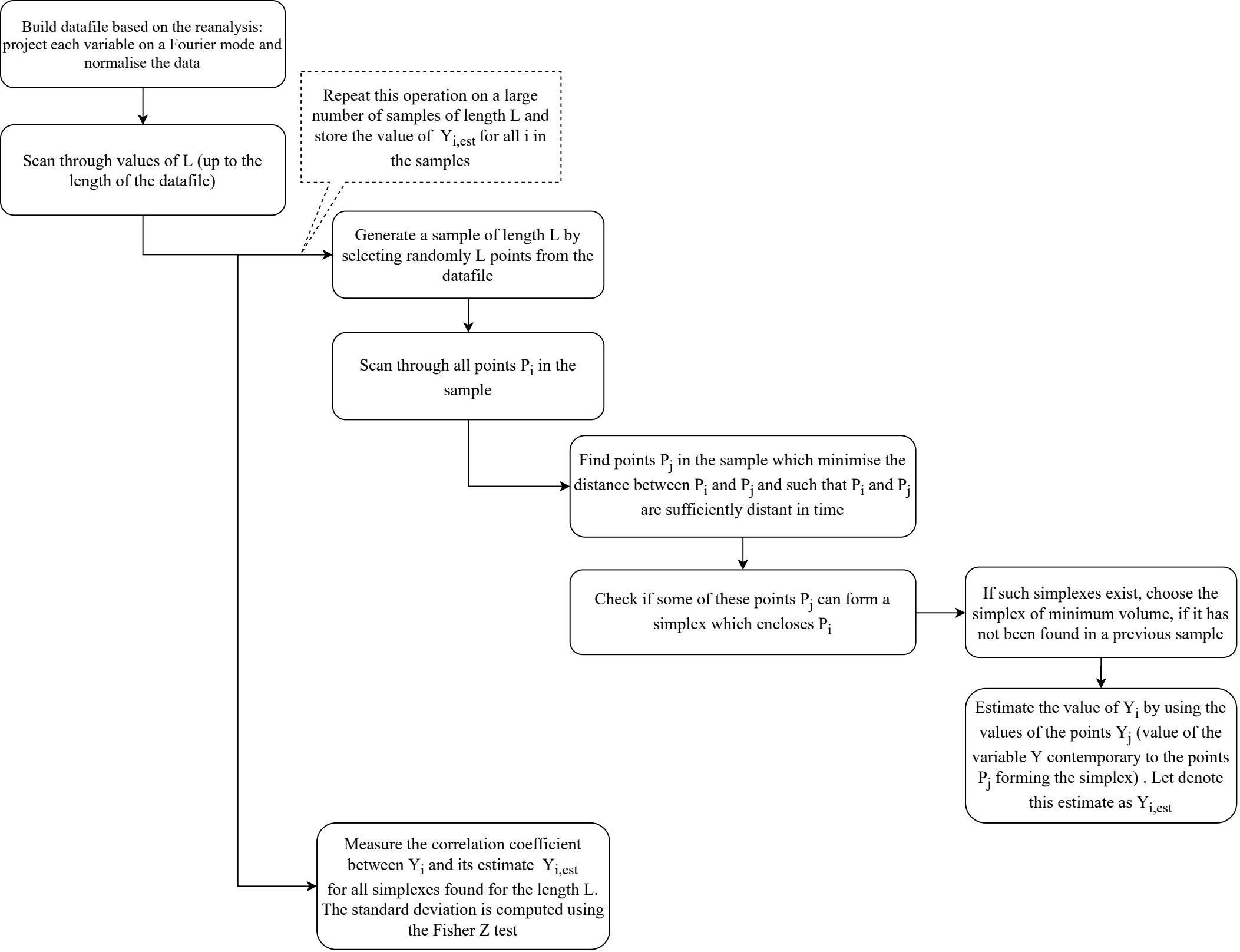
Build datafile based on the reanalysis: project each variable on a Fourier mode and normalise the data
Scan through values of L (up to the length of the datafile)
Repeat this operation on a large number of samples of length L and store the value of $Y_{i,est}$ for all i in the samples
Generate a sample of length L by selecting randomly L points from the datafile
Scan through all points P_i in the sample
Find points P_j in the sample which minimise the distance between P_i and P_j and such that P_i and P_j are sufficiently distant in time
Check if some of these points P_j can form a simplex which encloses P_i
If such simplexes exist, choose the simplex of minimum volume, if it has not been found in a previous sample
Estimate the value of Y_i by using the values of the points Y_j (value of the variable Y contemporary to the points P_j forming the simplex) . Let denote this estimate as $Y_{i,est}$
Measure the correlation coefficient between Y_i and its estimate $Y_{i,est}$ for all simplexes found for the length L. The standard deviation is computed using the Fisher Z test