Ensemble forecasting at ECMWF

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Initial conditions



Singular vectors and reliability





Future directions for ICs

- Centre of ensemble at initial time
 - single deterministic AN
 - EDA (Lang, Bonavita and Leutbecher, 2015, QJ)
 - multiple deterministic analyses (Hólm et al. 2018, FUSION)
- Exchangeable initial conditions for atmosphere (Lang et al 2019, ECMWF Newsletter No. 158)
 - abandon \pm symmetry
 - 50 EDA members
 - joint distribution of members does not depend on their order
 - efficient testing configuration with small ensemble size based on fair scores (Leutbecher, 2018)



Stochastically Perturbed Parametrization Tendencies



CECMWF

Future directions for representation of MU

- represent uncertainty close to the assumed sources of the errors
- physical consistency of perturbation
- e.g. preserve local energy or moisture budget through flux perturbations at surface and at the top-of-the-atmosphere consistent with the tendency perturbation
- beyond an amplitude error, e.g. uncertainty in shape of heating profile





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Ongoing research on model uncertainties

- Stochastically Perturbed Parametrization Tendencies (SPP)
- Quantitative comparison of the tendency perturbations from SPP and SPPT
- Dynamical Core uncertainties

see Ollinaho et al. (2017) and Leutbecher et al. (2017).



Predictive verification for design of multi-model ensembles

- Consider: *m_A* members from model A, *m_B* members from model B, ...
- How does the skill of the multi-model ensemble depend on m_A, m_B, \ldots ?
- If computational cost was constrained globally for all NWP centers, how many members would we like to have from model A, B, C, ...?
- Can this be answered without having to run ensembles with largest m_A, m_B, \ldots one would like to consider.



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- Answer for CRPS using kernel representation and assuming a kind of exchangeability

$$\sum_{i=1}^{k} \frac{\lambda_i}{m_i} \sum_{g=1}^{m_i} \mid z_{ig} - y \mid -\frac{1}{2} \sum_{i,j} \frac{\lambda_i \lambda_j}{m_i m_j} \sum_{g=1}^{m_i} \sum_{h=1}^{m_j} \mid z_{ig} - z_{jh} \mid$$

 \sum denote sums over different models *i*, *j* with respective weights λ_j and number of members m_j and \sum denote sums over members of a specific model.



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Predictive verification for dual-resolution ensembles

- p members with lower resolution (say TCo399) and q members at higher resolution (say TCo639).
- cost ratio for example is 4; (p,q) = (200,0), (160,10), (120,20), (40,40), (0,50) have same computational cost
- compute 5 terms that enter in kernel representation of CRPS for two distinct models from small ensembles (p_E, q_E) = (8,8)
- derive formula that gives expected CRPS for any (p, q)
- expression for optimum weights as function of stats



Summary

- Flow-dependent initial perturbations from EDA and SVs: Both components essential to achieve reasonable reliability
- Revision of SPPT brings different flow-dependent representation of model uncertainties through removing spurious diurnal cycle in perturbations
- The desire for physical consistency of perturbations motivates development of alternative schemes that represent uncertainty close to its sources
- Work on CRPS score adjustments permits to study large range of multi-model combinations without having to run/verify each configuration separately; optimum weights can be determined directly (without need for numerical optimisation).

