

ENKF for Global NWP: The experience at ECMWF

5th EnKF workshop

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Thanks to: Jeff Whitaker and many colleagues at ECMWF

Development status of EnKF at ECMWF

- Research activity only, no current plan for operational use
- Uses same model and observation operator as operational 4D-Var system (experimentation performed at lower resolution so far)
- Same observation screening as 4D-Var
- Able to assimilate most observation types (except SCAT and rain-affected radiances)
- Confined to 6-h assimilation window

Research directions pursued so far

- Covariance Localization (observation selection)
- Various forms of variance inflation
- Imbalances in analysis
- Size of ensemble
- Scale separation

Covariance Localization

- We have experimented with various forms of localization
 - Pure distance based using scale height as vertical distance and Euclidian distance in horizontal, select all observations within cylinder, taper towards edges
 - Select the N closest observations for each report type and variable
 - More complex localization scheme published in literature also taking account of weighting function width for radiance measurements
- No very clear picture has emerged
 - Pure distance based method not very sensitive to selection radius above 1000 km horizontal
 - Vertical localization unavoidable for currently affordable ensemble size
 - Scheme dependence is inconclusive.
- Observation selection very important for cost of ENKF

Localization impact on scores NH

60 member EnKF Conv. Obs + GPS-RO

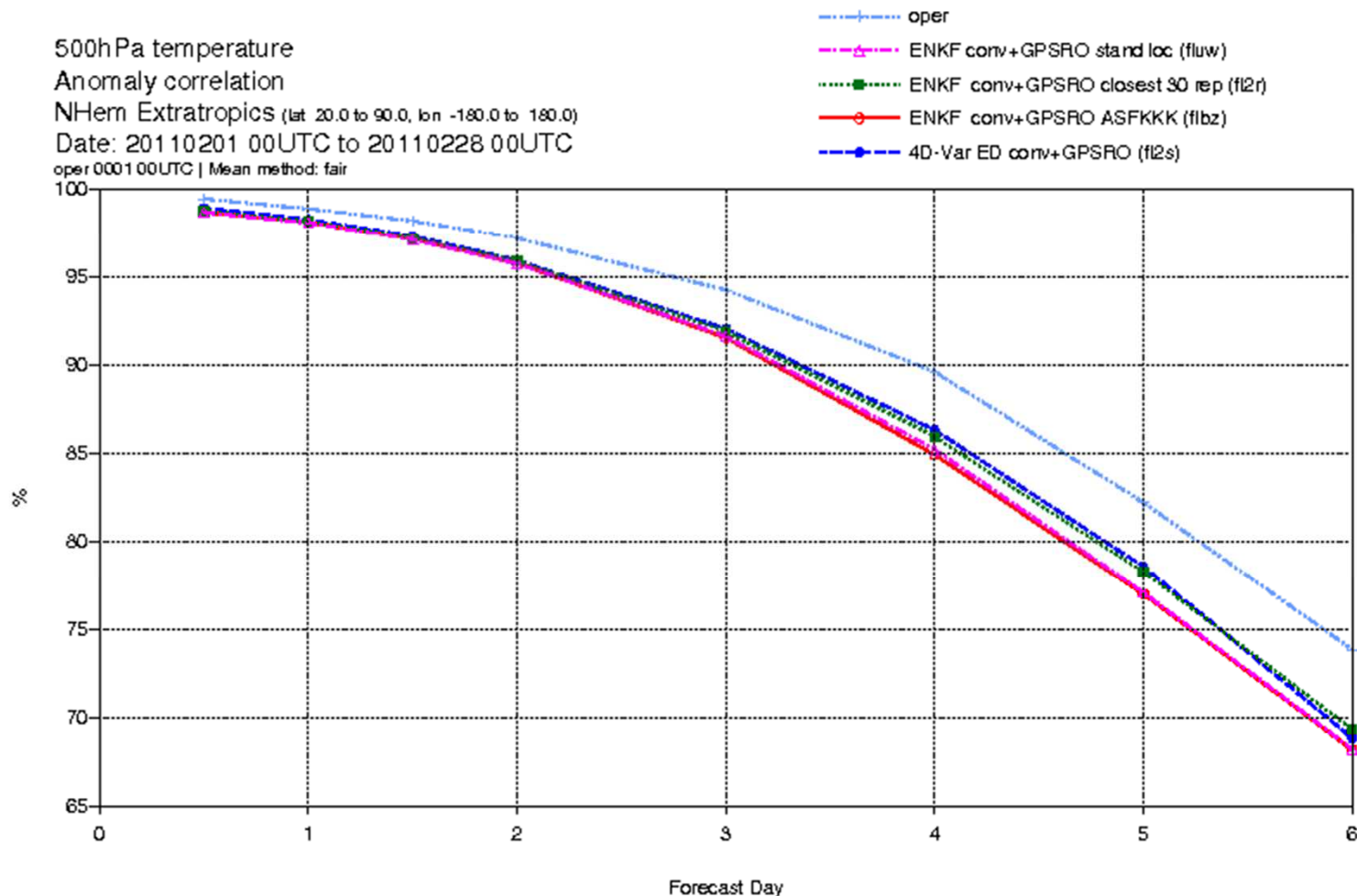
500hPa temperature

Anomaly correlation

NHem Extratropics (lat 20.0 to 90.0, lon -180.0 to 180.0)

Date: 20110201 00UTC to 20110228 00UTC

oper 000100UTC | Mean method: fair



Localization impact impact on scores SH

60 member EnKF Conv. Obs + GPS-RO

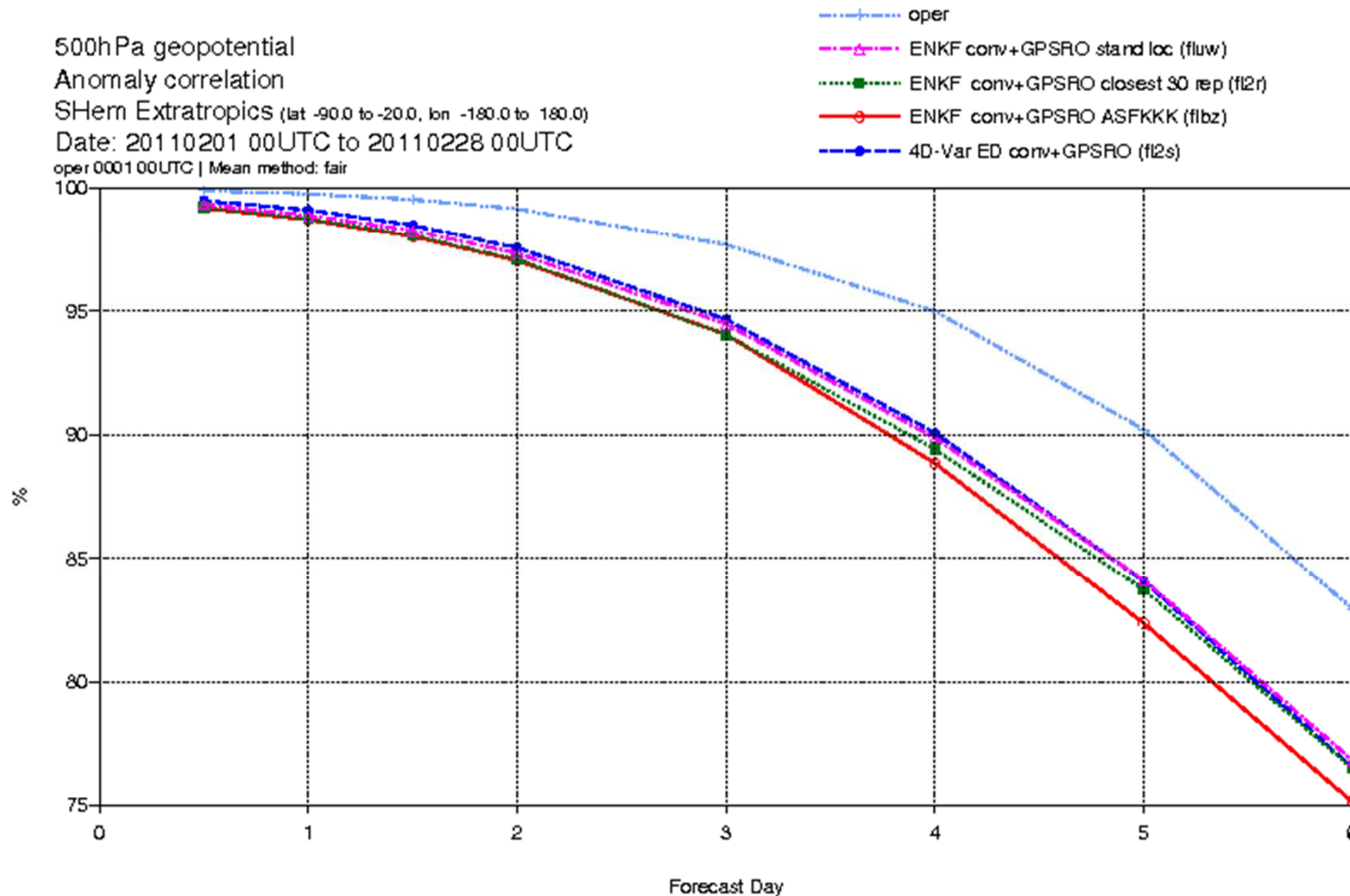
500hPa geopotential

Anomaly correlation

SHem Extratropics (lat -90.0 to -20.0, lon -180.0 to 180.0)

Date: 20110201 00UTC to 20110228 00UTC

oper 000100UTC | Mean method: fair



Covariance Inflation

- Without inflation => variance collapse and filter divergence
- Multiplicative inflation
 - Relaxation to prior variance (Whitaker and Hamill - 2012)
- Additive inflation
 - Self evolving using 30h-6h forecasts from ensemble
 - NMC method, scaled 48h-24h forecasts verifying at the same time sampled from operational archive
- Simulate error in forecasts (stochastic physics, backscatter) , similar configuration as in ensemble forecast system
- SST perturbations

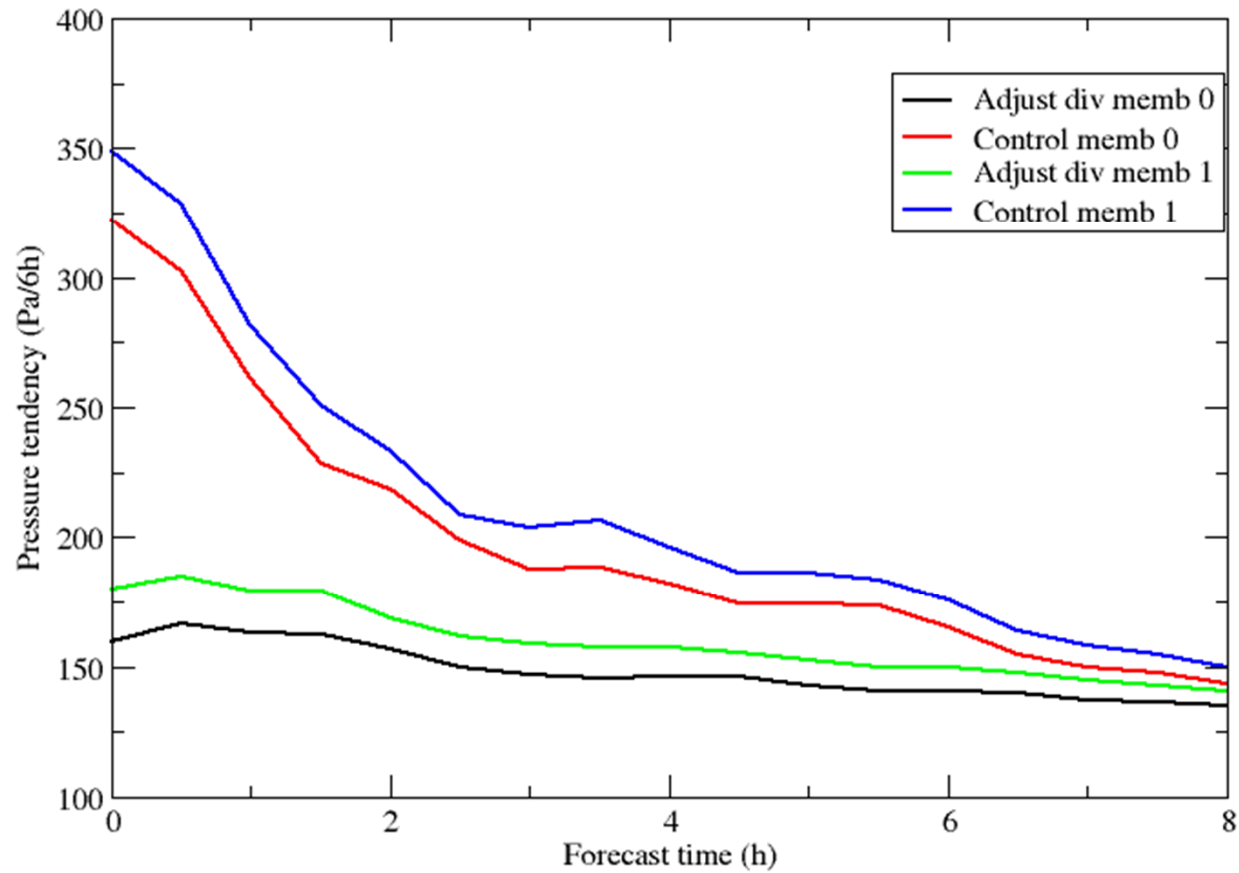
Covariance Inflation results

- Baseline multiplicative inflation (relaxation to prior variance)
- Clear improvement when in combination with additive inflation (NMC or self developing)
- Stochastic physics on top of these adds little (perhaps in the tropics)
- Stochastic physics instead of additive inflation gives worse results
- Additive inflation INSTEAD of multiplicative is not as good as the combination of the two (even when achieving similar spread)
- Results consistent with those obtained by others

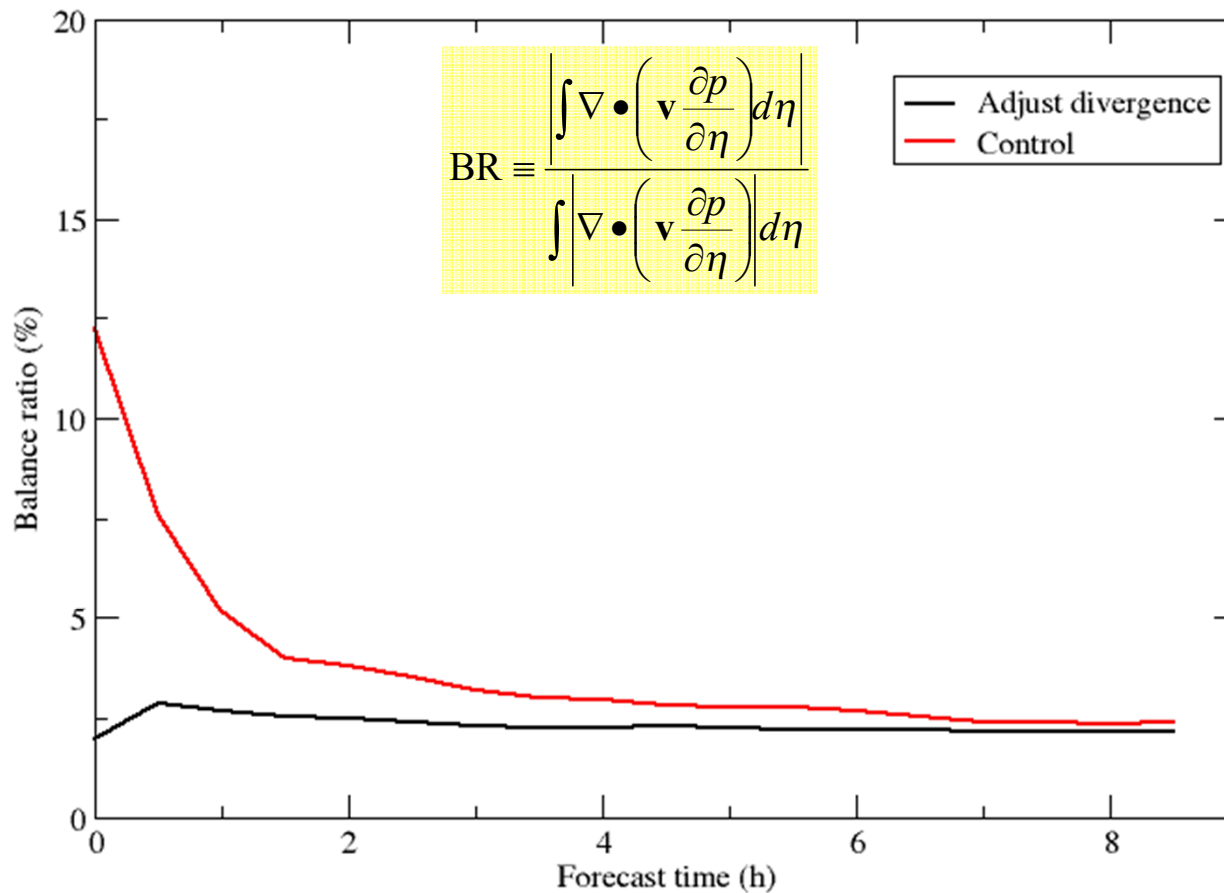
Balance issues

- ENKF produces analysis increments that are not balanced, this is mainly an effect of the localization
- The main imbalance occurs within the vertical column
- Most centres using ENKF also use Digital Filter Initialization (DFI)
- All testing we have done indicate that DFI has a negative impact on forecast quality. We have not tested incremental DFI.
- Analysing the surface pressure tendency and adjusting the divergence within the column gets rid of a lot of the gravity-inertia waves
- Also tried using different analysis variables (normally we use T, u, v, q and p_s): this reduced the noise but was detrimental to forecast quality

Absolute surface pressure tendency (global average)



BR showing the effect of cancellation in vertical integration of the continuity equation, 0 total cancellation, 100 none



Ensemble size

- Importance of ensemble size
 - Sampling noise
 - Size of subspace for analysis increments
- Tied to localization
- Expensive experimentation, little information in literature for full atmospheric models with comprehensive observation coverage
- One experiment with doubling the ensemble size for 60 to 120 members using the **full observing system**
 - Multiplicative inflation
 - Additive inflation (NMC)
 - Stochastic physics
 - Localization using closest 30 observations for each report type and variable
 - Divergence adjustment

Impact of Ensemble size (all observation types)

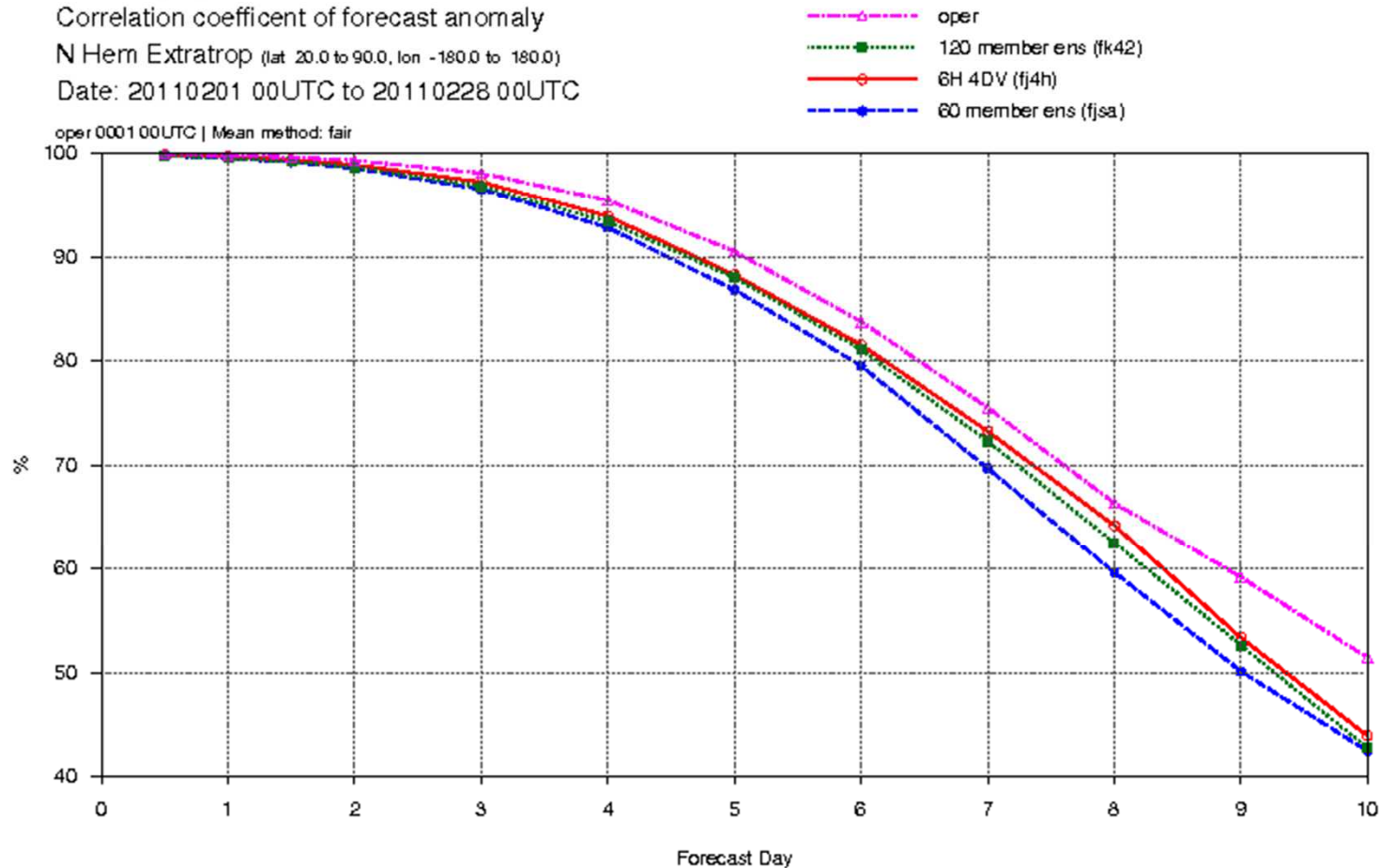
500hPa geopotential

Correlation coefficient of forecast anomaly

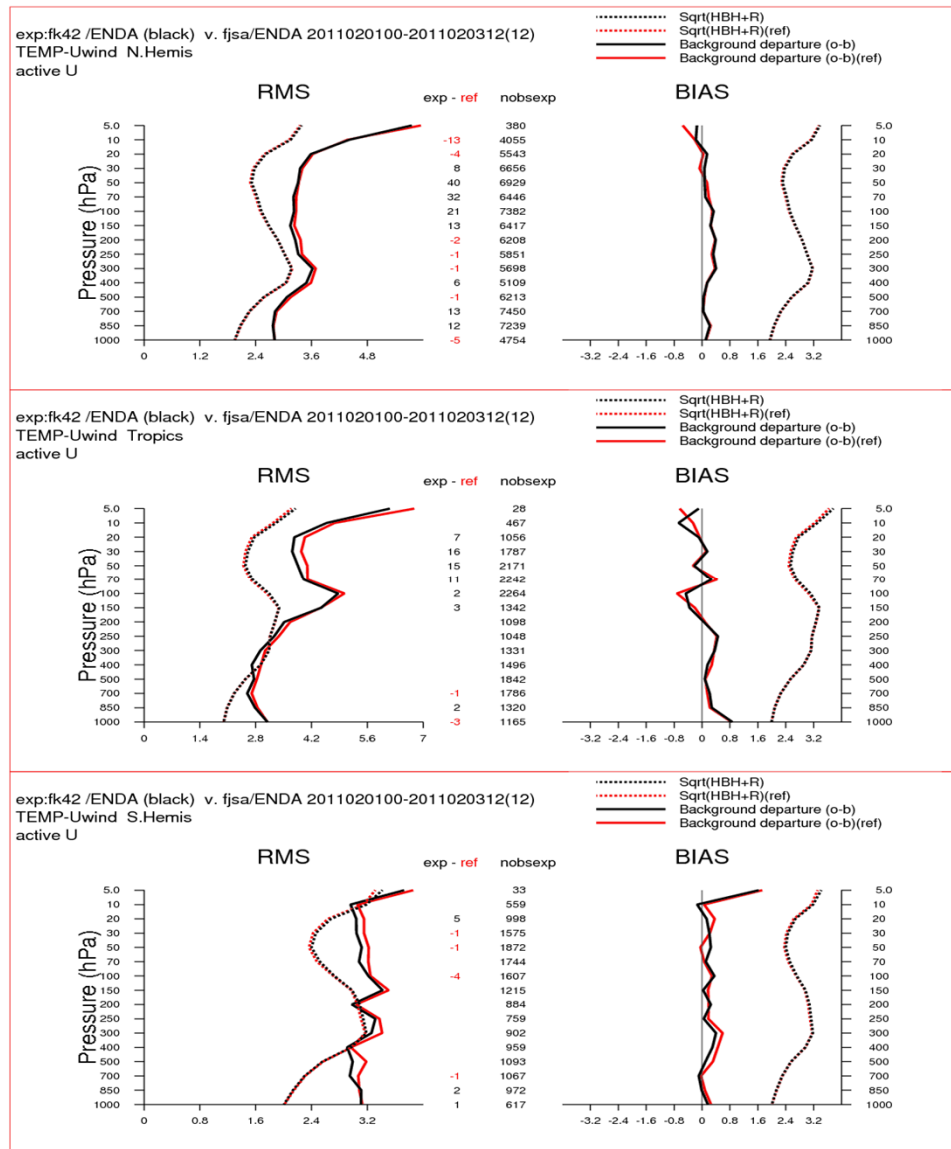
N Hem Extratrop (lat 20.0 to 90.0, lon -180.0 to 180.0)

Date: 20110201 00UTC to 20110228 00UTC

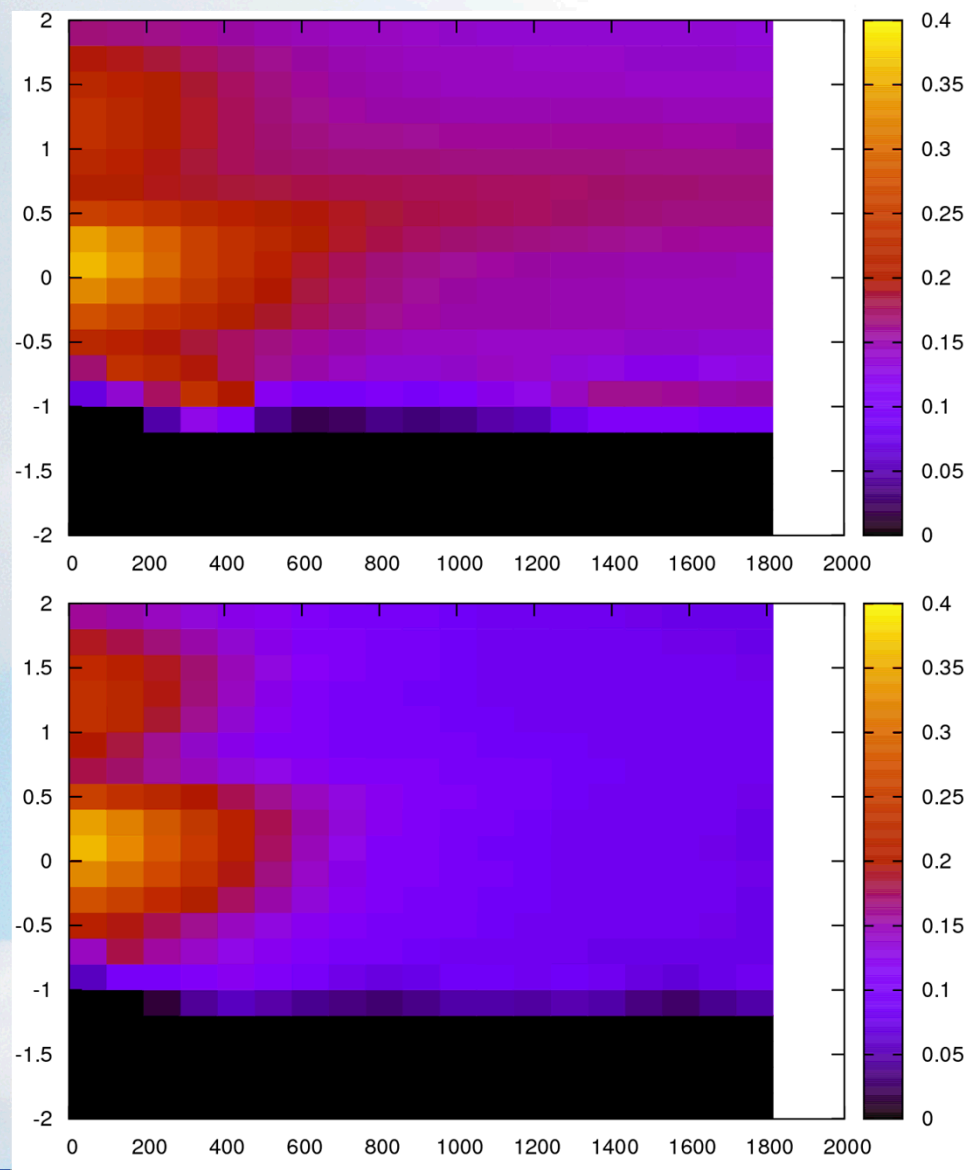
oper 000100UTC | Mean method: fair



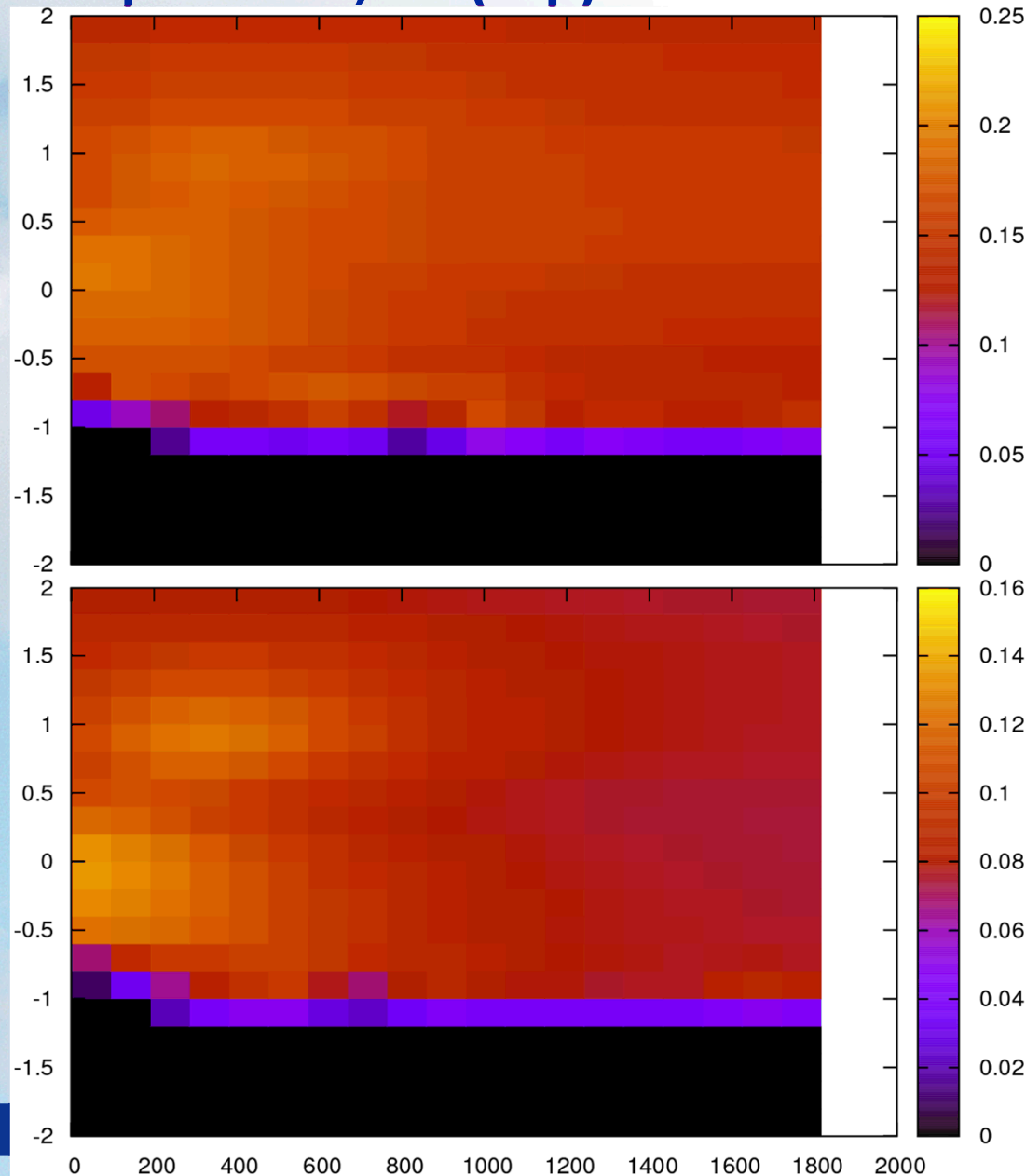
Fit to obs, black 120 members, red 60 members



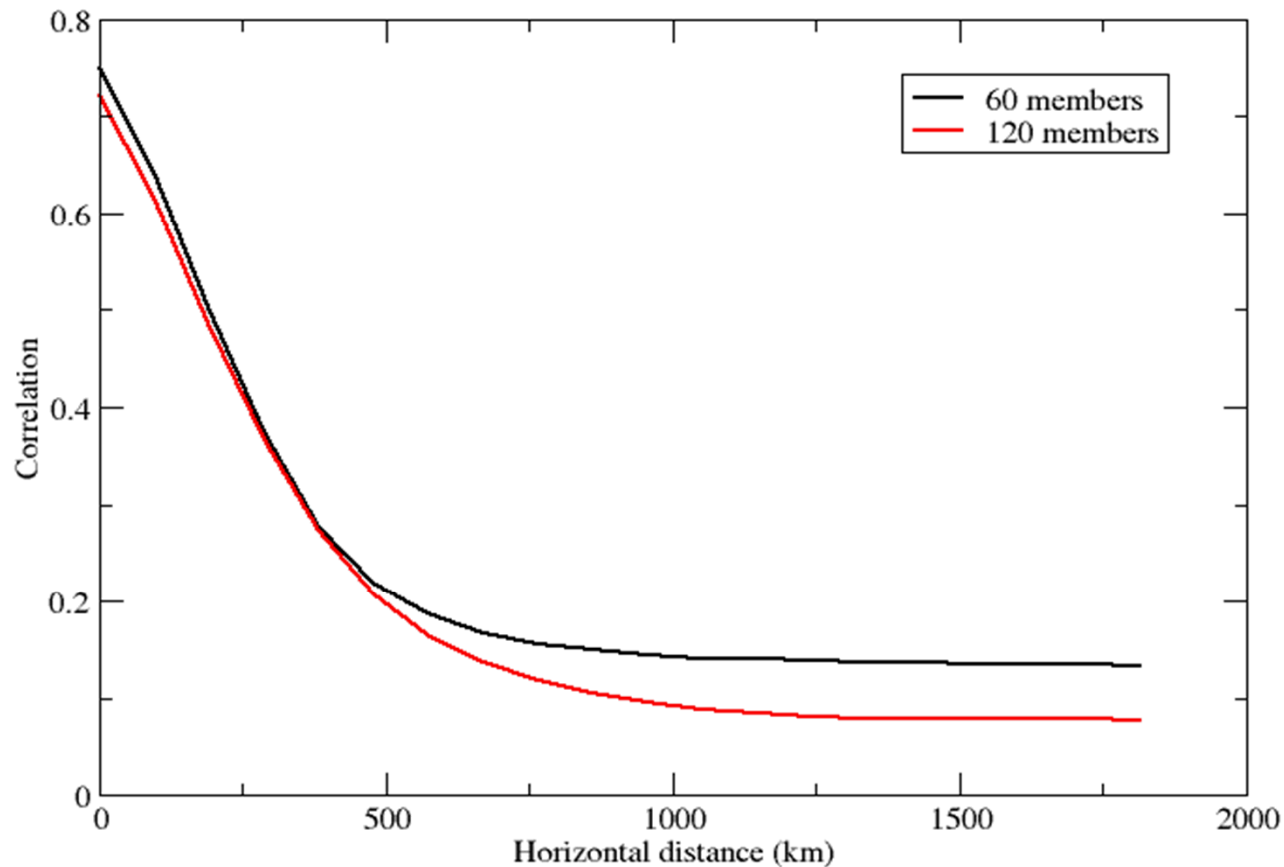
Absolute correlation between T at 500 mb and Brightness Temperature, 60 (top) and 120 members



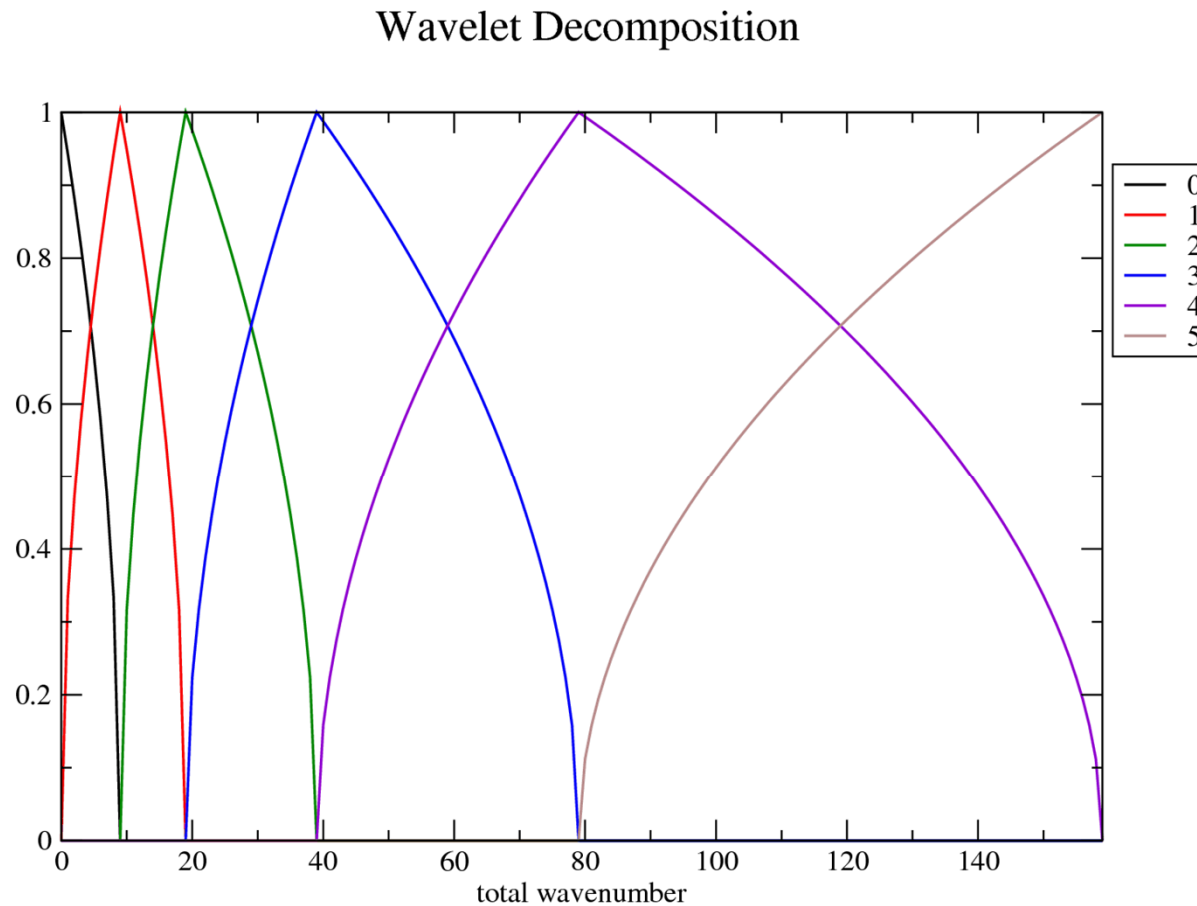
Absolute correlation between U at 500 mb and Brightness Temperature, 60 (top) and 120 members (bottom)



Absolute correlation between model T at 500mb and observations of T at same level

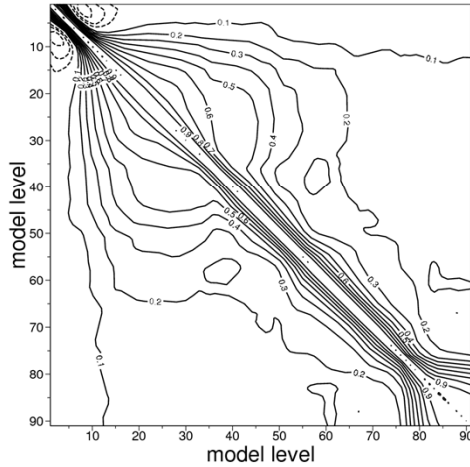


Scale dependent localization

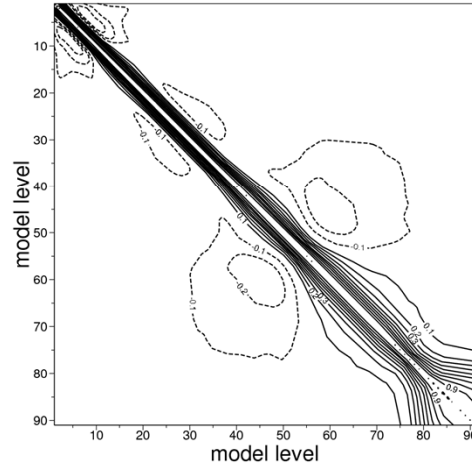


Scale dependent localization

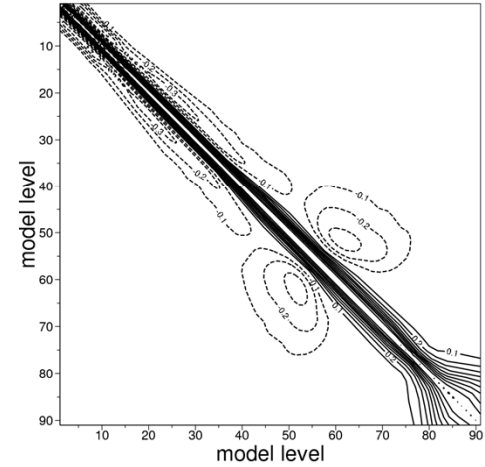
TT Correl. WVLT 0



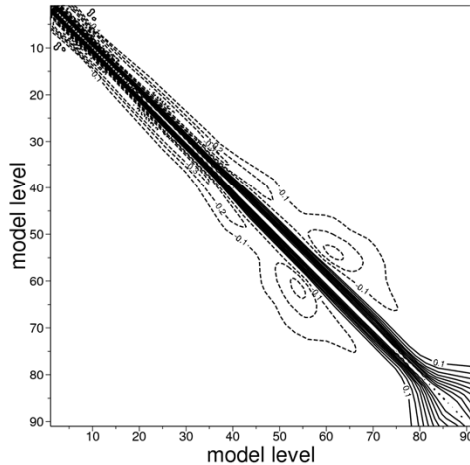
TT Correl. WVLT 1



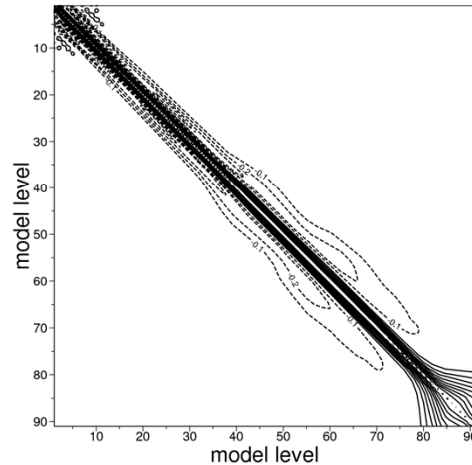
TT Correl. WVLT 2



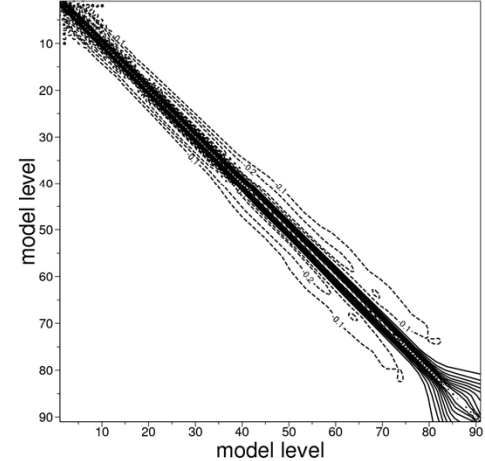
TT Correl. WVLT 3



TT Correl. WVLT 4



TT Correl. WVLT 5

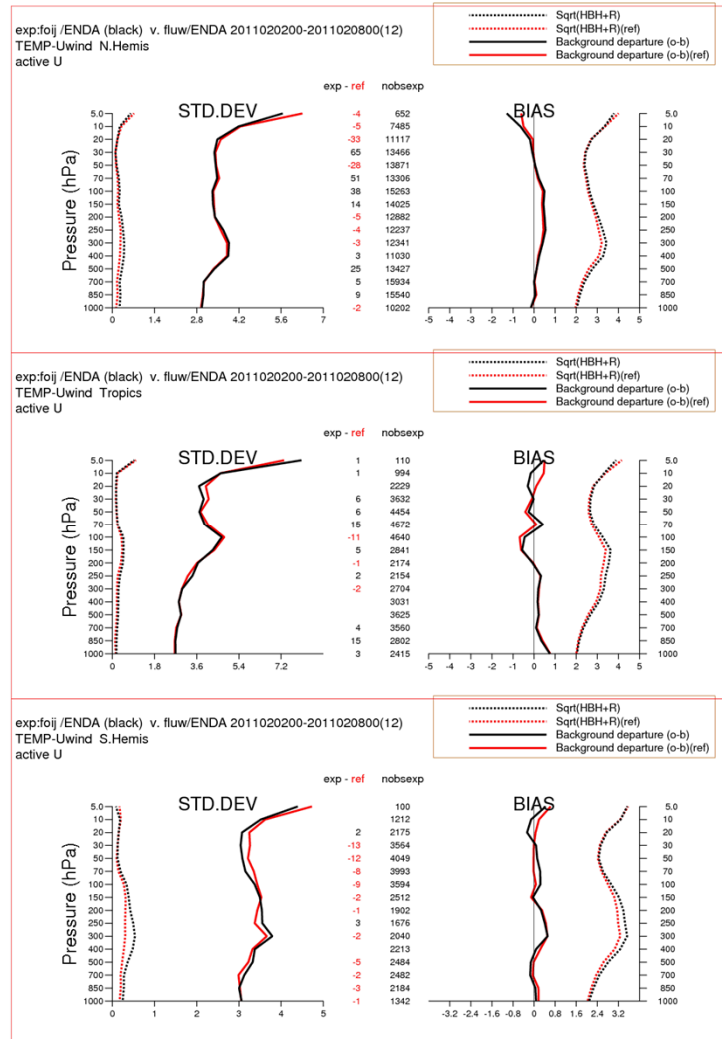


Scale dependent localization

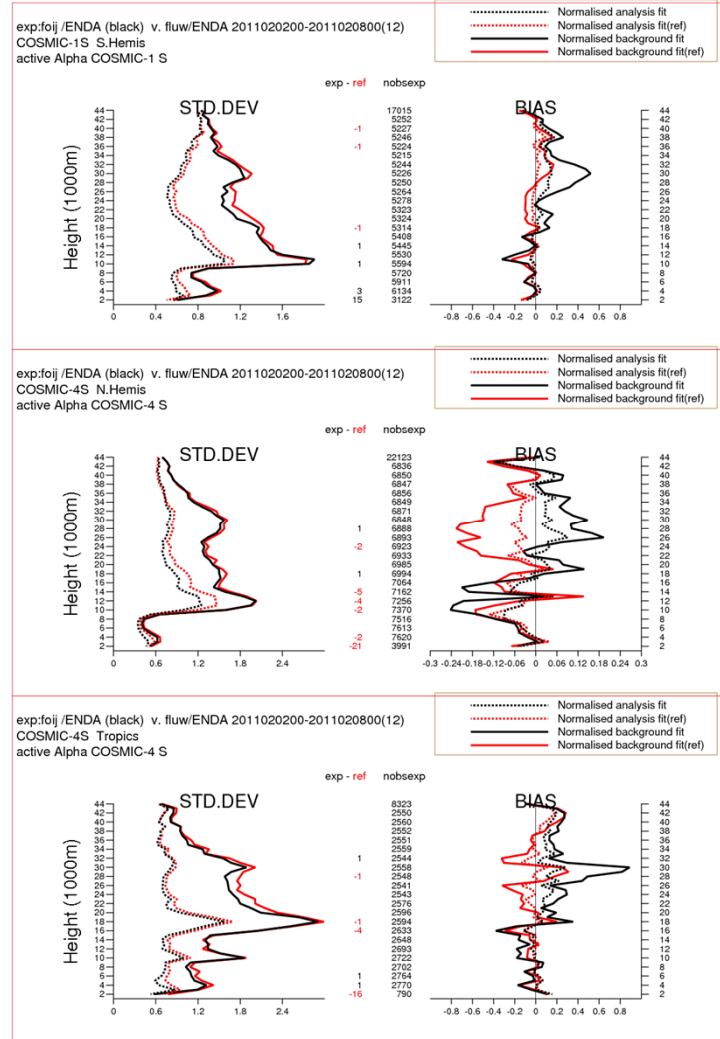
- Perform a wavelet decomposition of background perturbations
- Analyse each wavelet separately with **different** spatial localizations
- Reconstruct the analysis field summing the wavelet components

Fit to Obs: black Scale dep. Loc. red Standard Loc.

RAOB u-wind



GPS-RO



Future research directions

- Systematic study of impact of adding satellite observations
 - Localization issues for radiances
 - Observation error retuning for ENKF
- Shorter (3-hour) assimilation window
 - Larger use of continuous observing systems (satellite)
 - More accurate linear evolution of B
- Test of adaptive quality control of observations
- Scale Dependent localization
- Flow-adaptive localization, distance in state-space
- Develop and test adaptive observation bias control