PREDICTABILITY RESEARCH AT NCEP, WITH EXAMPLES FOR THE INDIAN MONSOON REGION

Zoltan Toth

Global ensemble
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Regional ensemble
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Coupled ocean-atmosphere ens.
Malaquias Pena

Observing System Design
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http://wwwt.emc.ncep.noaa.gov/gmb/ens/index.html

OUTLINE

- **BASIC CONCEPTS OF ENSEMBLE FORECASTING**

- **INTERCOMPARISON OF NCEP, ECMWF, & CANADIAN ENSEMBLES**

- **RECENT ENSEMBLE RESEARCH RESULTS FROM NCEP**
  - Initial perturbations - Global ensemble
  - Model perturbations - Global & Regional ensembles
  - Seasonal forecasting - Coupled ocean-atmosphere **ensemble**

- **ADVANTAGES OF THE ENSEMBLE APPROACH**

FORECASTING IN A CHAOTIC ENVIRONMENT

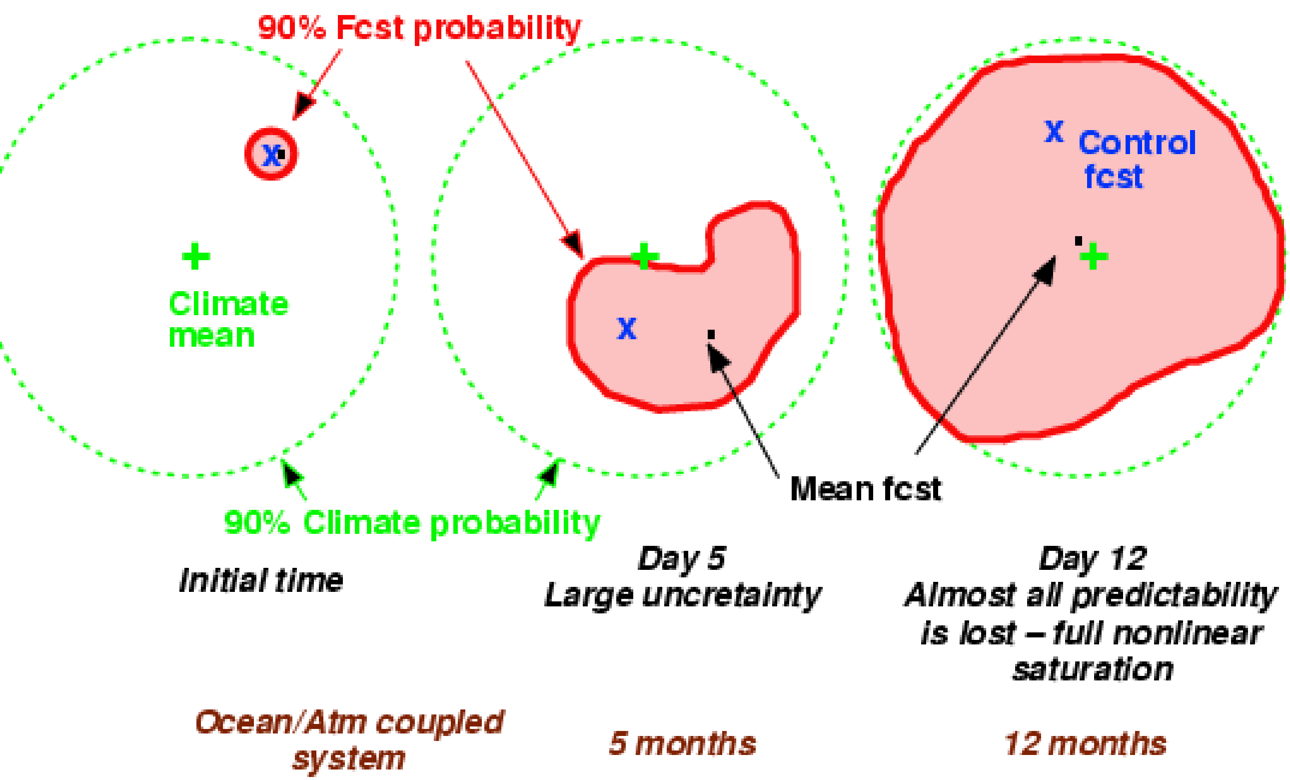
DESCRIBE FORECAST UNCERTAINTY ARISING DUE TO CHAOS

ORIGIN OF FORECAST UNCERTAINTY

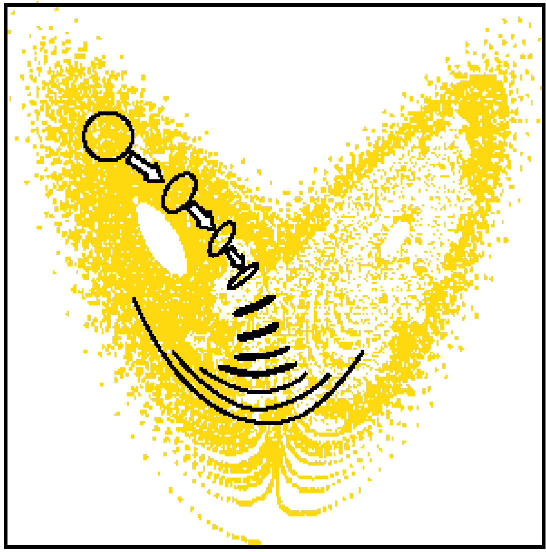
1) The atmosphere is a **deterministic system** *AND* has at least one direction in which **perturbations grow**

2) **Initial** state (and model) has **error** in it ==>

Chaotic system + Initial error =(Loss of) Predictability



Buizza 2002



SOURCES OF FORECAST ERRORS

IMPERFECT KNOWLEDGE OF

INITIAL CONDITIONS

- Incomplete observing system (not all variables observed)
- Inaccurate observations (instrument/representativeness error)
- Imperfect data assimilation methods
  - Statistical approximations (eg, inaccurate error covariance information)
  - Use of imperfect NWP forecasts (due to initial and model errors) –
  - Effect of cycling (forecast errors “inherited” by analysis – use breeding)

GOVERNING EQUATIONS:

- Imperfect model
  - Structural uncertainty (eg, choice of structure of convective scheme)
  - Parametric uncertainty (eg, critical values in parameterization schemes)
  - Closure/truncation errors (temporal/spatial resolution; spatial coverage, etc)

NOTES:

- Two main sources of forecast errors hard to separate =>
- Very little information is available on model related errors
- Tendency to attribute all forecast errors to model problems

FORECASTING IN A CHAOTIC ENVIRONMENT

DETERMINISTIC APPROACH - PROBABILISTIC FORMAT

SINGLE FORECAST - ***One integration with an NWP model***

- Is not best estimate for future evolution of system
  - Except if constrained by data in 4DVAR
- Does not contain all attainable forecast information
  - Case-dependent variations in forecast uncertainty missed
  - 4DVAR does not come with an ensemble generation algorithm
- Can be combined with past verification statistics to form probabilistic forecast
  - Gives **no estimate of flow dependent variations in forecast uncertainty**

PROBABILISTIC FORECASTING - ***Based on Liuville Equations***

- Initialize with probability distribution function (pdf) at analysis time
- Dynamical forecast of pdf based on conservation of probability values
- **Prohibitively expensive** -
  - Very high dimensional problem (state space x probability space)
  - Separate integration for each lead time
  - Closure problems when simplified solution sought

FORECASTING IN A CHAOTIC ENVIRONMENT - 2

DETERMINISTIC APPROACH - PROBABILISTIC FORMAT

MONTE CARLO APPROACH – ***ENSEMBLE FORECASTING***

- ***IDEA*:** **Sample sources of forecast error**
  - Generate initial ensemble perturbations
  - Represent model related uncertainty

- ***PRACTICE*:** **Run multiple NWP model integrations**
  - Advantage of perfect parallelization
  - Use lower spatial resolution if short on resources

- ***USAGE*:** **Construct forecast pdf based on finite sample**
  - Ready to be used in real world applications
  - Verification of forecasts
  - Statistical post-processing (remove bias in 1st, 2nd, higher moments)

CAPTURES FLOW DEPENDENT VARIATIONS

IN FORECAST UNCERTAINTY

USERS NEED PROBABILISTIC FORECAST INFORMATION FOR MAXIMUM ECONOMIC BENEFIT

ECONOMIC VALUE OF FORECASTS

Given a particular forecast, a user either does or does not take action (eg, protects its crop against frost) *Mylne & Harrison, 1999*

		FORECAST YES	*FORECAST* NO
OBSERVATION	YES	H(its) ***Mitigated Loss***	M(isses) ***Loss***
OBSERVATION	NO	F(alse alarms) ***Cost***	C(orrect rejections) ***No Cost***

$$Mean\ Expense_{fc} = hML + mL + fC$$

$$Mean\ Expense_{perf} = oML$$

$$ME_{cl} = min[oL,\ oML + (1-o)C]$$

$$Value = \frac{ME_{cl} - ME_{fc}}{ME_{cl} - ME_{perf}}$$

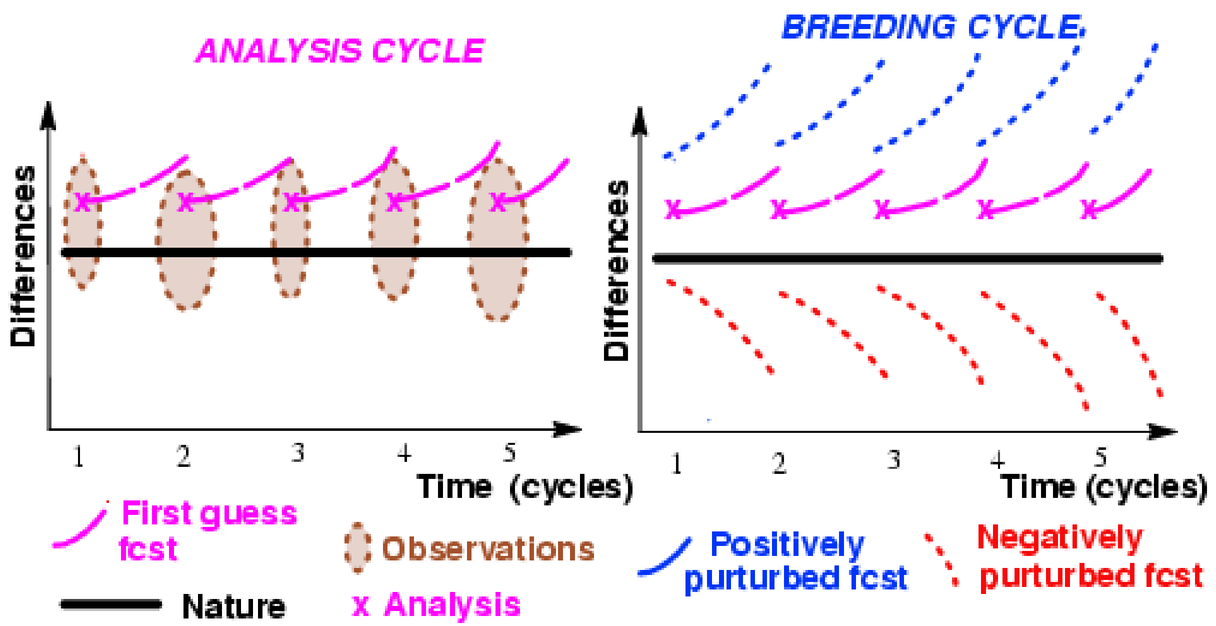
o=climatological frequency

Optimum decision criterion for user action: P(weather event)=C/L

(Murphy 1977)

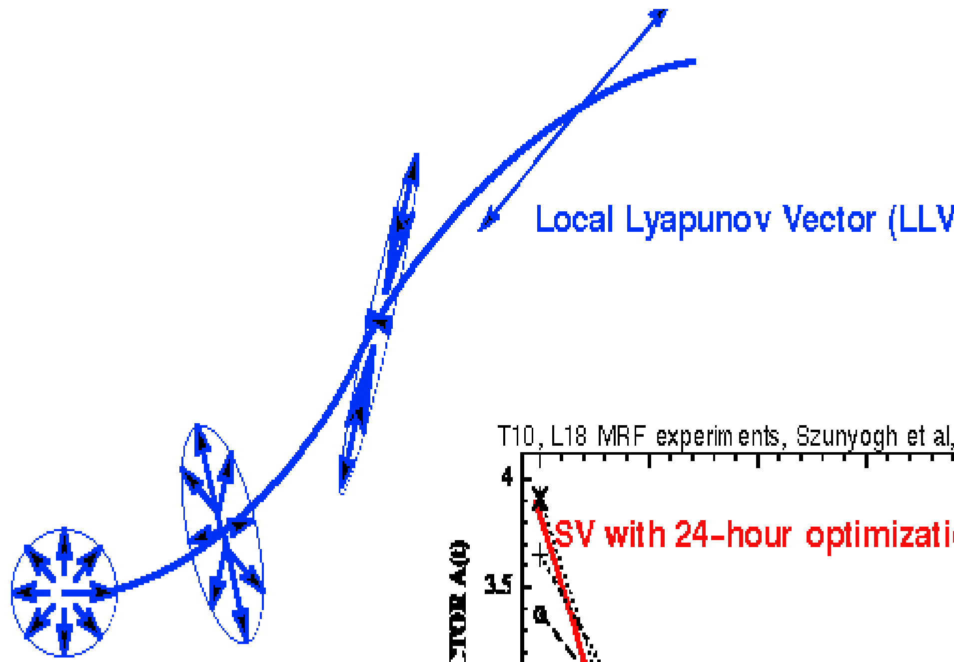
ESTIMATING AND SAMPLING INITIAL ERRORS: THE BREEDING METHOD

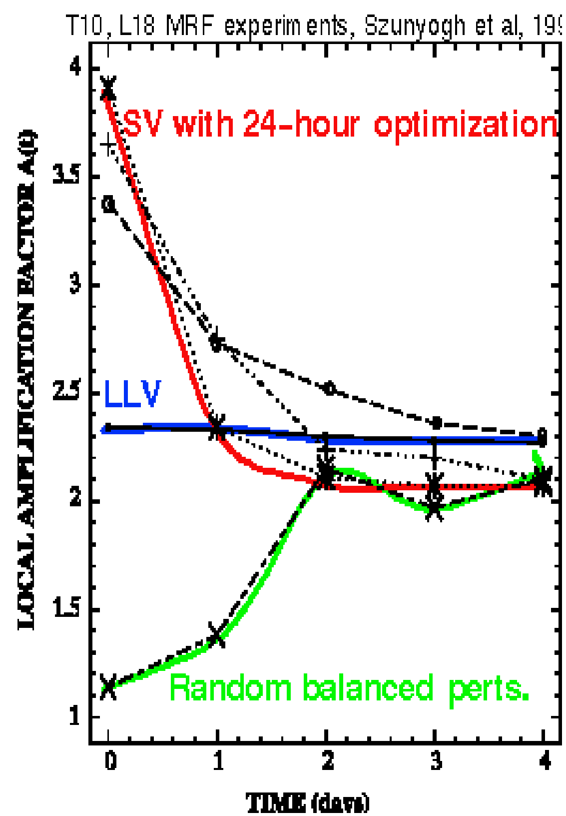
- **DATA ASSIM.:** Growing errors due to cycling through NWP forecasts
- **BREEDING:** - Simulate effect of obs by rescaling nonlinear perturbations
  - Sample subspace of most rapidly growing analysis errors
    - Extension of linear concept of Lyapunov Vectors into nonlinear environment
    - Fastest growing nonlinear perturbations
    - Not optimized for future growth –
      - Norm independent
      - Is non-modal behavior important?



LYAPUNOV, SINGULAR, AND BRED VECTORS

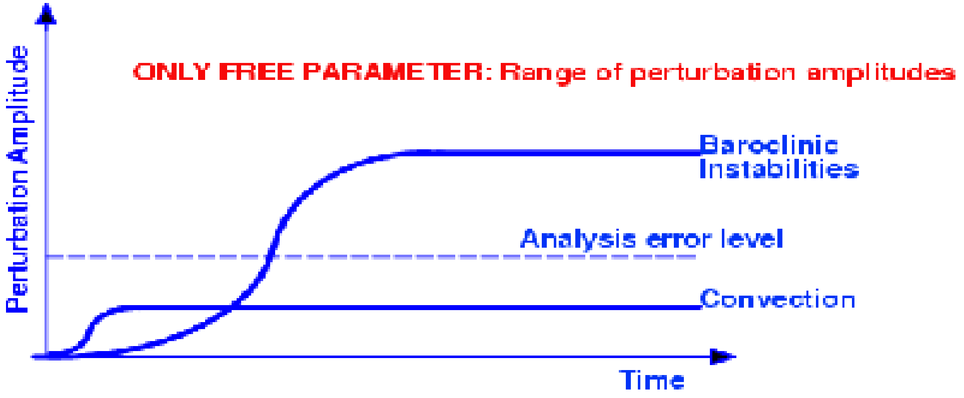
- **LYAPUNOV VECTORS (LLV):**
  - Linear perturbation evolution
  - Fast growth
  - Sustainable
  - Norm independent
  - Spectrum of LLVs
- **SINGULAR VECTORS (SV):**
  - Linear perturbation evolution
  - Fastest growth
  - Transitional (optimized)
  - Norm dependent
  - Spectrum of SVs
- **BRED VECTORS (BV):**
  - Nonlinear perturbation evolution
  - Fast growth
  - Sustainable
  - Norm independent
  - Can orthogonalize (Boffeta et al)





PERTURBATION EVOLUTION

- **PERTURBATION GROWTH**
  - Due to effect of instabilities
  - Linked with atmospheric phenomena (e.g, frontal system)
- **LIFE CYCLE OF PERTURBATIONS**
  - Associated with phenomena
  - Nonlinear interactions limit perturbation growth
  - Eg, convective instabilities grow fast but are limited by availability of moisture etc
- **LINEAR DESCRIPTION**
  - May be valid at beginning stage only
  - If linear models used, need to reflect nonlinear effects at given perturb. amplitude
- **BREEDING**
  - Full nonlinear description
  - Range of typical perturbation amplitudes is only free parameter

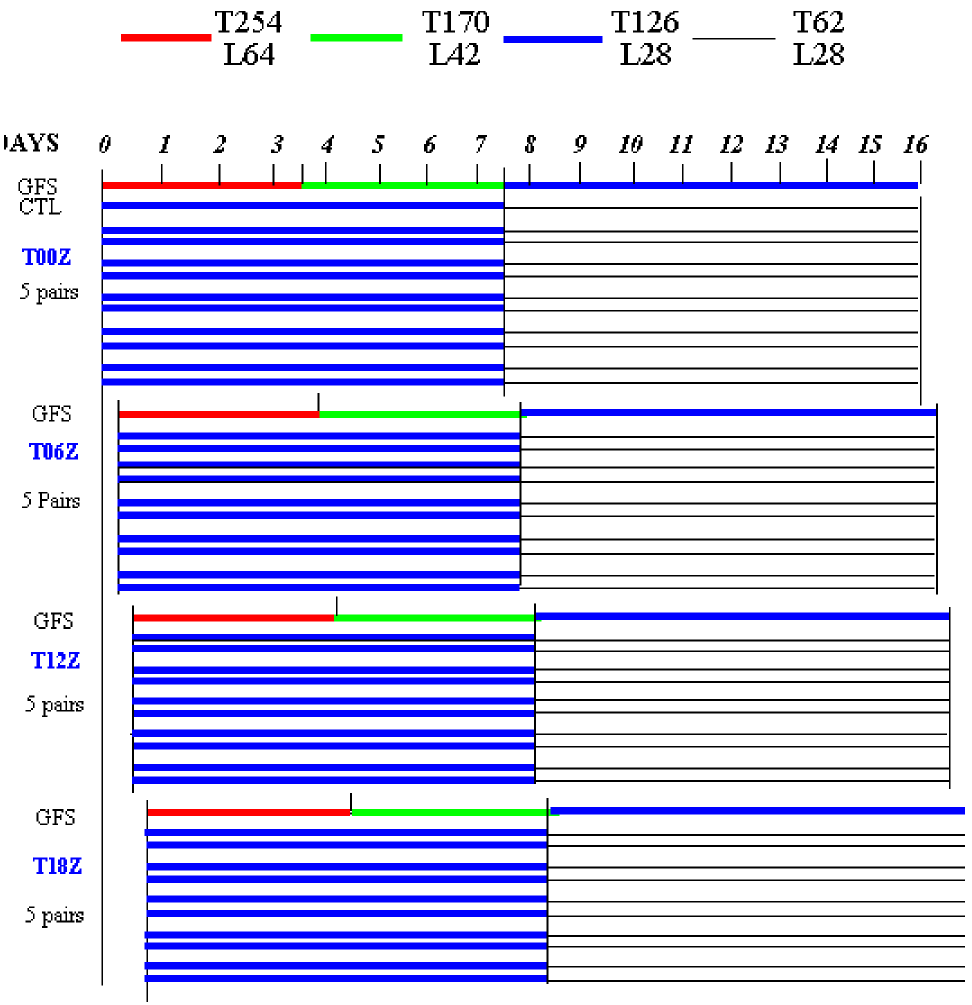


NCEP GLOBAL ENSEMBLE FORECAST SYSTEM

CURRENT *(APRIL 2004)* SYSTEM

- 10 members out to 16 days
- 4 times daily
- T126 out to 7.5 days
- Model error not yet represented

- **PLANS**
- ***Initial perturbations***
  - Rescale bred vectors via ET
  - Perturb surface conditions
- ***Model errors***
  - Push members apart
  - Multiple physics (combinations)
  - Change model to reflect uncertainties
- ***Post-processing***
  - Multi-center ensembles
  - Calibrate 1st & 2nd moment of pdf
  - Multi-modal behavior?

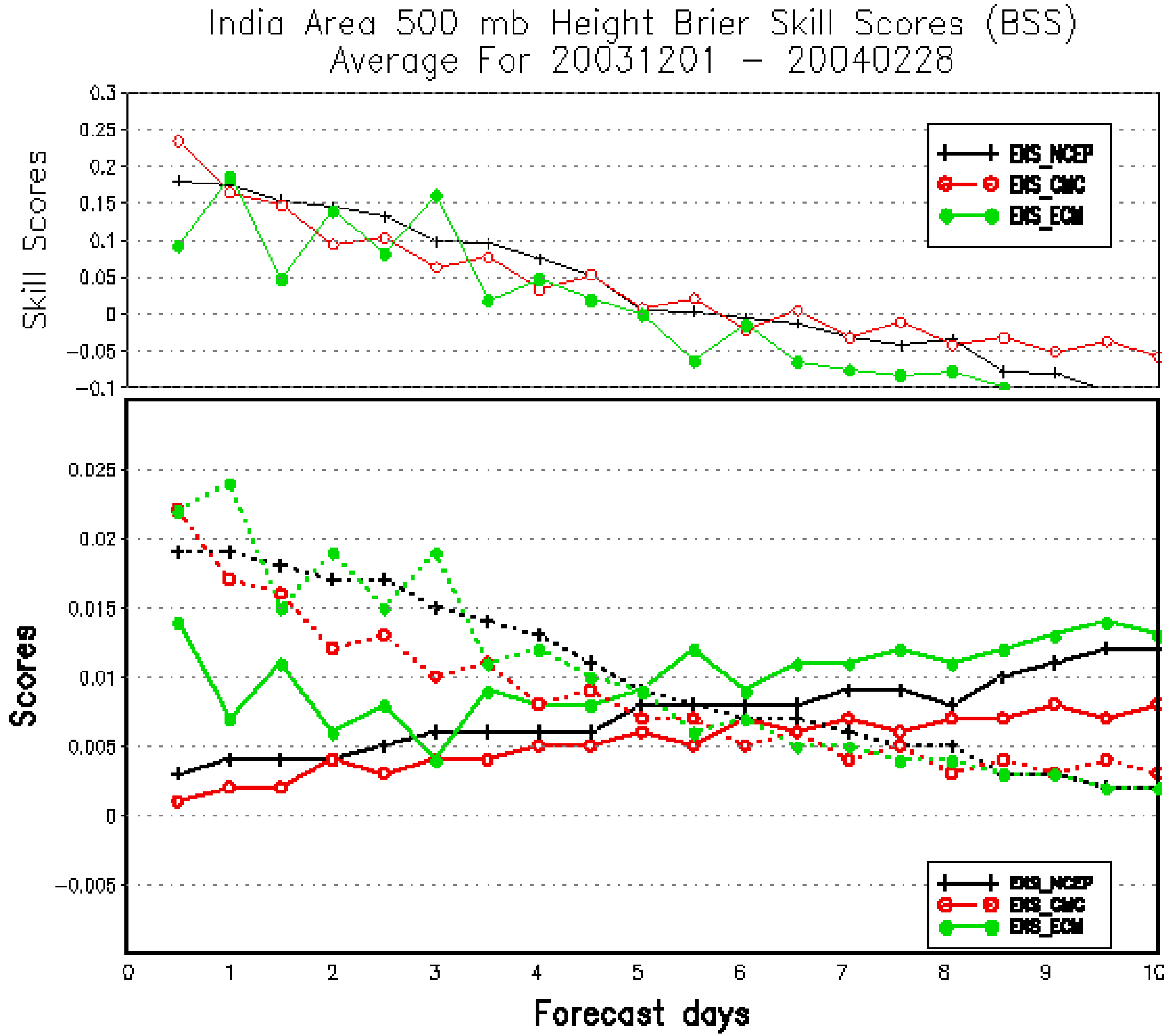


COMPARISON OF ECMWF, MSC, AND NCEP ENSEMBLES

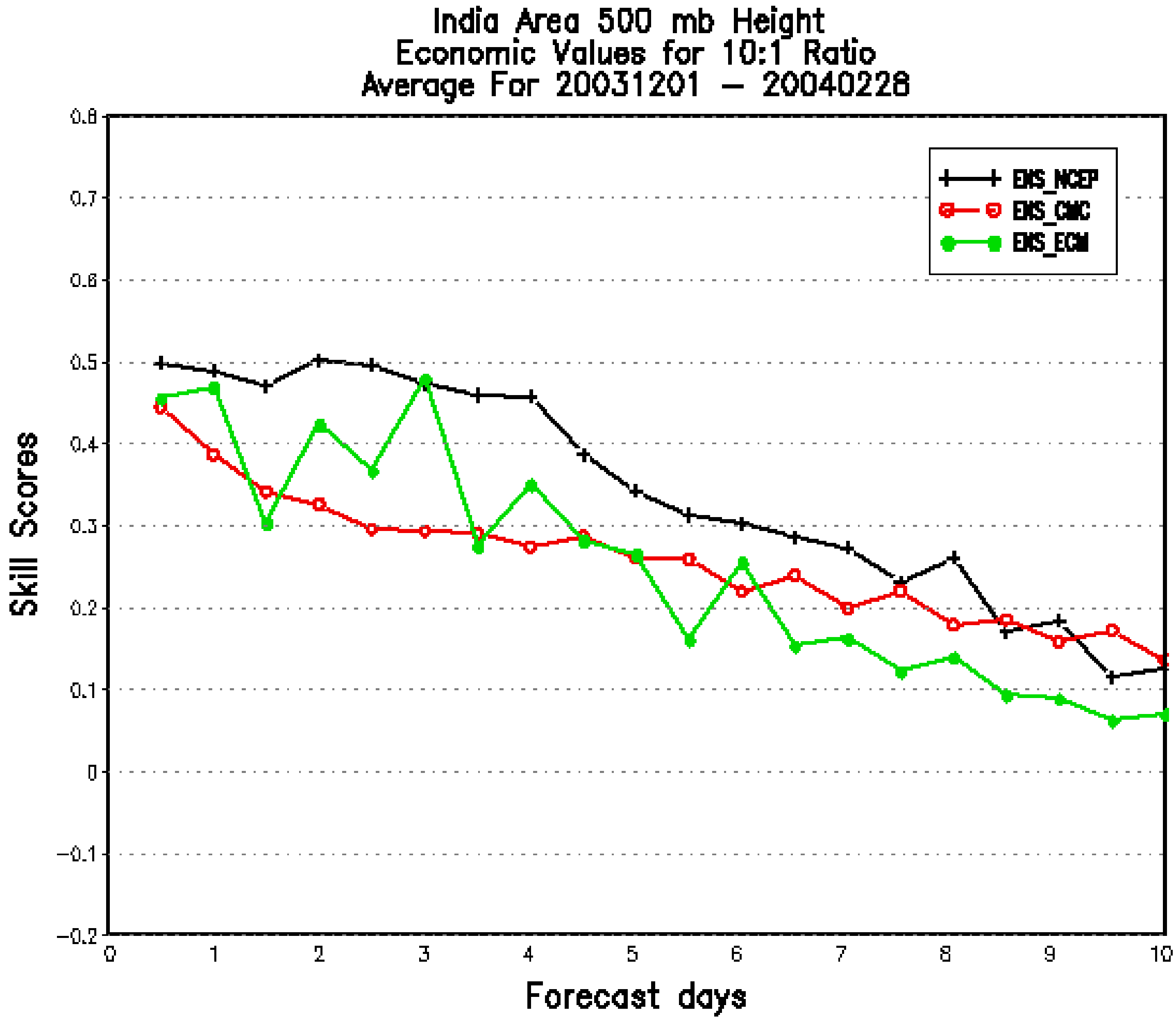
	MSC	ECMWF	NCEP
Pj (model uncertainty)	2 models + Diff. Ph. Par.	Pj=P0 (single model)	Pj=P0 (single model)
dPj (random mod err)	2 models + Diff. Ph. Par.	dPj=rj*Pj (stoch. physics)	dPj=0
Aj	2 models	Aj=A0 (single model)	Aj=A0 (single model)
oj (obs error)	Random perturbations	-	-
ej (initial uncertainty)	ej from Anal. Cycles	ej=e0+dej(SV)	ej=e0+dej(BV)
hor-res HRES control	-	-	T170(d0-7)>T126(d7-16)
hor-res control	TL149	TL255 (d0-10)	T126(d0-3.5)>T62(d3.5-16)
hor-res pert members	TL149	TL255 (d0-10)	T126(d0-3.5)>T62(d3.5-16)
vertical levels (c&pf)	23 and 41, 28	40	28
top of the model	10hPa	10hPa	3hPa
perturbed members	16	50	10
forecast length	10 days	10 days	16 days
daily frequency	00 UTC	12 UTC (00 UTC exp)	00 and 12 UTC
operational impl.	February 1998	December 1992	December 1992

PROBABILISTIC EVALUATION

BRIER SCORE FOR INDIA



PROBABILISTIC EVALUATION
ECONOMIC VALUE FOR INDIA



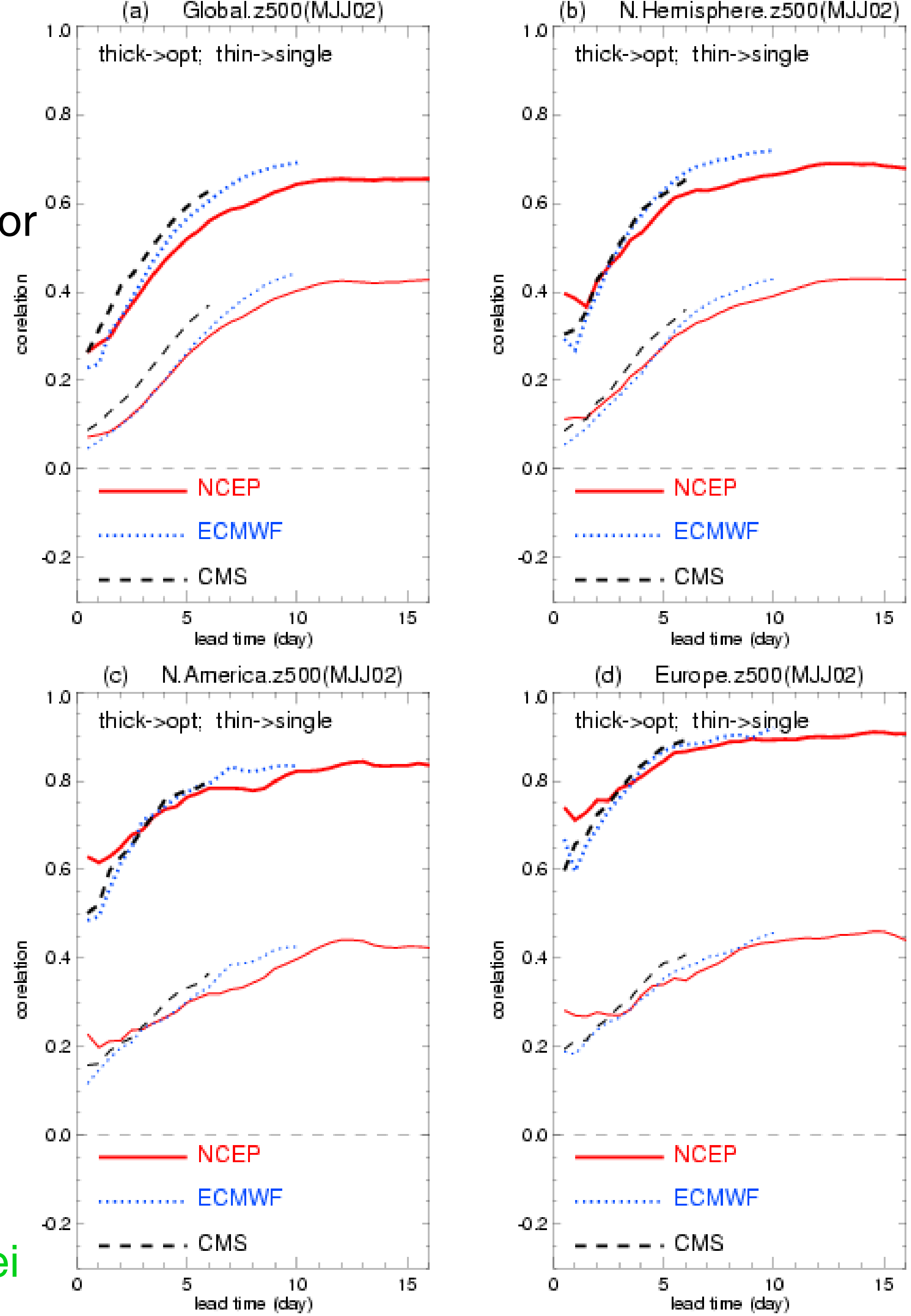
PERTURBATION VS. ERROR CORRELATION ANALYSIS (PECA)

METHOD: Compute correlation between ens perturbtns and error in control fcst for
- Individual members
- Optimal combination of members
- Each ensemble
- Various areas, all lead time

EVALUATION: Large correlation indicates ens captures error in control forecast
- Caveat – errors defined by analysis

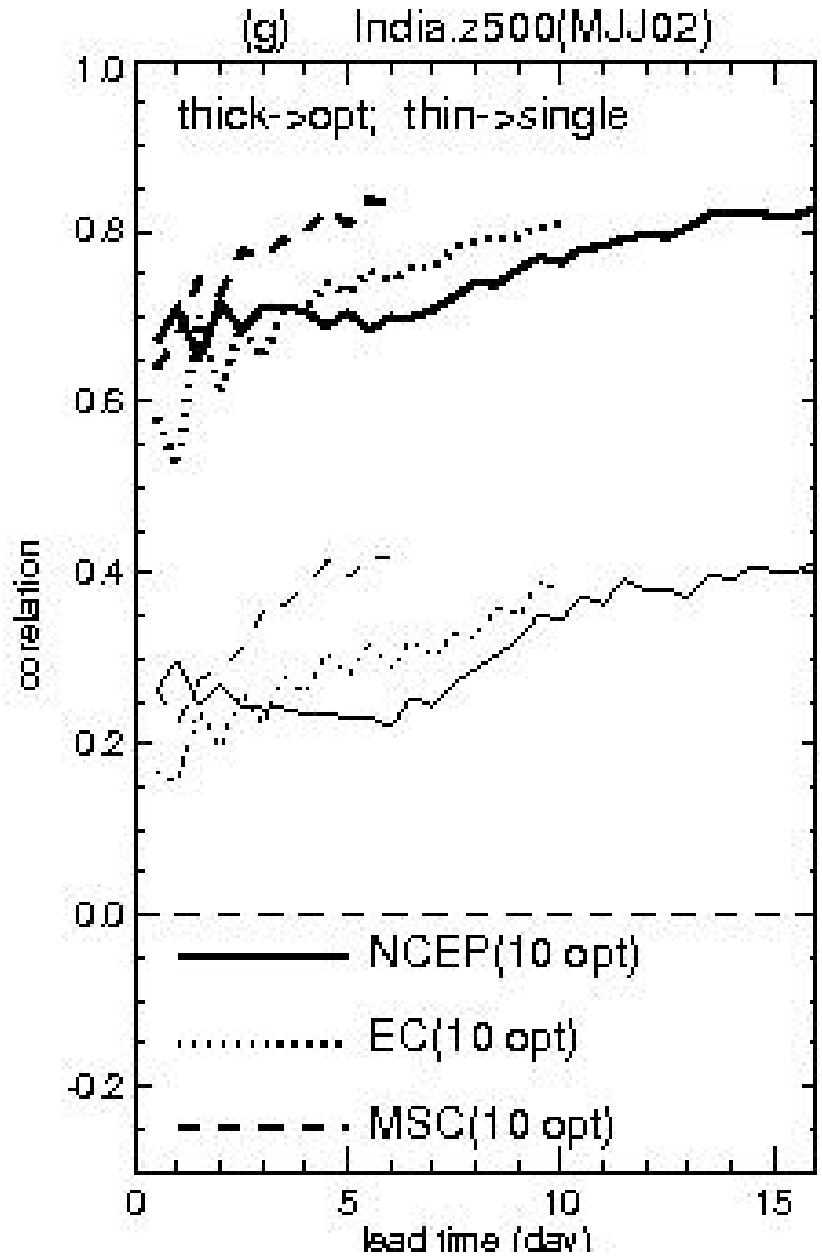
RESULTS:
- **Canadian** best on large scales
  - Benefit of model diversity?
- **ECMWF** gains most from combinations
  - Benefit of orthogonalization?
- **NCEP** best on small scale, short term
  - Benefit of breeding (best estimate initial error)?
- PECA increases with lead time
  - Lyapunov convergence
  - Nonlinear saturation
- Higher values on small scales

M. Wei



COMPARISON OF NCEP, ECMWF, & MSC ENSEMBLES

ERROR VARIANCE EXPLAINED BY PERTURBATIONS FOR INDIA



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EXPLAINED ERROR VARIANCE AS A FUNCTION OF ENSEMBLE SIZE

METHOD: Compute correlation between ens perturbtns and error in control fcst for

- Individual members
- Optimal combination of members
- Each ensemble
- Various areas, all lead time

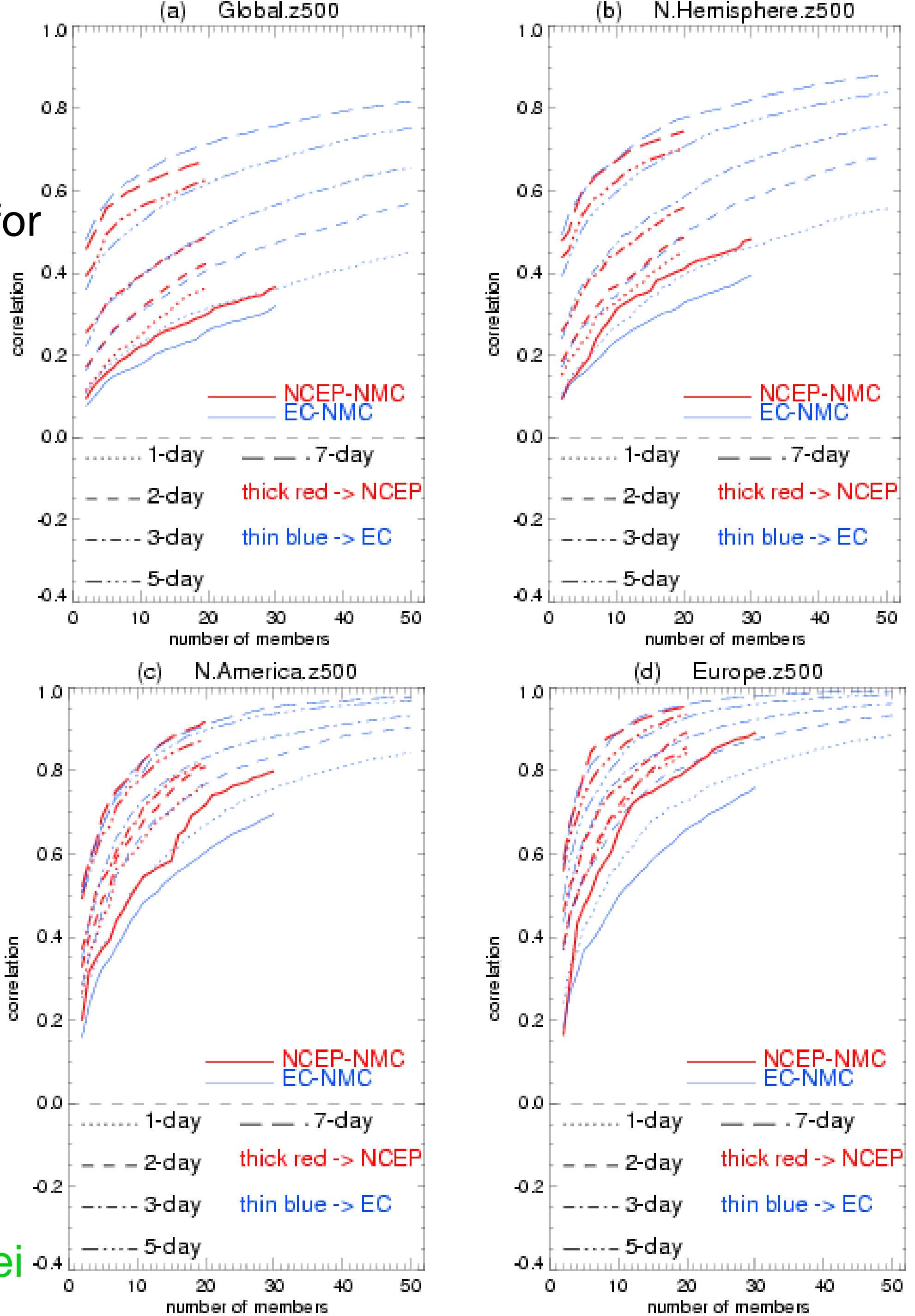
EVALUATION: Large correlation indicates ens captures error in control forecast

- Caveat – errors defined by analysis

RESULTS:

- **SPATIAL SCALES –**
  - Global/hemispheric scales – No saturation seen up to 50
  - Continental scales – Gains level off, especially at longer lead

- **LEAD TIME –**
  - Very little gain beyond 30 members at longer ranges



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PATTERN ANOMALY CORRELATION (PAC)

METHOD: Compute standard PAC for

- Ensemble mean & Control fcsts

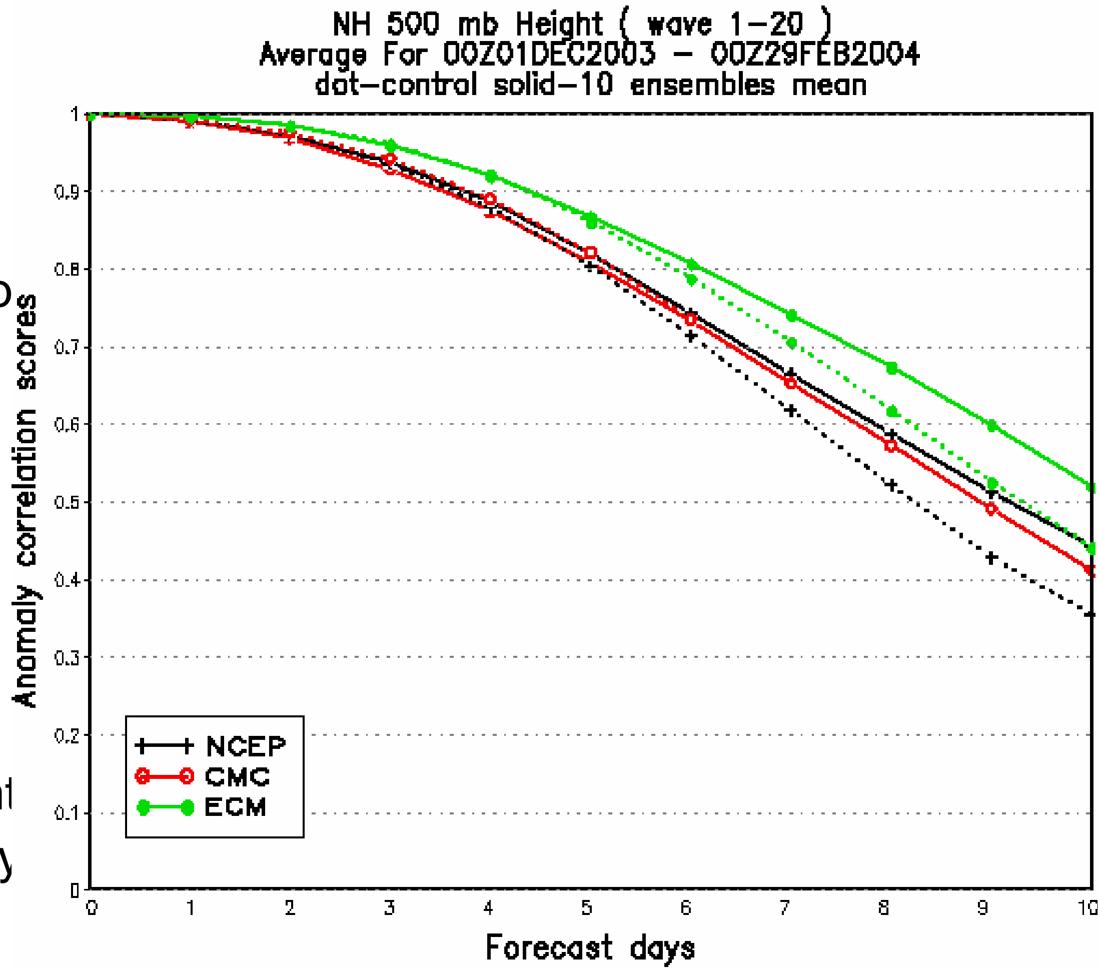
EVALUATION

Higher control score due to better:

- Analysis + NWP model

Higher ensemble mean score due to

- Analysis, NWP model, AND
- Ensemble techniques



RESULTS

CONTROL

- **ECMWF** best throughout
  - Good analysis/model

ENSEMBLE VS. CONTROL

- **CANADIAN** poorer than **hires** cont
  - Poorer (old OI) ensemble analy
- **NCEP** performs well compared to control
  - Despite lack of model perturbations

ENSEMBLE

- **ECMWF** best throughout
  - Good analysis/model?

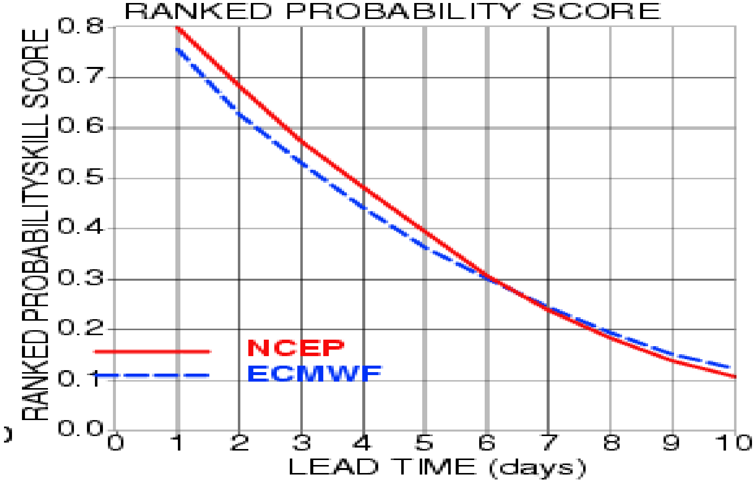
Y. Zhu et al.

SUMMARY OF 3-WAY INTERCOMPARISON RESULTS

Results depend on time period

CONTROL FORECAST

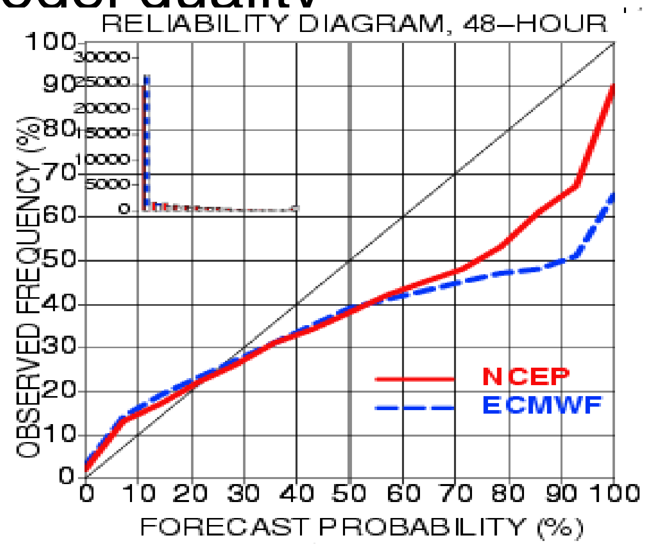
- **ECMWF** best overall control forecast
  - Best analysis/forecast system



Ranked probability skill score for December 1995 – February 1996.

ENSEMBLE FORECAST SYSTEM

- Difficult to separate effect of analysis/model quality
- **ECMWF** best overall performance
- **NCEP**
  - Days 1-3 - Very good (best for PECA)
    - Value of breeding?
  - Beyond day 3 – Poorer performance
    - Lack of model perturbations
- **CANADIAN**
  - Days 6-10 – Better than NCEP
    - Value of model diversity?



Reliability diagram for 48–hour lead time. Forecast probabilities are based on how many ensemble members fell in any particular climate bin at each gridpoint. Insert in upper left corner shows in how many events a particular forecast probability was used. December 1995– February 1996.

TESTING NEW INITIAL PERTURBATION METHODS
DESCRIPTION OF 4 METHODS TESTED

- **BREEDING** with regional rescaling (Toth & Kalnay 1997)
  - Simple scheme to dynamically recycle perturbations
    - Variance constrained statistically by fixed analysis error estimate “mask”
      - ***Limitations:*** No orthogonalization; fixed analysis variance estimate used

- **ETKF** (Bishop et al. 2004, Wang & Bishop 2003) – used as
- perturbation generator (not DA)
  - Dynamical recycling as breeding, with orthogonalization in obs space
    - Variance constrained by distribution & error variance of observations
      - Constraint does not work well with only 10 ensemble members
    - Built on ETKF DA assumptions => ***NOT consistent with 3/4DVAR***

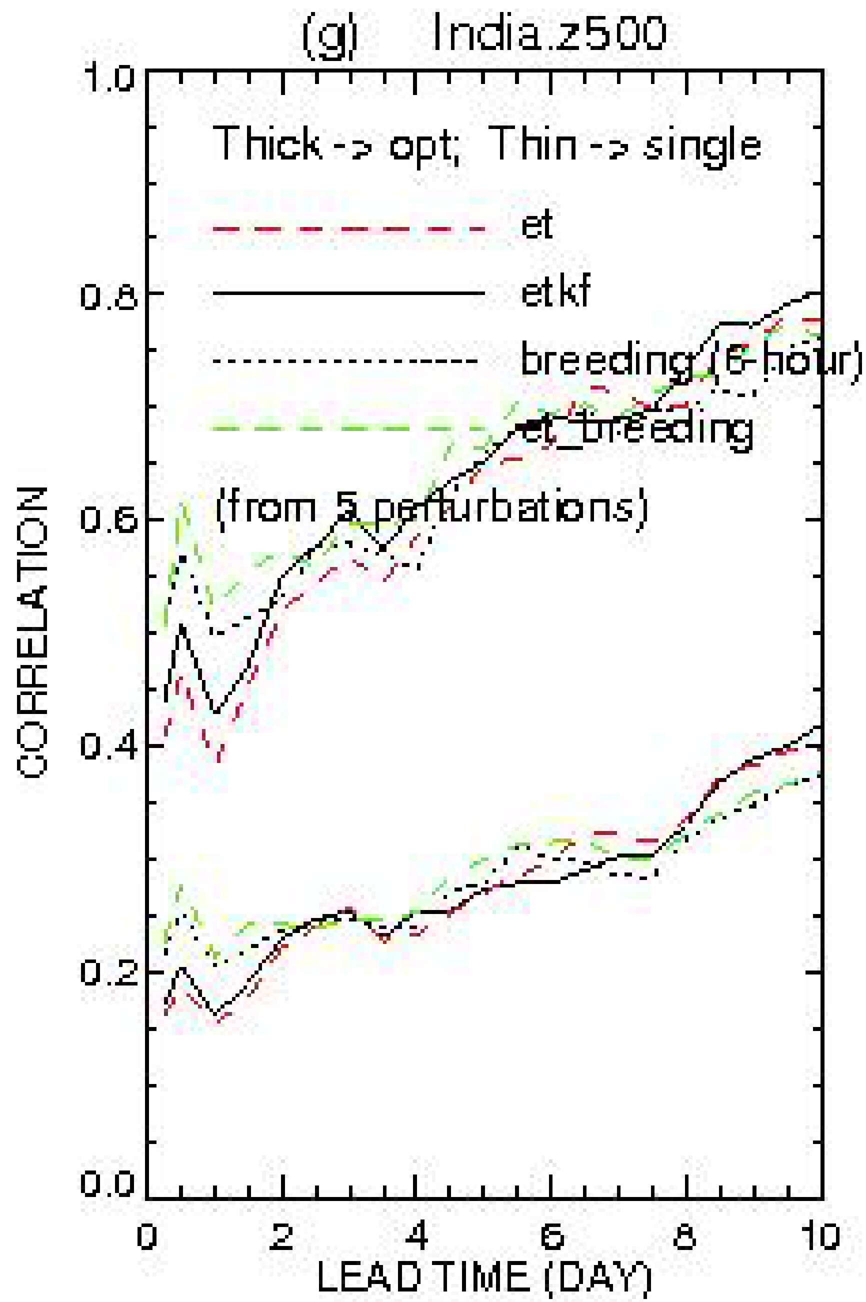
- **Ensemble Transform (ET)** (Bishop & Toth 1999)
  - Dynamical recycling as breeding, with orthogonalization
    - Variance constrained statistically by fixed analysis error estimate “mask”
      - Constraint does not work well with only 10 ensemble members

- **ET plus rescaling** = Breeding with orthogonalization, (Wei et al. 2004)
  - As ET, except variance constrained statistically by fixed analysis error estimate

EXPERIMENTS

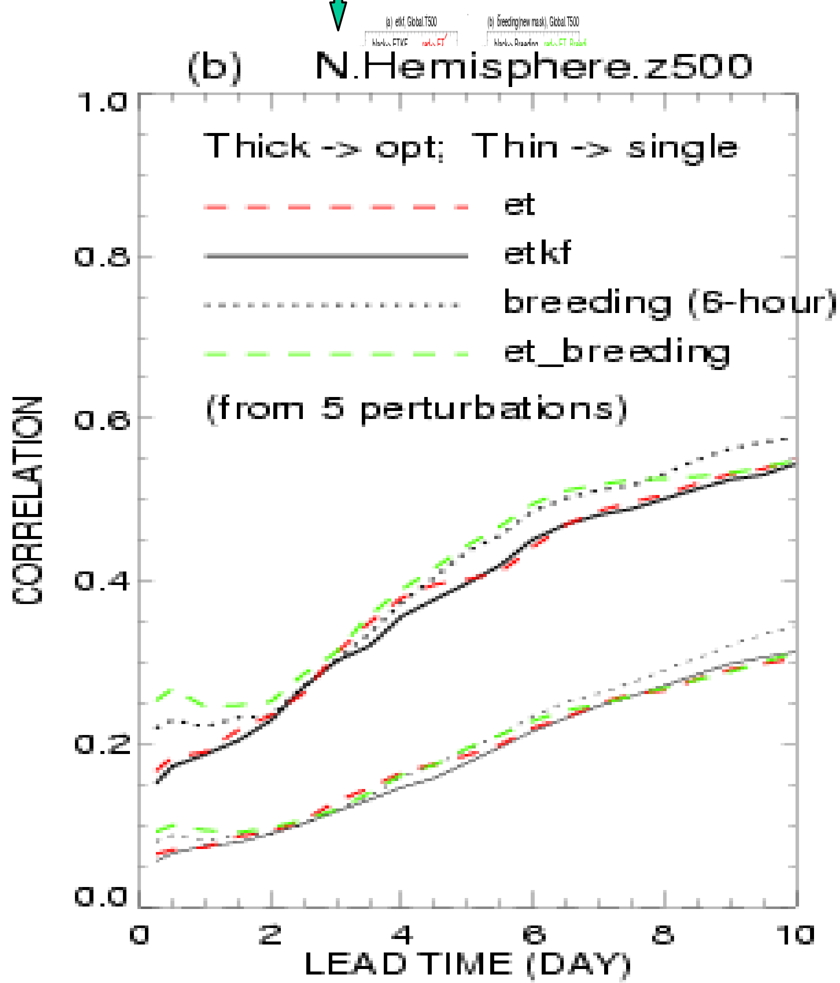
- Time period
  - Jan 15 – Feb 15 2003
- Data Assimilation
  - NCEP SSI (3D-VAR)
- Model
  - NCEP GFS model, T126L28
- Ensemble
  - 2x5 or 10 members, no model perturbations
- Evaluation
  - 7 measures, need to add probabilistic forecast performance

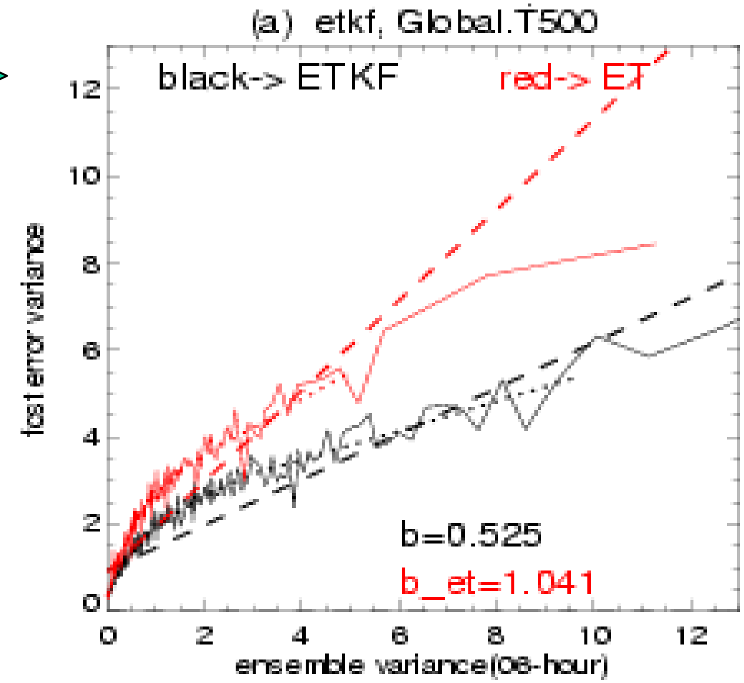
ERROR VARIANCE EXPLAINED BY PERTURBATIONS FOR INDIA

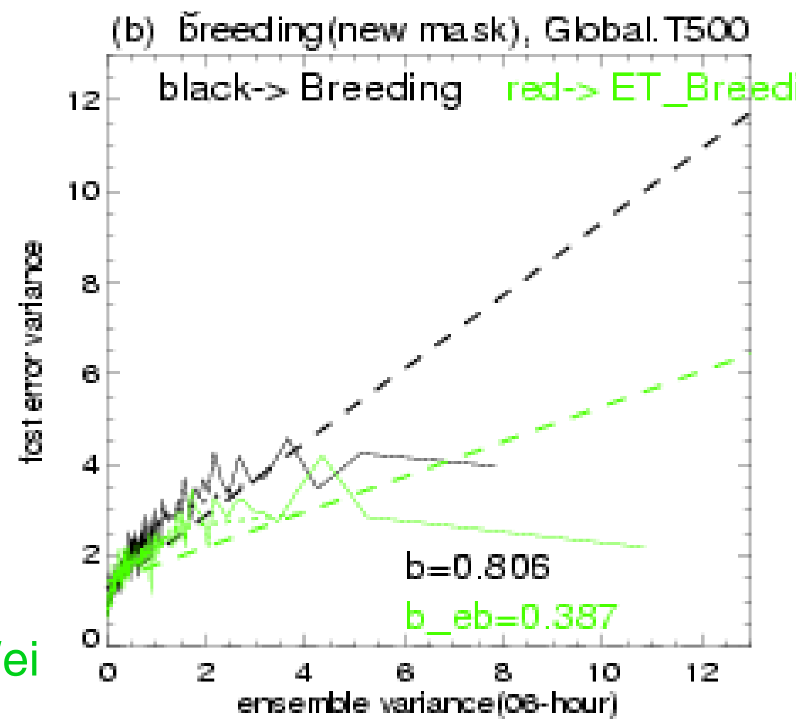


Variance

PECA







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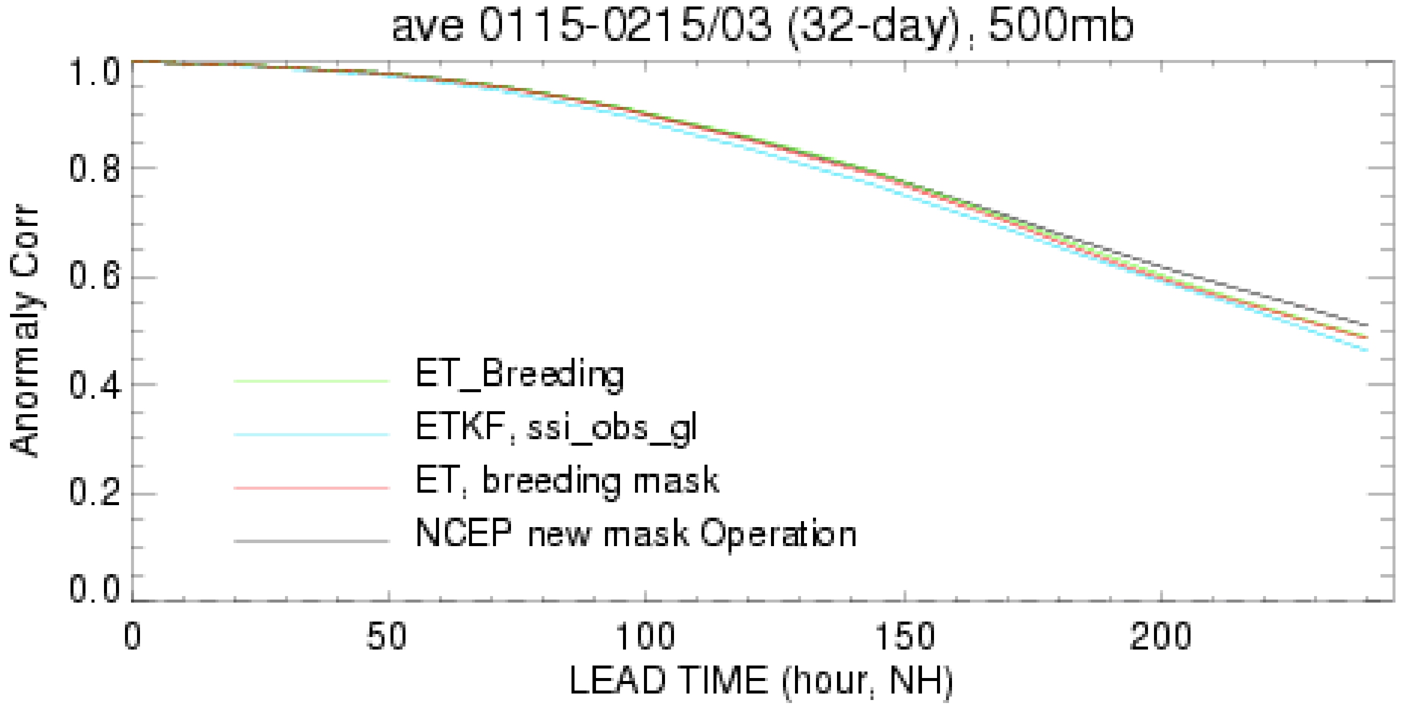
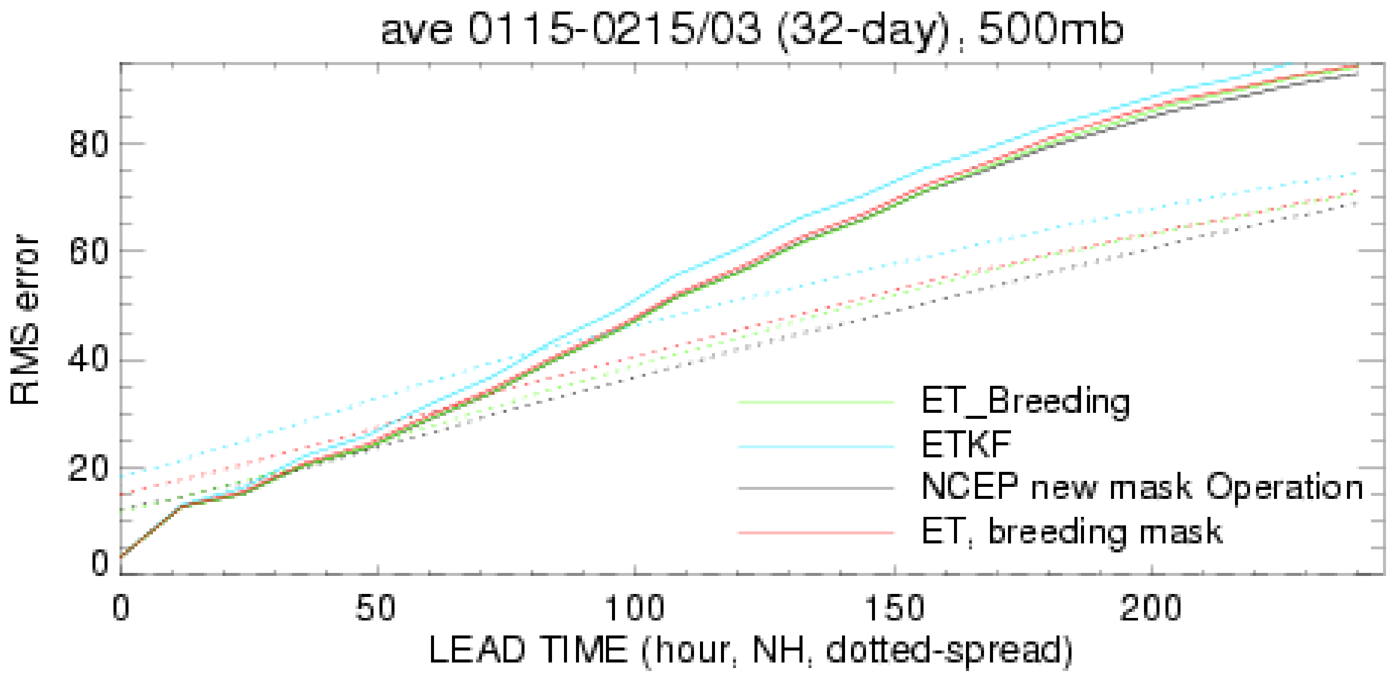


← AC



← RMS error

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SUMMARY OF RESULTS

- **RMSE, PAC of ensemble mean forecast –** *Most important*
  - ET+Rescaling and Breeding are best, ET worse, ETKF worst
- **Perts and Fcst error correlation** (PECA) – *Important for DA*
  - ET+Rescaling best, Breeding second
- **Explained variance** (scatterplots) – *Important for DA*
  - ET best
- **Variance distribution** (climatological, geographically)
  - Breeding, ET+Rescaling reasonable
- **Growth rate**
  - ET+Rescaling best? (not all runs had same initial variance…)
- **Effective degrees of freedom** out of 5 members
  - Minimal effect of orthogonalization
    - Breeding (no orthogonalization) =4.6
    - ET (built-in orthogonalization) =4.7
- **Time consistency** of perturbations (PAC between fcst vs. analysis perts)
  - Important for hydrologic, ocean wave, etc ensemble forcing applications
  - Excellent for all schemes, ET highest (0.999, breeding “lowest”, 0.988)
    - New and very promising result for ET & ETKF
- ***OVERALL hits out of 7***
  - ***ET+Rescaling 4***
  - ET 3
  - Breeding 2

DISCUSSION

- All tests in context of 5-10 perturbations
  - Will test with 80 members
  - Plan to experimentally exchange members with NRL
    - Will have total of 160 members
- 4-dim time-dependent estimate of analysis error variance
  - Need to develop procedure to derive from SSI 3DVAR
- ET+Rescaling looks promising
  - Extension of breeding concept with orthogonalization
    - ***JOB OF ENSEMBLE: CAPTURE THE DYNAMICS OF THE SYSTEM***
  - Orthogonalization appears to help breeding
  - Cheap procedure, also used in targeting
- If ensemble-based DA cannot beat 3/4DVAR
  - Initial ens cloud need to be repositioned to center on 3/4DVAR analysis
  - No need for sophisticated ens-based DA algorithm for generating initial perts?

Good EPS ⟷ Good DA

SOURCES OF FORECAST ERRORS

IMPERFECT KNOWLEDGE / REPRESENTATION OF

GOVERNING LAWS

USE OF IMPERFECT MODELS LEADS TO:

- Closure/truncation errors related to:
  - Spatial resolution
  - Time step
  - Type of physical processes explicitly resolved
  - Parameterization scheme chosen
    - Structure of scheme
    - Choice of parameters
  - Geographical domain resolved
    - Boundary condition related uncertainty (Coupling)

NOTES:

- Two main (initial cond. vs. model) sources of forecast errors hard to separate =>
- Very little information is available on model related errors
- Tendency in past to attribute all forecast errors to model problems

Houtekamer, Buizza, Smith, Orrell, Vannitsem, Hansen, etc

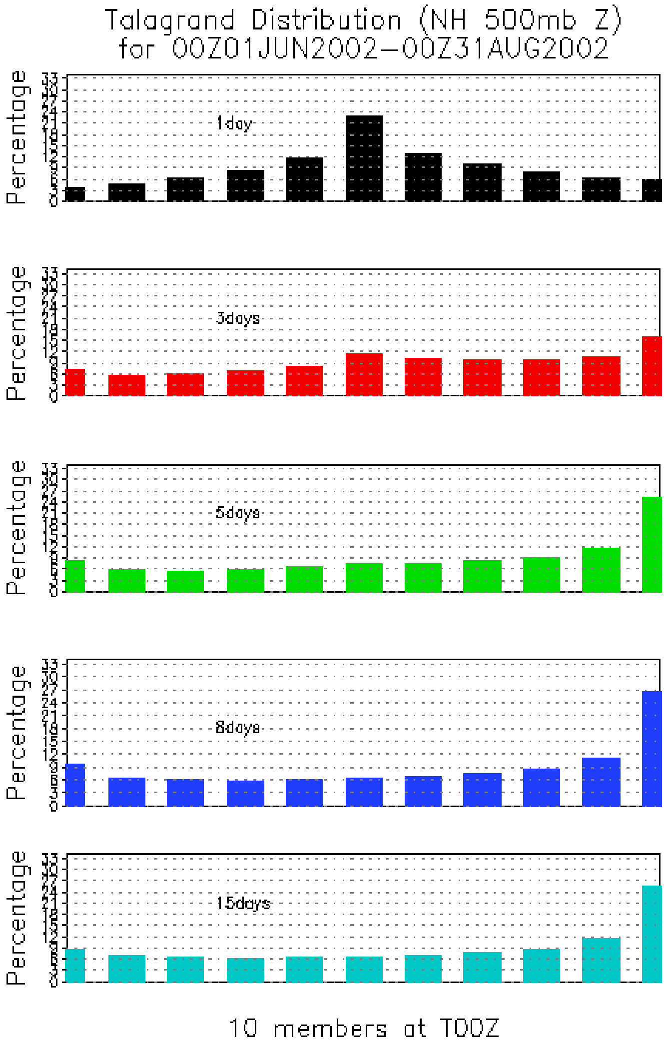
WHAT HAPPENS IF MODEL ERRORS ARE IGNORED?

Y. Zhu

NCEP ENSEMBLE RESULTS:

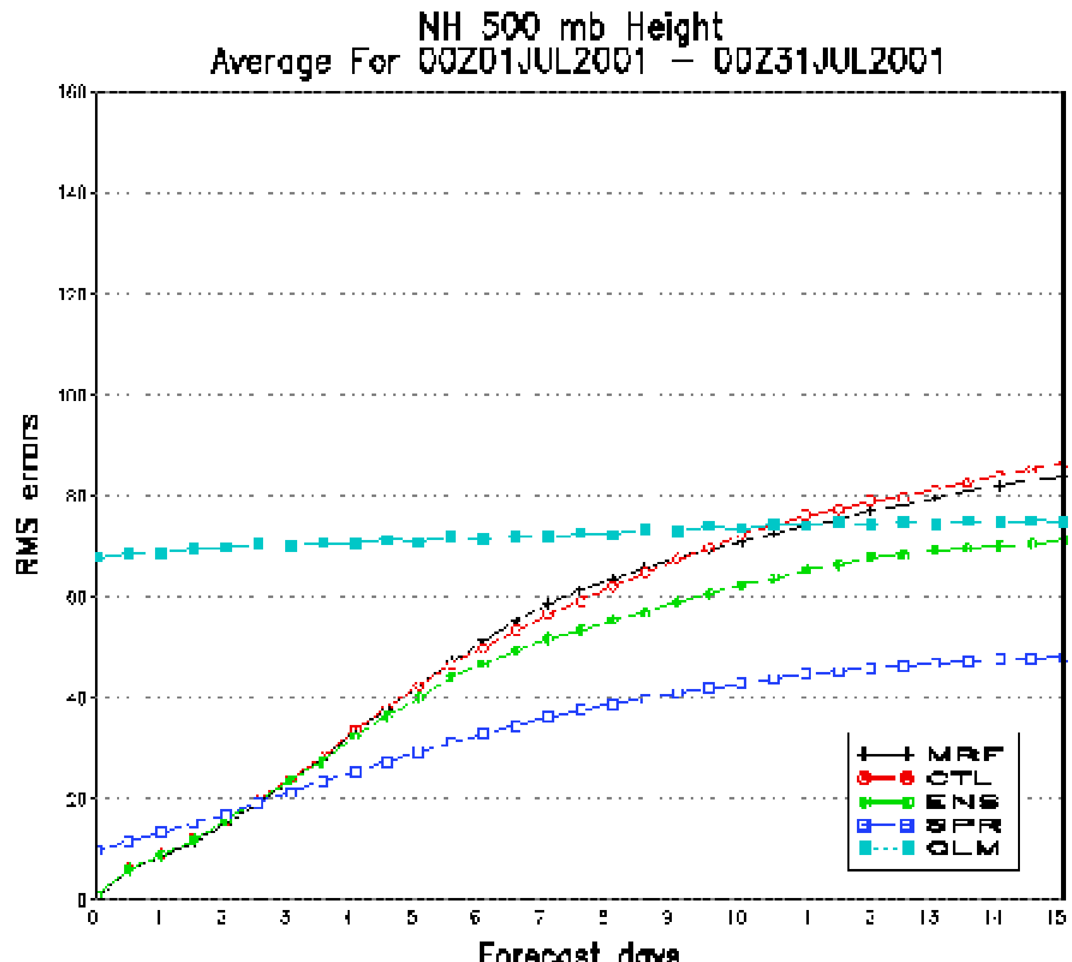
Bias in first moment

All members shifted statistically



Bias in second moment

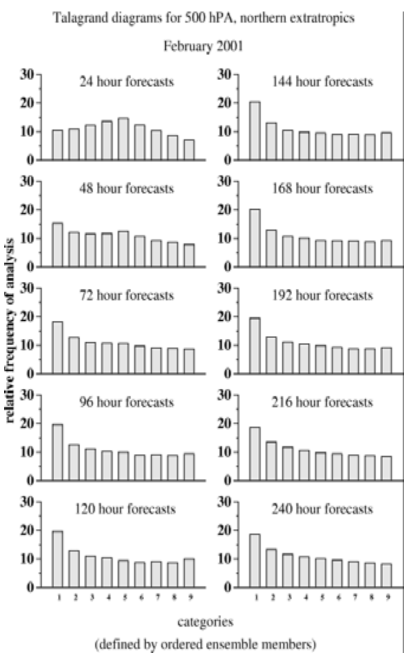
Perturbation growth lags error growth



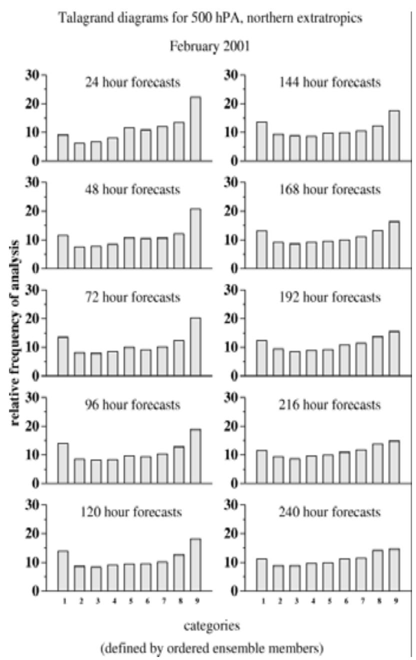
The impact of using a second model at MSC

The warm bias was reduced substantially and the U-shape disappeared by combining the two ensembles into the 16-SEF/GEM ensemble.

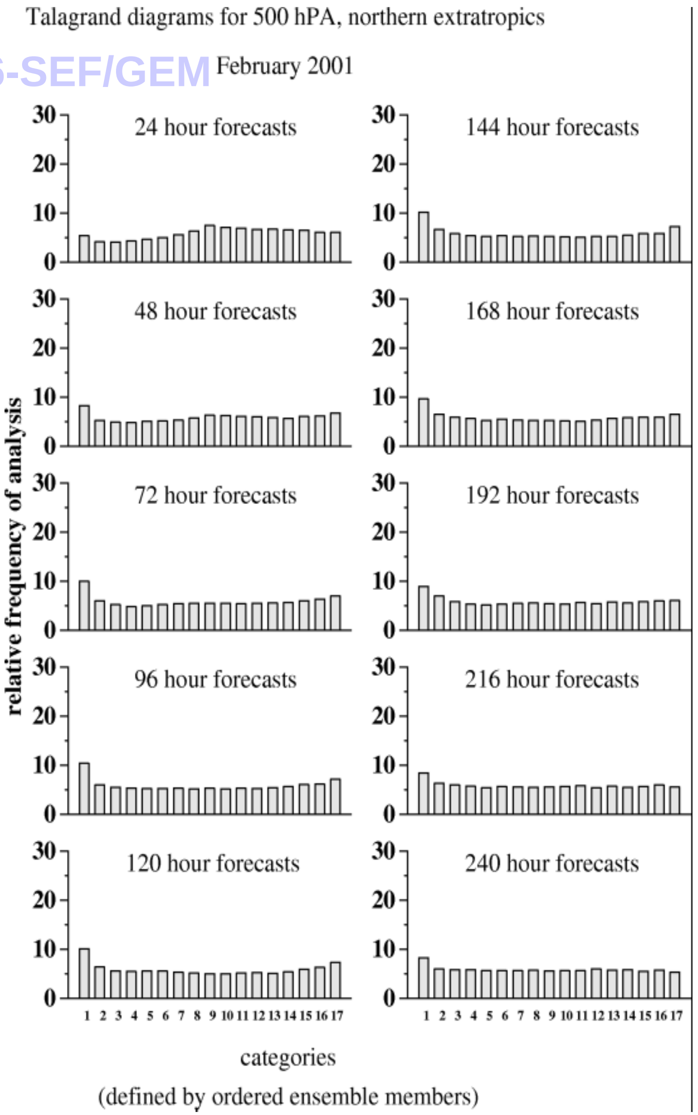
8-SEF



8-GEM



16-SEF/GEM

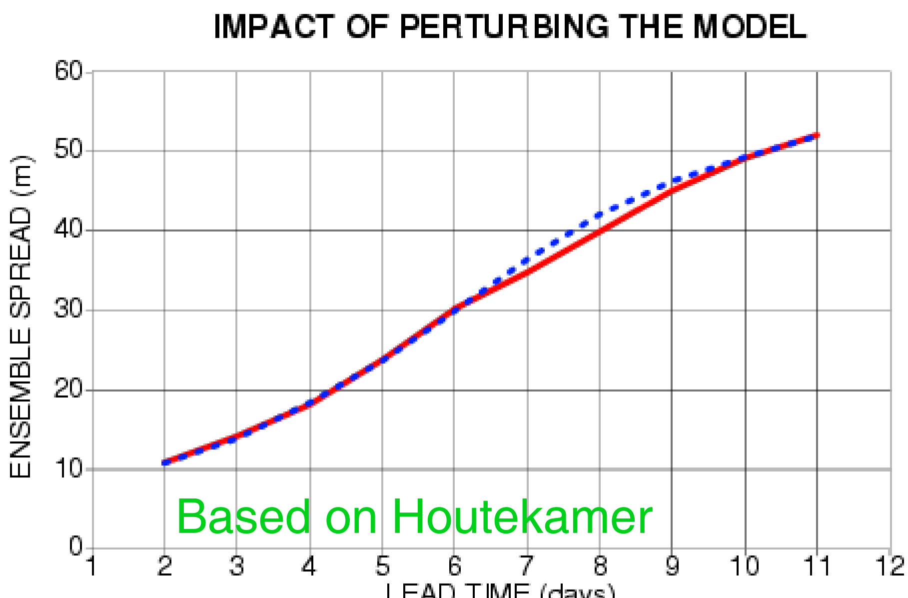


P. Houtekamer

SAMPLING FORECAST ERRORS =
REPRESENTING ERRORS DUE TO USE OF
IMPERFECT MODELS - 1

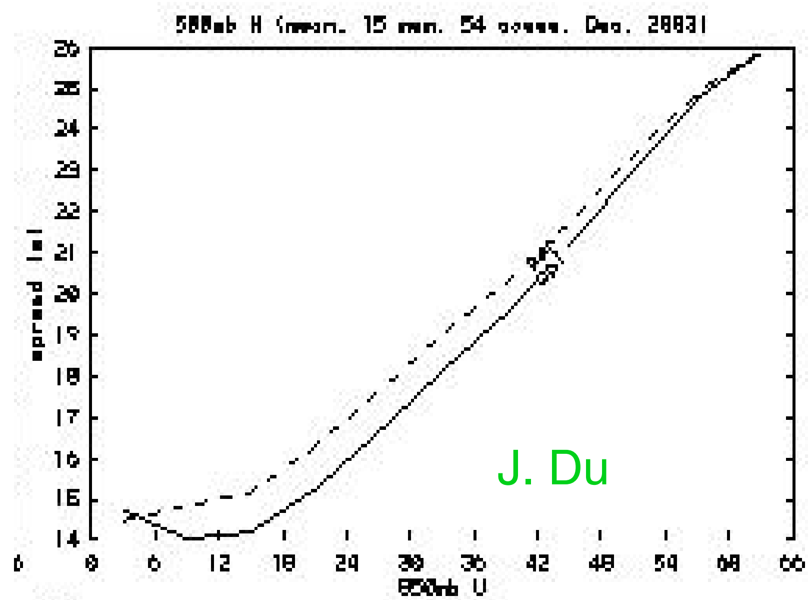
CURRENT METHODS

1) **Change structure of model (use different convective schemes, etc, MSC)**
   - Perturbation growth not affected?
   - Biases of different model versions cancel out in ensemble mean?



Spread of 8–member ensemble with (blue dashed line) and without (red continuous line) changing model parameters/physics packages from one ensemble member to the another. 500 hPa geopotential height, forecasts started at 0000 UTC on April 18, 1994. Note that initial perturbations are larger for thechanging model ensemble and that the curve for the unchanging model ensemble has been shifted one day to the left, to illustrate that in this ensemble setup the chages in model configuration do not result in larger spread. Data are from Table 4 of Houtekamer et al., 1996.

Spread

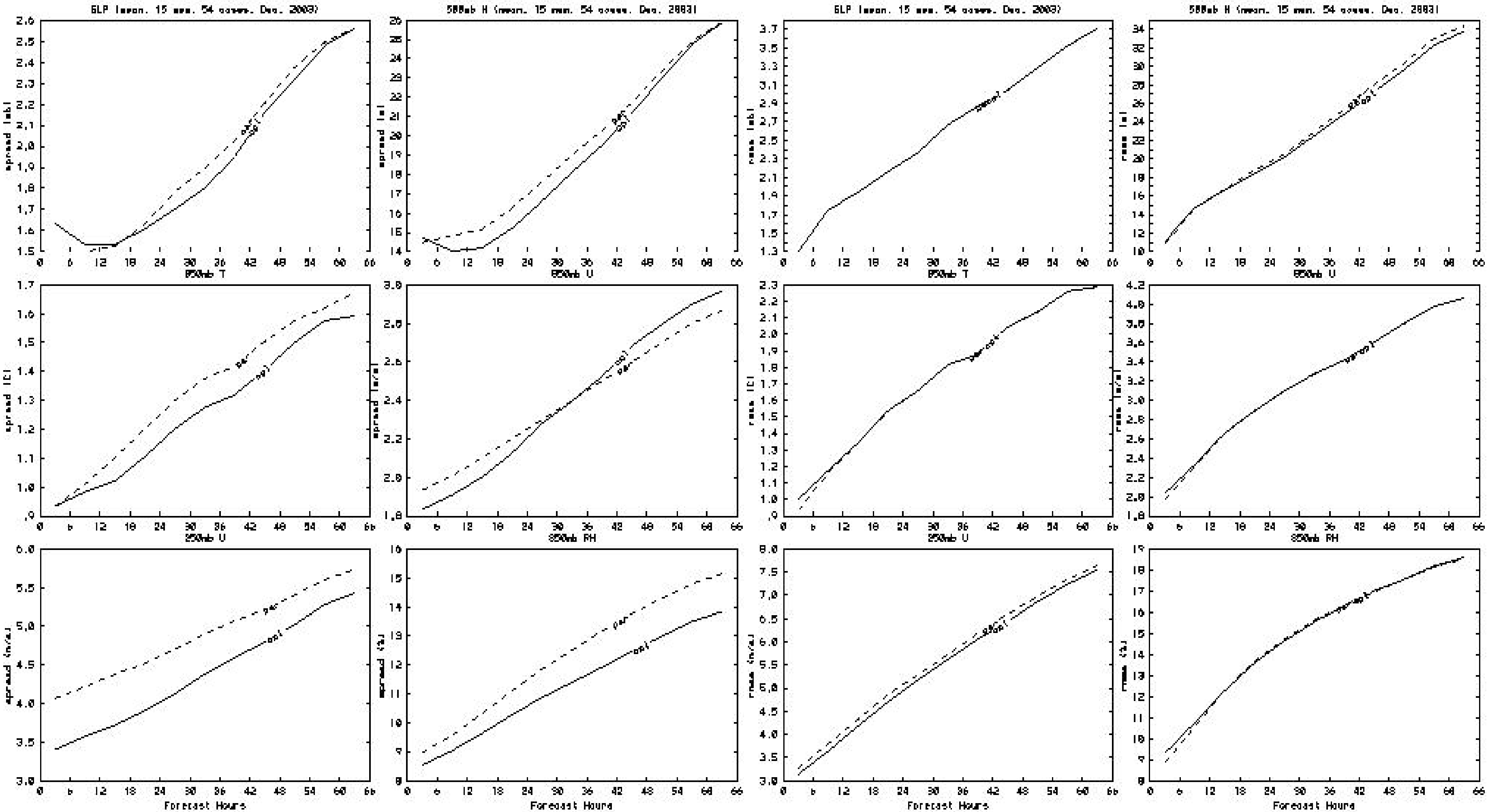


Oper: 3 model versions
Para: More model diversity

Oper: 3 model versions (ETA, ETA/KF, RSM)
Para: More model diversity

Spread

RMS error



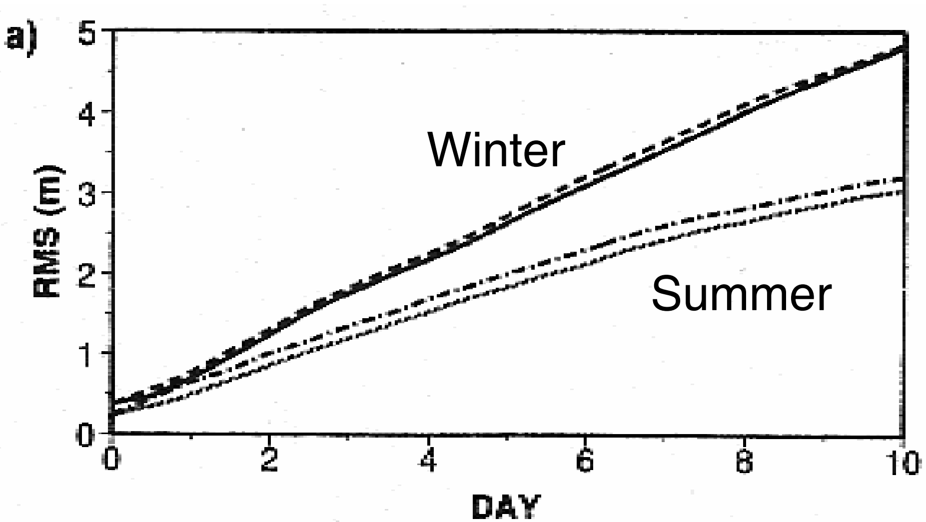
SAMPLING FORECAST ERRORS =
REPRESENTING ERRORS DUE TO USE OF
IMPERFECT MODELS – 2

CURRENT METHODS

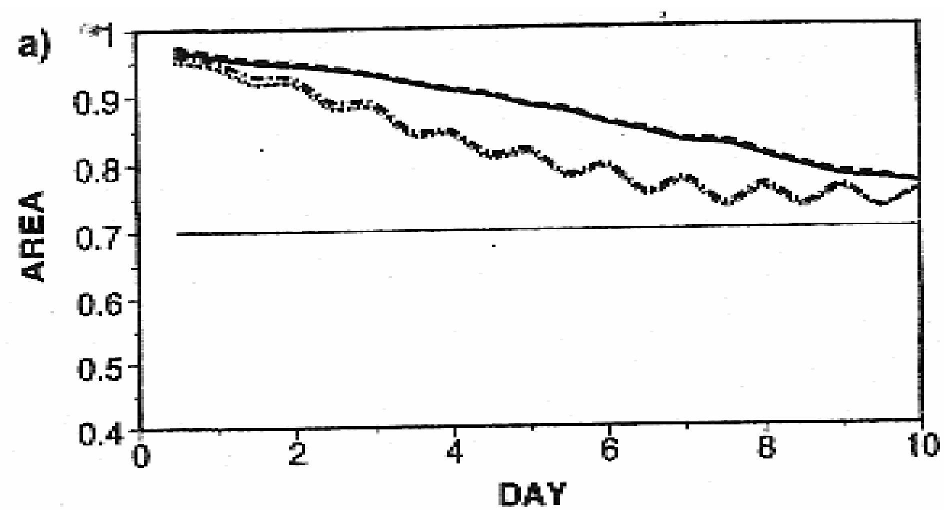
1) Change structure of model (eg, use different convective schemes, etc, MSC)
2) **Add stochastic noise (eg, perturb diabatic forcing, ECMWF)**
   - Modest increase in perturbation growth for tropics
   - Some improvement in ROC skill for precip, for tropics

850 hPa Temp, NH

Spread



ROC Area



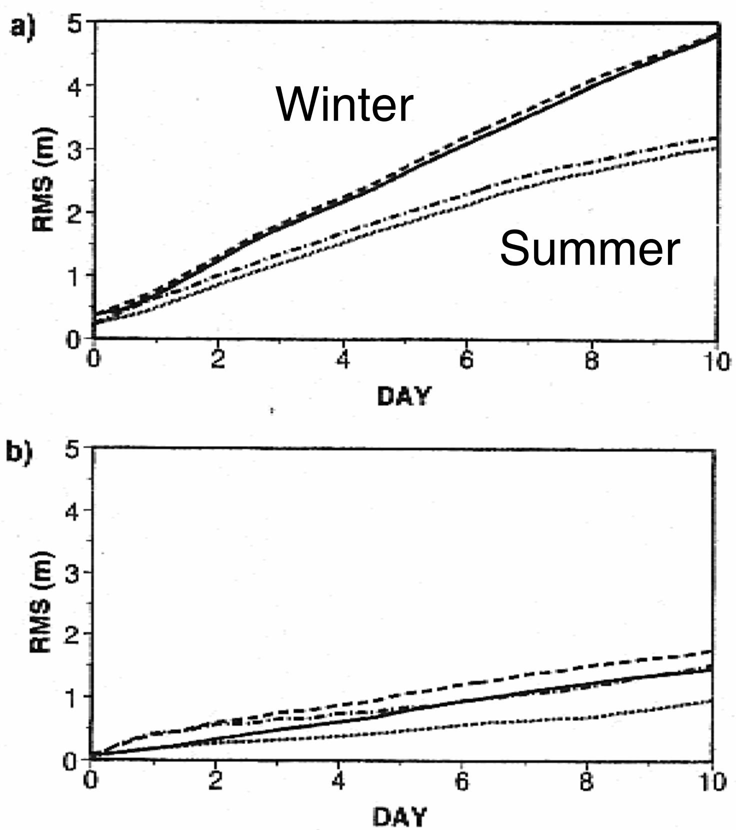
Buizza

Oper vs. Stochastic perturbations

850 hPa Temp

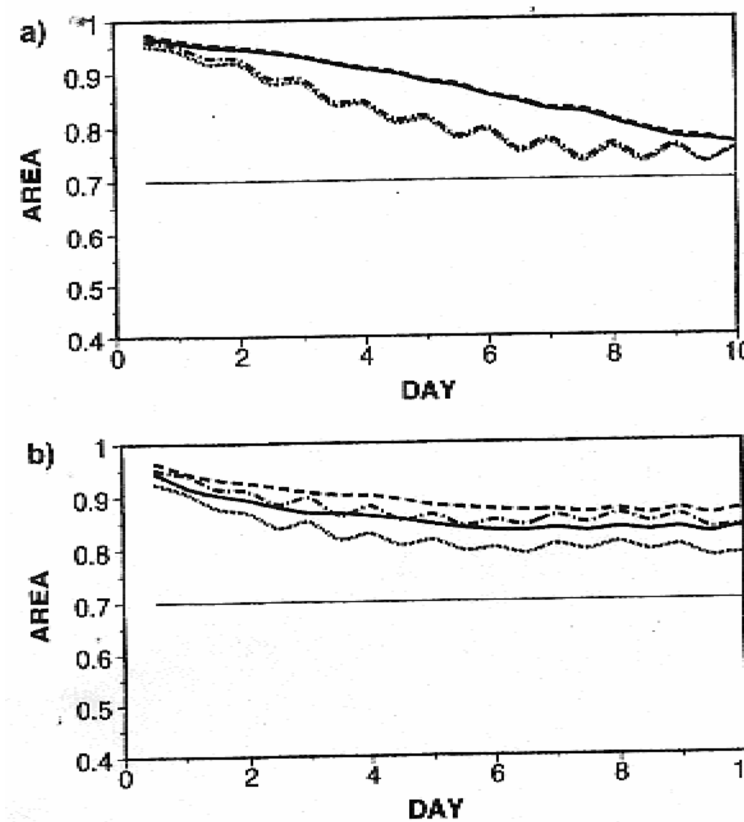
Spread

MODEL UNCERTAINTIES IN ENSEMBLE PREDICTION



ROC Area

R. BUIZZA, M. MILLER and T. N. PALMER



NH

Tropics

Buizza

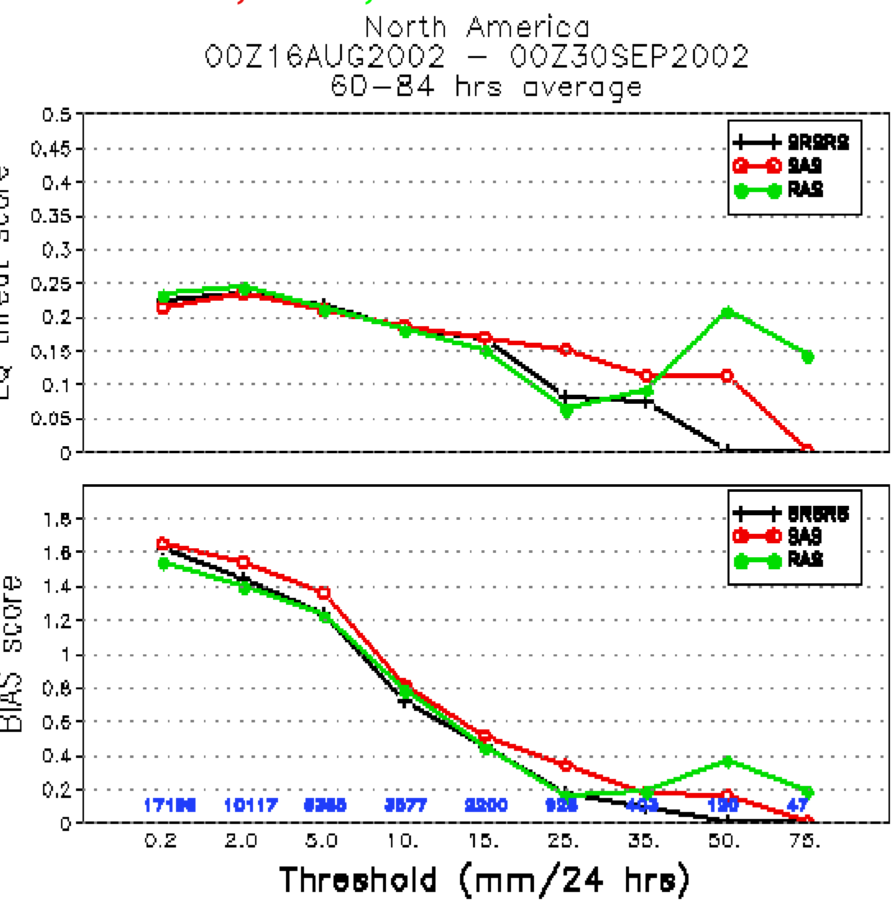
Oper vs. Stochastic perturbations

RESULTS FROM COMBINED USE OF RAS & SAS

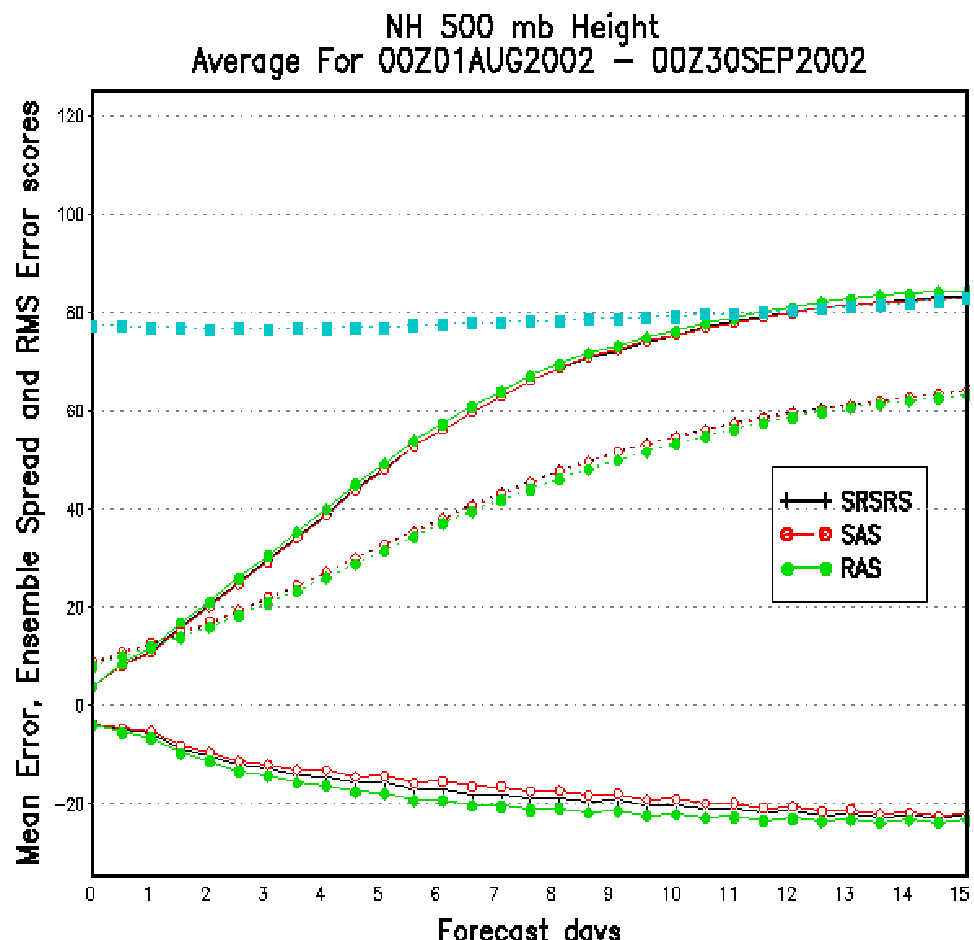
NO POSITIVE EFFECT ON PRECIP OR HEIGHT SCORES

D. Hou

Precipitation Forecast Scores Day 3
SAS, RAS, & Combination



500 hPa height RMS error, NH extratr.
SAS, RAS, & Combination

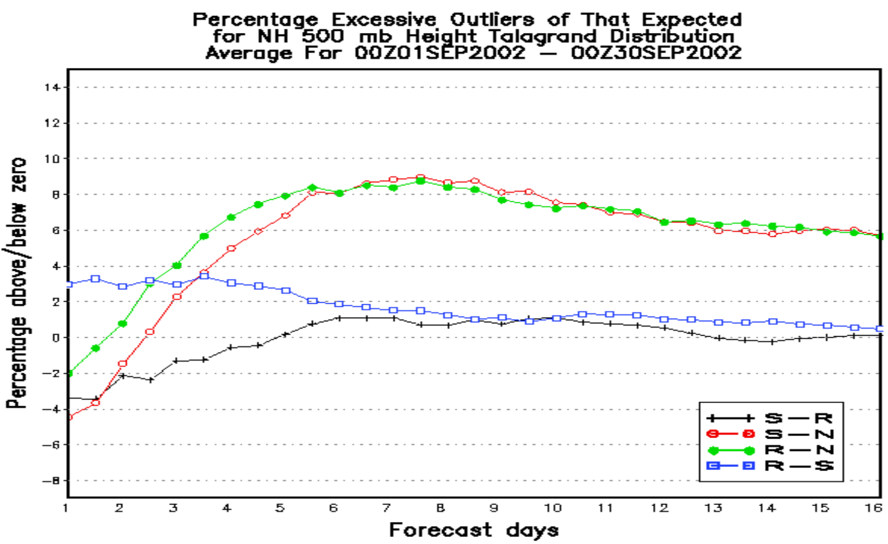


RESULTS FROM COMBINED USE OF RAS & SAS

CONVECTIVE SCHEME DOES NOT SEEM TO HAVE PROFOUND INFLUENCE ON FORECASTS EXCEPT PRECIP

Rank histogram comparing distributions of sub-ensembles relative to each other

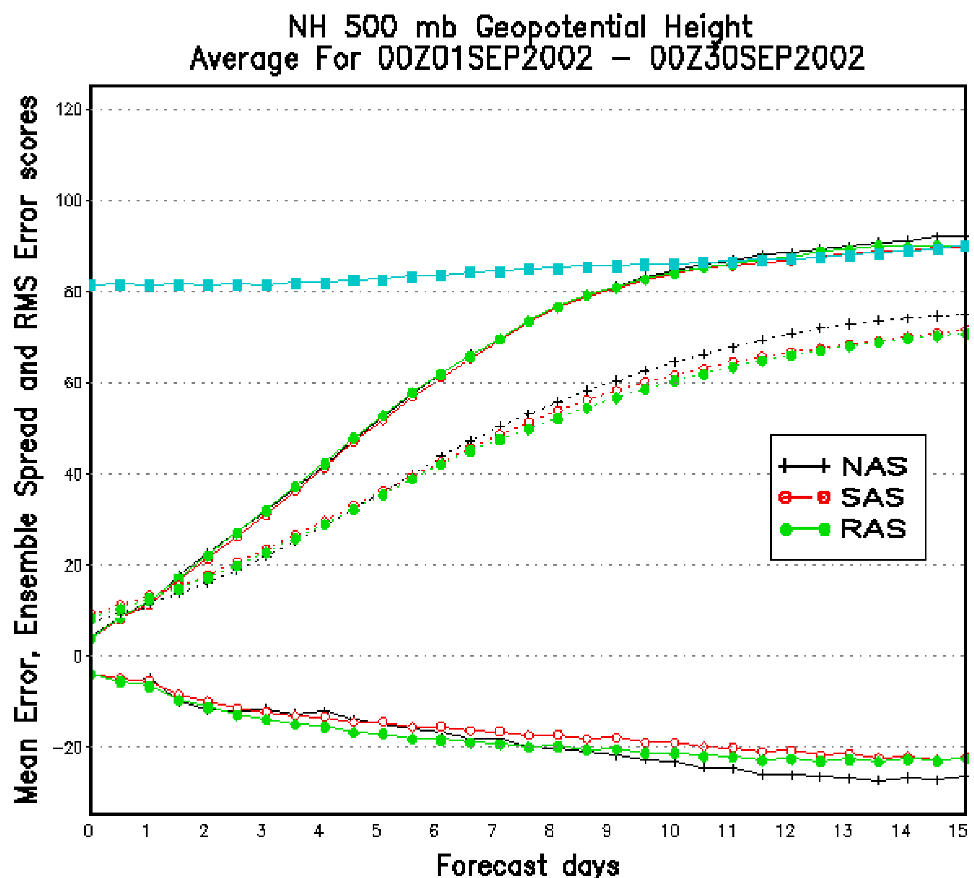
AFTER BIAS CORRECTION, SAS & RAS SUB-ENSEMBLES COVER SAME SUBSPACE



D. Hou

500 hPa height NH extratrop. RMS error for RAS, SAS, and NAS (no convection)

NO DIFFERENCE WHETHER CONVECTIVE SCHEME IS USED OR NOT



STOCHASTIC PERTURBATIONS - PLANS

AREA OF ACTIVE RESEARCH

- ECMWF operational (Buizza et al, 1999), A random numbe (sampled from a uniform distribution) multiplied to the parameterized tendency
- ECMWF research (Shutts and Palmer, 2004), Cellular Automaton Stochastic Backscatterused to determine the perterbation
- Simple Model Experiment (Peres-Munuzuri, 2003), multiplicative and additive stochastic forcing

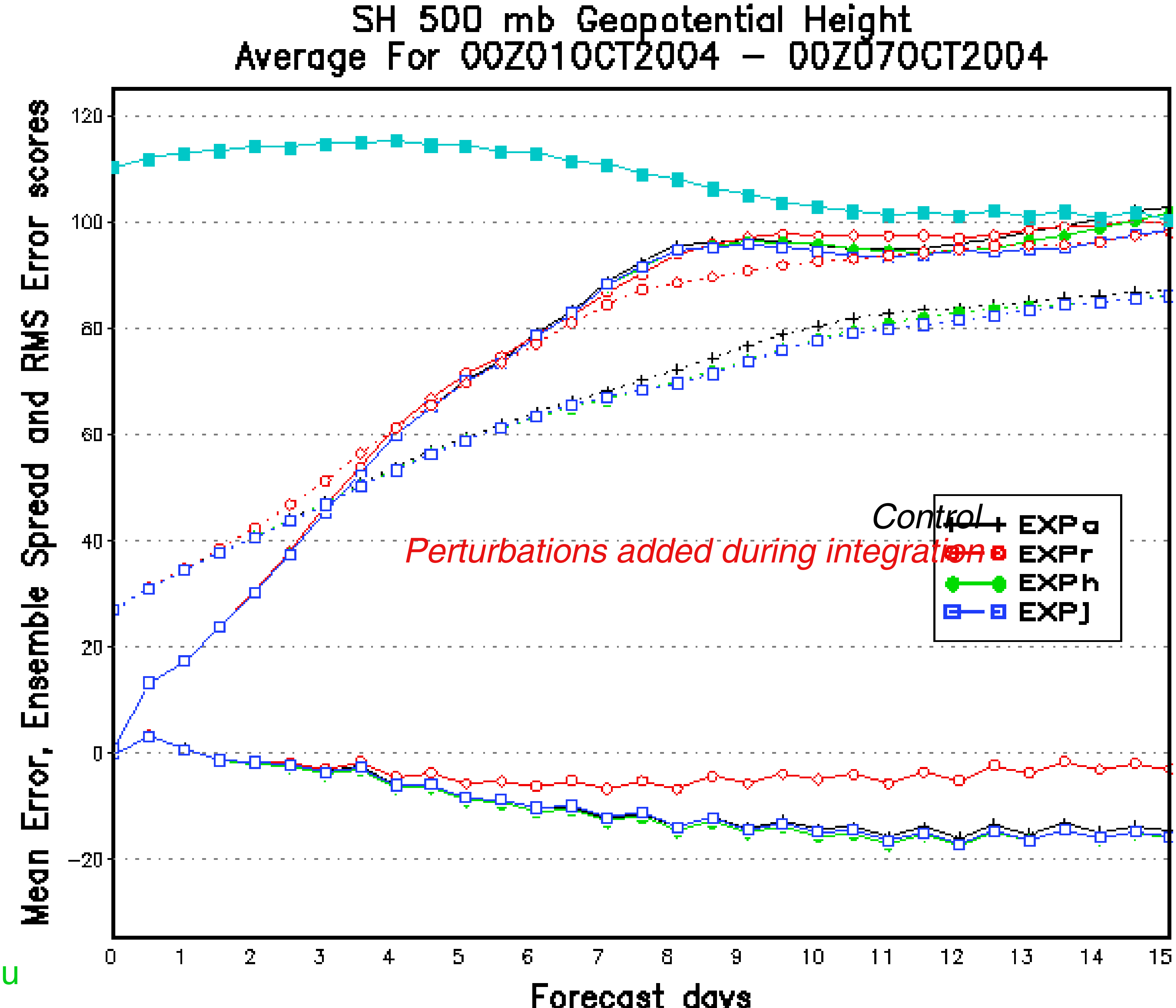
METHOD UNDER DEVELOPMENT (EMC, sponsored by OGP)

- Addition of flow-dependent perturbations to tendencies in course of integration

DETAILS – Add to each perturbed member:

- Difference between single high & low-res forecasts (after scaling and filtering)
- Perturbation based on the differences among the ensemble members at previous step in integration
  - Use global or localized perturbation approach
  - Random or guided selection of members (e.g., use difference between most similar members)

TO BE TESTED


SH 500 mb Geopotential Height
Average For 00Z01OCT2004 – 00Z07OCT2004
Mean Error, Ensemble Spread and RMS Error scores
Forecast days
120
100
80
60
40
20
0
-20
0
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
Control
Perturbations added during integration
EXPa
EXPr
EXPh
EXPj

D. Hou

SAMPLING FORECAST ERRORS =
REPRESENTING ERRORS DUE TO USE OF
IMPERFECT MODELS – 3

CURRENT METHODS

1) Change structure of model (eg, use different convective schemes, etc, MSC)

   Model version fixed, whereas model error *varies in time*

   Random/stochastic errors not addressed

   Difficult to maintain

2) Add stochastic noise (eg, perturb diabatic forcing, ECMWF)

   Small scales perturbed

   If otherwise same model used, larger scale biases may not be addressed

Do they work? Advantages of various approaches need to be carefully assessed

- Are flow dependent variations in uncertainty captured?
- Can statistical post-processing replicate use of various methods?

NEED NEW

- ***MORE COMPREHENSIVE AND***
- ***THEORETICALLY APPEALING***

APPROACH

NEW APPROACH TO NWP MODELING – REPRESENTING MODEL RELATED UNCERTAINTY

MODEL ERRORS ARE DUE TO:

- Truncation in spatial/temporal resolution –
  - Need to represent stochastic effect of unresolved scales
    - Add parameterized random noise
- Truncation in physical processes resolved
  - Need to represent uncertainty due to choice of parameterization schemes
    - Vary parameterization schemes / parameter values

MODEL ERRORS ARE PART OF LIFE, WILL NEVER GO AWAY

IN ENSEMBLE ERA,

NWP MODELING PARADIGM NEEDS TO CHANGE

	OLD	**NEW**
GOAL	1st Moment	Probability distribution
MEASURE	RMS error	Probabilistic scores
VARIANCE	Ignored / reduced	Emphasized
NWP MODEL	Search for best configuration	Represent uncertainty

NEW APPROACH TO NWP MODELING –
REPRESENTING MODEL RELATED UNCERTAINTY

IT IS NOT ENOUGH TO PROVIDE SINGLE (BEST) MODEL FORECAST

JOINT EFFORT NEEDED BETWEEN MODELING & ENSEMBLE COMMUNITY

FOR OPTIMAL ENSEMBLE PERFORMANCE,

MODELS NEED TO REALISTICALLY REPRESENT ALL MODEL-RELATED

Resolution (time and space truncation)

Parameterization-type (unresolved physics)

UNCERTAINTY AT THEIR SOURCE -

Like in case of initial condition-related uncertainty

FOR MODEL IMPROVEMENTS,

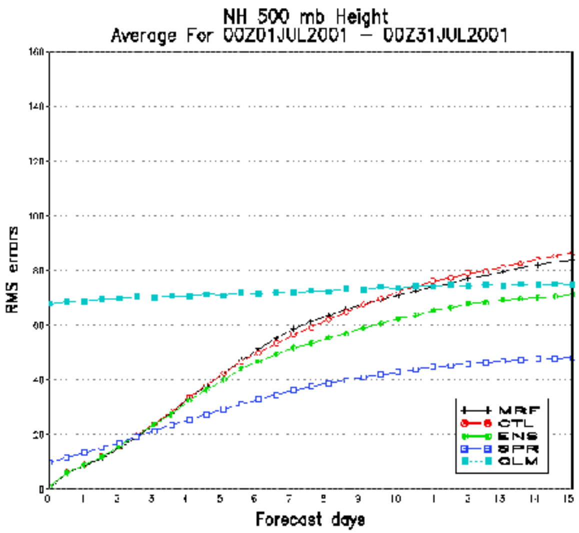
ENSEMBLE OFFERS TOOL TO SEPARATE INITIAL & MODEL ERRORS

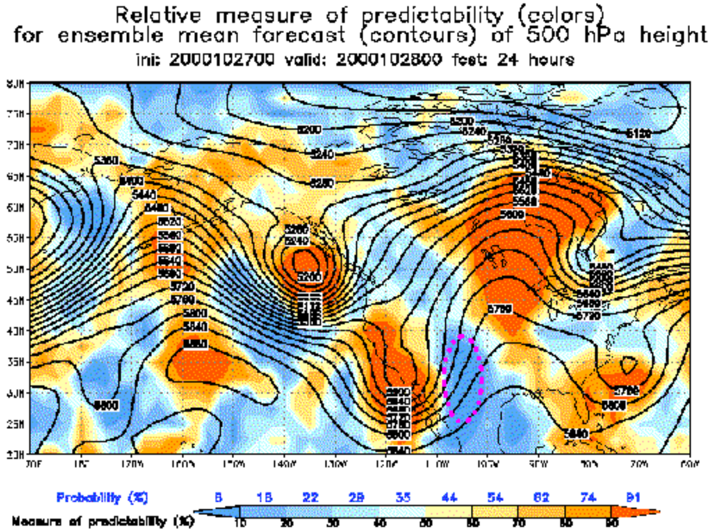
Case dependent errors can be captured and corrected

WILL NEW APPROACH ADD VALUE?

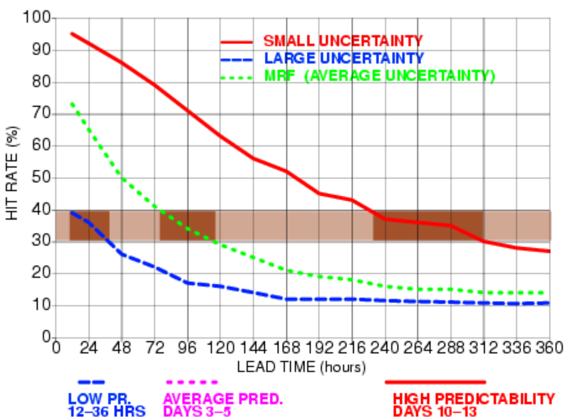
WILL IT ENHANCE RESOLUTION OF PROBABILISTIC FCSTS?

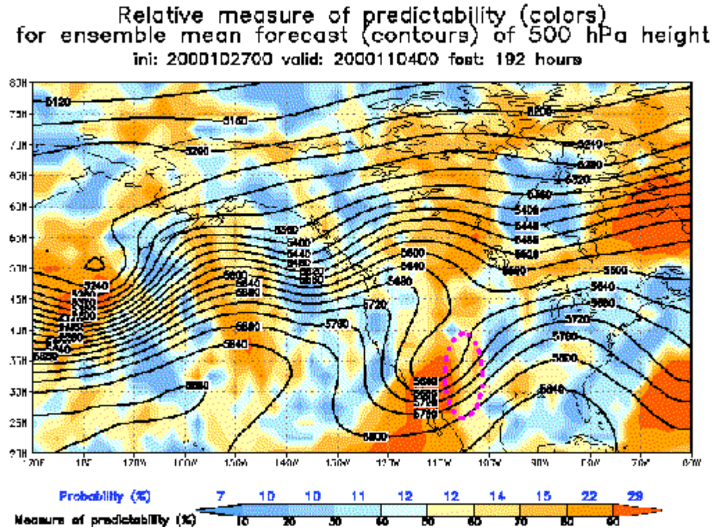
WILL IT GIVE CASE-DEPENDENT ESTIMATES (INSTEAD OF AVERAGE STATISTICAL MEASURE) OF MODEL-RELATED UNCERTAINTY?





SEPARATING HIGH VS. LOW UNCERTAINTY FCSTS

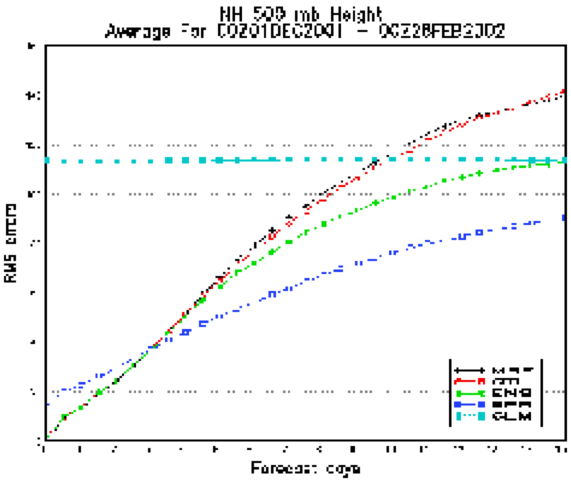




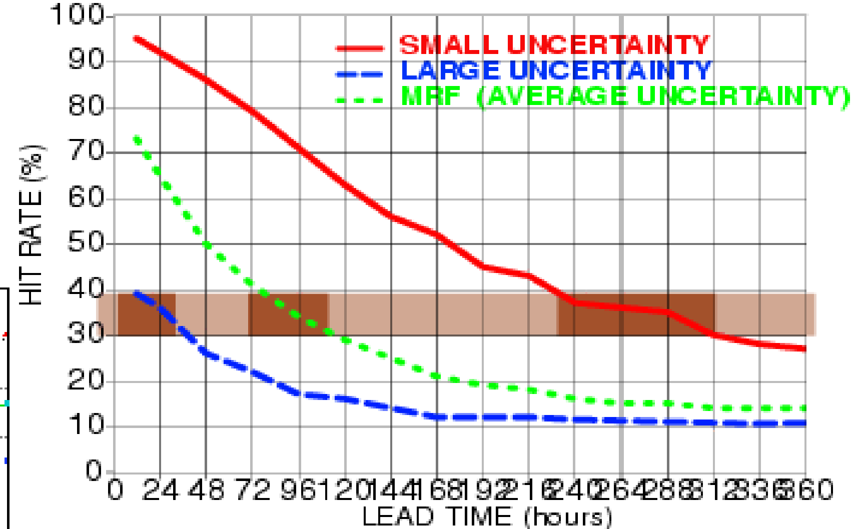
UNCERTAINTY OF FCSTS CAN BE QUANTIFIED IN ADVANCE

ADVANTAGES OF USING ENSEMBLE (VS. CONTROL) FCSTS

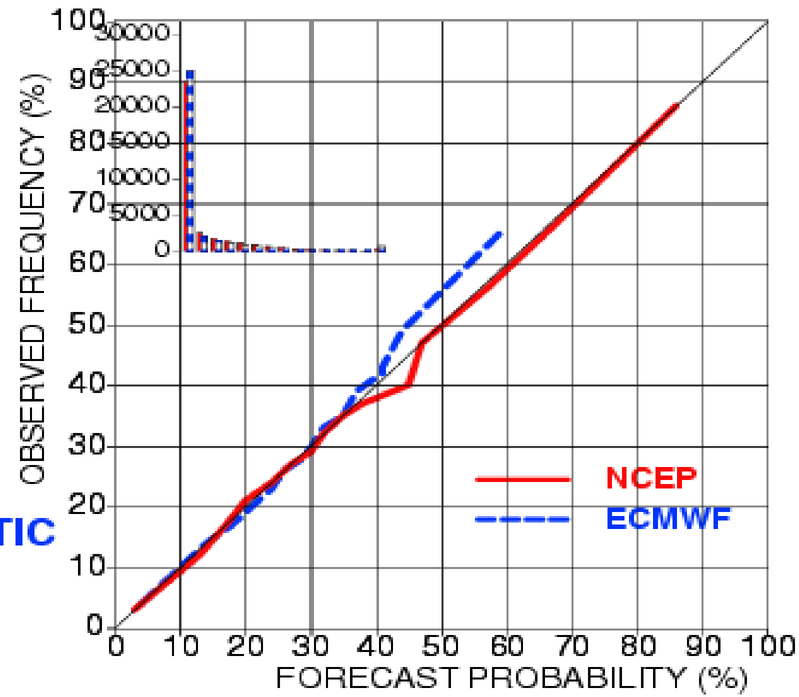
1) IMPROVED EXPECTED VALUE FORECAST



2) CASE DEPENDENT UNCERTAINTY ESTIMATE



3) DETAILED PROBABILISTIC FORECAST



RESOLUTION OF ENSEMBLE BASED PROB. FCSTS

QUESTION:

What are the typical **variations in foreseeable forecast uncertainty?**

What variations in predictability can the ensemble resolve?

METHOD:

Ensemble mode value to distinguish high/low predictability cases

Stratify cases according to ensemble mode value –

Use 10–15% of cases when ensemble is highest/loewest

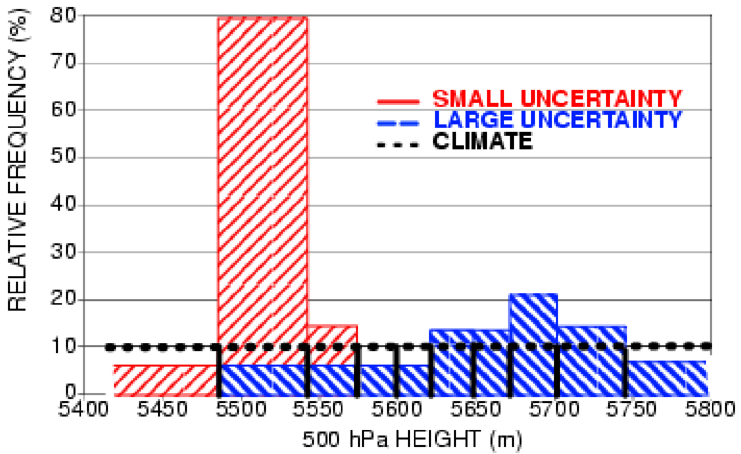
DATA:

NCEP **500 hPa NH extratropical ensemble fcsts** for March–May 1997

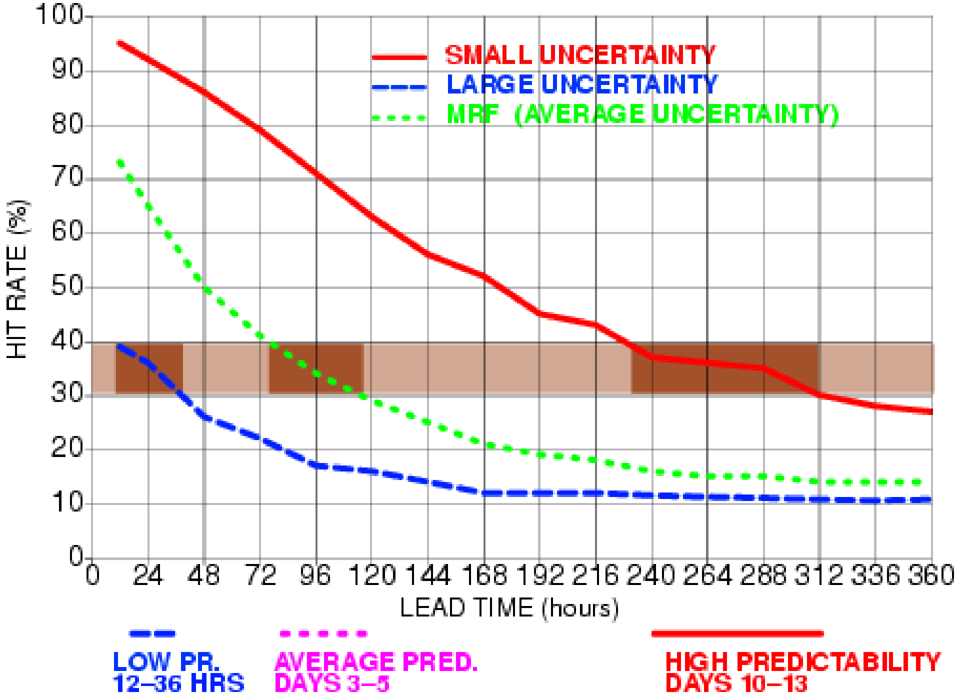
14 perturbed fcsts and high resolution control

VERIFICATION:

Hit rate for ensemble mode and hires control fcst



SEPARATING HIGH VS. LOW UNCERTAINTY FCSTS



*THE **UNCERTAINTY OF FCSTS** CAN BE **QUANTIFIED IN ADVANCE***

HIT RATES FOR 1–DAY FCSTS

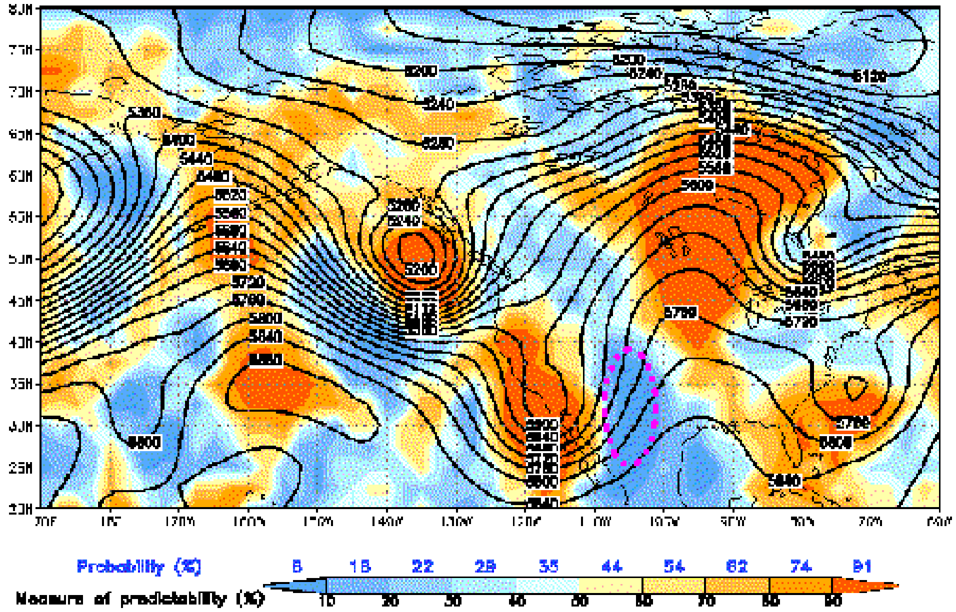
*CAN BE **AS LOW AS 36%**, OR **AS HIGH AS 92%***

10–15% OF THE TIME A 12–DAY FCST CAN BE AS GOOD, OR A 1–DAY FCST CAN BE AS POOR AS AN AVERAGE 4–DAY FCAST

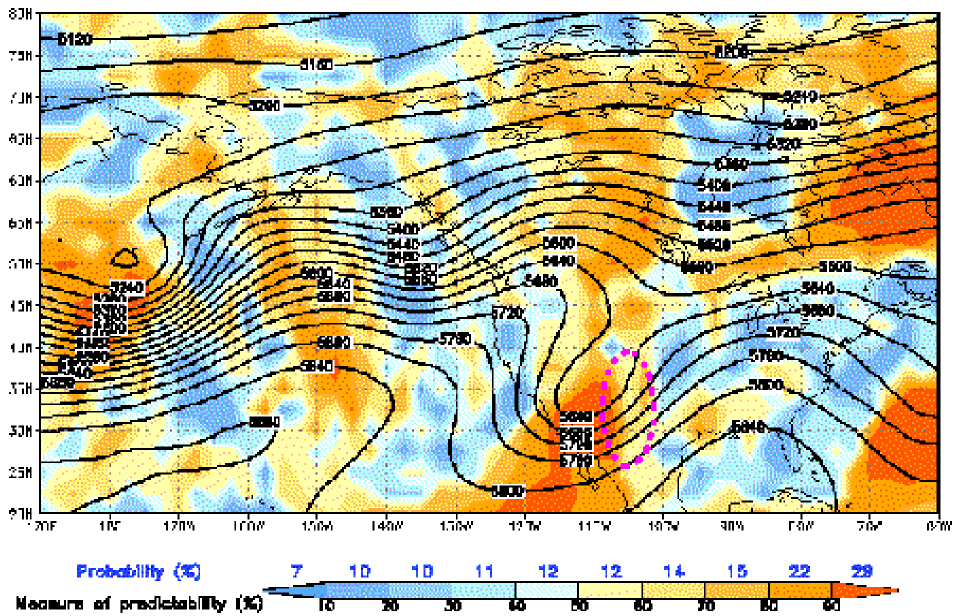
1–2% OF ALL DAYS THE 12–DAY FCST CAN BE MADE WITH MORE CONFIDENCE THAN THE 1–DAY FCST

AVERAGE HIT RATE FOR EXTENDED–RANGE FCSTS IS LOW –
VALUE IS IN KNOWING WHEN FCST IS RELIABLE

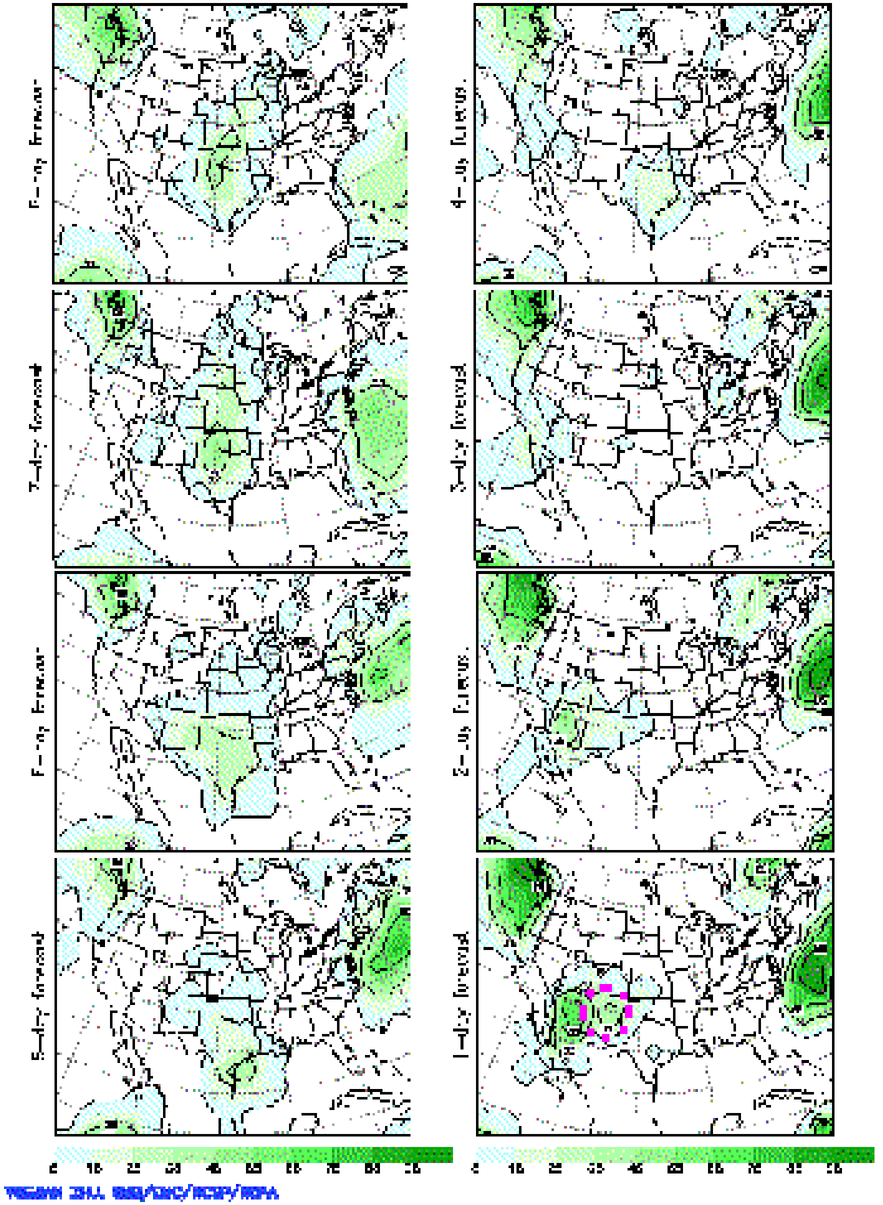
Relative measure of predictability (colors)
for ensemble mean forecast (contours) of 500 hPa height
ini: 2000102700 valid: 2000102800 fcst: 24 hours



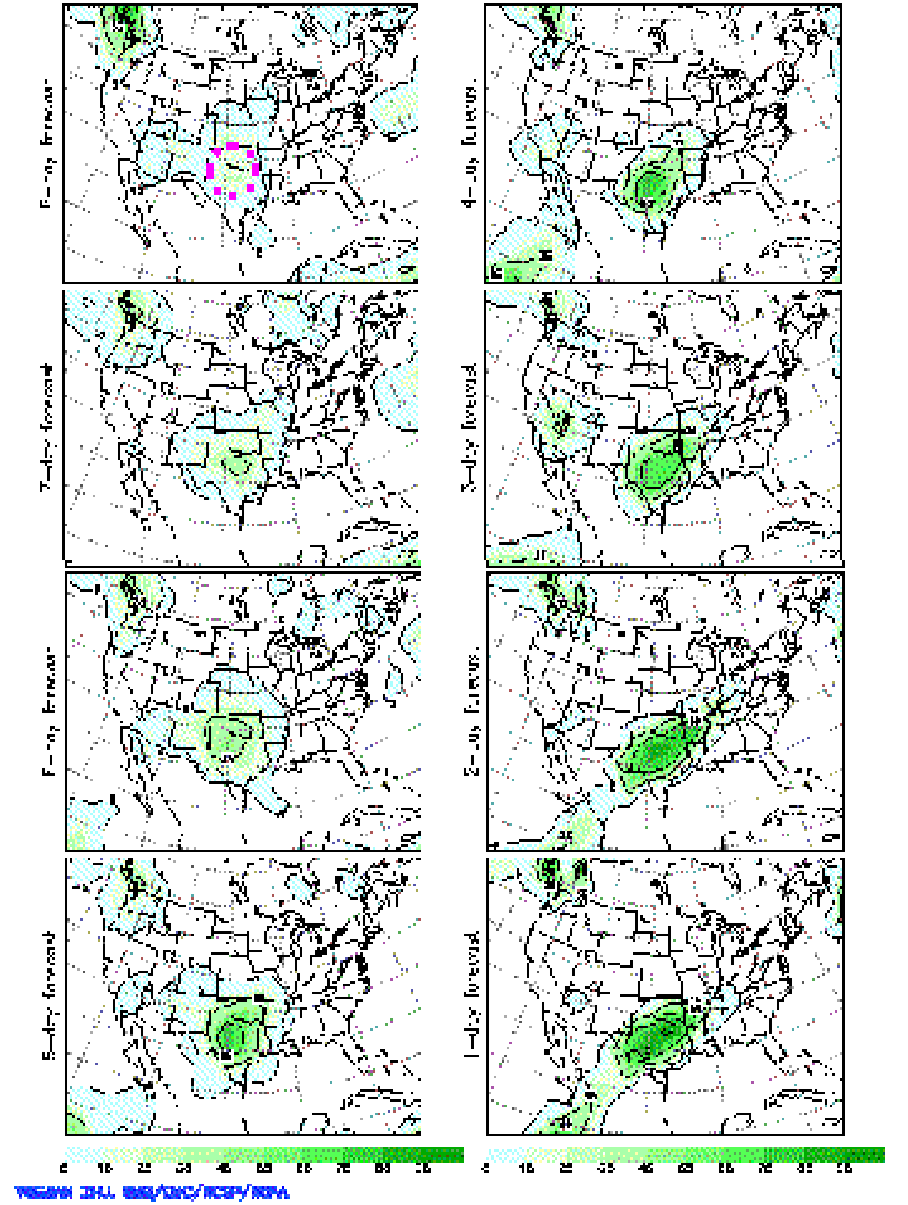
Relative measure of predictability (colors)
for ensemble mean forecast (contours) of 500 hPa height
ini: 2000102700 valid: 2000110400 fcst: 192 hours

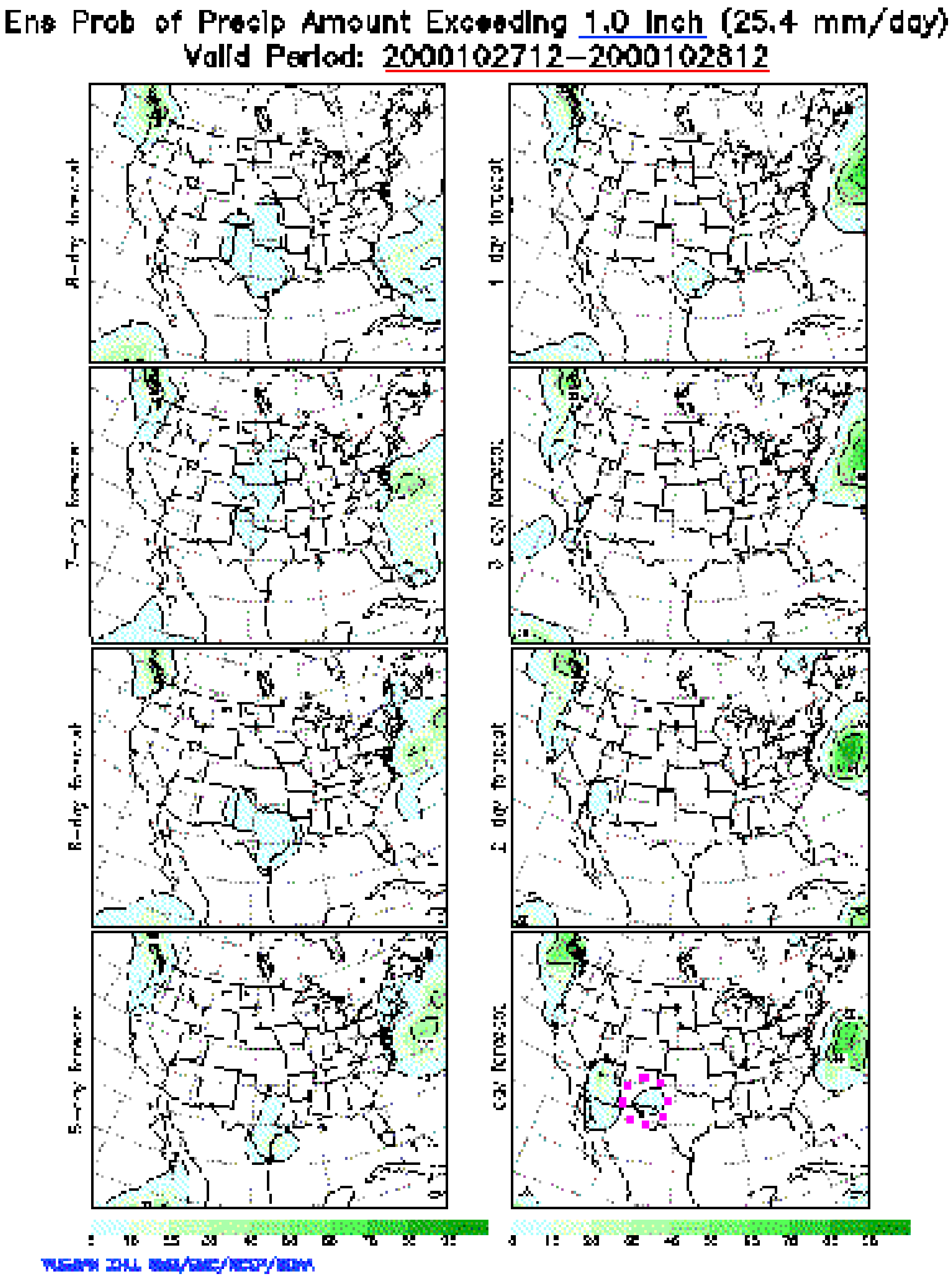


Ens Prob of Precip Amount Exceeding 0.5 inch (12.7 mm/day)
Valid Period: 2000102712–2000102812

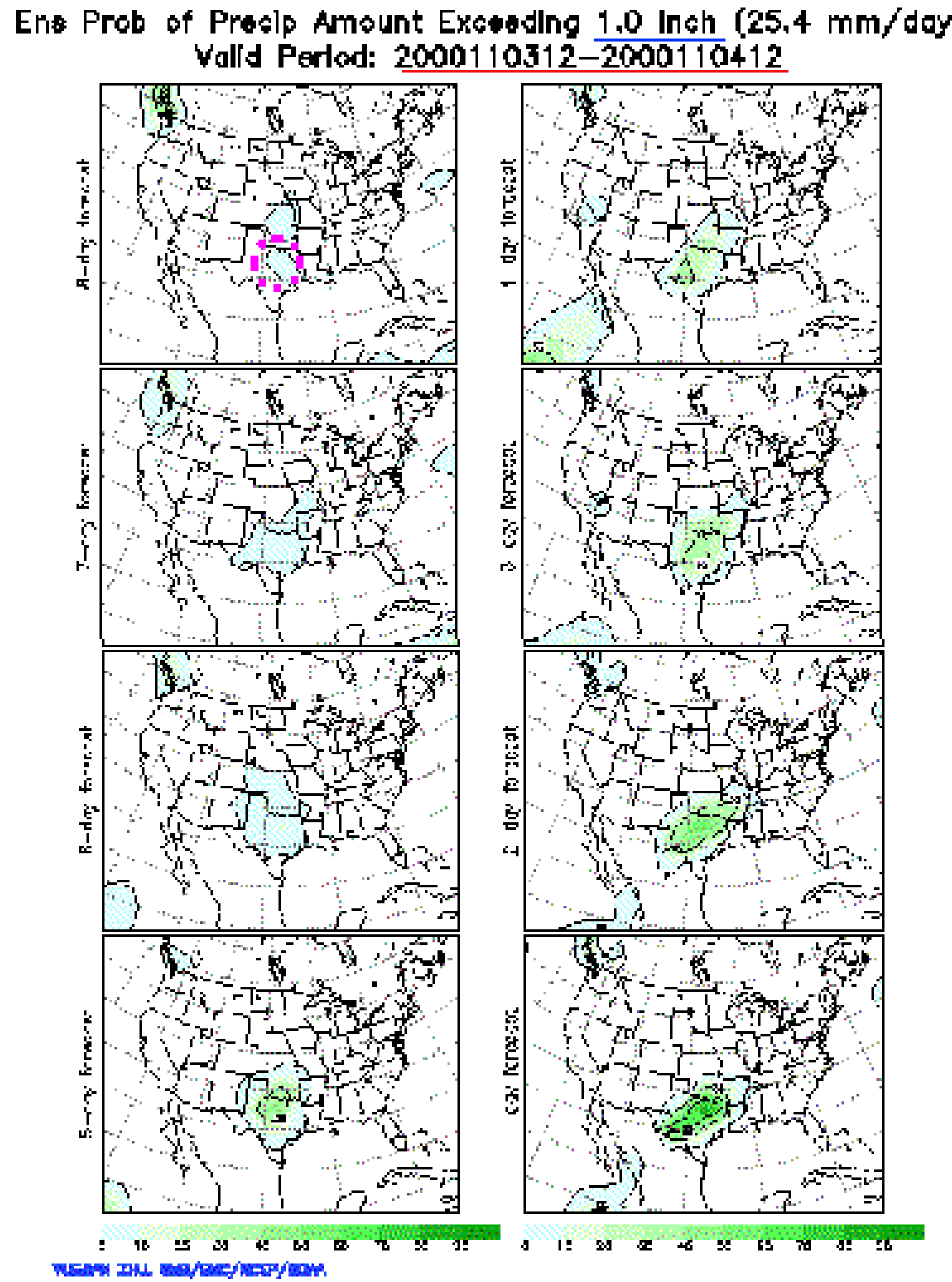


Ens Prob of Precip Amount Exceeding 0.5 inch (12.7 mm/day)
Valid Period: 2000110312–2000110412





Ens Prob of Precip Amount Exceeding 1.0 inch (25.4 mm/day)
Valid Period: 2000102712–2000102812



Ens Prob of Precip Amount Exceeding 1.0 inch (25.4 mm/day
Valid Period: 2000110312–2000110412

Developing a probabilistic verification system for the NCEP dynamical seasonal ensemble forecast model

Monthly SST forecasts based on the CFS' hindcast* dataset

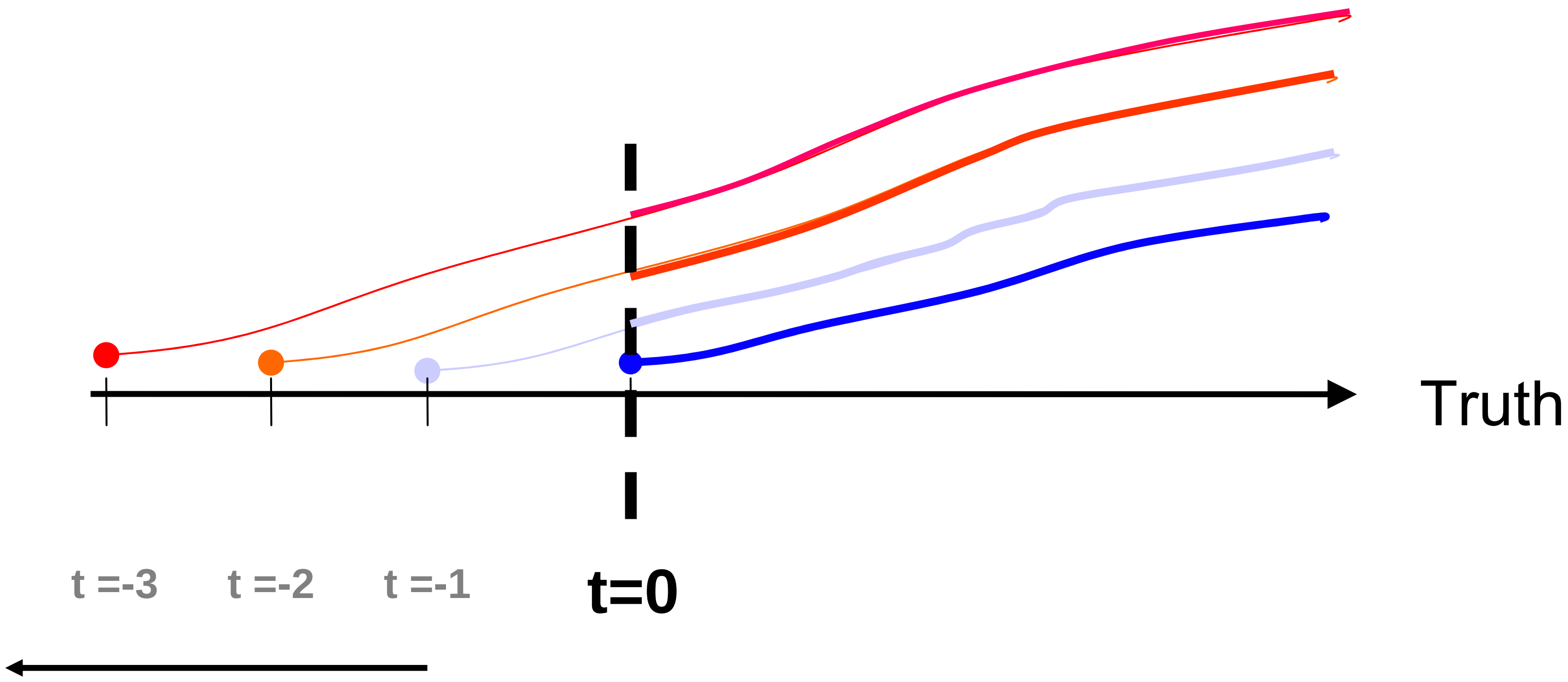
Region:
Equatorial Indian Ocean (5S-5N, 55E-95E)

- Bias removal: Cross-validation
- Spread and error mean
- Brier skill
- Reliability curves

* Description of the hindcast is given in a later slide

Ensemble Schemes

1. Lagged scheme (current scheme)

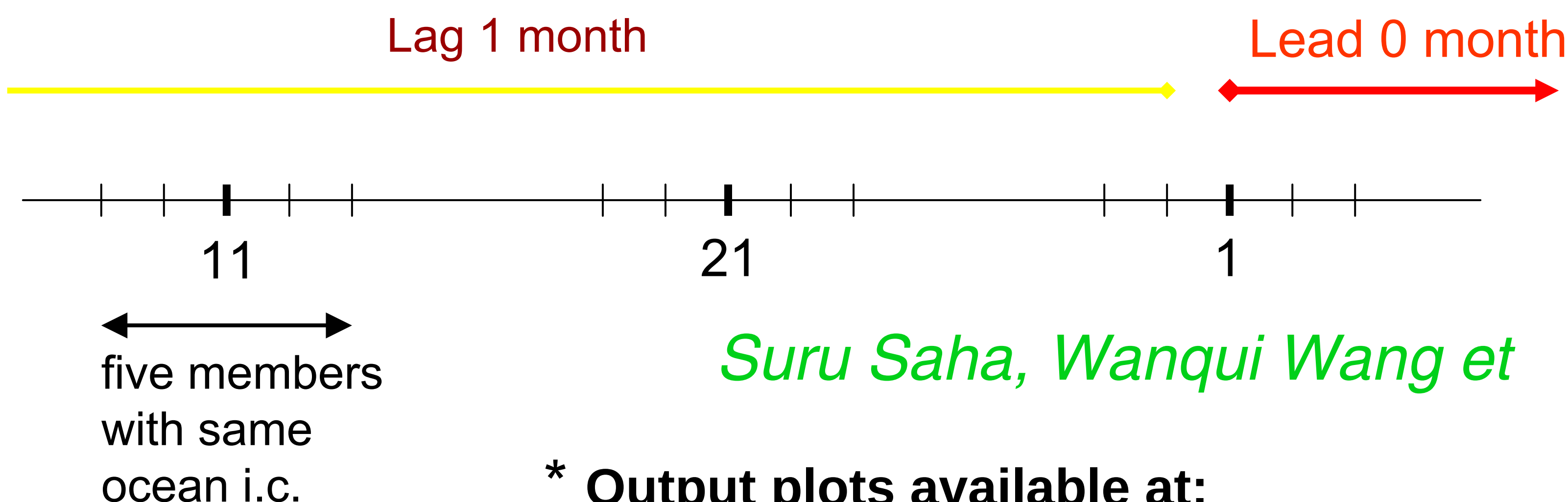


How many ensemble members do we need to include?

Malaquias Pena

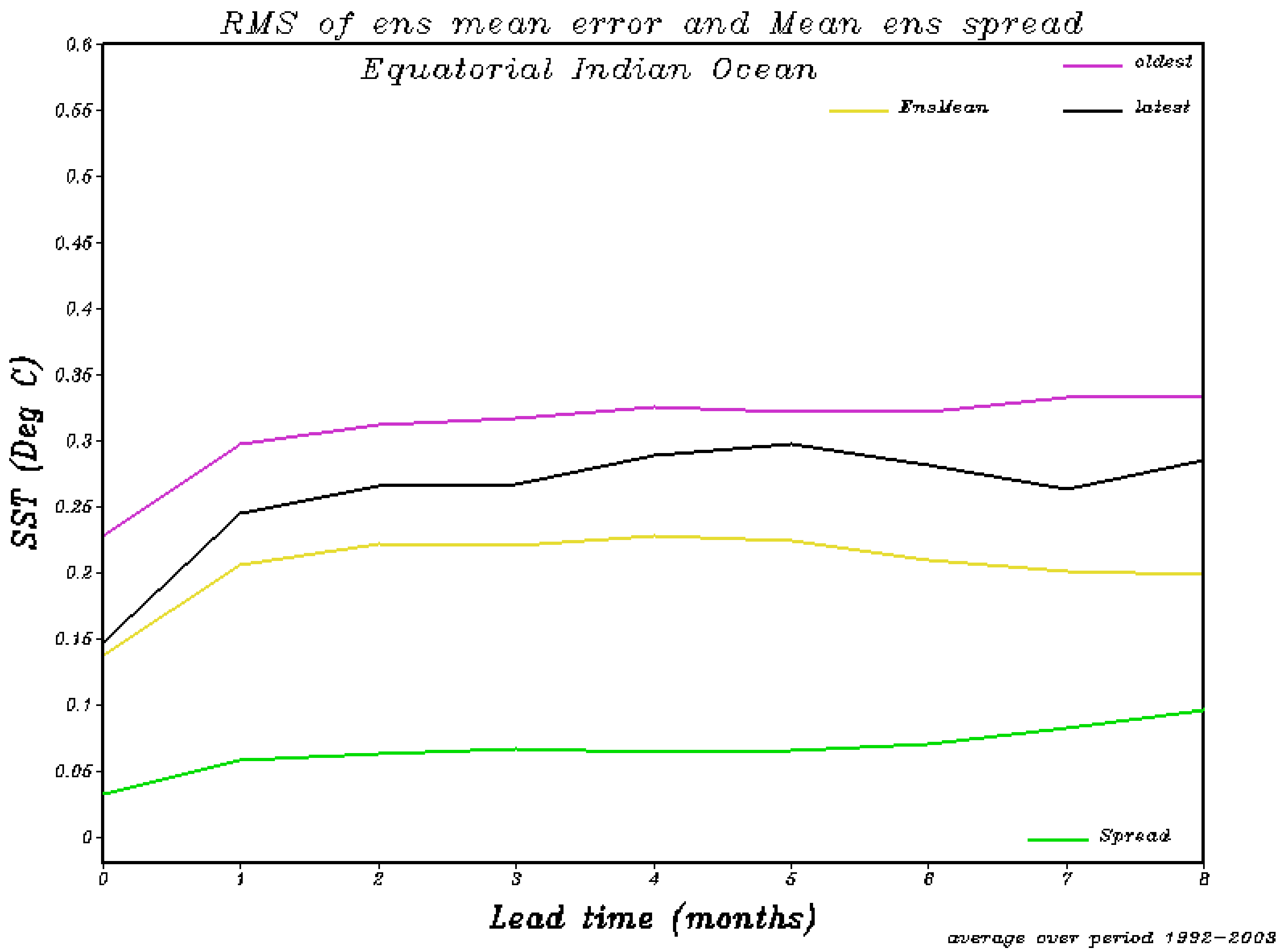
Monthly hindcast data set *

- 23 yrs of monthly average forecasts (1981-2002)
- 0-8 mo forecast lead
- No **bias correction** performed to the data
- 15 member ensemble: 3 sets of five daily integrations with initial times centered, respectively, at 11^{th} and 21^{st} of previous month, and 1^{st} of lead 0 month.

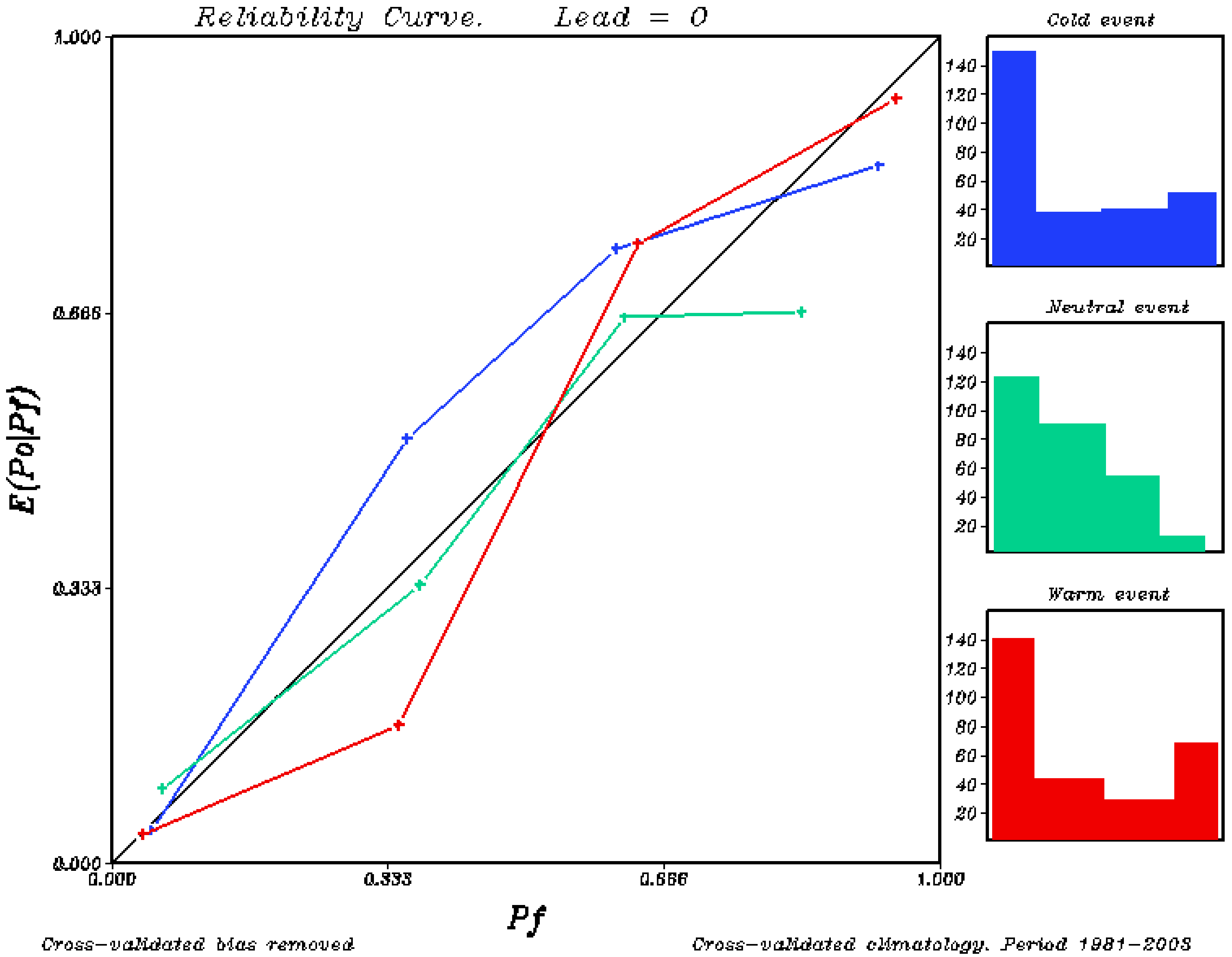


Suru Saha, Wanqui Wang et

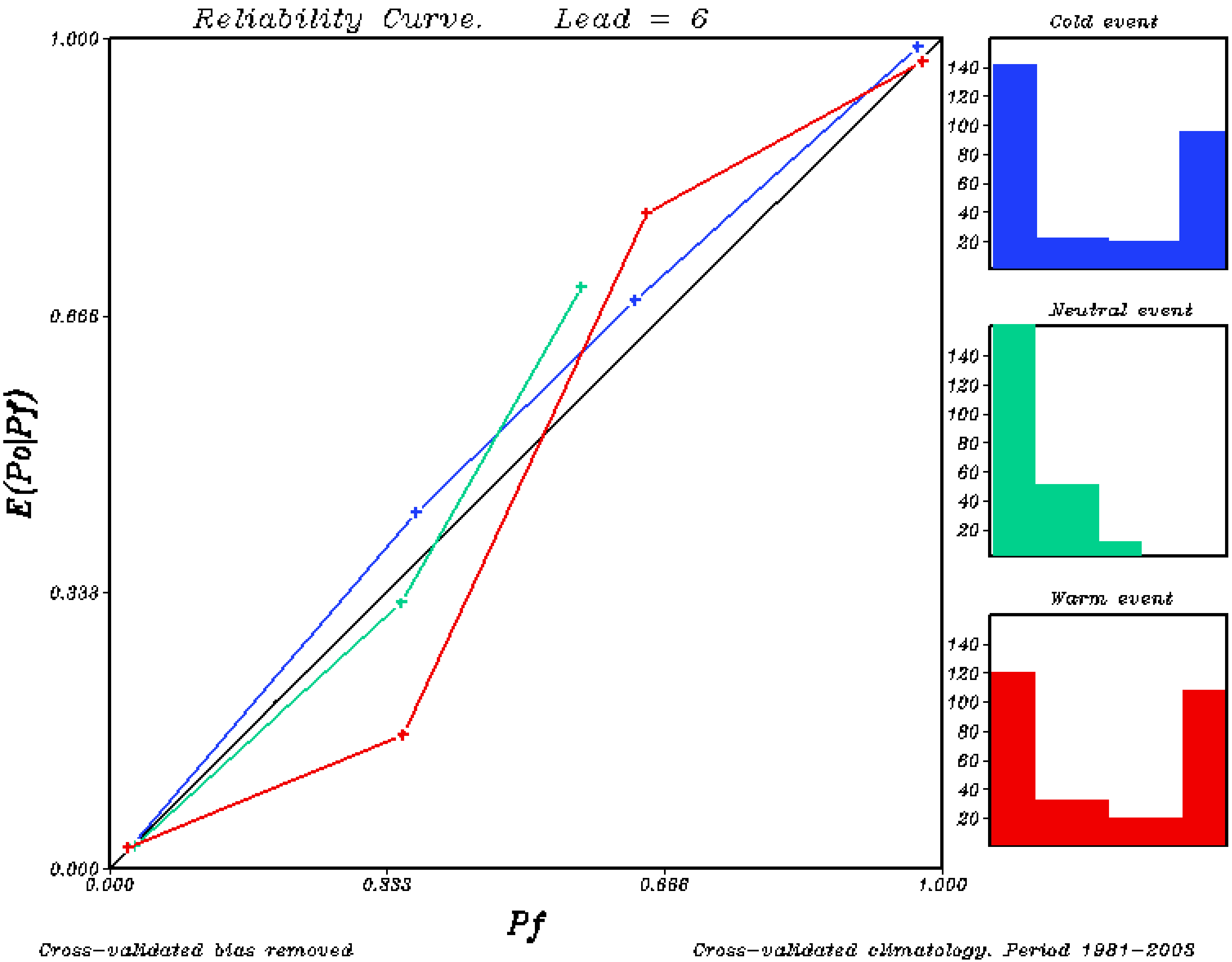
* **Output plots available at:**
http://www.emc.ncep.noaa.gov/gmb/ssaha



Malaquias Pena



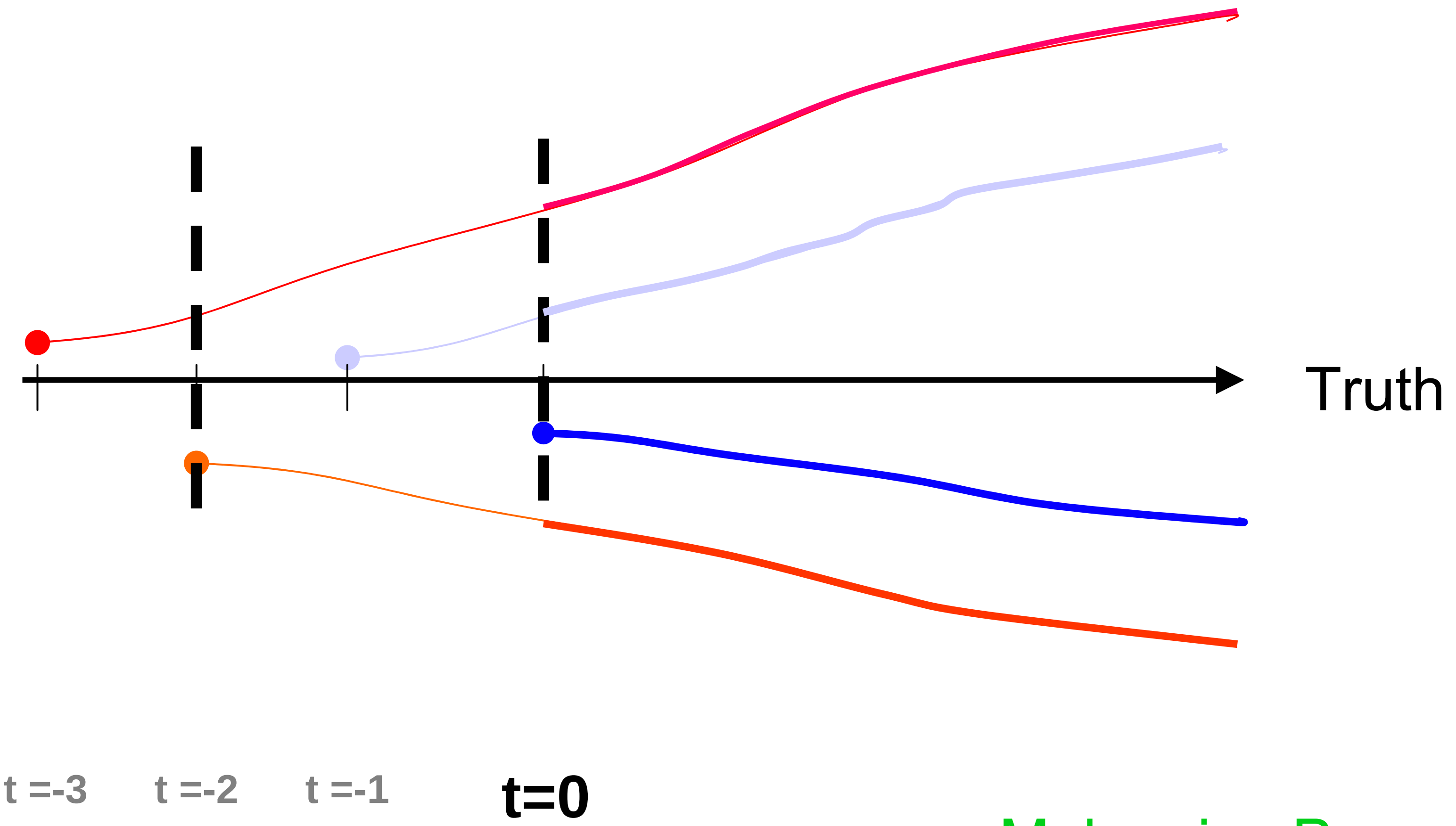
Malaquias Pena



Malaquias Pena

Ensemble Schemes

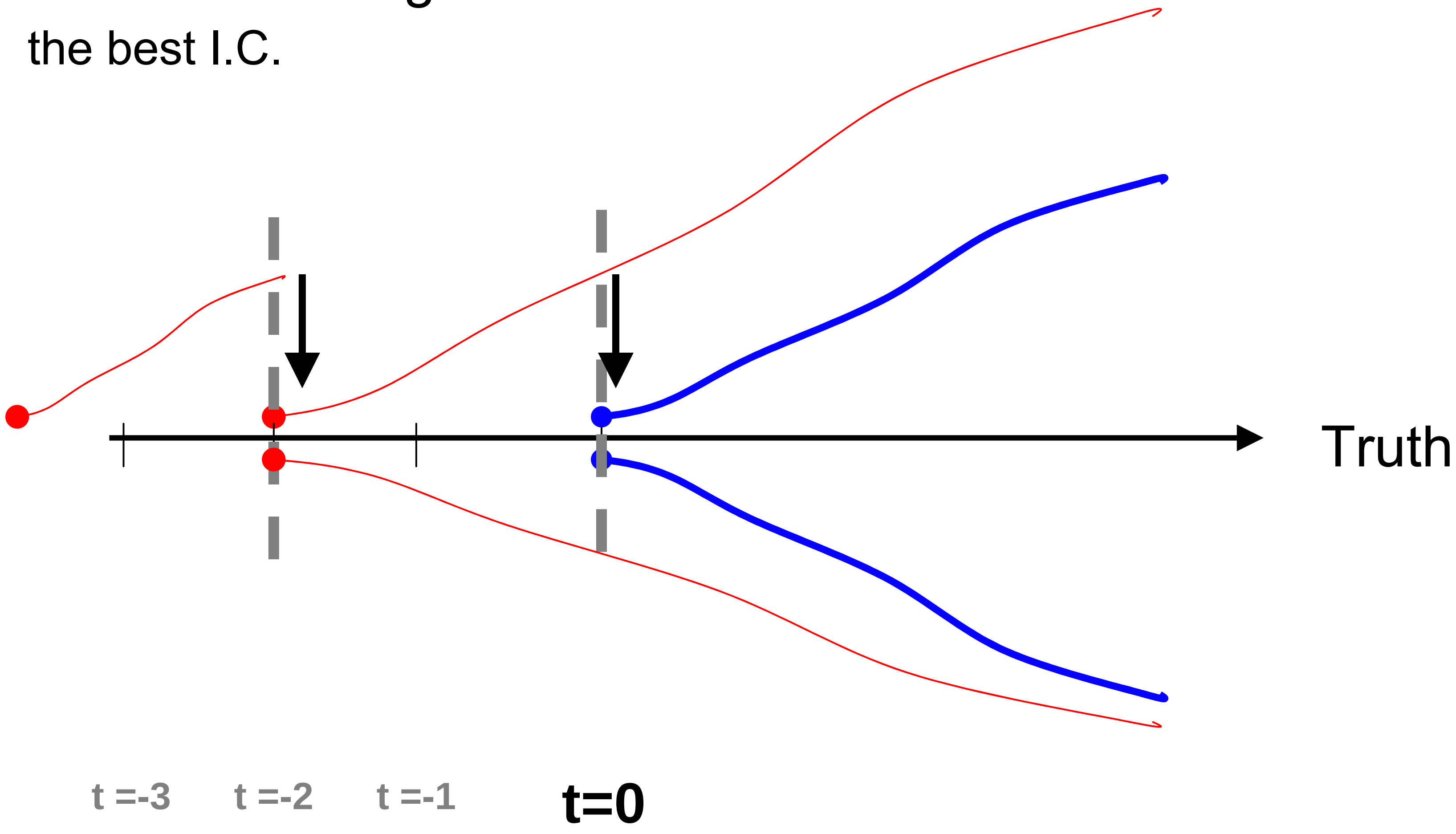
2. Paired Lagged scheme



Malaquias Pena

Ensemble Schemes

3. Paired Breeding scheme: Bred vector added and subtracted to the best I.C.



SUMMARY

- **BASIC CONCEPTS OF ENSEMBLE FORECASTING**
  - ***Any errors will amplify due to chaos***
  - ***Must sample initial and model related uncertainty***
  - ***Users need information on forecast uncertainty***

- **INTERCOMPARISON OF NCEP, ECMWF, & MSC ENSEMBLES**
  - ***NCEP ensemble shows good statistical resolution***

- **NEW ENSEMBLE RESEARCH RESULTS FROM NCEP**
  - Initial perturbations - Global ensemble
    - ***Ensemble Transform (ET) technique is generalization of breeding***
  - Model perturbations - Global & Regional ensembles
    - ***Variations in convective schemes affects precip but not circulation fcst***
  - Seasonal forecasting - Coupled ocean-atmosphere ensemble
    - ***Skill in Indian Ocean SST forecast***

- **ADVANTAGES OF THE ENSEMBLE APPROACH**
  - ***Capturing case dependent fluctuations in forecast uncertainty***

Recent Developments with the NCEP SREF System

Jun Du et al.

NCEP SREF SYSTEM **before Aug. 17, 2004**:

1. Multi-model (Eta and RSM), multi-analysis (gdas and edas), multi-ICs (breeding) and multi-physics (BMJ, KF and SAS):
   Eta_BMJ (5) -- ctl + 2 breeding pair from edas
   Eta_KF (5) -- ctl + 2 breeding pair from edas
   RSM_SAS (5) – ctl + 2 breeding pair from gdas

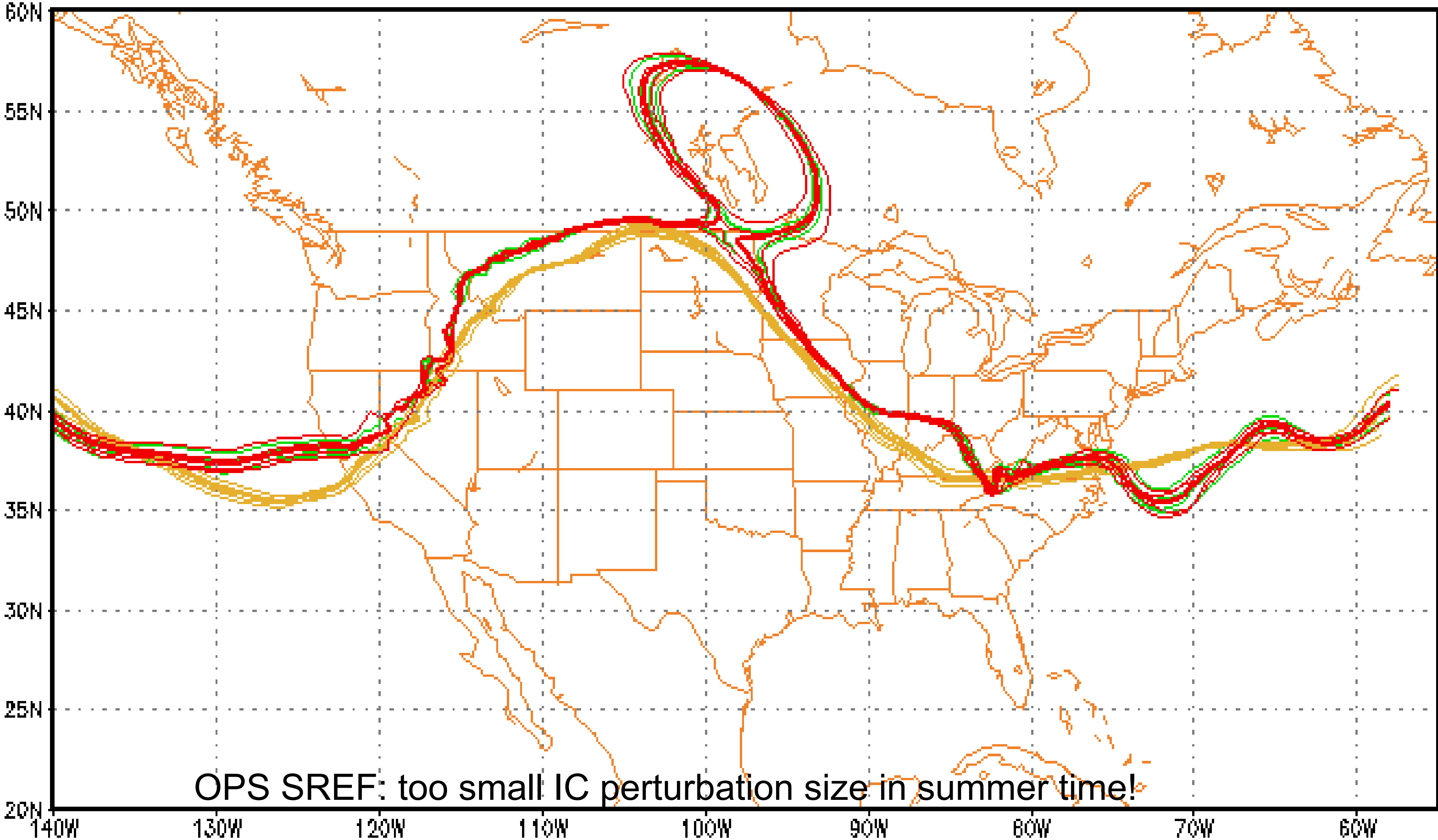
2. 48km, 63h fcst, twice per day (09z and 21z), large North American domain

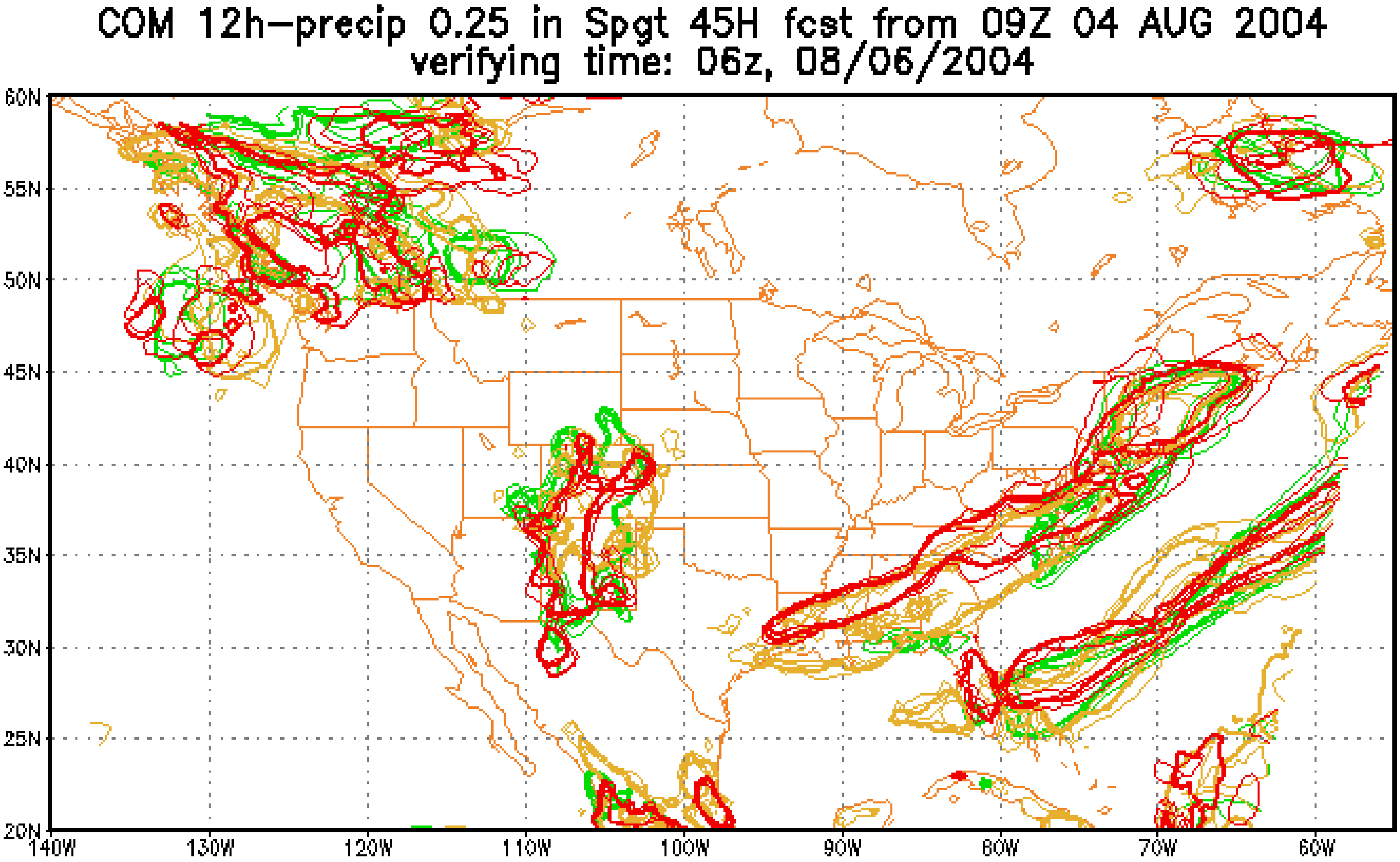
Two problems (related to each other):

**** too small IC pert size in summer while too big occasionally in winter when atmosphere is extremely unstable***

**** clustering by model, too small spread in warm season***

COM 500mb ht(m) 5820m Spgt 00H fcst from 09Z 05 AUG 2004
verifying time: 09z, 08/05/2004





OPS SREF: clustering by model leads to too small spread especially in summer!

NCEP SREF SYSTEM **after Aug 17, 2004**:

1. from 3 convective schemes (BMJ, KF and SAS) to 6 schemes:
   Eta_BMJ (3): ctl + 1 breeding pair
   Eta_SAT (2): 1 breeding pair

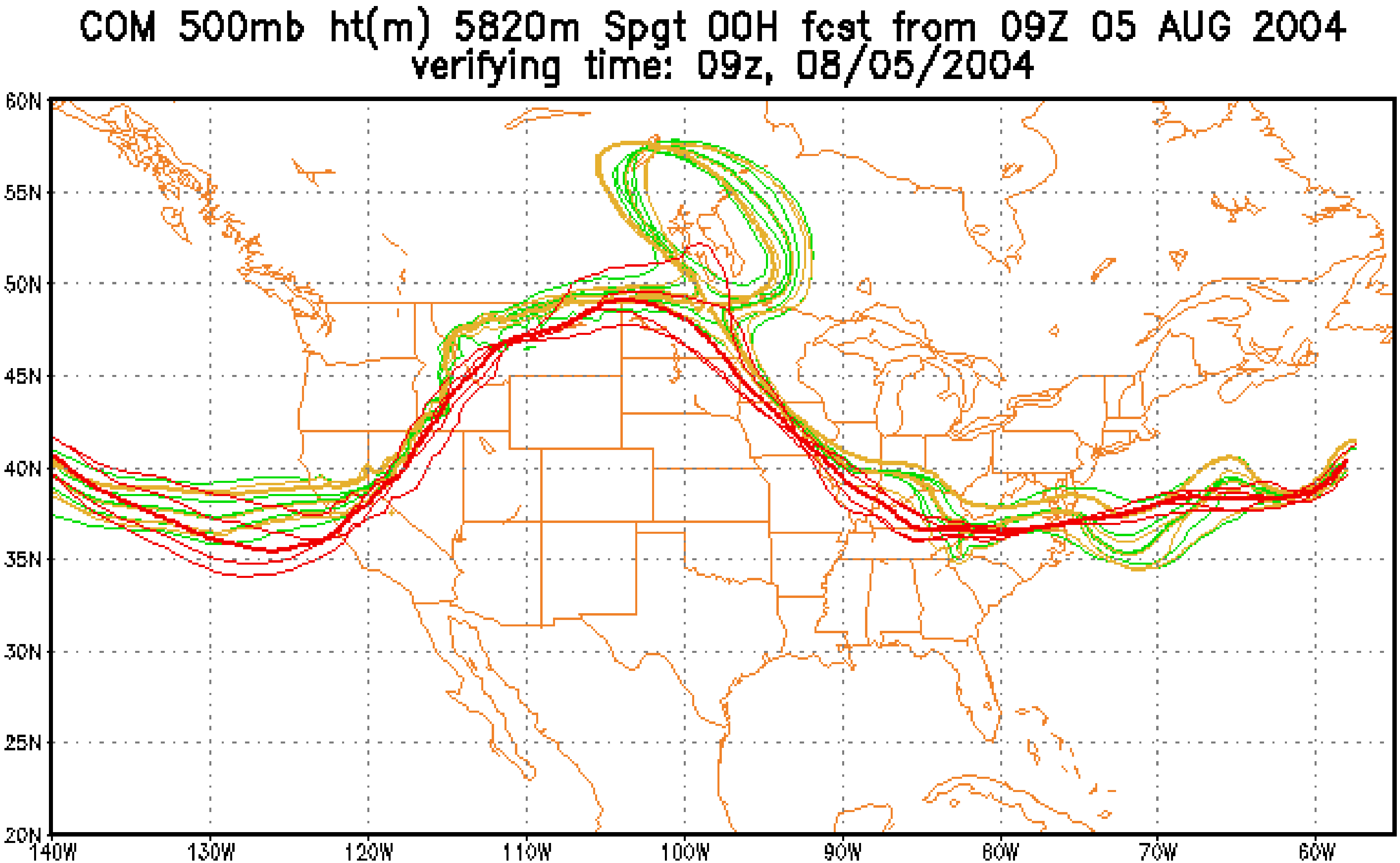
   Eta_KF (3): ctl + 1 breeding pair
   Eta_DET (2): 1 breeding pair

   RSM_SAS (3): ctl + 1 breeding pair
   RSM_RAS (2): 1 breeding pair

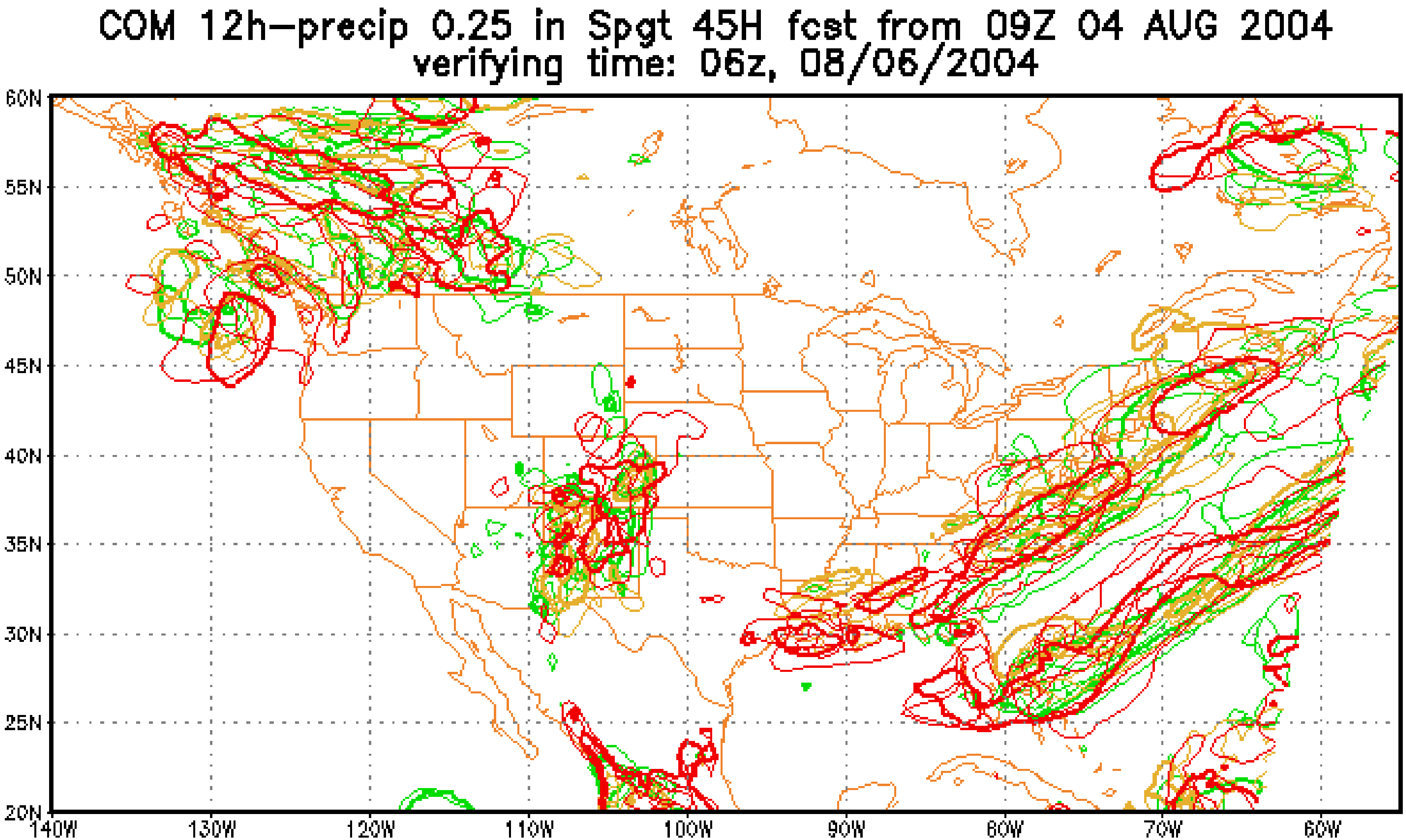
2. new scaling on breeding (prevent IC pert size from being too small in summer and from being too big in winter but always consistent with typical error size possibly in analysis)

3. From 48km to 32km (L45 to L60 for Eta)

4. Up-to-date model physics for both Eta and RSM



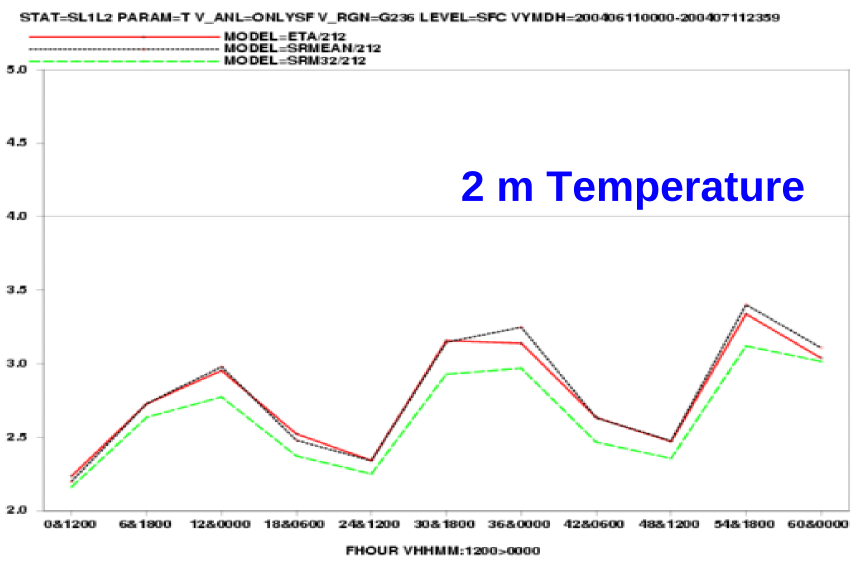
PAR SREF: IC perturbation size increased!

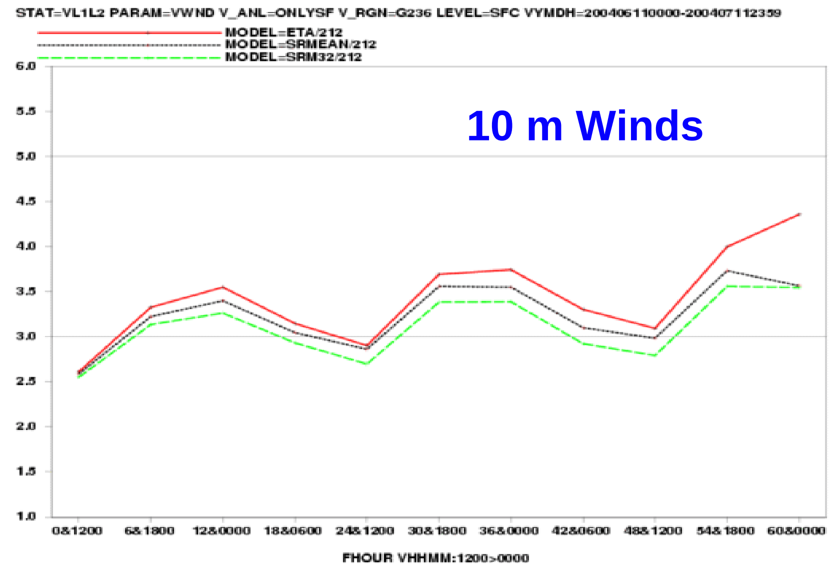


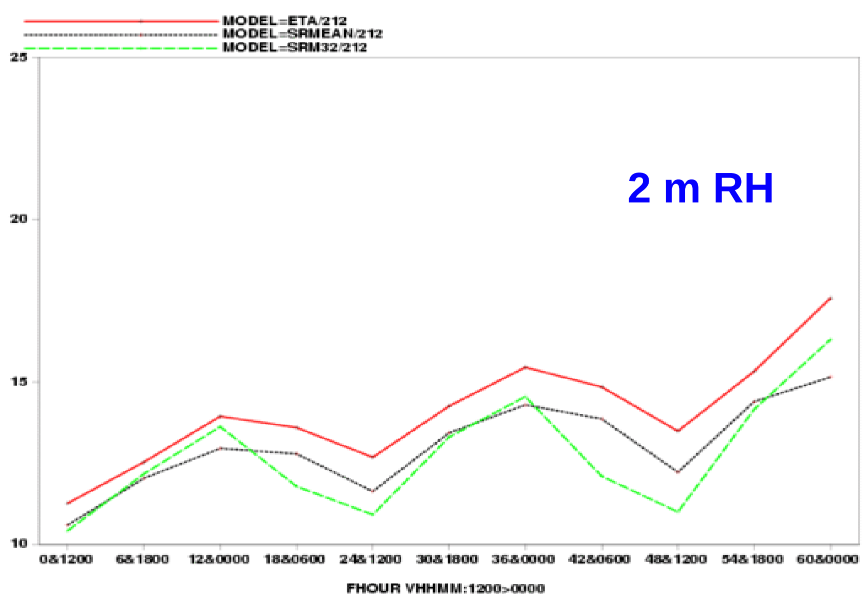
PAR SREF: clustering by model disappeared!

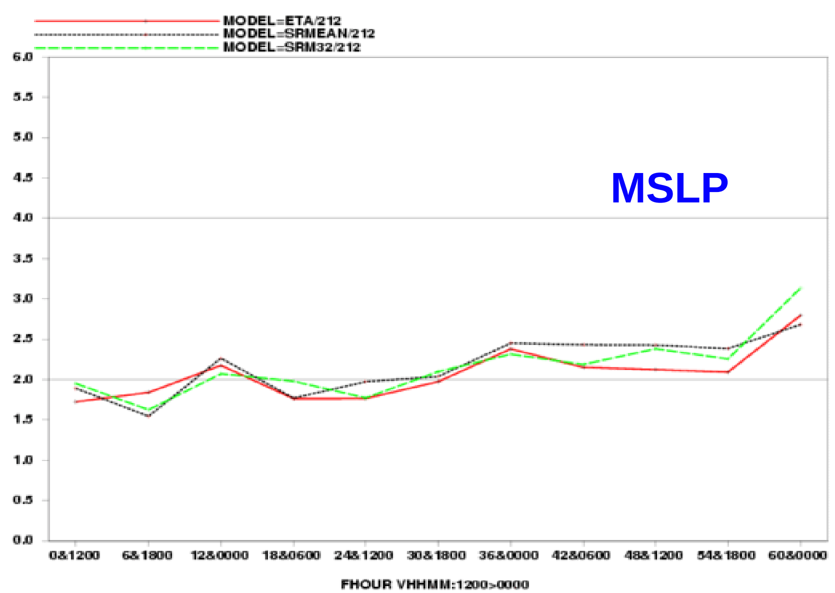
SREF Ensemble Mean Forecasts:

Surface CONUS RMSE by Forecast hr (June 12-July 11, 2004)









Future Plans (2005)

1. **2 cycles to 4 cycles per day**
2. **63hr to 87hr in fcst length**
3. **Bias correction scheme**
4. **Add 5-6 new WRF members**