

# A flexible approach to assessing synchronicity of past events using Bayesian reconstructions of sedimentation history

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## Abstract

The dating of depths in two or more cores is frequently followed by a study of the synchronicity or otherwise of events reflected in the cores. The difficulties most frequently encountered are: (a) determining precisely the depths associated with the events; and (b) determining the ages associated with the depths. There has been much progress in recent years in developing tools for the study of uncertainties in establishing chronologies. This has not yet been matched by similar progress in modelling event/depth relationships. This paper proposes a simple and flexible approach, showing how uncertain events can be married to uncertain chronologies.

Difficulties in studying event/depth/age relationships typically involve a confounding of two different problems. First, what exactly do we mean by an ‘event’ - a point in history, a single depth in the core corresponding to a single time, or a depth/time range? Sometimes ‘event’ is in fact a shorthand for a space-time process. Do the data reflect more than one type of event/process? This can reflect vagueness in definition. Second, what are the sources and implications of the uncertainties?

Here we illustrate the issues involved by examination of several features seen in north European Holocene pollen records. The *Alnus* rise is regarded as a diachronous early Holocene event; in contrast the *Ulmus* decline is widely seen as a near synchronous event in the mid-Holocene. The third feature we examine is the interval between the *Ulmus* decline and the first occurrence of Cerealia-type pollen. The evidence for these events lies in cores of lake sediment from which are determined: (a) the proportions of pollen at many depths; and (b) radiocarbon age estimates from, usually, fewer depths. For this illustration we focus on six sites.

We draw attention to a new and flexible method (implemented in the free R software package *Bchron*; Haslett and Parnell, 2008) for the establishment of the uncertainties surrounding the dating of samples in such cores. We illustrate its flexibility by assessing the synchronicity of past events.

## 1 Introduction

2 An issue of considerable importance to our understanding of Quaternary  
3 palaeoenvironmental history is that of establishing synchronicity in events  
4 recognised in two or more stratigraphic records. Where the event appears  
5 asynchronous, an important second issue is that of establishing the extent of  
6 the asynchrony (see e.g. Davis, 1983; Birks, 1989; Alley et al., 1997; Haas et al.,  
7 1998; Bennett and Fuller, 2002; Blaauw et al., 2007). A common challenge is  
8 the uncertainty in establishing the age of the event in each of those records,  
9 as well as the identification of the event itself. This paper proposes a new and  
10 flexible approach to modelling such uncertainties and thus to the drawing of  
11 appropriately qualified scientific conclusions.

12 We illustrate this new approach using three events apparent in palynological  
13 data in northern Europe from six sites at each of which there is partial  $^{14}\text{C}$   
14 dating information. These events are: (1) the early- to mid-Holocene increase  
15 in abundance of *Alnus* (alder) pollen ('the alder rise'); (2) the mid-Holocene  
16 decline in abundance of *Ulmus* (elm) pollen ('the elm decline'); and (3) the  
17 first mid- to late-Holocene occurrence of Cerealia-type pollen. We assess the  
18 degree of synchronicity across a number of sites of the first two events, and  
19 also compare the intervals between the last two events at the same sites. We  
20 suggest, however, that the overall approach is of wide relevance.

21 Notwithstanding its central importance in many aspects of Quaternary sci-  
22 ence, the problems associated with making such assessments of synchronicity  
23 have received remarkably little attention. For example, while a web search  
24 readily finds dozens of papers using the term "degree of synchronicity/synchronicity  
25 of an event" in the context of the Holocene, neither the terms synchronicity  
26 nor event are typically defined. Yet precise formal definitions are vital for  
27 the discussion of uncertainty. As discussed in this paper, we define an 'event'  
28 to be a unique point in time at a precise location in space. We study the  
29 time differences between pairs of such events each measured with uncertainty.  
30 Technically these are measures of the degree of diachroneity, in the presence of  
31 statistical noise. Typically events, as so defined, reflect unobserved space-time  
32 processes, such as the *Ulmus* decline, and study focusses on spatial structure  
33 in the degree of diachroneity.

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34 From a much wider spatio-temporal perspective, the *Ulmus* decline across NW  
35 Europe is itself an ‘event’; indeed this is the sense in which we use it in the  
36 previous paragraph. It would be pedantic to insist always on separate terms for  
37 both the ‘unique in time and space’ event and the ‘spatio-temporal process’  
38 event. Thus in general discussion below we will sometimes use the term in  
39 both senses, leaving the context to make it clear to the reader. Nevertheless,  
40 in our discussion of synchronicity in the presence of uncertainty, events are as  
41 defined above and as elaborated and illustrated below.

42 We identify three general aspects of the problem. First, there are problems  
43 associated with characterising the event itself, and hence in determining the  
44 depth at which the event occurred in a given stratigraphic sequence. If we are  
45 to associate an event with a point in history, a single depth in the core, what are  
46 the implications? Closely related to this is the establishment of the uncertainty  
47 about this depth, given the data available. Finally, there are challenges in  
48 assigning an age to this depth, with an associated statement of uncertainty.  
49 These latter are issues of statistical inference.

50 The structure of the paper is as follows. In Section 2 we discuss approaches  
51 to event definition, chronology modelling and synchronicity. Section 3 presents  
52 the data and proposes depth intervals for the events. Section 4 presents an  
53 illustration of various approaches applied to six selected sites around north-  
54 western Europe. Finally, in Section 5, we discuss the potential of the new  
55 approach with further illustrations.

## 56 **2 Methods**

57 We discuss here the identification of events in terms of depth and the sub-  
58 sequent estimation of their associated ages, with uncertainty on both. Our  
59 simplest proposals in respect of depth uncertainty are very easy to implement  
60 and can be regarded as typically adequate approximations to a formal statis-  
61 tical analysis. In respect of age estimation, especially for depths where  $^{14}\text{C}$  age  
62 information is not available, the implementation requires specialist software  
63 (*Bchron*), although the concepts are simple. We refer the reader to the Appen-  
64 dix for instructions as to how to access the software. These are all discussed in  
65 the two sections following. In a third section, we discuss Monte Carlo methods  
66 for the amalgamation of events, ages and their associated uncertainties into  
67 a framework for the study of synchronicity. Such methods arise naturally in a  
68 Bayesian context which provides the basis for the flexibility of the approaches  
69 offered in this paper. We return in the final section to the term ‘synchronic-  
70 ity’. Readers whose primary interest is in our findings may wish to skim this  
71 section at first reading.

73 It is necessary at the outset to distinguish between the definition of the term  
74 ‘event’ and the operational mechanics of its uncertain location in the core,  
75 given data (here pollen percentages). Events are not observable; they are latent  
76 and observed through, but not defined by, noisy data. An ‘event’ is thus a  
77 theoretical construct. To some this distinction will seem to be over-formal  
78 given the uncertainties of measurement. Nevertheless it is such confounding  
79 that lies at the heart of much of the conflict that can sometimes be apparent in  
80 scientific findings (e.g. the Younger Dryas: Turney et al., 2007; Boes and Fagel,  
81 2008). If we cannot say what an event is we cannot always usefully discuss  
82 with others the uncertainty in the unique depth and age that we propose to  
83 associate with it.

84 For example, Smith and Pilcher (1973) proposed the term ‘rational limit’ for  
85 an event as reflected by pollen data, defining this as the time of the first rapid  
86 increase in pollen taxon abundance. This proposal has been widely adopted,  
87 especially by authors of isochrone maps that seek to portray the timing of the  
88 ‘arrival’ of a taxon across some geographical region (e.g. Birks, 1989; Davis,  
89 1976). Smith and Pilcher (1973) also proposed the term ‘empirical limit’ for  
90 the time after which a pollen taxon is consistently present. As Watts (1973)  
91 noted, however, a limit defined in this way is very sensitive to the relative  
92 abundance of the taxon in question, the number of pollen grains counted and  
93 the depth resolution of pollen counts. Such definitions leave considerable scope  
94 for uncertainty as to the precise location in a pollen core of the event.

95 Problems of identifying the depth of an event arise because of stochastic noise  
96 in the determination of the event and in the observed data. Such noise can  
97 arise from various sources, although these essentially fall into two categories.  
98 First, the pollen data values themselves are noisy. Such noise arises partly  
99 from inherent randomness in collecting, identifying and counting the number  
100 of pollen grains in a sample. It can also result from temporal, especially inter-  
101 annual, variations in pollen production by species that do not reflect changes in  
102 vegetation composition but result from differential sensitivity of flowering and  
103 pollen production to short-term climatic variability amongst species (Autio  
104 and Hicks, 2004).

105 Second, noise can relate to the action of various agencies of vegetation distur-  
106 bance that operate at local as opposed to regional or global scales (e.g. wildfire,  
107 damage by extreme weather events, intense herbivory, shifting cultivation) but  
108 that can result in changes in the pollen record that mimic regionally or glob-  
109 ally recognisable events. Thus a local event, even if clearly observed in the  
110 pollen record, can itself be a type of noise. But this can only be seen in a  
111 wider spatio-temporal context, and even then may not always be clearly seen.

112 Distinguishing regional and global events is thus a matter of definition; if the  
113 process under study is global, then events reflecting regional scale processes  
114 may not be events.

115 Considering an event at a point in space, we see that it may take one of two  
116 general forms. Most commonly, it will be a transition (often but not necessar-  
117 ily rapid) from one stable palaeoenvironmental state to another, characterised  
118 by stability over a period of time (or depth); see for example Figure 1. Exam-  
119 ples include: a change in the composition of the micro-fossil assemblage in a  
120 sediment core; a relatively rapid change in the value of some physical palaeoen-  
121 vironmental indicator such as the  $\delta^{18}\text{O}$  value of ice or of a speleothem. Less  
122 often, the event will be a short-lived excursion from the longer-term mean  
123 state of some component(s) of the system; for example, the deposition of a  
124 tephra layer within a sediment sequence.

125 Here we focus upon transition events. In Figure 1 the observed palaeoenviron-  
126 mental proxy  $\hat{p}$ , given as a proportion, reflects a conceptual unobserved value  $p$   
127 which rises from  $p_{min}$  to a level  $p_{max}$ ; conversely there may be a decline. We can  
128 formalize this via a function  $g(d)$  of depth; thus  $p(d) = p_{min} + g(d)(p_{max} - p_{min})$ ,  
129 where  $g(d)$  is a sigmoid function rising from  $g(d_0) = 0$  to  $g(d_1) = 1$  (conversely  
130 declining). Generally  $g(d)$  and aspects of it such as  $d_{event}$  are unobserved, al-  
131 though noisy data are available.

132 The identification of an event with a single point on such a curve is an entirely  
133 theoretical exercise. The definition we shall take here is that  $d_{event}$  is the mid-  
134 point; that is, that depth  $d_{mid}$  at which  $g(d) = \frac{1}{2}$ . If  $g(d)$  is symmetric (strictly,  
135 in the above context, rotationally symmetric) then this is also the point at  
136 which  $g(d)$  is steepest;  $d_{event} = d_{steep}$ . Note that it cannot generally be defined  
137 as  $d_{event} = \frac{1}{2}(d_0 + d_1)$ , as  $d_0$  and  $d_1$  are  $\pm\infty$  in many natural models for  $g(d)$   
138 (e.g. the logistic model). Other definitions of ‘event’ are possible. The start or  
139 end of an event with associated unique depths  $d_{start}$  or  $d_{end}$  could be points  
140 of interest, providing they can be defined in terms of a suitable curve; note  
141 that the use of  $d_{mid}$  avoids this necessity. Similarly events could in principle  
142 be defined in terms of an interval, with profound implications for the concept  
143 of synchronicity (see, for example, McColl, 2008, Ch.5).

144 The precision with which  $d_{event}$  is determined is a separate issue of statistical  
145 inference. It is largely dependent on the sampling interval relative to the ra-  
146 pidity of the event and to the size of the samples, itself relating to the random  
147 noise in the proxy signal. Typically, a transition event may occur between two  
148 successive samples; see Figure 1. Widespread present practice is simple but  
149 crude. It may be characterised as: (i) identify depths  $d_{min}$  and  $d_{max}$  above and  
150 below the event; (ii) define  $d_{event} = \frac{1}{2}(d_{max} + d_{min})$ ; and (iii) ignore depth un-  
151 certainty. Given the dating uncertainty, this may often suffice. Here we make  
152 the more cautious assumption only that  $d_{event}$  is equally likely to be anywhere

153 within the interval  $(d_{min}, d_{max})$ . In more formal Bayesian terms, we shall say  
154 that the distribution of  $d_{event}$ , in the light of a pollen diagram, is Uniform on  
155 the interval  $(d_{min}, d_{max})$ . For sites where multiple intervals are appropriate, we  
156 define  $(d_{min}^{(1)}, d_{max}^{(1)})$ ,  $(d_{min}^{(2)}, d_{max}^{(2)})$ , etc, and allow  $d_{event}$  to be Uniform over both  
157 ranges. For the sites we have chosen, identification of these ‘by eye’ should be  
158 entirely sufficient. It is possible to take more formal approaches to statistical  
159 inference on the curve  $g(d)$  or its parameters. We do not pursue these in this  
160 paper.

## 161 2.2 *Estimating age/depth chronologies and their uncertainty*

162 Whatever the nature of the event, assessing the possibility of its synchronicity  
163 in two or more stratigraphic records depends upon establishing the age in  
164 each of those records. This may sometimes be done directly (although often  
165 with uncertainty) by obtaining an age estimate for material associated with  
166 the event itself;  $^{14}\text{C}$  dating is the most common and widespread method of  
167 dating.

168 For some time now, Bayesian tools have been available which map radiocar-  
169 bon determinations to calendar ages. Such tools do not seek to provide the  
170 user with one best calendar age. Rather they use Monte Carlo methods to  
171 generate very many calendar ages which are statistically consistent with the  
172  $^{14}\text{C}$  determinations. Due to fluctuations in atmospheric  $^{14}\text{C}$  levels, radiocarbon  
173 ages must be calibrated in order to arrive at calendar age estimates. Since the  
174 calibration curve used for making this translation to the calendar scale is not  
175 monotonic (Reimer et al. 2004), the calibrated age distributions that result  
176 are typically multi-modal. Typically these are summarised for the user in the  
177 form of a density plot (usually referred to as a posterior distribution) or in-  
178 tervals having specified probability (e.g. 95% highest posterior density range,  
179 HDR).

180 Until recently the level of sophistication available for undertaking the cali-  
181 bration has not been matched by sophistication in the tools for constructing  
182 age-depth models. Quite a number of different methods have been used and  
183 have even been formally discussed and compared (Telford et al., 2004a,b), but  
184 only very basic attempts have been made to take into account the uncertainty  
185 on the age estimates themselves (e.g. Heegaard et al., 2005). Most use some  
186 mid-point value taken from the posterior calendar age distribution from each  
187 dated depth and use some form of interpolation to derive estimates for the  
188 ages of the non-dated depths in between (e.g. Christen and Litton, 1995).  
189 Very recent work has sought to improve on this by providing tools that take  
190 account of the uncertainty in the calibrated age estimates and, at the same  
191 time, provide estimates of the uncertainty on the interpolated age estimates

192 too (Bronk Ramsey, 2007; Blaauw and Christen, 2005; Haslett and Parnell,  
193 2008). In the remainder of this paper, we look in some detail at one of these  
194 (**Bchron**; Haslett and Parnell, 2008), using it to quantify the uncertainty of  
195 ages of events at selected sites.

196 The generic situation we consider is of one or more cores, each with samples at  
197 several known depths; their corresponding ages are unknown. A much smaller  
198 sample of depths from the same core (often overlapping with these) have been  
199  $^{14}\text{C}$  dated, with uncalibrated dates returned as, for example,  $9680 \pm 65BP$   
200 (mean  $\pm 1$  standard deviation), the uncertainty reflecting only the laboratory  
201 process; see Table 1 for examples.

202 One key feature of building chronologies is that of monotonicity; that older  
203 sediments lie beneath newer ones. Suppose for example that  $(a_1, a_2, a_3)$  are  
204 the calendar ages associated with  $^{14}\text{C}$  dated depths  $(d_1, d_2, d_3)$ . Further sup-  
205 pose (for simplicity of explanation) that the ages are modelled by Normal  
206 distributions with means, for example, of 5400, 5700, and 6000 years respec-  
207 tively and standard deviations of 200, 400 and 100 years respectively. But if  
208 we know that  $d_1 < d_2 < d_3$  then we must know that  $a_1 < a_2 < a_3$ . A simple  
209 Monte Carlo experiment will confirm that a large sample of ages from the  
210 these distributions will contain a subset (here about 51%) of ‘valid’ samples.  
211 This simple ordering constraint reduces the uncertainty in  $a_2$  from 400 years  
212 to almost 200 years. More formally the *conditional* distribution of  $a_2$ , given  
213 that  $a_1 < a_2 < a_3$ , has  $SD = 204$  years; the conditional expected value is  
214 5690 years, almost unchanged. Any procedure for establishing an uncertain  
215 chronology, and thus any form of interpolation to undated depths, must be  
216 built on such constraints.

### 217 2.2.1 *Bchron*

218 The essential idea of **Bchron** is that of stochastic linear interpolation. Under  
219 the Bayesian paradigm, we combine the interpolation with the uncertainty  
220 associated with the age determinations (such as is present in  $^{14}\text{C}$  dates). Most  
221 importantly, **Bchron** does not produce one best chronology. Instead, it uses  
222 Monte Carlo methods to generate many complete chronologies that are consis-  
223 tent with the age determinations. Furthermore, **Bchron** does not exclusively  
224 require  $^{14}\text{C}$  age determinations to construct the chronologies. More details re-  
225 garding this facet of the program, as well as instructions for the installation  
226 and use of **Bchron**, are given in the appendix.

227 We note that the assumptions (in Bayesian terms, the prior distributions)  
228 upon which this Bayesian method is built are rather minimal; it requires only  
229 that the sedimentation history is monotone, continuous (with respect to time)  
230 and piece-wise linear; this latter can of course be used to approximate any

231 continuous smooth curve. The method allows almost horizontal segments cor-  
232 responding to periods of ‘near hiatus’.

233 Stochastic linear interpolation in **Bchron** (discussed in more detail in Section  
234 4, and illustrated in Figure 2) involves many repetitions of the following steps:

- 235 (1) For every dated sample, select randomly a single calendar date in a  
236 way that is consistent with the age information of all samples and with  
237 monotonicity, as discussed in the previous section.
- 238 (2) For each sample pair perform stochastic linear interpolation. This in-  
239 volves:
  - 240 (a) Insert a random number  $N$  of new points at random intermediate  
241 depth-age values, consistent with monotonicity.
  - 242 (b) Linearly interpolate between each of the  $N + 1$  pairs.
  - 243 (c) Repeat (a) and (b) many times.
- 244 (3) Return to 1 above many times.

245 As described in Haslett and Parnell (2008) the underlying rationale for the  
246 above procedure is based on a model of the sedimentation process itself. This  
247 model involves a piecewise constant rate and thus a piecewise linear accumula-  
248 tion of sediment; the rates are positive and thus the accumulation is monotone.  
249 Both the rates and their durations are random and are such that the total ac-  
250 cumulation in a period can be regarded as the sum of a random number  $N$   
251 of increments each of which has a Gamma distribution. When  $N$  follows a  
252 Poisson distribution this construction is referred to as a piecewise linear Com-  
253 pound Poisson Gamma process. The model is flexible and leads to particularly  
254 simple implementation as above. Further, it makes minimal assumptions, for  
255 any smooth monotone curve can be thus approximated. These are in fact the  
256 features that distinguish the model from Bronk Ramsey (2007) and Blaauw  
257 and Christen (2005). Given data, Bayesian modelling permits inference on the  
258 parameters of the distributions; it thus makes very many reconstructions of  
259 the sedimentation process, all of which are equally likely and consistent with  
260 the data.

261 Radiocarbon-dated cores such as those we present very typically contain out-  
262 liers and, in common with BCal (Buck et al., 1999) and OxCal (Bronk Ram-  
263 sey, 1995, 2001), **Bchron** recognises this possibility. In an extension to previous  
264 chronology models, **Bchron** distinguishes between two different types of outlier:  
265 (1) where the calendar age probability distribution of a determination only re-  
266 quires a small shift to satisfy the monotonicity (older=deeper) constraint; (2)  
267 where the calendar age probability distribution requires a large shift to satisfy  
268 the monotonicity constraint. Type (1) outliers contain some useful information  
269 which can be used to inform the chronology, though a (sometimes substan-  
270 tial) part of their probability distribution is ignored as inconsistent with the  
271 data. Type (2) outliers are typically totally ignored and have no constraint on



272 the chronology as constructed. The `Bchron` package reports the probability  
273 that each radiocarbon determination is an outlier of each type and uses this  
274 probability in its interpolations. Prior information can also be incorporated  
275 into the outlier detection methods. More details are provided in Haslett and  
276 Parnell (2008); examples are presented in Section 4.

277 Alternative proposals to `Bchron` concerning joint analysis have recently been  
278 put forward by Blaauw and Christen (2005) and by Bronk Ramsey (2007). We  
279 briefly discuss these below, but see also Haslett and Parnell (2008) for more  
280 theoretical discussion. Blaauw and Christen (2005) allow a (small) number of  
281 rate changes, corresponding to long periods of constant sedimentation. Thus  
282 several of the radiocarbon-dated points contribute to inference on the rate  
283 for each such period. However, the theoretical implications of this apparently  
284 natural way of borrowing of strength can lead to overconfidence, typically  
285 manifested in *lesser* rather than *greater* uncertainty on the ages attributable  
286 to depths which have not been radiocarbon dated. This procedure can thus  
287 severely under-estimate the uncertainties in interpolation. In our procedure  
288 the number of rate changes is conceptually larger than the number of data  
289 points (but the user does not need to specify by how much). This reflects  
290 common practice, for boundaries between very different sedimentation regimes  
291 are typically apparent and the few data points sent forward for dating are often  
292 selected from the most marked of such boundaries.

293 Bronk Ramsey (2007) proposes a Poisson process as an underlying monotone  
294 process on which to base an analysis. This envisages a very large number of  
295 small but instantaneous depositions of sediment; these can be referred to as  
296 ‘granules’. But these depositions are conceptually of identical size, character-  
297 istic of the site under study. This gives rise to the need to estimate, by *ad*  
298 *hoc* methods, a fixed and unnatural ‘granularity’ parameter for each site. By  
299 contrast we envisage varying rates and thus smooth deposition. Furthermore  
300 such rates can vary and can be large or small; indeed small rates very natu-  
301 rally model the hiatus that occurs when there is very little sedimentation over  
302 a prolonged period. Bronk Ramsay’s method can be thought of as an extreme  
303 and degenerate version of our procedure (see Haslett and Parnell, 2008).

### 304 2.3 Combining age and depth uncertainties

305 One of the great advantages of the Bayesian approach is that it is trivial to mix  
306 independent sources of uncertainty. In this context, for a given event apparent  
307 in a core (or indeed, for a series of such events), we first draw randomly  
308 from the associated depths. As discussed, the simplest model is that  $d_{event}$  is  
309 Uniform on  $(d_{min}, d_{max})$  for each sampled  $d_{event}$ . Thus for each such depth, we  
310 interpolate stochastically, using `Bchron`. Repeating this task many times, the

311 distribution of the sample of age values so obtained can be said to reflect both  
312 types of uncertainty.

#### 313 2.4 Synchronicity

314 The methods outlined above allow us to sample the ages of events at different  
315 sites. Thus, to study the synchronicity of an event at two separate sites, we may  
316 repeat this procedure for both sites, forming randomly generated differences  
317 between the ages at each repetition, this generation being consistent with the  
318 data and the monotonicity. The probability distribution of such differences  
319 allows the study of synchronicity. This procedure assumes of course that the  
320 uncertainties surrounding the sedimentation histories for each core are (at  
321 least approximately) independent; we feel that this is a reasonable modelling  
322 assumption.

323 We repeat here our earlier claim that what we are really studying here is  
324 diachroneity. If we find that the age differences, when formed, contain very few  
325 negative (or, conversely, positive) realisations, we can strongly identify the site  
326 at which the event occurred first. Coupled to this, if the set of realisations have  
327 a small standard deviation, we can also precisely identify this age difference. In  
328 another scenario, where there are a mix of positive and negative realisations,  
329 we may not have enough evidence to determine the order. If, further, the  
330 standard deviation of the set of differences is small, we may talk about the  
331 event being ‘near-synchronous’; the likely amount of time between the event  
332 occurring at different sites is well-understood and small, *these terms being*  
333 *capable of precise definition.*

334 Our general aim, in particular, is to provide a flexible approach to answering  
335 three questions about the events:

- 336 (1) In what order did the event occur at the different sites?
- 337 (2) What was the likely time difference of the occurrence of the event between  
338 sites?
- 339 (3) Is there a spatial pattern in the timing of the event?

340 Questions 1 and 2 are most easily answered when dealing with pairs of sites;  
341 we can use the method outlined above. When dealing with multiple sites we  
342 can use rankings (as discussed by Blackwell and Buck, 2003; Buck and Bard,  
343 2007), which can also illustrate uncertainty in ordering.

344 Question 3 requires multiple sites to determine a reasonable spatial pattern. It  
345 also requires the specification of appropriate statistical measures with which  
346 to quantify such pattern; for example, rank correlation might be useful in some  
347 contexts. Basing our illustrations on only six sites, we do not pursue below a

348 general treatment of such patterns. We remark, however, that the approach  
349 facilitates many such treatments, and we return to this in our concluding  
350 section.

351 Finally, we note that the questions outlined above are a small subset of those  
352 possible. Many more comparisons are available, provided that they can be  
353 formulated to give probabilities or uncertainty ranges. The software package  
354 `Bchron` provides all the necessary output files to create the ages and associated  
355 analyses in either R or Excel<sup>®</sup>.

### 356 **3 Data used and event identification at six example sites**

357 We illustrate the potential of this new approach by addressing the issue of  
358 the synchronicity of events as recorded in palynological data from six sites in  
359 northern Europe. The six sites selected lie along a broad west-east transect  
360 extending from the British Isles to Poland and lying between 50 and 60° N  
361 latitude (Figure 3; Table 1). In addition to requiring that sites fell along this  
362 transect, we also required: (a) that they were located below 250 m a.s.l.; (b)  
363 that their stratigraphic record spanned most of the Holocene, and at least  
364 extended from before the *Alnus* rise to after the first appearance of Cerealia-  
365 type pollen; (c) that they had a minimum of 6 radiocarbon dated samples  
366 well spread across the interval recorded; (d) that they had a sufficient number  
367 of pollen samples to provide a mean temporal resolution of *ca.* 150 years or  
368 better; and (e) that the three events we had selected for investigation were  
369 clearly recorded. The European Pollen Database (EPD) was searched for sites  
370 meeting these criteria and the required palynological and chronological data  
371 for the selected sites were downloaded (see Table 1). The six sites selected  
372 exhibit a variety of challenges to the study of synchronicity.

373 The three events selected for investigation were chosen because they are gener-  
374 ally well recognised events in the Holocene vegetation history of northern  
375 Europe and are also events whose synchronicity and or causal relationships  
376 have been the subject of previous studies (see e.g. Huntley and Birks, 1983;  
377 Sturludottir and Turner, 1985; Birks, 1989; Bennett and Birks, 1990; Peglar  
378 and Birks, 1993). Each is briefly described below, paying particular attention  
379 to how the events were defined and recognised in the six sites examined. Of  
380 particular note is the fact that in some sites there was ambiguity in the strati-  
381 graphic location of an event; our approach takes account of the uncertainty  
382 in the age of the event that arises from such ambiguities. Pollen diagrams for  
383 the six sites showing the three taxa involved in the selected events are shown  
384 in Figure 4. The depths at which the events were identified in each record are  
385 shown on Figures 4 and 5 and listed in Table 1.

386 3.1 *Alnus rise*

387 For the *Alnus* rise we used the rational limit (*sensu* Smith and Pilcher, 1973)  
388 of *Alnus* pollen, defined as the first rapid increase in percentage values for the  
389 taxon. By inspection of the pollen diagrams, we identified the depth interval  
390 at each site within which  $d_{event}$  is signalled by the data. At all sites except Lilla  
391 Gloppsjön the *Alnus* rise was given a single  $(d_{min}, d_{max})$  interval, although the  
392 apparent rapidity of the increase varied considerably between sites. This vari-  
393 ation in apparent rate may be an artefact of differences in sampling resolution  
394 or may reflect real differences in the rate at which *Alnus* pollen abundance  
395 increased. At Lilla Gloppsjön an initial increase to moderate values was fol-  
396 lowed by a decrease before a second increase to high values; in this case both  
397 increases were used.

398 3.2 *Ulmus decline*

399 Here  $d_{event}$  is manifest as a striking decrease in relative abundance of *Ulmus*  
400 pollen, following an interval of sustained high abundance values reached af-  
401 ter the initial increase in abundance in the early Holocene. Once again, we  
402 identified the depth interval within which  $d_{event}$  occurred by inspection of the  
403 pollen diagrams. In most sites there was a single clear *Ulmus* decline, although  
404 in two cases (Lilla Gloppsjön, Słopiec) there was more than one instance of  
405 rapid decline, a phenomenon that has been discussed by previous authors (e.g.  
406 Whittington et al., 1991).

407 3.3 *First appearance of Cerealia-type*

408 Here we associate  $d_{event}$  with the first mid- or late-Holocene occurrence of  
409 pollen of Cerealia-type. We identified the depth of the sample at each site in  
410 which this first occurrence was recorded. In some cases (e.g. Llyn Cororion,  
411 Słopiec) this corresponded to the empirical limit (*sensu* Smith and Pilcher,  
412 1973), Cerealia-type pollen being present more or less continuously after its  
413 first appearance. Elsewhere, however, there were exceptionally early occur-  
414 rences of single pollen grains followed by absence from many samples before a  
415 subsequent occurrence. Such isolated early occurrences may result from con-  
416 tamination, or may represent a pollen grain of Cerealia-type originating from  
417 a native aquatic or coastal grass (e.g. *Glyceria fluitans*, *Elymus arenarius*),  
418 rather than indicating the early presence of a cultivated cereal. Our primary  
419 interest was in the time that elapsed between the *Ulmus* decline and the cul-  
420 tivation of cereals at each site. If a time lapse of zero lies in the extreme tails  
421 of the associated probability distribution we can be confident in concluding

422 that these events are well-separated. Therefore, where such single grain oc-  
423 currences substantially preceded the *Ulmus* decline, as at Wachel-3, they were  
424 ignored, whereas where they fell close to or after the *Ulmus* decline, as at Lilla  
425 Gloppejön, alternative possible depths for the event were identified.

426 Having identified these three events in each record, we examine the likely  
427 temporal ordering of the sites at which each of the *Alnus* rise and *Ulmus*  
428 decline events occurred. Finally, we look at the within-core time lapse between  
429 the *Ulmus* decline and the Cerealia-type first appearance, and compare this  
430 time lapse between our different sites.

## 431 4 Results

### 432 4.1 Chronologies

433 Age-depth plots illustrating the chronologies obtained *via* **Bchron** for the six  
434 sites are shown in Figure 5. These plots serve to highlight a number of fea-  
435 tures of the chronologies obtained using our new technique. First, because  
436 our method develops chronologies consistent with all of the radiocarbon de-  
437 terminations, the age uncertainties are in some circumstances much less than  
438 those associated with individual age estimates calibrated in isolation. Thus,  
439 for example, at Lake Solso (Figure 5(d)) the availability of a large number  
440 of age estimates results in uncertainties for the age that are much less than  
441 those for individual age estimates. Similarly, at Hockham Mere (Figure 5(b))  
442 the uncertainties in the chronology are mostly much less than the very large  
443 uncertainties of individual age estimates, especially in the early Holocene.

444 Second, and again because the approach develops chronologies consistent with  
445 the overall information provided by the data, some age estimates can be seen  
446 as outliers. This is generally because they are reversed relative to samples at  
447 greater depth; some are essentially ignored (see e.g. Lake Solso, Figure 5(d)).  
448 The strength of **Bchron** is that the user is not required to make an *a priori*  
449 judgement as to which age estimate(s) should be ignored; this is important  
450 because there are often no clear-cut grounds for making such judgements.

451 Finally, where there are large depth/time intervals between successive age esti-  
452 mates, the uncertainty in the chronology for samples in these intervals is often  
453 much greater than that for individual age estimates calibrated in isolation (see  
454 e.g. Llyn Cororion between *ca.* 2 and 3 m depth, Figure 5(a)). Conventional  
455 approaches to developing age-depth chronologies do not accurately reflect this  
456 additional component of uncertainty.

458 In this section we turn, in the light of the depth uncertainties identified in  
 459 Section 3 and the temporal uncertainties above, to the methodologies for the  
 460 study of synchronicities of events identified at certain sites. We illustrate the  
 461 methods by discussing the age of the *Alnus* rise and the *Ulmus* decline. When  
 462 discussing the within-core time lapse between *Ulmus* and Cerealia-type, the  
 463 synchronicities are differences between cores of within-site time lapses.

464 In each of the following sections we discuss the answers to the three syn-  
 465 chronicity questions from Section 2.4. For each site, we used `Bchron` to gen-  
 466 erate 10,000 plausible deposition scenarios (10 of which are shown in Table  
 467 3) and saved the resulting calendar ages for the events of interest into a file.  
 468 All of our results are based on summaries of these sampled ages. We use the  
 469 standard practice of presenting calibrated radiocarbon ages in calibrated years  
 470 before present (cal yrs BP) using highest posterior density regions (HDRs),  
 471 and rounding ages to the nearest 10 years to avoid spurious precision. We  
 472 number our sites as: (1) Llyn Cororion; (2) Hockham Mere; (3) Wachel-3; (4)  
 473 Lake Solso; (5) Lilla Gloppejön; and (6) Słopiec, reflecting a West-East order-  
 474 ing. In the first example, the *Alnus* rise, there is a well defined and anticipated  
 475 East-West pattern. This leads to a relatively straightforward set of analyses,  
 476 ranging from the simple to the composite. The events associated with *Ulmus*  
 477 and Cerealia-type pollen are not so simple to discuss, and these six sites do  
 478 not sit well with received wisdom.

#### 479 4.2.1 *Alnus* rise

480 Looking at the sites singly, we first see in Figure 6 (a) that the modes are  
 481 well defined, at 8510, 7750, 8050, 9140, 9570 and 9890 cal yrs BP for each site  
 482 respectively. These are seen to be in E-W order (as suggested by the literature)  
 483 from oldest to youngest, as (6, 5, 4, 1, 3, 2), with Llyn Cororion an exception.  
 484 Sites 1 (Llyn Cororion), 2 (Hockham Mere) and 4 (Lake Solso) show similar  
 485 precision, with 95% intervals as in Table 4; the widths of these intervals are  
 486 440, 670, and 450 cal yrs. Sites 5 (Lilla Gloppejön) and 6 (Słopiec) clearly show  
 487 much less precision, reflected in 95% intervals widths that are more than twice  
 488 as large as the first group; the long left hand tail for Słopiec is particularly  
 489 to be noted. The reasons for these being so wide are rather different; at Lilla  
 490 Gloppejön it is because of the multiple depth ranges at which the *Alnus* rise  
 491 is defined, whereas at Słopiec it is because of the lack of precision in the  
 492 chronology at that particular depth. Several of the 95% intervals overlap,  
 493 rendering statements concerning pairwise synchronicity more difficult to assert.

494 `Bchron` facilitates pairwise comparisons by taking age differences. For each

495 event at each pair of sites, we take the 10,000 plausible age samples provided in  
496 the `Bchron` output and subtract one from the other to provide 10,000 samples  
497 of the length of time elapsed. With our six sites, we can thus form 15 sets of  
498 age differences, each representing a pair of sites. Figure 6 (b) presents the  
499 distribution of such differences; see also the boxed summaries in the Figure.  
500 The differences for the first pair (1 and 2; Llyn Cororion and Hockham Mere)  
501 are summarised in the top left panel. The zero point (zero age difference) is  
502 seen to lie outside the 95% interval and the density is highlighted in black;  
503 we can assert with greater than 95% probability that the *Alnus* rise occurred  
504 at Llyn Cororion before Hockham Mere. This clearly reflects the fact that the  
505 95% intervals in Table 4 above do not overlap. But the next two panels are  
506 grey; 3 (Wachel-3) overlaps with both 1 and 2 (Llyn Cororion and Hockham  
507 Mere). Despite its long tail, 6 (Słopiec) can be clearly seen to have occurred  
508 before 2 (Hockham Mere); this cannot be said about any of the other sites.  
509 Overall, we can clearly identify the order in nine of the 15 pairs of sites.

510 We can take the overall discussion to a more natural overall level by computing  
511 the frequencies corresponding to different possible orderings. Thus we can  
512 consider an overall statement of E-W ordering by computing the frequency of  
513 the rank ordering (6, 5, 4, 3, 2, 1), as reflected in ( $a_6 > a_5 > a_4 > a_3 > a_2 >$   
514  $a_1$ ). This is not seen in any of the ten sets of ages in Table 3; overall it occurs in  
515 just 0.02% of scenarios. We can confidently reject the statement. As the most  
516 frequent ranking of 1 (Llyn Cororion) is 3rd, this is not surprising. Is it possible  
517 that Llyn Cororion is more than an outlier, but rather a reflection of a trend  
518 more subtle than E-W? On the basis of these data, we can of course make  
519 no such statement. But it has been suggested elsewhere that genetic evidence  
520 indicates that *Alnus* in some western parts of the British Isles is more similar  
521 to populations in other western fringe areas and in southern Europe than  
522 to populations elsewhere in northern Europe, and has a different post-glacial  
523 origin and migration route from *Alnus* elsewhere in the British Isles (Hewitt,  
524 1999). This is supported by published evidence of the early Holocene arrival  
525 of *Alnus* at other sites around the Irish Sea basin (Chambers and Price, 1985;  
526 Bennett and Birks, 1990). Thus with similar evidence from a very much larger  
527 set of sites, we can envisage an analysis based on a table of values such as  
528 in Figure 6 (a) and the computation for each row of a suitable composite  
529 statement of ordering with which to test it.

530 We can illustrate this further by removing Llyn Cororion from the set of sites,  
531 and computing the frequency of the age ordering (6, 5, 4, 3, 2). The scenario  
532 occurs in 38.8% of the samples. Similarly, the ordering (5, 6, 4, 3, 2) occurs  
533 in 40.2% of the samples. Part of the reason is that the dating uncertainties at  
534 (6,5) are such that 5 comes earlier than 6 about 50% of the time. The ordering  
535 ((6 or 5), 4, 3, 2) as reflected in ( $\min(a_6; a_5) > a_4 > a_3 > a_2$ ) thus dominates  
536 the scenarios in 79.0% of samples. The next most popular ordering is (5, 4, 6,  
537 3, 2) occurring in just 9.5% of samples.

538 One reason that the dating is so uncertain is the bimodality in the age for the  
539 *Alnus* decline at Lilla Gloppsjön (5), which flows directly from the fact that  
540 there are two depth candidates at this site. It can be speculated that these  
541 two depths reflect two different events, the latter of which is the Europe-wide  
542 spread of *Alnus*, the former reflecting a strictly local event. Re-running Bchron  
543 with only this latter depth leads to a new set of ages in the Lilla Gloppsjön  
544 column. The ordering of (6, 5, 4, 3, 2) now has a frequency of 59.6%, naturally  
545 higher than above. Of course, this provides no additional support for this  
546 theory. But it points to the fact that the attribution of two depth intervals  
547 may on occasion require the scientist to revisit the concept of ‘event’. More  
548 generally, the basic methodology for evaluating composite hypotheses is seen  
549 to be simple and flexible.

550 The results for the *Alnus* rise are thus consistent with both strong diachroneity  
551 in the event across northern Europe and complexity in the pattern of this  
552 diachroneity. Although similar conclusions have been reached previously, our  
553 results provide for the first time realistic estimates not only of the extent of  
554 the diachroneity, but also of the uncertainty in this. They pave the way for a  
555 more extensive and systematic study of spatio-temporal pattern in this event  
556 in Holocene vegetation history across Europe more widely and using a much  
557 larger number of sites. Such an analysis would allow evaluation of inferences  
558 about the Holocene pattern of expansion of *Alnus glutinosa* across Europe  
559 made on the basis of genetic evidence (Hewitt, 1999; King and Ferris, 1998).  
560 It also would enable critical evaluation of the hypothesis that species expanded  
561 their ranges during the Holocene not principally by the advance of a continuous  
562 ‘wave-like’ front, but by colonising discontinuous or isolated habitat patches  
563 as they became available, perhaps as a result of some form of disturbance,  
564 subsequently ‘filling-in’ the landscape between the initially colonised patches  
565 (Watts, 1973).

#### 566 4.2.2 *Ulmus decline*

567 The cause of the *Ulmus* decline has been debated in the literature (see e.g.  
568 Huntley and Birks, 1983; Edwards and Macdonald, 1991; Parker et al., 2002).  
569 Although many palaeoecologists now favour an epidemic outbreak of a ‘Dutch  
570 Elm Disease’ like pathogen as the most likely cause, there remains a consid-  
571 erable body of opinion that favours an anthropogenic cause. Whatever the  
572 cause, much literature suggests that this event was synchronous across north-  
573 western Europe; more formally, it suggests that there is no evidence that the  
574 event was diachronous.

575 In Figure 7 (a) (summarised in Table 4) we examine the sites singly. We see  
576 that sites 5 and 2 (Lilla Gloppsjön and Hockham Mere) are consistent with  
577 near synchronicity, having almost identical modes and 95% intervals. Conclu-



578 sions for the other sites are more easily reached by pairwise comparisons; see  
579 Figure 7 (b). Seven of the 15 provide clear evidence of diachroneity, in contrast  
580 with the literature. Note that this is despite the strongly bimodal distribution  
581 at Słopiec which contributes to the uncertainty. Although near-synchronicity of  
582 the event could not be excluded for the two sites examined within the British  
583 Isles, even here the 95% range for the age difference had a width of 1370 years.

584 Thus, far from being more or less ‘synchronous’ across north-west Europe,  
585 as is often stated, the *Ulmus* decline shows considerable diachroneity. On the  
586 other hand, there is no discernible spatial pattern of diachroneity, as there  
587 was for *Alnus*. A more extensive study using many more sites is required to  
588 assess how general is the tendency for diachroneity, and also to characterise  
589 the spatial extent at which diachroneity becomes apparent. Nonetheless, if  
590 our results are confirmed then they will require new hypotheses to account for  
591 the complexity of the spatio-temporal pattern in the event. One possibility,  
592 highlighted by observations of the Dutch Elm Disease outbreak in Europe  
593 during the 1970s and 1980s, is that the pattern of occurrence and abundance  
594 of the different European *Ulmus spp.* prior to the event, and their differing  
595 susceptibility to the disease, may have influenced the spatial pattern in the  
596 timing of the event. The differing susceptibility of the *Ulmus spp.* might also  
597 account for difficulty in defining the event itself in some records if the forests  
598 around those sites supported two or more *Ulmus spp.* of differing susceptibility  
599 that may have succumbed to the disease at different times.

#### 600 4.2.3 Age difference between *Ulmus* decline and the appearance of *Cerealia-* 601 *type pollen*

602 It has been suggested that the *Ulmus* decline was at least accelerated by the  
603 arrival of agriculture, as evidenced by the first occurrence of *Cerealia-type*  
604 pollen. Such a causal relationship would be supported by apparent synchronicity  
605 of these events. The same methodology can shed light on this issue.

606 In this case the events being compared are recorded at the same site; i.e. the  
607 events are ‘paired’. *Bchron* delivers, for each site, many chronologies (in this  
608 paper, 10,000). For each such chronology we sample pairs of ages, associated  
609 with depths from within the defined intervals for the two events, thus forming  
610 six sets of differences. The distributions of such differences are presented in  
611 Figure 8. Only at two sites, Hockham Mere and Wachel-3, was there a close  
612 temporal correspondence between the *Ulmus* decline and the first appearance  
613 of *Cerealia-type* pollen. The more general pattern was one in which a period  
614 of between one and four millennia elapsed after the *Ulmus* decline before  
615 *Cerealia-type* pollen first appeared. Although our results relate only to six  
616 sites, the hypothesis that the *Ulmus* decline generally was causally related to  
617 the spread and local establishment of cereal cultivation by Neolithic peoples

618 has clear counter-examples in northern Europe.

619 Thus these six sites do not provide support for the generality of the causal  
620 hypothesis. Perhaps there was a causal relationship between the arrival of Ne-  
621 olithic agriculture and the elm decline at some sites but not all. No simple  
622 pattern is apparent among the six sites examined. The only obvious common-  
623 ality between Hockham Mere and Wachel-3 is their relative proximity to the  
624 southern North Sea and the Rhine valley. The latter potentially might have  
625 acted as a corridor for the expansion of Neolithic peoples into the region, thus  
626 favouring the early appearance of cereal cultivation at these sites. A larger  
627 study, focussing first on the age for the first Cerealia-type pollen may well  
628 shed light on this hypothesis.

## 629 **5 Discussion**

630 We discuss the implications of the building of uncertain chronologies using  
631 **Bchron** and its use and potential in the analysis of the degree of event syn-  
632 chroneity.

### 633 *5.1 Uncertain Chronologies*

634 We have presented and illustrated a new method for the development of age-  
635 depth chronologies for sediment cores or other stratigraphic sequences. This  
636 new approach to modelling uncertainties in chronologies is statistically sound  
637 and robust to assumptions (Haslett and Parnell, 2008). The illustrations we  
638 present lead to a number of implications.

639 Joint analysis of chronologies brings a number of benefits:

- 640 ● Full exploitation of the monotonicity constraints can reduce the uncertain-  
641 ties associated with unconstrained dated samples and can identify outliers.
- 642 ● Stochastic interpolation, with appropriate and consistent statements of un-  
643 certainty, is possible for any undated depth, including depths chosen ran-  
644 domly within an interval. Thus depths of interest do not have to be closely  
645 bracketed by dated samples to permit study. Naturally, age uncertainty is  
646 greater for depths far from dated depths.
- 647 ● Valid (if uncertain) inferences can be made about age differences for pairs  
648 of samples both within a core and between cores.
- 649 ● The method is not restricted to  $^{14}\text{C}$  dating, and can accept any source of  
650 dating information. For example, we have used the year of sampling to infer  
651 the age at the top of some of the cores.

652 It thus provides a platform for many types of analysis, including but not  
653 restricted to studies of event synchronicity. One important assumption un-  
654 derlying the method is that uncertainties in separate cores, concerning the  
655 depth-age relationship, can be treated as independent.

## 656 5.2 *Methods for Studying Event Synchronicity*

657 There are several challenges here. Not least of these is the lack of definition  
658 of the term. Nevertheless the widespread currency of terms such as ‘degree  
659 of synchronicity’ suggests it will survive. The approach taken here is that an  
660 event can be associated with a single depth  $d_{event}$  within a core and that the  
661 scientist can supply an interval within which this depth lies. Variations on this  
662 have no profound implications for the approach proposed here. However, the  
663 definition of an event as an interval may have profound effects on the concept  
664 of synchronicity. Note that the use of an interval itself requires the definition of  
665 at least two precisely defined endpoints  $d_{start}$  and  $d_{end}$ . What is therefore vital  
666 is that the event be defined with respect to a specific point on a conceptual  
667 function  $g(d)$  within the core. Further, difficulties of event definition must be  
668 separated from the issues of inference from noisy data.

669 Such variations include:

- 670 ● The definition of an event as an interval in time.
- 671 ● The study of events which are short-lived excursions rather than state  
672 changes.
- 673 ● The specification of the uncertainty of  $d_{event}$  by models other than the Uni-  
674 form distribution whose informal use has been illustrated here.

675 The study of indirectly observed events is typically a precursor to the study  
676 of an unobserved and typically regional space-time process. There may be  
677 more than one such process, such as the spread of agriculture and the spread  
678 of disease operating at perhaps different space-time scales. Furthermore, at  
679 least on occasion, events in a core will be local, and have no implications for  
680 regional processes. What is or is not a local event is beyond this paper. The  
681 starting point, as illustrated in Section 2, however, is the same. These are  
682 definitional issues and have no bearing on the general approach offered here.  
683 That approach is to use **Bchron** (or otherwise) to attribute ages to the ‘core  
684 event(s)’ which are drawn appropriately from the probability distribution of  
685 chronologies; this in turn has been fitted jointly to all the dating information  
686 that is available.

687 The development of full scale models for studying such space-time processes  
688 raises many other challenges. For example, elsewhere the authors use the  
689 method in palaeoclimate reconstruction (Haslett et al., 2006). Issues of the

690 smoothness of space-time change become important. Other issues will arise in  
691 other studies.

### 692 *5.3 Concluding Remarks*

693 This new approach to obtaining age-depth chronologies and to their use in  
694 assessing synchronicity opens up new possibilities for research seeking to eluci-  
695 date the spatiotemporal patterns of past ecological and environmental changes.  
696 First, by the careful use of definition and of uncertainty modelling, it may be  
697 possible to bring clarity to some debates. Second, by enabling a flexible ap-  
698 proach to modelling uncertainty within the context of more general research,  
699 it may encourage the use of data that remain under-utilised simply because it  
700 is not clear how to handle uncertainty.

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## 707 **6 Appendix: Instructions for installing and using Bchron**

708 **Bchron** runs as part of the free, open-source statistics package R. R can be  
709 downloaded from the website <http://lib.stat.cmu.edu/R/CRAN/> and is avail-  
710 able for Windows, Mac OS X and Linux. The style of the program is such that,  
711 whilst simple to operate, a run of the model can take many hours due to the  
712 complex Markov chain Monte Carlo required to calibrate radiocarbon dates  
713 in a core where the dates are restricted to lie in a certain temporal order. For  
714 this reason, it is recommended to leave **Bchron** running overnight (or on a  
715 second processor) or transfer **Bchron** on to a remote workstation. In practice,  
716 the general steps required for each new core are as follows:

- 717 (1) Prepare the input files for use (see 6.4).
- 718 (2) Enter the data details via the **Bchron** menu system.
- 719 (3) For initial comparison, calibrate the radiocarbon dates without restric-  
720 tion.
- 721 (4) Run a **Bchron** chronology reconstruction.

- 722 (5) Predict the ages of depths in which you are interested.  
723 (6) Produce plots of these ages or that of the entire chronology.

724 The software package is constantly being updated. We ask the user to contact  
725 the author if any bugs are found, or if they wish to suggest enhancements,  
726 at [Andrew.Parnell@tcd.ie](mailto:Andrew.Parnell@tcd.ie). The instructions below are presented for a work-  
727 station running Windows. The steps required for installation and running on  
728 other platforms are nearly identical; simply replace the `C:` with any other  
729 appropriate root directory.

### 730 *6.1 Instructions for installation on a Windows machine*

- 731 (1) Download and install R from <http://lib.stat.cmu.edu/R/CRAN/>.  
732 (2) Download and install the packages `Bchron`, `coda` and `hdrcde`. This can  
733 be done by either downloading the packages from the link at the R website  
734 and choosing Packages > Install from local zip files; or via the Packages  
735 > Load Packages menu.  
736 (3) Type `library(Bchron)` at the R prompt. If all has gone correctly, this  
737 should produce no error message. Typing `Bchronmenu()` should bring up  
738 the `Bchron` menu.

739 Once `Bchron` has been loaded correctly, some final changes are needed before  
740 it can be run;

- 741 (1) First, create a directory somewhere on the hard disk in which to store  
742 the `Bchron` files. It is recommended that this directory is `C:\Bchron` (the  
743 default assumed by `Bchron`) for ease of use.  
744 (2) Within this directory, create three more directories called `Input`, `Output`  
745 and `CalCurve`.  
746 (3) Now navigate to `C:\program files\R\R-XXX\library\Bchron\Data`, where  
747 `XXX` is the version of R you have installed. In here there should be a file  
748 called `Rdata.zip`. Alternatively, this file can be downloaded from the web-  
749 site: <http://www.tcd.ie/Statistics/JHpersonal/research.htm>  
750 (4) Move the zipped files `Glendalough.dat`, `Glendaloughdepths.txt` and `Glen-`  
751 `daloughEventDepthsAlnus.txt` to the `input` directory.  
752 (5) Move the `IntCal04.bch` file to the `CalCurve` directory.

753 Everything is now set up for future runs of the program.  
754

### 755 *6.2 An example model run*

756 An example model run using the Glendalough data:

- 757 (1) At the command prompt in R, type `library(Bchron)`
- 758 (2) Type `Bchronmenu()` and choose option 1.
- 759 (3) If you have followed the steps above you should not need to change the  
760 default path; you just need to tell it that the file name is `Glendalough`.
- 761 (4) Now choose option 2 to calibrate the radiocarbon dates.
- 762 (5) Choose option 3 to do a short run of the `Bchron` model.

763 Once a satisfactory short run has been obtained, a long run (return to option  
764 3 and select a long run) should be undertaken. The long run will take much  
765 longer than the short run, but will only be required once. `Bchron` automati-  
766 cally provides a check for satisfactory convergence of the model run.

767

### 768 *6.3 Example event prediction stage (with `GlendaloughEventDepthsAlnus.txt`)*

- 769 (1) Type `Bchronmenu()` and choose Option 1.
- 770 (2) Follow step 3 as above to enter the data.
- 771 (3) Assuming a run of the `Bchron` model has already been done (as above)  
772 and that the file `GlendaloughEventDepthsAlnus.txt` is in the input direc-  
773 tory, choose option 5.
- 774 (4) Check the output directory for `GlendaloughEventAgesAlnusHDRs.txt`  
775 which will contain 95% HDR age intervals for the depths of interest.

### 776 *6.4 Input file details*

777 Data for other cores should follow the format of the `Glendalough.dat` file.  
778 This example input file has 5 radiocarbon dates (and the top of the core). The  
779 columns are tab delimited and represent:

- 780 • The laboratory code of the sample.
- 781 • The radiocarbon age.
- 782 • The sample standard error.
- 783 • The depth (in cm) at which it was found.
- 784 • The thickness of the sample in cm (if the thickness is unknown, zero is  
785 acceptable).
- 786 • The outlier probabilities. The first probability identifies censored outliers  
787 as proposed by Christen (1994); the second concerns the probability a ra-  
788 diocarbon determination is ignored completely by the `Bchron` model. It is  
789 suggested that these two columns are left at their default values (0.05 and  
790 0.001) for all but advanced users. Further details as to their implications  
791 can be found in Haslett and Parnell (2008).
- 792 • The data type. Choices are: a radiocarbon date (type 1), a uniformly dis-  
793 tributed date (type 2), or a normally distributed date (type 3). For uniform

794 dates, the standard deviation value is taken to be the distance to the upper  
795 and lower limits. The uniform option is recommended for situations where  
796 the age at the top of the core is known with a small amount of uncer-  
797 tainty, or when there is dating information from an alternative source (i.e.  
798 not  $^{14}\text{C}$ ) with a known uncertainty structure. Normally-distributed (type 3)  
799 non-radiocarbon dates are allowed to be outliers, and the specified outlier  
800 probabilities are used as standard.

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Site name (Reference)	Latitude	Longitude	Altitude (m a.s.l.)	Number of pollen samples	Number of $^{14}\text{C}$ age estimates	Oldest $^{14}\text{C}$ age estimate	Youngest $^{14}\text{C}$ age estimate	Average sampling resolution (cm/sample)
Llyn Cororion (Watkins et al., 2007)	53.200°N	4.000°W	83	156	11	9680 ± 65	780 ± 60	6.1
Hockham Mere (Bennett, 1983)	52.500°N	0.833°E	33	163	23	12620 ± 85	1624 ± 45	6.5
Wachel-3 (Dörfler, 1989)	53.040°N	8.040°E	17	104	7	7320 ± 90	1120 ± 55	3.2
Lake Solso (Odgaard, 1988)	58.133°N	8.633°E	41	66	34	9180 ± 130	1680 ± 55	7.5
Lilla Gloppsjön (Almqvist-Jacobson, unpub. data)	59.800°N	14.630°E	198	86	11	9560 ± 100	1840 ± 60	4.0
Słopiec (Szczepanek, 1992)	50.783°N	20.783°E	248	68	11	10280 ± 210	<120	7.5

Table 1

Details of sites used

Site name	Depth of <i>Alnus</i> rise (cm)	Depth of <i>Ulmus</i> decline (cm)	Depth of first Cerealia-type occurrence (cm)
Llyn Cororion	702-696	384-376	240
Hockham Mere	500-484	364-344	348
Wachel-3	297-293	235-233	231
Lake Solso	540-536	478-476	308
Lilla Glopptsjön	2888-2884 or 2876-2872	2772-2764 or 2760-2756	2648 or 2588
Słopiec	345-335	245-240 or 215-205	155

Table 2

Identified depths

Llyn Cororion	Hockham Mere	Wachel-3	Lake Solso	Lilla Glopptsjön	Słopiec
8524	7804	8179	9070	10229	9730
8421	7517	8292	9195	9658	9350
8484	7835	7953	9239	10190	9884
8536	7896	8085	9153	9974	10044
8543	7654	8137	9278	9965	96602
8398	7901	7906	9212	10341	9952
8596	7730	7787	8903	10622	9900
8499	7887	8318	9236	9926	9965
8552	7661	8169	9075	9674	9795
8589	7735	7994	9265	9637	10045

Table 3

Set of 10 sample ages (cal yrs BP) for the *Alnus* rise at the different sites. Taken from a much larger set of 10,000 sampled ages, and used to determine the probability distributions for the ages, and then their associated synchronicity.

95% probability age ranges (cal yrs)			
Site name	<i>Alnus</i> rise (cal BP)	<i>Ulmus</i> decline (cal BP)	Time lapse between <i>Ulmus</i> decline and Cerealia-type
Llyn Cororion	8,240 to 8,680	5,590 to 6,050	1,270 to 3,890
Hockham Mere	7,270 to 7,940	4,860 to 6,080	-560 to 940
Wachel-3	7,420 to 8,450	4,170 to 5,250	-530 to 970
Lake Solso	8,900 to 9,350	5,480 to 6,600	2,760 to 3,900
Lilla Gloppejön	9,330 to 10,530	4,860 to 5,670	2,260 to 3,200
Słopiec	8,170 to 10,440	2,890 to 4,800	880 to 3,410

Table 4

95% highest posterior density regions for different events of interest at each site.

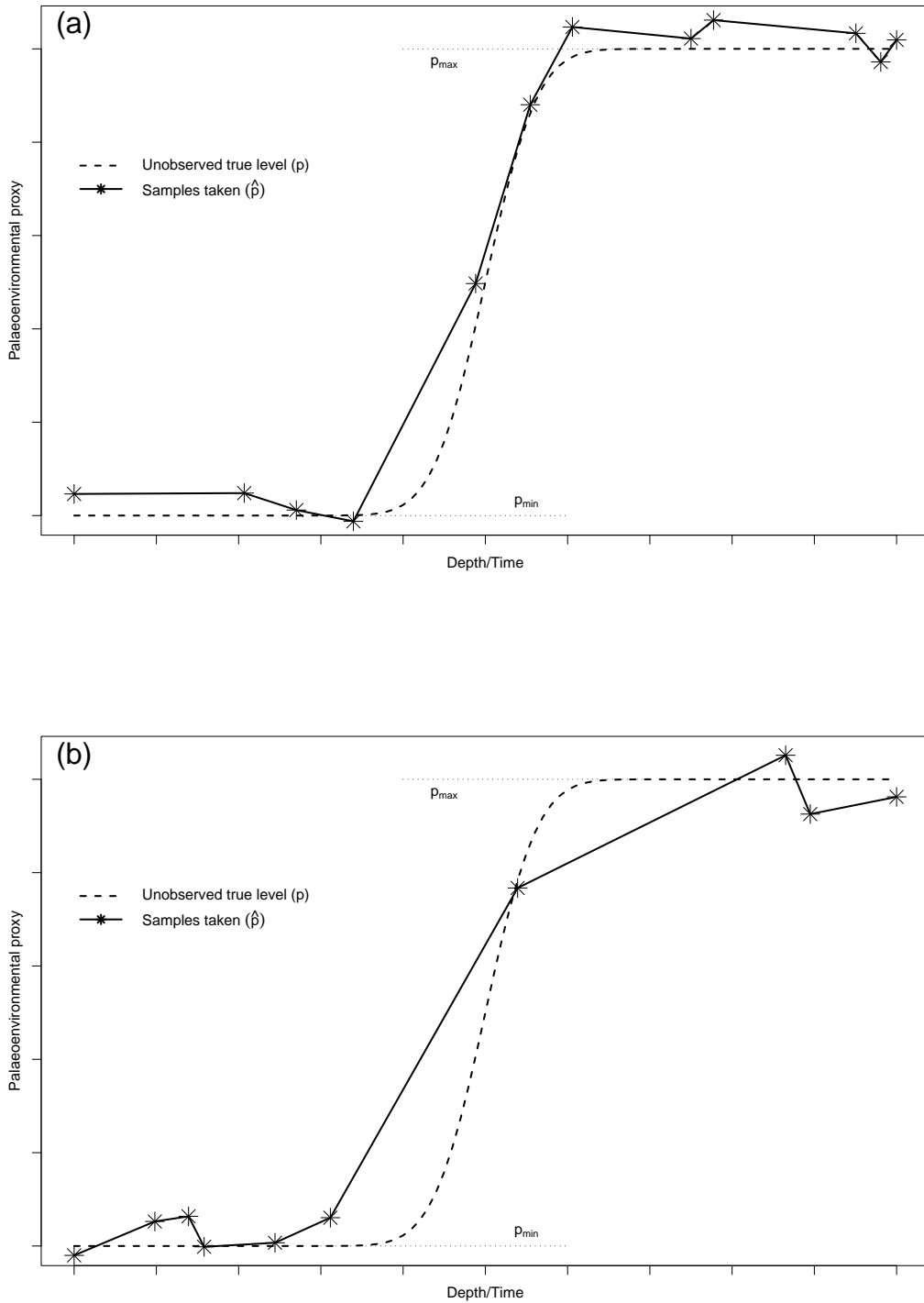


Fig. 1. Events in stratigraphic sequences. Panels illustrate how events are typically represented by the samples taken at intervals in stratigraphic sequences (stars represent samples). The unobserved true level ( $p$ ) rises from a minimum ( $p_{min}$ ) to a maximum ( $p_{max}$ ). The contrast in sampling between panels (a) and (b) show the difficulties in identifying the location of an event.

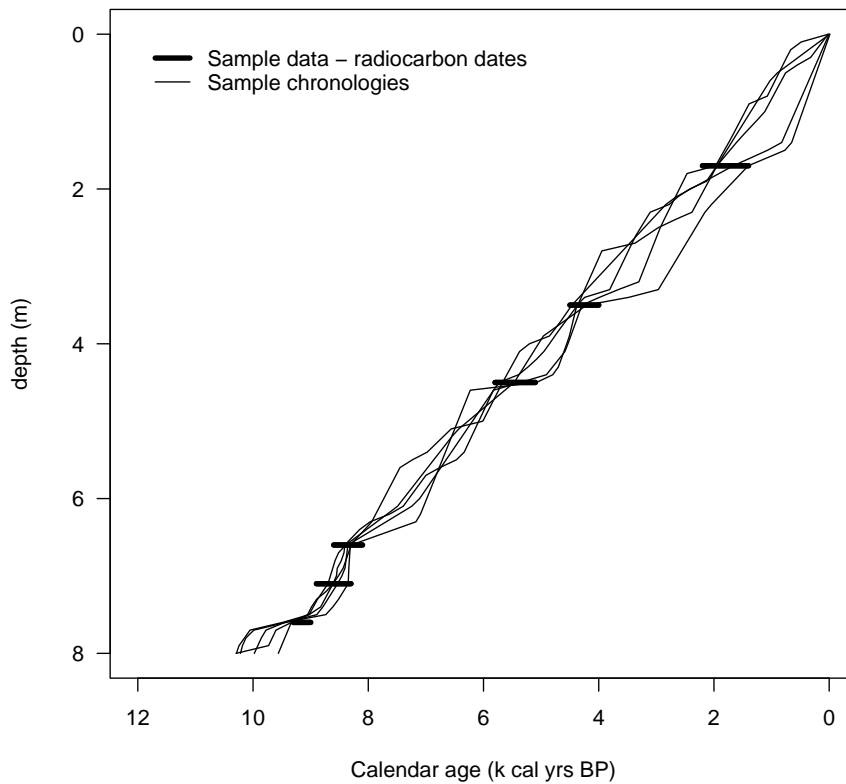


Fig. 2. Plot of Bchron example chronologies. The graph shows 5 stochastically interpolated chronologies sampled to fit radiocarbon data. Taken from Haslett and Parnell (2008)

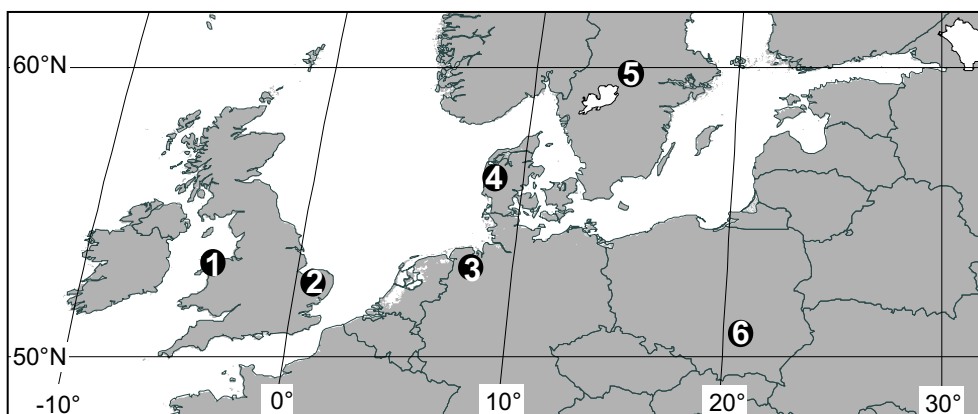


Fig. 3. Map of sites used: 1 – Llyn Cororion, 2 – Hockham Mere, 3 – Wachel-3, 4 – Lake Solso, 5 – Lilla Glopptsjön, 6 – Słopiec.

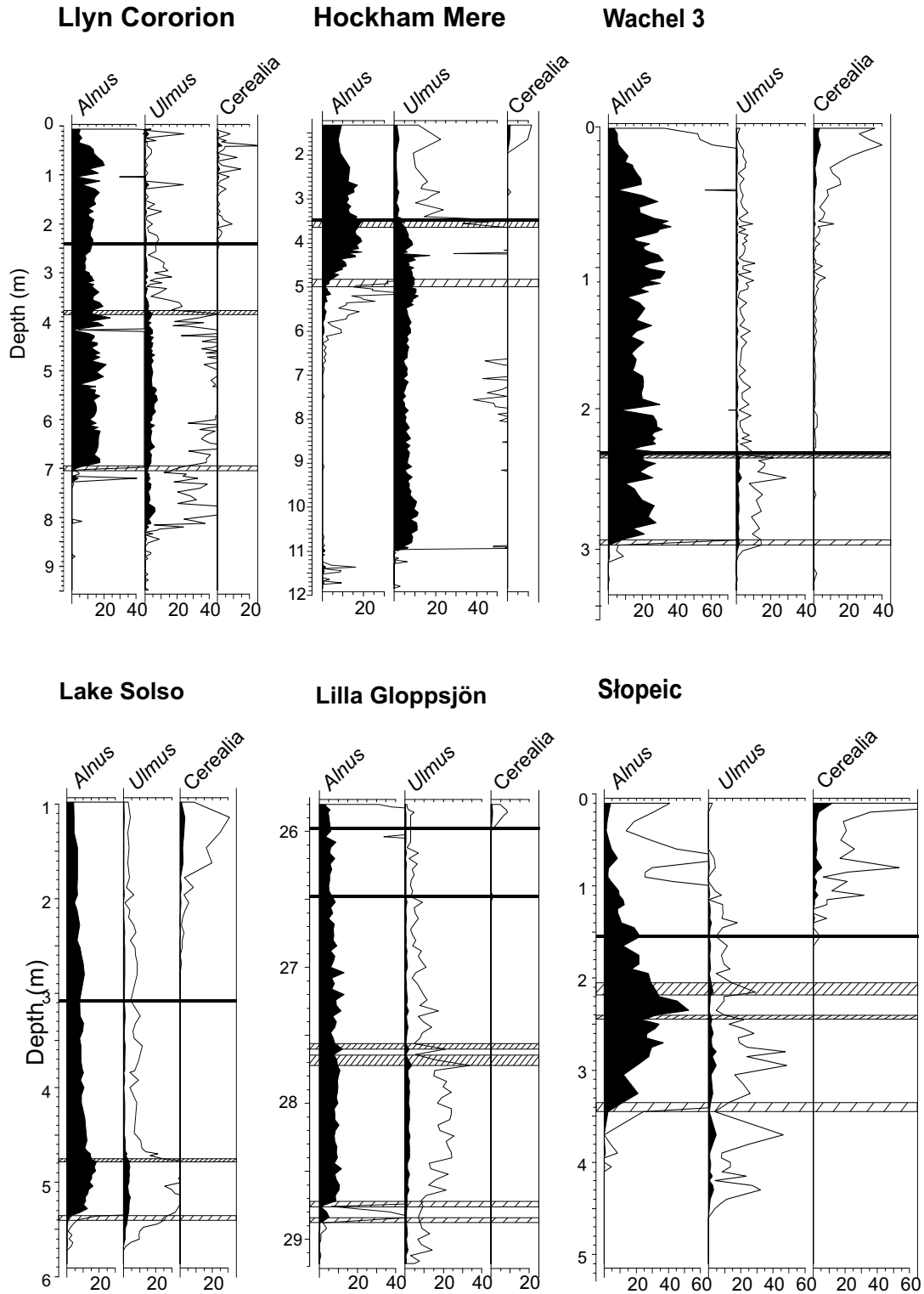


Fig. 4. Pollen percentage diagrams for the six sites showing only the selected taxa (Percentage calculation sum =  $\Sigma$  total land pollen). Horizontal lines indicate the possible depths of the events (light density: *Alnus* rise; higher density: *Ulmus* decline; black: First occurrence of *Cerealia*-type close to the *Ulmus* decline).

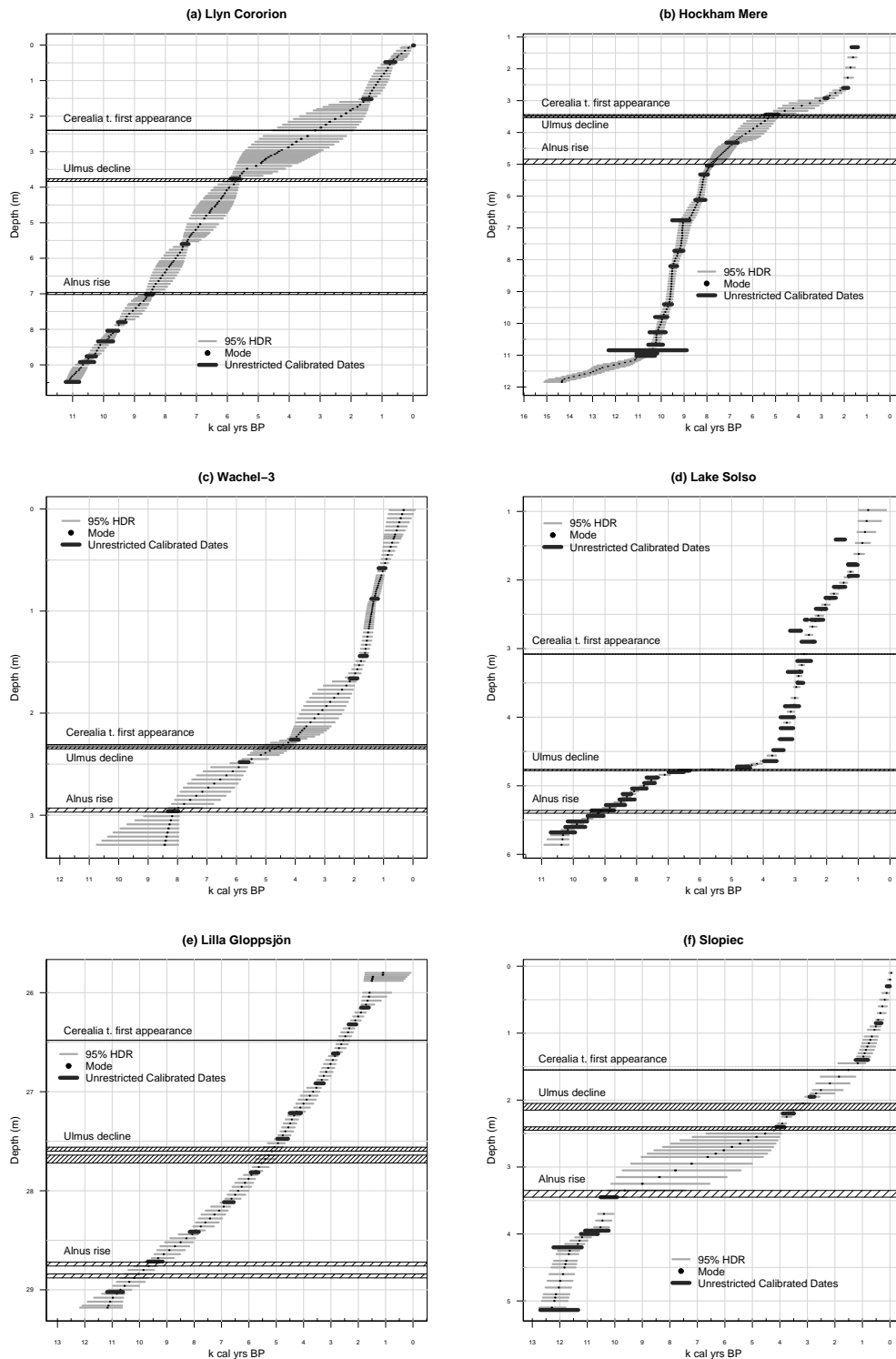


Fig. 5. Calendar year chronologies for the six sites constructed using Bchron. The 95% highest density regions (HDR) indicate the uncertainty of the ages assigned to the samples between the dated depths, together with the modal age for each sample. The thick black lines represent the calibrated radiocarbon ages, if the determinations had been used individually. The horizontal lines indicate the events identified in Figure 4.



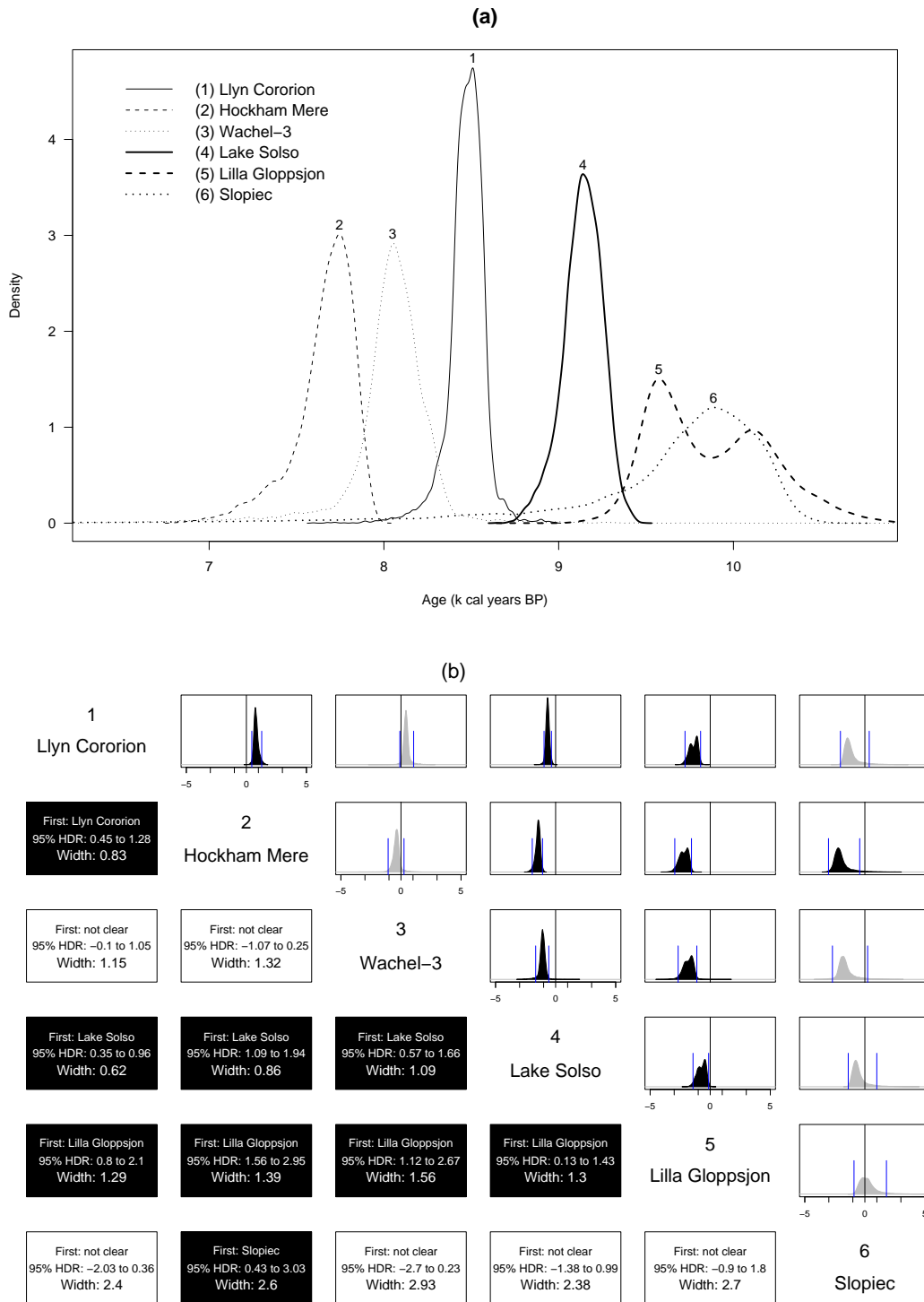


Fig. 6. (a) Probability distributions for the age of the *Alnus* rise at the six sites. (b) Pairwise synchronicity of *Alnus* rise (k cal years). The upper triangle shows the probability distribution for the estimated age difference between pairs of cores. Black distributions are given where there is strong evidence of ordering, grey where there is little or no evidence. The shorter vertical lines give the 95% HDRs. The lower triangle represents this information in text format.

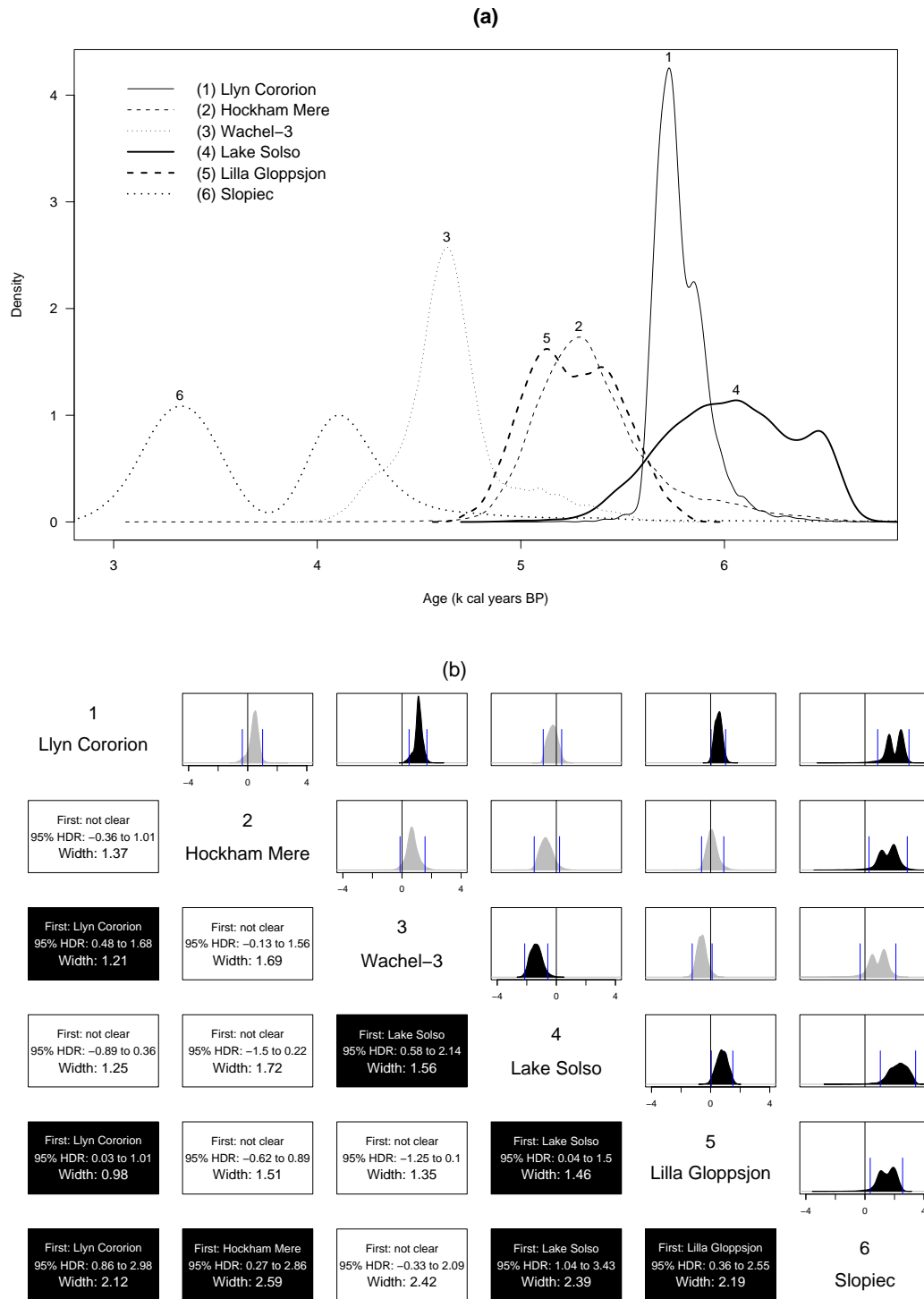


Fig. 7. (a) Probability distributions for the age of the *Ulmus* decline at the six sites. (b) Pairwise synchronicity of *Ulmus* decline (k cal years). The upper triangle shows the probability distribution for the estimated age difference between pairs of cores. Black distributions are given where there is strong evidence of ordering, grey where there is little or no evidence. The shorter vertical lines give the 95% HDRs. The lower triangle represents this information in text format.

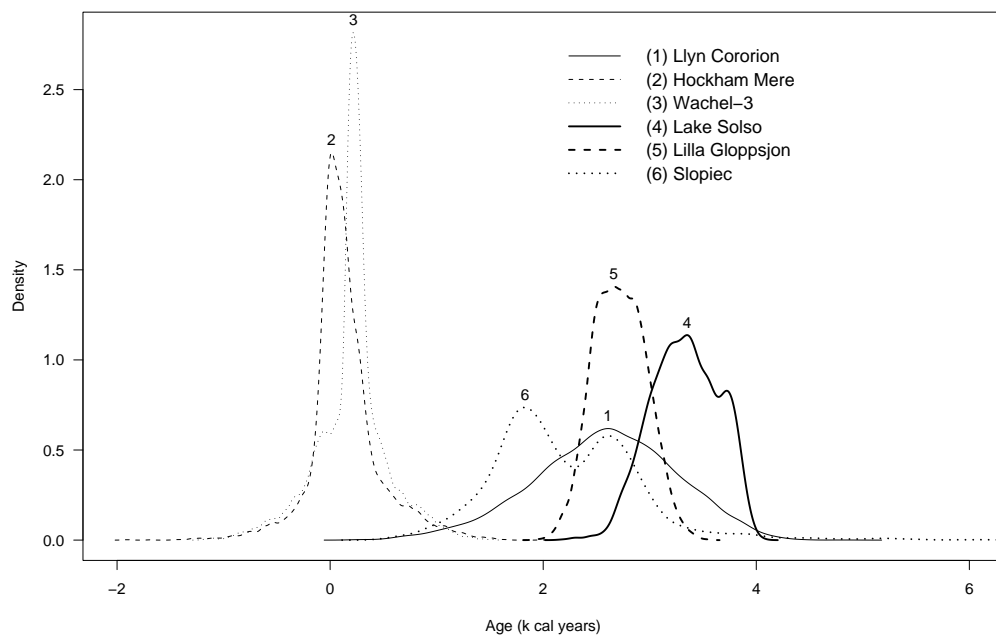


Fig. 8. Probability distributions for the time lapse between the *Ulmus* decline and the first appearance of *Cerealia*-type at the six sites.