EMPIRE DA

0.1

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Chapter 1

Main Page

This is where we put the stuff to go at the top of the documentation. looks like this

2 Main Page

Chapter 2

Data Type Index

2.1 Data Types List

Here are the data types with brief descriptions:

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sizes	
Module that stores the dimension of observation and state spaces	26

Data Type Index

Chapter 3

File Index

3.1 File List

Here is a list of all files with brief descriptions:

src/controlers/old_pt_couple.f90
src/controlers/pf_control.f90
src/controlers/pf_couple.f90
src/controlers/sizes.f90
src/data/Qdata.f90
src/data/Rdata.f90
src/filters/eakf_analysis.f90
src/filters/enkf_specific.f90
src/filters/equivalent_weights_step.f90
src/filters/etkf_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

6 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
- 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

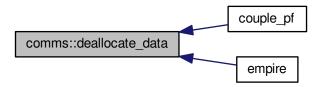
Module containing EMPIRE coupling data.

4.1.2 Member Function/Subroutine Documentation

4.1.2.1 subroutine comms::allocate_data ()

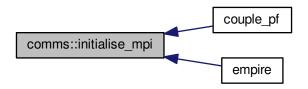
4.1.2.2 subroutine comms::deallocate_data ()

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

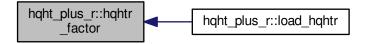
Public Member Functions

- subroutine load_hqhtr
- subroutine hqhtr_factor
- subroutine kill_hqhtr

4.3.1 Member Function/Subroutine Documentation

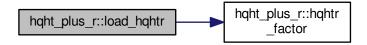
```
4.3.1.1 subroutine hqht_plus_r::hqhtr_factor ( )
```

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:



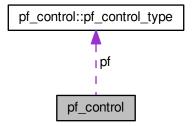
The documentation for this module was generated from the following file:

• src/data/Rdata.f90

4.4 pf_control Module Reference

module to hold 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 allocate_pf
- subroutine deallocate_pf

Public Attributes

• type(pf_control_type) pf

the derived data type holding all controlling data

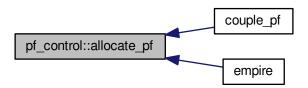
4.4.1 Detailed Description

module to hold all the information to control the the main program

4.4.2 Member Function/Subroutine Documentation

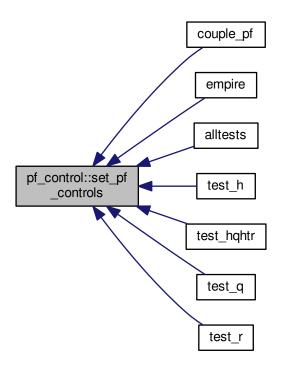
4.4.2.1 subroutine pf_control::allocate_pf ()

Here is the caller graph for this function:



- 4.4.2.2 subroutine pf_control::deallocate_pf ()
- 4.4.2.3 subroutine pf_control::set_pf_controls ()

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/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

dunne

• 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::nudgefac 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

the current timestep as the model progresses

4.5.1.20 integer pf_control::pf_control_type::timestep =0

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/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 gdiag
- 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.

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_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:

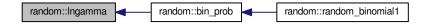


Here is the caller graph for this function:



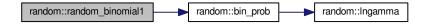
4.7.2.2 real (dp) function random::Ingamma (real (dp), intent(in) x)

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*)
- 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:



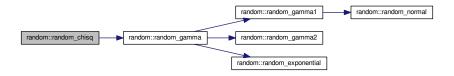
4.7.2.5 integer function random::random_binomial2 (integer, intent(in) *n*, real(kind=kind(1.0d+0)), intent(in) *pp*, logical, intent(in) *first*)

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:



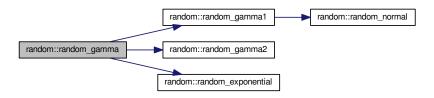
4.7.2.8 real(kind=kind(1.0d+0)) function random::random_exponential()

Here is the 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 caller graph for this function:



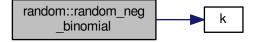
- 4.7.2.12 real(kind=kind(1.0d+0)) function random::random_inv_gauss (real(kind=kind(1.0d+0)), intent(in) *h*, real(kind=kind(1.0d+0)), intent(in) *b*, logical, intent(in) *first*)
- 4.7.2.13 subroutine random::random_mvnorm (integer, intent(in) *n*, real(kind=kind(1.0d+0)), dimension(:), intent(in) *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:



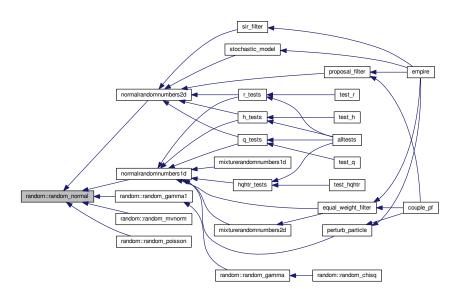
4.7.2.15 real(kind=kind(1.0d+0)) function random::random_normal()

function to get random normal with zero mean and stdev 1

Returns

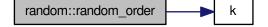
fn_val

Here is the caller graph for this function:



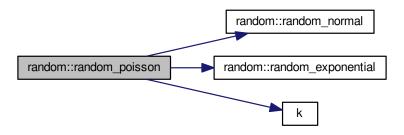
4.7.2.16 subroutine random::random_order (integer, dimension(n), intent(out) order, integer, intent(in) n)

Here is the call graph for this function:



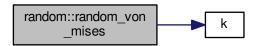
4.7.2.17 integer function random::random_poisson (real(kind=kind(1.0d+0)), intent(in) mu, logical, intent(in) first)

Here is the call graph for this function:



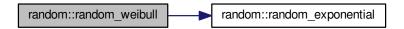
- 4.7.2.18 real(kind=kind(1.0d+0)) function random::random_t (integer, intent(in) m)
- 4.7.2.19 real(kind=kind(1.0d+0)) function random::random_von_mises (real(kind=kind(1.0d+0)), intent(in) k, logical, intent(in) first)

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:



4.8 rdata Module Reference 25

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/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.

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.

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/controlers/sizes.f90

Chapter 5

File Documentation

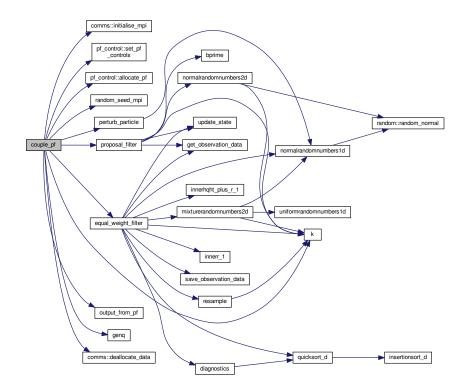
5.1 src/controlers/old_pf_couple.f90 File Reference

Functions/Subroutines

• program couple_pf

5.1.1 Function/Subroutine Documentation

5.1.1.1 program couple_pf()



5.2 src/controlers/pf_control.f90 File Reference

Data Types

module pf_control
 module to hold 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

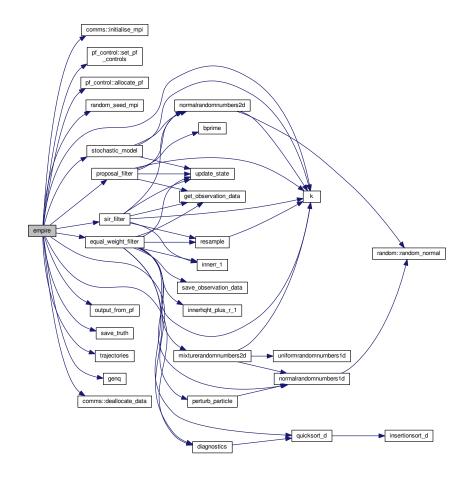
• program empire

the main program

5.3.1 Function/Subroutine Documentation

5.3.1.1 program empire ()

the main program



5.4 src/controlers/sizes.f90 File Reference

Data Types

· module sizes

Module that stores the dimension of observation and state spaces.

5.5 src/data/Qdata.f90 File Reference

Data Types

· module qdata

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

5.6 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

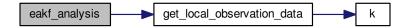
5.7 src/filters/eakf_analysis.f90 File Reference

Functions/Subroutines

• subroutine eakf_analysis (num_hor, num_ver, this_hor, this_ver, boundary, x, N, stateDim, obsDim, rho)

5.7.1 Function/Subroutine Documentation

5.7.1.1 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 caller graph for this function:



5.8 src/filters/enkf_specific.f90 File Reference

Functions/Subroutines

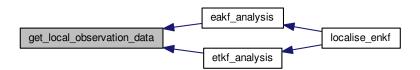
- subroutine h_local (num_hor, num_ver, this_hor, this_ver, boundary, nrhs, stateDim, x, obsDim, y)
- subroutine solve_rhalf_local (num_hor, num_ver, this_hor, this_ver, boundary, nrhs, obsDim, y, v)
- subroutine get_local_observation_data (num_hor, num_ver, this_hor, this_ver, boundary, obsDim, y)
- subroutine localise_enkf (enkf_analysis)

5.8.1 Function/Subroutine Documentation

5.8.1.1 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:



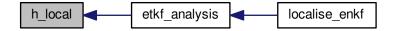


5.8.1.2 subroutine h_local (integer, intent(in) *num_hor*, integer, intent(in) *num_ver*, integer, intent(in) *this_hor*, integer, intent(in) *this_ver*, integer, intent(in) *boundary*, integer, intent(in) *nrhs*, integer, intent(in) *stateDim*, real(kind=rk), dimension(statedim,nrhs), intent(in) *x*,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

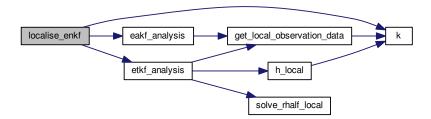
Here is the call graph for this function:



Here is the caller graph for this function:

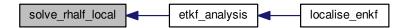


5.8.1.3 subroutine localise_enkf (integer, intent(in) enkf_analysis)



5.8.1.4 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:



5.9 src/filters/equivalent_weights_step.f90 File Reference

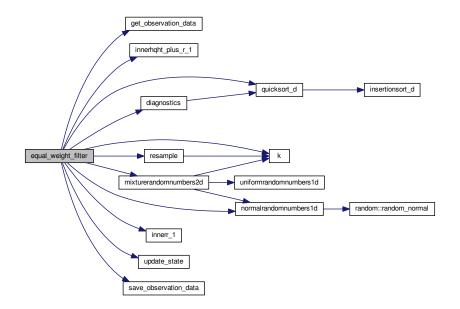
Functions/Subroutines

subroutine equal_weight_filter
 subroutine to do the equivalent weights step

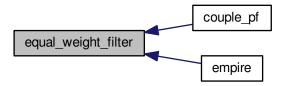
5.9.1 Function/Subroutine Documentation

5.9.1.1 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:



5.10 src/filters/etkf_analysis.f90 File Reference

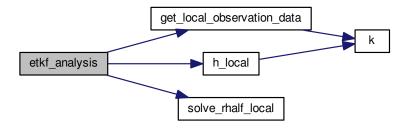
Functions/Subroutines

• subroutine etkf_analysis (num_hor, num_ver, this_hor, this_ver, boundary, x, N, stateDim, obsDim, rho)

5.10.1 Function/Subroutine Documentation

5.10.1.1 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)

Here is the call graph for this function:





5.11 src/filters/proposal_filter.f90 File Reference

Functions/Subroutines

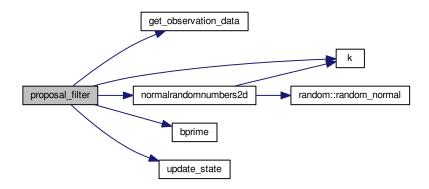
subroutine proposal_filter
 Subroutine to perform nudging in the proposal step of EWPF.

5.11.1 Function/Subroutine Documentation

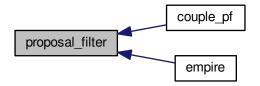
5.11.1.1 subroutine proposal_filter ()

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:



5.12 src/filters/sir_filter.f90 File Reference

Functions/Subroutines

subroutine sir_filter

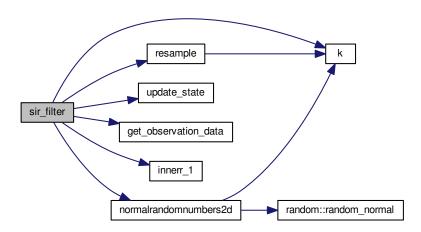
Subroutine to perform SIR filter (Sequential Importance Resampling)

5.12.1 Function/Subroutine Documentation

5.12.1.1 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:



5.13 src/filters/stochastic_model.f90 File Reference

Functions/Subroutines

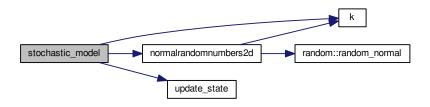
- subroutine stochastic_model
 subroutine to simply move the model forward in time one timestep PAB 21-05-2013
- subroutine check_scaling (x, fx, b, scales)

5.13.1 Function/Subroutine Documentation

- 5.13.1.1 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)
- 5.13.1.2 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:



5.14 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.

5.14.1 Function/Subroutine Documentation

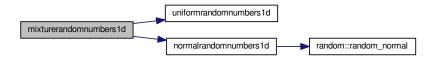
5.14.1.1 subroutine mixturerandomnumbers1d (real(kind=kind(1.0d0)), intent(in) *mean*, real(kind=kind(1.0d0)), intent(in) *stdev*, real(kind=kind(1.0d0)), intent(in) *ufac*, real(kind=kind(1.0d0)), intent(in) *epsi*, integer, intent(in) *n*, real(kind=kind(1.0d0)), dimension(n), intent(out) *phi*, logical,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

generate one dimensional vector drawn from mixture density

Parameters

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

Here is the call graph for this function:

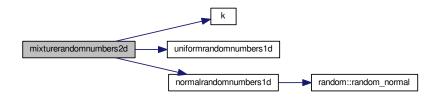


5.14.1.2 subroutine mixturerandomnumbers2d (real(kind=kind(1.0d0)), intent(in) *mean*, real(kind=kind(1.0d0)), intent(in) *stdev*, real(kind=kind(1.0d0)), intent(in) *ufac*, real(kind=kind(1.0d0)), intent(in) *epsi*, integer, intent(in) *n*, integer, intent(in) *k*, real(kind=kind(1.0d0)), dimension(n,k), 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	n	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



Here is the caller graph for this function:



5.14.1.3 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*)

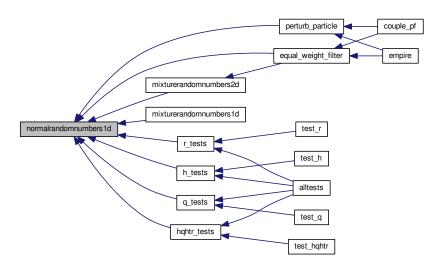
generate one dimension of Normal random numbers

Parameters

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



Here is the caller graph for this function:

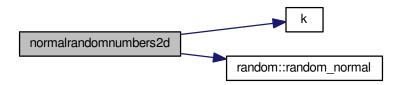


5.14.1.4 subroutine normalrandomnumbers2d (real(kind=rk), intent(in) *mean,* real(kind=rk), intent(in) *stdev,* integer, intent(in) *n,* integer, intent(in) *k,* real(kind=rk), dimension(n,k), intent(out) *phi*)

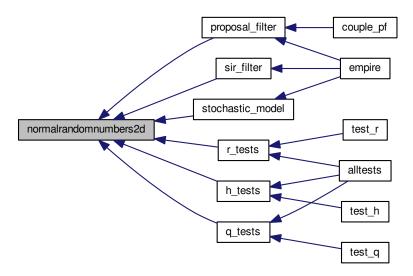
generate two dimensional Normal random numbers

Parameters

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



Here is the caller graph for this function:



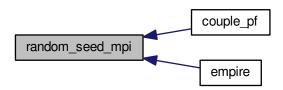
5.14.1.5 subroutine random_seed_mpi (integer, intent(in) pfid)

Subroutine to set the random seed across MPI threads.

Parameters

in	pfid	The process identifier of the MPI process
	•	·

Here is the caller graph for this function:



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

Here is the caller graph for this function:



5.15 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

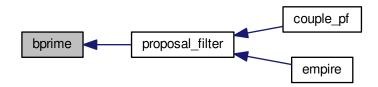
5.15.1 Function/Subroutine Documentation

5.15.1.1 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

in	у	(obs_dim,pf%count) vectors of innovations $y - H(x^{n-1})$
out	X	(state_dim,pf%count) vectors of $\rho Q^{\frac{1}{2}}H^TR^{-1}[y-H(x^{n-1})]$
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) ~
		$\mathcal{N}(0,I)$
out	betan	(state_dim,pf%count) correlated random vectors such that betan(:,i) ~
		$\mathscr{N}(0,Q)$

Here is the caller graph for this function:



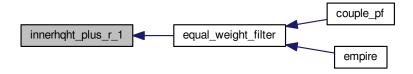
5.15.1.2 subroutine innerhqht_plus_r_1 (real(kind=rk), dimension(obs_dim), intent(in) y, real(kind=rk), intent(out) w)

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

Parameters

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

Here is the caller graph for this function:

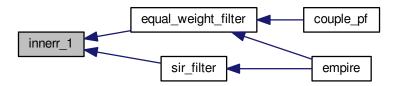


5.15.1.3 subroutine innerr_1 (real(kind=rk), dimension(obs_dim,pf%count), intent(in) y, real(kind=rk), dimension(pf%count), intent(out) w)

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

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

Here is the caller graph for this function:

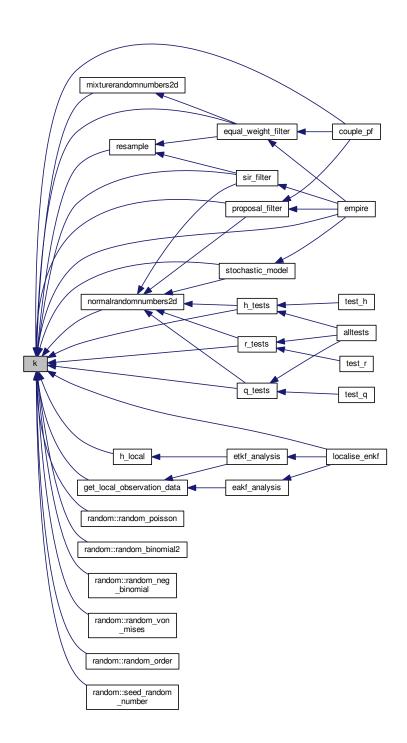


5.15.1.4 subroutine k (real(kind=rk), dimension(obs_dim,pf%count), intent(in) y, real(kind=rk), dimension(state_dim,pf%count), intent(out) x)

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

in	У	vector in observation space
out	X	vector in state space

Here is the caller graph for this function:



5.16 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)

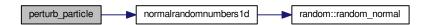
Subroutine to update the state.

5.16.1 Function/Subroutine Documentation

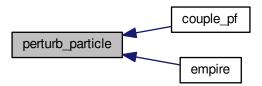
5.16.1.1 subroutine perturb_particle (real(kind=rk), dimension(state_dim), intent(inout) x)

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:



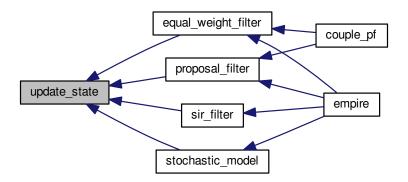
5.16.1.2 subroutine update_state (real(kind=rk), dimension(state_dim), intent(out) *state*, real(kind=rk), dimension(state_dim), intent(in) *fpsi*, real(kind=rk), dimension(state_dim), intent(in) *kgain*, real(kind=rk), dimension(state_dim), intent(inout) *betan*)

Subroutine to update the state.

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

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

Here is the caller graph for this function:



5.17 src/operations/resample.f90 File Reference

Functions/Subroutines

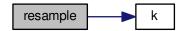
• subroutine resample

Subroutine to perform Universal Importance Resampling.

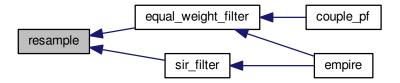
5.17.1 Function/Subroutine Documentation

5.17.1.1 subroutine resample ()

Subroutine to perform Universal Importance Resampling.



Here is the caller graph for this function:



5.18 src/tests/alltests.f90 File Reference

Functions/Subroutines

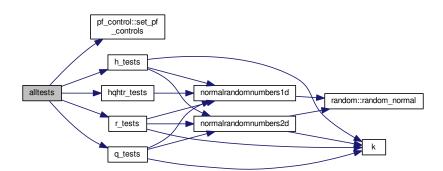
• program alltests

program to run all tests of user specific functions

5.18.1 Function/Subroutine Documentation

5.18.1.1 program alltests ()

program to run all tests of user specific functions Here is the call graph for this function:



5.19 src/tests/test_h.f90 File Reference

Functions/Subroutines

· program test_h

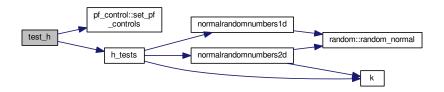
program to run tests of user supplied observation operator

5.19.1 Function/Subroutine Documentation

5.19.1.1 program test_h ()

program to run tests of user supplied observation operator

Here is the call graph for this function:



5.20 src/tests/test_hqhtr.f90 File Reference

Functions/Subroutines

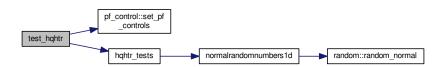
program test_hqhtr
 program to run tests of user supplied linear solve

5.20.1 Function/Subroutine Documentation

5.20.1.1 program test_hqhtr ()

program to run tests of user supplied linear solve $(HQH^T+R)^{-1} \label{eq:equation:equation}$

Here is the call graph for this function:



5.21 src/tests/test_q.f90 File Reference

Functions/Subroutines

program test_q

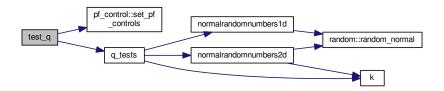
program to run tests of user supplied model error covariance matrix

5.21.1 Function/Subroutine Documentation

5.21.1.1 program test_q ()

program to run tests of user supplied model error covariance matrix

Here is the call graph for this function:



5.22 src/tests/test_r.f90 File Reference

Functions/Subroutines

program test_r

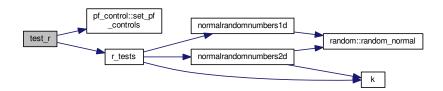
program to run all tests of user supplied observation error covariance matrix/

5.22.1 Function/Subroutine Documentation

5.22.1.1 program test_r ()

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

Here is the call graph for this function:



5.23 src/tests/tests.f90 File Reference

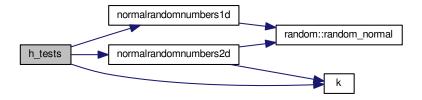
Functions/Subroutines

- subroutine h_tests ()
- subroutine r_tests ()
- subroutine q_tests ()
- subroutine hqhtr_tests ()

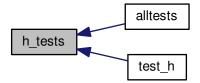
5.23.1 Function/Subroutine Documentation

5.23.1.1 subroutine h_tests ()

These are some tests to check that the observation operator is implemented correctly Here is the call graph for this function:



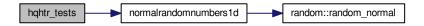
Here is the caller graph for this function:



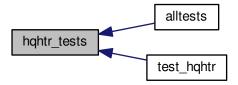
5.23.1.2 subroutine hqhtr_tests ()

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

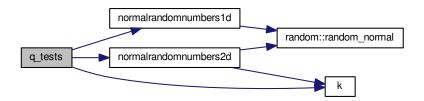


Here is the caller graph for this function:

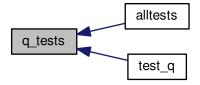


5.23.1.3 subroutine q_tests ()

These are some tests to check that the model error covariance matrix is implemented correctly Here is the call graph for this function:



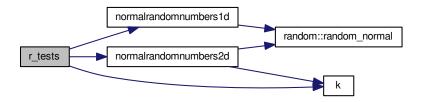
Here is the caller graph for this function:



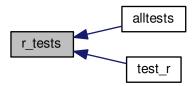
5.23.1.4 subroutine r_tests ()

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:



5.24 src/utils/comms.f90 File Reference

Data Types

• module comms

Module containing EMPIRE coupling data.

5.25 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

5.25.1 Function/Subroutine Documentation

5.25.1.1 subroutine get_observation_data (real(kind=rk), dimension(obs_dim), intent(out) y)

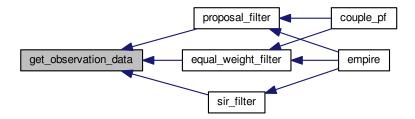
Subroutine to read observation from a file

Uses pftimestep to determine which observation to read.

Parameters

out	у	The observation

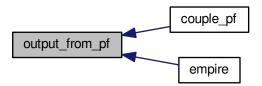
Here is the caller graph for this function:



5.25.1.2 subroutine output_from_pf ()

subroutine to ouput data from the filter

Here is the caller graph for this function:



5.25.1.3 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

in	у	The observation
----	---	-----------------

Here is the caller graph for this function:



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

Subroutine to save truth to a file

Parameters

in	Х	The state vector
----	---	------------------

Here is the caller graph for this function:



5.26 src/utils/diagnostics.f90 File Reference

Functions/Subroutines

subroutine diagnostics

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

• subroutine trajectories

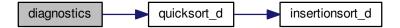
subroutine to output trajectories

5.26.1 Function/Subroutine Documentation

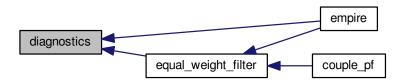
5.26.1.1 subroutine diagnostics ()

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.26.1.2 subroutine trajectories ()

subroutine to output trajectories

Here is the caller graph for this function:



5.27 src/utils/genQ.f90 File Reference

Functions/Subroutines

· subroutine genq

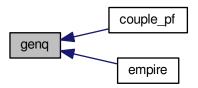
Subroutine to estimate Q from a long model run.

5.27.1 Function/Subroutine Documentation

5.27.1.1 subroutine genq ()

Subroutine to estimate Q from a long model run.

Here is the caller graph for this function:



5.28 src/utils/histogram.f90 File Reference

Data Types

• module histogram_data

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

5.29 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

5.29.1 Function/Subroutine Documentation

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

subroutine to sort using the insertionsort algorithm

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

Here is the caller graph for this function:



5.29.1.2 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

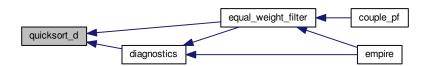
Parameters

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

Here is the call graph for this function:



Here is the caller graph for this function:



5.30 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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