Efficient Ensemble Data Assimilation For Earth System Models with the Parallel Data Assimilation Framework (PDAF)

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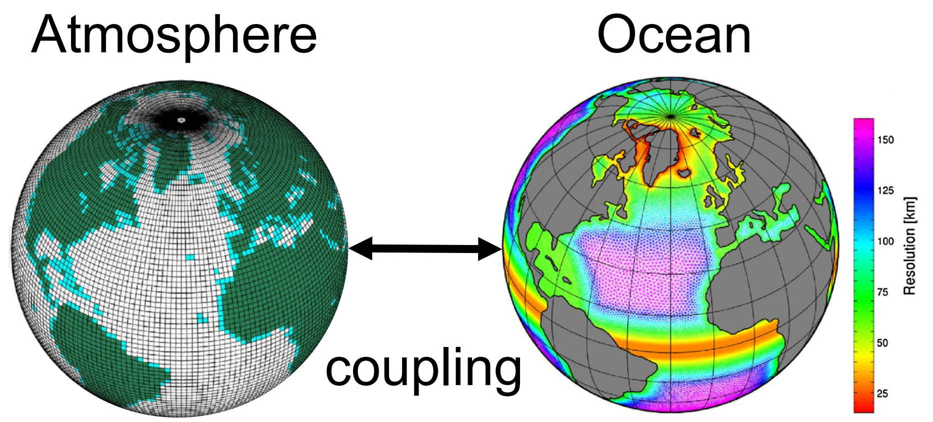
Overview

- Coupled Data Assimilation
- PDAF – Parallel Data Assimilation Framework
- Combining coupled model and PDAF
- Example: AWI Climate Model (ECHAM6 & FESOM)

Coupled Models and Coupled Data Assimilation



Coupled models

- Several interconnected compartments, like
  - Atmosphere and ocean
  - Ocean physics and biogeochemistry (carbon, plankton, etc.)
  - Atmosphere, Land surface, subsurface

Coupled data assimilation

- Assimilation into coupled models
  - **Weakly coupled**: separate assimilation in the compartments
  - **Strongly coupled**: joint assimilation of the compartments
    - Use cross-covariances between fields in compartments
  - Plus various “in between” possibilities …

Ensemble Data Assimilation

Ensemble Kalman Filters & Particle Filters

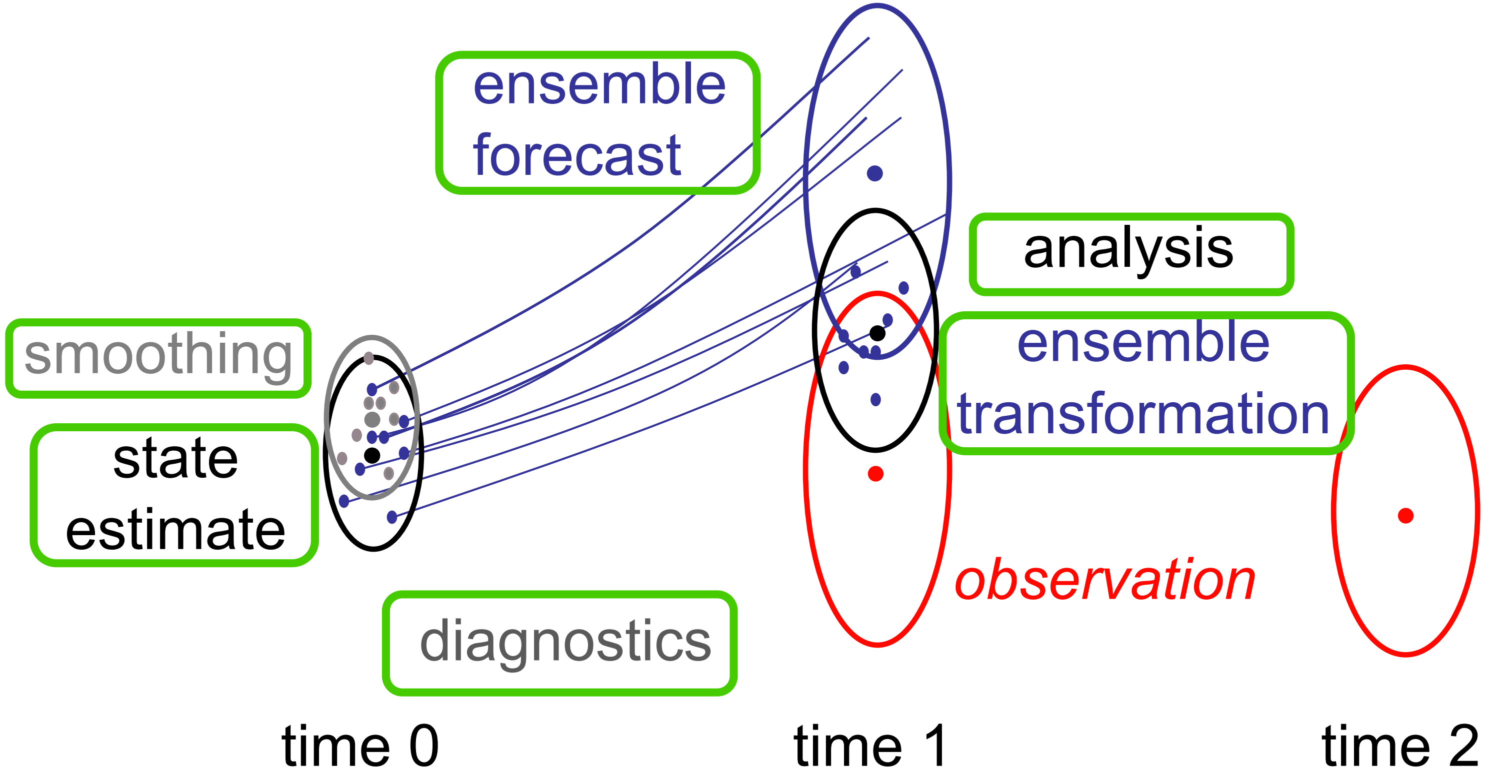
→ Use ensembles to represent state and uncertainty

→ Propagate ensemble using numerical model

→ Use observations to update ensemble

→ EnKFs are current 'work horse'

PDAF provides methods for each of the steps



Nerger and Hiller, Comp & Geosci., 2013

PDAF: A tool for data assimilation

PDAF Parallel Data Assimilation Framework

PDAF - Parallel Data Assimilation Framework

- a program library for ensemble data assimilation
- provides support for parallel ensemble forecasts
- provides filters and smoothers - fully-implemented & parallelized
  (EnKF, LETKF, LESTKF, NETF, PF … easy to add more)
- easily useable with (probably) any numerical model
  (coupled to e.g. NEMO, MITgcm, FESOM, HBM, MPI-ESM, SCHISM/ESMF)
- run from laptops to supercomputers (Fortran, MPI & OpenMP)
- Usable for real assimilation applications and to study assimilation methods
- ~470 registered users; community contributions

Open source:
Code, documentation, and tutorial available at

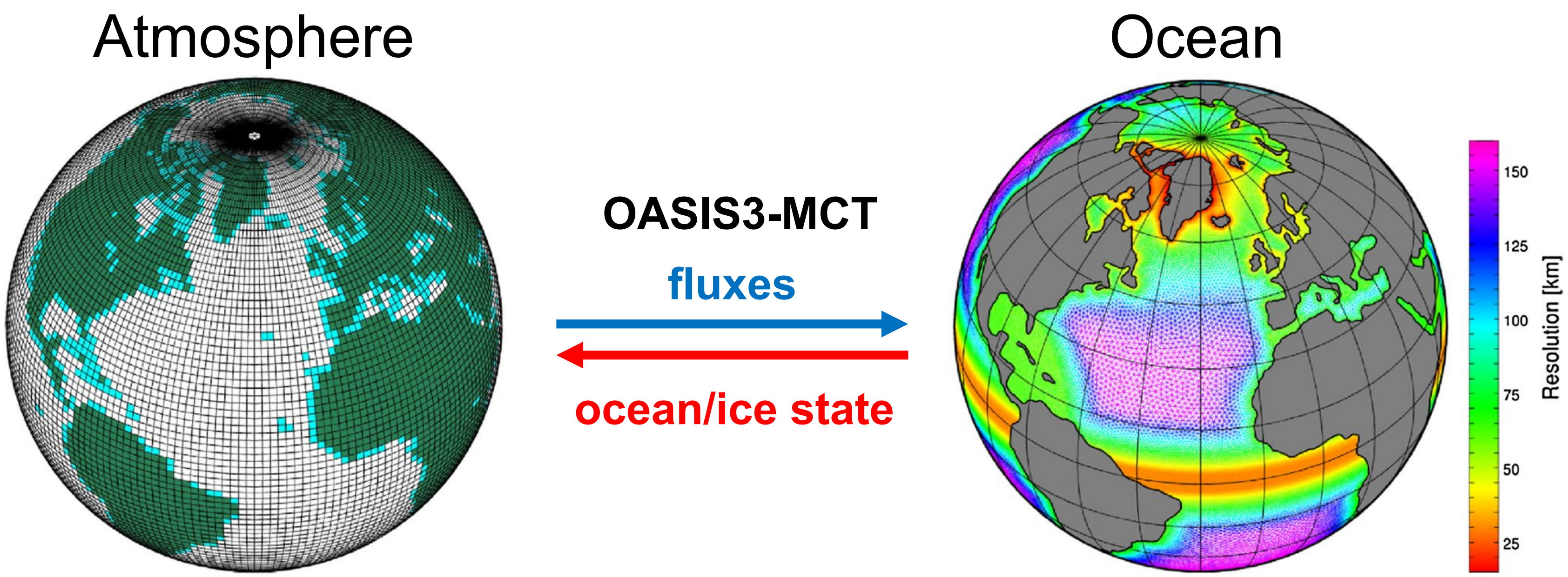
http://pdaf.awi.de

L. Nerger, W. Hiller, Computers & Geosciences 55 (2013) 110-118

AWI

Combining coupled model and PDAF

Example for assimilation into coupled model: AWI-CM



Atmosphere
- ECHAM6
- JSBACH land

Coupler library
OASIS3-MCT

Ocean
- FESOM
- includes sea ice

Two separate executables for atmosphere and ocean

Goal: Develop data assimilation methodology for cross-domain assimilation ("strongly-coupled")

ESM Advanced Earth System Modelling Capacity

AWI-CM: Sidorenko et al., Clim Dyn 44 (2015) 757

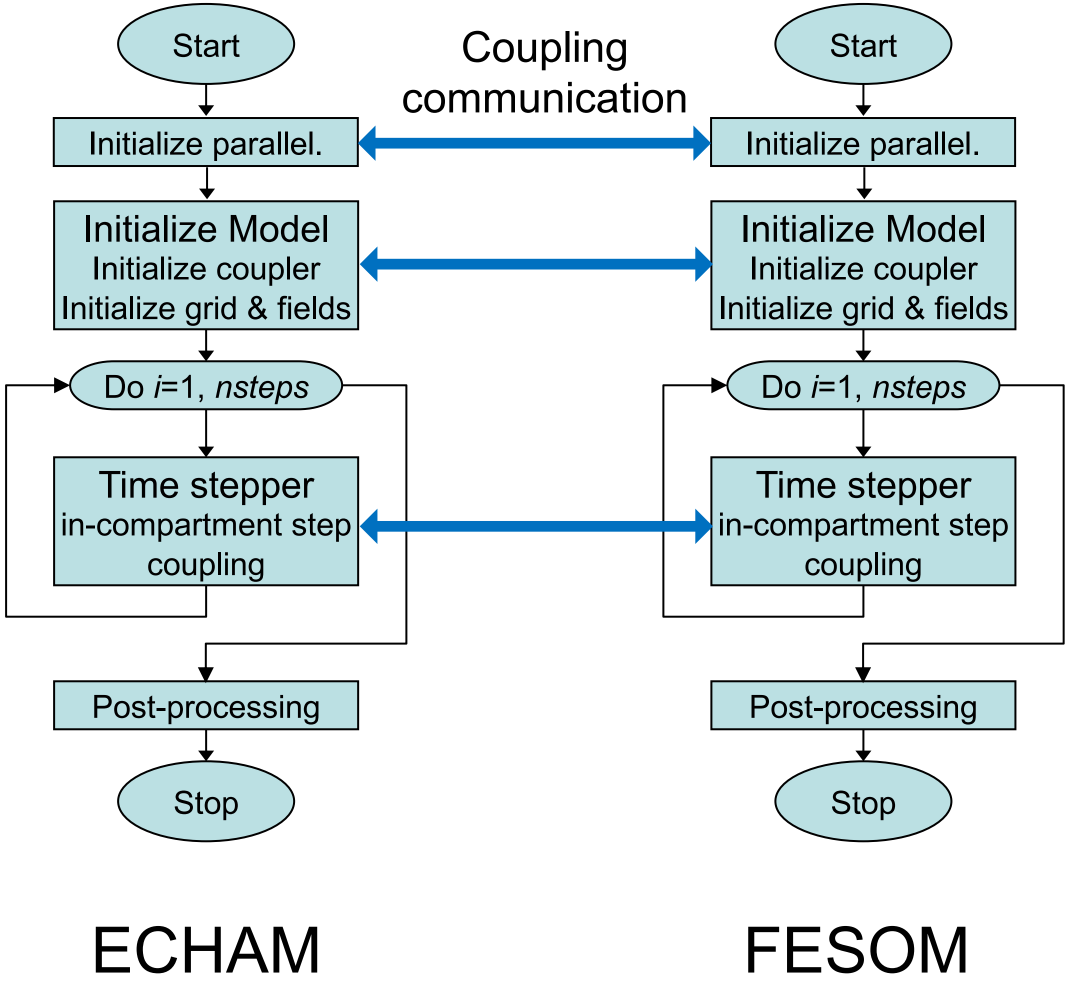
AWI

Augmenting a Model for Data Assimilation

Model

single or multiple executables

coupler might be separate program



Augmenting a Model for Data Assimilation

PDAF Parallel Data Assimilation Framework

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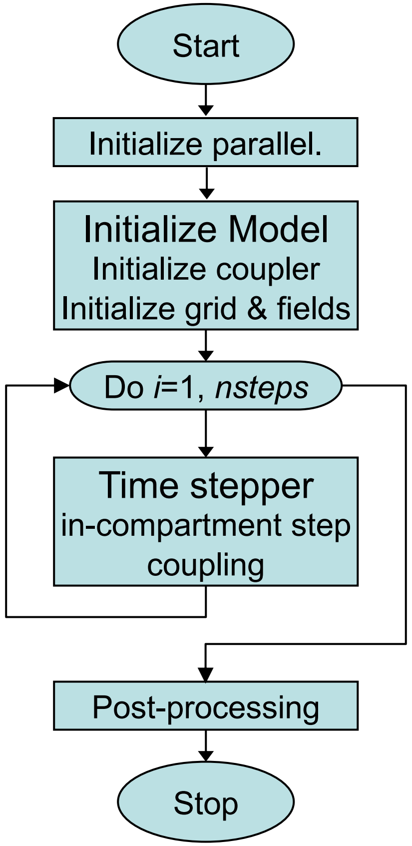
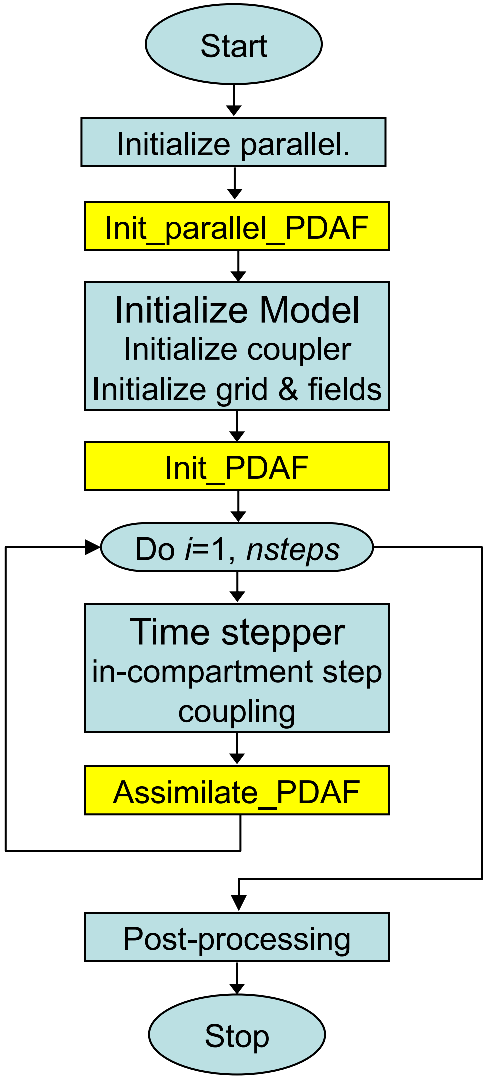




Extension for data assimilation

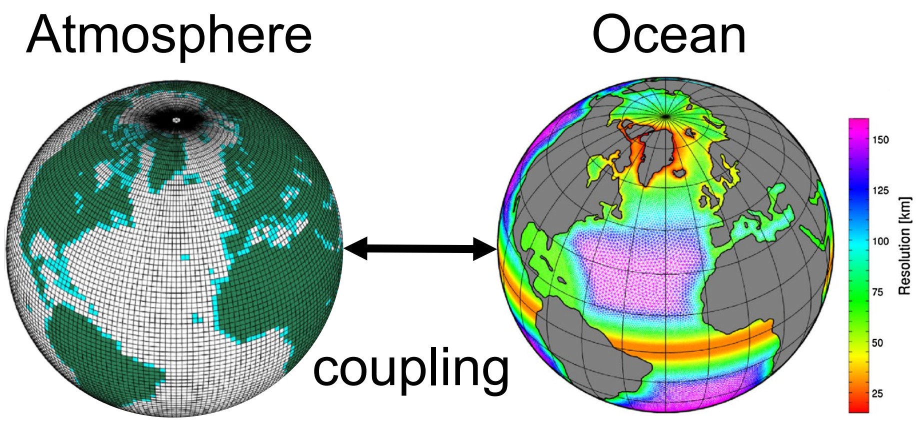
Augment both ECHAM & FESOM

plus:
Possible model-specific adaption

e.g. in NEMO or ECHAM: treat leap-frog time stepping

revised parallelization enables ensemble forecast

Requirements on the Coupler



- Coupling to PDAF bypasses model coupler
  - Provides direct access to model fields and mesh information
  - Should be compatible with any coupler

- Coupler has to support ensemble integrations
  - Run several model instances concurrently
  - Example OASIS3-MCT (version in AWI-CM)
    - uses MPI_COMM_WORLD ➜ need to be replaced
    - Current version allows to specify '*commworld*'

MPI Process setup

Communicators for AWI-CM (single model instance)

0	1	2	3	4	5
0	1	2	3	0	1

← Set by OASIS3-MCT

Color legend:

MPI_COMM_WORLD
COMM_FESOM
COMM_ECHAM

MPI Processes – setup for ensemble run

PDAF Parallel Data Assimilation Framework

Communicators for AWI-CM (single model instance)

0	1	2	3	4	5
0	1	2	3	0	1

Color legend:

MPI_COMM_WORLD	COMM_CPLMOD
COMM_FESOM	COMM_COUPLE
COMM_ECHAM	COMM_FILTER

Communicators for ensemble run (ensemble size 3)

0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	
0	1	2	3	4	5	0	1	2	3	4	5	0	1	2	3	4	5	← Set by PDAF
0	1	2	3	0	1	0	1	2	3	0	1	0	1	2	3	0	1	← Set by OASIS3

Realization 1 | Realization 2 | Realization 3

Nerger et al., GMD (2020), doi:10.5194/gmd-13-4305-2020

AWI

MPI Processes – typical setup for assimilation

Communicators for AWI-CM (single model instance)

0	1	2	3	4	5
0	1	2	3	0	1

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MPI_COMM_WORLD	COMM_CPLMOD
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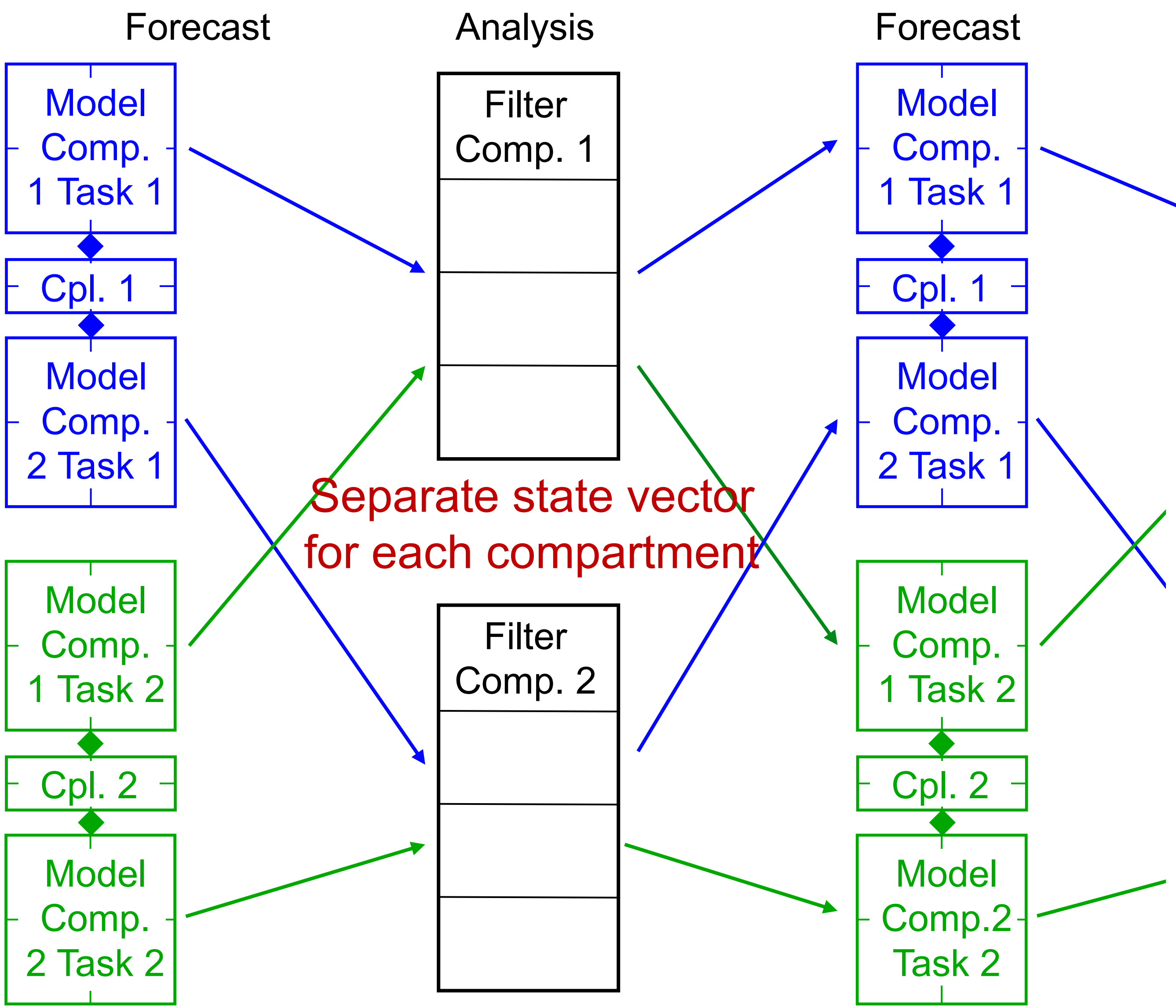
Communicators for ensemble run (ensemble size 3)

0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	
0	1	2	3	4	5	0	1	2	3	4	5	0	1	2	3	4	5	← Set by PDAF
0	1	2	3	0	1	0	1	2	3	0	1	0	1	2	3	0	1	← Set by OASIS3
0	0	0	0	0	0	1	1	1	1	1	1	2	2	2	2	2	2	← Set by PDAF
0	1	2	3	4	5	← For **strongly coupled** assimilation (ECHAM and FESOM combined)												

0	1	2	3	0	1	← For **weakly coupled** assimilation (separate ECHAM and FESOM)

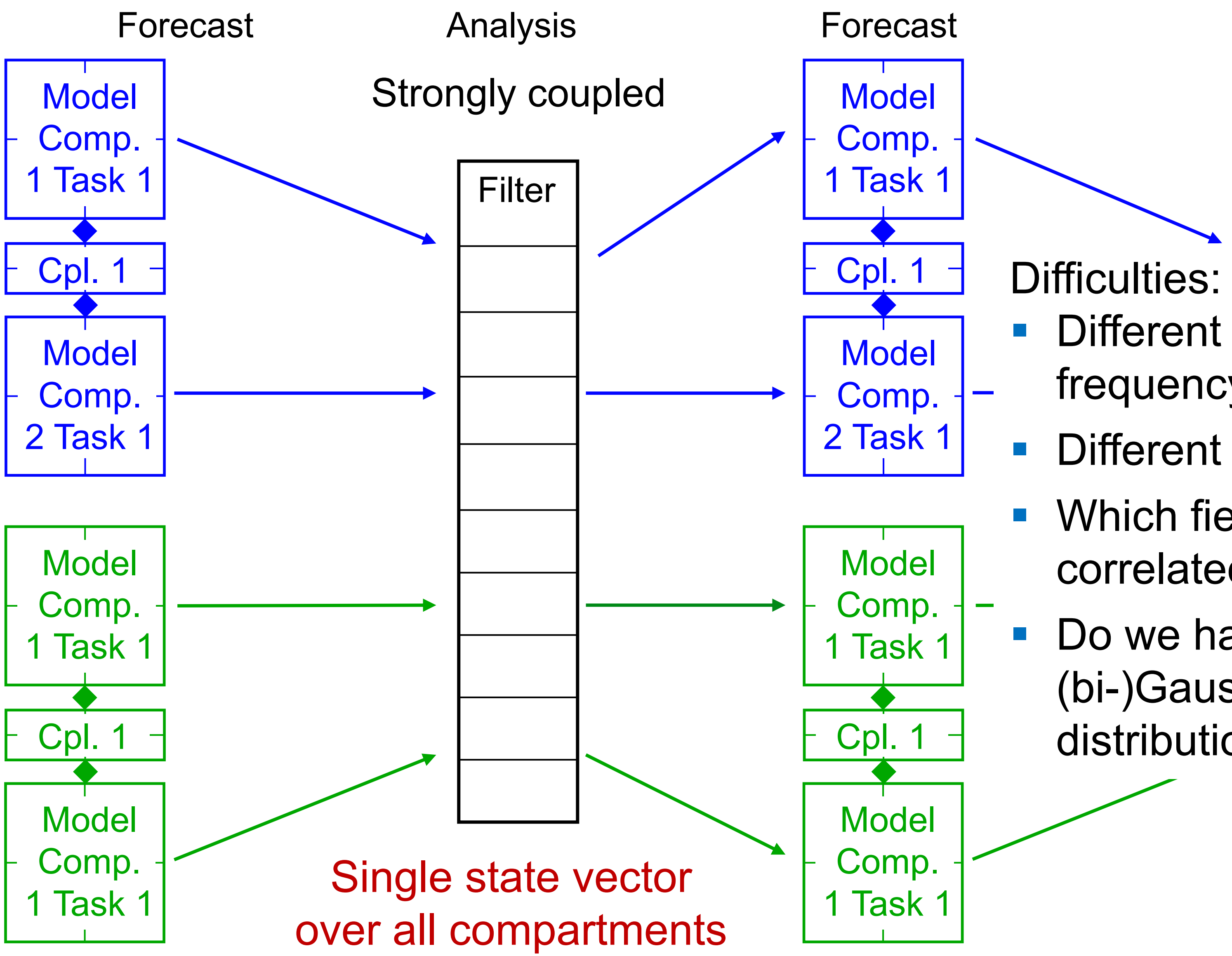
2 compartment system – weakly coupled DA



- Simpler setup than strongly coupled
- Different DA methods possible
- Different timing of DA possible
- But:
  Fields in different compartments can be inconsistent

2 compartment system – strongly coupled DA

Switch between weakly coupled and strongly coupled assimilation by change in MPI configuration



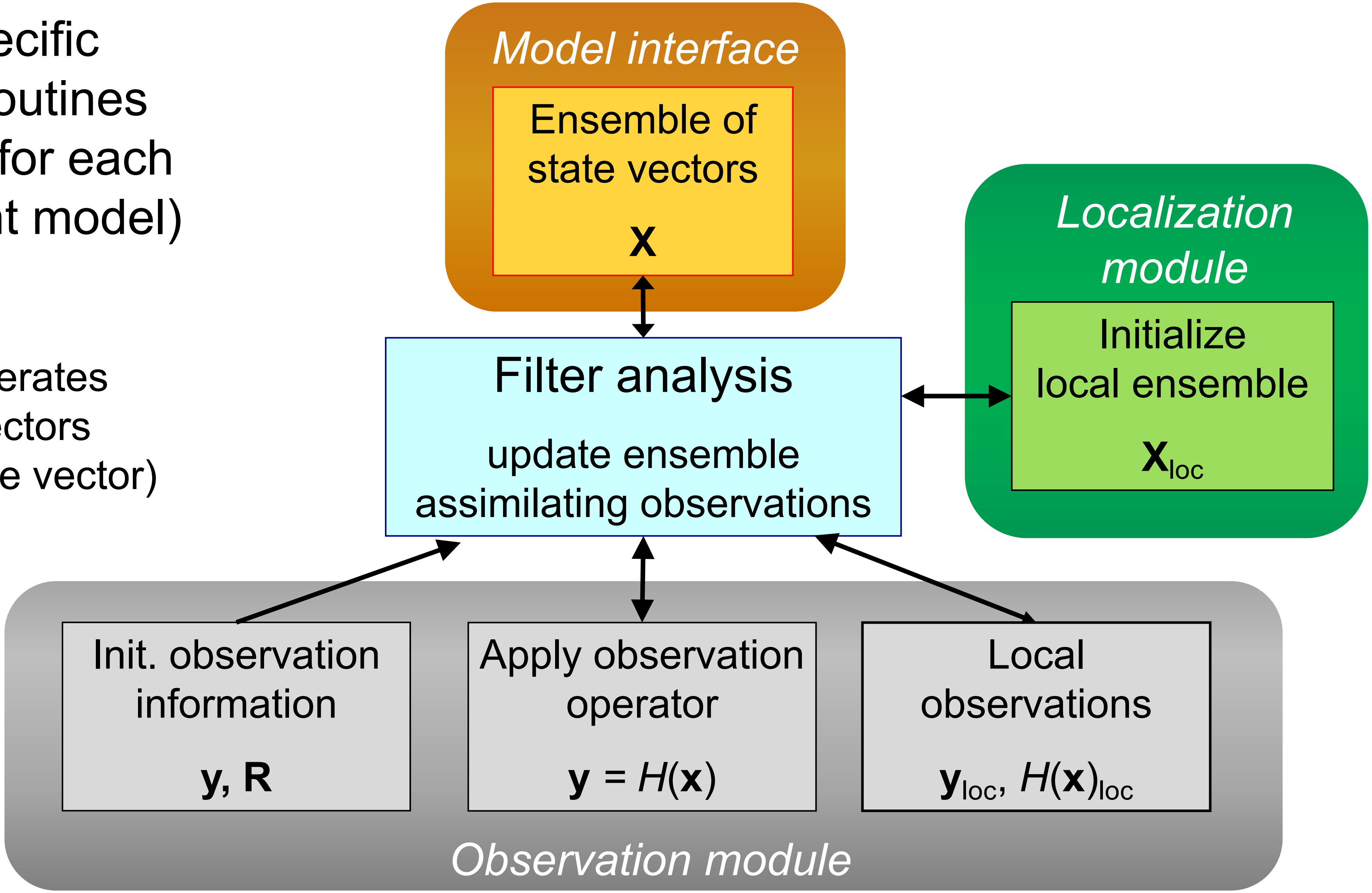
Difficulties:

- Different assimilation frequency
- Different time scales
- Which fields are correlated?
- Do we have (bi-)Gaussian distributions?

Implementing the Ensemble Filter Analysis Step

case-specific
call-back routines
(implement for each
compartment model)

Analysis operates
on state vectors
(all fields in one vector)



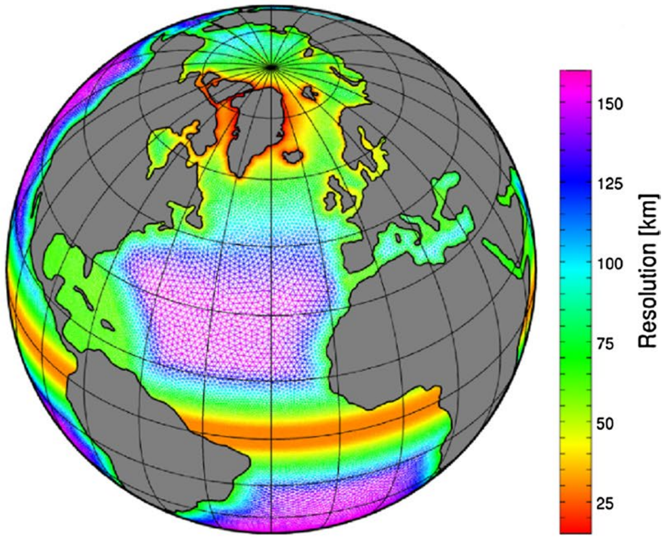
Numerical results

Data Assimilation Experiments

Model setup

- Global model
- ECHAM6: T63L47
- FESOM: resolution 30-160km

FESOM mesh resolution



Data assimilation experiments

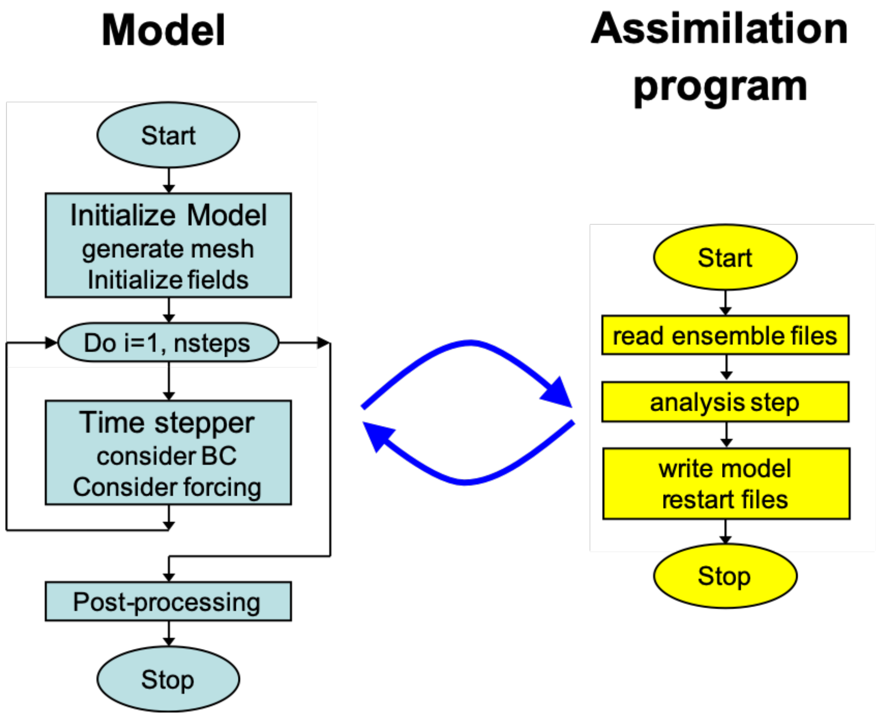
- Observations
  - Satellite Sea surface temperature
  - Temperature and salinity profiles (EN4)
- Updated: ocean (SSH, T, S, u, v, w)
  atmosphere (T, surf. P, vorticity, divergence, humidity, wind velocity)
- Assimilation method: Ensemble Kalman Filter (LESTKF)
- Ensemble size: 46
- Simulation period: year 2016, daily assimilation update
- Run time: ~4h, fully parallelized using 12,000 processor cores

Online and Offline Coupling - Efficiency

Offline-coupling is simple to implement
but can be very ineffcient

Example:
Timing from atmosphere-ocean coupled model (AWI-CM) with daily analysis step:

Model startup:	95 s
Integrate 1 day:	33 s
Model postprocessing:	14 s
Analysis step:	1 s



Online and Offline Coupling - Efficiency

Offline-coupling is simple to implement
but can be very inefficent

Example:
Timing from atmosphere-ocean
coupled model (AWI-CM)
with daily analysis step:

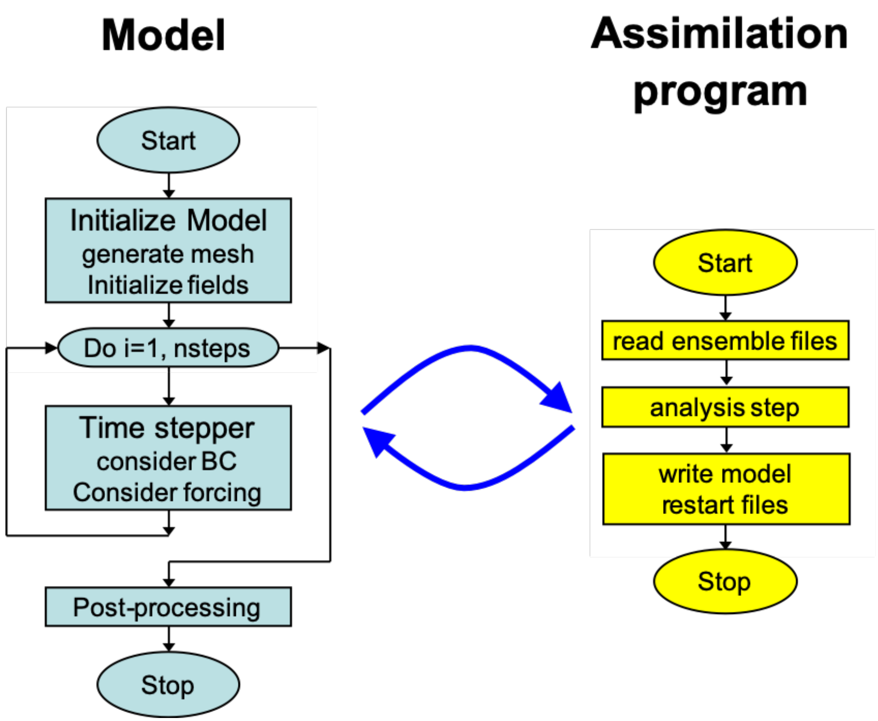
Model startup:	95 s
Integrate 1 day:	33 s
Model postprocessing:	14 s

overhead

Analysis step:	1 s

Restarting this model is ~3.5 times
more expensive than integrating 1 day

→ avoid this for data assimilation



Execution times (weakly-coupled, DA only into ocean)

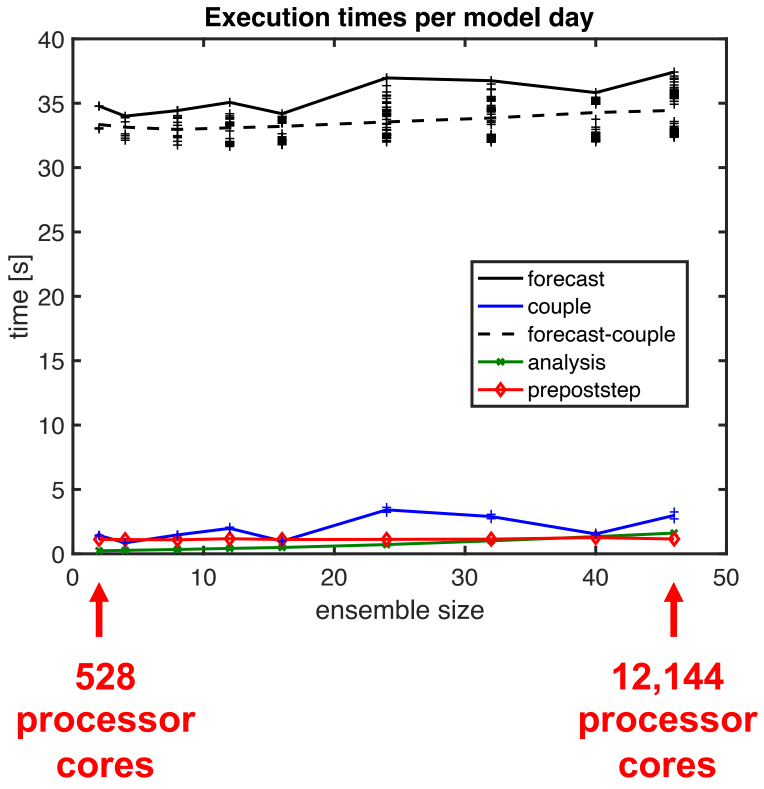
MPI-tasks (each model instance)

- ECHAM: 72
- FESOM: 192
- Vary ensemble size

- Increasing integration time with growing ensemble size (11%; more parallel communication; worse placement)
- some variability in integration time over ensemble tasks

Important factors for good performance

- Need optimal distribution of programs over compute nodes/racks (here set up as ocean/atmosphere pairs)
- Avoid conflicts in IO (Best performance when each AWI-CM task runs in separate directory)



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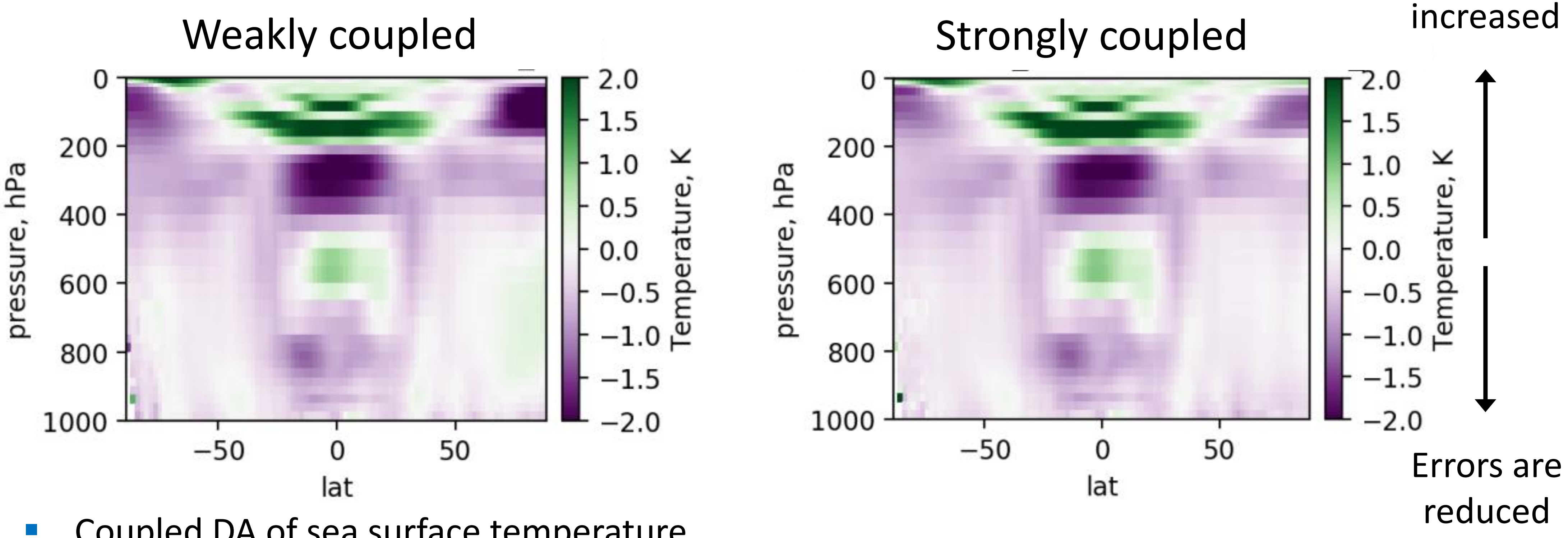
Strongly and weakly coupled DA

Difference of RMS errors: Assimilation – Free run (zonal averages)



- Coupled DA of sea surface temperature
  - Effect throughout the atmosphere
  - Strongly coupled: reduced errors in Arctic troposphere compared to weaky
  - (currently analyzing results in detail)

Summary

- Efficient assimilative coupled model
  - by combining of coupled model with PDAF (“online-coupling”)
  - bypass the model coupler
  - avoid excessive file IO
  - avoid model restarts
- Resulting model is run like original model
  - with more processes and additional options
- Strongly coupled DA can be easily implemented

  → Making it efficient is the real issue
- PDAF is open source (http://pdaf.awi.de)

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References

- **http://pdaf.awi.de**
- Nerger, L., Hiller, W. (2013). Software for Ensemble-based Data Assimilation Systems - Implementation Strategies and Scalability. Computers and Geosciences, 55, 110-118. doi:10.1016/j.cageo.2012.03.026
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- Mu, L., Nerger, L., Tang, Q., Losa, S. N., Sidorenko, D., Wang, Q., Semmler, T., Zampieri, L., Losch, M., Goessling, H. F. (2020) Towards a data assimilation system for seamless sea ice prediction based o the AWI climate model. Journal of Advances in Modeling Earth Systems, 12, e2019MS001937 doi:10.1029/2019MS001937

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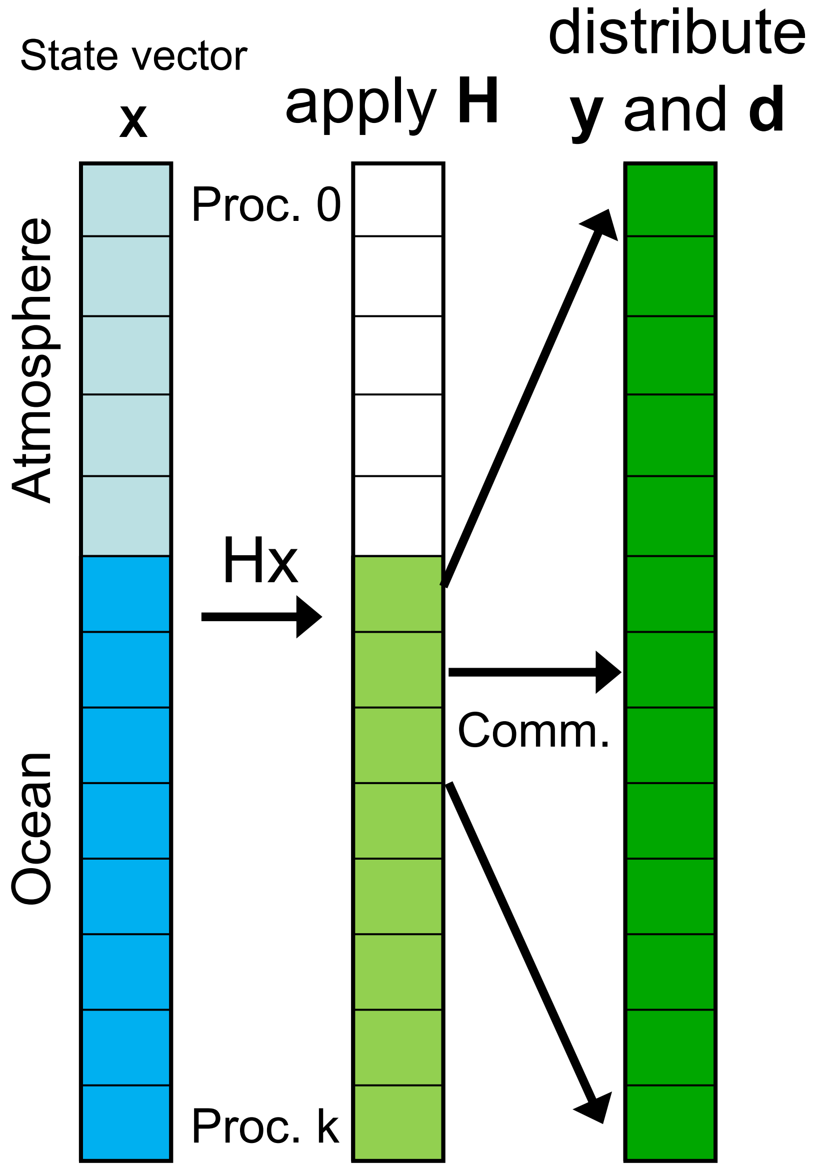
Strongly coupled: Parallelization of analysis step



We need innovation: **d** = **Hx** - **y**

Observation operator H links different compartments

1. Compute part of **d** on process ‘owning’ the observation
2. Communicate **d** to processes for which observation is within localization radius

In PDAF:

achieved by changing the communicator for the filter processes (i.e. getting a joint state vector decomposed over the processes)