

EMPIRE DA

0.1

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Chapter 1

EMPIRE Data Assimilation Documentation

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Date

Time-stamp: <2014-09-24 16:15:36 pbrowne>

1.1 Downloading

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

```
git clone git@bitbucket.org:pbrowne/empire-data-assimilation.git
```

or

```
wget https://bitbucket.org/pbrowne/empire-data-assimilation/get/aa31fdcf3912.zip && gunzip aa31fdcf3912.zip
```

Copyright

These codes are distributed under the GNU GPU v3 Licence. See LICENCE.txt.

1.2 Compiling

1.2.1 Compilation of the source code

The Makefile must be edited for the specific compiler setup. In the main directory you will find the file `Makefile`.

Edit the variables as follows:

- `FC` The fortran compiler
- `FCOPTS` The options for the fortran compiler
- `LIB_LIST` The libraries to be called. Note this must include BLAS

To compile the source code, simply then type the command

```
make
```

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

- [empire](#)
- [alltests](#)
- [test_h](#)
- [test_hqhtr](#)
- [test_q](#)
- [test_r](#)

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

```
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.

```
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

```
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 edited 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
- [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, $x = R^{-1}b$
- [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 $(HQH^T + R)$

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 $HH^T x = x$, 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.rdg.ac.uk/~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:

```
mpirun -np N_MDL model_executable : -np N_DA empire
```

```
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 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:

comms	Module containing EMPIRE coupling data	9
histogram_data	Module to control what variables are used to generate rank histograms	11
hqht_plus_r	12
pf_control	Module pf_control holds all the information to control the the main program	12
pf_control::pf_control_type	16
qdata	Module as a place to store user specified data for Q	20
random	A module for random number generation from the following distributions:	22
rdata	Module to hold user supplied data for R observation error covariance matrix	31
sizes	Module that stores the dimension of observation and state spaces	33

Chapter 3

File Index

3.1 File List

Here is a list of all files with brief descriptions:

model_specific.f90	35
src/controllers/old_pf_couple.f90	44
src/controllers/pf_control.f90	45
src/controllers/pf_couple.f90	45
src/controllers/pf_parameters.dat	46
src/controllers/sizes.f90	47
src/data/Qdata.f90	48
src/data/Rdata.f90	48
src/filters/eakf_analysis.f90	48
src/filters/enkf_specific.f90	49
src/filters/ekf_analysis.f90	51
src/filters/etkf_analysis.f90	52
src/filters/proposal_filter.f90	53
src/filters/sir_filter.f90	54
src/filters/stochastic_model.f90	54
src/operations/gen_rand.f90	55
src/operations/operator_wrappers.f90	60
src/operations/perturb_particle.f90	64
src/operations/resample.f90	66
src/tests/alltests.f90	67
src/tests/test_h.f90	68
src/tests/test_hqhtr.f90	69
src/tests/test_q.f90	70
src/tests/test_r.f90	70
src/tests/tests.f90	71
src/utls/comms.f90	74
src/utls/data_io.f90	74
src/utls/diagnostics.f90	76
src/utls/genQ.f90	77
src/utls/histogram.f90	78
src/utls/quicksort.f90	78
src/utls/random_d.f90	79

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](#)
- integer [mype_id](#)
- integer [myrank](#)
- integer [nproc](#)
- integer [pf_mpi_comm](#)
- integer [pfrank](#)
- integer [npfs](#)
- integer, dimension(:), allocatable [gblcount](#)
- integer, dimension(:), allocatable [gbldisp](#)

4.1.1 Detailed Description

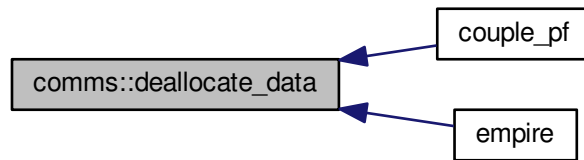
Module containing EMPIRE coupling data.

4.1.2 Member Function/Subroutine Documentation

4.1.2.1 subroutine `comms::allocate_data ()`

4.1.2.2 subroutine comms::deallocate_data ()

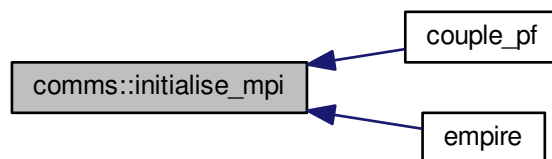
Here is the caller graph for this function:



4.1.2.3 subroutine comms::initialise_mpi ()

subroutine to make EMPIRE connections and saves details into `pf_control` module

Here is the caller graph for this function:



4.1.3 Member Data Documentation

4.1.3.1 integer `comms::cpl_mpi_comm`

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

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

4.1.3.4 integer `comms::mype_id`

4.1.3.5 integer `comms::myrank`

4.1.3.6 integer `comms::npfs`

4.1.3.7 integer `comms::nproc`

4.1.3.8 integer `comms::pf_mpi_comm`

4.1.3.9 integer comms::pfrank

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.

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

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

4.2.3 Member Data Documentation

4.2.3.1 integer, dimension(:), allocatable histogram_data::rank_hist_list

4.2.3.2 integer, dimension(:), allocatable histogram_data::rank_hist_nums

4.2.3.3 integer histogram_data::rhl_n

4.2.3.4 integer histogram_data::rhn_n

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

- [src/utils/histogram.f90](#)

4.3 hqht_plus_r Module Reference

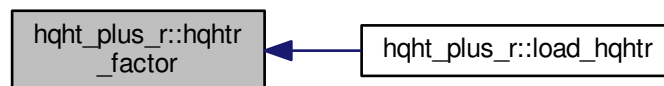
Public Member Functions

- subroutine [load_hqhtr](#)
- subroutine [hqhtr_factor](#)
- subroutine [kill_hqhtr](#)

4.3.1 Member Function/Subroutine Documentation

4.3.1.1 subroutine hqht_plus_r::hqhtr_factor ()

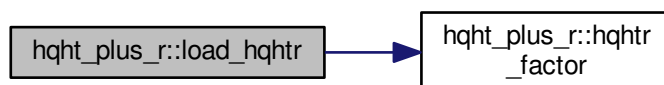
Here is the caller graph for this function:



4.3.1.2 subroutine hqht_plus_r::kill_hqhtr ()

4.3.1.3 subroutine hqht_plus_r::load_hqhtr ()

Here is the call graph for this function:



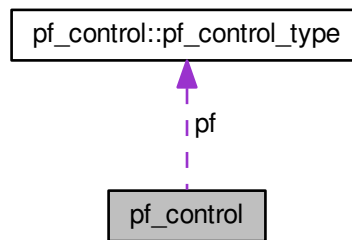
The documentation for this module was generated from the following file:

- [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\(pf_control_type\) pf](#)
the derived data type holding all controlling data

4.4.1 Detailed Description

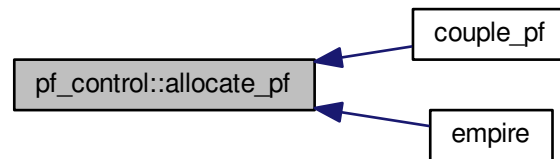
module [pf_control](#) holds all the information to control the the main program

4.4.2 Member Function/Subroutine Documentation

4.4.2.1 subroutine pf_control::allocate_pf ()

subroutine to allocate space for the filtering code

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

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](#)

2 Characters:

- [type](#)

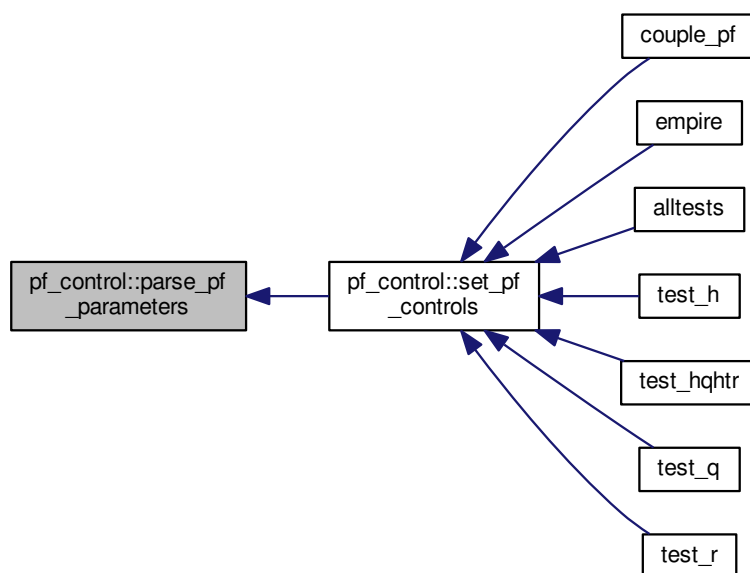
1 Character:

- [init](#)

Logicals:

- [gen_Q](#)
- [gen_data](#)
- [use_talagrand](#)
- [use_weak](#)
- [use_var](#)
- [use_traj](#)
- [use_rmse](#)
- [human_readable](#)

Here is the caller graph for this function:



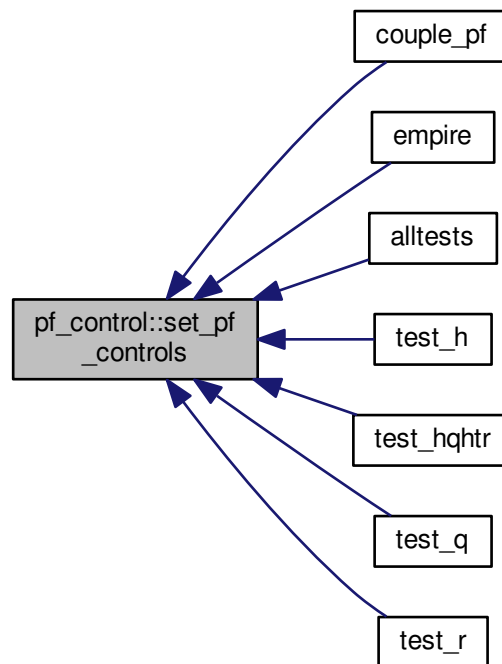
4.4.2.4 subroutine pf_control::set_pf_controls ()

subroutine to ensure [pf_control](#) data is ok

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) pf_control::pf`

the derived data type holding all controlling data

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

- [src/controllers/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*
- 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*
- character(1) [init](#)
 - which method to initialise ensemble*

4.5.1 Member Data Documentation

4.5.1.1 integer pf_control::pf_control_type::count

number of ensemble members associated with this MPI process

4.5.1.2 integer pf_control::pf_control_type::couple_root

empire master processor

4.5.1.3 real(kind=kind(1.0d0)) pf_control::pf_control_type::efac

4.5.1.4 logical pf_control::pf_control_type::gen_data

true generates synthetic obs for a twin experiment

4.5.1.5 logical pf_control::pf_control_type::gen_q

true attempts to build up Q from long model run

4.5.1.6 logical pf_control::pf_control_type::human_readable

unused

4.5.1.7 character(1) pf_control::pf_control_type::init

which method to initialise ensemble

4.5.1.8 real(kind=kind(1.0d0)) pf_control::pf_control_type::keep

proportion of particles to keep in EWPF EW step

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

mean state vector

4.5.1.10 integer pf_control::pf_control_type::nens

the total number of ensemble members

4.5.1.11 real(kind=kind(1.0d0)) pf_control::pf_control_type::nfac

standard deviation of normal distribution in mixture density

4.5.1.12 real(kind=kind(1.0d0)) pf_control::pf_control_type::nudgef

the nudging factor

4.5.1.13 integer, dimension(:), allocatable pf_control::pf_control_type::particles

particles associates with this MPI process

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

state vector of ensemble members on this mpi process

4.5.1.15 real(kind=kind(1.0d0)) pf_control::pf_control_type::qscale

scalar to multiply Q by

4.5.1.16 integer, dimension(:,:), allocatable pf_control::pf_control_type::talagrand

storage for rank histograms

4.5.1.17 real(kind=kind(1.0d0)) pf_control::pf_control_type::time

dunno

4.5.1.18 integer pf_control::pf_control_type::time_bwn_obs

the number of model timesteps between observations

4.5.1.19 integer pf_control::pf_control_type::time_obs

the number of observations we will assimilate

4.5.1.20 integer pf_control::pf_control_type::timestep =0

the current timestep as the model progresses

4.5.1.21 character(2) pf_control::pf_control_type::type

which filter to use

4.5.1.22 real(kind=kind(1.0d0)) pf_control::pf_control_type::ufac

half width of the uniform distribution in mixture density

4.5.1.23 logical pf_control::pf_control_type::use_mean

switch if true outputs ensemble mean

4.5.1.24 logical pf_control::pf_control_type::use_rmse

switch if true outputs Root Mean Square Errors

4.5.1.25 logical pf_control::pf_control_type::use_talagrand

switch if true outputs rank histograms

4.5.1.26 logical pf_control::pf_control_type::use_traj

switch if true outputs trajectories

4.5.1.27 logical pf_control::pf_control_type::use_var

switch if true outputs ensemble variance

4.5.1.28 logical pf_control::pf_control_type::use_weak

switch unused

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

the negative log of the weights of the particles

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

- [src/controllers/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 [qrow](#)
- 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

4.6.2 Member Function/Subroutine Documentation

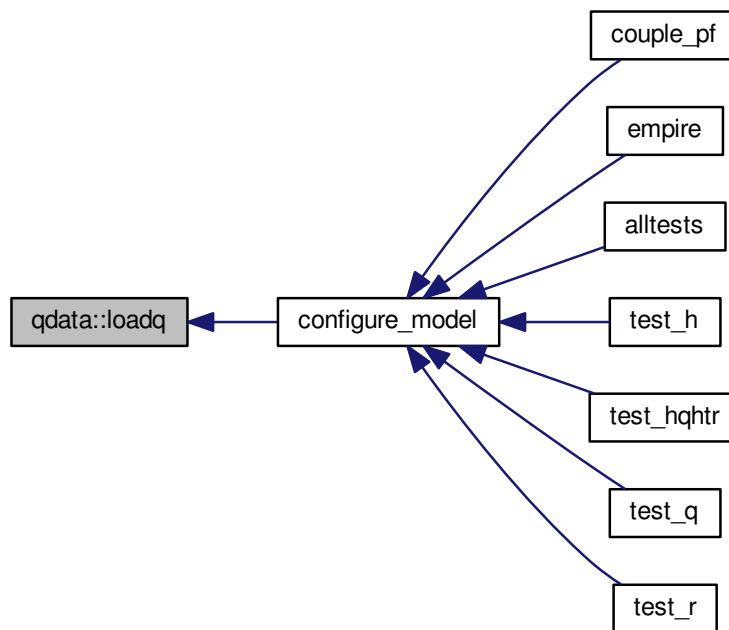
4.6.2.1 subroutine qdata::killq ()

SUbroutine to deallocate user data for Q

4.6.2.2 subroutine qdata::loadq ()

Subroutine to load in user data for Q.

Here is the caller graph for this function:



4.6.3 Member Data Documentation

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

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

4.6.3.3 integer qdata::qn

4.6.3.4 integer qdata::qne

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

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

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

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 [lngamma](#) (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:

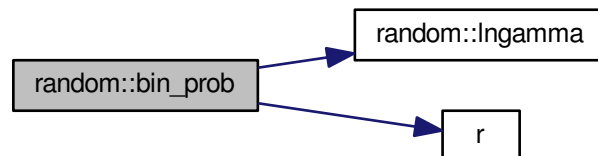
Distribution Function/subroutine name

Normal (Gaussian) [random_normal](#) Gamma [random_gamma](#) Chi-squared [random_chisq](#) Exponential [random_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_binomial2](#) * Negative binomial [random_neg_binomial](#) von Mises [random_von_mises](#) Cauchy [random_cauchy](#)

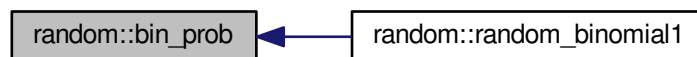
4.7.2 Member Function/Subroutine Documentation

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)`

Here is the call graph for this function:

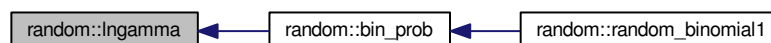


Here is the caller graph for this function:



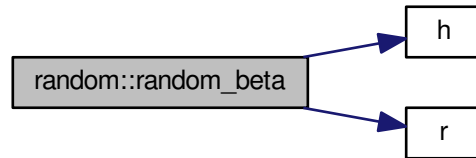
4.7.2.2 `real(dp) function random::lngamma (real(dp), intent(in) x)`

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)`

Here is the call graph for this function:



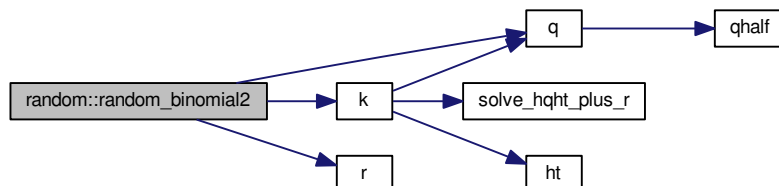
4.7.2.4 `integer function random::random_binomial1 (integer, intent(in) n, real(kind=kind(1.0d+0)), intent(in) p, logical, intent(in) first)`

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)`

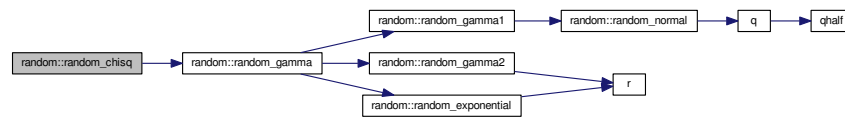
Here is the call graph for this function:



4.7.2.6 `real(kind=kind(1.0d+0)) function random::random_cauchy ()`

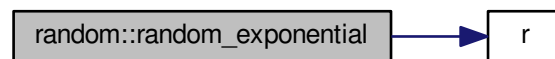
4.7.2.7 `real(kind=kind(1.0d+0)) function random::random_chisq (integer, intent(in) ndf, logical, intent(in) first)`

Here is the call graph for this function:

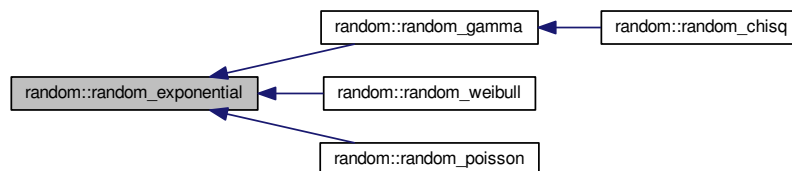


4.7.2.8 `real(kind=kind(1.0d+0)) function random::random_exponential ()`

Here is the call graph for this function:

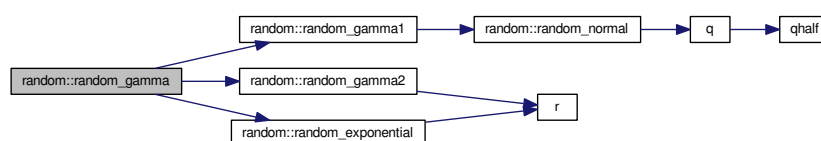


Here is the caller graph for this function:



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)`

Here is the call graph for this function:

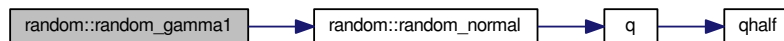


Here is the caller graph for this function:

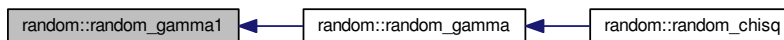


4.7.2.10 `real(kind=kind(1.0d+0)) function random::random_gamma1 (real(kind=kind(1.0d+0)), intent(in) s, logical, intent(in) first)`

Here is the call graph for this function:

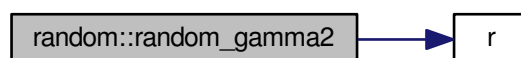


Here is the caller graph for this function:

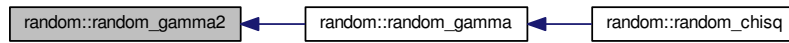


4.7.2.11 `real(kind=kind(1.0d+0)) function random::random_gamma2 (real(kind=kind(1.0d+0)), intent(in) s, logical, intent(in) first)`

Here is the call graph for this function:

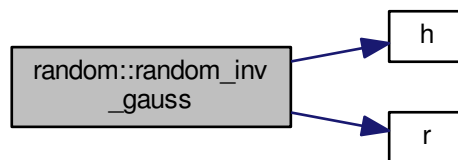


Here is the caller graph for this function:



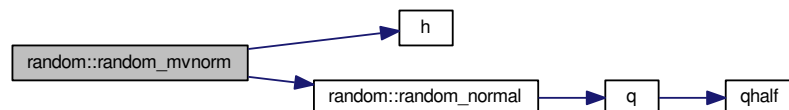
4.7.2.12 `real(kind=kind(1.0d+0)) function random::random_inv_gauss (real(kind=kind(1.0d+0)), intent(in) h,
real(kind=kind(1.0d+0)), intent(in) b, logical, intent(in) first)`

Here is the call graph for this function:



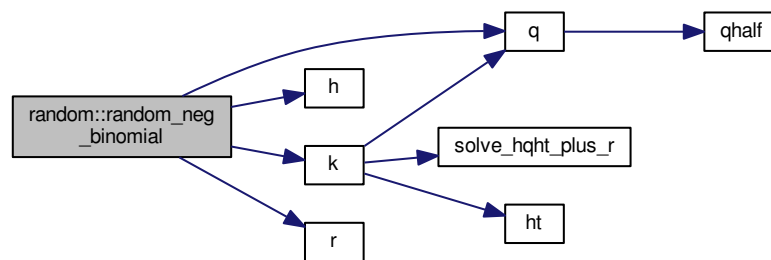
4.7.2.13 `subroutine random::random_mvnorm (integer, intent(in) n, real(kind=kind(1.0d+0)), dimension(:), intent(in) h,
real(kind=kind(1.0d+0)), dimension(:), intent(in) d, real(kind=kind(1.0d+0)), dimension(:), intent(inout) f, logical,
intent(in) first, real(kind=kind(1.0d+0)), dimension(:), intent(out)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

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`)

Here is the call graph for this function:



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

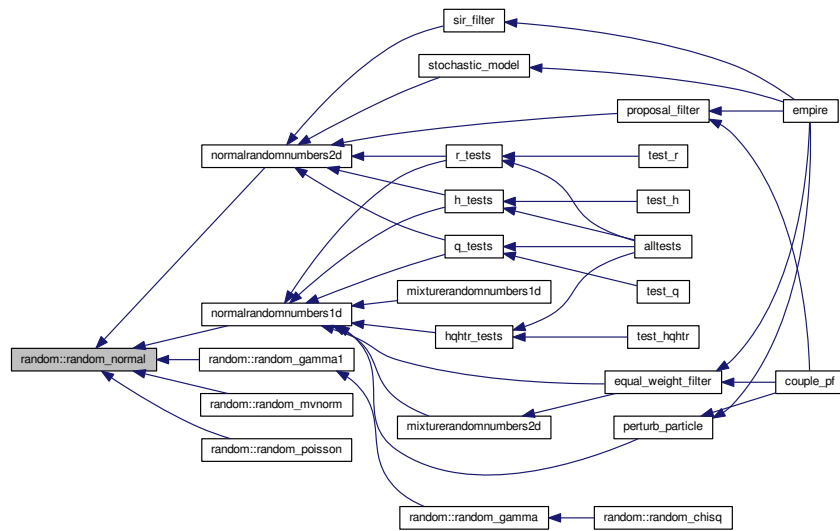
Returns

`fn_val`

Here is the call graph for this function:

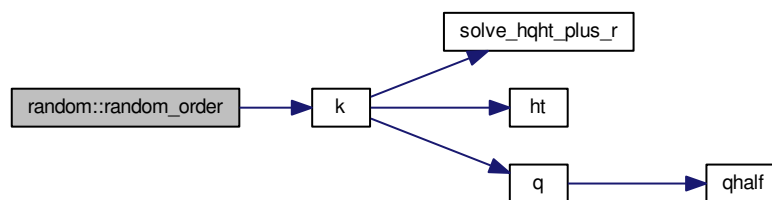


Here is the caller graph for this function:



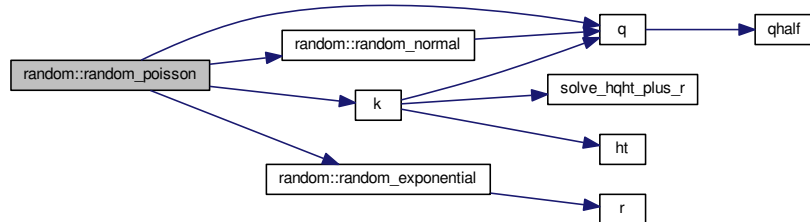
4.7.2.16 subroutine `random::random_order` (integer, dimension(n), intent(out) *order*, integer, intent(in) *n*)

Here is the call graph for this function:



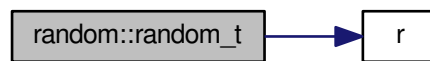
4.7.2.17 integer function random::random_poisson (real(kind=kind(1.0d+0)), intent(in) *mu*, logical, intent(in) *first*)

Here is the call graph for this function:



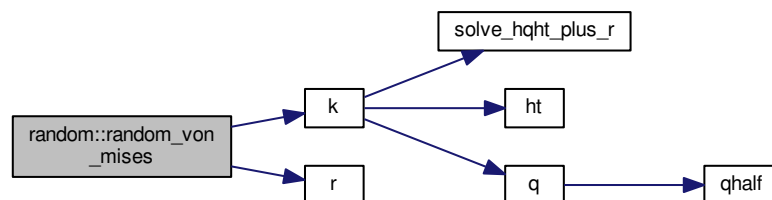
4.7.2.18 real(kind=kind(1.0d+0)) function random::random_t (integer, intent(in) *m*)

Here is the call graph for this function:



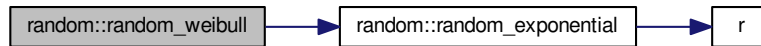
4.7.2.19 real(kind=kind(1.0d+0)) function random::random_von_mises (real(kind=kind(1.0d+0)), intent(in) *k*, logical, intent(in) *first*)

Here is the call graph for this function:



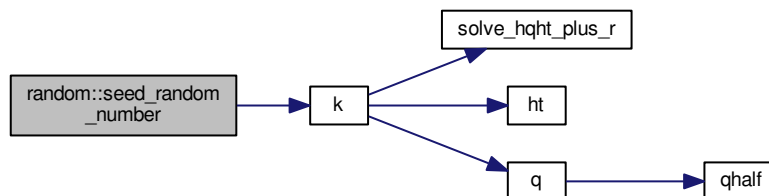
4.7.2.20 `real(kind=kind(1.0d+0)) function random::random_weibull (real(kind=kind(1.0d+0)), intent(in) a)`

Here is the call graph for this function:



4.7.2.21 `subroutine random::seed_random_number (integer, intent(in) iounit)`

Here is the call graph for this function:



4.7.3 Member Data Documentation

4.7.3.1 `integer, parameter random::dp = SELECTED_REAL_KIND(12, 60)`

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

- [src/utls/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.

4.8.2 Member Function/Subroutine Documentation

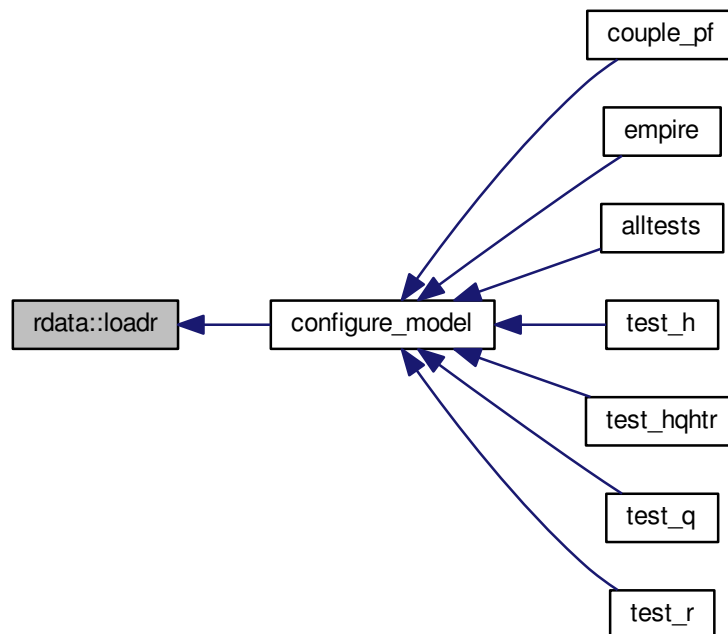
4.8.2.1 subroutine rdata::killr ()

SUbroutine to deallocate R data

4.8.2.2 subroutine rdata::loadr ()

Subroutine to load data for R.

Here is the caller graph for this function:



4.8.3 Member Data Documentation

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

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

4.8.3.3 integer rdata::rn

4.8.3.4 integer rdata::rne

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

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

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.

4.9.2 Member Data Documentation

4.9.2.1 integer sizes::obs_dim

size of the observation space

4.9.2.2 integer sizes::state_dim

dimension of the model

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

- src/controllers/[sizes.f90](#)

Chapter 5

File Documentation

5.1 model_specific.f90 File Reference

Functions/Subroutines

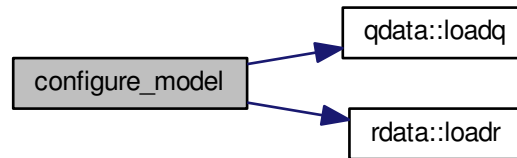
- subroutine `configure_model`
subroutine called initially to set up details and data for model specific functions
- subroutine `solve_r` (y, v, t)
subroutine to take an observation vector y and return v in observation space.
- subroutine `solve_hqht_plus_r` (y, v, t)
subroutine to take an observation 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` (nrhs, y, Ry, t)
subroutine to take an observation vector x and return Rx in observation space.
- subroutine `rhalf` (nrhs, y, Ry, t)
subroutine to take an observation vector x and return Rx in observation space.
- subroutine `h` (x, hx, t)
subroutine to take a full state vector x and return H(x) in observation space.
- subroutine `ht` (y, x, t)
subroutine to take an observation vector y and return $x = H^T(y)$ in full state space.

5.1.1 Function/Subroutine Documentation

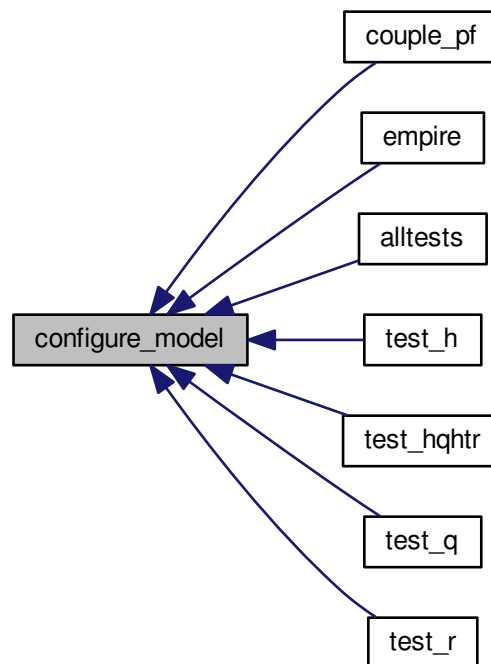
5.1.1.1 subroutine `configure_model` ()

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

Here is the call graph for this function:



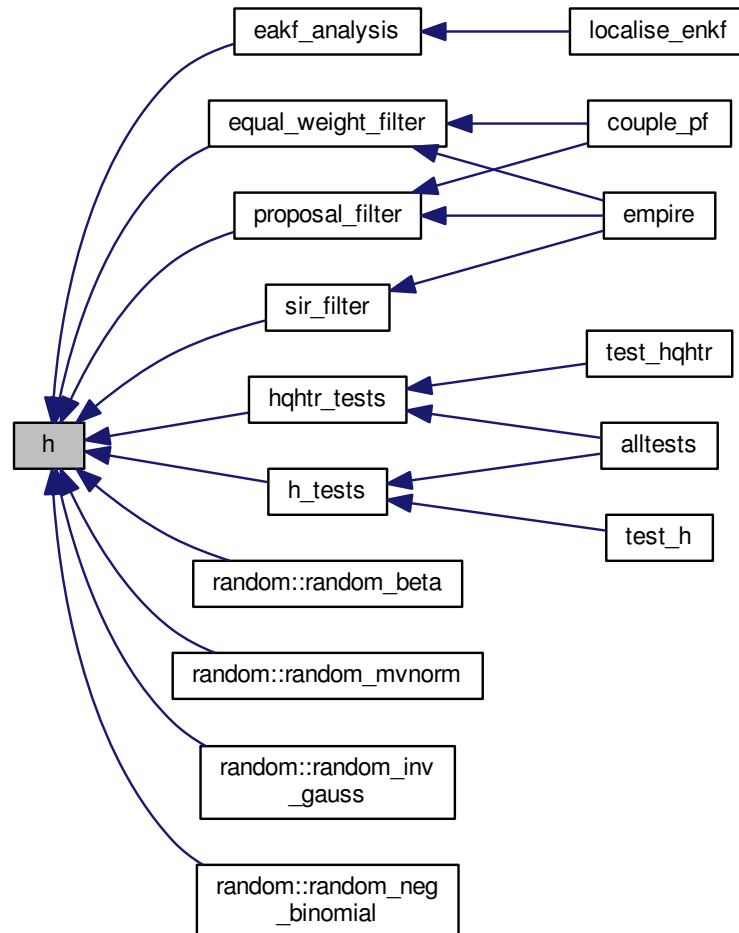
Here is the caller graph for this function:



5.1.1.2 subroutine `h` (`real(kind=rk)`, `dimension(state_dim,pf%count)`, `intent(in) x`, `real(kind=rk)`, `dimension(obs_dim,pf%count)`, `intent(out) hx`, `integer`, `intent(in) t`)

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

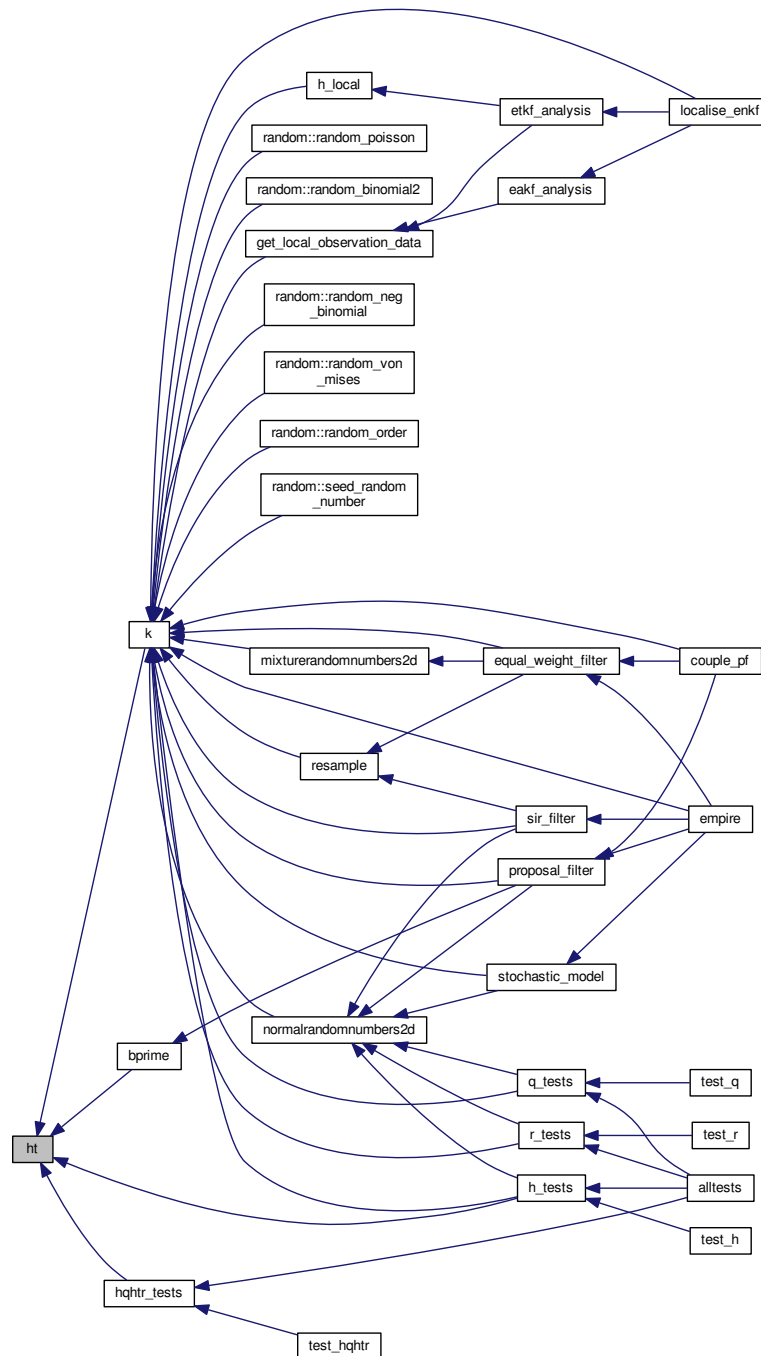
Here is the caller graph for this function:



5.1.1.3 subroutine ht (real(kind=rk), dimension(obs_dim,pf%count), intent(in) y, real(kind=rk), dimension(state_dim,pf%count), intent(out) x, integer, intent(in) t)

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

Here is the caller graph for this function:



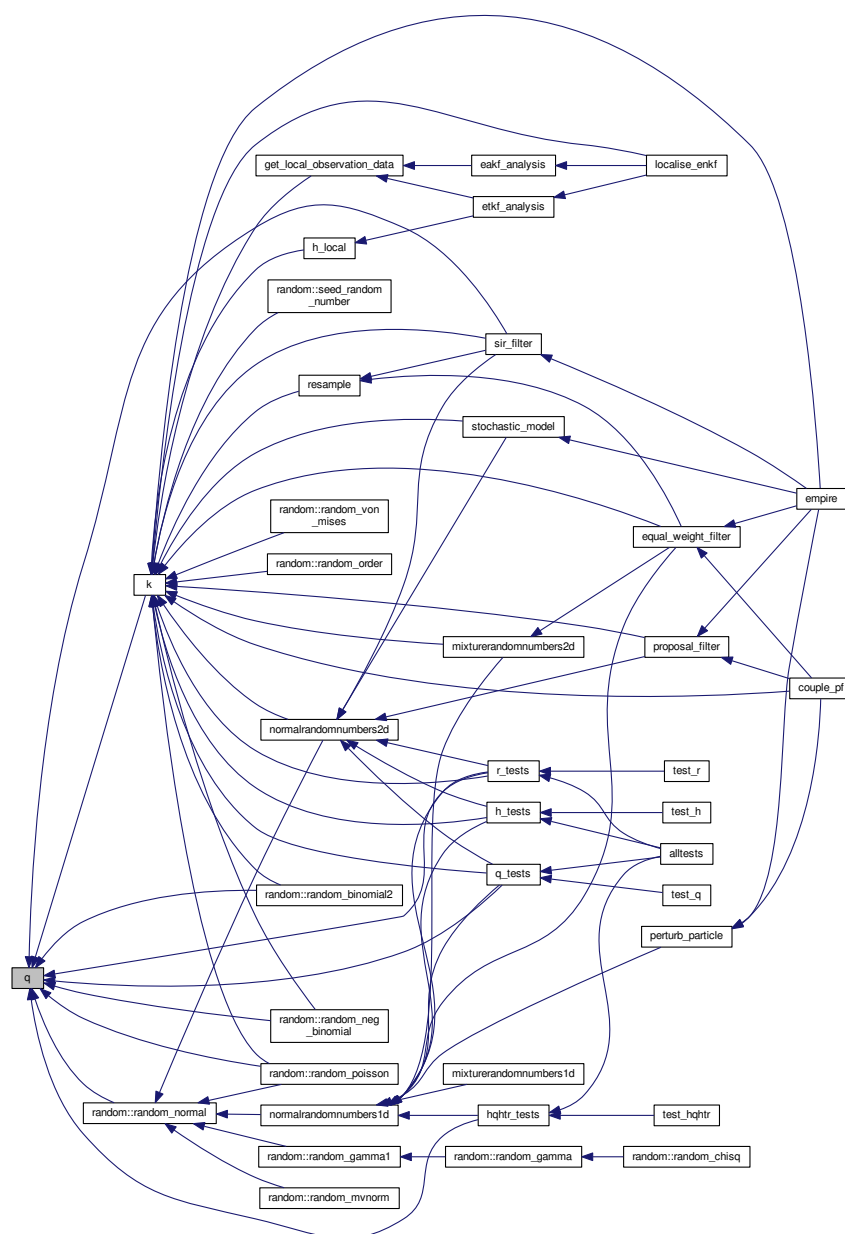
5.1.1.4 subroutine `q` (integer, intent(in) *nrhs*, real(kind=rk), dimension(state_dim,nrhs), intent(in) *x*, real(kind=rk), dimension(state_dim,nrhs), intent(out) *Qx*)

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

Here is the call graph for this function:



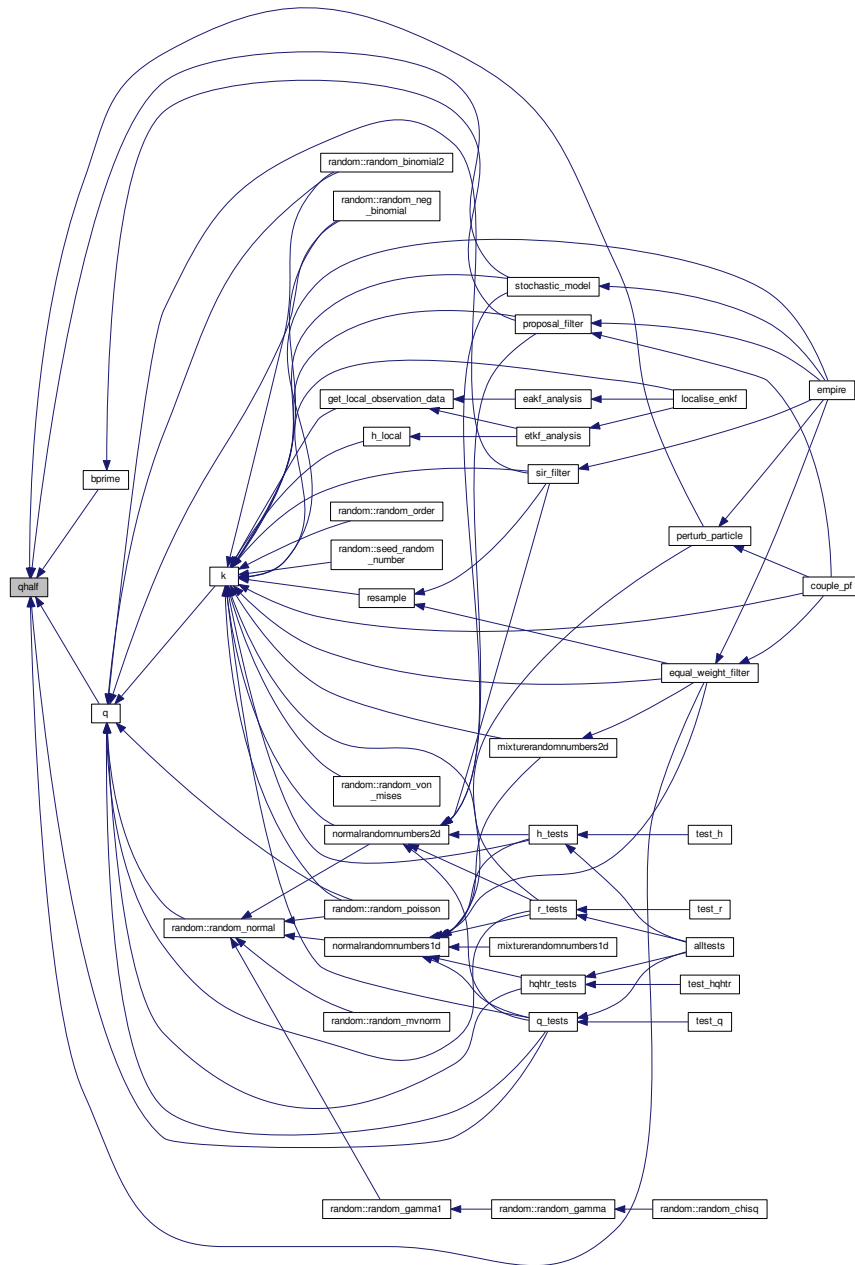
Here is the caller graph for this function:



5.1.1.5 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.

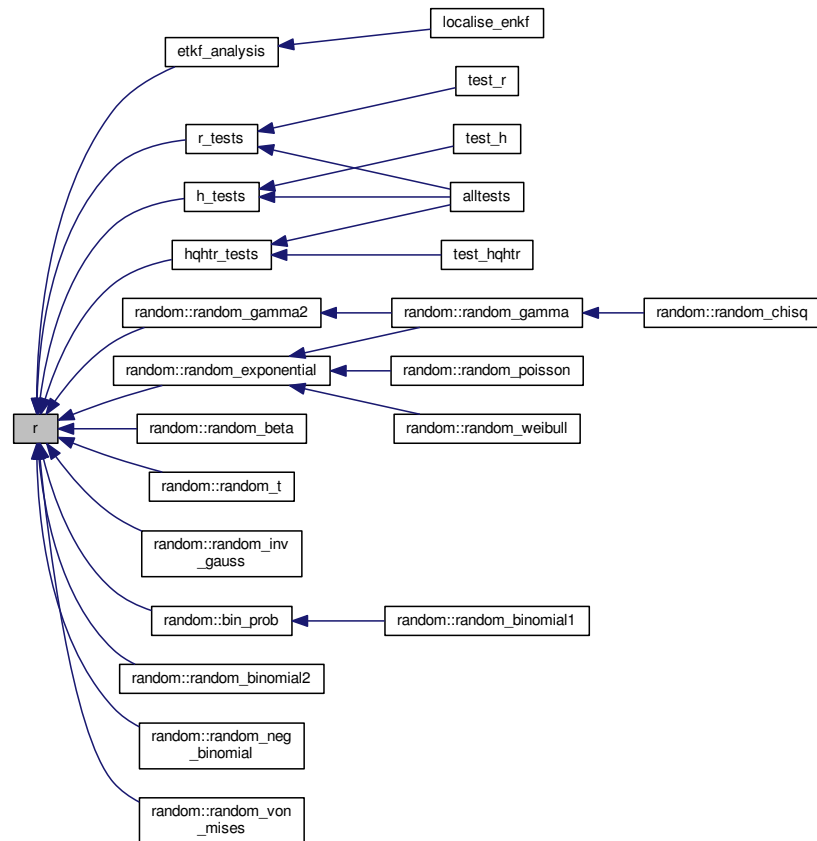
Here is the caller graph for this function:



5.1.1.6 subroutine r (integer, intent(in) nrhs, real(kind=rk), dimension(obs_dim,nrhs), intent(in) y, real(kind=rk), dimension(obs_dim,nrhs), intent(out) Ry, integer, intent(in) t)

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

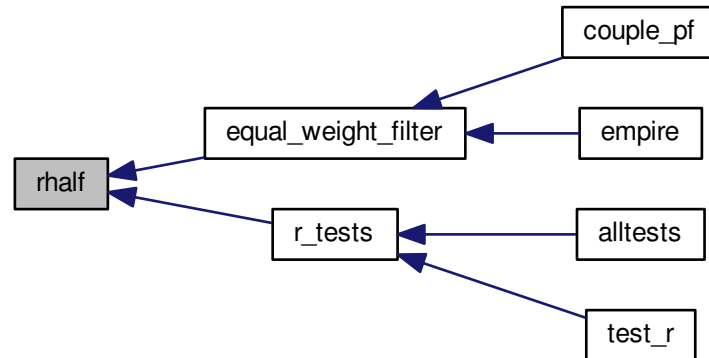
Here is the caller graph for this function:



5.1.1.7 subroutine rhalf (integer, intent(in) *nrhs*, real(kind=rk), dimension(obs_dim,nrhs), intent(in) *y*, real(kind=rk), dimension(obs_dim,nrhs), intent(out) *Ry*, integer, intent(in) *t*)

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

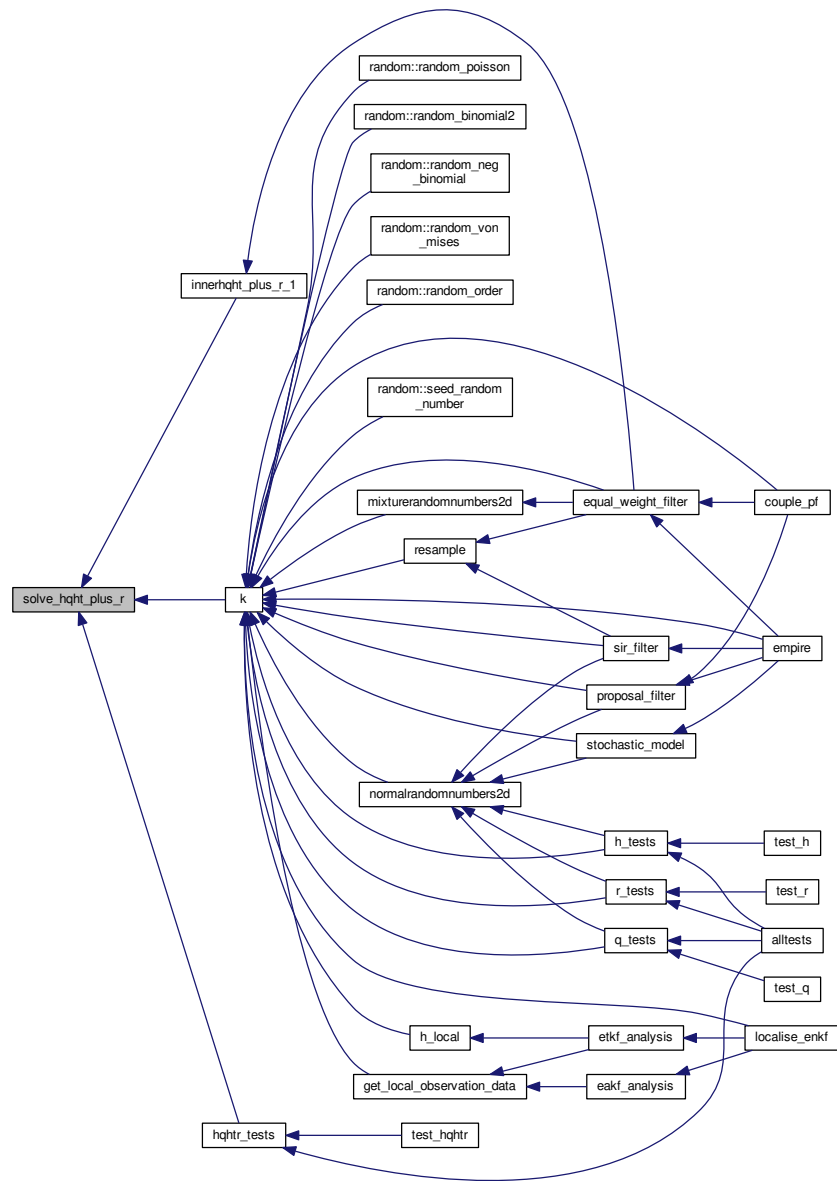
Here is the caller graph for this function:



5.1.1.8 subroutine solve_hqht_plus_r (real(kind=rk), dimension(obs_dim), intent(in) y, real(kind=rk), dimension(obs_dim), intent(out) v, integer, intent(in) t)

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

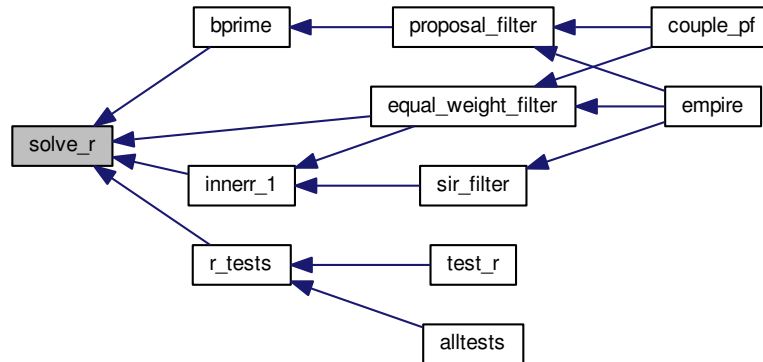
Here is the caller graph for this function:



5.1.1.9 subroutine solve_r (real(kind=rk), dimension(obs_dim,pf%count), intent(in) y, real(kind=rk), dimension(obs_dim,pf%count), intent(out) v, integer, intent(in) t)

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

Here is the caller graph for this function:



5.2 src/controlers/old_pf_couple.f90 File Reference

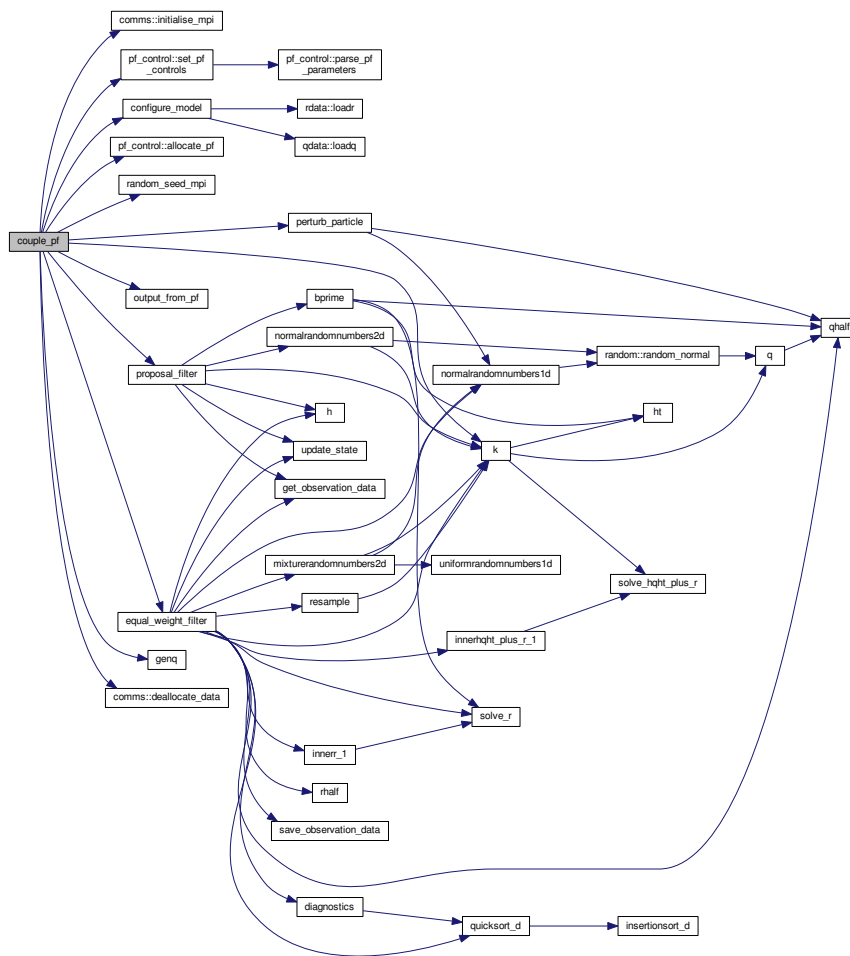
Functions/Subroutines

- program [couple_pf](#)

5.2.1 Function/Subroutine Documentation

5.2.1.1 program couple_pf ()

Here is the call graph for this function:



5.3 src/controllers/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`

5.4 src/controlers/pf_couple.f90 File Reference

Functions/Subroutines

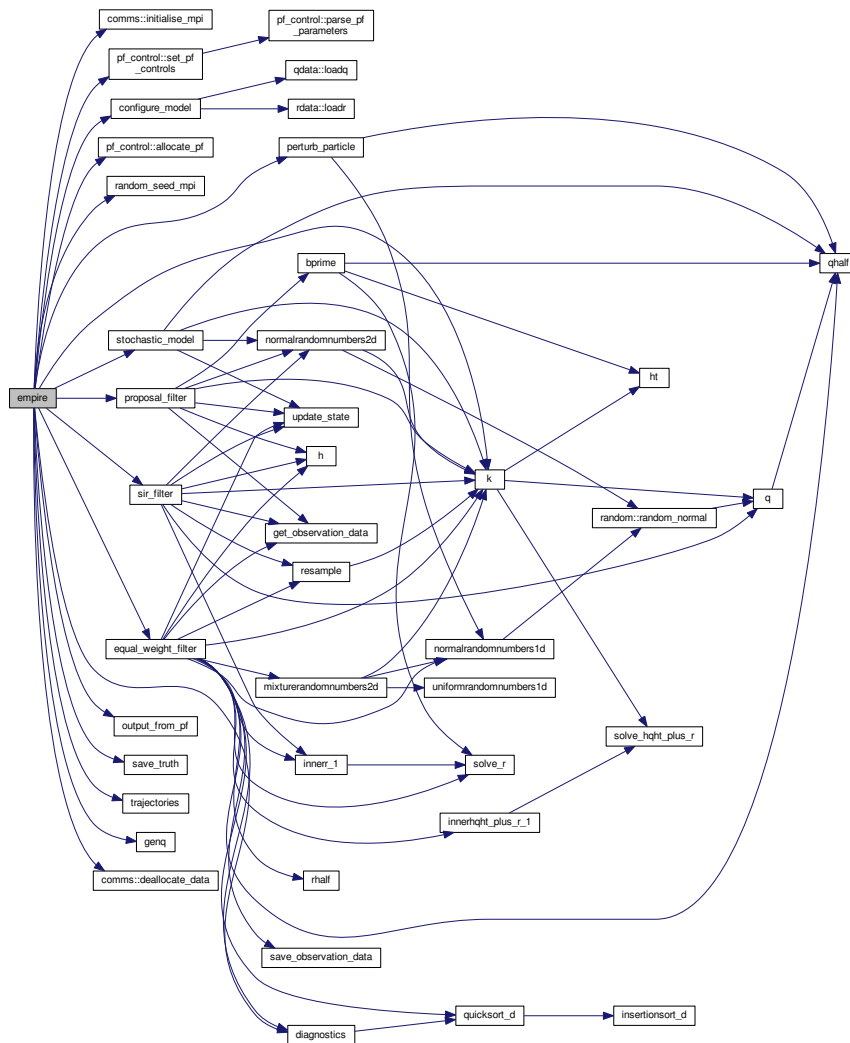
- program **empire**
the main program

5.4.1 Function/Subroutine Documentation

5.4.1.1 program empire ()

the main program

Here is the call graph for this function:



5.5 src/controlers/pf_parameters.dat File Reference

Variables

- &pf_params `time_obs` =10
- &pf_params `time_bwn_obs` =72
- &pf_params `nudgefac` =0.5D3
- &pf_params `gen_data` =.false.
- &pf_params `nfac` =1.0D-5
- &pf_params `ufac` =1.0D-5
- &pf_params `keep` =0.95D0

- &pf_params [Qscale](#) =1.0D3
- &pf_params [human_readable](#) =1.0D3
- &pf_params [use_talagrand](#) =.true.
- &pf_params [use_weak](#) =.false.
- &pf_params [use_mean](#) =.false.
- &pf_params [use_var](#) =.false.
- &pf_params [use_rmse](#) =.true.
- &pf_params [gen_Q](#) =.false.
- &pf_params [use_traj](#) =.true.
- &pf_params [type](#) ='EW'

5.5.1 Variable Documentation

5.5.1.1 & pf_params gen_data =.false.

5.5.1.2 & pf_params gen_Q =.false.

5.5.1.3 & pf_params human_readable =1.0D3

5.5.1.4 & pf_params keep =0.95D0

5.5.1.5 & pf_params nfac =1.0D-5

5.5.1.6 & pf_params nudgefacs =0.5D3

5.5.1.7 & pf_params Qscale =1.0D3

5.5.1.8 & pf_params time_bwn_obs =72

5.5.1.9 & pf_params time_obs =10

5.5.1.10 & pf_params type ='EW'

5.5.1.11 & pf_params ufacs =1.0D-5

5.5.1.12 & pf_params use_mean =.false.

5.5.1.13 & pf_params use_rmse =.true.

5.5.1.14 & pf_params use_talagrand =.true.

5.5.1.15 & pf_params use_traj =.true.

5.5.1.16 & pf_params use_var =.false.

5.5.1.17 & pf_params use_weak =.false.

5.6 src/controlers/sizes.f90 File Reference

Data Types

- module [sizes](#)

Module that stores the dimension of observation and state spaces.

5.7 src/data/Qdata.f90 File Reference

Data Types

- module [qdata](#)

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

5.8 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](#)

5.9 src/DOC_README.txt File Reference

5.10 src/filters/eakf_analysis.f90 File Reference

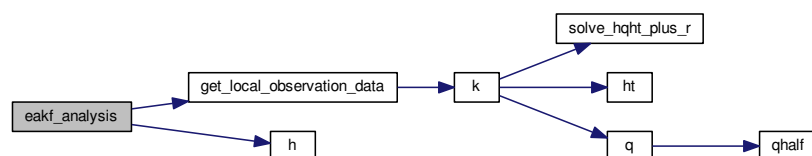
Functions/Subroutines

- 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*)

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

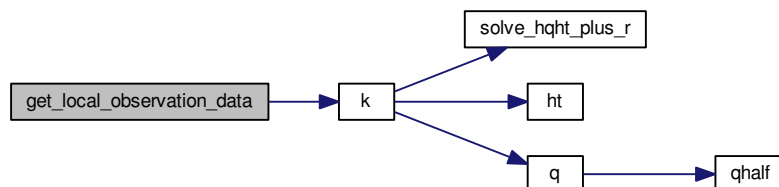
Functions/Subroutines

- 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)

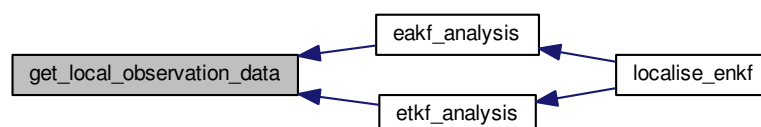
5.11.1 Function/Subroutine Documentation

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*)

Here is the call graph for this function:

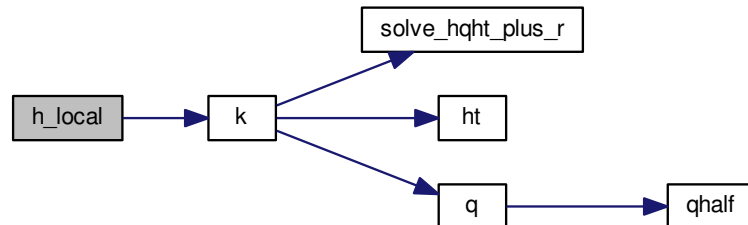


Here is the caller graph for this function:

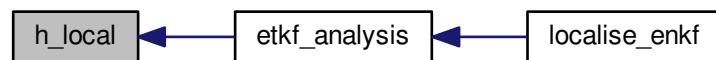


5.11.1.2 subroutine `h_local` (integer, intent(in) *num_hor*, integer, intent(in) *num_ver*, integer, intent(in) *this_hor*, integer, intent(in) *this_ver*, integer, intent(in) *boundary*, integer, intent(in) *nrhs*, integer, intent(in) *stateDim*, real(kind=rk), dimension(statedim,nrhs), intent(in) *x*, integer, intent(in) *obsDim*, real(kind=rk), dimension(obsdim,nrhs), intent(out) *y*)

Here is the call graph for this function:

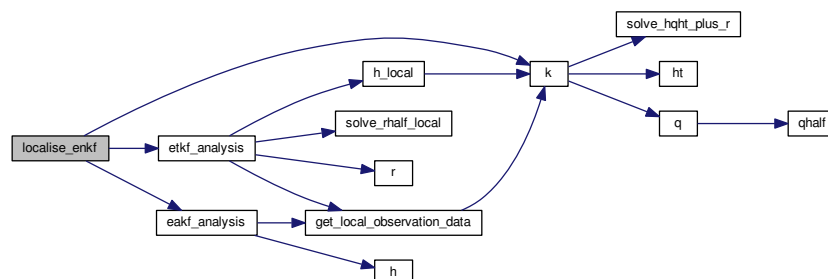


Here is the caller graph for this function:



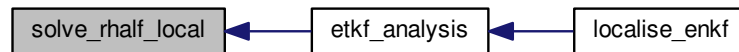
5.11.1.3 subroutine `localise_enkf` (integer, intent(in) *enkf_analysis*)

Here is the call graph for this function:



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)

Here is the caller graph for this function:



5.12 src/filters/equivalent_weights_step.f90 File Reference

Functions/Subroutines

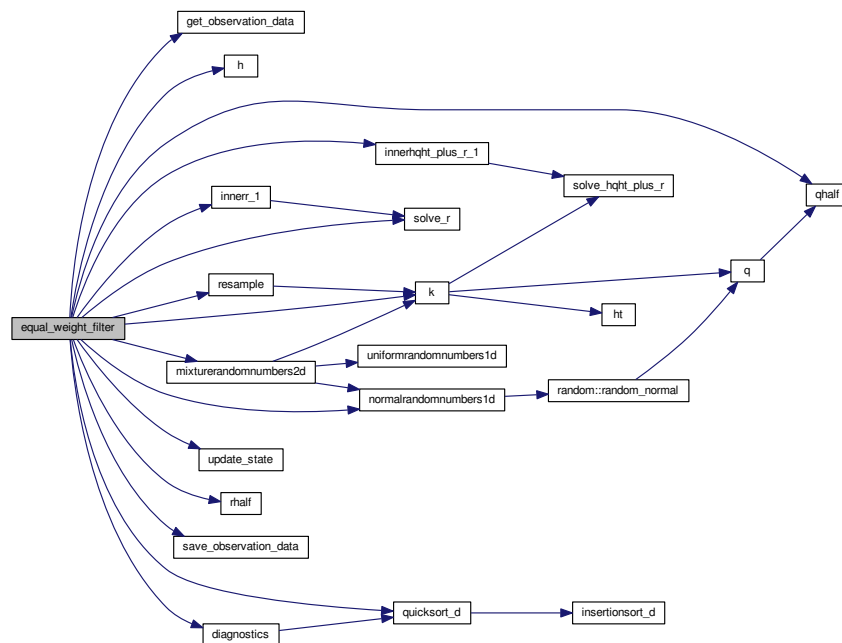
- subroutine [equal_weight_filter](#)
subroutine to do the equivalent weights step

5.12.1 Function/Subroutine Documentation

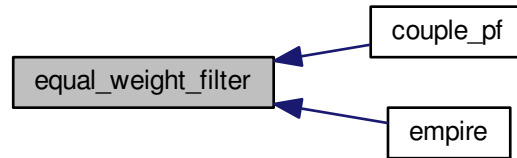
5.12.1.1 subroutine equal_weight_filter ()

subroutine to do the equivalent weights step

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)

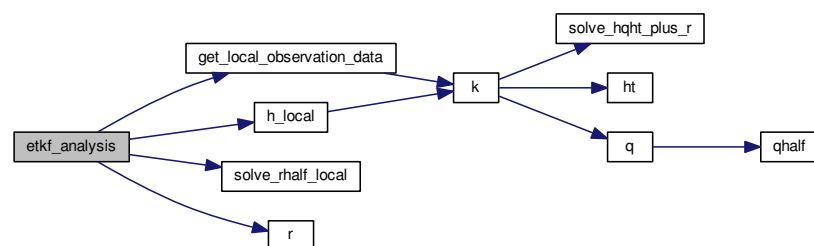
subroutine to perform the ensemble transform Kalman filter

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.14 src/filters/proposal_filter.f90 File Reference

Functions/Subroutines

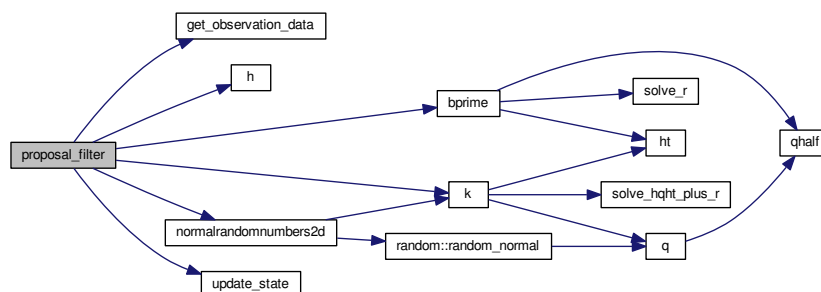
- subroutine [proposal_filter](#)
Subroutine to perform nudging in the proposal step of EWPF.

5.14.1 Function/Subroutine Documentation

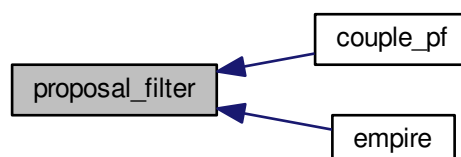
5.14.1.1 subroutine proposal_filter ()

Subroutine to perform nudging in the proposal step of EWPF.

Here is the call graph for this function:



Here is the caller graph for this function:



5.15 src/filters/sir_filter.f90 File Reference

Functions/Subroutines

- subroutine [sir_filter](#)

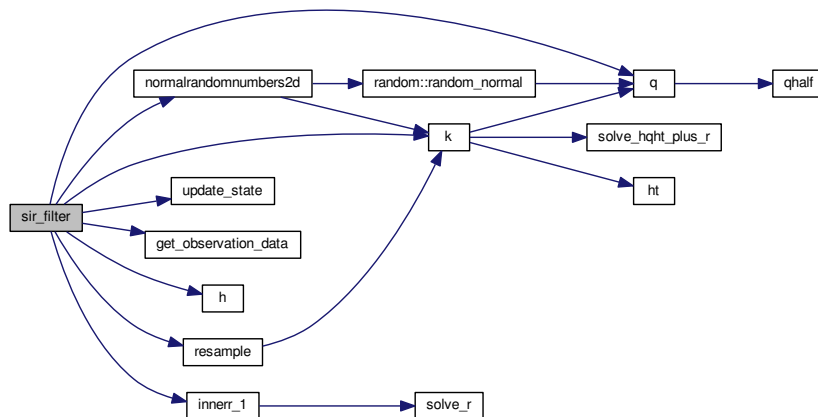
Subroutine to perform SIR filter (Sequential Importance Resampling)

5.15.1 Function/Subroutine Documentation

5.15.1.1 subroutine sir_filter ()

Subroutine to perform SIR filter (Sequential Importance Resampling)

Here is the call graph for this function:



Here is the caller graph for this function:



5.16 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 [check_scaling](#) (x, fx, b, scales)

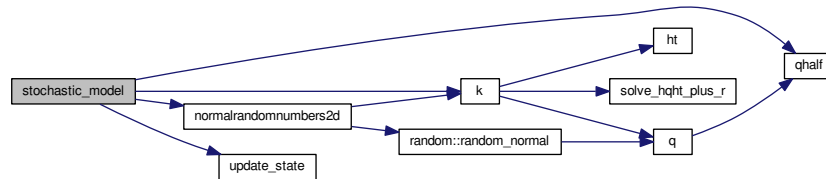
5.16.1 Function/Subroutine Documentation

5.16.1.1 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`)

5.16.1.2 subroutine `stochastic_model` ()

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.17 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.

5.17.1 Function/Subroutine Documentation

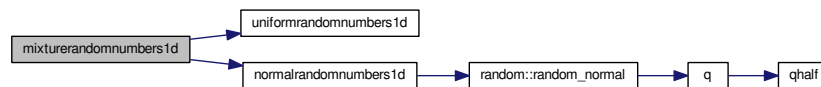
5.17.1.1 subroutine `mixture_randomnumbers1d` (`real(kind=kind(1.0d0))`, intent(in) *mean*, `real(kind=kind(1.0d0))`, intent(in) *stdev*, `real(kind=kind(1.0d0))`, intent(in) *ufac*, `real(kind=kind(1.0d0))`, intent(in) *epsi*, integer, intent(in) *n*, `real(kind=kind(1.0d0))`, dimension(n), intent(out) *phi*, logical, intent(out) *uniform*)

generate one dimensional vector drawn from mixture density

Parameters

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

Here is the call graph for this function:



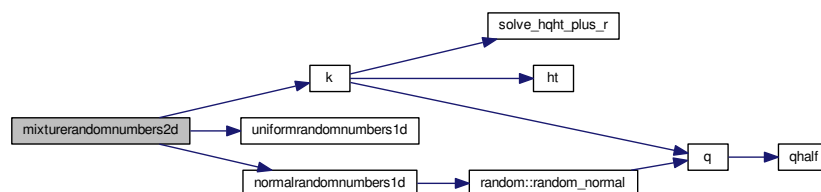
5.17.1.2 subroutine mixturerandomnumbers2d (real(kind=kind(1.0d0)), intent(in) *mean*, real(kind=kind(1.0d0)), intent(in) *stdev*, real(kind=kind(1.0d0)), intent(in) *ufac*, real(kind=kind(1.0d0)), intent(in) *epsi*, integer, intent(in) *n*, integer, intent(in) *k*, real(kind=kind(1.0d0)), dimension(n,k),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

generate two dimensional vector, each drawn from mixture density

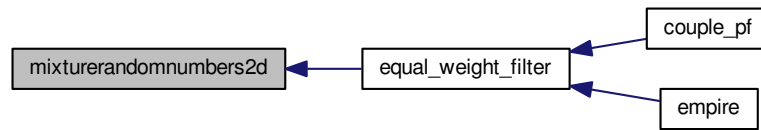
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



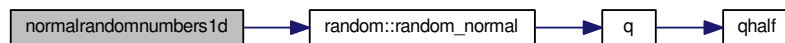
5.17.1.3 subroutine `normalrandomnumbers1d` (`real(kind=rk)`, intent(in) *mean*, `real(kind=rk)`, intent(in) *stdev*, integer, intent(in) *n*, `real(kind=rk)`, dimension(n), intent(out) *phi*)

generate one dimension of Normal random numbers

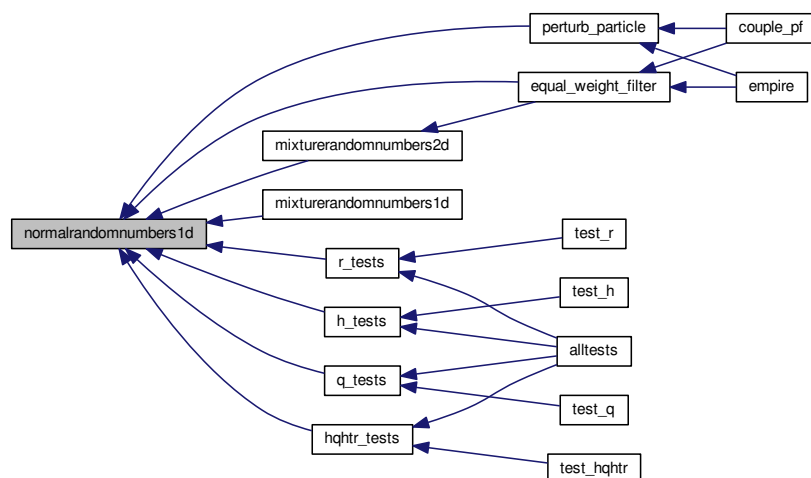
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



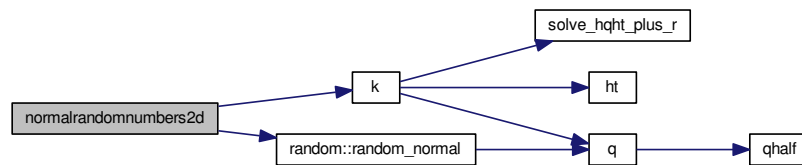
5.17.1.4 subroutine normalrandomnumbers2d (real(kind=rk), intent(in) *mean*, real(kind=rk), intent(in) *stdev*, integer, intent(in) *n*, integer, intent(in) *k*, real(kind=rk), dimension(n,k), intent(out) *phi*)

generate two dimensional Normal random numbers

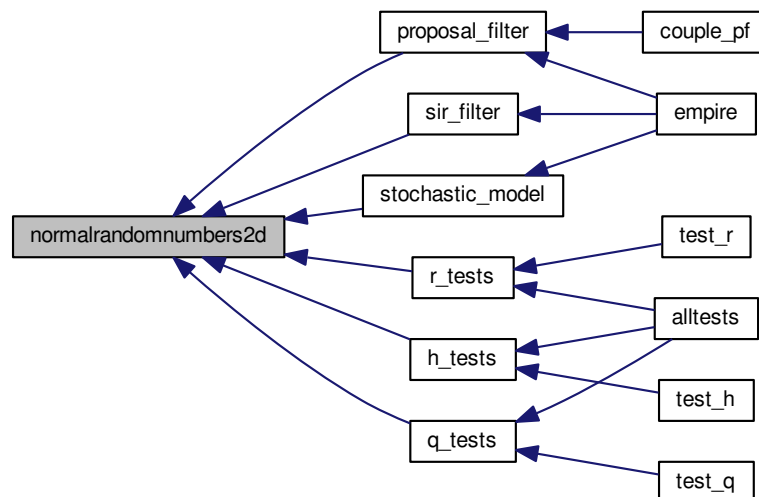
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



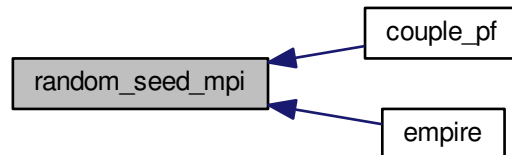
5.17.1.5 subroutine random_seed_mpi (integer, intent(in) *pfid*)

Subroutine to set the random seed across MPI threads.

Parameters

in	<i>pfid</i>	The process identifier of the MPI process
----	-------------	---

Here is the caller graph for this function:



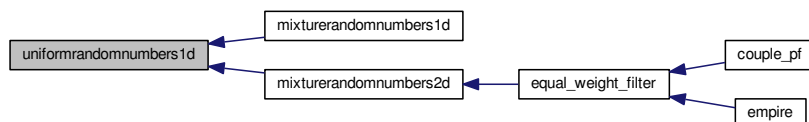
5.17.1.6 subroutine `uniformrandomnumbers1d` (`real(kind=rk)`, intent(in) *minv*, `real(kind=rk)`, intent(in) *maxv*, integer, intent(in) *n*, `real(kind=rk)`, dimension(*n*), intent(out) *phi*)

generate one dimension of uniform random numbers

Parameters

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

Here is the caller graph for this function:



5.18 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 $K := QH^T(QH^T + R)^{-1}$.
- 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

5.18.1 Function/Subroutine Documentation

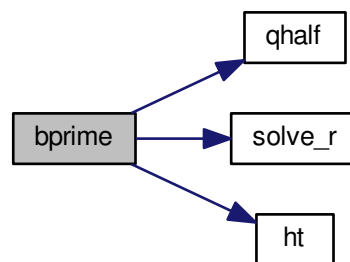
5.18.1.1 subroutine `bprime` (`real(kind=rk)`, `dimension(obs_dim,pf%count)`, `intent(in)` `y`, `real(kind=rk)`, `dimension(state_dim,pf%count)`, `intent(out)` `x`, `real(kind=rk)`, `dimension(state_dim,pf%count)`, `intent(out)` `QHtR_1y`, `real(kind=rk)`, `dimension(state_dim,pf%count)`, `intent(in)` `normaln`, `real(kind=rk)`, `dimension(state_dim,pf%count)`, `intent(out)` `betan`)

subroutine to calculate nudging term and correlated random errors efficiently

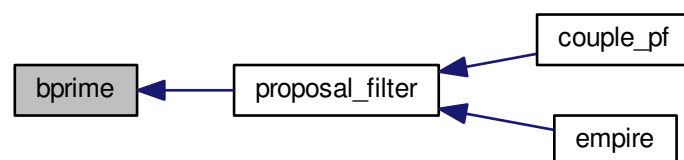
Parameters

in	<code>y</code>	(<code>obs_dim,pf%count</code>) vectors of innovations $y - H(x^{n-1})$
out	<code>x</code>	(<code>state_dim,pf%count</code>) vectors of $pH^T R^{-1}[y - H(x^{n-1})]$
out	<code>QHtR_1y</code>	(<code>state_dim,pf%count</code>) vectors of $pQH^T R^{-1}[y - H(x^{n-1})]$
in	<code>normaln</code>	(<code>state_dim,pf%count</code>) uncorrelated random vectors such that $\text{normaln}(:,i) \sim \mathcal{N}(0, I)$
out	<code>betan</code>	(<code>state_dim,pf%count</code>) correlated random vectors such that $\text{betan}(:,i) \sim \mathcal{N}(0, Q)$

Here is the call graph for this function:



Here is the caller graph for this function:



5.18.1.2 subroutine `innerqhht_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 $(HQH^T + R)^{-1}$

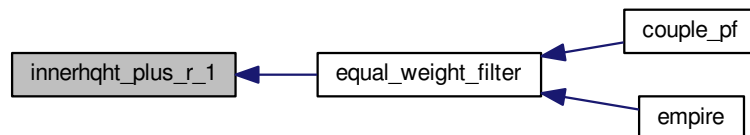
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.18.1.3 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}

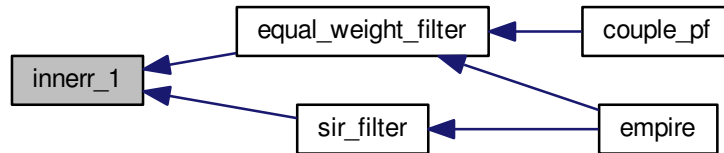
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



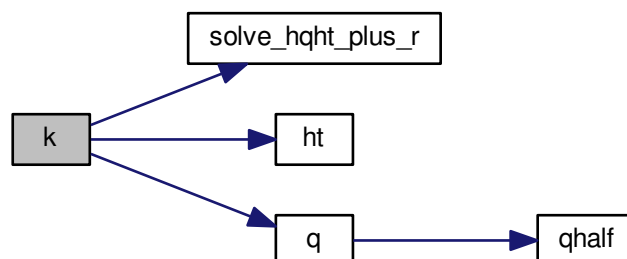
5.18.1.4 subroutine `k` (`real(kind=rk)`, `dimension(obs_dim,pf%count)`, `intent(in)` `y`, `real(kind=rk)`, `dimension(state_dim,pf%count)`, `intent(out)` `x`)

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

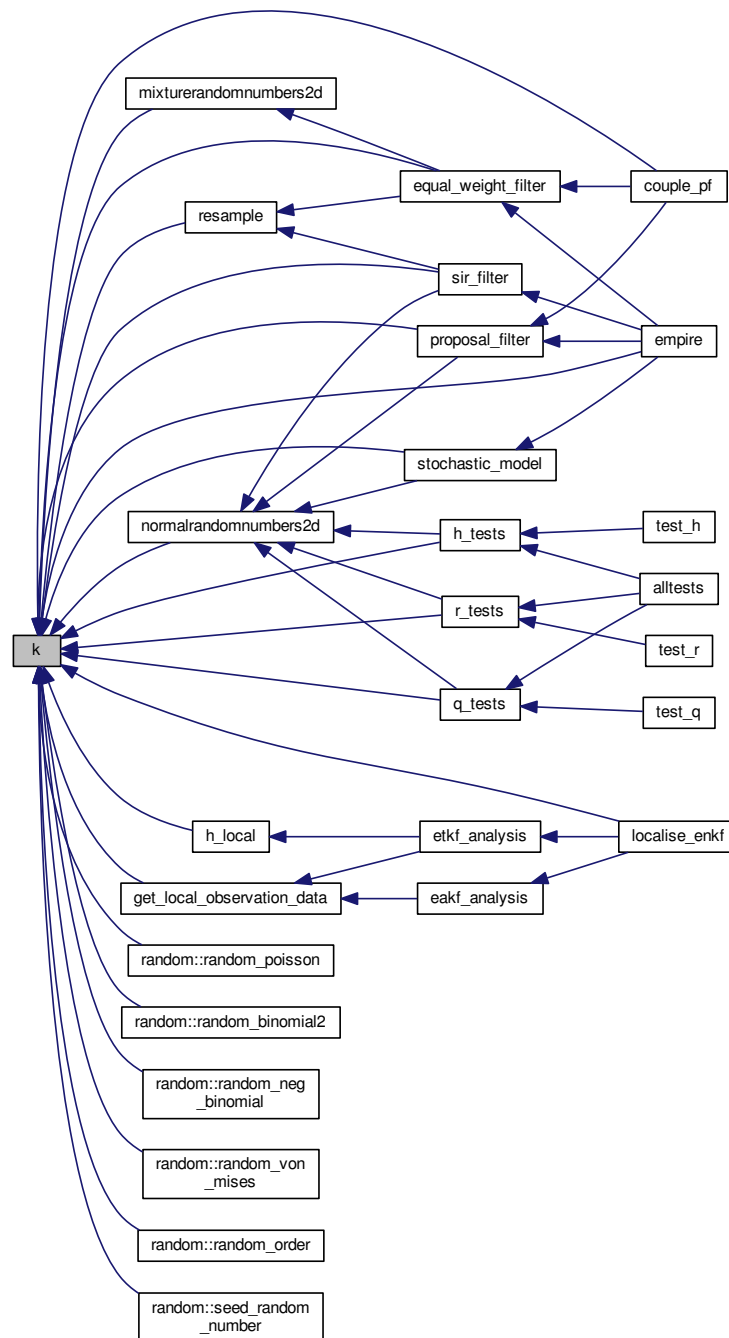
Parameters

<code>in</code>	<code>y</code>	vector in observation space
<code>out</code>	<code>x</code>	vector in state space

Here is the call graph for this function:



Here is the caller graph for this function:



5.19 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, fps, kgain, betan)

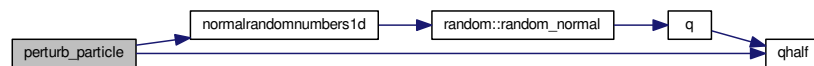
Subroutine to update the state.

5.19.1 Function/Subroutine Documentation

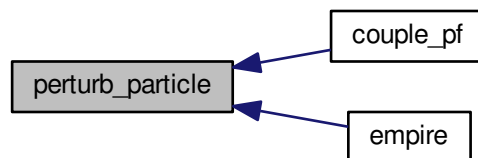
5.19.1.1 subroutine perturb_particle (real(kind=rk), dimension(state_dim), intent(inout) x)

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.19.1.2 subroutine update_state (real(kind=rk), dimension(state_dim), intent(out) state, real(kind=rk), dimension(state_dim), intent(in) fps, real(kind=rk), dimension(state_dim), intent(in) kgain, real(kind=rk), dimension(state_dim), intent(inout) betan)

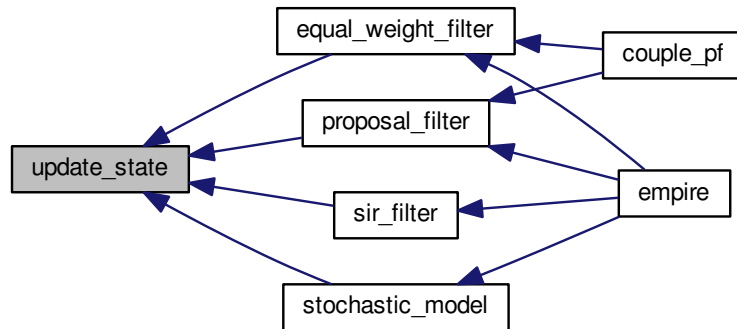
Subroutine to update the state.

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

Parameters

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

Here is the caller graph for this function:



5.20 src/operations/resample.f90 File Reference

Functions/Subroutines

- subroutine [resample](#)

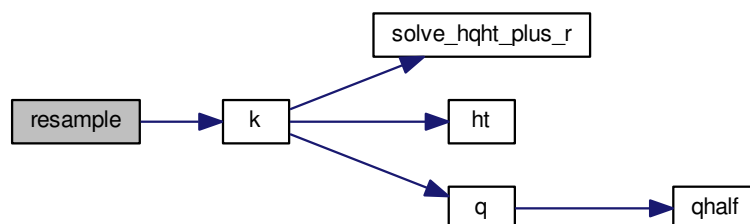
Subroutine to perform Universal Importance Resampling.

5.20.1 Function/Subroutine Documentation

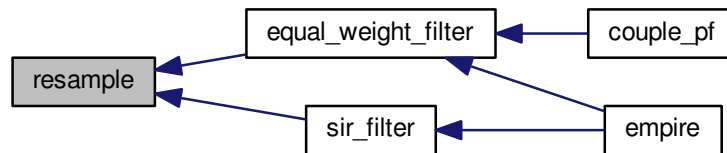
5.20.1.1 subroutine `resample` ()

Subroutine to perform Universal Importance Resampling.

Here is the call graph for this function:



Here is the caller graph for this function:



5.21 src/tests/alltests.f90 File Reference

Functions/Subroutines

- program [alltests](#)

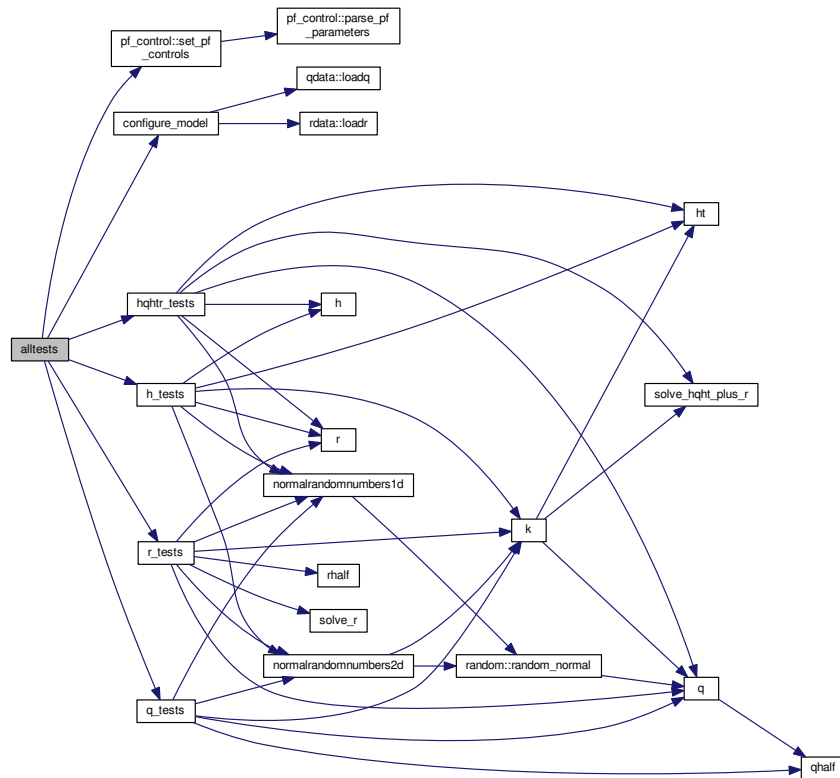
program to run all tests of user specific functions

5.21.1 Function/Subroutine Documentation

5.21.1.1 program alltests ()

program to run all tests of user specific functions

Here is the call graph for this function:



5.22 src/tests/test_h.f90 File Reference

Functions/Subroutines

- program [test_h](#)

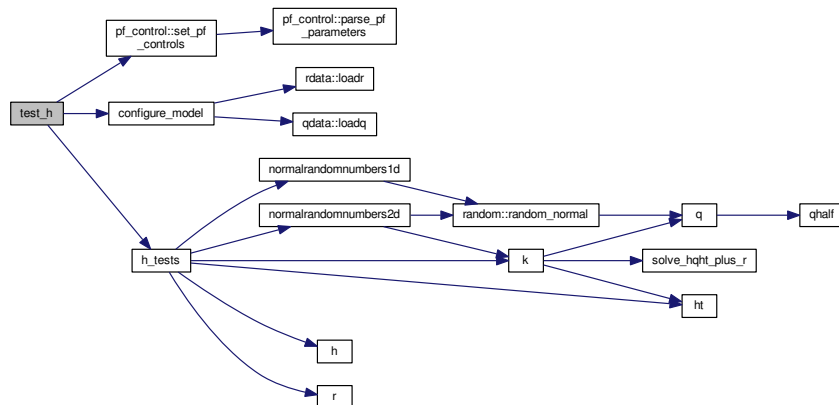
program to run tests of user supplied observation operator

5.22.1 Function/Subroutine Documentation

5.22.1.1 program test_h ()

program to run tests of user supplied observation operator

Here is the call graph for this function:



5.23 src/tests/test_hqhtr.f90 File Reference

Functions/Subroutines

- program [test_hqhtr](#)
program to run tests of user supplied linear solve

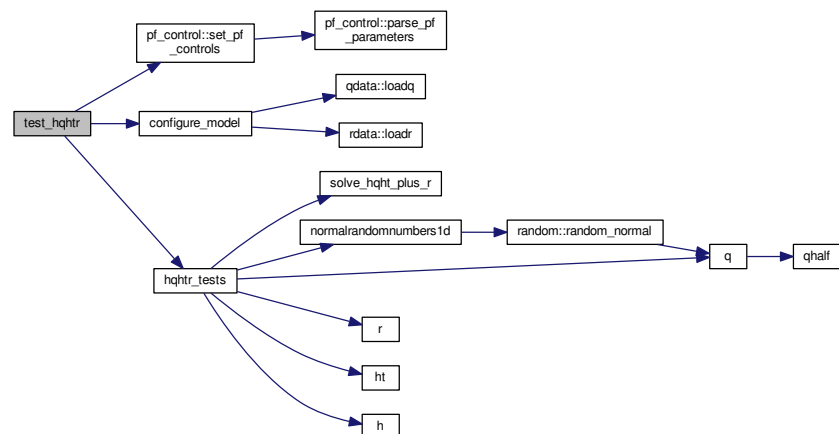
5.23.1 Function/Subroutine Documentation

5.23.1.1 program test_hqhtr ()

program to run tests of user supplied linear solve

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

Here is the call graph for this function:



5.24 src/tests/test_q.f90 File Reference

Functions/Subroutines

- program [test_q](#)

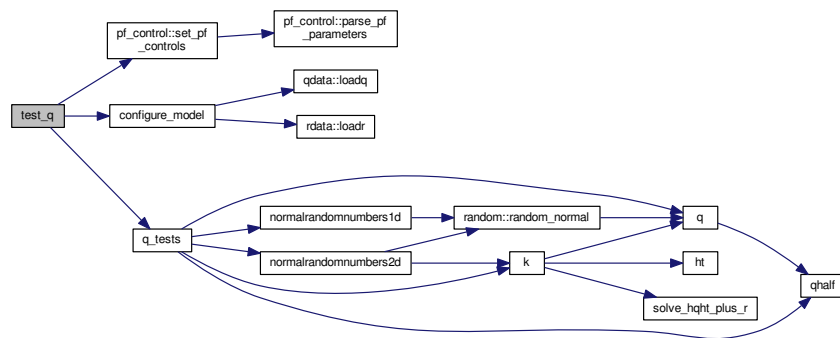
program to run tests of user supplied model error covariance matrix

5.24.1 Function/Subroutine Documentation

5.24.1.1 program test_q ()

program to run tests of user supplied model error covariance matrix

Here is the call graph for this function:



5.25 src/tests/test_r.f90 File Reference

Functions/Subroutines

- program [test_r](#)

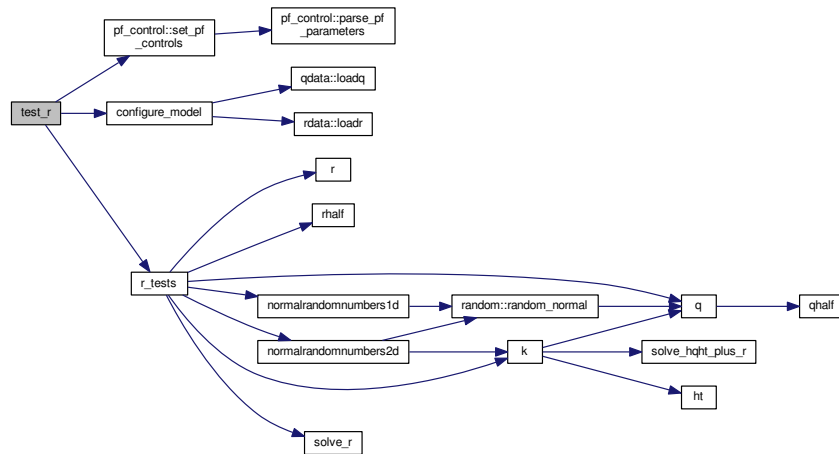
program to run all tests of user supplied observation error covariance matrix/

5.25.1 Function/Subroutine Documentation

5.25.1.1 program test_r ()

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

Here is the call graph for this function:



5.26 src/tests/tests.f90 File Reference

Functions/Subroutines

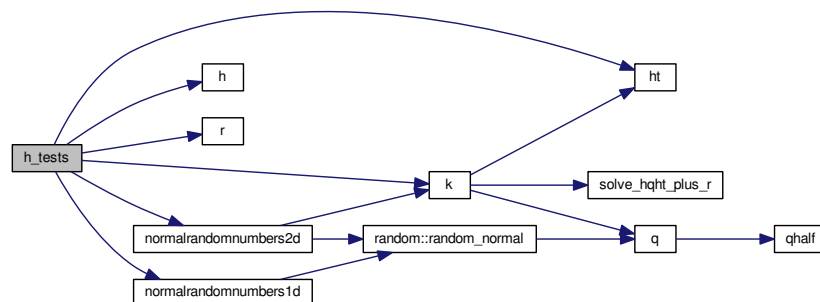
- subroutine [h_tests](#) ()
- subroutine [r_tests](#) ()
- subroutine [q_tests](#) ()
- subroutine [hqhtr_tests](#) ()

5.26.1 Function/Subroutine Documentation

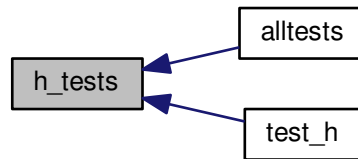
5.26.1.1 subroutine `h_tests` ()

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

Here is the call graph for this function:



Here is the caller graph for this function:

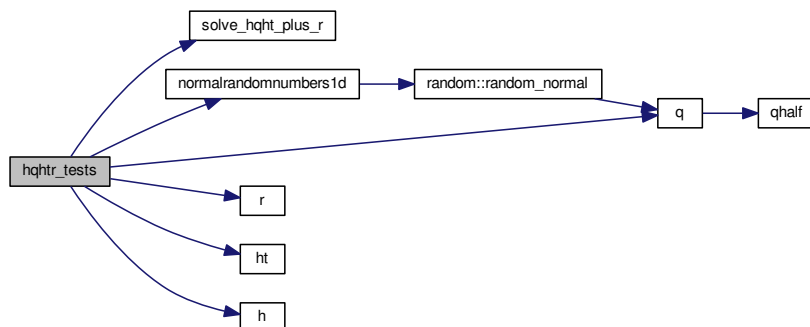


5.26.1.2 subroutine `hqhtr_tests ()`

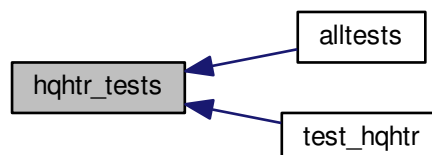
These are some tests to check that the linear solve operator is implemented correctly

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

Here is the call graph for this function:



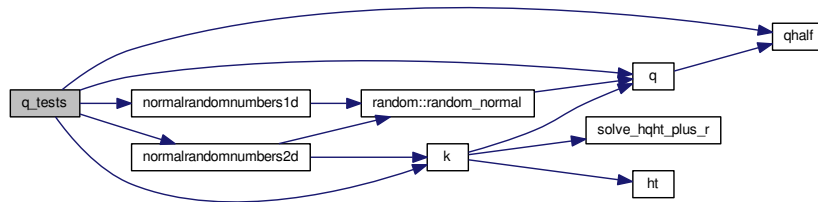
Here is the caller graph for this function:



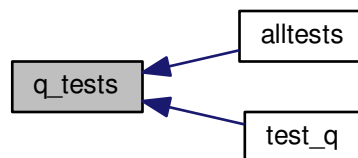
5.26.1.3 subroutine q_tests ()

These are some tests to check that the model error covariance matrix is implemented correctly

Here is the call graph for this function:



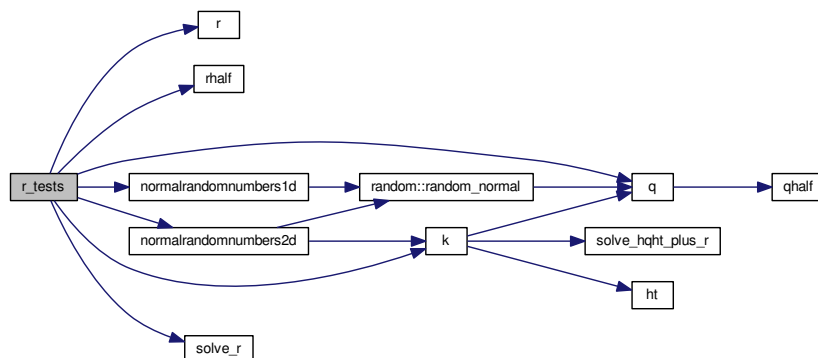
Here is the caller graph for this function:



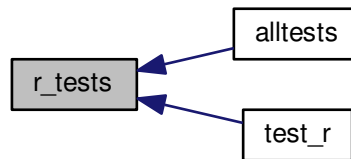
5.26.1.4 subroutine r_tests ()

These are some tests to check that the observation error covariance matrix is implemented correctly

Here is the call graph for this function:



Here is the caller graph for this function:



5.27 src/utils/comms.f90 File Reference

Data Types

- module [comms](#)
Module containing EMPIRE coupling data.

5.28 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

5.28.1 Function/Subroutine Documentation

5.28.1.1 subroutine [get_observation_data](#) (real(kind=rk), dimension(obs_dim), intent(out) y)

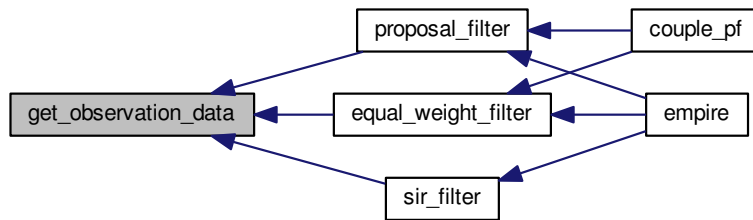
Subroutine to read observation from a file

Uses pftimestep to determine which observation to read.

Parameters

out	y	The observation
-----	---	-----------------

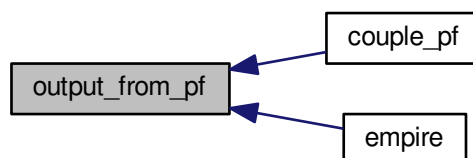
Here is the caller graph for this function:



5.28.1.2 subroutine output_from_pf ()

subroutine to output data from the filter

Here is the caller graph for this function:



5.28.1.3 subroutine save_observation_data (real(kind=rk), dimension(obs_dim), intent(in) y)

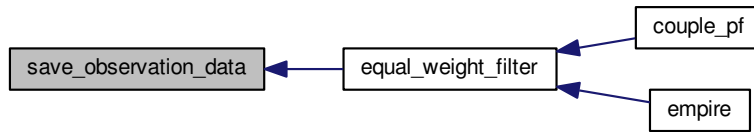
Subroutine to save observation to a file

Uses `pftimestep` to determine which observation to save.

Parameters

<code>in</code>	<code>y</code>	The observation
-----------------	----------------	-----------------

Here is the caller graph for this function:



5.28.1.4 subroutine `save_truth` (`real(kind=rk)`, `dimension(state_dim)`, `intent(in) x`)

Subroutine to save truth to a file

.

Parameters

<code>in</code>	<code>x</code>	The state vector
-----------------	----------------	------------------

Here is the caller graph for this function:



5.29 src/utils/diagnostics.f90 File Reference

Functions/Subroutines

- subroutine [diagnostics](#)

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

- subroutine [trajectories](#)

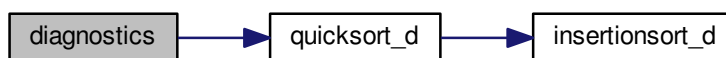
subroutine to output trajectories

5.29.1 Function/Subroutine Documentation

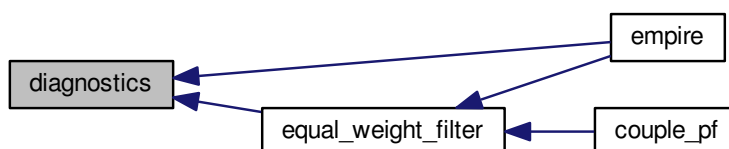
5.29.1.1 subroutine `diagnostics` ()

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.29.1.2 subroutine trajectories ()

subroutine to output trajectories

Here is the caller graph for this function:



5.30 src/utls/genQ.f90 File Reference

Functions/Subroutines

- subroutine [genq](#)

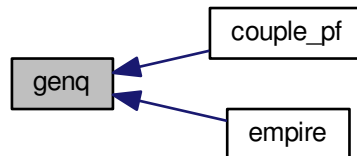
Subroutine to estimate Q from a long model run.

5.30.1 Function/Subroutine Documentation

5.30.1.1 subroutine genq ()

Subroutine to estimate Q from a long model run.

Here is the caller graph for this function:



5.31 src/utls/histogram.f90 File Reference

Data Types

- module [histogram_data](#)

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

5.32 src/utls/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

5.32.1 Function/Subroutine Documentation

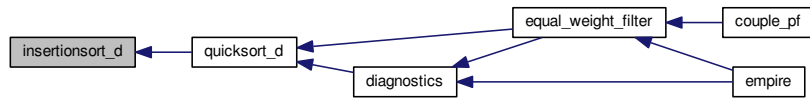
5.32.1.1 subroutine insertionsort_d (real(kind=kind(1.0d0)), dimension(na), intent(inout) A, integer, intent(in) nA)

subroutine to sort using the insertionsort algorithm

Parameters

<code>in, out</code>	<code>a</code>	array of doubles to be sorted
<code>in</code>	<code>na</code>	dimension of array a

Here is the caller graph for this function:



5.32.1.2 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

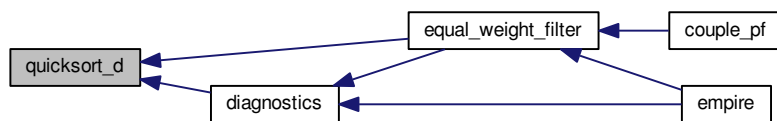
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.33 src/utils/random_d.f90 File Reference

Data Types

- module [random](#)

A module for random number generation from the following distributions:

Index

- allocate_data
 - comms, [9](#)
- allocate_pf
 - pf_control, [13](#)
- alltests
 - alltests.f90, [67](#)
- alltests.f90
 - alltests, [67](#)
- bin_prob
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- bprime
 - operator_wrappers.f90, [61](#)
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- gen_q
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