Uncertainty quantification in ocean models: from seasonal forecasts to multi-decadal predictions









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- Overview: From ocean processes to ensembles
- Examples of ensembles with implicit or explicit representation of uncertainty
- Uncertainty in the ocean component: can we understand its origin and impact on the physics?
- Lessons & what's next?

with thanks to M. Andrejczuk, T. Bolton, F. Cooper, T. David, M. Huber, S. Juricke, J. Kjellsson, L. Mana, T. Palmer, A. Weisheimer

Ocean Processes: Temporal vs. Spatial Scales



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Ocean Processes: Temporal vs. Spatial Scales



Ocean Model Resolution: Moore's Law



Fox-Kemper et al 2014

A Spread of Ocean/Climate Ensembles



Explore different ensembles as a function of timescales, processes & methods

A Spread of Ensembles: (C)MIP

Ensemble of opportunity: Climatology (multidecadal and beyond)



A Spread of Ensembles: Stochastic Perturbations

- Stochastically perturbed nonlinear equation of state: Climatology
- Nonlinear equation of state for density

$$\rho = \rho[T, S, p_0(z)]$$

with stochastic perturbations

 $\rho(\mathbf{x}) = \int \rho[T(\mathbf{x}) + \delta T, S(\mathbf{x}) + \delta S, p_0(z)]\phi(\delta T, \delta S; \mathbf{x}) d\delta T d\delta S$



Brankart 2013

A Spread of Ensembles: Stochastic Perturbations

 Climatology: density difference between stochastic nonlinear equation of state and control in a coarse-resolution (2°) ocean-only model (NEMO)



Brankart 2013

Increased horizontal resolution, increased kinetic Energy and variance



Kjellsson & Zanna 2017

A Spread of Ensembles: Eddy-permitting + Stochastic I.P

 OCCIPUT: Interannual hincasts with NEMO 1/4 horizontal resolution, ocean + sea-ice, 1960-2015, 50 members (~19 million CPU h.) driven by same atmospheric forcing (ERAi/DFS5.2)



Initial perturbation strategy:

50 × stochastic equation of state applied for ONE year (Brankart et al 2013)

Sérazin et al 2017; Penduff et al 2015

A Spread of Ensembles: Stochastic Perturbations

 Perturbing subgrid parametrizations with multiplicative noise on seasonal timescales (Stochastically Perturbed Physics Tendencies - SPPT Buizza et al 1999): horizontal & vertical mixing, eddy diffusivity & viscosity; e.g.:

$$\frac{\partial \mathbf{U}_{h}}{\partial t} = -\left[\left(\nabla \times \mathbf{U} \right) \times \mathbf{U} + \frac{1}{2} \nabla \left(\mathbf{U}^{2} \right) \right]_{h} - f \, \mathbf{k} \times \mathbf{U}_{h} - \frac{1}{\rho_{o}} \nabla_{h} p + (\mathbf{1} + \mathbf{r}) \, \mathbf{D}^{\mathbf{U}} + \mathbf{F}^{\mathbf{U}} \right]_{h}$$

Represent (1) structural (model parametrization) uncertainty;
 (2) increase the spread of the ensemble & variability; (3) potentially reducing biases?

A Spread of Ensembles: Stochastic Perturbations

 Large spread in model heat content on seasonal timescale using SPPT in coarse-resolution 1° coupled model



Andrejczuk, Cooper, Juricke, Palmer, Weisheimer & Zanna, MWR, 2016; Juricke, Palmer, Zanna, J. Clim. 2017.

See also Brankart et al 2017 for a NEMO-SPPT; Grooms 2017 for stochastic eddy Gent-McWilliams.

A Spread of Ensembles: Regional (inc. nested) Models

 Regional models initialized, and perturbed with stochastic forcing weighted by observation-based (EDA or observations) variability



Lermusiaux et al, 2006

- Many models with different parametrizations, different resolutions
- Many ways to represent model errors: stochastic physics, perturbed parameters, multi-models
- Better representation of uncertainty on a range of timescales but
- Do we learn anything from these experiments?

Understanding the "uncertainty": CMIP

- CMIP: many models, many parameters & parametrizations and several components (ocean, atmosphere, ice, land ...)
- Designed an ocean-only ensemble: 1) forced by CMIP fluxes and 2) with perturbed physics ensemble



Huber & Zanna 2017

Understanding the "uncertainty": CMIP

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Understanding the "uncertainty": CMIP

Ocean-only 2xCO2 forced with CMIP fluxes, and perturbed parameters





MITgcm Ensemble (individual air-sea fluxes model parameters fixed)

A B C D

MITgcm Ensemble (Heat and Freshwater Fluxes from Reanalysis Products)



MITgcm Ensemble (ensemble-mean air-sea fluxes)



MITgcm Ensemble (ensemble-mean air-sea fluxes)

MITgcm Ensemble (individual air-sea fluxes model parameters fixed bias from relaxation terms removed)

important implications for thermometric sea level predictions

Huber & Zanna 2017

Understanding the "uncertainty": Stochastic Physics

 Large spread in model heat content on seasonal timescale using SPPT but often small compared to atmospheric variability in coarse-resolution models



Andrejczuk, Cooper, Juricke, Palmer, Weisheimer & Zanna, MWR, 2016; Juricke, Palmer, Zanna, J. Clim. 2017.

See also Brankart et al 2017 for a NEMO-SPPT; Grooms 2017 for stochastic eddy Gent-McWilliams.

Understanding the "uncertainty": Stochastic Physics

 Impact on low-frequency variability at coarse-resolution 1° due to eddies
 Standard deviation of annual mean zonally averaged streamfunction. Pacific



Juricke, Palmer, Zanna J. Clim. 2017

Understanding the "uncertainty": hindcasts + stochastic



 Atlantic MOC interannual variability at eddypermitting (1/4) resolution

Time-Std of the ensemble-mean: forced variability.

Ensemble-Std (averaged over 1960-1999): intrinsic variability

— Distribution of the 50 individual total Time-Std (mean, min, max, q25, q75): **total variability.**



 Influence is stronger at mid-latitudes, where ocean eddy energy is strongest & where differences in density perturbations are largest too.

Sérazin et al 2017; Penduff et al 2015

Lessons:

Lessons: 1. Importance of Air-sea fluxes

- A strong influence of the air-sea coupling on all timescales. Important for
- Meridional Overturning Circulation
 (figs driven by CMIP5 fluxes)
- Heat content change
- Oceans feedback onto the atmosphere



Lessons: 1. Importance of Air-sea fluxes

- Need for improvements in parametrizations of air-sea fluxes and representation of uncertainty
- All parametrizations are simple bulk formulae new approaches combining upper ocean processes & air-sea interaction are needed
- Representation of uncertainty: one preliminary approach based on SPPT in a coarse resolution model (Williams 2010), more research is required

Anomaly in net upward water flux (mm/day)



Lessons: 2. Eddies

Eddies impact the mean & variability on all timescales especially in midlatitudes: e.g.,

- Stratification in Southern Ocean and heat uptake
- Variability in overturning circulation in the North Atlantic

 Eddy mixing is parametrized using a simple representation of baroclinic instability (via Gent-McWilliams) and turbulent kinetic energy budgets

- SPPT-like representation of uncertainty for mixing shows mixed results
- Improvements should include
- perturbations derived from observations/EDA
- test in eddy permitting models where the model is less dissipative

 Many processes such as energy backscatter are not currently represented in ocean models; need to develop diverse parametrization

Lessons: 2. Eddies at eddy permitting resolution

Eddy permitting: energy backscatter using non-Newtonian fluid tensors



Concluding remarks

 New era: Increased computational resources but far for resolving all important processes

 Need (diverse) parametrizations, especially focusing on upper ocean & interaction with the atmosphere

- Better two-way links between theory/idealised modelling & implementation in state-of-the-art models
- Representation of model uncertainty should link the physics of the model to the observed physics (scaling perturbations using EDA)
- Linking short to long timescales when thinking about ocean uncertainty