1 Fisher Discriminant Analysis for Extracting Interpretable Phenological

2 Information from Multivariate Time Series Data

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15

16   Abstract

17   For many applications in environmental remote sensing, the interpretation of a given

18   measurement depends strongly on what time of year the measurement was taken. This is

19   particularly the case for phenology studies concerned with identifying when plant developmental

20   transitions occur, but it is also true for a wide range of applications including vegetation species

21   classification, crop yield estimation, and more. This study explores the use of Fisher

22   Discriminant Analysis (FDA) as a method for extracting time-resolved information from

23   multivariate environmental time series data. FDA is useful because it can be applied to

24   multivariate input data and, for phenological estimation problems, produces a transformation that

25   is physically interpretable. This work contains both theoretical and applied components. First, we

26   use FDA to demonstrate the time-resolved nature of phenological information. Where curve-

27   fitting and other commonly used data transformations that are sensitive to variation throughout a

28   full time series, we show how FDA identifies application-relevant variation in specific variables

29   at specific points in time. Next, we apply FDA to estimate county-average corn planting dates in

30   the United States corn belt. We find that using multivariate data inputs can reduce prediction

31   RMSE (in days) by 20% relative to models using only univariate inputs. We also compare FDA

32   (which is linear) to nonlinear planting date estimation models based on curve-fitting and random

33   forest estimators. We find that multivariate FDA models significantly improve on univariate

34   curve-fitting and have comparable performance when using the same univariate inputs (despite

35   the linearity of FDA). We also find that FDA-based approaches have lower RMSE than random

36   forest in all configurations. Finally, we interpret FDA coefficients for individual measurements

37   sensitive to vegetation density, land surface temperature, and soil moisture by relating them to

38   physical mechanisms indicative of earlier or later planting.

1. Introduction

Many applications of environmental remote sensing rely on methods for extracting information from a time series of measurements of one or more variables. Analyses of phenology, which Lieth (1974) defines as the study of recurring plant life cycle stages, estimate the timing of a phenological event or predict the value of another variable known to be associated with phenology. Past work has comprehensively reviewed phenological information extraction (PIE) methods, finding that subtle differences in assumptions and methodologies can significantly alter estimates of the timing of phenological events (Zeng et al. 2020). There are many combinations of applications and PIE methods, making it difficult to evaluate them all solely on the basis of empirical comparisons without an overarching theoretical framework that can explain when and why particular methods are likely to be effective.

This paper proposes Fisher Discriminant Analysis (FDA) as both a practical method for PIE and as a mathematical framework for analyzing a broad class of PIE methods. Given a set of observations with associated class labels, FDA produces a linear transformation that maximizes the ratio of between-class variance to within-class variance. Intuitively, the aim is to concentrate observations with similar class labels close to one another and to separate the centroids of dissimilar classes in the transformed space. Class labels can be realizations of any variable of interest including categorical variables, like crop type or irrigation status, or variables defined over ordered sets, like planting date or yield. For a problem with k distinct classes, FDA gives a transformation into spaces with dimension up to $k - 1$. In this paper, we will focus exclusively on projections into one dimension because this type of transformation has a clear interpretation for PIE problems, where the one-dimensional space corresponds to time.

62

63   In addition to a theoretical analysis of linear transformations for PIE, we demonstrate the utility

64   of FDA by applying it to estimate county average planting dates for corn in the United States

65   Corn Belt. Crop planting date estimation is a useful test of PIE methods for several reasons.

66   First, it exemplifies a class of application where structure in time is a defining feature of the

67   problem. This is both because the response variable itself is time-resolved, and also because the

68   interpretation of measurements of covariates depends strongly on when (e.g. what day of year)

69   the measurements were taken. Second, the application is well-suited to multivariate analysis

70   because the relationship between planting date and vegetation development is influenced by

71   multiple different physical variables. For example, variables like soil temperature, air

72   temperature, and soil moisture affect the viability and rate of development of corn after planting

73   (Abendroth et al. 2011, Watts 1972). Both temperature and soil moisture are physical variables

74   not captured by a single vegetation index (VI) time series.

75

76   Beyond its value as a case study for PIE methodology, planting date is also a variable of

77   environmental and economic interest. Planting date influences other important variables

78   including water demand and expected yield, given that these variables depend on the timing of

79   vegetation development relative to the growing season. Relatedly, planting date is also a

80   fundamental variable through which climate and weather events influence agriculture. For

81   example, an unusually wet spring in 2019 delayed planting in much of the US Corn Belt

82   (Rippey, 2019).

83

84   Many prior efforts to estimate crop planting dates, and extract phenological information more

85   generally, apply variants of the following method. First, observations from the visible and near-

86   infrared spectra are combined into a vegetation index (VI) and a function of predetermined form

87   is fit to the resulting univariate time series. Parameter estimates from the fitted curve are then

88   used to estimate the timing of phenological milestones, such as "peak vegetation density" or the

89   point in time when a crop "greens up." There are several curve-fitting functional forms that have

90   been used (see Zeng et al. (2020) for examples), but a common approach is to use one or more

91   logistic curves to model vegetation development. This approach has been used to identify

92   phenological transition points such as the onset of vegetation green-up (Guan et al., 2014;

93   Wardlow et al., 2006; Zhang et al. 2003). The estimated timings of these transition point are also

94   used as a proxy for unobserved events like crop planting, where the date the crop was planted is

95   assumed to be correlated with some point on the fitted curve (Lobell et al., 2013; Urban et al.,

96   2018). Other approaches use the timing of the phenological event as one of multiple sources of

97   information. For example, Dong et al. (2019) used temperature measurements from ground

98   weather stations to calculate growing degree days, which they used to complement the

99   information extracted by VI curve-fitting in order to estimate canola planting dates.

100

101   In this paper, we present FDA both as a method that can be applied to remote sensing problems

102   in practice, and also as a tool for analyzing the structure of environmental time series. To

103   demonstrate its practical utility for phenological information extraction, we apply FDA to the

104   problem of corn planting date estimation using multivariate time series of measurements

105   sensitive to vegetation density, land surface temperature, and soil moisture. For context, we

106   compare FDA with two other methods that are widely used in environmental remote sensing: VI

107   curve fitting, which is easily interpretable but univariate, and Random Forest, which is

108   multivariate but less interpretable. Before getting into the application, we describe what FDA is,

109   how it works, and what it can tell us about the structure of environmental time series.

110

111   ## 2. Theory

112   ### 2.1 Background

113   Remotely sensed measeurements are noisy and often are not direct observations of the target

114   variable of interest. Zeng et al. (2020) describe approaches that deal with these challenges as

115   "data smoothing methods" and "phenology extraction methods," respectively. Curve-fitting is a

116   form of data smoothing but is also used for information extraction, where the timing of

117   phenological transition points are estimated using some function of curve-fitting parameter

118   estimates.

119

120   For smoothing and information extraction methods that can be expressed as linear

121   transformations, there is an implied mathematical framework through which we can reason about

122   many type of methods jointly; that is, transformations that can be expressed as matrix-vector

123   products. Many methods commonly used to process remotely sensed time series data fall under

124   this category, including approaches based on the Discrete Fourier Transform (Adams et al. 2020;

125   Filippelli et al. 2020; Jakubauskas et al. 2002; Mingwei et al. 2008; Wang et al. 2019), Discrete

126   Cosine Transform (Garcia 2010; Guan et al. 2014; Urban et al. 2018), Discrete Wavelet

127   Transforms (Sakamoto et al. 2005), Savitsky-Golay filter (Chen et al. 2004; Kandasamy et al.

128   2013), Whittaker filter (Atzberger and Eilers 2010; Kandasamy et al. 2013), and others. It should

129   be noted that nonlinear methods are also commonly used in phenology analysis; logistic curve-

130   fitting is a nonlinear transformation, for example. However, linear transformations encompass a

131   large set of commonly used methods and focusing on them is a mathematically tractable step

132   toward formulating a more general analytical framework. In addition, linear methods offer other

133   benefits such as interpretability, reduced computational complexity, and often having well-

134   understood analytical solutions.

135

136   Many data transformations that are commonly used in remote sensing rely on the assumption that

137   environmental time series have underlying structure that can be approximated using a low

138   dimension representation. For example, suppose we have n observational time series $x_1, \dots, x_n$

139   where $x_i \in \mathbb{R}^D$, each composed of measurements of D unique combinations of measurement

140   types (e.g. spectral bands or VIs) and timesteps. Then we can define a transformation $P \colon \mathbb{R}^D$

141    $\to \mathbb{R}^d$ that projects the data into a lower dimensional space spanned by $d < D$ orthonormal

142   vectors (such that the space is isomorphic to $\mathbb{R}^d$). We can also define a second transformation $R \colon$

143    $\mathbb{R}^d \to \mathbb{R}^D$ that reconstructs the time series in the original dimension. Many data smoothing

144   transformations, for example, can be expressed as $R \circ P(x_i)$, where $\circ$ denotes composition. For

145   linear transformations, this is simply RPx_i, where R and P are matrices and x_i is the time series

146   written as a column vector.

147

148   While it is a common practice to apply an initial smoothing step that reconstructs the time series

149   in the original dimension, the same information is contained in the lower dimensional

150   representation in $\mathbb{R}^d$ as in the reconstruction. This is the logic underlying the method used by

151   Jakubauskas et al. (2002) and Wang et al. (2019), for example, where they project remotely

152   sensed time series data onto a select set of Fourier modes (frequencies) and then use the

153   coordinates in the lower dimensional space as features for machine learning models. This

154   procedure is equivalent to applying a DFT-based smoothing filter, but without applying the

155   inverse transform to return the time series to its full dimension in the time domain.

156

157   The low-dimensional representation of a time series, and corresponding information extracted, is

158   influenced by the choice of basis vectors onto which the time series are projected. Many prior

159   DFT-based approaches apply a form of low pass filter that preserves the low frequency

160   components and removes the high frequency "noise." However, there is no prescribed canonical

161   set of frequencies associated with this task. Even if the transformation projects the data onto

162   predefined basis vectors from a generic dictionary (DFT, wavelet, etc.), this still leaves an

163   infinite "design space" for the transformation. The selection of the particular basis vectors, from

164   a generic dictionary or otherwise, must be informed by some combination of prior knowledge,

165   assumptions, and labeled data. However, there is no reason to assume *a priori* that a given

166   generic basis will be optimal for a particular task. An alternative to selecting basis vectors from a

167   generic dictionary is to select a basis computed from the measurement data themselves.

168

169   Data-derived transformations work by defining a criterion that quantifies some property of the

170   data, and then computing the vectors that maximize (or minimize) the criterion. The resulting

171   transformation preserves or amplifies certain features of the data corresponding to the criterion.

172   For example, one of the most widely used methods in data-intensive sciences is Principal

173   Component Analysis (PCA), which finds the set of orthogonal directions over which the data

174   have maximal variance. By construction, PCA minimizes squared reconstruction error among all

175   possible d-dimensional orthogonal linear encodings for a given dataset because it preserves as

176   much variance as is possible using only d orthogonal vectors. This property makes PCA well-

177   suited to general purpose dimensionality reduction and data compression. However, it does not

178   necessarily mean that it will be useful for PIE.
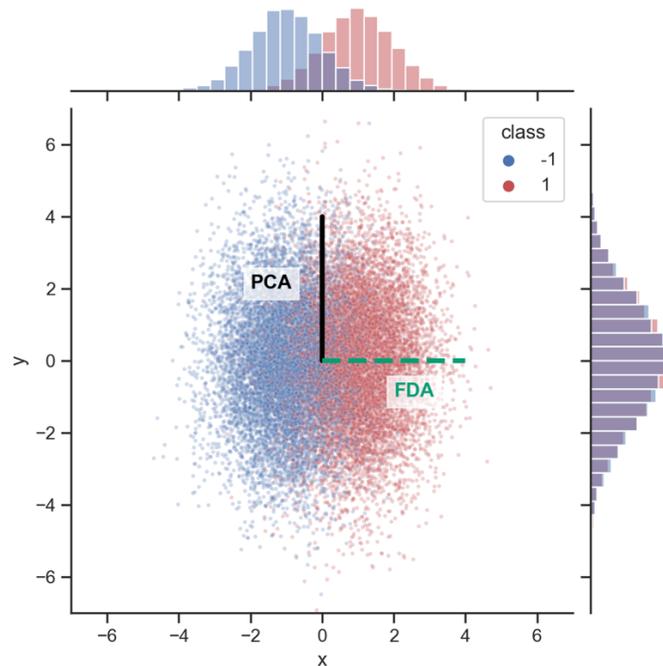
179

180   ***Figure 1****: Example of PCA and FDA for 2-dimensional simulated data. Data are generated from two Gaussian*

181   *distributions that differ only in the x-coordinate of the mean (y-coordinate of mean, covariance matrices are*

182   *identical for both classes). Distributions are specified such that the PCA vector is parallel to the y-axis and the FDA*

183   *vector is parallel to the x-axis. The histogram on the left shows the marginal distribution of the y-coordinates, which*

184   *is equivalent to the distribution of the data projected onto the PCA vector. The histogram on the top shows the*

185   *marginal distribution of the x-coordinates, which is equivalent to the distribution of the data projected onto the FDA*

186   *vector. Projection onto the PCA vector preserves more total variance, but projection onto the FDA vector preserves*

187   *more (all) of the variance that differentiates the two classes.*

188

189   The utility of a data-derived transformation depends on the application for which it is used.

190   Figure 1 provides a simple illustration of PCA and FDA using simulated data. The data are

191   drawn from two Gaussian distributions that differ only in the x coordinate of their mean. The two

192   classes have identical covariances and are specified such that the PCA vector is parallel to the y-

193   axis and the FDA vector is parallel to the x-axis. The histogram on the righthand side is the

194   marginal distribution of the y-coordinates of the data, which is equivalent to the distribution of

195   the data projected onto the PCA vector. This is the direction with the most variance and, as such,

196   will result in the smallest reconstruction error. However, looking at the histogram on the right,

197   we can see that projection onto the PCA vector makes it impossible to distinguish between the

198   two classes as the marginal distributions are identical. The histogram on top of the scatter plot is

199   the marginal distribution of the x-coordinates, which is also the distribution of the data project

200   onto the FDA vector. Both classes have less variance in this direction, and so using the FDA

201   vector will result in a larger reconstruction error than the PCA vector. However, this is the

202   direction that maximizes the "separation" of the two classes, as evidenced by the distinctly multi-

203   modal marginal distribution. If the goal is to predict which class an unlabeled data point belongs

204   to, then projecting onto the FDA vector is clearly more useful than projecting onto the PCA

205   vector.

206

207   For PIE tasks, we must define a transformation that facilitates distinguishing between time series

208   that differ in some phenological variable. In real environmental remote sensing applications, the

209   data will have much higher dimension and determining what constitutes "useful information"

210   will be much less obvious than the toy example in Figure 1. FDA provides a principled approach

211   to representing data in a low dimensional space such that similar observations are close one

212   another and dissimilar observations are far apart.

213

214   2.2 Mathematical formulation of FDA

215   The following section summarizes the mathematical formulation of FDA. Suppose the data

216   consist of n observations each of length D, each with an associated class label from a set of k

217   classes where class j contains n_j elements. Then we define the following:

218

219   Observation matrix: $X \in \mathbb{R}^{n \times D}$

220   Overall mean: $\mathbb{R}^D \ni \mu = \frac{1}{n} \sum_{i=1}^{n} x_i$

221   Class means: $\mathbb{R}^D \ni \mu_j = \frac{1}{n_j} \sum_{i=1}^{n_j} x_i^{(j)}$

222   Between-class scatter: $\mathbb{R}^{D \times D} \ni S_b = \sum_{j=1}^{k} n_j \left(\mu_j - \mu \right) \left(\mu_j - \mu \right)^T$

223   Within-class scatter: $\mathbb{R}^{D \times D} \ni S_w = \sum_{j=1}^{k} \sum_{i=0}^{n_j} \left(x_i^{(j)} - \mu_j \right) \left(x_i^{(j)} - \mu_j \right)^T$

224

225   FDA is defined as the linear transformation that maximizes the ratio of between-class scatter

226   (BCS) to within-class scatter (WCS). Intuitively, it seeks to transform the data such that

227   observations within a class are tightly clustered around a centroid, and that the class centroids are

228   far away the overall mean. The transformation given by FDA is "optimal" in the sense of

229   maximizing the following criterion:

230

231   Find $U \in \mathbb{R}^{D \times k}$ that satisfies: $\max_{U} \frac{\text{tr}(U^T S_b U)}{\text{tr}(U^T S_w U)}$, where tr is the matrix trace operator

232

233   We will refer to this objective function as the "Fisher Criterion." This optimization problem has

234   an analytical solution and is equivalent to a solving the generalized eigenvalue-eigenvector

235   problem (Ghojogh et al. 2019) of the form:

236

$$S_b U = S_W U \Lambda$$

238

239   Where Λ is a diagonal matrix with the generalized eigenvalues along the diagonal and the

240   columns of $U \in \mathbb{R}^{D \times k}$ define an orthonormal basis. This system is solved using standard

241   functions from a numerical programming library.

242

243   We extend the basic formulation of FDA slightly by applying a simple form of regularization.

244   There are several ways of implementing regularized FDA, but we select one originally described

245   by Friedman (1989) in which we replace S_b with $S_b + \alpha I$, where α is a small scalar and I is the

246   identity matrix. Zhang et al. (2010) derive formal equivalences between regularized FDA and

247   ridge regression, which further justifies our application of FDA to an ordered response variable.

248   However, there is also a simpler and more intuitive interpretation of how FDA works when

249   applied to the planting date prediction problem.

250

251   2.3 Interpretation of FDA

252   FDA can produce interpretable transformations for a range of problems, particularly for those

253   where the response space is ordered and one-dimensional. While the general notion of an

254   "optimal" transformation is fairly abstract, considering specific examples will make it more

255   concrete. It will also illustrate connections with transformations based on generic dictionaries

256   like the DFT. Figure 2 shows five examples of pairs of classes of time series and their

257   corresponding WCS matrix, BCS matrix, and first FDA vector. For each example, we specify

258   two classes of random vectors with known jointly Gaussian distributions. Properties of the

259   distributions, and which properties differentiate the classes, vary from example to example. In

260   each example, the covariance structure is specified in a way that emulates autocorrelation in

261   time. While these examples are much simpler than real remotely sensed measurement time

262   series, they are carefully chosen to illustrate both theoretical and practical considerations for

263   phenological information extraction.

264

265   The first three rows are examples where a given DFT frequency mode is optimal with respect to

266   the Fisher Criterion. That is, the first FDA vector corresponds with the DFT mode with the

267   highest spectral density. (The correspondence in not exact equality in the third example because

268   of the simulated autocorrelation, although it would be exact if the covariance was spherical.) In

269   each of these three examples, the class means μ_k are constant or periodic in time (constant can

270   also be thought of as periodic with frequency zero). The variance is also constant in these first

271   three examples.

272

273   In Figure 2A, the class means do not vary in time. The first FDA vector is also constant, which

274   can also be thought of as the constant column of the DFT matrix. Multiplication by this vector is

275   equivalent to summing (or averaging) the all measurements in the time series. Time series like

276   these, where neither the mean nor variance depend on time, are known as "covariance stationary"

277   (Gray 2006). The BCS matrix is approximately constant, up to numerical precision, prior to

278   regularization because there is no meaningful cross-class covariance.

279

280   In Figure 2B, the two class means vary with the same frequency and have the same amplitude

281   but are out of phase with one another. While these classes cannot be separated with simple

282   averaging like in Figure 2A, they can be easily distinguished when projected onto the DFT mode

283   corresponding to their frequency (five oscillations per sample period); one class will give

284   positive values and the other will give negative values. The BCS matrix has a checkerboard

285   pattern because the class means always have opposite signs and alternate at each timestep.

286

287   In Figure 2C, the class means vary with the same frequency and are in phase with one another

288   but have different amplitudes. Similar to Figure 2B, the classes can be separated by projecting

289   onto a cosine with the proper frequency (one oscillation per period). However, in the case of

290   Figure 2C, that the first FDA vector is not exactly a cosine due to the nonzero off-diagonal

291   covariance. It would be exact if all off-diagonal covariances were zero, but this scenario is

292   unlikely with time series data where autocorrelation in the time is common. The BCS matrix for

293   Figure 2C looks like the BCS matrix for Figure 2B but "zoomed in", due to the time series in

294   Figure 2C having lower frequency than the ones in Figure 2B. Looking at Figures 1A, 1B, and

295   1C, we can see that DFT modes can separate classes that differ in amplitude, phase, or mean.

296
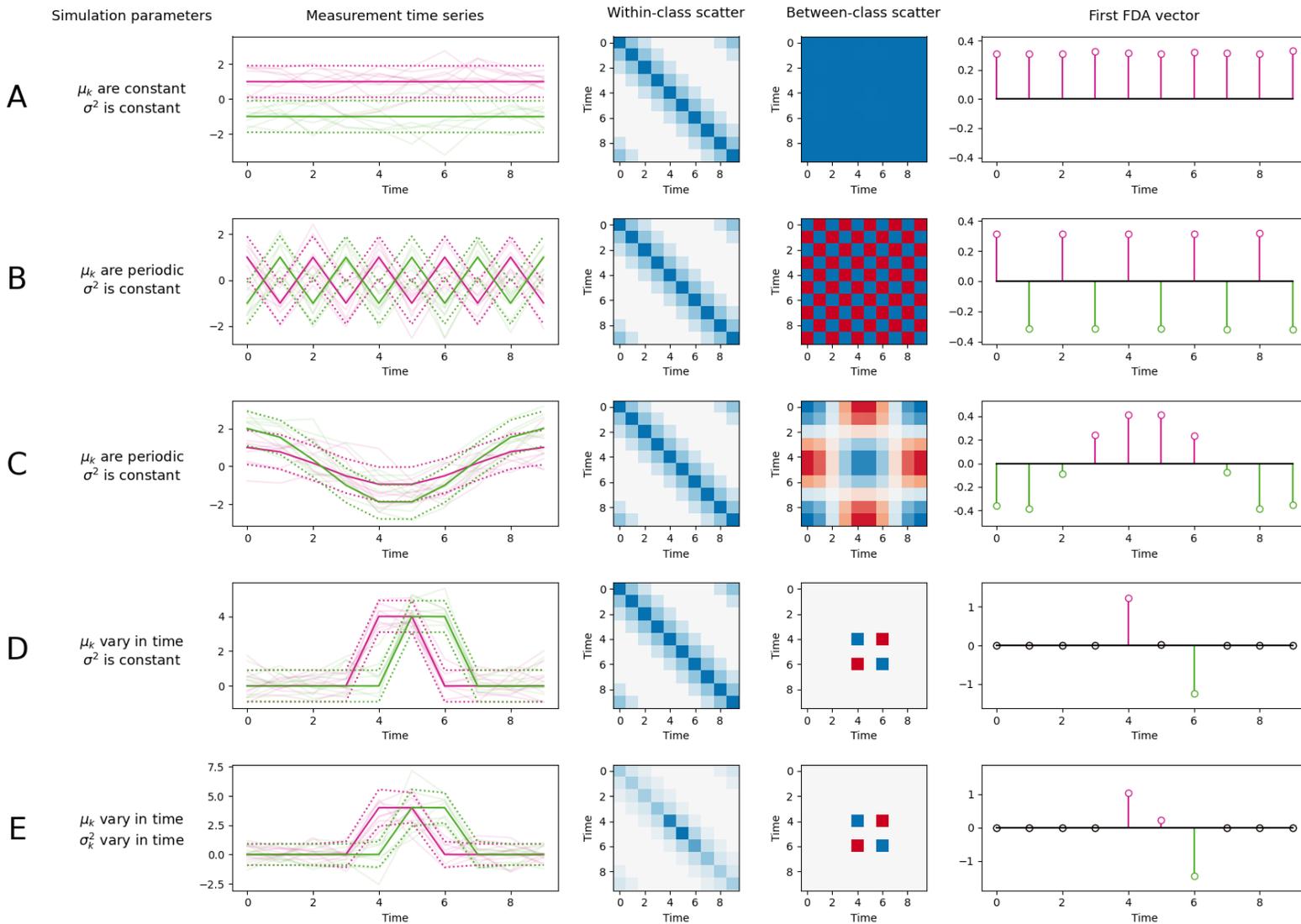
Figure 2: *Example time series with corresponding scatter matrices and FDA vectors. Each row shows two classes of time series that differ in some respect, the corresponding WCS and BCS matrices, and the FDA vector that separates the classes in 1-dimensions space. The "measurement time series" column shows the mean (solid line) and 0.25/0.75 quantiles (dotted line) of each class. Row A shows classes that differ in (constant) mean. Row B shows classes with periodic means that differ in initial phase. Row C shows classes with periodic means that differ in amplitude. The FDA vectors for rows A-C correspond to DFT (frequency) modes. Rows D-E are more similar to real intra-annual time series in that the means and (for Row E) variance depend idiosyncratically on time. The FDA vectors for Rows D-E are only nonzero at two (Row D) or three (Row E) points in time because these are the only observations that are "informative" in terms of distinguishing between classes.*

305   Each of the simulated time series in Figures 1A-1C are specifically designed to produce FDA

306   vectors that are (exactly or approximately) equal to DFT frequency modes. Similar reverse

307   engineering could be performed to construct time series corresponding to, for example, a wavelet

308   function or any other element of a generic basis. However, when working with real data, it is not

309   known ahead of time which vectors from a given generic dictionary are best suited to

310   distinguishing between classes of time series. In practice, one must either select basis vectors

311   using prior knowledge or select from among a set of candidate vectors using the measurement

312   data themselves. For example, Jakubauskas et al. (2002) consider a set of DFT modes where the

313   lowest frequency (excluding the constant term) completes one oscillation per period. Wang et al.

314   (2018) expand the set of candidate basis vectors to include lower frequencies that complete less

315   than one oscillation per period. They then perform supervised feature selection on the candidate

316   frequencies using labelled data and statistical tests of feature relevance. These examples show

317   how, even when using generic transformations, there is often a degree of "supervision" involved

318   in selecting the transformation best suited to the particular data and task.

319

320   The examples in Figures 1D and 1E show time series where, like real remotely sensed

321   environmental time series, properties of the data depend strongly on time. In both examples, the

322   simulated time series have expected value of zero for most of the duration but have nonzero

323   expected value for particular timesteps. These simulated time series are inspired by, though

324   simpler than, typical vegetation index time series for agricultural fields. For example, the

325   expected NDVI in April is different from the expected NDVI in July for corn fields in the US

326   Midwest. In both Figures 1D and 1E, the two classes differ in the timing of observations with

327   nonzero expected value. This is similar to how one might expect, for example, NDVI in early

328   July to be different for a field planted in early April versus a field planted in mid-May.

329

330   Figure 2D shows an example of time series with time-varying mean, but that still have time-

331   invariant covariance structure. The two classes differ only in mean; they have identical

332   covariance matrices. In fact, the covariance matrices of the classes in Figure 2D are identical to

333   those used to simulate the time series in Figures 1A-1C. This is why the WCS matrices are the

334   same in Figures 1A-1D. In the BCS matrix, we can see that the only meaningful cross-class

335   variance occurs at timesteps four and six. These are the only two timesteps where the expected

336   values of the two classes are not equal to one another. Accordingly, the FDA vector is zero

337   everywhere except for at timesteps four and six. The logic in this example translates to

338   applications with real remote sensing data. We expect the variation in measurements stemming

339   from planting date to be confined to a relatively narrow portion of the year, specifically certain

340   parts of the growing season. Measurements from outside this time window will not have

341   significant weights, positive or negative, because they contain little to no information about

342   when the crop was planted.

343

344   The example in Figure 2E is the most similar to real agricultural time series because both the

345   mean and variance depend on time. Time-dependent variance is a fundamental feature of

346   agricultural time series. For example, one would expect the NDVI variance to be relatively high

347   during the early part of the growing season, when some fields are "ahead" of others in terms of

348   vegetation development, or at the end of the season, when some fields have been harvested and

349   some have not. In contrast, one would expect the variance to be lower during the middle of the

350   season, when most fields have a full canopy. Changes in variances are reflected in Figure 2E in

351   the width of the quantile bands, which are narrower at timesteps where the mean is zero and

352   wider at the timesteps with nonzero mean. Because Figure 2E is the only example with time-

353   varying variance, its WCS matrix is different from the WCS matrices in Figures 1A-1D.

354   However, because Figure 2E has the same sequence of means as Figure 2D, these two figures

355   have the same BCS matrices. Comparing Figure 2D to Figure 2E shows how the FDA vector is a

356   function of both the WCS and BCS. Like Figure 2D, the FDA vector in Figure 2E is zero at most

357   timesteps where the observations are not informative for distinguishing between the classes.

358   Unlike Figure 2D, the FDA vector value at timestep five is nonzero, despite the classes having

359   the same mean at this timestep, due to the effects of the time dependence of the variance. The

360   FDA vector values at timesteps four and six do not have the same magnitude, unlike in Figure

361   2D, again due to differing covariance structure of the data generating process.

362

363   An important takeaway from Figure 2 is the fundamental, and visually apparent, differences

364   between Figures 1A-1C and Figures 1D-1E. The BCS matrices in Figures 1A-1C have

365   translational symmetry, which corresponds to time invariance. In contrast, the BCS matrices in

366   Figures 1D-1E have no nontrivial translational symmetries; the scatter matrices and

367   corresponding FDA vectors are idiosyncratic with respect to time. Strong dependence on time (or

368   time-of-year) is a fundamental characteristic of many types of environmental data, and

369   particularly of agricultural time series. This is not to say that generic transformations based on,

370   for example, the DFT cannot be beneficially utilized for environmental time series analysis.

371   However, to be useful, one must determine which frequency mode or modes (columns of DFT

372   matrix) are well-suited to the task using the measurement data themselves. This limits the utility

373   of generic transformations since the transformation still must be informed by the measurement

374   data. Moreover, there is no reason to assume *a priori* that any given DFT mode, wavelet mode,

375   or any other vector from a generic dictionary will optimally discriminate between classes of time

376   series. In fact, for linear transformations, the "best-case" scenario is that a generic linear

377   transformation will be equivalent to the FDA transformation for a given application.

378

379   ## 3. Methods

380   In this empirical study, we test combinations of remotely sensed time series measurements, data

381   transformations, and estimation methods on the problem of county-year average planting date

382   estimation. We intend for the implementations of the various methods to approximate "average"

383   model performance, while acknowledging that predictive models can often be more finely tuned.

384   Model tuning can take many forms including predictor variable selection (spectral bands, days-

385   of-year), data transformations (VI construction, smoothing, dimensionality reduction, "feature

386   engineering"), and hyperparameter selection (regularization, algorithm-specific parameters).

387   That said, our implementations are clearly defined, reproducible, and apply established methods

388   using publicly available data and software. The primary purpose of the empirical study is to test

389   whether different types of remotely sensed measurement time series can be combined in a

390   multivariate model to improve prediction accuracy. The accuracy metrics from the various

391   approaches provide context for one another but are not claimed to demonstrate that any one

392   method is superior for all real-world applications.

393

394   ### 3.1 Remote Sensing Data

395   We use two MODIS data products as inputs to the models: Terra 8-day composite surface

396   reflectance product with 500 m resolution (MOD09A1) (Vermote, Eric, 2015) and Aqua 8-day

397   composite Land Surface Temperature and Emissivity product with 1 km resolution (MYD21A1)

398   (Hulley et al. 2022). We use the land surface temperature product from Aqua due to the dead

399   detector for Terra band 29 starting in 2006. From MOD09A1, we use bands 1, 2, 6, and 7

400   representing observations in red (620-670 nm), near-infrared (841-876 nm), and two shortwave

401   infrared ranges (1628-1652 nm, 2105-2155 nm), respectively. We use bands 1 and 2 to construct

402   the Normalized Difference Vegetation Index (NDVI) as (B2-B1)/(B2+B1). We use bands 6 and

403   7 to construct an index from Yue et al. (2019) as (B6-B7)/B6, which is sensitive to variation in

404   soil moisture. Following Yue et al., we refer to this index as Normalized Shortwave-infrared

405   Difference Soil moisture Index (NSDSI). From MYD21A1, we use the bands corresponding to

406   daytime and nighttime land surface temperature. The LST values, expressed in degrees Kelvin,

407   are divided by 100 to be on the same order of magnitude and NDVI and NSDSI. This avoids

408   numerical issues and does not change the affine relationships between variables. For both

409   MOD09A1 and MYD21A1, we filter the data using the provided quality assurance bands. For

410   MOD09A1, we mask pixels that are marked as containing cloud, cloud shadow, or cirrus, or that

411   are not marked as "highest quality" for a given spectral band. For MYD21A1, we kept pixels

412   marked as having errors of less than or equal to 2 K ("marginal" performance or better).

413

414   ### 3.2 County-Year Aggregation

415   We extract MODIS pixels believed to be majority corn before averaging pixel values within

416   county boundaries. To do this, we first use the USDA Cropland Data Layer (CDL) (USDA-

417   NASS, 2022) to create a mask of a mask of corn versus "not corn" pixels in the native resolution

418   of the CDL (30 m). Then we resample this raster to the MODIS grid (500 m for MOD09A1, 1

419   km for MOD11A1) using 'mode' resampling. This procedure returns a large (i.e. MODIS-scale)

420   corn pixel only if the pixel is majority corn. The resampling and reprojection were performed

421   using the `gdalwarp` function from Geospatial Data Abstraction Library (GDAL/OGR

422   contributors, 2022). The remaining pixels are averaged within county boundaries. We work with

423   this filtered data in an attempt to reduce the effects of unobserved confounding factors (like the

424   ratio of corn to soy in a county, as observed by Urban et al. 2018) that do not apply at field scale.

425   Finally, we exclude county-year combinations with any observations with fewer than 10 pixels

426   after quality assurance filtering and crop masking.

427

428   ### 3.3 Ground Truth Data

429   We use data published by Lobell et al. (2014) that provides planting date identified at the county

430   level. The dataset contains planting dates for 100 anonymous, randomly sampled fields per

431   county per year in Indiana, Illinois, and Iowa (Lobell et al., 2014). To train and test our models,

432   we used 10 years of observations from 2003 to 2012 (2003 is the first full season of MYD21

433   data, and the Lobell et al. dataset runs through 2012). Planting date varies at the field level, not

434   the county level, so this training and validation strategy assumes that the relationship between

435   planting date and remote sensing observations is at least partially preserved when averaging both

436   at the county scale. Urban et al. (2018) present empirical evidence supporting the validity of this

437   assumption.

438

3.4 Data Partitioning and Validation

440 This planting date dataset exhibits significant variation in both space and time relative to its size,

441 so we employ time- and space-aware validation schemes in order to estimate "average" model

442 performance. We test two different cross-validation schemes, both of which have the property

443 that the training and test sets have no overlap in space or time. That is for a given record

444 corresponding to county C in year Y in the test set, the training set will not contain county C in

445 any year nor will it contain any observations from year Y. In both schemes, we partition the data

446 by year, where the test samples are drawn from a single year and the training samples are drawn

447 from the remaining 9 years. We spatially partition the data in two different ways: by state (Iowa,

448 Illinois, Indiana) and randomly. We present results for all models using both partitioning

449 schemes. Partitioning by state tests the models' ability to transfer to a nearby but distinct region

450 (we call this "partitioned-by-state" prediction). Partitioning counties randomly is, intuitively, an

451 "easier" prediction problem because the training sample should be more similar to the test

452 sample with respect to geographic variation. However, this "randomly-partitioned" prediction

453 problem is also closer to many real-world applications where the task is to estimate planting

454 dates for a specific agricultural region for which prior measurement data are available.

455

456 Every modeling approach we test estimates some parameter values from the training data. The

457 curve-fitting approach estimates the timing of an observable proxy for planting (e.g. vegetation

458 emergence or "green-up") rather than the actual planting event itself. It is still necessary to

459 estimate planting date as a function of this proxy variable (even if "the function" is simply

460 adding a fixed number of days). For both FDA and curve fitting, we model the projected time

461   series data as being linearly related to planting date. To fit the final step of the predictive model,

462   we estimate parameters corresponding to a scalar coefficient and constant (intercept) using

463   Ordinary Least Squares regression. One primary difference between curve-fitting and FDA is

464   that the curve-fitting generally applies a predetermined curve functional form whereas FDA

465   computes the transformation from training data.

466

467   For each model and validation scheme, we compute a number of summary statistics including

468   root mean squared error (RMSE), bias, and unbiased root mean squared error (ubRMSE) as a

469   function of the predicted planting DOY p_i and the true planting DOY t_i for $i = 1, \dots, N$.

470

471
$$RMSE = \sqrt{\frac{1}{N}\sum_i^N (p_i - t_i)^2}$$

472
$$Bias = \frac{1}{N}\sum_i^N p_i - t_i$$

473
$$ubRMSE = \sqrt{\frac{1}{N}\sum_i^N \left((p_i - \bar{p_i}) - (t_i - \bar{t_i})\right)^2}$$

474   RMSE can be decomposed into bias and ubRMSE using the relation $RMSE^2 = Bias^2 +$

475    $ubRMSE^2$ (Entekhabi et al. 2009). For an unbiased predictor, ubRMSE = RMSE.

476

3.5 Method Implementation Details

3.5.1 Fisher Discriminant Analysis (FDA)

We implement regularized FDA as described in the Theory section, using `eig` from

`scipy.linalg` to compute the generalized eigenvectors (SciPy 1.0 Contributors, 2020). We

define a regularization parameter α where the FDA directions are computed as the generalized

eigenvectors of the pair of matrices $(S_w, S_b + \alpha I)$, where α is a scalar and I is identity matrix.

The model is not overly sensitive to α, which is similar to the regularization parameter in ridge

regression; see Zhang et al. (2010) for a more in-depth discussion. We use the value $\alpha = 1$ for

all FDA models, having considered the values 0.1, 1, and 10.

486

For input data, we select contiguous (in time) sequences of measurements for four variables:

NDVI, NSDSI, and daytime and nighttime land surface temperate (dLST and nLST,

respectively). We select temporal ranges for each variable for which we can interpret NDVI,

NSDSI, and LST as being sensitive to land surface characteristics including vegetation density,

moisture, and temperature, respectively. We use measurements ranging over the following

composite periods (identified by composite start day-of year): 121-225 (early May to mid-

August) for NDVI and 97-129 (early April to early May) for NSDSI, dLST and nLST. One could

take more sophisticated approaches to variable selection, like applying a stepwise procedure or

penalized estimation, and possibly achieve higher test accuracy. However, we find our simple

approach to be sufficiently robust and also physically defensible. The NDVI measurements are

the same data that would be input into a curve-fitting model. The LST measurements cover a

time period where temperature may affect the rate of vegetation development. NSDSI

499   measurements are selected from a window of time where unusually wet soil may lead to a delay

500   in planting.

501

502   3.5.2 Univariate Curve Fitting

503   We implement a curve-fitting planting date estimation model using methods that have been

504   previously validated and are widely used in the field. In particular, we follow Zhang et al. (2003)

505   and Wardlow et al. (2006) and fit a logistic curve to a portion of the NDVI times series that starts

506   at the early part of the growing season; we found that starting the time series at the composite

507   period beginning DOY 113 produced the best results. We truncate each county-year time series

508   at the first point where the slope of a five-observation moving average turns negative. Then we

509   fit a logistic curve, as a function of time, to the remaining observations. To compute the

510   parameter estimates for the logistic model, we use the `minimize` function from the SciPy

511   optimization library `scipy.optimize` with the 'Nelder-Mead' solver. To facilitate

512   convergence of the of the nonlinear program, we select reasonable starting points.

513

514   After obtaining parameter estimates for the logistic curve, we compute "metrics" for phenology

515   extraction. We consider several possible metrics from previously published studies. First, we test

516   points where the curve reaches p percent of the range of NDVI during the green-up period (for

517    $p \in \{10, 20, \dots, 100\}$) (Lobell et al. 2013; Urban et al. 2018). We also test the inflection point in

518   the logistic curve (Urban et al., 2018; Zhang et al., 2003). For each metric, we then estimate the

519   parameters a and b in the linear model $y = ax + b$ using Ordinary Least Squares, where y is the

520   county-year average planting DOY and x is the metric computed by curve-fitting. The

521   parameters estimated on the training set are used to predict planting DOY as a function of metric

522   values computed on test set. In practice, we find that point of 50% of full green-up has the

523   highest correlation with planting date, which is what we use for the model comparison.

524

525   ### 3.5.3 Random Forest

526   For an additional point of comparison, we tested Random Forest (RF) predictors using the same

527   combinations of univariate and multivariate input data as we tested with FDA. RF predictors

528   (Breiman 2001) are popular, easy to use, and in practice have been shown to perform well across

529   a wide range of tasks (Hastie et al. 2009). Individual decision trees are nonlinear predictors.

530   Predicting labels for new observation consists of aggregating predictions made by an ensemble

531   of trees. While there are methods for quantifying individual variable importance and RFs can be

532   visualized using proximity maps (Hastie et al., 2009), the internal logic of the trained predictor

533   itself is not readily apparent.

534

535   We use the `RandomForestRegressor` class from the SciKit-Learn (Pedregosa et al. 2011)

536   ensemble learning library `sklearn.ensemble`, keeping all of the default argument values

537   (100 trees, mean squared error split criterion, no maximum depth). We test the same

538   combinations of input variables as we tested with FDA.

539

540   ## 4. Results

541   We evaluate the performance of the models for each combination of input data, validation

542   scheme, and prediction method. A complete set of summary statistics is given in Table 1.

543

		Counties partitioned by state			Counties partitioned randomly		
Model type	Data input	RMSE	Bias	ubRMSE	RMSE	Bias	ubRMSE
Curve-fitting	NDVI	6.48	0.29	6.47	6.24	0.05	6.24
FDA	NDVI	6.61	0.66	6.57	6.22	0.05	6.22
	NDVI, NSDSI	5.98	0.52	5.96	5.68	0.06	5.68
	NDVI, LST	5.39	0.57	5.36	5.03	- 0.01	5.03
	NDVI, NSDSI, LST	5.28	0.77	5.22	4.81	0.10	4.81
Random Forest	NDVI	6.79	0.27	6.78	6.31	- 0.27	6.30
	NDVI, NSDSI	6.33	0.36	6.31	6.12	- 0.08	6.12
	NDVI, LST	6.27	0.15	6.27	5.91	- 0.43	5.89
	NDVI, NSDSI, LST	5.96	0.18	5.96	5.70	- 0.31	5.69

560   ***Table 1**: Error summary statistics for all combinations of model type, input data, and validation scheme. The unit for all errors is "days."*

561   Figure 3 shows the RMSE for each combination of model type and input data. Figure 3 also

562   includes a "simple mean" bar, which represents the RMSE for a naive model that takes no

563   remotely sensed inputs; for each cross-validation fold, it predicts the label of every record in the

564   test set to be the mean of the training set.

565
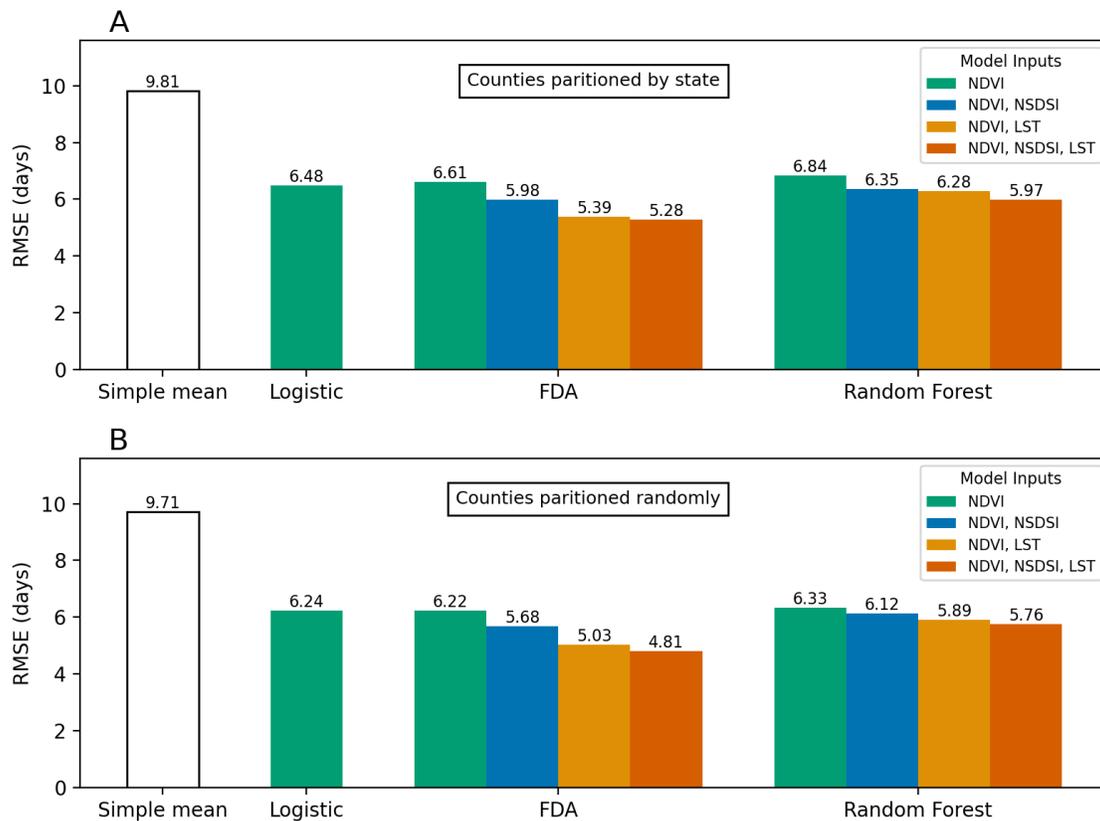
Figure 3: RMSE for all model specifications and validation schemes. Results are given for each model type, set of model inputs, and validation scheme. Panel A shows results for the partitioned-by-state scheme. Panel B shows results for the partitioned-randomly scheme. The results indicate that incorporating model inputs beyond NDVI can meaningfully reduce the magnitude of prediction error. This effect is observed with both multivariate predictors (FDA and random forest), but the effect is larger using FDA.

571

572   Figure 3 shows that using additional physically meaningful data inputs, beyond NDVI, can

573   reduce average prediction error. For example, the FDA predictions using all data inputs reduced

574   RMSE by 1.3 days (20%) and 1.4 days (23%) for the partitioned-by-state and randomly

575   partitioned schemes, respectively, when compared to NDVI-only models. A similar, though

576   smaller, effect can be seen in the random forest results. Using all data inputs reduced RMSE by

577   0.8 days (12%) and 0.6 days (10%) for the partitioned-by-state and randomly partitioned

578   schemes, respectively, compared to NDVI-only.

579

580   When considering the data sample as a whole and without controlling for omitted variables, the

581   magnitude of "random" error dominates the bias error for all models. Even the largest bias

582   observed in the study of 0.77 days was small compared to the corresponding ubRMSE of 5.22

583   days for that model specification (in the partitioned-by-state scheme). In fact, this model

584   specification (FDA, all data inputs) had the lowest overall RMSE in both validation schemes.

585   This result is indicative of how the introduction of small bias can cause a proportionally larger

586   reduction in random error resulting in a reduction in total error.

587

588   The most significant reductions in prediction RMSE from additional data inputs can be attributed

589   to LST reducing the error variance. This phenomenon is apparent in the FDA results and also

590   present, to a lesser extent, in the random forest results. Figure 4 shows the distribution of errors

591   for FDA using different model inputs (similar plots for curve-fitting and random forest are

592   provided in Supplementary Information Section A). The distributions are estimated using kernel

593   density estimation with a Gaussian kernel. In Figure 4, note how the results from models that

594   include LST have distributions with smaller tails and more of the probability mass concentrated

595   in the center. The inclusion of NSDSI also reduces the error variance relative to NDVI-only

596   models, but to a smaller degree than the inclusion of LST inputs does.

597
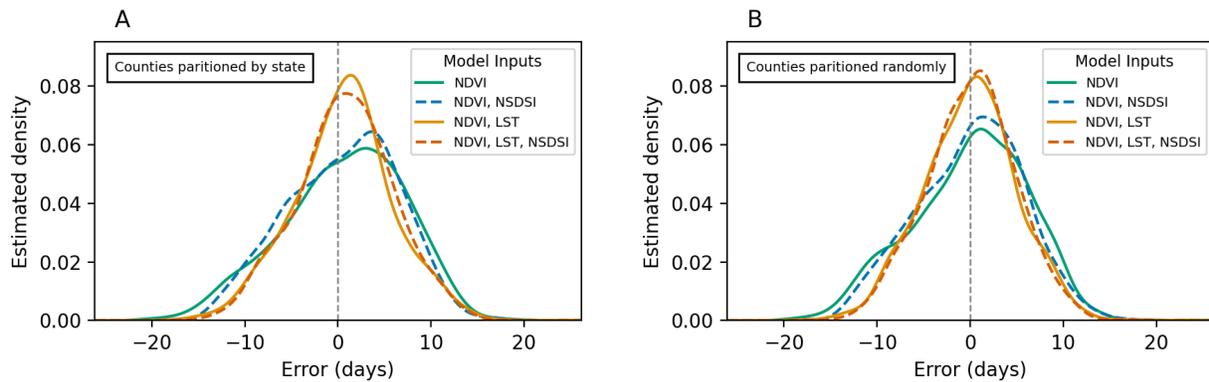
598

599   ***Figure 4****: Error distributions for FDA models. Panel A shows the error distribution for the partitioned-by-state*

600   *validation scheme. Panel B shows the error distribution for the randomly partitioned scheme. The distributions are*

601   *generated by kernel density estimation using a Gaussian kernel. Note that the inclusion of LST as a model input*

602   *reduces the error variance, as indicated by more of the probability mass being concentrated around zero.*

603

604   Much of what appears as "random" error in aggregate statistics can be attributed to multiplicative

605   biases associated with omitted variables or with the response variable itself. For example, with

606   all model specifications we observe a negative correlation between planting day and signed error.

607   That is, we observe that all models on average overestimate early planting dates and

608   underestimate late planting dates, with predictions tending toward the mean of a given training

609   distribution. The magnitudes of this multiplicative bias are given in Table 2 in the "Planting

610   DOY" columns.

| Model type	Data input	Counties partitioned by state			Counties partitioned randomly		
		Planting DOY	Air Temperature	Intercept	Planting DOY	Air Temperature	Intercept
Curve-fitting	NDVI	- 0.51	- 0.46	0.29	- 0.47	- 0.44	0.05
FDA	NDVI	- 0.52	- 0.54	0.66	- 0.45	- 0.53	0.05
	NDVI, NSDSI	- 0.39	- 0.06	0.52	- 0.35	0.00	0.06
	NDVI, LST	- 0.39	- 0.51	0.57	- 0.33	- 0.50	- 0.01
	NDVI, NSDSI, LST	- 0.34	- 0.21	0.77	- 0.29	- 0.17	0.10
Random Forest	NDVI	- 0.48	- 0.39	0.27	- 0.43	- 0.42	- 0.27
	NDVI, NSDSI	- 0.41	0.05	0.36	- 0.36	0.02	- 0.08
	NDVI, LST	- 0.48	- 0.10	0.15	- 0.40	- 0.18	- 0.43
	NDVI, NSDSI, LST	- 0.45	0.03	0.18	- 0.38	- 0.03	- 0.31

611
612 **Table 2**: *Multiplicative biases for each model type, set of data inputs, and validation scheme. Note that Planting DOY and Air Temperature values have been*
613 *centered (subtracted the mean) so that the intercept is exactly the bias from the previous table.*

614   We also observe a negative correlation between air temperature and signed error, but that that

615   including NSDSI as a model input reduces or, in one configuration, eliminates this bias. The

616   relationship between VI-based planting date prediction error and air temperature has been

617   observed in previous studies (Urban et al. 2018). Uncovering this relationship in our

618   experimental results requires controlling for the mean-reverting multiplicative bias described

619   previously; failing to account for this relationship makes the correlation appear to be positive

620   between prediction error and air temperature. This is due to the negative correlation between

621   planting date and air temperature resulting in omitted variable bias when not controlling for the

622   former.

623

624   Figure 5 shows the relationship between prediction error and air temperature for the randomly

625   partitioned validation scheme. Specifically, the plots show the residuals from regressing

626   prediction error on planting DOY versus the residuals from regressing air temperature on

627   planting DOY. This is equivalent to regressing prediction error on air temperature while

628   controlling for planting DOY. The slope of the linear trend is most negative in the NDVI-only

629   model (-0.53 days/degree C) and only slightly less negative in the NDVI+LST model (-0.50

630   days/degree C). For the NDVI+NSDSI model, there is no significant linear relationship between

631   error and air temperature. The NDVI+NSDSI+LST model has a nonzero slope (-0.17

632   days/degree C), but one that is still much smaller in magnitude than the model configurations

633   that do not include NSDSI.
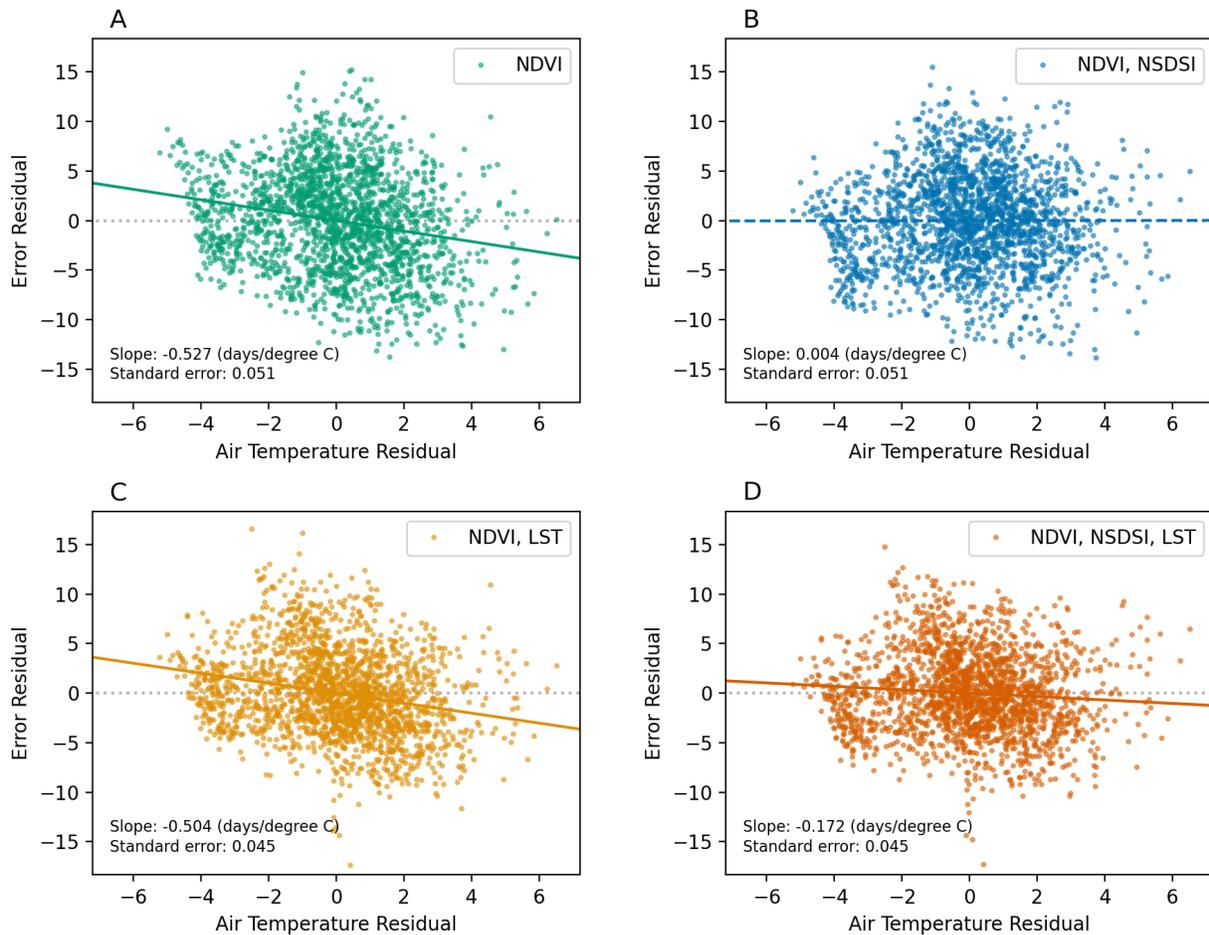
Figure 5: Prediction error versus air temperature while controlling for planting DOY. These plots are for the randomly partitioned validation scheme. The slope of the regression line and the standard error of the estimate are given. Standard errors are robust to heteroskedasticity. Panel A shows results using only NDVI inputs. Panel B shows results using NDVI and NSDSI inputs (the dashed line indicates that the linear relationship between air temperature and error is not statistically significant). Panel C shows results using NDVI and LST inputs. Panel D shows results using NDVI, NSDSI, and LST inputs.

We can also examine and interpret the FDA transformations computed from the data. Because FDA is linear and planting date labels are ordered, we can straightforwardly interpret how variation in a given model input influence predictions. Figure 6 shows the FDA transformations for different sets of model inputs computed using randomly partitioned counties and scaled by

646   the standard deviation for each measurement type and composite period. The transformations are

647   similar for the divided-by-state validation scheme, which are shown in Supplementary

648   Information Section B. Positive coefficients push the prediction of planting date later and

649   negative coefficients push it earlier. Scaling by the standard deviation gives a representation of

650   the average "contribution" of a given observation to the overall prediction.

651

652   Many of the FDA coefficients have clear physical interpretations. For example, the NDVI

653   coefficients for composite periods starting DOY 161 have the largest magnitude in each model

654   configuration. They are negative, meaning that higher NDVI in this period pushed the estimated

655   planting date earlier. This period corresponds to the middle of June, when virtually all corn fields

656   have been planted but have not yet reached peak vegetation density. Therefore, the NDVI during

657   this observation period is likely to be determined by the crop itself, rather than weeds or other

658   non-crop vegetation. Furthermore, the amount of crop biomass will be positively correlated with

659   the time since planting. Similar logic can be applied to the consistently negative NDVI

660   coefficients for periods beginning DOY 153, 169, and 177, although on average these

661   observations have less influence on the final prediction. Conversely, the NDVI coefficients for

662   DOY 225, and to a lesser extent 209 and 217, are consistently positive. If the crop is still at or

663   near peak vegetation during these observation periods (early to mid-August), that means the

664   leaves are not yet senescing and the crop was likely planted late. Despite fundamental

665   differences in the approaches, the idea of extracting information from early and late season

666   NDVI measurements using FDA is similar to the underlying logic of curve-fitting approaches.

667   However, the interpretation of FDA coefficients is not limited to VI time series.

668

669
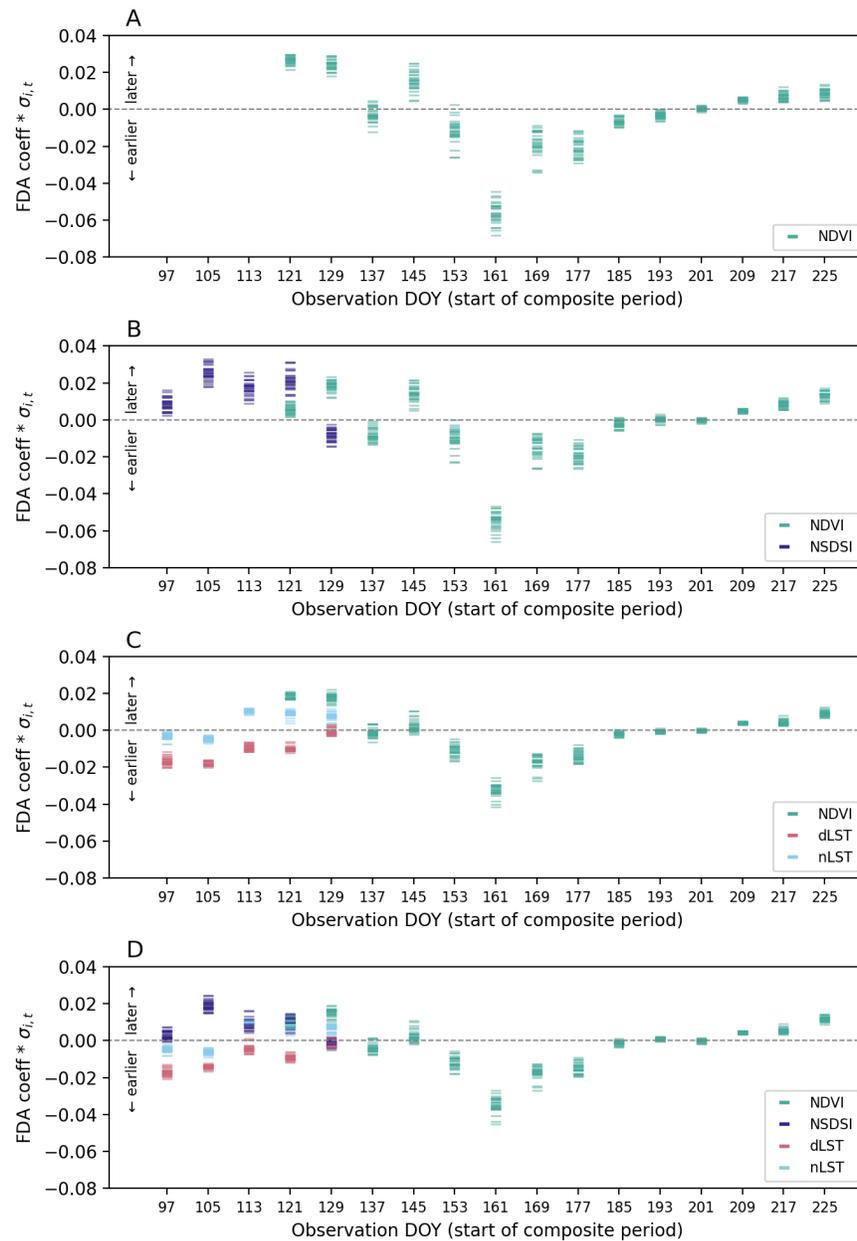
670

671   ***Figure 6****: FDA coefficients for different combinations of input data. These coefficients are for the randomly*

672   *partitioned validation scheme. Coefficients are scaled by the standard deviation of each input-DOY combination*

673   *such that the magnitude represents the "average contribution" of an observation to the final prediction. Panel A*

674   *shows the coefficients for NDVI-only input. Panel B shows the coefficients for NDVI and NSDSI inputs. Panel C*

675   *shows the coefficients for NDVI and LST inputs, where dLST and nLST refer to daytime and nighttime LST,*

676   *respectively. Panel D shows the coefficients for NDVI, NSDSI, and both LST inputs.*

677　FDA is a more general approach and is able to incorporate information not captured by

678　univariate curve-fitting. One clear example is the interpretation of NSDSI coefficients for

679　observation periods beginning DOY 105, 113, and 121. All of these coefficients are consistently

680　positive, meaning that higher NSDSI pushes planting date predictions later. NSDSI is positively

681　correlated with soil moisture (Yue et al. 2019). Therefore, this association tracks the physical

682　mechanism where overly wet fields can delay planting. While we may not expect soil moisture to

683　linearly influence planting date, we would expect it to have an effect and we find that, overall the

684　inclusion of NSDSI reduced prediction error in both validation schemes. Similarly, the NDVI

685　coefficients for the early part of the growing season are also positive. These values are likely

686　driven by weeds, cover crops, or other vegetation indicating that fields have not yet been planted.

687　The effects of early season non-crop vegetation can confound curve-fitting approaches (Urban et

688　al. 2018, Wardlow et al. 2006) due to the NDVI profile not matching the assumed functional

689　form (e.g. logistic). An advantage of FDA is that it does not make prior assumptions about the

690　shape of the time series, so this information from these early season observations can be

691　incorporated without, for example, biasing a curve-fitting procedure.

692

693　We can also observe how LST measurement data influence predictions. For observations periods

694　beginning DOY 97 and 105, both dLST and nLST coefficients are negative meaning that higher

695　temperatures push predictions earlier. Starting at DOY 113, the sign of nighttime LST changes to

696　positive but dLST coefficients remains negative (or approximately zero at DOY 129). The

697　relationships between soil temperature, air temperature, vegetation development, and farmer

698　behavior are complex, and we do not propose a definitive mechanism explaining these LST

699　coefficients. However, the following information may be useful in interpreting them. First, nLST

700   was more highly correlated (0.58) than dLST (0.35) with average air temperature over the period

701   DOY 90-120. Air temperature has been shown to be positively correlated with the rate of leaf

702   extension in corn (Watts 1972). Therefore, warmer air temperature can lead to faster canopy

703   development and, as a result, an NDVI profile of a crop that "appears" to have been planted

704   earlier. In addition, we also observe that nLST to be positively correlated with NDVI and dLST

705   negatively correlated with NDVI. For the periods beginning 113, 121, and 129, the correlations

706   with NDVI of dLST and nLST were -0.31 and 0.25, -0.23 and 0.40, and -0.20 and 0.14. If

707   vegetation leads to cooler daytime and warmer nighttime LST, then LST coefficients could be

708   indicative of a similar phenomenon as with very early season NDVI. Cooler daytime and warmer

709   nighttime LST could indicate that the soil is covered by non-crop vegetation, and planting has

710   not yet occurred.

711

712   Finally, while this work is primarily concerned with the benefits of multivariate model inputs, it

713   is notable that the errors for the NDVI-only inputs are similar across model types. One may

714   expect a priori that the nonlinear approaches (logistic curve-fitting and random forest) to perform

715   better than linear FDA given the same input data the given greater modeling flexibility.

716   However, though that is not what we observe. Instead, the RMSEs for each model are

717   approximately equal to one another within each validation scheme. The result that the nonlinear

718   predictors are not significantly outperforming the linear predictor, given the same input,

719   underscores the need for a more general mathematical framework in which to analyze phenology

720   analysis tools.

721

722   ## 5. Discussion

723   The analysis and results presented in this study have practical and theoretical implications for a

724   range of applications in environmental remote sensing, particularly applications relating to

725   phenological information extraction. In terms of practical takeaways, this study demonstrates

726   how using multivariate time series data can lead to more precise extraction of phenological

727   information such as crop planting date. It also establishes FDA as a method capable of extracting

728   information from multivariate times series, the use of which can improve on widely used

729   univariate prediction methods. Finally, this analysis demonstrates that application-relevent

730   variation in the data (useful for the purpose of PIE) is often highly localized in time. Our analysis

731   using FDA highlights this often-overlooked fact and our application of FDA presents a relatively

732   simple method of PIE that accounts for it.

733

734   One concrete takeaway from this study is the demonstration that using non-VI data inputs can

735   improve the precision of phenological information extraction. We demonstrate this empirically

736   with the example application of planting date estimation. This result is not surprising, given that

737   ground-based measurements of physical variables like air temperature and soil temperature have

738   been used to improve estimates of planting date (Dong et al. 2019) and the onset of the growing

739   season (Leeper et al. 2021). However, our study shows that this information can also be extracted

740   from remotely sensed measurements. This has implications for the applications previously

741   mentioned, but also to any phenological or agricultural management event that cannot be directly

742   observed in a VI time series.

743

744   In addition, the potential applications of FDA extend beyond characterization of land surface

745   phenology. The application in this study, estimation of county-year average planting date, has a

746   response variable that takes values on an ordered continuum and so required putting data points

747   into discrete bins. A similar procedure could be used to estimate quantities like crop yield. There

748   are also many applications with categorical response variables, where the application of FDA is

749   even more straightforward. For example, other potential applications of FDA include crop or

750   land cover classification, identification of management practices like the use of irrigation or

751   cover crops, and more. For each of these applications, the time when a measurement is taken is

752   important to the interpretation of that measurement, which indicates that FDA may be of use.

753

754   For phenological information extraction and other potential applications, there are also many

755   possible extensions to the basic use of FDA presented here. In this study, we only consider FDA

756   projections into one dimensional space. However, FDA computes optimal (with respect to the

757   Fisher Criterion) transformations into spaces with dimension up to $k-1$ for a training data set

758   containing k distinct classes (Ghojogh et al. 2019). Making beneficial use of a $d > 1$

759   dimensional representation requires a nonlinear predictor mapping the d-dimensional

760   representation to labels (by construction, if there existed a superior linear predictor $M \colon \mathbb{R}^d \to \mathbb{R}$,

761   then the first FDA vector would not be optimal). Strategies like this have been used with other

762   dimensionality reduction techniques, like harmonic regression (Adams et al. 2020, Wang et al.

763   2019), where the lower-dimensional representation of the data is passed to a nonlinear predictor

764   such as a random forest. This type of dimensionality reduction seems to be a natural fit for FDA

765   given the relationship between FDA and the DFT explained in section 2.3. Similarly, it may be

766   beneficial to employ ensembles of FDA transformations fit to different sets of predictors. This

767   kind of approach could also be useful in the presence of missing data. One can simply fit FDA

768   transformations to sets of input data with particular observations removed, given that FDA does

769   not make prior assumptions about the covariance structure of the input data (i.e. it does not

770   require samples to be evenly spaced in time).

771

772   Beyond the applications of FDA, perhaps the most important point raised by this study is the

773   need for representations of environmental time series that are localized in time. Figure 2 and the

774   surrounding discussion show how to think about generic time series transformations, like the

775   DFT, with respect to the Fisher Criterion. Representations that give equal weight the whole time

776   series will necessarily be influenced by observations that contain little information about a given

777   phenological event or other property of the time series. Despite the significant limitation of

778   linearity, FDA is able to effectively extract phenological information because it allows for

779   observations of different variables at different times to be weighted different when it comes to

780   the final prediction. Nonlinear curve-fitting with logistic curves allows for some localization in

781   time, but still relies on irrelevant data points to stabilize the estimation procedure. It also does not

782   lend itself to multivariate data inputs, like soil moisture and LST, that do not lend themselves to

783   fixed functional forms.

784

785   Author Credit

786   CD conceived the paper and processed the data. CD and MM performed the analysis and wrote

787   the paper.

788

789   ## Declaration of Interest

790   The authors declare that they have no known competing interests that could have appeared to

791   influence the work reported in this paper.

792

793   ## Data availability

794   All data used in this study is publicly available at the sources described by the associated

795   references.

796

797   ## Funding

800

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910   Supplementary Information

911   A. Error Density Plots for Curve-Fitting and Random Forest Predictors

912   This section contains error density plots for the curve-fitting and random forest predictors. The

913   plots are analogous to the plots in Figure 4, which shows the error density plots for the FDA

914   predictors. Figure 7 shows the error densities for the curve-fitting predictors. Note that the only

915   input is NDVI because the curve-fitting approach takes only a univariate input. The shape of the

916   estimated density functions is similar to the NDVI-only error density functions shown in Figure
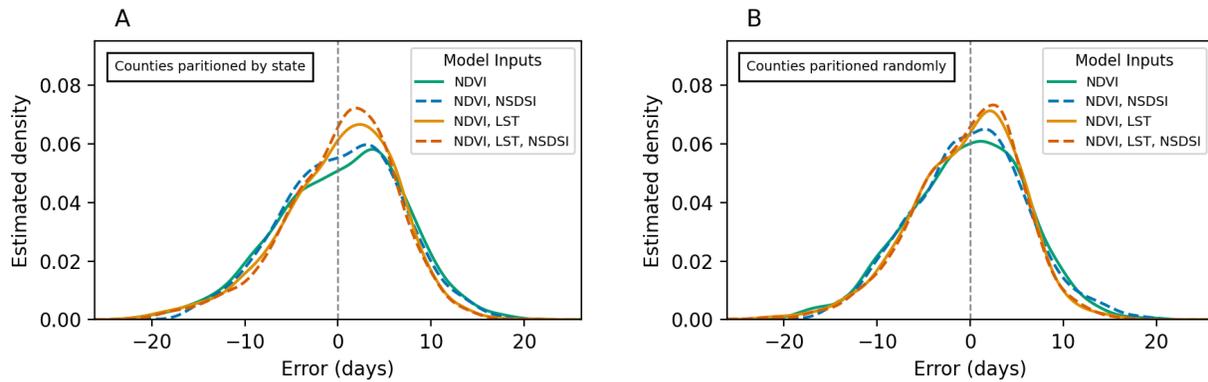
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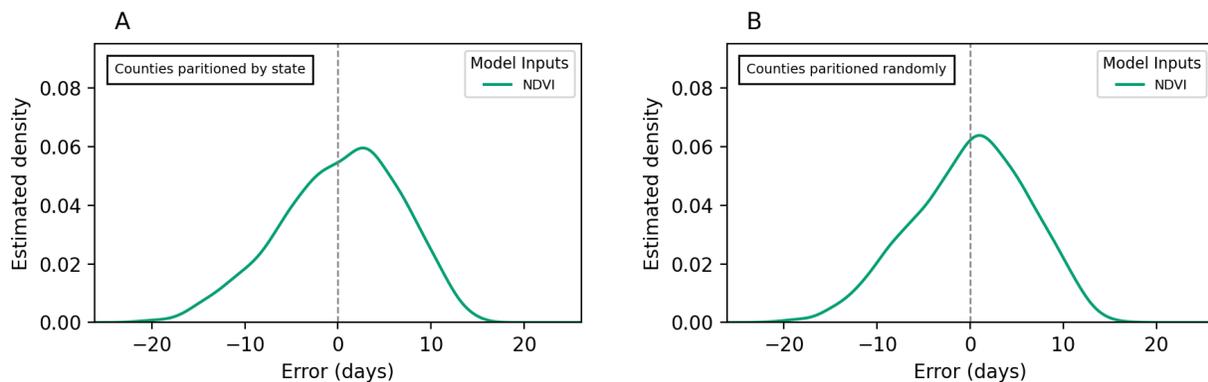
918

919   *Figure 7: Error distributions for curve-fitting models. Panel A shows the error distribution for the partitioned-by-*

920   *state validation scheme. Panel B shows the error distribution for the randomly partitioned scheme. The distributions*

921   *are generated by kernel density estimation using a Gaussian kernel. The shape of the error density functions is*

922   *similar to that of the NDVI-only FDA predictors shown in Figure 4.*

923

924   Figure 8 shows the error densities for the random forest predictors. The estimated density

925   functions for NDVI-only inputs are fairly similar the NDVI densities for FDA and curve-fitting

926   predictors. Technically the error variance (estimated as ubRMSE) is larger for random forest, but

927   the difference is not large enough to be visually apparent. In contrast, it is apparent that the

928   reduction in error variance when using LST is smaller than the reduction for FDA-based

929   predictors. The "narrowing" of the estimated error density functions for models taking LST

930   inputs is more significant for FDA-based predictors, as seen in Figure 4, than it is for random

931   forest predictors.

932

933   ***Figure 8****: Error distributions for random forest models. Panel A shows the error distribution for the partitioned-by-*

934   *state validation scheme. Panel B shows the error distribution for the randomly partitioned scheme. The distributions*

935   *are generated by kernel density estimation using a Gaussian kernel. Note that the use of LST data inputs results in a*

936   *less significant reduction in error variance than for comparable FDA-based predictors. This can be observed*

937   *visually in how, in Figure 4, more of the probably mass is concentrated around 0 for the orange and red curves. In*

938   *Figure 8, there is some reduction in error variance, but the reduction is visibly smaller than in Figure 4.*

939

940   B. FDA Coefficients for Partitioned-by-State Validation Scheme

941   This section contains Figure 9, which is the plot of the FDA coefficients computed in the

942   portioned-by-state validation scheme. Figure 9 is analogous to Figure 6, which shows the FDA

943   coefficients but for the randomly-partitioned validation scheme. The plots in Figure 9 are very

944   similar to the Figure 6, but with slightly more variation between the training data sets across

945   cross-validation partitions. This is because the measurement data and average planting dates both

946   vary spatially, and the resulting FDA coefficient reflect this variation. However, the overall

947   "shape" of the transformations is very similar to the transformations in the randomly-partitioned

948   validation scheme. This indicates that FDA is identifying roughly the same "signals" in both

949   validation schemes.
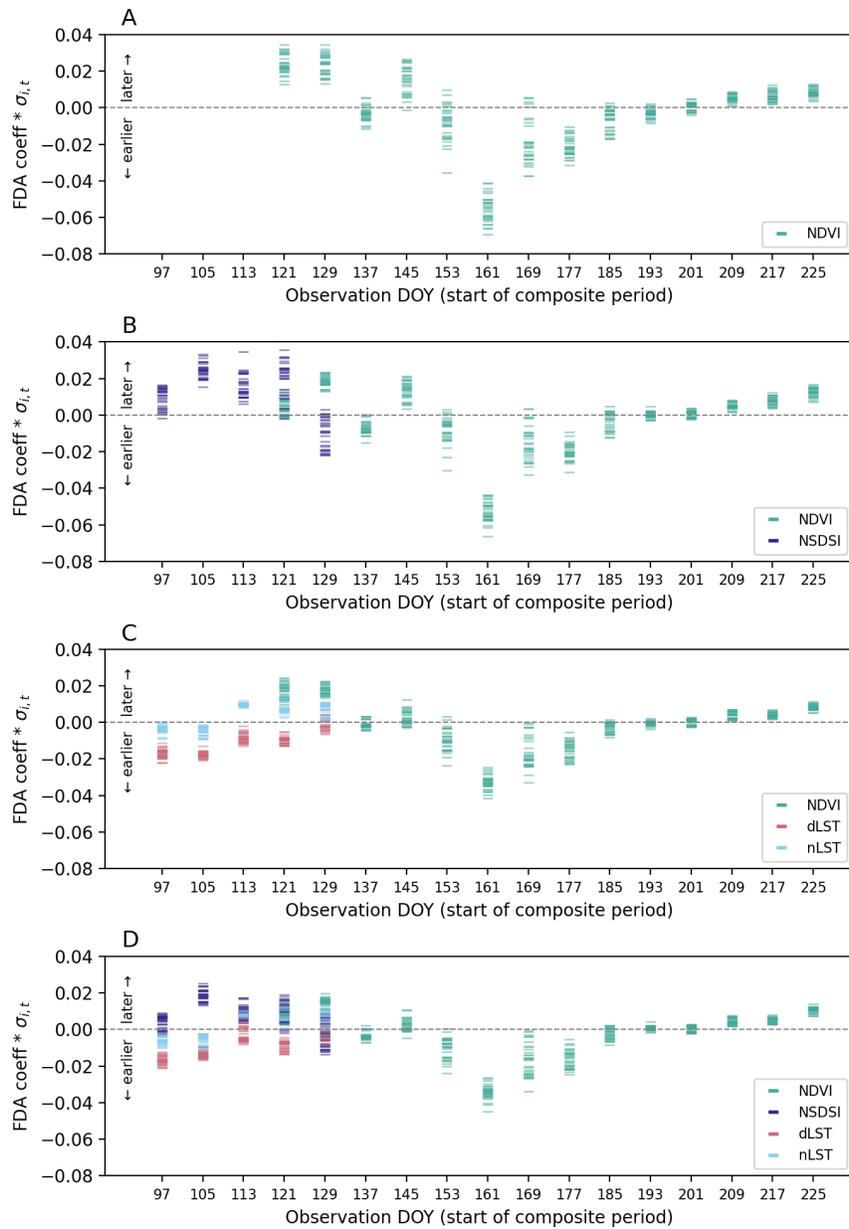
950

951   ***Figure 9****: FDA coefficients for different combinations of input data for the partitioned-by-state validation scheme.*

952   *Coefficients are scaled by the standard deviation of each input-DOY combination such that the magnitude*

953   *represents the "average contribution" of an observation to the final prediction. Panel A shows the coefficients for*

954   *NDVI-only input. Panel B shows the coefficients for NDVI and NSDSI inputs. Panel C shows the coefficients for*

955   *NDVI and LST inputs, where dLST and nLST refer to daytime and nighttime LST, respectively. Panel D shows the*

956   *coefficients for NDVI, NSDSI, and both LST inputs. Overall, the coefficients computed in the portioned-by-state*

957   *validation scheme are very similar to those computed in the randomly-partitioned validation scheme, as shown in*

958   *Figure 6.*