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NWP model forecast skill optimization via closure parameter variations

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Motivation

- **All model changes require re-tuning**
 - For instance, implementation of a new physics scheme
- **Currently a manual task**
 - Hard to show improved skill by model improvements
 - Delays in operational implementations
- **Algorithmic model tuning to support decision making**



Time-scales in model parameter estimation

- **Hours - tangent-linear (TL) range**
- **Days - beyond TL, within deterministic predictability (DP)**
- **Weeks-Months-Years – beyond DP, fully chaotic**



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Filtering applications (e.g. EKF with state augmentation)
- **Days - beyond TL, within deterministic predictability (DP)**
Deterministic or ensemble prediction
- **Weeks-Months-Years – beyond DP, fully chaotic**
Seasonal-to-decadal climate simulation



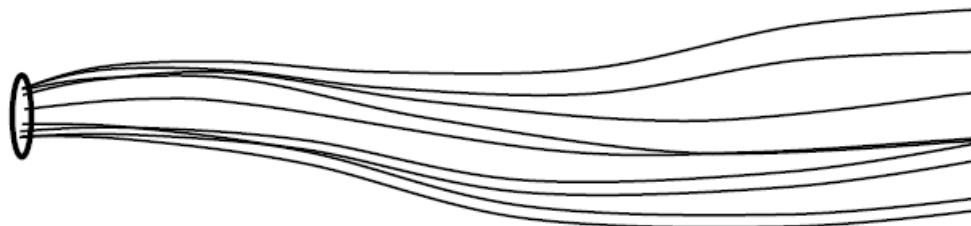
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EPS: Aim to estimate the forecast uncertainty

Parameter variations

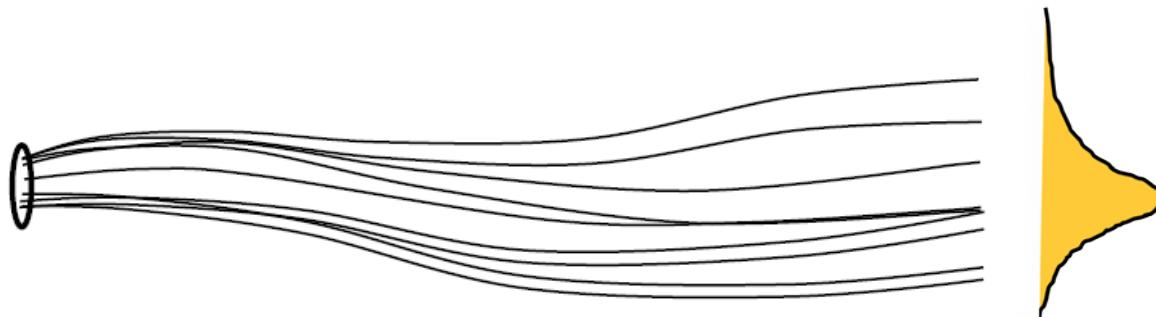


**Initial state
perturbation**

Stochastic physics



EPS: Aim to estimate the forecast uncertainty



A priori, all ensemble members are equally likely



EPS: Aim to estimate the forecast uncertainty



**Verifying
observations
+
cost function
evaluation**

**A posteriori, some ensemble members appear
more likely than others**



EPPES = EPS + parameter estimation

The EPPES concept:

ASSUME background uncertainty in the model parameters θ

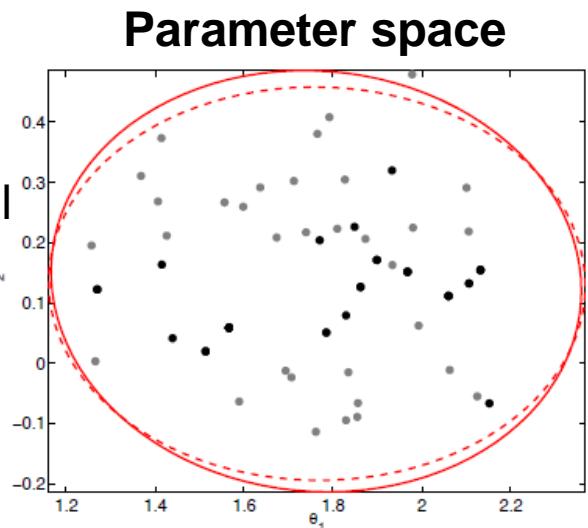
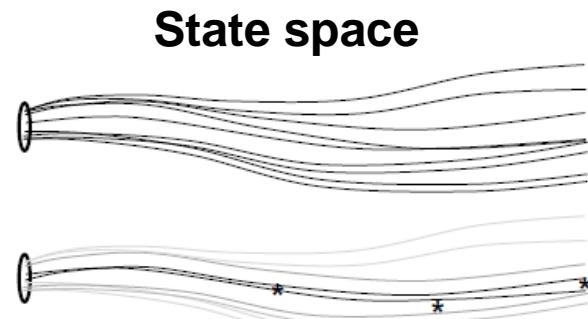
$$\theta \sim N(\mu, \Sigma)$$

SAMPLE parameters θ from this distribution

EVALUATE a cost function based on forecast skill

WEIGHT parameters according to their likelihood

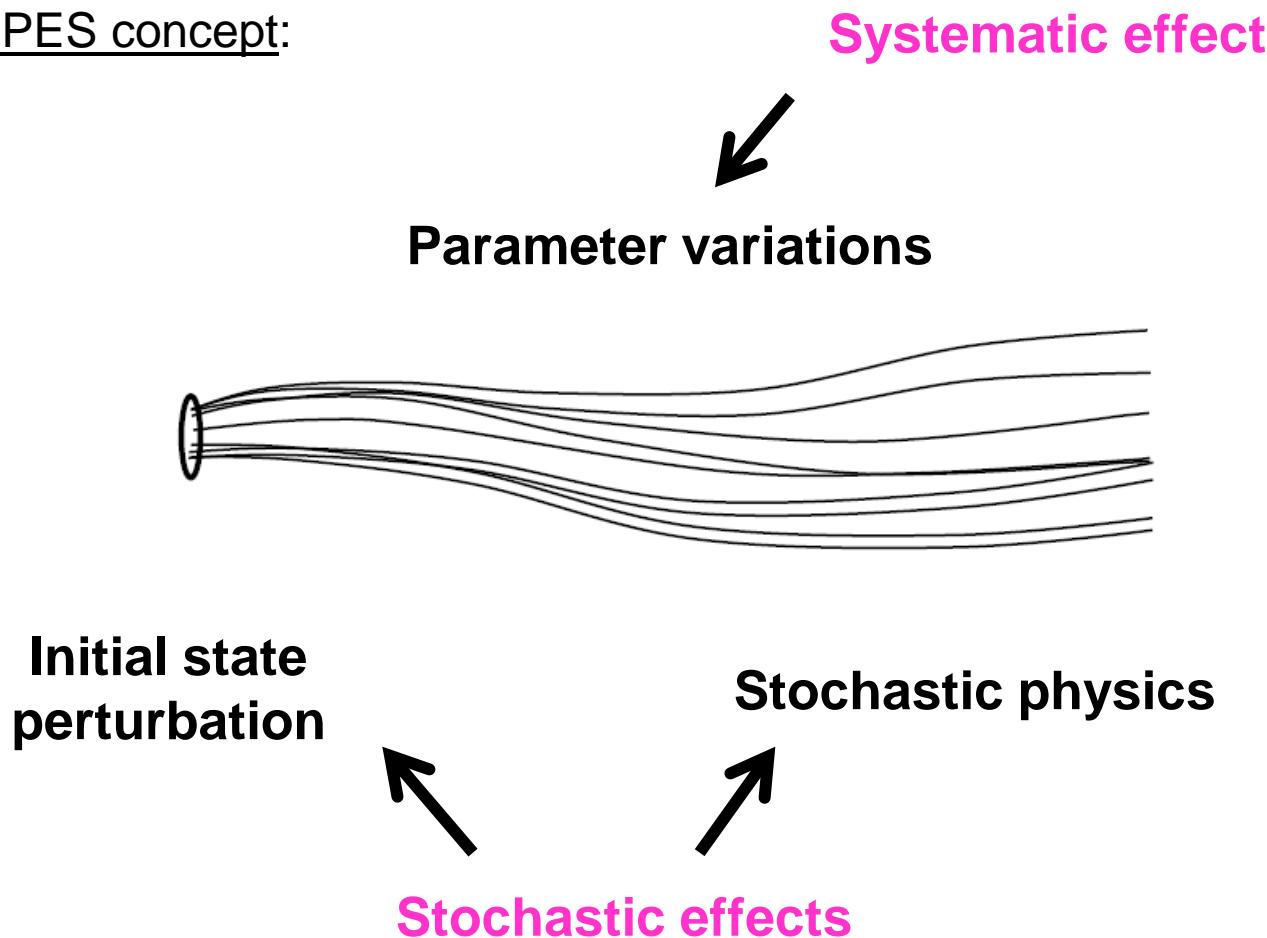
UPDATE distribution parameters μ and Σ sequentially





EPPES = EPS + parameter estimation

The EPPES concept:



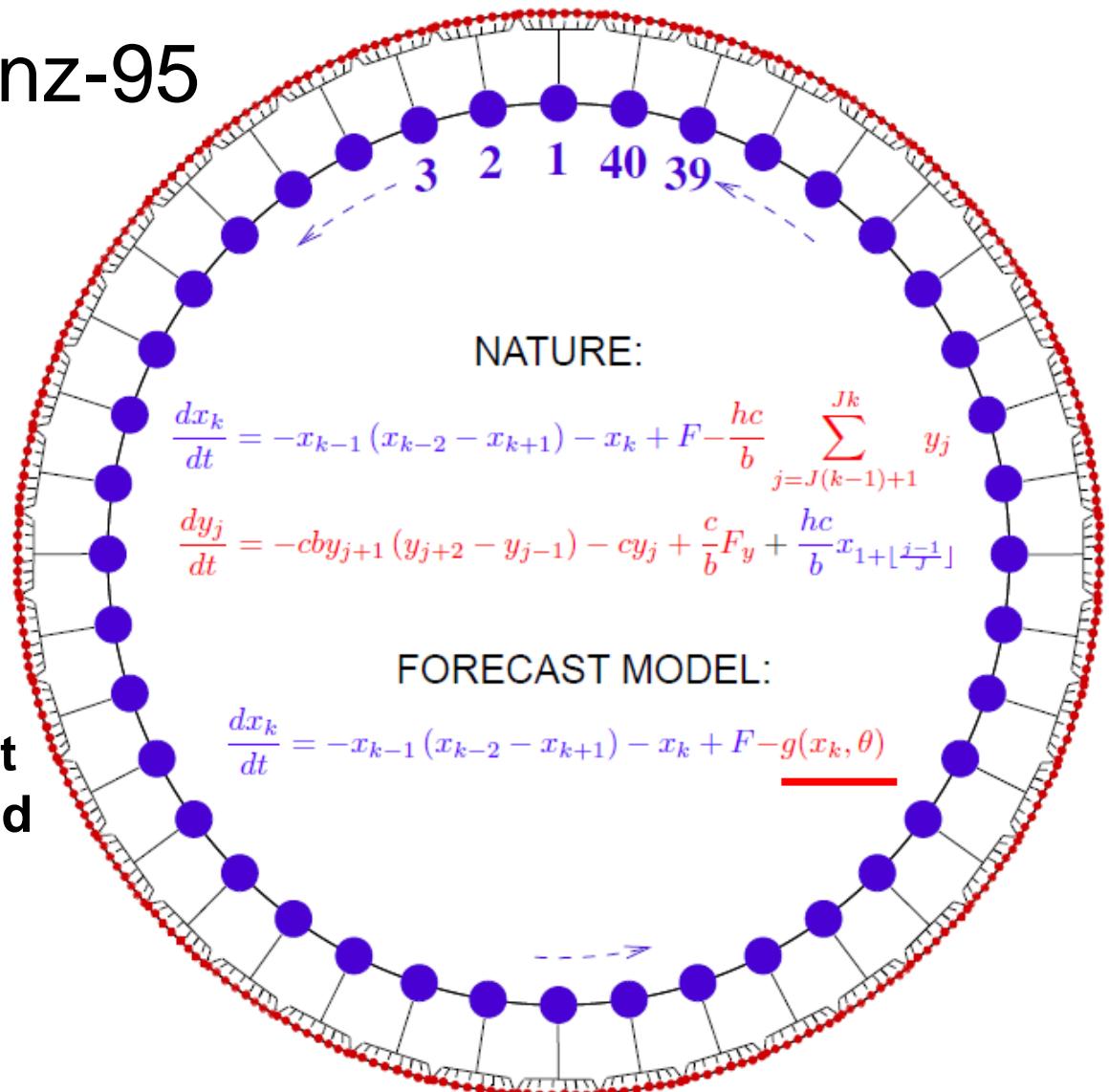


Stochastic Lorenz-95

- 40 slow variables
- 320 fast variables

The net effect of the fast variables is parameterized

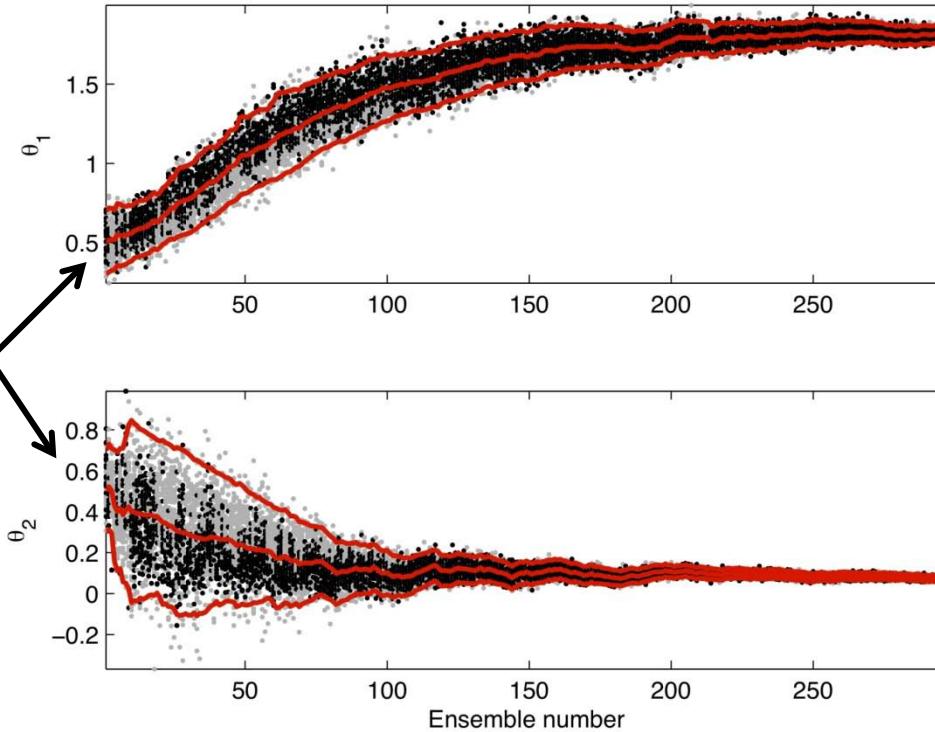
$$g(x_k; \theta) = \theta_1 + \theta_2 x_k$$





Evolution of parameters θ_1 and θ_2

**Badly selected
initial values**

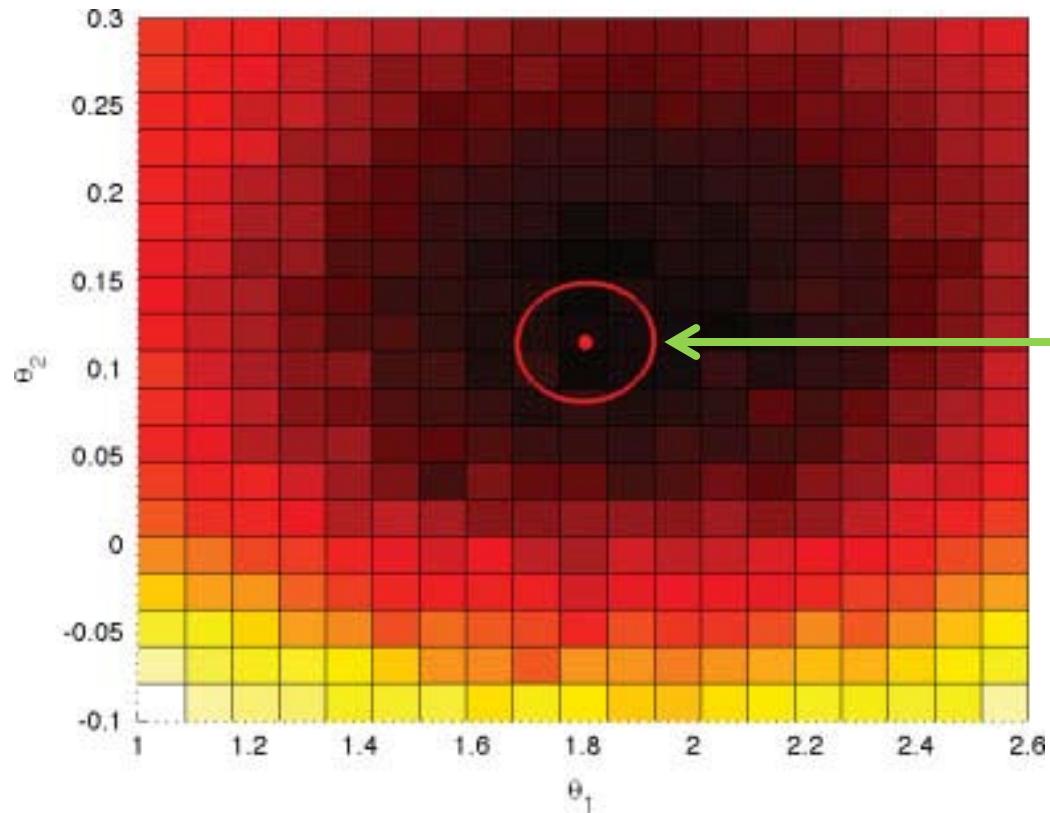


**Small uncertainty
in the final values**

**300 sequential ensembles
50 members in each ensemble
Cost function: "6 day" forecast skill**



“6 day” forecast skill vs. parameter values



Background
uncertainty of
the final values

$$\boldsymbol{\theta} \sim N(\boldsymbol{\mu}, \boldsymbol{\Sigma})$$

Dark colours = high forecast skill

Note: initial parameter values outside the plot



ECHAM5 T42L31 climate model in "EPS mode"

- **Control + 50 members with variations in 4 parameters**
- **Initial states + perturbations from the ECMWF EPS**
- **Twice daily 10 day forecasts January - March 2011**
- **Thus: $2 \times 90 \times 51 = 9180$ sample points**



Cost function (3 and 10 day forecast skill)

$$J(\theta) = \frac{5}{2} \sum_A (z_f^{72}(\theta) - z_a)^2 dA + \sum_A (z_f^{240}(\theta) - z_a)^2 dA ,$$

Parameters (clouds and precipitation)

Parameter	Description
CAULOC	A parameter influencing the accretion of cloud droplets by precipitation (rain formation in stratiform clouds)
CMFCTOP	Relative cloud mass flux at the level above non-buoyancy (in cumulus mass flux scheme)
CPRCON	A coefficient for determining conversion from cloud water to rain (in convective clouds)
ENTRSCV	Entrainment rate for shallow convection

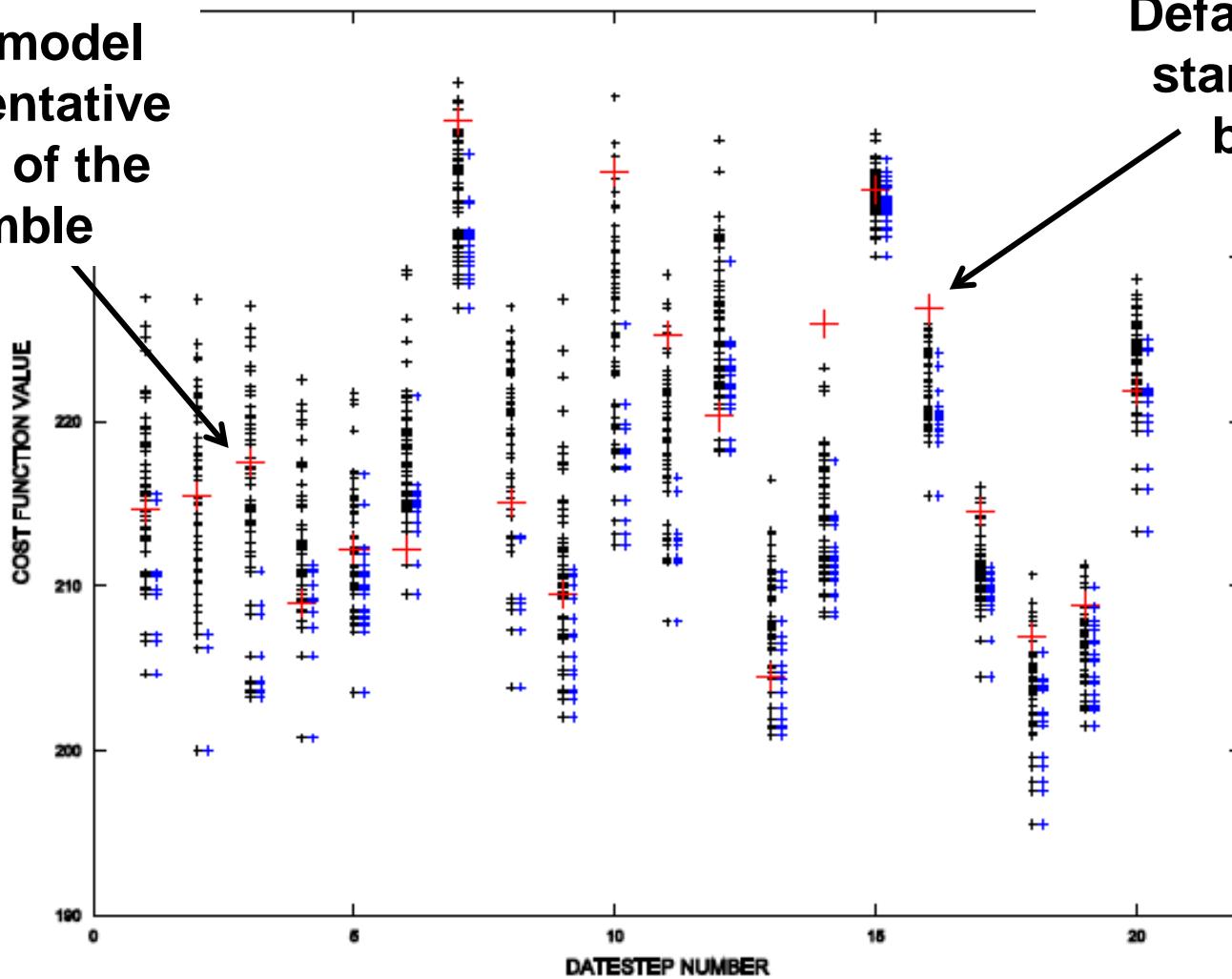
Järvinen et al. (2010) Estimation of ECHAM5 climate model closure parameters with adaptive MCMC. *Atmos. Chem. Phys.*, **10**, 9993-10002.



Cost function values in the first 20 ensembles

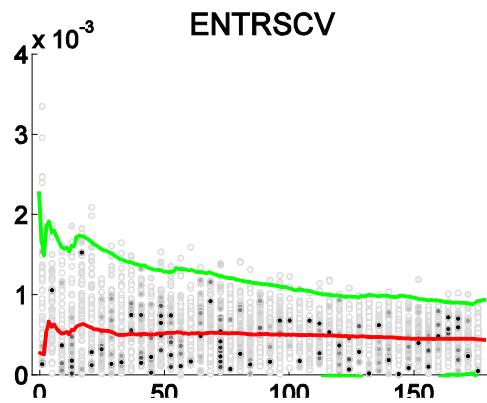
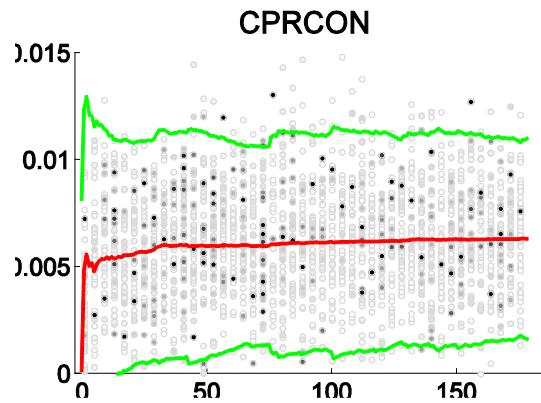
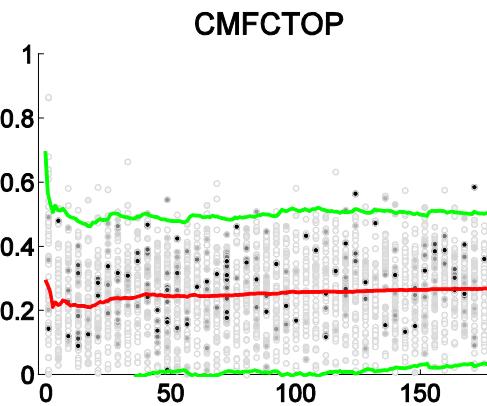
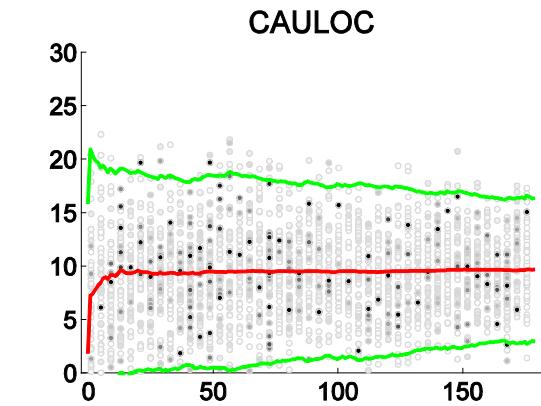
Default model
a representative
member of the
ensemble

Default model
starts to lag
behind





Parameter evolution in 180 consecutive ensembles

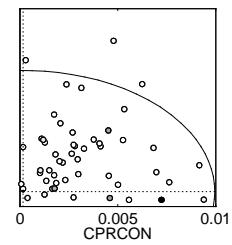
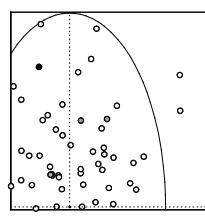
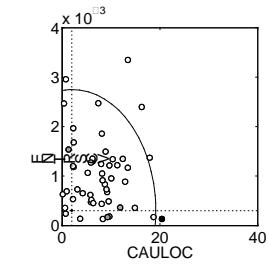
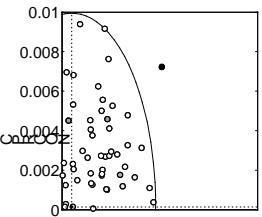
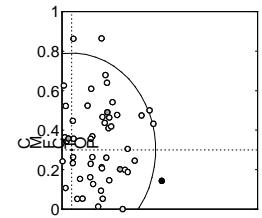


Proposed (grey) and re-sampled (black) parameter distribution mean value μ (red) and $\mu \pm 2 \times$ standard deviation (green) only every fourth ensemble is plotted.

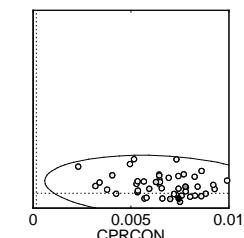
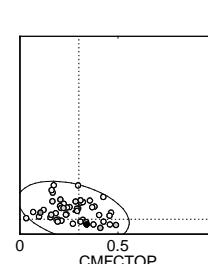
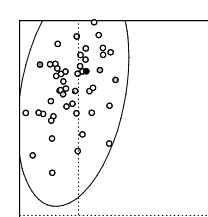
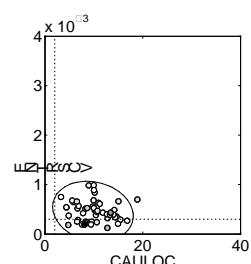
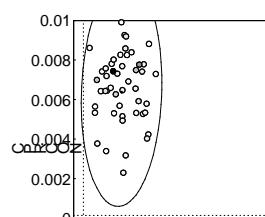
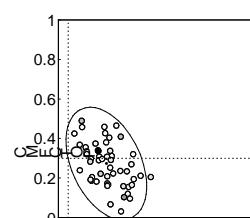


Pair-wise parameter uncertainties

As specified initially



As estimated (180 steps)

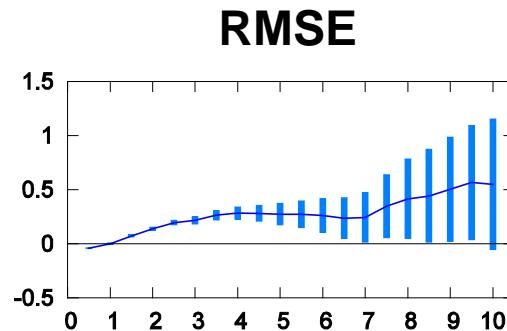




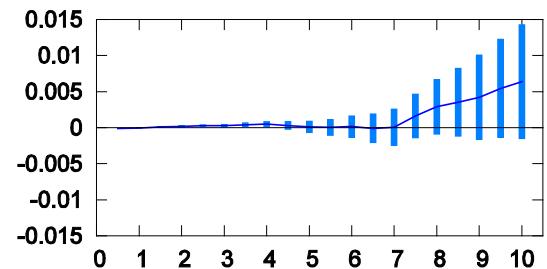
Validation of the 500 hPa height forecast skill

(skill difference OPT vs. DEF; above zero, good for OPT)

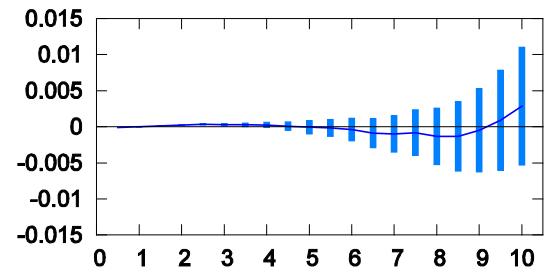
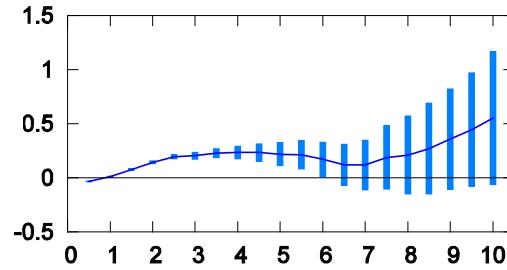
“Training” sample
(Jan-Mar 2011)



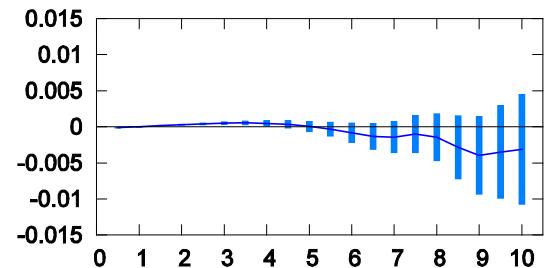
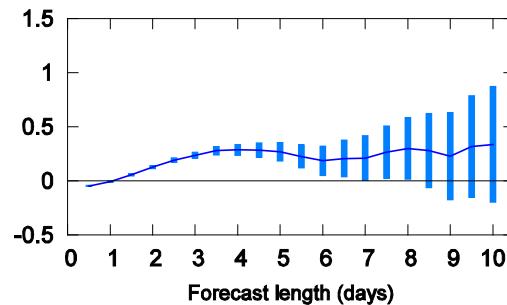
ACC



Independent sample
(April 2011)



Independent sample
(Jan-Mar 2010)



Forecast length (days)



Validation of model climate

Time-latitude cross-section

Blue/red colour implies bias
w.r.t.
CERES and ISCCP data

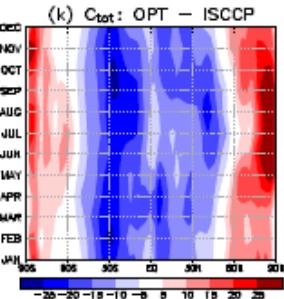
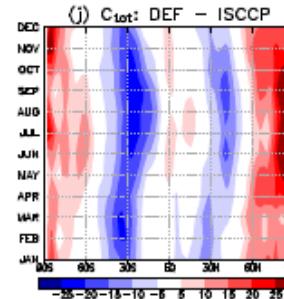
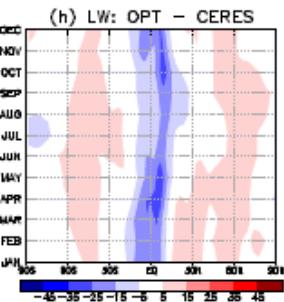
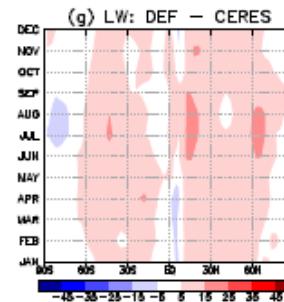
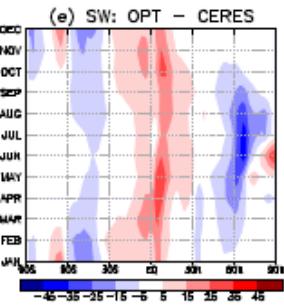
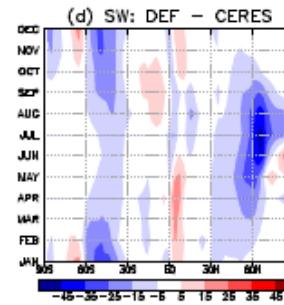
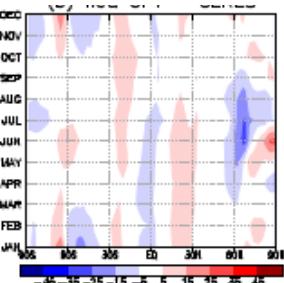
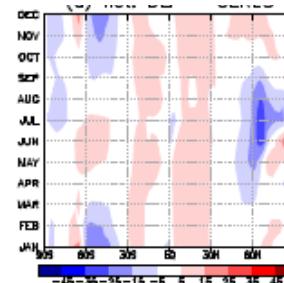
Net
ToA
flux

SW
ToA

LW
ToA

Cloud
TOT

Default Optimized

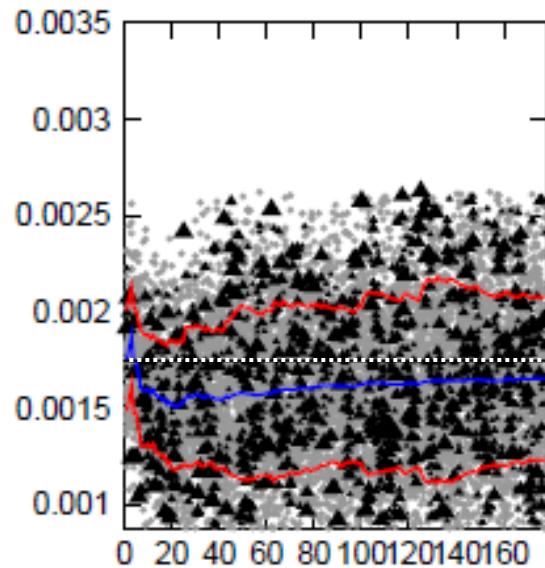




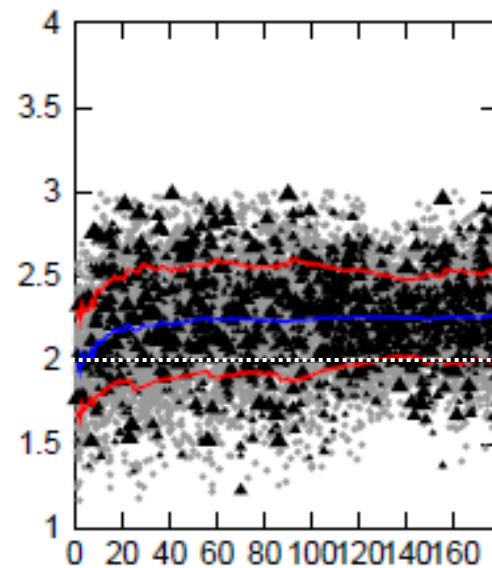
ECMWF Integrated Forecasting System

- **Implemented to the IFS CY37R3 by Pirkka Ollinaho, together with Peter Bechtold and Martin Leutbecher**
- **Initial experimentation very encouraging**

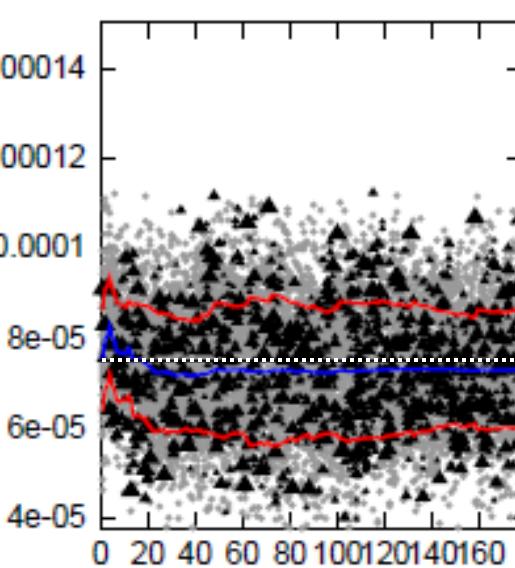
ENTRORG



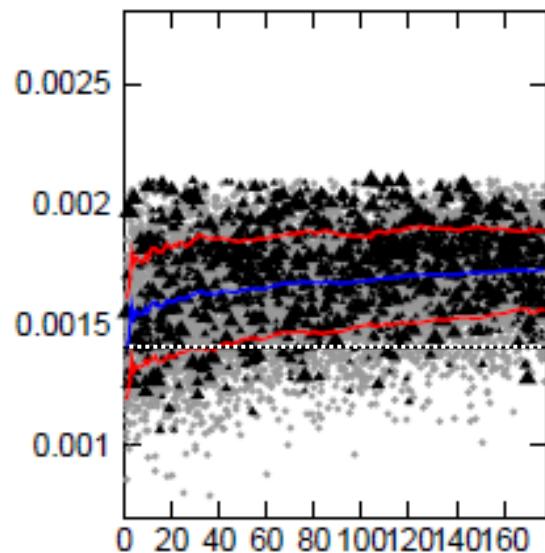
ENTSHALP



DETRPEN

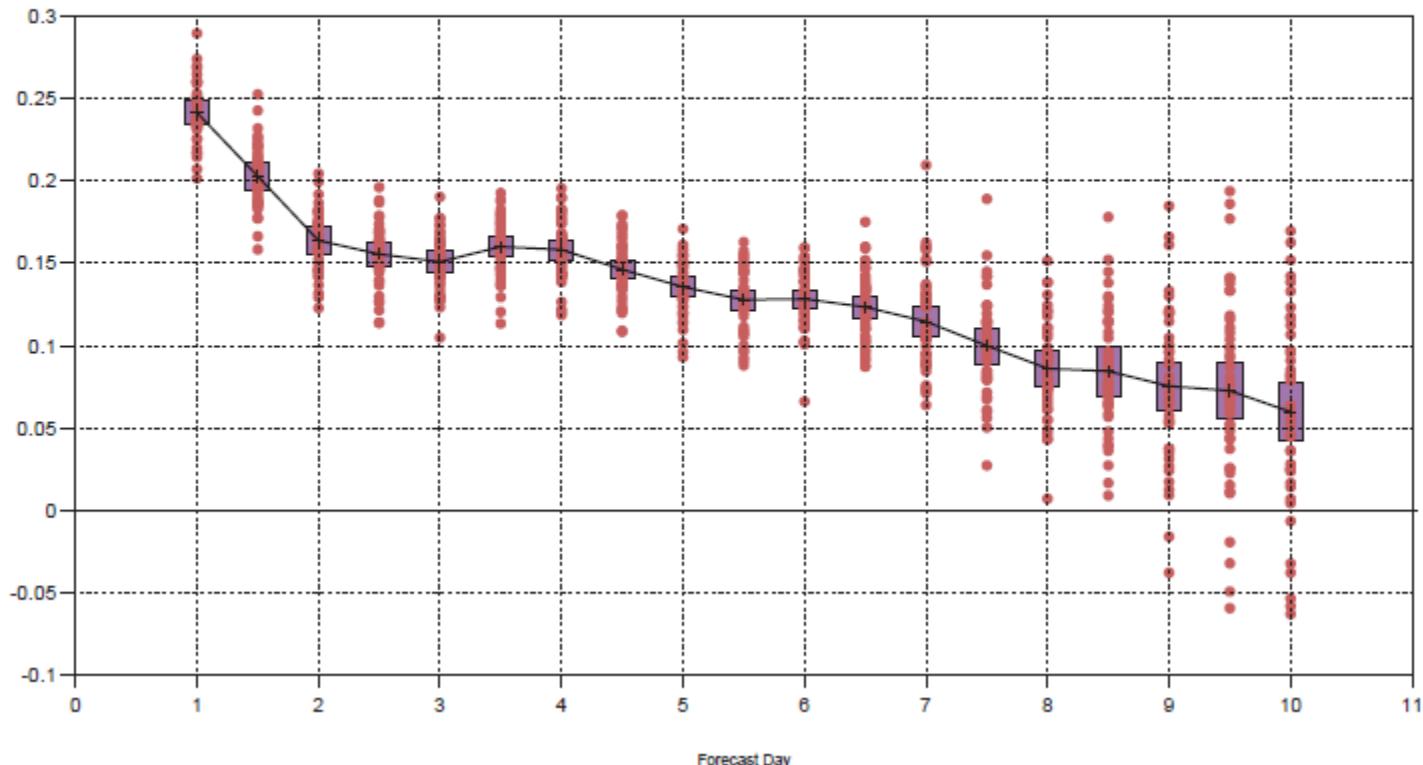


RPRCON





500 geopotential height (IFS CY38R1 T159L60)
Mean error, tropics
Confidence 95%, population 45
Summer 2011





Conclusions and open questions

- **EPPES seems a robust method**
 - **It is easy to implement to existing EPS systems**
 - **It does not add computing cost (on top of EPS)**
 - **It can be used as a support tool in decisions making**
-
- **How to select model parameters and the cost function?**
 - **How to scale/weight multi-criteria cost function?**
 - **How to maintain the proper calibration of EPS?**



References:

- Järvinen, H, Laine, M, Solonen, A and H Haario, 2011:
Ensemble prediction and parameter estimation system:
the concept. *Q. J. R. Meteorol. Soc.*, Early view,
doi:10.1002/qj.923.
- Laine, M, Solonen, A, Haario, H and H Järvinen, 2011:
Ensemble prediction and parameter estimation system:
the method. *Q. J. R. Meteorol. Soc.*, Early view,
doi:10.1002/qj.922.
- Ollinaho, P, Järvinen, H, Laine, M, Solonen, A and H Haario,
2012: NWP model forecast skill optimization via closure
parameter variations. *Q. J. R. Meteorol. Soc.* (in review).

37r3/fl5t/eps_nemo/parampert

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<input type="checkbox"/> PERT_PAR_COLD_START – Start new parameter estimation	On (default)
<input type="checkbox"/> PERT_PAR_FSPATH – ECFS path for EPPES input files e.g. ./RDX/prepIFS/zzzz/ENFO/1999122400	default
convection scheme	
<input type="checkbox"/> SWI_CONV_SCHEME – Perturb parameters in convection scheme	On (default)
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<input type="checkbox"/> SWI_ENTSHALP – Perturb ENTSHALP	1
<input type="checkbox"/> SWI_DETRPEN – Perturb DETRPEN	1
<input type="checkbox"/> SWI_RMFDEPS – Perturb RMFDEPS	1
<input type="checkbox"/> SWI_RTAUA – Perturb RTAUA	1
<input type="checkbox"/> SWI_RPRCON – Perturb RPRCON	1
<input type="checkbox"/> SWI_ENTRDD – Perturb ENTRDD	1
<input type="checkbox"/> SWI_RDEPTH – Perturb RDEPTH	0
cloud scheme	
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radiation scheme	
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<input type="checkbox"/> SWI_RCCNSEA – Perturb RCCNSEA	0

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Saved exptype eps_nemo

Experiment type papo/37r3/fl0w/eps_nemo has been saved

Checking consistency of experiment type papo/37r3/fl0w/eps_nemo

Submitting experiment type papo/37r3/fl0w/eps_nemo. You will receive a message if successful.

