





Accounting for localization in ensemble network design experiments

Philipp Griewank W , Ulrich Löhnert K , Tobias Necker W , Tatiana Nomokonova K , and Martin Weissmann W

EGU, 2022-05-23,

W = Vienna, K = Cologne

Goal

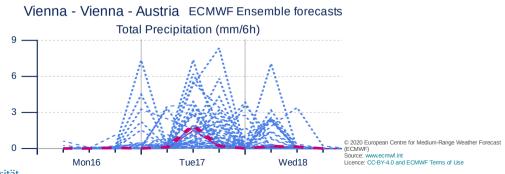
Estimate benefit of potential observations without running additional forecasts.



Goal

Estimate benefit of potential observations without running additional forecasts.

E.g. How much would an observation of a certain type at a specific location reduce spread in predicted rainfall?



Ensemble approach (e.g. Hakim 2020, Hill 2020)

Combines estimated analysis increment $K\delta Y_b$ determined by Kalman gain K, with ensemble forecast sensitivity $s(B^{-1})$



Ensemble approach (e.g. Hakim 2020, Hill 2020)

Combines estimated analysis increment $K\delta Y_b$ determined by Kalman gain K, with ensemble forecast sensitivity $s(B^{-1})$

Without localization $oldsymbol{K}(oldsymbol{B})$

- The inverted B^{-1} matrix of s cancels out with B of Kalman gain
- Problem is reduced to observation space \rightarrow extremely cheap



Ensemble approach (e.g. Hakim 2020, Hill 2020)

Combines estimated analysis increment $K\delta Y_b$ determined by Kalman gain K, with ensemble forecast sensitivity $s(B^{-1})$

Without localization $oldsymbol{K}(oldsymbol{B})$

- The inverted $oldsymbol{B}^{-1}$ matrix of s cancels out with $oldsymbol{B}$ of Kalman gain
- Problem is reduced to observation space \rightarrow extremely cheap

With localization $oldsymbol{K}(oldsymbol{L}\circ oldsymbol{B})$

- $oldsymbol{B}^{-1}$ of $oldsymbol{s}$ does not cancel out with localized $oldsymbol{L}\circoldsymbol{B}$
- Neglecting localization overestimates benefits (Hill 2020)
- How to incorporate localization has not been addressed yet



Question:

How can localization be accounted for?

Our contribution (Griewank 2022, in prep)

- Step-by-step derivation of two methods to account for localization
- Evaluation against linear-advection toymodel with two types of observations



Question:

How can localization be accounted for?

Our contribution (Griewank 2022, in prep)

- Step-by-step derivation of two methods to account for localization
- Evaluation against linear-advection toymodel with two types of observations

Explicit method applied in state space

$$\Delta\sigma_{j}^{2}pprox extsf{var}\left(oldsymbol{s}_{lpha}[oldsymbol{\delta X}_{ extsf{b}}-\hat{oldsymbol{K}}_{loc}oldsymbol{\delta Y}_{ extsf{b}}]
ight)- extsf{var}(oldsymbol{s}_{lpha}oldsymbol{\delta X}_{ extsf{b}})$$



Question:

How can localization be accounted for?

Our contribution (Griewank 2022, in prep)

- Step-by-step derivation of two methods to account for localization
- Evaluation against linear-advection toymodel with two types of observations

Explicit method applied in state space

$$\Delta\sigma_{j}^{2}pprox\mathsf{var}\left(oldsymbol{s}_{lpha}[oldsymbol{\delta X}_{\mathsf{b}}-\hat{oldsymbol{K}}_{loc}oldsymbol{\delta Y}_{\mathsf{b}}]
ight)-\mathsf{var}(oldsymbol{s}_{lpha}oldsymbol{\delta X}_{\mathsf{b}})$$

Implicit method that needs to be provided with signal propagation

$$\Delta\sigma_{j}^{2}pprox-rac{1}{(n-1)^{2}}\,\sum_{i=0}^{p}(oldsymbol{ec{L}}^{mp}\circoldsymbol{\delta j}_{\mathsf{ff}}oldsymbol{\delta Y}_{\mathsf{b}}^{T})_{i}\left[rac{oldsymbol{L}^{pp}\circoldsymbol{\delta Y}_{\mathsf{b}}oldsymbol{\delta Y}_{\mathsf{b}}^{T}}{n-1}+oldsymbol{R}
ight]^{-1}\left[oldsymbol{\delta j}_{\mathsf{ff}}oldsymbol{\delta Y}_{\mathsf{b}}^{T}
ight]^{T}$$



Implicit, no signal prop Implicit Explicit variance reduction [%] Truth -40 -50 1024 512 256 localization length in dx

Results

- Implicit method works if signal propagation can be provided
- In NWP propagation impossible to track, implicit only suited for short lead times

Implicit, no signal prop Implicit Explicit variance reduction [%] Truth -50 1024 512 256 localization length in dx

Results

- Implicit method works if signal propagation can be provided
- In NWP propagation impossible to track, implicit only suited for short lead times
- Explicit method works, but is more expensive and needs larger ensemble
- We applied the explicit method to 1000-member weather forecast over Germany (Tatiana Nomokonova, today 15:45, AS2.2)