Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Concessimilation Methods Characteristic and Open Questions



Roland Potthast

Deutscher Wetterdienst / University of Reading / Universität Göttingen

DWD Offenbach Feb 13-17, 2012 DWD

Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems on Data Assimilation Conversion Assimilation Methods Challengte, and Open Questions



	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
5		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 GRŪN
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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Constraints and Open Questions. Challengts, and Open Questions.



Weather is Relevant I ...



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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems on Data Assimilation Source Assimilation Methods Chargenges and Open Questions



Weather is Relevant II ...



Air Control

Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Concerns Similation Methods Chattering and Open Questions

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)

Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems viru Data Assimutiven Code esimilation Methods Charlenges and Open Questions

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Research and Development at DWD



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Research and Development at DWD



Remarks on the History of Weather Prediction I

- In 1901 Cleveland Abbe it 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

Numerical Weather Prediction and DWD
Dynamical Systems, Inverse Problems on Data Assimilation
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Research and Development at DWD



Remarks on the History of Weather Prediction II







Nimbus 1: 1964

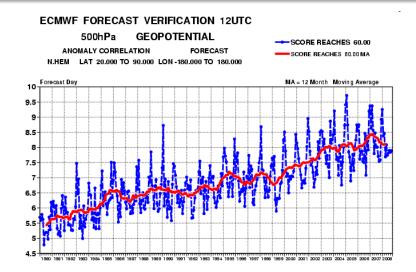
- In September 1954, Carl-Gustav Rossby's group at the Swedish Meteorological and Hydrological Institute produced the first operational forecast (i.e. routine predictions for practical use) based on the barotropic equation. Operational numerical weather prediction in the United States began in 1955 under 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.

Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimiation Come assimilation Methods Chaterons and Open Cuestions

Research and Development at DWD



Skills and Scores



Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Decreases and Open Questions

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Dynamical Systems, Inverse Problems and Data Assimilation One Assimilation Methods Chatlenge and Open Questions Can Numerics Help?

DWD



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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems viru Data Assimilation USAR desimilation Methods Chattenges and Open Questions

Can Numerics Help?

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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



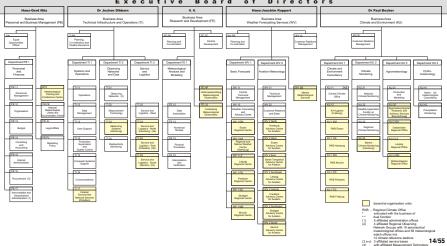
DWD Business Areas

Research and Development

DWD

- Climate and Environment
- Human Ressources
- Weather Forecast
- Technical Infrastructure

DWD Numerical Weather Prediction and DWD **Dynamical Systems, Inverse Problems and Data Assimilation** Can Numerics Help? DWD Organisation Chart **Deutscher Wetterdienst** Administrative Advisory Board Scientific Advisory Board Frankfurter Strasse 135 63057 Offenbach Postal address: Postfach 10 04 65, 63004 Offenbach Telephone : +49 69 8062 - 0 : +49 69 8062 - 0 : +49 69 8062 - 4484 Telefax http://www.dwd.de President : info@dwd.de deswehr Goeinformation S Meteorological Division with the DWD Internal Audit Press and Chairman of the Stateg Status : 01 January 2011 Executive Board (P) Prof. Dr Adrian Executive Board o f Directors Hans-Gerd Nitz Dr Jochen Dibbern NN Hans-Joachim Koppert Dr Paul Becker



Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Consistent Systems, Annual Systems, Annual Construction Charlenges and Open Questions

Can Numerics Help?

DWD



Operational Center with Supercomputers



Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems wind Data Assimilative Constant of the Inverse Charlenges and Open Questions

Can Numerics Help?

DWD



Development Units: FE1, FE12 (Data Assimilation)



Around 50-60 Scientists on Numerical Modelling

Research > **Development** > **Coding** > **Operation** > **Monitoring**

 Numerical Weather Prediction and DWD

 Dynamical Systems, Inverse Problems und Data Assimitation

 Main Systems, Inverse Problems und Data Assimitation

 Construction

 Construction

 Construction

 Construction

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, Postsdam, Munich, Berlin, ...



Numerical Weather Predicts on DWD Dynamical Systems, Inverse Problems and Data Assimilation Construction Assimilation Methods Chattendow and Open Questions

Fluid Dynamics and Micro- and Macro-Physics Measurements: Stations, Sondes, Planes, Satellites



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Dynamical Systems, Inverse Problems and Data Assimilation

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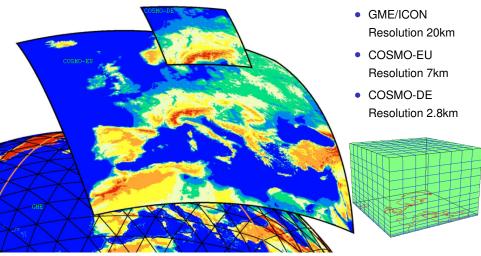
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Modelling of the Atmosphere: Geometry



Numerical Weather Predicts of DWD Dynamical Systems, Inverse Problems and Data Assimilation Under Assimilation Methods Children and Dena Ourselloot

Fluid Dynamics and Micro- and Macro-Physics Measurements: Stations, Sondes, Planes, Satellites



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Numerical Weather Prediction and PDWD Dynamical Systems, Inverse Problems and Data Assimilation Science Assimilation Methods Challenges and Open Questions

Measurements: Stations, Sondes, Planes, Satellites



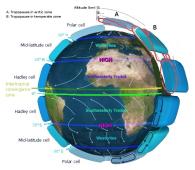
Fluid Dynamics, Winds, Radiation, Heat, Rain, Clouds, Aerosols

Differential Equtions/ 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



cro-Physics

Numerical Weather Predicts on DWD Dynamical Systems, Inverse Problems and Data Assimilation Construction Assimilation Methods Chattendow and Open Questions

Iuid Dynamics and Micro- and Macro-Physics Measurements Stations, Sources, Planes, Satellites



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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Construction Science Sciencific International Construction Chattering and Open Questions

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Data Survey ...



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

Numerical Weather Predenter DWD Dynamical Systems, Inverse Problems and Data Assimilation Data desimilation Methods Chattering and Open Questions

Fluid Dynamics and Micro- and Macro-Physics

es, Planes, Satellites



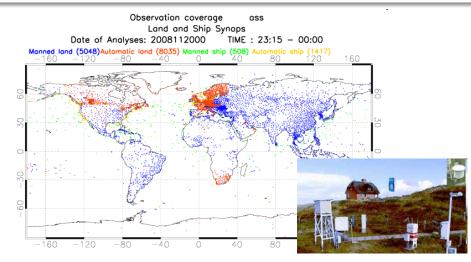
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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation luid Dynamics and Micro- and Macro-Physics **Challenges and Open Questions**

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Synop ...

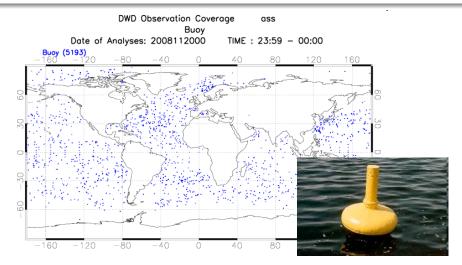


Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Flui Construction Methods Methods Methods and Open Questions

Fluid Dynamics and Micro- and Mecro-Physics Measurements Stations, Sources, Planes, Satellites



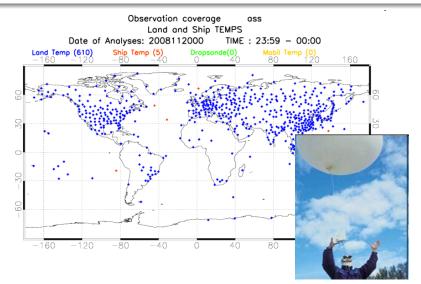
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Numerical Weather Predention and DWD Dynamical Systems, Inverse Problems and Data Assimilation Construction Methods Constructions and Open Questions

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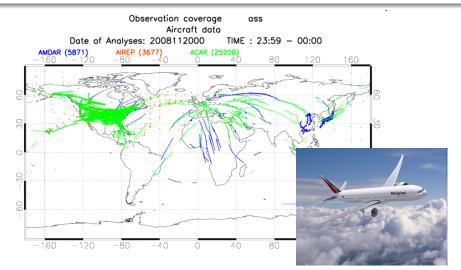
Radio-Sondes ...



Numerical Weather Prediction and DWD
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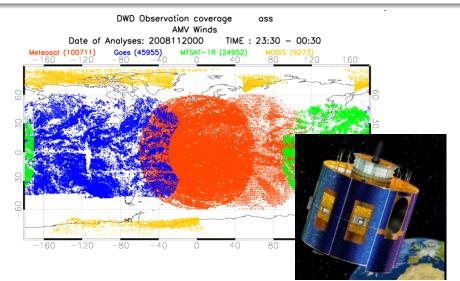
Aircrafts ...



Numerical Weather Predict of an DWD Dynamical Systems, Inverse Problems and Data Assimiliation Charles and One Questions Charles and One Questions

Mecro-Physics es, Planes, Satellites

AMV Winds ...

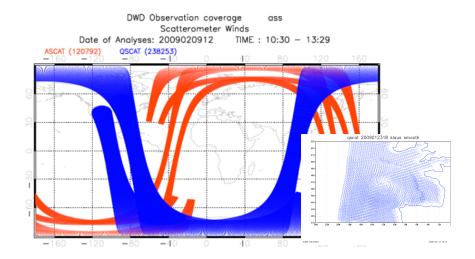


Numerical Weather Predicts of DWD Dynamical Systems, Inverse Problems and Data Assimilation Constantiation Methods Origination and Open Questions

Fluid Dynamics and Micro- and Mecro-Physics Measurements Stations, Sources, Planes, Satellites



Scatterometer Winds ...

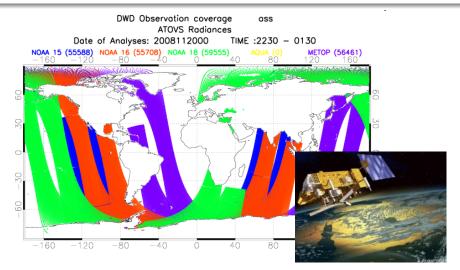


Numerical Weather Prediction and DWD
Dynamical Systems, Inverse Problems and Data Assimilation
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Fluid Dynamics and Micro- and Mecro-Physics Measurements Stations, Sources, Planes, Satellites



Radiances ...



Numerical Weather Predenter DWD Dynamical Systems, Inverse Problems and Data Assimilation Data desimilation Methods Chattering and Open Questions

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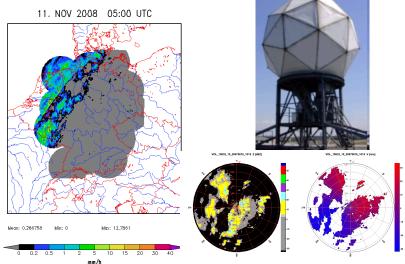
Fluid Dynamics and Micro- and Macro-Physics

es, Planes, Satellites



Radar ...

RY-Komposit



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Fluid Dynamics and Micro- and Maero-Physics

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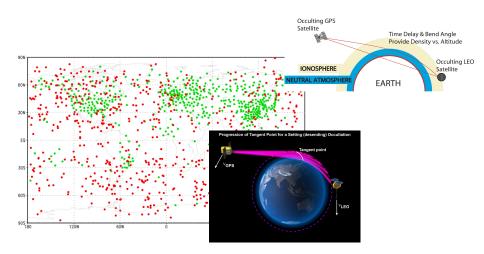
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Iuid Dynamics and Micro- and Macro-Physics Measurements Stations, Sources, Planes, Satellites



Radiooccultations ...



Data Assimilation Methods Challenges and Open Questions Tikhonov Regularization and 3dVar dVar Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter

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Challenges and Open Questions

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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

Challenges and Open Questions

Tikhonov Regularization and

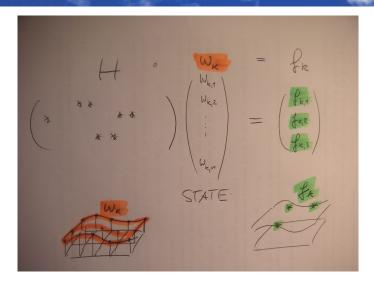
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Numerical Weather Products of and DWD Dynamical Systems, Inverse Problems and Data Assimilation Data Assimilation Methods Chargenge and Open Questions Tikhonov Regularization and 3dVar dVar Kalman Filter: Deterministic and Stochastic View

Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF)



Numerical Weather Predicts of an ADWD Dynamical Systems, Inverse Problems and Oata Assimication Data Assimication Data Assimication Charlenges and Open Questions

Tikhonov Regularization and Silver idVar Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF

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

$$Hw = f \tag{1}$$

- 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

$$H(w - w_0) = f - H(w_0)$$
⁽²⁾

and update

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

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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Onta Assimication Data Assimilation Methods Chattering and Open Questions Tikhonov Regularization and soften IdVar Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalmun Filter (LETKF)

Regularization 1

Consider an equation

$$Hw = f \tag{4}$$

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

$$Hw = f$$

$$\Rightarrow H^*Hw = H^*f$$

$$\Rightarrow (\alpha I + H^*H)w = H^*f.$$
(5)

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

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

with regularization parameter $\alpha >$ 0.

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Regularization 2: Least Squares

Tikhonov regularization is equivalent to the minimization of

$$J(\boldsymbol{w}) := \left(\alpha \|\boldsymbol{w}\|^2 + \|\boldsymbol{H}\boldsymbol{w} - \boldsymbol{f}\|^2 \right)$$
(7)

The normal equations are obtained from first order optimality conditions

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

Differentiation leads to

$$0 = 2\alpha w + 2H^*(Hw - f)$$

$$\Rightarrow \quad 0 = (\alpha I + H^*H)w - H^*f, \tag{9}$$

which is our well-known Tikhonov equation

$$(\alpha I + H^*H)w = H^*f.$$

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Challenges and Open Questions

Tikhonov Regularization and

Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF)



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Covariances and Weighted Norms

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

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

The update formula is now

$$w = w_0 + (B^{-1} + H^* R^{-1} H)^{-1} H^* R^{-1} (f - H(w_0))$$

= $w_0 + B H^* (R + H B H^*)^{-1} (f - H w_0).$ (11)

Challenges and Open Questions

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Regularization 3: Spectral Methods

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

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

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

$$H\varphi_n = \mu_n g_n$$

$$H^* g_n = \mu_n \varphi_n.$$
 (13)

We have

$$w = \sum_{n=1}^{\infty} \alpha_n \varphi_n \tag{14}$$

and

$$Wx = \sum_{n=1}^{\infty} \mu_n \alpha_n g_n.$$
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In the spectral basis the operator *H* is a **multiplication operator**

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thus

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

$$f = \sum_{n=1}^{\infty} \beta_n g_n \in Y.$$
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Tikhonov regularization $(lpha I + H^*H)x = H^*y$ is equivalent to the spectral damping scheme

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Challenges and Open Questions

Tikhonov Regularization and advan dVar Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF



Regularization 3: Spectral Methods

True Inverse

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

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

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

$$\beta_n = \frac{\mu_n}{\alpha + \mu_n^2} \beta_n, \quad n \in \mathbb{N}.$$
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Tikhonov shifts the eigenvalues of H^*H by α .

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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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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Data Assimilation Methods Charlenges and Open Questions ikhonov Regularization and 3dVar 4dVar Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter

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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:

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

The 4dVar functional is given by:

$$J(w) := \|w - w_0\|^2 + \sum_{k=1}^n \|Hw_k - f_k\|^2$$
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Ikhonov Regularization and 3dVar 4dVar Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalm -n Filter (LETKF



Use the system dynamics!

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

Consider some regular grid in time:

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

The 4dVar functional is given by:

$$J(w) := \|w - w_0\|^2 + \sum_{k=1}^n \|Hw_k - f_k\|^2$$
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Challenges and Open Questions

ikhonov Regularization and 3dVar

Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF



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

Challenges and Open Questions

ikhonov Regularization and 3dVar

Kalman Filter: Deterministic one Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF)



	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
1		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
	Lunch	Lunch	Lunch	Lunch	Lunch
14:15-15:45	Potthast Lecture 1: Survey about Data Assimilation BLAU	Leuenberger/ Reich Exercise GRÜN/ MEXICO	Leuenberger/ Reich Exercise GRÜN/ MEXICO	Stiller Lecture 7: Clouds in DA BLAU	
	Coffee	Coffee	Coffee	Coffee	
16:15-17:45	Craig Lecture 2: Variational DA BLAU	Janjic-Pfander Lecture 5: Ensemble Methods BLAU	Faulwetter Special Satellite Data II GRÜN	Rhodin Lecture 8: Quality Control and Bias Correction BLAU	

ikhonov Regularization and 3dVar dVar Kalmon Filter, Detoministic und Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF)



Kalman Filter Deterministic

Consider the case n = 2. We need to minimize

$$\|x - w_0\|_{B^{-1}}^2 + \|HM_0w - f_1\|^2 + \|HM_1w - f_2\|^2$$
(23)

Decompose it into

$$J_1(w) = \|w - w_0\|_{B^{-1}}^2 + \|HM_0w - f_1\|^2$$
(24)

and

$$J_2(w) = \|w - w_1\|_{\tilde{B}^{-1}}^2 + \|HM_1w - f_2\|^2$$
(25)

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

$$\|w - w_1\|_{\tilde{B}^{-1}}^2 = \|w - w_0\|_{B^{-1}}^2 + \|HM_0w - f_1\|^2 + c$$
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ikhonov Regularization and 3dVar dVar Kalmon Filter, Detoministic und Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalmun Filter (LETKF)



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

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

and for the mean

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

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



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Challenges and Open Questions

Ukhonov Regularization and 3dVar dVar Kalman Filter, Deterministic and Stochastic View

nsemble Kalman Filter ocal Ensemble Transform Kalman Filter (LETKF



Regularization 4: Bayesian Methods

Conditional probability

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

for A, B sets in a probability space.

Conditional probability density

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

From

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

we obtain Bayes' formula

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

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

Challenges and Open Questions

Tkhonov Regularization and 3dVar IdVar Kalman Filter, Deterministic and Stochastic View

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ikhonov Regularization and 3dVar

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Stochastic View al Ensemble Transform Kalman Filter (LETKF



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Challenges and Open Questions

ikhonov Regularization and 3dVar

Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF



Regularization 4: Bayesian Methods

Bayes' Formula

f measurement, w unknown state of system

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Challenges and Open Questions

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Regularization 4: Bayesian Methods

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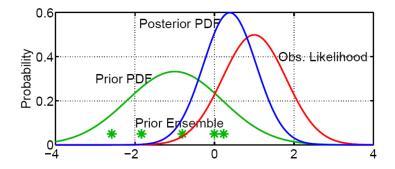
posteriorprob. priorprob. measurementprob.

normalization

ikhonov Regularization and 3dVar

Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF

Example of Bayes



DWD

Challenges and Open Questions

Ukhonov Regularization and 3dVar dVar Kalman Filter, Deterministic and Stochastic View

insemble Kalman Filter ocal Ensemble Transform Kalmon Filter (LETKF



Regularization 4: Bayesian Methods

Gaussian case

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

with prior covariance matrix B,

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

with measurement covariance matrix R,

leads to the **posterior density**

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

Challenges and Open Questions

Cikhonov Regularization and 3dVar 4dVar

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ikhonov Regularization and 3dVar dVar Kaman Eller: Deterministic and Stochastic View

Ensemble Kalman Filter Local Ensemble Transform Kalman Filter (LETKF)



Regularization 4: Bayesian Methods

Maximum Likelyhood 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

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

ikhonov Regularization and 3dVar dVar Kaman Eller: Deterministic and Stochastic View

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Tikhonov Regularization and 3dVar dVar Kalman Filter, Deterministic and Stochastic View

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ikhonov Regularization and 3dVar dVar Kaman Eller, Deterministic and Stochastic View

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Challenges and Open Questions

ikhonov Regularization and 3dVar Kalman Filter: Deterministic and Stochastic View Local Ensemble Transform Kalman Filter (LETKF



Outline

Data Assimilation Methods

Ensemble Kalman Filter

Local Ensemble Transform Kalman Filter (LETKF)

Challenges and Open Questions

Tikhonov Regularization and 3dVar dVar

Kalman Filter: Deterministic and Stochastic View Ensemble Column Filter Local Ensemble Transform Kalman Filter (LETKF)



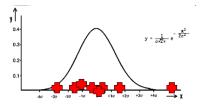


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Cikhonov Regularization and 3dVar dVar Kalman Filter: Deterministic and Stochastic View Ensem Local Ensemble Transform Kalman Filter (LETKF)



Use an ensemble of states



Kalman Update Formula

- Employ an ensemble of states to capture the distribution of possibilities).
- Like stochastic estimation to dynamically, calculate the variances and covariances of the distribution.
- $(B_k^{(a)})^{-1} = ((B_k^{(b)})^{-1} + H^* R^{-1} H)$

with $B_k^{(b)}$ via stochastic estimator and for the mean

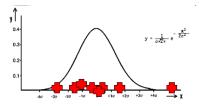
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ikhonov Regularization and 3dVar dVar Kalman Filter: Deterministic and Stochastic View Ensemi Local Ensemble Transform Kalman Filter (LETKF)



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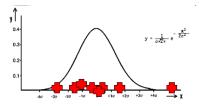
update of the weight matrix

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ikhonov Regularization and 3dVar dVar Kalman Filter: Deterministic and Stochastic View Ensemi Local Ensemble Transform Kalman Filter (LETKF)



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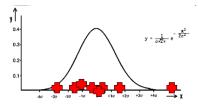
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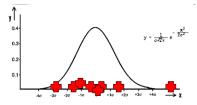
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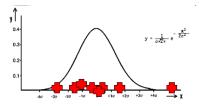
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- $] \implies$ very efficient way to calculate the update of the weight matrix
- But does calculations only in a low dimensional subspace! Poor approximation?!

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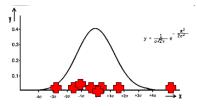
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ikhonov Regularization and 3dVar idVar Kalman Filter: Deterministic and Stochastic View Ensemi: Local Ensemble Transform Kalman Filter (LETKF



Use an ensemble of states



Kalman Update Formula

$$(B_k^{(a)})^{-1} = ((B_k^{(b)})^{-1} + H^*R^{-1}H)$$

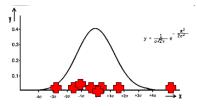
$$w_k^{(a)} = w_k^{(b)} + B_k^{(b)} H^* (R + HB_k^{(b)} H^*)^{-1} (f_k - Hw_k^{(b)})^{-1}$$

- Employ an ensemble of states to capture the distribution of possibilities!
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Numerical Weather Predicts of an DWD Dynamical Systems, Inverse Problems and Data Assimilation Data Assimilation Methods ikhonov Regularization and 3dVar idVar Kalman Filter: Deterministic and Stochastic View Ensemi: Local Ensemble Transform Kalman Filter (LETKF



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with $B_k^{(b)}$ via stochastic estimator and for the mean

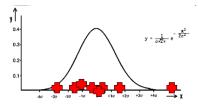
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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation Data Assimilation Methods

Challenges and Open Questions

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an Filter (LETKF)



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

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Numerical Weather Prediction and DWD Dynamical Systems, Inverse Problems and Data Assimilation **Data Assimilation Methods**

Challenges and Open Questions

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Kalman Filter: Deterministic and Stochastic View Ensemble Kalman Filter Local

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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
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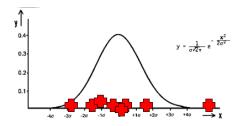
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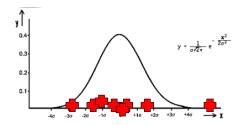
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- Transform the states: work in the **ensemble space**!
- Localize all calculations!

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

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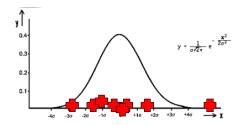
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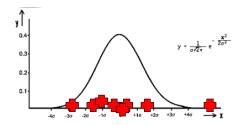
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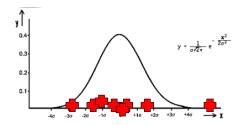
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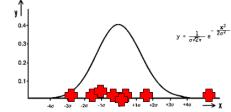
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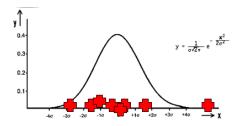
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Challenges and Open Questions

Numerical Weather Product or and DWD Dynamical Systems, Inverse Problems and Data Assimilation Systems Constitution Methods Challenges and Open Questions



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Challenges and Open Questions 1: Algorithms

1. Convergence concepts

- 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 < > cycled dynamical reconstruction



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- 2. Use tomographic data from GPS/GNSS
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Many Thanks!



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