### Part II: Routine Network Design for Improved Prediction of Geophysical Fluid Flows *Analysis of Ensemble Methods*

Shree P. Khare

skhare@samsi.info

SAMSI-IMAGE Summer School, June 2005

#### Adaptive \leftrightarrow Routine Network Design



### Routine network design ...

- J. Define the problem
- 2. Observing System Simulation Experiments
- 3. My novel solution Retrospective Design Algorithm - theory, issues, computational scaling
- 4. Demonstrate the utility of the RDA in an Atmospheric GCM

#### The background observing network





For X dollars - can purchase 8 new RED TYPE instruments



To assess the value - must find the optimal locations of the NEW-FIXED observations given the FIXED network



 Field experiments are often impractical, expensive and time consuming



 Use simulations of the forecasting/assimilation cycle (can include economic benefit models)



The goal is to use the simulations as a guide in designing real networks of observations



To assess value - we must have a suitable framework for optimizing networks



 This type of problem is central to THORPEX (a current 10 year international predictability experiment)



 These design problems are of interest to many types of prediction problems (Synoptic/Meso, Ocean/Climate, Carbon problems, ...)

### The trial network $H_1$



•  $H_1 = [H_{fixed}; H_{new-fixed}]$ 

### Next ...

- J. Define the problem
- 2. Observing System Simulation Experiments
- 3. My solution Retrospective Design Algorithm - theory, issues, computational scaling
- 4. Demonstrate the utility of the RDA in an Atmospheric GCM



*H*<sub>1</sub> includes both NEW-FIXED and FIXED observations



• Averaging independent error estimates amounts to an evaluation of an objective function  $F(H_1)$ 



• Our objective - minimize F



 Simple optimization method - try all conceivable configurations of H<sub>1</sub> and pick the minimum



For more advanced optimization techniques still need to evaluate F many times and it should be smooth



For realistic GCMs - using OSSEs to optimize *F* is **PROHIBITIVELY EXPENSIVE** 

### **Approximating information derived from OSSEs**



**Observation Location** 

How can we obtain a statistically and dynamically significant approximation of information derived from OSSEs?

### Next ...

- J. Define the problem
- 2. Observing System Simulation Experiments
- 3. My solution Retrospective Design Algorithm - theory, issues, computational scaling
- 4. Demonstrate the utility of the RDA in an Atmospheric GCM



• Trial network  $H_1$  made up of  $H_{fixed}$  and  $H_{new-fixed}$ 



Begin by running OSSEs with  $H_{fixed}$  and store ensemble forecasts



Need to assess added information if network is switched to  $H_1$ 



• For each initial time - could begin an OSSE under the influence of  $H_1$  - still expensive



Some approximation needs to be introduced



• Technique makes use of ensembles generated from the OSSE with  $H_{fixed}$ 



An ensemble forecast generated at t\_i during

the OSSE with H\_fixed



Want to compute the covariance of the atmosphere given  $H_1$  for some time t > t\_i



Without re-running the forecast model - an EnKF based algorithm exists for computing the atmosphere's covariance at t > t\_i given trial network  $H_1 = H_fixed + H_new-fixed - KEY POINT$ 



Theory says that:

Covariance at t > t\_i equivalent to what would be obtained via a sequential in time filtering procedure for linear dynamics

Useful information for weakly nonlinear evolution



- Must consider linear dynamical time scale
- Mapping of perturbations between assimilation times should remain weakly nonlinear - otherwise influence of dynamics poorly ascertained
- Space/time sampling errors must be handled properly



#### **Computational cost**

Cost of assimilating number of MOVABLE obs
 \*Again, no repeated integrations of model equations
 required - radically different from OSSEs\*

#### **Evaluate the objective function using the RDA**



### Next ...

- J. Define the problem
- 2. Observing System Simulation Experiments
- 3. My solution Retrospective Design Algorithm - theory, issues, computational scaling
- 4. Demonstrate the utility of the RDA in an Atmospheric GCM

BACKGROUND PS OBSERVING NETWORK



FIXED network of surface pressure observations - 7 mb observational standard deviation - assimilate every 12 hours

BACKGROUND PS OBSERVING NETWORK



Run an EAKF with N = 20 ensemble members (with localization and no inflation) in a Held-Suarez configuration of an AGCM

BACKGROUND PS OBSERVING NETWORK



Forcing - Newtonian cooling, Damping -Rayleigh Friction

BACKGROUND PS OBSERVING NETWORK



6 degrees horizontal resolution (60 × 30) - 5 vertical levels

BACKGROUND PS OBSERVING NETWORK



Temperature gradient drives a baroclinically unstable flow in the mid-latitudes

#### Assimilation results: posterior PS uncertainty



#### **Assimilation results: posterior** *PS* **uncertainty**



### The experiment

#### VERIFICATION REGION



Find the optimal placement of one additional accurate PS observation along the 33 degree latitude band

### The experiment

#### VERIFICATION REGION



 Strong time mean winds at 33 degrees lat. ensures a strong dynamical signal in this problem

#### **Comparison of cost functions I**



- Verification region half the latitude band
- Forecast lead time 0 days
- 1000 independent samples

#### **Comparison of cost functions II**



- Verification region 5 consecutive grid points
- Forecast lead time 0 days
- 1000 independent samples

#### **Comparison of cost functions III**



- Verification region 5 consecutive grid points
- Forecast lead time 2 days
- 1000 independent samples

#### **Comparison of cost functions IV**



- Verification region discontinuous
- Forecast lead time 0 days
- 1000 independent samples

#### **Comparison of cost functions V**



- Verification region discontinuous
- Forecast lead time 2 days
- 1000 independent samples

A method (RDA) for approximating information regarding relative placement of fixed observations derived from OSSEs has been outlined

#### **Summary and conclusions**

- A method (RDA) for approximating information regarding relative placement of fixed observations derived from OSSEs has been outlined
- The statistical/dynamical significance has been demonstrated in an AGCM for a large variety of design problems

#### **Summary and conclusions**

- A method (RDA) for approximating information regarding relative placement of fixed observations derived from OSSEs has been outlined
- The statistical/dynamical significance has been demonstrated in an AGCM for a large variety of design problems
- Computational scaling of the RDA is \*EXTREMELY FAVORABLE\* - sophisticated optimization can be used to minimize cost functions derived from the RDA

Multiple observation design problems in GCMs using optimization

- Multiple observation design problems in GCMs using optimization
- Applying the RDA to archived operational ensemble forecasts

- Multiple observation design problems in GCMs using optimization
- Applying the RDA to archived operational ensemble forecasts
- Economic considerations (THORPEX)

- Multiple observation design problems in GCMs using optimization
- Applying the RDA to archived operational ensemble forecasts
- Economic considerations (THORPEX)
- Assessing value of different instrument purchases (THORPEX)

- Multiple observation design problems in GCMs using optimization
- Applying the RDA to archived operational ensemble forecasts
- Economic considerations (THORPEX)
- Assessing value of different instrument purchases (THORPEX)
- Dealing/coping with model errors when using simulations