

Interactive comment on “On the verification of climate reconstructions” by G. Bürger and U. Cubasch

Anonymous Referee #3

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Final comments on BC’s persistent misconceptions about elementary statistics:

3. Linear detrending as preprocessing and including time as a linear predictor in a regression problem are equivalent under least squares estimation, just as are centering as preprocessing and including an intercept term in a regression model. Please consult your favorite statistics or time series analysis textbook or convince yourself by a straightforward calculation.

Even preprocessing steps amount to assuming stochastic models and should be cast in terms of stochastic models, to make assumptions and concepts such as degrees of freedom clear.

5. Claiming that one only “verifies” existing methods is no license for conceptual

errors, even if others have made the same errors.

7. What is wrong, once more, is the claim that “the informational flow goes strictly from GLB through RSC” [362, 15]. Covariance matrices and imputed values are mutually dependent, so there should be arrows in both directions.

Interactive comment on Clim. Past Discuss., 2, 357, 2006.

CPD

2, S300–S301, 2006

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Discussion Paper