

Forecast Sensitivity to Observations &

Observation Impact

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WRFDA Tutorial – July 23-25 2012



Outline

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



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



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





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?



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?



> What?

Naval Research Laboratory (Monterey, CA)

> Why?

NASA/GMAO (Washington, DC)

➤ Who?

ECMWF (Reading, UK)

- Environment Canada (Montreal, Canada)
 - How?
 Meteo-France (Toulouse, France)
 - > How much?
- NCAR/MMM (Boulder, CO)



- > What?
- > Why?
- > Who?
- ➤ How?
- > How much?

- 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)



- > 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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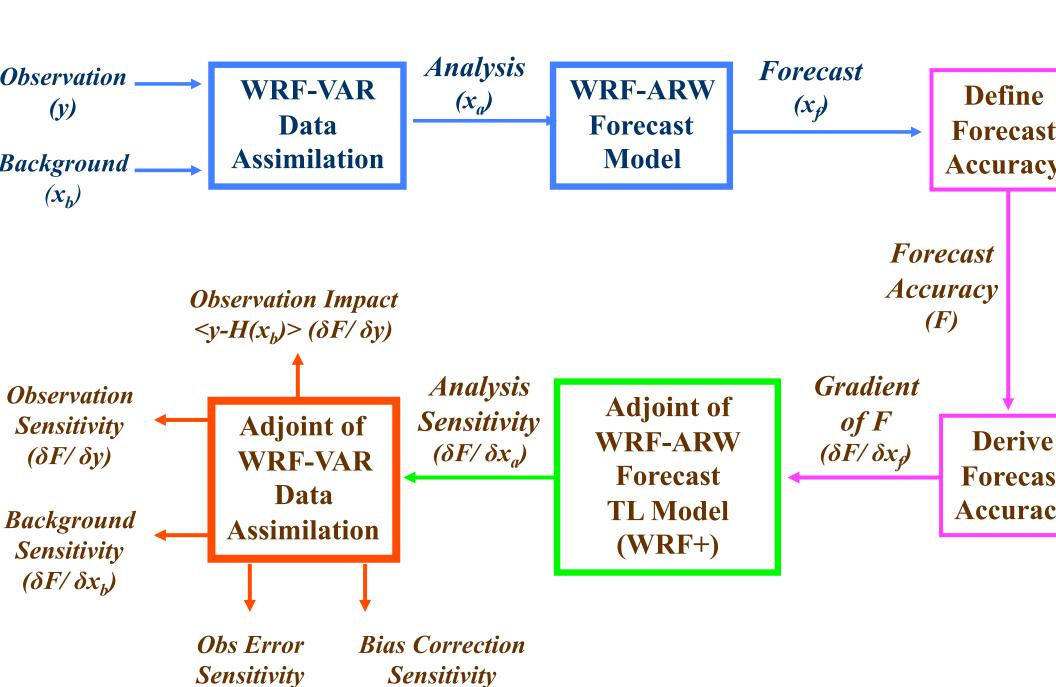


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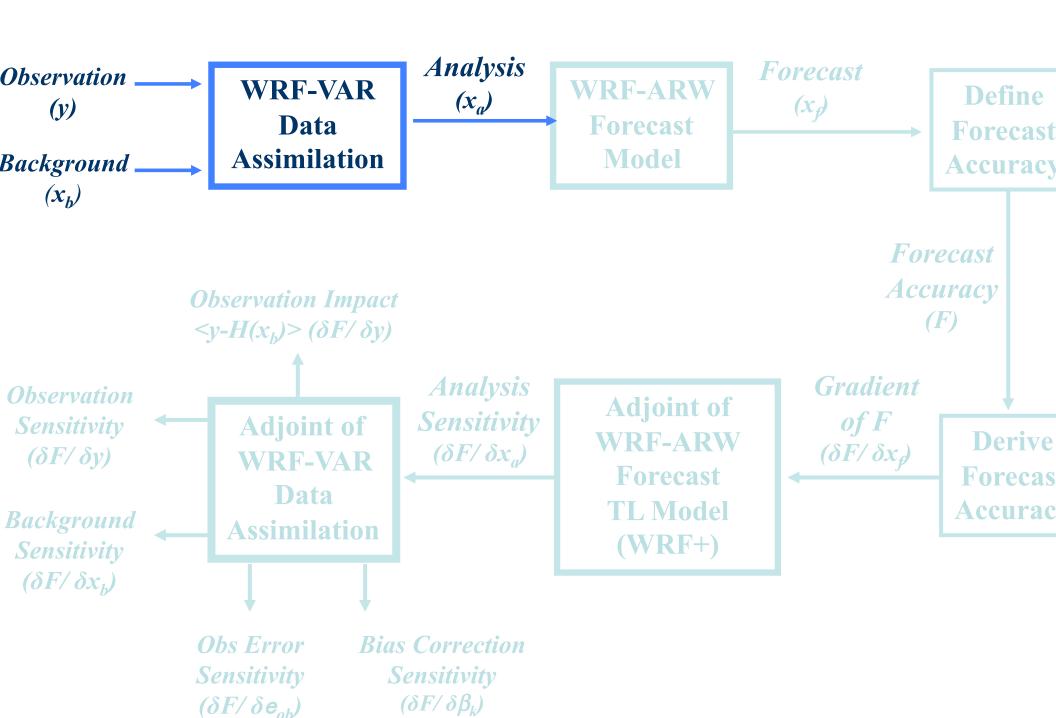


Figure adapted from Liana Vu (MI



 $(\delta F/\delta \beta_k)$



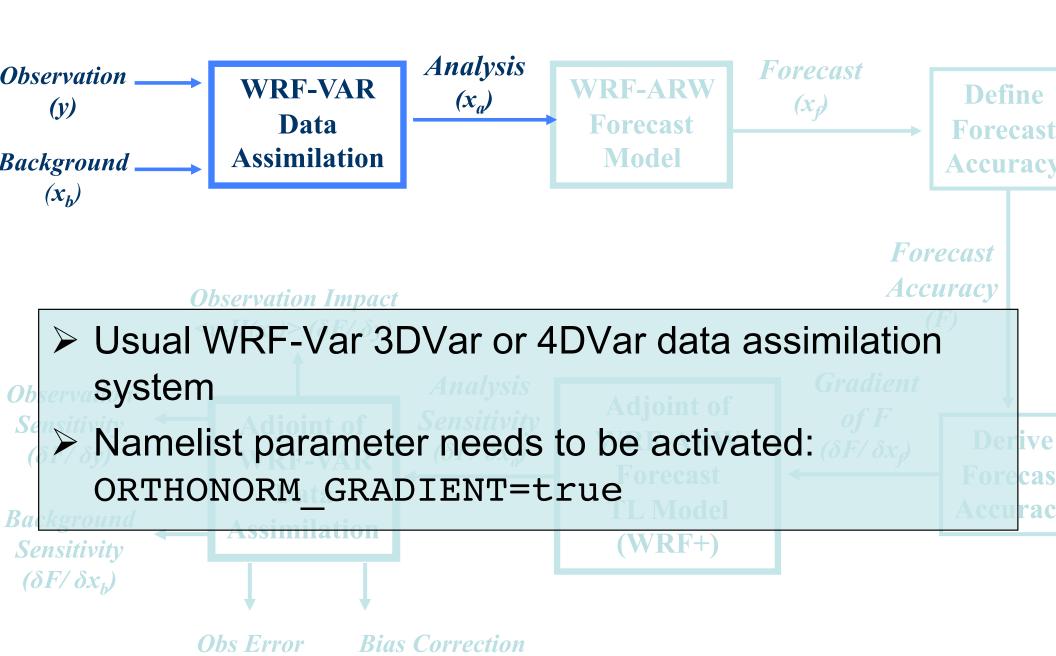




Sensitivity

 $(\delta F/\delta e_{ob})$

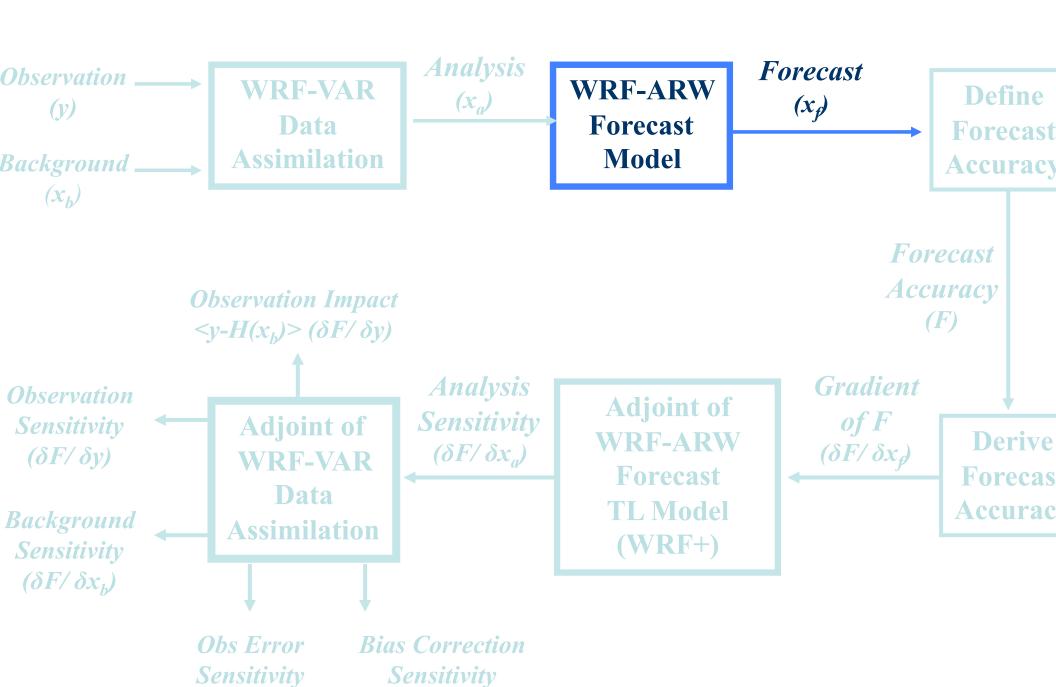
Implementation in WRF



Sensitivity

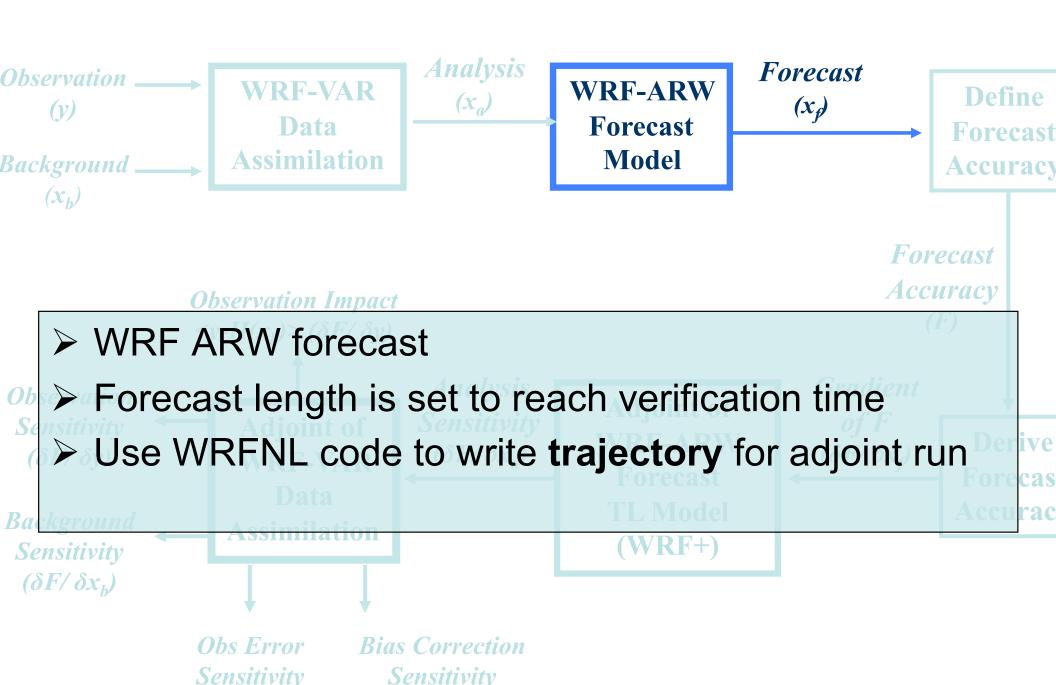
 $(\delta F/\delta \beta_k)$





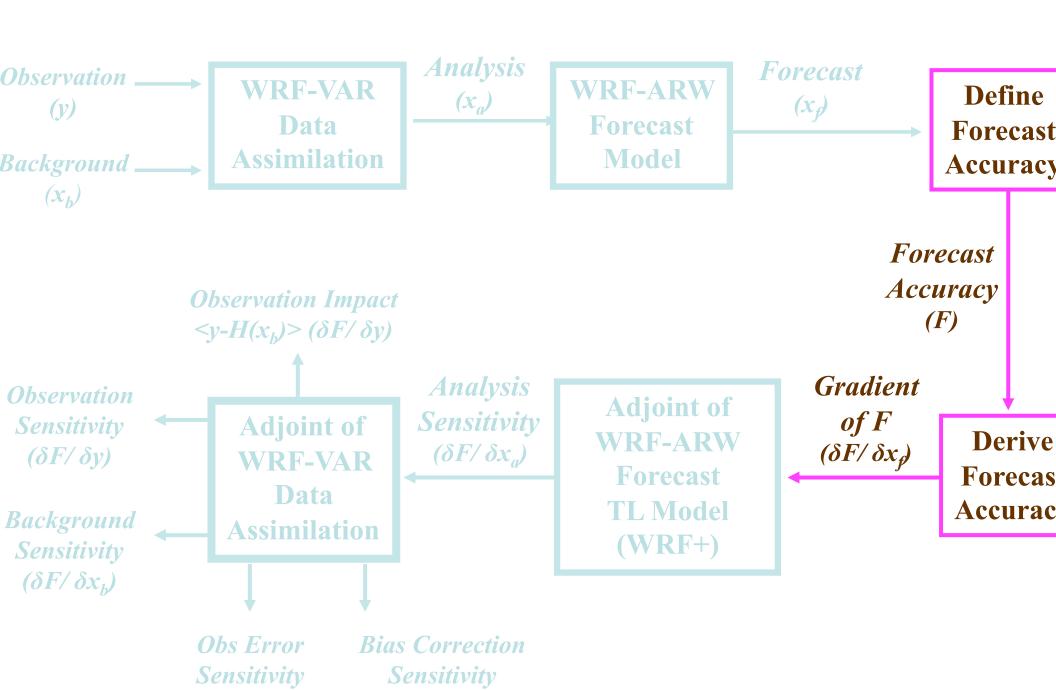
 $(\delta F/\delta \beta_k)$





 $(\delta F/\delta \beta_k)$





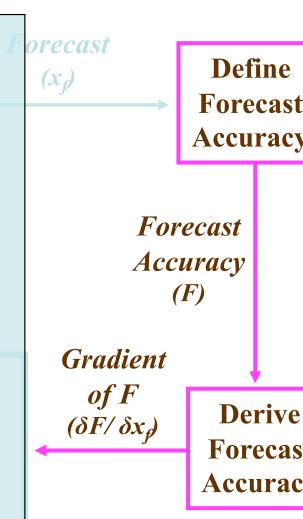
 $(\delta F/\delta \beta_k)$



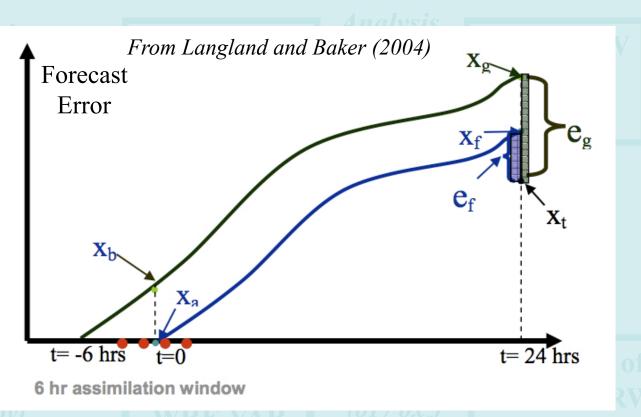
- > Reference state: Namelist ADJ_REF is defined as
 - ➤ 1: X^t = Own (WRFVar) analysis
 - ➤ 2: X^t = NCEP (global GSI) analysis
 - > 3: X^t = Observations
- Forecast Aspect: depends on reference state
 - ➤ 1 and 2: Total Dry Energy

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

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





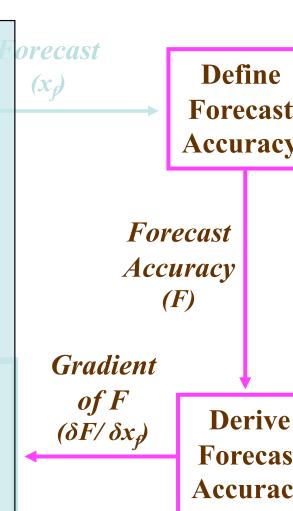


 x^t is the true state, estimated by the analysis at the time of the forecast x^f is the forecast from analysis x^a

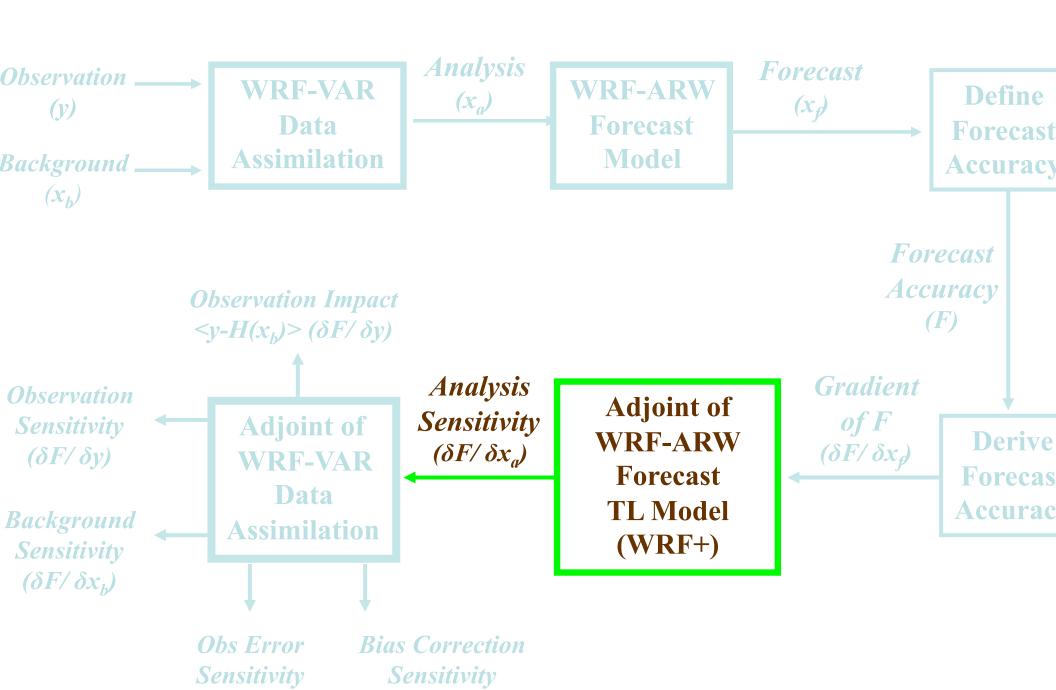
 x^g is the forecast from first-guess at the time of the analysis x^a

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

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







 $(\delta F/\delta \beta_k)$

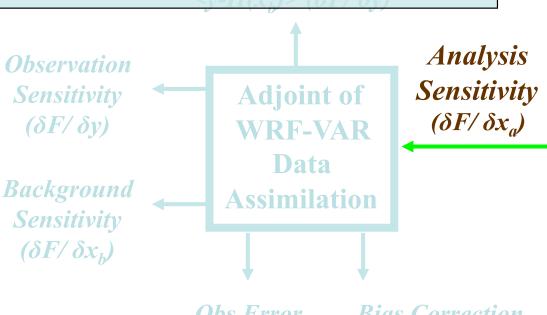


First order approximation:

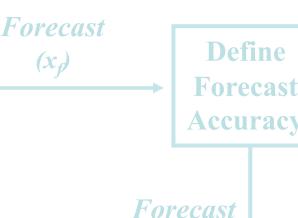
$$\delta \mathbf{x}^f = \mathbf{m}(\mathbf{x}^0 + \delta \mathbf{x}^0) - \mathbf{m}(\mathbf{x}^0) \approx \mathbf{M} \delta \mathbf{x}^0$$

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

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



WRF-ARW
Forecast
Model



Adjoint of WRF-ARW Forecast TL Model (WRF+)

Gradient

of F $(\delta F/\delta x_f)$ Derive

Forecas

Accurac

Accuracy

(F)

Obs Error Sensitivity $(\delta F/\delta e_{ob})$

Bias Correction Sensitivity $(\delta F/\delta \beta_t)$



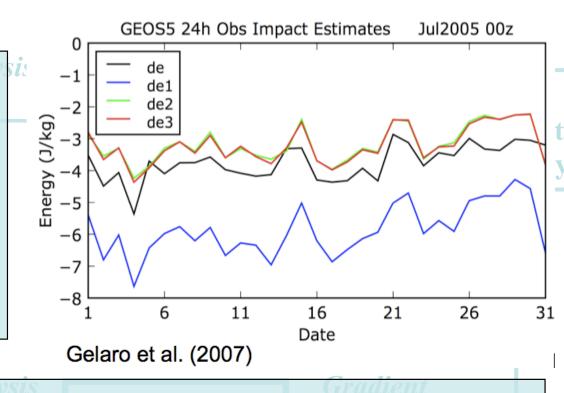
First order approximation:

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

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

 $(\delta F/\delta e)$

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



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

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

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

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

Results are consistent with Gelaro et al. (2007)



Observation **.** (y)

Background (x_b)

Observation Sensitivity $(\delta F/\delta y)$

Background Sensitivity $(\delta F/\delta x_b)$

- 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 with Namelist ADJ SENS=true:
 - ➤ Activate pressure in the adjoint
 - Switch off intermediate forcing
- WRF+ is run for both trajectories from x_a and x_b
- Finally, both sensitivities are added together

Obs ErrorBias CorrectionSensitivitySensitivity $(\delta F/\delta e_{ob})$ $(\delta F/\delta \beta_k)$

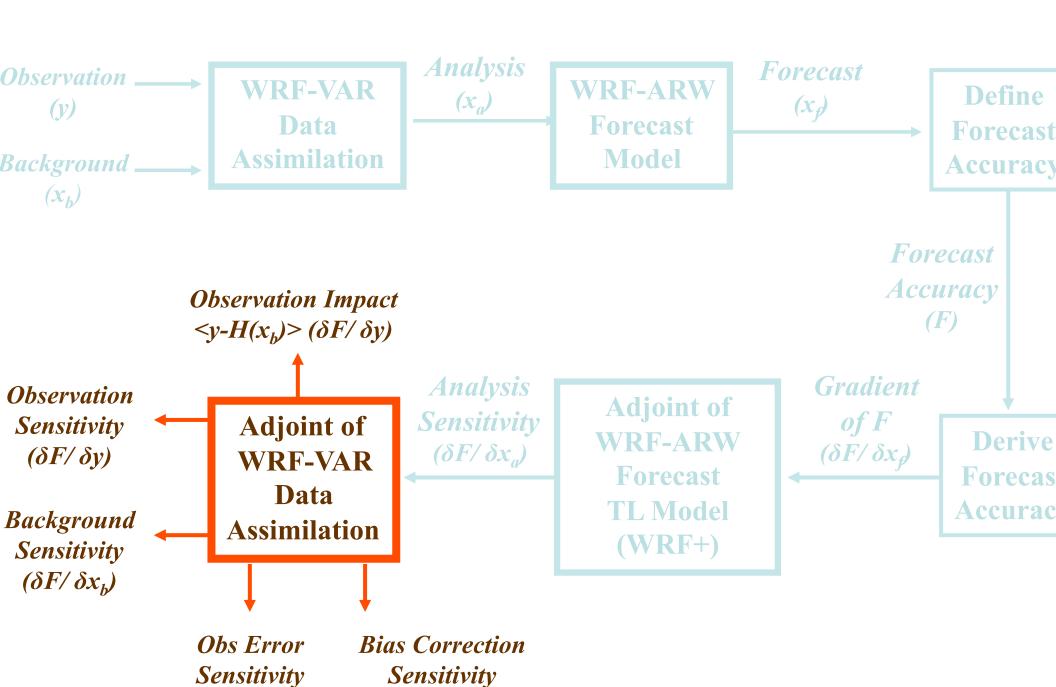
Define Forecast Accuracy

orecast ccuracy (F)

Gradient

Derive Forecas Accurac





 $(\delta F/\delta \beta_k)$



- ightharpoonup Analysis increments: $\delta x = x_a x_b = K [y-H(x_b)] = K d$
- > Sensitivity of analysis to observations: $\delta x_a / \delta y = K^T$
- ightharpoonup Adjoint of the variational analysis: $\delta F/\delta y = K^T \delta F/\delta x_a$

Sensitivity

 $(\delta F/\delta e_{ob})$

New minimization package, activated with Namelist USE_LANCZOS=true

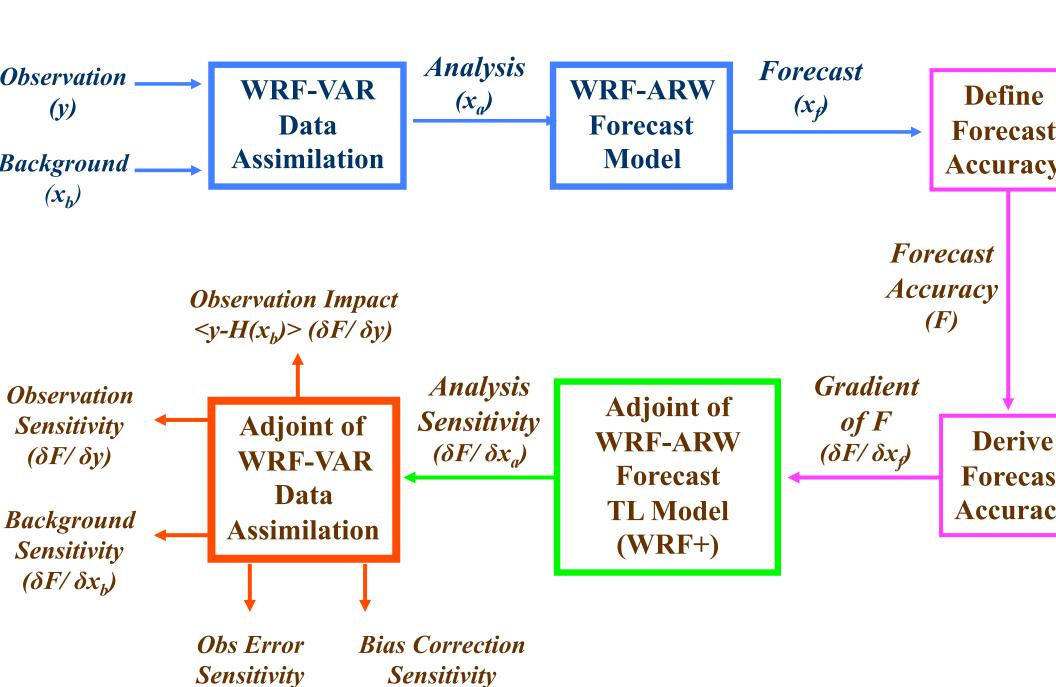


Sensitivity

 $(\delta F/\delta \beta_k)$

- ightharpoonup Analysis increments: $\delta x = x_a x_b = K [y-H(x_b)] = K d$
- > Sensitivity of analysis to observations: $\delta x_a / \delta y = K^T$
- ightharpoonup Adjoint of the variational analysis: $\delta F/\delta y = K^T \delta F/\delta x_a$
- > 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 A⁻¹
- $ightharpoonup K^{T} = R^{-1} H A^{-1}$
- We calculate the EXACT adjoint of analysis gain: K^T
 - $< \delta x$, $\delta x > = < \delta x$, **K** d> compared to <**K**^T δx , d> ----> 10^{-13} relative error





 $(\delta F/\delta \beta_k)$



<u>Scripts</u>: ➤ Analysis Experiment

> WRF-Var with Namelist ORTHONORM GRADIENT=true

> Trajectories

 \triangleright 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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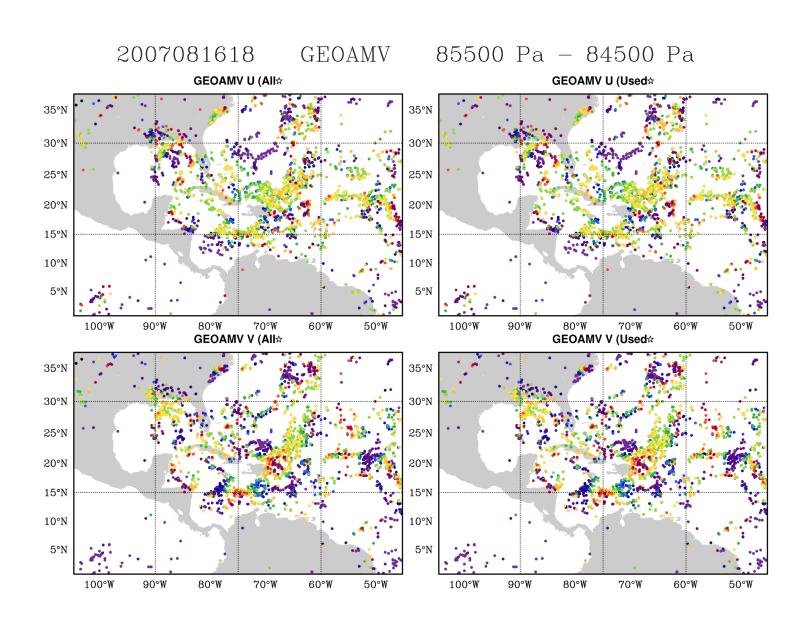


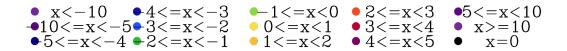


One-month 6-hr cycling experiment (20070815 – 2070915)

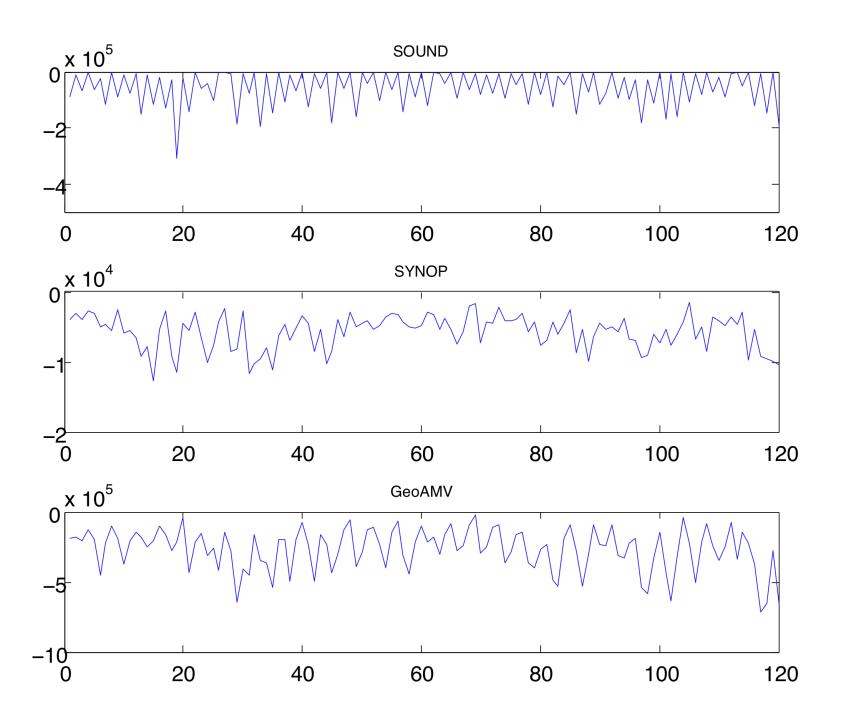
Impact evaluated for 6hr forecast in d02 domain



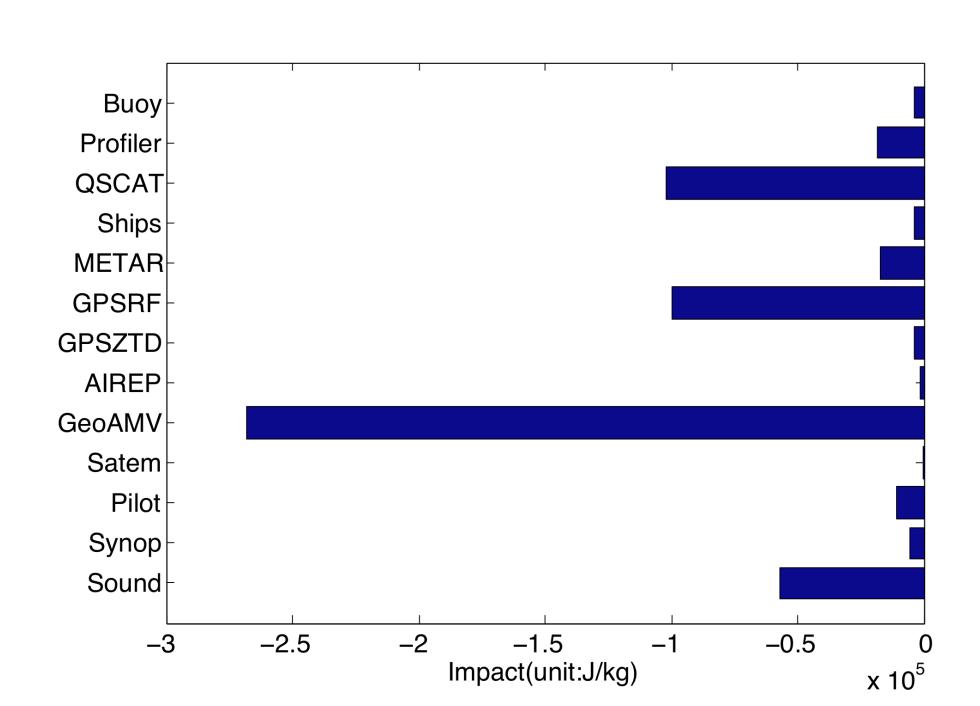




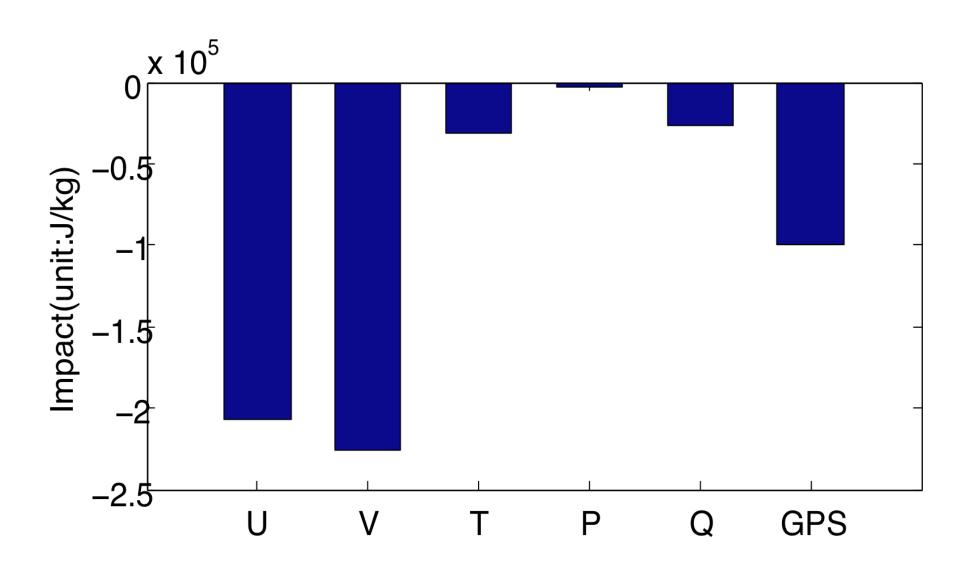




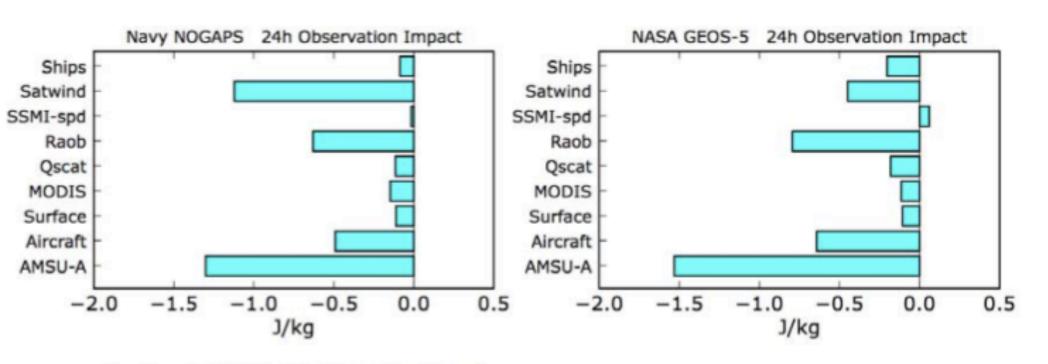


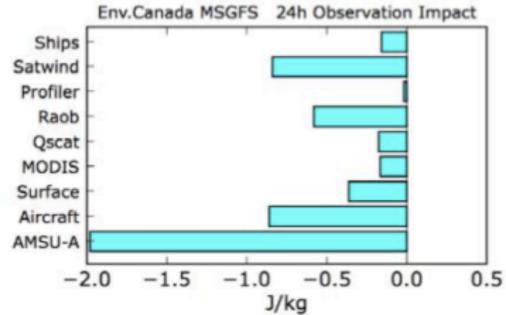






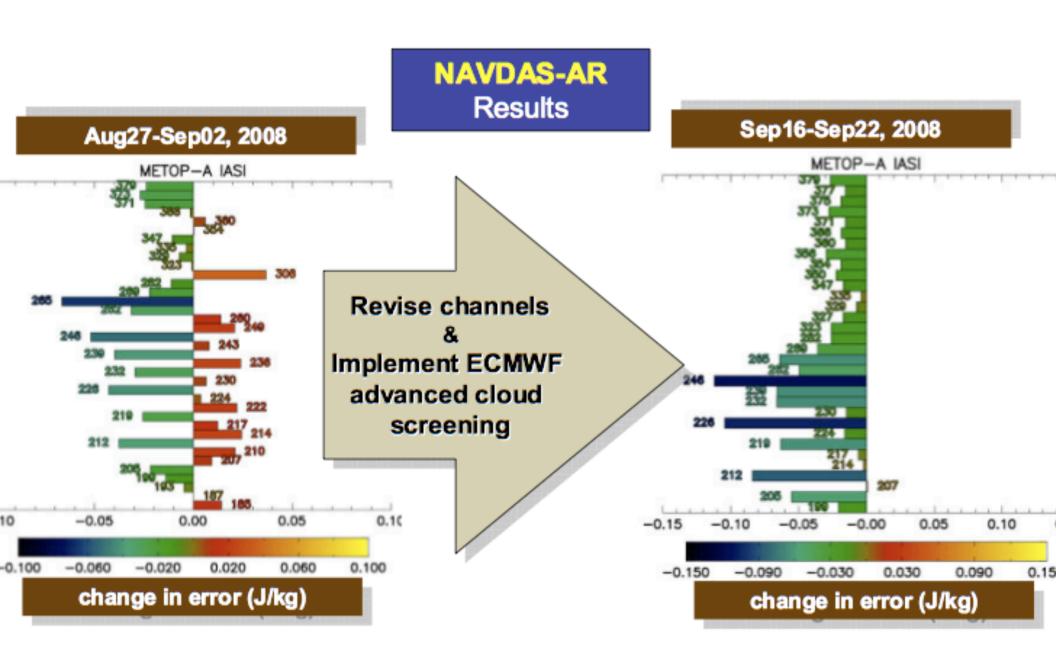






AMSU-A Observations
Have the Greatest
Benefit at all Three
Centers.







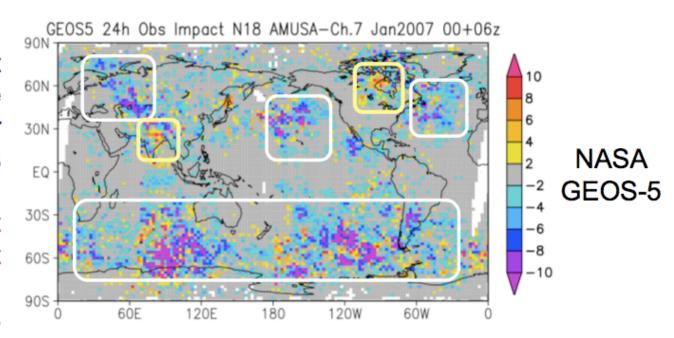
Observation Impacts for NOAA-18 AMSU-A Ch. 7

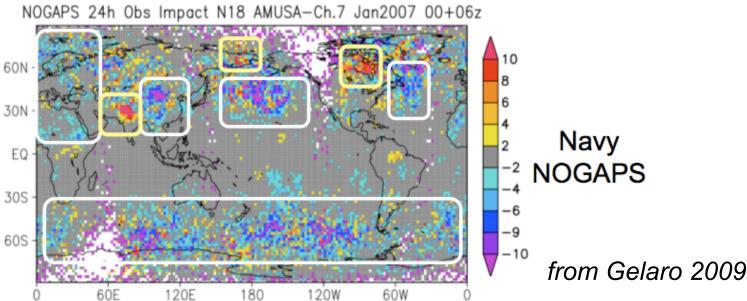
Observations that produce large forecast error reductions

Observations that produce forecast error increases in both models

Land or ice surface contamination of radiance data?

Baseline Intercomparison Jan 2007 00+06 UTC







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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).



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!