`ndvar` Documentation

`ndvar` Development Team

Chapter 1

Optimum interpolation

$$\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\right)_{i,j} = \sum_{k=1}^{M} \overleftrightarrow{H}_{i,k}\,\overleftrightarrow{B}_{k,j}. \tag{1.1}$$

In the special case, where $\overleftrightarrow{B}$ has diagonal form, this reduces to

$$\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\right)_{i,j} = \sum_{k=1}^{M} \overleftrightarrow{H}_{i,k}\,\overleftrightarrow{B}_{k,j}\delta_{k,j} = \sum_{k=1}^{M} \overleftrightarrow{H}_{i,k}\,\overleftrightarrow{B}_{j,j}\delta_{k,j} = \overleftrightarrow{H}_{i,j}\,\overleftrightarrow{B}_{j,j}. \tag{1.2}$$

For $\overleftrightarrow{H}\,\overleftrightarrow{B}\,\overleftrightarrow{H}^{T}$, one obtains

$$\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\,\overleftrightarrow{H}^{T}\right)_{i,j} = \left[\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\right)\overleftrightarrow{H}^{T}\right]_{i,j} = \sum_{k=1}^{M}\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\right)_{i,k}\overleftrightarrow{H}^{T}_{k,j} = \sum_{k=1}^{M}\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\right)_{i,k}\overleftrightarrow{H}_{j,k} = \sum_{k=1}^{M}\left(\sum_{l=1}^{M}\overleftrightarrow{H}_{i,l}\,\overleftrightarrow{B}_{l,k}\right)\overleftrightarrow{H}_{j,k} = \sum_{k,l=1}^{M}\overleftrightarrow{H}_{i,l}\,\overleftrightarrow{B}_{l,k}\overleftrightarrow{H}_{j,k}. \tag{1.3}$$

In the special case, where $\overleftrightarrow{B}$ has diagonal form, this reduces to

$$\left(\overleftrightarrow{H}\,\overleftrightarrow{B}\,\overleftrightarrow{H}^{T}\right)_{i,j} = \sum_{k=1}^{M}\overleftrightarrow{H}_{i,k}\,\overleftrightarrow{B}_{k,k}\overleftrightarrow{H}_{j,k} = \sum_{k=1}^{M}\overleftrightarrow{B}_{k,k}\left(\overleftrightarrow{H}_{i,k}\overleftrightarrow{H}_{j,k}\right). \tag{1.4}$$

Chapter 2

3D-Var

2.1 Technicalities

The observations used come from a time window $\left[-\frac{T}{2}, \frac{T}{2}\right]$ around the analysis time and are all taken to be valid at the analysis time. $T = 3$ h is a typical value..

Chapter 3

4D-Var

3.1 Technicalities

The observations used come from a time window $\left[-\frac{T}{2}, \frac{T}{2}\right]$ around the analysis time and are taken to be valid at individual time steps $n\Delta t$. $T = 6$ h and $\Delta t = 15$ min are typical values.