

Annual Report for Period:07/2005 - 07/2006**Submitted on:** 03/30/2006**Principal Investigator:** Nychka, Douglas W.**Award ID:** 0355474**Organization:** UCAR**Title:**

A Statistics Program at the National Center for Atmospheric Research

Project Participants**Senior Personnel****Name:** Nychka, Douglas**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Doug Nychka coordinates the post doc projects and helps to identify statistical topics that are relevant to NCAR science projects. He is also the primary mentor for the statistical aspects of the GSP projects.

Name: Katz, Richard**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Rick Katz provides support for projects that involve statistics of extremes and the impact of weather and climate on society.

Name: Tribbia, Joseph**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Joe Tribbia is resource for vetting the scientific motivation for GSP projects and also providing back ground information for the post docs on atmospheric science.

Name: Anderson, Jeffrey**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Jeff Anderson provides guidance and mentoring for projects that involve data assimilation.

Post-doc**Name:** Matsuo, Tomoko**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Tomoko has a strong science back ground in the upper atmosphere. She is developing new methods in covariance modeling that will have a direct benefit to the analysis of processes in the ionosphere.

Name: Drignei, Dorin**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Dorin brings expertise in the design and analysis of computer experiments and his current projects blend new statistical approaches in this area with application to climate models at NCAR.

Name: Cooley, Daniel**Worked for more than 160 Hours:** Yes**Contribution to Project:**

Dan has a joint post doc appointment 50/50 with Colorado State University (CSU) This was pursued so he could continue his geophysical applications at NCAR but also work with Richard Davis (CSU) on

theoretical aspects of external stochastic processes and also with Jennifer Hoeting (CSU) on Bayesian methods for discrete spatial data.

Name: Khare, Shree

Worked for more than 160 Hours: Yes

Contribution to Project:

Shree spent 6 months of his post doc at SAMSI during its program on data assimilation.

Shree's appointment at NCAR provides some continuity for the SAMSI program for extending the working group activity to larger geophysical models.

Name: Jun, Mikyoung

Worked for more than 160 Hours: Yes

Contribution to Project:

Mikyoung brings to the project expertise in the modeling of processes on the sphere.

Here application is to push these methods to determine the biases in climate model experiments that were prepared for the current IPCC report. This is an important case study to bring more appropriate spatial inference methods to climate science.

Name: Malmberg, Anders

Worked for more than 160 Hours: Yes

Contribution to Project:

Anders brings an expertise in in space/time dynamical models related to the Kalman

filter. He will extend these techniques to create regular gridded estimates of carbon monoxide based on irregular satellite observations (MOPITT).

Graduate Student

Name: Storley, Curtis

Worked for more than 160 Hours: Yes

Contribution to Project:

Curtis dissertation research is the tracking of objects that can undergo transformations such as birth, death, merging and splitting. This general problem has specific application to analyzing Doppler radar data for storm tracks.

Undergraduate Student

Technician, Programmer

Name: Hoar, Timothy

Worked for more than 160 Hours: Yes

Contribution to Project:

Tim provides computing and data support for the postdocs in the project.

His activities are vital to make it possible for the statistics researchers to work efficiently with large and substantial geophysical data sets and to make use of the computational resources at NCAR.

Other Participant

Research Experience for Undergraduates

Organizational Partners

Colorado State University

This connection pertains to Dan Cooley and Curtis Storley. Please refer to their descriptions for details.

Other Collaborators or Contacts

Steve Sain CU Denver
 Chris Forest MIT
 Bruno Sanso UC Santa Cruz
 Angela Pignotti UC Santa Cruz
 Debashis Paul UC Davis
 Peter Bickel UC Berkeley
 Thomas Bengtsson Bell Labs

Activities and Findings

Research and Education Activities:

Multiresolution models for nonstationary fields.

T. Matsuo completed work on a nonparametric estimator for a nonstationary covariance function. The method uses a Monte Carlo EM algorithm to handle irregular locations and uses a combination of decimation and smoothing to regularize the covariances among the estimated wavelet coefficients. Some theoretical properties to justify decimation were completed in collaboration with Debashis Paul (Univ. California, Davis) and the method was tested by a simulation study and for observed daily surface ozone data for the Eastern US over several years.

Estimating parameters for a climate model.

Dorin Drignei in collaboration with Chris Forest, MIT has completed an analysis of 306 runs of the MIT 2-dimensional climate model with the goal of estimating several important parameters for the climate system, including the climate sensitivity and generating rigorous measures of uncertainty. The basic approach is to fit the model output using generalized least squares to observational data over the last 5 decades. Although the likelihood is only available directly for a discrete set of parameter values (306) the likelihood can be extended to a continuous domain using ideas from the design and analysis of computer experiments. This modified likelihood takes into account the added error in interpolating to parameter values where the model has not been run. Using a parametric bootstrap centered on the MLEs a pdf for the climate sensitivity is computed that has lighter right tail than other analyses in the geophysical literature.

Testing for climate model replicability.

Dorin Drignei in collaboration with William Collins (NCAR Climate Division) has completed work on a set of statistical hypothesis tests used to decide if two independent simulations of a climate model produce the same or different climate. The test, essentially of the differences of means from a sequence of latitude bands takes into account spatial correlation and issues of multiple comparison. The power curves computed for the test can be used to determine necessary sample sizes to the control type II error. This statistics hypothesis test has become a primary tool

for certifying that the NCAR Community Climate Model is a successful port to a new computing platform or new compiler.

Extreme quantiles for precipitation.

Dan Cooley has completed a model for the distribution of large values of precipitation in a study region of Colorado. This project improves on the current methods used by the National weather service to produce maps of extreme precipitation (e.g. 100 year return levels) for flood planning and related activities. Generalized Pareto distributions are fit to station data and then the parameters are extrapolated over space using the coordinates of elevation and mean annual precipitation. A Bayesian or conditional simulation approach is able to general uncertainty measures for the surface parameters.

Ensemble Kalman Smoothers.

Shree Khare in collaboration with Jeff Anderson. Has implemented an approximate Kalman smoother for data assimilation. The goal is to understand how the use of both past and future observations improve the accuracy of estimating the state of a system. This has important application when weather models are applied retrospectively to observations to give an estimate of the state of the atmosphere. Such data products form a cornerstone for atmospheric sciences and climate research. The implemented smoother was tested on a large primitive equation model for the atmosphere (GFDL B grid model) and gives improved results compared to using past observations alone.

Comparing spatial fields on the sphere.

Mikyoung Jun in collaboration with Reto Knuti has developed nonstationary covariance models for the sphere that are useful for comparing numerical climate model experiments. The idea is to consider a random effects model for the mean responses of a suite of climate model experiments to understand the model biases with respect to observed climate. The statistical description of the bias includes covariates based on land/ocean differences and also a nonparametric component using a Gaussian process model on the sphere. The covariance is based on a differential operator applied to a smoother spatial process and the coefficients of the differential are estimated by maximum likelihood.

Space-time interpolation of satellite carbon monoxide measurements.

Anders Malmberg in collaboration with David Edwards (NCAR Chemistry Division) is using a statistical model to interpolate irregular satellite measurements of carbon monoxide (CO) to a regular grid in time and over space. The key statistical component is a stochastic advection diffusion equation for propagating CO over time where the diffusion parameters and noise parameters are estimated from observations. Preliminary test cases have been

successful in estimating these dynamical parameters using Markov Chain Monte Carlo and a Gibbs sampler.

Tracking thunder storms.

Curtis Storie in collaboration with Chris Davis (NCAR Weather Division) has developed a statistical algorithm to track objects moving in 2 dimensions that are observed at discrete times and can undergo merging, splitting, birth and death. This has application in quantifying the paths of thunder storms in the Midwest based on Doppler radar observations. The statistical approach is to model the object paths as an integrated random walk and transitions to different states follow a continuous time point process.

The most likely reconstructed paths and events are constructed based on evaluating the likelihood.

By considering asymptotic properties of the likelihood under weak conditions one can show that as the spacing in time decreases one will identify the correct state with probability one. The algorithm has been successful for a series of synthetic problems and has also been tested on a storm data set.

Findings:

Wavelet-based methods can effectively resolve nonstationary covariance structure. Besides simulation results a theoretical analysis has also been completed to explain the sparsity induced by a wavelet basis when used to represent a smooth covariance function.

Based on climate models and observational data, the uncertainty for climate sensitivity is less skewed to the right than other analysis of this quantity reported in the literature. This may be due to taking a complete statistical approach that accounts for more sources of variation and error in estimating climate sensitivity parameter.

Extreme quantiles for precipitation can be effectively modeled using Bayesian spatial models and elevation and annual precipitation as 'spatial' coordinates.

It is possible to extend the idea of an ensemble Kalman Filter to a smoother -- that is to use both past and future observations to improve the estimate of the state of system. This approach has been verified for a large model for the atmosphere (Bgrid model) and shows the decrease in error when a smoother is used in place of a filter.

The IPCC climate model experiments produce estimated mean surface temperature fields that can be modeled using a spherical covariance and supports a more rigorous statistical comparison of these results.

The statistical parameters in an advection/diffusion model for estimating satellite observations can be effectively estimated using sparse observations and a Gibbs sampling numerical method.

A statistical model for tracking objects that can merge, split, be born and die can be trained on a practical application for thunder storm tracking. A theoretical analysis supports the consistency of this method, that is, as the sampling times decrease the true tracks will be identified with probability one.

Training and Development:

This project helped to support five post doctoral researchers in statistics at NCAR. During this period two graduate students were partially supported by this award and completed their Ph D degrees.

Overall this award is focused on post doctoral training and as the results above indicate all the post docs have been engaged in the development of new statistical methodology and substantial scientific applications.

The graduate student training prepared and interested Storlie and Cooley in pursuing post doc opportunities that continue this interplay between applications and statistical research.

Outreach Activities:**Journal Publications**

Jun, M and Stein, M.L., "An approach to producing space-time covariance function on spheres", *Technometrics*, p. , vol. , (2006). Submitted

Drignei, D. and M.D. Morris, "Empirical Bayesian Analysis for Computer Experiments Involving Finite Difference Codes", *Journal of the American Statistical Association*, p. , vol. , (2006). Submitted

Drignei, D. C. Forest and D. Nychka, "Estimation for Computationally Intensive Nonlinear Regression with an Application to Climate Modeling", *Journal of the Royal Statistical Society Series C*, p. , vol. , (2006). Submitted

Cooley D., Nychka D., Naveau P., "Bayesian Spatial Modeling of Extreme Precipitation Return Levels", *Journal of the American Statistics Association*, p. , vol. , (2006). Submitted

Furrer, R., S. Sain, D. Nychka, C. Tebaldi, and G. A. Meehl, "Multivariate Analysis of Atmosphere Ocean General Circulation Models.", *Environmental and Ecological Science*, p. , vol. , (2006). Accepted

Furrer, R., M. G. Genton, and D. Nychka, "Interpolation of Large Spatial Datasets", *Computational and Graphical Statistics*, p. , vol. , (2006). Accepted

Furrer, R., and T. Bengtsson, "Estimation of High-dimensional Prior and Posteriori Covariance Matrices in Kalman Filter Variants", *Journal of Multivariate Analysis*, p. , vol. , (2006). Accepted

Katz, R.W., "Discussion of "Bayesian palaeoclimate reconstruction", *Journal of the Royal Statistical Society Series A*, p. , vol. 169, (2006). Accepted

Coleman, D.M., R.W. Katz, and G.S. Young, "Reducing financial impacts on the reinsurance industry: Potential use and value of seasonal hurricane forecasts", *Bulletin of the American Meteorological Society*, p. , vol. , (2006). Submitted

Sain, S., and D. Nychka, "A multivariate spatial model for soil water profiles.", *Journal of Agricultural Biological and Environmental Statistics*, p. , vol. , (2006). Accepted

Storlie, C. B., C.M. Lee, J. Hannig, and D. Nychka, "Tracking of Multiple Merging and Splitting Targets with Application to Convective Systems", *Statistica Sinica*, p. , vol. , (2006). Submitted

Khare, S. P. and J. L. Anderson (2006), "An examination of ensemble filter based adaptive observation methodologies", Tellus A, p. 179, vol. 58, (2006). Published

Khare, S. P. and J. L. Anderson, "A methodology for fixed observational network design: Theory and application to a simulated global prediction system", Tellus A, p. , vol. , (2006). Accepted

Khare, S. P., "A theoretical framework for ensemble based adaptive observations", Nonlinear Processes in Geophysics, p. , vol. , (2006). Submitted

Khare, S. P. and L. A. Smith, "Nonlinear ensemble data assimilation using indistinguishable states", Journal of Atmospheric Sciences, p. , vol. , (2006). Submitted

Books or Other One-time Publications

Web/Internet Site

URL(s):

<http://www.image.ucar.edu>

www.image.edu/stats

Description:

www.image.edu/stats/Software

This page is the entry to several statistical packages created and supported by this project for the analysis of spatial and geophysical data.

www.image.edu/stats/Data

This page contains some extensive climate datasets that can be used for case studies, reproduce research results and motivate new methods.

Along with the data descriptions R source code is included as examples of analysis and the features of the data sets.

Other Specific Products

Contributions

Contributions within Discipline:

The findings and techniques have advanced methods for spatial and space/time statistics and methods for incorporating data into dynamical systems. Here 'space' also refers to estimating curves and surfaces based on continuous variables that need not correspond to geographic space.

Contributions to Other Disciplines:

The results have made substantial contributions to the analysis of climate data such as such as the distribution of precipitation over a region and the interpretation of large numerical experiments using climate models (atmosphere/ocean general circulation models).

The results have also advanced the understanding of filtering and smoothing methods as they apply to large geophysical systems or complicated tracking problems.

Contributions to Human Resource Development:

The project has contributed to the training of statistical scientists to work in a multidisciplinary environment and also as part of a team consisting of other scientists. This type of training is limited in standard statistical degree programs and provides an important addition in broadening statistical research to address important multidisciplinary scientific challenges.

Contributions to Resources for Research and Education:

Contributions Beyond Science and Engineering:

Special Requirements

Special reporting requirements: None

Change in Objectives or Scope: None

Unobligated funds: \$ 120,000.00

Animal, Human Subjects, Biohazards: None

Categories for which nothing is reported:

Activities and Findings: Any Outreach Activities

Any Book

Any Product

Contributions: To Any Resources for Research and Education

Contributions: To Any Beyond Science and Engineering

Annual report for
A statistics program at the National Center for Atmospheric Research.
DMS-0355474
July 1, 2004 - June 30, 2005

(Douglas W. Nychka (PI), Jeffrey Anderson (CO-PI), Richard Katz (CO-PI),
Joseph Tribbia (CO-PI))

1. Overview

The mission of the Geophysical Statistics Project (GSP) is to encourage the application of statistical analysis and the development of new statistical methods in the geophysical sciences. To fulfill this goal, GSP must also be engaged in basic statistical research including mathematical statistics and probability theory. During this period as part of the NCAR reorganization, GSP administration was transferred from the Climate and Global Dynamics (CGD) Division to the Institute for Mathematics Applied to Geosciences (IMAGE). This new home for GSP facilitates its perspective as an NCAR-wide effort and the research projects outlined below reflect a breadth of scientific collaboration across the center's divisions.¹

2. GSP Members

For this annual period GSP supported the following long term visiting scientists and research assistants. Other sources of support that leverage GSP funds are listed along with term dates.

Post docs

- Reinhard Furrer 9/03–6/05 (19% Weather and Climate Impacts Assessment Initiative, NCAR)
- Tomoko Matsuo 7/03– (25% Data Assimilation Initiative, NCAR)
- Dorin Drignei 6/04– (50% CGD, NCAR)
- Uli Schneider 6/04– 9/04 (19% Weather and Climate Impacts Assessment Initiative, NCAR) on leave 10/04–6/05
- Jarrett Barber 5/04–7/04

Graduate Students

- Daniel Cooley, (5/03–) Applied Mathematics Department, CU-Boulder (Philippe Naveau, advisor)
- Curtis Storlie, (10/03–6/05) Statistics, CSU (Thomas Lee, advisor)

¹ NCAR research groups: Atmospheric Chemistry Division (ACD), Climate and Global Dynamics Division (CGD), High Altitude Observatory (HAO), Mesoscale and Microscale Meteorology (MMM), Institute for Study of Society and Environment (ISSE), Scientific Computing Division (SCD), Advanced Study Program (ASP), The Institute for Multidisciplinary Earth Studies (TIMES), Earth Observing Laboratory (EOL), Research Applications Laboratory (RAL)

Visiting Faculty

Thomas Lee, Colorado State University 20% GSP 1/2003–

Steve Sain, University of Colorado-Denver 20% GSP 7/2002–

3. Research

Some of the major research accomplishments and progress over this period are reported in this section. The work is organized by statistical topics and has GSP members highlighted. NCAR scientists names are followed by the initials for their science division (see footnote page 1). Another version of this material with figures is disseminated to the statistics and atmospheric community as part of the NCAR Annual Science Report 2004 www.asr.ucar.edu/2004/CGD/gsp/narrative_gsp.html. Finally, it should be noted that some of the projects reported below are continuations from the previous year reflecting the continuation of the GSP post docs from the previous year. Thus, the reported progress can be incremental rather than initiating a new area of application.

Spatial and Spatio-temporal Processes

Extremes for atmospheric variables This project considers models to describe the variation of extreme meteorological variables over space. Two data sets are used as testbeds for this research.

A hierarchical extremes model has been developed for extreme precipitation data from Colorado's Front Range with the goal of improving on methods currently in use by the United States National Weather Service in the construction of regional precipitation atlases. A Bayesian hierarchical model is proposed in which the parameters of the generalized Pareto distribution at each location are spatially dependent and possibly dependent on other covariates (such as the annual precipitation, slope and elevation). From this model one obtains a spatial prediction of precipitation return levels, along with ensemble-based measures of uncertainty. One interesting result for this analysis is the lack of strong dependence of the parameters on the annual average precipitation suggesting some decoupling between the mean and tail properties.

A space/time model for surface ozone pollution was developed under previous NSF funding. As a companion to this project the distribution of high ozone values was considered from an extremes approach. The regulatory standard for an ozone monitoring station is an extreme order statistic (fourth highest) of the daily ozone averages observed over the summer season. A practical statistical problem is to draw inferences about the value of this standard at locations that are not monitored. Similar to modeling extreme precipitation, a generalized Pareto distribution (GPD) was used to model ozone extremes as a function of space. Here the region had a common shape parameter, and the scale parameter varied according to a spatial model. The probability surface estimated through this model is very similar in structure to a spatial analysis obtained by a spatial autoregressive model applied to the daily ozone measurements. The fact that an extremes approach agrees with a more conventional space time model is surprising and reinforces the credibility of each method.

Some theoretical questions related to spatial dependence extremes have also been investigated. Spatial dependencies are often modeled with the variogram; however, use of the variogram requires that second moments be finite, which is often not the case with extreme value distributions. However, the madogram (an L1 version of the variogram) only requires that first

moments be finite, and it also has convenient relationships with maxima. Preliminary results suggest that the madogram can be used to estimate spatial dependence parameters for fields of stationary max-stable random fields.

Multiresolution covariance models Flexible classes of nonstationary covariance functions are important for the analysis of historical climate data or atmospheric soundings, sparse measurements of the upper atmosphere, and as a background (or prior) covariance in data assimilation. The basic idea behind a wavelet representation is that the random field is a composition of basis functions with localized support multiplied by random coefficients. The main contribution of this modeling project is the construction of a covariance matrix among the wavelet coefficients that is much simpler than the covariance of the original field, can be adaptive over space, and has many zero elements. One result of this project is a statistical parameterization of the square root of the coefficient covariance matrix (H) that can accurately approximate the shape/scale Matern family of one-dimensional covariances. Preliminary results also suggest that this parameterization can be extended to a two-dimensional family including anisotropy. The sparsity of the H matrix makes it possible to compute the likelihood of the covariance efficiently for large spatial datasets using sparse matrix algorithms and a Monte Carlo Expectation/Maximization (MCEM) algorithm has also been shown to work for irregularly sampled data. Here the E step is accomplished using conditional simulation from the spatial model to estimate the missing values of the field on a regular grid. The M step takes advantage of fast wavelet algorithms for regular grids, and unlike Fourier techniques, does not require tapering at the boundaries. As an illustration of the MCEM approach, a nonstationary covariance function can be found for daily surface ozone measurements for 500+ stations in the Eastern US. This covariance representation will be particularly useful for extending the extremes model for ozone to this large region.

Regression and Classification

Parameter estimation for intermediate climate models This project is collaborative research among Chris Forest (Massachusetts Institute of Technology, MIT), and Bruno Sanso (University of California at Santa Cruz) and is intended to revise the method for estimating the uncertainty in climate system properties from Forest, et al. (2002). From a statistical point of view, the goal is to estimate the parameters of a nonlinear regression model where the regression function is expensive to evaluate and the response has correlated errors. Some of this work draws on the design and analysis of computer experiments, but has the additional complexity that a run of the climate model only yields a realization of the climate and so contains some sampling error. To apply a fully Bayesian approach, we first approximate the response of the MIT intermediate climate model with a statistical model that provides a response surface in the uncertain parameter space. The three-dimensional parameter space is defined as climate sensitivity, rate of deep-ocean heat uptake, and the net aerosol forcing, and covers the three major uncertain quantities that affect the ability to simulate accurately the 20th century climate record. The availability of this response surface gives one an approximate likelihood surface for a continuous range of parameters and allows for sampling the joint posterior distribution of the parameters using a MCMC techniques. Preliminary results have shown that the uncertainty of the parameter estimates taking into account the uncertainty in the likelihood are comparable to those obtained by Forest and collaborators using more ad hoc statistics.

Along another line of development is the use of more adaptive covariance models when fitting the model output to observations. Previous work has used a single error covariance based

on a long control run with a fixed set of physical parameters. It is possible that the error covariance is dependent on these parameters and a better approach would be to construct a global statistical model that allows the error covariance to vary as a function of the climate model parameters.

Stochastic Multiresolution Models for Turbulence With the current state of computing technology, it is relatively straightforward to generate high-resolution numerical integrations of the Navier-Stokes equations, the fundamental physical equations that describe (nonreactive) fluid motion. One feature in the simulation of geophysical type fluids is the presence of eddies and vortices – and more complex structures for three-dimensional turbulent flows. It is of interest in the study of turbulence to describe these coherent structures (i.e., the number, size, shape, amplitude of vortices), with the goal of formulating a statistical model for these structures. We have been successful in identifying vortices in 2-d turbulent flow using a template that can be modified in its shape and scale by a basis derived from wavelets. The key to the method is to select basis functions using generalized cross-validation, in which the number of effective parameters is obtained via a thresholding rule. This method accurately identifies vortices and reproduces the scaling relationships among different properties of the vortices (e.g., enstrophy or size) and time.

Meta Analysis of Climate Simulations A statistical approach to combine climate projections for different climate model is an important tool for synthesizing the results from different modeling centers. The objective is to develop a Bayesian mixed effects model to combine the results of different climate models simulations and quantify the uncertainty. Here the random effects are the model biases from the true climate. Although these statistical models have been developed for model output for a particular point or region, the goal here is to handle the complete spatial fields produced by each model. Thus, in this case, the random effects are actually spatial fields and the modeling needs to consider the spatial structure among these random variables. One successful approach is to represent the climate change signal as a heterogeneous expansion of basis functions that involve spherical harmonics, indicators for significant land masses and covariates based on the pattern of current climate. The departures from this signal are assumed to be isotropic and Gaussian spatial processes. Using largely uninformative priors for the models parameters and MCMC techniques for computing, it is possible to derive estimates of the posterior distribution for climate change that includes the uncertainty among models. This analysis has been applied to the climate model experiments completed for the Fourth Intergovernmental Panel on Climate Change.

Robust Smoothing This is a theoretical project in collaboration with Hee-Seok Oh (Seoul National Univ., Korea) that is motivated by smoothing the light curves for variable stars. In that application occasional outliers not only influence the spline fit but more fundamentally effected the determination of a data-driven smoothing parameter. The practical need for a less sensitive version of cross-validation leads to the development of a general principle for robust smoothing. The basic idea is to use the least squares spline based on pseudo data to study the properties of the nonlinear robust estimate. Also, the pseudo data concept suggests a general algorithm to find robust estimators. This has been productively applied to wavelet shrinkage type smoothers and is substantially simpler than other approaches for robust wavelet estimators.

Dynamical Systems

Tracking vortices and storms In order to study many geophysical processes it is useful to be able to track coherent features through a sequence of images. The motivating examples used in this

project are vortices in 2-dimensional turbulent flow and propagating, convective storms imaged from Doppler radar reflectivity. The basic model assumes the structures for tracking have centers, sizes and aspect, can be born, die, merge and split and move as independent random walks. Based on images sampled in time the paths are estimated by maximizing a likelihood. The approach also has been successful when the image is corrupted by noise (clutter) although maximizing the likelihood requires longer computing times. Some theory associated with this problem gives results on consistency of the method as the sampling times decrease.

Ensemble filters applied to a mesosphere model for the atmosphere. Ensemble Kalman filters (EnKF) are a useful Monte Carlo approximation to the computation of the Bayesian posterior distribution when combining observations with a numerical model. Most work using geophysical models and EnKF techniques has focused on deterministic models that have significant internal variability. This variability helps to maintain the ensemble spread making it a viable filter. In this work we consider a geophysical model where additional adjustments may need to be made to insure adequate ensemble spread.

The mesosphere and lower thermosphere (MLT) region is a transition region where wave energy originating from the troposphere and stratosphere dissipates and is absorbed via dynamical, chemical, and radiative processes. This project uses a 3-d chemical and dynamical middle atmosphere model (ROSE) and observations based on the TIMED spacecraft and ground based data. This numerical model and observation operators have been successfully combined in a data assimilation software environment that facilitates experiments for large problems. Preliminary results indicate that the EnKF is stable.

Statistical Computing

Improvements to the Gibbs Sampler for large spatio-temporal data sets. Previously funded work has developed a Bayesian hierarchical spatial model to combine scatterometer wind observations (QuikSCAT) and analysis fields from the National Centers for Environmental Prediction (NCEP) to produce high-resolution surface wind fields for the tropical Pacific. Due to computational and storage constraints a production data product based this method was limited to two week time intervals. Thus there is the possibility of introducing some discontinuity between adjacent two week blocks of analyzed winds fields. This project proposed a solution to this problem by proposing an iteration in the Gibbs sampler where the posterior samples for a two week segment are updated by conditioning on the results for adjacent blocks. Although conceptually simple, the challenge is to effectively manage the large data streams for these computations and take full advantage of the modular code developed for the disjoint case.

KriSp package for large spatial data sets A package has been created for spatial statistics using sparse matrices for the high-level language R. The functions are based on similar methods and classes of the well-established GSP package. The KriSp package allows one to handle large spatial prediction problems where observations occur at irregular locations. The approach is to introduce sparsity in the covariance matrix by tapering with a compactly supported (positive definite) kernel (e.g., one finds the direct product of the covariance matrix and the tapering matrix). Although this technique is common in atmospheric data assimilation, it is not well used in general. The theoretical background was established in the previous year stating that, given the correct choice of a taper (e.g., matching the tail behavior of the spectral density of the covariance function), the approximation is asymptotically optimal. The potential speedup, based a sparse approximations and implemented KriSp, is striking suggesting that a spatial prediction (Kriging) can be computed for several thousand points interactively in the R environment. Also,

the tapering approximation is quite accurate sacrificing little statistical efficiency compared to the exact calculation.

4. Placement of GSP members

- Reinhard Furrer, Assistant Professor, Mathematics Department, Colorado School of Mines.
- Jarrett Barber, Assistant Professor, Statistics Department, Montana State University.
- Curtis Storlie, Postdoctoral visitor, Statistics and Applied Mathematical Sciences Institute and North Carolina State University.
- Daniel Cooley, Postdoctoral visitor, Statistics, Colorado State University and NCAR.

5. Future Plans

New research directions

Several promising new collaborations have been identified and are listed below:

- In collaboration with the Data Assimilation Section (IMAGe) develop flexible statistical models for the model error component in an Ensemble Kalman Filtering framework.
- In collaboration with the Computational Sciences Section (SCD) develop fast interpolation algorithms based on radial basis functions that are adaptive to structure in the interpolated function.
- In collaboration with the Terrestrial Sciences and Climate Modeling Sections (CGD) improve statistical methods for testing and comparing two spatial fields. This will extend recent work on controlling false discovery rate and wavelet based representations for spatial processes.
- In collaboration with the Weather and Climate Impacts Assessment Initiative (ISSE) extend the Bayesian model for combining climate model experiments to a multivariate version that can incorporate both seasonal temperature and precipitation.
- In collaboration with ISSE, University of Colorado-Denver and Colorado State University use spatial models for extremes to characterize the climate response of regional climate models to different future scenarios of greenhouse gas emissions and also to changing land use.
- In collaboration with Global and Stratospheric Studies (ACD) identify statistical models for the (atmospheric) tidal forcing on the mesosphere and incorporate this into the ROSE numerical model for the mesosphere.

GSP members and visitors for project Year 2

Post docs

Uli Schneider 7/05- 7/06 (returning from leave)

Mikyoung Jun 9/05 - 12/05

Dan Cooley 9/05 - 6/06 (50% CSU)

Shree Khare 7/05 - (75% IMAGe)

Dorin Drignei 7/05 - 6/05 (50% with NCAR Climate Division)

Tomoko Matsuo 7/05 - 6/05 (25% with IMAGe)

6. Visibility

GSP sponsored workshops

GSP will cosponsor a summer school (June 13–17, 2005) with SAMSI and the NCAR Data Assimilation Section on *Fusing Models and Data: from practice to theory to practice*. This is being held as part of the SAMSI six month program on Data assimilation in the geophysical sciences. The total participation is expected to be more than 30 students and researchers with computer lab space for 20 for hands-on afternoon practicums.

Presentations

GSP Organized a Topic Contributed Session at the 2004 Joint Statistical Meetings: *Spatial Statistics for Geophysical and Environmental Process*

GSP members have given more than 30 invited seminars and posters.

Visitors

GSP hosted four statistics graduate students as summer interns. These students were given short projects that had a scientific component mentored by NCAR staff. This is an experimental program for GSP and IMAGE to engage statistics students during their Ph D. Given the success of this program, a similar summer program will be supported by IMAGE visitor funds for summer '05.

- *Angela Pignotti*, UC Santa Cruz, Climate model diagnostics related to forcing regional models.
- *Tingting Shu*, Univ. Alberta, Nonlinear, multiresolution decomposition of time series.
- *Bin Shi*, Georgia Tech, Statistical models for 3-d turbulence experiments.
- *Cari Kaufman*, Carnegie Mellon, Estimating covariance parameters for large data sets and temperature lapse rates for atmospheric soundings in the Front Range of Colorado.

GSP hosted more than 8 short term visitors mainly faculty members from academic institutions and a list is posted on the project web page.

Software

GSP maintained an extensive web page (<http://www.image.ucar.edu/GSP/>) and along with several contributed packages in the R/S language for statistical analysis. These are publicly available at: <http://www.stat.math.ethz.ch/CRAN> GSP R packages modified or created during this period.

- **fields** Statistical tools for spatial data.
- **KriSp** Kriging for large spatial data sets using sparse matrix methods.

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