

Idealised forecast-assimilation experiments and their relevance for convective-scale NWP

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NWP and DA: from large- to convective-scale to 'idealised'

DA techniques need to evolve in order to keep up with the developments in high-resolution NWP

- ▶ increasing resolution is not a panacea: 'grey zone' presents many problems...
- ▶ more (nonlinear) dynamical processes such as convection, cloud formation, and small-scale gravity waves, are resolved explicitly/partially
- ▶ breakdown of dynamical balances (e.g., hydrostatic and geostrophic) at smaller scales
- ▶ ensemble-based methods: flow-dependent errors

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It may be unfeasible, and indeed undesirable, to investigate the potential of DA schemes on state-of-the-art NWP models. Instead idealised models can be employed that:

- ▶ capture some fundamental processes
- ▶ are computationally inexpensive to implement

E.g., 'Idealised' models: hierarchy of complexity

- ▶ Lorenz (L63, L95, L2005, ...)
- ▶ SW/BV/QG models
- ▶ simplified NWP models

Using idealised models: approach

1. introduce a **physically plausible** idealised model and implement numerically
 - ▶ Kent et al. (2017): based on the rotating **shallow water equations** (SWEs) and extending the model of Würsch and Craig (2014) for **simplified cumulus cloud dynamics**
 - ▶ investigate dynamics of the modified model and compare to those of the classical shallow water theory
2. **ensemble-based** DA - relevant for convective-scale NWP
 - ▶ algorithm: (deterministic) EnKF with techniques to combat sampling errors
 - ▶ for **relevant** experiments:
 - ▶ dynamics: set-up, time- and length-scales, ...
 - ▶ assimilation: **tuning** the observing system and ensemble configuration in search of a '**well-tuned**' experiment.
 - ▶ **diagnostics**: error-spread statistics, CRPS, observational influence, error-growth statistics...

Houtekamer and Zhang (2016): *“The frontier of data assimilation is at the high spatial and temporal resolution, where we have rapidly developing precipitating systems with complex dynamics”* .

Model: summary [*Kent et al., 2017: Tellus A*]

Dynamics:

- ▶ when the fluid exceeds threshold heights, dynamics are altered to include a representation of **conditional instability** (leading to a **convective updraft**) and **idealised moisture transport** with associated downdraft and precipitation
- ▶ the **disruption of large-scale balance** principles: (i) breakdown of **geostrophic balance** in the presence of convection and precipitation; and (ii) breakdown of **hydrostatic balance** is implicitly enforced by the modified pressure
- ▶ **initiation of daughter cells** away from the parent cell by gravity wave propagation, and **convection downstream** from an orographic ridge.

Numerics:

- ▶ novel, robust and **efficient scheme for numerical integration** of the model, based on the discontinuous Galerkin finite element method (DGFEM) including methods to ensure well-balancedness and non-negativity of h and r .
- ▶ discretises the flow domain into N_{el} elements (defining the **horizontal resolution of the model**) and uses a dynamic time-step that guarantees stability while allowing for gains in efficiency (i.e., a larger time step) when possible.

Ensemble-based DA for idealised models

GOAL: show that the idealised fluid model provides an interesting testbed for investigating DA algorithms in the presence of convection and precipitation.

I.e., demonstrate a well-tuned idealised ensemble forecast-assimilation system using the model and elucidate its relevance for convective-scale NWP

Ensemble-based DA for idealised models

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State-of-the-art ensemble-based convective-scale NWP and DA: see, e.g., Gustaffson et al. (2018).

What are we aiming for?

Aspect	Operational system
Forecast resolution	$\mathcal{O}(1 \text{ km})$
Update frequency	$\mathcal{O}(1 \text{ hr})$
Ensemble size, N	$\mathcal{O}(10 - 100)$
# of observations, p	$\mathcal{O}(10^7)$
State dimension, n	$\mathcal{O}(10^9)$
Rank-deficiency	$N \ll p \ll n$
Observation operator	Nonlinear
Localization (horiz.)	$\mathcal{O}(10 - 100 \text{ km})$
Inflation I	Adaptive/Multipl.
Inflation II	Additive

Diagnostics: Well-tuned?

Tuning (important!):

- ▶ operational systems require a great deal of tuning in order to perform optimally
- ▶ consider the whole system: forecast model, the observing system, and the assimilation algorithm
- ▶ process of developing and arriving at a 'well-tuned' system deserves attention in an idealised setting – **what can we learn?**
- ▶ process: iterative adjustments to the observing system and ensemble configuration while monitoring measures for both system **performance** and, in the case of idealised experiments, **relevance**.

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 - ▶ process: iterative adjustments to the observing system and ensemble configuration while monitoring measures for both system **performance** and, in the case of idealised experiments, **relevance**.
1. **RMSE of the ensemble mean vs. ensemble spread (SPR)**: a well-configured ensemble (i.e., sufficiently spread) is crucial to providing an adequate estimation of forecast error. **GOAL: $SPR/RMSE \sim 1$.**
 2. **continuous ranked probability score (CRPS)**: a summary performance measure for probabilistic (ensemble) forecasts. **GOAL: low CRPS values.**
 3. **observational influence diagnostic (OID, after Cardinali et al., 2004)**: sensitivity of the analysis to observations ($\sim 18\%$ in global NWP; 20 – 40% in high-res. NWP). **GOAL: $20\% \lesssim OID \lesssim 40\%$.**
 4. **error-growth statistics**: specifically error-doubling time T_d ($\mathcal{O}(1$ day) in global NWP; $\mathcal{O}(1$ hr) in high-res. NWP). **GOAL: $T_d \sim \mathcal{O}(1$ hr).**

Idealised experiments: flow over topography

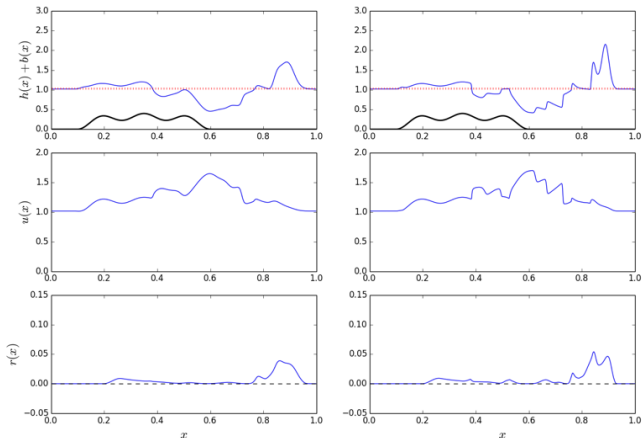
Dynamics: scales and set-up

- ▶ non-rotating, supercritical (non-dim. parameters: $Ro = \infty$, $Fr = 1.1$)
- ▶ length of domain ~ 500 km: then $N_{el} = 200$ implies **forecast resolution of ~ 2.5 km** and $n = \dim(\mathbf{x}) = 600$.
- ▶ topography: superposition of sinusoidal waves in part of the domain
- ▶ ICS: flat ($h + b = 1$) with 'westerly' wind ($hu = 1$) and no rain $hr = 0$. BCs: periodic.

Assimilation: **twin experiments with (deterministic) EnKF** (Sakov and Oke, 2008)

- ▶ **imperfect** model scenario: 'nature' run is generated at a finer resolution than the forecast model: $N_{el}^{nat} = \{400, 800\}$
- ▶ cycled DA for 48hrs with update frequency of $\{15, 30, 60\}$ minutes
- ▶ variables are observed directly (hence the observation operator is **linear**, $\mathcal{H} = \mathbf{H}$) with specified error $\sigma = (\sigma_h, \sigma_u, \sigma_r)$ and spatial density in model-space of 40 grid points (**~ 100 km on forecast grid**); i.e., every variable is observed at five (equally spaced and constant) locations, so that $p = 15$.
- ▶ to ensure rank-deficiency ($N < p < n$), employ an ensemble with **10 members**.
- ▶ Filter configuration: making it work!
 - ▶ Covariance **localisation**: length-scale (cf. Gaspari-Cohn)?
 - ▶ Covariance **inflation**: adaptive (RTPS, RTTP; for sampling error) and additive (diagonal \mathbf{Q} ; for model error)?

An idealised forecast–assimilation system: **imperfect** model scenario.



Variables h (top), u (middle), and r (bottom) from the forecast model (left, with $N_{el} = 200$) and the nature run (right, with $N_{el} = 800$). The forecast trajectory is smoother and exhibits 'partially-resolved' convection and precipitation while the nature run has sharper 'resolved' features and is a proxy for the truth.

Combinations of the tuning parameters define a single experiment, totalling 2880:

Nature N_{el}^{nat}	{400, 800}
Update frequency [mins]	{15, 30, 60}
Localisation scale, L_{loc}	{0.01, 0.5, 1, 1.5, 2, 3, 4, 6}
Inflation: RTPS	{0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0}
Additive inflation γ_a	{0.01, 0.05, 0.1, 0.25, 0.5, 1}
Total # of experiments	2880

Observing system: defined by the **update frequency** and **resolution of the nature run** (as well as obs. error and density)

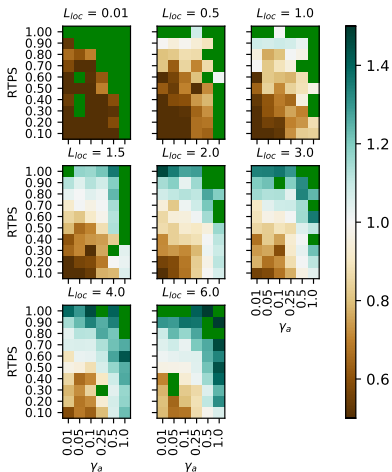
- ▶ 6 observing systems with 480 experiments in each
- ▶ experiments in each observing system assimilate the same observations for consistency

Filter configuration: defined by the localisation and inflation factors.

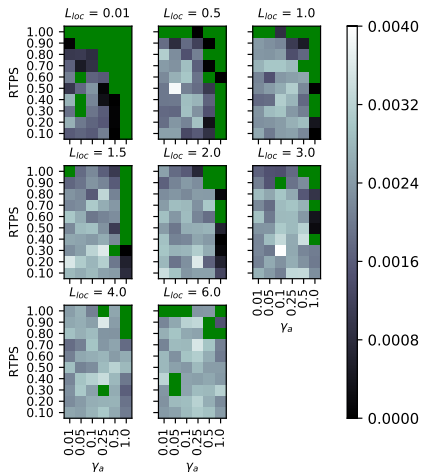
Number of experiments (out of 480) in which the filter does not diverge for a given observing system:

	15 min	30 min	60 min	Total
2:1	381	387	4	772
4:1	121	109	1	231
Total	502	496	5	1003

Forecast SPR/RMSE

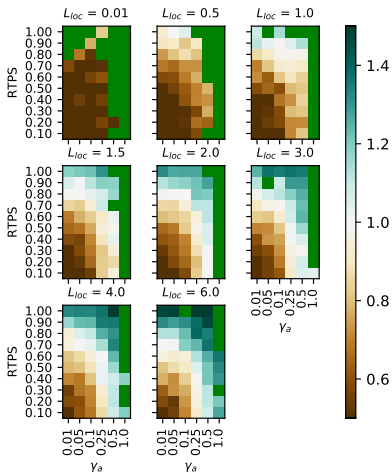


Forecast-analysis RMSE

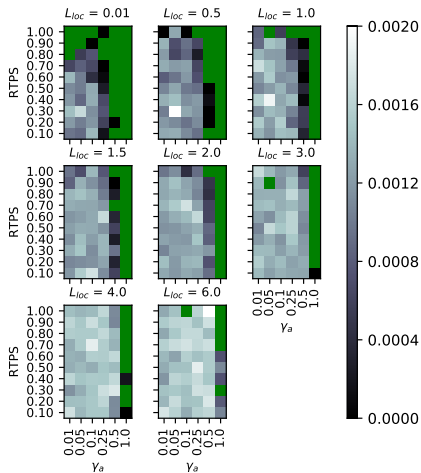


Experiments with the [2:1 – 30min] observing system: spread-error statistics for the forecast (left) and the difference in RMS error of the forecast and analysis (right).

Forecast SPR/RMSE

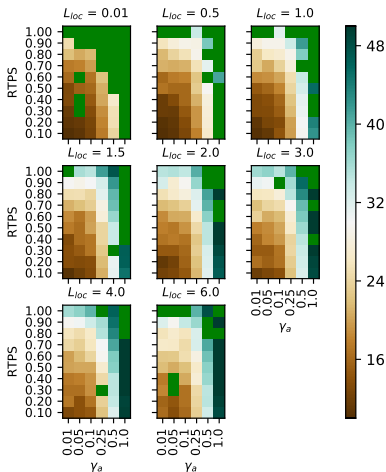


Forecast-analysis RMSE

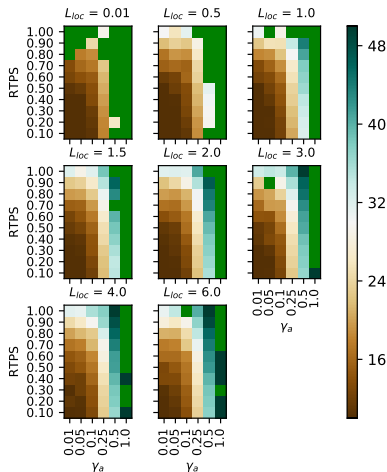


Experiments with the [2:1 – 15min] observing system: spread-error statistics for the forecast (left) and the difference in RMS error of the forecast and analysis (right).

Observational Impact



Observational Impact

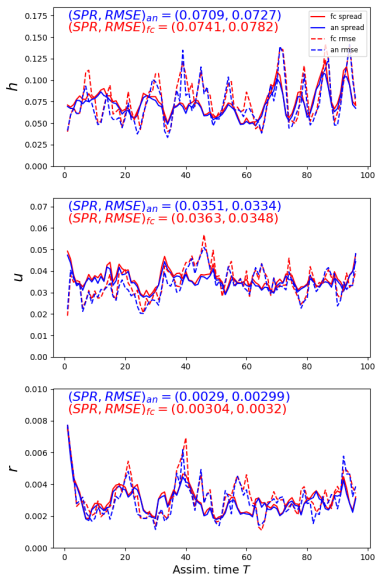


Experiments with the [2:1 – 30min] (left) and [2:1 – 15min] (right) observing system: observational influence diagnostic. Recall: target is 20% \approx $OID \approx$ 40%.

loc_6.0_add_0.1_rtp_0.5_rtps_0.5

Domain-averaged RMS error (dashed) and spread (solid) time series for the forecast (red) and analysis (blue) ensemble: h (top), u (middle), and r (bottom).

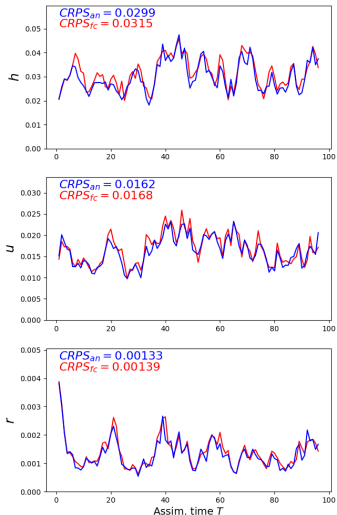
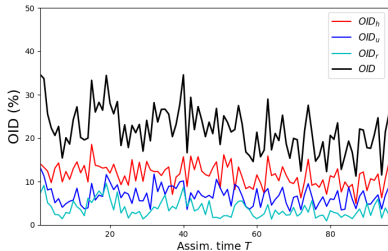
- ▶ each series comprises 96 cycles (i.e., 48 hours updated every 30mins);
- ▶ time-averaged values are given in the top-left corner of each panel;
- ▶ the ensemble spread is similar in magnitude to the RMSE of the ensemble mean for both the forecast (red) and analysis (blue);
- ▶ the filter produces an analysis ensemble with lower error than the forecast ensemble for all model variables.

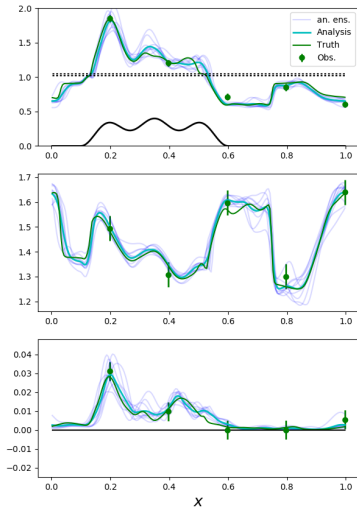
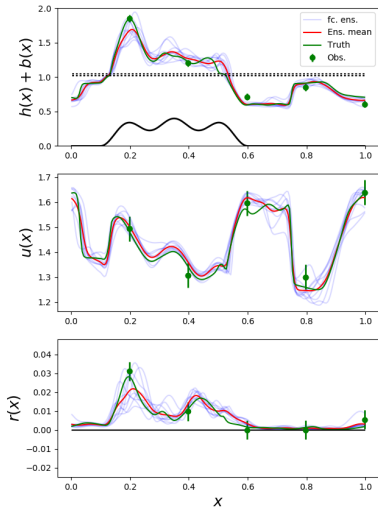


Right: domain-averaged CRPS time series for the forecast (red) and analysis (blue) ensemble: h (top), u (middle), and r (bottom).

- ▶ each series comprises 96 cycles (i.e., 48 hours updated every 30mins); time-averaged values are given in the top-left corner of each panel;
- ▶ on average, the assimilation update marginally improves the reliability of the ensemble.

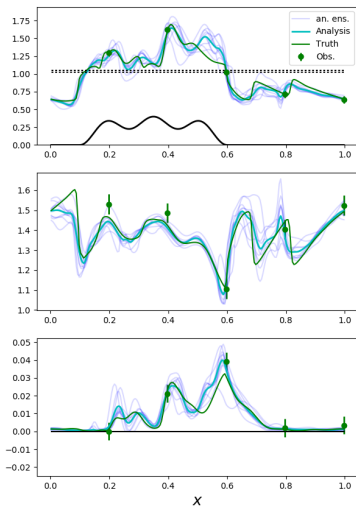
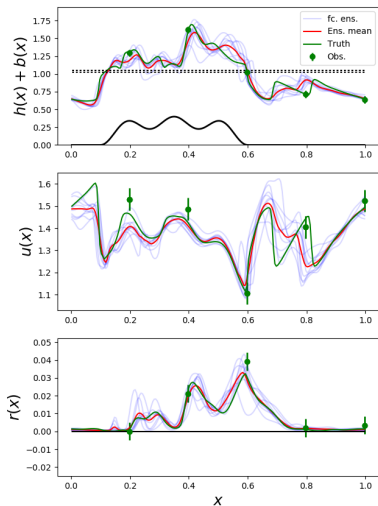
Below: domain-averaged OID time series (overall and for each variable)





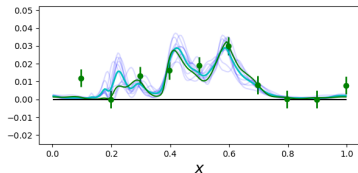
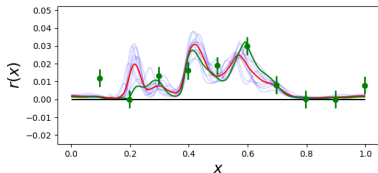
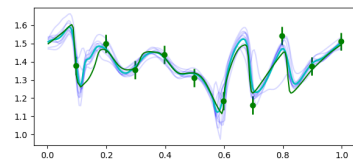
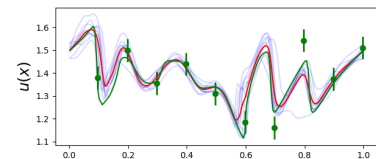
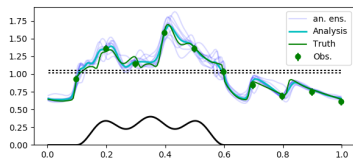
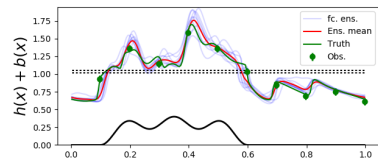
Ensemble trajectories (blue) and their mean (red for forecast; cyan for analysis), pseudo-observations (green circles with corresponding error bars), and nature run (green solid line) after 65 cycles. Left: forecast. Right: analysis.

loc_6.0_add_0.1_rtp_0.5_rtps_0.5



Ensemble trajectories (blue) and mean (red forecast; cyan analysis), pseudo-obs. (green circles with error bars), and nature run (green solid line) after 51 cycles. Left: forecast. Right: analysis. **Observe every 40 gridpoints: $\sim 100\text{km}$.**

loc_2.0_add_0.25_rtp_0.5_rtps_0.6



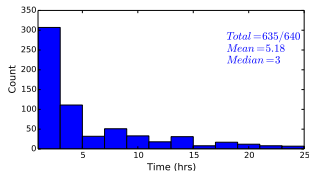
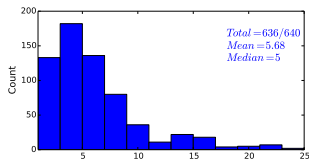
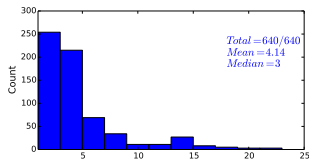
Ensemble trajectories (blue) and mean (red forecast; cyan analysis), pseudo-obs. (green circles with error bars), and nature run (green solid line) after 51 cycles. Left: forecast. Right: analysis. **Observe every 20 gridpoints: $\sim 50\text{km}$.**

loc_2.0_add_0.25_rtp_0.5_rtps_0.6

Error-doubling time T_d

- ▶ moist convection severely limits mesoscale predictability: for limited-area cloud-resolving models: **mean error-doubling time ~ 4 hours.**
- ▶ ensemble forecasts initialised with the analysis perturbations from a well-tuned experiment should exhibit characteristic error growth rates on this timescale
- ▶ **compute T_d** for an **idealised ensemble prediction system** by running numerous staggered forecasts initialised with the analysis increments

NOTE: different set-up



'Protocol' revisited and results

Kent et al., 2017: idealised model simulates some **fundamental dynamical processes** associated with convecting and precipitating weather systems, suggesting that it is a **suitable candidate** for investigating DA algorithms at **convective scales**.

Aspect	Operational system	Our idealised system	Relevant?
Forecast resolution	$\mathcal{O}(1 \text{ km})$	2.5 km	✓
Update frequency	$\mathcal{O}(1 \text{ hr})$	30 mins	✓
Ensemble size, N	$\mathcal{O}(10 - 100)$	10	-
# of observations, p	$\mathcal{O}(10^7)$	15	N/A
State dimension, n	$\mathcal{O}(10^9)$	600	N/A
Rank-deficiency	$N \ll p \ll n$	$N < p < n$	✓
Observation operator	Nonlinear	Linear	✗
Localization	$\mathcal{O}(10 - 100 \text{ km})$	$\sim 100 \text{ km}$	✓
Inflation I	Adaptive	RTPS = 0.4 - 0.7	-
Inflation II	Additive	$\gamma_a = 0.1 - 0.5$	-
$SPR/RMSE$	~ 1	~ 1	✓
Observational influence	$20\% \lesssim OI \lesssim 40\%$	$\sim 25\%$	✓
Error-doubling time, T_d	$\mathcal{O}(1 \text{ hr})$	$\sim 4 \text{ hrs}$	✓

This study: advocates this further by conducting numerous forecast-assimilation experiments, providing a critical assessment of their **performance**, and addressing their **relevance** for convective-scale NWP.

Conclusion + ideas

Summary:

- ▶ the idealised fluid model provides an interesting testbed for forecast-assimilation experiments with characteristics relevant for convective-scale NWP
- ▶ tuning: for performance and relevance
- ▶ filter performs adequately (given the relatively simple set-up and strong nonlinearities of the model): certain configurations yield ensembles that estimate the forecast errors well
- ▶ additive and adaptive inflation crucial for satisfactory filter performance; localisation also crucial due to rank-deficiency (limited ensemble size)
- ▶ observational influence can be tuned to be similar to that of operational NWP and error-growth rates comparable to convective-scale NWP systems
- ▶ myriad set-ups to investigate: **valuable learning process in a clean environment!**

Ideas / future work:

- ▶ exploring satellite DA (**Cantarello et al., X4.291 this session 14:00-15:45**)
- ▶ investigating 'representation' errors
- ▶ nonlinear DA: comparison of methods etc.
- ▶ import into DA frameworks...?

GitHub repository: modRSW_EnKF

The screenshot shows the GitHub interface for the repository 'tkent198/modRSW_EnKF'. At the top, there is a navigation bar with 'This repository' and a search box, followed by links for 'Pull requests', 'Issues', 'Marketplace', and 'Explore'. On the right side of the navigation bar are icons for notifications, a plus sign, and a profile picture. Below the navigation bar, the repository name 'tkent198 / modRSW_EnKF' is displayed, along with statistics: 'Unwatch' (1), 'Star' (0), and 'Fork' (1). A secondary navigation bar contains links for 'Code', 'Issues' (0), 'Pull requests' (0), 'Projects' (0), 'Wiki', 'Insights', and 'Settings'. The main content area features the repository description: 'An idealised convective-scale forecast-assimilation framework', with an 'Add topics' link and an 'Edit' button. Below this, a summary bar shows '104 commits', '1 branch', '0 releases', and '1 contributor'. A row of buttons includes 'Branch: master', 'New pull request', 'Create new file', 'Upload files', 'Find file', and a green 'Clone or download' button. The 'README.md' file is selected and its content is displayed below. The README content includes the repository name 'modRSW_EnKF', the same description, and a paragraph explaining the repository's purpose: 'This repository aims to facilitate the transfer of knowledge and continued use of a basic convective-scale forecast-assimilation system developed during TK's PhD (Kent 2016). The forecast component comes from an idealised fluid model of convective-scale Numerical Weather Prediction (modRSW; Kent et al. 2017) and the assimilation algorithm is the perturbed-observation Ensemble Kalman Filter (EnKF). The following document should contain sufficient instruction for users to download, implement and adapt the source code, which briefly comprises Python scripts for the numerical solver, idealised forecast-

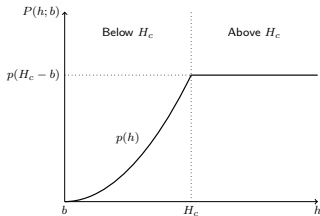
Thanks very much for your attention ... questions?

References:

- ▶ Kent, Bokhove, & Tobias (2017): **Dynamics of an idealized fluid model for investigating convective-scale data assimilation**. *Tellus A: Dynamic Meteorology and Oceanography*, 69(1), 1369332
- ▶ Kent, Inverarity, Cantarello, Bokhove, & Tobias (2019): **Idealized forecast-assimilation experiments and their relevance for convective-scale Numerical Weather Prediction**. *In prep.: Tellus A*.
- ▶ Kent (2017): **'An idealised convective-scale forecast-assimilation framework'**, https://github.com/tkent198/modRSW_EnKF
- ▶ Gustafsson et al. (2018): Survey of data assimilation methods for convective-scale NWP at operational centres. *QJRMS*, 144(713), 1218-1256.
- ▶ Houtekamer & Zhang (2016): Review of the EnKF for atmospheric data assimilation. *Monthly Weather Review*, 144(12), 4489-4532.
- ▶ Würsch and Craig (2014): A simple dynamical model of cumulus convection for data assimilation research. *Meteorologische Zeitschrift*, 23(5):483-490.

Modified SWEs

- ▶ two threshold heights $H_c < H_r$: when fluid exceeds these heights, different mechanisms kick in and alter the classical SW dynamics
- ▶ modifications to the effective pressure gradient (via SW pressure: $p(h) = \frac{1}{2}gh^2$) in the momentum equation
- ▶ extra equation for the conservation of model 'rain' to close the system



Modified pressure $P(h; b)$:
 $p(H_c - b) = \frac{1}{2}g(H_c - b)^2$ above the threshold H_c is lower than the standard pressure $p(h) = \frac{1}{2}gh^2$, thus forcing the fluid to rise where $h + b > H_c$.

$$\partial_t h + \partial_x(hu) = 0,$$

$$\partial_t(hu) + \partial_x(hu^2 + P) + hc_0^2 \partial_x r - fhv = -Q \partial_x b,$$

$$\partial_t(hv) + \partial_x(huv) + fhu = 0,$$

$$\partial_t(hr) + \partial_x(hur) + h\tilde{\beta} \partial_x u + \alpha hr = 0,$$

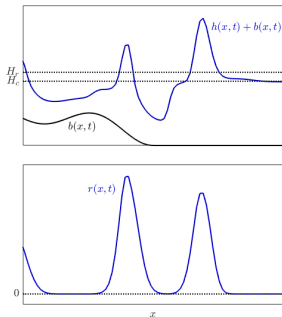
$$\text{where } P = P(h; b) = \begin{cases} p(H_c - b), & \text{for } h + b > H_c, \\ p(h), & \text{otherwise,} \end{cases}$$

$$Q = Q(h; b) = \begin{cases} p'(H_c - b), & \text{for } h + b > H_c, \\ p'(h), & \text{otherwise,} \end{cases}$$

$$\text{and } \tilde{\beta} = \begin{cases} \beta, & \text{for } h + b > H_r, \partial_x u < 0, \\ 0, & \text{otherwise.} \end{cases}$$

Modified SWEs

- ▶ two threshold heights $H_c < H_r$: when fluid exceeds these heights, different mechanisms kick in and alter the classical SW dynamics
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Schematic solutions: convection (in h field) and associated 'rain'

$$\partial_t h + \partial_x(hu) = 0,$$

$$\partial_t(hu) + \partial_x(hu^2 + P) + hc_0^2 \partial_x r - fhv = -Q \partial_x b,$$

$$\partial_t(hv) + \partial_x(huv) + fhu = 0,$$

$$\partial_t(hr) + \partial_x(hur) + h\tilde{\beta} \partial_x u + \alpha hr = 0,$$

$$\text{where } P = P(h; b) = \begin{cases} p(H_c - b), & \text{for } h + b > H_c, \\ p(h), & \text{otherwise,} \end{cases}$$

$$Q = Q(h; b) = \begin{cases} p'(H_c - b), & \text{for } h + b > H_c, \\ p'(h), & \text{otherwise,} \end{cases}$$

$$\text{and } \tilde{\beta} = \begin{cases} \beta, & \text{for } h + b > H_r, \partial_x u < 0, \\ 0, & \text{otherwise.} \end{cases}$$

Non-dimensionalised modRSW equations

$$\partial_t h + \partial_x(hu) = 0,$$

$$\partial_t(hu) + \partial_x(hu^2 + P) + Q\partial_x b + hc_0^2 \partial_x r - \frac{1}{\text{Ro}} hu = 0,$$

$$\partial_t(hv) + \partial_x(huv) + \frac{1}{\text{Ro}} hu = 0,$$

$$\partial_t(hr) + \partial_x(hur) + h\tilde{\beta}\partial_x u + \tilde{\alpha}hr = 0,$$

where:

$$P(h, b) = \frac{1}{2\text{Fr}^2} [h^2 + ((H_c - b)^2 - h^2)\Theta(h + b - H_c)],$$

$$Q(h, b) = \frac{1}{\text{Fr}^2} [h + (H_c - b - h)\Theta(h + b - H_c)],$$

$$\tilde{\beta} = \beta\Theta(h + b - H_r)\Theta(-\partial_x u).$$

$\Theta(x) = 1$ if $x > 0$; and 0 if $x \leq 0$, and the following parameters are introduced:

$$\text{Fr} = \frac{V_0}{\sqrt{gH_0}}, \quad \text{Ro} = \frac{V_0}{fL_0}, \quad \tilde{c}_0^2 = \frac{c_0^2}{V_0^2}, \quad \tilde{\alpha} = \frac{L_0}{V_0}\alpha.$$

Some theoretical aspects

Eigenanalysis: shallow water systems are **hyperbolic**, and can thus be solved via a range of numerical recipes for hyperbolic systems. What about the modified system?

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}(\mathbf{U}) + \mathbf{G}(\mathbf{U}) \partial_x \mathbf{U} + \mathbf{S}(\mathbf{U}) = 0,$$

Hyperbolicity determined by eigen-structure: (**all eigenvalues must be real**).
Eigenvalues of the system are determined by the Jacobian matrix $\partial \mathbf{F} / \partial \mathbf{U} + \mathbf{G}(\mathbf{U})$:

$$\lambda_{1,2} = u \pm \sqrt{\partial_h P + c_0^2 \tilde{\beta}}, \quad \lambda_{3,4} = u.$$

Since $P(h; b)$ is non-decreasing and $\tilde{\beta}$ non-negative, the eigenvalues are real. Hence, the modified SW model is (weakly) hyperbolic.

Wave speeds: waves travelling through (saturated) regions of convection slow down

- ▶ $h + b < H_c$: $\partial_h P = gh$, $\tilde{\beta} = 0$ implies standard eigenvalues $\lambda_{1,2} = u \pm \sqrt{gh}$
- ▶ $H_c < h + b < H_r$: $\partial_h P = 0$, $\tilde{\beta} = 0$ implies modified eigenvalues $\lambda_{1,2} = u$
- ▶ $H_r < h + b$: $\partial_h P = 0$ and $\tilde{\beta} = \beta$ implies modified eigenvalues $\lambda_{1,2} = u \pm \sqrt{c_0^2 \beta}$

Scaling

For a given Fr potential **characteristic scales of the dynamics** can be analysed and, where possible, likened to high-resolution NWP.

- ▶ Consider a fixed length of domain $L_0 = 500$ km and velocity-scale $V_0 \sim 20 \text{ ms}^{-1}$, implying a time-scale $T_0 \sim 25000$ seconds ($\sim 6.94\dots$ hours). Thus, one hour is equal to 0.144 non-dimensional time units.
- ▶ $\text{Fr} = 1.1$ implies $gH_0 \sim 330 \text{ m}^2\text{s}^{-2}$. We note that gravity g is actually a reduced gravity g' , and impose a height scale of $H_0 \sim 500$ m.
- ▶ This implies a reduced gravity $g' \sim 0.66 \text{ ms}^{-1}$ and is justified as follows. Taking the average air density in the layers 0-500 and 500-1500 meters from the air density profile of the International Standard Atmosphere*, $\rho_{0-500\text{m}} = 1.196 \text{ kg m}^{-3}$ and $\rho_{500-1500\text{m}} = 1.113 \text{ kg m}^{-3}$, gives a reduced gravity of $g' \sim 0.68 \text{ ms}^{-1}$.
- ▶ The threshold height H_c mimics the Level of Free Convection (LFC), which can be on the order of several hundred meters in convectively unstable conditions.

*<https://onlinelibrary.wiley.com/doi/pdf/10.1002/9781118568101.app2>

Two popular flavours of **adaptive inflation**: 'Relaxation To Prior Perturbation' (RTTP) and 'Relaxation To Prior Spread' (RTPS) methods.

RTTP: relaxes analysis perturbations \mathbf{X}_j^a back to the forecast perturbations \mathbf{X}_j^f independently at each analysis point:

$$\mathbf{X}_j^a \leftarrow (1 - \alpha)\mathbf{X}_j^a + \alpha\mathbf{X}_j^f, \quad (2)$$

where $\alpha \in [0, 1]$ is a tuneable parameter. This amounts to a combination of multiplicative and additive inflation.

RTPS: relaxes the analysis ensemble spread back to the forecast spread:

$$\sigma^a \leftarrow (1 - \alpha)\sigma^a + \alpha\sigma^f, \quad (3)$$

where σ is the spread at each gridpoint (i.e., standard deviation) and $\alpha \in [0, 1]$ is a tuneable parameter. This is a purely multiplicative form of inflation.

NOTE: the DEnKF is equivalent to the 'no-perturbation' EnKF with implicit RTTP adaptive inflation with $\alpha = 1/2$

Additive inflation comprises adding random Gaussian perturbations $\eta_j \sim \mathcal{N}(0, \gamma_a \mathbf{Q})$ during, or at the end of, the forecast step:

$$\mathbf{x}_j(t_i) = \mathcal{M}(\mathbf{x}_j(t_{i-1})) + \eta_j, \quad j = 1, \dots, N, \quad (4)$$

where the forecast-model error matrix \mathbf{Q} is prescribed from some knowledge of the modeling system and γ_a is a tuneable parameter controlling the overall magnitude of the sample perturbations. How one best defines \mathbf{Q} is an open question; often a static matrix developed offline from historical analysis increments. In this study, \mathbf{Q} is diagonal and contains the square of the (imposed) observational error of each variable:

$$\mathbf{Q} = \begin{pmatrix} \sigma_h^2 & 0 & 0 \\ 0 & \sigma_u^2 & 0 \\ 0 & 0 & \sigma_r^2 \end{pmatrix}, \quad (5)$$

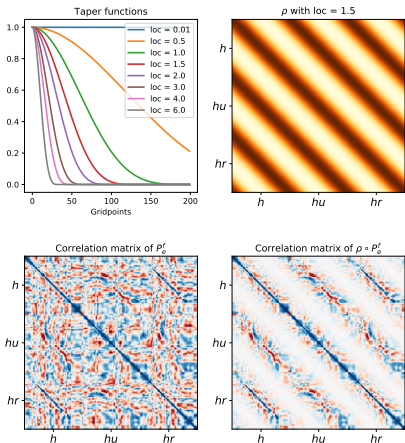
where σ_h^2 , σ_u^2 and σ_r^2 are diagonal matrices of size $N_{el} \times N_{el}$. In order not to introduce bias into the model state $\mathbf{x}(t_i)$, an unbiased additive inflation $\tilde{\eta}_j$ is computed and used in (??) by subtracting the ensemble averaged additive inflation $\bar{\eta}$:

$$\tilde{\eta}_j = \eta_j - \bar{\eta}. \quad (6)$$

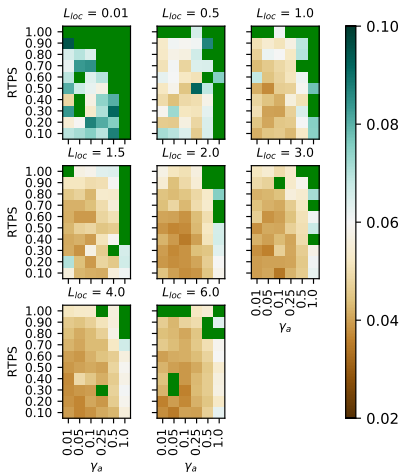
Additive inflation does not try to represent the model error explicitly, but acts in some sense as a lower bound for the forecast error, thus preventing filter divergence.

Ingredients for covariance localization.

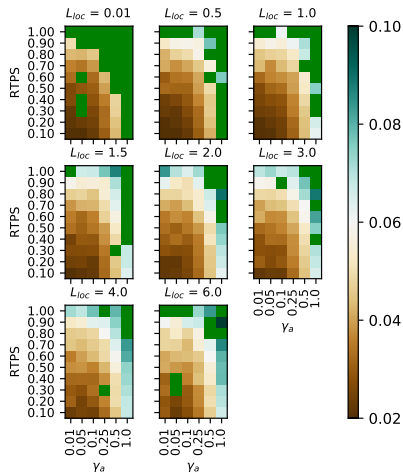
Top left: Gaspari-Cohn taper functions $\rho = \rho(L_{loc})$ for various L_{loc} values, which define a lengthscale in model space (x -axis). No localization (blue) corresponds to $L_{loc} = 0.01$; $L_{loc} = 1$ (green) defines a lengthscale of $N_{el}/L_{loc} = 200$ grid points. Increasing L_{loc} leads to a more severe taper and reduction to zero. Top right: banded localization matrix ρ defined by $L_{loc} = 1.5$, which has the same dimension as \mathbf{P}_e^f and is a block 3×3 matrix for our 3-variable system. Bottom left: a time-dependent correlation matrix (i.e., normalized \mathbf{P}_e^f) generated by a 10-member ensemble. Bottom right: the localized correlation matrix (i.e., normalized $\mathbf{P}_{loc}^f = \rho \circ \mathbf{P}_e^f$) combines the top right and bottom left matrices. Long range correlations deemed spurious are set to zero beyond a certain distance in model space.



Forecast error (RMSE)

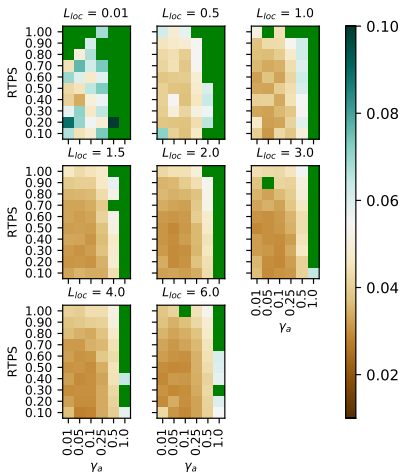


Forecast spread (SPR)

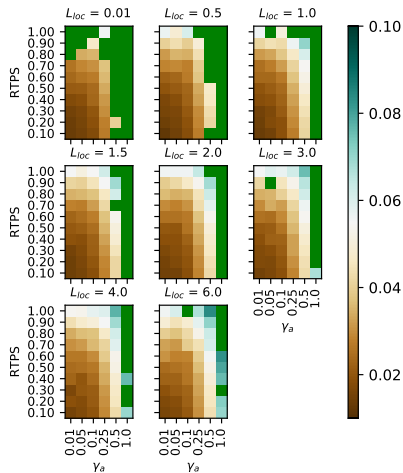


Experiments with the [2:1 – 30min] observing system: RMSE error of the forecast ensemble mean (left) and the spread of the forecast ensemble (right).

Forecast error (RMSE)

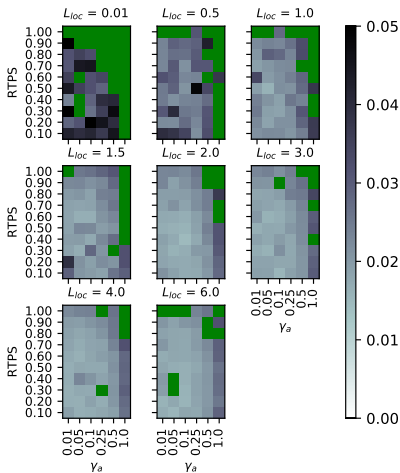


Forecast spread (SPR)

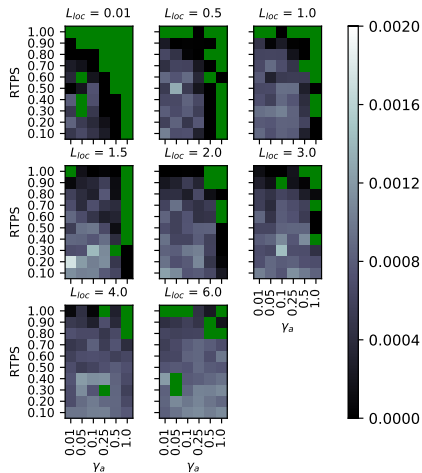


Experiments with the [2:1 – 15min] observing system: RMSE error of the forecast ensemble mean (left) and the spread of the forecast ensemble (right).

Forecast CRPS

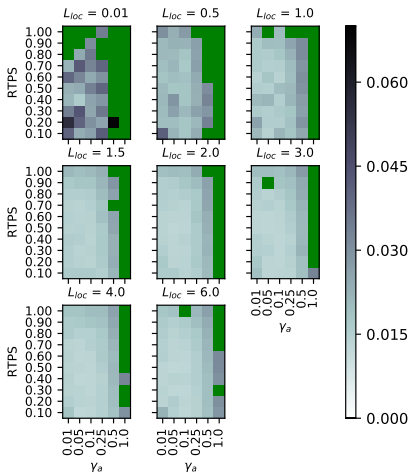


Forecast-analysis CRPS

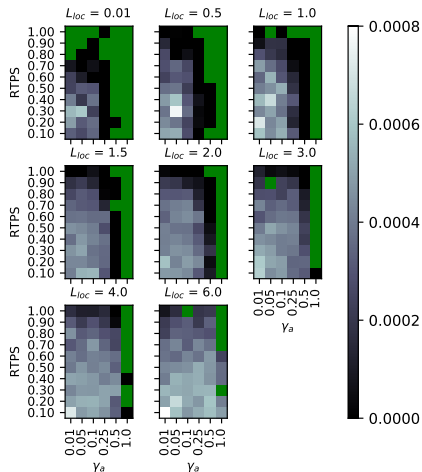


Experiments with the [2:1 – 30min] observing system: CRPS for the forecast ensemble (left) and the difference in CRPS of the forecast and analysis (right).

Forecast CRPS



Forecast-analysis CRPS



Experiments with the [2:1 – 15min] observing system: CRPS for the forecast ensemble (left) and the difference in CRPS of the forecast and analysis (right).

Numerics: methodology

- ▶ Rhebergen et al. (2008) developed a novel discontinuous Galerkin (DG) finite element framework for **non-conservative hyperbolic** system of PDEs, deals robustly with high **nonlinearity** and **non-conservative products**, $\mathbf{G}(\mathbf{U})\partial_x\mathbf{U}$
- ▶ we combine this with the scheme of Audusse et al. (2004) to discretise topography that maintains **well-balancedness** and **preserves non-negativity** of fluid depth and rain variable