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Accounting for localization in ensemble network design experiments

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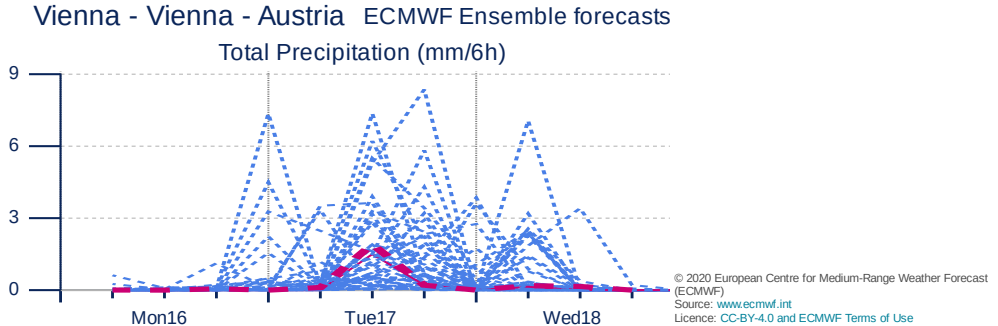
Goal

Estimate benefit of *potential* observations without running additional forecasts.

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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 $\mathbf{K} \delta \mathbf{Y}_b$ determined by Kalman gain \mathbf{K} , with ensemble forecast sensitivity $s(\mathbf{B}^{-1})$

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Without localization $K(\mathbf{B})$

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

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With localization $K(L \circ B)$

- B^{-1} of s does not cancel out with localized $L \circ B$
- 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
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Explicit method applied in state space

$$\Delta\sigma_j^2 \approx \text{var} \left(s_\alpha [\delta \mathbf{X}_b - \hat{\mathbf{K}}_{loc} \delta \mathbf{Y}_b] \right) - \text{var}(s_\alpha \delta \mathbf{X}_b)$$

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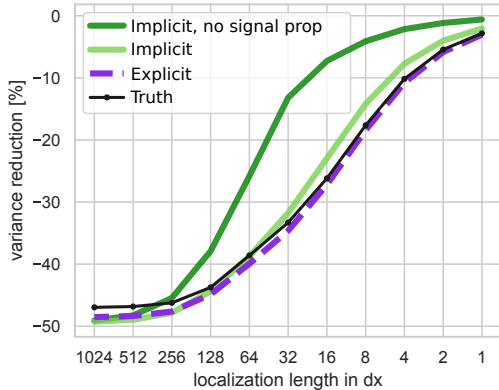
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Implicit method that needs to be provided with signal propagation

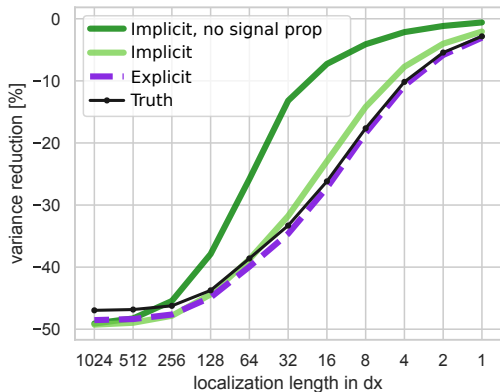
$$\Delta\sigma_j^2 \approx -\frac{1}{(n-1)^2} \sum_{i=0}^p (\vec{\mathbf{L}}^{mp} \circ \delta \mathbf{j}_{ff} \delta \mathbf{Y}_b^T)_i \left[\frac{\mathbf{L}^{pp} \circ \delta \mathbf{Y}_b \delta \mathbf{Y}_b^T}{n-1} + \mathbf{R} \right]^{-1} [\delta \mathbf{j}_{ff} \delta \mathbf{Y}_b^T]^T$$

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- Implicit method works if signal propagation can be provided
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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)