

Amplitude Modulation of Relative Humidity by Wind in Northeast China: the Formation of Variance Annual Cycle in Relative Humidity

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1 **Amplitude Modulation of Relative Humidity by Wind in Northeast**
2 **China: the Formation of Variance Annual Cycle in Relative Humidity**

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40 **Abstract**

41 Relative humidity has an important impact not only on climate change and
42 ecosystems but also on human life. The intensity of high-frequency fluctuations in
43 relative humidity over Northeast China shows a predominant seasonally dependent
44 structure, which may be closely related to regional monsoon activities. However, the
45 factors responsible for this phenomenon remain unknown. This study defines the
46 Variance Annual Cycle (VAC) to describe this seasonally dependent intensity
47 structure of high-frequency relative humidity fluctuations. Relative humidity VAC
48 shows a high correlation with low-frequency oscillations of wind speed. We examine
49 the instantaneous amplitude-phase correlation map and amplitude modulation (AM)
50 index between relative humidity and wind speed. We find that the wind speed with a
51 period around 140-420 days has a significant amplitude modulation effect on the
52 relative humidity with a period around 2-90 days over most regions in Northeast
53 China, which reveals that the low-frequency oscillations of wind speed amplitude-
54 modulate on the high-frequency fluctuations of relative humidity. To explore the
55 physical mechanism behind this modulation, we examine the monthly mean patterns
56 of the atmospheric fields. The patterns indicate that this amplitude modulation is
57 induced by the evolution and transition of East Asian winter monsoon and summer
58 monsoon.

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60 **Key words:** relative humidity • variance annual cycle • amplitude modulation • wind
61 speed • East Asian monsoon

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66 **1. Introduction**

67 Relative humidity plays a crucial role in climate change, vegetation growth and
68 human living and health (Byrne and O'Gorman, 2018; Sherwood and Fu, 2014; Sun et
69 al., 2016). As a direct observation of atmospheric moisture content, relative humidity
70 is an important atmospheric variable that can reflect the combined effect of
71 temperature and moisture budget (Wang and Gaffen, 2001). For the monsoon system,
72 in which the temperature and local water vapor budget change drastically during the
73 beginning, development, and ending process, relative humidity is a physical quantity
74 with great potential to describe its evolution process. Previous study shows that the
75 variance of relative humidity fluctuations before the onset of the Indian summer
76 monsoon is feasible to determine the optimal geographic location for predicting the
77 monsoon, and the annual cycle of relative humidity can be beneficial for the
78 prediction of monsoon onset and withdrawal (Stolbova et al., 2016). Previous studies
79 have also found that the change of relative humidity in West Africa is controlled by
80 the West African monsoon system, and it can be well predicted with the occurrence
81 and disappearance of the monsoon (Broman et al., 2014). In addition, Pang et al.
82 studied changes in relative humidity and its relationship with zonal wind speed and
83 precipitation to explore the source of Indian summer monsoon precipitation (Pang et
84 al., 2004). Obviously, studies on the changes of relative humidity in the monsoon
85 region can help to better understand the physical processes in the monsoon activity
86 and contribute greatly to the monsoon prediction. In light of the risk of extreme events
87 increasing greatly in the monsoon regions with global warming (Zhang et al., 2018),
88 the correct understanding of the physical process of relative humidity in monsoon
89 regions is of great importance.

90 However, the study on relative humidity changes is still not sufficient,
91 especially over China, which is greatly affected by the multiple monsoon systems
92 (Ding, 1992; Ding and Wang, 2008; Wang and Gaffen, 2001; You et al., 2015). Most
93 studies focus on the long-term trend of relative humidity (Shi et al., 2019; Song et al.,
94 2012; Xie et al., 2011), and there is only a little concern about the characteristics of

95 relative humidity variability. Limited studies have shown that Northeastern China's
96 relative humidity anomalies have strong long-range memory and multi-fractal
97 properties (Chen et al., 2007; Gao and Fu, 2013; Lin et al., 2007). This strong
98 non-linearity indicates that there may be complex dynamical processes and nonlinear
99 interactions in these regions, which may be a convoluted effect of the monsoon
100 activities. Moreover, no clear consensus exists on the dynamics behind this. Directly
101 observing the relative humidity anomaly in Northeast China, one will find that its own
102 intensity exhibits a significant annual cycle change (shown in Figure 1a), but there is
103 no study on the cause of this phenomenon. So what's the reason for the formation of
104 this yearly periodic signal over Northeast China? What are the meteorological and
105 dynamical mechanisms behind this situation, and is it related to local monsoon
106 activities?

107 The high-frequency fluctuations in relative humidity anomaly have annual
108 intensity changes that may be related to low-frequency wind speed changes, which is
109 a reasonable conjecture. Since large-scale atmospheric circulation activities are often
110 accompanied by changes in surface moisture flux and temperature, which have a great
111 influence on relative humidity (De et al., 2016; Krishnamurti et al., 1991). As the
112 previous study on the Indian summer monsoon shows, relative humidity is sensitive to
113 the change of the related circulation (Stolbova et al., 2016). Wind speed can simply
114 describe the changes in atmospheric circulation (Xu et al., 2006). And previous study
115 has also shown that there is a highly nonlinear relationship between wind fields and
116 relative humidity (Krishnamurti et al., 1991). Wind speed can dominate the change of
117 regional evapotranspiration (Liu and Zhang, 2013), thereby affecting the water vapor
118 budget and relative humidity. Therefore, this study will start from the relationship
119 between relative humidity anomaly and wind speed to explore the possible physical
120 mechanisms to the annual cycle change in relative humidity anomaly intensity.

121 In this study, we will first define the annual cycle of the relative humidity
122 anomaly intensity, and study its correlation with the annual change of wind speed.
123 Then we determine the frequency band that is the leading component in the

124 cross-scale interaction between relative humidity and wind speed. Next, the amplitude
125 modulation relationship can be identified and quantified between high frequency
126 fluctuations in the relative humidity and low frequency oscillations in wind speed. At
127 last we examine the monthly mean patterns of atmospheric fields to analyze the
128 mechanism behind the amplitude modulation.

129 The organization of this article is as follows: Section 2 describes the data and
130 methodology used in this study. Section 3 shows the results. Section 4 discusses the
131 implications from these results and concludes the study.

132

133 **2. Data and methods**

134 **2.1 Data**

135 In this study, daily observations of relative humidity and wind speed data are
136 used. These records are obtained from the China Meteorological Administration
137 (<http://data.cma.cn/>) for the period from 1970.1.1 to 2018.12.30. The quality of the
138 data has been controlled by removing stations with missing data for 31 or more days
139 during the whole period. Linear interpolation has been used to fill the missing data
140 less than 31 days. Then 132 stations from Northeast China (within 112°E to 135°E,
141 39°N to 54°N) are retained while ensuring that that each station had records of
142 relative humidity and wind speed.

143 In addition to analysis the atmospheric fields, we also use the data of daily mean
144 sea level pressure over 1979 to 2018 with resolution 2.5°*2.5° from NCEP/DOE 2
145 Reanalysis data provided by the NOAA/OAR/ESRL PSL, Boulder, Colorado, USA (at
146 <https://www.psl.noaa.gov/data/gridded/data.ncep.reanalysis2.surface.html>). And the
147 daily 10m u-wind and 10m v-wind component over 1979 to 2018 with Gaussian grid
148 from NCEP/DOE 2 Reanalysis data (at
149 <https://www.psl.noaa.gov/data/gridded/data.ncep.reanalysis2.gaussian.html>) are also
150 used. The Climatological Annual Cycle (CAC) of relative humidity and wind speed
151 takes the long-term average value of each day in a calendar year from 1970 to 2018,
152 filtering out high-frequency fluctuations below 14 days. And the relative humidity

153 anomalies are obtained by removing the CAC from the raw measurements, which is
154 similar to previous studies (Huybers et al., 2014).

155

156 **2.2 Definition of Variance Annual Cycle (VAC) of relative humidity**

157 Relative humidity anomaly displays a predominant seasonally dependent change
158 in its intensity, which can be directly observed in a typical meteorological station in
159 Northeast China (Fig. 1a). This nearly periodic change seems to take a yearly cycle.
160 Variance of each calendar day can effectively describe these changes in intensity in a
161 simple way. For a concise and effective description of this yearly periodic intensity in
162 relative humidity anomaly, we define a Variance Annual Cycle (VAC), which is
163 similar to the definition of the relative humidity CAC. VAC is the standard deviation
164 of each calendar day i in a year ($i = 1, 2 \dots 365$) over N years:

$$165 \quad VAC_i = \sqrt{\frac{1}{N} \sum_{j=1}^N (x_{i,j} - \mu_i)^2} \quad (1)$$

166 where $x_{i,j}$ is the raw value of day i in year j , and μ is the mean value of day i
167 over N years.

168

169 **2.3 Instantaneous amplitude-phase correlation map**

170 It should be pointed out that VAC is only a mean description of seasonally
171 dependent change in the intensity of relative humidity anomaly, in order to determine
172 the dominant frequency of the interaction between relative humidity and wind speed,
173 the method from Paluš's study on the annual-scale temperature amplitude being
174 modulated by the 7-8 year oscillation is adopted (Paluš, 2014) to explore the
175 instantaneous variations in the intensity of relative humidity anomaly and wind speed.
176 Since the long-term temperature record contains complicated variations on multiple
177 time scales, which correspond to the oscillation and synchronization observed on
178 various scales of atmospheric dynamics. Paluš used wavelet filters and Hilbert
179 transform methods to quantify the dependence between the instantaneous amplitude
180 and frequency of the oscillation dynamics obtained in the time series (Paluš, 2014).
181 The relative humidity is affected by the balance of moisture budget and temperature,

182 which has a multiple-timescale variation. Here, the effect of wind on relative humidity
183 seems to be cross-scaled, which is similar to the case found by Paluš (Paluš, 2014).

184 We adopt the continuous complex wavelet (CCWT) method to decompose the
185 relative humidity time series as components of different periods, then use the Hilbert
186 transform to obtain the instantaneous amplitude and instantaneous phase for each
187 component. For arbitrary real-valued time series $x(t)$, CCWT can obtain its complex
188 wavelet analytic signal $s(t)$ at a certain frequency, choosing a non-orthogonal
189 Morlet wavelet base, which can be written as:

$$190 \quad s(t) = s_R(t) + is_I(t) = A(t)e^{i\phi(t)}, \quad (2)$$

191 where $s_R(t)$ is the real part of and $s_I(t)$ can be obtained by Hilbert transform. And
192 $A(t)$ is the instantaneous amplitude and $\phi(t)$ is the instantaneous phase.

193 Then instantaneous amplitude can be obtained:

$$194 \quad A(t) = \sqrt{s_R(t)^2 + s_I(t)^2}. \quad (3)$$

195 And the instantaneous phase is

$$196 \quad \phi(t) = \arctan \frac{s_I(t)}{s_R(t)}. \quad (4)$$

197 In this study, the instantaneous phase of wind speed $\phi_{wind}(t)$ and the
198 instantaneous amplitude of relative humidity $A_{RH}(t)$ are calculated for each station
199 over the studied region. In order to avoid the marginal effects of the wavelet method,
200 the first and last 2000 data points have been excluded. Then we calculate the Pearson
201 correlation between $\phi_{wind}(t)$ and $A_{RH}(t)$ for different frequency. Here the
202 significance test is carried out by using 1000 pairs of phase random surrogates
203 generated for relative humidity and wind speed, in which surrogates can effectively
204 destroy the information in the phase. Each pair of surrogates repeats the same
205 processing as the original relative humidity and wind speed data, obtaining the $\phi(t)$
206 in the wind speed surrogates and $A(t)$ in the relative humidity surrogates, and
207 calculating the Pearson correlation between them. The result is significant if the
208 Pearson correlation between $\phi_{wind}(t)$ and $A_{RH}(t)$ is greater than the the 95th
209 percentile of the result from surrogates.

210

211 **2.4 Amplitude Modulation index**

212 In order to quantify the modulation intensity of wind speed at each station to
 213 relative humidity, we adopt a statistical technique which is popular in quantifying
 214 amplitude modulation in wall turbulence problem (Mathis et al., 2009), calculating the
 215 Amplitude Modulation index. We first use CCWT filter to extract low-frequency
 216 oscillation of wind speed variability u_{wind-L} (the black line in Figure 3b), and
 217 combine CCWT with Hilbert transform to extract the instantaneous amplitude (A_{RH-H})
 218 of high-frequency relative humidity fluctuations. The series $A_{RH-H}(t)$ also
 219 represents the intensity or the envelope of the relative humidity anomaly (Figure 1a).
 220 To remove the small-scale interference of the carrier signal obtained by the Hilbert
 221 transform (Mathis et al., 2009), we filter out the small-scale (smaller than 90 days)
 222 oscillations in the instantaneous amplitude and get filtered envelope A_{RH-H}' (the red
 223 line shown in Figure 3b). Then, the Amplitude Modulation (AM) index, a meaningful
 224 correlation coefficient between the amplitude of small-scale fluctuations in relative
 225 humidity and the large-scale variability of wind speed, can be calculated as a
 226 quantification of the AM degree (Mathis et al., 2009):

227
$$AM = \frac{u_{wind-L} \cdot A_{RH-H}'}{\sqrt{u_{wind-L}^2} \sqrt{A_{RH-H}^{\prime 2}}}, \quad (5)$$

228 where $\sqrt{u_{wind-L}^2}$ denotes the root mean square of u_{wind-L} .

229 For the significance test, it is also determined by generating 1000 pairs of phase
 230 randomized surrogates for the wind speed and relative humidity and repeating the
 231 similar procedure above to calculate the AM index from surrogates. The AM index of
 232 wind speed and relative humidity is significant if it is greater than the 95th percentile
 233 of AM indexes from surrogates. This procedure is similar to the choice from Mathis
 234 and can effectively detect and quantify the amplitude modulation strength. The
 235 amplitude of high-frequency relative humidity fluctuation A_{RH-H}' shows high
 236 coherence with the low-frequency variability of wind u_{wind-L} at the typical station
 237 50136 (122.31°E, 52.58°N, Figure 3b), which implies the high extent of amplitude
 238 modulation between them.

240 **3. Results**

241 **3.1 High correlation between VAC of relative humidity and CAC of Wind Speed**

242 Relative humidity VAC shows the deviation of raw data from climatology each
 243 day in a calendar year (Figure 1b), which corresponds to the multi-year average of the
 244 intensity changes of relative humidity anomalies in a year. There is a marked bimodal
 245 structure within one year, which shows low values in winter and summer, and high
 246 values in spring and autumn. This structure is completely inversed to the CAC
 247 structure (Figure 1c). The relative humidity VAC also represents the amplitude of
 248 high-frequency fluctuations averaged over many years (Figure 1a). The inverted
 249 structure of VAC relative to CAC indicates that the annual change of relative humidity
 250 does not modulate its own high-frequency fluctuations.

251 To explore the causes of VAC in relative humidity anomaly, we firstly consider
 252 the hint from the definition of relative humidity. Relative humidity is the ratio of
 253 vapor pressure e and saturation vapor pressure e_s :

$$254 \quad \text{relative humidity} = \frac{e}{e_s}. \quad (6)$$

255 The vapor pressure is the partial pressure of water vapor in the atmosphere,
 256 which is closely linked with moisture budget. The saturation vapor pressure is
 257 controlled by air temperature and positively correlated with it. Then the process of
 258 monsoon will play an important role on the change of relative humidity, because the
 259 local moisture budget and temperature will change greatly during the onset and
 260 ending of the monsoon. The local wind speed can simply and roughly describe the
 261 changes in the monsoon (Xu et al., 2006). Therefore, the wind speed may affect the
 262 change of the relative humidity VAC.

263 In order to explore the reason for the VAC in relative humidity anomaly, we
 264 compare the VAC of relative humidity with the CAC of wind speed. The observation
 265 in a typical station 50136 (122.31°E,52.58°N) shows an analogous structure between
 266 relative humidity's VAC and wind speed's CAC, and the changes of the two are almost

267 in phase (Figure 2a). This implies that there is a strong correlation between wind
268 speed and relative humidity. To check if there is a consistent high correlation between
269 the two over the whole given region, we calculate the Pearson correlation between
270 relative humidity's VAC and wind speed's CAC for all meteorological stations'
271 records in Northeast China. The significance level is determined by Monte Carlo
272 testing by generating 1000 pairs of phase randomized surrogates for relative humidity
273 and wind speed. The phase random randomized surrogates (Schreiber and Schmitz,
274 1996) can keep the power spectrum density of the original data but with a random
275 phase, excluding the in-phase relationship from nonlinear interaction between them.
276 Then we calculate the correlation between VAC in relative humidity surrogates and
277 CAC in wind speed surrogates. If the result is greater than the 95th percentile of the
278 correlation results of the surrogates, it is a significant in-phase correlation between
279 relative humidity VAC and wind speed CAC. The result shows that most
280 meteorological stations present a significant correlation between relative humidity's
281 VAC and wind speed's CAC, which indicates a cross-scale nonlinear interaction
282 between high-frequency fluctuations in relative humidity and the low-frequency
283 oscillations in wind speed.

284

285 **3.2. The cross-scale interaction of relative humidity from wind speed**

286 To detect the interaction between relative humidity and wind speed and figure
287 out the key frequency band of the interaction, we explored the cross-frequency
288 phase-amplitude coupling relationship between wind speed and relative humidity by
289 calculating the instantaneous amplitude-phase correlation map. Taking the station
290 50136 (122.31° E, 52.58° N) as an example, Figure 3a shows that there exist significant
291 cross correlations between wind speed with a period of 140-420 days and relative
292 humidity with a period of 2-90 days. Analyzing all 132 stations in this studied region,
293 the results show that this phenomenon not only occurs in a typical station but also in
294 most stations in Northeast China (not shown). This means that the low-frequency
295 oscillation of wind speed corresponding to 140-420 days does modulate the

296 high-frequency fluctuations of relative humidity corresponding 2-90 days. Previous
297 studies suggest that cross-scale interactions are the intrinsic property within the
298 climate systems due to the nonlinear dynamics nature, and similar cross-scale
299 modulation phenomena have been found in the air temperature, El Niño-Southern
300 Oscillation and Madden-Julian Oscillation (Stein et al., 2011; Paluš, 2014; Jajcay et
301 al., 2018; Martin et al., 2021). Here the newly discovered wind-humidity relationship
302 can contribute to the better understanding of relevant studies.

303

304 **3.3 The amplitude modulation of wind speed on relative humidity**

305 In order to infer the modulation intensity of wind speed at each station to
306 relative humidity, the AM index is computed between relative humidity with a period
307 of 2-90 days and wind speed with a period of 140-420 days. After computing AM
308 index over all stations in Northeast China, the result shows that most stations have
309 significant AM indices between wind speed and relative humidity (Figure 4). This
310 result indicates that the amplitude modulation of wind speed on relative humidity is
311 significant in most stations of Northeast China. The distribution of AM index has a
312 high consistency with the correlation between relative humidity VAC and wind speed
313 CAC (Figure 4 and Figure 2b). This suggests that the amplitude modulation
314 corresponds well to the previous results and explains the correlation between the two
315 variables. In the next section, we aim to understand mechanism behind this amplitude
316 modulation phenomenon.

317

318 **3.4 The implication of winter and summer monsoon for VAC of relative humidity**

319 To understand the implication of wind on relative humidity, we analyze the
320 monthly mean patterns of the atmospheric fields. Checking the relevant large-scale
321 atmospheric conditions on each month can help understand how wind affects relative
322 humidity. The monthly mean patterns averaged over 40 years (1979-2018) of 10m
323 u-wind, 10m v-wind, and sea level pressure data from NCEP reanalysis are calculated.
324 It should be noted that the reanalysis wind data is given at 10m, which is different

325 from the surface observation (measured on 10m). However, the reanalysis data is only
326 applied to provide the large-scale atmospheric circulation background of the wind
327 field, so the impact of the height difference can be ignored.

328 As a result, wind and sea level pressure exhibit distinct seasonal cycles, among
329 which monsoon characteristics are recognizable (Figure 5). In January, the monthly
330 mean pattern shows the typical features of the East Asian winter monsoon. The
331 northwest wind enters Northeast China from Mongolia and leaves east and south,
332 which carries cold and dry air from high-latitude continents into Northeast China
333 (Jhun and Lee, 2004). The influence of low temperature dominates, resulting in high
334 relative humidity in winter. When it comes to April and May, the northwest wind and
335 westerly wind began to change into the south wind, generating cyclones in
336 northeastern China. In June and July, the monthly mean of sea level pressure shows a
337 low-pressure center over Northeast China, warm winds coming from the south
338 low-latitude ocean carry sufficient water vapor, which is the typical characteristic of
339 the East Asian summer monsoon (Ding, 1992). High water vapor content accounts for
340 the main role in the high relative humidity in summer. Then in September and October,
341 there is a transition from the summer monsoon to the winter monsoon. In December,
342 the pattern of the winter monsoon reappeared.

343 The evolution and transition of monsoons above reveal the physical mechanisms
344 behind the amplitude modulation of wind speeds to relative humidity. Figure 2a
345 exhibits the low relative humidity VAC values under the two in-monsoon states,
346 corresponding to the winter monsoon periods in December, January, and February,
347 and the summer monsoon periods in June, July, and August. During in-monsoon
348 periods, the mean wind direction remains nearly the same (Figure 5), implying the
349 consistent atmospheric activity and weather processes. There are relatively similar
350 temperature and atmospheric humidity states during the summer monsoon period,
351 resulting in a small change in relative humidity in summer (Figure 1b), coinciding
352 with low amplitude and low value in VAC for relative humidity in the summertime
353 (Figure 1a and 1c). The situation in the winter monsoon period shows a similar

354 condition, which also corresponds to a low value in relative humidity VAC. Although
355 the values of relative humidity CAC in summer and winter are both high, the physical
356 mechanisms behind them are completely different. Therefore, from a relatively warm
357 and humid state to a relatively cold and dry state, the transition period from summer
358 monsoon to winter monsoon experiences dramatic changes in temperature and
359 atmospheric humidity, which will lead to large fluctuations in relative humidity.
360 Accordingly, relative humidity VAC reaches the peak value during the transition from
361 summer monsoon to winter monsoon in September and October. And so does the
362 periods of transition from winter monsoon to summer monsoon in April and May
363 (Figure 2a).

364 The spatial distribution of AM index can reflect the impact from topography
365 during the monsoon activity over Northeast China. Many of the high values of the AM
366 index are located on the west (windward) side of the mountain, nevertheless the
367 values on the east (leeward) side of the mountains are lower (Figure 4). The west
368 sides of mountains are windward slopes for the west and northwest winds during the
369 winter monsoon in northeastern China (Figure 5). Weather changes in these areas are
370 more affected by wind. The southeast region shows that the southern side of the
371 mountain also has a larger AM value, which corresponds to the windward slope
372 formed by the main southerly wind in summer. Here, the distribution of AM index
373 actually characterizes the combined influences of the monsoons and topography. This
374 common combined influence of the monsoons and topography also appears in the
375 local precipitation. As a topographical barrier, the Andes Mountains determine the
376 precipitation pattern in South America to a large extent (Boers et al., 2014; Gelbrecht
377 et al., 2018). The windward slopes (east) of the Andes have abundant rainfall and are
378 closely related to extreme precipitation (Boers et al., 2013; Boers et al., 2015), while
379 the leeward slopes (west) are relatively dry (Wolf et al., 2020).

380

381 **4. Discussion and conclusion**

382 The observation shows that relative humidity over Northeast China shows a

383 dominant seasonally dependent change in its intensity. In this study, we defined the
384 climatological variance annual cycle VAC to describe this seasonally dependent
385 change of relative humidity intensity. The relative humidity VAC has a bimodal
386 structure. This structure is out of phase to the relative humidity CAC, which shows
387 that VAC is not produced by its own CAC modulation. To explore the formation of
388 relative humidity VAC, we compare the CAC of wind speed measured at the same
389 meteorological station with the VAC of relative humidity. A significant high
390 correlation between relative humidity VAC and wind speed CAC is demonstrated over
391 most stations in Northeast China. This implies that there is an interaction between
392 low-frequency wind speed oscillations and high-frequency relative humidity
393 fluctuations. Then we combine the wavelet method and Hilbert transform to calculate
394 the correlation map between the instantaneous amplitude of relative humidity and the
395 instantaneous phase of wind speed at each frequency. The correlation map displays a
396 significantly correlated frequency band, corresponding to wind speeds of
397 approximately 140-420 days and relative humidity of approximately 2-90 days. This
398 indicates that the low-frequency oscillations of the wind speed modulate the
399 high-frequency fluctuations of the relative humidity. Using AM index to quantify the
400 intensity of amplitude modulation between them, and the result suggests that most
401 stations over Northeast China have significant AM index. To examine the physical
402 mechanisms behind this amplitude modulation, we analyze the monthly mean
403 circulation patterns, which reveal that the amplitude modulation is induced by the
404 evolution and transition of East Asian winter monsoon and summer monsoon. The
405 relative humidity remains relatively stable during the monsoon period and the value is
406 low in relative humidity VAC in winter and summer. Due to the transition from one
407 state to another, the relative humidity within the two monsoon transition periods
408 undergoes great changes, resulting in high values in relative humidity VAC.

409 Actually the cross-scale interaction in the system always accompanies by
410 nonlinear features (Mathis et al., 2009). The above presented results show that the
411 high-frequency fluctuations of relative humidity are amplitude-modulated by the

412 low-frequency wind speed oscillations. Therefore, the relative humidity anomaly as a
413 carrier signal is multiple-timescale variability with different fluctuations and may
414 possess nonlinear behaviors. It should be inferred that relative humidity fluctuations
415 with a strong AM index has strong nonlinear characteristics. In order to explore the
416 nonlinear features in relative humidity, we quantify the multi-fractal strength of
417 relative humidity anomalies over Northeast China, which is a nonlinear characteristic,
418 by means of the ESS-MF-DFA method (Nian and Fu, 2019). The result shows a great
419 consistency (spatial correlation coefficient over the whole region is 0.54, significant at
420 99% level for Student's *t* test) between the multi-fractal intensity and AM index. The
421 windward slope and valley regions with high AM index also present strong
422 multi-fractal characteristics. This confirms that the nonlinear features of relative
423 humidity are at least partially related to the wind speed amplitude-modulation to the
424 high frequency relative humidity fluctuations.

425 This study focuses on the amplitude modulation from the low-frequency
426 oscillations of wind speed to the high-frequency fluctuations of relative humidity in
427 the Northeast region, which is also the reason for the formation of relative humidity
428 VAC. The relative humidity VAC phenomenon does not only occur in Northeast
429 China. The occurrence mechanism of relative humidity VAC phenomenon over
430 different regions may be different, for example, regional evaporation and temperature
431 may be infected by vegetation (Durre and Wallace, 2001), which is temporarily out of
432 the scope of this study. Northeast China is a region with multiple-monsoon regulation.
433 The study of relative humidity VAC is helpful to understand the monsoon activity and
434 its impacts, and it is also helpful to explore new methods of monsoon forecasting
435 (Stolbova et al., 2016) and effective seasonal prediction combined machine learning
436 (Mitsui and Beors, 2021). In addition to relative humidity, VAC will also appear in
437 other variables (Rybski et al., 2008). More research is needed in the future to explore
438 the feasibility of VAC phenomenon and corresponding mechanisms found in this
439 study.

440

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445

446 **Declarations**

447 **Conflict of interest** The authors declare no competing interests.

448

449 **Data availability**

450 The data that support the findings of this study are openly available at the following URL/DOI:

451 <http://data.cma.cn/>

452 The NCEP-NCAR reanalysis daily data used in this study can be obtained from the following
453 URL/DOI:

454 <https://www.psl.noaa.gov/data/gridded/data.ncep.reanalysis2.surface.html>

455 <https://www.psl.noaa.gov/data/gridded/data.ncep.reanalysis2.gaussian.html>

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553 **Figure captions**

554 **Figure 1.** Definition of RH Variance Annual Cycle (VAC). (a) Daily data of relative humidity (RH)
555 anomaly for station 50136 in Northeast China from 1997 to 2004 (black line). The red line shows
556 the envelope of the RH anomaly, and is also the instantaneous amplitude of RH fluctuation with a
557 period of less than 90 days, extracted by wavelet analysis and Hilbert transform. (b) The RH
558 climatology annual cycle (red line) and RH raw data from 1970 to 2018 (black dots). The red
559 shading shows the standard deviation over 49 years for each day in a calendar year. (c) The RH
560 climatology annual cycle “zoomed” in its individual scales. (d) The standard deviation over 40
561 years for each day in a calendar year change with time.

562 **Figure 2.** The high correlation between relative humidity (RH) Variance annual cycle (VAC) and
563 wind speed climatology annual cycle (CAC). (a) the RH VAC and wind speed CAC for station
564 50136 in a calendar year. (b) The Pearson correlation between RH VAC and wind speed CAC for
565 132 stations over Northeast China. The black circle indicates stations with a significant correlation
566 at 95% confidence based on a Monte Carlo test by generating 1000 surrogates using Phase
567 Randomized Surrogate procedure. Most stations over Northeast China show significant
568 correlations between RH VAC and wind speed CAC. VAC represents the amplitude of
569 high-frequency fluctuation in RH anomaly, and CAC represents the annual cycle of wind speed.
570 This also indicates there is a cross-scale modulation between RH and wind speed over Northeast
571 China.

572 **Figure 3.** (a) The correlation map between wind speed phase and relative humidity (RH)
573 amplitude at station 50136 in Northeast China. The value of the colored area represents the range
574 with the significant Pearson correlation between the instantaneous phases of wind speed and the
575 instantaneous amplitude of RH for the corresponding frequency bands. The significance level for
576 the correlation map, obtained by 1000 phase-random surrogates, is coded in color if they are
577 greater than 95% of surrogates’ results. The significant correlation band of period 140~420 days
578 for wind speed phase and period 2~90 days for RH amplitude indicates the cross-scale modulation
579 of the phase of low-frequency oscillation in the daily wind speed on the amplitude of
580 high-frequency fluctuations in the daily RH. (b) Wind speed low-frequency oscillation with a
581 period of 140~420 days (CCWT as a filter) and RH high-frequency fluctuation amplitude with a
582 period of 2~90 days (the instantaneous amplitude extracted by CCWT and filters out fluctuations

583 less than 90 days). The result is calculated from daily data of station 50136.

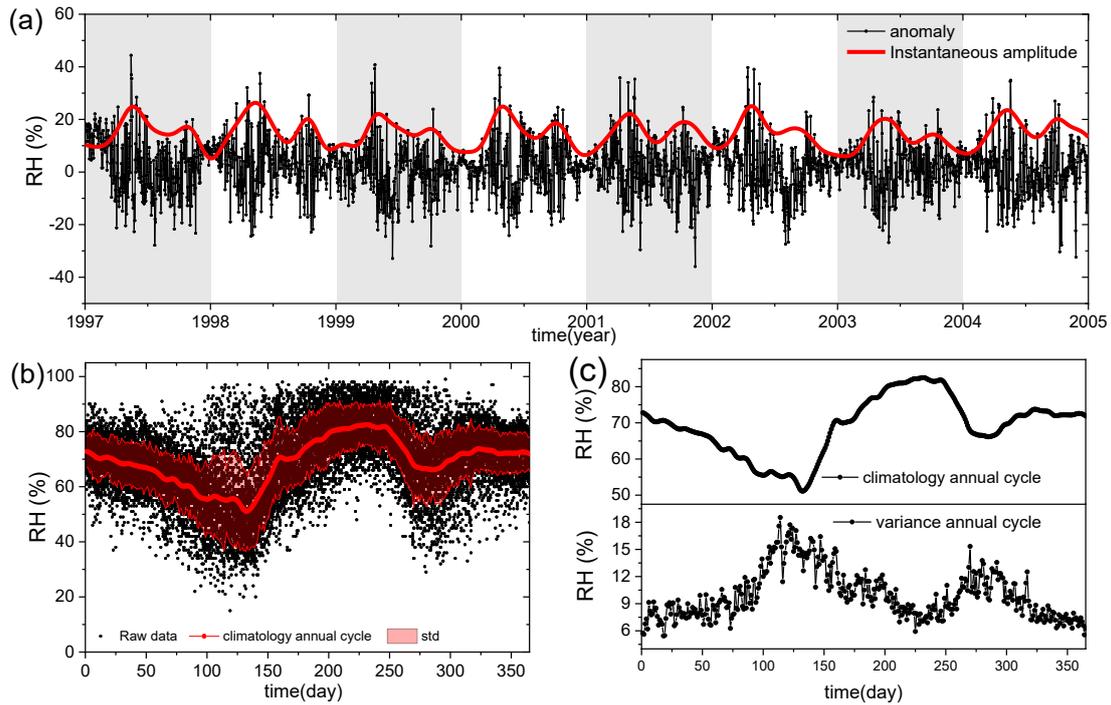
584 **Figure 4.** The distribution of Amplitude Modulation (AM) index over Northeast China. The points
585 with black circles outside represent the station with significant amplitude modulation between
586 wind speed and RH. The AM index is significant when it is greater than the 95% results of 1000
587 phase randomized surrogates after the same procedure. The background color shows the elevation
588 of the area. Most stations with significant AM indexes indicate the strong amplitude modulation
589 effect of wind speed on RH over this area.

590 **Figure 5.** Monthly averages of wind speed (m/s) and sea level pressure (Pa) in a year. The black
591 vector in the figure represents the wind speed intensity and direction, and the background color
592 shading represents the sea level pressure (Pa). Both data are from the reanalysis dataset. The pink
593 dash rectangle represents Northeast China, which is from 112°E to 135°E, 39°N to 54°N. The
594 monthly mean of the wind and sea level pressure exhibits the evolution of monsoons in a year over
595 Northeast China. The monthly mean map in January and February shows the features of the
596 Winter East Asian monsoon with mainly northwestern and western wind. Then the Winter East
597 Asian monsoon decays and transits to Summer East Asian monsoon with the transition time in Apr
598 and May. The map in June, July, and August shows the Summer East Asian monsoon with the
599 mainly south wind. And the map in September and October show the transition from summer
600 monsoon to winter monsoon, finally returning to the winter monsoon in December.

601 **Figure 6.** The distribution of multi-fractal strength of RH anomalies over Northeast China
602 calculated by the ESS-MF-DFA method. The multi-fractal strength is significant when the value
603 above 0.05. Most stations of this area show strong multi-fractal features, representing strong
604 nonlinear characteristics.

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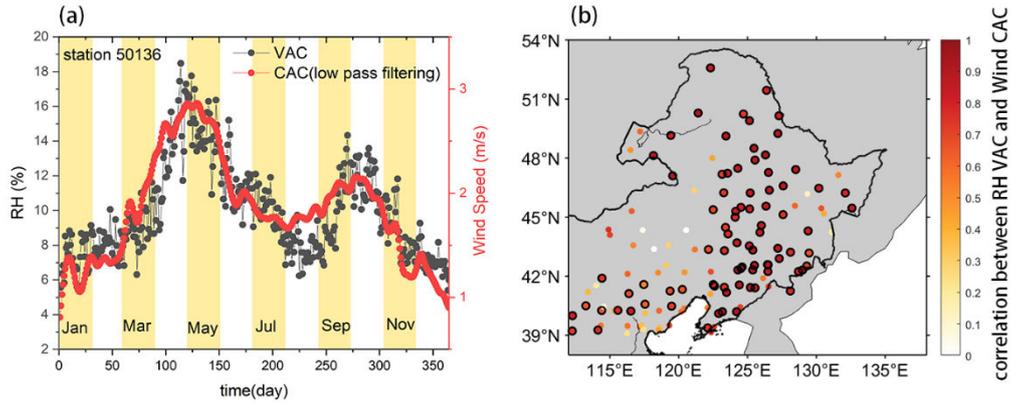
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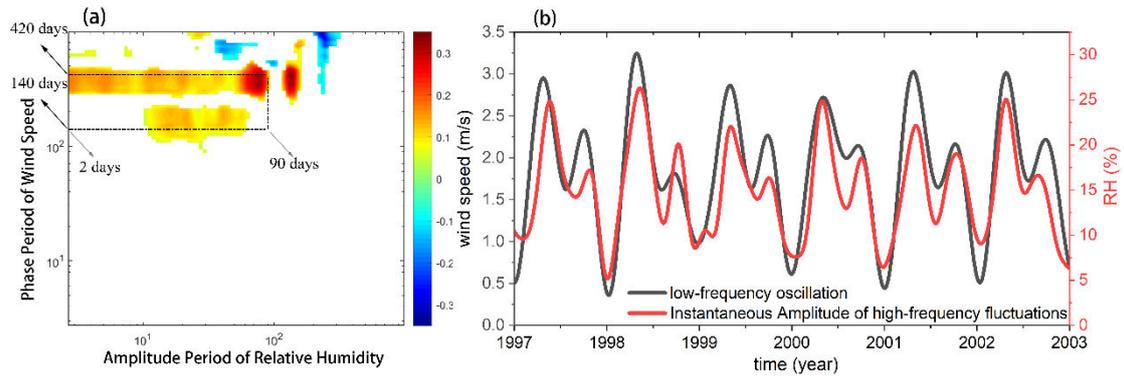
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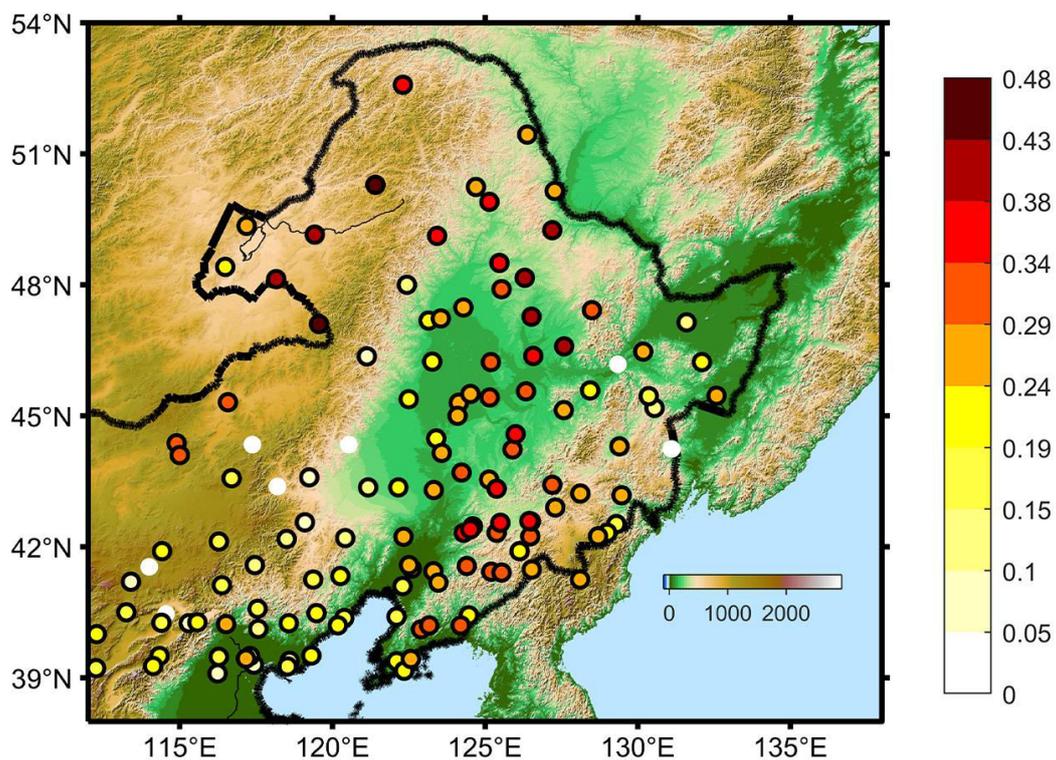


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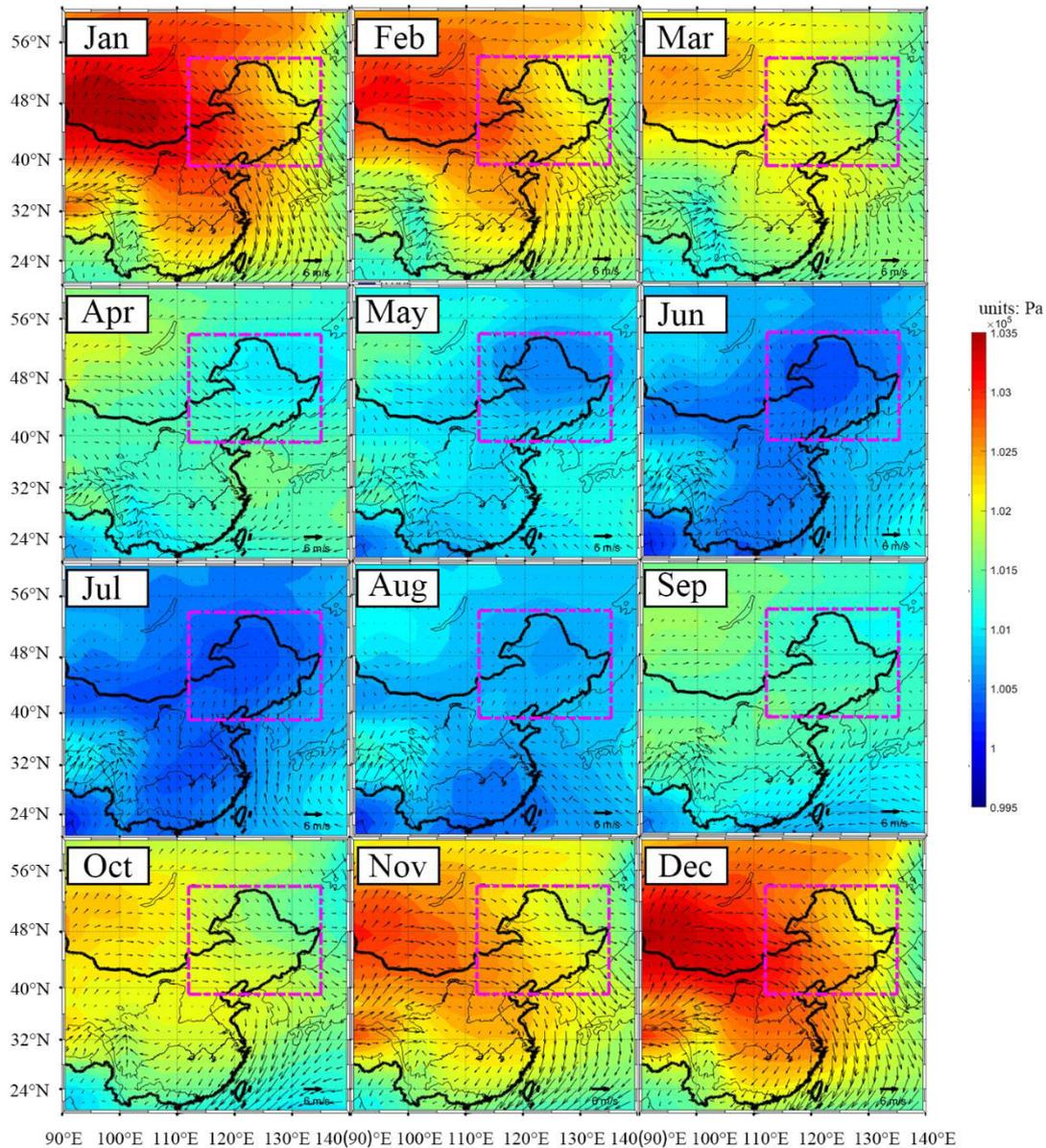
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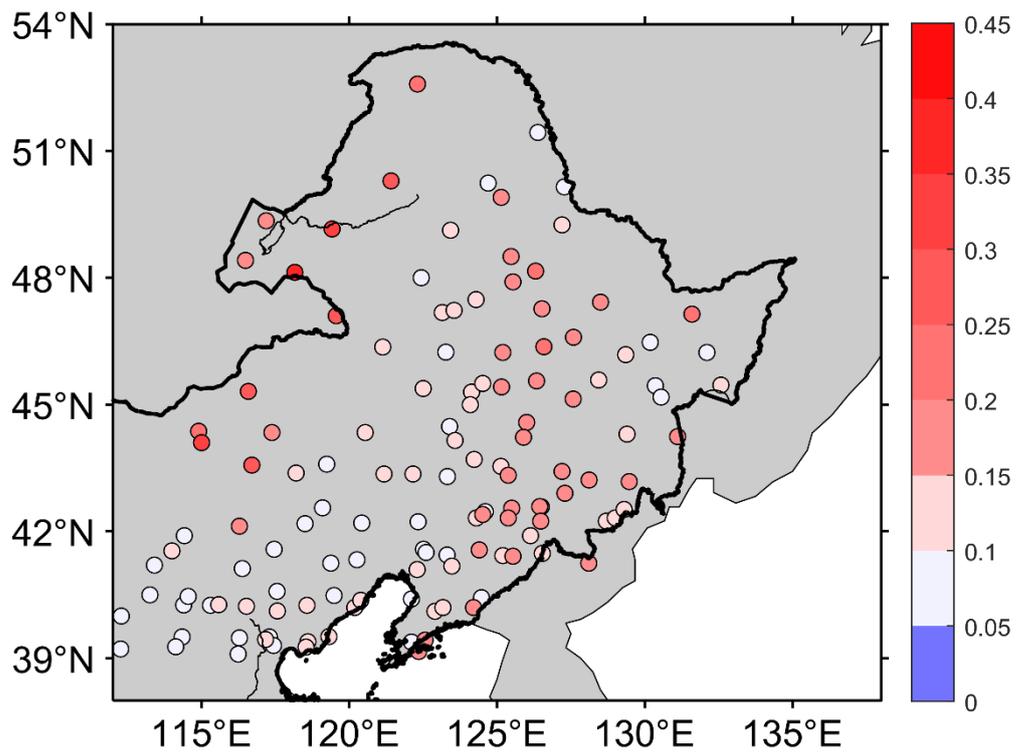


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