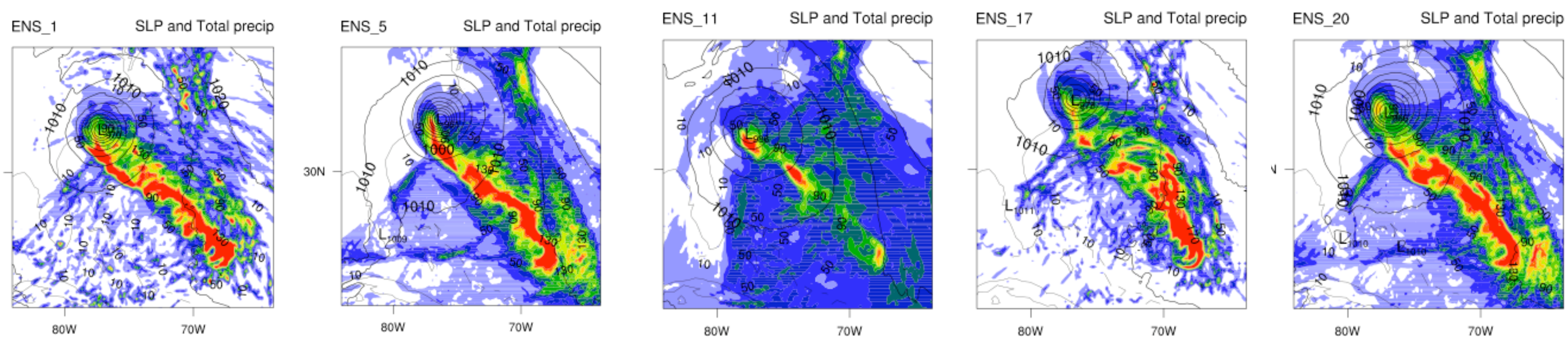
Ensemble Kalman Filters for WRF-ARW



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Preliminaries

Notation:

- $\mathbf{x}$ = model's state w.r.t. some discrete basis, e.g. grid-pt values
- $\mathbf{y} = \mathbf{Hx} + \varepsilon$ = vector of observations with random error ε
- Superscript f denotes forecast quantities, superscript a analysis, e.g. $\mathbf{x}^f$
- $\mathbf{P}^f = \mathrm{Cov}(\mathbf{x}^f)$ = forecast covariance matrix … a.k.a. $\mathbf{B}$ in Var

The Kalman Filter (KF)

Assume

- $\mathbf{x}^t \sim N(\overline{\mathbf{x}}^f, \mathbf{P}^f)$; Gaussian forecast errors
- $\epsilon \sim N(\mathbf{0}, \mathbf{R})$; Gaussian observation errors

KF analysis implements Bayes rule for Gaussians

- analysis equations:

$$\overline{\mathbf{x}}^a = \overline{\mathbf{x}}^f + \mathbf{K}(\mathbf{y} - \mathbf{H}\overline{\mathbf{x}}^f) \quad ; \quad \mathbf{P}^a = (\mathbf{I} - \mathbf{K}\mathbf{H})\mathbf{P}^f,$$

- Kalman gain

$$\mathbf{K} = \mathbf{P}^f\mathbf{H}^T(\mathbf{H}\mathbf{P}^f\mathbf{H}^T + \mathbf{R})^{-1}$$

Computationally difficult unless problem is small

- $\mathbf{P}^f$, $\mathbf{P}^a$ are $N_x \times N_x$, w/ $N_x = \dim \mathbf{x}$

Ensemble Kalman Filter (EnKF)

EnKF analysis step

- As in KF analysis step, but uses sample (ensemble) estimates for covariances
- e.g. one element of $\mathbf{P}^f\mathbf{H}^T$ is

$$\mathrm{Cov}(x^f, y^f) = N_e^{-1} \Sigma (x_i^f - \mathrm{mean}(x))(y_i^f - \mathrm{mean}(y^f))$$

  where $y^f = \mathbf{H}\mathbf{x}^f$ is the forecast, or prior, observation.
- Output of EnKF analysis step is ensemble of analyses

EnKF forecast step

- Each member integrated forward with full nonlinear model
- Monte-Carlo generalization of KF forecast step

Relation of Var and KF

Analysis equations

- Variational: compute $\mathbf{x}^a$ as minimizer of

$$J(\mathbf{x}) = (\mathbf{x} - \mathbf{x}^f)(\mathbf{P}^f)^{-1}(\mathbf{x} - \mathbf{x}^f)^T + (\mathbf{y}^o - \mathbf{H}\mathbf{x})\mathbf{R}^{-1}(\mathbf{y}^o - \mathbf{H}\mathbf{x})^T$$

- Kalman filter,

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{K}(\mathbf{y}^o - \mathbf{H}\mathbf{x}^f), \quad \mathbf{K} = \mathbf{P}^f\mathbf{H}^T(\mathbf{H}\mathbf{P}^f\mathbf{H}^T + \mathbf{R})^{-1}$$

These are equivalent

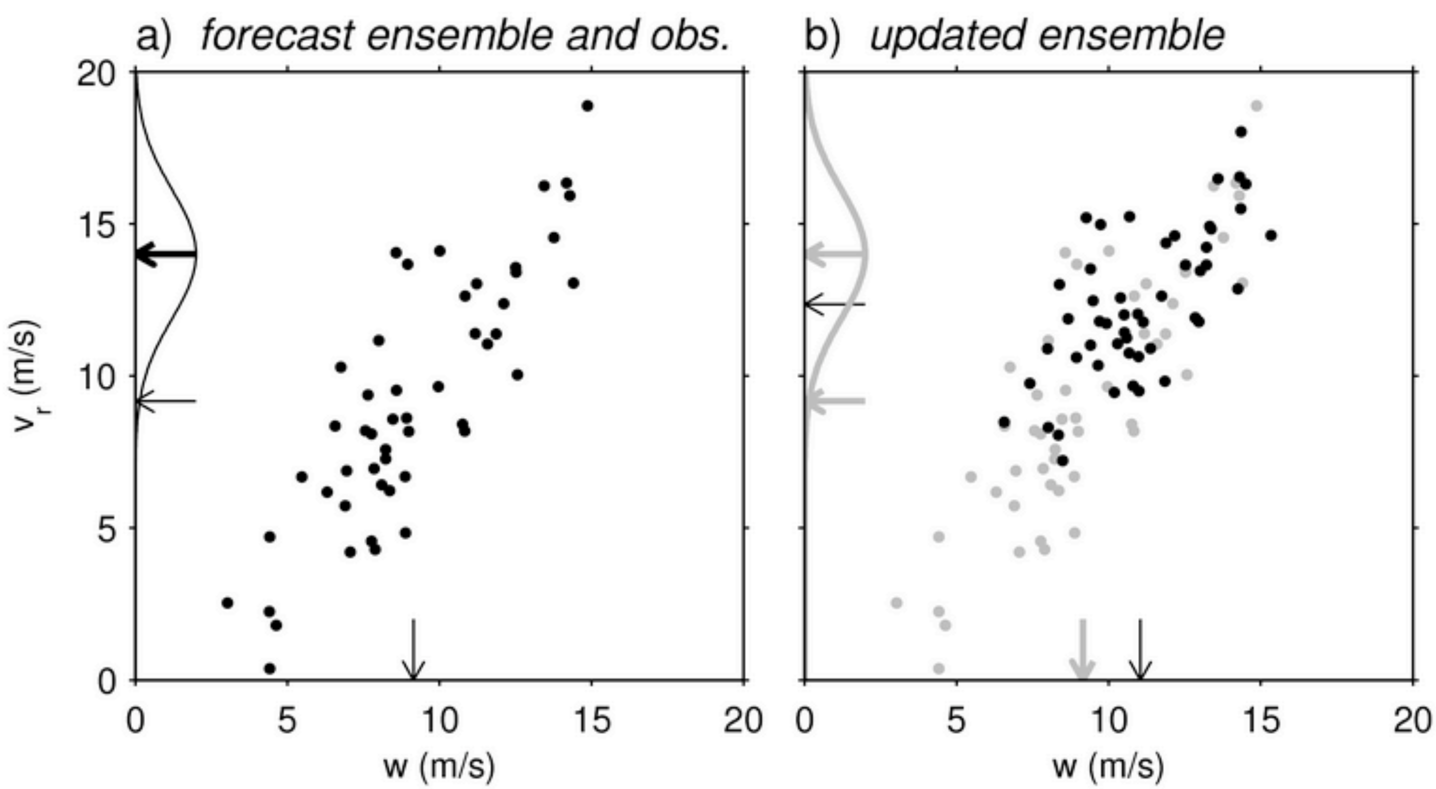
… as long as $\mathbf{P}^f$ and $\mathbf{R}$ are the same in both systems

EnKF Analysis/Update

Example: update w given v_r observation

- calculate $v_r^f = \mathbf{H}\mathbf{x}^f$ for each member and $d = \mathrm{Var}(v_r^f) + \mathbf{R}$
- update w via

$$w^a = w^f + (\mathrm{Cov}(w^f, v_r^f)/d)(v_r^o - v_r^f + \epsilon), \quad \epsilon \sim N(0, \mathbf{R})$$



Snyder and Zhang 2003 *MWR*

Flavors of EnKF

ETKF

- $\mathbf{P}^f$ is sample covariance from ensemble
- Analysis increments lie in ensemble subspace
- Computationally cheap--reduces to N_e x N_e matrices
- Useful for EF but not for DA: In Var "hybrid" system, ETKF updates ensemble deviations but **not** ensemble mean

"Localized" EnKF

- Cov(y,x) assumed to decrease to zero at sufficient distances
- Reduces computations and allows increments outside ensemble subspace
- $\exists$ approximate equivalence with α-CV option in Var--different way of solving same equations
- Numerous variants; DART provides several with interfaces for WRF

Data Assimilation Research Testbed (DART)

DART is general software for ensemble filtering:

- Assimilation scheme(s) are independent of model
- Interfaces exist for numerous models: WRF (including global and single column), CAM (spectral and FV), MOM, ROSE, others
- See http://www.image.ucar.edu/DAReS/DART/

Parallelization

- Forecasts parallelized at script level as separate jobs; also across processors, if allowed by OS
- Analysis has generic parallelization, independent of model and grid structure

WRF/DART

Consists of:

- Interfaces between WRF and DART (e.g. translate state vector, compute distances, …)
- Observation operators
- Scripts to generate IC ensemble, generate LBC ensemble, advance WRF

Easy to add fields to state vector (e.g. tracers, chem species)

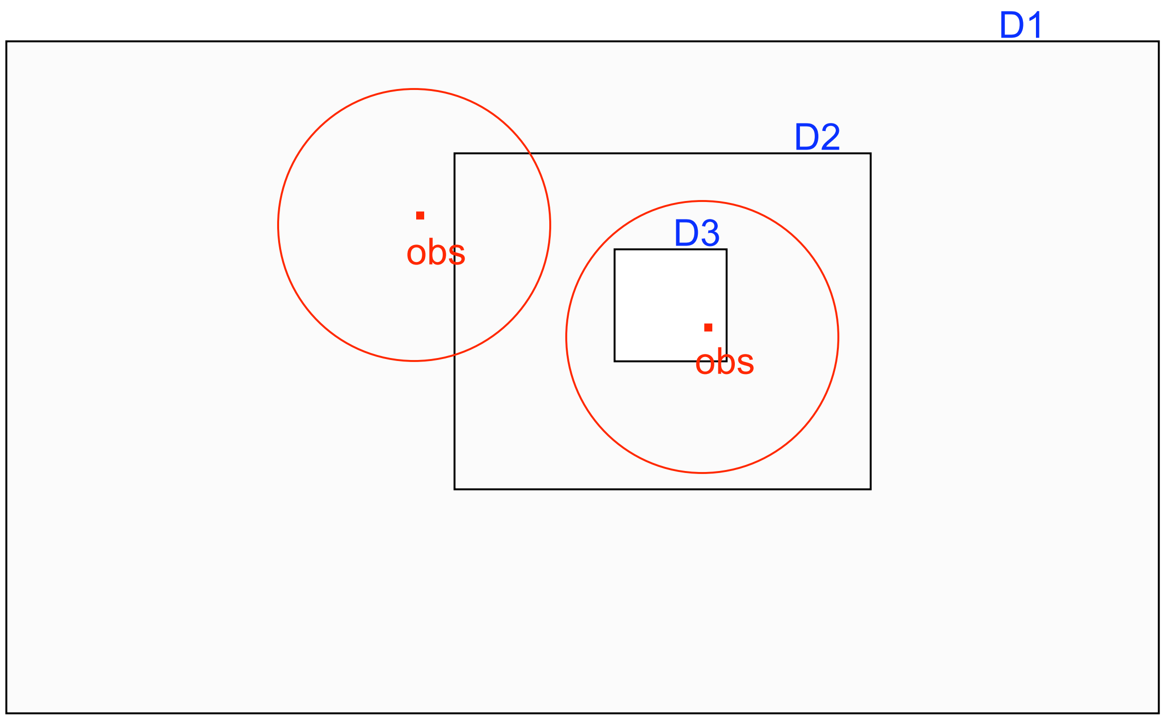
- Namelist control of fields in state vector

A few external users (5-10) so far

Nested Grids in WRF/DART

Perform analysis across multiple nests simultaneously

- Innovations calculated w.r.t. finest availble grid
- All grid points within localization radius updated



Var/DART

DART algorithm

- First, calculate “observation priors:” $\mathbf{H}(\mathbf{x}^f)$ for each member
- Then solve analysis equations

Possible to use Var for $\mathbf{H}(\mathbf{x}^f)$, DART for rest of analysis

- Same interface as between Var and ETKF: $\mathbf{H}(\mathbf{x}^f)$ are written by Var to gts_omb_oma files, then read by DART
- Allows EnKF within existing WRF/Var framework, and use of Var observation operators with DART
- Under development

Some Applications

Radar assimilation for convective scales

- Altug Aksoy (NOAA/HRD) and David Dowell (NCAR)

Assimilation of surface observations

- Dowell
- Also have single-column version of WRF/DART from Josh Hacker (NCAR)

Tropical cyclones

- Ryan Torn (SUNY-Albany), Yongsheng Chen (York), Hui Liu (NCAR)

GPS occultation observations

- Liu

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http://www.mmm.ucar.edu/people/snyder/papers/