

Ensemble Methods in Atmospheric Data Assimilation

Harald Anlauf

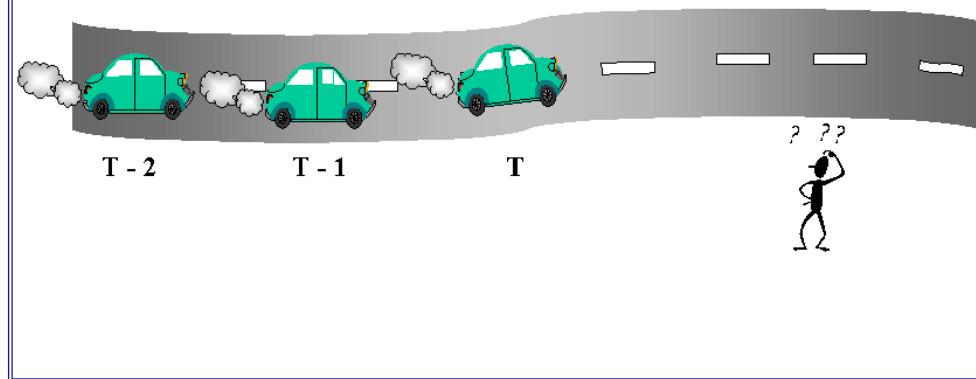
Research and Development, Data Assimilation Section
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19.-21. February 2013

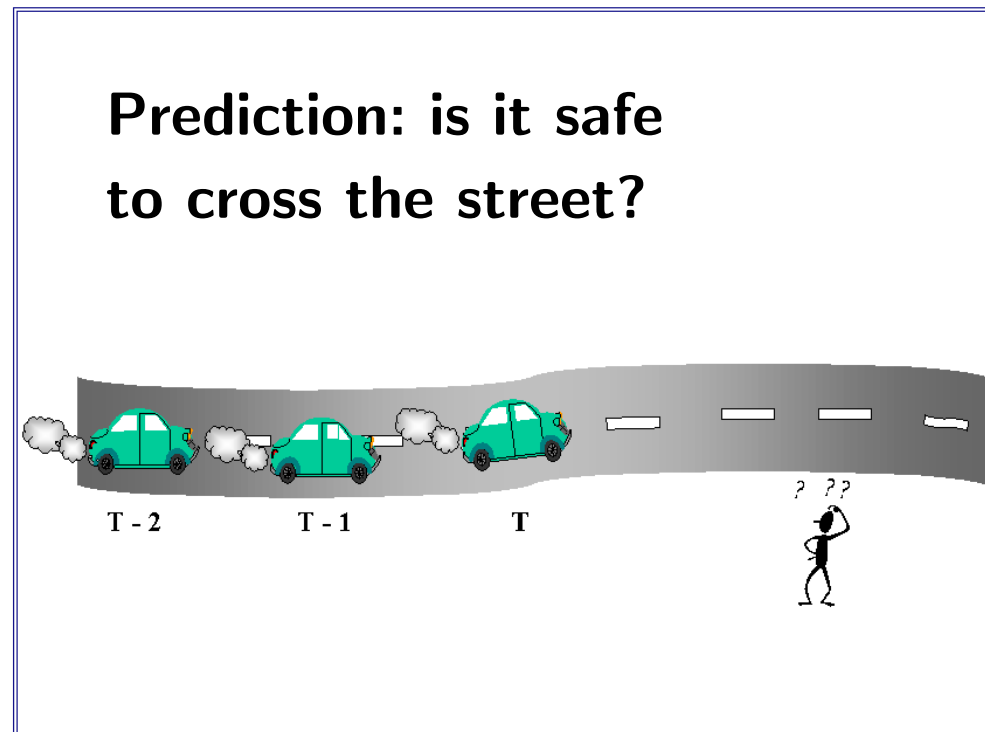


Data assimilation in everyday life

**Prediction: is it safe
to cross the street?**



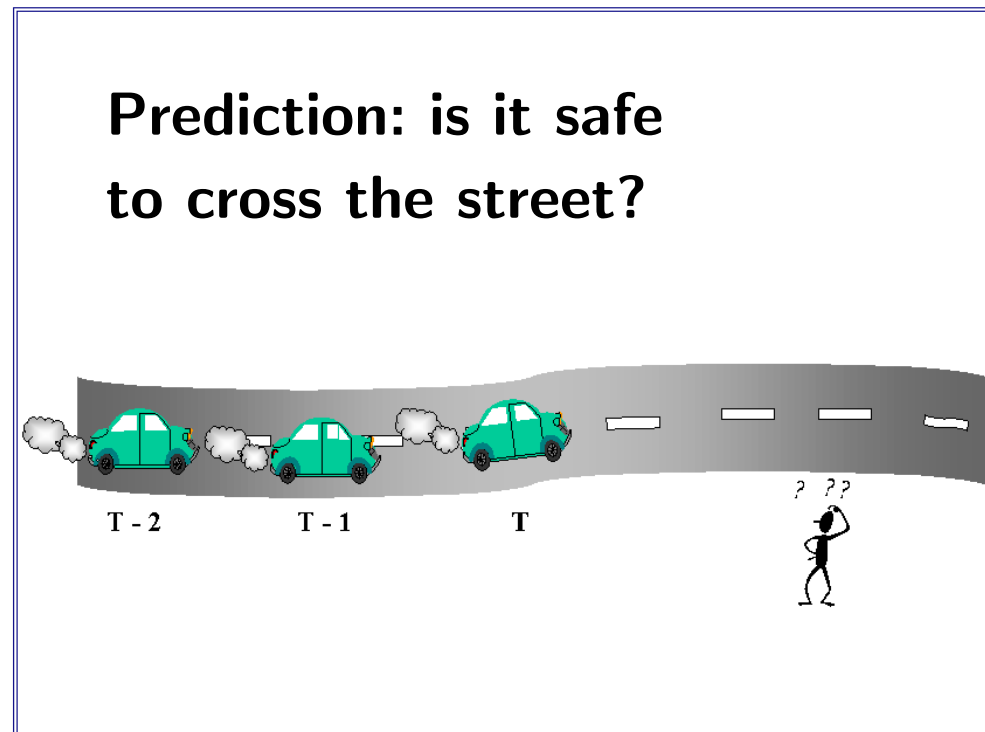
Data assimilation in everyday life



- **Used information:**

- ▶ Observations
- ▶ Knowledge about cars, roads
- ▶ Experience (\implies statistics)

Data assimilation in everyday life



- **Used information:**

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- ▶ Knowledge about cars, roads
- ▶ Experience (\implies statistics)

- **Forecast error due to:**

- ▶ Observation error
- ▶ Model error (icy road)
- ▶ Current conditions not represented by statistics

Operational NWP Models at DWD

GME

Global model, hydrostatic

Triangular grid, mesh size: 20 km

60 levels (top: 5 hPa, \approx 36 km)

(1474562 \times 60 grid points)

Forecast times:

174h from 00Z, 12Z;

48h from 06Z, 18Z

COSMO-EU

Non-hydrostatic

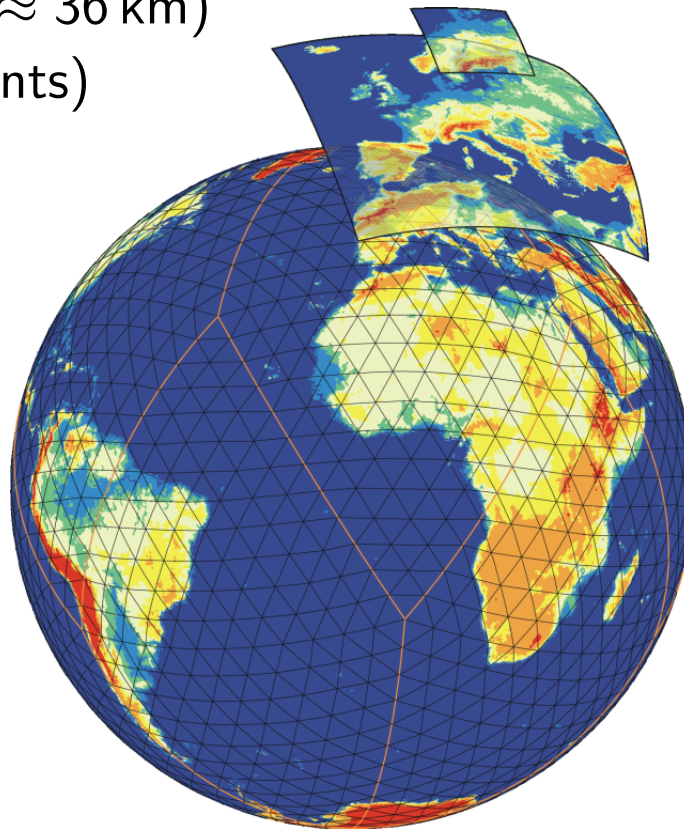
Mesh size: 7 km

40 levels to \approx 23 km

Forecast times:

78h from 00Z, 12Z;

48h from 06Z, 18Z



COSMO-DE

Non-hydrostatic,

“convection permitting”

Mesh size: 2.8 km

50 levels to \approx 22 km

Forecast times:

21h from 00Z, 03Z, . . . , 21Z

COSMO-DE-EPS

Ensemble prediction system

20 ensemble members

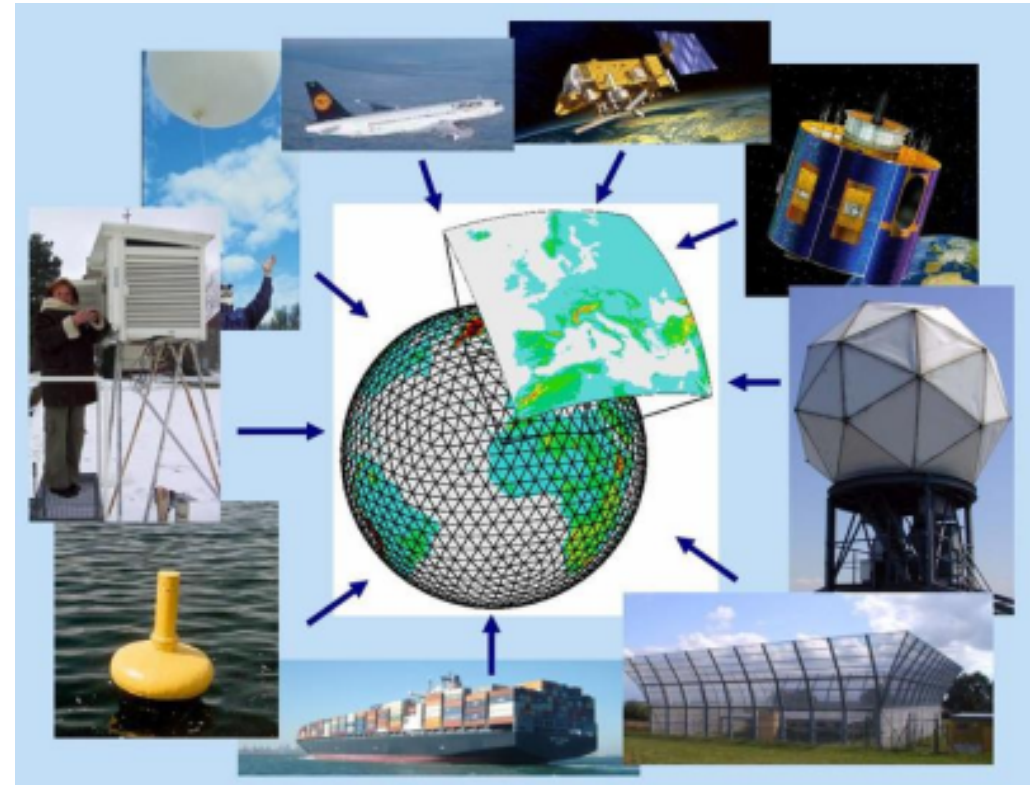
(in 2013: 40 members)

Forecast times:

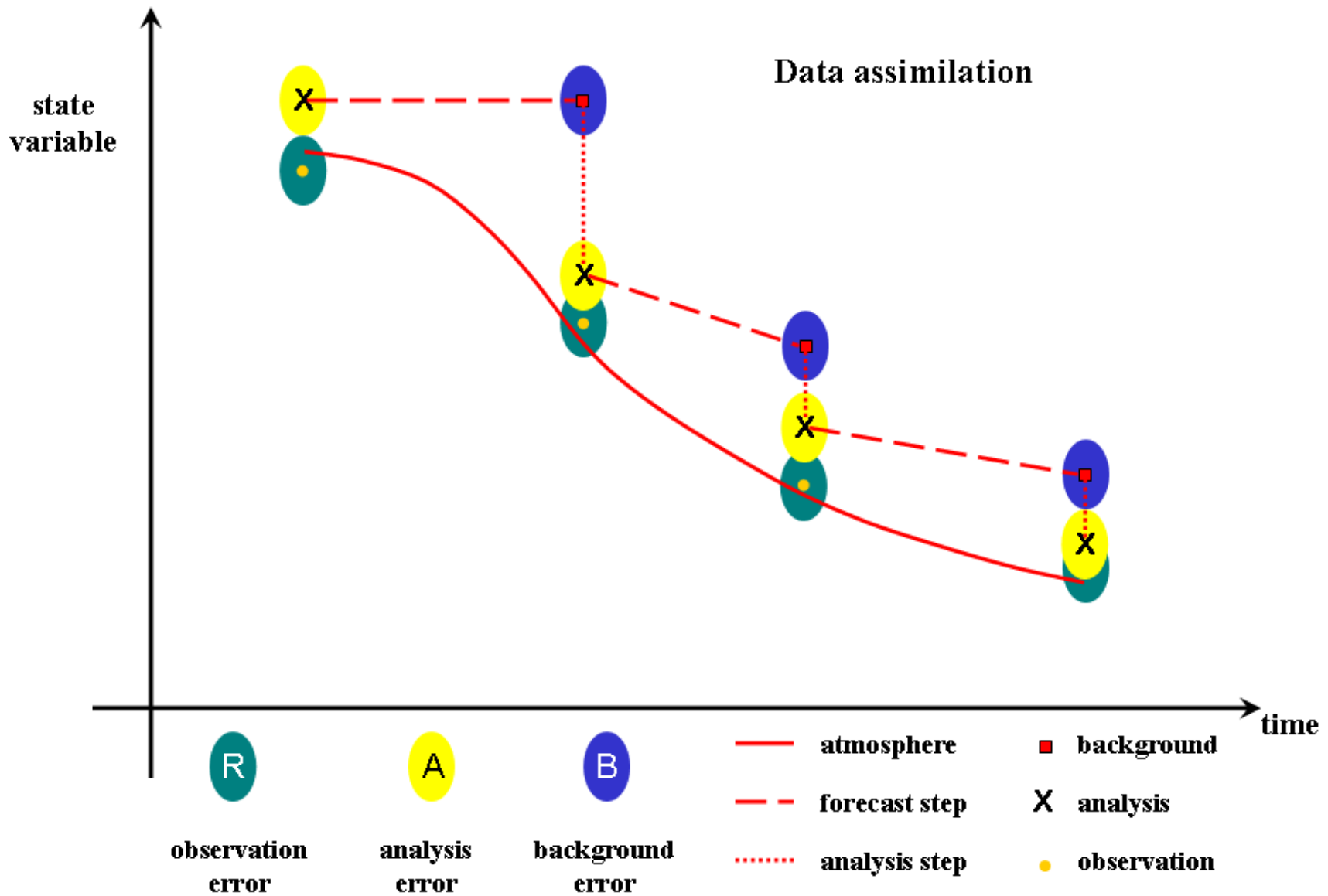
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The Global Observing System

- In-Situ Observations
 - ▶ Surface observations (land, ship, buoys)
 - ▶ Radiosondes
 - ▶ Aircraft reports
 - ▶ ...
- Remote Sensing Observations
 - ▶ Satellite based
 - ★ geostationary
 - ★ polar orbiting
 - ★ LEOs (low-earth orbit), partly research satellites
 - ▶ RADAR
 - ▶ LIDAR
 - ▶ GNSS (GPS) ground observations
 - ▶ ...
- Network very inhomogeneous, some areas not well observed!



Intermittent (Cycled) Data Assimilation



Outline

1 Introduction

- What is Data Assimilation?
- Data Assimilation for Dynamical Systems
- Kalman Filter
- Variational methods and Bayes method

2 Ensemble Methods

- Ensemble Kalman Filters
- Local Ensemble Transform Kalman-Filter
- Particle Filter
- Implicit Particle Filter
- Equivalent-Weights Particle Filter

3 Concluding Remarks

Data Assimilation for Dynamical Systems

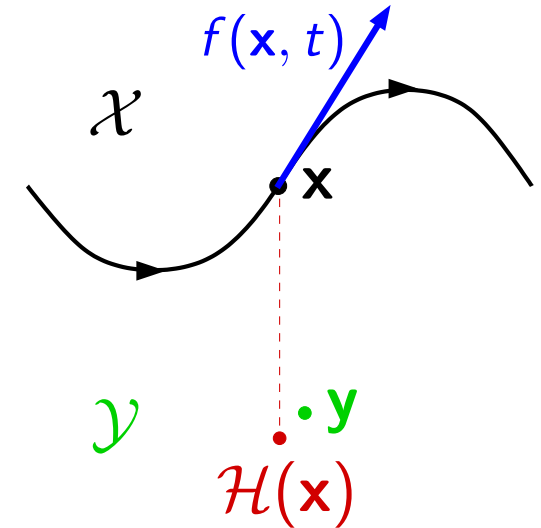
- Dynamical system:
State space \mathcal{X} , model operator (flow):

$$\mathcal{M} : \mathbb{R} \times \mathcal{X} \rightarrow \mathcal{X}$$

so that for all $x \in \mathcal{X}$, $s, t \in \mathbb{R}$:

$$\mathcal{M}(0, x) = x, \quad \mathcal{M}(s, \mathcal{M}(t, x)) = \mathcal{M}(t+s, x)$$

- Observation space: \mathcal{Y}
- Observation operator $\mathcal{H} : \mathcal{X} \ni x \rightarrow y \in \mathcal{Y}$
- Given observations y_1, \dots, y_n , determine $x(t)$!



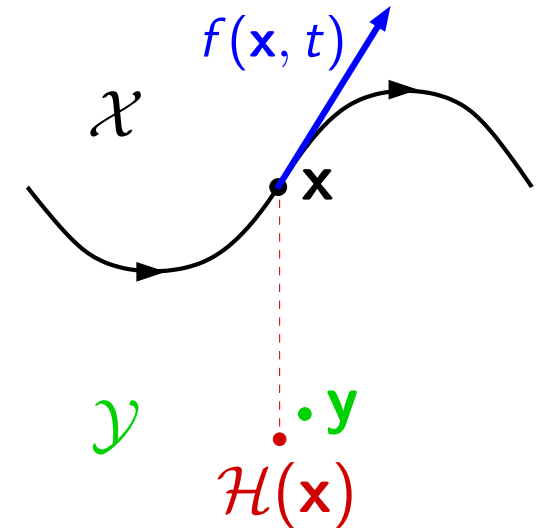
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- Given observations y_1, \dots, y_n , determine $x(t)$!
 - ▶ Under-determined (ill-posed) **inverse problem**: number of observations much smaller than degrees of freedom (related problem: tomography)
 - ▶ Observations and models have errors
 - ▶ Model variables may not be directly observed, observation operator (in general) not injective, not invertible
 - ▶ **Data assimilation**: combine observations with prior information

Linear Systems: Kalman Filter (I)

- Linear model, linear observation operator: $\mathcal{H}(x) = \mathbf{H}x$
 - ▶ Forecast error covariance (x^f : forecast, x_t : true state)

$$\mathbf{P}^f = \mathbf{E} \{ (x^f - x_t)(x^f - x_t)^\top \}$$

- ▶ Observation error covariance (y_t : true observation)

$$\mathbf{R} = \mathbf{E} \{ (y - y_t)(y - y_t)^\top \}$$

- Analysis: weighted linear combination of forecast and observations

$$x^a = x^f + \mathbf{K}(y - \mathbf{H}x^f)$$

- Optimal “Kalman gain”

$$\mathbf{K} = \mathbf{P}^f \mathbf{H}^\top \left(\mathbf{H} \mathbf{P}^f \mathbf{H}^\top + \mathbf{R} \right)^{-1}$$

minimizes analysis error:

$$\mathbf{P}^a = (\mathbf{I} - \mathbf{K} \mathbf{H}) \mathbf{P}^f = \left((\mathbf{P}^f)^{-1} + \mathbf{H}^\top \mathbf{R}^{-1} \mathbf{H} \right)^{-1}$$

Kalman Filter (II)

- Forecast step ($\mathbf{M}_i = \mathbf{M}(t_i \rightarrow t_{i+1})$):

$$\begin{aligned}x^f(t_{i+1}) &= \mathbf{M}_i x^a(t_i) \\ \mathbf{P}^f(t_{i+1}) &= \mathbf{M}_i \mathbf{P}^a(t_i) \mathbf{M}_i^T + \mathbf{Q}(t_i)\end{aligned}$$

\mathbf{Q} : model error (system noise) covariance

- Kalman filter gives optimal (minimal variance) solution for *linear* models, *linear* observations, and *Gaussian* observation errors

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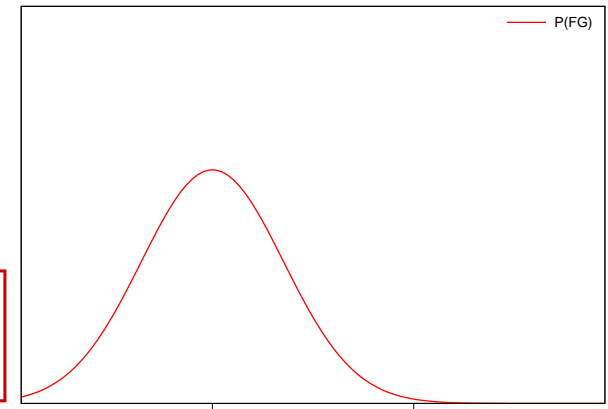
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- Kalman filter gives optimal (minimal variance) solution for *linear* models, *linear* observations, and *Gaussian* observation errors
 - Kalman filter computationally expensive:
 - ▶ Solve large linear systems for many observations ($\mathcal{O}(10^5 \dots 10^6)$)
 - ▶ Memory requirement: \mathbf{P}^f has N^2 elements (N : grid points \times d.o.f.)
 - ▶ Computation of \mathbf{P}^a , forecast of \mathbf{P}^f : $\sim N^3$ operations
- \implies some approximations will be needed anyway
- Generalization to more realistic, non-linear models required
 - ▶ Observation impact in Kalman filter depends only on specified errors, not on model state (“actual weather situation”)!

Variational Method and Bayes Method

- Maximum-likelihood method
 - ▶ Likelihood for forecast

$$L_{\mathbf{P}^f}(x|x^f) \sim \exp \left[-\frac{1}{2} (x^f - x)^T \mathbf{P}^{f-1} (x^f - x) \right]$$

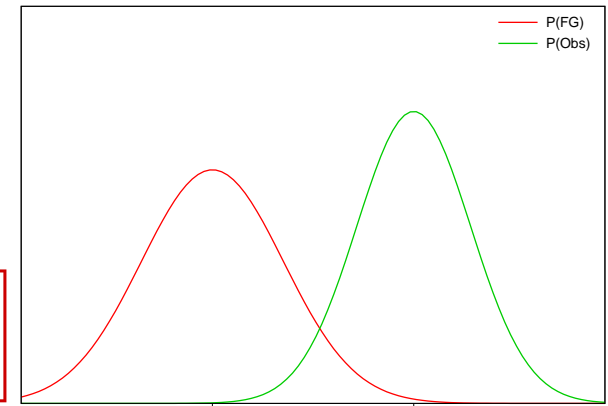


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- ▶ Likelihood for new observations

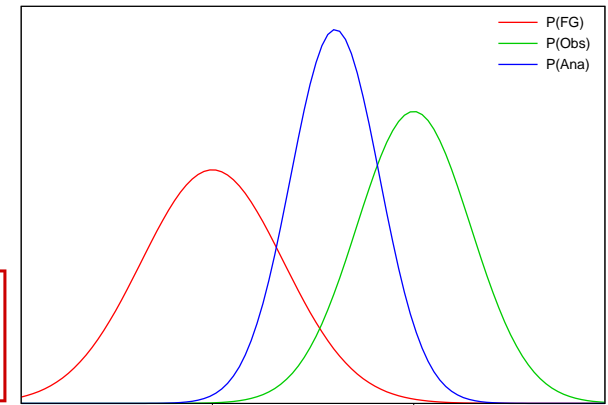
$$L_{\mathbf{R}}(x|y) \sim \exp \left[-\frac{1}{2}(y - \mathcal{H}(x))^T \mathbf{R}^{-1} (y - \mathcal{H}(x)) \right]$$

Variational Method and Bayes Method

- Maximum-likelihood method

- ▶ Likelihood for forecast

$$L_{\mathbf{P}^f}(x|x^f) \sim \exp \left[-\frac{1}{2}(x^f - x)^T \mathbf{P}^f{}^{-1}(x^f - x) \right]$$



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$$L_{\mathbf{R}}(x|y) \sim \exp \left[-\frac{1}{2}(y - \mathcal{H}(x))^T \mathbf{R}^{-1}(y - \mathcal{H}(x)) \right]$$

- ▶ Forecast and observations are independent \Rightarrow Likelihood function

$$L(x|x^f, y) = L_{\mathbf{P}^f}(x|x^f) L_{\mathbf{R}}(x|y)$$

- ▶ Bayesian interpretation: maximize a-posteriori probability for given observations y and prior $p(x)$:

$$p(x|y) = \frac{p(y|x)p(x)}{p(y)}$$

Variational method (3D-Var)

- **Cost function** ($J \equiv -2 \ln p + \text{const.}$):

$$J(x) = (x^f - x)^\top (\mathbf{P}^f)^{-1} (x^f - x) + (y - \mathcal{H}(x))^\top \mathbf{R}^{-1} (y - \mathcal{H}(x))$$

- Minimization: conjugate-gradient (CG), quasi-Newton methods
 - ▶ control variable: x
 - ▶ dual formulation (control variable y): “Physical Space Analysis System”

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- Gradient of J :

$$\frac{1}{2} \nabla_x J(x) = (\mathbf{P}^f)^{-1} (x - x^f) + \mathbf{H}^\top \mathbf{R}^{-1} (\mathcal{H}(x) - y)$$

with \mathbf{H} from linearization of $\mathcal{H}(x)$

- J quadratic near minimum \Rightarrow Hessian:

$$\frac{1}{2} \nabla_x \nabla_x J(x^a) = (\mathbf{P}^f)^{-1} + \mathbf{H}^\top \mathbf{R}^{-1} \mathbf{H} = (\mathbf{P}^a)^{-1}$$

- Solution x is best fit in model state space at $t = t_0$

General variational method (4D-Var)

- Cost function for model trajectory $x(t) = \mathcal{M}(t, x(0))$

$$\begin{aligned} J(x) &= (x^f(0) - x(0))^T \mathbf{P}^{f-1} (x^f(0) - x(0)) \\ &+ \sum_i (y^{(i)} - \mathcal{H}(x(t_i)))^T \mathbf{R}^{-1} (y^{(i)} - \mathcal{H}(x(t_i))) \\ &+ (\text{terms for model error}) + \dots \end{aligned}$$

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- Remarks

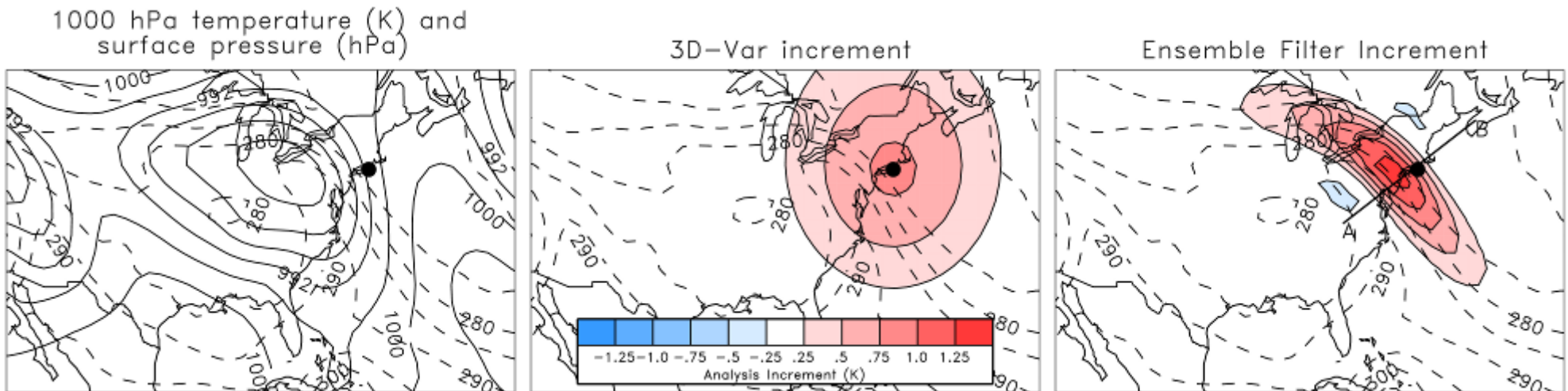
- ☺ 4D-Var solution: $x(0)$, model trajectory with best fit to observations within time window
- ☺ Implicit evolution of \mathbf{P}^f matrix (but only in time window)
- ☺ For linear model mathematically equivalent to Kalman filter/smoothen
- ☹ Huge development efforts necessary (tangent linear and adjoint model)
- ☹ Large computational resources required, but poor scaling on modern HPC architectures
- ☹ Long-window 4D-Var \longleftrightarrow strong nonlinearities at small scales

Ensemble Methods in Data Assimilation

- Why Ensemble Data Assimilation?

Motivation: Impact of observations (determined by \mathbf{R} and by \mathbf{P}^f) should depend on actual weather situation (e.g. near fronts)

⇒ explicit or implicit evolution of \mathbf{P}^f essential!



Whitaker (2005)

Ensemble Kalman Filters

- Represent mean forecast, forecast uncertainty by ensemble (size: N) of (equal-weight) model states x_i^f drawn from appropriate p.d.f.
- Gaussian distribution characterized by first two moments:

$$\text{Departures: } x_i'^f = x_i^f - \bar{x}^f \quad (\bar{x}^f : \text{Ensemble mean})$$

$$\text{Ensemble covariance: } \mathbf{P}^f = \frac{1}{N-1} \sum_{i=1}^N x_i'^f (x_i'^f)^T$$

- Generalized analysis equations

$$\text{Analysis mean: } \bar{x}^a = \bar{x}^f + \mathbf{K}(\bar{y} - \mathbf{H}\bar{x}^f)$$

$$\text{Analysis departures: } x'^a = x'^f + \tilde{\mathbf{K}}(y' - \mathbf{H}x'^f)$$

Choose \mathbf{K} , $\tilde{\mathbf{K}}$ such that \mathbf{P}^a represents true analysis error covariance

- Implement model error \mathbf{Q} as random forcing of forecast model

“The” Ensemble Kalman Filter (EnKF)

- Stochastic EnKF (Evensen, 1994; Burgers et al., 1998)
- $\tilde{\mathbf{K}} = \mathbf{K} = \mathbf{P}^f \mathbf{H}^T (\mathbf{H} \mathbf{P}^f \mathbf{H}^T)^{-1} \iff \mathbf{E} \{ y' (y')^T \} = \mathbf{R}$
Observations must be randomly perturbed using true error covariance!

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Observations must be randomly perturbed using true error covariance!
- $\text{rank}(\mathbf{P}^f) = N - 1$: analysis increments projected onto low-dimensional subspace of state space, leading to underestimation of analysis error and risk of filter collapse
 - ▶ Use cross-validation approach by splitting the ensemble
 - ▶ Artificially increase forecast error (“covariance inflation”)

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 - ▶ Use cross-validation approach by splitting the ensemble
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- \mathbf{P}^f has spurious long-range correlations ($\sim N^{-1}$)
 - ▶ Suppressing the influence of distant observations requires “localization”:

Schur product of \mathbf{P}^f with suitably chosen correlation function or local analysis method (c.f. LETKF below)
 - ▶ Localization effectively increases the rank of \mathbf{P}^f (and \mathbf{K})
 - ▶ Localization is computationally expensive, disturbs model balance
- EnKF operationally used by Canadian Meteorological Service since 2005, now using 192 ensemble members (4 sub-ensembles \times 48)

Deterministic Ensemble Kalman Filters

- Large family of Deterministic EnKF w/o need of perturbation of observations: **Ensemble Square-Root-Filters (EnSRF)**
(see Whitaker and Hamill, 2002)
 - ▶ Ensemble Adjustment Kalman Filter (EAKF)
 - ▶ Ensemble Transform Kalman Filter (ETKF)
 - ▶ ...
 - ▶ Different localization concepts, differing computational efficiency

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 - ▶ Different localization concepts, differing computational efficiency
- Atmospheric dynamics locally low-dimensional (Patil et al., 2001)
 - ▶ λ_i : Eigenvalues of covariance matrices of (fast-growing) “bred-vectors” in a limited domain (1100 km × 1100 km)
 - ▶ “Bred-vector”-dimension:

$$\psi(\lambda_1, \dots, \lambda_k) = \frac{(\sum_i \sqrt{\lambda_i})^2}{\sum_i \lambda_i} \ll k$$

- For local covariances, about 40–100 ensemble members needed from storm to global scales (Kalnay et al.)

LETKF: Local Ensemble Transform Kalman-Filter

- LETKF (Ott et al., 2004; Hunt et al., 2004, 2007):

- ▶ Forecast perturbations: $\mathbf{X}^f = [x_1 - \bar{x} \mid \dots \mid x_N - \bar{x}]$

Obs. in ensemble space: $\mathbf{Y} = [y_1 - \bar{y} \mid \dots \mid y_N - \bar{y}]$, $y_i \equiv \mathcal{H}(x_i)$

- ▶ **Local analysis in ensemble space**, at each grid point:

$$\tilde{\mathbf{P}}^f = (N - 1)^{-1} \mathbf{I}, \quad \tilde{\mathbf{P}}^a = [(N - 1) \mathbf{I} + \mathbf{Y}^T \mathbf{R}^{-1} \mathbf{Y}]^{-1}$$

using all observations in the local region.

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- ▶ Analysis mean: $\bar{x}^a = \bar{x}^f + \mathbf{X}^f \bar{w}$, $\bar{w} = \tilde{\mathbf{P}}^a \mathbf{Y} \mathbf{R}^{-1} (y - \bar{y})$

Analysis ensemble: $\mathbf{X}^a = \mathbf{X}^f \mathbf{W} + \bar{x}^a$, $\mathbf{W} = [(N - 1) \tilde{\mathbf{P}}^a]^{1/2}$

- ▶ Localization: apply to (inverse) observation error!
- ▶ Computationally very efficient, well parallelizable:
symmetric square-roots of $N \times N$ matrices at each grid-point
- ▶ No minimization \implies no adjoint of observation operators needed

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symmetric square-roots of $N \times N$ matrices at each grid-point
- ▶ No minimization \implies no adjoint of observation operators needed
- ▶ DWD: KENDA (experimental LETKF for COSMO-DE-EPS)
- ▶ Hybrid global 3D-Var/LETKF, with high-resolution deterministic analysis: e.g. GFS at NCEP (operational); GME at DWD (experim.)

Nonlinear filtering & Particle Filter

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- Bayes theorem

$$p(x|y) = \frac{p(y|x)p(x)}{\int p(y|x)p(x)dx}$$

Nonlinear filtering & Particle Filter

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$$p(x|y) = \frac{p(y|x)p(x)}{\int p(y|x)p(x)dx}$$

- Ensemble representation of probability density (“particles”)

$$p(x) = \sum_{i=1}^N \frac{1}{N} \delta(x - x_i)$$

- Posterior density

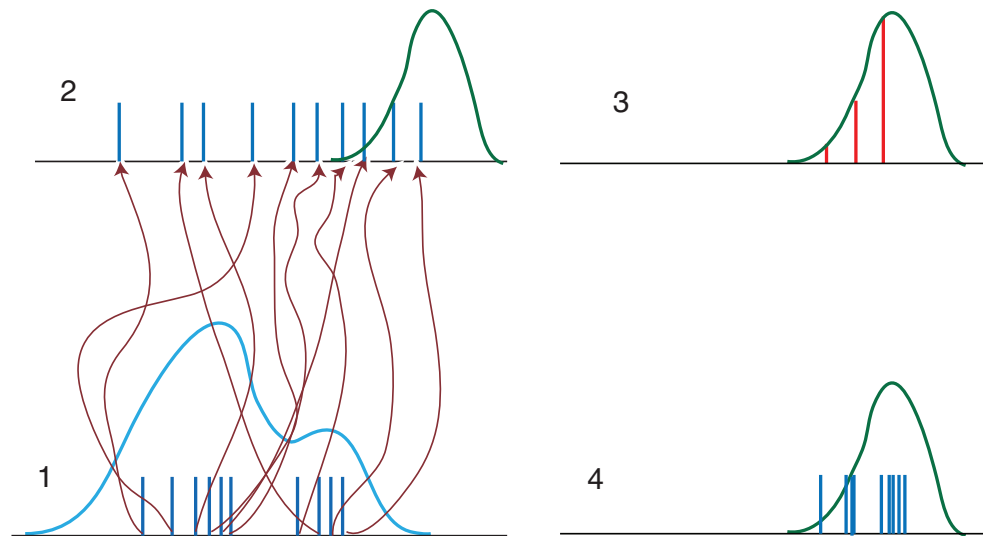
$$p(x|y) = \sum_{i=1}^N w_i \delta(x - x_i) \quad \text{with weights} \quad w_i = \frac{p(y|x_i)}{\sum_i p(y|x_i)}$$

- For Gaussian distributed observations

$$w_i \propto \exp \left[-\frac{1}{2} (y - \mathcal{H}(x_i))^T \mathbf{R}^{-1} (y - \mathcal{H}(x_i)) \right]$$

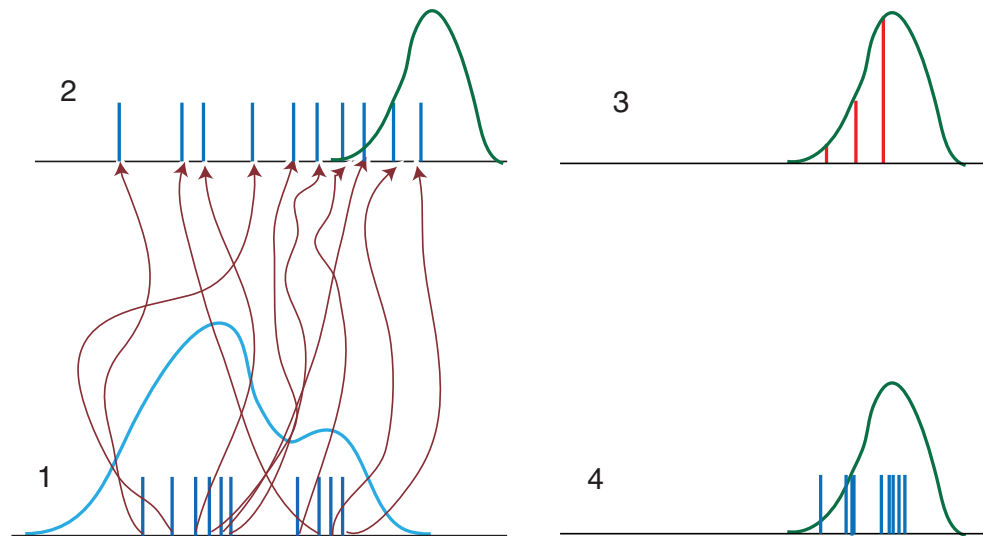
Standard Particle Filter

- Sequential Importance Resampling Filter (van Leeuwen, 2003)
 - (1) Generate Ensemble as sample of the probability density, run the model
 - (2) Assign weights according to probability density given the observations
 - (3) Reject particles with small weights and
 - (4) replace by particles according to posteriori density (resampling)



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- Standard PF inefficient: many particles lost for many observations!
- Required ensemble size $\sim \exp$ (number of observations)!
- For particle filters to be useful, we need importance sampling!

Bayes Theorem and proposal transition density (I)

- Stochastic model equation (β : model error, e.g. with $\beta \sim N(0, \mathbf{Q})$)

$$x^n = f(x^{n-1}) + \beta^{n-1}$$

- Transition density

$$p(x^n | x^{n-1}) = N(f(x^{n-1}), \mathbf{Q})$$

- Use transition density to derive marginal prior p.d.f. at time n

$$p(x^n) = \int p(x^n | x^{n-1}) p(x^{n-1}) dx^{n-1}$$

- Rewrite Bayes theorem using (arbitrary) proposal transition density q

$$\begin{aligned} p(x^n | y^n) &= \frac{p(y^n | x^n) p(x^n)}{p(y^n)} \\ &= \frac{p(y^n | x^n)}{p(y^n)} \int p(x^n | x^{n-1}) p(x^{n-1}) dx^{n-1} \\ &= \frac{p(y^n | x^n)}{p(y^n)} \int \frac{p(x^n | x^{n-1})}{q(x^n | x^{n-1}, y^n)} q(x^n | x^{n-1}, y^n) p(x^{n-1}) dx^{n-1} \end{aligned}$$

Proposal transition density (II)

- Starting with equal-weight particles at $n - 1$, we have:

$$p(x^n|y^n) = \frac{p(y^n|x^n)}{p(y^n)} \frac{1}{N} \sum_{i=1}^N \frac{p(x^n|x_i^{n-1})}{q(x^n|x_i^{n-1}, y^n)} q(x^n|x_i^{n-1}, y^n)$$

- For each particle at $n - 1$ draw from proposal transition density q

$$p(x^n|y^n) = \frac{1}{N} \sum_{i=1}^N \frac{p(y^n|x_i^n)}{p(y^n)} \frac{p(x_i^n|x_i^{n-1})}{q(x_i^n|x_i^{n-1}, y^n)} \delta(x^n - x_i^n)$$

- Weights

$$w_i = \underbrace{\frac{p(y^n|x_i^n)}{p(y^n)}}_{\text{Likelihood weight}} \times \underbrace{\frac{p(x_i^n|x_i^{n-1})}{q(x_i^n|x_i^{n-1}, y^n)}}_{\text{Proposal weight}}$$

- The proposal transition density is essentially arbitrary!
Can we use it to draw the particles closer to the observations?

Implicit particle filter (I)

- For weakly non-linear observation operators ($\mathcal{H}(x_i) \approx \mathbf{H}x_i$)

$$w_i \cdot q \propto \exp \left[-\frac{1}{2} (y - \mathbf{H}x_i)^\top \mathbf{R}^{-1} (y - \mathbf{H}x_i) - \frac{1}{2} (x_i^n - f(x_i^{n-1}))^\top \mathbf{Q}^{-1} (x_i^n - f(x_i^{n-1})) \right]$$

This is a quadratic function in $(x_i^n - \mu_i)$ with Hessian H .

- The minimum μ_i can be determined by e.g. variational methods. Choose proposal density as:

$$q(x_i^n | x_i^{n-1}, y^n) = N(\mu_i, H^{-1})$$

- Resulting weights:

$$w_i \propto \exp \left[-\frac{1}{2} (y^n - \mathbf{H}f(x_i^{n-1}))^\top (\mathbf{H}\mathbf{Q}\mathbf{H}^\top + \mathbf{R})^{-1} (y^n - \mathbf{H}f(x_i^{n-1})) \right]$$

Implicit particle filter (II)

- Implicit particle filter: run special 4D-Var for each particle to obtain μ_i
- Determine (approximate) Hessian H
- Generate proposal particles from

$$q(x_i^n | x_i^{n-1}, y^n) = N(\mu_i, H^{-1})$$

- Calculate weights
(Note: no explicit expression for weights for non-linear models).
- Resample
- See Atkins et al., 2013, and references for a review and the connection between variational methods and implicit particle methods.

Equivalent-Weights Particle Filter

- Van Leeuwen, 2010:

- ▶ Assume that model needs several time steps between observations
- ▶ Use simple proposal at each time step, e.g. corresponding to nudging:

$$q(x^n|x^{n-1}, y^n) = N(f(x^{n-1}) + S(y^n - \mathcal{H}(x^{n-1})), \mathbf{Q})$$

- ▶ Use **different proposal at final time step** to achieve similar weights. Determine maximum achievable weight (w_i^{\max}) during last time step(s) and choose target weight w^{target} . Then set:

$$q(x^n|x^{n-1}, y^n) = \begin{cases} q_1(x^n|x^{n-1}, y^n) & \text{for } w_i^{\max} > w^{\text{target}} \\ q_2(x^n|x^{n-1}, y^n) & \text{for } w_i^{\max} < w^{\text{target}} \end{cases}$$

For particles that cannot reach the target weight, one uses:

$$q_2(x^n|x^{n-1}, y^n) = N(f(x^{n-1}), \mathbf{Q})$$

Choose “special move” (different forcing) for high-weight particles

- ▶ Calculate weights, resample “lost” particles

Comments on Particle Filters

- Particle Filters do not need state covariances
- No assumptions on linearity, Gaussianity, . . . , needed
- Perfectly scalable (number of particles, dimensionality of problem)
- Proposal transition density may solve the degeneracy problem connected with many observations, apparently highly flexible
- In practice, particle filters have only been shown yet to work with toy models (Lorenz '63, Lorenz '96, barotropic vorticity equation, . . .), no experience with general circulation models:
 - ▶ Arbitrary forcing terms may destroy model balances
 - ▶ How to resample efficiently?
 - ▶ Some kind of localization similar to Ensemble Kalman Filters may be beneficial, but it is not clear how to do this (cannot linearly combine particles!)
- Many interesting ideas are being investigated . . .

Concluding Remarks

- Ensemble methods have been established as a valuable method in data assimilation to estimate the analysis uncertainties
 - ▶ Several competitive methods which are also efficient on modern massively parallel computer architectures (EnKF, LETKF, hybrid Var/EnKF methods, ...)
 - ▶ Ensemble DA already operationally used at some meteorological centers, more centers to follow
 - ▶ Key challenges have shifted: from poorly known \mathbf{P}^f in deterministic DA to poorly understood model error (\mathbf{Q}) in ensemble DA
→ many ideas, but mostly ad-hoc solutions and lots of tuning

Concluding Remarks

- Ensemble methods have been established as a valuable method in data assimilation to estimate the analysis uncertainties
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 - ▶ Ensemble DA already operationally used at some meteorological centers, more centers to follow
 - ▶ Key challenges have shifted: from poorly known \mathbf{P}^f in deterministic DA to poorly understood model error (\mathbf{Q}) in ensemble DA
→ many ideas, but mostly ad-hoc solutions and lots of tuning
- While Ensemble Kalman Filters work well on the synoptic scale, DA for the convective scale is still a subject of current research
 - ▶ Ensemble methods are essential to capture the flow dependence of uncertainties
 - ▶ Strong non-linearities in models and observation operators pose challenges to all methods
 - ▶ Particle filters are a promising candidate, but efficient importance sampling is a challenge to prevent ensemble collapse, still a lot to learn!

Selected References

● Ensemble Kalman Filter (EnKF)

- ▶ G. Burgers et al., 1998. On the analysis scheme of the Ensemble Kalman Filter, *Monthly Weather Rev.*, 126, 1719–1724.
- ▶ Evensen, G., 1994. Sequential data assimilation with a nonlinear quasi-geostrophic model using Monte Carlo methods to forecast error statistics, *J. Geophys. Res.*, 99(C5), 10,143–10,162.
- ▶ P. L. Houtekamer, et al., 2005. Atmospheric data assimilation with an ensemble Kalman filter: results with real observations, *Mon. Wea. Rev.* 133, 604–620.

● Ensemble Square Root Filters, Ensemble Transform Kalman Filters

- ▶ Hunt et al., 2004. Four-dimensional ensemble Kalman filtering, *Tellus*, 56A, 273–277.
- ▶ Ott et al., 2004. A local ensemble Kalman filter for atmospheric data assimilation, *Tellus*, 56A, 415–428.
- ▶ Patil et al., 2001. Local Low Dimensionality of Atmospheric Dynamics, *Phys. Rev. Lett.*, 86, 5878–5881
- ▶ Whitaker, J.S. and Hamill, T.H., 2002. Ensemble Data Assimilation without perturbed observations, *Mon. Wea. Rev.* 130, 1913–1924.

● Particle Filter

- ▶ Van Leeuwen, P.J., 2010. Nonlinear data assimilation in geosciences: an extremely efficient particle filter, *Q. J. R. Meteorol. Soc.* 136: 1991–1999. DOI:10.1002/qj.699
- ▶ Snyder et al., 2008. Obstacles to high-dimensional particle filtering, *Mon. Wea. Rev.* 136, 4629–4640.
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A photograph of a wooden structure, possibly a porch or a small building, with corrugated metal siding. The structure is silhouetted against a bright, orange-hued sunset sky. The sun is visible in the lower right corner, creating a lens flare. The overall scene is warm and atmospheric.

Questions?



Localization

- Let \mathbf{P} be symmetric positive semi-definite, and \mathbf{C} (the localization) be a correlation function. The Schur product

$$\tilde{\mathbf{P}} \equiv \mathbf{P} \odot \mathbf{C}$$

defines the localized version of \mathbf{P}

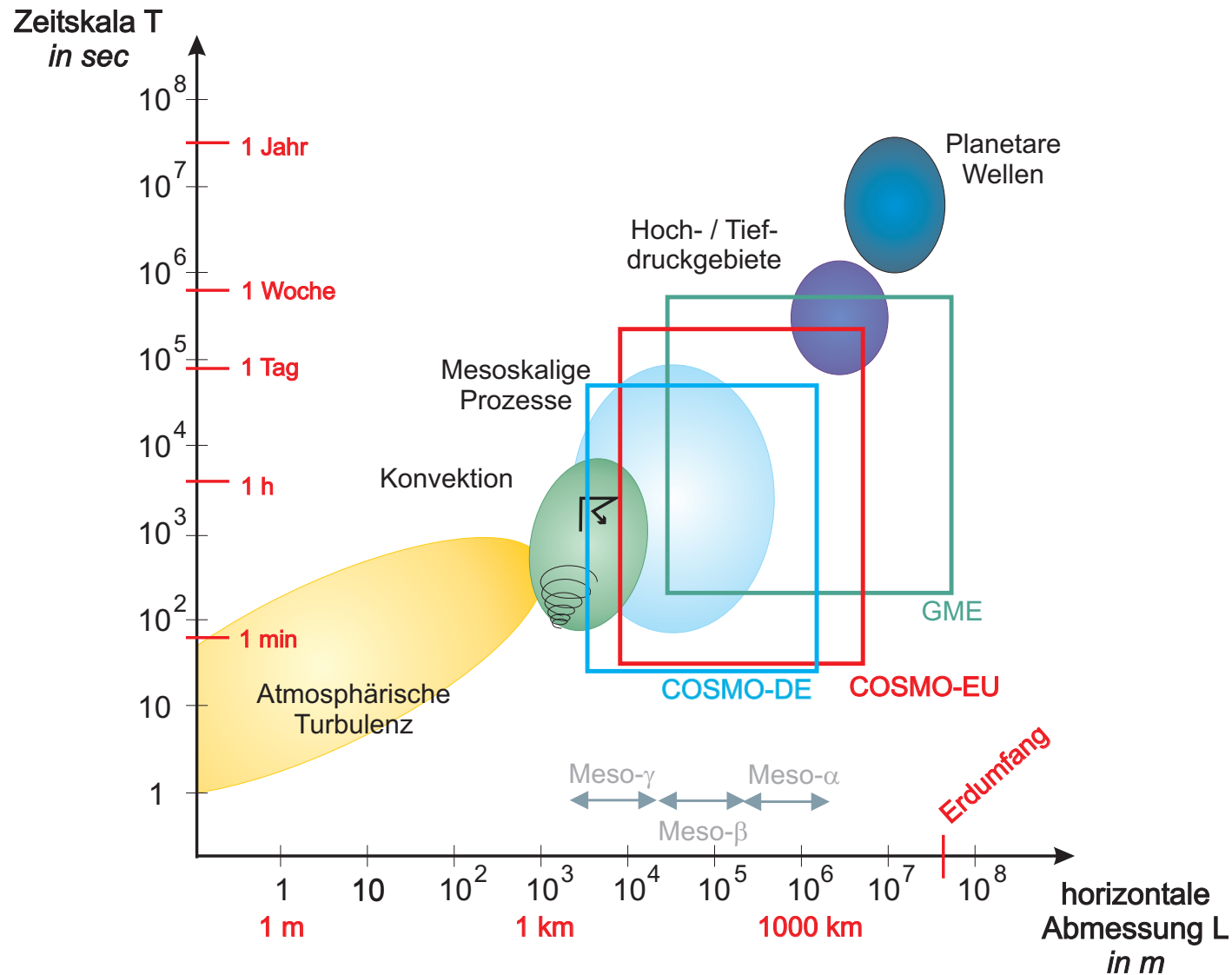
$$(\mathbf{P} \odot \mathbf{C})(x, y) \equiv P(x, y)C(x, y)$$

which is also positive semi-definite.

(See Gaspari & Cohn, 1999, for a treatment of localization on the sphere.)

- In practice, localization of \mathbf{P}^f is too expensive. Many authors apply localization to $(\mathbf{H}\mathbf{P}^f\mathbf{H}^T)$ and $(\mathbf{P}^f\mathbf{H}^T)$, which leads to small but systematic errors.

Length- and time-scales in the atmosphere



Global Observing System

Observation usage of DWD's global data assimilation on 2011-02-01

Observation type	variable	Total	used	monitored
TEMP	T, rh, u, v	57 258	5.4 %	199 973
PILOT	u, v	4 200	0.4 %	15 122
SYNOP	p_s, u, v	112 647	10.7 %	114 558
DRIBU	p_s, u, v	6 353	0.6 %	6 643
Aircraft	T, u, v	225 947	21.4 %	250 578
AMV geo	u, v	86 620	8.2 %	99 844
AMV polar	u, v	25 332	2.4 %	25 384
SCATT	u_{10}, v_{10}	188 774	17.9 %	224 412
AMSU-A	T_b	287 950	27.3 %	18 838 147
GPSRO	bending angle	60 659	5.7 %	65 052
All data		1 055 740	100.0 %	19 839 713
Polar satellites		562 715	53.3 %	19 152 995