

Winter School on Data Assimilation - Introduction

Roland Potthast

Deutscher Wetterdienst / University of Reading / Universität Göttingen

DWD Offenbach

Feb 13-17, 2012

	Monday, Feb 13	Tuesday, Feb 14	Wednesday, Feb 15	Thursday, Feb 16	Friday, Feb 17
09:15-10:45		Craig Lecture 3: Obs. / Model Error and Covariances BLAU	Janjic-Pfander Lecture 6: Localization BLAU	Stephan Special Radar Data GRÜN	Rhodin Special DWD Systems I GME/ICON GRÜN
		Coffee	Coffee	Coffee	Coffee
11:15-12:45	Registration	Potthast Lecture 4: Filtering Theory, Kalman Filter and Regularization BLAU	Köpken-Watts and Faulwetter Special Satellite Data I GRÜN	Leuenberger/ Reich Exercise GRÜN/ MEXICO	Reich Special DWD Systems II COSMO GRÜN
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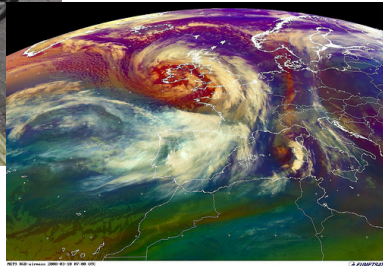
Weather is Relevant I ...



Warn and Protect



Plan Travel



Outline

Numerical Weather Prediction and DWD

Can Numerics Help?

Research and Development at DWD

Dynamical Systems, Inverse Problems and Data Assimilation

Fluid Dynamics and Micro- and Macro-Physics

Measurements: Stations, Sondes, Planes, Satellites

Data Assimilation Methods

Tikhonov Regularization and 3dVar

4dVar

Kalman Filter: Deterministic and Stochastic View

Ensemble Kalman Filter

Local Ensemble Transform Kalman Filter (LETKF)

Challenges and Open Questions



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Remarks on the History of Weather Prediction I

- In 1901 Cleveland Abbe is the founder of the United States Weather Bureau. He suggested that the atmosphere followed the principles of **thermodynamics** and **hydrodynamics**
- In 1904, Vilhelm Bjerknes proposed a two-step procedure for model-based weather forecasting. First, a **analysis step** of data assimilation to generate initial conditions, then a **forecasting step** solving the initial value problem.
- In 1922, Lewis Fry Richardson carried out the first attempt to perform the weather forecast numerically.
- In 1950, a team of the American meteorologists Jule Charney, Philip Thompson, Larry Gates, and Norwegian meteorologist Ragnar Fjörtoft and the applied mathematician John von Neumann, succeeded in the first numerical weather forecast using the **ENIAC digital computer**.

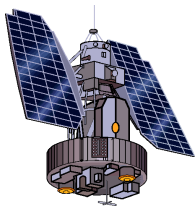


Bjerknes

Remarks on the History of Weather Prediction II



1962



Nimbus 1: 1964

- In September 1954, Carl-Gustav Rossby's group at the Swedish Meteorological and Hydrological Institute produced the **first operational forecast** (i.e. routine predictions for practical use) based on the barotropic equation. Operational numerical weather prediction in the United States began in 1955 under the Joint Numerical Weather Prediction Unit (JNWPU), a joint project by the U.S. Air Force, Navy, and Weather Bureau.
- In 1959, Karl-Heinz Hinkelmann produced the **first reasonable primitive equation forecast**, 37 years after Richardson's failed attempt. Hinkelmann did so by removing high-frequency noise from the numerical model during initialization.
- In 1966, West Germany and the United States began producing **operational forecasts** based on primitive-equation models, followed by the United Kingdom in 1972, and Australia in 1977.

Skills and Scores

ECMWF FORECAST VERIFICATION 12UTC

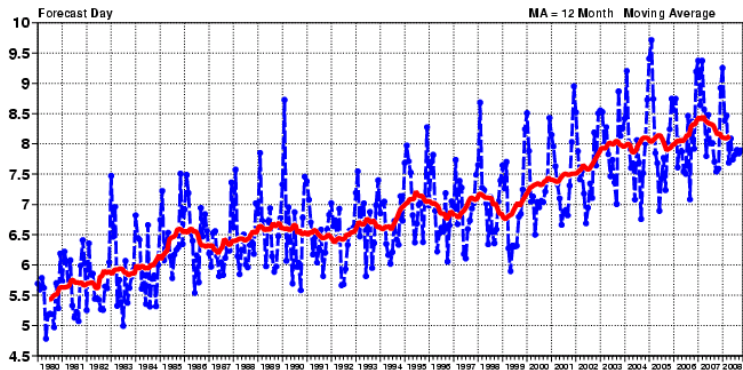
500hPa GEOPOTENTIAL

ANOMALY CORRELATION

FORECAST

N.HEM LAT 20.000 TO 90.000 LON -180.000 TO 180.000

 SCORE REACHES 60.00

 SCORE REACHES 80.00 MA




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Organizational Structure DWD

Research and Development

- Section on Modelling
 - Unit Num. Modelling
 - **Unit Data Assimilation**
 - Unit Physics
 - Unit Verification
- Central Development
 - Visualization
 - Products
 - Model Output Statistics
- Meteorological Observatory
Lindenberg
- Meteorological Observatory
Hohenpeissenberg



DWD Business Areas

- Research and Development
- Climate and Environment
- Human Resources
- Weather Forecast
- Technical Infrastructure



Organisation Chart

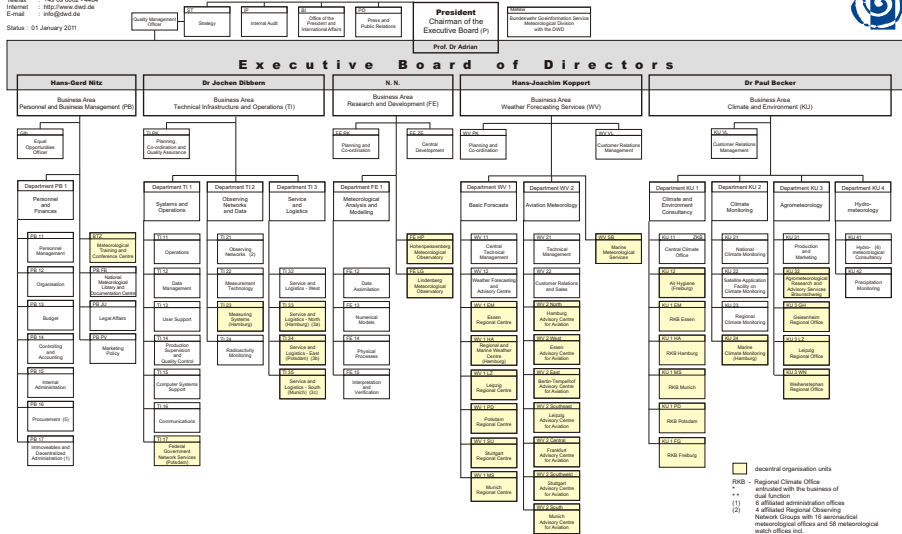
Frankfurter Strasse 135 63067 Offenbach
Postal address: Postfach 10 04 65, 63004 Offenbach
Telephone: +49 69 8062 - 0
Telefax: +49 69 8062 - 4484
Internet: <http://www.dwd.de>
E-mail: info@dwd.de

Status: 01 January 2011

Administrative Advisory Board

Deutscher Wetterdienst

Scientific Advisory Board





Operational Center with Supercomputers



Development Units: FE1, FE12 (Data Assimilation)



Around 50-60 Scientists on Numerical Modelling

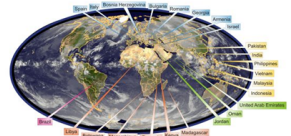
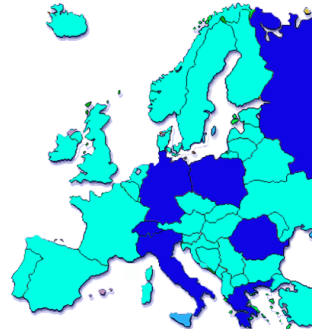
Research > Development > Coding > Operation > Monitoring

National and International Network



Max Planck Institute Meteorologie Hamburg, GFZ Potsdam, Alfred Wegner Institute Bremerhafen, DLR Oberpfaffenhofen, KIT (Karlsruhe Institute of Technologf), Universities in Bremen, Cologne, Bonn, Göttingen, Reading, Potsdam, Munich, Berlin, ...

COSMO Consortium





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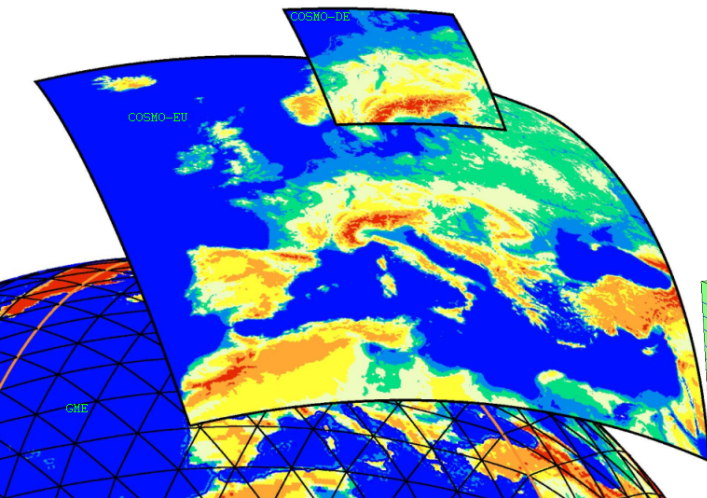
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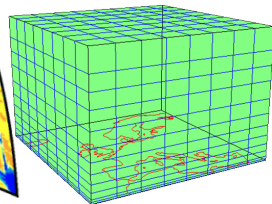
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Challenges and Open Questions

Modelling of the Atmosphere: Geometry



- GME/ICON
Resolution 20km
- COSMO-EU
Resolution 7km
- COSMO-DE
Resolution 2.8km





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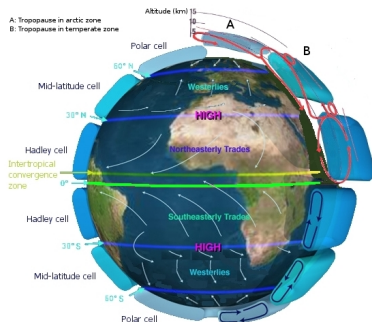
Fluid Dynamics, Winds, Radiation, Heat, Rain, Clouds, Aerosols

Differential Equations/ Primitive Equations

- Conservation of momentum
- Thermal energy equations
- Continuity equations: conservation of mass

Multiphysics Processes

1. Fluid flow, synoptic flow, convection, turbulence
2. Radiation from the sun
3. Micro-Physics, rain formation
4. Ice growth, snow dynamics





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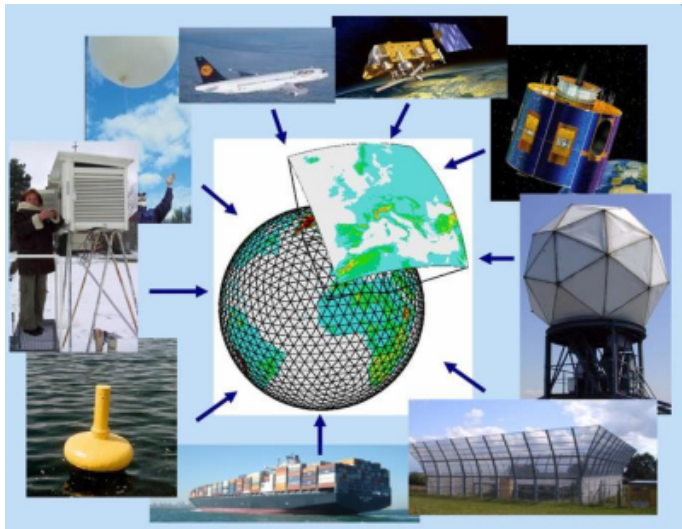
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Data Survey ...

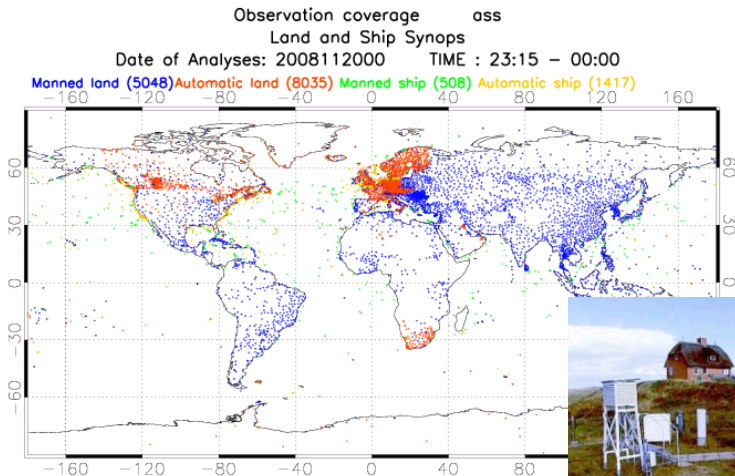


Synop, TEMP,
Radiosondes,
Buoys,
Airplanes,
Radar, Wind
Profiler, Scatterometer,
Radiances,
GPS/GNSS,
Ceilometer,
Lidar

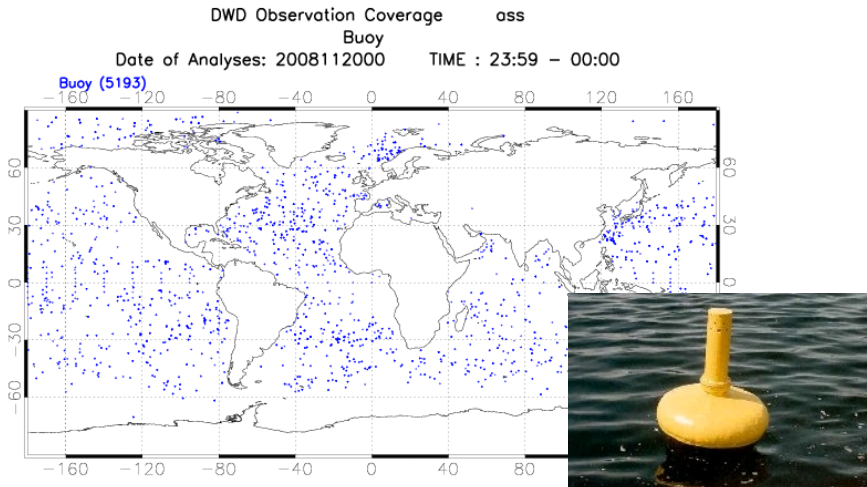


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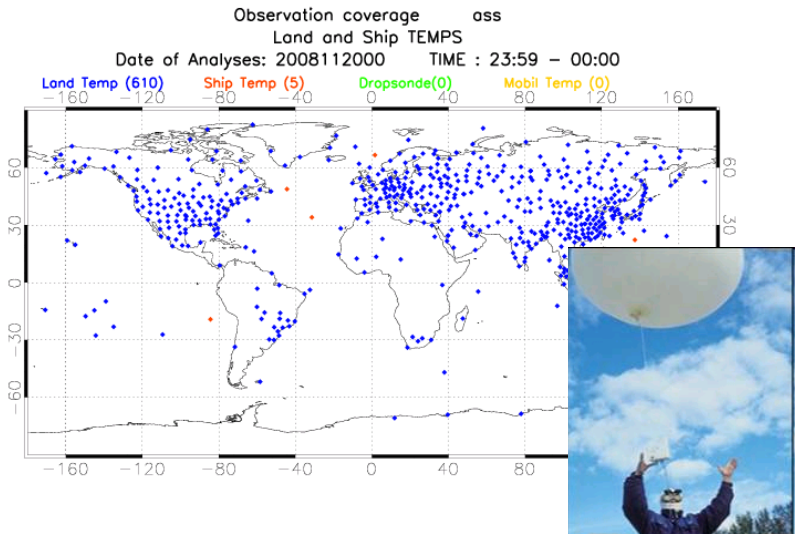
Synop ...



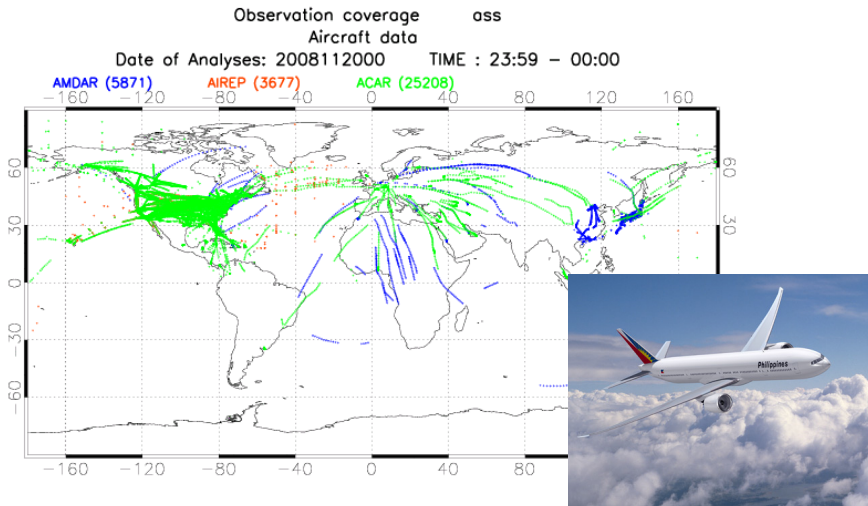
Buoys ...



Radio-Sondes ...



Aircrafts ...



AMV Winds ...

DWD Observation coverage

ass

AMV Winds

Date of Analyses: 2008112000

TIME : 23:30 - 00:30

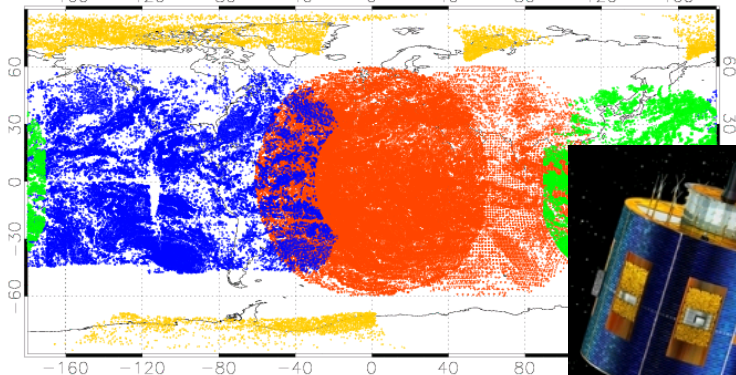
Meteosat (100711)

Goes (45955)

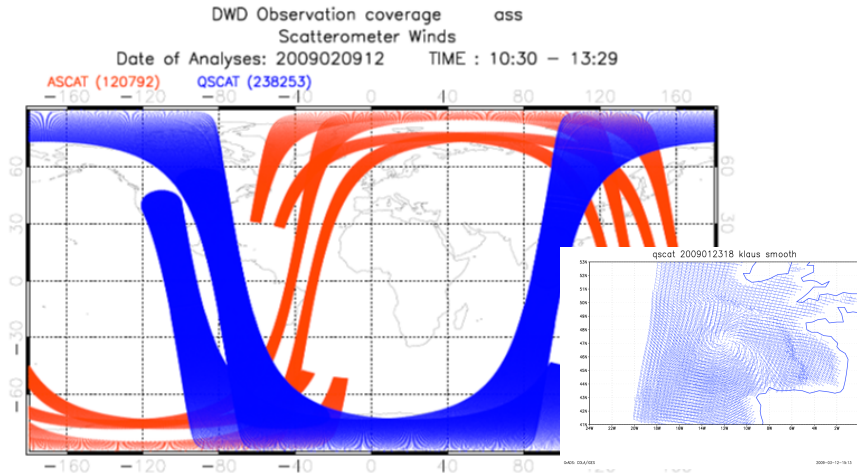
MTSAT-1R (24952)

MODIS (9273)

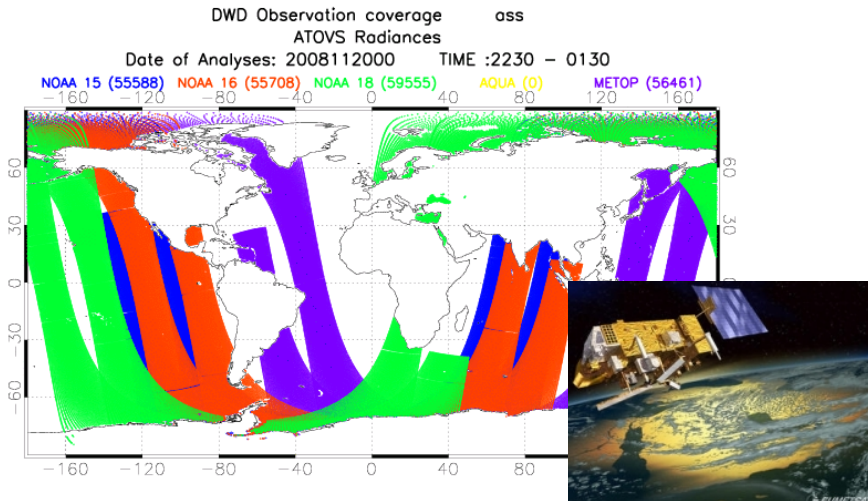
-160 -120 -80 -40 0 40 80 120 160



Scatterometer Winds ...



Radiances ...



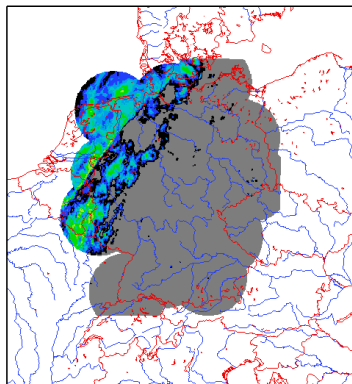


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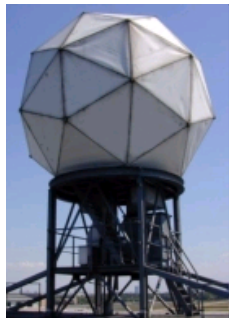
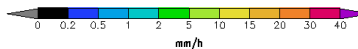
Radar ...

RY-Komposit

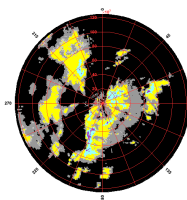
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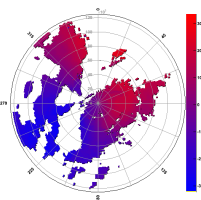
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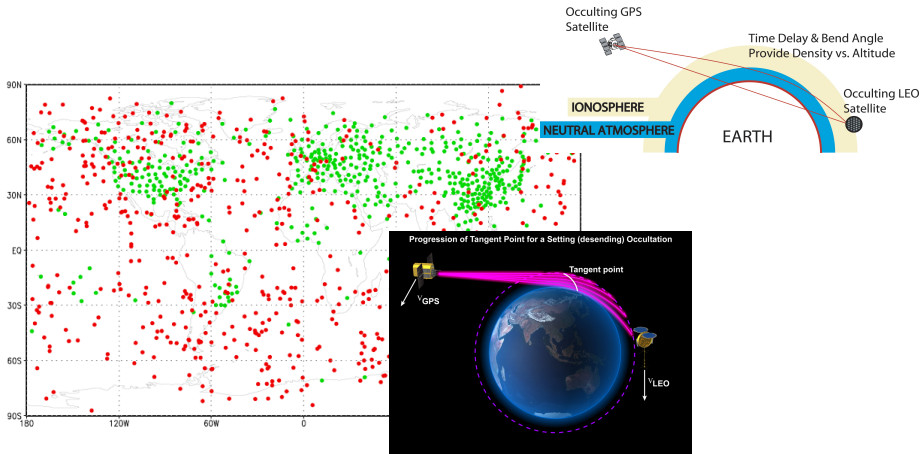
VOL_10632_16_28678816_1015 V (m/s)





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Radiooccultations ...





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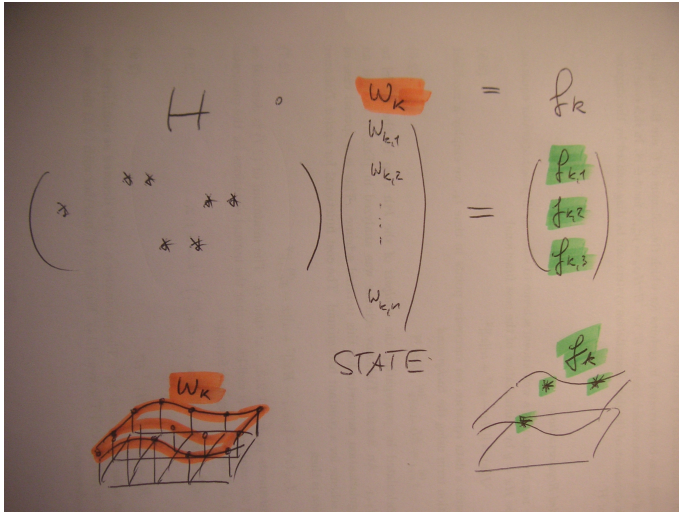
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Basic Approach

Let H be the operator mapping the state w onto the measurements f . Then we need to find w by solving the equation

$$Hw = f \quad (1)$$

- Usually, the size of w is much larger than the size of f !
- Usually, H involves *remote sensing* operators!
- There is *measurement error* as well as *numerical approximation error* and *model error*!

When we have some initial guess w_0 , we transform the equation into

$$H(w - w_0) = f - H(w_0) \quad (2)$$

and update

$$w = w_0 + H^{-1}(f - H(w_0)). \quad (3)$$



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- Usually, the size of w is much larger than the size of f !
- Usually, H involves *remote sensing* operators!
- There is **measurement error** as well as **numerical approximation error** and **model error**!

When we have some initial guess w_0 , we transform the equation into

$$H(w - w_0) = f - H(w_0) \quad (2)$$

and update

$$w = w_0 + H^{-1}(f - H(w_0)). \quad (3)$$



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Regularization 1

Consider an equation

$$Hw = f \quad (4)$$

where H^{-1} is unstable or unbounded.

$$\begin{aligned} Hw &= f \\ \Rightarrow H^*Hw &= H^*f \\ \Rightarrow (\alpha I + H^*H)w &= H^*f. \end{aligned} \quad (5)$$

Tikhonov Regularization: Replace H^{-1} by the stable version

$$R_\alpha := (\alpha I + H^*H)^{-1} H^* \quad (6)$$

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Regularization 2: Least Squares

Tikhonov regularization is equivalent to the minimization of

$$J(w) := \left(\alpha \|w\|^2 + \|Hw - f\|^2 \right) \quad (7)$$

The **normal equations** are obtained from *first order optimality conditions*

$$\nabla_x J = \frac{dJ(w)}{dx} \stackrel{!}{=} 0. \quad (8)$$

Differentiation leads to

$$\begin{aligned} 0 &= 2\alpha w + 2H^*(Hw - f) \\ \Rightarrow 0 &= (\alpha I + H^*H)w - H^*f, \end{aligned} \quad (9)$$

which is our well-known *Tikhonov equation*

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Covariances and Weighted Norms

Usually, the relation between variables at different points is incorporated by using **covariances / weighted norms**:

$$J(w) := \left(\|w - w_0\|_{B^{-1}}^2 + \|Hw - f\|_{R^{-1}}^2 \right) \quad (10)$$

The **update formula** is now

$$\begin{aligned} w &= w_0 + (B^{-1} + H^* R^{-1} H)^{-1} H^* R^{-1} (f - H(w_0)) \\ &= w_0 + BH^* (R + HBH^*)^{-1} (f - Hw_0). \end{aligned} \quad (11)$$



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Regularization 3: Spectral Methods

A singular system of an operator $W : X \rightarrow Y$ written as

$$(\mu_n, \varphi_n, g_n) \quad (12)$$

is a set of **singular values** μ_n and a pair of **orthonormal basis functions** φ_n, g_n such that

$$\begin{aligned} H\varphi_n &= \mu_n g_n \\ H^*g_n &= \mu_n \varphi_n. \end{aligned} \quad (13)$$

We have

$$w = \sum_{n=1}^{\infty} \alpha_n \varphi_n \quad (14)$$

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In the spectral basis the operator H is a **multiplication operator!**



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thus

$$(\alpha I + H^* H) \varphi_n = (\alpha + \mu_n^2) \varphi_n, \quad n \in \mathbb{N}. \quad (16)$$

Consider

$$f = \sum_{n=1}^{\infty} \beta_n g_n \in Y. \quad (17)$$

Tikhonov regularization $(\alpha I + H^* H)x = H^* y$ is equivalent to the **spectral damping scheme**

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Regularization 3: Spectral Methods

True Inverse

$$w_n^{true} = \frac{1}{\mu_n} \beta_n^{true}. \quad (19)$$

This inversion is **unstable**, if $\mu_n \rightarrow 0, n \rightarrow \infty!$

Tikhonov Inverse (stable if $\alpha > 0$)

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Can Numerics Help?

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Fluid Dynamics and Micro- and Macro-Physics

Measurements: Stations, Sondes, Planes, Satellites

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Tikhonov Regularization and 3dVar

4dVar

Kalman Filter: Deterministic and Stochastic View

Ensemble Kalman Filter

Local Ensemble Transform Kalman Filter (LETKF)

Challenges and Open Questions



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Use the system dynamics!

So far we have not used the system $M : w_0 \mapsto x(t)$.

Consider some regular grid in time:

$$t_k = \frac{k}{n}T, \quad w_k := w(t_k) = M(t_k)w_0, \quad k = 0, \dots, n. \quad (21)$$

The **4dVar functional** is given by:

$$J(w) := \|w - w_0\|^2 + \sum_{k=1}^n \|Hw_k - f_k\|^2 \quad (22)$$



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Kalman Filter Deterministic

Consider the case $n = 2$. We need to minimize

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Decompose it into

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$$J_2(w) = \|w - w_1\|_{\tilde{B}^{-1}}^2 + \|HM_1 w - f_2\|^2 \quad (25)$$

where \tilde{B}^{-1} is chosen such that

$$\|w - w_1\|_{\tilde{B}^{-1}}^2 = \|w - w_0\|_{B^{-1}}^2 + \|HM_0 w - f_1\|^2 + c \quad (26)$$

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Kalman Update Formula for the weights (with R error covariance matrix)

$$B_{k+1}^{-1} = B_k^{-1} + M_k^* H^* R^{-1} H M_k, \quad k = 1, 2, \dots \quad (27)$$

and for the mean

$$w_{k+1} = w_k + B_k M_k^* H^* (R + H M_k B_k^{(b)} M_k^* H^*)^{-1} (f_{k+1} - H M_k w_k), \quad k = 1, 2, \dots \quad (28)$$

Theorem

For linear systems and linear observation operators 4dVar and the Kalman Filter are equivalent.



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Regularization 4: Bayesian Methods

Conditional probability

$$P(A|B) := \frac{P(A \cap B)}{P(B)}, \quad (29)$$

for A, B sets in a probability space.

Conditional probability density

$$p(w|f) := \frac{p(w, f)}{p(f)}, \quad (w, f) \in X \times Y. \quad (30)$$

From

$$p(w, f) = p(w|f) \cdot p(f) = p(f|w) \cdot p(w)$$

we obtain **Bayes' formula**

$$p(w|f) = \frac{p(w)p(f|w)}{p(f)}, \quad w \in X, \quad f \in Y. \quad (31)$$

Here $p(f)$ can be considered as a normalization constant!



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Here $p(f)$ can be considered as a normalization constant!



Regularization 4: Bayesian Methods

Conditional probability

$$P(A|B) := \frac{P(A \cap B)}{P(B)}, \quad (29)$$

for A, B sets in a probability space.

Conditional probability density

$$p(w|f) := \frac{p(w, f)}{p(f)}, \quad (w, f) \in X \times Y. \quad (30)$$

From

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f measurement,

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$$\underbrace{p(w|f)}_{\text{posteriorprob.}} = \frac{1}{\underbrace{p(f)}_{\text{normalization}}} \underbrace{p(w)}_{\text{priorprob.}} \underbrace{p(f|w)}_{\text{measurementprob.}}$$



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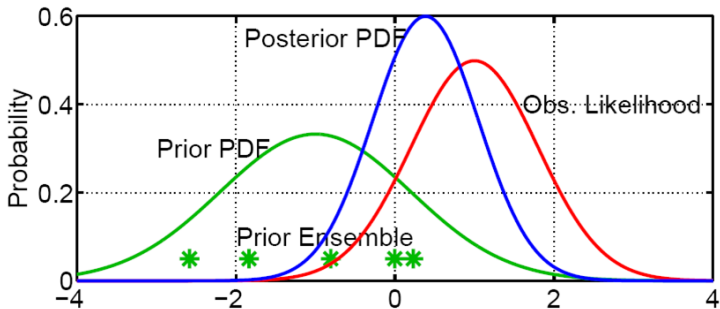
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Example of Bayes





Regularization 4: Bayesian Methods

Gaussian case

$$p(w) = e^{-\frac{1}{2}w^T B^{-1}w}, \quad w \in \mathbb{R}^n$$

with **prior covariance matrix** B ,

$$p(f|w) = e^{-\frac{1}{2}(f-Hw)^T R^{-1}(f-Hw)}, \quad f \in Y$$

with **measurement covariance matrix** R ,

leads to the **posterior density**

$$p(w|f) = \text{const} \cdot e^{-\frac{1}{2} \left(w^T B^{-1}w + (f-Hw)^T R^{-1}(f-Hw) \right)}$$



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Regularization 4: Bayesian Methods

Maximum Likelihood Estimator (ML)

ML: "Find the value $w \in X$ for which $p(w|f)$ is maximal"

Maximizing

$$e^{-\frac{1}{2} \left(w^T B^{-1} w + (f - Hw)^T R^{-1} (f - Hw) \right)}$$

is equivalent to minimizing

$$J(w) = w^T B^{-1} w + (f - Hw)^T R^{-1} (f - Hw)$$

which for $B = \alpha I$ and $R = I$ is given by

$$J(w) = \alpha \|w\|^2 + \|Hw - f\|^2.$$

The minimum is calculated by the **Tikhonov operator**.



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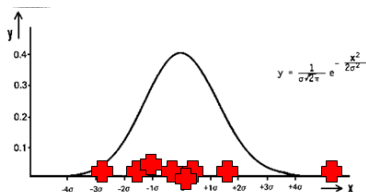
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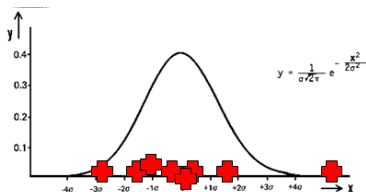
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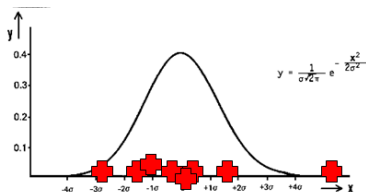
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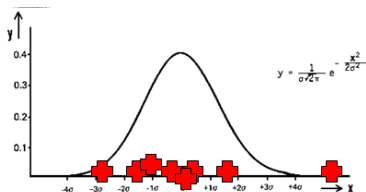
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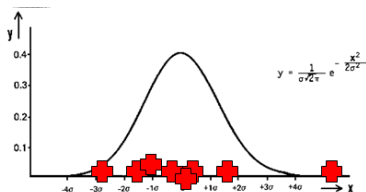
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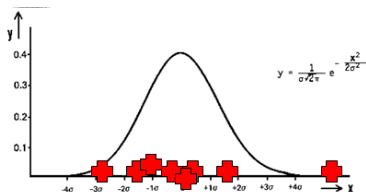
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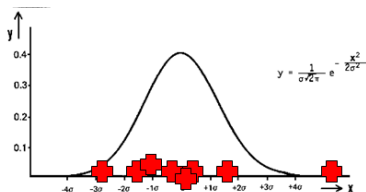
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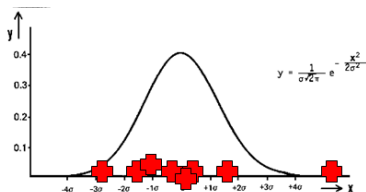
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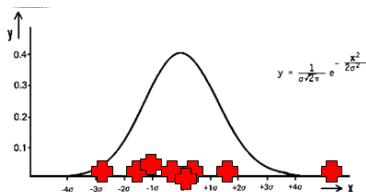
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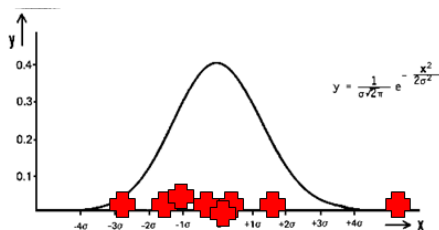
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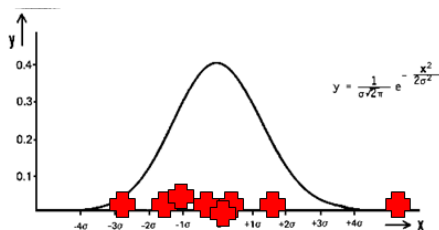
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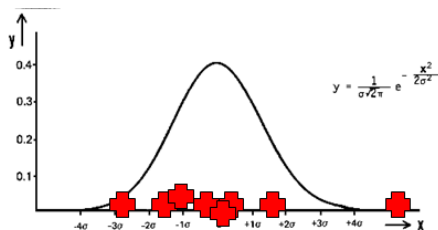
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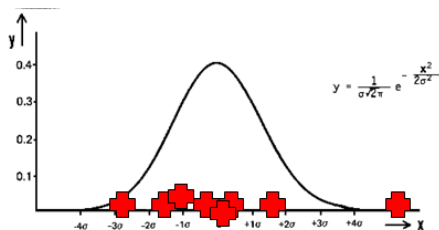
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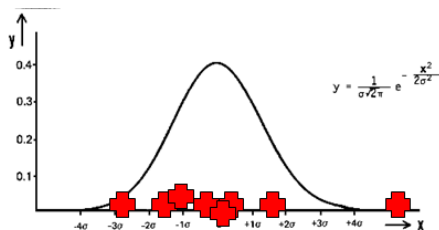
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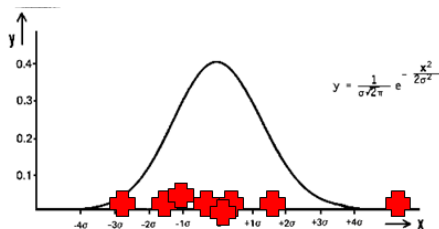
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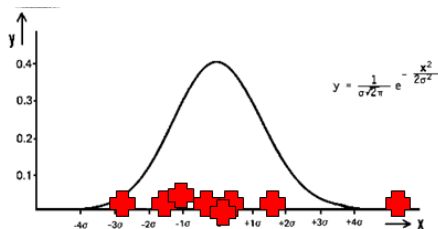
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2. Show different types of convergence for nonlinear systems
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2. Show different types of convergence for nonlinear systems
3. Stability and instability for cycled problems
4. Localization and convergence
5. Localization for practical problems: tomographic data?!
6. Ensemble generation, ensemble control, spread
7. Iterative inversion methods $\langle - \rangle$ cycled dynamical reconstruction



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Challenges and Open Questions 2: Data and Inversion

1. Use emerging inversion techniques from scattering
2. Use tomographic data from GPS/GNSS
3. Fully employ Satellite data with clouds
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5. Identify optimal measurement data
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Many Thanks!

