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Advances in Meteorology
Volume 2009 (2009), Article ID 415290, 8 pages
doi:10.1155/2009/415290

Research Article

Persistence and Time Trends in the Temperatures in Spain

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Received 7 September 2008; Revised 29 November 2008; Accepted 16 January 2009

Academic Editor: Sven-Erik Gryning

Abstract

This paper deals with the analysis of the temperatures in several locations in Spain during the last 50 years. We focus on the degree of persistence of the series, measured through a fractional differencing parameter. This is crucial to properly estimate the parameters of the time trend coefficients in order to determine the degree of warming in the area. The results indicate that all series are fractionally integrated with orders of integration ranging between 0 and 0.5. Moreover, the time trend coefficients are all positive though they are statistically insignificant, which is in contrast with the results based on nonfractional integration.

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