

1 *dendroTools*: R package for studying linear and nonlinear responses 2 between tree-rings and daily environmental data

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9

10 **Abstract:** In this paper, we introduce the *dendroTools* R package for studying the statistical
11 relationships between tree-ring parameters and daily environmental data. The core function of
12 the package is the *daily_response()*, which works by sliding a moving window through daily
13 environmental data and calculating statistical metrics with one or more tree ring proxies.
14 Possible metrics are correlation coefficient, coefficient of determination and adjusted
15 coefficient of determination. In addition to linear regression, it is possible to use nonlinear
16 artificial neural network with Bayesian regularization training algorithm (*brnn*). The
17 *dendroTools* provides the opportunity to use daily climate data and robust nonlinear functions
18 for the analysis of climate-growth relationships. Thus, models should be better adapted to the
19 real (continuous) growth of trees and should gain in predictive capabilities. The *dendroTools* R
20 package is freely available in the CRAN repository. The functionality of the package is
21 demonstrated on two examples, one using mean vessel area (MVA) chronology and one
22 traditional tree-ring width (TRW).

23 **Keywords:** dendroclimatology, daily climate data, running window, nonlinear modelling, tree-
24 ring proxies, climate reconstruction

25 **Introduction**

26 R computer language (R Core Team, 2017) is one of the most powerful platforms for analysing
27 tree-ring data. In recent decades, many useful packages have been developed, which are freely
28 available to the tree-ring community. The *dplR* package (Bunn, 2008, 2010) is widely used to
29 perform several standard analyses, including interactive detrending, chronology building and
30 the calculation of standard descriptive statistics, and is slowly replacing the traditional software
31 for tree-ring standardisation ARSTAN. The R package *treeclim* (Zang and Biondi, 2015)
32 provides a unified and fast compilation of established methods, while adding novel functions,
33 such as static and moving bootstrapped response and correlation functions, seasonal correlation
34 analysis, a test for spurious temporal changes in proxy-climate relations, and the evaluation of
35 reconstruction skills. Some other useful R packages developed for tree-ring analysis are
36 *dendrometeR* (van der Maaten et al., 2016), *CAVIAR* (Rathgeber et al., 2011), *pointRes* (van
37 der Maaten-Theunissen et al., 2015), *measuRing* (Lara et al., 2015), *TRADER* (Altman et al.,
38 2014) and *tracheideR* (Campelo et al., 2016). These R packages are of significant importance
39 and provide the opportunity of analysing tree-ring data more effectively. Beside R packages,
40 there are also other types of software, that is commonly used for identifying climate signal in

41 an annual tree-ring time series. Two of them are Seascorr (Meko et al., 2011), which runs in
42 MATLAB; and DENDROCLIM2002 (Biondi and Waikul, 2004), a C++ program.

43 The CLIMTREG programme was developed by Beck et al. (2013) and provides the possibility
44 to calculate climate–growth correlations based on daily climate data using variable temporal
45 width together with moving correlations to accommodate for short term as well as long term
46 influences. The programme was used in several studies (e.g., Castagneri et al., 2015; Liang et
47 al., 2013), but unfortunately has not been further developed, since the company that produced
48 the GfaBasic32 programming language no longer exists. Despite the great potential of
49 improving the understanding of climate-growth relationship, currently there is no similar
50 function available in R. The identified methodological gap could be filled by our newly
51 developed R package *dendroTools* (Jevšenak and Levanič, 2018), especially with its core
52 function *daily_response()*. This function provides the opportunity of analysing linear and
53 nonlinear relationships between tree-ring and daily environmental data, and could therefore be
54 important to help researchers identify tree-climate relationships. With the proposed
55 methodology, models should be better adapted to the real (continuous) growth of trees and
56 should gain predictive capabilities, which should result in more accurate climate
57 reconstructions and better understanding of climate-growth relationships.

58 Common practice in dendroclimatology is to correlate one or more tree-ring proxies (predictors)
59 to monthly or seasonal climate data (predictands). By using monthly data, some climate signal
60 is inevitably lost, mainly because months are invented categories not based on any of the laws
61 of nature. Growth is a continuous process and should not be limited by artificially set monthly
62 borders. With the *daily_response()* function from the *dendroTools* R package, temporal changes
63 in climate-growth response are analysed and results can be later used for various
64 dendroclimatological applications. It is not new for daily environmental data to be used in
65 combination with tree-ring proxies. The process-based Vaganov-Shashkin model uses daily
66 temperature and precipitation data to simulate tree-ring chronologies (e.g. Touchan et al., 2012).
67 Chun et al. (2017) used tree-ring width information to improve daily-scale reconstructions of
68 rainfall extremes.

69 The goal of this article is to present the functionality of the *dendroTools* R package, with an
70 emphasis on the *daily_response()* function. Two case studies have been used to do so, one using
71 a mean vessel area (MVA) and one using a tree-ring width (TRW) parameter.

72

73 ***dendroTools* description**

74 *Package requirements, installation and dependences*

75 The *dendroTools* R package will run on R version 3.4 or higher, simply because it depends on
76 certain other packages that do not work in older versions of R. After installing the right version
77 of R, *dendroTools* can be installed from the Comprehensive R Archive Network (CRAN) with
78 the following command: `install.packages("dendroTools")` and loaded with:
79 `library("dendroTools")`. The current version (0.0.5) relies on 15 other R packages. Those
80 that are important for the functionality of the *daily_reponse()* function are: *ggplot2* (Wickham,
81 2009), *oce* (Kelley and Richards, 2017), *brnn* (Pérez-Rodríguez and Gianola, 2016), *reshape2*
82 (Wickham, 2007), *scales* (Wickham, 2016), *stats* (R Core Team, 2017), *reshape* (Wickham,
83 2007), *MLmetrics* (Yan, 2016), *dplyr* (Wickham et al., 2017) and *dcv* (Li and Zhang, 2010). In

84 addition, R users should have installed the appropriate Java, i.e., 32-bit Java for 32-bit R and
 85 64-bit Java for the 64-bit R version.

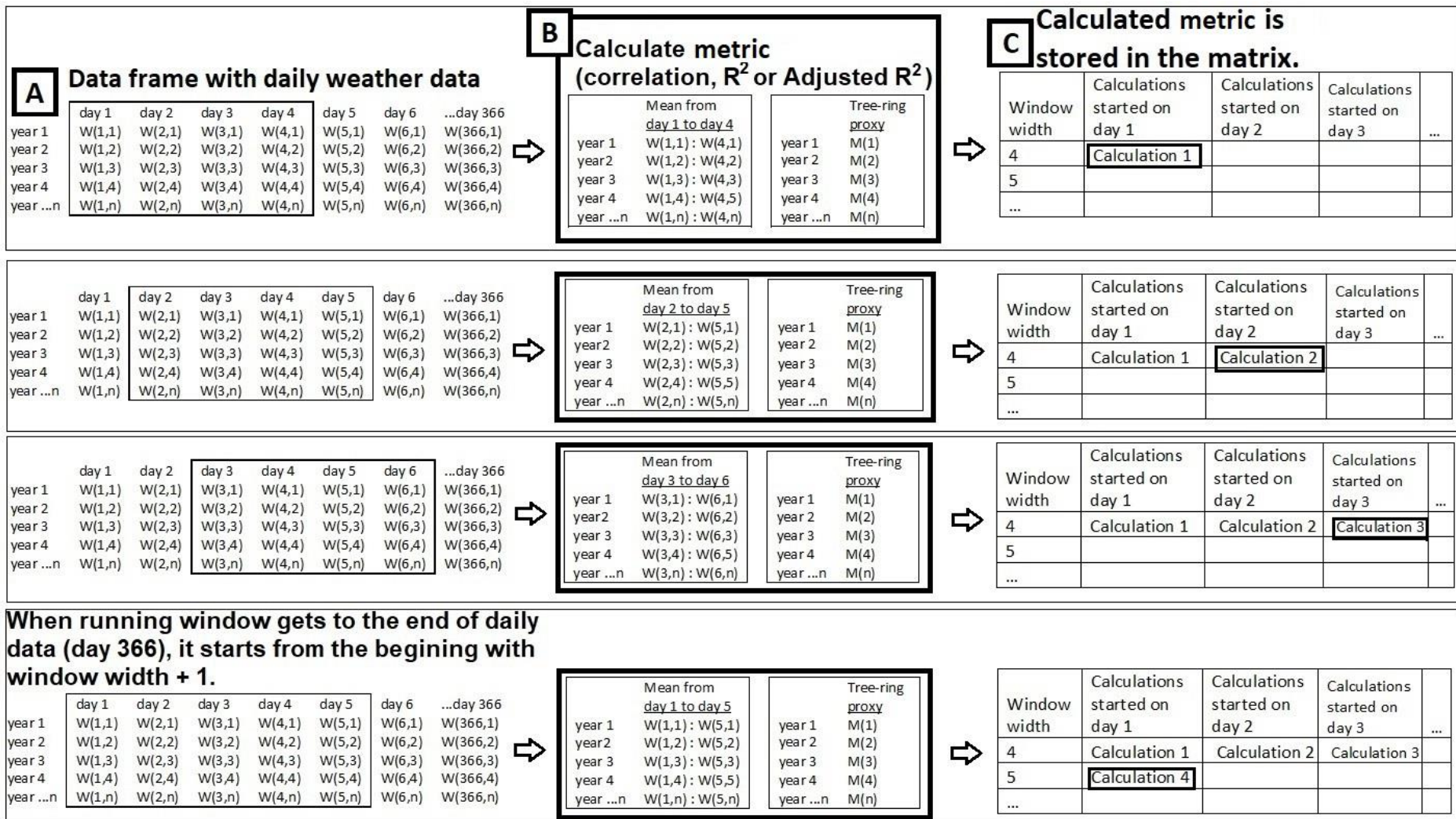
86 *Package functionality*

87 The *daily_response()* function is the core function of the *dendroTools* R package. Although the
 88 name of this function suggests the connection to the response functions presented by Fritts
 89 (1976), this is not the case, those are two different concepts. The main purpose of the
 90 *daily_response()* is to analyse temporal changes of relationships between tree-ring proxies and
 91 daily environmental data. The function calculates all possible statistical metrics between
 92 different ranges of daily data and one or more response variables. The key purpose is to find
 93 the optimal consecutive sequence of days that are linearly or nonlinearly related to one or more
 94 response variable (i.e., tree-ring proxies).

95 The function *daily_response()* works by sliding a moving window through daily environmental
 96 data, aggregating daily environmental data within each window and calculating its averages
 97 (Figure 1A), which are then used to calculate the selected statistical metric – i.e., correlation
 98 coefficient, coefficient of determination or adjusted coefficient of determination (Figure 1B).
 99 Two data frames have to be passed to *daily_response()*, i.e. *response* and *env_data*. *response* is
 100 a data frame with one or more tree-ring proxy variables. Rows represent years and columns
 101 represent proxy variables. Years should be included as row names of a data frame to avoid
 102 errors. *env_data* is a data frame with daily environmental data (e.g. temperature, precipitation
 103 or similar). Rows represent years and columns represent a day of a year, starting with day 1 of
 104 the year in column 1. Years should be included as row names of a data frame. The examples of
 105 *response* and *env_data* are given in Table 1.

106 **Table 1:** Required data frame organization of the *response* (left and middle table) and *env_data* (right
 107 table) inputs for the *daily_response()* function. Years should be included as row names of data frames.

	MVA		TRW		X1	X2	X3	X4	...	X365	X366
1961	7.18567	1757	1.392	1961	-0.1	0.5	1.9	2.5	...	4.3	NA
1962	5.59846	1758	1.130	1962	4.7	6.5	-1.1	-3.3	...	1.4	NA
1963	5.87261	1759	1.483	1963	-0.2	-0.2	0.8	1.5	...	-4.3	NA
1964	6.50313	1760	1.183	1964	-4.9	-5	-5.3	-5.6	...	-3.9	-7.8
1965	5.66054	1761	1.256	1965	-0.8	2.1	0.9	-1.8	...	0.4	NA
1966	6.00276	1762	1.146	1966	-1.4	0.3	2	1.2	...	2	NA
1967	6.01883	1763	1.440	1967	-1	0.8	-0.4	-3.5	...	0.2	NA
1968	7.36647	1764	1.209	1968	-1.2	-3.5	-9.4	-8.4	...	-11.1	-10.3
1969	5.71727	1765	0.854	1969	-12.1	-8.6	-3.8	-2.3	...	-1.6	NA
1970	5.98721	1766	0.614	1970	-1.3	-3.1	-1.1	2.1	...	0.1	NA
1971	6.07254	1767	0.677	1971	-3.5	-6.5	-7.8	-9.9	...	0.9	NA
1972	5.87815	1768	0.602	1972	0.8	0.8	0.4	1.1	...	-4.6	-4.3
1973	5.13292	1769	0.875	1973	-1.6	-0.2	1.1	0.8	...	0.2	NA
1974	6.26117	1770	0.559	1974	0.2	0.4	1	1.3	...	1.9	NA
1975	5.74098	1771	0.578	1975	0.9	1.1	1.7	-2.7	...	-3.8	NA
1976	5.75330	1772	0.541	1976	-1.2	4.3	2.7	3.8	...	-8.7	-8.5
1977	5.93055	1773	0.631	1977	4.6	2.1	1.7	0.5	...	2.1	NA
1978	5.52767	1774	0.773	1978	1.7	3.4	5.8	5.3	...	8.2	NA
1979	5.52998	1775	1.171	1979	1.1	-8.2	-10.6	-7.8	...	-0.6	NA



109

110 **Figure 1:** Schematic presentation of the running window of the *daily_response()* function. In this example, the initial window width is set to 4

111 To use the *daily_response()*, the user should first decide whether to use a fixed or progressive
 112 window for calculations of moving averages. To use a fixed window, select its width by
 113 assigning an integer to the argument *fixed_width*. When the user is interested in many different
 114 windows, *lower_limit* and *upper_limit* arguments are available. In this case, all window widths
 115 between the lower and upper limits will be considered. In this context, window width
 116 representative of a specific day of year (DOY) is defined as the values for this particular day
 117 and a number of subsequent days corresponding to window width. All calculated metrics are
 118 stored in a matrix (Figure 1C). This matrix is available as the first element of the output list of
 119 the *daily_response()* function. Then, the optimal window (i.e. optimal consecutive sequence of
 120 days) is found, that returns the highest calculated metric. For a full description of all the other
 121 arguments, including examples, see the *dendroTools* manual at [https://cran.r-](https://cran.r-project.org/web/packages/dendroTools/dendroTools.pdf)
 122 [project.org/web/packages/dendroTools/dendroTools.pdf](https://cran.r-project.org/web/packages/dendroTools/dendroTools.pdf). The output of the *daily_reponse()*
 123 function is a list with 13 elements (see Table 2), which could be retrieved by calling their names,
 124 such as demonstrated in later examples.

125 **Table 2:** The description of the output list elements of the *daily_response()* function

Element name	Element description
\$calculations	a matrix with calculated metrics
\$method	the character string of a method
\$metric	the character string indicating the metric used for calculations
\$analysed_period	the character string specifying the analysed years
\$optimized_return	data frame of aggregated (averaged) daily data that return the highest metric
\$optimized_return_all	a data frame with aggregated daily data that returned the optimal result for the entire <i>env_data</i> (and not only subset of analysed years)
\$transfer_function	a scatter plot and transfer function of optimized return and response data
\$cross_validation	a data frame with cross validation results
\$temporal_stability	a data frame with calculations of selected metric for different temporal subsets
\$plot_heatmap	ggplot2 object: a heatmap of calculated metrics
\$plot_extreme	ggplot2 object: line plot of a row with the highest value in a matrix of calculated metrics
\$plot_specific	ggplot2 object: line plot of a row with a selected window width in a matrix of calculated metrics
\$PCA_output	<i>princomp</i> object: the result output of the PCA analysis

126

127 *Nonlinear brnn function*

128 The *daily_response()* function enables linear and nonlinear climate-tree analysis. As a nonlinear
 129 method, artificial neural network with a Bayesian Regularization (*brnn*) training algorithm is
 130 implemented. This method is implemented because 1) it has already been successfully applied
 131 to tree-ring data by Jevšenak and Levanič (2016), 2) is robust to overfitting, 3) easy to use and
 132 4) usually produces a sigmoid shaped function between tree-ring parameter and climate data,
 133 which should in theory be better fit to tree-climate data. *brnn* model in R could be fitted with
 134 the *brnn* R package (Pérez-Rodríguez and Gianola, 2016). A simple code is needed, such as
 135 `brnn_model <- brnn(y ~ x, data = data, neurons = 1)`. The only tuning parameter
 136 needed is *neurons*. In dendroclimatological models with 1 independent variable, this argument
 137 should be between 1 and 3.

138 Briefly, the *brnn* function fits a two-layer neural network as described by Mackay (1992) and
 139 Foresee and Hagan (1997). It uses the algorithm introduced by Nguyen and Widrow (1990) to
 140 assign initial weights and the Gauss-Newton algorithm to perform the optimization. For a full

141 description, including a mathematical derivation of the *brnn* algorithm, see Pérez-Rodríguez et
 142 al. (2013). The biggest disadvantage related to this black box principle is that there are no
 143 coefficients with confidence intervals to estimate the uncertainty related to predictions.

144 Examples of workflow

145 Example data

146 Two examples are used to demonstrate the use of our method of studying the relationship of
 147 tree-ring parameters and daily temperatures. For *example_MVA*, we try to identify correlations
 148 between the mean vessel area (MVA) parameter of *Quercus robur* and daily mean temperature
 149 data for the meteorological station Ljubljana. 6 trees for wood-anatomical analysis were cored
 150 from a lowland forest in fall 2012. For more information about the site and chronology
 151 characteristic, see Jevšenak and Levanič (2015). In *example_TRW*, similarly, the tree-ring width
 152 (TRW) parameter of *Picea abies* is used to find the optimal sequence of consecutive days that
 153 maximizes the climate signal. TRW chronology represents Alpine forest and was downloaded
 154 from the National Centre for Environmental Information (<https://www.ncdc.noaa.gov/>). For
 155 more information about TRW chronology, see Schweingruber (1981). The climate data used
 156 for *example_TRW* is the mean daily temperature for the meteorological station Kredarica.
 157 Climate data for our study was downloaded from the KNMI Climate Explorer
 158 (<https://climexp.knmi.nl>). All datasets used in this paper are included in the *dendroTools* R
 159 package and can be obtained with the function *data()*. Some additional information about the
 160 data for both examples is given in Table 3.

161 **Table 3:** General information about the data used for examples 1 and 2.

	Tree-ring parameter	Species	Analysed period	Location	Elevation	Daily climate data
example_MVA	MVA (raw)	<i>Quercus robur</i>	2012 – 1940	Mlace (Lat: 46.3, Long: 15.51)	300 m	Ljubljana (Lat: 46.06, Long: 14.51)
example_TRW	TRW (std)	<i>Picea abies</i>	1955 – 1981	Vršič (Lat: 46.47, Long: 13.76)	1600 m	Kredarica (Lat: 46.38, Long: 13.85)

162

163 example_MVA

164 Data for *example_MVA* is saved in the data frame designated *data_MVA*. Daily data for the
 165 meteorological station Ljubljana is saved in the data frame called *LJ_daily_temperatures*. For
 166 *example_MVA*, simple running correlations will be used to find the optimal sequence of
 167 consecutive days. All possible window widths between 21 and 270 days, including the previous
 168 year, will be considered. The latter is achieved by setting the *previous_year* argument to *TRUE*.
 169 Specifically, we are interested in temporal changes of correlations for a window width of 90
 170 days, therefore, the parameter *plot_specific_window* is set to 90. For the *example_MVA*, the
 171 *row_names_subset* argument is set to *TRUE*. This argument is particularly useful and allows
 172 the use of data frames of *response* and *env_data* with different years, i.e., different number of
 173 rows, such as in Table 1. If *row_names_subset* is set to *TRUE*, the algorithm will automatically
 174 subset both data frames (i.e., environmental and tree-ring data) and keep only matching years,
 175 which will be used for calculations. To use this feature, years must be included as row names.
 176 There are many ways how to do this but there is also a *years_to_rownames()* function available
 177 in the *dendroTools* package. For the *example_MVA*, all insignificant correlations were removed
 178 by setting the argument *remove_insignificant* to *TRUE*. The threshold for significance is set
 179 with the *alpha* argument. The method to assess the temporal stability

180 (*temporal_stability_check*) of correlations is set to "progressive". Progressive method splits
181 data into *k* parts, calculates metric for the first part and then progressively adds 1 part at a time
182 and calculates selected *metric*.

```
183 > library(dendroTools)
184 > data(data_MVA)
185 > data(LJ_daily_temperatures)
186 > example_MVA <- daily_response(response = data_MVA, env_data =
187 LJ_daily_temperatures, method = "cor", lower_limit = 21, upper_limit = 270,
188 row_names_subset = TRUE, previous_year = TRUE, remove_ insignificant = TRUE,
189 alpha = 0.05, plot_specific_window = 90, temporal_stability_check =
190 "progressive", k = 5)
191 > example_MVA$plot_extreme
192 > example_MVA$plot_heatmap
193 > example_MVA$plot_specific
194 > example_MVA$temporal_stability
195
```

196 Results for the *example_MVA* are visualised by retrieving the elements of the output list. The
197 optimal sequence of consecutive days is visualised by calling `example_MVA$plot_extreme`
198 (Figure 2A). This feature explores the matrix of calculated metrics, finds the window width
199 with the highest calculated metric, graphs it and indicates the sequence of days that returns the
200 highest calculated metric. In titles, there is information about analysed period, maximal
201 correlation coefficient and optimal window width. The highest correlation coefficient, 0.77,
202 was calculated with a window width of 59 days, starting on DOY 74 of the current growing
203 season. The MVA parameter from the analysed site therefore contains the optimal climate
204 signal from March 15 (DOY 74) to May 12 (DOY 132). This calculation is consistent with the
205 study of xylogenesis in oak from a nearby site (Gričar, 2010), which reported that the period of
206 most intense xylem cell production was assessed to be in the period April-May.

207 The average temperature from March 15 to May 12 for the analysed period is saved as a data
208 frame - the fifth element of the output list. It could be retrieved by typing
209 `example_MVA$optimized_return`. This data frame is used to calculate the temporal stability
210 (`example_MVA$temporal_stability`) of correlation coefficients. The calculated values for
211 different periods show that correlations are stable in time (Table 4).

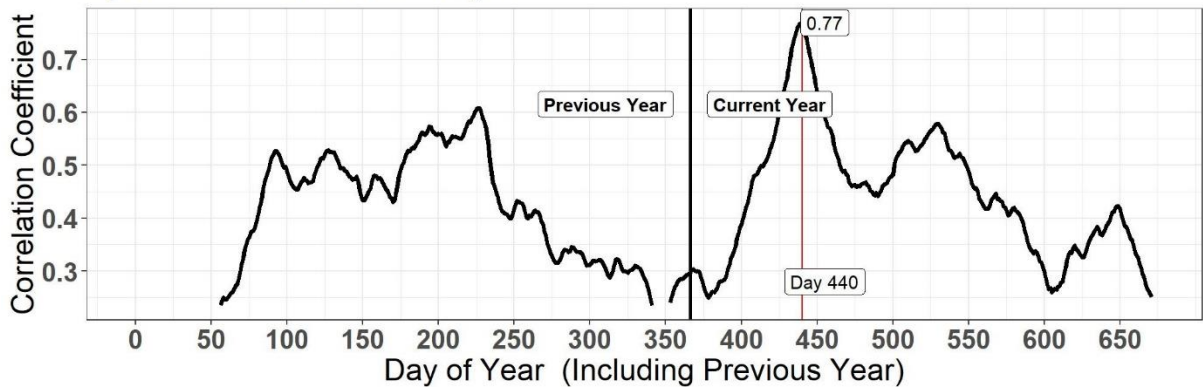
212 **Table 4:** Temporal stability of correlation coefficients for the *example_MVA*

	Period	Correlation
1	1941 - 1955	0.615
2	1941 - 1969	0.760
3	1941 - 1983	0.654
4	1941 - 1997	0.682
5	1941 - 2012	0.770

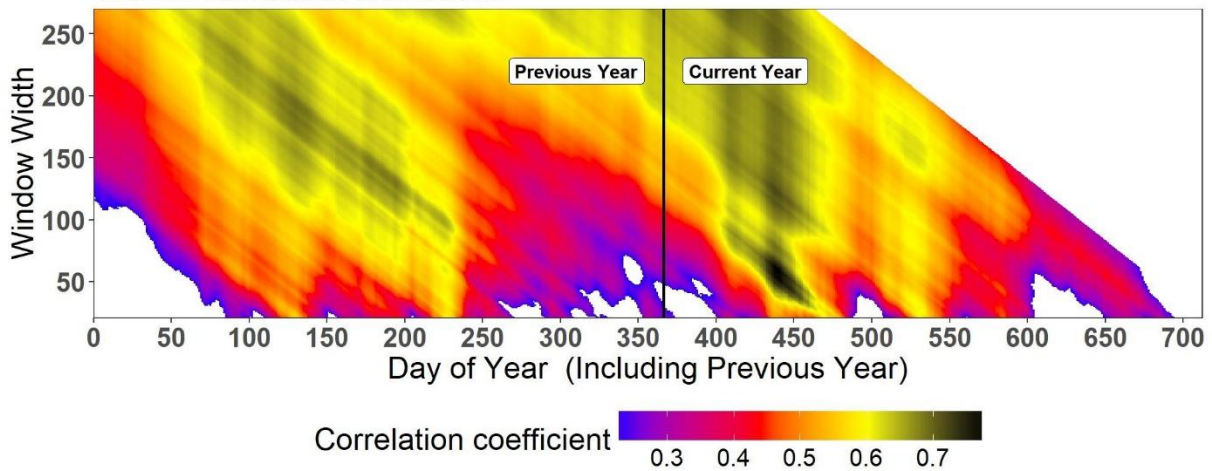
213

214 Temporal changes of correlations for different window widths were visualised by typing
215 `example_MVA$plot_heatmap` (Figure 2B). The highest correlations were calculated for DOY
216 around 440 with window width between 40 and 70. Note the temporal patterns, i.e. clear vertical
217 and diagonal structures. Those are discussed later in the section Caveats and limitations of the
218 *daily_response()* function. To visualize the temporal correlations of pre-defined window width
219 of 90 days (Figure 2C), type `example_MVA$plot_specific`. This window width shows a
220 similar influence of temperatures from previous and current growing season.

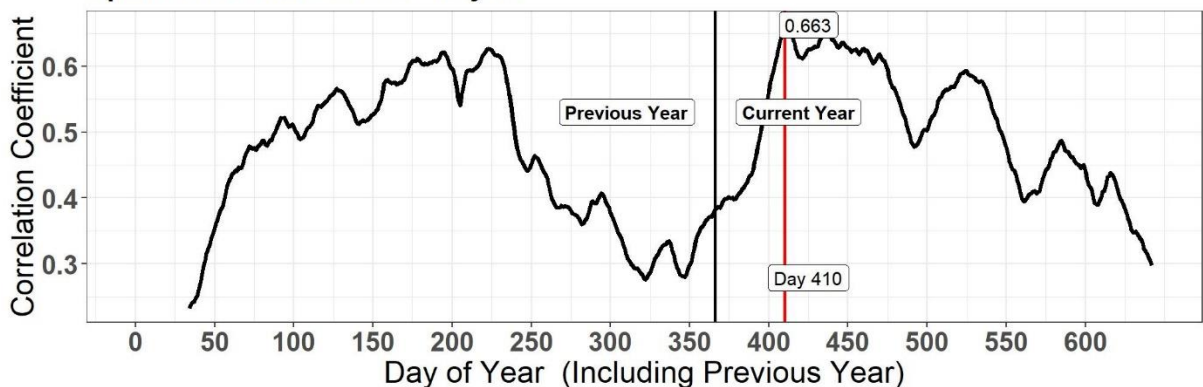
A) Analysed Period: 1941 - 2012
 Maximal Correlation Coefficient: 0.77
 Optimal Window Width: 59 Days
 Starting Day of Optimal Window Width: Day 74 of Current Year
 Optimal Selection: Mar 15 - May 12



B) Analysed Period: 1941 - 2012
 Method: Correlation Coefficients



C) Analysed Period: 1941 - 2012
 Maximal correlation coefficient: 0.663
 Selected Window Width: 90 Days
 Starting Day of Selected Window Width: Day 410 of Current Year
 Optimal Selection: Feb 13 - May 13



221

222 **Figure 2:** Results for *example_MVA*: A) the maximised correlation coefficient, B) temporal patterns of
 223 climate-growth relationship and C) plot for a specific window width of 90 days. DOY on the x axis
 224 represents starting DOY and subsequent days of the respective window width. The broken line for A)
 225 and C) and white areas for B) are due to the removal of insignificant calculations (*remove_insignificant*
 226 argument in the *daily_response()* was set to *TRUE*).

227 **example_TRW**

228 TRW data for *example_TRW* is saved in the data frame designated *data_TRW*. Daily data for
229 the meteorological station Kredarica is saved in the data frame called *KRE_daily_temperatures*.
230 In this example, the metric coefficient of determination is calculated using linear (*method* =
231 “*lm*”) and nonlinear (*method* = “*brnn*”) method. All possible window widths are considered
232 between 21 days (three weeks) and 270 days (9 months).

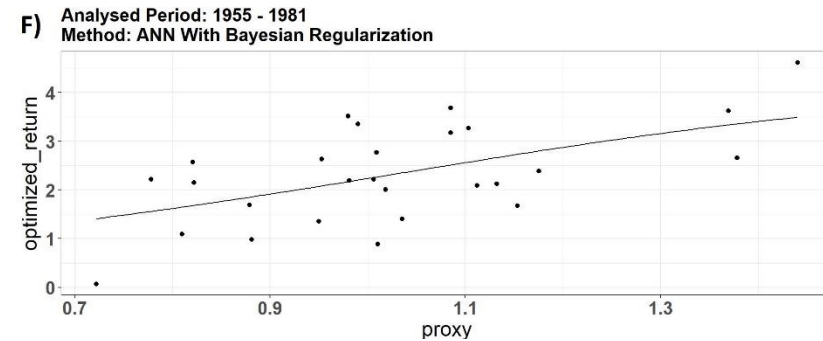
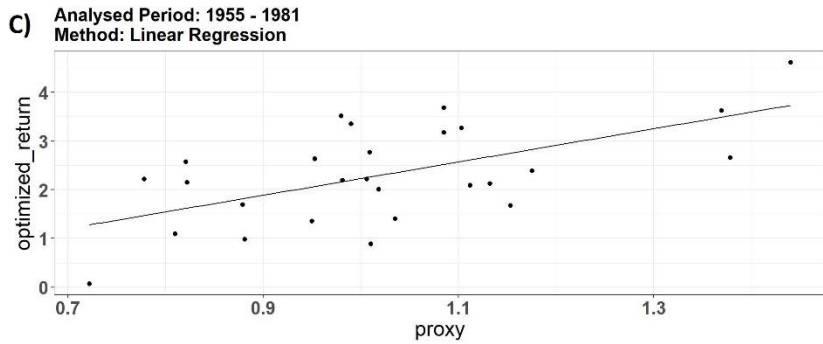
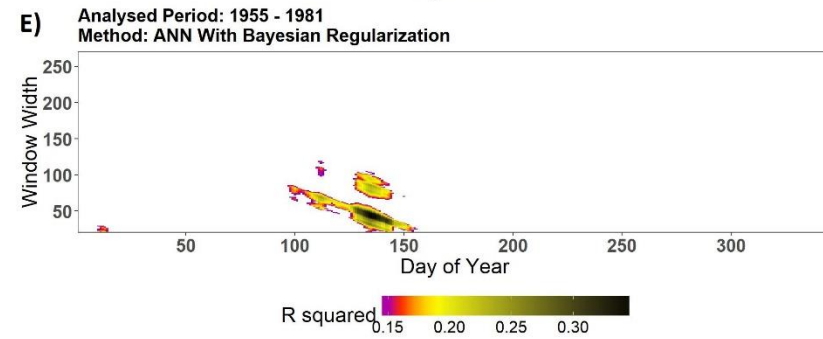
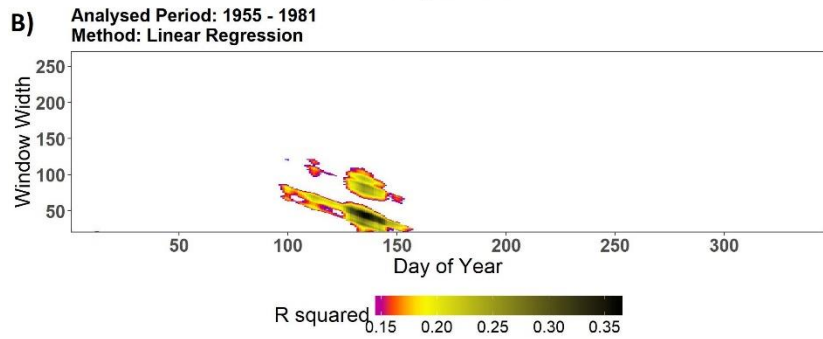
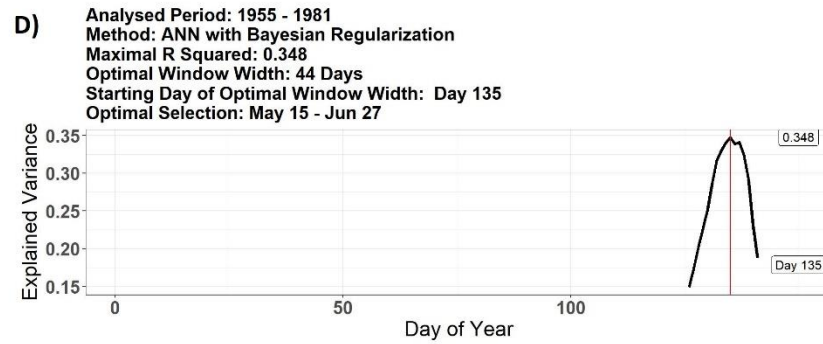
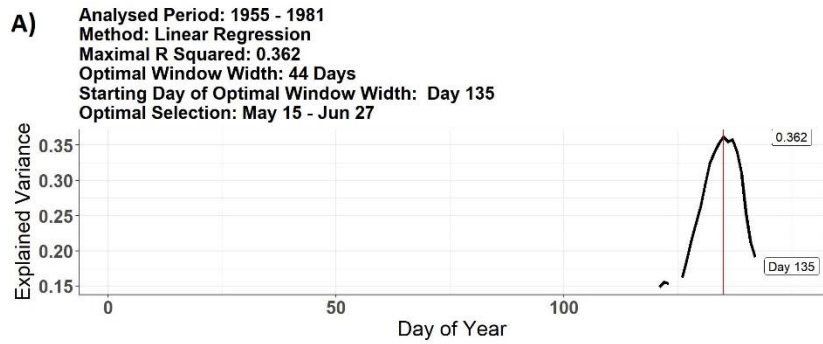
```
233 > library(dendroTools)
234 > data(data_TRW)
235 > data(KRE_daily_temperatures)
236 > example_TRW_lm <- daily_response(response = data_TRW, env_data =
237 KRE_daily_temperatures, method = "lm", metric = "r.squared", lower_limit =
238 21, upper_limit = 270, row_names_subset = TRUE)
239 > example_TRW_lm$plot_extreme
240 > example_TRW_lm$plot_heatmap
241
242 > example_TRW_brnn <- daily_response(response = data_TRW, env_data =
243 KRE_daily_temperatures, method = "brnn", metric = "r.squared", lower_limit =
244 21, upper_limit = 270, row_names_subset = TRUE)
245 > example_TRW_brnn$plot_extreme
246 > example_TRW_brnn$plot_heatmap
```

247 To visualise the optimal sequence of consecutive days, type `example_TRW_lm$plot_extreme`
248 (Figure 3A) and `example_TRW_brnn$plot_extreme` (Figure 3D). Both linear and nonlinear
249 algorithms suggested an optimal window starting on May 15 (DOY 135), with a span of 44
250 days (DOY 179, June 28). The highest calculated coefficient of determination with a linear
251 algorithm (0.362) is slightly better than the coefficient of determination calculated with a
252 nonlinear *brnn* algorithm (0.348). The optimal window width is in accordance with the typical
253 growing season of conifers in the Alpine region close to the tree line. Rossi et al. (2007) reported
254 the growing season of *Larix decidua*, *Picea abies* and *Pinus cembra* to be from May to July-
255 August. Similarly, Swidrak et al. (2011) reported the onset and maximum growth rate of *Pinus*
256 *cembra* from Eastern Alps to be on April 27 and June 23, respectively.

257 Temporal patterns of coefficients of determination are visualised by typing
258 `example_TRW_lm$plot_heatmap` (Figure 3B) and `example_TRW_brnn$plot_heatmap`
259 (Figure 3E). Again, both heatmaps show similar pattern with significant correlations only in
260 late spring and summer with window widths lower than 150 days. Transfer functions of both
261 algorithms show the relationship between the inputs and outputs. Both transfer functions are
262 visualised by typing `example_TRW_lm$transfer_function` (Figure 3C) and
263 `example_TRW_brnn$transfer_function` (Figure 3F). Both transfer functions assume similar
264 relationship between TRW and average temperature from May 15 – June 28. However, the
265 differences are greater for the predictions close to the edges of calibration data.

266 **From *daily_response()* to climate reconstruction**

267 Climate reconstruction is one of the most widely used application in dendroclimatology.
268 Therefore, we provide here an example of R code, how to use the output list of the
269 *daily_response()* for the *example_TRW* to reconstruct climate with *lm* and *brnn* function.
270 Aggregated daily data (*i.e.* optimal selection) is stored as an element in the output list
271 (`$optimized_return`) and can be used directly to calibrate models for climate reconstruction.



272

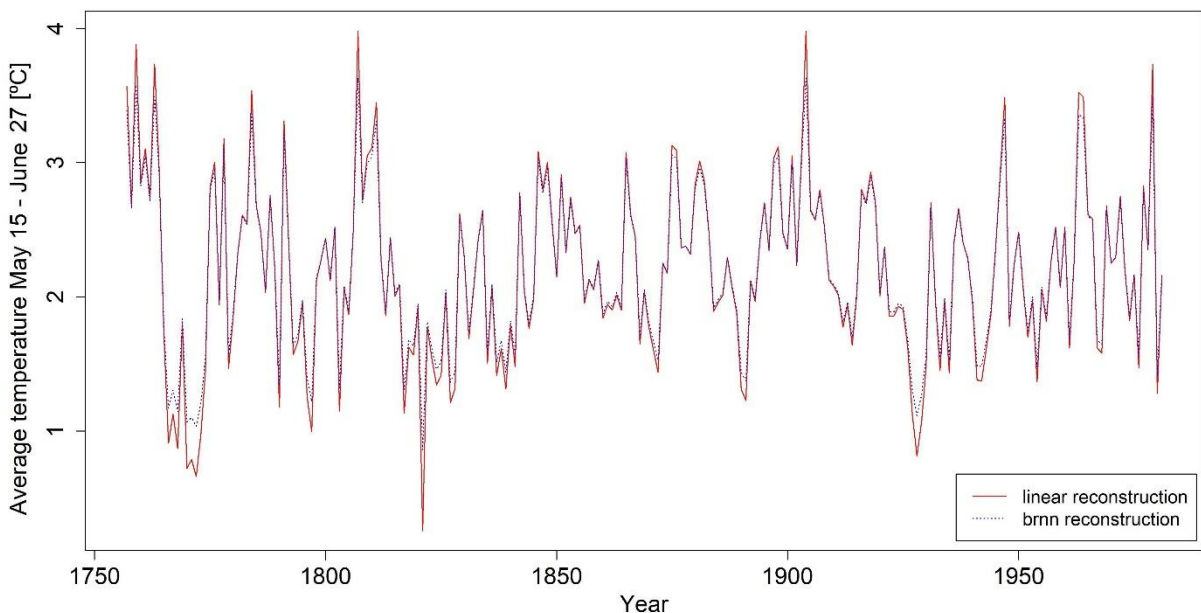
273

274 **Figure 3:** Results for *example_TRW*: A) and D) maximised coefficient of determination, B) and E) temporal patterns of climate-growth relationship and C) and
 275 F) transfer functions for the *lm* and *brnn* models, respectively. DOY on the x axis represents starting DOY and subsequent days of the respective window width.

276

```
277 > linear_model <- lm(Optimized_return ~ TRW, data =  
278 example_TRW_lm$optimized_return)  
279 > library(brnn)  
280 > brnn_model <- brnn(Optimized_return ~ TRW, data =  
281 example_TRW_brnn$optimized_return, neurons = 1)  
282  
283 > lm_reconstruction <- data.frame(predictions = predict(linear_model, newdata  
284 = data_TRW))  
285 > brnn_reconstruction <- data.frame(predictions = predict(brnn_model, newdata  
286 = data_TRW))  
287  
288 > plot(x = row.names(data_TRW), y = lm_reconstruction$predictions, col =  
289 "red", type = "l", xlab = "Year", ylab = "Average temperature May 15 - June  
290 27 [°C]", cex.lab = 1.5, cex.axis = 1.5)  
291 > lines(x = row.names(data_TRW), y = brnn_reconstruction$predictions, lty =  
292 3, col = "blue")  
293 > legend(1915, 0.75, legend = c("linear reconstruction", "brnn  
294 reconstruction"), lty = c(1, 3), col = c("red", "blue"), cex = 1.2)
```

295 First, linear and *brnn* models are calibrated by using the `$optimized_return` data frame, and
296 then used to reconstruct (*predict*) climate for the past period. Reconstructed temperatures are
297 given in Figure 4. Both reconstructions are similar, however, linear reconstruction provides
298 more extreme predictions. Those differences in reconstructed temperatures are directly related
299 to differences between *lm* and *brnn* transfer functions (Figure 3C and 3F). Linear transfer
300 function assumes that the effect of temperatures on TRW is the same for the whole spectrum of
301 temperatures. On the other hand, *brnn* function assumes different (more moderate) effect of
302 temperatures for extreme conditions.



303

304 **Figure 4:** Linear and nonlinear *brnn* climate reconstruction for the *example_TRW*.

305

306

307 **Caveats and limitations of the *daily_response()***

308 Our methodology is not robust to spurious correlations that may arise due to coincidence,
309 autocorrelation etc. In Figure 2B there are patterns, i.e. clear vertical and diagonal (from top
310 left to bottom right) structures. The vertical lines ~~strongly~~ suggest two things. First of all, the
311 sometimes abrupt colour change from one day to another suggests influential outliers, i.e. at a
312 particular DOY the average over the window will abruptly change either because a specific
313 value now is included or another one is left out. Secondly, the vertical lines depict that specific
314 windows which show a strong correlation (e.g. the windows around DOY 440) will indicate
315 strong correlations for this DOY for most of the window sizes, but this despite the fact that
316 some of these window sizes will include periods which on a shorter window-scale expressed
317 low correlations or even insignificant correlations (as indicated by the diagonal lines which
318 represent the ‘later’ representation of this window but with shorter window sizes). As an
319 example, the correlation for window size 250 for the period around DOY 440 is in the order of
320 0.7 but includes a period around DOY 650 with correlations lower than 0.4. Therefore, it would
321 not be meaningful to choose this particular window and period, but for another data set and
322 other specifications (range of window sizes) coincidentally this may turn out to be the highest
323 correlation. Another feature of the diagonal lines is that they clearly show that the correlations
324 abruptly change in dependence of the window size. Some of those issues maybe accounted for
325 by using median instead of mean. To do so, set the argument *use_median* to *TRUE*. However,
326 median is less affected by very hot/ cold temperatures and might therefore diminish correlations
327 between *response* and *env_data*. All users of our tool should make their final selection of
328 window size and period carefully.

329 Regarding window widths, we recommend not to select too small window sizes, since the
330 likelihood of obtaining spurious correlations for small window widths may be comparably
331 higher as small window sizes will incorporate more high-frequency variations which may
332 coincidentally match the proxy variations. In addition, by selecting window width that exceeds
333 the period of growing season, may also result in some spurious correlations. However, if
334 selected window size is less than 14 (2 weeks) or greater than 270 (9 months), warning is given,
335 but calculations will be performed anyway. Users should therefore select window sizes
336 reasonably.

337 The *daily_response()* function does not address the risks that arise from repeating multiple
338 significance tests, simultaneously. For the *example_MVA* and *example_TRW*, 55375
339 calculations were needed to find the optimal sequence of consecutive days, therefore the use of
340 any kind of *p* correction method would result in a very low number of significant correlations.
341 With no correction, the chance of finding one or more significant correlations by chance alone
342 is high. For our two examples, theoretically, around 2700 calculations results in type I error.
343 The potential users should note this risk and set the threshold of significant correlations below
344 0.05 to reduce the likelihood of type I error.

345 There is no special treatment for leap years, users should decide how to organize the *env_data*.
346 Therefore, February 29 of non-leap years could be skipped, assigned *NA*, modelled as average
347 of value in February 28 and March 1 or similarly. In examples used in this paper, February 29
348 of non-leap years was skipped, therefore those years had 365 days, while leap years had 366
349 days. However, users should note the small difference between various treatments and interpret

350 results accordingly. The dates indicated by plotting methods in our examples (Figures 2A, 2C
351 3A and 3D) are based dates from a non-leap year, therefore there is no February 29 included.

352 Finally, the *daily_response()* allows for including multiple tree-ring proxies simultaneously as
353 potential independent variables for daily environmental data. However, users should select
354 multiple proxies reasonably and with caution, since there is nothing to prevent from including
355 colinear variables. Including several proxies will result in higher explained variance but at the
356 cost of degrees of freedom. In those cases, users should use the adjusted coefficient of
357 determination and check the cross-validation results (e.g. `example_MVA$cross_validation`).
358 If metrics on validation data are much lower than on calibration data, there is a problem of
359 overfitting and users should exclude some proxies and repeat the analysis

360 **Conclusions**

361 The approach to analysing the relationship between daily data and tree-ring proxies with the
362 *dendroTools* R package was introduced using two examples, one using MVA and one using
363 TRW data. With the *daily_response()* function, the optimal sequence of consecutive days that
364 is linearly or non-linearly related to a response variable can easily be found. As expected, TRW
365 was related to late spring and early summer temperatures, while MVA corresponds to early
366 spring temperatures.

367 The *daily_response()* function is a conceptually simple method and easy to use. It has many
368 potential applications. The application of climate reconstruction is given for the *example_TRW*.
369 Climate changes affect tree-growth and, using our method, changes in optimal window between
370 past and present can also be analysed. It is also possible to run PC regression within the
371 *daily_response()* function. To see the examples for the above mentioned applications, see on-
372 line vignette for the *dendroTools* R package ([https://cran.r-
373 project.org/web/packages/dendroTools/vignettes/Examples_daily_response.html](https://cran.r-project.org/web/packages/dendroTools/vignettes/Examples_daily_response.html)).

374 The future development of the *dendroTools* package will be focused on the improvement of
375 functionality of current functions and the implementation of new ones. One of them is
376 *compare_methods()*, which effectively compares several regression methods and proposes the
377 most suitable one. However, this function is not yet fully developed and is therefore not
378 presented in this paper.

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