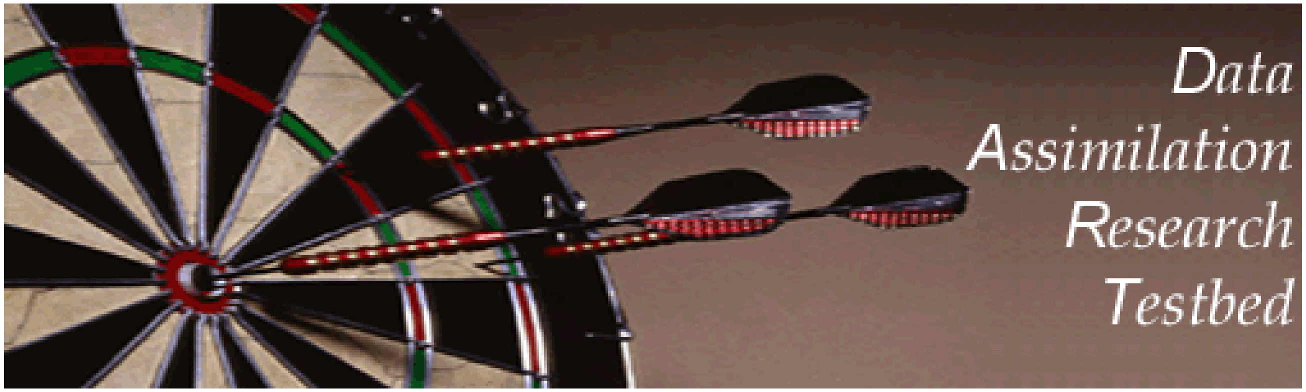
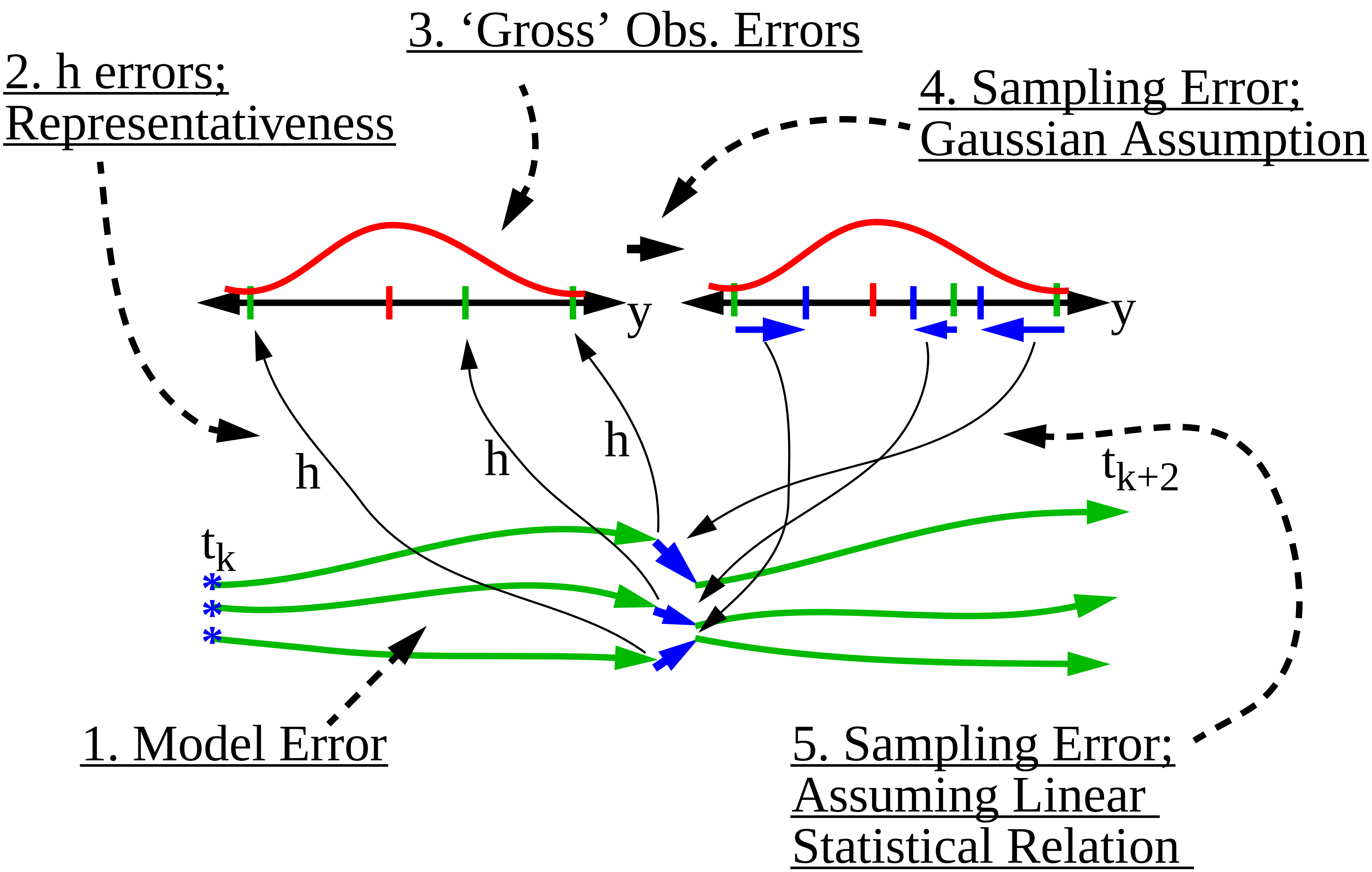
Data Assimilation Research Testbed Tutorial



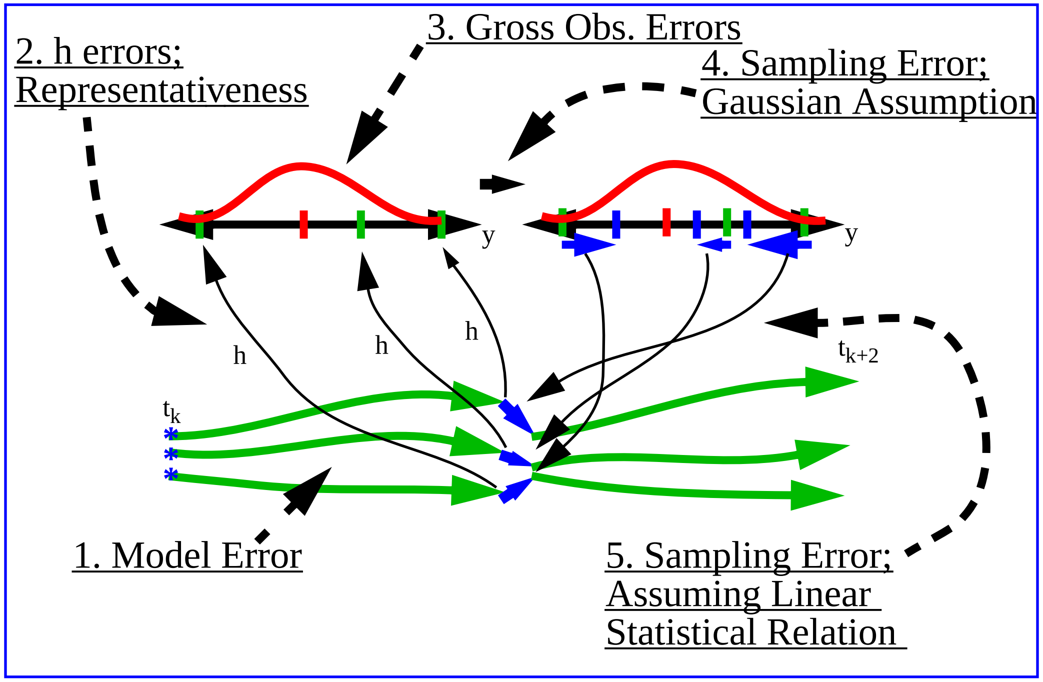
Section 9: More on Dealing with Error; Inflation

Version 1.0: June, 2005

Some Error Sources in Ensemble Filters



Dealing With Ensemble Filter Errors



Fix 1, 2, 3 independently
HARD but ongoing.

Often, ensemble filters...

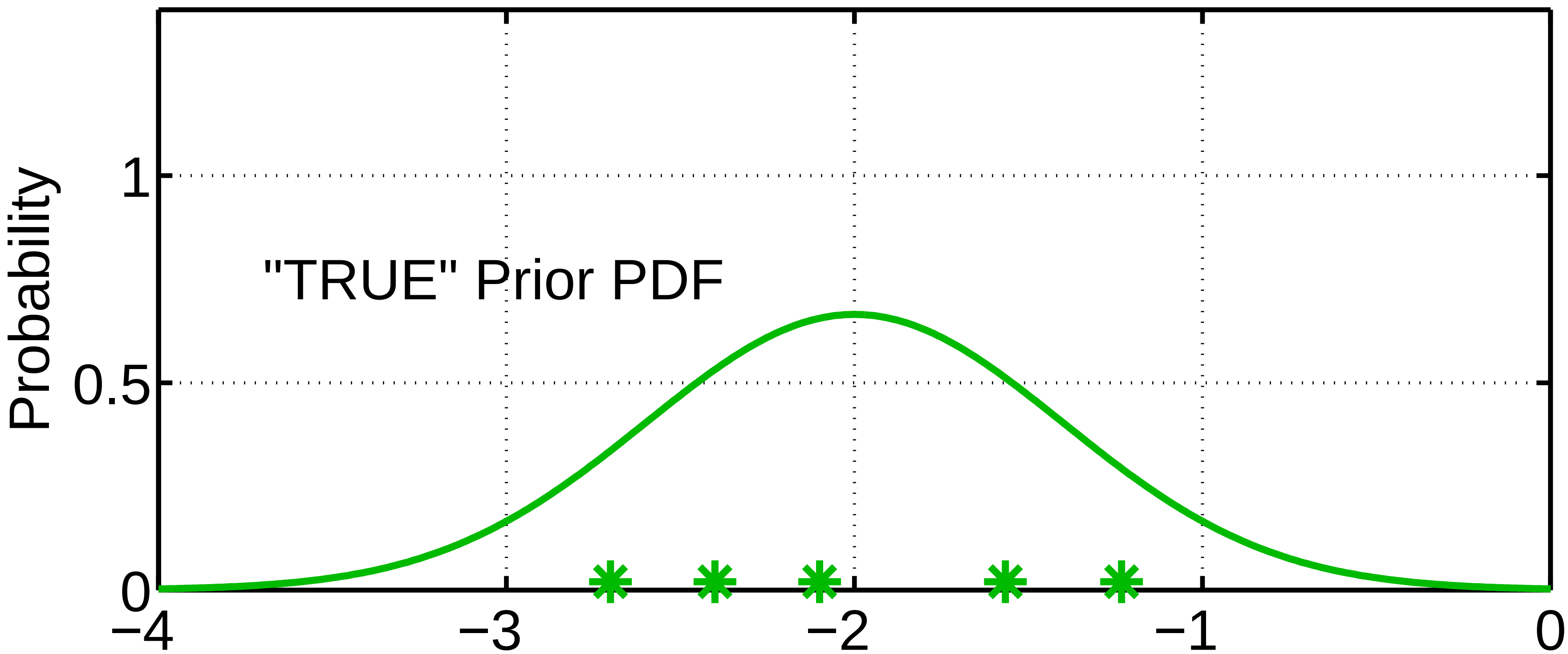
1-4: Covariance inflation,
Increase prior uncertainty
to give obs more impact.

5. 'Localization': only let
obs. impact a set of
'nearby' state variables.

Often smoothly decrease
impact to 0 as function of
distance.

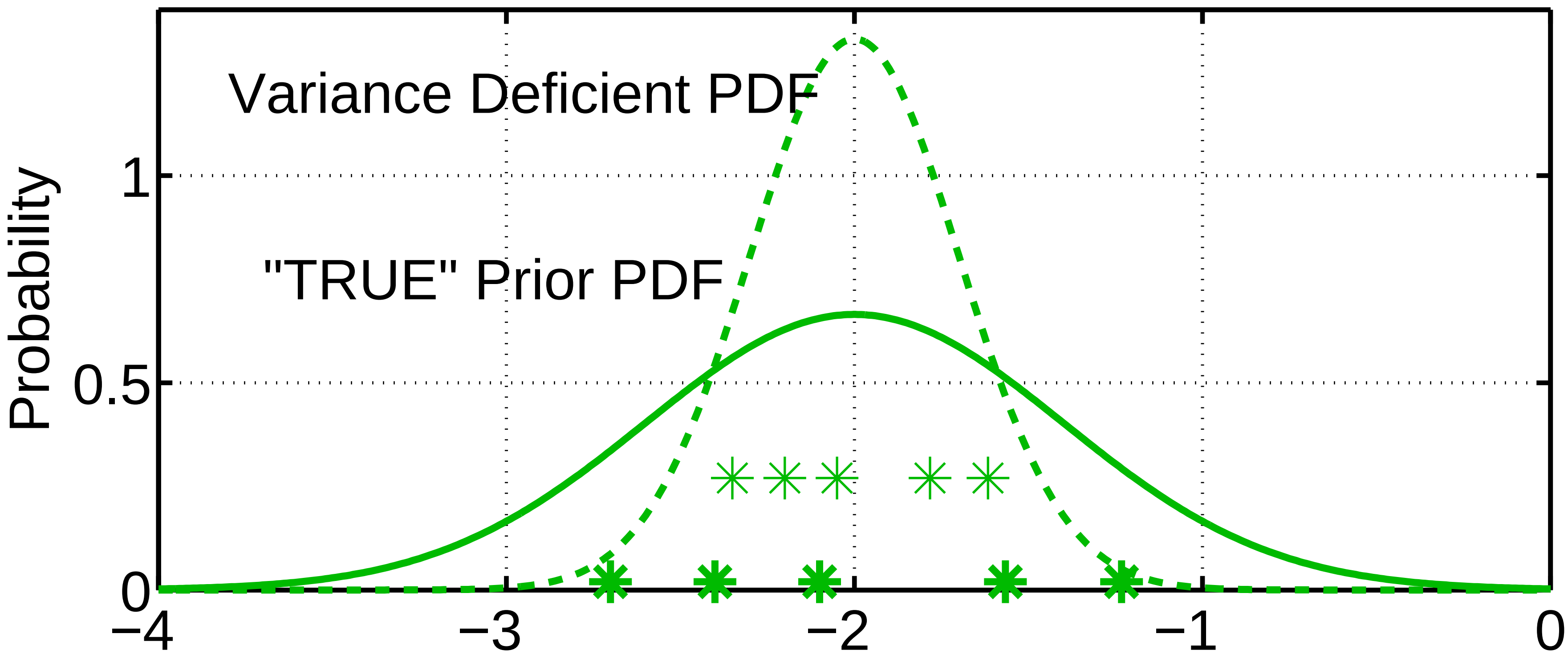
Model/Filter Error; Filter Divergence and Variance Inflation

1. History of observations and physical system => ‘true’ distribution.



Model/Filter Error; Filter Divergence and Variance Inflation

1. History of observations and physical system => ‘true’ distribution.
2. Sampling error, some model errors lead to insufficient prior variance.



3. Can lead to ‘filter divergence’: prior is too confident, obs. ignored

Model/Filter Error; Filter Divergence and Variance Inflation

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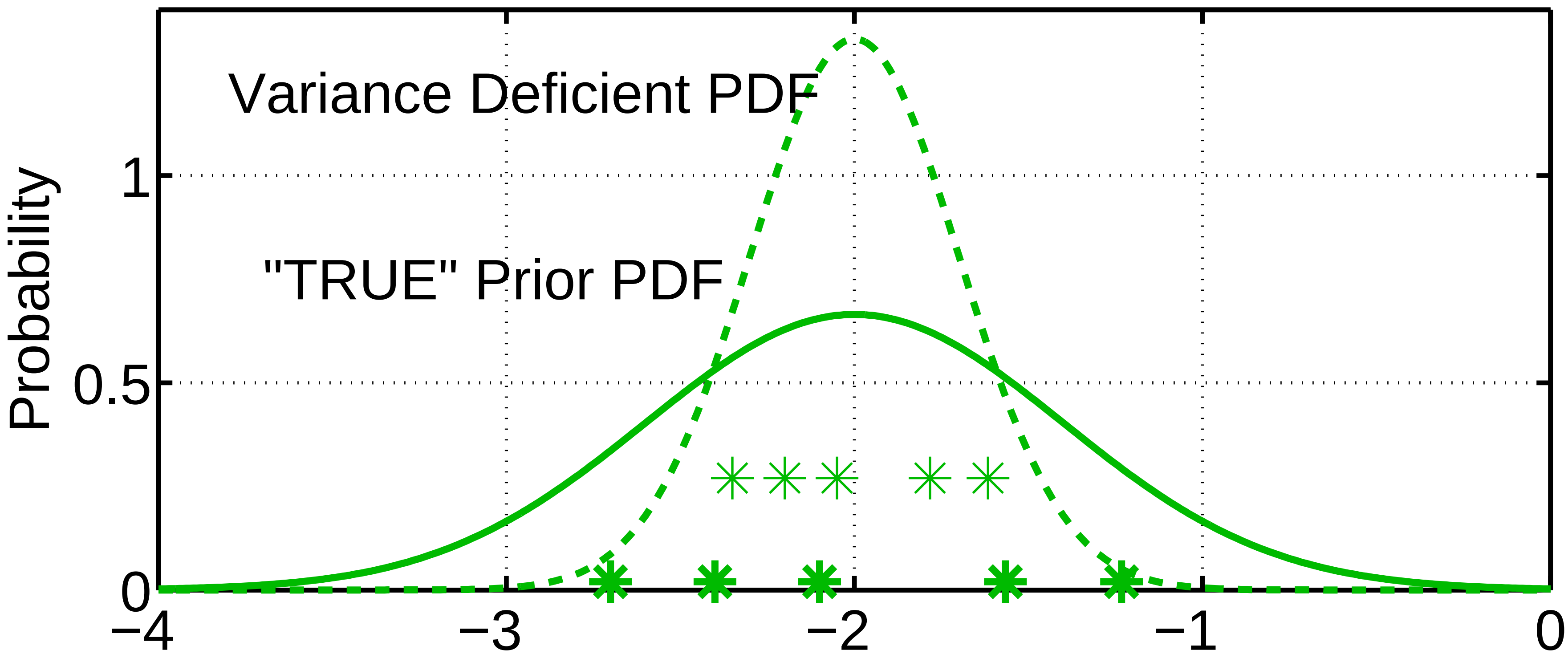

3. Naive solution is Variance inflation: just increase spread of prior

4. For ensemble member i, $inflate(x_i) = \sqrt{\lambda}(x_i - \bar{x}) + \bar{x}$.

Model/Filter Error; Filter Divergence and Variance Inflation

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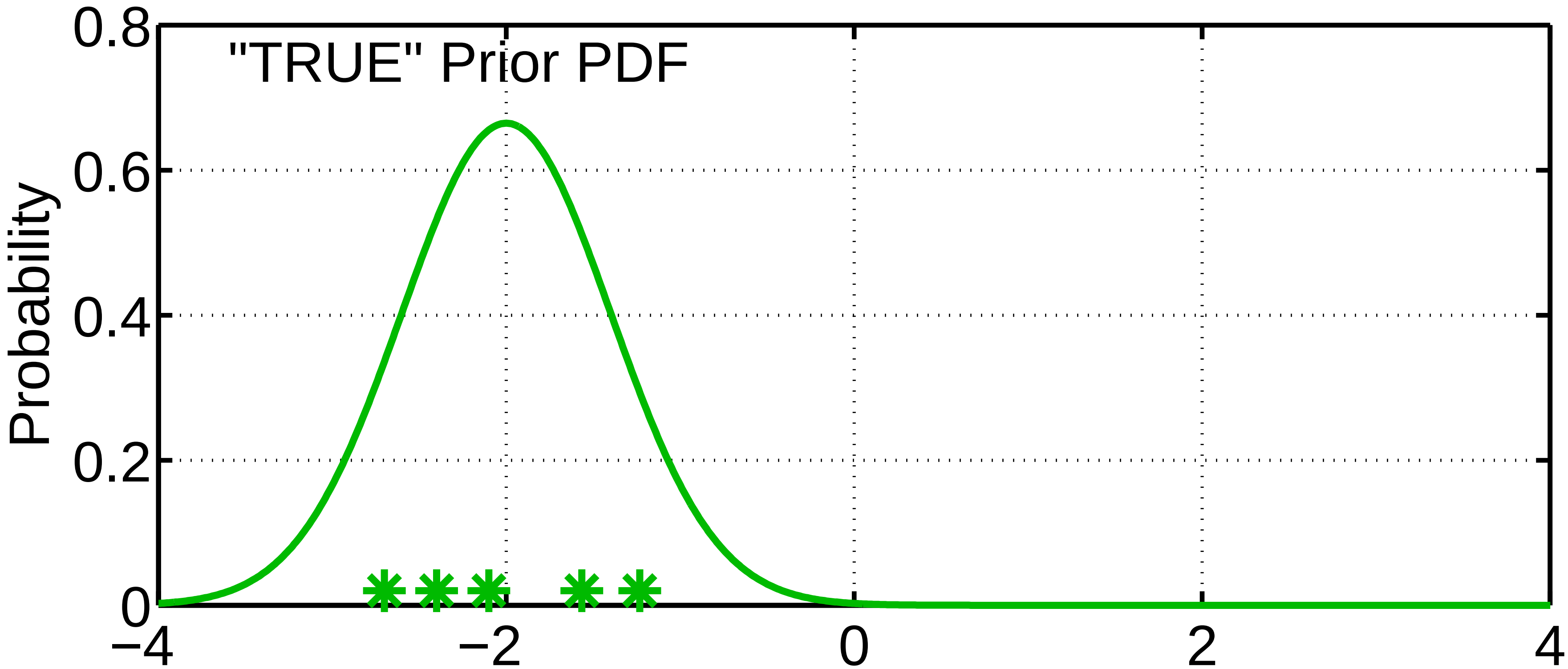
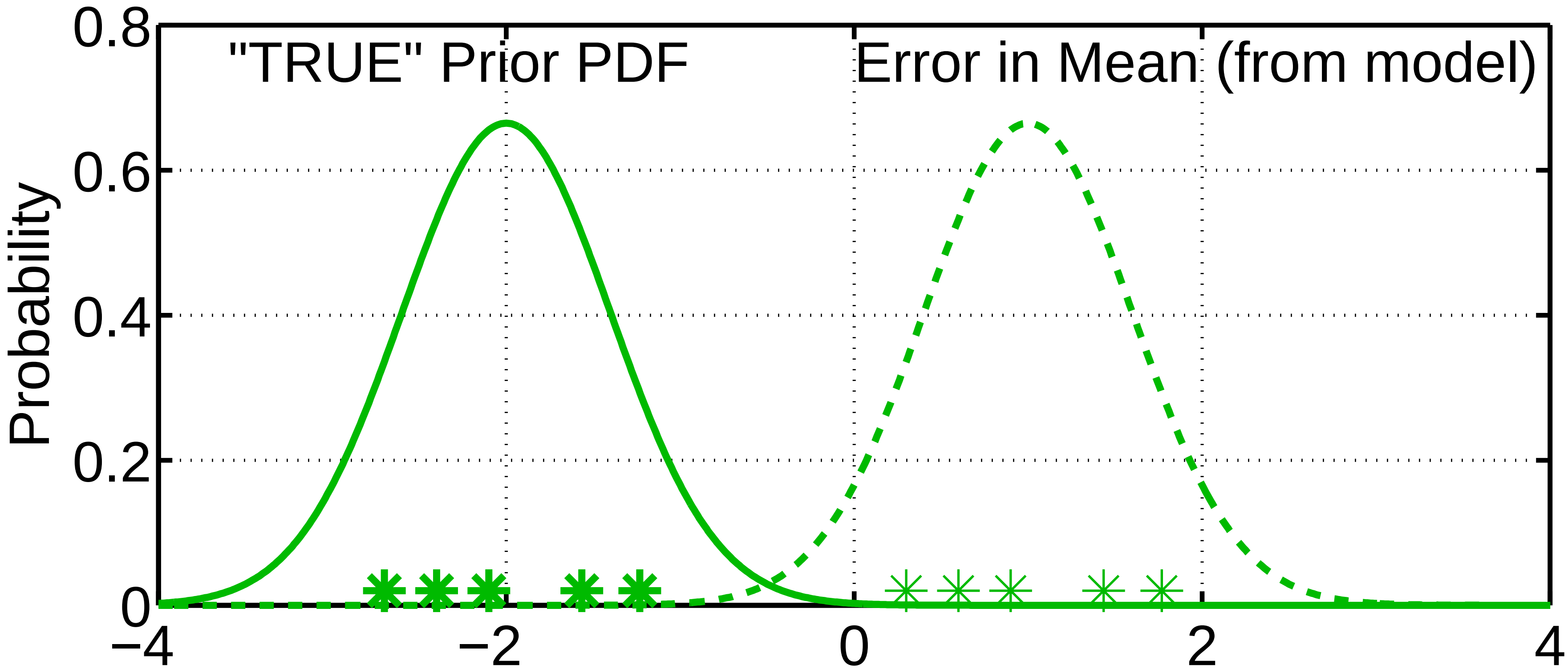


Model/Filter Error; Filter Divergence and Variance Inflation

1. History of observations and physical system => ‘true’ distribution.
2. Most model errors also lead to erroneous shift in entire distribution.



3. Again, prior can be viewed as being TOO CERTAIN

Model/Filter Error; Filter Divergence and Variance Inflation

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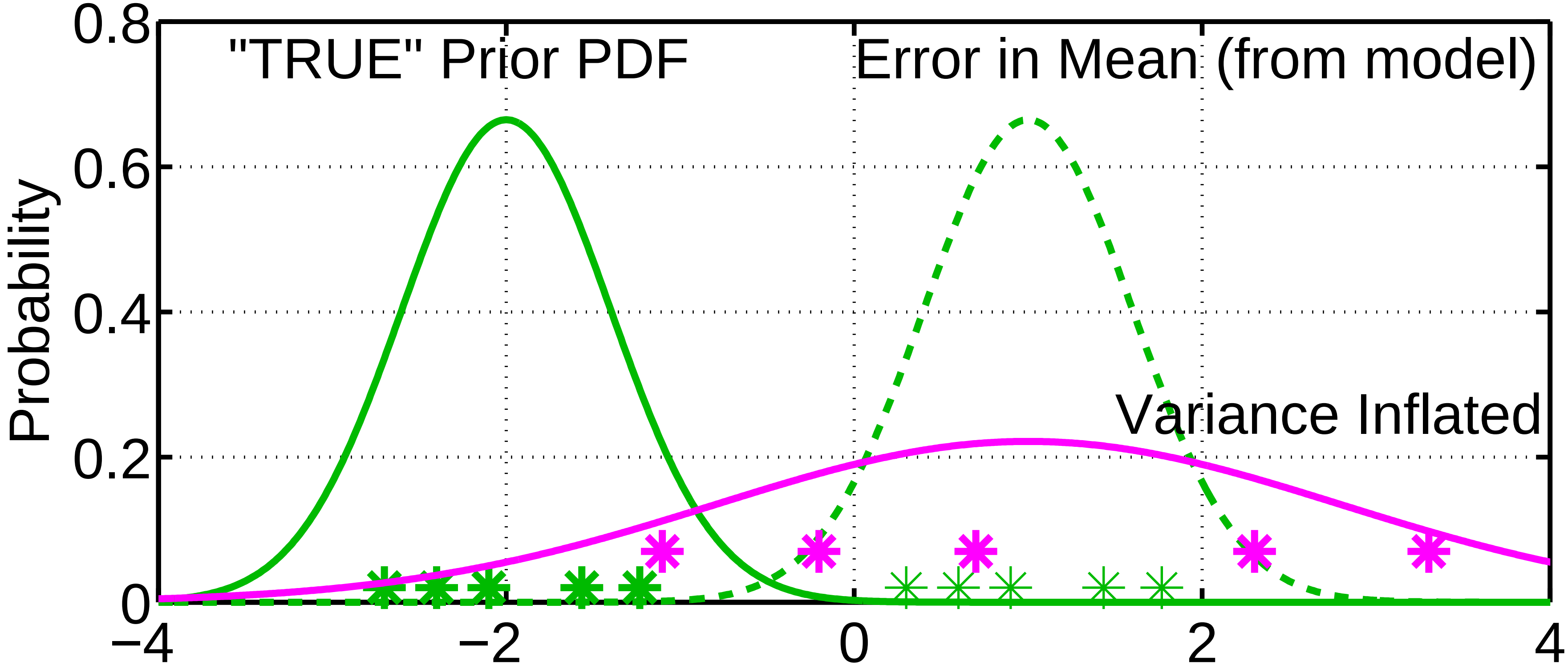


3. Again, prior can be viewed as being TOO CERTAIN
4. Inflating can ameliorate this
5. Obviously, if we knew E(error), we’d correct for it directly

Physical Space Variance Inflation

Inflate all state variables by same amount before assimilation

Capabilities:

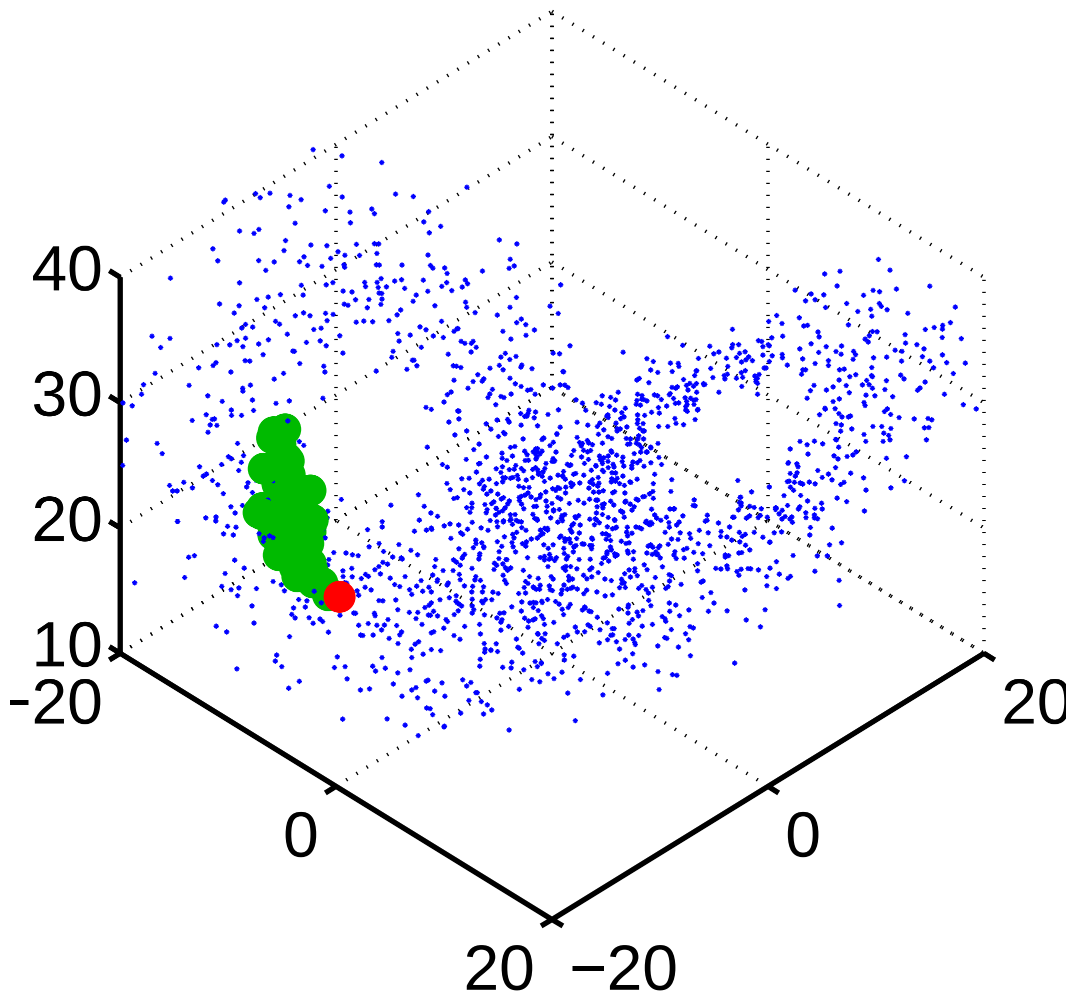
1. Can be very effective for a variety of models.
2. Can maintain linear balances.
3. Stays on local flat manifolds.
4. Simple and inexpensive.

Liabilities:

1. State variables not constrained by observations can 'blow up'.
   For instance unobserved regions near the top of AGCMs.
2. Magnitude of λ normally selected by trial and error.

Physical space covariance inflation in Lorenz-63

Observation outside prior: danger of filter divergence

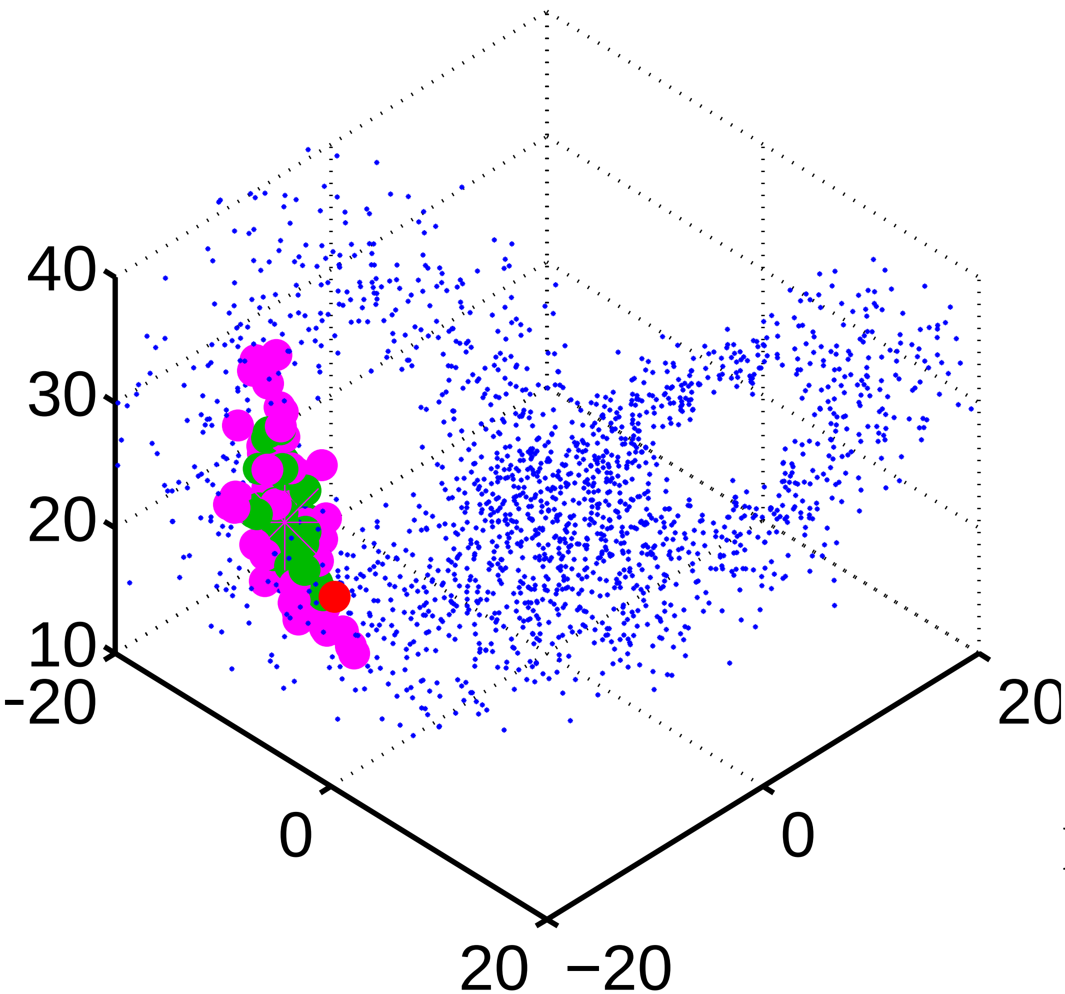


Observation in red.

Prior ensemble in green.

Physical space covariance inflation in Lorenz-63

After inflating, observation is in prior cloud: filter divergence avoided



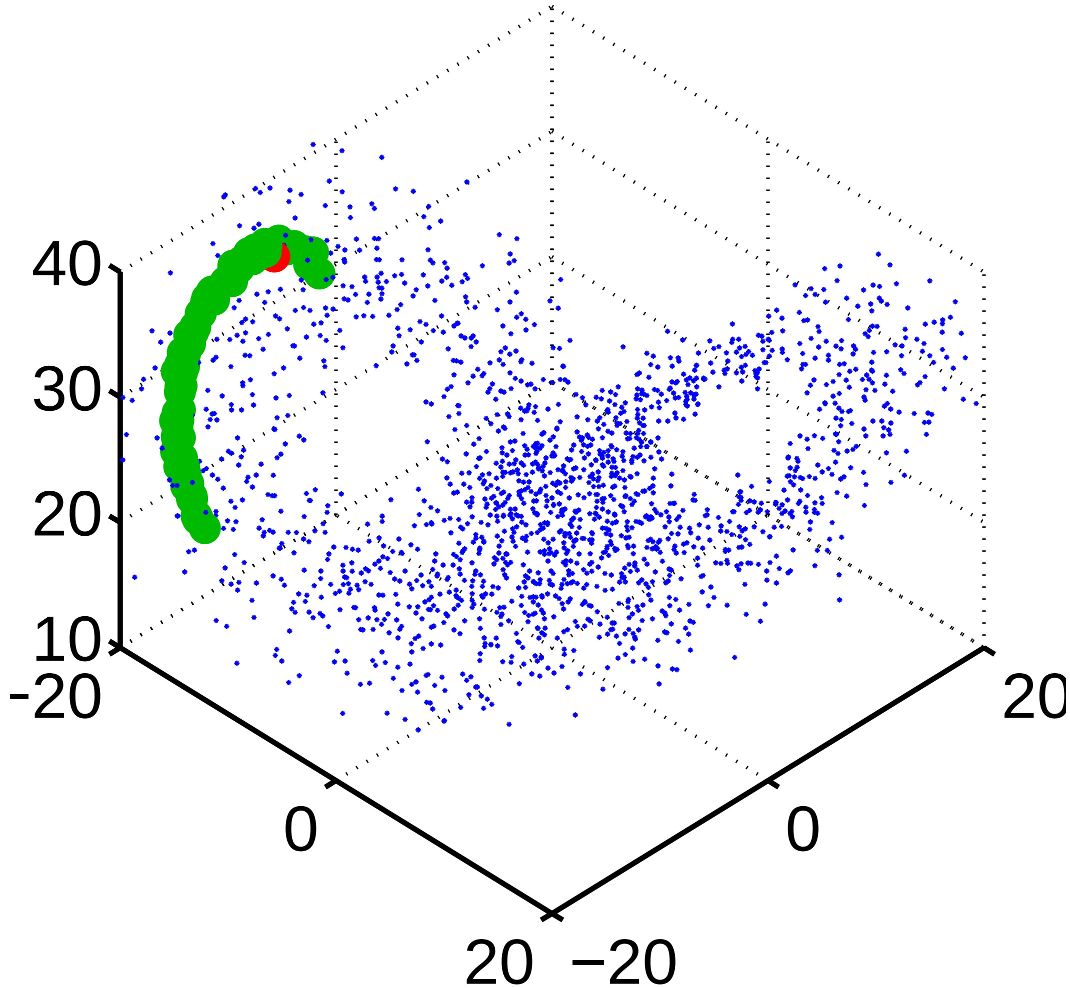
Observation in red.

Prior ensemble in green.

Inflated ensemble in magenta.

Physical space covariance inflation in Lorenz-63

Prior distribution is significantly 'curved'



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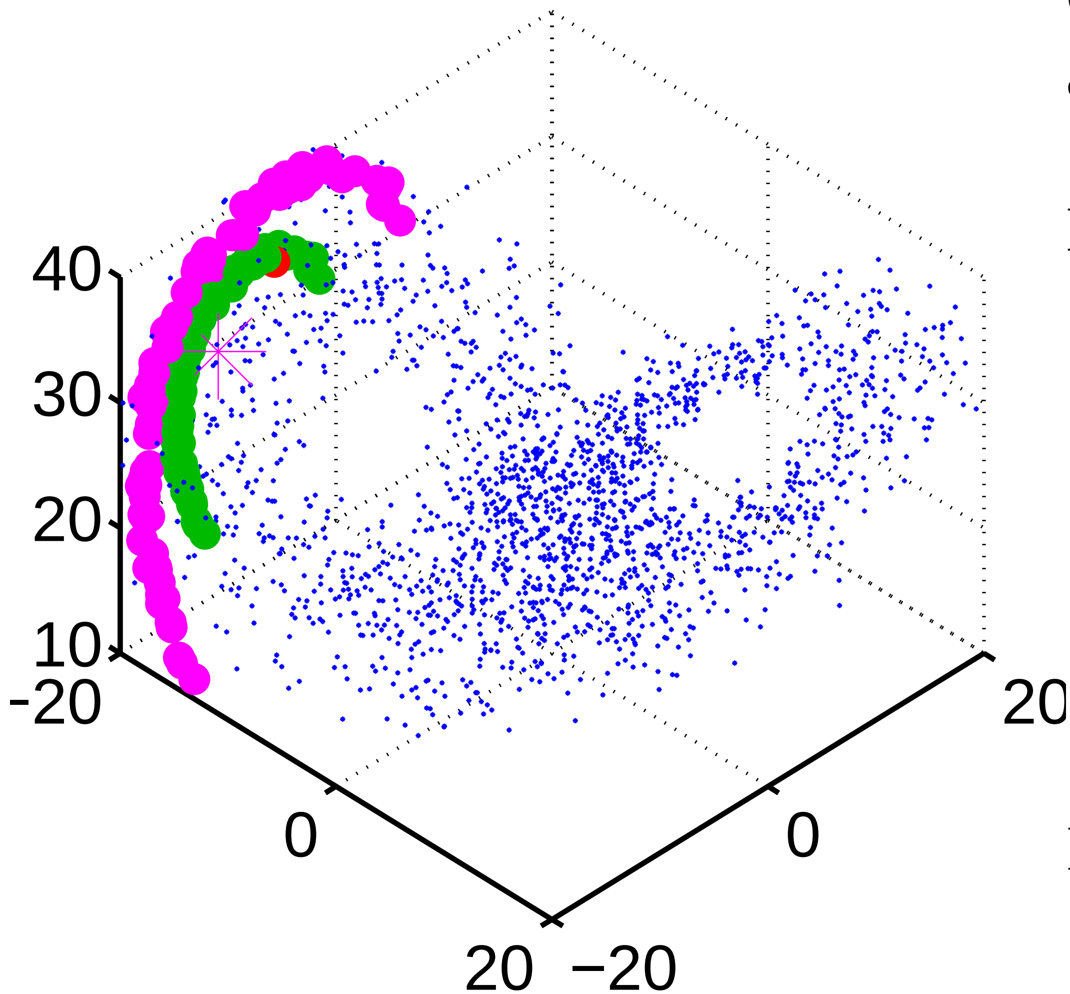
Physical space covariance inflation in Lorenz-63

Inflated prior outside attractor. Posterior will also be off attractor.



Can lead to transient off attractor behavior or...

Model ‘blow-up’.

Observation in red.

Prior ensemble in green.

Inflated ensemble in magenta.

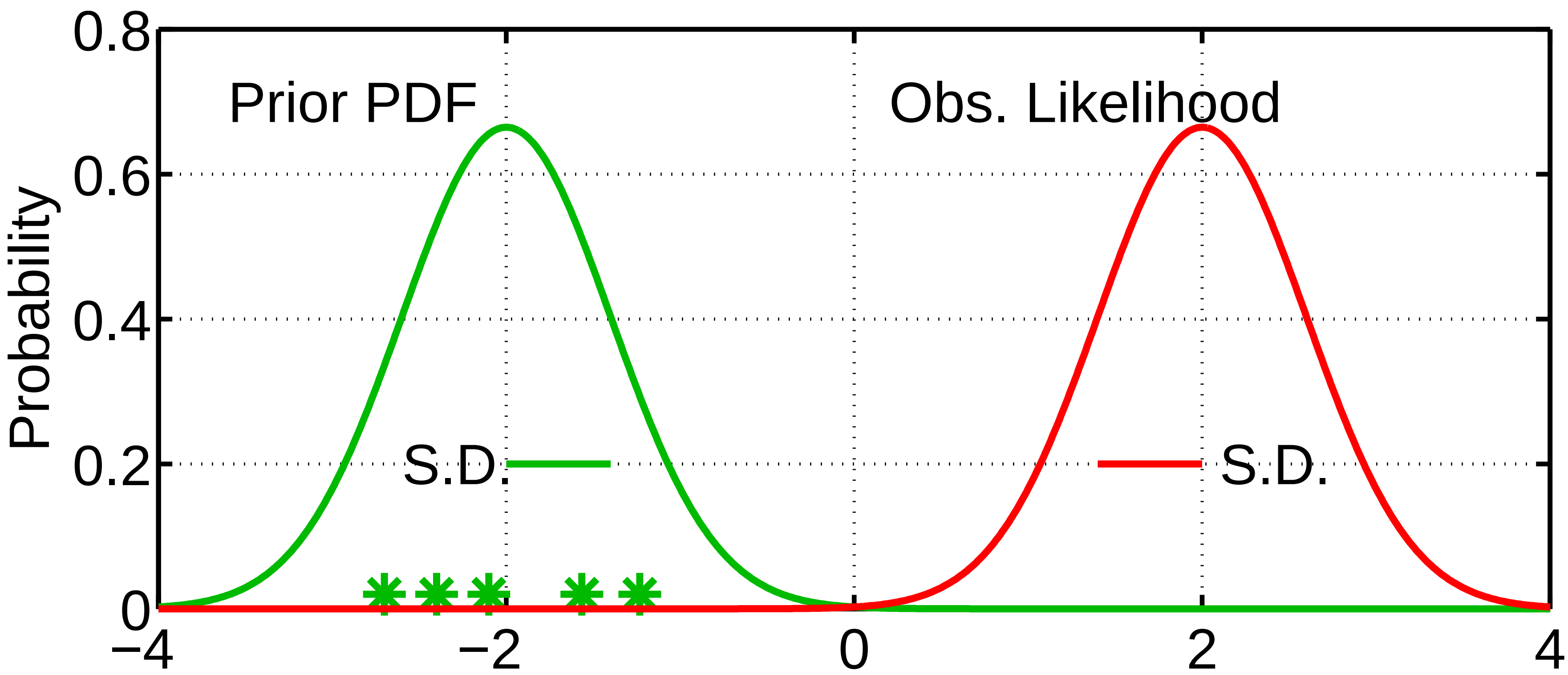
Physical space covariance inflation in Lorenz-96

Can be turned using *cov_inflate* in *filter_nml*.

Try some values and see what happens to L96 assimilation.

Variance inflation in Observation Space:

1. For observed variable, have estimate of prior-observed inconsistency



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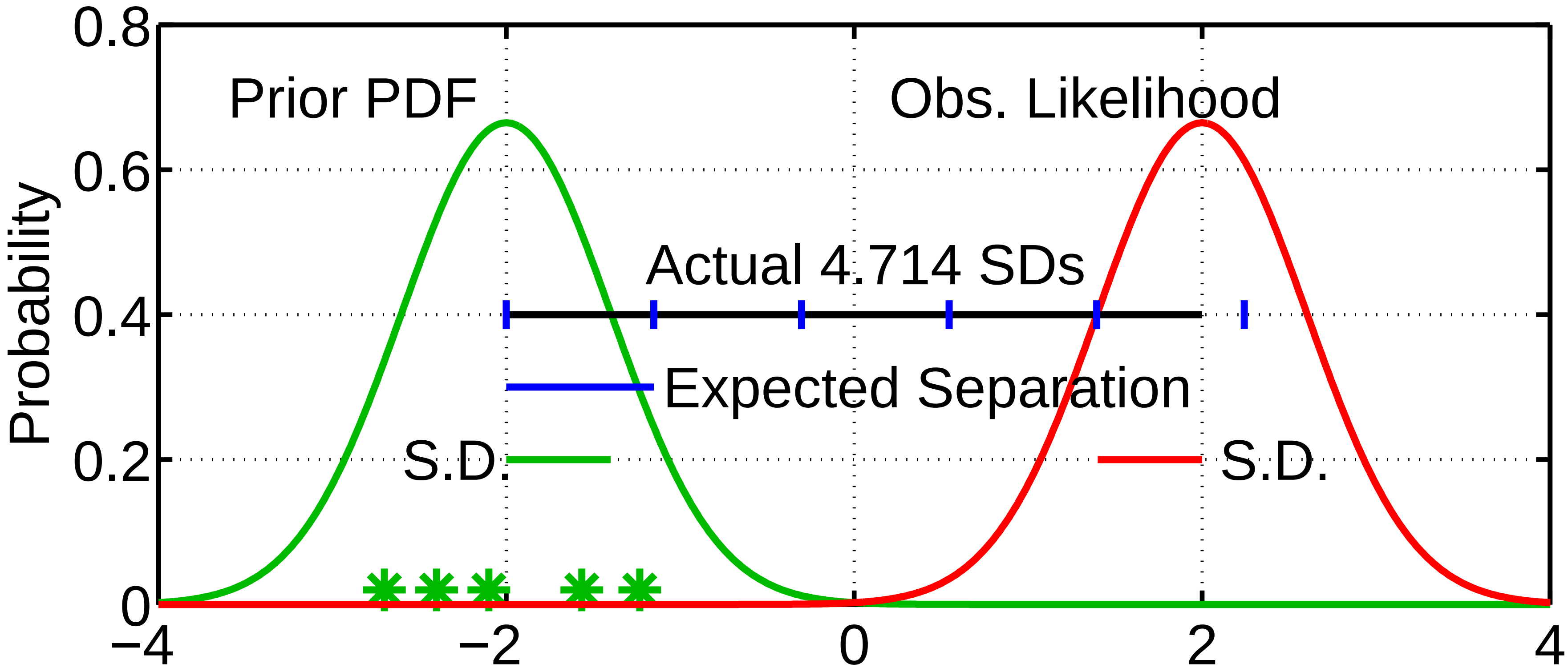

2. Expected(prior mean - observation) = $\sqrt{\sigma^2_{prior} + \sigma^2_{obs}}$.

Assumes that prior and observation are supposed to be unbiased.

Is it model error or random chance?

Variance inflation in Observation Space:

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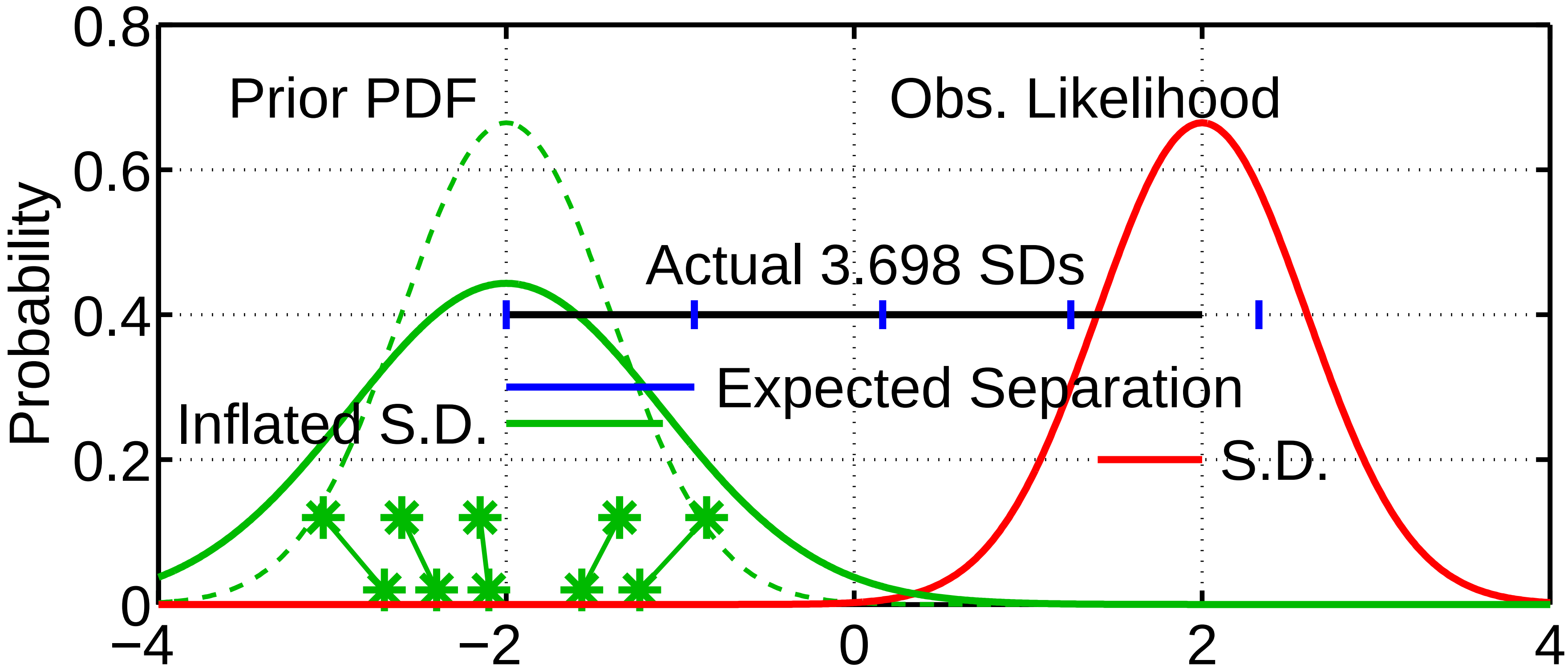

2. Expected(prior mean - observation) = $\sqrt{\sigma^2_{prior} + \sigma^2_{obs}}$.

3. Inflating increases expected separation.

Increases ‘apparent’ consistency between prior and observation.

Variance inflation in Observation Space: Lorenz-96 Example.

Can be turned using *cov_inflate* in *assim_tools_nml*.

A negative value here turns off inflation.

Try some values and see what happens to L96 assimilation.