# EMPIRE DA

0.1

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# **Chapter 1**

# **EMPIRE Data Assimilation Documentation**

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Date

Time-stamp: <2014-10-08 16:40:26 pbrowne>

# 1.1 Downloading

These codes are hosted on www.bitbucket.org and can be obtained with the following commands:

1 git clone https://www.bitbucket.org/pbrowne/empire-data-assimilation.git

To upgrade to the latest versions of the codes, use the following command:

1 git pull https://www.bitbucket.org/pbrowne/empire-data-assimilation.git

#### Copyright

These codes are distributed under the GNU GPU v3 License. See LICENSE.txt.

# 1.2 Compiling

# 1.2.1 Compilation of the source code

The Makefile must be editted for the specific compiler setup. In the main directory you will find the file Makefile. Edit the variables as follows:

• FC The fortran compiler

This has been tested with gfortran 4.8.2, crayftn 8.2.6 and ifort 14.0.1.106

- FCOPTS The options for the fortran compiler
- $\bullet$  LIB\_LIST The libraries to be called. Note this must include BLAS and LAPACK
- MODFLAG The flag to specify where module files should be placed by the fortran complier. Examples are

```
- gfortran: -J
- ifort: -module
- crayftn: -em -J
- pgfortran: -module
```

To compile the source code, simply then type the command

```
1 make
```

If successful, the following executables are created in the bin/ folder:

- · empire
- · alltests
- test h
- · test hghtr
- test\_q
- test r

To remove the object and executable files if compilation fails for some reason, run the following:

```
1 make clean
```

# 1.2.2 Compilation of the documentation

Documentation of the code is automatically generated using Doxygen, dot and pdflatex.

All of these packages must be installed for the following to work.

```
1 make docs
```

This will make an html webpage for the code, the mainpage for which is located in doc/html/index.html.

A latex version of the documentation will be built to the file doc/latex/refman.pdf.

To simply make the html version of the documentation (if pdflatex is not available) then use the command

```
1 make doc_html
```

# 1.3 Customising for specific models

This is where the science and all the effort should happen!!

The file model\_specific.f90 should be editted for the specific model which you wish to use. This contains a number of subroutines which need to be adapted for the model and the observation network. We list these subsequently.

- configure\_model This is called early in the code and can be used to read in any data from files before subsequently using them in the below operations.
- h This is the observation operator
- · ht This is the transpose of the observation operator
- r This is the observation error covariance matrix R

1.4 Testing 3

- rhalf This is the square root of the observation error covariance matrix  $R^{\frac{1}{2}}$
- solve\_r This is a linear solve with the observation error covariance matrix, i.e. given b, find x such that Rx = b or indeed,  $x = R^{-1}b$
- solve\_rhalf This is a linear solve with the square root of the observation error covariance matrix, i.e. given b, find x such that  $R^{\frac{1}{2}}x = b$  or indeed,  $x = R^{-\frac{1}{2}}b$
- q This is the model error covariance matrix Q
- qhalf This is the square root model error covariance matrix  $Q^{\frac{1}{2}}$
- solve\_hqht\_plus\_r This is a linear solve with the matrix  $(HQH^T + R)$
- dist\_st\_ob This specifies the distance between a an element of the state vector and an element of the observation vector

Not all of these subroutines will be required for each filtering method you wish to use, so it may be advantageous to only implement the necessary ones.

# 1.4 Testing

You can test your user supplied routines by running the test codes found in the folder bin/.

These are by no means full-proof ways of ensuring that you have implemented things correctly, but should at least check what you have done for logical consistency.

For example, they will test if  $HH^Tx = x$ , and if  $Q^{\frac{1}{2}}Q^{\frac{1}{2}}x = Qx$  for various different vectors x.

# 1.5 Linking to your model using EMPIRE

Full instructions on how to put the EMPIRE MPI commands into a new model can be found at www.met. $\leftarrow$  reading.ac.uk/ $\sim$ darc/empire.

# 1.6 Running

For example, to run **N\_MDL** copies of the model with **N\_DA** copies of empire, then the following are possible:

```
1 mpirun -np N_MDL model_executable : -np N_DA empire
1 aprun -n N_MDL -N N_MDL model_executable : -n N_DA -N N_DA empire
```

The empire executable is controlled by the namelist data file pf\_parameters.dat. As such, this file should be put in the directory where empire is executed.

# 1.7 Examples

In the directory examples there is currently one example of how to use EMPIRE, specifically with the Lorenz 1996 model. In the directory you will find an example model\_specific.f90 file setup for that model, along with a file instructions.txt which will lead you step by step through how to run a twin experiment.

# 1.8 Bug Reports and Functionality Requests

While the code is not too large, you may email me the issue or request here.

However there is a webpage set up for this:

https://bitbucket.org/pbrowne/empire-data-assimilation/issues

# Chapter 2

# **Data Type Index**

# 2.1 Data Types List

Here are the data types with brief descriptions:

COMMIS	
Module containing EMPIRE coupling data	9
histogram_data	
Module to control what variables are used to generate rank histograms	11
hqht_plus_r	13
pf_control	
Module pf_control holds all the information to control the the main program	14
pf_control::pf_control_type	17
<del>qdata</del>	
Module as a place to store user specified data for $Q$	23
random	
A module for random number generation from the following distributions:	25
rdata	
Module to hold user supplied data for $R$ observation error covariance matrix $\ldots \ldots \ldots$	31
sizes	
Module that stores the dimension of observation and state spaces	33

6 **Data Type Index** 

# **Chapter 3**

# File Index

# 3.1 File List

Here is a list of all files with brief descriptions:

model_specific.f90
src/controlers/pf_control.f90
src/controlers/pf_couple.f90
src/controlers/pf_parameters.dat
src/controlers/sizes.f90
src/data/Qdata.f90
src/data/Rdata.f90
src/filters/deterministic_model.f90
src/filters/eakf_analysis.f90
src/filters/enkf_specific.f90
src/filters/equivalent_weights_step.f90
src/filters/etkf_analysis.f90
src/filters/letkf_analysis.f90
src/filters/proposal_filter.f90
src/filters/sir_filter.f90
src/filters/stochastic_model.f90
src/operations/gen_rand.f90
src/operations/operator_wrappers.f90
src/operations/perturb_particle.f90
src/operations/resample.f90
src/tests/alltests.f90
src/tests/test_h.f90
src/tests/test_hqhtr.f90
src/tests/test_q.f90
src/tests/test_r.f90
src/tests/tests.f90
src/utils/comms.f90
src/utils/data_io.f90
src/utils/diagnostics.f90
src/utils/genQ.f90
src/utils/histogram.f90
src/utils/quicksort.f90
src/utils/random_d f90

8 File Index

# Chapter 4

# **Data Type Documentation**

# 4.1 comms Module Reference

Module containing EMPIRE coupling data.

#### **Public Member Functions**

- · subroutine allocate data
- subroutine deallocate\_data
- subroutine initialise\_mpi

subroutine to make EMPIRE connections and saves details into pf\_control module

# **Public Attributes**

• integer cpl\_mpi\_comm

the communicator between the empire codes and the model master nodes

• integer mype\_id

the rank of this process on MPI\_COMM\_WORLD

· integer myrank

the rank of this process on CPL\_MPI\_COMM

integer nproc

the total number of processes

integer pf\_mpi\_comm

the communicator between DA processes

integer pfrank

the rank of this process on PF\_MPI\_COMM

integer npfs

the total number of DA processes

• integer, dimension(:), allocatable gblcount

the number of ensemble members associated with each DA process

• integer, dimension(:), allocatable gbldisp

the displacements of each each ensemble member relative to pfrank=0. VERY useful for mpi\_gatherv and mpi\_ $\leftarrow$  scatterv on pf\_mpi\_comm

# 4.1.1 Detailed Description

Module containing EMPIRE coupling data.

Definition at line 30 of file comms.f90.

# 4.1.2 Member Function/Subroutine Documentation

4.1.2.1 subroutine comms::allocate\_data( )

Definition at line 47 of file comms.f90.

4.1.2.2 subroutine comms::deallocate\_data ( )

Definition at line 53 of file comms.f90.

Here is the caller graph for this function:



# 4.1.2.3 subroutine comms::initialise\_mpi()

subroutine to make EMPIRE connections and saves details into pf\_control module Definition at line 60 of file comms.f90.

Here is the caller graph for this function:



# 4.1.3 Member Data Documentation

# 4.1.3.1 integer comms::cpl\_mpi\_comm

the communicator between the empire codes and the model master nodes Definition at line 31 of file comms.f90.

# 4.1.3.2 integer, dimension(:), allocatable comms::gblcount

the number of ensemble members associated with each DA process Definition at line 39 of file comms.f90.

#### 4.1.3.3 integer, dimension(:), allocatable comms::gbldisp

the displacements of each each ensemble member relative to pfrank=0. VERY useful for mpi\_gatherv and mpi\_coatterv on pf\_mpi\_comm

Definition at line 41 of file comms.f90.

#### 4.1.3.4 integer comms::mype\_id

the rank of this process on MPI\_COMM\_WORLD

Definition at line 33 of file comms.f90.

#### 4.1.3.5 integer comms::myrank

the rank of this process on CPL\_MPI\_COMM

Definition at line 34 of file comms.f90.

#### 4.1.3.6 integer comms::npfs

the total number of DA processes

Definition at line 38 of file comms.f90.

#### 4.1.3.7 integer comms::nproc

the total number of processes

Definition at line 35 of file comms.f90.

# 4.1.3.8 integer comms::pf\_mpi\_comm

the communicator between DA processes

Definition at line 36 of file comms.f90.

# 4.1.3.9 integer comms::pfrank

the rank of this process on PF\_MPI\_COMM

Definition at line 37 of file comms.f90.

The documentation for this module was generated from the following file:

• src/utils/comms.f90

# 4.2 histogram\_data Module Reference

Module to control what variables are used to generate rank histograms.

# **Public Member Functions**

subroutine load\_histogram\_data
 subroutine to read from variables\_hist.dat which variables to be used to make the rank histograms

subroutine kill\_histogram\_data
 subroutine to clean up arrays used in rank histograms

#### **Public Attributes**

- integer, dimension(:), allocatable rank\_hist\_list
- integer, dimension(:), allocatable rank\_hist\_nums
- integer rhl n
- integer rhn n

#### 4.2.1 Detailed Description

Module to control what variables are used to generate rank histograms.

Definition at line 29 of file histogram.f90.

#### 4.2.2 Member Function/Subroutine Documentation

4.2.2.1 subroutine histogram\_data::kill\_histogram\_data( )

subroutine to clean up arrays used in rank histograms

Definition at line 57 of file histogram.f90.

4.2.2.2 subroutine histogram\_data::load\_histogram\_data ( )

subroutine to read from variables\_hist.dat which variables to be used to make the rank histograms Definition at line 37 of file histogram.f90.

#### 4.2.3 Member Data Documentation

4.2.3.1 integer, dimension(:), allocatable histogram\_data::rank\_hist\_list

Definition at line 30 of file histogram.f90.

4.2.3.2 integer, dimension(:), allocatable histogram\_data::rank\_hist\_nums

Definition at line 31 of file histogram.f90.

4.2.3.3 integer histogram\_data::rhl\_n

Definition at line 32 of file histogram.f90.

4.2.3.4 integer histogram\_data::rhn\_n

Definition at line 32 of file histogram.f90.

The documentation for this module was generated from the following file:

• src/utils/histogram.f90

# 4.3 hqht\_plus\_r Module Reference

# **Public Member Functions**

- subroutine load\_hqhtr
- subroutine hqhtr\_factor
- subroutine kill\_hqhtr

# 4.3.1 Detailed Description

Definition at line 59 of file Rdata.f90.

# 4.3.2 Member Function/Subroutine Documentation

4.3.2.1 subroutine hqht\_plus\_r::hqhtr\_factor ( )

Definition at line 69 of file Rdata.f90.

Here is the caller graph for this function:



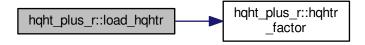
4.3.2.2 subroutine hqht\_plus\_r::kill\_hqhtr ( )

Definition at line 74 of file Rdata.f90.

4.3.2.3 subroutine hqht\_plus\_r::load\_hqhtr ( )

Definition at line 65 of file Rdata.f90.

Here is the call graph for this function:

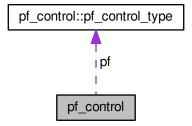


The documentation for this module was generated from the following file:

• src/data/Rdata.f90

# 4.4 pf\_control Module Reference

module pf\_control holds all the information to control the the main program Collaboration diagram for pf\_control:



# **Data Types**

type pf\_control\_type

# **Public Member Functions**

- subroutine set\_pf\_controls
   subroutine to ensure pf\_control data is ok
- subroutine parse\_pf\_parameters

  subroutine to read the namelist file and save it to pf datatype Here we read pf\_parameters.dat
- subroutine allocate\_pf
   subroutine to allocate space for the filtering code
- subroutine deallocate\_pf
  subroutine to deallocate space for the filtering code

# **Public Attributes**

type(pf\_control\_type), save pf
 the derived data type holding all controlling data

# 4.4.1 Detailed Description

module pf\_control holds all the information to control the the main program Definition at line 29 of file pf\_control.f90.

# 4.4.2 Member Function/Subroutine Documentation

# 4.4.2.1 subroutine pf\_control::allocate\_pf ( )

subroutine to allocate space for the filtering code

Definition at line 343 of file pf\_control.f90.

Here is the caller graph for this function:



# 4.4.2.2 subroutine pf\_control::deallocate\_pf ( )

subroutine to deallocate space for the filtering code

Definition at line 365 of file pf\_control.f90.

#### 4.4.2.3 subroutine pf\_control::parse\_pf\_parameters ( )

subroutine to read the namelist file and save it to pf datatype Here we read pf\_parameters.dat pf\_parameters.dat is a fortran namelist file. As such, within it there must be a line beginning &pf\_params

To make it (probably) work, ensure there is a forward slash on the penultimate line and a blank line to end the file This is just the fortran standard for namelists though.

On to the content...in any order, the pf\_parameters.dat may contain the following things: Integers:

- time\_obs
- · time bwn obs

Reals, double precision:

- nudgefac
- nfac
- ufac
- Qscale
- keep
- rho
- len

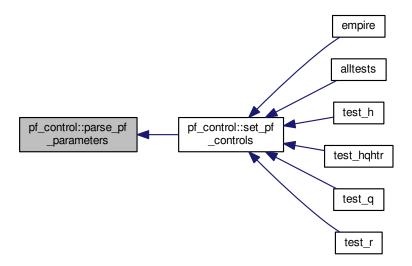
- 2 Characters:
  - type
- 1 Character:
  - · init

# Logicals:

- gen\_Q
- gen\_data
- use\_talagrand
- use\_weak
- use\_var
- use\_traj
- use\_rmse
- human\_readable

Definition at line 163 of file pf\_control.f90.

Here is the caller graph for this function:

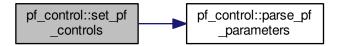


4.4.2.4 subroutine pf\_control::set\_pf\_controls ( )

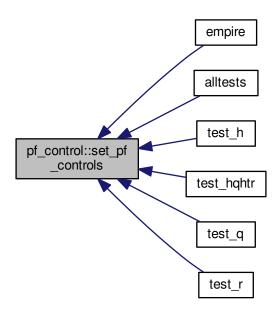
subroutine to ensure pf\_control data is ok

Definition at line 96 of file pf\_control.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



# 4.4.3 Member Data Documentation

# 4.4.3.1 type(pf\_control\_type), save pf\_control::pf

the derived data type holding all controlling data

Definition at line 91 of file pf\_control.f90.

The documentation for this module was generated from the following file:

• src/controlers/pf\_control.f90

# 4.5 pf\_control::pf\_control\_type Type Reference

#### **Public Attributes**

· integer nens

the total number of ensemble members

real(kind=kind(1.0d0)), dimension(:), allocatable weight

the negative log of the weights of the particles

• integer time\_obs

the number of observations we will assimilate

integer time\_bwn\_obs

the number of model timesteps between observations

• real(kind=kind(1.0d0)) nudgefac

the nudging factor

· logical gen\_data

true generates synthetic obs for a twin experiment

· logical gen\_q

true attempts to build up Q from long model run

logical human\_readable

unused

• integer timestep =0

the current timestep as the model progresses

real(kind=kind(1.0d0)), dimension(:,:), allocatable psi

state vector of ensemble members on this mpi process

real(kind=kind(1.0d0)), dimension(:), allocatable mean

mean state vector

real(kind=kind(1.0d0)) nfac

standard deviation of normal distribution in mixture density

real(kind=kind(1.0d0)) ufac

half width of the uniform distribution in mixture density

- real(kind=kind(1.0d0)) efac
- real(kind=kind(1.0d0)) keep

proportion of particles to keep in EWPF EW step

real(kind=kind(1.0d0)) time

dunno

real(kind=kind(1.0d0)) qscale

scalar to multiply Q by

• real(kind=kind(1.0d0)) rho

enkf inflation factor so that  $P_f = (1 + \rho)P_f$ 

• real(kind=kind(1.0d0)) len

R localisation length scale.

integer couple\_root

empire master processor

· logical use\_talagrand

switch if true outputs rank histograms

logical use\_weak

switch unused

logical use\_mean

switch if true outputs ensemble mean

· logical use\_var

switch if true outputs ensemble variance

logical use\_traj

switch if true outputs trajectories

logical use\_rmse

switch if true outputs Root Mean Square Errors

 integer, dimension(:,:), allocatable talagrand storage for rank histograms

integer count

number of ensemble members associated with this MPI process

• integer, dimension(:), allocatable particles

particles associates with this MPI process

· character(2) type

which filter to use currently this has a number of options:

• character(1) init

which method to initialise ensemble currently this has a number of options:

# 4.5.1 Detailed Description

Definition at line 31 of file pf\_control.f90.

#### 4.5.2 Member Data Documentation

4.5.2.1 integer pf\_control::pf\_control\_type::count

number of ensemble members associated with this MPI process

Definition at line 64 of file pf\_control.f90.

4.5.2.2 integer pf\_control::pf\_control\_type::couple\_root

empire master processor

Definition at line 56 of file pf\_control.f90.

4.5.2.3 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::efac

Definition at line 46 of file pf\_control.f90.

4.5.2.4 logical pf\_control::pf\_control\_type::gen\_data

true generates synthetic obs for a twin experiment

Definition at line 37 of file pf\_control.f90.

4.5.2.5 logical pf\_control::pf\_control\_type::gen\_q

true attempts to build up Q from long model run

Definition at line 38 of file pf\_control.f90.

4.5.2.6 logical pf\_control::pf\_control\_type::human\_readable

unused

Definition at line 40 of file pf\_control.f90.

4.5.2.7 character(1) pf\_control::pf\_control\_type::init

which method to initialise ensemble currently this has a number of options:

- N perturb around the model initial conditions with random noise distributed  $\mathcal{N}(0,I)$
- P perturb around the model initial conditions with random noise distributed  $\mathcal{N}(0,Q)$
- R read model states from rstrt folder where each ensemble member is stored in the file rstrt/##.state
- S read model states from start folder where each ensemble member is stored in the file start/##.state

Definition at line 74 of file pf control.f90.

4.5.2.8 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::keep

proportion of particles to keep in EWPF EW step

Definition at line 47 of file pf control.f90.

4.5.2.9 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::len

R localisation length scale.

Definition at line 54 of file pf\_control.f90.

4.5.2.10 real(kind=kind(1.0d0)), dimension(:), allocatable pf\_control::pf\_control\_type::mean

mean state vector

Definition at line 43 of file pf\_control.f90.

4.5.2.11 integer pf\_control::pf\_control\_type::nens

the total number of ensemble members

Definition at line 32 of file pf\_control.f90.

4.5.2.12 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::nfac

standard deviation of normal distribution in mixture density

Definition at line 44 of file pf\_control.f90.

4.5.2.13 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::nudgefac

the nudging factor

Definition at line 36 of file pf\_control.f90.

4.5.2.14 integer, dimension(:), allocatable pf\_control::pf\_control\_type::particles

particles associates with this MPI process

Definition at line 65 of file pf\_control.f90.

4.5.2.15 real(kind=kind(1.0d0)), dimension(:,:), allocatable pf\_control::pf\_control\_type::psi

state vector of ensemble members on this mpi process

Definition at line 42 of file pf\_control.f90.

4.5.2.16 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::qscale

scalar to multiply Q by

Definition at line 49 of file pf\_control.f90.

4.5.2.17 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::rho

enkf inflation factor so that  $P_f = (1 + \rho)P_f$ 

Definition at line 51 of file pf control.f90.

4.5.2.18 integer, dimension(:,:), allocatable pf\_control::pf\_control\_type::talagrand

storage for rank histograms

Definition at line 63 of file pf\_control.f90.

4.5.2.19 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::time

dunno

Definition at line 48 of file pf\_control.f90.

4.5.2.20 integer pf\_control::pf\_control\_type::time\_bwn\_obs

the number of model timesteps between observations

Definition at line 35 of file pf\_control.f90.

4.5.2.21 integer pf\_control::pf\_control\_type::time\_obs

the number of observations we will assimilate

Definition at line 34 of file pf\_control.f90.

4.5.2.22 integer pf\_control::pf\_control\_type::timestep =0

the current timestep as the model progresses

Definition at line 41 of file pf control.f90.

4.5.2.23 character(2) pf\_control::pf\_control\_type::type

which filter to use currently this has a number of options:

- SE a stochastic ensemble
- SI the SIR filter
- ET the L-ETKF

• EW - the Equivalent Weights particle filter

Definition at line 66 of file pf control.f90.

4.5.2.24 real(kind=kind(1.0d0)) pf\_control::pf\_control\_type::ufac

half width of the uniform distribution in mixture density

Definition at line 45 of file pf\_control.f90.

4.5.2.25 logical pf\_control::pf\_control\_type::use\_mean

switch if true outputs ensemble mean

Definition at line 59 of file pf control.f90.

4.5.2.26 logical pf\_control::pf\_control\_type::use\_rmse

switch if true outputs Root Mean Square Errors

Definition at line 62 of file pf\_control.f90.

4.5.2.27 logical pf\_control::pf\_control\_type::use\_talagrand

switch if true outputs rank histograms

Definition at line 57 of file pf\_control.f90.

4.5.2.28 logical pf\_control::pf\_control\_type::use\_traj

switch if true outputs trajectories

Definition at line 61 of file pf\_control.f90.

4.5.2.29 logical pf\_control::pf\_control\_type::use\_var

switch if true outputs ensemble variance

Definition at line 60 of file pf\_control.f90.

4.5.2.30 logical pf\_control::pf\_control\_type::use\_weak

switch unused

Definition at line 58 of file pf\_control.f90.

4.5.2.31 real(kind=kind(1.0d0)), dimension(:), allocatable pf\_control::pf\_control\_type::weight

the negative log of the weights of the particles

Definition at line 33 of file pf\_control.f90.

The documentation for this type was generated from the following file:

• src/controlers/pf\_control.f90

# 4.6 qdata Module Reference

Module as a place to store user specified data for Q.

#### **Public Member Functions**

subroutine loadq

Subroutine to load in user data for Q.

subroutine killq

#### **Public Attributes**

- integer qn
- integer qne
- integer, dimension(:), allocatable grow
- integer, dimension(:), allocatable qcol
- real(kind=kind(1.0d0)), dimension(:), allocatable qval
- real(kind=kind(1.0d0)), dimension(:), allocatable qdiag
- real(kind=kind(1.0d0)) qscale

# 4.6.1 Detailed Description

Module as a place to store user specified data for Q.

• the model error covariance matrix

Definition at line 30 of file Qdata.f90.

# 4.6.2 Member Function/Subroutine Documentation

4.6.2.1 subroutine qdata::killq ( )

SUbroutine to deallocate user data for Q

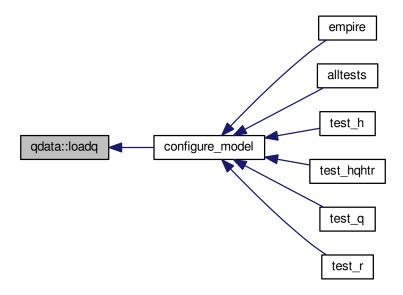
Definition at line 44 of file Qdata.f90.

4.6.2.2 subroutine qdata::loadq ( )

Subroutine to load in user data for Q.

Definition at line 38 of file Qdata.f90.

Here is the caller graph for this function:



# 4.6.3 Member Data Documentation

4.6.3.1 integer, dimension(:), allocatable qdata::qcol

Definition at line 33 of file Qdata.f90.

4.6.3.2 real(kind=kind(1.0d0)), dimension(:), allocatable qdata::qdiag

Definition at line 34 of file Qdata.f90.

4.6.3.3 integer qdata::qn

Definition at line 32 of file Qdata.f90.

4.6.3.4 integer qdata::qne

Definition at line 32 of file Qdata.f90.

4.6.3.5 integer, dimension(:), allocatable qdata::qrow

Definition at line 33 of file Qdata.f90.

4.6.3.6 real(kind=kind(1.0d0)) qdata::qscale

Definition at line 35 of file Qdata.f90.

4.6.3.7 real(kind=kind(1.0d0)), dimension(:), allocatable qdata::qval

Definition at line 34 of file Qdata.f90.

The documentation for this module was generated from the following file:

src/data/Qdata.f90

#### 4.7 random Module Reference

A module for random number generation from the following distributions:

#### **Public Member Functions**

- real(kind=kind(1.0d+0)) function random\_normal ()
   function to get random normal with zero mean and stdev 1
- real(kind=kind(1.0d+0)) function random\_gamma (s, first)
- real(kind=kind(1.0d+0)) function random\_gamma1 (s, first)
- real(kind=kind(1.0d+0)) function random gamma2 (s, first)
- real(kind=kind(1.0d+0)) function random\_chisq (ndf, first)
- real(kind=kind(1.0d+0)) function random exponential ()
- real(kind=kind(1.0d+0)) function random weibull (a)
- real(kind=kind(1.0d+0)) function random beta (aa, bb, first)
- real(kind=kind(1.0d+0)) function random\_t (m)
- subroutine random\_mvnorm (n, h, d, f, first, x, ier)
- real(kind=kind(1.0d+0)) function random\_inv\_gauss (h, b, first)
- integer function random poisson (mu, first)
- integer function random binomial1 (n, p, first)
- real(kind=kind(1.0d+0)) function bin\_prob (n, p, r)
- real(dp) function Ingamma (x)
- integer function random\_binomial2 (n, pp, first)
- integer function random\_neg\_binomial (sk, p)
- real(kind=kind(1.0d+0)) function random\_von\_mises (k, first)
- real(kind=kind(1.0d+0)) function random\_cauchy ()
- subroutine random\_order (order, n)
- subroutine seed\_random\_number (iounit)

# **Public Attributes**

• integer, parameter dp = SELECTED\_REAL\_KIND(12, 60)

# 4.7.1 Detailed Description

A module for random number generation from the following distributions:

Distribution Function/subroutine name

Normal (Gaussian) random\_normal Gamma random\_gamma Chi-squared random\_chisq Exponential random\_chisq exponential Weibull random\_Weibull Beta random\_beta t random\_t Multivariate normal random\_mvnorm Generalized inverse Gaussian random\_inv\_gauss Poisson random\_Poisson Binomial random\_binomial1 \* random\_chinomial2 \* Negative binomial random\_neg\_binomial von Mises random\_von\_Mises Cauchy random\_Cauchy

Definition at line 22 of file random\_d.f90.

# 4.7.2 Member Function/Subroutine Documentation

4.7.2.1 real(kind=kind(1.0d+0)) function random::bin\_prob ( integer, intent(in) *n*, real(kind=kind(1.0d+0)), intent(in) *p*, integer, intent(in) *r* )

Definition at line 1000 of file random\_d.f90.

Here is the call graph for this function:



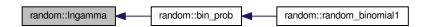
Here is the caller graph for this function:



4.7.2.2 real (dp) function random::Ingamma (real (dp), intent(in) x)

Definition at line 1018 of file random\_d.f90.

Here is the caller graph for this function:



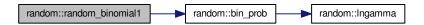
4.7.2.3 real(kind=kind(1.0d+0)) function random::random\_beta ( real(kind=kind(1.0d+0)), intent(in) aa, real(kind=kind(1.0d+0)), intent(in) bb, logical, intent(in) first )

Definition at line 371 of file random\_d.f90.

4.7.2.4 integer function random::random\_binomial1 ( integer, intent(in) *n*, real(kind=kind(1.0d+0)), intent(in) *p*, logical, intent(in) *first* )

Definition at line 923 of file random\_d.f90.

Here is the call graph for this function:



4.7.2.5 integer function random::random\_binomial2 ( integer, intent(in) *n*, real(kind=kind(1.0d+0)), intent(in) *pp*, logical, intent(in) *first* )

Definition at line 1082 of file random\_d.f90.

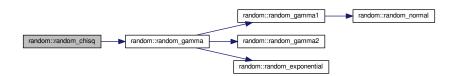
4.7.2.6 real(kind=kind(1.0d+0)) function random::random\_cauchy ( )

Definition at line 1517 of file random\_d.f90.

4.7.2.7 real(kind=kind(1.0d+0)) function random::random\_chisq ( integer, intent(in) ndf, logical, intent(in) first )

Definition at line 308 of file random\_d.f90.

Here is the call graph for this function:



4.7.2.8 real(kind=kind(1.0d+0)) function random::random\_exponential()

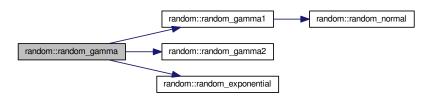
Definition at line 324 of file random\_d.f90.



4.7.2.9 real(kind=kind(1.0d+0)) function random::random\_gamma ( real(kind=kind(1.0d+0)), intent(in) s, logical, intent(in) first )

Definition at line 154 of file random\_d.f90.

Here is the call graph for this function:



Here is the caller graph for this function:

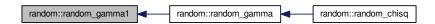


4.7.2.10 real(kind=kind(1.0d+0)) function random::random\_gamma1 ( real(kind=kind(1.0d+0)), intent(in) s, logical, intent(in) first

Definition at line 189 of file random\_d.f90.

Here is the call graph for this function:





4.7.2.11 real(kind=kind(1.0d+0)) function random::random\_gamma2 ( real(kind=kind(1.0d+0)), intent(in) s, logical, intent(in) first

Definition at line 238 of file random\_d.f90.

Here is the caller graph for this function:



4.7.2.12 real(kind=kind(1.0d+0)) function random::random\_inv\_gauss ( real(kind=kind(1.0d+0)), intent(in) h, real(kind=kind(1.0d+0)), intent(in) b, logical, intent(in) first )

Definition at line 610 of file random d.f90.

4.7.2.13 subroutine random::random\_mvnorm ( integer, intent(in) *n*, real(kind=kind(1.0d+0)), dimension(:), intent(in) *h*, real(kind=kind(1.0d+0)), dimension(:), intent(in) *d*, real(kind=kind(1.0d+0)), dimension(:), intent(inout) *f*, logical, intent(in) *first*, real(kind=kind(1.0d+0)), dimension(:), intent(out) *x*, integer, intent(out) *ier* )

Definition at line 509 of file random d.f90.

Here is the call graph for this function:



4.7.2.14 integer function random::random\_neg\_binomial ( real(kind=kind(1.0d+0)), intent(in) sk, real(kind=kind(1.0d+0)), intent(in) p )

Definition at line 1314 of file random d.f90.

4.7.2.15 real(kind=kind(1.0d+0)) function random::random\_normal ( )

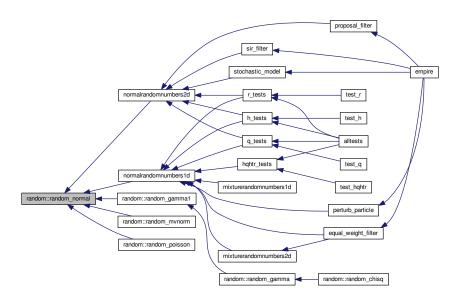
function to get random normal with zero mean and stdev 1

Returns

fn\_val

Definition at line 108 of file random\_d.f90.

Here is the caller graph for this function:



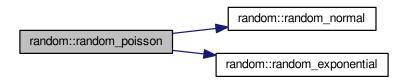
4.7.2.16 subroutine random::random\_order ( integer, dimension(n), intent(out) order, integer, intent(in) n )

Definition at line 1539 of file random\_d.f90.

4.7.2.17 integer function random::random\_poisson ( real(kind=kind(1.0d+0)), intent(in) mu, logical, intent(in) first )

Definition at line 681 of file random\_d.f90.

Here is the call graph for this function:



4.7.2.18 real(kind=kind(1.0d+0)) function random::random\_t ( integer, intent(in) m )

Definition at line 448 of file random\_d.f90.

4.7.2.19 real(kind=kind(1.0d+0)) function random::random\_von\_mises ( real(kind=kind(1.0d+0)), intent(in) k, logical, intent(in) first )

Definition at line 1389 of file random\_d.f90.

4.8 rdata Module Reference 31

4.7.2.20 real(kind=kind(1.0d+0)) function random::random\_weibull ( real(kind=kind(1.0d+0)), intent(in) a )

Definition at line 351 of file random\_d.f90.

Here is the call graph for this function:



4.7.2.21 subroutine random::seed\_random\_number ( integer, intent(in) iounit )

Definition at line 1573 of file random\_d.f90.

#### 4.7.3 Member Data Documentation

4.7.3.1 integer, parameter random::dp = SELECTED\_REAL\_KIND(12, 60)

Definition at line 101 of file random\_d.f90.

The documentation for this module was generated from the following file:

• src/utils/random\_d.f90

### 4.8 rdata Module Reference

Module to hold user supplied data for *R* observation error covariance matrix.

### **Public Member Functions**

- subroutine loadr

  Subroutine to load data for R.
- subroutine killr

#### **Public Attributes**

- integer rn
- integer rne
- integer, dimension(:), allocatable rrow
- integer, dimension(:), allocatable rcol
- real(kind=kind(1.0d0)), dimension(:), allocatable rval
- real(kind=kind(1.0d0)), dimension(:), allocatable rdiag

### 4.8.1 Detailed Description

Module to hold user supplied data for *R* observation error covariance matrix.

Definition at line 29 of file Rdata.f90.

### 4.8.2 Member Function/Subroutine Documentation

### 4.8.2.1 subroutine rdata::killr ( )

SUbroutine to deallocate R data

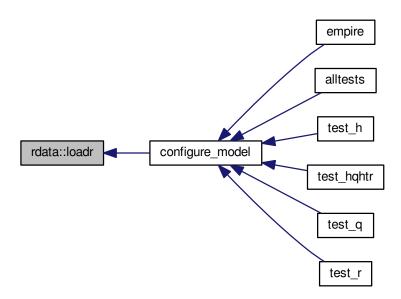
Definition at line 49 of file Rdata.f90.

### 4.8.2.2 subroutine rdata::loadr ( )

Subroutine to load data for R.

Definition at line 36 of file Rdata.f90.

Here is the caller graph for this function:



### 4.8.3 Member Data Documentation

### 4.8.3.1 integer, dimension(:), allocatable rdata::rcol

Definition at line 32 of file Rdata.f90.

### 4.8.3.2 real(kind=kind(1.0d0)), dimension(:), allocatable rdata::rdiag

Definition at line 33 of file Rdata.f90.

### 4.8.3.3 integer rdata::rn

Definition at line 31 of file Rdata.f90.

4.9 sizes Module Reference 33

#### 4.8.3.4 integer rdata::rne

Definition at line 31 of file Rdata.f90.

### 4.8.3.5 integer, dimension(:), allocatable rdata::rrow

Definition at line 32 of file Rdata.f90.

#### 4.8.3.6 real(kind=kind(1.0d0)), dimension(:), allocatable rdata::rval

Definition at line 33 of file Rdata.f90.

The documentation for this module was generated from the following file:

• src/data/Rdata.f90

### 4.9 sizes Module Reference

Module that stores the dimension of observation and state spaces.

### **Public Attributes**

- integer obs\_dim
   size of the observation space
- integer state\_dim

dimension of the model

### 4.9.1 Detailed Description

Module that stores the dimension of observation and state spaces.

Definition at line 29 of file sizes.f90.

### 4.9.2 Member Data Documentation

4.9.2.1 integer sizes::obs\_dim

size of the observation space

Definition at line 31 of file sizes.f90.

4.9.2.2 integer sizes::state\_dim

dimension of the model

Definition at line 32 of file sizes.f90.

The documentation for this module was generated from the following file:

• src/controlers/sizes.f90

# **Chapter 5**

# **File Documentation**

### 5.1 model\_specific.f90 File Reference

#### **Functions/Subroutines**

```
• subroutine configure_model
```

subroutine called initially to set up details and data for model specific functions

• subroutine solve\_r (obsDim, nrhs, y, v, t)

subroutine to take an observation vector y and return v in observation space.

• subroutine solve\_rhalf (obsdim, nrhs, y, v, t)

subroutine to take an observation vector y and return v in observation space.

subroutine solve\_hqht\_plus\_r (obsdim, y, v, t)

subroutine to take an observation vector y and return v in observation space.

• subroutine q (nrhs, x, Qx)

subroutine to take a full state vector x and return Qx in state space.

• subroutine qhalf (nrhs, x, Qx)

subroutine to take a full state vector x and return  $Q^{1/2}x$  in state space.

• subroutine r (obsDim, nrhs, y, Ry, t)

subroutine to take an observation vector x and return Rx in observation space.

• subroutine rhalf (obsDim, nrhs, y, Ry, t)

subroutine to take an observation vector x and return Rx in observation space.

subroutine h (obsDim, nrhs, x, hx, t)

subroutine to take a full state vector x and return H(x) in observation space.

• subroutine ht (obsDim, nrhs, y, x, t)

subroutine to take an observation vector y and return  $x = H^T(y)$  in full state space.

• subroutine dist\_st\_ob (xp, yp, dis, t)

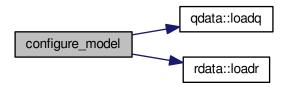
subroutine to compute the distance between the variable in the state vector and the variable in the observations

#### 5.1.1 Function/Subroutine Documentation

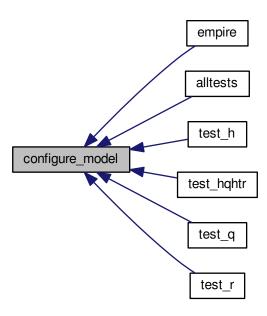
```
5.1.1.1 subroutine configure_model ( )
```

subroutine called initially to set up details and data for model specific functions Definition at line 30 of file model\_specific.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



5.1.1.2 subroutine dist\_st\_ob ( integer, intent(in) *xp*, integer, intent(in) *yp*, real(kind=kind(1.0d0)), intent(out) *dis*, integer, intent(in) *t* )

subroutine to compute the distance between the variable in the state vector and the variable in the observations  $\text{Compute } \operatorname{dist}(x(xp),y(yp))$ 

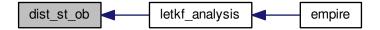
### Parameters

in	хр	the index in the state vector

in	ур	the index in the observation vector
out	dis	the distance between x(xp) and y(yp)
in	t	the current time index for observations

Definition at line 270 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.3 subroutine h ( integer, intent(in) *obsDim*, integer, intent(in) *nrhs*, real(kind=rk), dimension(state\_dim,nrhs), intent(in) *x*, real(kind=rk), dimension(obsdim,nrhs), intent(out) *hx*, integer, intent(in) *t* )

subroutine to take a full state vector  $\mathbf{x}$  and return  $\mathbf{H}(\mathbf{x})$  in observation space.

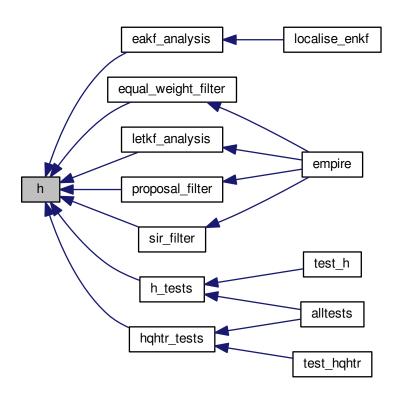
### Given x compute Hx

### **Parameters**

in	obsdim	the dimension of the observations
in	nrhs	the number of right hand sides
in	X	the input vectors in state space
out	hx	the resulting vector in observation space where $hx = Hx$
in	t	the timestep

Definition at line 224 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.4 subroutine ht ( integer, intent(in) *obsDim*, integer, intent(in) *nrhs*, real(kind=rk), dimension(obsdim,nrhs), intent(in) *y*, real(kind=rk), dimension(state\_dim,nrhs), intent(out) *x*, integer, intent(in) *t* )

subroutine to take an observation vector y and return  $x = H^T(y)$  in full state space.

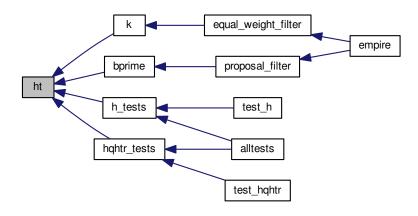
Given y compute  $x = H^T(y)$ 

### Parameters

in	obsdim	the dimension of the observations
in	nrhs	the number of right hand sides
in	у	the input vectors in observation space
out	X	the resulting vector in state space where $\mathbf{x} = \mathbf{H}^T \mathbf{y}$
in	t	the timestep

Definition at line 247 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.5 subroutine q ( integer, intent(in) *nrhs*, real(kind=rk), dimension(state\_dim,nrhs), intent(in) *x*, real(kind=rk), dimension(state\_dim,nrhs), intent(out) *Qx* )

subroutine to take a full state vector x and return Qx in state space.

Given x compute Qx

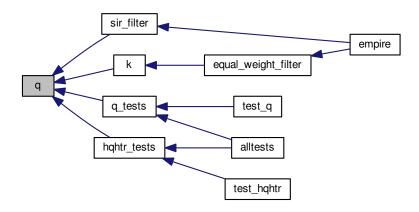
#### **Parameters**

in	nrhs	the number of right hand sides
in	X	the input vector
out	qx	the resulting vector where $Qx = Qx$

Definition at line 134 of file model\_specific.f90.



Here is the caller graph for this function:



5.1.1.6 subroutine qhalf ( integer, intent(in) *nrhs*, real(kind=rk), dimension(state\_dim,nrhs), intent(in) *x*, real(kind=rk), dimension(state\_dim,nrhs), intent(out) *Qx* )

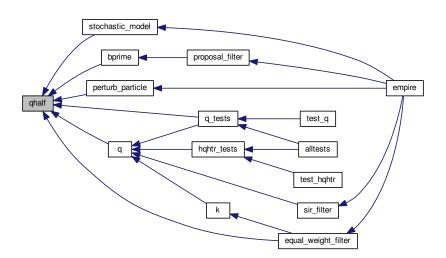
subroutine to take a full state vector x and return  $Q^{1/2}x$  in state space.

Given x compute  $Q^{\frac{1}{2}}x$ 

### **Parameters**

in	nrhs	the number of right hand sides
in	X	the input vector
out	qx	the resulting vector where $Qx = Q^{\frac{1}{2}}x$

Definition at line 159 of file model\_specific.f90.



5.1.1.7 subroutine r ( integer, intent(in) obsDim, integer, intent(in) nrhs, real(kind=rk), dimension(obsdim,nrhs), intent(in) y, real(kind=rk), dimension(obsdim,nrhs), intent(out) Ry, integer, intent(in) t)

subroutine to take an observation vector x and return Rx in observation space.

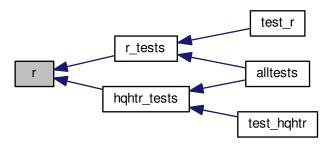
Given y compute Ry

#### **Parameters**

in	obsdim	the dimension of the observations
in	nrhs	the number of right hand sides
in	у	the input vector
out	ry	the resulting vectors where $Ry = Ry$
in	t	the timestep

Definition at line 179 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.8 subroutine rhalf ( integer, intent(in) *obsDim*, integer, intent(in) *nrhs*, real(kind=rk), dimension(obsdim,nrhs), intent(in) *y*, real(kind=rk), dimension(obsdim,nrhs), intent(out) *Ry*, integer, intent(in) *t* )

subroutine to take an observation vector x and return Rx in observation space.

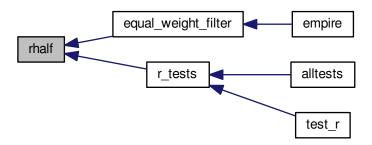
Given y compute  $R^{\frac{1}{2}}y$ 

#### **Parameters**

in	obsdim	the dimension of the observations
in	nrhs	the number of right hand sides
in	у	the input vector
out	ry	the resulting vector where $Ry = R^{\frac{1}{2}}y$
in	t	the timestep

Definition at line 201 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.9 subroutine solve\_hqht\_plus\_r ( integer, intent(in) *obsdim*, real(kind=rk), dimension(obsdim), intent(in) *y*, real(kind=rk), dimension(obsdim), intent(out) *v*, integer, intent(in) *t* )

subroutine to take an observation vector y and return v in observation space.

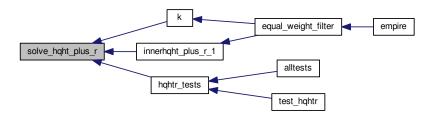
Given y find v such that  $(HQH^T + R)v = y$ 

#### **Parameters**

in	obsdim	the dimension of the observations
in	у	the input vector
out	V	the result where $v = (HQH^T + R)^{-1}y$
in	t	the timestep

Definition at line 114 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.10 subroutine solve\_r ( integer, intent(in) *obsDim*, integer, intent(in) *nrhs*, real(kind=rk), dimension(obsdim,nrhs), intent(in) *y*, real(kind=rk), dimension(obsdim,nrhs), intent(out) *v*, integer, intent(in) *t* )

subroutine to take an observation vector y and return v in observation space.

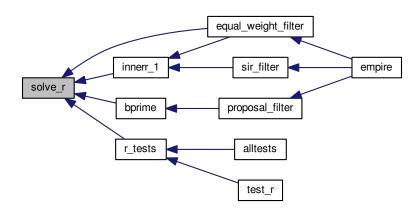
Given y find v such that Rv = y

#### **Parameters**

in	obsdim	the dimension of the observations
in	nrhs	the number of right hand sides
in	у	input vector
out	V	result vector where $v = R^{-1}y$
in	t	the timestep

Definition at line 72 of file model\_specific.f90.

Here is the caller graph for this function:



5.1.1.11 subroutine solve\_rhalf ( integer, intent(in) *obsdim*, integer, intent(in) *nrhs*, real(kind=rk), dimension(obsdim,nrhs), intent(in) *y*, real(kind=rk), dimension(obsdim,nrhs), intent(out) *v*, integer, intent(in) *t* )

subroutine to take an observation vector y and return v in observation space.

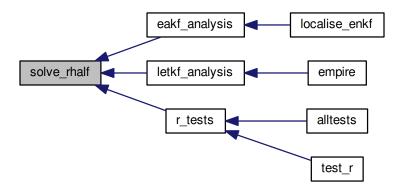
Given y find v such that  $R^{\frac{1}{2}}v = y$ 

### **Parameters**

in	obsdim	the dimension of the observations
in	nrhs	the number of right hand sides
in	у	input vector
out	V	result vector where $v = R^{-\frac{1}{2}}y$
in	t	the timestep

Definition at line 92 of file model\_specific.f90.

Here is the caller graph for this function:



# 5.2 src/controlers/pf\_control.f90 File Reference

### **Data Types**

- module pf\_control
  - module pf\_control holds all the information to control the the main program
- type pf\_control::pf\_control\_type

# 5.3 src/controlers/pf\_couple.f90 File Reference

## **Functions/Subroutines**

• program empire

the main program

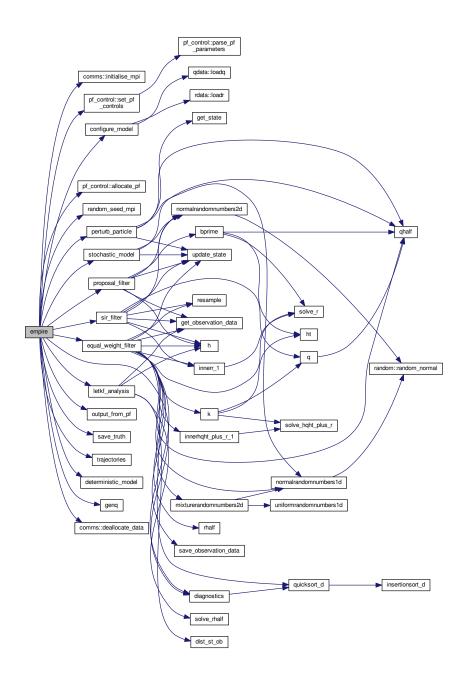
### 5.3.1 Function/Subroutine Documentation

5.3.1.1 program empire ( )

the main program

Definition at line 37 of file pf\_couple.f90.

Here is the call graph for this function:



# 5.4 src/controlers/pf\_parameters.dat File Reference

### 5.5 src/controlers/sizes.f90 File Reference

### **Data Types**

• module sizes

Module that stores the dimension of observation and state spaces.

### 5.6 src/data/Qdata.f90 File Reference

### **Data Types**

· module qdata

Module as a place to store user specified data for Q.

### 5.7 src/data/Rdata.f90 File Reference

### **Data Types**

· module rdata

Module to hold user supplied data for R observation error covariance matrix.

• module hqht\_plus\_r

### 5.8 src/DOC\_README.txt File Reference

### 5.9 src/filters/deterministic\_model.f90 File Reference

#### **Functions/Subroutines**

subroutine deterministic\_model
 subroutine to simply move the model forward in time one timestep PAB 21-05-2013

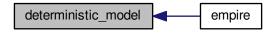
### 5.9.1 Function/Subroutine Documentation

5.9.1.1 subroutine deterministic\_model ( )

subroutine to simply move the model forward in time one timestep PAB 21-05-2013

Definition at line 32 of file deterministic\_model.f90.

Here is the caller graph for this function:



### 5.10 src/filters/eakf\_analysis.f90 File Reference

### **Functions/Subroutines**

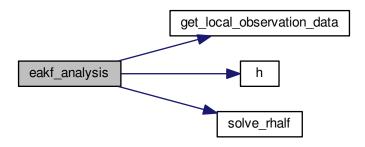
• subroutine eakf\_analysis (num\_hor, num\_ver, this\_hor, this\_ver, boundary, x, N, stateDim, obsDim, rho)

#### 5.10.1 Function/Subroutine Documentation

5.10.1.1 subroutine eakf\_analysis ( integer, intent(in) *num\_hor*, integer, intent(in) *num\_ver*, integer, intent(in) *this\_hor*, integer, intent(in) *this\_ver*, integer, intent(in) *boundary*, real(kind=rk), dimension(statedim,n), intent(inout) *x*, integer, intent(in) *N*, integer, intent(in) *stateDim*, integer, intent(in) *obsDim*, real(kind=rk), intent(in) *rho* )

Definition at line 27 of file eakf analysis.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



### 5.11 src/filters/enkf specific.f90 File Reference

### **Functions/Subroutines**

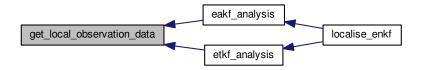
- subroutine h\_local (num\_hor, num\_ver, this\_hor, this\_ver, boundary, nrhs, stateDim, x, obsDim, y)
- subroutine solve\_rhalf\_local (num\_hor, num\_ver, this\_hor, this\_ver, boundary, nrhs, obsDim, y, v)
- subroutine get\_local\_observation\_data (num\_hor, num\_ver, this\_hor, this\_ver, boundary, obsDim, y)
- subroutine localise\_enkf (enkf\_analysis)

### 5.11.1 Function/Subroutine Documentation

5.11.1.1 subroutine get\_local\_observation\_data ( integer, intent(in) num\_hor, integer, intent(in) num\_ver, integer, intent(in) this\_hor, integer, intent(in) this\_ver, integer, intent(in) boundary, integer, intent(in) obsDim, real(kind=rk), dimension(obsdim), intent(out) y )

Definition at line 83 of file enkf\_specific.f90.

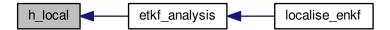
Here is the caller graph for this function:



5.11.1.2 subroutine h\_local ( integer, intent(in) num\_hor, integer, intent(in) num\_ver, integer, intent(in) this\_hor, integer, intent(in) this\_ver, integer, intent(in) boundary, integer, intent(in) nrhs, integer, intent(in) stateDim, real(kind=rk), dimension(statedim,nrhs), intent(in) x, integer, intent(in) obsDim, real(kind=rk), dimension(obsdim,nrhs), intent(out) y)

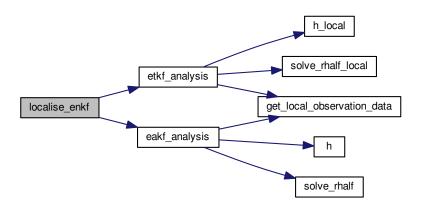
Definition at line 27 of file enkf\_specific.f90.

Here is the caller graph for this function:



5.11.1.3 subroutine localise\_enkf ( integer, intent(in) enkf\_analysis )

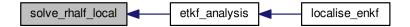
Definition at line 142 of file enkf\_specific.f90.



5.11.1.4 subroutine solve\_rhalf\_local ( integer, intent(in) num\_hor, integer, intent(in) num\_ver, integer, intent(in) this\_hor, integer, intent(in) this\_ver, integer, intent(in) boundary, integer, intent(in) nrhs, integer, intent(in) obsDim, real(kind=rk), dimension(obsdim,nrhs), intent(in) y, real(kind=rk), dimension(obsdim,nrhs), intent(out) v)

Definition at line 69 of file enkf\_specific.f90.

Here is the caller graph for this function:



### 5.12 src/filters/equivalent\_weights\_step.f90 File Reference

**Functions/Subroutines** 

• subroutine equal\_weight\_filter

subroutine to do the equivalent weights step

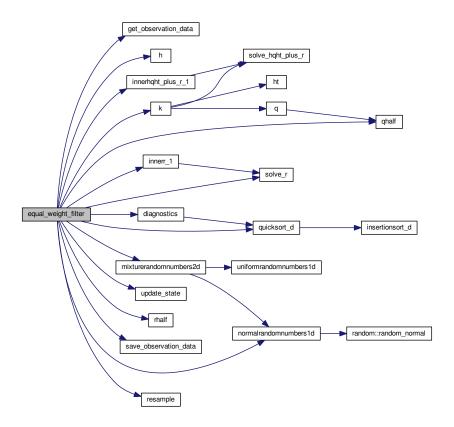
### 5.12.1 Function/Subroutine Documentation

5.12.1.1 subroutine equal\_weight\_filter ( )

subroutine to do the equivalent weights step

Definition at line 29 of file equivalent\_weights\_step.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



### 5.13 src/filters/etkf\_analysis.f90 File Reference

### **Functions/Subroutines**

• subroutine etkf\_analysis (num\_hor, num\_ver, this\_hor, this\_ver, boundary, x, N, stateDim, obsDim, rho) subroutine to perform the ensemble transform Kalman filter

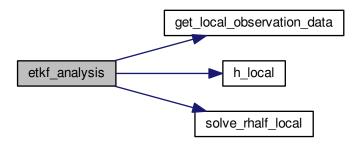
### 5.13.1 Function/Subroutine Documentation

5.13.1.1 subroutine etkf\_analysis ( integer, intent(in) num\_hor, integer, intent(in) num\_ver, integer, intent(in) this\_hor, integer, intent(in) this\_ver, integer, intent(in) boundary, real(kind=rk), dimension(statedim,n), intent(inout) x, integer, intent(in) N, integer, intent(in) stateDim, integer, intent(in) obsDim, real(kind=rk), intent(in) rho)

subroutine to perform the ensemble transform Kalman filter

Definition at line 34 of file etkf\_analysis.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



### 5.14 src/filters/letkf\_analysis.f90 File Reference

### **Functions/Subroutines**

subroutine letkf\_analysis

subroutine to perform the ensemble transform Kalman filter as part of L-ETKF

### 5.14.1 Function/Subroutine Documentation

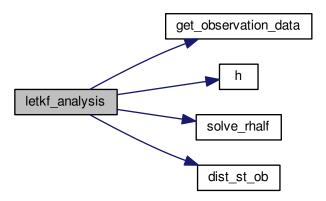
5.14.1.1 subroutine letkf\_analysis ( )

subroutine to perform the ensemble transform Kalman filter as part of L-ETKF

The observation

Definition at line 35 of file letkf\_analysis.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



# 5.15 src/filters/proposal\_filter.f90 File Reference

### **Functions/Subroutines**

• subroutine proposal\_filter

Subroutine to perform nudging in the proposal step of EWPF.

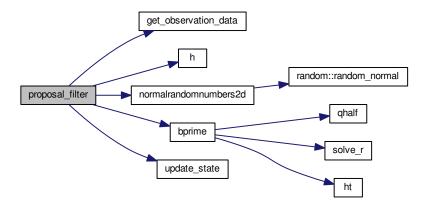
### 5.15.1 Function/Subroutine Documentation

5.15.1.1 subroutine proposal\_filter ( )

Subroutine to perform nudging in the proposal step of EWPF.

Definition at line 33 of file proposal\_filter.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



## 5.16 src/filters/sir\_filter.f90 File Reference

### **Functions/Subroutines**

• subroutine sir\_filter

Subroutine to perform SIR filter (Sequential Importance Resampling)

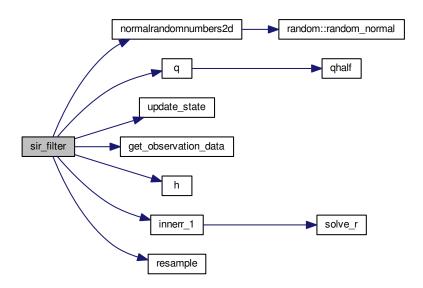
### 5.16.1 Function/Subroutine Documentation

5.16.1.1 subroutine sir\_filter ( )

Subroutine to perform SIR filter (Sequential Importance Resampling)

Definition at line 28 of file sir\_filter.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



### 5.17 src/filters/stochastic\_model.f90 File Reference

### **Functions/Subroutines**

- subroutine stochastic\_model subroutine to simply move the model forward in time one timestep PAB 21-05-2013
- subroutine <a href="mailto:check\_scaling">check\_scaling</a> (x, fx, b, scales)

#### 5.17.1 Function/Subroutine Documentation

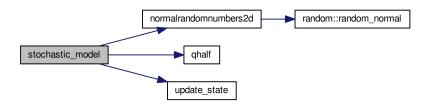
5.17.1.1 subroutine check\_scaling ( real(kind=rk), dimension(state\_dim), intent(in) x, real(kind=rk), dimension(state\_dim), intent(in) fx, real(kind=rk), dimension(state\_dim), intent(in) b, real(kind=rk), dimension(9), intent(inout) scales )

Definition at line 80 of file stochastic\_model.f90.

#### 5.17.1.2 subroutine stochastic\_model ( )

subroutine to simply move the model forward in time one timestep PAB 21-05-2013 Definition at line 32 of file stochastic\_model.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



### 5.18 src/operations/gen\_rand.f90 File Reference

### **Functions/Subroutines**

- subroutine uniformrandomnumbers1d (minv, maxv, n, phi)

  generate one dimension of uniform random numbers
- subroutine normalrandomnumbers1d (mean, stdev, n, phi) generate one dimension of Normal random numbers
- subroutine normalrandomnumbers2d (mean, stdev, n, k, phi) generate two dimensional Normal random numbers
- subroutine mixturerandomnumbers1d (mean, stdev, ufac, epsi, n, phi, uniform) generate one dimensional vector drawn from mixture density
- subroutine mixturerandomnumbers2d (mean, stdev, ufac, epsi, n, k, phi, uniform) generate two dimensional vector, each drawn from mixture density
- subroutine random\_seed\_mpi (pfid)

Subroutine to set the random seed across MPI threads.

### 5.18.1 Function/Subroutine Documentation

5.18.1.1 subroutine mixturerandomnumbers1d ( real(kind=kind(1.0d0)), intent(in) *mean*, real(kind=kind(1.0d0)), intent(in) *stdev*, real(kind=kind(1.0d0)), intent(in) *ufac*, real(kind=kind(1.0d0)), intent(in) *epsi*, integer, intent(in) *n*, real(kind=kind(1.0d0)), dimension(n), intent(out) *phi*, logical, intent(out) *uniform* )

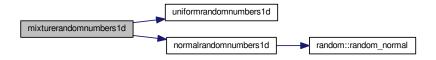
generate one dimensional vector drawn from mixture density

#### **Parameters**

		NA
in	mean	Mean of normal distribution
in	stdev	Standard deviation of normal distribution
in	ufac	half-width of uniform distribution that is centered on the mean
in	epsi	Proportion controlling mixture draw. if random_number > epsi then draw from
		uniform, else normal
in	n	size of output vector
out	phi	n dimensional mixture random numbers
out	uniform	True if mixture drawn from uniform. False if drawn from normal

Definition at line 90 of file gen\_rand.f90.

Here is the call graph for this function:



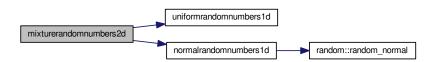
5.18.1.2 subroutine mixturerandomnumbers2d ( real(kind=kind(1.0d0)), intent(in) *mean*, real(kind=kind(1.0d0)), intent(in) *stdev*, real(kind=kind(1.0d0)), intent(in) *ufac*, real(kind=kind(1.0d0)), intent(in) *epsi*, integer, intent(in) *n*, integer, intent(in) *k*, real(kind=kind(1.0d0)), dimension(n,k), intent(out) *phi*, logical, dimension(k), intent(out) *uniform* )

generate two dimensional vector, each drawn from mixture density

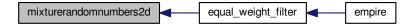
#### **Parameters**

in	mean	Mean of normal distribution
in	stdev	Standard deviation of normal distribution
in	ufac	half-width of uniform distribution that is centered on the mean
in	epsi	Proportion controlling mixture draw. if random_number > epsi then draw from
		uniform, else normal
in	n	first dimension of output vector
in	k	second dimension of output vector
out	phi	n,k dimensional mixture random numbers
out	uniform	k dimensional logical with uniform(i) True if phi(:,i) drawn from uniform. False if
		drawn from normal

Definition at line 125 of file gen\_rand.f90.



Here is the caller graph for this function:



5.18.1.3 subroutine normalrandomnumbers1d ( real(kind=rk), intent(in) *mean,* real(kind=rk), intent(in) *stdev,* integer, intent(in) *n,* real(kind=rk), dimension(n), intent(out) *phi* )

generate one dimension of Normal random numbers

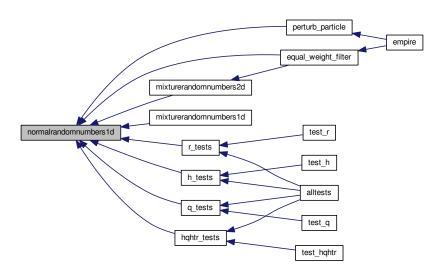
### **Parameters**

in	n	n size of output vector
in	mean	mean mean of normal distribution
in	stdev	stdev Standard Deviation of normal distribution
out	phi	phi n dimensional normal random numbers

Definition at line 43 of file gen\_rand.f90.



Here is the caller graph for this function:



5.18.1.4 subroutine normalrandomnumbers2d ( real(kind=rk), intent(in) *mean,* real(kind=rk), intent(in) *stdev,* integer, intent(in) *n,* integer, intent(in) *k,* real(kind=rk), dimension(n,k), intent(out) *phi* )

generate two dimensional Normal random numbers

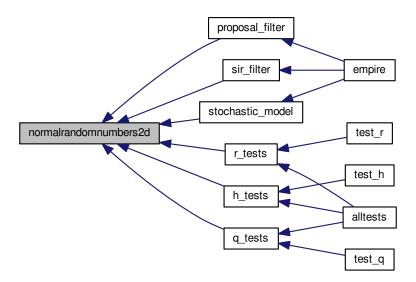
### **Parameters**

in	n	n first dimension of output vector
in	k	k second dimension of output vector
in	mean	mean mean of normal distribution
in	stdev	stdev Standard Deviation of normal distribution
out	phi	phi n,k dimensional normal random numbers

Definition at line 60 of file gen\_rand.f90.



Here is the caller graph for this function:



5.18.1.5 subroutine random\_seed\_mpi ( integer, intent(in) pfid )

Subroutine to set the random seed across MPI threads.

### **Parameters**

	1	
in	pfid	The process identifier of the MPI process

Definition at line 151 of file gen\_rand.f90.

Here is the caller graph for this function:



5.18.1.6 subroutine uniformrandomnumbers1d ( real(kind=rk), intent(in) *minv*, real(kind=rk), intent(in) *maxv*, integer, intent(in) *n*, real(kind=rk), dimension(n), intent(out) *phi* )

generate one dimension of uniform random numbers

#### **Parameters**

in	n	n size of output vector
in	minv	minv minimum value of uniform distribution
in	maxv	maxv maximum value of uniform distribution
out	phi	phi n dimensional uniform random numbers

Definition at line 28 of file gen rand.f90.

Here is the caller graph for this function:



### 5.19 src/operations/operator\_wrappers.f90 File Reference

### **Functions/Subroutines**

• subroutine k (y, x)

Subroutine to apply K to a vector y in observation space where  $K := QH^T(HQH^T + R)^{-1}$ .

• subroutine innerr\_1 (y, w)

subroutine to compute the inner product with  $R^{-1}$ 

• subroutine innerhqht\_plus\_r\_1 (y, w)

subroutine to compute the inner product with  $(HQH^T + R)^{-1}$ 

• subroutine bprime (y, x, QHtR\_1y, normaln, betan)

subroutine to calculate nudging term and correlated random errors efficiently

#### 5.19.1 Function/Subroutine Documentation

5.19.1.1 subroutine bprime ( real(kind=rk), dimension(obs\_dim,pf%count), intent(in) y, real(kind=rk), dimension(state\_dim,pf%count), intent(out) x, real(kind=rk), dimension(state\_dim,pf%count), intent(out) QHtR\_1y, real(kind=rk), dimension(state\_dim,pf%count), intent(in) normaln, real(kind=rk), dimension(state\_dim,pf%count), intent(out) betan )

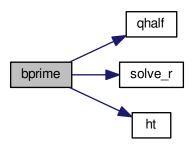
subroutine to calculate nudging term and correlated random errors efficiently

### **Parameters**

in	у	(obs_dim,pf%count) vectors of innovations $y - H(x^{n-1})$
out	X	(state_dim,pf%count) vectors of $\rho H^T R^{-1}[y - H(x^{n-1})]$
out	QHtR_1y	(state_dim,pf%count) vectors of $\rho QH^TR^{-1}[y-H(x^{n-1})]$
in	normaln	(state_dim,pf%count) uncorrelated random vectors such that normaln(:,i) $\sim$
		$\mathscr{N}(0,I)$
out	betan	(state_dim,pf%count) correlated random vectors such that betan(:,i) ~
		$\mathscr{N}(0,Q)$

Definition at line 155 of file operator\_wrappers.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



5.19.1.2 subroutine innerhqht\_plus\_r\_1 ( real(kind=rk), dimension(obs\_dim), intent(in) y, real(kind=rk), intent(out) w)

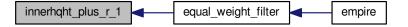
subroutine to compute the inner product with  $(\boldsymbol{H}\boldsymbol{Q}\boldsymbol{H}^T+\boldsymbol{R})^{-1}$ 

### **Parameters**

in	У	vector in observation space
out	W	scalar with value $y^T R^{-1} y$

Definition at line 91 of file operator\_wrappers.f90.





5.19.1.3 subroutine innerr\_1 ( real(kind=rk), dimension(obs\_dim,pf%count), intent(in) y, real(kind=rk), dimension(pf%count), intent(out) w )

subroutine to compute the inner product with  $R^{-1}$ 

#### **Parameters**

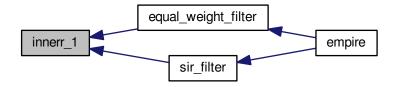
in	У	multiple vectors in observation space (pf%count of them)	
out	W	multiple scalars (pf%count) where w(i) has the value $y(:,i)^T R^{-1} y(:,i)$	

Definition at line 65 of file operator\_wrappers.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



5.19.1.4 subroutine k ( real(kind=rk), dimension(obs\_dim,pf%count), intent(in) y, real(kind=rk), dimension(state\_dim,pf%count), intent(out) x )

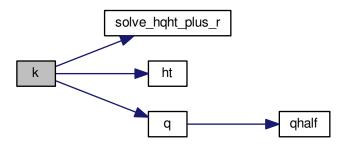
Subroutine to apply K to a vector  $\mathbf{y}$  in observation space where  $K := QH^T(HQH^T + R)^{-1}$ .

#### **Parameters**

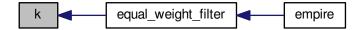
in	у	vector in observation space
out	X	vector in state space

Definition at line 32 of file operator\_wrappers.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



# 5.20 src/operations/perturb\_particle.f90 File Reference

## **Functions/Subroutines**

- subroutine perturb\_particle (x)
  - Subroutine to perturb state vector with normal random vector drawn from  $\mathcal{N}(0,Q)$ .
- subroutine update\_state (state, fpsi, kgain, betan)

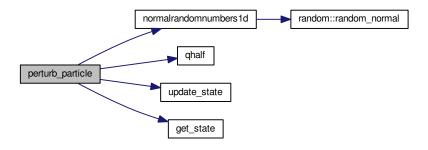
Subroutine to update the state.

#### 5.20.1 Function/Subroutine Documentation

5.20.1.1 subroutine perturb\_particle ( real(kind=rk), dimension(state\_dim), intent(inout) x )

Subroutine to perturb state vector with normal random vector drawn from  $\mathscr{N}(0,Q)$ .

Definition at line 30 of file perturb\_particle.f90.



Here is the caller graph for this function:



5.20.1.2 subroutine update\_state ( real(kind=rk), dimension(state\_dim), intent(out) *state*, real(kind=rk), dimension(state\_dim), intent(in) *fpsi*, real(kind=rk), dimension(state\_dim), intent(in) *kgain*, real(kind=rk), dimension(state\_dim), intent(inout) *betan* )

Subroutine to update the state.

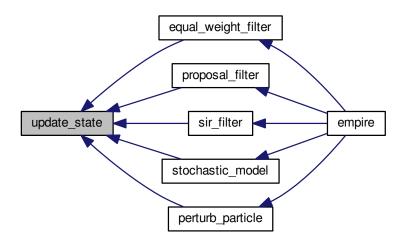
This can be changed for the specific model if it needs to be

#### **Parameters**

in	fpsi	deterministic model update $f(x^{n-1})$
in	kgain	nudging term
in,out	betan	Stochastic term
out	state	The updated state vector

Definition at line 95 of file perturb\_particle.f90.

Here is the caller graph for this function:



# 5.21 src/operations/resample.f90 File Reference

## **Functions/Subroutines**

• subroutine resample

Subroutine to perform Universal Importance Resampling.

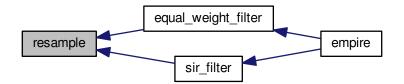
#### 5.21.1 Function/Subroutine Documentation

## 5.21.1.1 subroutine resample ( )

Subroutine to perform Universal Importance Resampling.

Definition at line 28 of file resample.f90.

Here is the caller graph for this function:



## 5.22 src/tests/alltests.f90 File Reference

#### **Functions/Subroutines**

• program alltests

program to run all tests of user specific functions

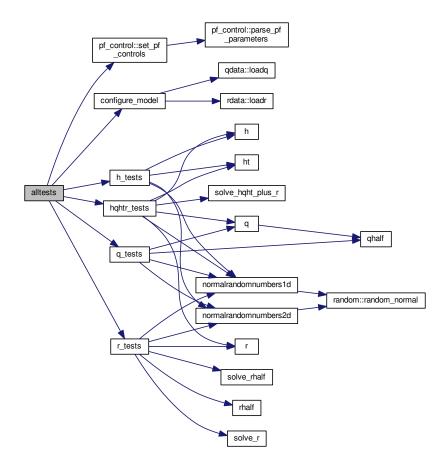
#### 5.22.1 Function/Subroutine Documentation

#### 5.22.1.1 program alltests ( )

program to run all tests of user specific functions

Definition at line 31 of file alltests.f90.

Here is the call graph for this function:



## 5.23 src/tests/test\_h.f90 File Reference

## **Functions/Subroutines**

· program test\_h

program to run tests of user supplied observation operator

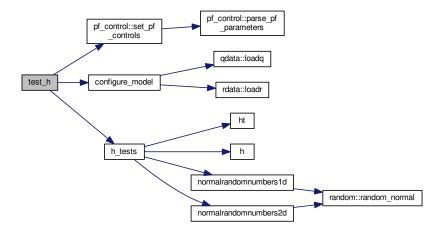
## 5.23.1 Function/Subroutine Documentation

5.23.1.1 program test\_h ( )

program to run tests of user supplied observation operator

Definition at line 31 of file test\_h.f90.

Here is the call graph for this function:



# 5.24 src/tests/test\_hqhtr.f90 File Reference

#### **Functions/Subroutines**

• program test\_hqhtr

program to run tests of user supplied linear solve

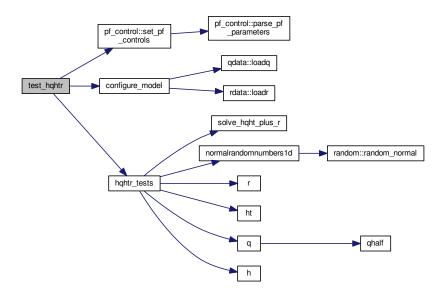
#### 5.24.1 Function/Subroutine Documentation

5.24.1.1 program test\_hqhtr ( )

program to run tests of user supplied linear solve

$$(HQH^T + R)^{-1}$$

Definition at line 33 of file test\_hqhtr.f90.



# 5.25 src/tests/test\_q.f90 File Reference

## **Functions/Subroutines**

program test\_q

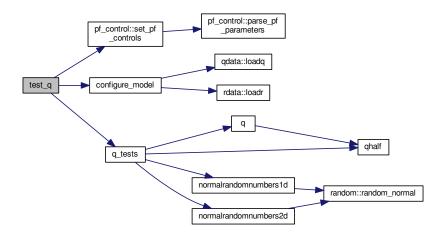
program to run tests of user supplied model error covariance matrix

## 5.25.1 Function/Subroutine Documentation

## 5.25.1.1 program test\_q ( )

program to run tests of user supplied model error covariance matrix Definition at line 31 of file test\_q.f90.

Here is the call graph for this function:



# 5.26 src/tests/test\_r.f90 File Reference

#### **Functions/Subroutines**

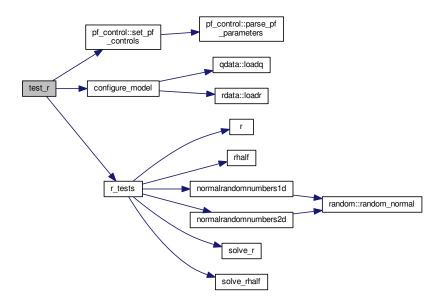
program test\_r

program to run all tests of user supplied observation error covariance matrix/

#### 5.26.1 Function/Subroutine Documentation

## 5.26.1.1 program test\_r ( )

program to run all tests of user supplied observation error covariance matrix/ Definition at line 31 of file test\_r.f90.



## 5.27 src/tests/tests.f90 File Reference

#### **Functions/Subroutines**

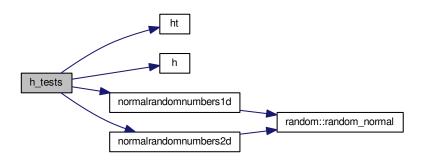
- subroutine h\_tests ()
- subroutine r\_tests ()
- subroutine q\_tests ()
- subroutine hqhtr\_tests ()

## 5.27.1 Function/Subroutine Documentation

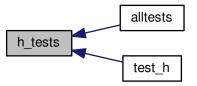
#### 5.27.1.1 subroutine h\_tests ( )

These are some tests to check that the observation operator is implemented correctly Definition at line 27 of file tests.f90.

Here is the call graph for this function:



Here is the caller graph for this function:

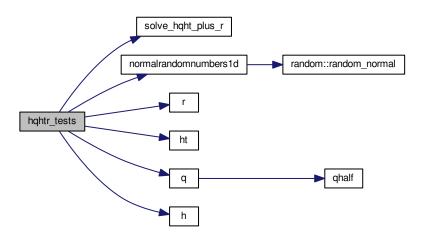


## 5.27.1.2 subroutine hqhtr\_tests ( )

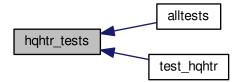
These are some tests to check that the linear solve operator is implemented correctly

This should check the operation  $(HQH^T + R)^{-1}$  is working

Definition at line 876 of file tests.f90.



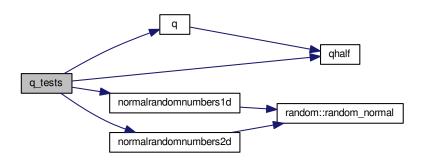
Here is the caller graph for this function:



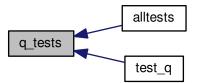
## 5.27.1.3 subroutine q\_tests ( )

These are some tests to check that the model error covariance matrix is implemented correctly Definition at line 672 of file tests.f90.

Here is the call graph for this function:

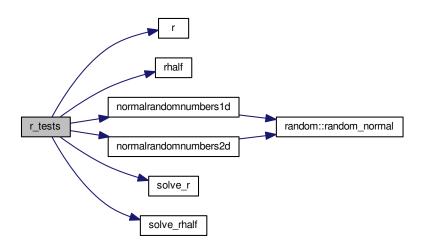


Here is the caller graph for this function:

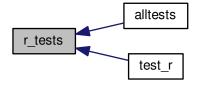


## 5.27.1.4 subroutine r\_tests ( )

These are some tests to check that the observation error covariance matrix is implemented correctly Definition at line 254 of file tests.f90.



Here is the caller graph for this function:



## 5.28 src/utils/comms.f90 File Reference

## **Data Types**

• module comms

Module containing EMPIRE coupling data.

## 5.29 src/utils/data\_io.f90 File Reference

## **Functions/Subroutines**

- subroutine get\_observation\_data (y)
   Subroutine to read observation from a file
   Uses pftimestep to determine which observation to read.
- subroutine save\_observation\_data (y)

Subroutine to save observation to a file Uses pftimestep to determine which observation to save.

• subroutine save\_truth (x)

Subroutine to save truth to a file

.

• subroutine output\_from\_pf

subroutine to ouput data from the filter

• subroutine save\_state (state, filename)

subroutine to save the state vector to a named file as an unformatted fortran file

• subroutine get\_state (state, filename)

subroutine to write the state vector to a named file as an unformatted fortran file

#### 5.29.1 Function/Subroutine Documentation

5.29.1.1 subroutine get\_observation\_data ( real(kind=rk), dimension(obs\_dim), intent(out) y )

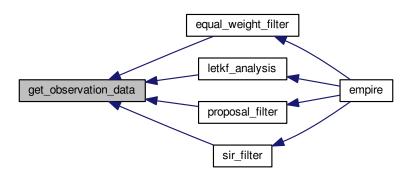
Subroutine to read observation from a file Uses pftimestep to determine which observation to read.

#### **Parameters**

	I	
out	V	The observation
	,	

Definition at line 32 of file data io.f90.

Here is the caller graph for this function:



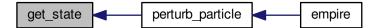
5.29.1.2 subroutine get\_state ( real(kind=rk), dimension(state\_dim), intent(out) state, character(14), intent(in) filename )

subroutine to write the state vector to a named file as an unformatted fortran file

#### **Parameters**

out	state	the state vector	
in	filename	the name of the file to write the state vector in	

Definition at line 283 of file data\_io.f90.



5.29.1.3 subroutine output\_from\_pf ( )

subroutine to ouput data from the filter

Definition at line 124 of file data\_io.f90.

Here is the caller graph for this function:



5.29.1.4 subroutine save\_observation\_data ( real(kind=rk), dimension(obs\_dim), intent(in) y )

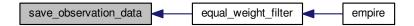
Subroutine to save observation to a file
Uses pftimestep to determine which observation to save.

#### **Parameters**

in	у	The observation

Definition at line 60 of file data\_io.f90.

Here is the caller graph for this function:



5.29.1.5 subroutine save\_state ( real(kind=rk), dimension(state\_dim), intent(in) state, character(14), intent(in) filename )

subroutine to save the state vector to a named file as an unformatted fortran file

#### **Parameters**

in	state	the state vector
in	filename	the name of the file to save the state vector in

Definition at line 257 of file data io.f90.

## 5.29.1.6 subroutine save\_truth ( real(kind=rk), dimension(state\_dim), intent(in) x )

Subroutine to save truth to a file

#### **Parameters**

in	Y	The state vector
111	^	The state vector

Definition at line 98 of file data\_io.f90.

Here is the caller graph for this function:



# 5.30 src/utils/diagnostics.f90 File Reference

## **Functions/Subroutines**

- subroutine diagnostics
  - Subroutine to give output diagnositics such as rank histograms and trajectories.
- subroutine trajectories

subroutine to output trajectories

## 5.30.1 Function/Subroutine Documentation

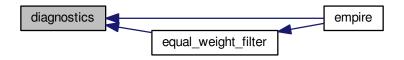
#### 5.30.1.1 subroutine diagnostics ( )

Subroutine to give output diagnositics such as rank histograms and trajectories.

Definition at line 31 of file diagnostics.f90.

Here is the call graph for this function:





## 5.30.1.2 subroutine trajectories ( )

subroutine to output trajectories

Definition at line 203 of file diagnostics.f90.

Here is the caller graph for this function:



# 5.31 src/utils/genQ.f90 File Reference

## **Functions/Subroutines**

· subroutine genq

Subroutine to estimate Q from a long model run.

## 5.31.1 Function/Subroutine Documentation

## 5.31.1.1 subroutine genq ( )

Subroutine to estimate Q from a long model run.

Definition at line 28 of file genQ.f90.

Here is the caller graph for this function:



# 5.32 src/utils/histogram.f90 File Reference

## **Data Types**

• module histogram\_data

Module to control what variables are used to generate rank histograms.

# 5.33 src/utils/quicksort.f90 File Reference

## **Functions/Subroutines**

- recursive subroutine quicksort\_d (a, na)
   subroutine to sort using the quicksort algorithm
- subroutine insertionsort\_d (A, nA)

subroutine to sort using the insertionsort algorithm

#### 5.33.1 Function/Subroutine Documentation

5.33.1.1 subroutine insertionsort\_d ( real(kind=kind(1.0d0)), dimension(na), intent(inout) A, integer, intent(in) nA)

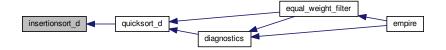
subroutine to sort using the insertionsort algorithm

#### **Parameters**

in,out	а	array of doubles to be sorted
in	na	dimension of array a

Definition at line 86 of file quicksort.f90.

Here is the caller graph for this function:



5.33.1.2 recursive subroutine quicksort\_d ( real(kind=kind(1.0d0)), dimension(na), intent(inout) a, integer, intent(in) na ) subroutine to sort using the quicksort algorithm

#### **Parameters**

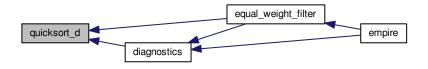
in,out	а	array of doubles to be sorted
in	na	dimension of array a

Definition at line 9 of file quicksort.f90.

Here is the call graph for this function:



Here is the caller graph for this function:



# 5.34 src/utils/random\_d.f90 File Reference

## **Data Types**

• module random

A module for random number generation from the following distributions:

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