

2013/3/21

**The 3<sup>rd</sup> Research meeting of Ultrahigh Precision  
Meso-Scale Weather Prediction**



# **Neighboring Ensemble-based variational assimilation scheme for a Cloud-Resolving Model**

**Kazumasa Aonashi  
(MRI & JAMSTEC)**

## EnVA: min. cost function in the Ensemble forecast error subspace

- Minimize the cost function with non-linear Obs. term.

$$J_x = 1/2(\bar{X} - \bar{X}_f)P_f^{-1}(\bar{X} - \bar{X}_f) + 1/2(Y - H(\bar{X}))R^{-1}(Y - H(\bar{X}))$$

- Assume the analysis error belongs to the Ensemble forecast error subspace (Lorenç, 2003):

$$\bar{X} - \bar{X}^f = P_e^{f/2} \circ \Omega \quad \Omega = [\bar{w}_1, \bar{w}_2, \dots, \bar{w}_N]$$

$$P_e^{f/2} = [\bar{X}_1^f - \bar{X}^f, \bar{X}_2^f - \bar{X}^f, \dots, \bar{X}_N^f - \bar{X}^f]$$

- Forecast error covariance is determined by localization  $P^f = P_e^f \circ S$

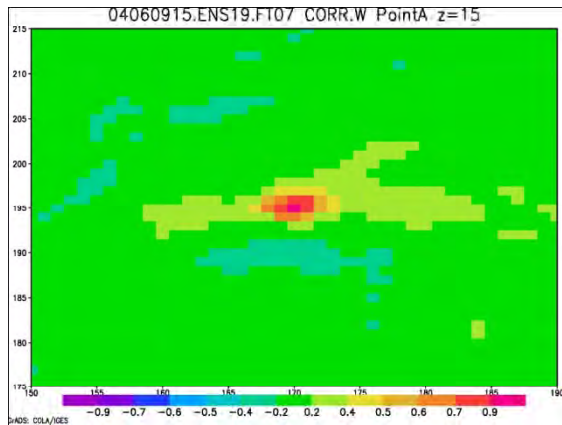
- Cost function in the Ensemble forecast error subspace:

$$J(\Omega) = 1/2 \text{trace}\{\Omega^t S^{-1} \Omega\} + 1/2 \{H(\bar{X}(\Omega)) - Y\}^t R^{-1} \{H(\bar{X}(\Omega)) - Y\}$$

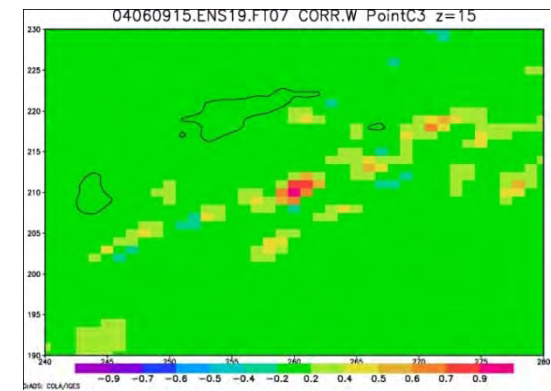
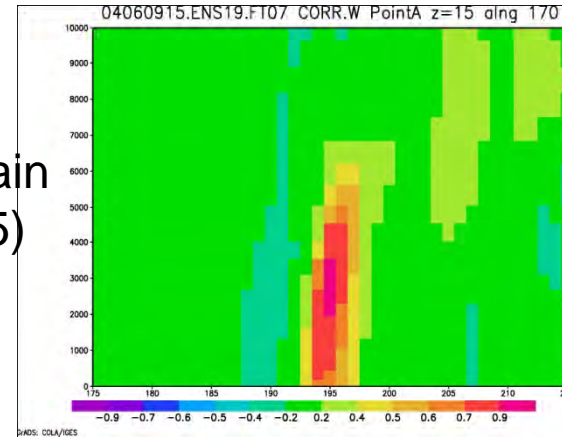
# Problem in EnVA (2): Sampling error

## Forecast error corr. of W (04/6/9/15z 7h fcst)

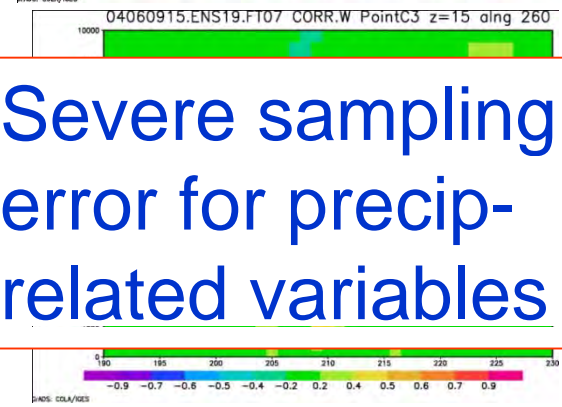
← 200 km →      ← 200 km →



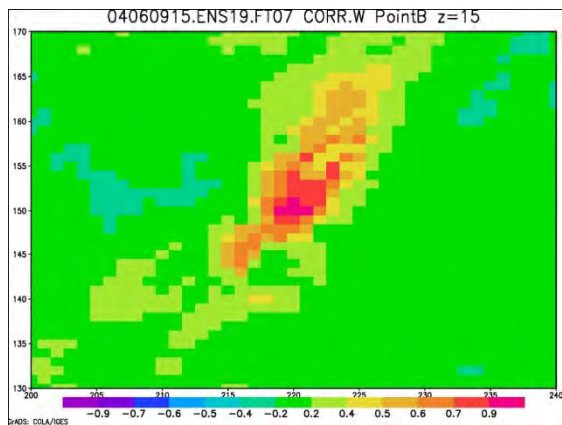
Heavy rain  
(170,195)



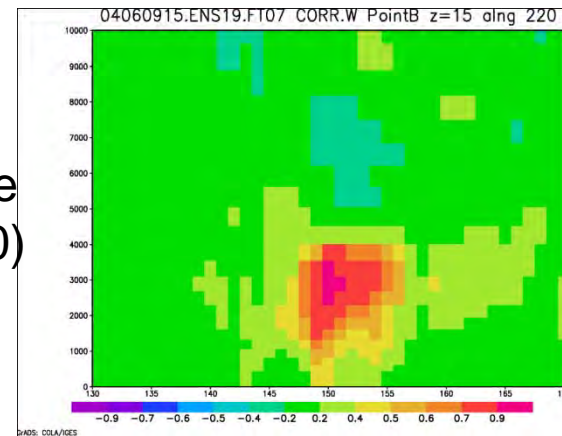
Weak rain  
(260,210)



Severe sampling error for precip-related variables



Rain-free  
(220,150)



# Sample error-damping methods of previous studies

- Spatial Localization (Lorenc, 2003)

$$C_{sp}(x1, x2) = C_{ENS}(x1, x2) S(\Delta_{1,2})$$

- Spectral Localization (Buehner and Charron, 2007)

$$\hat{C}_{sl}(k1, k2) = \hat{C}_{ENS}(k1, k2) \hat{L}_{sl}(k1, k2)$$

– When transformed into spatial domain

$$C_{sl}(x1, x2) = \int C_{ENS}(x1 + s, x2 + s) L_{sl}(s) ds$$

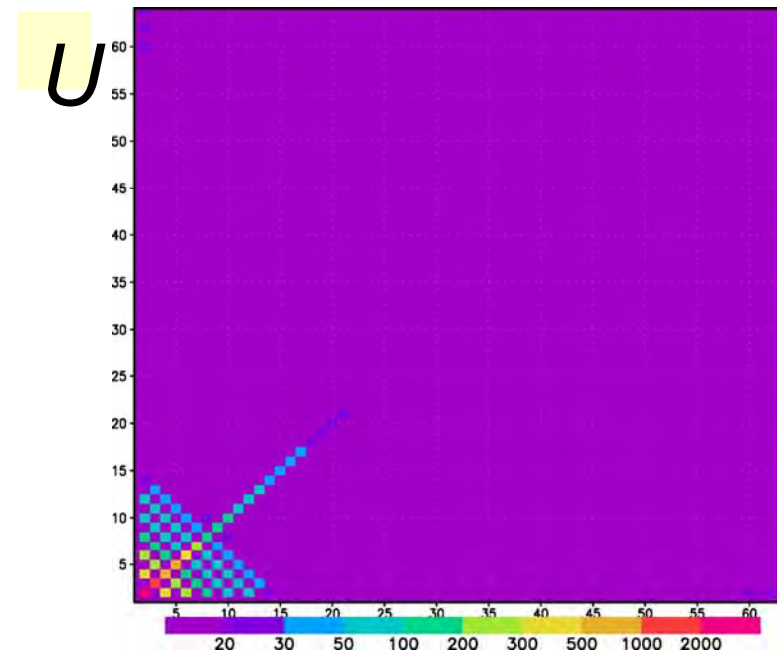
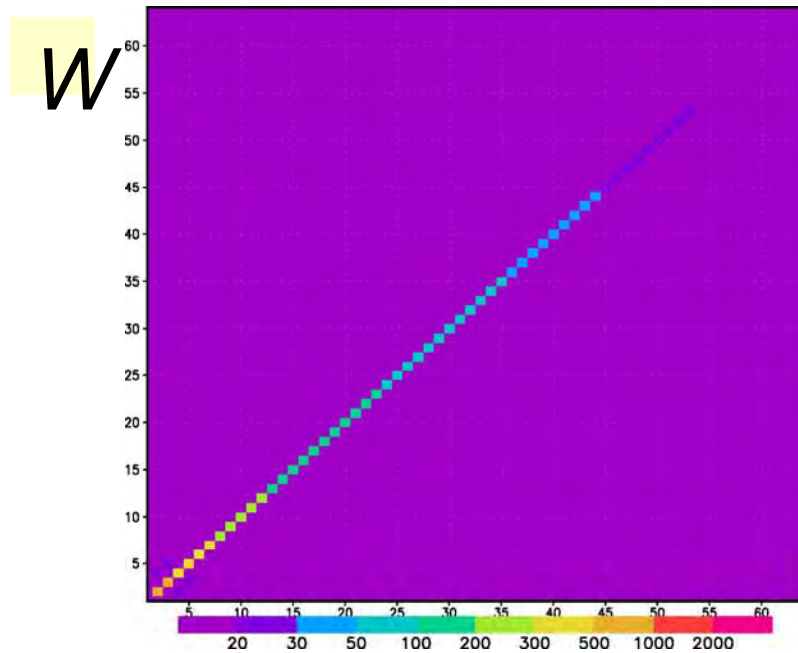
- Variable Localization (Kang, 2011)

$$C_v(v1, v2) = C_{ENS}(v1, v2) \delta(v1, v2)$$

# Basic idea

- Sampling error damping method
  - Neighboring Ensemble
  - Separation of large-scale and local modes
- Space spanned by NE vertical SVD modes
- EnVA
  - Determination of cost function
  - Diagonalization of background term
  - Minimization of cost function
- Deriving the optimal for each member

# Power spectral of horizontal ensemble forecast error (H~5000m) : Typhoon



- 1) Precip and W are diagonal, other had significant amplitudes for low-frequency, off-diagonal modes.
- 2) The presumption of the spectral localization “Correlations in spectral space decreases as the difference in wave number increases” is valid.

# Neighboring ensemble

- Hypothesis of Buehner and Charron (2007)  
Correlations in spectral space decreases as the difference in wave number increases.
- Spectral Localization

$$\hat{C}_{sl}(k1, k2) = \hat{C}(k1, k2) \hat{L}_{sl}(k1, k2)$$

- When transformed into spatial domain

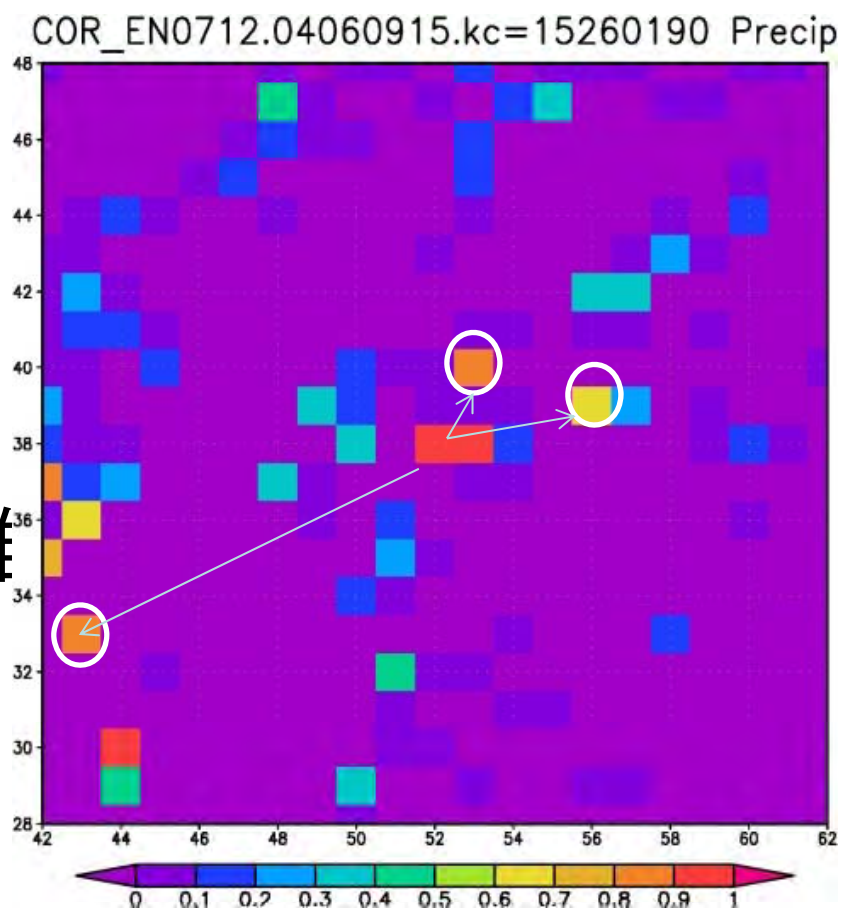
$$C_{sl}(x1, x2) = \int C(x1 + s, x2 + s) L_{sl}(s) ds$$

Spectral-Localized correlation is a weighted, spatially-shifted average of correlation over the neighboring points.

- we approximated the forecast error correlation using neighboring ensemble (NE) members of the target points (5 x 5 grids).

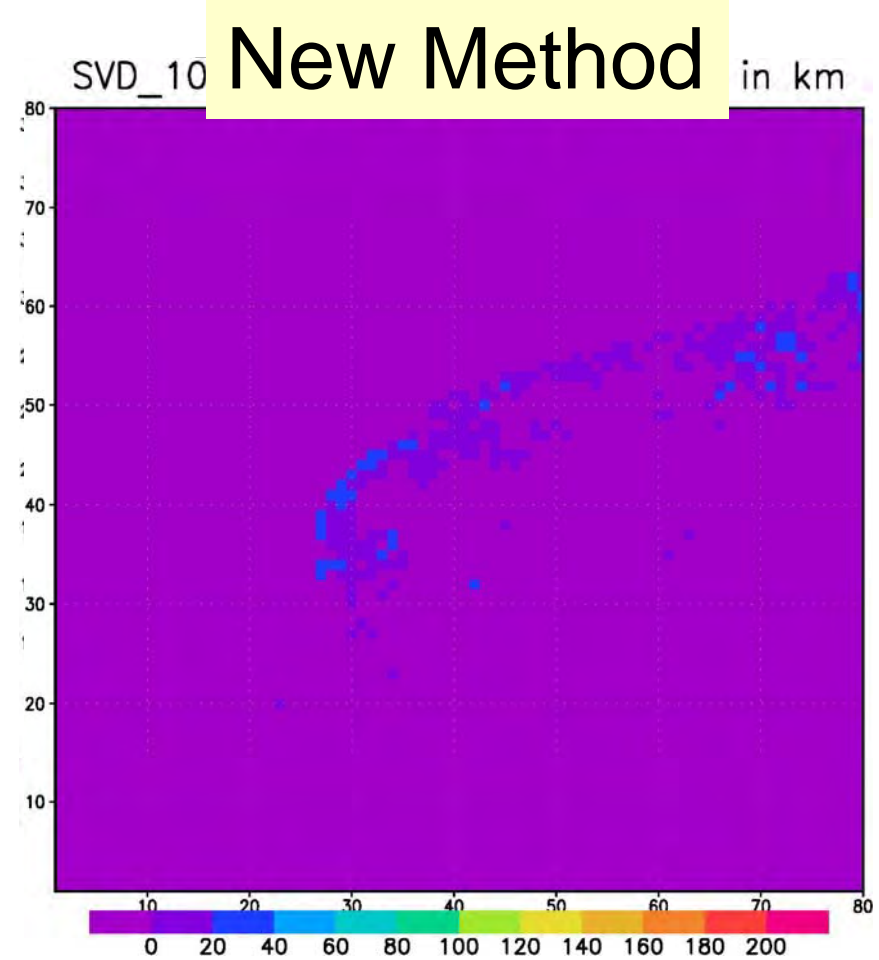
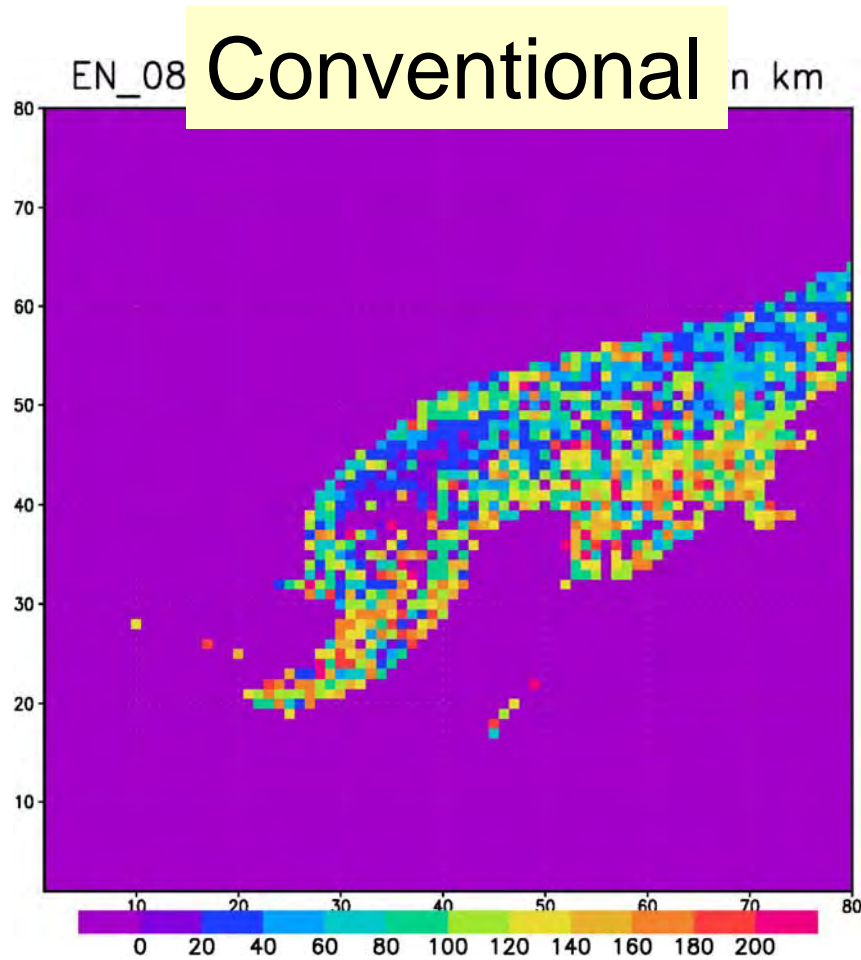
# サンプリング誤差の指標

- 指標として、遠方の偽高相関域に着目
- 降水物理量の予報誤差の水平相関を計算した。
- 各粗格子点と0.5以上の相関を持つ格子点の距離の平均(DIST)を求めた。



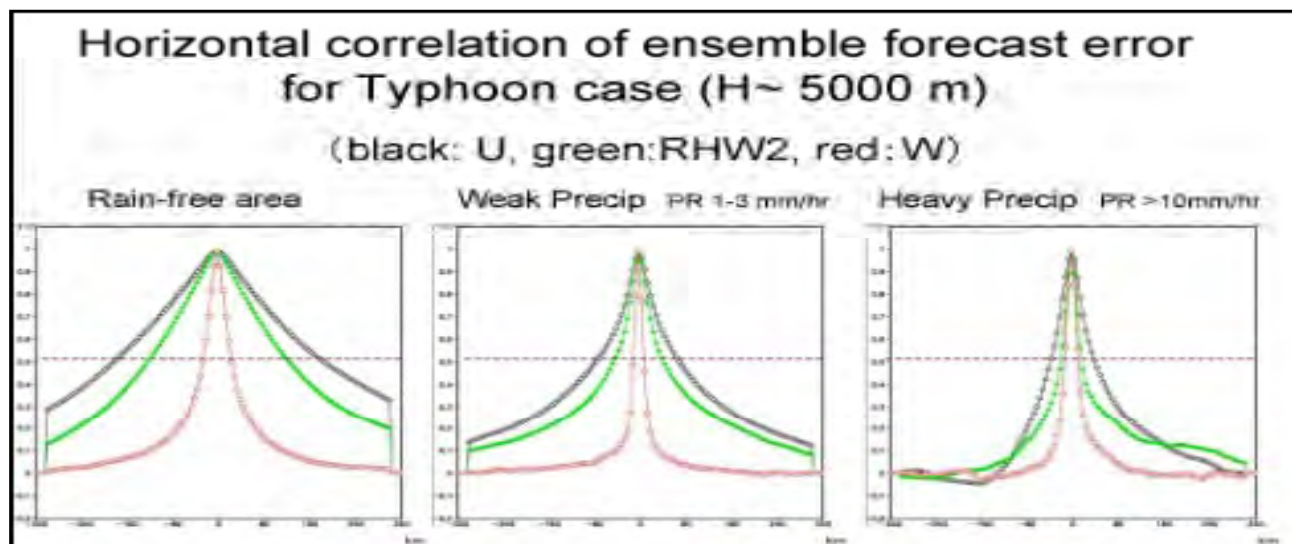


# Averaged distance of area with horizontal correlation of precipitation over 0.5 (Typhoon case, H~3 km)



# Separation of Large-scale and Local modes

- Scale differences between the precipitation-related variables and the other variables.
- We separated the other variables into large-scale modes (average over 65 km) and local modes (derivation from the average).



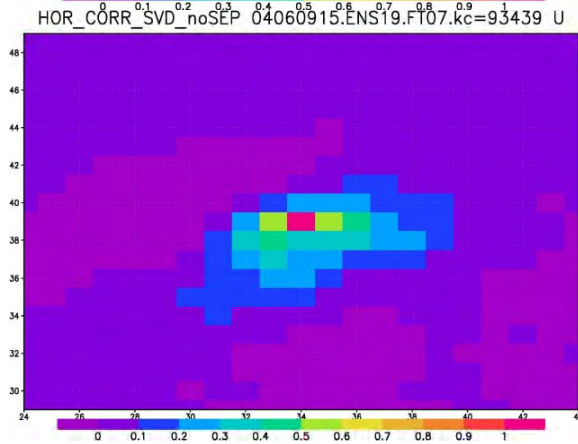
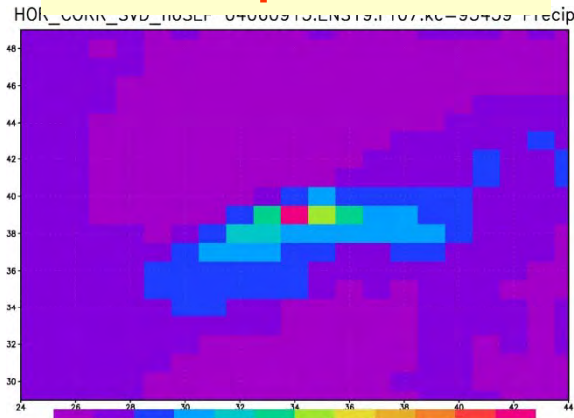
## Space spanned by NE vertical SVD modes

- NE member ( $\sim 2500$ ) =  
Ensemble (100 mem.) x Grid box (5x5)
- To reduce degree of freedom, we use SVD modes of vertical cross correlation of NE forecast error
- Space spanned by the NE vertical SVD modes:

$$U_{NE}^f = \frac{1}{\sqrt{K_h M - 1}} \begin{pmatrix} u_{G\ 1}(1) & u_{G\ N}(1) & & & \\ u_{G\ 1}(K_h M) & u_{G\ N}(K_h M) & & & \\ & & u_{g\ 1}(1) & & u_{g\ N}(1) \\ & & u_{g\ 1}(K_h M) & & u_{g\ N}(K_h M) \end{pmatrix}$$

# Horizontal correlation of Variables calculated from that of SVD modes at heavy rain area

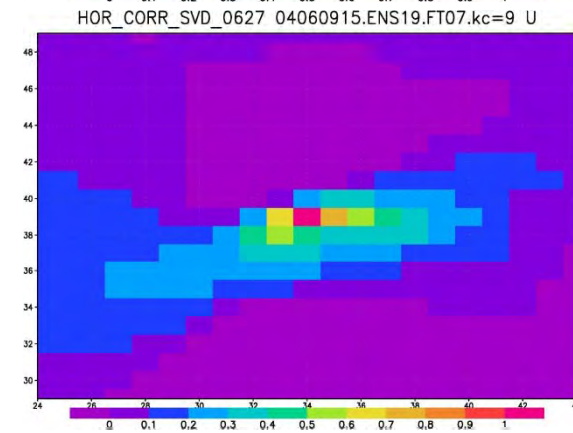
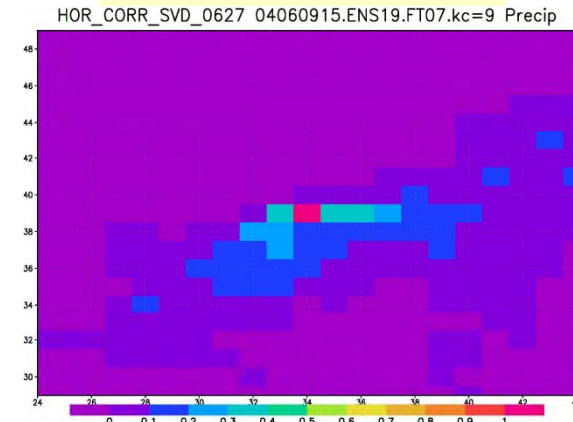
No separation



Precip

U

Separation



# EnVA

## Determination of cost function

- Cost function in the NE vertical SVD space

$$J_U = \frac{1}{2}(U^a - U^f)^t P_U^{-f} (U^a - U^f) + \frac{1}{2}\{H(U^a) - Y\}^t R^{-1}\{H(U^a) - Y\}$$

$$\delta U^a = U_{NE}^f \circ \Omega^a = \begin{pmatrix} U_G \circ \Omega_G \\ U_g \circ \Omega_g \end{pmatrix}$$

$$P_U^f = P_{U,NE}^f \circ S = \begin{pmatrix} (U_G U_G^t) \circ S_G \\ (U_g U_g^t) \circ S_g \end{pmatrix}$$

$$J_\Omega : 1/2 \text{trace}\{\Omega^{at} S^{-1} \Omega^a\} + 1/2 \{H(\Omega^a) - Y\}^t R^{-1} \{H(\Omega^a) - Y\}$$

$$= 1/2 \text{trace}\{\Omega_G^t S_G^{-1} \Omega_G\} + 1/2 \text{trace}\{\Omega_g^t S_g^{-1} \Omega_g\} + 1/2 \{H(\Omega_G, \Omega_g) - Y\}^t R^{-1} \{H(\Omega_G, \Omega_g) - Y\}$$

# EnVA

## Determination of cost function

- Since vertical SVD modes are independent , cost function results in that of horizontal components:

$$\begin{aligned} J_{\Omega} &\rightarrow J_{\Omega_h} \\ &: 1/2 \text{trace}\{\Omega_h^{at} S_h^{-1} \Omega_h^a\} + 1/2 \{H(\Omega_h^a) - Y\}^t R^{-1} \{H(\Omega_h^a) - Y\} \\ &= 1/2 \text{trace}\{\Omega_{Gh}^t S_{Gh}^{-1} \Omega_{Gh}\} + 1/2 \{\bar{\chi}_g \bar{\chi}_g^t\} \\ &\quad + 1/2 \{H(\Omega_{Gh}, \bar{\chi}_g) - Y\}^t R^{-1} \{H(\Omega_{Gh}, \bar{\chi}_g) - Y\} \end{aligned}$$

# Summary

- Sampling error damping method
  - Neighboring Ensemble
  - Separation of large-scale and local modes
- Space spanned by NE vertical SVD modes
- EnVA
  - Determination of cost function