

$$f = A \cdot x, \quad (D2)$$

$$\begin{pmatrix} \bar{u} \\ \bar{v} \end{pmatrix} = \frac{1}{n} \begin{pmatrix} \underbrace{1 \dots 1}_n & \underbrace{0 \dots 0}_n \\ \underbrace{0 \dots 0}_n & \underbrace{1 \dots 1}_n \end{pmatrix} \begin{pmatrix} u_1 \\ \vdots \\ u_n \\ v_1 \\ \vdots \\ v_n \end{pmatrix}. \quad (D3)$$

Thus, the covariance matrix of the transformed variable $\Sigma^f = \begin{pmatrix} \sigma_{\bar{u}}^2 & \sigma_{\bar{u}\bar{v}} \\ \sigma_{\bar{u}\bar{v}} & \sigma_{\bar{v}}^2 \end{pmatrix}$ can be obtained in the following way:

$$\begin{aligned} \Sigma^f &= A \cdot \Sigma^x \cdot A^T \\ &= \frac{1}{n^2} \begin{pmatrix} 1 & \dots & 1 & 0 & \dots & 0 \\ 0 & \dots & 0 & 1 & \dots & 1 \end{pmatrix} \\ &\quad \begin{pmatrix} \sigma_{u_1}^2 & \dots & \sigma_{u_1 u_n} & \sigma_{u_1 v_1} & \dots & \sigma_{u_1 v_n} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ \sigma_{u_n u_1} & \dots & \sigma_{u_n}^2 & \sigma_{u_n v_1} & \dots & \sigma_{u_n v_n} \\ \sigma_{v_1 u_1} & \dots & \sigma_{v_1 u_n} & \sigma_{v_1}^2 & \dots & \sigma_{v_1 v_n} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ \sigma_{v_n u_1} & \dots & \sigma_{v_n u_n} & \sigma_{v_n v_1} & \dots & \sigma_{v_n}^2 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ \vdots & \vdots \\ 1 & 0 \\ 0 & 1 \\ \vdots & \vdots \\ 0 & 1 \end{pmatrix} \\ &\equiv \frac{1}{n^2} \begin{pmatrix} \sigma_{u_1}^2 + \dots + \sigma_{u_1 u_n} + \dots + \sigma_{u_n u_1} + \dots + \sigma_n^2 & \sigma_{u_1 v_1} + \dots + \sigma_{u_1 v_n} + \dots + \sigma_{v_1 u_1} + \dots + \sigma_{v_n u_1} \\ \sigma_{u_1 v_1} + \dots + \sigma_{u_1 v_n} + \dots + \sigma_{v_1 u_1} + \dots + \sigma_{v_n u_1} & \sigma_{v_1}^2 + \dots + \sigma_{v_1 v_n} + \dots + \sigma_{v_n v_1} + \dots + \sigma_{v_n}^2 \end{pmatrix} \quad (D4) \\ &= \frac{1}{n^2} \begin{pmatrix} \text{sum}(\Sigma_{uu}^x) & \text{sum}(\Sigma_{uv}^x) \\ \text{sum}(\Sigma_{uv}^x) & \text{sum}(\Sigma_{vv}^x) \end{pmatrix}. \end{aligned}$$

Once the daily sea surface current components $\begin{pmatrix} \bar{u} \\ \bar{v} \end{pmatrix}$ and their covariance matrix $\begin{pmatrix} \sigma_{\bar{u}}^2 & \sigma_{\bar{u}\bar{v}} \\ \sigma_{\bar{u}\bar{v}} & \sigma_{\bar{v}}^2 \end{pmatrix}$ are obtained, it is possible to change from Cartesian to polar coordinates:

$$\begin{cases} r = \sqrt{\bar{u}^2 + \bar{v}^2} \\ \theta = \arctan\left(\frac{\bar{v}}{\bar{u}}\right) \end{cases} \quad (D5)$$

The transformation now is not linear, and one must resort to the Jacobian matrix:

$$J = \begin{pmatrix} \frac{\partial r}{\partial \bar{u}} & \frac{\partial r}{\partial \bar{v}} \\ \frac{\partial \theta}{\partial \bar{u}} & \frac{\partial \theta}{\partial \bar{v}} \end{pmatrix} = \begin{pmatrix} \frac{\bar{u}}{\sqrt{\bar{u}^2 + \bar{v}^2}} & \frac{\bar{v}}{\sqrt{\bar{u}^2 + \bar{v}^2}} \\ -\frac{\bar{v}}{\bar{u}^2 + \bar{v}^2} & \frac{\bar{u}}{\bar{u}^2 + \bar{v}^2} \end{pmatrix} \quad (D6)$$

to obtain the new covariance matrix (θ and σ_θ are in radians):

$$\begin{aligned} \begin{pmatrix} \sigma_r^2 & \sigma_{r\theta} \\ \sigma_{r\theta} & \sigma_\theta^2 \end{pmatrix} &= J \begin{pmatrix} \sigma_{\bar{u}}^2 & \sigma_{\bar{u}\bar{v}} \\ \sigma_{\bar{u}\bar{v}} & \sigma_{\bar{v}}^2 \end{pmatrix} J^T \\ &= \begin{pmatrix} \frac{\bar{u}}{\sqrt{\bar{u}^2 + \bar{v}^2}} & \frac{\bar{v}}{\sqrt{\bar{u}^2 + \bar{v}^2}} \\ -\frac{\bar{v}}{\bar{u}^2 + \bar{v}^2} & \frac{\bar{u}}{\bar{u}^2 + \bar{v}^2} \end{pmatrix} \begin{pmatrix} \sigma_{\bar{u}}^2 & \sigma_{\bar{u}\bar{v}} \\ \sigma_{\bar{u}\bar{v}} & \sigma_{\bar{v}}^2 \end{pmatrix} \begin{pmatrix} \frac{\bar{u}}{\sqrt{\bar{u}^2 + \bar{v}^2}} & -\frac{\bar{v}}{\bar{u}^2 + \bar{v}^2} \\ \frac{\bar{v}}{\sqrt{\bar{u}^2 + \bar{v}^2}} & \frac{\bar{u}}{\bar{u}^2 + \bar{v}^2} \end{pmatrix} \\ &= \begin{pmatrix} \frac{\bar{u}^2 \sigma_{\bar{u}}^2 + 2\bar{u}\bar{v}\sigma_{\bar{u}\bar{v}} + \bar{v}^2 \sigma_{\bar{v}}^2}{\bar{u}^2 + \bar{v}^2} & \frac{-\bar{u}\bar{v}\sigma_{\bar{u}}^2 + (\bar{u}^2 - \bar{v}^2)\sigma_{\bar{u}\bar{v}} + \bar{u}\bar{v}\sigma_{\bar{v}}^2}{(\bar{u}^2 + \bar{v}^2)^{3/2}} \\ \frac{-\bar{u}\bar{v}\sigma_{\bar{u}}^2 + (\bar{u}^2 - \bar{v}^2)\sigma_{\bar{u}\bar{v}} + \bar{u}\bar{v}\sigma_{\bar{v}}^2}{(\bar{u}^2 + \bar{v}^2)^{3/2}} & \frac{\bar{v}^2 \sigma_{\bar{u}}^2 - 2\bar{u}\bar{v}\sigma_{\bar{u}\bar{v}} + \bar{u}^2 \sigma_{\bar{v}}^2}{(\bar{u}^2 + \bar{v}^2)^2} \end{pmatrix}. \quad (D7) \end{aligned}$$

The Ekman angle standard deviation is then taken as follows: 15

$$\sigma_{\theta_E} = \min(\sigma_\theta, \pi). \quad (D8)$$

Code and data availability. The exact version of the model used to produce the results used in this paper is archived on Zenodo (<https://doi.org/10.5281/zenodo.14562025>, Flora et al., 2024), as are the input data and scripts used to run the model for all the simulations presented in this paper. In particular, `twd_model.f90` is the code implementing the DET model, `twg_model.f90` is the code implementing the GAU model, `twb_model.f90` is the code implementing the STO model with $\nu = 2$ and `twb_model.f90` is the code implementing the STO model with $\nu = 1/2$. Additionally, `twb_FRRD_model.f90`, `twb_FRRS_model.f90`, `twb_datassD_model.f90` and `twb_datassS_model.f90` are the codes implementing the STO model with $\nu = 1/2$ in the FRR and observation-based perturbation applications (applied to the deterministic or stochastic signals). 20 25 30

The HFR sea surface current data of the Gulf of Trieste are freely available from the European HFR node (<https://doi.org/10.57762/8RRE-0Z07>, OGS et al., 2023). The WRF forecasted wind field is obtainable upon request from ARPA FVG (2024) (<https://www.arpa.fvg.it>, CRMA). 35

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