Coupled Data Assimilation:

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Thanks also for correspondence from

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Outline of Talk

- Why Coupled data assimilation?
- Challenges of coupled DA
 - Coupled phenomena
 - Coupled model (bias) errors
- Weak v Strong Coupling
- Review of DA plans for Coupled Systems
- Role of Ensemble and Var techniques
- Conclusions





Why Coupled Data Assimilation

• Seamless Prediction, days – decades

- Desire to unify short-long range forecasting systems
- Computing resources becoming sufficient
- Coupled ReAnalysis
 - Recover important surface exchange quantities, Heat, Freshwater, ...CO2. Heat fluxes critical for long-term ocean model simulations eg. CORE
 - Climate relevance of reanalysed: Ocean Heat/FW storage, Ocean/Atm. Transports, etc..
- Understand Coupled Error growth, including biases
 - Climate errors may depend on short timescale processes, eg. convection, mixing of heat, etc..
 - Reduce coupling shocks in coupled forecasts
- Improved use of near surface observational data
 - SST, Scatterometer-winds, Waves, Surface Salinity, Precipitation, Soil moisture
 - Often exhibit strong initial transients in these quantities
 - Improved forecasting of these quantities highly desirable on all timescales







Why Coupled Data Assimilation

Representing the diurnal cycle

- Near surface data often shows diurnal variability, eg SST, Mixed layer, Atmospheric winds, TKE
- Need to model this diurnal variability to assimilate these data effectively
- Short term coupled phenomena eg. MJO
 - Longer term teleconnections may also respond, eg. NAO influenced by stronger MJO (Cassou 2008)
- Extreme air-sea flux events, eg. Trop cyclones
 - Fixed SSTs imply indefinite Upper ocean heat content
 - Coupled model SSTs may reduce hurricane intensity, eg. JMA, storm Morokot
- Coastal weather eg. Fogs
 - Strong air-sea interactions in boundary layer
- Coupled Atmosphere-Ice-Ocean processes
 - Polynyas, air-sea fluxes, winds, surface temperatures, water formation







Challenges of Coupled Data Assimilation

- In typical current systems Coupling takes place AFTER separate analyses
- Has allowed different mature assimilation schemes in Atm. and Oceans
- Different timescales
 - Atmospheric 4DVar 12 hours
 - Ocean 5-10 day windows typically 3DVar
- Timescales reflect; Data availability, Error growth rates, Linear-Nonlinear transitions
- Model coupling timescale may be infrequent, eg. OASIS sequential coupling 3 hourly
- Bias correction schemes in use in individual systems may need reevaluation
 - Ocean bias schemes maintain realistic SST gradients for coupled forecasting
- Some coupled DA schemes very different eg. anomaly assimilation







Modelling Coupled Phenomena

- Short timescales
 - Diurnal cycles in Surface T, winds, Atm. Boundary layer, Ocean Mixed layer,
 - Inertial Wind-Wave-Current coupling
 - Tropics: Atm convection and MJO; Monsoon Onset
 - Tropics: Ocean mixed-layer cold wakes and Tropical Cyclones
 - Polar: Dynamic Ice, Heat fluxes and Surface T
- Longer timescales
 - Seasonal Forecasting (eg. ENSO,..)
 - Decadal forecasting (eg. AMOC,...)



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Diurnal Sea Surface Temperatures

Diurnal Amplitude



ARC: Merchant et al 2008

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National Centre for Earth Observation **Redefining SST validation**

- Best satellite SSTs now more accurate than drifting buoys
- Sat-buoy time difference=> Ht rates



- Observed and NWP modelled SST Ht. rate (ATSR vs. drifting buoys)
- Model can correct time mis-matches



NCEO Board March 2010

Impact of coupling Typhoon intensity forecast for Typhoon Morakot

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~9830g 735

T0908(D0010) Typhoon Forecast (Track and Intensity) -- 2009/08/05 18UTC --



Too strong in operational GSM (green) Coupling weaken the intensity (red)

Higaki JMA

3D model or 1D mixed layer model?





24.5 25 25.8 26 28.8 27 27.8 28 25.8 29 29.8 30

- SST during the passage of Typhoon Morakat was simulated by (uncoupled) MRI.COM
- Surface fluxes were provided by GSM forecast products.
- Both models represent sea surface cooling around the TC track
- But SST by the 3D model is about 1K cooler than 1D

=>Ekman pumping

Understanding Coupled Model Errors

- Bias errors in coupled models not easy to attribute
 - Radiation, E-P, Wind stress
- Short timescale errors (vertical) eg. convection or mixing or air-sea fluxes
 => horizontal circulation and transport errors on longer timescales
- Study coupled forecast error growth (leadtime) to explore Coupled errors close to observations (Transpose AMIP => PRIMER)
- Study coupled model data assimilation increments
 - Increment attempting to prevent model drift
 - Patterns contain information about model process errors
 - Correlated error patterns, eg Atm-Ocean increments
- Compare with perturbed physics experiments (ERGODICS project)
 - Forecast drift from assimilated Observations due to unknown process errors
 - Perturbed physics drift from background due to known parameterisation changes
- Ensemble spread => Uncertainty in forecasts + Background Assim. errors
- How to initialise coupled ensemble spread?
 - Large ensembles?
 - Choose special/optimal (coupled?) perturbations to reduce ensemble size?
 - Ensemble choice depending on lead time of interest, days to decades?
 - Re-initialising spread on each assimilation cycle risks loosing uncertainty information especially in ocean





Weak v Strong Coupling in Assimilation

- No coupling => Atm. and Ocean boundary layers unbalanced
- Weak coupling: Always run coupled model so Background Atm. and Ocean fields in balance; Increments calculated separately so potentially unbalanced
 - Increments may be small (fn. of bias growth and data frequency)
- Strong coupling: Some balance between ocean and Atmos. Increments
 - Use of multivariate coupled covariances?
 - Or coupled adjoint in 4DVar
 - Physical constraints on coupled increments eg. reflecting air-sea exchanges; eg. wind or cloud cover errors, Pimentel et al (2008)
 - Tune coupling parameters for heat, momentum



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Diurnal cycle SST assimilation adjusting cloud cover and windspeed



Figure 7.4: A graph comparing the model SST before and after assimilation with the individual satellite observations and OSTIA at (-30 °N, 315 °E) for the 1^{st} -7th January

X - 32 PIMENTEL, HAINES, AND NICHOLS: ASSIMILATION OF SST INTO DIURNAL CYCLE

	Mean	STD	RMS
control	0.07	0.79	0.79
cloud check	0.06	0.78	0.78
wind correction	0.10	0.52	0.53
wind then cloud correction	0.07	0.49	0.49

Table 1. Results showing the mean, STD, and RMS of $\theta_{model} - \theta_{obs}$, in °C for the area 45°S

to $25^{\circ}S$ and $300^{\circ}E$ to $330^{\circ}E$ during $1^{st}-7^{th}$ January 2006.

2006

Existing/Planned CDA schemes

- NCEP CFSR
- Met Office (NWP-Seasonal)
- Canadian Met Service systems
- BMRC
- JAMSTEC
- GFDL Ensemble KF
- Met Office (Anomaly system: DePreSys)
- ECMWF





NCEP-CFSR (1979-present) Climate Forecasting System Reanalysis



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NCEP-CFSR

Not Ensemble system

Background error variances still flow dependent

Climatological variances scaled by 6hr tendencies

Assimilation of gridded surface products for SST (daily), SSS(Clim), Sea ice conc. (lin. interp. time) Precip., Snow cover (daily)





~500 hPa StrmFn Rescaled StDev



FIG. 5. (top) Static, zonally invariant, 500-hPa streamfunction (le6/s) background error valid at 0000 GMT 06 Nov 2007; (bottom) flow-dependent adjusted back-E ground standard deviation.



NCEP-CFSR

- Improved timing of SST and Tropical precipitation
- Improved MJO reproduction
- Uncoupled: Convection too early response to SSTs. Airsea fluxes => SSTs damped
- Diurnal cycle in SST can be 2C from TOGA-COARE (Soloviev et al 1997)



Fig. 27. Temporal lag correlation coefficient between precipitation and SST in the tropical western Pacific (averaged over 10°S–10°N, 130°–150°E) in RI (red), R2 (brown), CFSR (green), and observation (black). GPCP daily precipitation and Reynolds ¼° daily SST are used as observational data. Negative (positive) lag in days on the x axis indicates the SST leads (lags) the precipitation. Data for the boreal winter (Nov–Apr) over the period 1979–2008 are bandpass filtered for 20–100 days after removing the climatological mean.



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Met Office Coupled forecasting

- The next Met Office seasonal forecasting system (GloSea) is currently being developed:
 - N216 UM atmosphere L85
 - ORCA025 NEMO ocean (1/4 degree), L75
- Initial implementation: Atmospheric and Ocean assimilation within un-coupled models (NWP and FOAM).
 - Ocean component: NEMOVAR system (3DVar-FGAT)
 - Atm. Component : 6hr 4DVar
- Assessment in short- to medium-range coupled forecasts ongoing.





Met Office Coupled DA plans

R&D for coupled data assimilation carried out in parallel. Plans include:

- implement weakly coupled DA system: background state from coupled model, increments calculated separately no cross-covariances between the ocean and atmosphere.
- 28 ensemble coupled runs initialised daily (15day-7mth)
- investigations including: time-windows, balance of the coupled system, bias correction, coupling frequency.
- longer-term: assess and implement cross-system error covariances.





Met Office Weakly Coupled DA



Note initial timescale of 6 hours Window limited by atmospheric error growth





Coupled 30day forecasts at MetO (Shelley et al 2011)

	Coupled	Atmosphe	re control	Ocean control	
Components	A – MetUM N216L85	A – MetUN	1 N216L85	O – ORCA 0.25° L50	
and resolution	O – ORCA 0.25°L50			I - CICE 0.25°	
	I – CICE 0.25°				
Air-sea	Interactively coupled	Daily SST and sea ice		3-hourly mean fluxes	
boundary	every 3 hours	from OSTIA analyses,		from corresponding	
conditions	(resolving diurnal	time-interpolated to 3-		atmosphere control	
	cycle)	hourly (but without a			
		diurnal cyc	le)		
Initialisation	A - operational NWP	A - operatio	onal NWP	O - FOAM analysis	
	analysis (N320L50),	analysis (N320L50),		(ORCA0.25L50)	
	interpolated to	interpolated	d to	I - FOAM sea ice	
	N216L85	N216L85		analysis	
	O - FOAM analysis		Winter	Summer	
	(ORCA0.25L50)		02.01.2007	01.06.2007	12 \$
	I - Monthly mean		01.02.2007	01.07.2007	fore
	climatology from		21.02.2007	10.08.2007	No
	HadGEM3 pre-		08.12.2007	25.06.2008	INU .
	industrial control run		06.02.2008	25.07.2008	
			02.12.2008	03.09.2008	



Table 1: Outline of experimental setup for the coupled, atmosphere and ocean forecasts. Model sub-components are denoted A – atmosphere, O – ocean and I – sea ice. See also Appendix A.

12 Single forecasts only No Ensembles



Coupled 30day forecasts at MetO (Shelley et al 2011)

- Coupled model skill similar to Atmosphere only most regions out to 15 days
- Cooling SST drift in both summer and winter
 - Due to upper ocean mixing bias?
- Diurnal SSTs reasonably well captured from Atmospheric fluxes alone
- Cyclone tracks similar
- Caveats : Very few cases studied, Model not yet weakly coupled, no ensemble forecasting yet





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Coupled 30day forecasts at MetO (Shelley et al 2011)



3 hour coupling frequency Control run uses Atm fluxes forced by daily SST



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Coupled 30day forecasts at MetO (Shelley et al 2011) Day 1



Ocean Mixed Layer Depths FOAM analysis

Coupled model









Ocean Control







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Figure 21: Mixed layer depth in North Atlantic for case initialised on 01/02/2007 for the analysis at day 1 (top left) and day 15 (top right), coupled model day 1 (middle left) and day ECMWF S 15 (middle right) and ocean control day 1 (bottom left) and day 15 (bottom right).

Coupled Atmosphere-Ice-Ocean Forecasting Activities in Canada: CONCEPTS

• Aims:

- Development of Regional and Global Coupled Atmosphere-Ice-Ocean Forecasting Systems
- Global coupled medium-to-monthly forecasting system:
 - Initially: produce 10 day operational forecasts
 - GEM atmospheric model and CMC analysis system (4DVAR/EnKF)
 - Coupled to 1/4° resolution (ORCA025) NEMO ice-ocean model
 - Initialized with Mercator SAM2 (PSY3V2) ocean analyses
- Regional short-term forecasting system
 - Based on subdomain of ORCA12 for NW Atlantic + Arctic
 - Coupled to CMC regional forecasting system
 - Build on developments made by CNOOFS
 - Coupled DA will follow thorough testing of 10day coupled forecasts













48hr forecasts









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Fisheries and Oceans Canada

Statistics for February 2008



Forecast hour

Forecast hour



Canada



Fisheries and Oceans Canada







Parameter estimation for GEM-NEMO

S. Skatchko, UQAM

- Augment atmospheric 4DVAR state vector to include bulk transfer coefficients
- Near-surface temperature will affect parameter estimation
- Preliminary results show improved forecast skill







Canada







Australian BMRC: POAMA-3/ACCESS

Model Features

- Based on the New ACCESS coupled model (UKMO UM + MOM4 + CICE + CABLE(Land))
- Resolution tbd between N96 and N144, L~38-80, depending on supercomputing
- Preliminary version available now with limited hindcasts (N96L38, not CABLE, not tuned, simple initialisation eg. SST nudging)





BMRC POAMA-3/ACCESS

Initialisation Plans

- Full coupled initialisation (coupled PEODAS) with cross-covariances and implicit 'breeding'
- Progress through a series of incremental stages



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BMRC Coupled Covariances





The Centre for Australian Weather and Climate Research A partnership between CSIRO and the Bureau of Meteorology



JAMSTEC Coupled Data Assimilation thanks to Dr Sugiura and Prof. Awaji

- Assimilation into a fully coupled GCM
- By means of 4D-VAR
 - Long assimilation window (9 month)
 - Correction of model climatology by parameter estimation
 - Correction of seasonal to interannual trajectory by initialization
 - Atmospheric data are also assimilated
 - Weather mode is treated as noise
- To be suitable for Seasonal to Interannual state estimation and prediction







CDA Assimilation windows



9 mth windows overlap by 1.5 months each end!!

Control Variables

NATU

- 1. Ocean initial condition
- 2. Bulk parameters controlling Air-sea fluxes of ; * 97/1 = January of 1997

$$\begin{array}{ll} \text{Momentum} & F_{\mathbf{v}} = -\rho \alpha_{M} C_{M} \left| \mathbf{v} \right| \mathbf{v} \\ \text{Sensible heat} & F_{\theta} = \rho c_{p} \alpha_{H} C_{H} \left| \mathbf{v} \right| \left(\theta_{g} - \theta \right) \\ \hline \text{Latent heat} & F_{q} = \rho \alpha_{E} C_{E} \left| \mathbf{v} \right| \left(q_{g} - q \right) \\ \hline \text{National Centre for} \\ \hline \text{Rational Centre for} \\ \hline \text{National Centre for} \\ \hline \text{National Centre for} \\ \hline \text{National Centre for} \\ \hline \text{CMWF Summe} \\ \hline \text{Matrix and a state of the state$$

Experimental Settings of Coupled DA

• Coupled Model (CFES):

- T42L24 AFES for AGCM
- 1x1deg L45 MOM3 for OGCM
- IARC Sealce model
- MATSIRO Model for Land
- Observational Data
 - Atmosphere:
 - NCEP's BUFR data U,V,T,Q (10day averages)
 - SSM/I sea wind scalar x ERA40 wind direction (10day averages)
 - Ocean:
 - T/P altimeter data(10daily)
 - Reynolds SST (10daily)
 - WOA data T,S (monthly)
 - Ocean Data Assimilation Product T,S(monthly)
- Adjoint Code
 - Adjoint OGCM and adjoint AGCM are coupled [Line by line transformation by TAMC, TAF]
 - Temporal averaging of forward field for the adjoint integration is applied to smooth the basic field
 - Adjoint AGCM contains damping terms to suppress the strong adjoint sensitivity from weather fluctuations. $\partial \lambda = (\partial M)^T$

$$-\frac{\partial \lambda}{\partial t} = \left(\frac{\partial \mathbf{M}}{\partial \mathbf{x}}\right)_{\mathbf{x}=\bar{\mathbf{x}}}^{\mathsf{T}} \lambda - \mathbf{\Gamma}\lambda + \mathbf{H}^{\mathsf{T}}\mathbf{R}^{-1}\left(\mathbf{H}\bar{\mathbf{x}}-\mathbf{y}\right)$$

 λ : adjoint variables, **x**: temporal average, $-\Gamma\lambda$: damping.



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The CDA cost function minimisation

Cost variation for the period from Jul1996



Atmospheric cost terms show some fluctuations with iteration. SST cost significantly reduced.



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Normalized cost variation in the 1990s

Coupled DA Seasonal prediction



Top: Firstguess Bottom: CDA Red: from Jan. Blue: from Jul. Black: Obs.



Error bars are for the spread of Ensemble runs with 11-different
 atmospheric initial conditions. Nino3.4 SST is much more
 realistic in the CDA analysis field.





Coupled DA Summary

- The optimizations of ocean initial condition and of bulk parameters reproduce coupled field realistically.
 - Extraction of coupled/climate mode works to some extent by temporal averaging of forward fields and simple damping terms in adjoint code which is shown by the reduction of the cost values for coupled field.
 - For El Nino, the departures from observation do not grow in the 9-month assimilation windows which verifies that CDA works as a smoother.
- System is also useful for prediction.
 - Bulk parameter adjustment useful to represent properly the climatological mean state by the Coupled GCM.
 - Optimal ocean initial condition fit to the coupled model useful for Seasonal-Interannual prediction because it contains proper tendency information thanks to the 4dVar and hence Reduces Shocks.





GFDL: Coupled Ensemble filter

Pioneering development of coupled data assimilation system

Ensemble Coupled Data Assimilation estimates the *temporally-evolving probability distribution* of climate states under observational data constraint:

- Multi-variate analysis maintains physical balances between state variables such as T-S relationship primarily geostrophic balance
- Ensemble filter maintains the nonlinearity of climate evolution
- All coupled components adjusted by observed data through instantaneously-exchanged fluxes
- Optimal ensemble initialization of coupled model with minimum initialization shocks







Ensemble Adjustment Kalman filter



GFDL: Coupled Ensemble filter

- Atmosphere CM2.0 ~2° 24lev Ocean MOM4 1° 22lev
- Main focus on ocean variables
 - Seasonal-decadal forecasting, eg. ENSO and AMOC variability
- Coupled ensemble EAKF(Anderson): 6-10 members
- Analysed PDF rather than single state
 - Members modified with ensemble covariances weighted by obs.
 - Covariances capture balances eg. Atm. geostrophy, Ocean T-S
- "Assimilation" of NCEP Atmospheric reanalyses (winds v. T tested)
- Top 50m ocean T influences wind stress (through mom. transfer coeffs.?)





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GFDL: Coupled Ensemble filter







Met Office DePreSys: Anomaly Assimilation







DePreSys Decadal forecasting shocks?



Fig. 1: (A) Observations of N. Atlantic upper ocean heat content (black) and DePreSys predictions from March 1992 hindcast (red). Note that three ensemble members predict a rapid warming, and one follows the observations more closely. (B) Growth of surface air temperature bias in DePreSys hindcasts showing initialisation shock in the first two seasons. Both from Robson (2010, PhD thesis).

Robson PhD 2010





Coupled ECMWF ReAnalysis (CERA): Plans

- NCEO-ECMWF 2yr-proposal to ESA
- Build Weakly Coupled DA system and use to
 - Seek improvements in Surface Obs. Assim; SST, Scatt, Waves
 - Representation of short timescale phenomena, Diurnal cycle, MJO etc...
- Currently separate Atm. Ocean systems
 - IFS : 12 hr 4DVar cycle, fixed SST
 - NEMO : 10 day 3DVar FGAT IAU
- CERA-A : Atmospheric 4DVar over 24hr with Coupled IFS-NEMO using NEMO 3DVar Reanalysis to initialise ocean each cycle and No Ocean assimilation
- CERA : As CERA-A but cycling ocean model corrections based on coupled model: Full Weakly coupled system













Coupled Data Assimilation



Role of Coupled Ensembles

- Natural development of coupled error covariances
- Proper weighting of surface observation uncertainties
 SSTs, Cloud cover, at appropriate spatial scales
- Atmospheric spread develops on short timescales, ocean spread on longer timescales
- Ocean spread less constrained by ocean Obs:- Need to maintain ocean ensemble spread through many assimilation cycles
- Assess impact of coupled bias corrections on ensemble spread
- Need better understanding of bias corrections in coupled models



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Role of Coupled 4DVar

- Reduce initialisation shocks
- Confined to linear error growth timescales in Atm.
- OR use averaging methods eg. JAMSTEC (precludes better representation of short timescales eg. diurnal
- Overlapping time periods may be required for smooth reanalyses
- Possibility to tune coupling parameters
- Value of a coupled adjoint in short timescale OSE analyses





Final Thoughts

- Few Coupled DA GCM implementations
- Weakly coupled approach most popular
 - Move away from using pre-analysed surface fields eg. SST, ...
- Transition to strong coupling requires--
 - Coupled covariances and/or
 - Coupling parameter tuning
- JAMSTEC temporally filtered coupled 4DVar
 - Not favoured elsewhere, avoids short timescale coupling
- Future of Anomaly assimilation?
- Coupled bias studies
 - Process focussed studies; Growth of bias
 - Bias corrections <==> Anomaly assimilation



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Thanks for Listening



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