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Statistical Characteristics of High- Resolution COSMO Ensemble Forecasts in view of Data Assimilation

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Introduction

- New data assimilation scheme for high-res COSMO
- Local Ensemble Transform Kalman Filter (Hunt et al., 2007)
- General assumption in Ensemble Kalman Filter Methods:
„Errors are of Gaussian nature and bias-free“
- Prerequisite for
 - „optimal“ combination of model fc and observations or
 - easily finding a minimum of the cost function

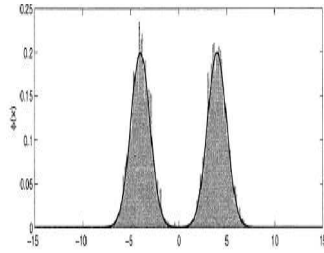
$$J(\mathbf{x}) = \underbrace{\frac{1}{2}(\mathbf{x} - \bar{\mathbf{x}}_b)^T \mathbf{P}_b^{-1} (\mathbf{x} - \bar{\mathbf{x}}_b)}_{\text{Background term}} + \underbrace{\frac{1}{2}[\mathbf{y} - H(\mathbf{x})]^T \mathbf{R}^{-1} [\mathbf{y} - H(\mathbf{x})]}_{\text{Observation term}}$$

Background term

Observation term



Non-Normality in EnKF



Background pdf

Lawson and Hansen, MWR (2004)

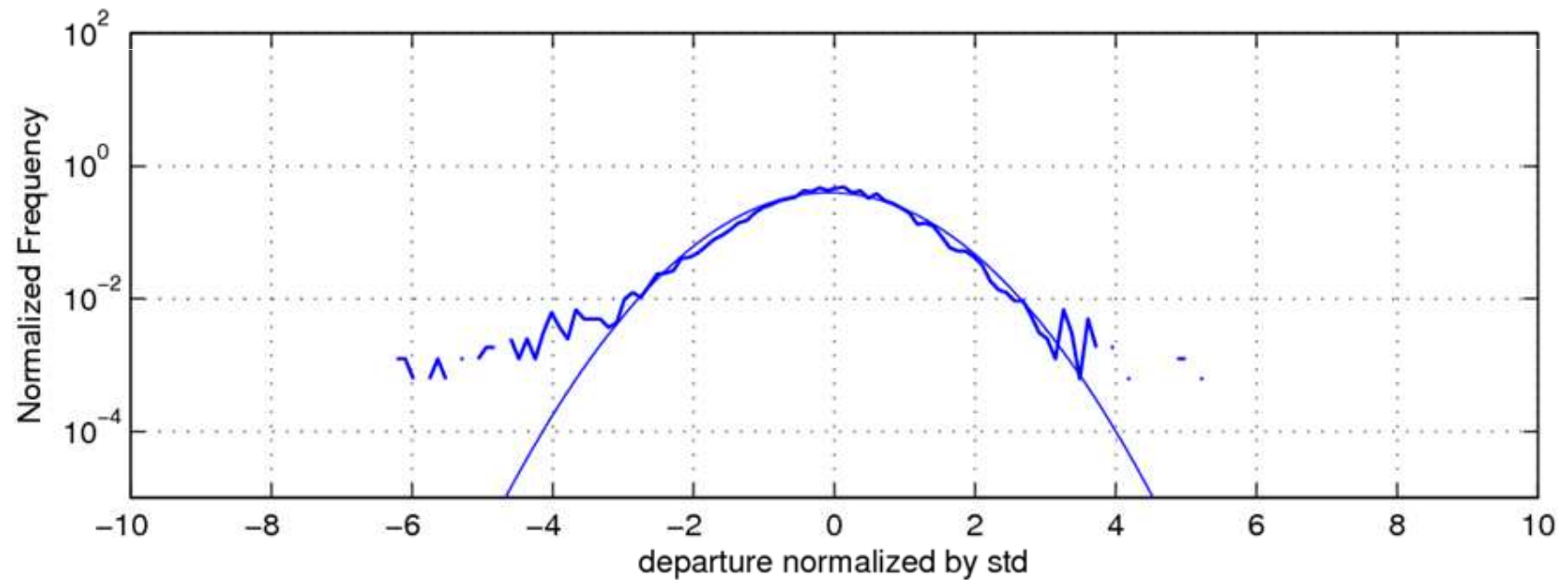


Data

- Forecast departures (observation term)
 - Different variables, observation systems, heights, lead times and seasons
 - Based on a 3 month summer (2008) and winter (2007/2008) period of operational COSMO-DE forecasts
- Ensemble anomalies (background term)
 - Different variables, levels, lead times and days
 - Based on 9 days (Aug. 2007) of the experimental COSMO-DE EPS



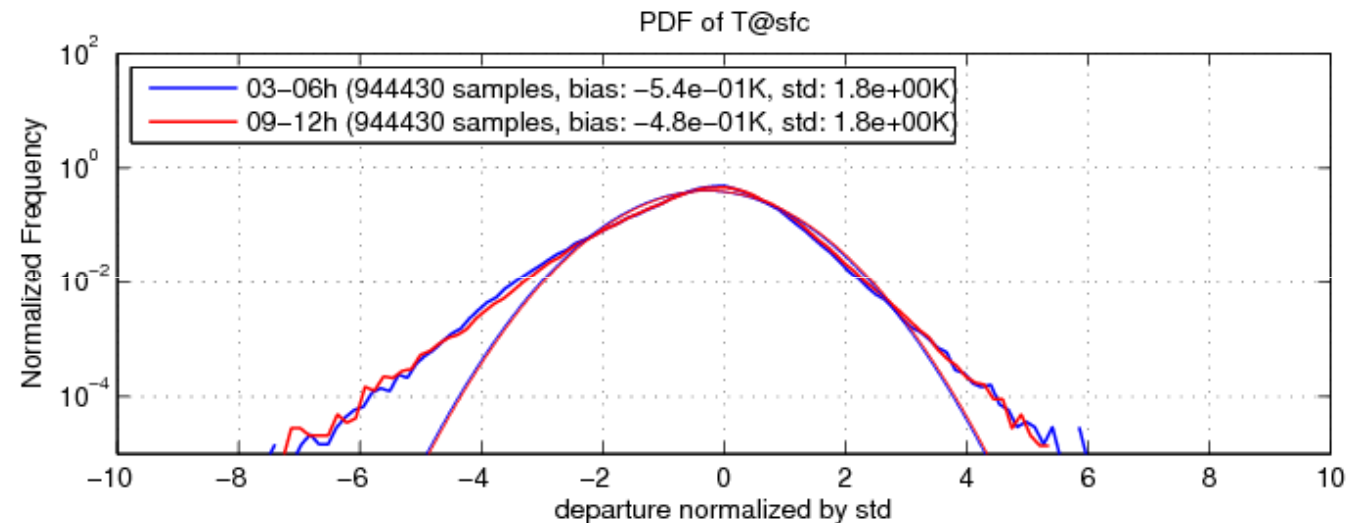
Evaluation Method



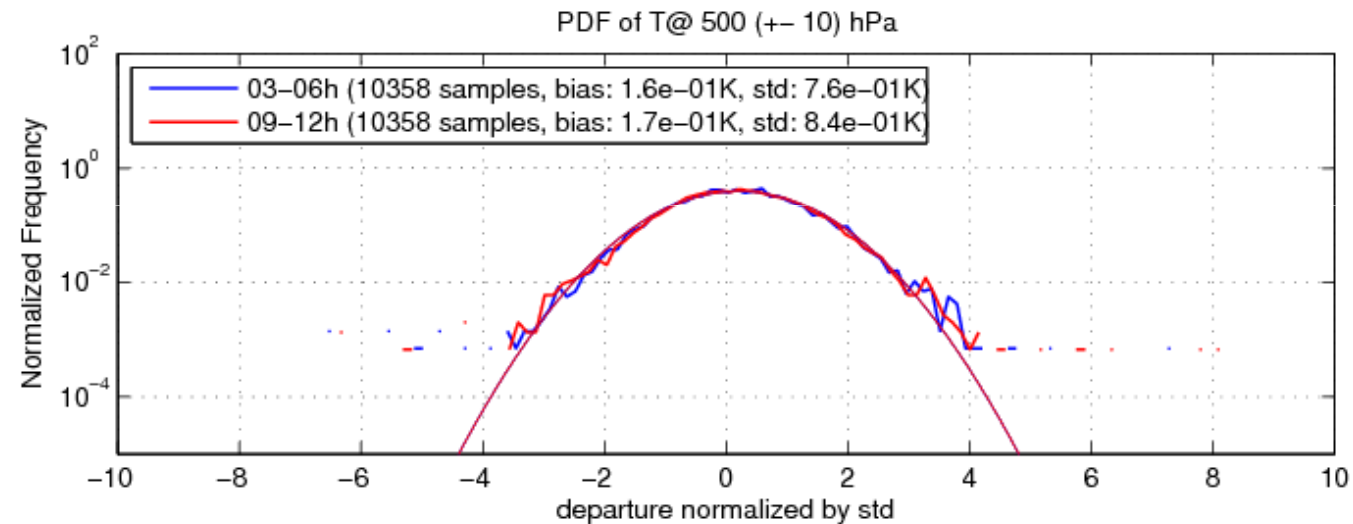


Example I: Temperature

T2m from SYNOP



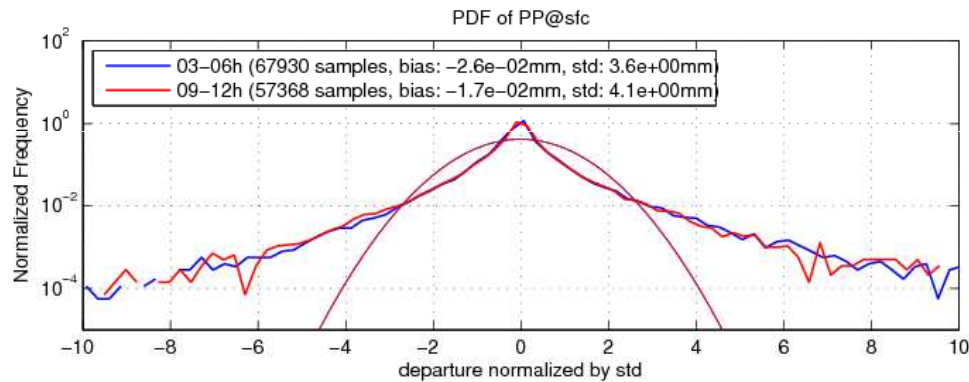
T@500hPa
from aircraft obs



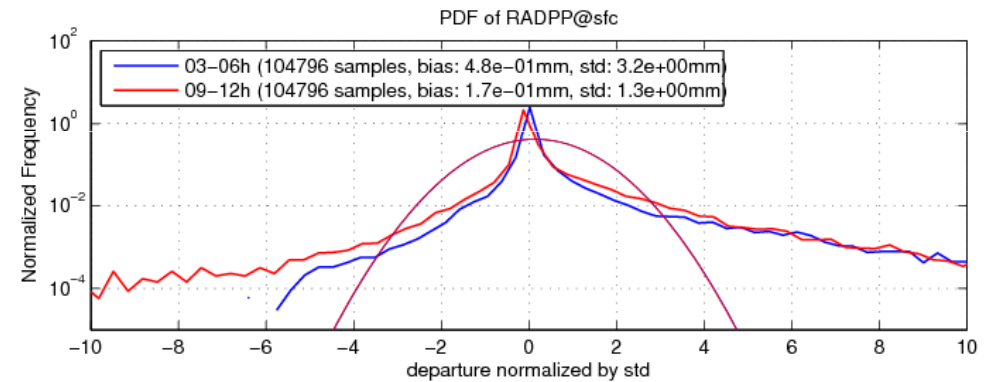


Example II: Rainfall

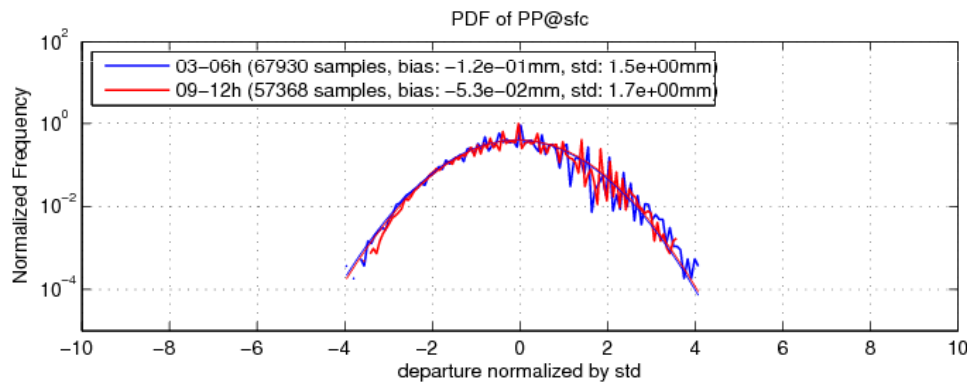
pp from SYNOP



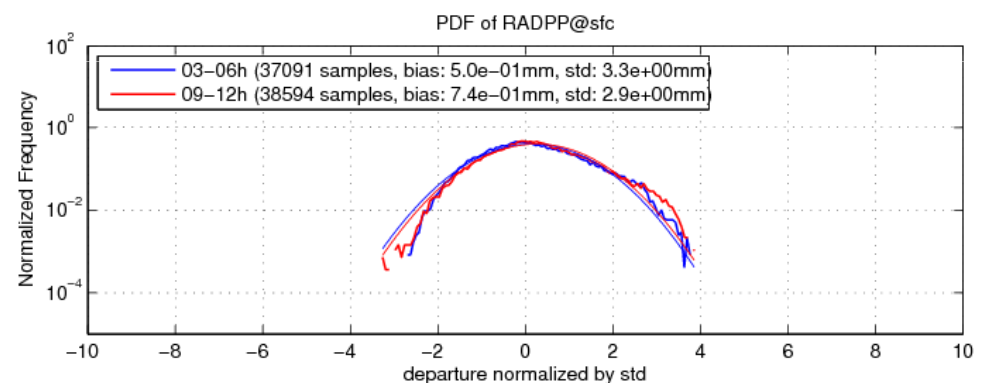
pp from radar



log(pp) from SYNOP



log(pp) from radar





General Findings for Observation Term

- Small deviations from normality around mean in COSMO-DE for forecast departures of temperature, wind and surface pressure out to 12h lead time
- „Fat tails“, i.e. more large departures than expected in a Gaussian distribution
- Better fit in free atmosphere than near surface
- Deviation from normality in humidity and precipitation
- Transformed variables (e.g. $\log(pp)$) have better properties concerning normality



Ensemble Anomalies

- Background error calculated from ensemble spread (anomalies around mean)

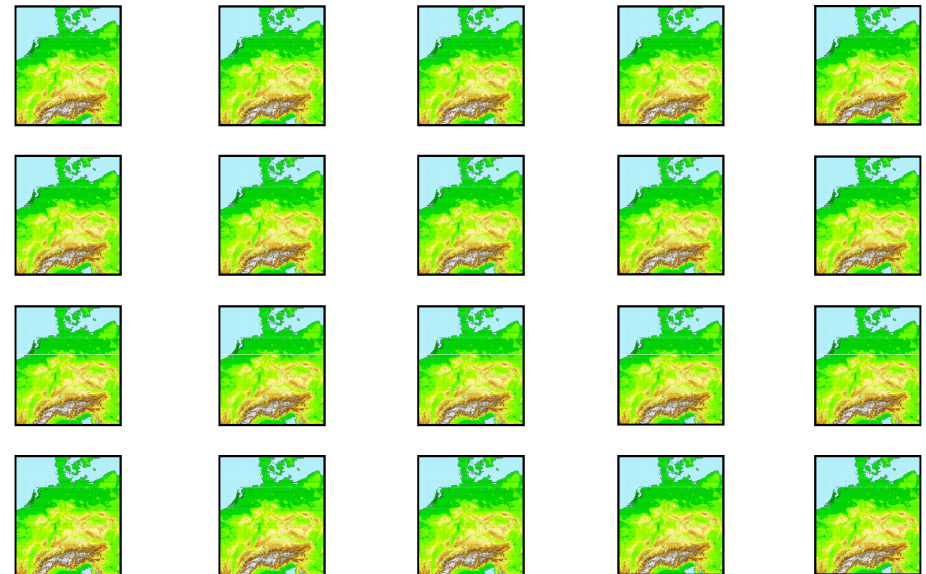
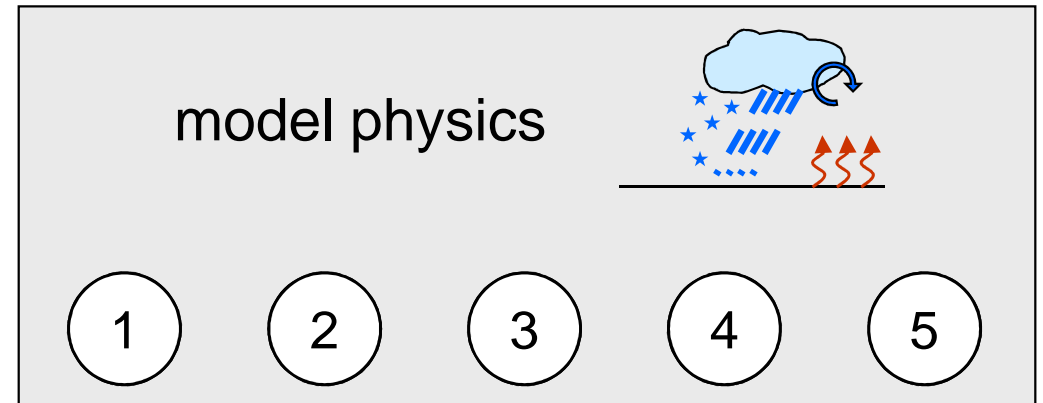
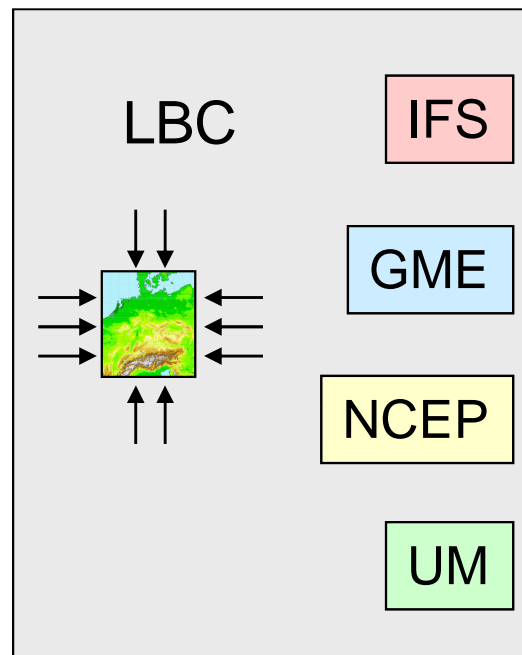
$$\mathbf{x}_b^k - \bar{\mathbf{x}}_b$$

- Look at distribution of ensemble anomalies of COSMO-DE EPS forecasts
 - at +3h, +9h, +12h and +24h
 - near surface and at ~5400m above surface
- Two localized regions in Germany
 - Northern Germany (flat terrain)
 - Black Forest (moderately complex terrain)



COSMO-DE EPS

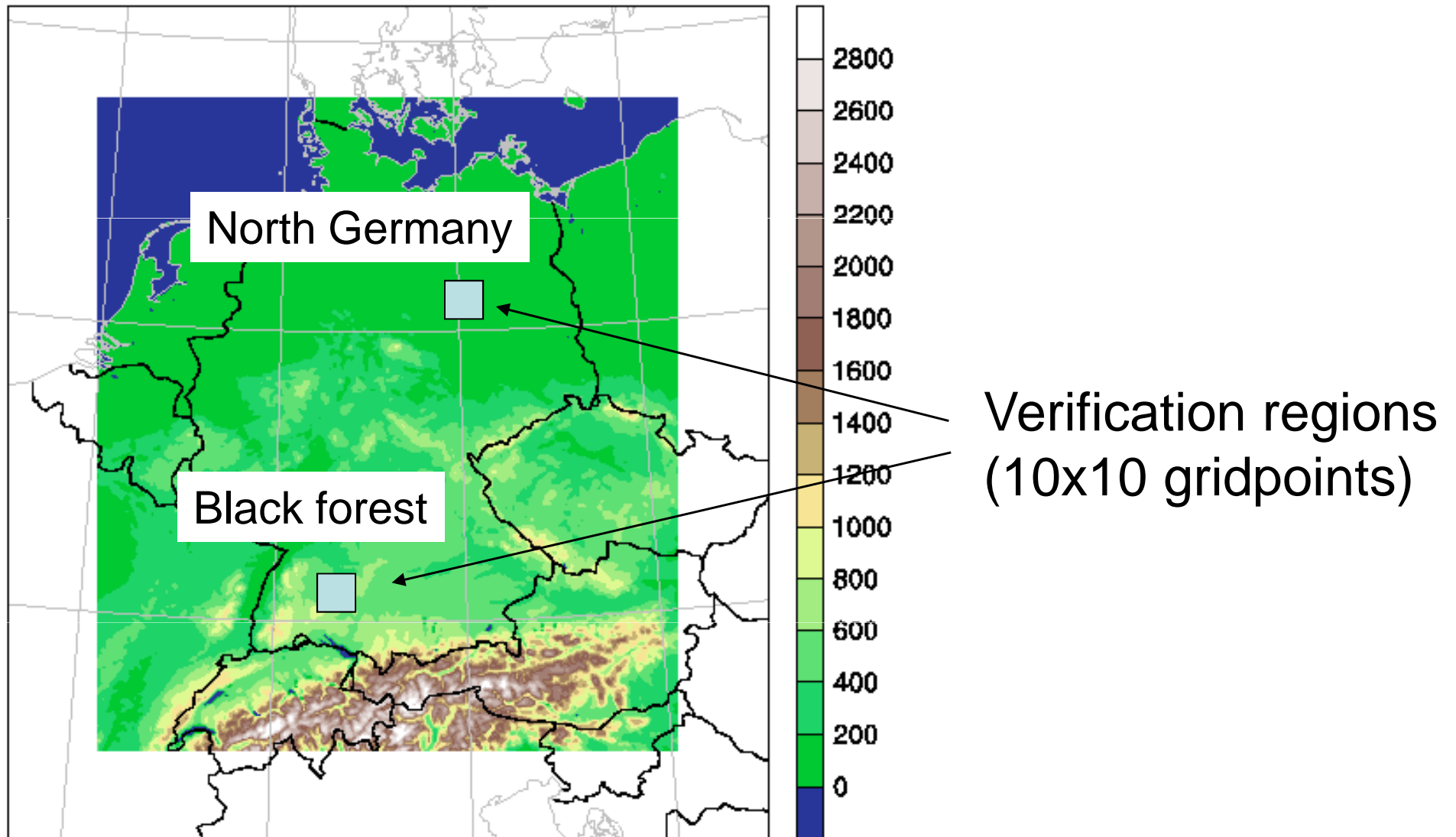
- Mesh size $\Delta x = 2.8\text{km}$
- Common IC from det. DA
- Start at 00UTC
- BC and physics perturbations



Susanne Theis, DWD



COSMO-DE EPS

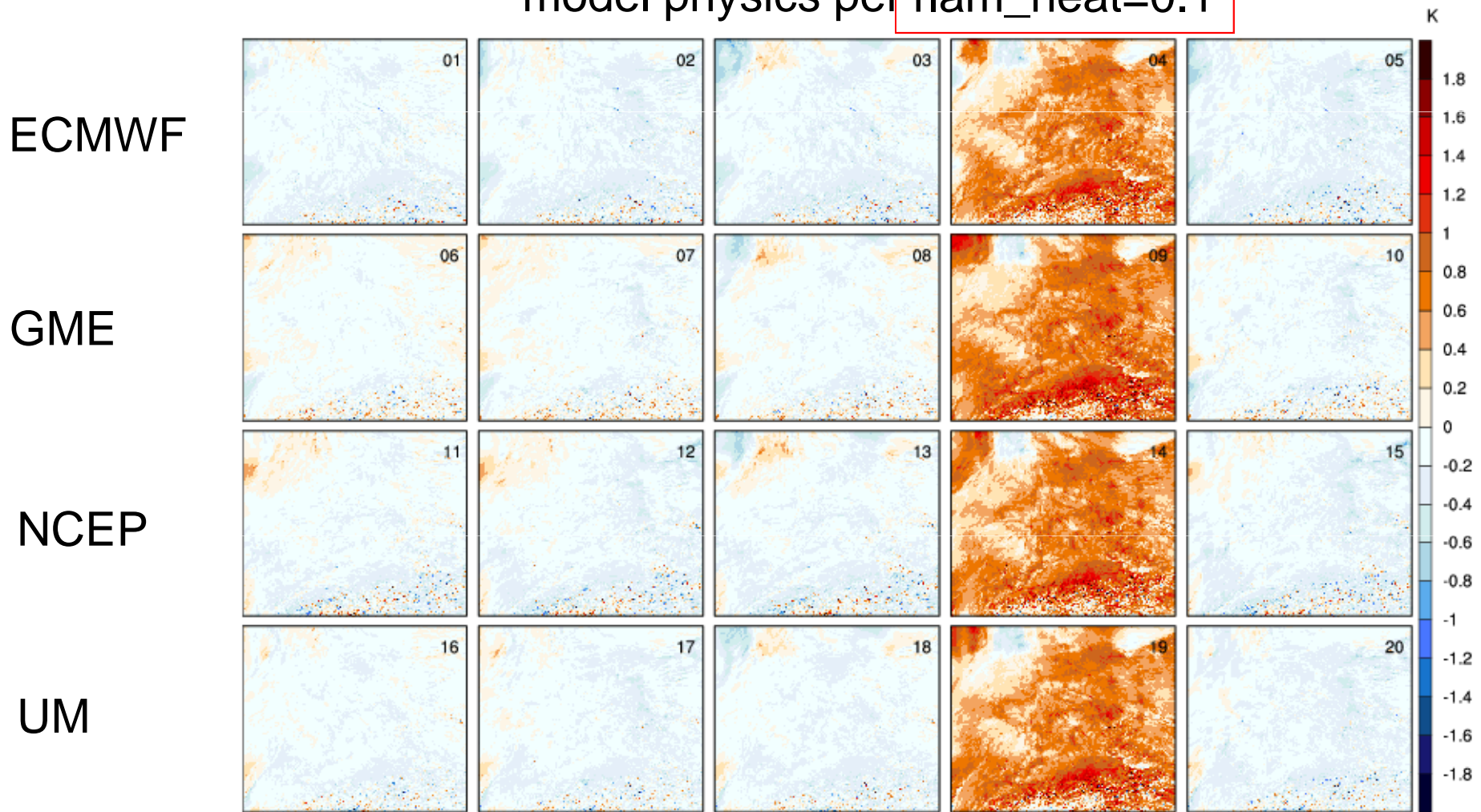




Ensemble Anomalies

Temperature at ~10m, +3h (03UTC)

model physics per `rlam_heat=0.1`

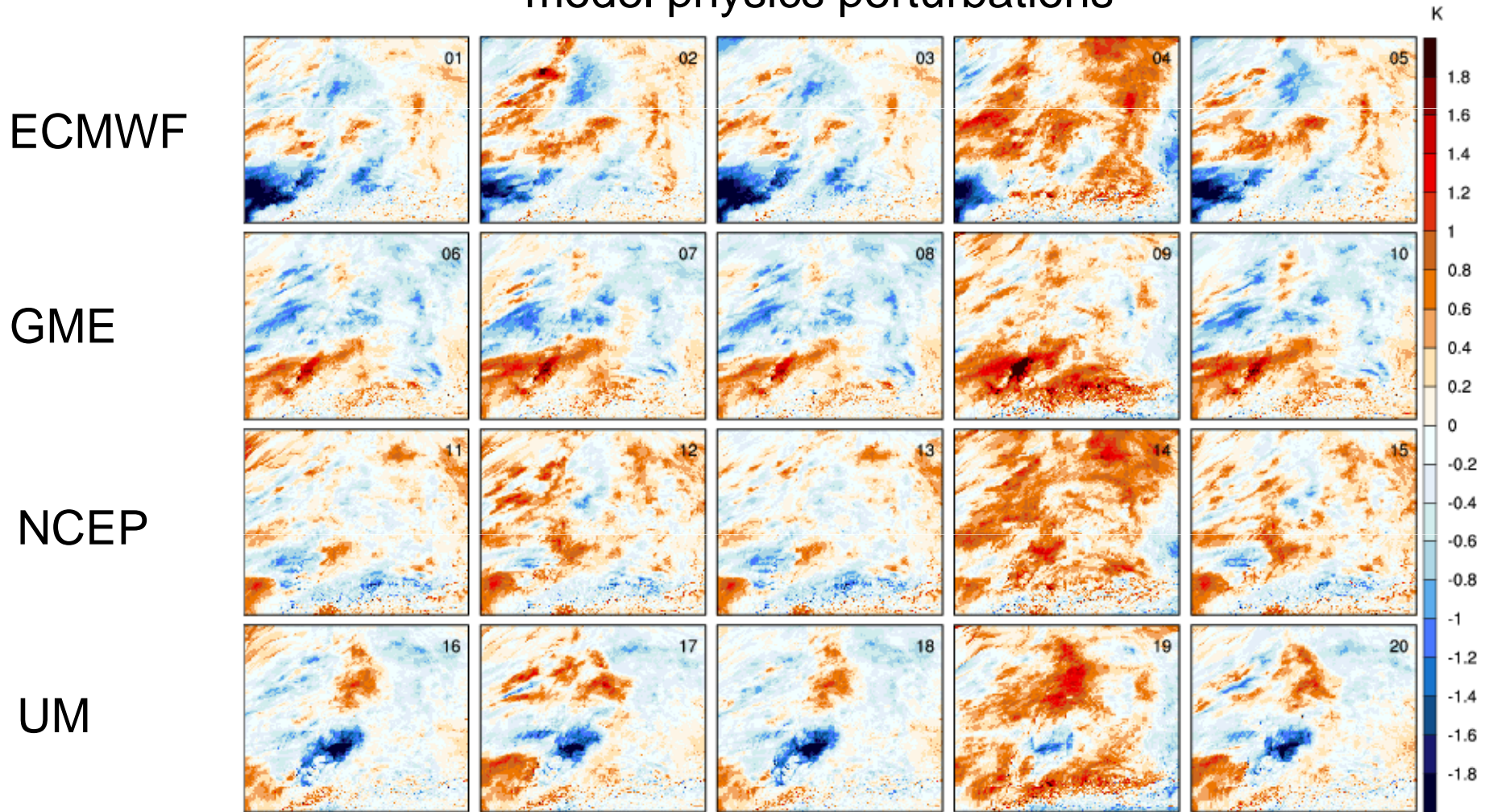




Ensemble Anomalies

Temperature at ~10m, +9h (09UTC)

model physics perturbations

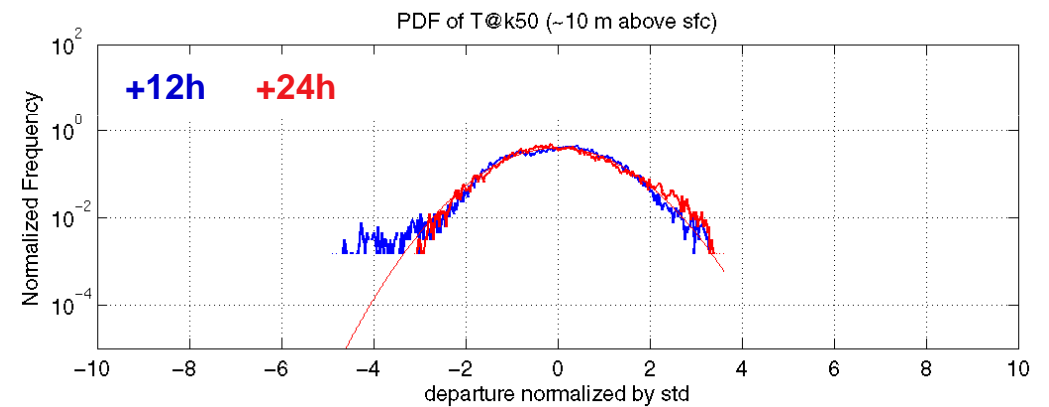
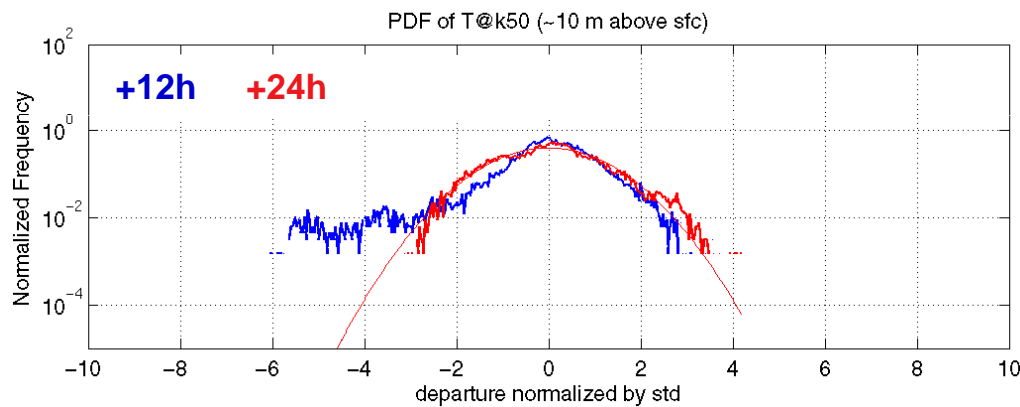
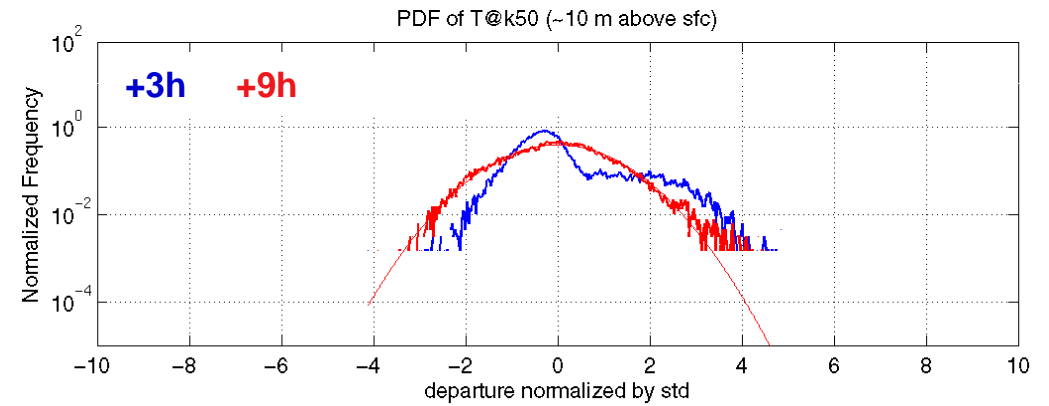
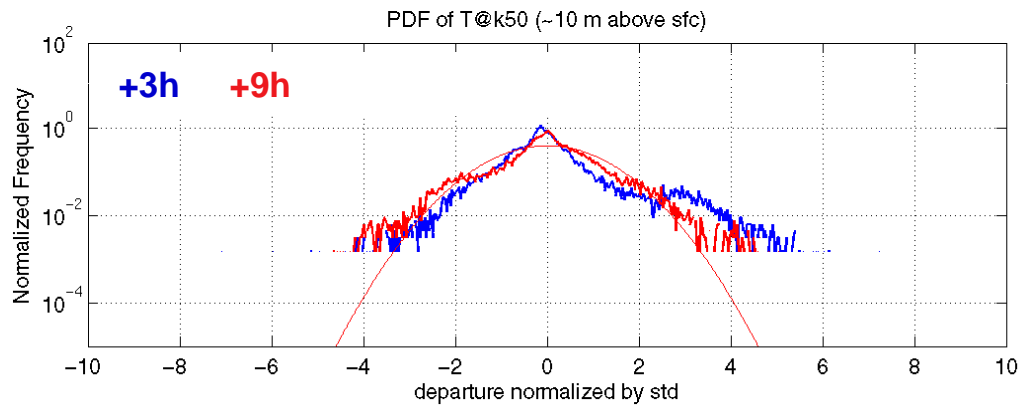




Ensemble Anomalies – T@10m

Black forest

North Germany

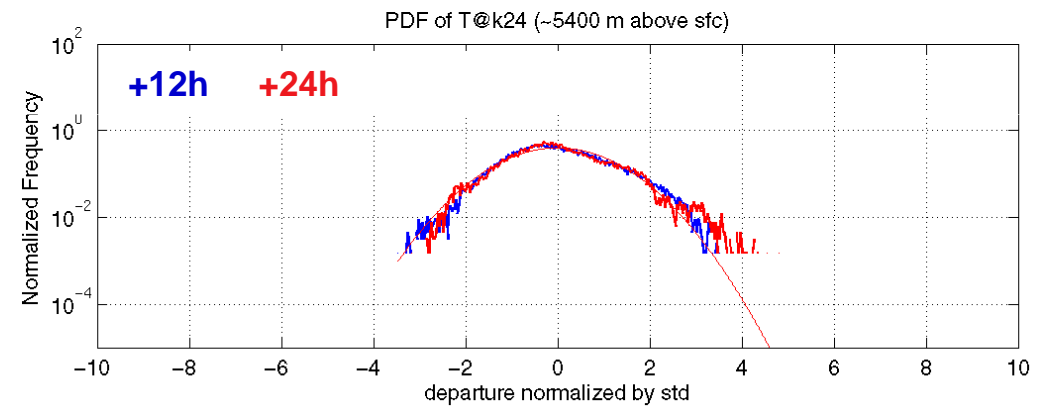
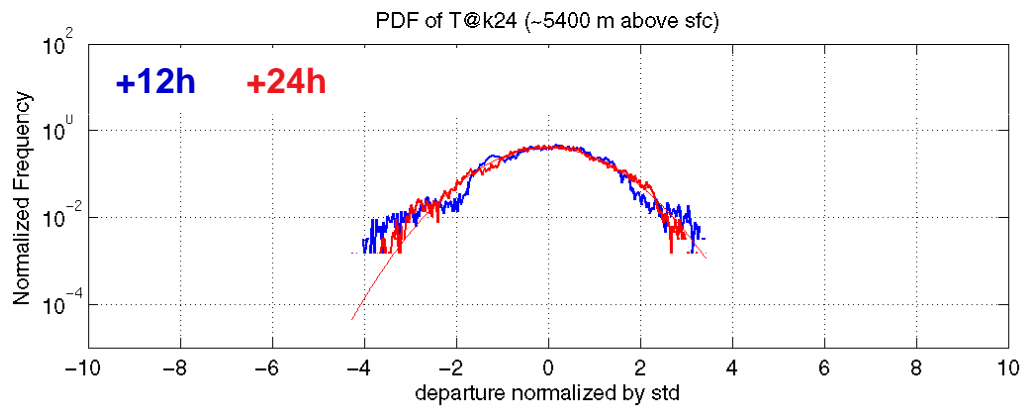
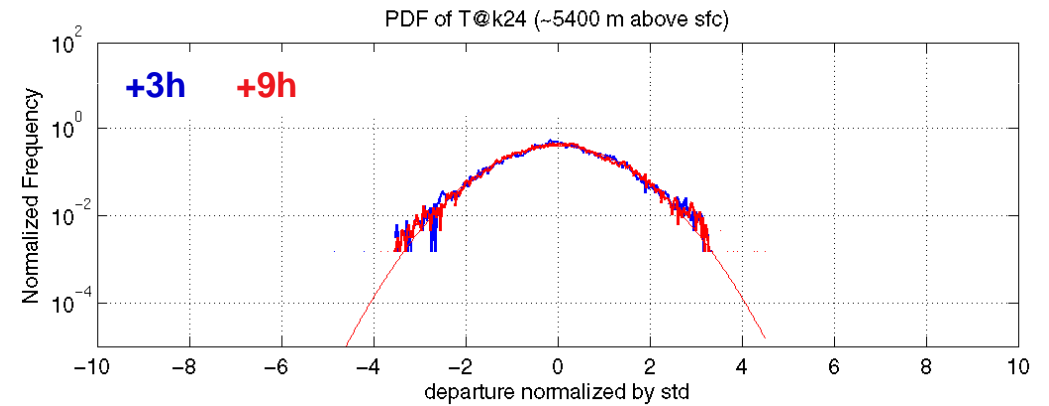
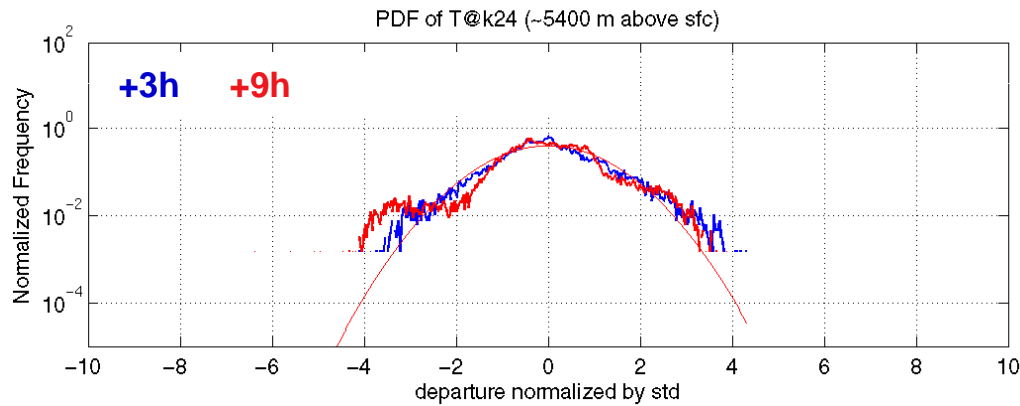




Ensemble Anomalies – T@5400m

Black forest

North Germany





General Findings for Background Term

- May deviate significantly from Normality
- Largest deviations
 - for temperature
 - at early forecast times
- Deviations larger in complex terrain
- Consistently better fit at longer lead times
- Tendency for better fit in free atmosphere than near surface
- Largely determined by physical perturbation technique



Discussion

- LETKF ensemble will differ from the current setup of COSMO-DE EPS
 - Gaussian spread in initial conditions
 - Non-gaussianity will grow during non-linear model integration
 - For data assimilation more gaussian (physical) model perturbations would be favourable



Conclusions

- Observation term seems to be reasonably normally distributed averaged over many cases, except for humidity and precipitation
- Transformation of variables can improve normality
- High-resolution COSMO EPS might produce non-normal anomalies in some cases
- COSMO is implementing the LETKF
- Ways to improve the LETKF in highly nonlinear / non-normal conditions are currently being investigated

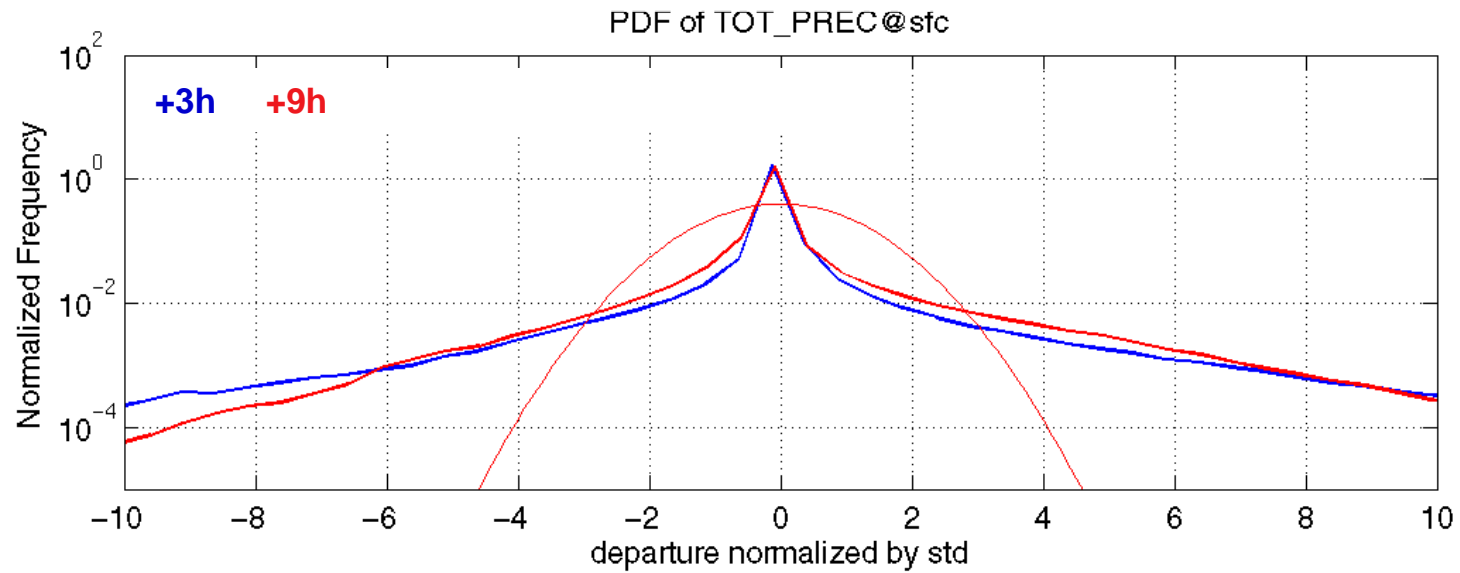


Thank you for your attention



Ensemble Anomalies

Hourly Precipitation

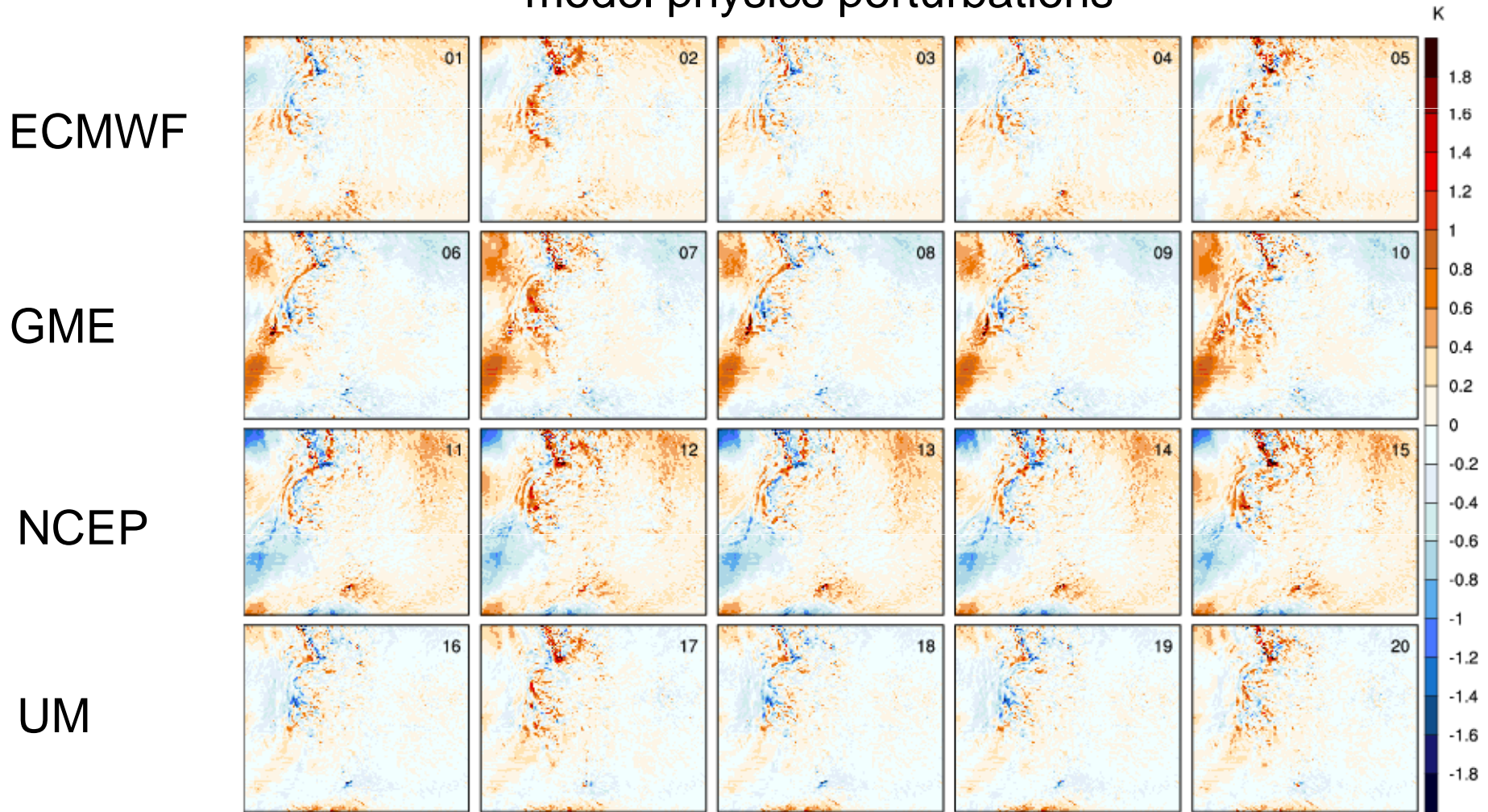




Ensemble Anomalies

Temperature at ~5400m, +3h (03UTC)

model physics perturbations

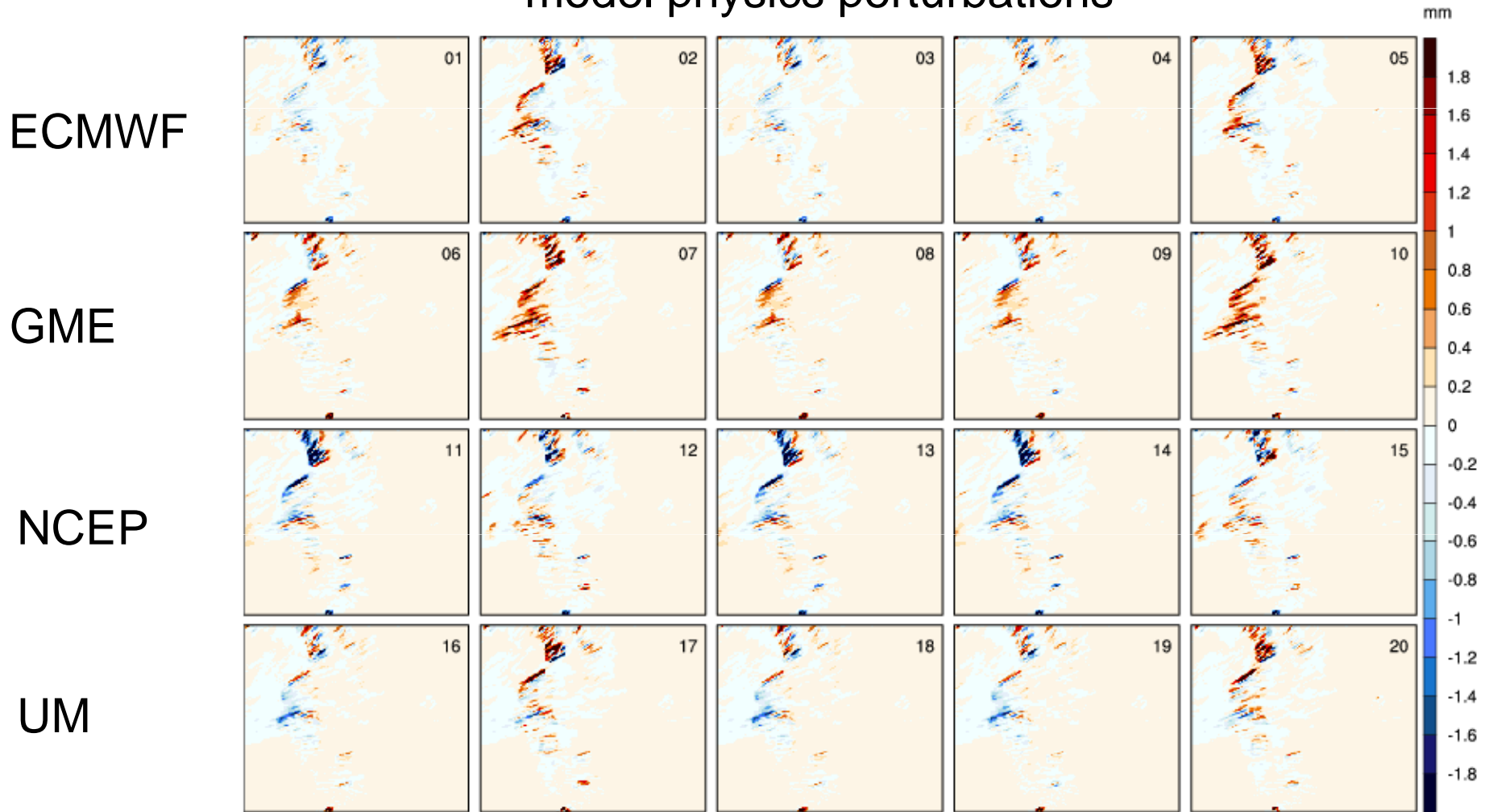




Ensemble Anomalies

Hourly Precipitation, +3h (03UTC)

model physics perturbations

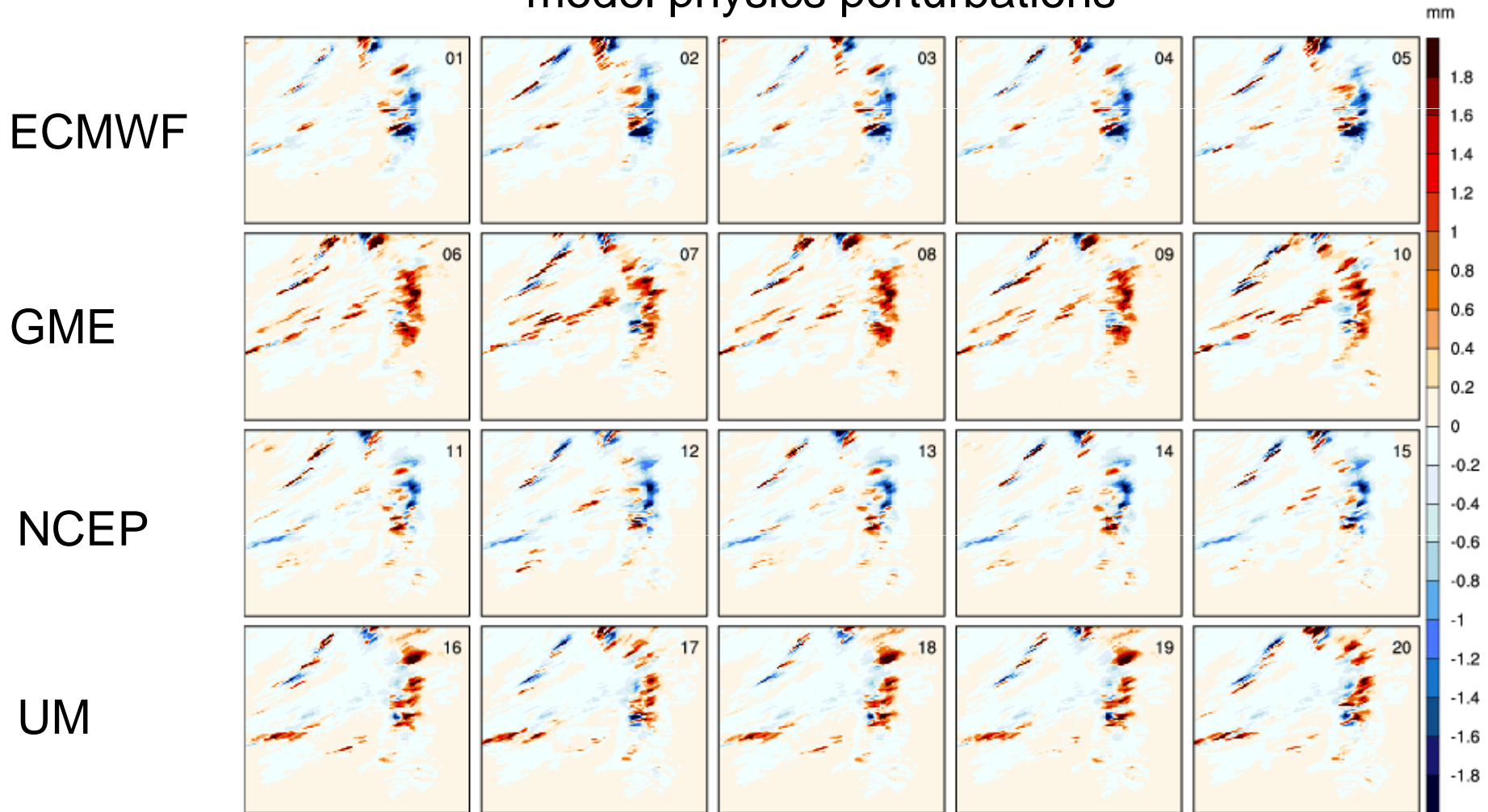




Ensemble Anomalies

Hourly Precipitation, +9h (09UTC)

model physics perturbations





Methods to deal with Nonnormality

- „No cost smoother“ (Kalnay et al., 2007)
 - Apply weights from time $t+1$ at time t
- „Running in place“
 - Use observations more than once by iterating several times over same assimilation window using the no cost smoother until convergence
- „Outer loop“ in LETKF
 - Bring analysis mean closer to observations by iteration of update step (inner loop)
 - Advance to next assimilation time by using nonlinear model (outer loop) using better guess of mean analysis from inner loop
- Have proven to improve LETKF in presence of nonlinearity / non-Gaussianity in Lorenz model (Yang and Kalnay, 2008)