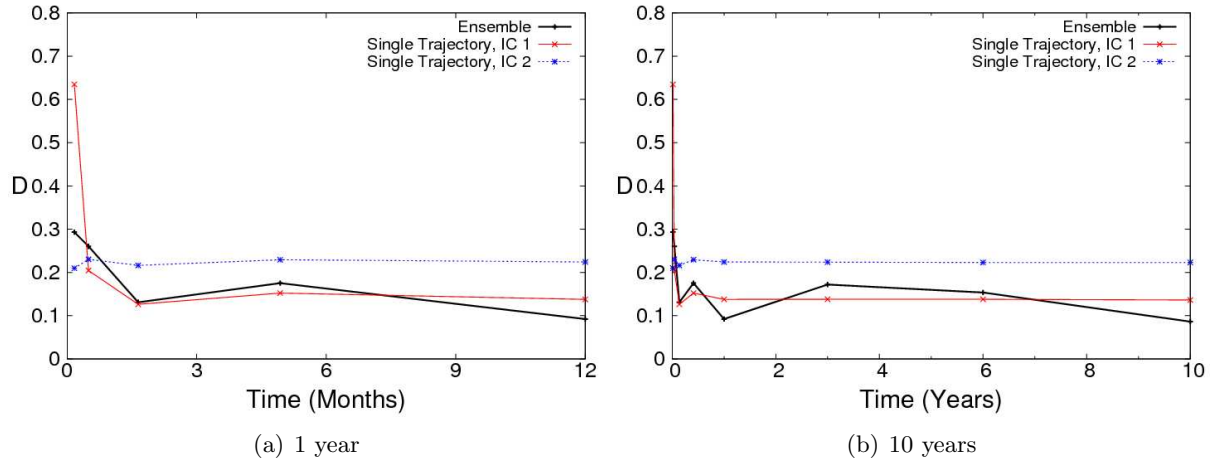


Figure B-13: KS comparisons for the Y variable in the L84 model with $F = 6$ between the 100,000 member IC ensemble distributions shown in figure 4.15 and: (i) the 10,000 member IC ensemble distributions shown in figure B-9; (ii) the single trajectory distributions shown in figure B-3 from $IC1$ (associated with attractor $A1$); and (iii) the single trajectory distributions shown in figure B-5 from $IC2$ (associated with attractor $A2$).

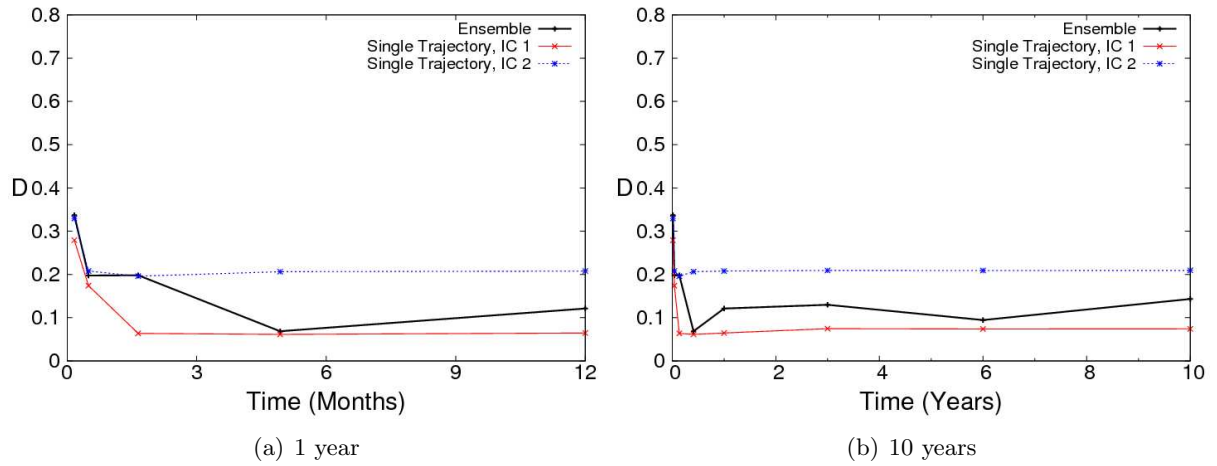


Figure B-14: KS comparisons for the Z variable in the L84 model with $F = 6$ between the 100,000 member IC ensemble distributions shown in figure 4.15 and: (i) the 10,000 member IC ensemble distributions shown in figure B-10; (ii) the single trajectory distributions shown in figure B-4 from $IC1$ (associated with attractor $A1$); and (iii) the single trajectory distributions shown in figure B-6 from $IC2$ (associated with attractor $A2$).

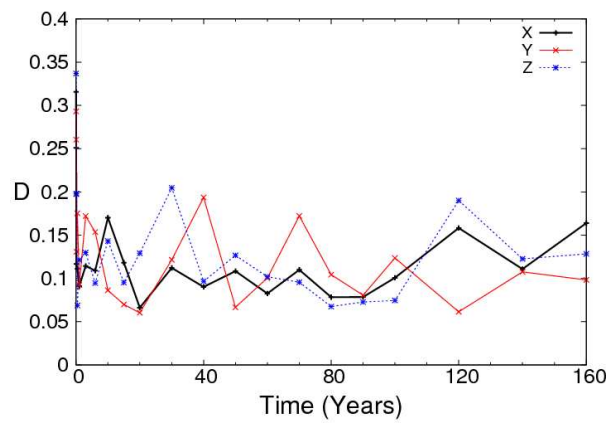


Figure B-15: KS comparisons for all variables in the L84 model with $F = 6$ between the 100,000 member IC ensemble distributions shown in figure 4.15 and the 10,000 member IC ensemble distributions shown in figure 4.11 over a simulation period of 160 years.

Appendix C: LS84 Results

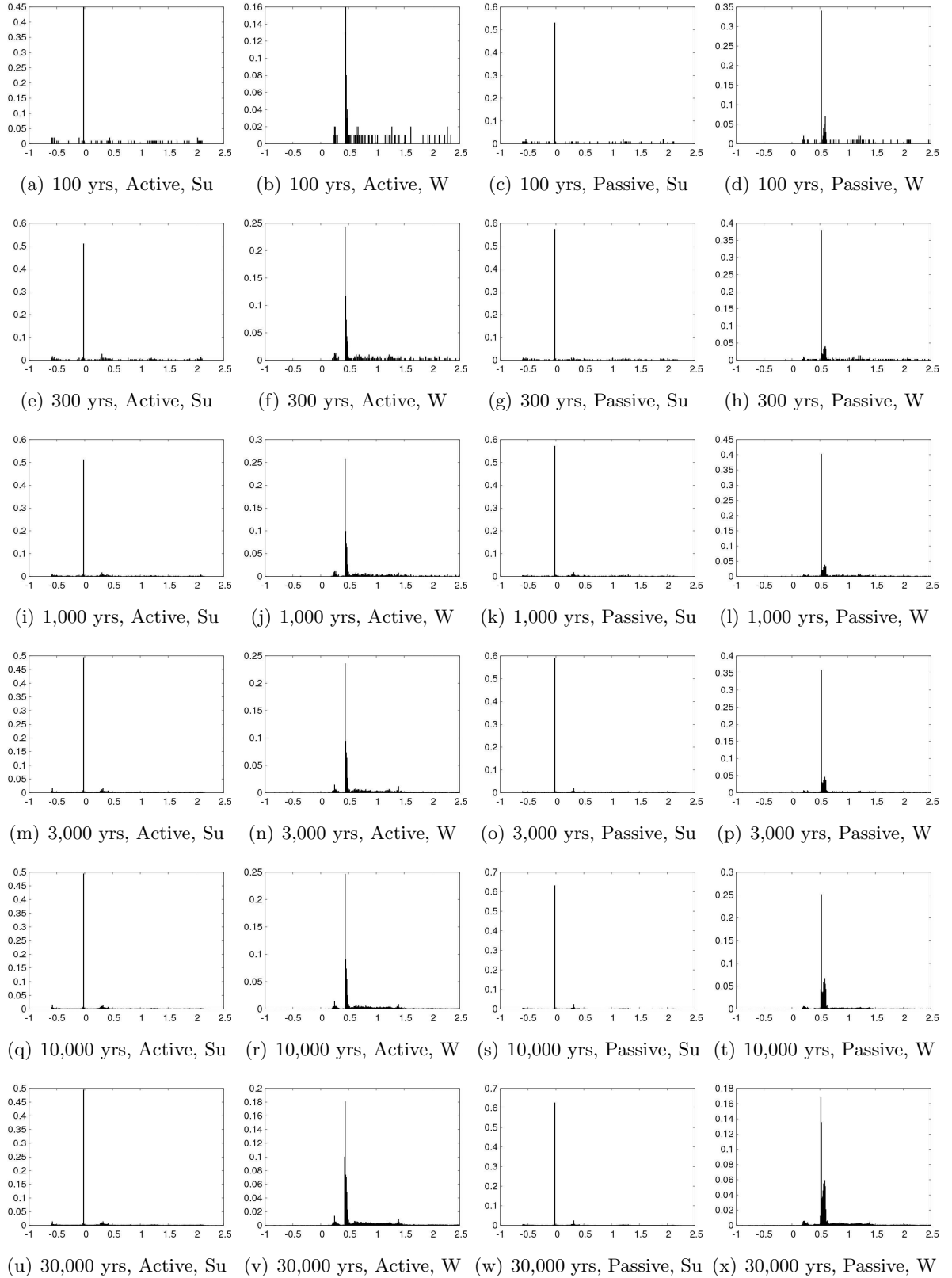
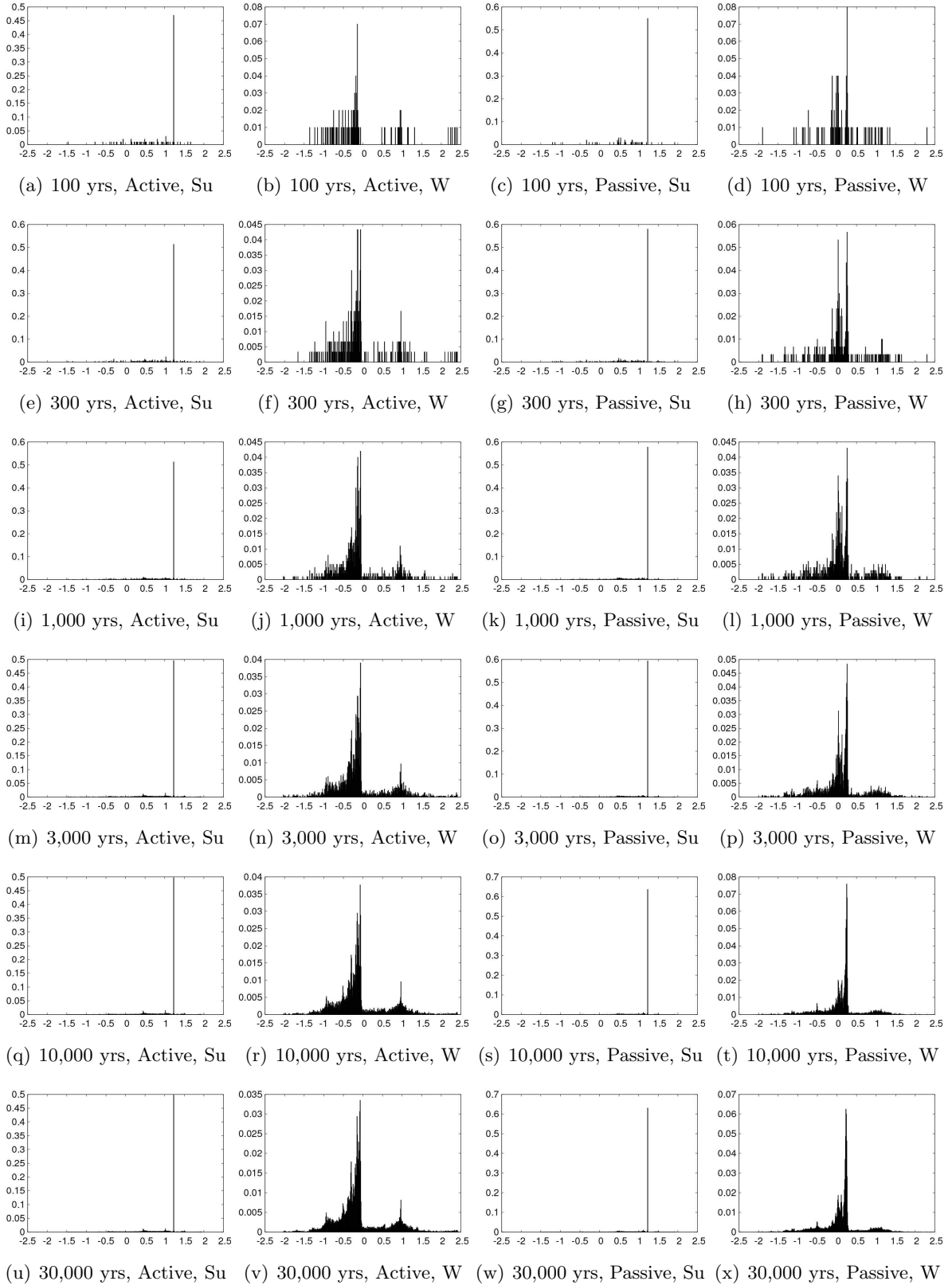
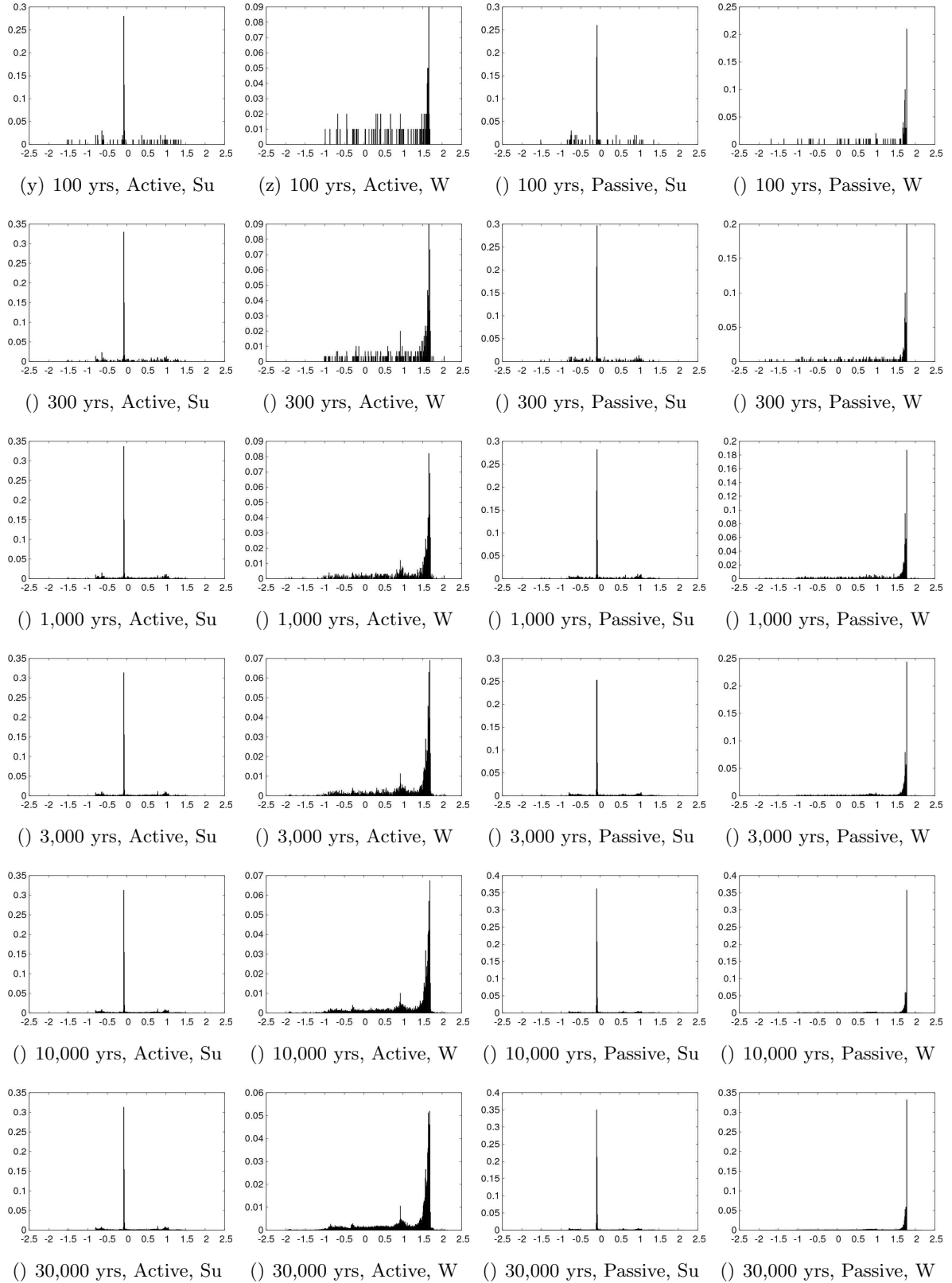


Figure C-1: Normalised frequency distributions for a single trajectory of the LS84 model variable X over increasing time periods. The method of coupling is given as active or passive and the respective ICs are given in table 5.7. Su denotes mid-summer and W denotes mid-winter. In each plot, the x-axis corresponds to the atmosphere variable X and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.



frequency distributions for a single trajectory of the LS84 model variable Y over increasing time periods]Normalised frequency distributions for a single trajectory of the LS84 model variable Y over increasing time periods. The method of coupling is given as active or passive and the respective ICs are given in table 5.7. Su denotes mid-summer and W denotes mid-winter. In each plot, the x-axis corresponds to the atmosphere variable Y and the y-axis corresponds to the frequency per occupied bin; bin width = 0.01.



frequency distributions for a single trajectory of the LS84 model variable Z over increasing time periods]Normalised frequency distributions for a single trajectory of the LS84 model variable S over increasing time periods. The method of coupling is given as active or passive and the respective ICs are given in table 5.7. Su denotes mid-summer and W denotes mid-winter. In each plot, the x-axis corresponds to the atmosphere variable Z and the y-axis corresponds to the frequency per occupied bin; bin width = 0.1.

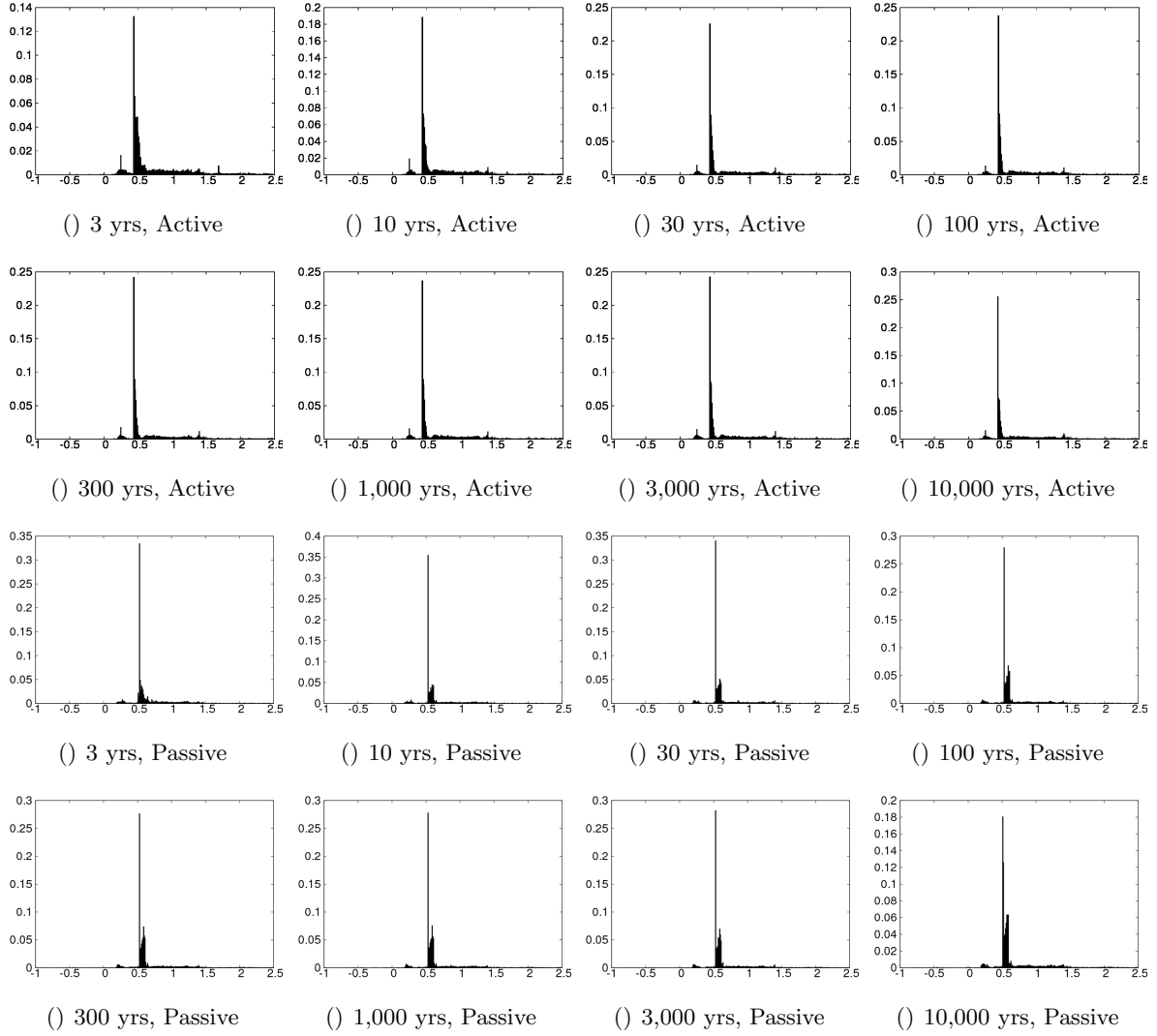


Figure C-2: Normalised frequency distributions for the atmosphere variable X from a 10,000 member IC ensemble of the LS84 model in mid-winter at given instants in time. The method of coupling is given as active or passive and ICs are spread evenly along a transect spanning the range from $(X_1, Y_1, Z_1, T_1, S_1) = (-1.0, -2.5, -2.5, 3.8, 1.45 \times 10^{-3})$ to $(X_{10000}, Y_{10000}, Z_{10000}, T_{10000}, S_{10000}) = (2.5, 2.5, 2.5, 5.0, 1.8 \times 10^{-3})$. In all plots, the x-axis corresponds to X and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.01.

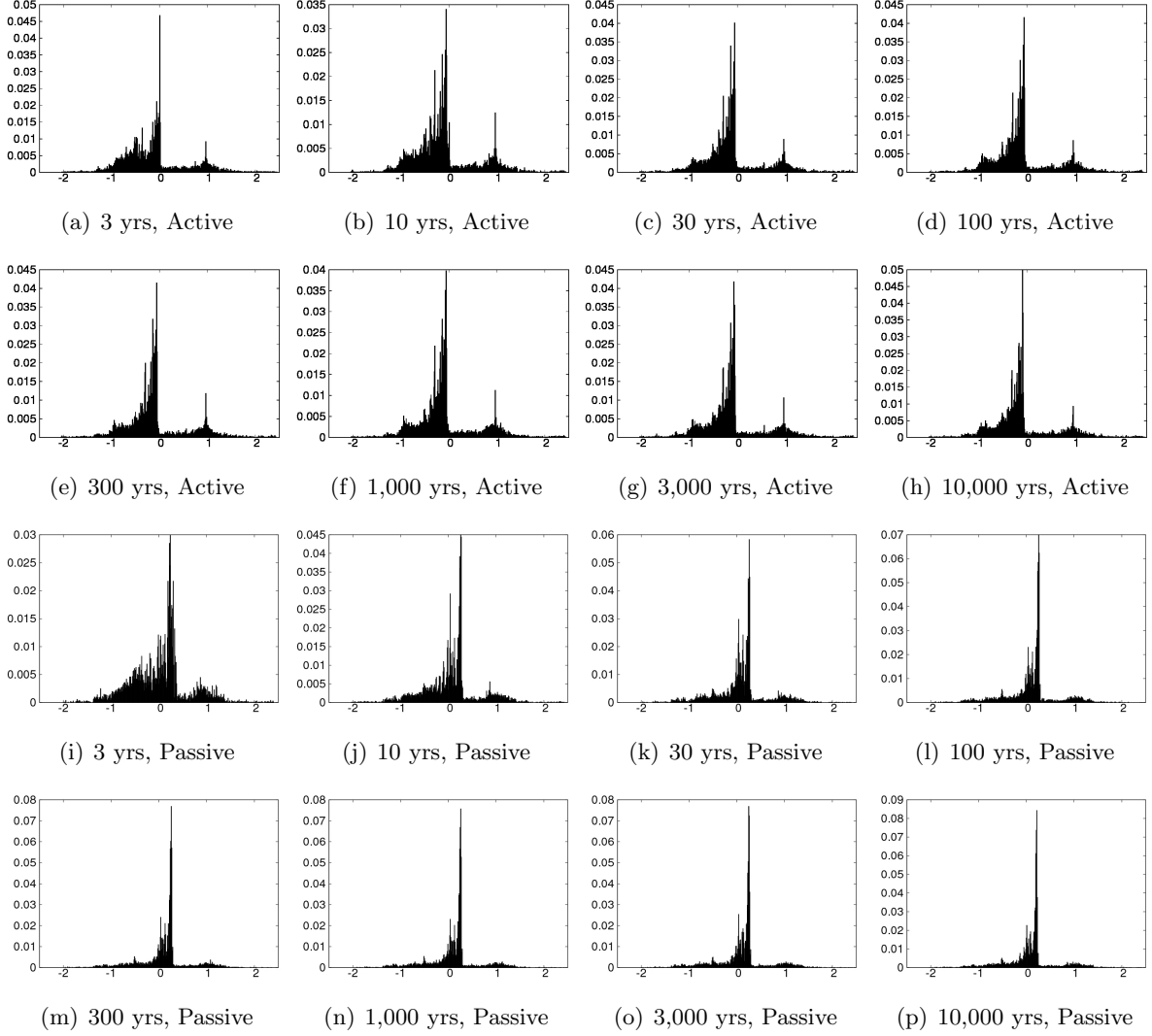


Figure C-3: Normalised frequency distributions for the atmosphere variable Y from a 10,000 member IC ensemble of the LS84 model in mid-winter at given instants in time. The method of coupling is given as active or passive and ICs are spread evenly along a transect spanning the range from $(X_1, Y_1, Z_1, T_1, S_1) = (-1.0, -2.5, -2.5, 3.8, 1.45 \times 10^{-3})$ to $(X_{10000}, Y_{10000}, Z_{10000}, T_{10000}, S_{10000}) = (2.5, 2.5, 2.5, 5.0, 1.8 \times 10^{-3})$. In all plots, the x-axis corresponds to Y and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.01.

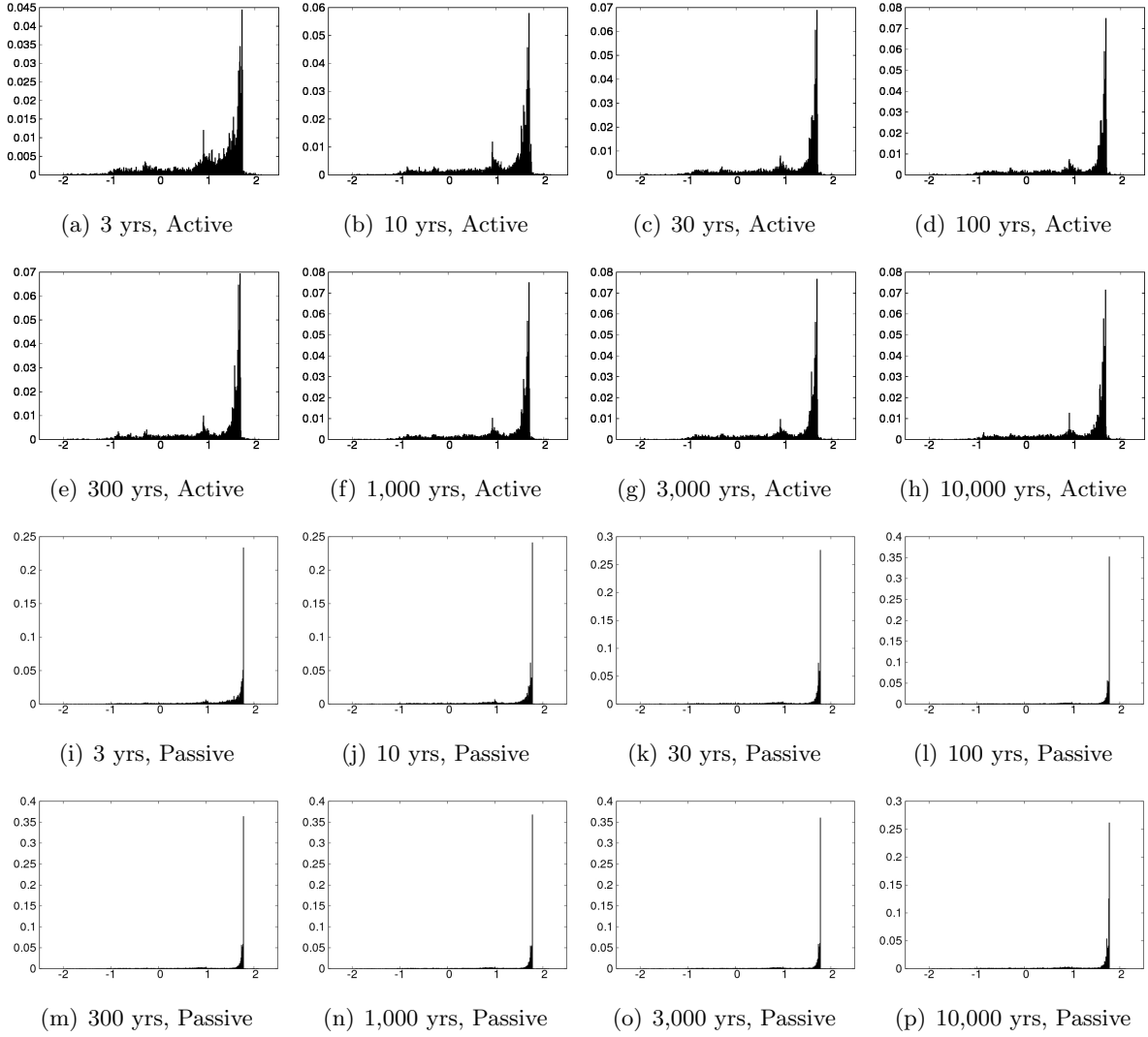


Figure C-4: Normalised frequency distributions for the atmosphere variable Z from a 10,000 member IC ensemble of the LS84 model in mid-winter at given instants in time. The method of coupling is given as active or passive and ICs are spread evenly along a transect spanning the range from $(X_1, Y_1, Z_1, T_1, S_1) = (-1.0, -2.5, -2.5, 3.8, 1.45 \times 10^{-3})$ to $(X_{10000}, Y_{10000}, Z_{10000}, T_{10000}, S_{10000}) = (2.5, 2.5, 2.5, 5.0, 1.8 \times 10^{-3})$. In all plots, the x-axis corresponds to Z and the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 0.01.

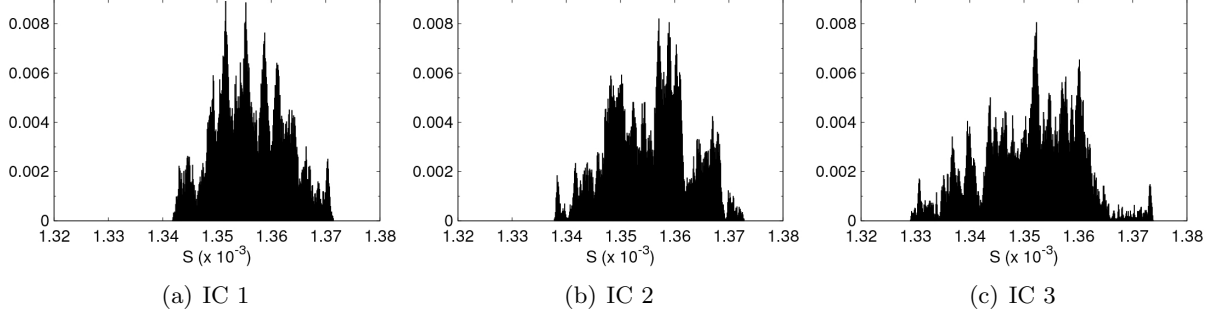


Figure C-5: Normalised frequency distributions from three single trajectories of S from the LS84 model with passive coupling and a fixed value of $F_m = 8$, with different initial values in T . The three ICs correspond to: $IC\ 1 = (0.167, 1.045, -0.547, 5.248, 1.352 \times 10^{-3})$; $IC\ 2 = (0.167, 1.045, -0.547, 5.348, 1.352 \times 10^{-3})$; $IC\ 3 = (0.167, 1.045, -0.547, 5.448, 1.352 \times 10^{-3})$. In each plot, the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 1×10^{-7} .

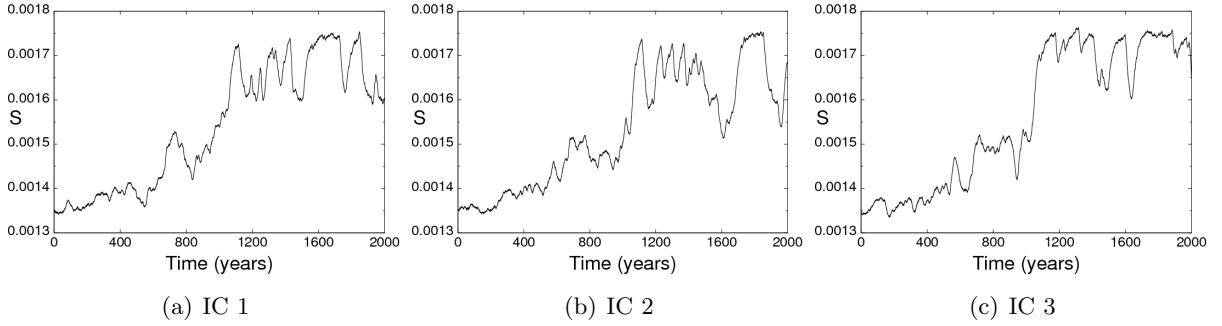


Figure C-6: Evolution of three single trajectories of S from the LS84 model with passive coupling under climate change, with different initial values in T . The mean value of F decreases from $F_m = 8$ to $F_m = 7$ over the first 1,000 years and then remains constant at $F_m = 7$ for the following 1,000 years. The three ICs correspond to: $IC\ 1 = (0.167, 1.045, -0.547, 5.248, 1.352 \times 10^{-3})$; $IC\ 2 = (0.167, 1.045, -0.547, 5.348, 1.352 \times 10^{-3})$; $IC\ 3 = (0.167, 1.045, -0.547, 5.448, 1.352 \times 10^{-3})$.

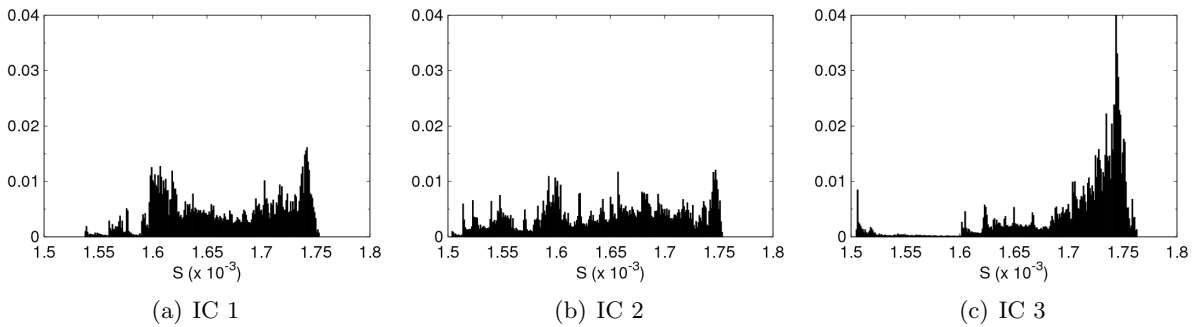


Figure C-7: Normalised frequency distributions from three single trajectories of S from the LS84 model over a 1,000 year period following a linear change in F_m from $F_m = 8$ to $F_m = 7$ over the previous 1,000 years (as in fig. 5.20). The three ICs correspond to: $IC\ 1 = (0.167, 1.045, -0.547, 5.248, 1.352 \times 10^{-3})$; $IC\ 2 = (0.167, 1.045, -0.547, 5.348, 1.352 \times 10^{-3})$; $IC\ 3 = (0.167, 1.045, -0.547, 5.448, 1.352 \times 10^{-3})$. In each plot, the y-axis corresponds to the frequency of ensemble members per occupied bin; bin width = 1×10^{-6} .

Appendix D

Preparatory questions for informal discussions with insurance practitioners

- What are the main strategic issues being considered by insurers that may be influenced by knowledge of climate change?
- Can you identify any insurance issues that are relevant on time scales greater than one year?
- How is climate change factored into existing insurance decisions?
- Over what time scales is climate change information considered relevant to insurance strategies?
- In what specific areas of insurance activity is climate model information being utilised?
- How might climate model information on multi-decadal time scales be relevant for strategic planning with the insurance industry?

BNs combining observational and model data

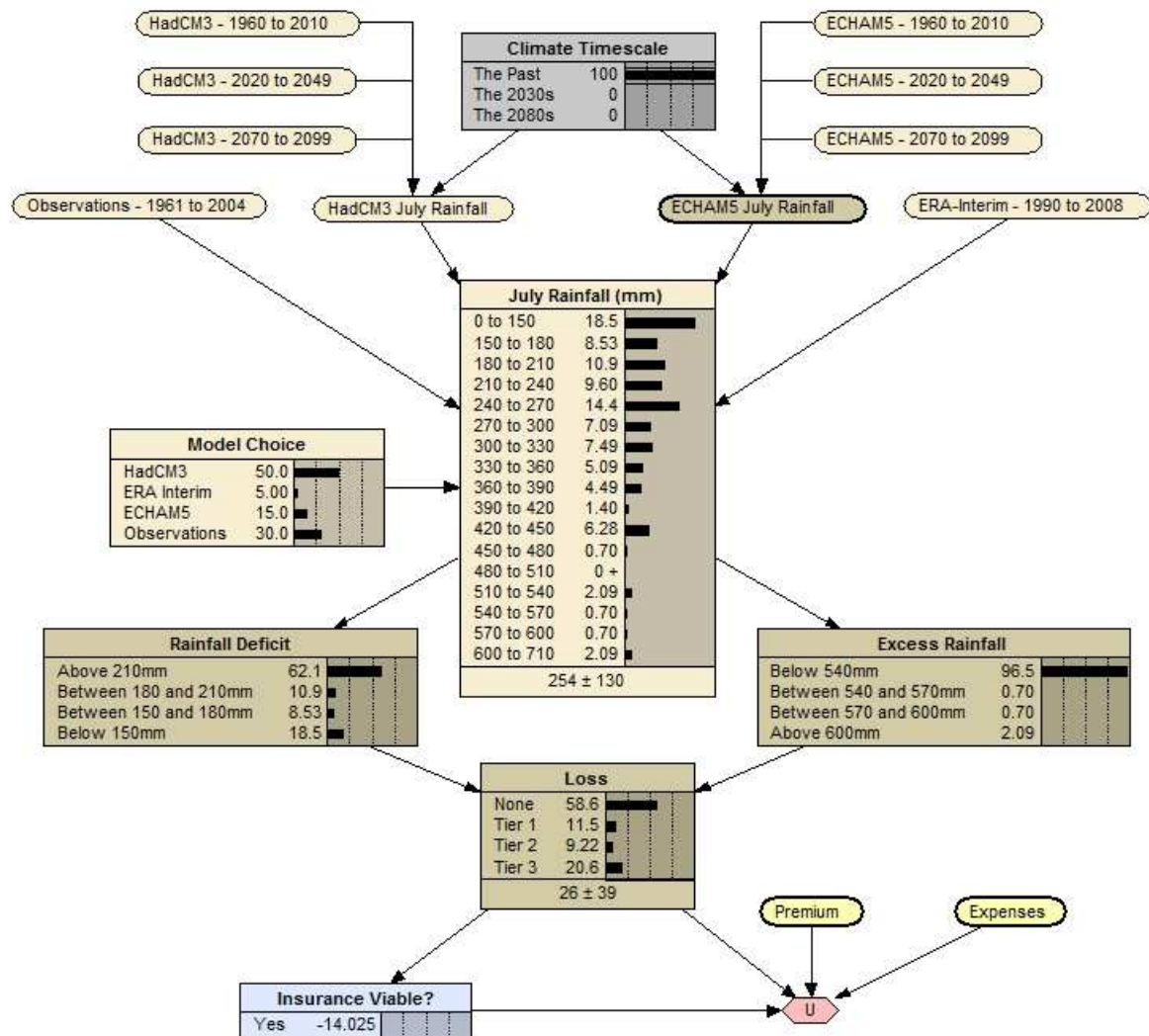


Figure D-1: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The relative weights of the states in the *Model Choice* node have been arbitrarily selected and the *Climate Timescale* set to the past. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

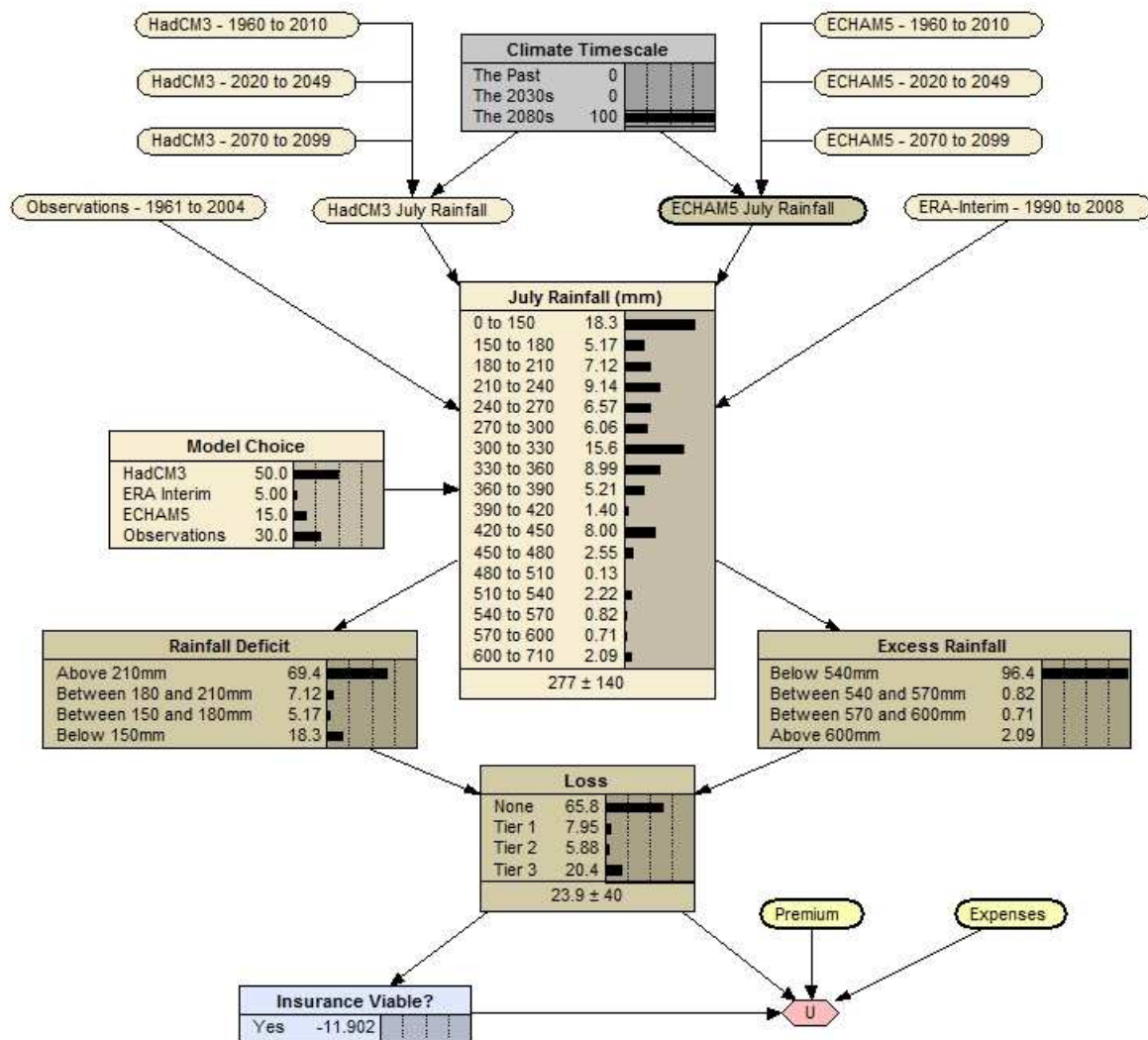


Figure D-2: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The relative weights of the states in the *Model Choice* node have been arbitrarily selected and the *Climate Timescale* set to the 2080s. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

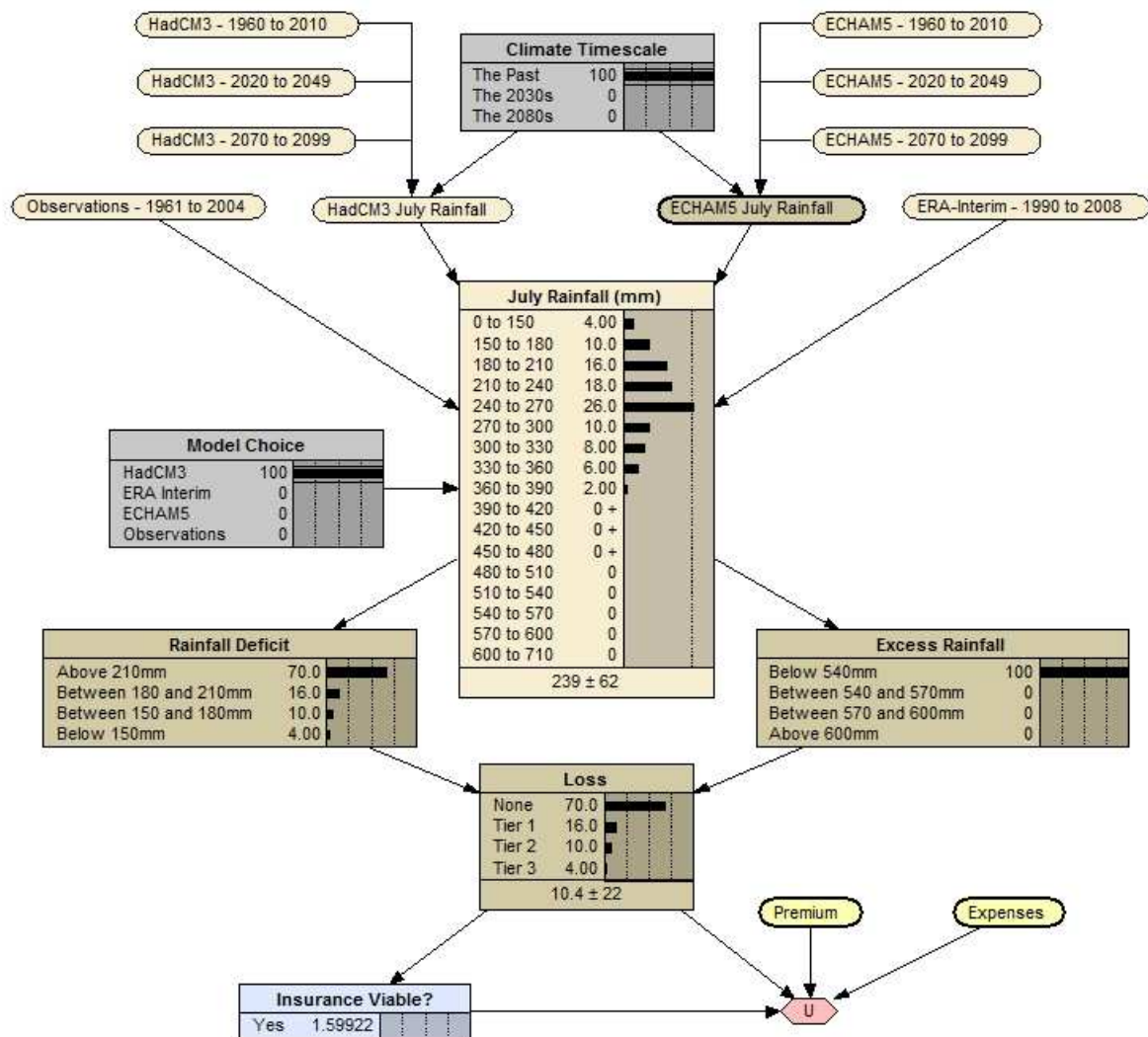


Figure D-3: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The HadCM3 model has been selected in the *Model Choice* node and the *Climate Timescale* set to the past. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

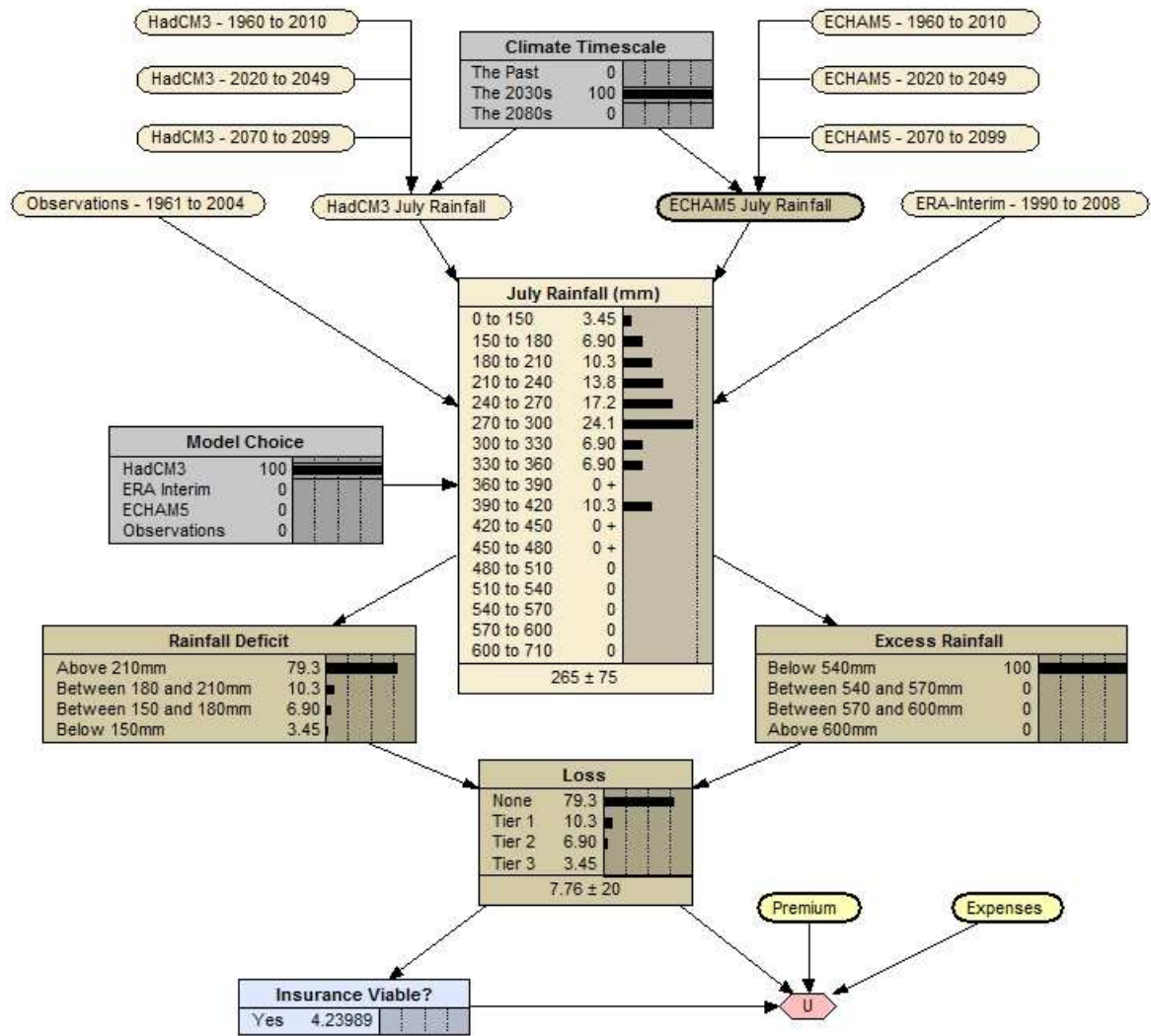


Figure D-4: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The HadCM3 model has been selected in the *Model Choice* node and the *Climate Timescale* set to the 2030s. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

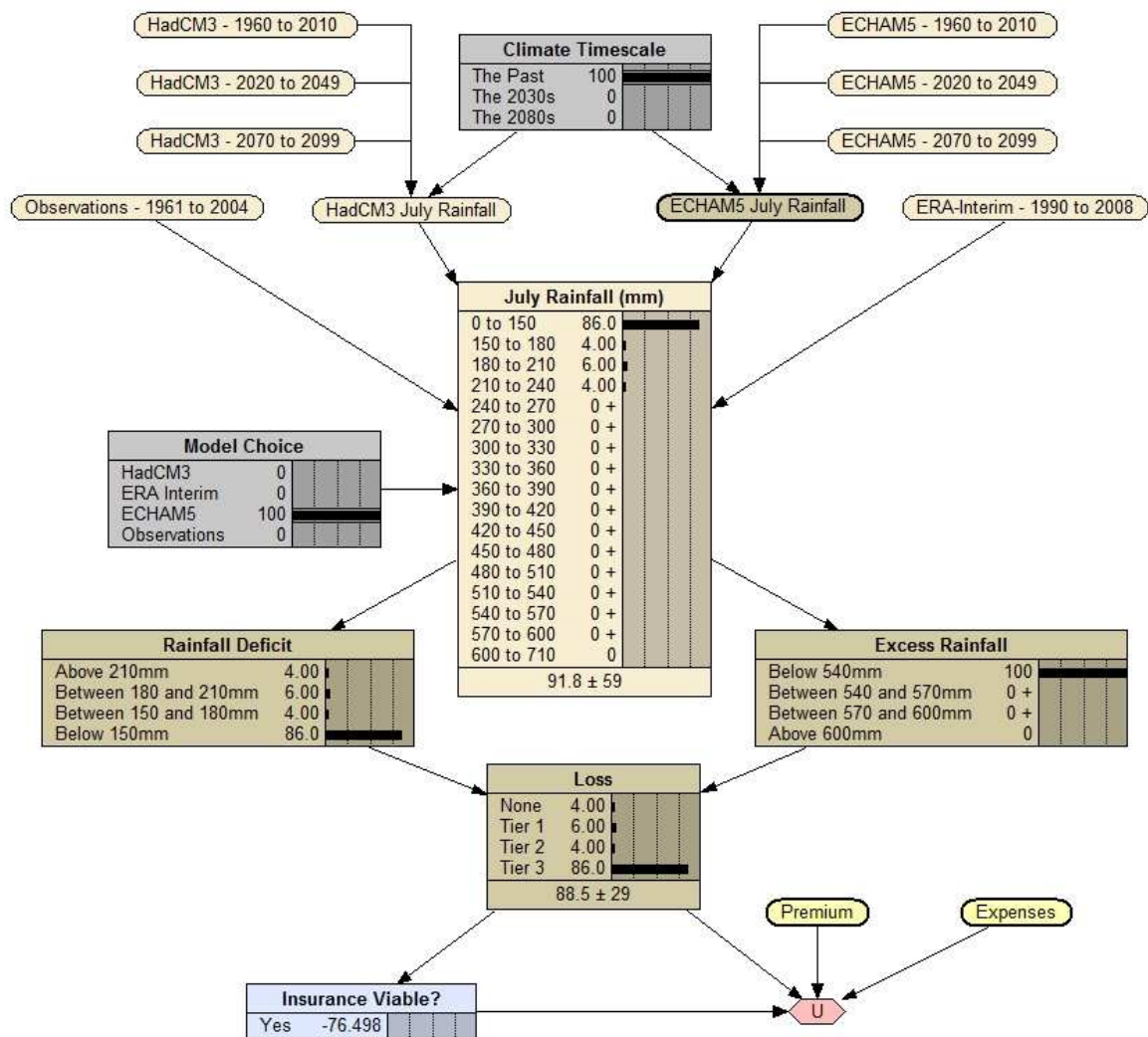


Figure D-5: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The ECHAM5 model has been selected in the *Model Choice* node and the *Climate Timescale* set to the past. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

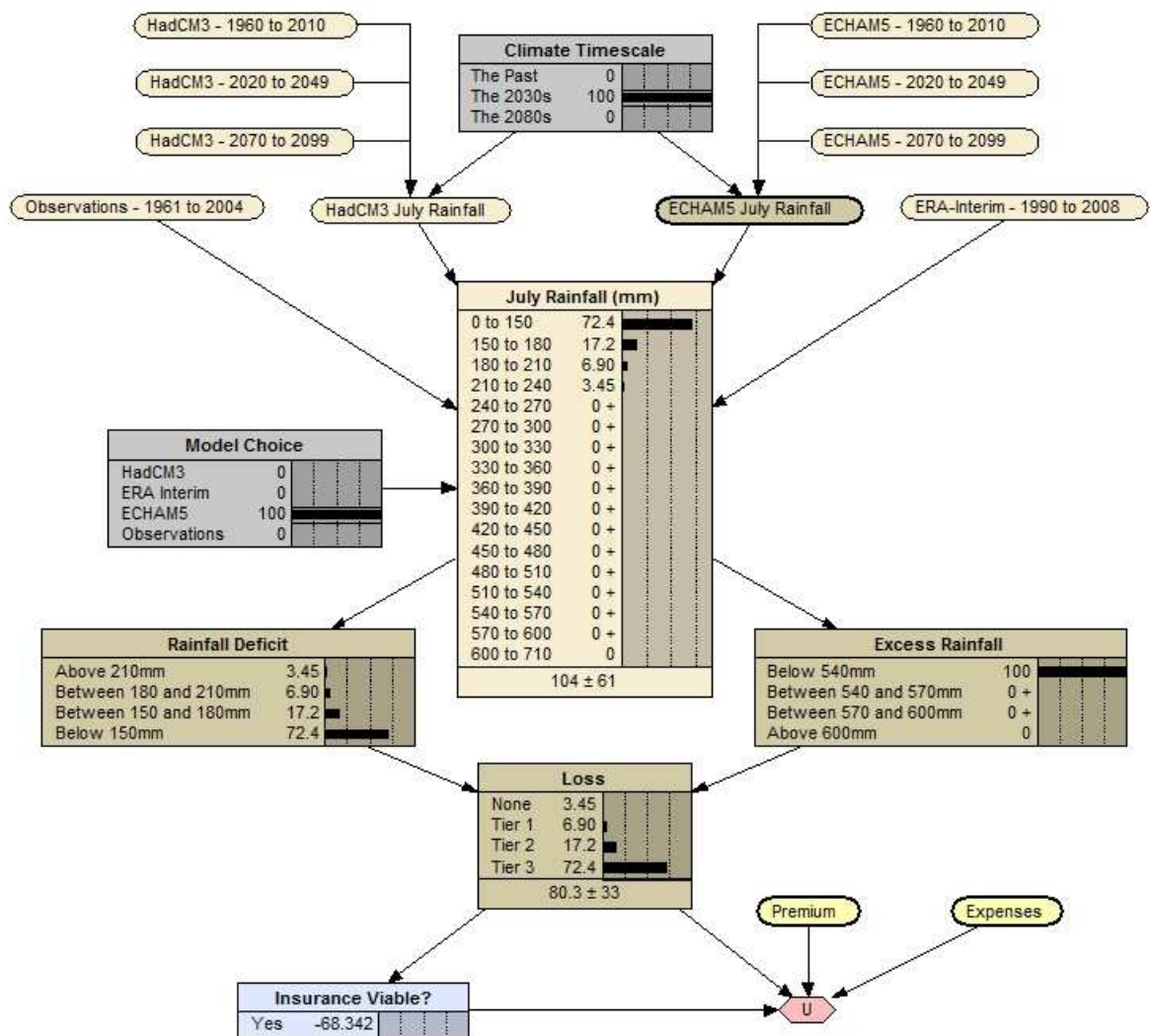


Figure D-6: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The ECHAM5 model has been selected in the *Model Choice* node and the *Climate Timescale* set to the 2030s. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

BNs incorporating bias corrected model data

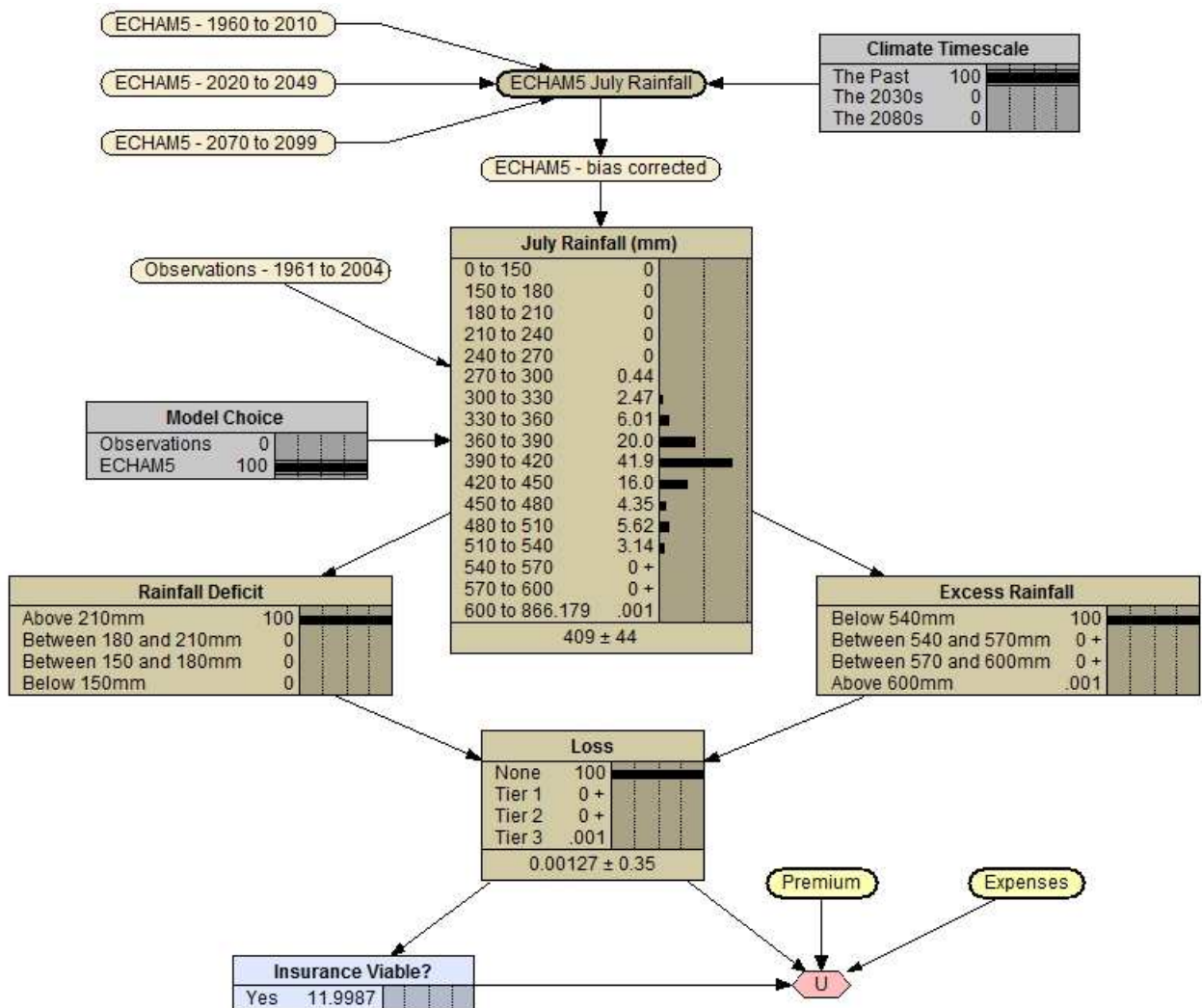


Figure D-7: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The ECHAM5 model has been selected in the *Model Choice* node and a bias correction has been applied according to table 6.6. The *Climate Timescale* is set to the past. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

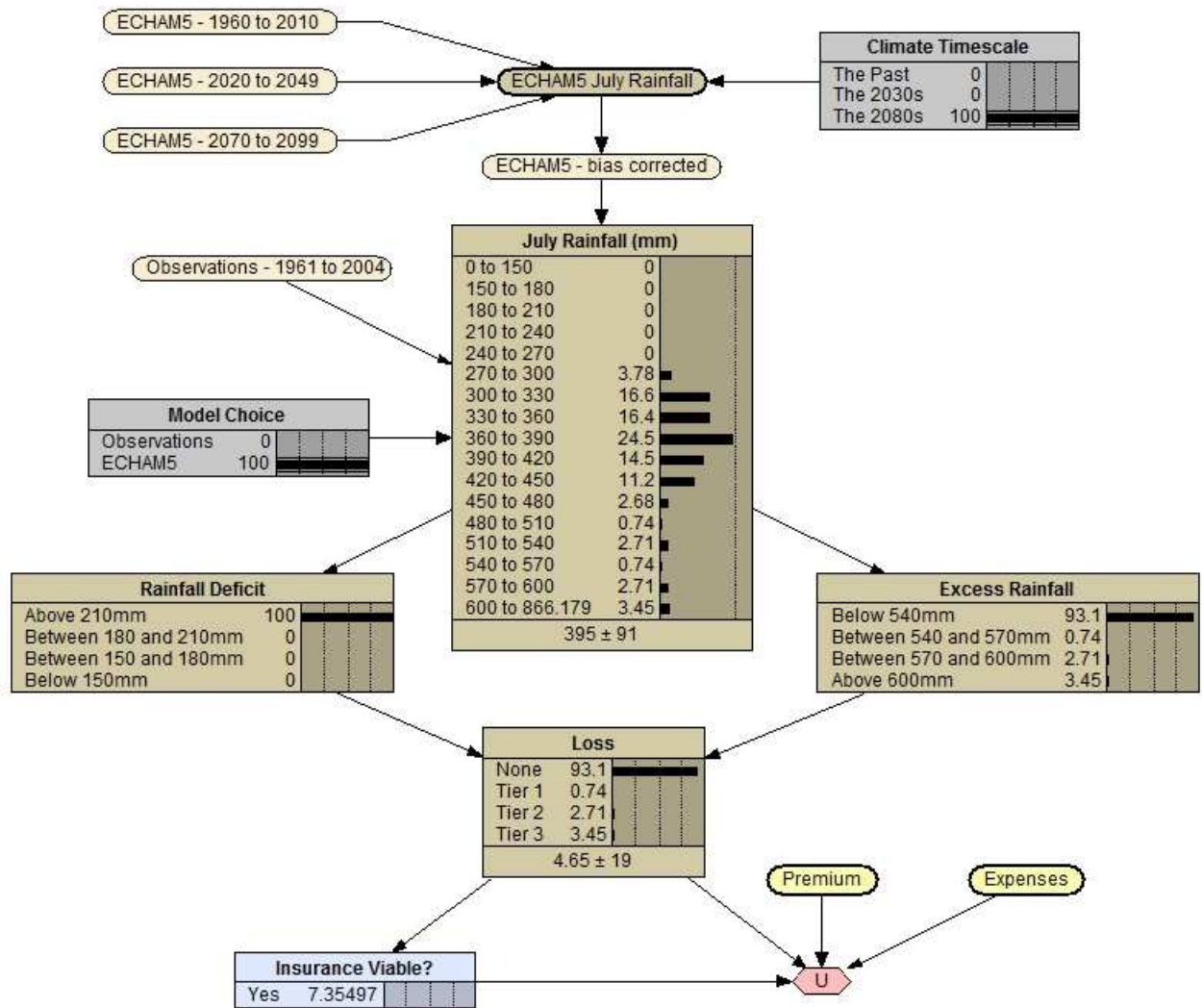


Figure D-8: BN to inform viability of weather index insurance for rice production in Kolhapur, India. The ECHAM5 model has been selected in the *Model Choice* node and a bias correction has been applied according to table 6.6. The *Climate Timescale* is set to the 2080s. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

BNs with observational data altered using model output anomalies

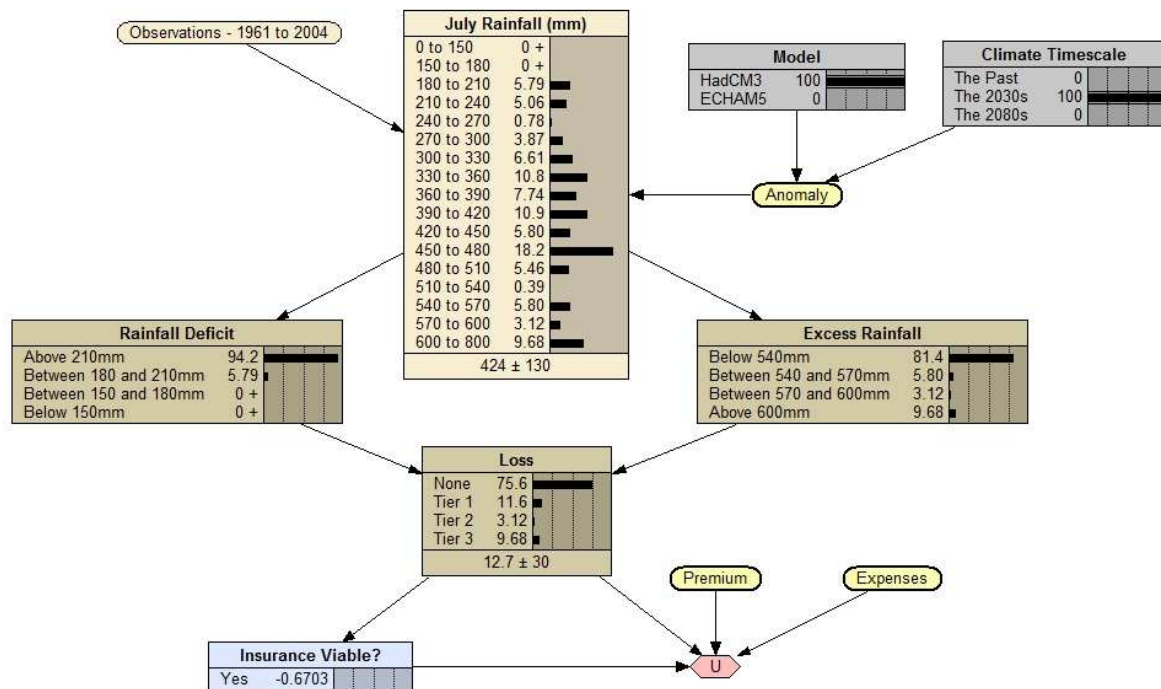


Figure D-9: BN to inform viability of weather index insurance for rice production in Kolhapur, India. Observational data is altered using anomaly information from the HadCM3 model projections according to table 6.7. The *Climate Timescale* is set to the 2030s. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

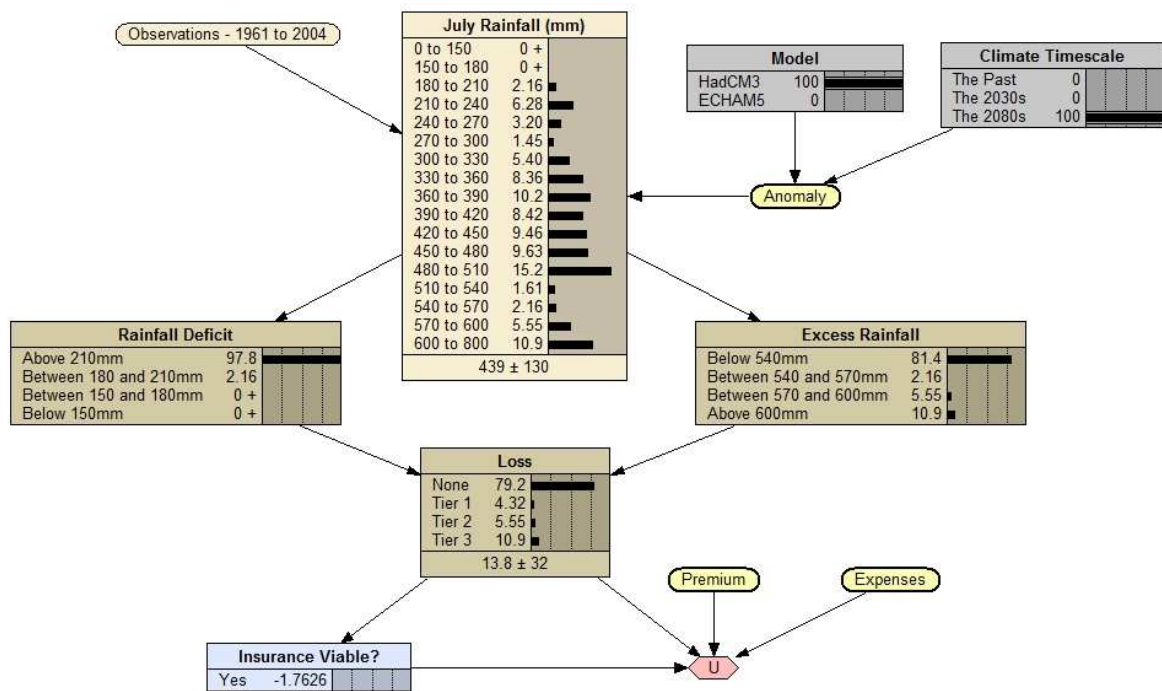


Figure D-10: BN to inform viability of weather index insurance for rice production in Kolhapur, India. Observational data is altered using anomaly information from the HadCM3 model projections according to table 6.7. The *Climate Timescale* is set to the 2080s. Constants are given the values: premium = 15% of maximum indemnity and expenses = 3% of maximum indemnity.

Glossary

Transitivity	A transitive system is one in which a trajectory can pass through all of the possible system states.
Intransitivity	An intransitive system is one in which a trajectory will only pass through a subset of all possible system states; the subset is determined by the initial state and once established, will persist forever.
Almost intransitivity	A system displays almost intransitivity if the statistics of a single trajectory taken over infinitely long time intervals are independent of initial conditions, but the statistics of a single trajectory taken over very long but finite intervals depend very much upon initial conditions.
Ergodic hypothesis	The assertion that the probability distribution derived from many iterations of a single orbit is the same as the probability distribution derived from a high-order iteration of many orbits with a range of different initial conditions.
Hysteresis	Exhibited by a system whose current state is a function of the past evolution of the system.
Pseudo-attractor	The set of states towards which a trajectory evolves for a dynamical system subject to time-periodic forcings.