
1 **Pyxccd: An Efficient Python Package for Break-aware Time**
2 **Series Analysis of Earth Observation Data**

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Abstract

Pyxccd is an open-source, cross-platform Python package (installable via PyPI) for break-aware analysis of Earth observation time series, supporting retrospective disturbance mapping and near-real-time (NRT) monitoring. It implements the two CCDC-like algorithms: COLD (the latest version) and S-CCD 2.0 (state-space formulation to enable NRT application). Additionally, S-CCD 2.0 adds an anomaly-break hierarchical decision rule that improves robustness for coarse-resolution products and can output latent states for interpretable decomposition. A hybrid C/Python architecture provides high performance with a user-friendly API, plus pixel- and tile-based workflows and utilities for large-area orchestration. On 6,488 independently interpreted Landsat disturbance plots, COLD and S-CCD 2.0 achieve comparable accuracy (maximum F1=0.664 vs 0.653). S-CCD 2.0 is 1.4–1.9× faster for retrospective processing and 3–6× faster for NRT updating, with increasing gains as band numbers grow. Overall, *pyxccd* lowers the barrier to reproducible, efficient, and operational continuous change detection from Earth observation time series.

Keywords: Change detection, Time series analysis, Disturbance, State-space model, Near-real-time

33 1. Introduction

34 With the advancement of modern satellite technology, the frequency and spatial resolution
35 of observations have been greatly improved, allowing for more granular data collection over
36 time (Zhu, 2017). This has resulted in richer earth observation data capable of capturing subtle
37 changes in environmental, climatic, and urban phenomena (Vogelmann et al., 2016; Ye et al.,
38 2021b), thus providing a more accurate and timely understanding of global trends. The
39 increased density of remotely sensed data enables better tracking of short-term fluctuations as
40 well as long-term trend analysis (Woodcock et al., 2020; Zhu et al., 2022), ultimately advancing
41 our capacity to address pressing issues such as climate change (West et al., 2019), land use
42 (Brown et al., 2022), and disaster monitoring (Ye et al., 2024).

43 Time series analysis of Earth observation data is characterized by several unique features
44 that distinguish it from other time-series application domains, such as finance and energy. First,
45 many common time series tools, like Kalman filters (Welch and Bishop, 1995) and
46 Autoregressive Integrated Moving Average (ARIMA) models (Tsay, 2005), assume that the
47 system being modeled follows a predictable pattern with constant parameters, i.e., that the
48 system is stationary. However, Earth observation time series are often interrupted by structural
49 breaks caused by biophysical or biochemical processes (e.g., fires, degradation, phenological
50 shifts, or ecological succession). When these breaks occur, statistical parameters, such as the
51 mean, variance, circular patterns, or trends, may be significantly altered, calling for a break-
52 aware behavior to reset the temporal and maintain model accuracy. Second, Earth observation
53 data are typically acquired at irregular intervals, influenced by factors such as satellite orbit
54 schedules, cloud cover, and mission-specific objectives. This irregularity in data acquisition

55 timing requires advanced techniques to manage and interpolate gaps in the data. In near real-
56 time scenarios, gap filling must be performed on-the-fly as new data arrives, which can cause
57 detection delays when a longer dataset is needed to interpolate a missing observation. Third,
58 the massive volumes of image-based time series datasets, often in the form of high-resolution
59 images covering vast geographic areas over extended periods, present substantial
60 computational challenges. Processing these billions of time series at a pixel level requires
61 highly efficient storage solutions, optimized data processing pipelines, and sophisticated
62 analytical methods to extract meaningful insights and support timely decision-making.

63 The Continuous Change Detection and Classification (CCDC) algorithm, first proposed by
64 Zhu and Woodcock (2014), has gained widespread popularity for analyzing moderate-
65 resolution time-series datasets, particularly for large-scale land-cover and change detection
66 products (Brown et al., 2019; Friedl et al., 2022; Xian et al., 2022; Ye et al., 2023; Zhang et al.,
67 2020). One of its key strengths is its detecting temporal breaks as the first-class feature (i.e.,
68 break-aware), by examining spectral change magnitudes at each observation using a predefined
69 threshold. These magnitudes are computed as the difference between the observed and modeled
70 surface reflectance, normalized by Root Mean Square Errors (RMSE). After a break is
71 confirmed, CCDC fits a trend-seasonal harmonic regression model to each resulting temporal
72 segment, combining a linear trend with seasonal components represented by sine and cosine
73 terms, and then uses the fitted multiband coefficients as features for subsequent land-cover
74 classification. Because harmonic regression does not require equal temporal spacing, CCDC
75 can operate directly on irregularly sampled observations without resampling or gap-filling,
76 which is advantageous for sensors with moderate revisit frequency (e.g., Landsat and Sentinel-

77 2) where 8-day or 16-day composites are not consistently available. Particularly, Google Earth
78 Engine (GEE) has provided CCDC as a built-in function, enabling large-scale runs via cloud
79 computing resources (Arévalo et al., 2020) and substantially reducing the engineering effort
80 needed to process extensive image archives. However, the version of CCDC in GEE does not
81 expose several new important refinements (e.g., mean included angle, jump updating,
82 disturbance break identification) introduced in the latest CCDC version aimed at land
83 disturbance monitoring, named as “COLD” (COntinuous monitoring of Land Disturbance)
84 (Zhu et al., 2020). In addition, GEE may be suboptimal for local deployments that require full
85 on-prem control or tight integration. For examples, the computation could be constrained by
86 platform quotas and task limits, customization is bounded by the server-side API environment,
87 and exporting large intermediate or final products can add overhead and operational friction
88 related to authentication, networking, and pipeline orchestration.

89 Despite its proven effectiveness, CCDC itself is not well suited for near real-time (NRT)
90 monitoring because it updates model coefficients by reconstructing the harmonic model from
91 scratch. For the latest version of CCDC (i.e., COLD), Zhu et al. (2020) suggested the model
92 updating frequency is per observation with ~10% higher F1 score than annual updating
93 frequency, while later being changed to the 3% of the observation number that has not
94 undergone updating with three observations as minimum for efficiency boosting purpose. This
95 rebuilding strategy typically requires retaining and repeatedly accessing a long historical record,
96 which increases storage demands and reduces the operational feasibility of NRT deployments.
97 It is also computationally inefficient: re-reading archives and refitting models introduces
98 avoidable latency and cost, undermining timely change detection. To address these limitations,

99 Stochastic Continuous Change Detection (S-CCD) algorithm extends CCDC by reformulating
100 the seasonal-trend model in a state-space framework (Ye et al., 2021a), where trend and
101 seasonal terms are treated as stochastic, time-evolving states. S-CCD preserves CCDC’s break-
102 aware monitoring logic in the sense that it still identifies temporal breaks based on statistically
103 significant departures from the expected spectral trajectory. The key difference is in model
104 updating: rather than refitting the harmonic model from scratch, S-CCD applies a Kalman filter
105 to update state estimates recursively as each new observation becomes available. This “short-
106 memory” formulation propagates only the current state and its uncertainty, eliminating the need
107 to retain and revisit the full time-series archive and thereby improving both NRT feasibility and
108 computational efficiency.

109 Beyond efficiency, state-space models in S-CCD allow for a dynamic representation of the
110 system over time, with improved handling of temporal dependencies. In COLD, change
111 detection often relies on static thresholds on change magnitudes against the prediction from the
112 fixed models, which can fail to adapt to varying patterns or trends in the data. The state-space
113 framework enables S-CCD to update the model dynamically based on new observations,
114 ensuring that the model remains relevant and stable as conditions change. This dynamic
115 adaptation helps better accommodate gradual within-regime drift (e.g., phenological shifts)
116 without triggering unnecessary model reinitialization, while still flagging true disturbances via
117 statistically significant innovations (filter residuals). The resulting state estimates also provide
118 an interpretable representation of evolving seasonal and trend behavior, supporting finer
119 characterization of subtle, progressive change.

120 Although S-CCD was initially introduced in 2021, early applications focused primarily on

121 forest disturbance monitoring, and reported F1 score for a comprehensive land-cover set was
122 2% lower than that of COLD (Ye et al., 2021a). In addition, the initial release exposed only a
123 low-level C implementation and was limited to the Linux platform, which constrained
124 accessibility and broader adoption. Over the past several years, guided by multiple mapping
125 projects and sustained user feedback, we have systematically improved both detection
126 performance and usability by adopting modern software engineering practices. Key updates
127 include publishing a cross-platform Python package on the Python Package Index (PyPI),
128 enabling multiband state outputs, decoupling core algorithmic logic from data I/O, and
129 developing a suite of tutorials for education and onboarding.

130 In this context, *pyxccd* was developed as an open-source, cross-platform package to support
131 both research-grade experimentation and large-scale operational processing of Earth
132 observation time series. The package aims to: (1) provide an up-to-date implementation of the
133 CCDC algorithm (COLD) that maximizes break detection accuracy; (2) enable an NRT
134 monitoring with S-CCD’s short-memory, online processing; (3) support operational
135 deployments of COLD and S-CCD through a high-efficiency C-language core wrapped in
136 Python; and (4) leverage S-CCD’s state-space formulation to capture subtle within-regime
137 dynamics in a break-aware framework.

138 **2. Overview of algorithms**

139 **2.1 COLD**

140 After screening out the observations flagged as cloud, shadow, and snow by Fmask (Zhu
141 and Woodcock, 2012), COLD can be described as proceeding in two stages (Zhu et al., 2020):
142 model initialization and continuous monitoring.

2.1.1 Model initialization

Model initialization aims to establish a stable “no-change” baseline trajectory from an initial set of clear observations. COLD first defines an initialization window that satisfies minimum data requirements (at least 12 clear observations, spanning at least one year, with the largest gap shorter than one year), and then applies Tmask within that window to further remove residual cloud/shadow/snow contamination missed by Fmask. It fits a harmonic regression per inputted band using the LASSO regression. The fitted model is then subjected to a stability test designed to reject a window that likely straddle an undetected change. In COLD, this test combines the absolute slope term with the larger absolute prediction bias at the start or end of the window, i.e.,

$$Magnitude_{overall} = |l_{slope}| + \max\{|l_{start}| + |l_{end}|\} < threshold \quad (1)$$

If the window fails the stability test, COLD advances the window by one clear observation (dropping the earliest and adding the next) and repeats the fitting and testing until stability is achieved. Once a stable window is found, COLD additionally applies a “look-back” step to revisit earlier clear observations that were skipped during window shifting and include those that remain consistent with the current model. Finally, the baseline model is refit for the finalized initialization window, with trend plus three seasonal harmonics:

$$\hat{\rho}_{i,t} = a_{0,i} + c_{1,i}t + \sum_{k=1}^{n=3} (a_{k,i} \cos\left(\frac{2\pi k}{m}t\right) + b_{k,i} \sin\left(\frac{2\pi k}{m}t\right)) \quad (2)$$

Where i is the i th band, t is the ordinal date, $a_{k,i}$ and $b_{k,i}$ are the harmonic coefficients, k indexes the harmonic frequencies (annual, semiannual, and four-month cycles), m is the number of days per year ($m=365.25$).

2.1.2 Continuous monitoring

165 After the initial baseline model is established, COLD performs break detection
166 sequentially. For each newly acquired clear observation, COLD updates the current-segment
167 harmonic model using all stable clear observations accumulated so far. The model is re-fit from
168 scratch using lasso regression with penalty parameter λ (Fig. 1), which controls the L1
169 regularization strength (shrinkage of coefficients). A smaller λ yields weaker shrinkage and a
170 more complex model (higher overfitting risk), while $\lambda = 0$ reduces lasso to ordinary least
171 squares. In the *pyxccd* implementation, λ is suggested as 20 for Landsat-like reflectance scaled
172 to $[0, 10000]$.

173 Using the updated model, COLD predicts band-wise reflectance for the new date and
174 evaluates the deviation between the observation and prediction as a multi-band change vector
175 using a peek window (Fig.1). For the x -th observation and the i -th band, the normalized residual
176 is

$$177 \quad cm_{i,x} = \frac{\rho_{i,x} - \hat{\rho}_{i,x}}{RMSE_{i,x}} \quad (3)$$

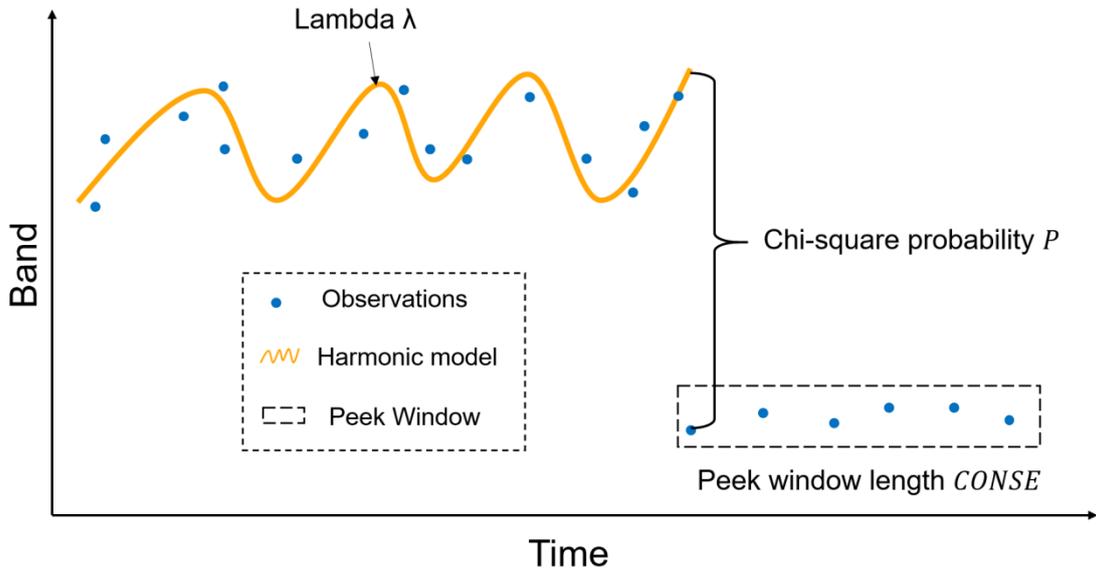
178 Where $RMSE_{i,x}$ is the larger one between the temporally adjusted Root Mean Square Error
179 (RMSE) and minimum RMSE that is lag-1 madogram for the time series (Zhu et al., 2020).

180 The multi-band change magnitude is then defined as the squared norm of the normalized change
181 vector:

$$182 \quad CM_x = \sum_{i=1}^k cm_{i,x}^2 \quad (4)$$

183 If each $v_{i,x}$ is approximately standard normal, then CM_x follows χ^2 distribution with k
184 degrees of freedom, which allows COLD to set a statistically interpretable threshold using a
185 change probability P (Fig. 1) (Typically $P = 0.99$). A new observation is flagged as a break

186 candidate when $CM_x > \chi_k^2(P)$. Using a strategy common to CCDC-like algorithms, COLD
 187 employs a “peek window” approach to mitigate false alarms triggered by transient noise. A
 188 break is only confirmed if candidates persist for a sequence of *CONSE* consecutive
 189 observations (*CONSE* = 6 by default).



190

191 **Fig.1. Conceptual figure for three critical parameters for break-aware algorithm.**

192 Besides the change magnitudes, COLD applies a directional-consistency test by computing
 193 included angles between neighboring normalized change vectors over the consecutive
 194 anomalies. A break is confirmed only if the mean included angle is below a threshold (reported
 195 as 45°). Once a change is confirmed, the break is recorded and the algorithm proceeds to
 196 initialize the next temporal segment using post-break observations.

197 Unlike GEE-CCDC, COLD performs disturbance extraction after confirming a breakpoint,
 198 converting generic spectral breakpoints into disturbance-oriented products by excluding false
 199 positives, such as those associated with vegetation recovery. It uses a rule-based attribution
 200 system that analyzes the direction of the multiband change vector and the model slopes before

201 and after the breakpoint. COLD identifies greener-direction breaks (NIR increases, Red and
 202 SWIR1 decrease) as regrowth and classifies other breaks as land disturbances. For greener
 203 breaks, it differentiates regrowth from reforestation or afforestation based on trend behavior,
 204 producing three categories: disturbance, regrowth, and afforestation.

205 The differences between GEE-CCDC and COLD are summarized in Table 1.

206

207 **Table 1. Comparison between GEE-CCDC and COLD**

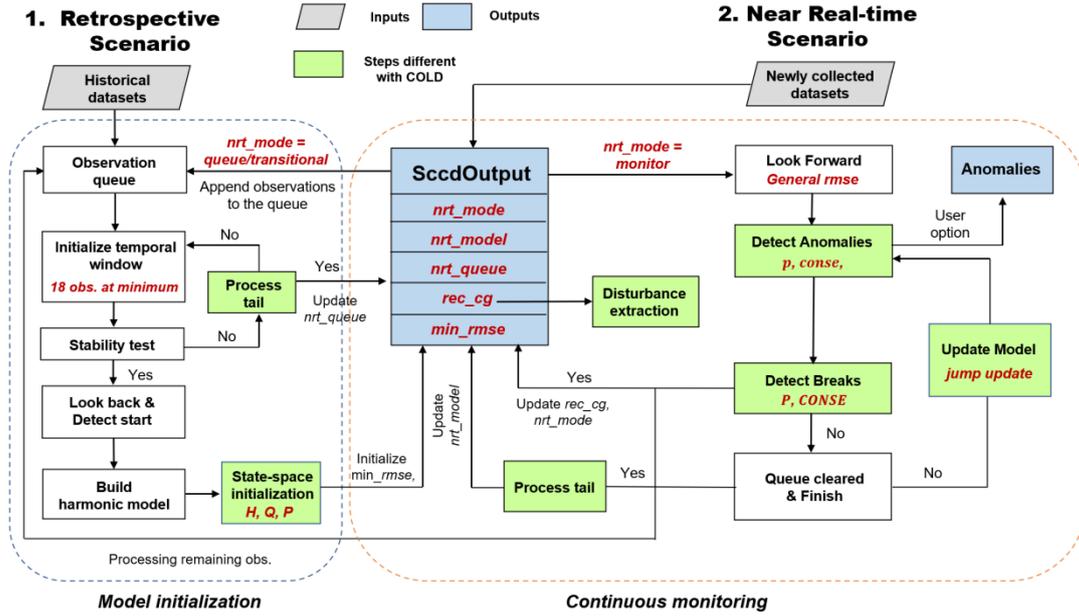
Steps	GEE-CCDC	COLD
Stability test	$ l_{slope} + l_{start} + l_{end} < threshold$	$ l_{slope} + \max\{ l_{start} + l_{end} \} < threshold$
Directional consistency check	None	Yes
Model update	Update by last fitting span multiple by 1.33	Every three observations
Disturbance Extraction	None	Yes

208

209 **2.2 S-CCD 2.0**

210 S-CCD 2.0 builds upon the prototype introduced by Ye et al (2021a) and follows the same
 211 two-step framework as COLD (Fig. 2). For retrospective scenario, S-CCD 2.0 processes
 212 historical datasets in batch mode, with observations queued and analyzed after enough time-
 213 series observations are collected. The retrospective scenario is used for backtracking historical
 214 disturbance events to understand past behavior, or to prepare state-space model for the future
 215 NRT usage. Differently, in the NRT scenario, S-CCD 2.0 continuously fed newly collected
 216 datasets into the system at a certain monitoring frequency (e.g., weekly). S-CCD will check the
 217 current “status” of the pixel and choose to add them into the observation queue for model
 218 initialization, or detect anomalies/breaks with the current state-space model for continuous

219 monitoring.



220

221 **Fig. 2. The workflow of S-CCD 2.0.**

222 In the S-CCD workflow, *SccdOutput* plays a critical role in managing and storing the
 223 results of the monitoring and detection processes. It acts as a structured record that contains all
 224 the necessary data for both model initialization and continuous monitoring. There are five key
 225 elements in *SccdOutput*.

226 *nrt_mode*: This parameter is a two-digit integer indicating the predictability (1st digit, “1”
 227 means no predictability) and the current status (2nd digit) of the system (see Section 2.2.4 for
 228 details). It helps informing predictability of the state-space model, and track whether the system
 229 is in the process of initialization, monitoring real-time data, or in a transitional state.

230 *nrt_model*: This struct stores the current states of the model only if *nrt_mode* is “monitor” or
 231 “transitional” status. It contains the updated model parameters that are used in the next
 232 monitoring cycle, ensuring that the system always has the most recent information for detecting
 233 anomalies and performing updates. See Table A1 in the appendix for details.

234 *nrt_queue*: This structured array contains the observation queue, where new observations are
235 added as they are collected, if *nrt_mode* is “queue”. It helps manage incoming data, particularly
236 during the NRT monitoring.

237 *rec_cg*: This structured array records the temporal segment detected by breaks in the past, based
238 on the predefined break-specific thresholds (*P*, *CONSE*). These breaks are important for
239 understanding past disturbance patterns and making decisions about re-initializing or updating
240 the model.

241 *min_rmse*: This array represents the minimum RMSE associated with each band determined in
242 each state-space model initialization. In a CCDC-like algorithm, minimum RMSE is employed
243 to avoid overly small *RMSE* for those dark pixels (such as shady slope).

244

245 **2.2.1 State-space initialization**

246 State-space models, the core mathematic foundation of S-CCD, explicitly model both
247 observation and process uncertainties, which are key components for accurate change detection:

248 Observation equation: $y_t = Z\alpha_t + \epsilon_t, \epsilon_t \sim \text{Normal}(0, H)$ (5)

249 Process equation: $\alpha_{t+1} = T\alpha_t + \eta_t, \eta_t \sim \text{Normal}(0, Q)$ (6)

250 Here, y_t is the observation at time t , α_t is a state vector governing the system's evolution
251 over time. S-CCD uses bimodal seasonal model (annual + semiannual), with six state variables
252 by default: μ_t (trend), v_t (trend), $\gamma_{1,t}$ (annual), $\gamma_{1,t}^*$ (annual), $\gamma_{2,t}$ (semi-annual), $\gamma_{2,t}^*$
253 (semi-annual), where $\alpha_t = (\mu_t, v_t, \gamma_{1,t}, \gamma_{1,t}^*, \gamma_{2,t}, \gamma_{2,t}^*)^T$. To better accommodate the complex
254 temporal variation, the users are opted to choose the trimodal (trend + annual + semiannual +

255 four-month) in S-CCD 2.0. These states are transformed by the harmonic model from the
256 initialization step (Eq. A1-A6 in Appendices). The system matrix Z indicates which state
257 variables directly contribute to the observation (for six states):

$$258 \quad Z = [1, 0, 1, 0, 1, 0] \quad (7)$$

259 Here, the states v_t , $\gamma_{i,t}^*$, $\gamma_{2,t}^*$ serve as auxiliary states that are not directly involved in
260 observation calculation but are essential for recursive updates of the other states, therefore, their
261 weights were assigned as zero in Z .

262 The observation and process noise terms ϵ_t and η_t , respectively, quantify the
263 uncertainties in the observation and the process model. Both are independent and normally
264 distributed, with variances H and Q , respectively. In S-CCD 2.0, H is assigned the RMSE of
265 the initial model, and Q is defined as a six-element vector corresponding to the six state
266 variables:

$$267 \quad Q = [q, \frac{q}{slope_scale}, q, q, q, q] \quad (8)$$

268 Where q is calculated as $0.25 * \frac{LAM}{\lambda}$, indicating the influence of the parameter λ on model
269 adjustments: Smaller values of λ increase the weight of fitting the actual observations, leading
270 to a higher q and better fit. The slope state v_t is scaled by $slope_scale$ (default value is
271 10,000,000), given that it typically has a lower numeric value than the other coefficients.

272 The transformation matrix T defines how the state vector evolves over time and is
273 determined by the harmonic components. For the bimodal seasonal model, T is as follows:

$$T = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & \cos\left(\frac{2\pi}{365.25}\right) & \sin\left(\frac{2\pi}{365.25}\right) & 0 & 0 \\ 0 & 0 & -\sin\left(\frac{2\pi}{365.25}\right) & \cos\left(\frac{2\pi}{365.25}\right) & 0 & 0 \\ 0 & 0 & 0 & 0 & \cos\left(\frac{2\pi}{2*365.25}\right) & \sin\left(\frac{2\pi}{2*365.25}\right) \\ 0 & 0 & 0 & 0 & -\sin\left(\frac{2\pi}{2*365.25}\right) & \cos\left(\frac{2\pi}{2*365.25}\right) \end{bmatrix} \quad (9)$$

275

276 A crucial parameter in the state-space model is the covariance matrix P , which
 277 represents the uncertainty of the state variables. The initial covariance P_0 reflects the
 278 uncertainty of the initial state. For the Landsat surface reflectance product, an uncertainty of 5%
 279 has been reported (Claverie et al., 2015). Accordingly, the uncertainties of the initial states are
 280 estimated as $\lambda = (\mu_0 * 5\%)^2$. The initial covariance P_0 is thus given:

$$P_0 = \begin{bmatrix} \lambda & 0 & 0 & 0 & 0 & 0 \\ 0 & \lambda/slope_scale & 0 & 0 & 0 & 0 \\ 0 & 0 & \lambda & 0 & 0 & 0 \\ 0 & 0 & 0 & \lambda & 0 & 0 \\ 0 & 0 & 0 & 0 & \lambda & 0 \\ 0 & 0 & 0 & 0 & 0 & \lambda \end{bmatrix} \quad (10)$$

282 Unlike COLD, which determines the minimum RMSE for the entire time series, S-CCD
 283 2.0 calculates the lag-1 madogram based solely on the observations used during the
 284 initialization stage. The minimum RMSE for each inputted band is retained in the output
 285 (“*SccdOutput*”) and can be used for subsequent online monitoring.

286 2.2.2 Detect anomalies & breaks

287 Once the observation y_t enter the system, S-CCD predicts the value for the band i at
 288 time t using the state vector:

$$289 \hat{\rho}_{i,t} = Z\alpha_{i,t} \quad (11)$$

290 Subsequently, it calculates the change magnitude CM_x following the same procedure of

291 COLD following Eq. 3 and Eq. 4.

292 S-CCD 2.0 implements a two-level detection hierarchy, i.e., anomaly and break, to assess
293 each observation x within its peak window. This approach differs from most CCDC-like
294 methods, which focus exclusively on break detection (i.e., structural changes). The two-level
295 hierarchy enables detection of subtle, short-lived signals (e.g., drought-related spectral
296 responses) and enhances performance for noisy or coarse-resolution time series. This is
297 important in cases where weak anomalies provide useful information but do not require model
298 re-initialization. In typical CCDC-like workflows, a break triggers model re-initialization,
299 which often requires at least one year of post-change observations to stabilize the model (Zhu
300 et al., 2022). Frequent re-initialization disrupts continuous monitoring and complicates the NRT
301 operation, because the absence of a stable model immediately after a break reduces temporal
302 continuity and limits the interpretability of subsequent monitoring outputs.

303 To address this, we introduces unified monitoring workflow with two detection levels
304 following (Ye et al., 2024): (1) the anomaly level, which uses a sensitive configuration with
305 three consecutive anomalies with a change magnitude larger than 0.90 chi-square probability
306 ($p = 0.90, conse = 3$ by default), to inclusively detect all types of spectral anomalies without
307 triggering model re-initialization; and (2) the break level, which uses a conservative
308 configuration ($P = 0.9999, CONSE = 8$ by default) to identify pronounced structural
309 changes that justify model reset. We allowed users to customize p , $conse$, P , $CONSE$.

310 We also improve some detailed steps for S-CCD 2.0. For the current *pyxccd* version
311 (v1.0.2), S-CCD 2.0 calculates a general RMSE, which simplifies the calculation by focusing
312 on overall error without adjusting it for temporal changes, as opposed to the recursive
313 temporally-adjusted RMSE used in S-CCD 1.0 (Ye et al., 2021a). The general RMSE requires

314 much fewer variables to store for updates, while the recursive RMSE in S-CCD 1.0 necessitates
315 storing 122 variables. The final RMSE is the larger one between the general RMSE and
316 minimum RMSE obtained in the initialization stage. To enhance the performance for the
317 general disturbances, S-CCD 2.0 adopted the exactly same step of directional-consistency test
318 and disturbance extraction in COLD after anomalies and breaks are identified, as opposed to
319 angular spread and disturbance evidence only for forest disturbances proposed in the first
320 version (Ye et al., 2021a).

321 2.2.3 Update model

322 S-CCD leveraged linear Kalman filter to update the harmonic model from the previous
323 state-space parameter at a per-band basis, ensuring that the model is always up to date and
324 reflective of current data. For band i , S-CCD estimates the filter state $a_{t|t,i}$ which combines
325 observations and model predicts based upon their uncertainty measurements, i.e., the
326 observation noise (H_i) and the covariance matrix for the states ($P_{t,i}$):

$$327 \quad F_{t,i} = Z P_{t,i} Z^T + H_i \quad (12)$$

$$328 \quad K_{t,i} = P_{t,i} Z^T \quad (13)$$

$$329 \quad a_{t|t,i} = a_{t,i} + K_{t,i} F_{t,i}^{-1} v_{t,i} \quad (14)$$

330 Next, the model generates one-step-ahead predicts for the states and the covariance matrix for
331 the next step:

$$332 \quad a_{t+1,i} = T a_{t|t,i} \quad (15)$$

$$333 \quad P_{t+1,i} = T(P_{t,i} - K_{t,i} K_{t,i}^T F_{t,i}^{-1}) T^T + Q_i \quad (16)$$

334 $a_{t+1,i}$ will be used to predict surface reflectance ($\hat{\rho}_{i,t+1}$) for $t + 1$ following Eq.11. In the
335 case of missing observations at time t , the covariance matrix could be simply updated by the

336 transformation matrix T and Q_i :

337
$$P_{t+1,i} = TP_{t,i}T^T + Q_i \quad (17)$$

338 For m consecutive days that the observations are missing, this update process would need
 339 to be repeated m times, which could be computationally costly. To improve efficiency, we
 340 developed a ‘‘jump update’’ for Kalman filter to estimate missing-observation $P_{t+1,i}$ more
 341 effectively. Mathematically, processing m consecutive missing-observation days is equivalent
 342 to perform one-time regular update for a time series that has a revisiting cycle of m days.
 343 Accordingly, S-CCD 2.0 recalculates a temporal transformation matrix for a time series with
 344 an interval of m days:

345
$$T^* = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & \cos\left(\frac{2\pi*m}{365.25}\right) & \sin\left(\frac{2\pi*m}{365.25}\right) & 0 & 0 \\ 0 & 0 & -\sin\left(\frac{2\pi*m}{365.25}\right) & \cos\left(\frac{2\pi*m}{365.25}\right) & 0 & 0 \\ 0 & 0 & 0 & 0 & \cos\left(\frac{2\pi*m}{2*365.25}\right) & \sin\left(\frac{2\pi*m}{2*365.25}\right) \\ 0 & 0 & 0 & 0 & -\sin\left(\frac{2\pi*m}{2*365.25}\right) & \cos\left(\frac{2\pi*m}{2*365.25}\right) \end{bmatrix} \quad (18)$$

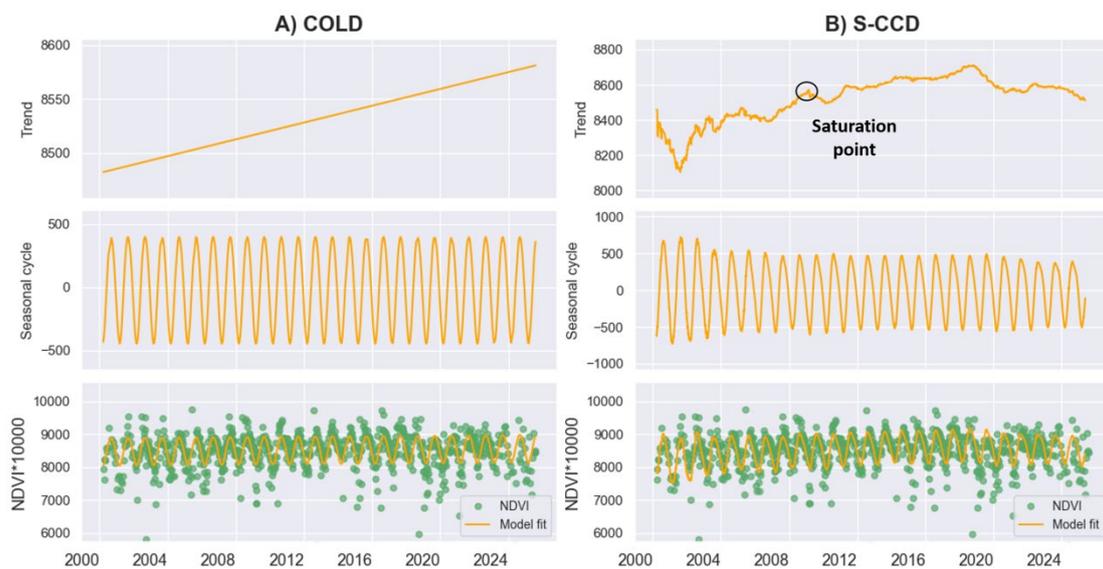
346 This allows for a one-time update using T^* , instead of m times (Eq. 19):

347
$$P_{t+1,i} = T^*P_{t,i}T^{*T} + Q_i \quad (19)$$

348 Particularly, the state variables ($a_{t,i}$) are scientifically useful because they transform a
 349 noisy observation time series into an interpretable, continuously updated decomposition of
 350 ecosystem dynamics, separating components such as the seasonal baseline and the slowly
 351 varying level/trend. Fig. 3 compares the decomposition results from COLD (whose predictions
 352 rely on fixed harmonic coefficients) and S-CCD (whose outputs are the estimated states), for
 353 the MODIS NDVI time series. Both methods recover a seasonal cycle and provide a model fit
 354 to the observations, but they differ markedly in their characterization of the long-term trajectory.

355 COLD summarizes the record as a monotonic and linear increase, which can mask subtle
 356 curvature in the underlying trend. In contrast, S-CCD yields a more adaptive, continuously
 357 evolving trend that highlights a gradual greening rise followed by a clear saturation/flattening
 358 (“saturation point”) and subsequent slow variations. As a result, S-CCD is particularly well
 359 suited for inspecting slowly varying trends, since it can track progressive, non-linear changes
 360 that may be smoothed over or misrepresented when the trend is constrained to a single linear
 361 form.

362



363

364 **Fig. 3. MODIS-based NDVI Time-Series decomposition for analyzing greening trend over**
 365 **a location of Tibet, China, illustrating that “states” of S-CCD could be used to identify**
 366 **slowly varying trend/seasonality.**

367

2.2.4 Process tail

368

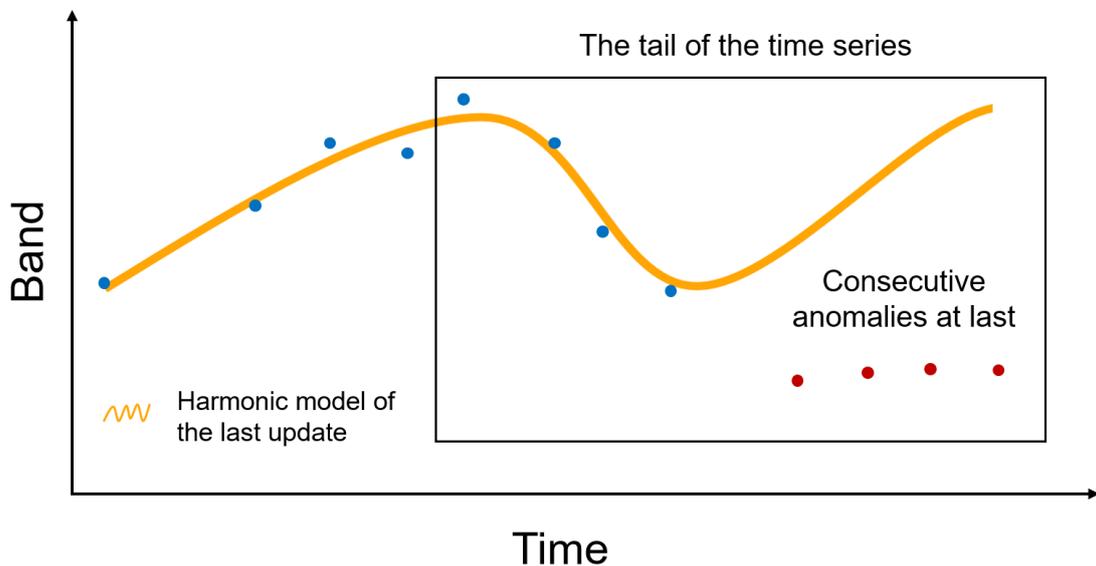
369

370

The final step of S-CCD 2.0 involves processing the tail end of the time series (Fig. 4), specifically the last CONSE observations, and saving all results into *SccdOutput*, for the next monitoring cycle, which includes new observations. There are three possible statuses for the

371 tail observations (the second digit of the *nrt_mode* parameter): *monitor*, *queue*, and *transitional*
372 *Mode*.

373 *Monitor Mode*: In this mode, the state-space model has been initialized. We are allowed to
374 update a dictionary-like structure *nrt_model* (see Table A1 in the appendix), retaining key
375 parameters for future monitoring and updates (e.g., the peak window for the next update, state-
376 space model parameters, and the sum of squared errors). The model could look forward and
377 processes the newly incoming observations with the parameters kept in *nrt_model*. S-CCD 2.0
378 additionally extract information into in *nrt_model* for consecutive anomalies at last (Fig. 4), as
379 they often signify ongoing disturbances which has not satisfied the consecutive number
380 required for identifying a break. Machine learning techniques can be further applied to these
381 anomalies at the tail for NRT agent classification.



382
383 **Fig. 4. S-CCD 2.0 processes the tail of the time series and reports the status for the**
384 **consecutive anomalies at the last (dashed rectangle).**

385 *Queue Mode*: The state-space model is not initialized yet, so S-CCD continues to collect

386 new clear observations into *nrt_queue*. Once new observations arrive, the system combines
387 them with the stored observations from *nrt_queue* to perform a stability test to determine if a
388 state-space model can be established.

389 *Transitional Mode*: Designed for practical NRT monitoring tasks with weekly or bi-weekly
390 update frequencies, the *transitional* mode is triggered right after a break is detected. Practically,
391 users require recent anomaly information for a period to generate spatially consistent maps after
392 the break. To accommodate this, S-CCD retains *nrt_model* for two weeks following the
393 transition from *monitor* to *queue* mode, allowing an NRT analysis on the recent anomalies even
394 they are not from the last update.

395 Additionally, the first digit of the *nrt_mode* parameter indicates the predictability, with “1”
396 indicating no predictability and “0” meaning predictability. We conducted a predictability test
397 for both *monitor* and *transitional* modes to ensure that the state-space model remains stable
398 after the last anomaly is confirmed as a disturbance (for *queue* mode, unpredictability is always
399 set). The problem arises when a disturbance process persists for several weeks or months, such
400 as construction. In such cases, ambiguous anomalies may be continuously generated, as surface
401 reflectance during an event can be unpredictable. To address this, we designed a test to assess
402 the predictability of the state-space model. The model is considered predictable if the change
403 magnitudes of half the observations in the peak window are smaller than the critical value
404 $\chi_k^2(\text{predictability_pcg})$. The default *predictability_pcg* set to is 0.90. Users can choose
405 to exclude ambiguous anomalies based on the outcome of the predictability test.

406 Overall, S-CCD 2.0 made substantial modifications on S-CCD first proposed, summarized
407 in Table 2.

408

409

Table 2 Comparison between S-CCD (Ye et al., 2021a) and S-CCD 2.0

	S-CCD 1.0 (Ye et al., 2021a)	S-CCD 2.0
State structure	Five states (no slope): $\mu_t, \gamma_{1,t}, \gamma_{1,t}^*, \gamma_{2,t}, \gamma_{2,t}^*$	Six states (or eight states as option): $\mu_t, \nu_t, \gamma_{1,t}, \gamma_{1,t}^*, \gamma_{2,t}, \gamma_{2,t}^*, \gamma_{3,t}, \gamma_{3,t}^*$
RMSE	Recursive temporally-adjusted RMSE	General RMSE
Detection	Only detect breaks	Detect both anomalies and breaks
Directional-consistency	Angular spread	Included angle (COLD's approach)
Disturbance extraction	Combined evidence from multiband change magnitudes	Examination on individual change magnitudes (COLD's approach)
Model updates	Covariance updates for each date regardless of missing observation	Jump covariance update for continuous missing observations.
Process tail	None	Perform additional predictability test; identify and save current mode

410

411 3. Overview of software

412 3.1 Design philosophy and architecture

413 *Pyxccd* is designed to bridge the gap between low-level computational performance and
 414 high-level scientific utility, serving as the successor to the MATLAB-based COLD
 415 implementation and the primary platform for S-CCD algorithms. It provides a developer-
 416 friendly and scientifically rigorous environment for processing multi-sensor time-series
 417 datasets with break-aware algorithms like COLD and S-CCD 2.0. The software's architecture
 418 focuses on two key imperatives: computational throughput and modular flexibility.

419 *Hybrid C-Python Core*: At its core, *pyxccd* integrates C-based computational kernels to
 420 handle tasks like iterative Lasso regression and Kalman filtering, essential for the COLD and
 421 S-CCD algorithms. Offloading these computational tasks to C ensures minimal memory
 422 overhead and high execution speed, making *pyxccd* suitable for both local workstations and

423 distributed High-Performance Computing (HPC) clusters. Python acts as the interface layer,
424 leveraging Cython and NumPy C-APIs for low-latency data exchange between the user
425 interface and execution engine. This hybrid approach allows *pyxccd* to achieve much faster
426 processing than pure Python implementations while offering an intuitive API.

427 *Modular Functional Design: Pyxccd* employs a modular architecture that separates core
428 detection logic from data I/O, time-series processing, and spatial orchestration. This allows
429 specialized resource allocation, such as isolating numerical computations from data
430 management tasks, and enables “lazy loading”, where only relevant data segments are loaded
431 into memory. This modularity also allows for easy adaptation to the evolving remote sensing
432 landscape, supporting various satellite data formats (e.g., HLS, MODIS, Planet) without the
433 need for a complete re-engineering of the pipeline.

434 **3.2 Key modules**

435 The modules were introduced based upon *pyxccd* v1.0.2, released at Jan. 7, 2026.

436 **3.2.1 Change detection module**

437 The *pyxccd.ccd* module is the computational heart of the package, containing functions to
438 analyze spectral time-series data and detect land-surface changes.

439 *ccd_detect()*: The primary function for COLD, it analyzes historical land-surface data by
440 accepting observation dates and spectral inputs. Users can adjust detection parameters,
441 returning a structured array of temporal segments with metadata, including break dates, model
442 coefficients, and spectral change magnitudes.

443 *sccd_detect()*: This function performs the S-CCD 2.0 for retrospective scenarios,
444 establishing the initial state-space model and returning a *SccdOutput* structure. It offers optional

445 outputs, including a data frame of states for each band and an anomaly detection result. Users
446 can control critical S-CCD parameters, including CONSE, P, conse, p, λ , and interval days for
447 outputting states.

448 *sccd_update()*: This function supports NRT monitoring by updating an existing
449 *SccdOutput* structure using only newly collected data, minimizing memory overhead and
450 computational cost.

451 *Flexible Variants*: *Pyxccd* includes flexible variants like *cold_detect_flex()* and
452 *sccd_detect_flex()*, which allow users to input a wide range of time-series data (e.g., NDVI,
453 GPP, LAI) and extend the model to support complex ecosystems with multiple growing seasons
454 through a trimodal harmonic model.

455 **3.2.2 Land-cover Classification Module**

456 The *pyxccd.pyclassifier* module implements the CCDC framework to translate structural
457 breaks and harmonic coefficients into thematic land-cover maps.

458 Through the *get_features()* function, the library extracts a high-dimensional feature set
459 from the *cold_rec_cg* or *SccdOutput* structures. These features include the intercept, slope, and
460 the sine/cosine coefficients of the harmonic cycles for each spectral band. The module is model-
461 agnostic but includes optimized wrappers for a random-forest classifier, allowing users to train
462 models on historical data and apply them consistently across a temporal segment until a
463 structural break is detected.

464 **3.2.3 Spatial orchestration module**

465 The *pyxccd.imagetool* module provides a high-level workflow to scale pixel-based
466 algorithms to large-scale geospatial datasets. First, the *prepare_ard.py* utility handles the pre-

467 processing and ingestion of time-series images, standardizing multi-temporal image stacks and
468 quality masks into a format optimized for time-series analysis and partitioning extensive
469 geographic regions into manageable spatial blocks to enable efficient memory management and
470 multi-core parallelization. Second, *tile_processing.py* serves as the primary execution driver.
471 This script manages the distribution of data to the core *pyxccd.ccd* engines and gathers the
472 resulting model coefficients and break records. Finally, *export_change_map.py* facilitates the
473 synthesis of these results, mosaicking the processed tiles and translating the raw detection
474 outputs into standardized geospatial products. This automated pipeline enables researchers to
475 generate comprehensive raster layers with minimal manual intervention.

476 **3.2.4 Utilities and data integration module**

477 The *pyxccd.common* and *pyxccd.utils* modules provide the foundational infrastructure
478 and geospatial “glue” necessary to support the core detection engines and classification
479 workflows. Within *pyxccd.common*, the library defines standardized, python structures such as
480 *anomaly_dt* and *cold_rec_cg*, for consistent data handling across algorithms, facilitating
481 seamless export to external analysis tools. Complementing this, the *pyxccd.utils* module
482 contains high-level functions for temporal and spatial data management. Key utilities include
483 *getcategory_cold()* and *getcategory_sccd()* for extracting disturbances, as well as
484 *convert_datesince1982()* and *get_doy()* for standardizing disparate timestamp formats into a
485 uniform temporal axis.

486

487 **4. Performance test**

4.1 Testing dataset

We evaluated the accuracy and computational efficiency of COLD and S-CCD for detecting disturbance-related breaks using an identical reference dataset. Specifically, we adopted the 7,200 disturbance plots from Conterminous United States used in the COLD study by Zhu et al. (2020). Their disturbance dates were originally interpreted by Cohen et al. (2016) based on Landsat time series, high-resolution imagery and ancillary datasets. Zhu et al. (2020) subsequently refined this reference database by excluding plots with insufficient clear-sky observations or high interpretation uncertainty. Following this refinement, a total of 6488 Landsat plots were retained and used as testing samples in this study.

For the accuracy assessment, all available Landsat observations (Landsat 4, 5, 7, and 8) acquired between 1983 and 2017 were collected on a per-plot basis. For plots covered by two adjacent orbital paths, only the dominant path was retained to avoid duplication. To ensure consistency between methods, disturbance extraction was applied to exclude non-disturbance-related breaks using the functions *getcategory_cold()* and *getcategory_sccd()*.

The performance of the COLD and S-CCD 2.0 was evaluated by analyzing the trade-off between omission errors and commission errors across three critical parameters (P , $CONSE$, λ). Overall detection performance was summarized using the F1 score, which provides a balanced measure of omission and commission errors.

To assess computational efficiency, we controlled for differences in observation density by randomly selecting 300 temporal observations for each plot; plots with fewer than 300 observations were excluded from the analysis. Performance was evaluated across band numbers ranging from 1 to 10 for both the retrospective and NRT scenarios. In the retrospective scenario,

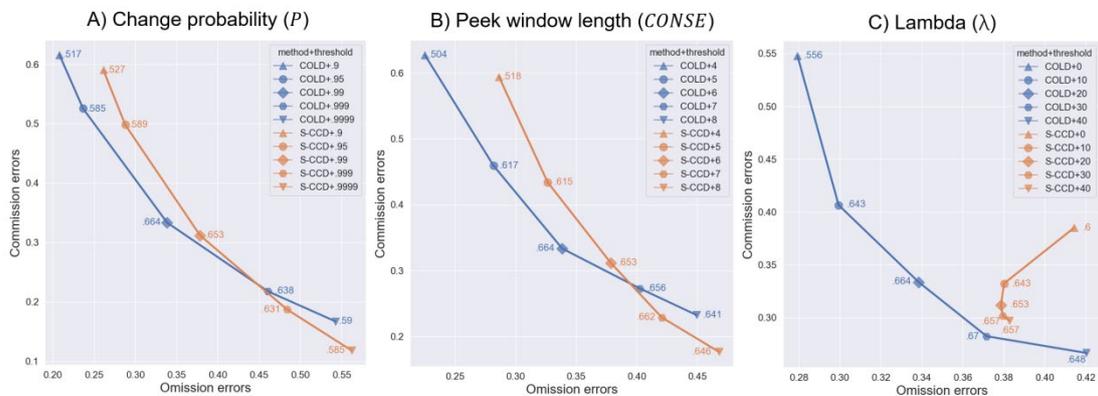
510 computational performance was assessed using the functions *cold_detect_flex()* and
511 *sccd_detect_flex()*, respectively. In the NRT scenario, we compared *cold_detect_flex()* with
512 *sccd_update_flex()* following the initial execution of *sccd_detect_flex()*, representing recursive
513 model updating. When the specified number of bands exceeded the available Landsat bands,
514 existing bands were replicated to maintain consistent input dimensionality. Computational
515 efficiency was quantified as the average processing time per plot. All efficiency experiments
516 were conducted on a 13th Gen Intel® Core™ i7-13700 processor.

517

518 **4.2 Results**

519 Fig. 5 illustrates the comparative accuracy of COLD and S-CCD 2.0 with one varying
520 parameter and the other two remaining default: i.e., $P = 0.99$, $CONSE=6$, and $\lambda=20$. Both
521 algorithms exhibit a synchronized response to the change probability threshold (Fig. 5A). The
522 transition from a loose threshold (0.9) to a strict one (0.9999) results in an equivalent migration
523 along the error curve for both models. While the COLD algorithm maintains a slightly lower
524 commission rate at specific intervals, the two curves remain in proximity, suggesting that both
525 methods are equally capable of being tuned to achieve a desired balance of detection sensitivity.
526 The peak F1 for both algorithms are also remarkably close, with COLD achieving a maximum
527 of 0.664 (omission: 33.9%; commission: 33.4%) and S-CCD reaching 0.653 (omission: 37.9%;
528 commission: 31.2%). The analysis of the peek window length (Fig. 5B) further underscores
529 the functional similarity between the two methods. As the confirmation window expands, both
530 break-aware algorithms converge toward a similar “elbow” point. This indicates that both
531 models utilize temporal consistency in a comparable manner to filter out transient noise. Fig.

532 5C examines the influence of the regularization parameter (λ) in S-CCD, in comparison with
533 COLD. Decreasing λ leads to lower omission errors in S-CCD, indicating decreased model
534 flexibility and weaker responsiveness to observations. In contrast, COLD shows a relatively
535 monotonic trade-off controlled primarily by the change probability threshold. Overall, these
536 results indicate that S-CCD provides additional tuning flexibility through λ , allowing users to
537 adjust detection behavior beyond probability and window-length parameters alone.
538

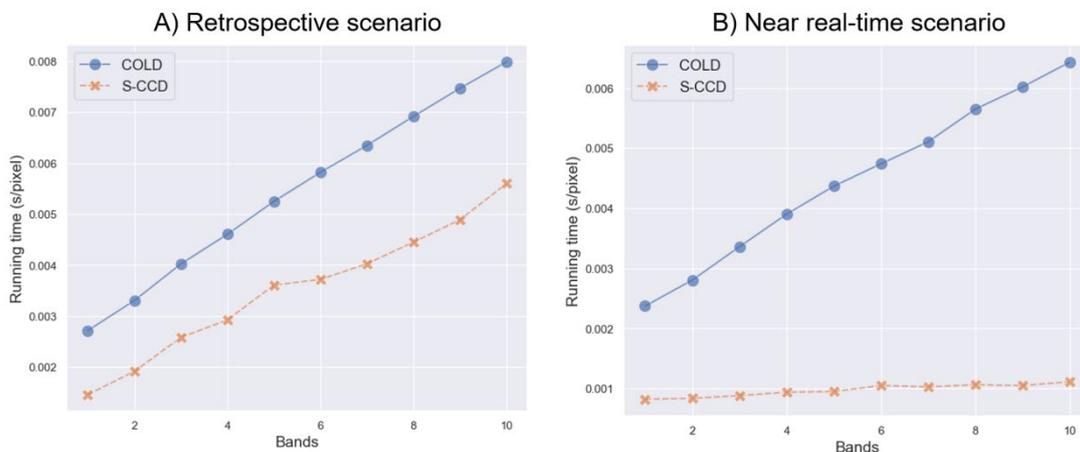


539
540 **Fig. 5. Accuracy assessment results of COLD and S-CCD 2.0 based on testing dataset (n**
541 **= 6488). A) accuracies under a series of change probability thresholds as 0.9, 0.95, 0.99,**
542 **0.999 and 0.9999, under default $CONSE$ (8) and λ (20). B) accuracies for $CONSE$**
543 **from 4 to 8, under default P (0.99) and λ (20). C) accuracies for a series of λ as 0, 10,**
544 **20, 30 and 40, under default P (0.99) and $CONSE$ (8).**

545
546 Fig. 6 compares the computational efficiency of COLD and S-CCD 2.0 under both
547 retrospective and NRT scenarios as a function of the number of spectral bands. In the
548 retrospective scenario (Fig. 6A), the running time per pixel increases approximately linearly
549 with band number for both methods. However, S-CCD consistently exhibits lower

550 computational cost than COLD across all band configurations, requiring approximately two-
551 thirds of the processing time. Moreover, the performance gap widens as the number of bands
552 increases, indicating improved scalability of S-CCD for multi-band retrospective processing.

553 In the NRT scenario (Fig. 6B), S-CCD achieves 3–6× faster than COLD. The
554 computational cost of both methods increases with band number; however, the increase for S-
555 CCD is much less pronounced than for COLD. Because the baseline processing time of S-CCD
556 is substantially lower, the growth trend with increasing spectral dimensionality is not visually
557 prominent at this scale. In contrast, COLD exhibits a clear linear increase in running time. These
558 results indicate that S-CCD substantially reduces per-update computational overhead in NRT
559 monitoring, and that its state-space-based design and jump-update strategy effectively mitigate
560 the impact of increasing spectral dimensionality, making it well suited for operational NRT
561 applications with high-dimensional spectral inputs.



562 **Fig. 6. Efficiency comparison between COLD (model updating at each 3% of the**
563 **observation number that has not undergone updating with three observations as**
564 **minimum) and S-CCD 2.0 based on testing dataset (n = 6488). The length of each time-**
565 **series plot was cut into 300 temporal observations. A) Average processing time per pixel**
566

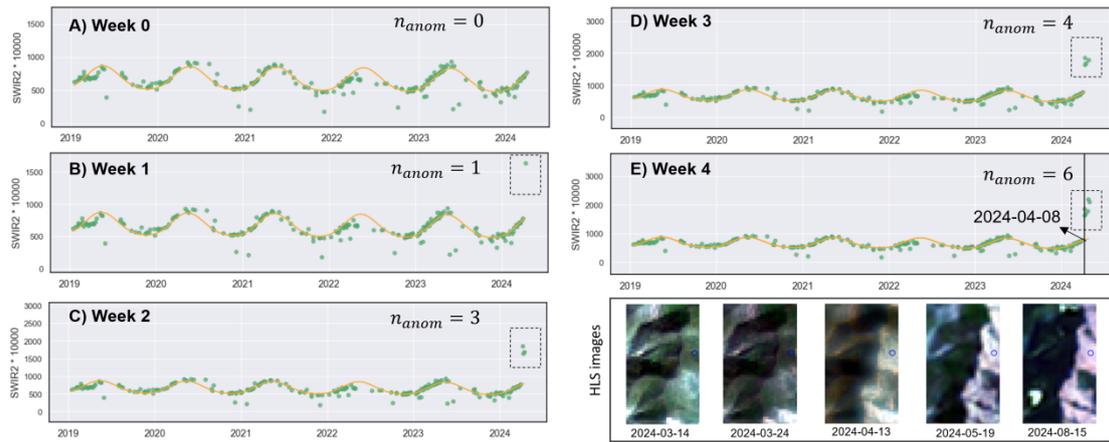
567 for the retrospective scenario using *cold_detect_flex()* and *sccd_detect_flex()*. B) Average
568 processing time per pixel for the NRT scenario using *cold_detect_flex()* and
569 *sccd_update_flex()*.

570

571 5. Application

572 5.1 NRT detection for logging

573 Fig. 7 illustrates the NRT monitoring workflow of S-CCD using *pyxccd* for a suspected
574 logging event in Sichuan Province, China, using the SWIR2 time series. At Week 0, the
575 observations (green dots) are well explained by the fitted seasonal model (orange curve), and
576 no anomalous points are recorded ($n_{anom}=0$). Beginning at Week 1, an observation at the end
577 of the series deviates markedly from the expected seasonal trajectory and is flagged as an
578 anomaly ($n_{anom}=1$). At this time, although no break is detected, S-CCD has outputted anomaly
579 information at the tail, including the number of anomalies, its spectral reflectance, the current
580 harmonic coefficients (refers to Table A1 for details). As new acquisitions are ingested (Weeks
581 2–3), additional high-magnitude deviations accumulate (dashed boxes), increasing the anomaly
582 count ($n_{anom}=3$ to 4), while the harmonic model is only slightly adjusted by Kalman filter. By
583 Week 4, the sustained and repeated departures from the predicted SWIR2 signal satisfy the S-
584 CCD decision rule, and a structural break is declared (“Break detected”, vertical line; $n_{anom}=
585 6$). The corresponding image chips (2024-03-14 to 2024-08-15) show progressive canopy
586 disturbance and exposed ground material at the target location (blue marker), providing
587 independent visual confirmation that the detected breakpoint (2024-04-08) corresponds to an
588 active logging disturbance.



589

590 **Fig. 7. An example for S-CCD detecting a suspected logging event for an NRT scenario at**

591 **a per-week updating basis in Sichuan, China. While the logging event is fully confirmed**

592 **as a break in Week 4, S-CCD starts to output anomalies since the Week 1.**

593

594 5.2 Ecosystem disturbance monitoring

595 Fig. 8 compares S-CCD performance when applied to multiple coarse-resolution

596 ecosystem products over the same location, i.e., 500-m NDVI (Schaaf and Wang, 2021), 500-

597 m LAI (Myneni et al., 2021), 0.05-degree SIF (Li and Xiao, 2019), and 500-m GPP (Sims et

598 al., 2008). For each variable, S-CCD 2.0 fits a model summed from a trimodal (trend + annual

599 + semiannual + four-month) state-space model (orange curve) to the existing observations

600 (green dots), and identifies departures from the expected trajectory as positive/negative

601 anomalies and breaks. Across all products, the dominant annual phenology is captured well

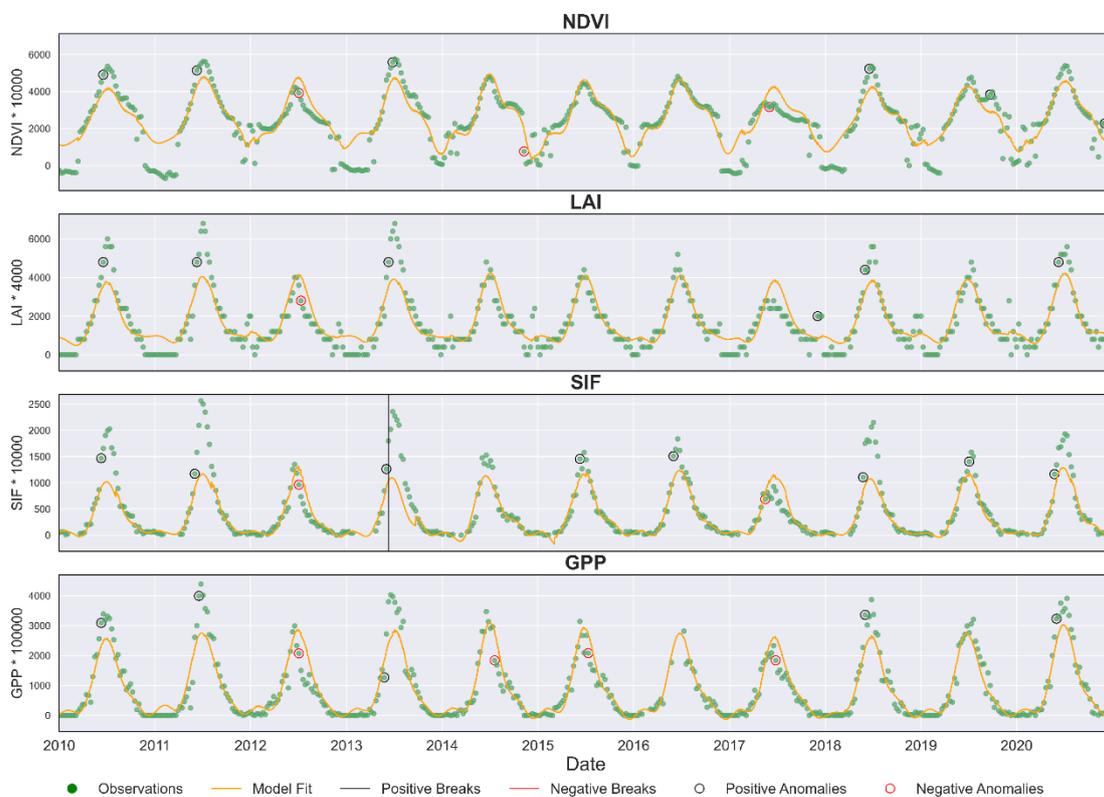
602 despite differing dynamic ranges and noise characteristics, indicating that the state-space

603 framework can accommodate structurally different biophysical signals. Most departures in

604 NDVI, LAI, and GPP occur as isolated anomalies (blue/red open circles) and are not

605 sufficiently persistent to trigger a regime shift, suggesting short-lived perturbations and/or

606 retrieval noise rather than sustained ecosystem change and hence rationality for using
 607 “anomaly-break” detection hierarchy. In contrast, the SIF series exhibits a more coherent and
 608 sustained deviation that leads to a detected structural break (black vertical line), after which
 609 subsequent observations are evaluated relative to the updated baseline. Overall, this comparison
 610 demonstrates the transferability of S-CCD to diverse coarse-resolution indicators and highlights
 611 the value of multi-product monitoring, where canopy-structure proxies (NDVI/LAI) and
 612 functional proxies (SIF/GPP) can show complementary sensitivity to disturbance signals.

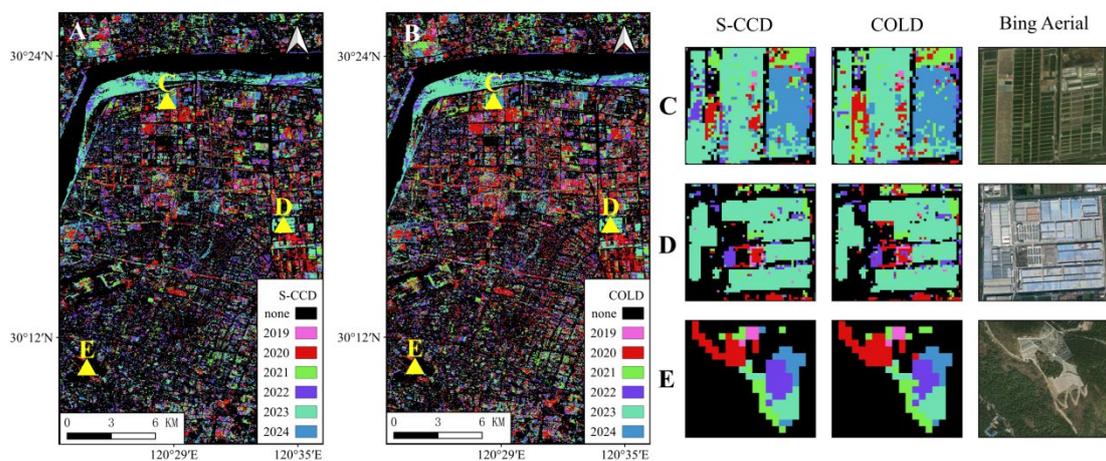


613
 614 **Fig. 8. Cross-product comparison of S-CCD 2.0 detecting anomalies and breaks for**
 615 **coarse-resolution ecosystem disturbance monitoring (NDVI, LAI, SIF, and GPP) based**
 616 **upon a location in Montana, United States.**

617

618 **5.3 Large-scale processing**

619 Fig. 9 compares wall-to-wall disturbance mapping results produced by S-CCD and COLD
 620 using *pyxccd* over a large region (Hangzhou City, China), where each pixel is labeled by the
 621 recent detected change year (colors for 2019–2024) and unchanged areas are shown in black.
 622 At the landscape scale, the two methods yield highly consistent spatial patterns and similar
 623 temporal attribution of disturbance, capturing the same dominant clusters and linear features of
 624 change across the scene. The three example subsets (C-E) further illustrate this agreement at
 625 local scales: both S-CCD 2.0 and COLD delineate nearly identical disturbance footprints and
 626 assign comparable change years, and the detected patterns are visually supported by the
 627 corresponding Bing Aerial imagery (e.g., land conversion and infrastructure/clearing
 628 signatures). Differences between the two outputs are limited to scattered, isolated pixels and
 629 minor boundary variations, which are expected given mixed pixels, temporal sampling
 630 differences, and retrieval noise. Overall, these results indicate that S-CCD 2.0 achieves
 631 disturbance mapping performance that is essentially comparable to the established COLD
 632 approach in large-scale processing, while maintaining close spatial and temporal coherence
 633 with independent high-resolution reference imagery.



634
 635 **Fig. 9. Large-Scale Comparison of Disturbance Mapping Between S-CCD and COLD**

636 **With Aerial Imagery Validation**

637

638 **6. Conclusion**

639 This study introduces *pyxccd*, an open-source Python package for scalable break-aware analysis
640 from Earth observation time series. It integrates high-performance C kernels with a user-
641 friendly API, supporting COLD and S-CCD 2.0 algorithms. *Pyxccd* improves efficiency,
642 offering 1.4–1.9× faster processing and practical utility for NRT disturbance detection and
643 ecosystem monitoring.

644 **Appendices**

645 **Table A1: the NRT model structure (*nrt_model*) is retained by S-CCD to analyze**
 646 **the most recent anomalies and enable recursive update of the model coefficients.**

Element name	Data type	Usage	Description
t_start_since1982	Short	General	The start date of the current segment, formatted as ordinal date – 723742
obs	2-d array	Peek window	The last eight multiband observations.
obs_date_since1982	1-d array	Peek window	The dates for the last eight observations
covariance	2-d array	State-space	Multiband covariance matrix (each 2-d covariance matrix is flatten to 1-d array)
nrt_coefs	2-d array	State-space	Harmonic coefficients converted from states at the last updating date (see Eq. A7-12 in the appendix)
H	1-d array	State-space	Multiband observation noise
rmse_sum	1-d array	RMSE update	Multiband sum of squared errors
num_obs	Short	RMSE update	Current number of clear observations that have been processed
anomaly_conse	Byte	Anomaly analysis	The consecutive anomaly observation number at the tail
cm_angle	Short	Anomaly analysis	The included angle for the anomalies at the tail
norm_cm	Short	Anomaly analysis	The normalized change magnitude for the anomalies at the tail

647

648 **A1. Conversion between harmonic coefficients and states**

649 Converting harmonic coefficients ($a_0, c_1, a_1, b_1, a_2, b_2$) to states ($\mu_t, v_t, \gamma_{1,t}, \gamma_{1,t}^*, \gamma_{2,t},$

650 $\gamma_{2,t}^*$) at time t :

651
$$\mu_t = a_0 + c_1 t \quad (A1)$$

652
$$v_t = c_1 \quad (A2)$$

653
$$\gamma_{1,t} = a_1 \cos\left(\frac{2\pi}{m} t\right) + b_1 \sin\left(\frac{2\pi}{m} t\right) \quad (A3)$$

654 $\gamma_{1,t}^* = -a_1 \sin\left(\frac{2\pi}{m}t\right) + b_1 \cos\left(\frac{2\pi}{m}t\right)$ (A4)

655 $\gamma_{2,t} = a_2 \cos\left(\frac{4\pi}{m}t\right) + b_2 \sin\left(\frac{4\pi}{m}t\right)$ (A5)

656 $\gamma_{2,t}^* = -a_2 \sin\left(\frac{4\pi}{m}t\right) + b_2 \cos\left(\frac{4\pi}{m}t\right)$ (A6)

657

658 Converting states at time t to harmonic coefficients:

659 $a_0 = \mu_t - c_1 t$ (A7)

660 $c_1 = v_t$ (A8)

661 $a_1 = \gamma_{1,t} \cos\left(\frac{2\pi}{m}t\right) - \gamma_{1,t}^* \sin\left(\frac{2\pi}{m}t\right)$ (A9)

662 $b_1 = \gamma_{1,t} \cos\left(\frac{2\pi}{m}t\right) + \gamma_{1,t}^* \sin\left(\frac{2\pi}{m}t\right)$ (A10)

663 $a_2 = \gamma_{2,t} \cos\left(\frac{4\pi}{m}t\right) - \gamma_{2,t}^* \sin\left(\frac{4\pi}{m}t\right)$ (A11)

664 $b_2 = \gamma_{2,t} \cos\left(\frac{4\pi}{m}t\right) + \gamma_{2,t}^* \sin\left(\frac{4\pi}{m}t\right)$ (A12)

665

666

667 **CRedit authorship contribution statement**

668 S. Y.: Writing – original draft, Validation, Software, Methodology, Formal analysis, Supervision,

669 Funding acquisition, Conceptualization. Y. H.: Writing – review & editing, Validation, Software.

670

671 **Data availability statement**

672 The data that support the findings of this study are available from the corresponding author,

673 S.Y., upon reasonable request.

674

675 **Conflict of Interest statement**

676 The authors declare that they have no known competing financial interests or personal

677 relationships that could have appeared to influence the work reported in this paper.

678

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683

684

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