

Forecast Sensitivity to Observations & Observation Impact

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WRFDA Tutorial – July 24-26 2013

- Introduction
- Implementation in WRF
- Applications
- Limitations
- Conclusions

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- Implementation in WRF
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Introduction

- What?
- Why?
- Who?
- How?
- How much?



Introduction

- What?
 - *A posteriori*, it is possible to evaluate the accuracy of NWP forecasts.
- Why?
 - Using an adjoint technique, we can trace it back to the observations used in the analysis.
- Who?
 - We can determine quantitatively which observations improved 😊 or degraded 😡 the forecast.
- How?
 - Forecast Sensitivity to Observations (FSO) is a diagnostic tool that complements traditional denial experiments (OSEs).
- How much?

Introduction

- **What?**
 - Impact of each observation calculated simultaneously (less tedious than OSEs).
- **Why?**
 - NWP centers use FSO routinely to monitor their Data Assimilation and Global Observing System
- **Who?**
 - Can be used to tune Quality Control, Bias Correction, etc.
- **How?**
 - Helps assess the impact of specific sensors for data providers.
- **How much?**

Introduction

- What?
 - Naval Research Laboratory (Monterey, CA)
 - NASA/GMAO (Washington, DC)
 - ECMWF (Reading, UK)
- Why?
 - Environment Canada (Montreal, Canada)
- Who?
 - Meteo-France (Toulouse, France)
- How?
 - NCAR/MMM (Boulder, CO)
- How much?

Introduction

➤ What?

➤ Non-Linear (NL) forecast models can be linearized (with simplifications).

➤ Why?

➤ The resulting **Tangent-Linear** (TL) represents the linear evolution of small **perturbations**.

➤ Who?

➤ The mathematical transpose of the TL code is called the Adjoint (ADJ) and it transports **sensitivities** back in time.

➤ How?

➤ The ADJ of the Data Assimilation system is needed to compute the sensitivity to observations
It can be computed with various methods:

➤ How much?

➤ Ensemble (ETKF, Bishop *et al.* 2001)

➤ Dual approach (PSAS, Baker and Daley 2000, Pellerin *et al.* 2007)

➤ Exact ADJ calculation (Zhu and Gelaro 2007)

➤ Hessian approximation (Cardinali 2006)

➤ Lanczos minimization (Fisher 1997, Tremolet 2008)

Introduction

➤ What?

➤ Why?

➤ Who?

➤ How?

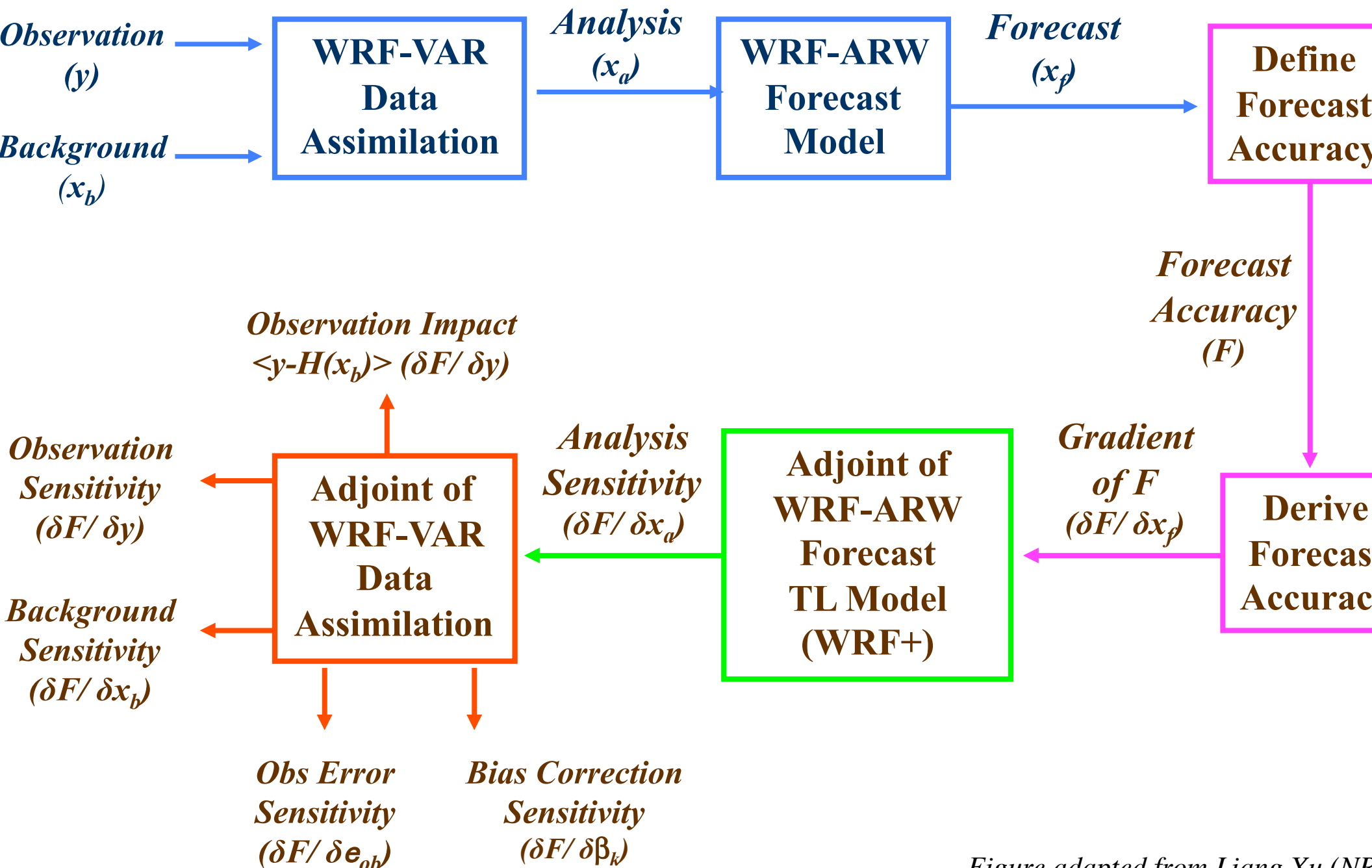
➤ How much?

- 2 runs of non-linear forecast model
- 2 runs of adjoint model
- 1 run of adjoint of analysis
- The computer cost is estimated to 10-15 times the cost of the forecast model.

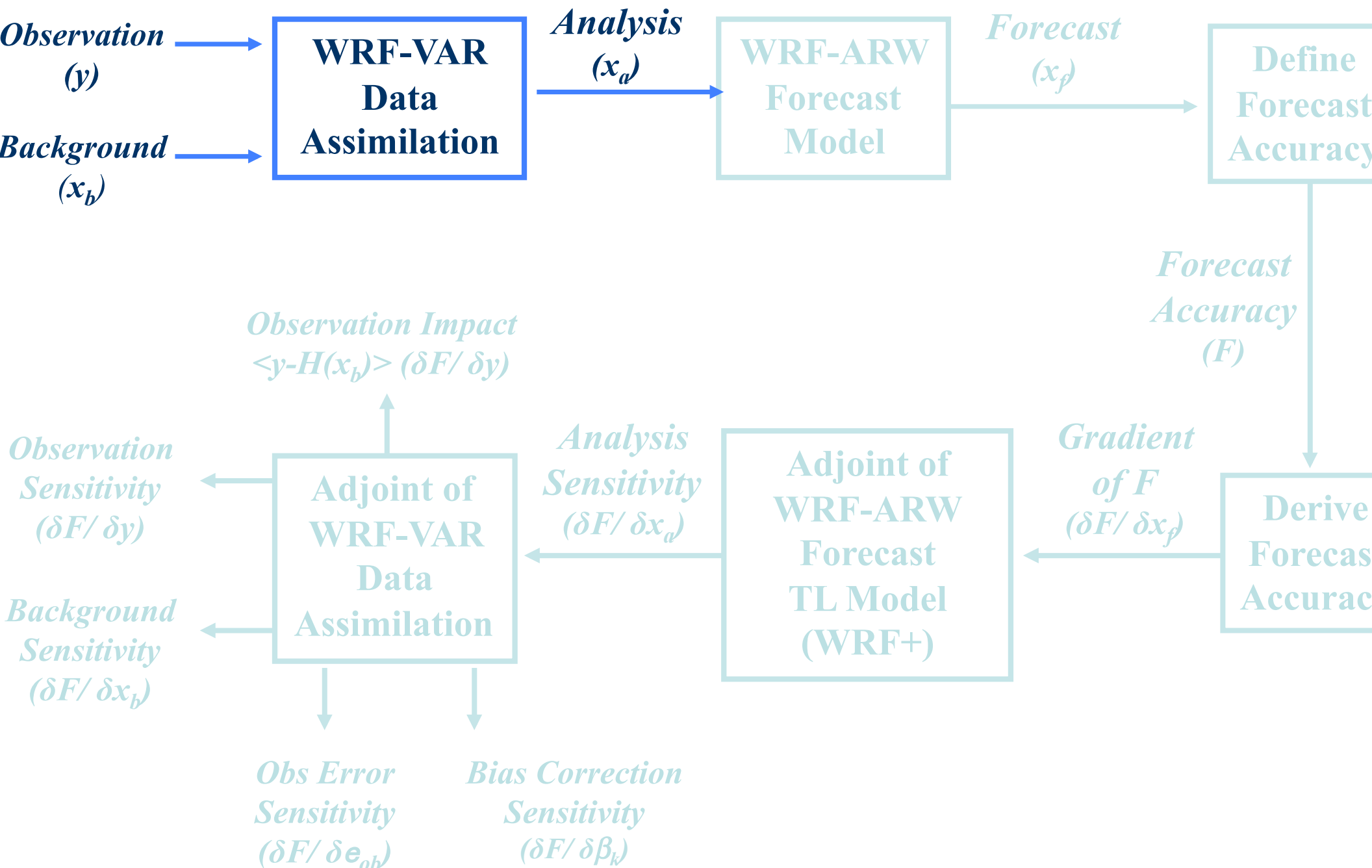
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- Introduction
- **Implementation in WRF**
- Applications
- Limitations
- Conclusions

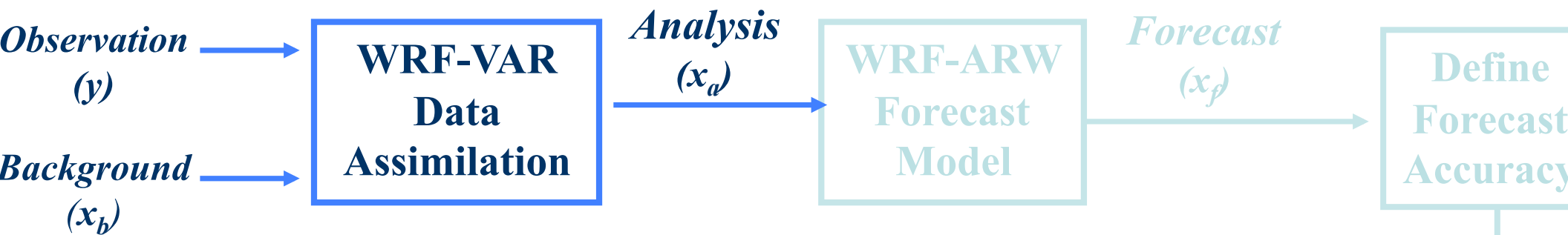
Implementation in WRF



Implementation in WRF

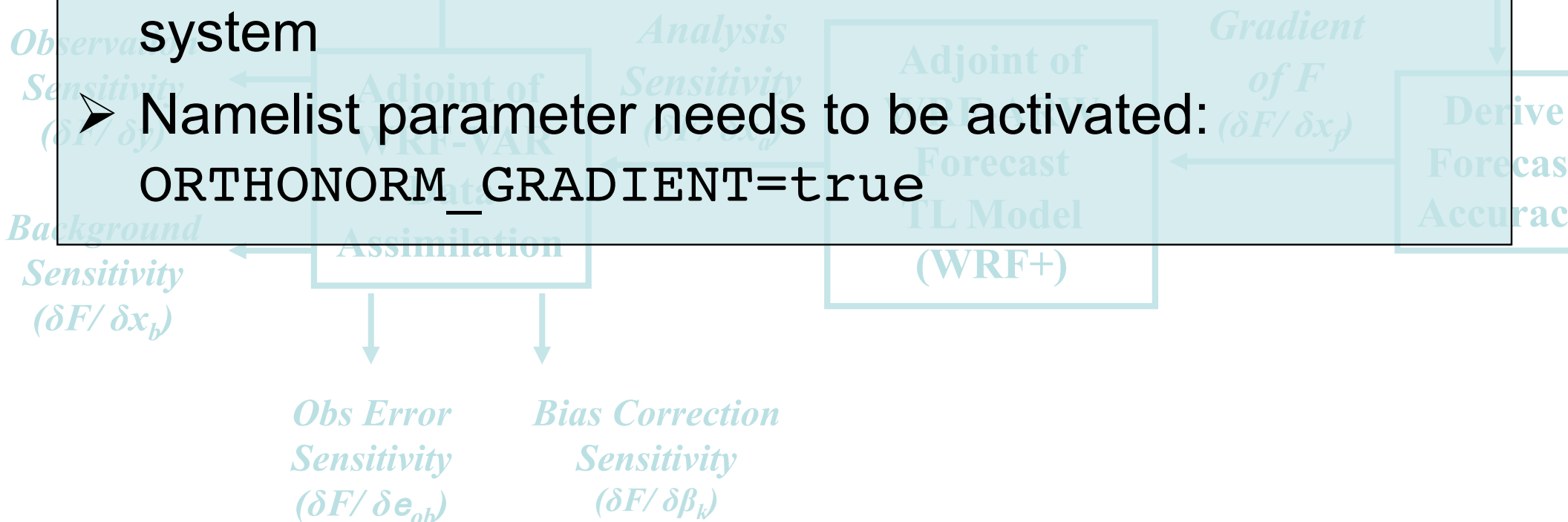


Implementation in WRF

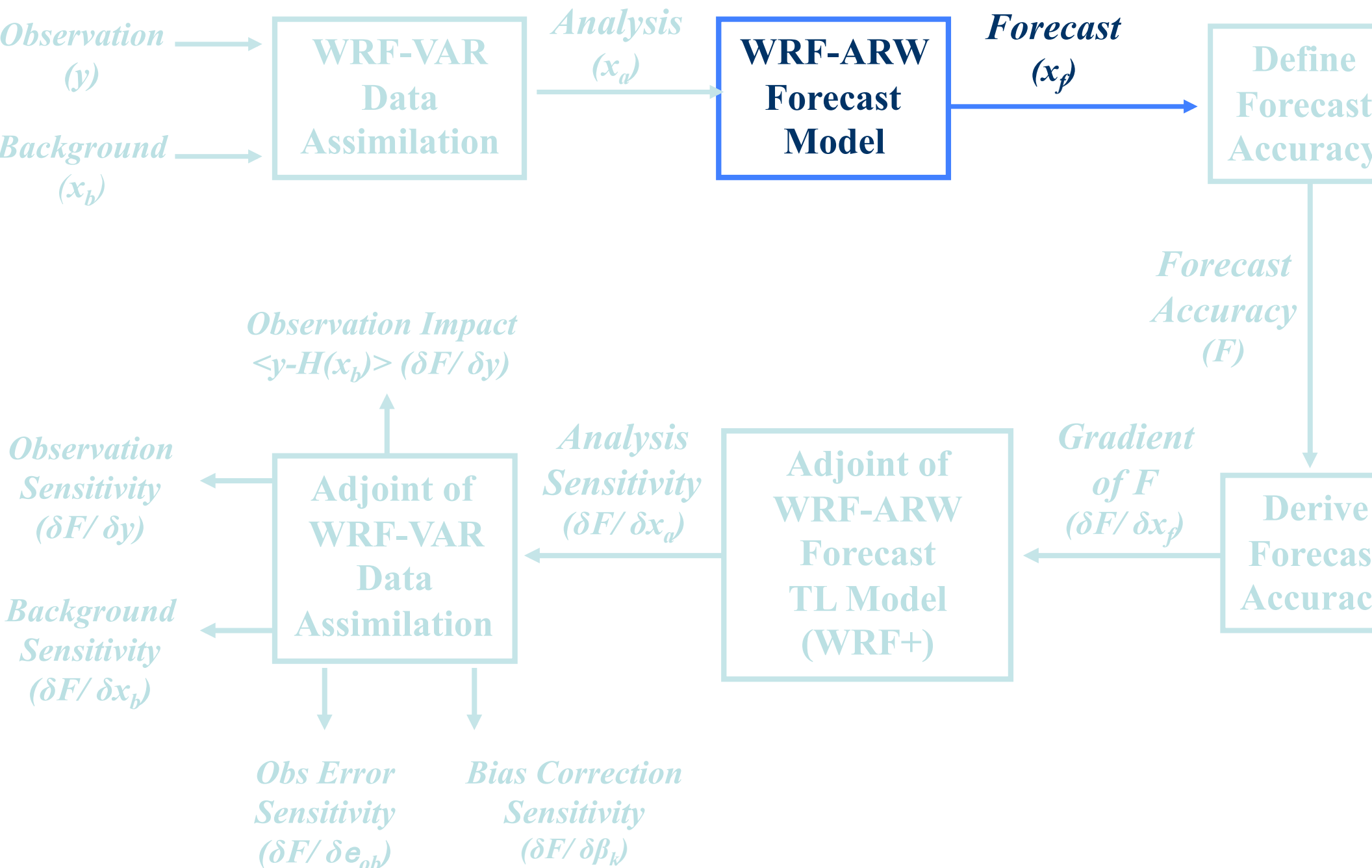


Observation Impact

- Usual WRF-Var 3DVar or 4DVar data assimilation system
- Namelist parameter needs to be activated:
`ORTHONORM_GRADIENT=true`



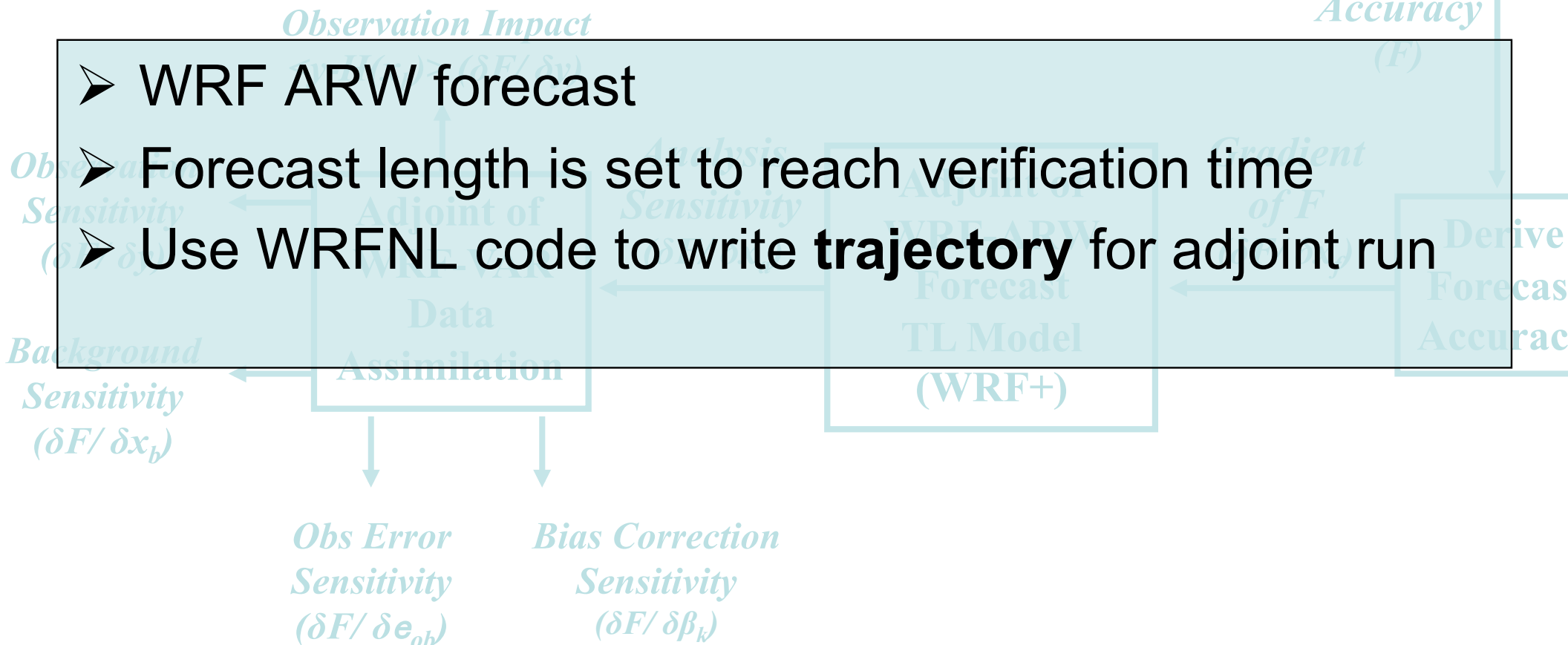
Implementation in WRF



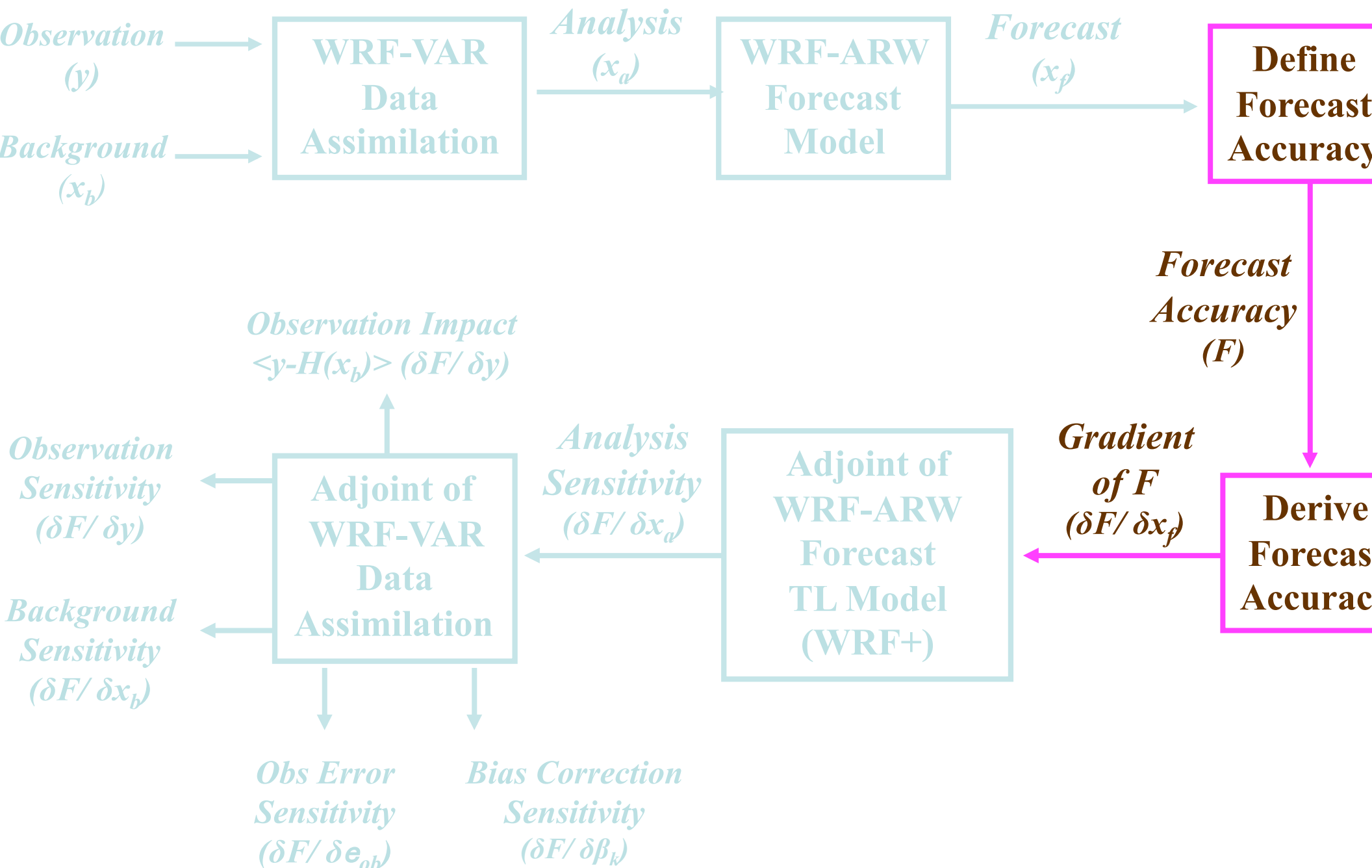
Implementation in WRF



- WRF ARW forecast
- Forecast length is set to reach verification time
- Use WRFNL code to write **trajectory** for adjoint run



Implementation in WRF



➤ **Reference state:** Namelist ADJ_REF is defined as

- 1: $X^t = \text{Own (WRFVar) analysis}$
- 2: $X^t = \text{NCEP (global GSI) analysis}$
- 3: $X^t = \text{Observations}$

➤ **Forecast Aspect:** depends on reference state

- 1 and 2: Total Dry Energy

$$\langle \mathbf{x}, \mathbf{x} \rangle = \frac{1}{2} \iint_{\Sigma} [u'^2 + v'^2 + \left(\frac{g}{N\theta}\right)^2 \theta'^2 + \left(\frac{1}{\bar{\rho}c_s}\right)^2 p'^2] d\Sigma$$

- 3: WRFVar Observation Cost Function: J_o

➤ **Geo. projection:** Script option for box (default = whole domain)
ADJ_ISTART, ADJ_IEND, ADJ_JSTART, ADJ_END,
ADJ_KSTART, ADJ_KEND

➤ **Forecast Accuracy Norm:** $e = (x^f - x^t)^T C (x^f - x^t)$

Forecast
(x_f)

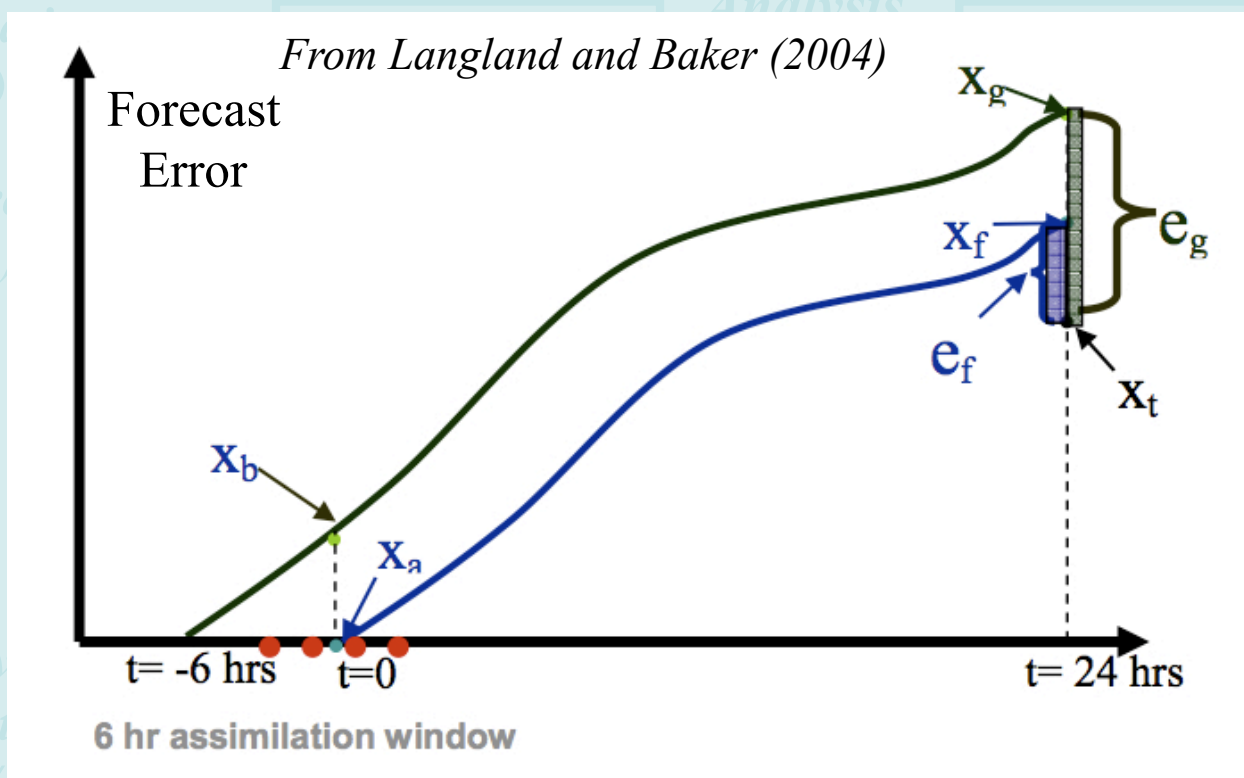
**Define
Forecast
Accuracy**

*Forecast
Accuracy*
(F)

*Gradient
of F*
($\delta F / \delta x_f$)

**Derive
Forecast
Accuracy**

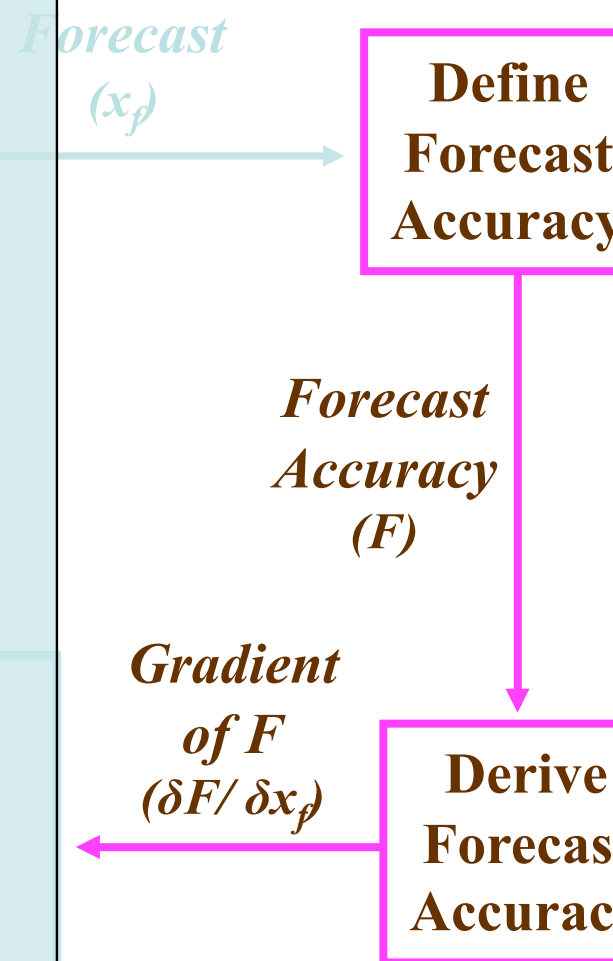
Implementation in WRF



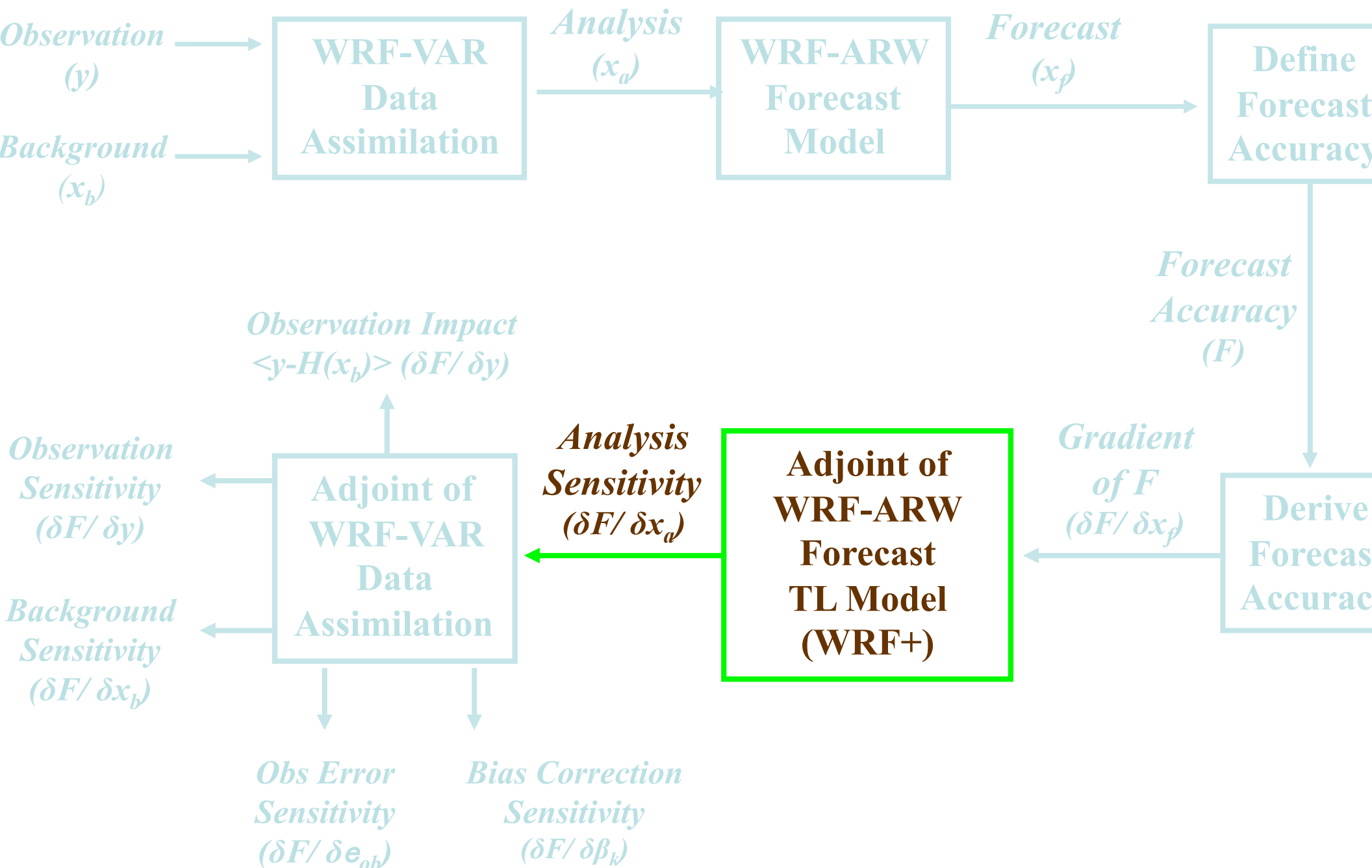
x^t is the true state, estimated by the analysis at the time of the forecast
 x^f is the forecast from analysis x^a
 x^g is the forecast from first-guess at the time of the analysis x^a

Impact of analysis: $F = De^{f,g} = e^f - e^g$

Products: $\frac{\delta F}{\delta x_a^f} = C(x_a^f - x^t)$
 $\frac{\delta F}{\delta x_b^f} = C(x_b^f - x^t)$



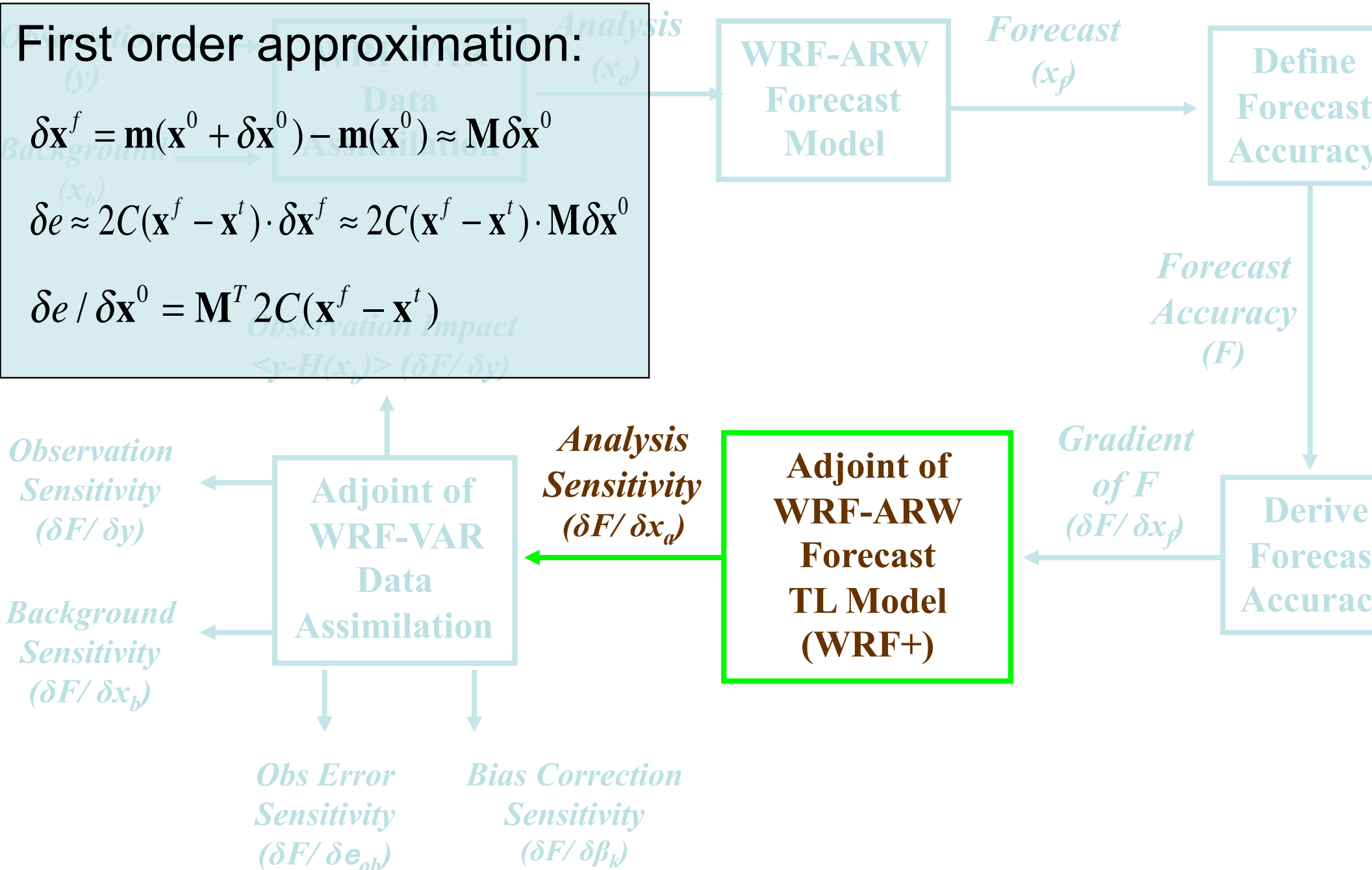
Implementation in WRF



First order approximation:

$$\delta \mathbf{x}^f = \mathbf{m}(\mathbf{x}^0 + \delta \mathbf{x}^0) - \mathbf{m}(\mathbf{x}^0) \approx \mathbf{M} \delta \mathbf{x}^0$$

$$\delta e \approx 2\mathbf{C}(\mathbf{x}^f - \mathbf{x}^t) \cdot \delta \mathbf{x}^f \approx 2\mathbf{C}(\mathbf{x}^f - \mathbf{x}^t) \cdot \mathbf{M} \delta \mathbf{x}^0$$

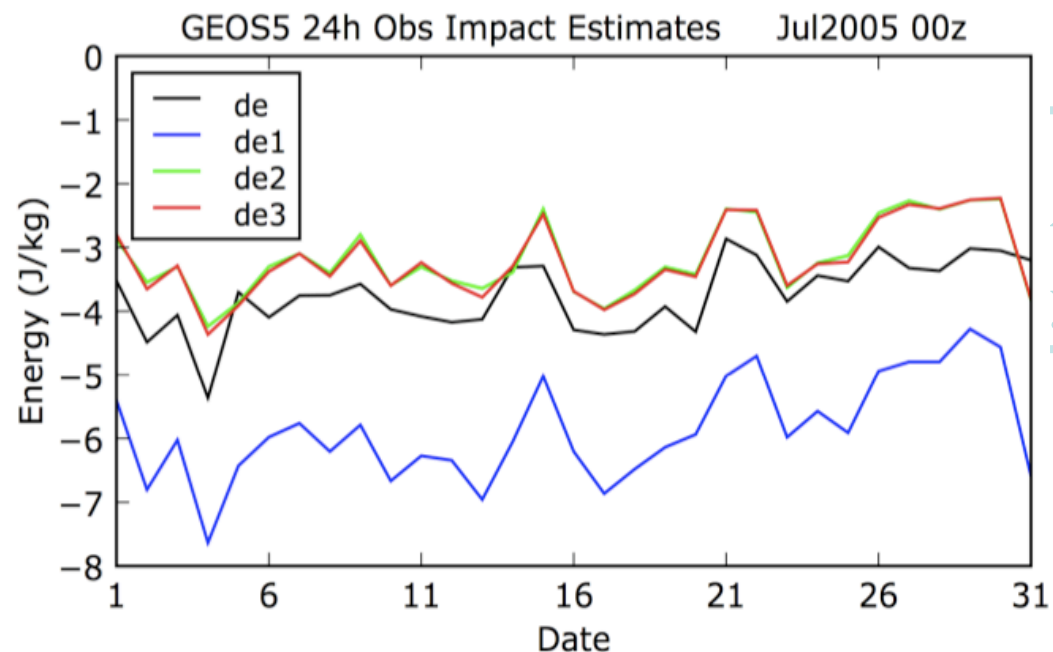
$$\delta e / \delta \mathbf{x}^0 = \mathbf{M}^T 2\mathbf{C}(\mathbf{x}^f - \mathbf{x}^t)$$


First order approximation:

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$$\delta e / \delta \mathbf{x}^0 = \mathbf{M}^T 2\mathbf{C}(\mathbf{x}^f - \mathbf{x}^t)$$



Gelaro et al. (2007)

Relative error in WRF (linear vs. non-linear propagation of perturbation)

$$\delta e_1 = 2(\mathbf{x}_a - \mathbf{x}_b)^T \mathbf{M}_b^T \mathbf{C}(\mathbf{x}_a^f - \mathbf{x}^t)$$

-----> 62.25%

$$\delta e_2 = (\mathbf{x}_a - \mathbf{x}_b)^T [\mathbf{M}_b^T \mathbf{C}(\mathbf{x}_a^f - \mathbf{x}^t) + \mathbf{M}_a^T \mathbf{C}(\mathbf{x}_b^f - \mathbf{x}^t)]$$

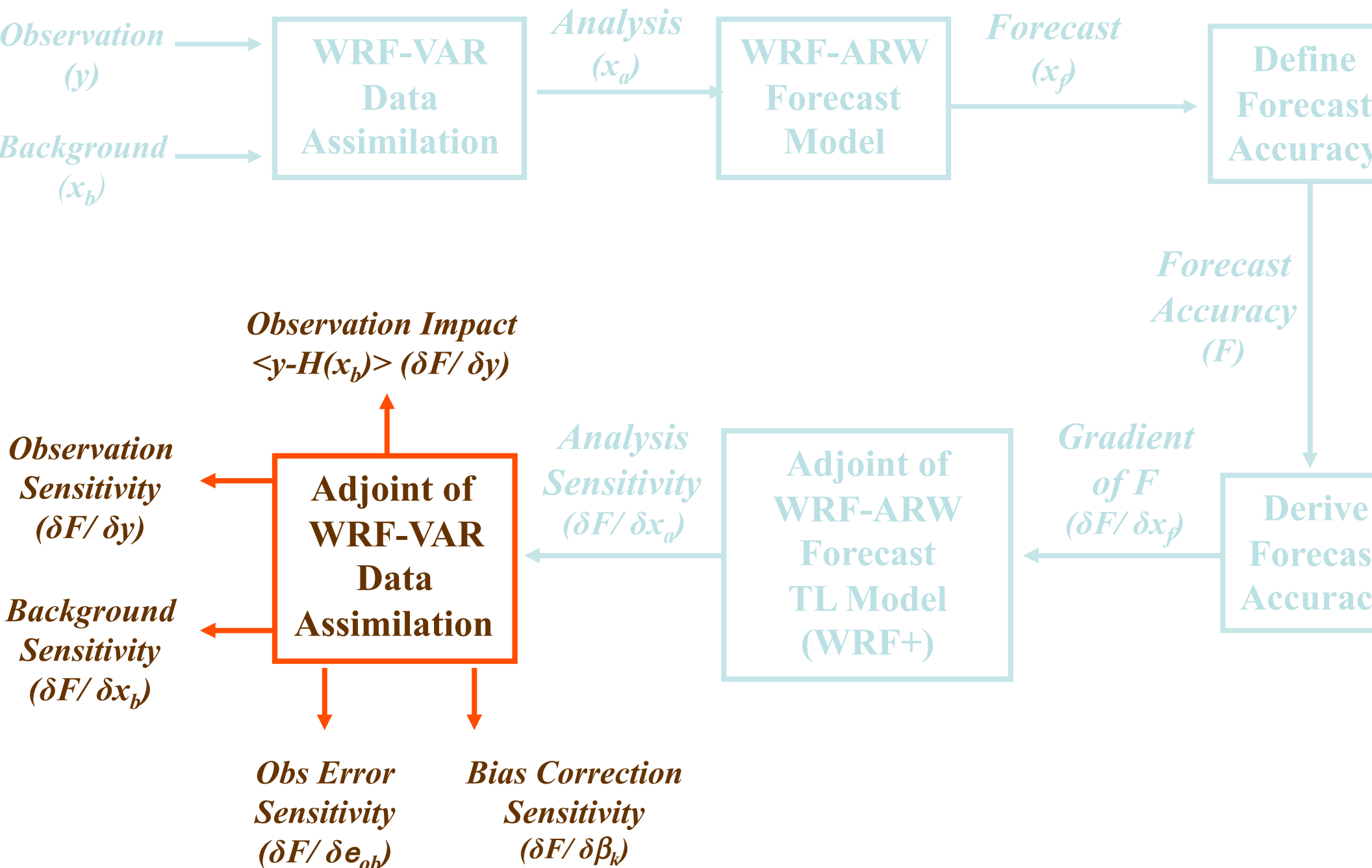
-----> 19.68%

$$\delta e_3 = (\mathbf{x}_a - \mathbf{x}_b)^T [\mathbf{M}_b^T \mathbf{C}(\mathbf{x}_b^f - \mathbf{x}^t) + \mathbf{M}_a^T \mathbf{C}(\mathbf{x}_a^f - \mathbf{x}^t)]$$

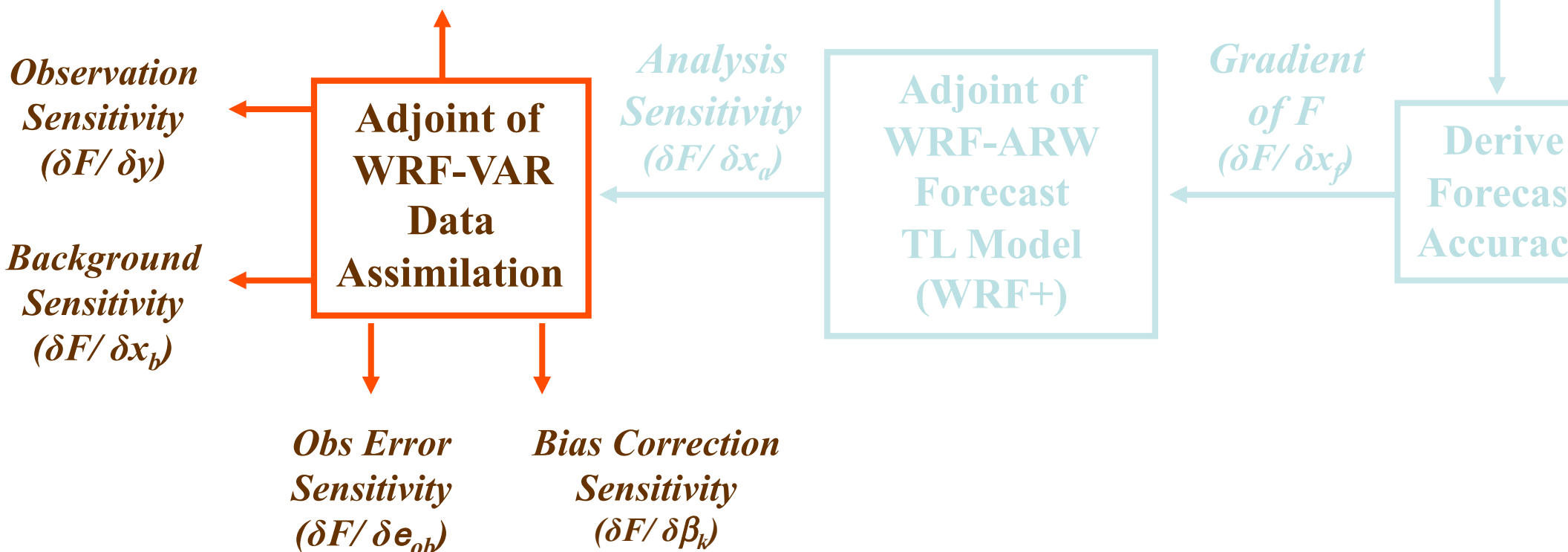
-----> 11.45%

Results are consistent with Gelaro et al. (2007)

Implementation in WRF



- Analysis increments: $\delta x = x_a - x_b = \mathbf{K} [y - H(x_b)] = \mathbf{K} d$
- Sensitivity of analysis to observations: $\delta x_a / \delta y = \mathbf{K}^T$
- Adjoint of the variational analysis: $\delta F / \delta y = \mathbf{K}^T \delta F / \delta x_a$
- New minimization package, activated with Namelist USE_LANCZOS=true



- Analysis increments: $\delta x = x_a - x_b = \mathbf{K} [y - H(x_b)] = \mathbf{K} d$
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- Adjoint of the variational analysis: $\delta F / \delta y = \mathbf{K}^T \delta F / \delta x_a$
- New minimization package activated with Namelist `USE_LANCZOS=true`

➤ Cost Function and Gradient are IDENTICAL to Conjugate Gradient

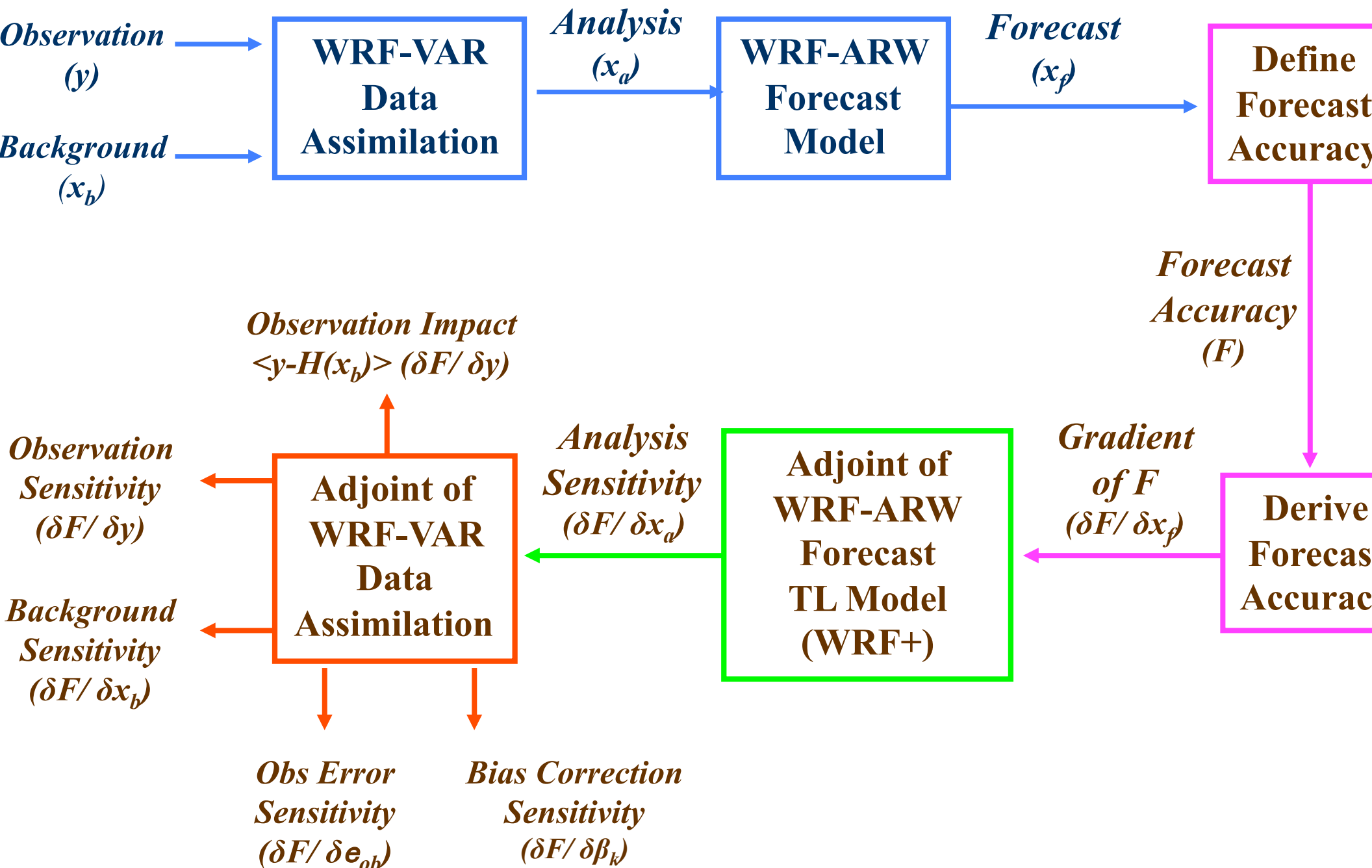
➤ Lanczos estimates the Hessian = Inverse of Analysis error \mathbf{A}^{-1}

➤ $\mathbf{K}^T = \mathbf{R}^{-1} \mathbf{H} \mathbf{A}^{-1}$

➤ We calculate the **EXACT** adjoint of analysis gain: \mathbf{K}^T

$\langle \delta x, \delta x \rangle = \langle \delta x, \mathbf{K} d \rangle$ compared to $\langle \mathbf{K}^T \delta x, d \rangle$ -----> 10^{-13} relative error

Implementation in WRF



- Scripts:
- **Analysis Experiment**
 - WRF-Var with Namelist `ORTHONORM_GRADIENT=true`

 - **Trajectories**
 - WRFNL from X_a and from X_b

 - **Forecast Accuracy**
 - `ADJ_REF` to choose reference for forecast accuracy
 - `ADJ_ISTART`, `ADJ_IEND`, *etc* to define a box

 - **Adjoint of Model**
 - `ADJ_MEASURE` to select order of Taylor expansion
 - WRF+ (Adjoint mode) with Namelist `ADJ_SENS=true`

 - **Adjoint of Analysis**
 - `RUN_OBS_IMPACT=true` launches WRF-Var with Lanczos

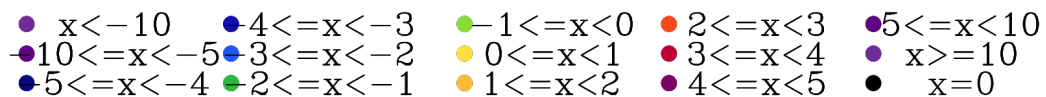
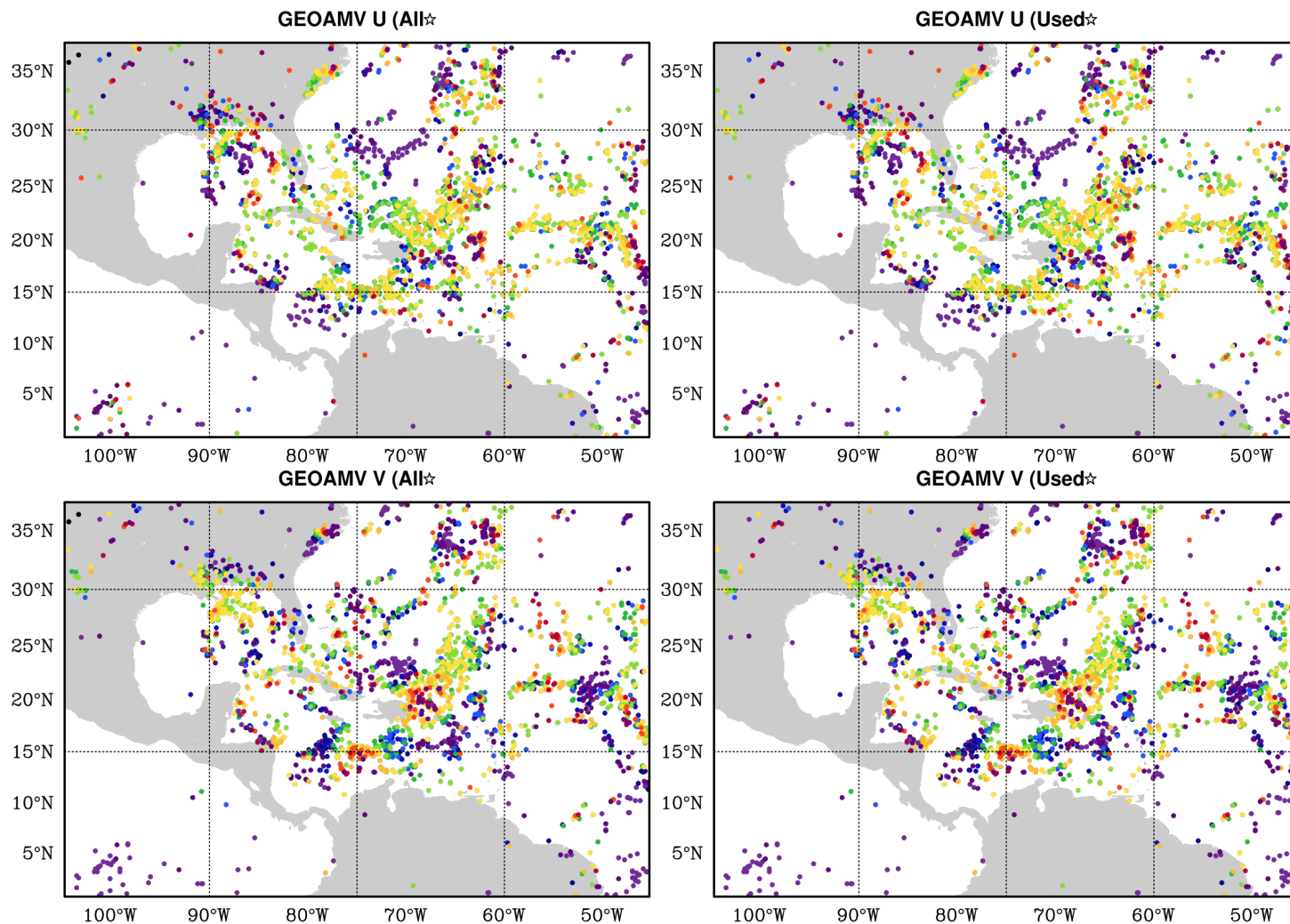
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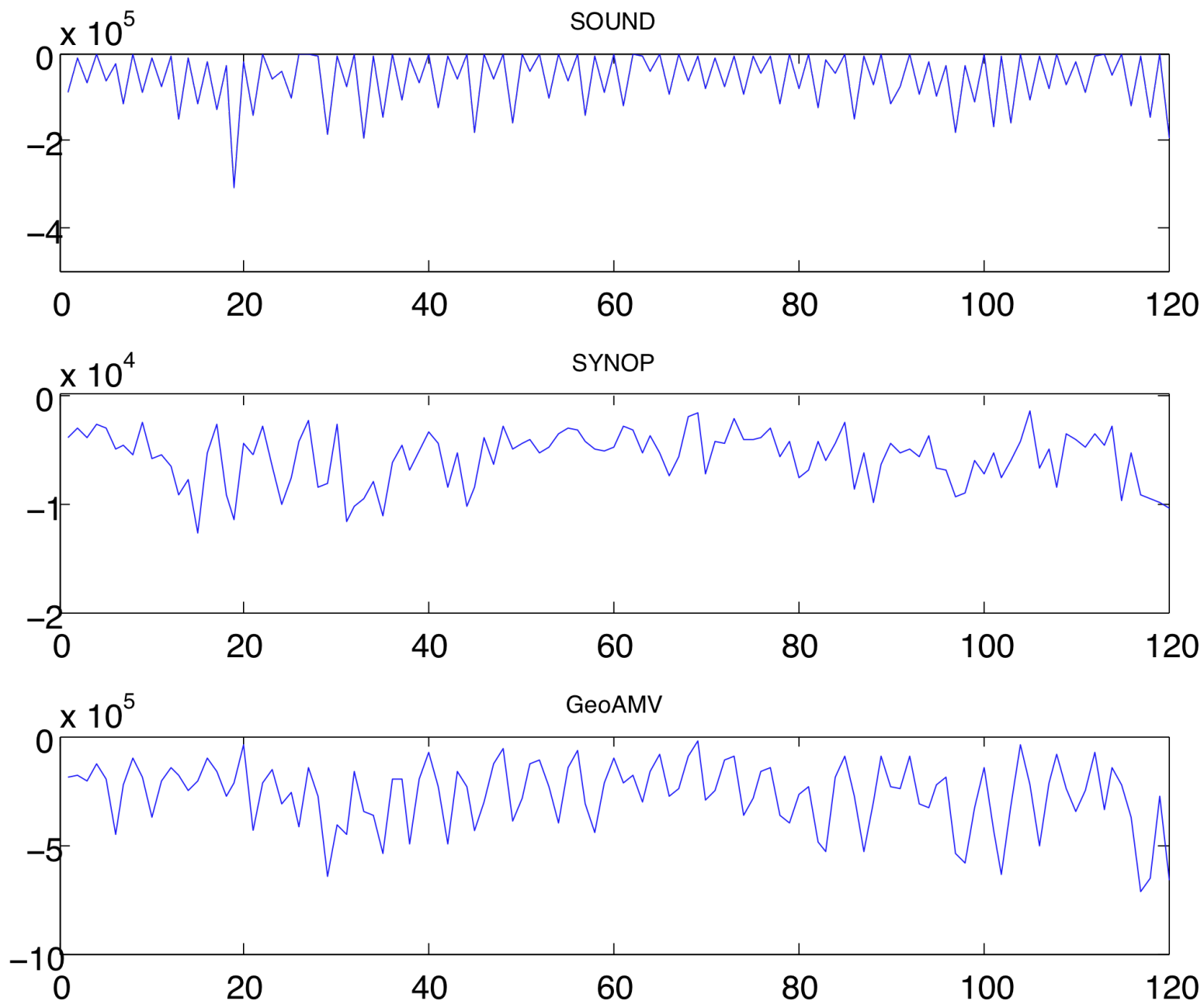
One-month 6-hr cycling experiment (20070815 – 20070915)

Impact evaluated for 6hr forecast in d02 domain

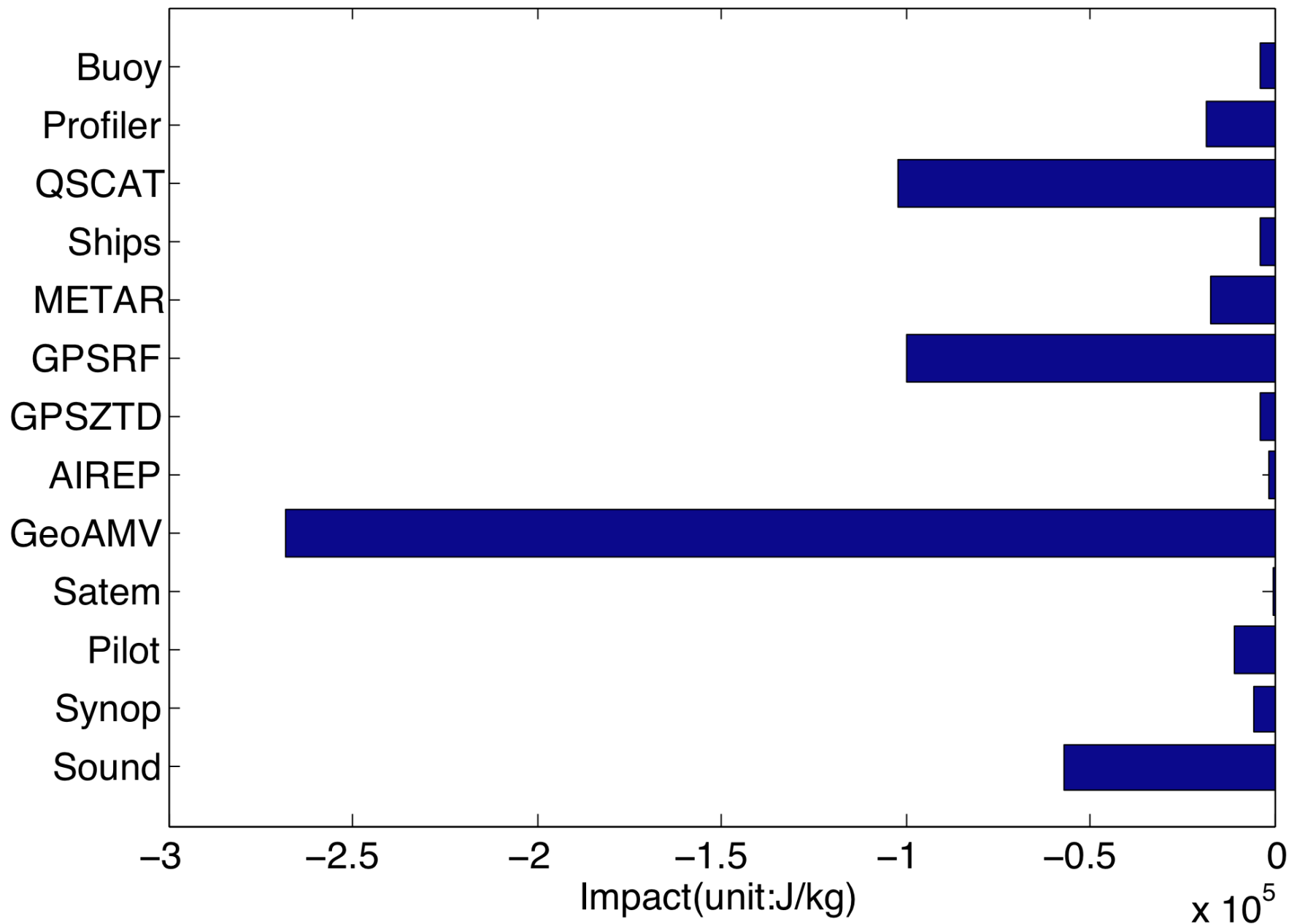
2007081618 GEOAMV 85500 Pa – 84500 Pa



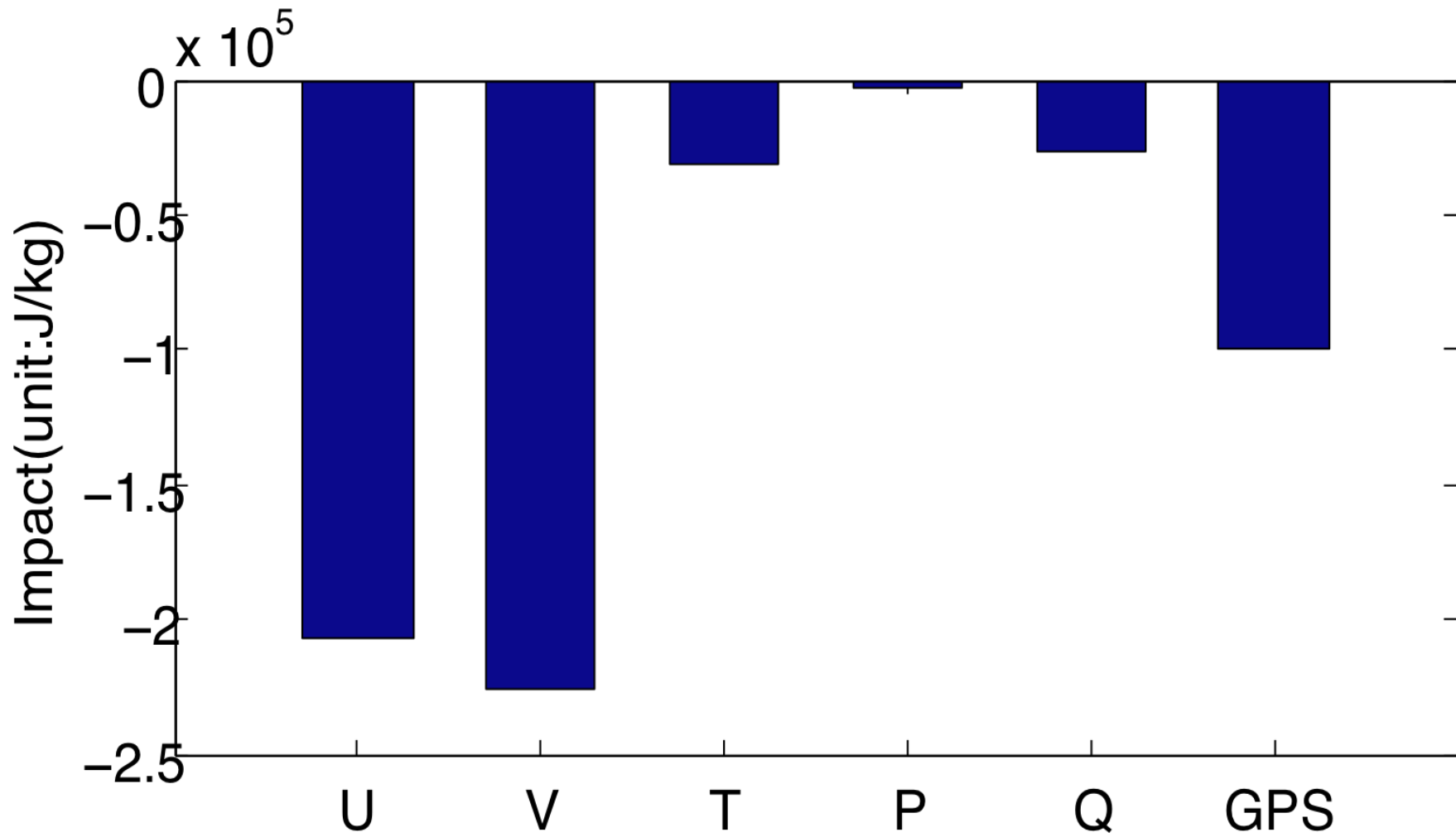
Applications



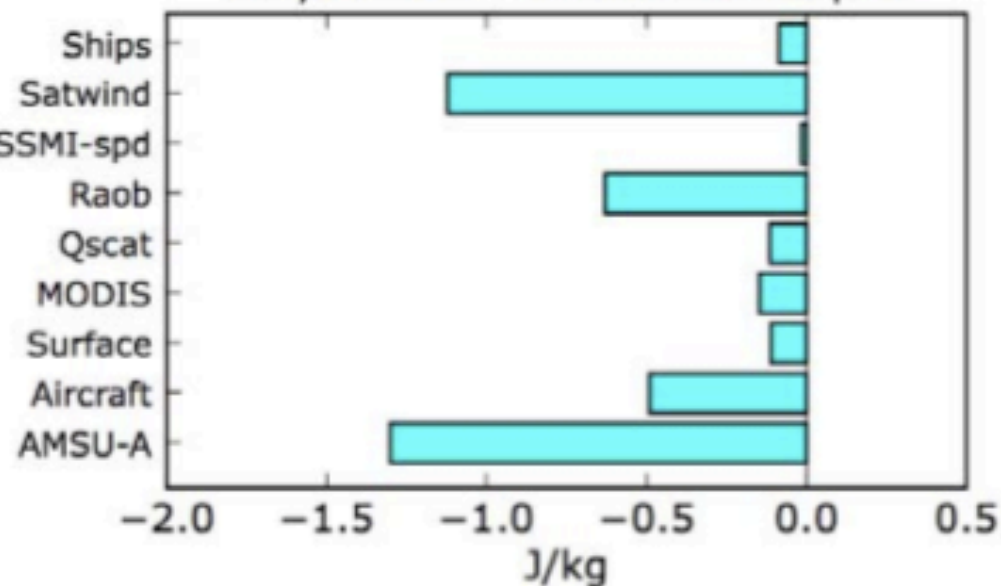
Applications



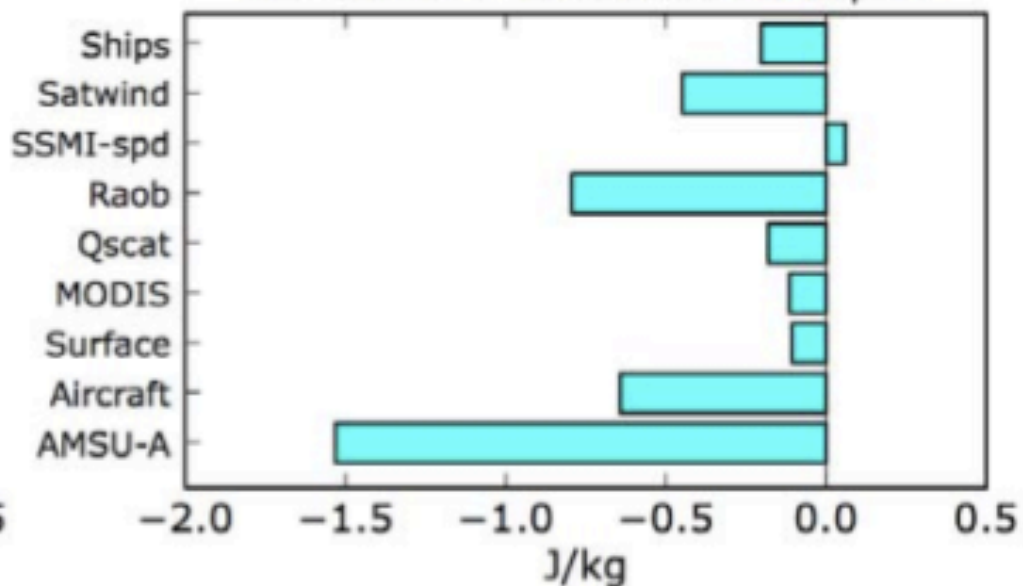
Applications



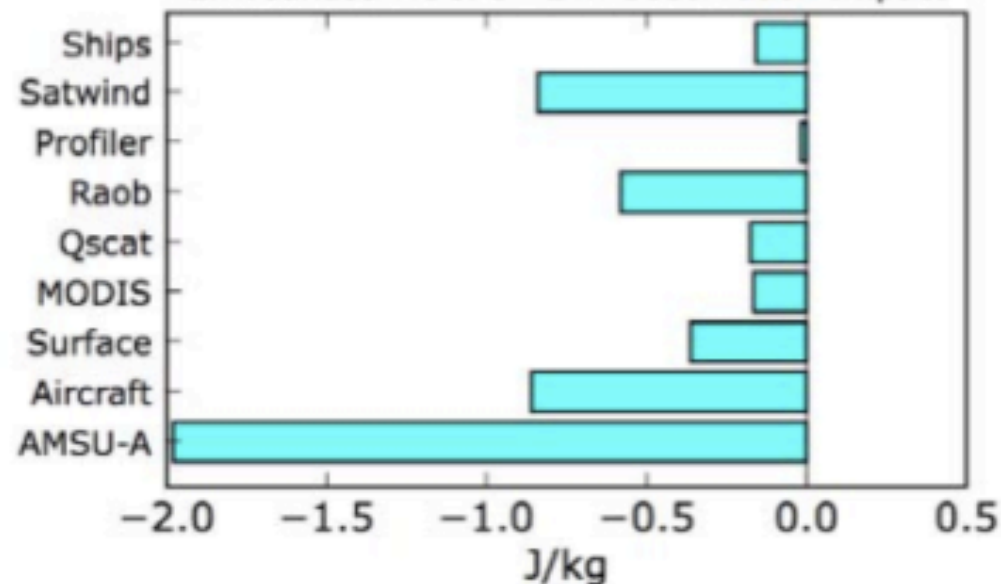
Navy NOGAPS 24h Observation Impact



NASA GEOS-5 24h Observation Impact



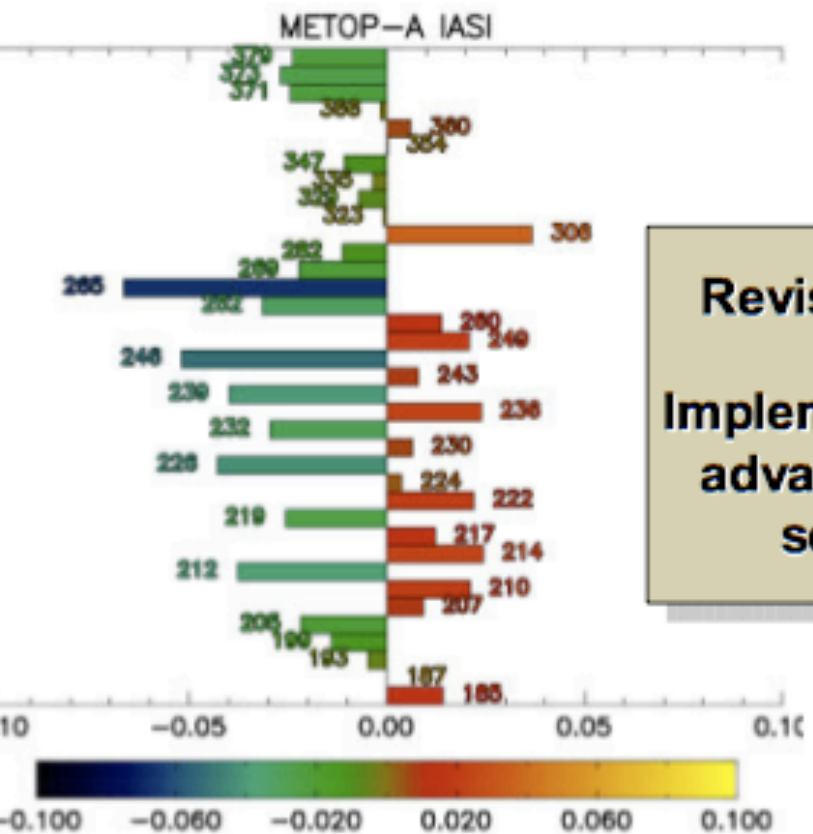
Env.Canada MSGFS 24h Observation Impact



**AMSU-A Observations
Have the Greatest
Benefit at all Three
Centers.**

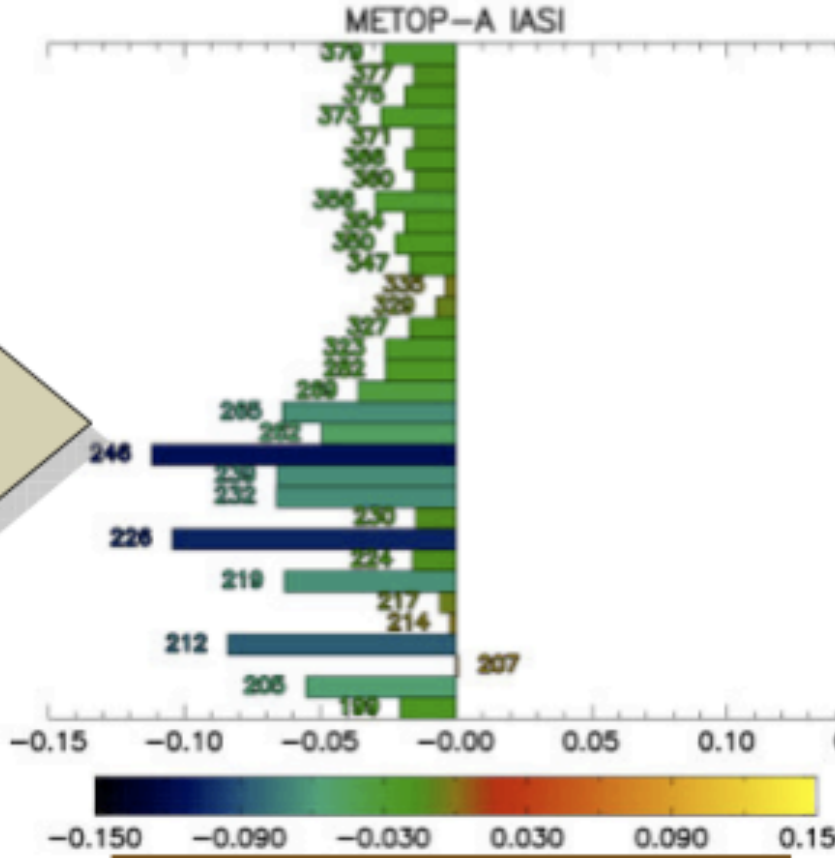
**NAVDAS-AR
Results**

Aug27-Sep02, 2008



**Revise channels
&
Implement ECMWF
advanced cloud
screening**

Sep16-Sep22, 2008



change in error (J/kg)

change in error (J/kg)

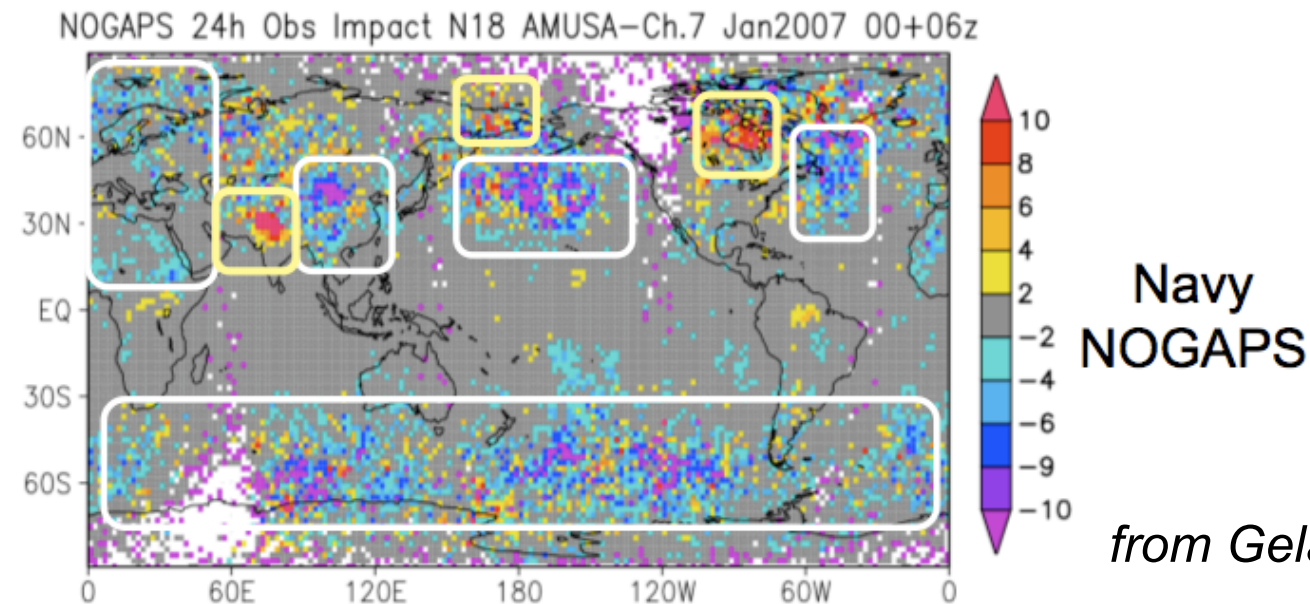
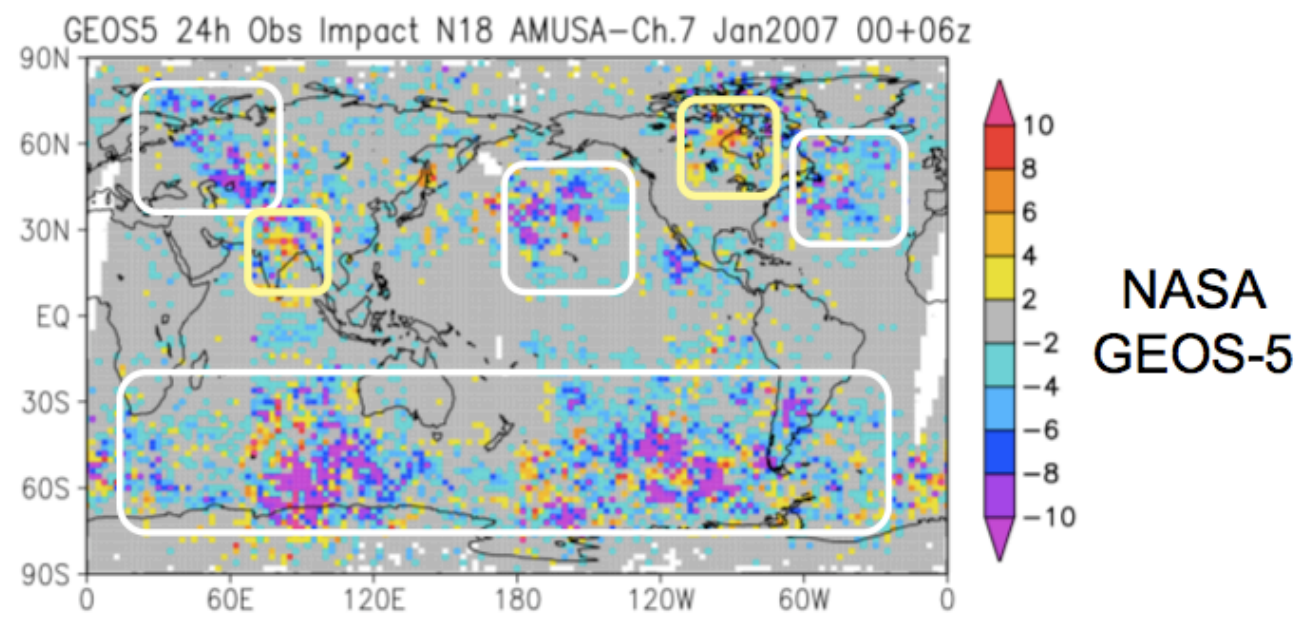
Observation Impacts for NOAA-18 AMSU-A Ch. 7

Observations that produce large forecast error reductions

Observations that produce forecast error increases in both models

Land or ice surface contamination of radiance data?

Baseline Intercomparison
Jan 2007 00+06 UTC



from Gelaro 2009

- Introduction
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- Uncertainties are difficult to estimate
 - The reference for the calculation of forecast accuracy is NOT perfect and often correlated with the initial analysis.
 - The adjoint model is not an accurate representation of the NL model behavior (linearization, simplification, dry physics). Langland (2009) proposes a method to mitigate these errors.
 - For higher than first-order approximation of de , nonlinear dependence on dy , which complicates the separation of observation impact (Errico 2007). These errors are small for the calculation of average impact (Gelaro et al. 2007).

- Results are strongly dependent on the norm chosen to define forecast accuracy.
- The interpretation of information and application is not always straightforward.

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Conclusions

- All code and scripts for FSO are available in current WRF public release
- Testing package & User's Guide available on demand



Due to lack of funding,
no support is to be expected ;-(

- Have fun!