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Forecast Sensitivity to Observations
&
Observation Impact

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National Center for Atmospheric Research

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WRFDA Tutorial – July 20-22 2011

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Outline

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

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Introduction

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

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Introduction

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

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

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Introduction

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

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

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Introduction

- What?
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- Non-Linear (NL) forecast models can be linearized (with simplifications).
- The resulting **Tangent-Linear** (TL) represents the linear evolution of small **perturbations**.
- The mathematical transpose of the TL code is called the Adjoint (ADJ) and it transports **sensitivities** back in time.
- The ADJ of the Data Assimilation system is needed to compute the sensitivity to observations. It can be computed with various methods:
  - 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)

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Introduction

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- 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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Implementation in WRF

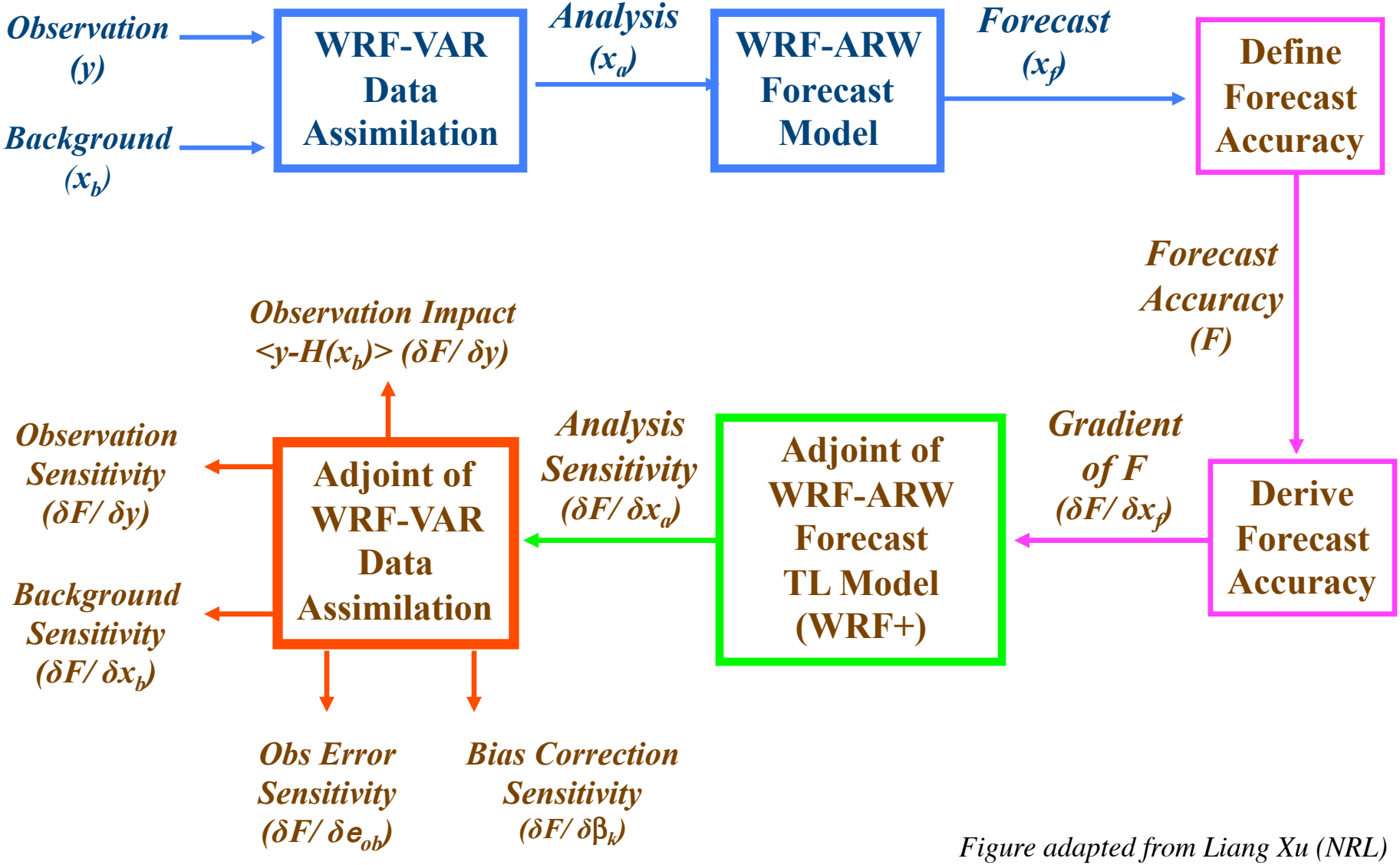

Figure adapted from Liang Xu (NRL)

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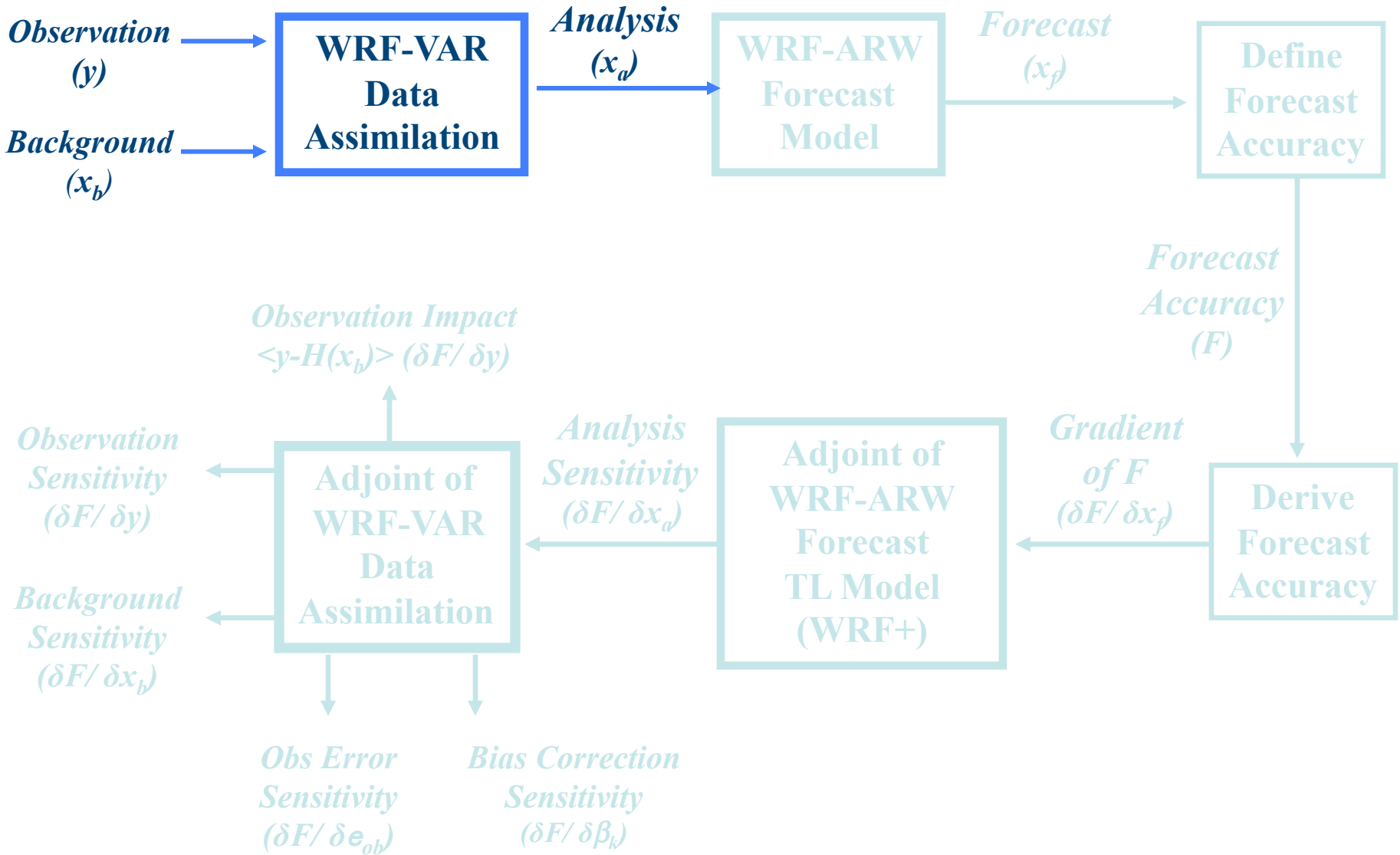
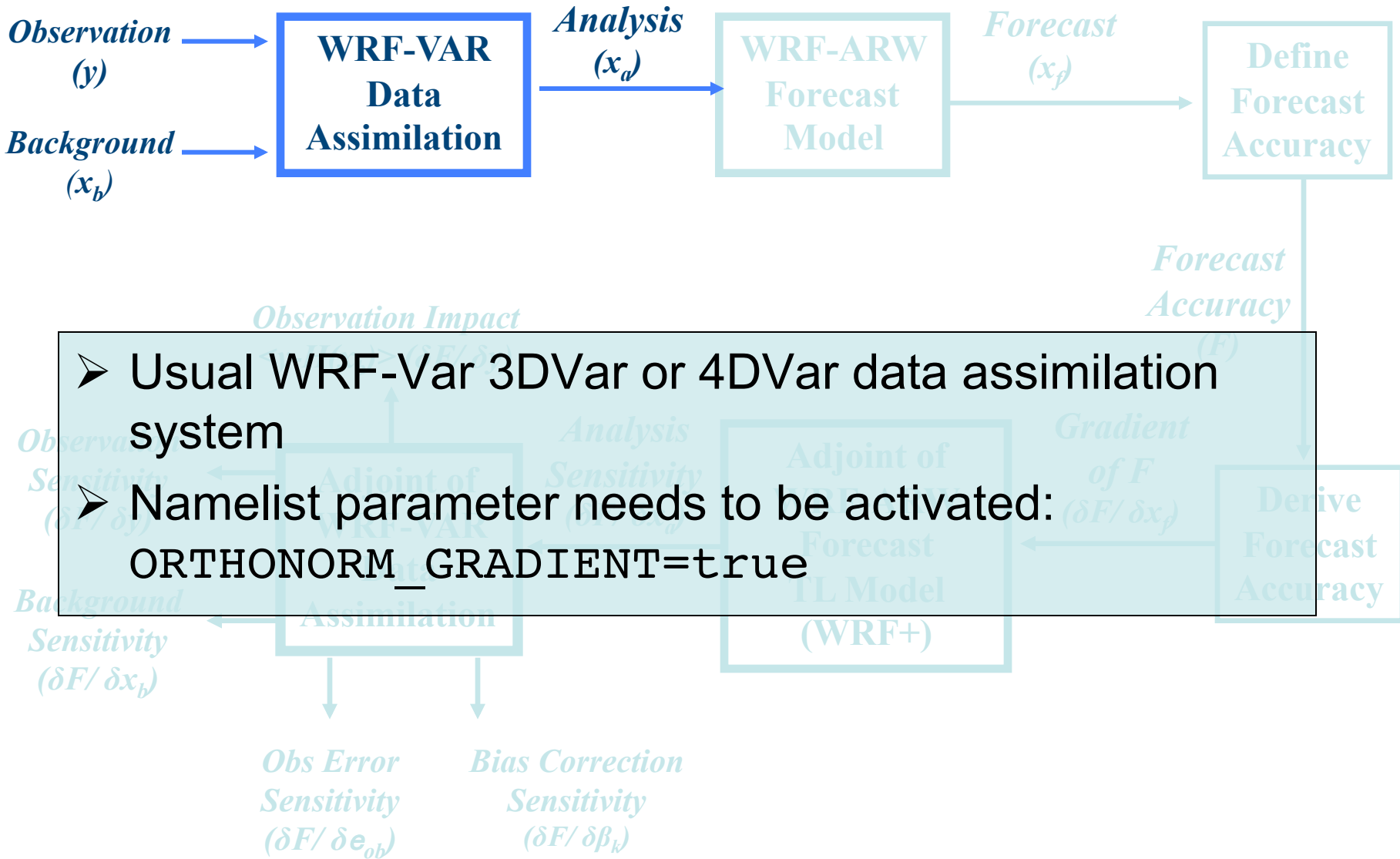
Implementation in WRF



Implementation in WRF



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

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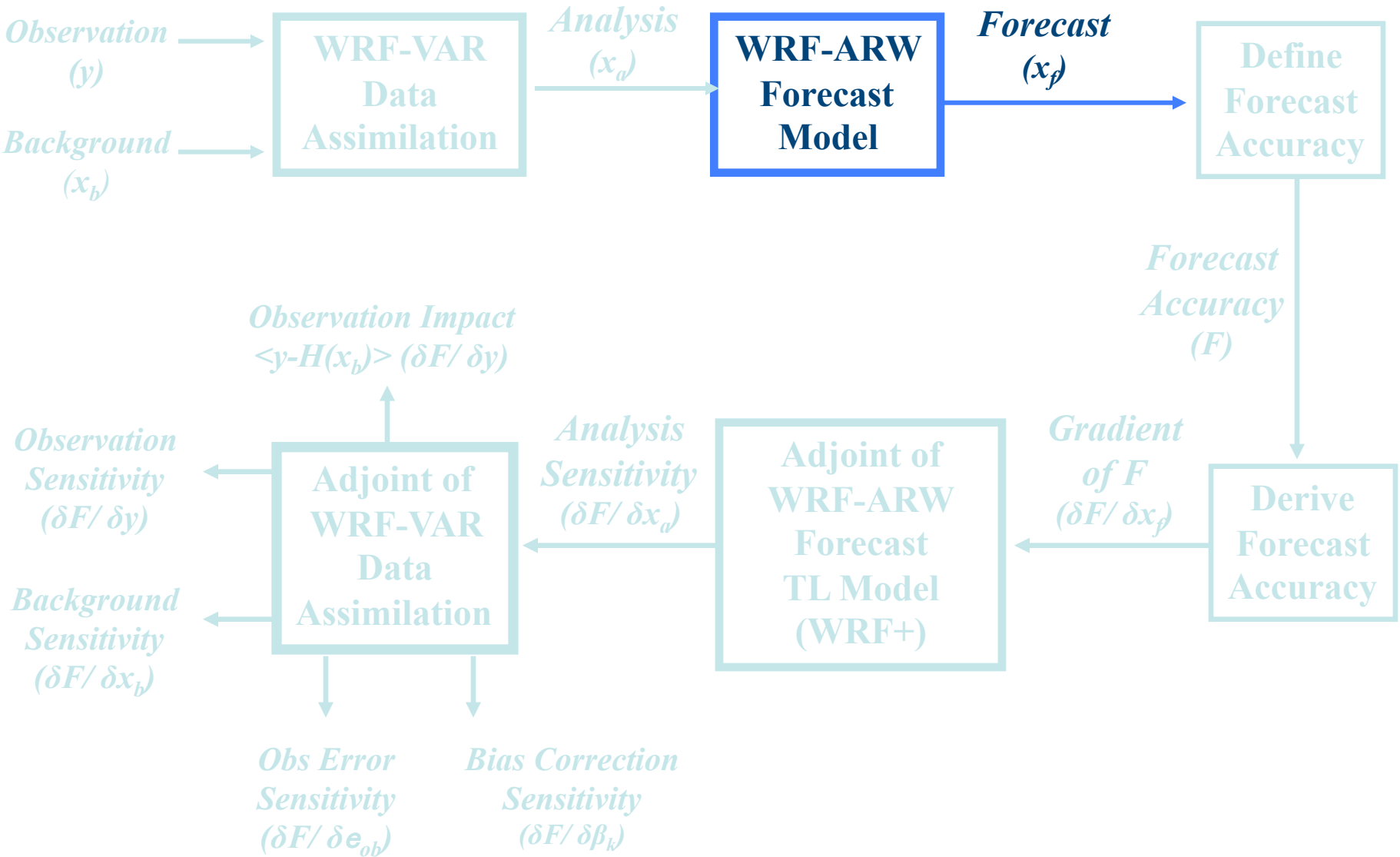
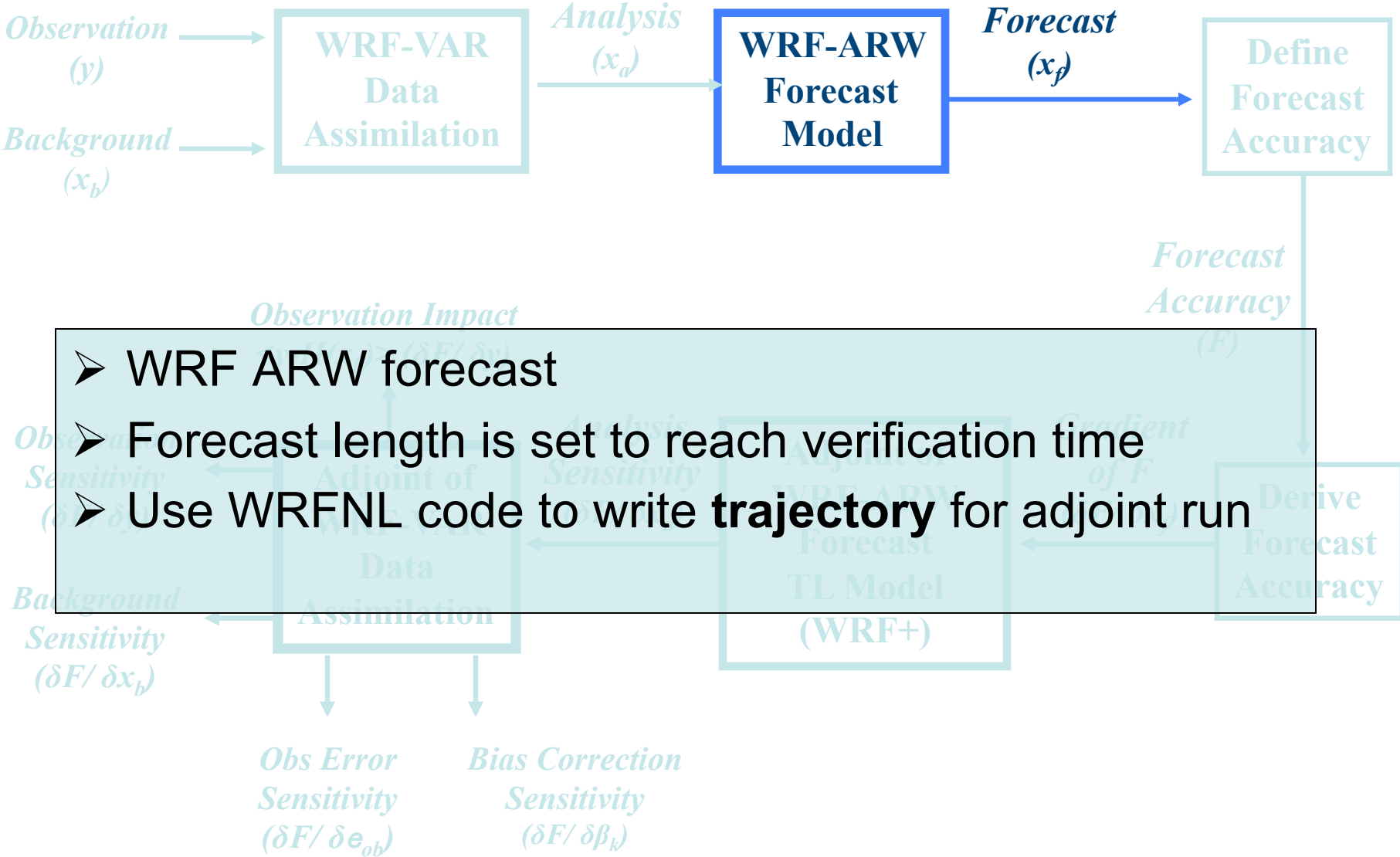
Implementation in WRF



Implementation in WRF



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

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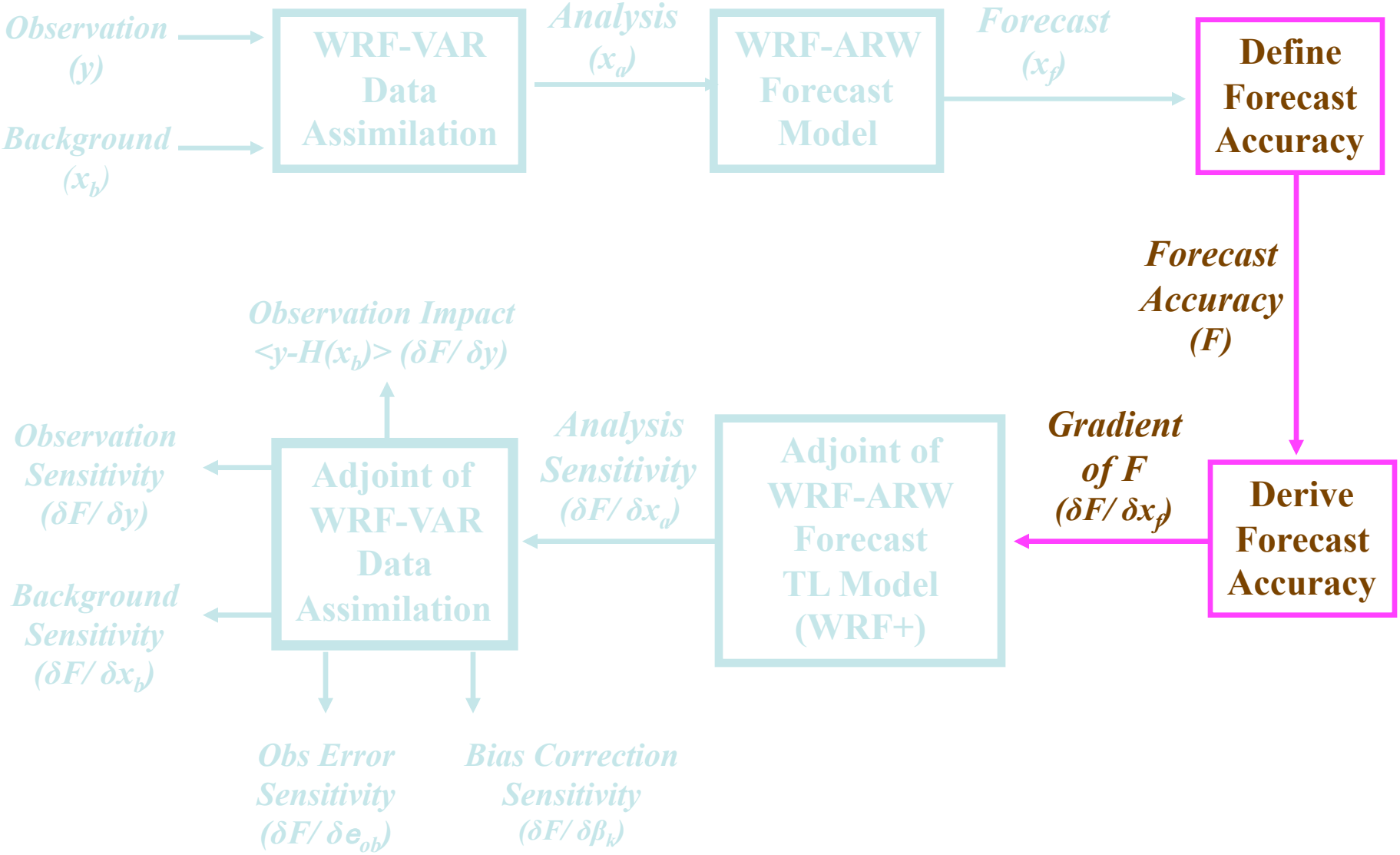
Implementation in WRF



Implementation in WRF

- **Reference state**: Namelist `ADJ_REF` is defined as
  - 1: X^t = Own (WRFVar) analysis
  - 2: X^t = NCEP (global GSI) analysis
  - 3: X^t = Observations

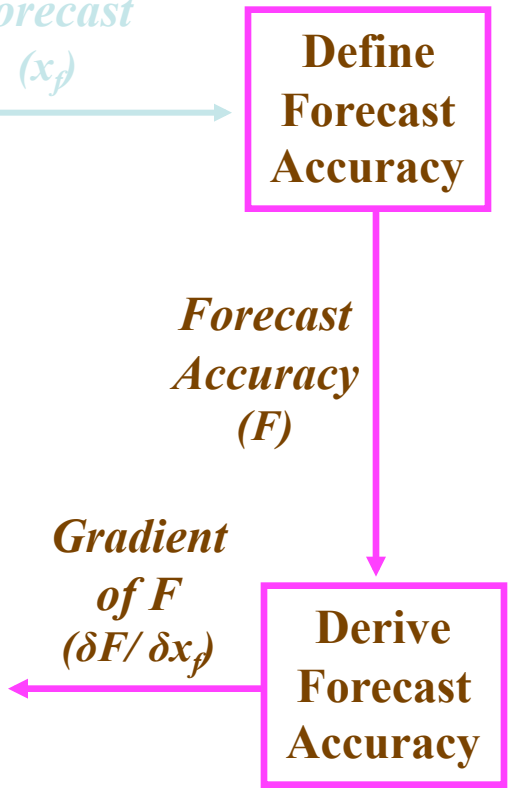
- **Forecast Aspect**: depends on reference state
  - 1 and 2: Total Dry Energy

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

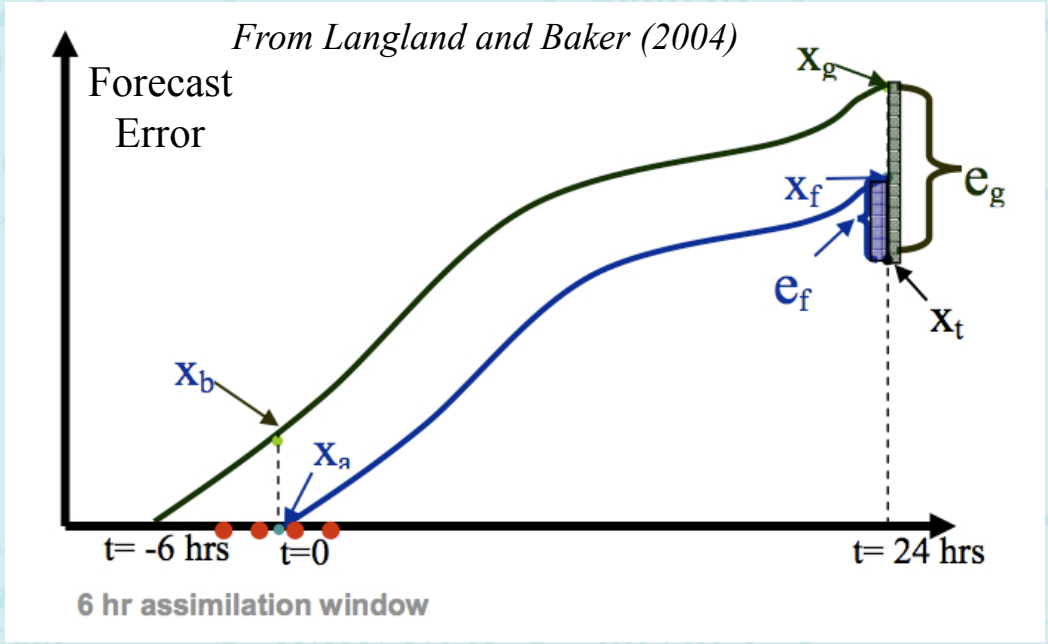
  - 3: WRFVar Observation Cost Function: J_o

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

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



Implementation in WRF

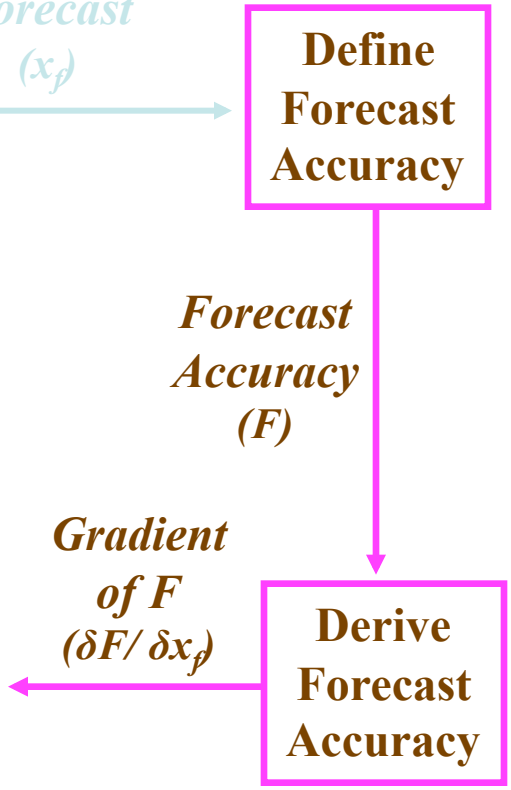


x^t is the true state, estimated by the analysis at the time of the forecast
x^f is the forecast from analysis x^a
x^g is the forecast from first-guess at the time of the analysis x^a

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

Products:

$$\delta F/\delta x_a^f = C(x_a^f - x^t)$$
$$\delta F/\delta x_b^f = C(x_b^f - x^t)$$



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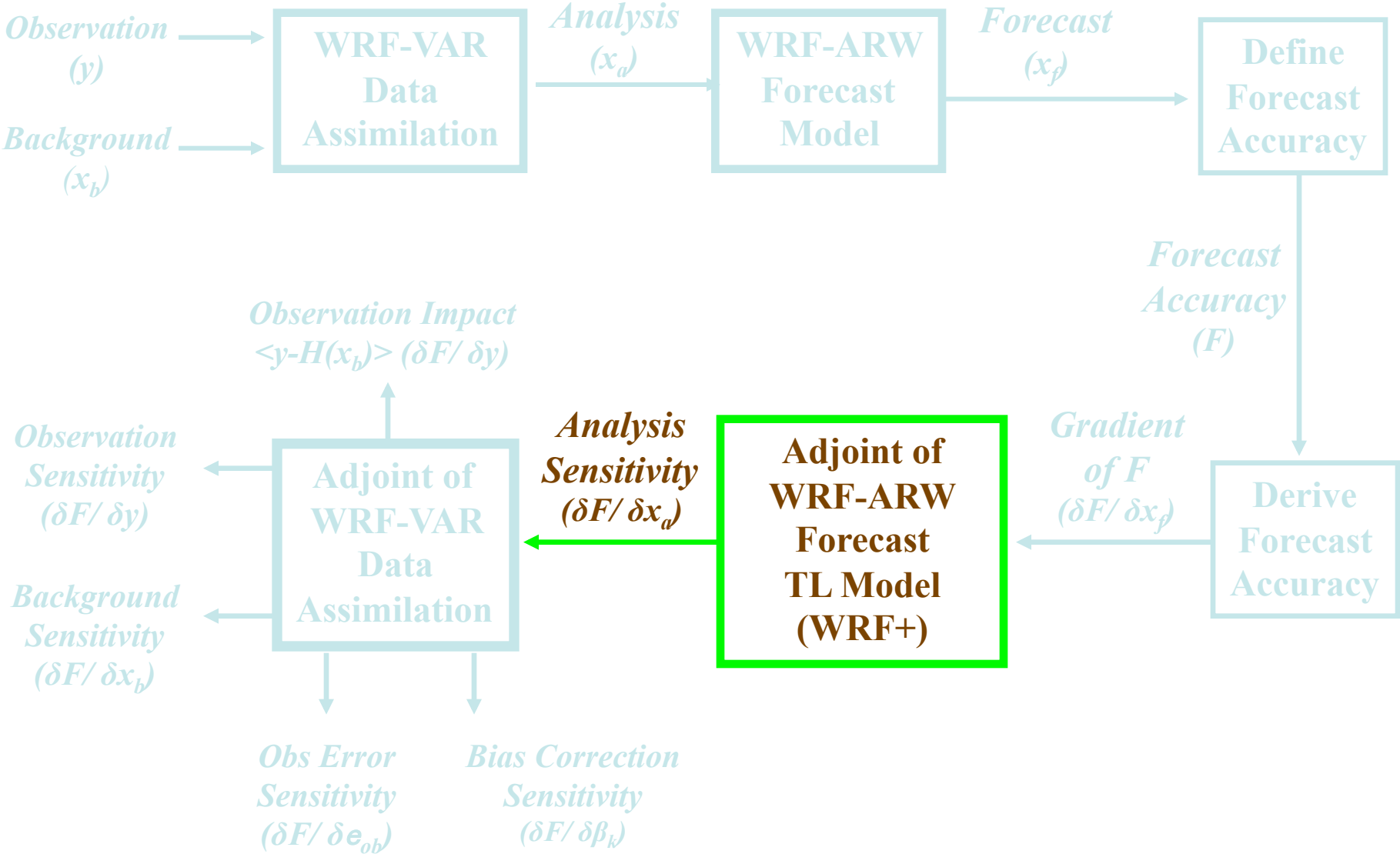
Implementation in WRF



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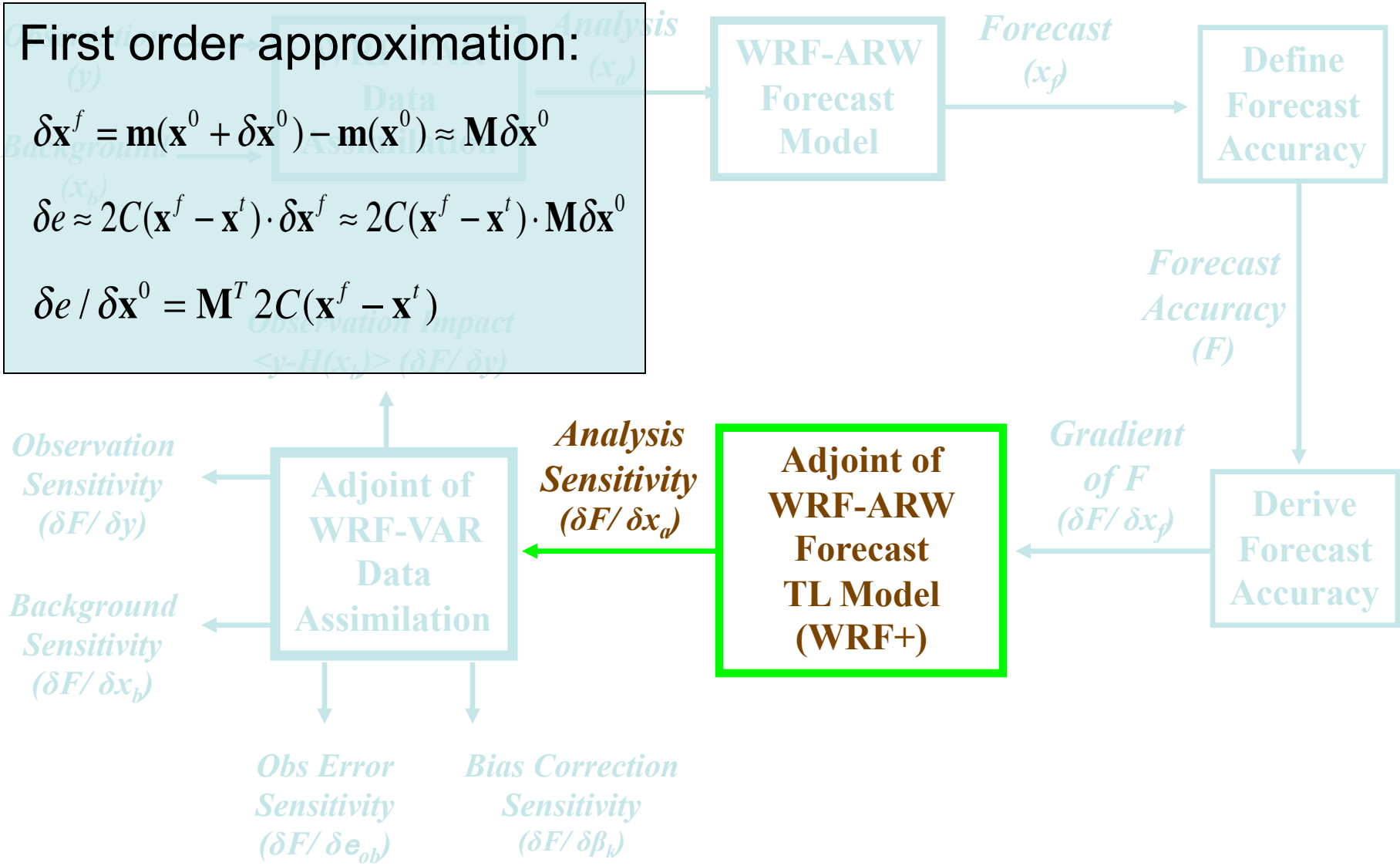
Implementation in WRF

First order approximation:

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

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

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



Implementation in WRF

First order approximation:

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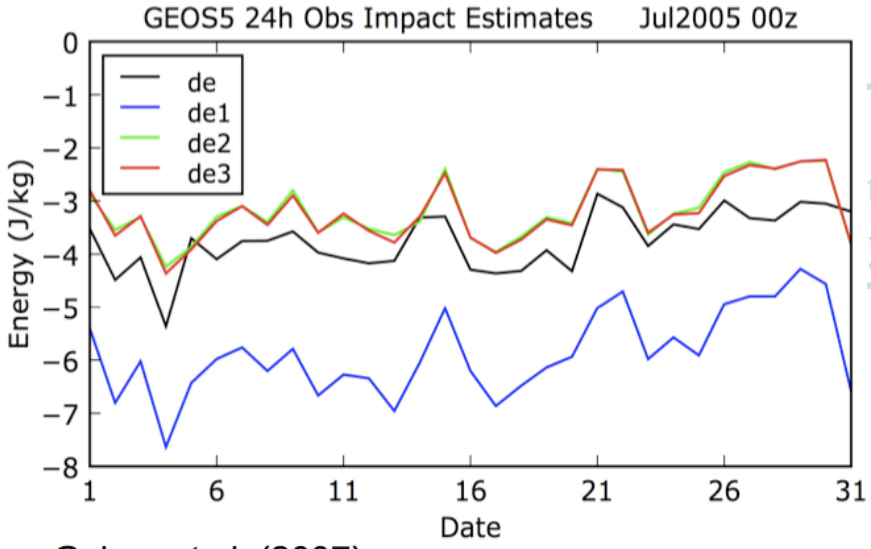


Gelaro et al. (2007)

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

$$\delta e_1 = 2(\mathbf{x}_a - \mathbf{x}_b)^T \mathbf{M}_b^T C(\mathbf{x}_a^f - \mathbf{x}^t) \quad \text{----------> } 62.25\%$$

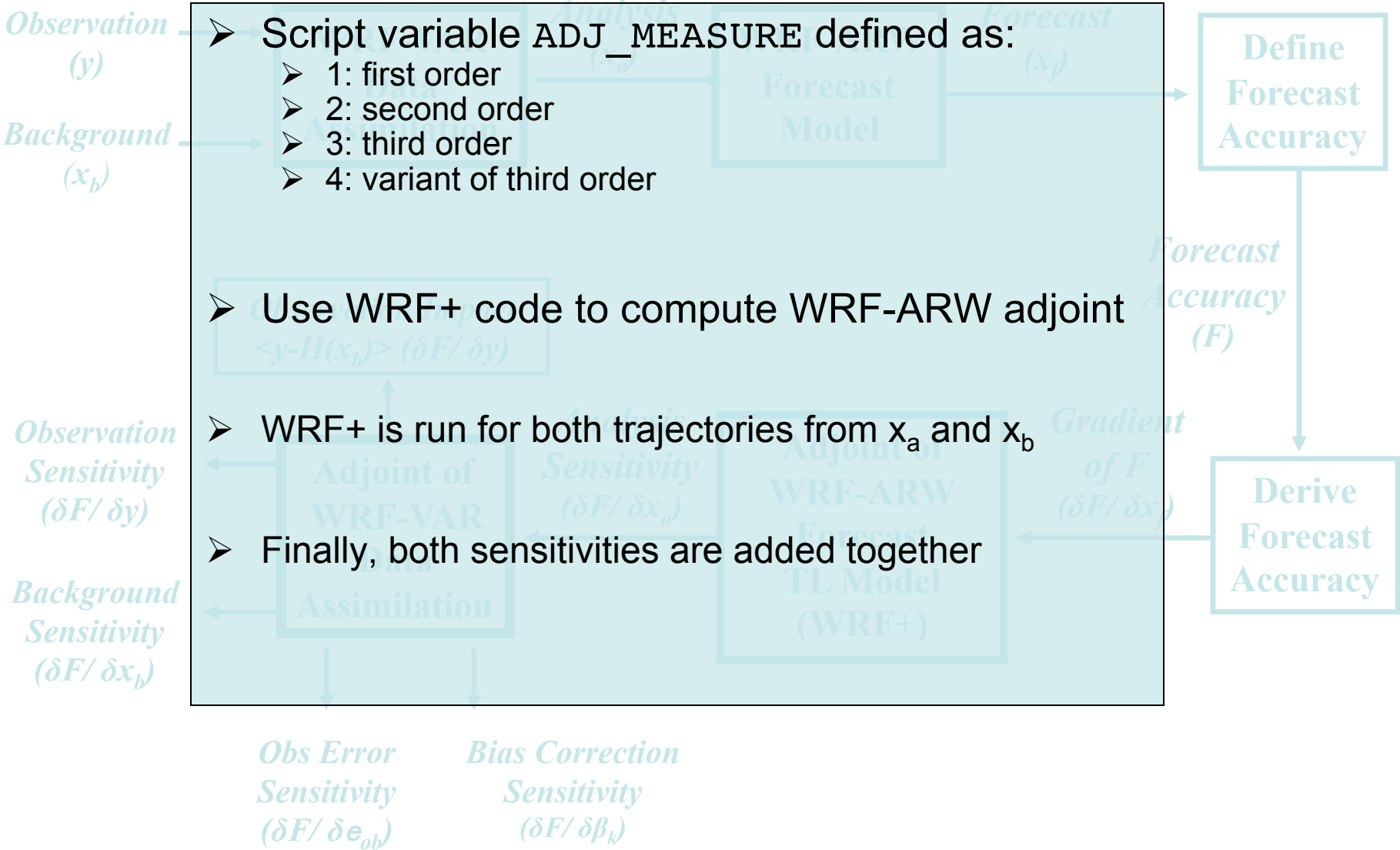
$$\delta e_2 = (\mathbf{x}_a - \mathbf{x}_b)^T [\mathbf{M}_b^T C(\mathbf{x}_a^f - \mathbf{x}^t) + \mathbf{M}_a^T C(\mathbf{x}_b^f - \mathbf{x}^t)] \quad \text{---------> } 19.68\%$$

$$\delta e_3 = (\mathbf{x}_a - \mathbf{x}_b)^T [\mathbf{M}_b^T C(\mathbf{x}_b^f - \mathbf{x}^t) + \mathbf{M}_a^T C(\mathbf{x}_a^f - \mathbf{x}^t)] \quad \text{----------> } 11.45\%$$

Results are consistent with Gelaro et al. (2007)

Implementation in WRF

- Script variable `ADJ_MEASURE` defined as:
  - 1: first order
  - 2: second order
  - 3: third order
  - 4: variant of third order
- Use WRF+ code to compute WRF-ARW adjoint
- WRF+ is run for both trajectories from x_a and x_b
- Finally, both sensitivities are added together



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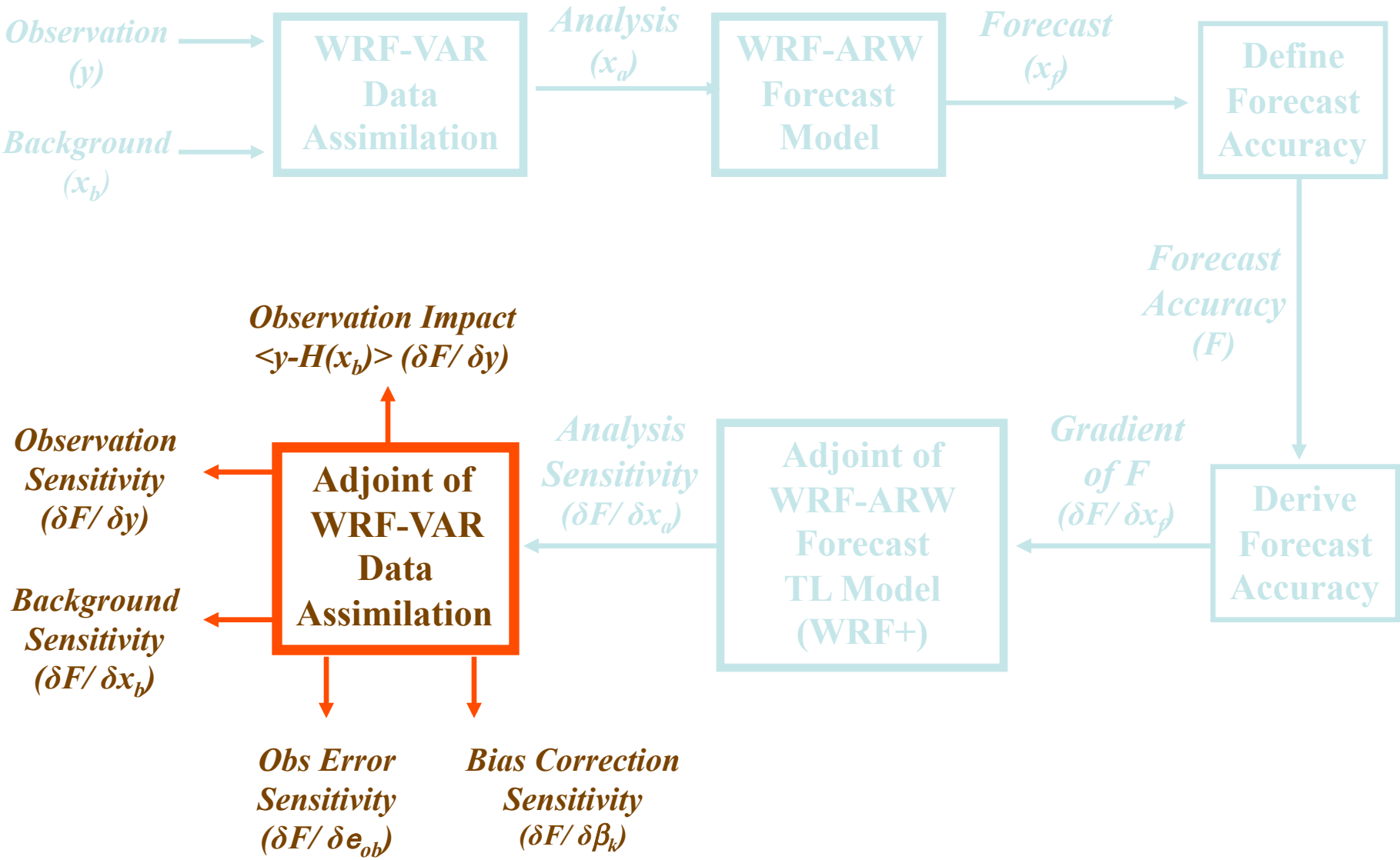
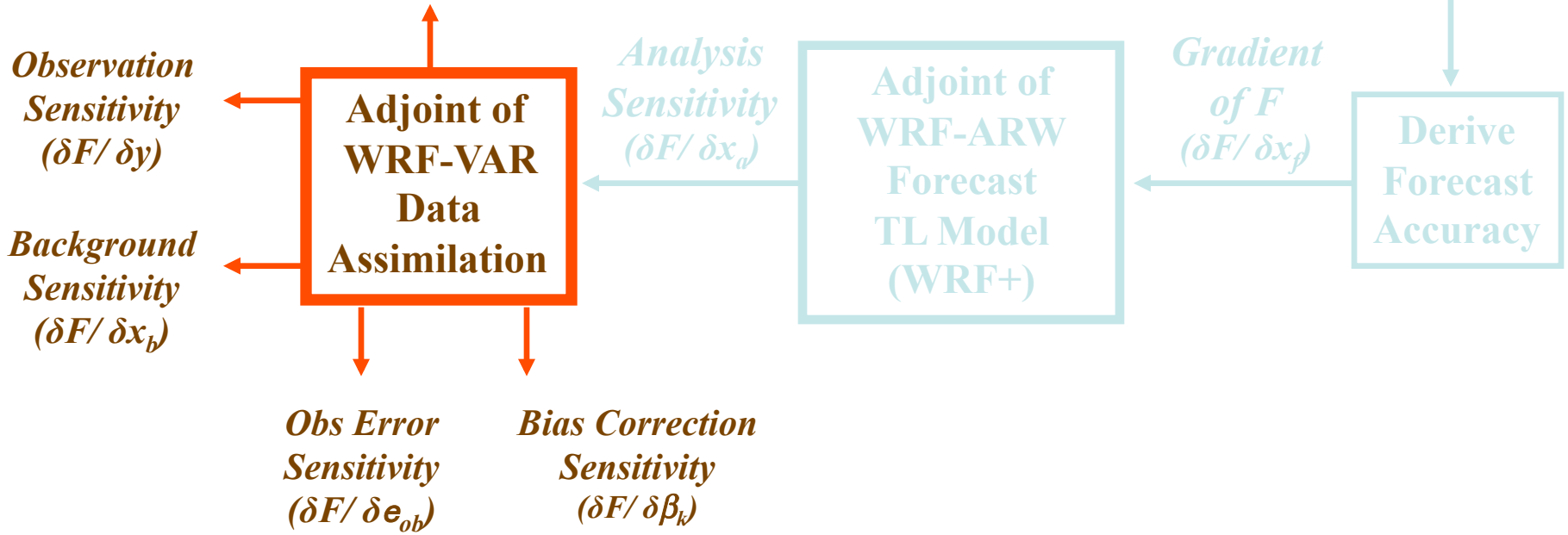


Implementation in WRF

- 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`



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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: $\delta \mathbf{F} / \delta y = \mathbf{K}^T\, \delta \mathbf{F} / \delta x_a$
- 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 $\mathbf{A^{-1}}$
- $\mathbf{K^T = R^{-1} H A^{-1}}$
- We calculate the **EXACT** adjoint of analysis gain: $\mathbf{K^T}$

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

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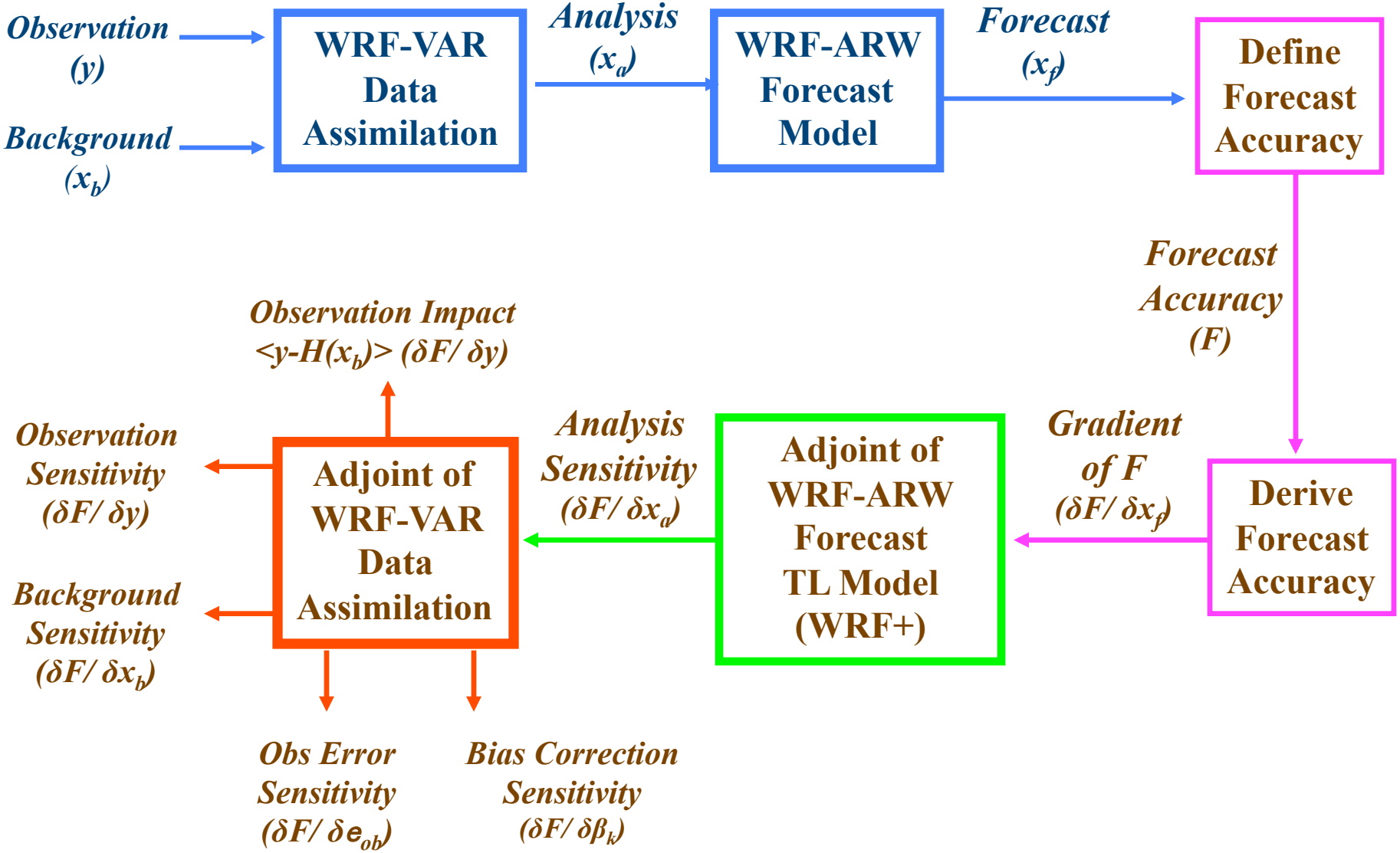
Implementation in WRF



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

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Applications

One-month 6-hr cycling experiment (20070815 – 2070915)

Impact evaluated for 6hr forecast in d02 domain

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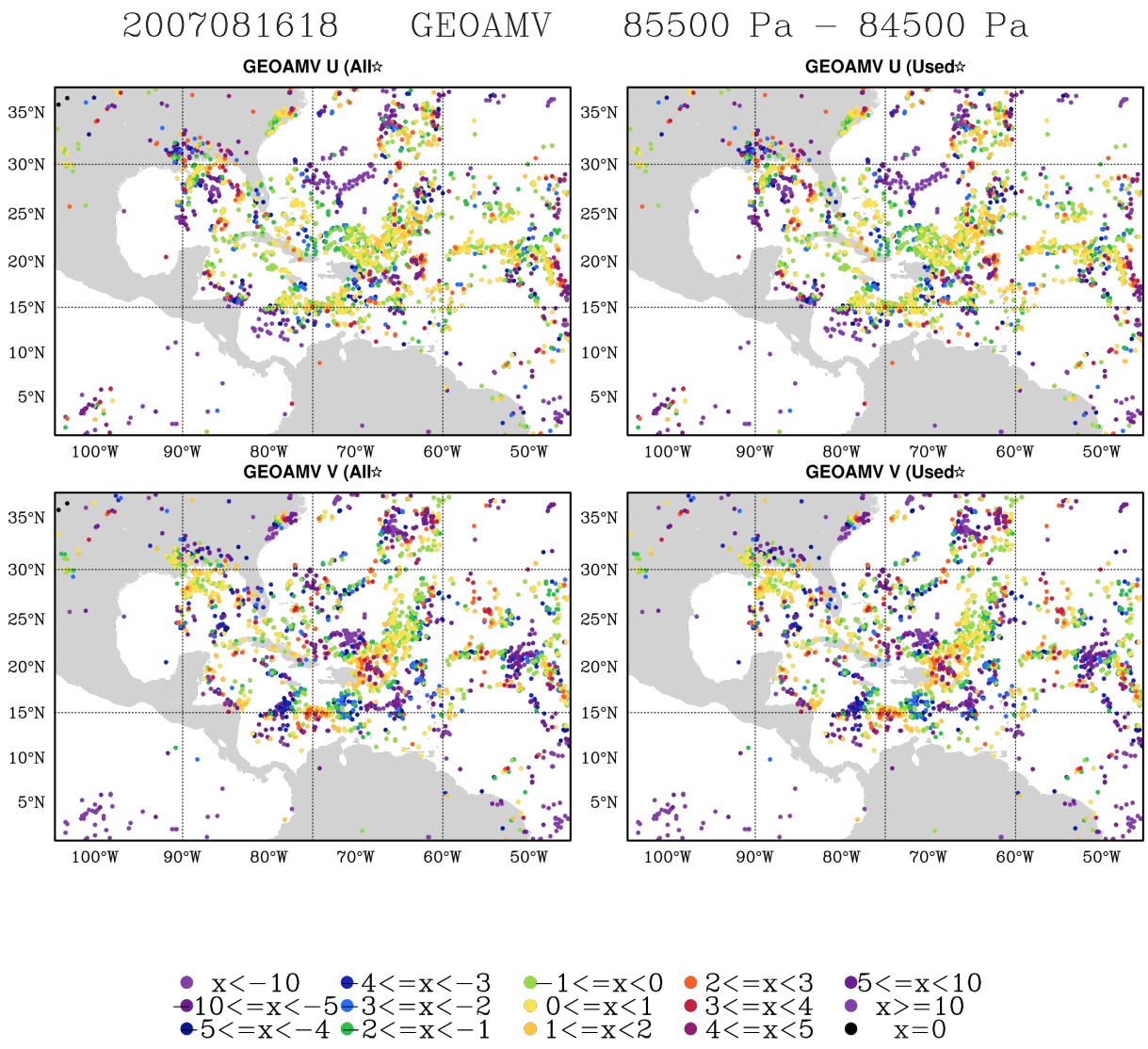
Applications



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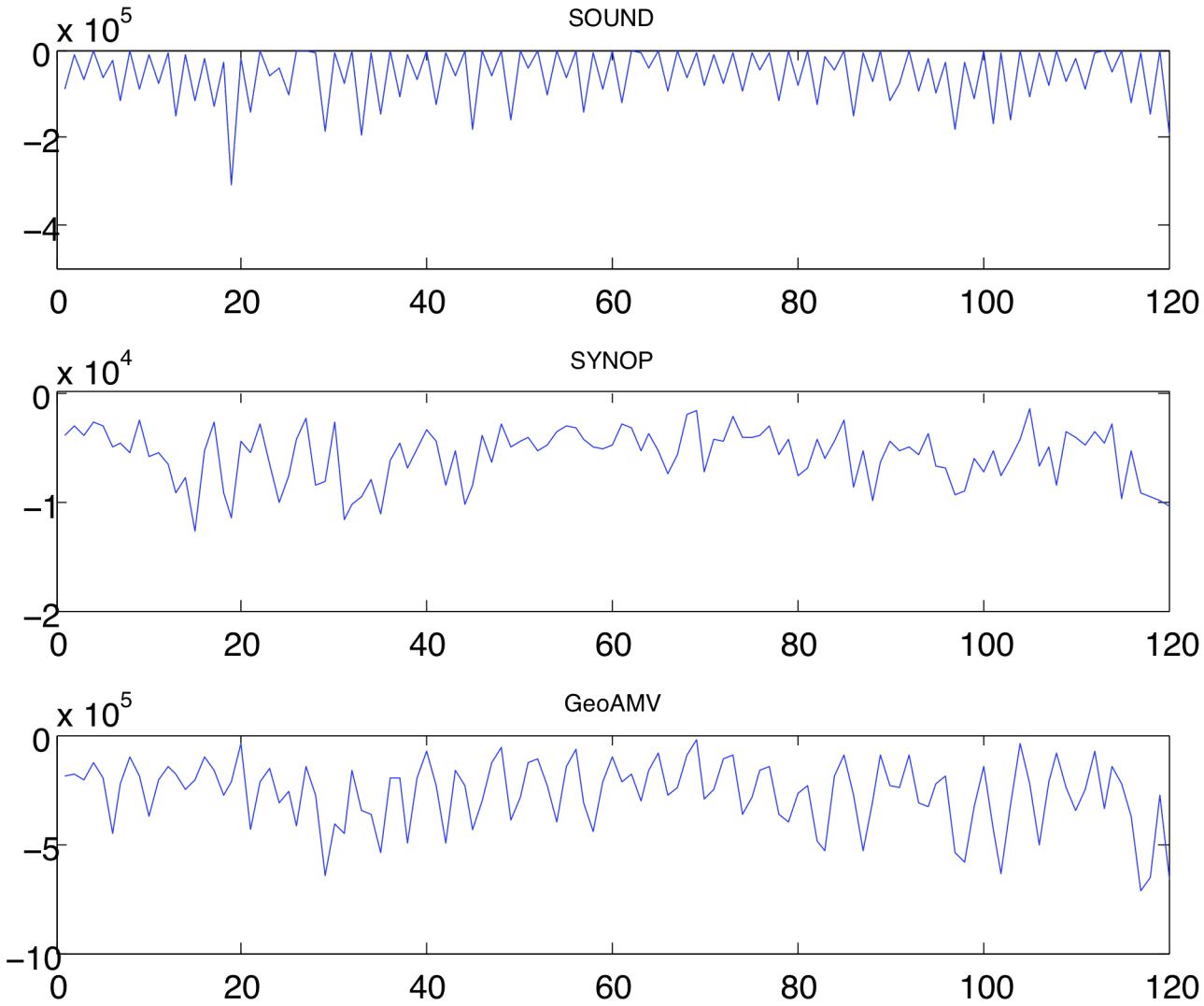

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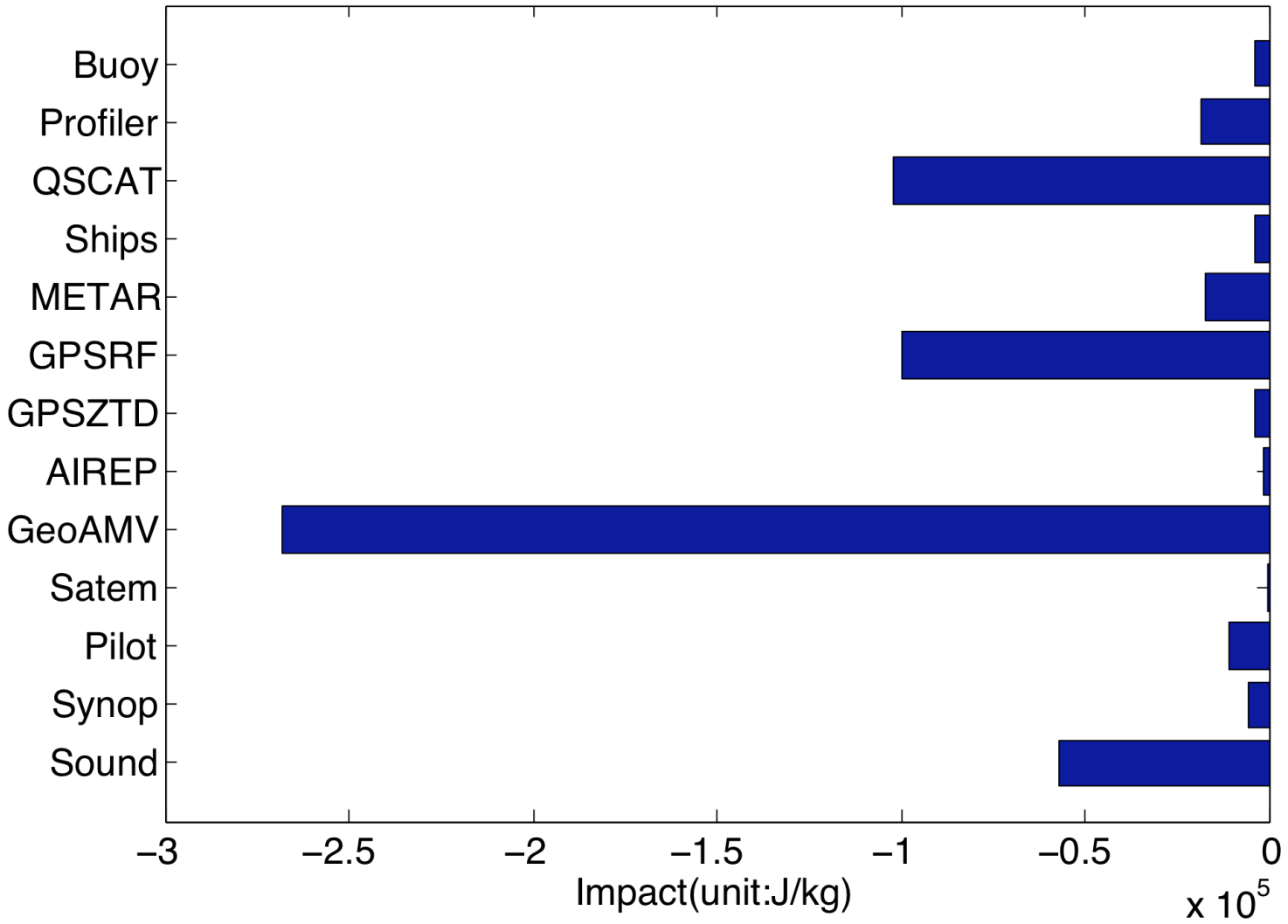

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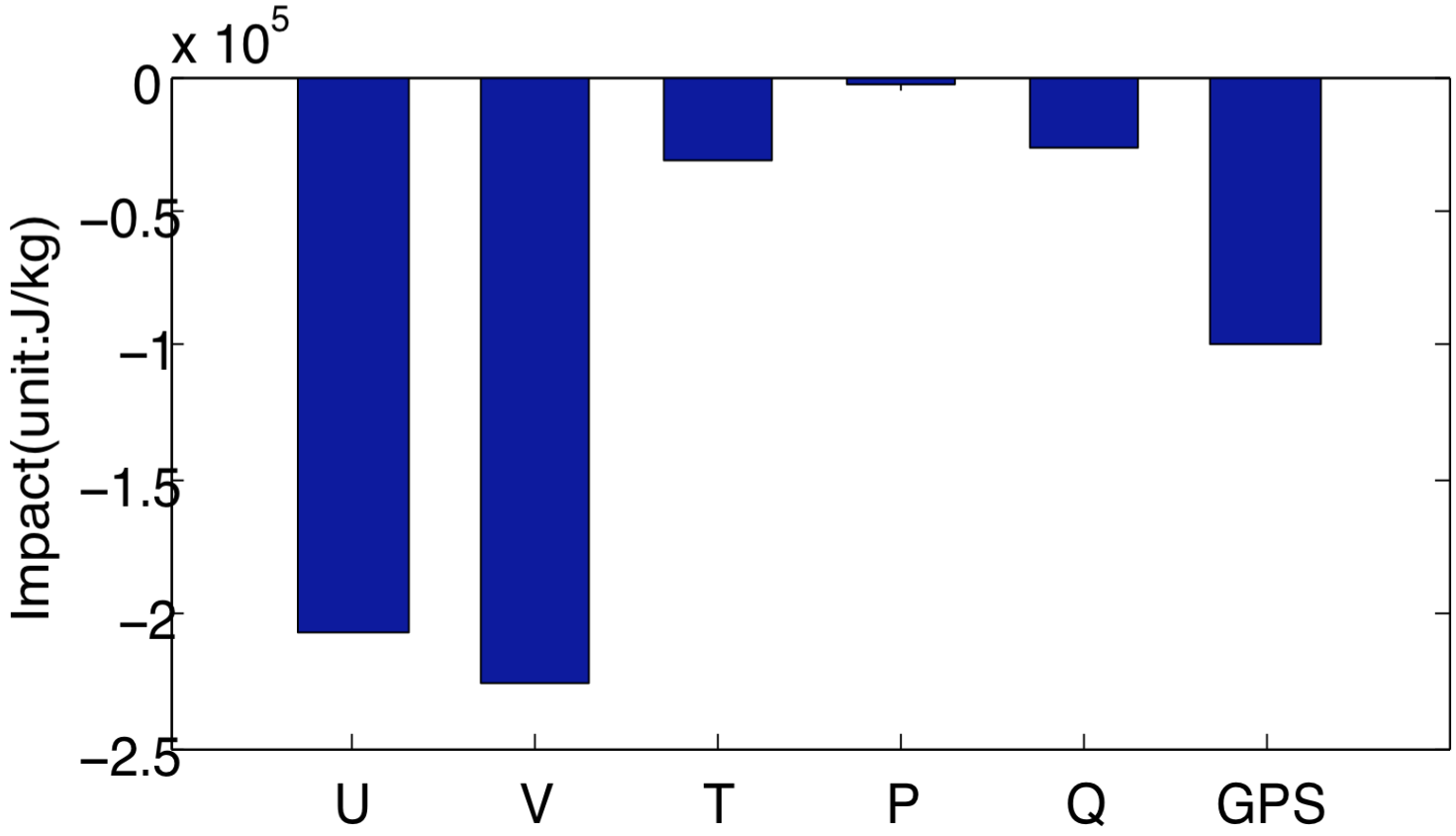

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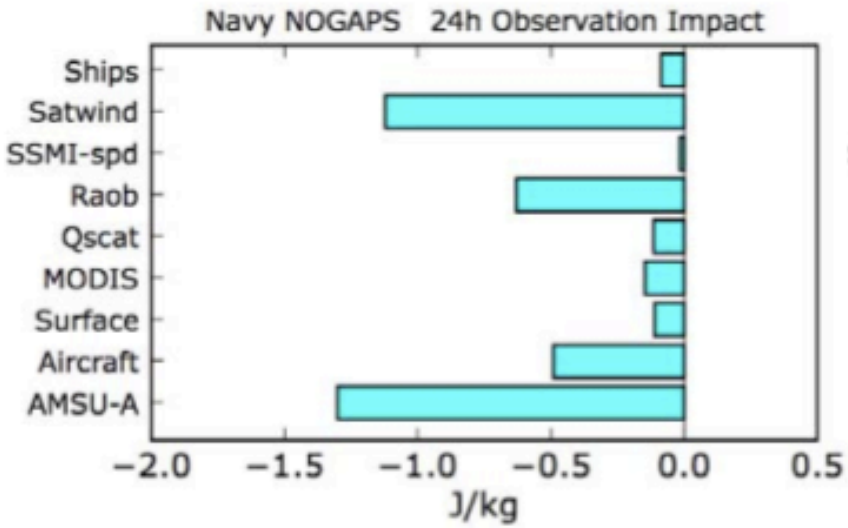

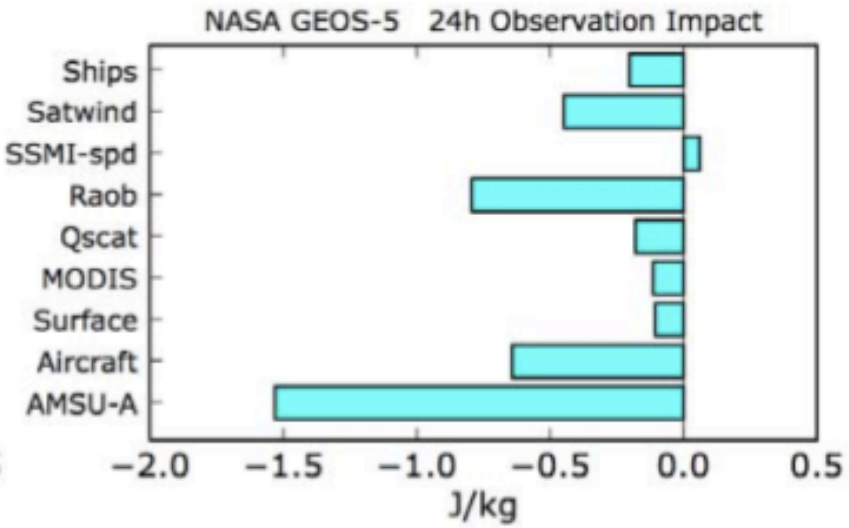

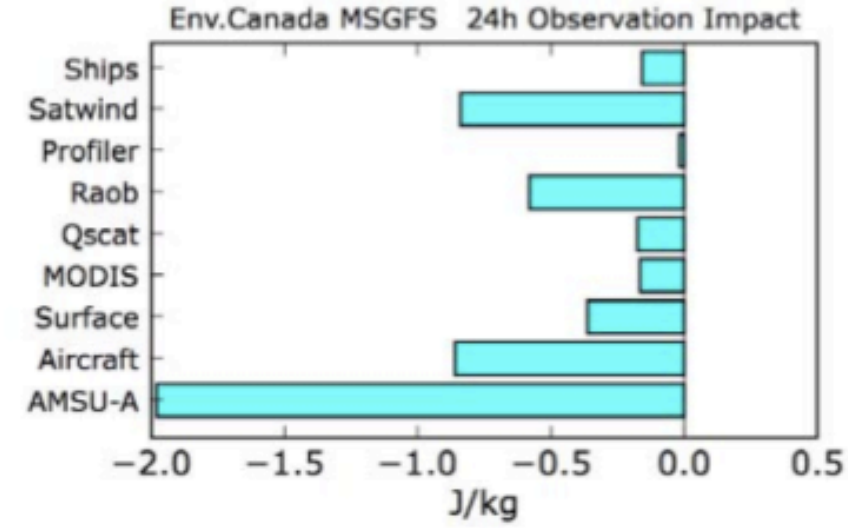

AMSU-A Observations Have the Greatest Benefit at all Three Centers.

from Gelaro et al. 2009

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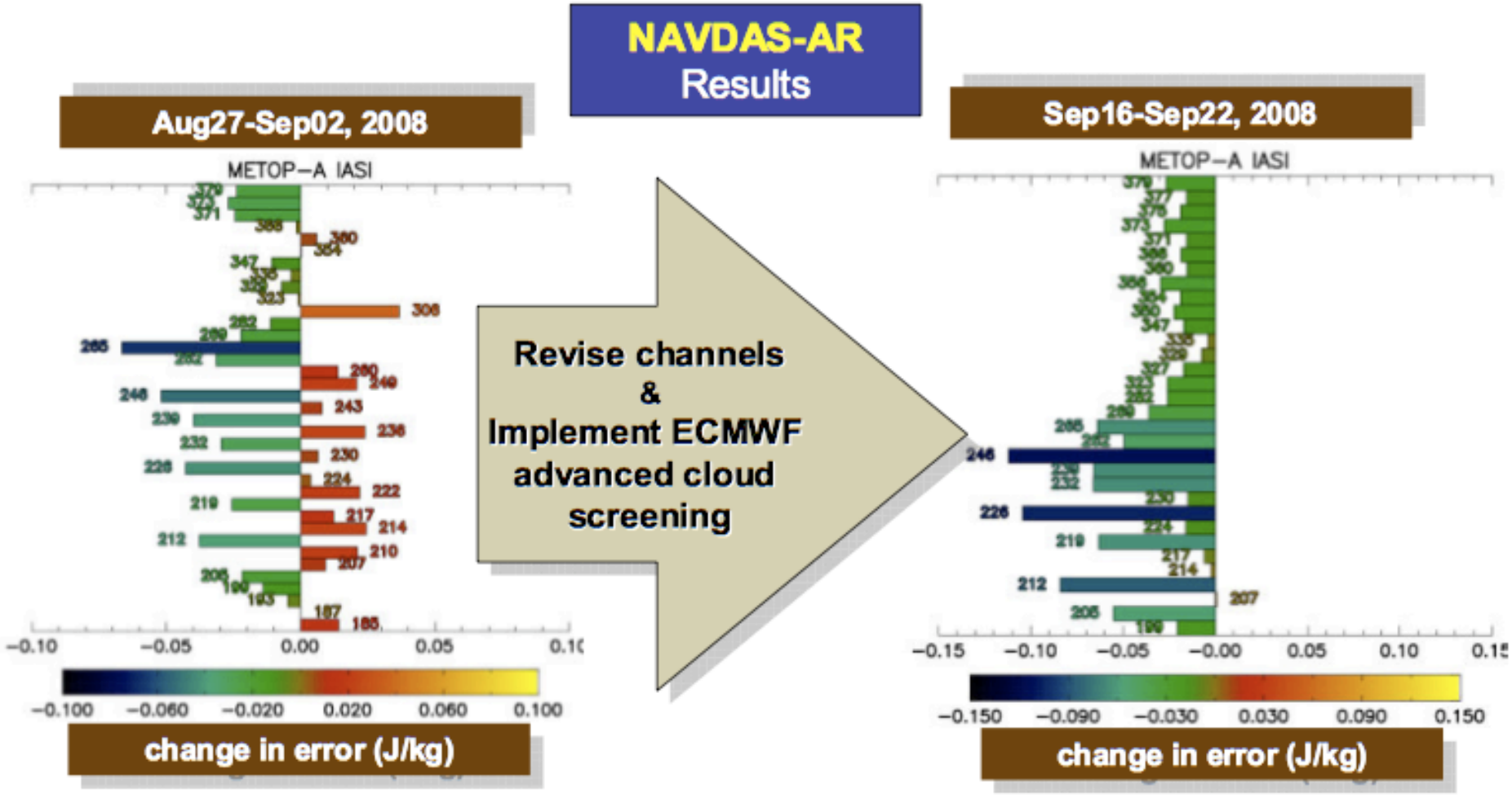

from Langland 2009

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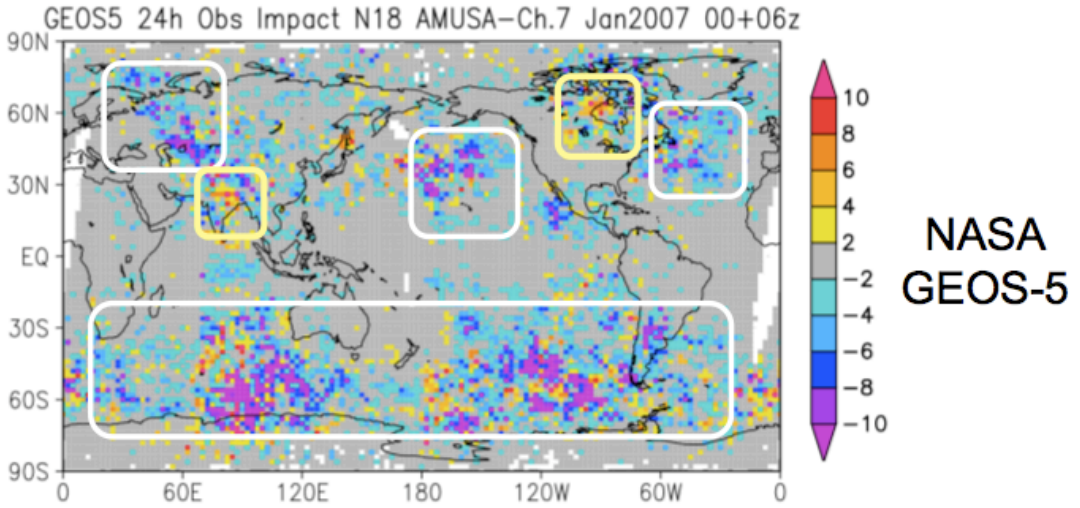
Applications

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

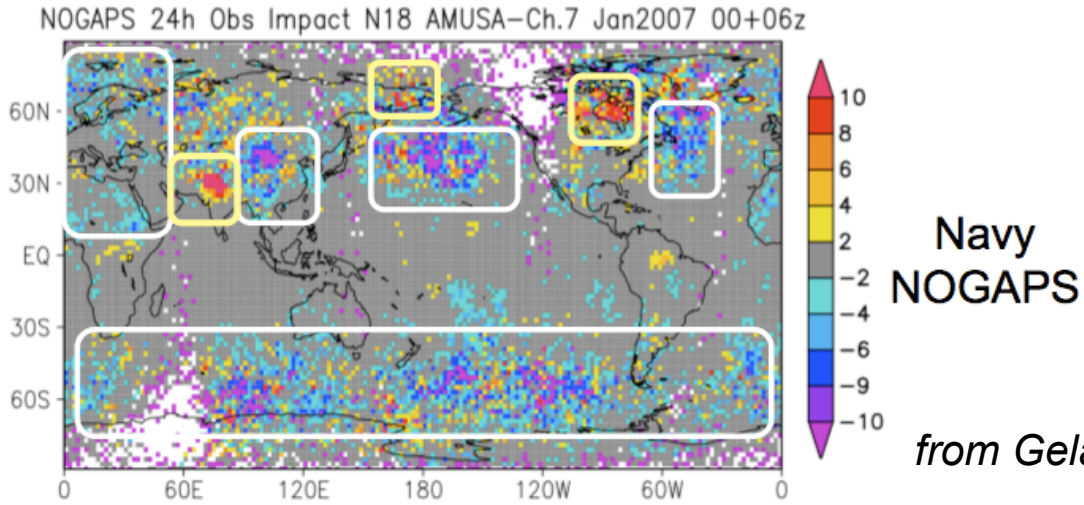
Observations that produce large forecast error reductions

Observations that produce forecast error increases in **both models**

Land or ice surface contamination of radiance data?



NASA GEOS-5



Navy NOGAPS

Baseline Intercomparison
Jan 2007 00+06 UTC

from Gelaro 2009

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Limitations

- 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).

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Limitations

- 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!