

# **Studying extreme heatwaves with rare event simulation techniques**

**Francesco Ragone**

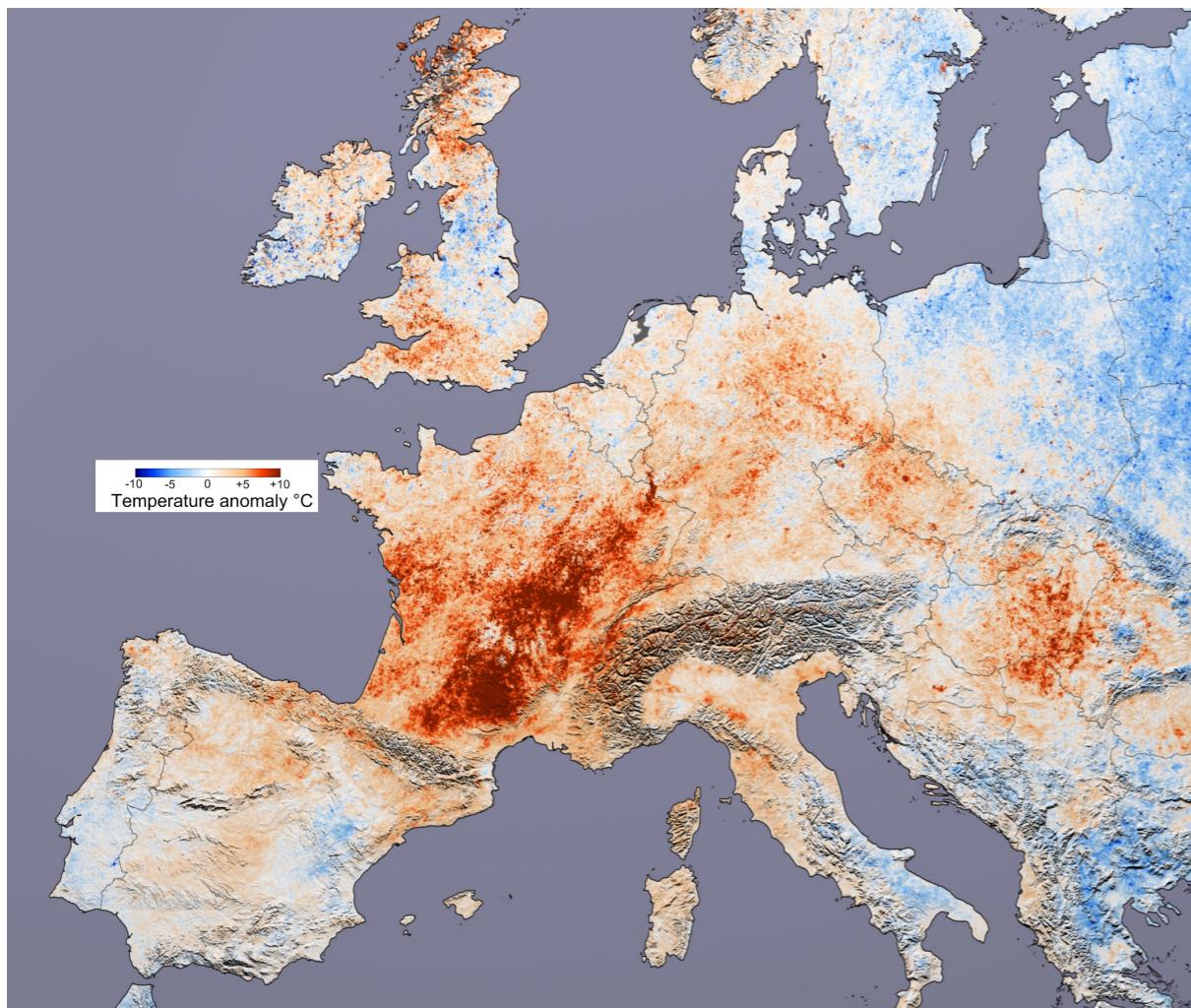
Université Catholique de Louvain  
Royal Meteorological Institute of Belgium

with Freddy Bouchet, Jeroen Wouters, George Miloshevich

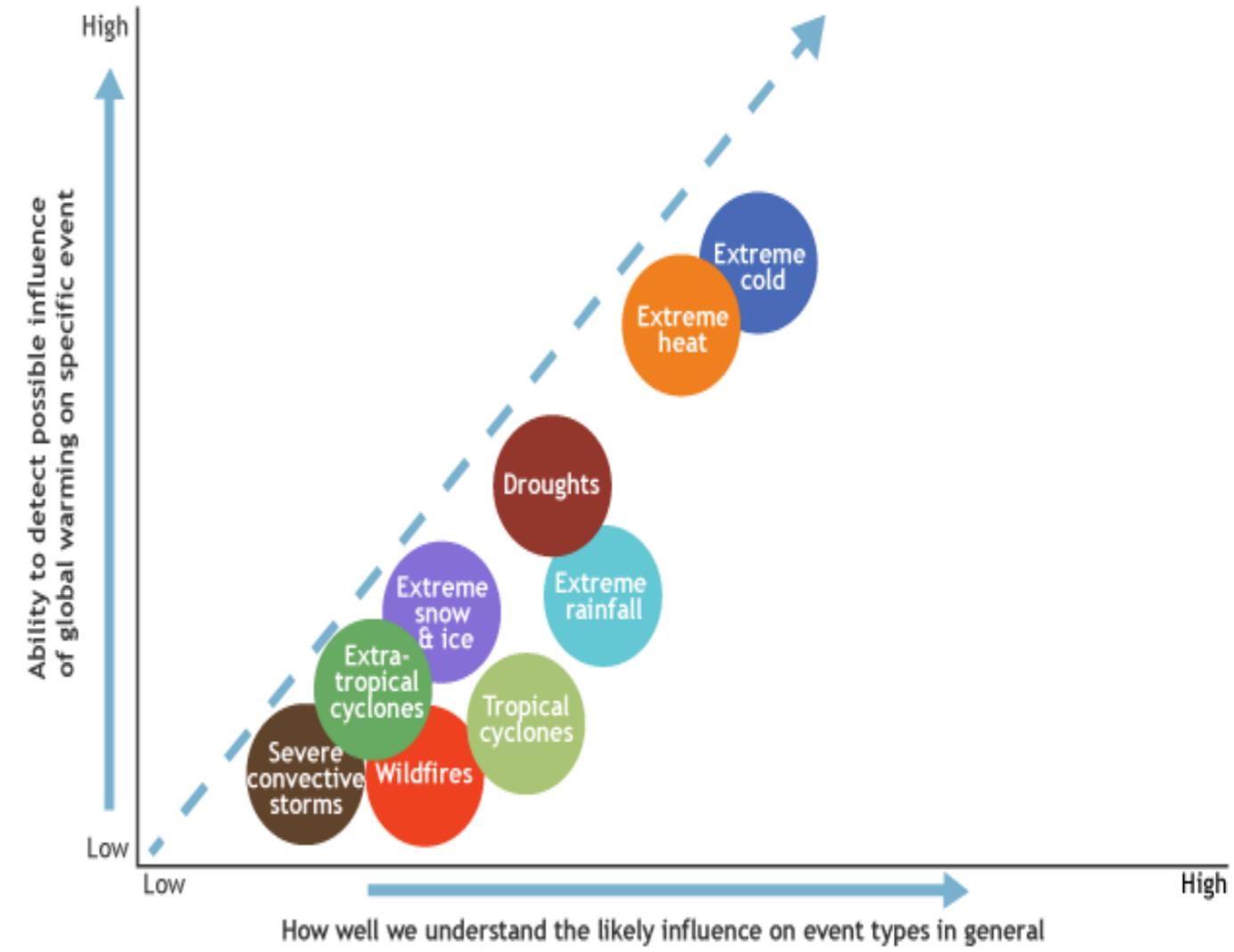


# Extreme events in the climate system

Summer 2003 heat wave over France



Relative confidence in attribution of different extreme events

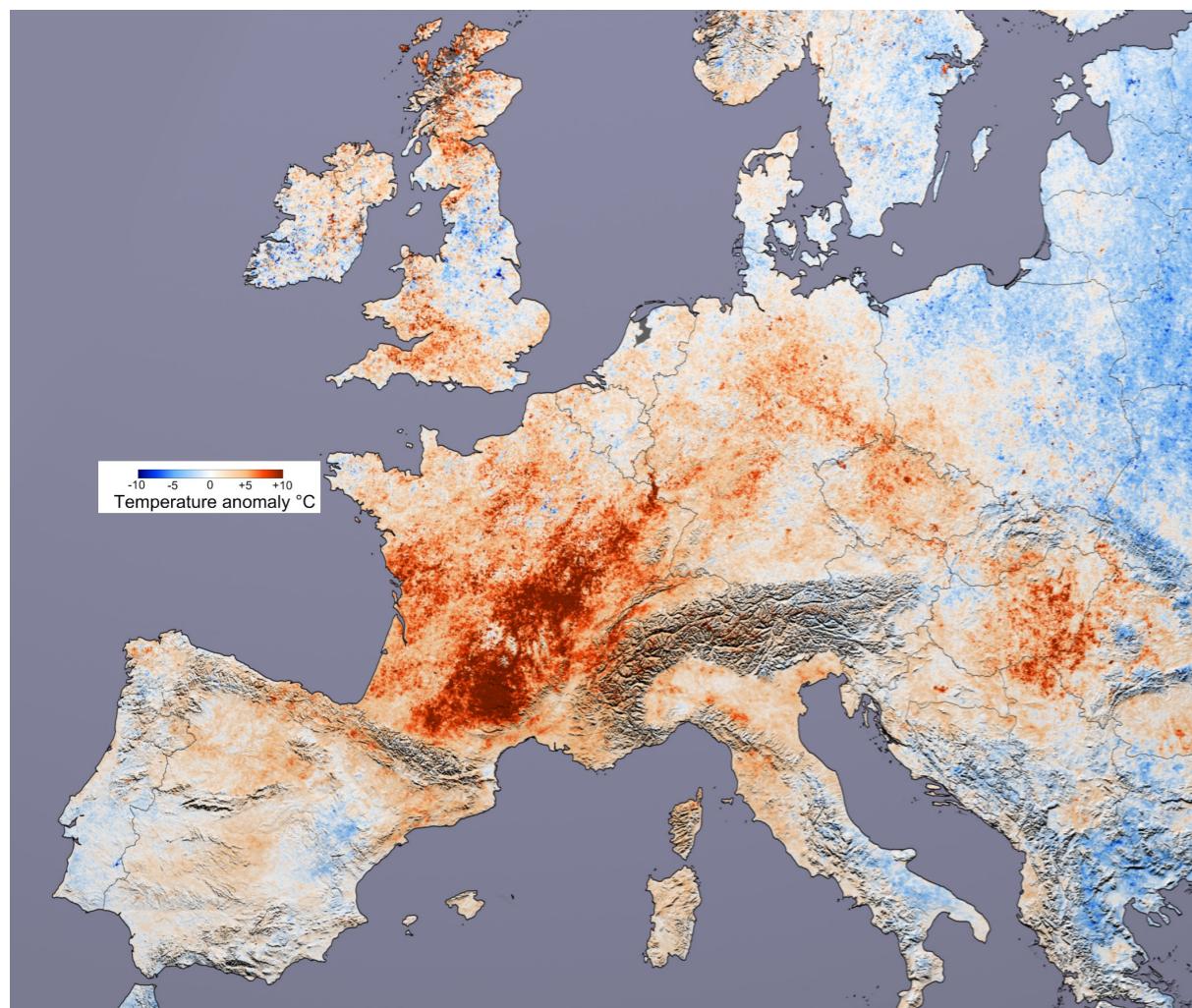


- **Climate extremes:** statistical and dynamical studies hindered by three problems

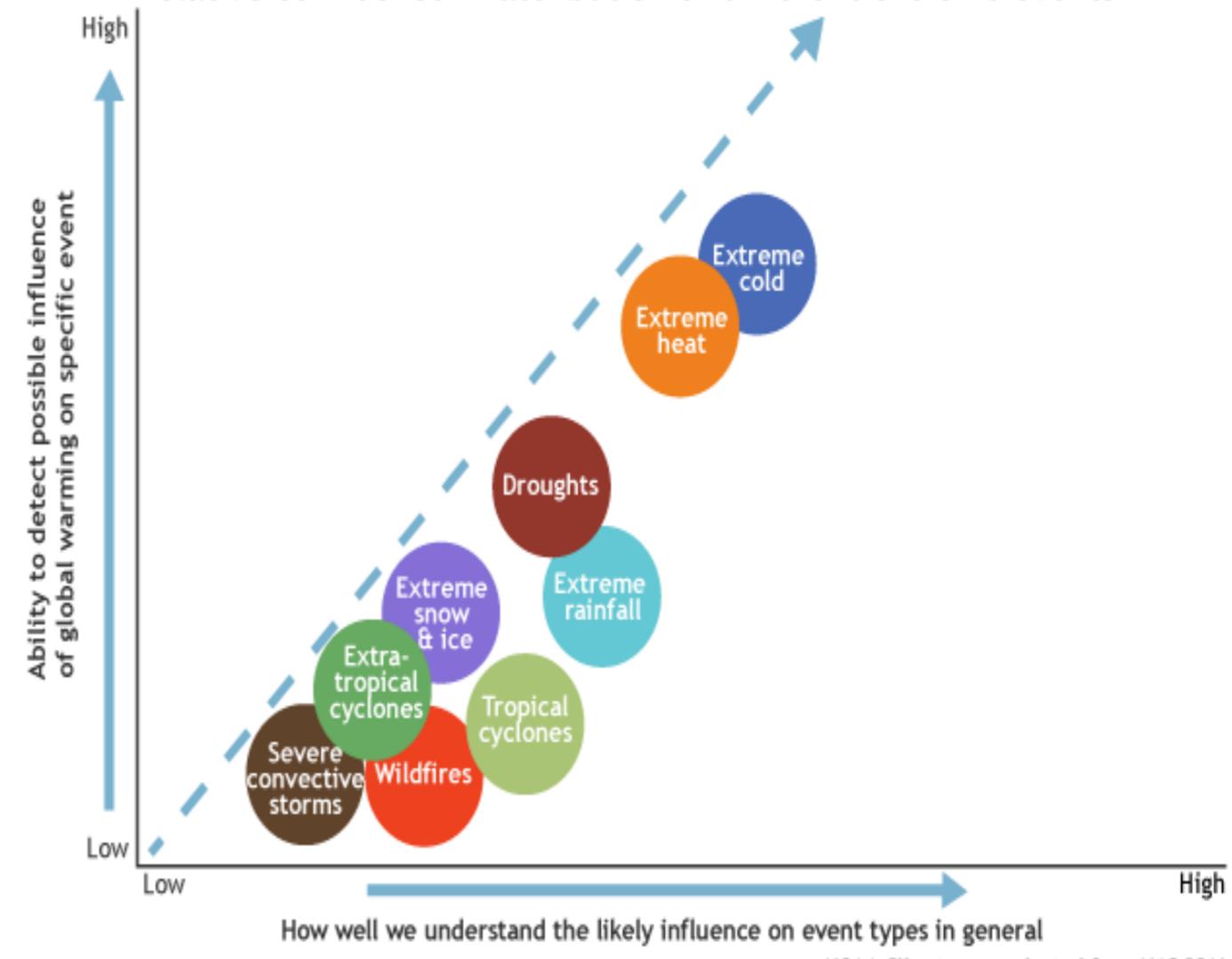
- 1) lack of observational data
- 2) poor sampling with numerical models due to high computational costs
- 3) reliability of numerical models

# Extreme events in the climate system

Summer 2003 heat wave over France

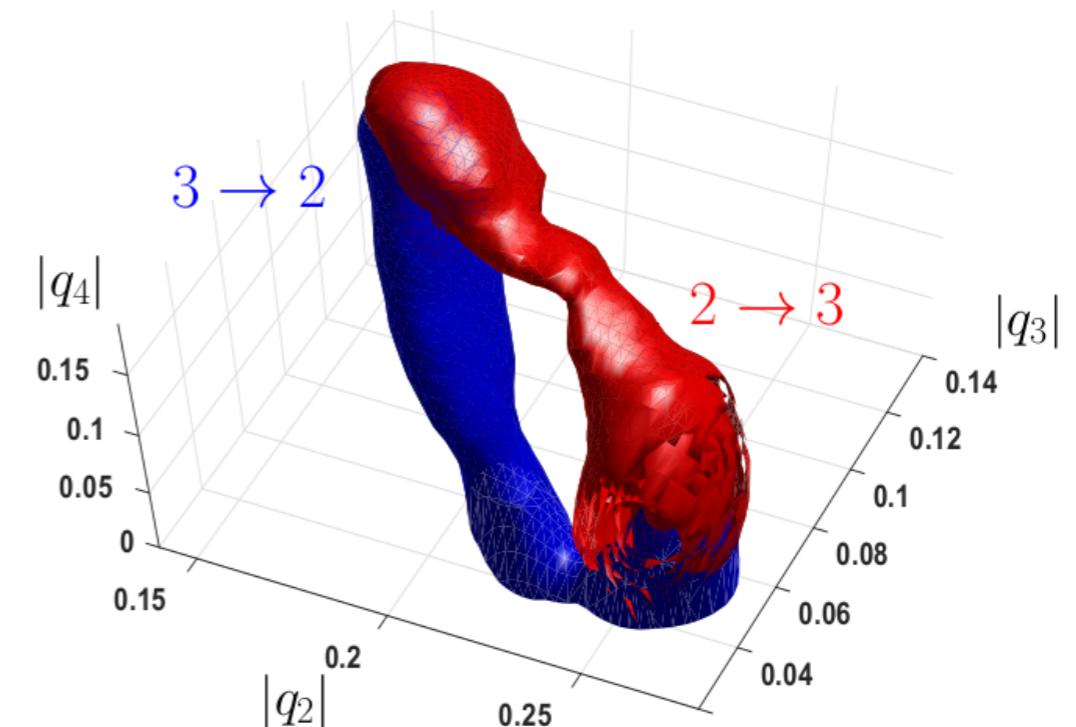
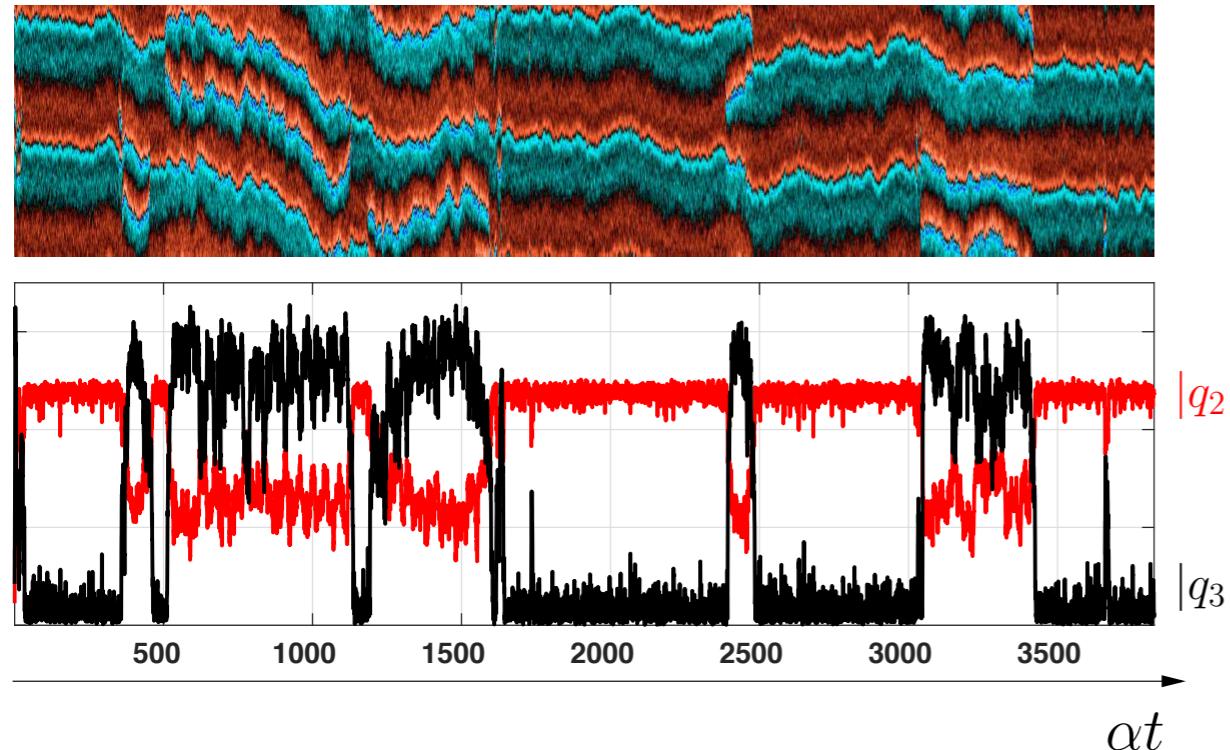


Relative confidence in attribution of different extreme events



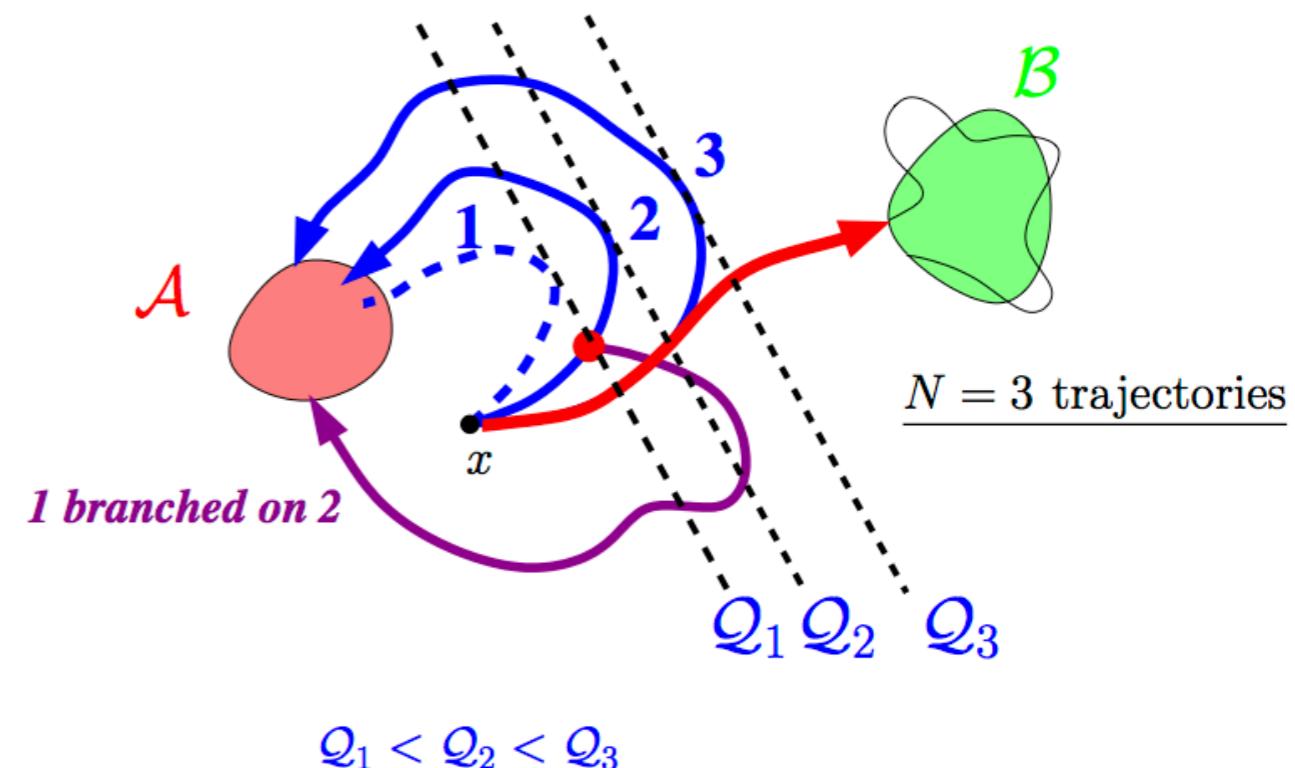
- **Climate extremes:** statistical and dynamical studies hindered by three problems
  - 1) lack of observational data
  - 2) **poor sampling** with numerical models due to high computational costs
  - 3) reliability of numerical models
- Attempt at solving **problem 2:** improve sampling efficiency with **rare event algorithms**

# Rare event algorithms

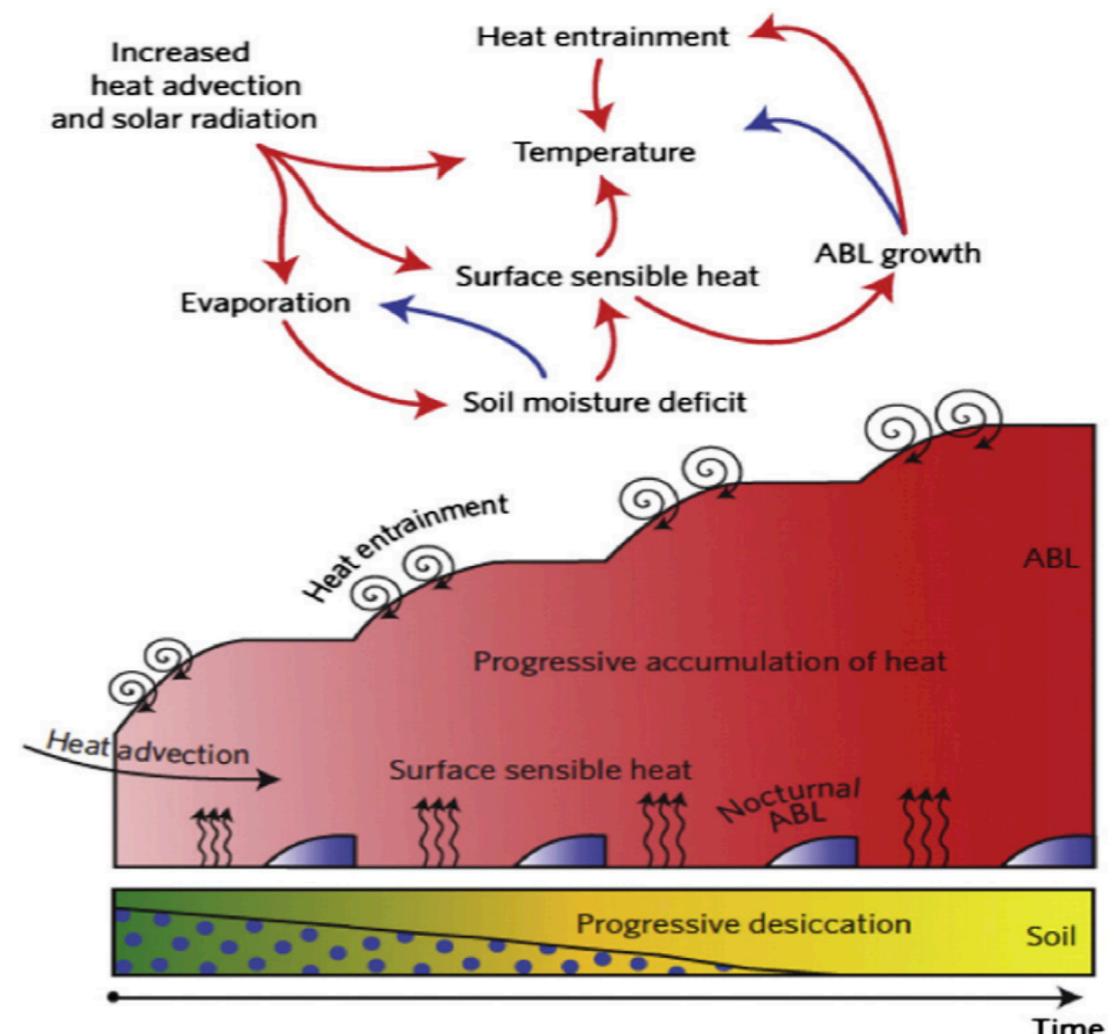
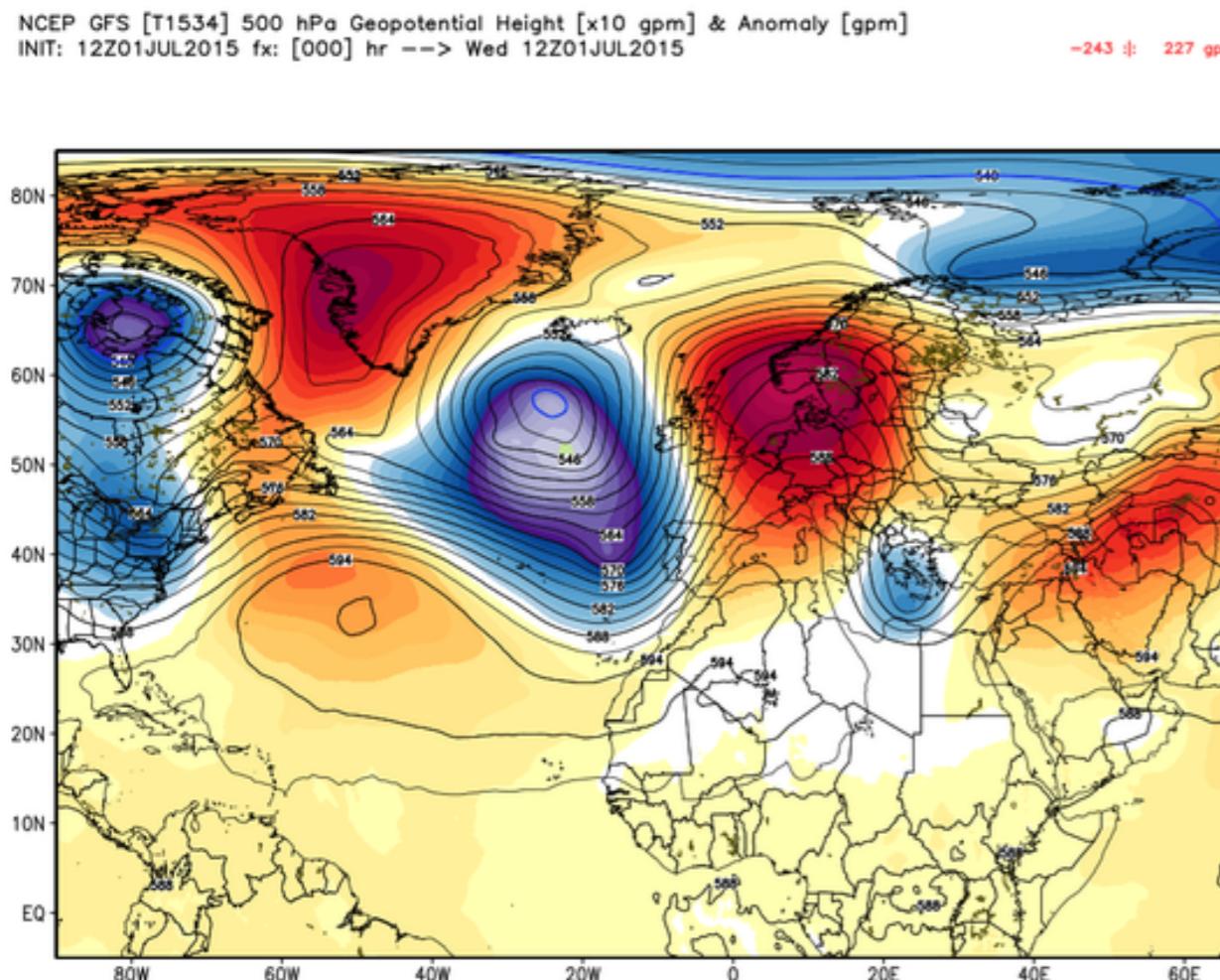


Bouchet, Rolland, Simonnet, Phys. Rev. Lett. 2019

- Computational techniques to guide numerical models to oversample rare dynamical paths
- Long history in statistical physics, recently ported to geophysical and climate problems
- Different methods for different applications



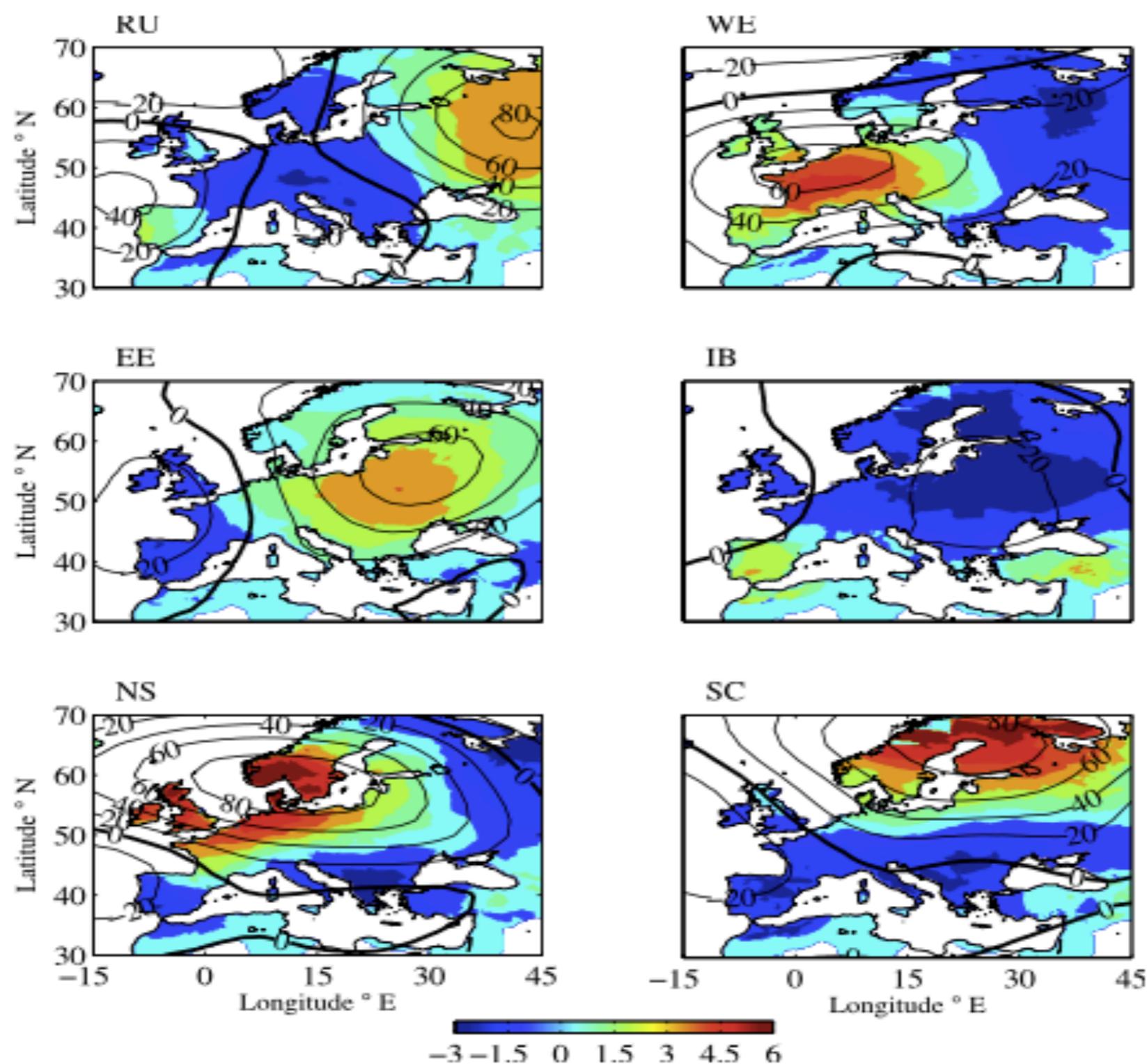
# Heatwaves



Miralles et al. 2014

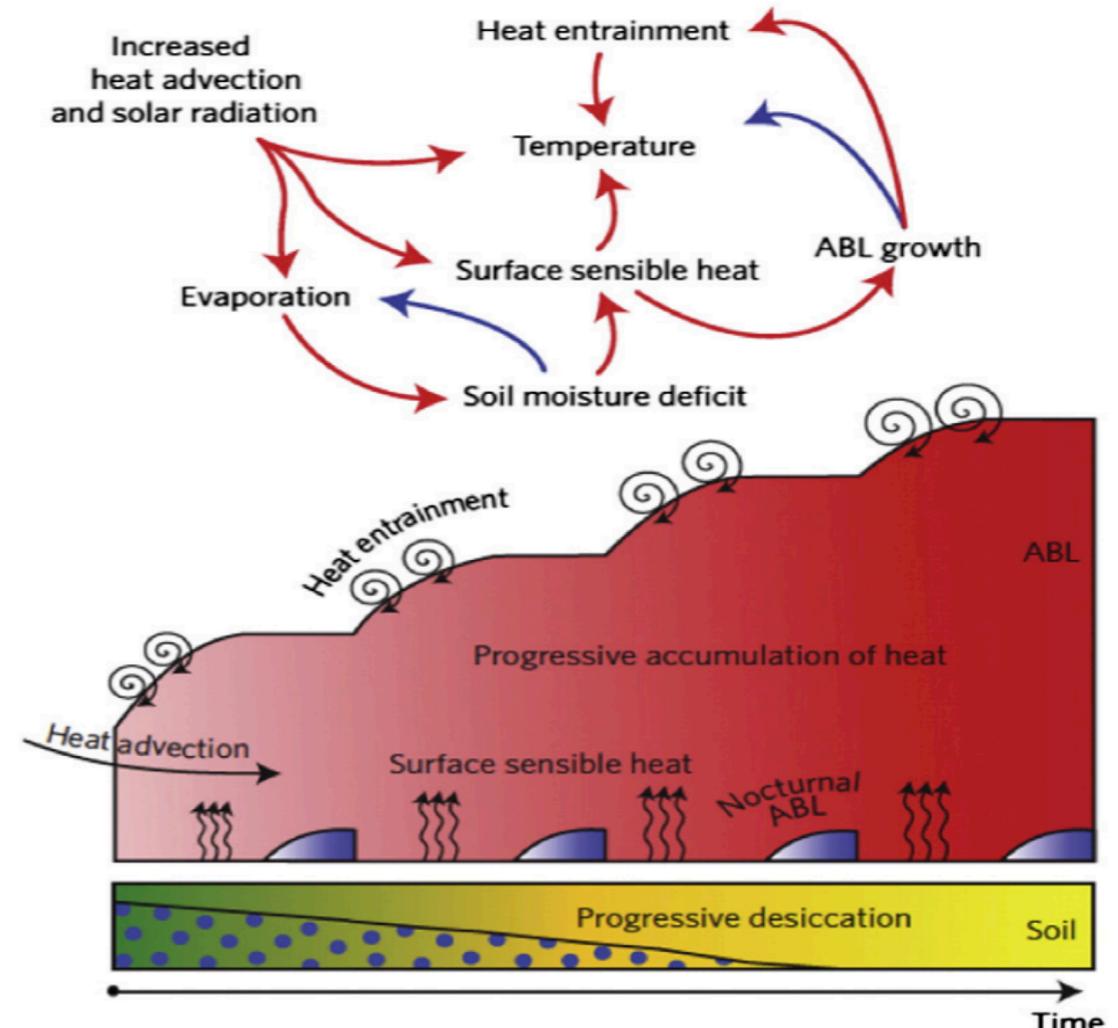
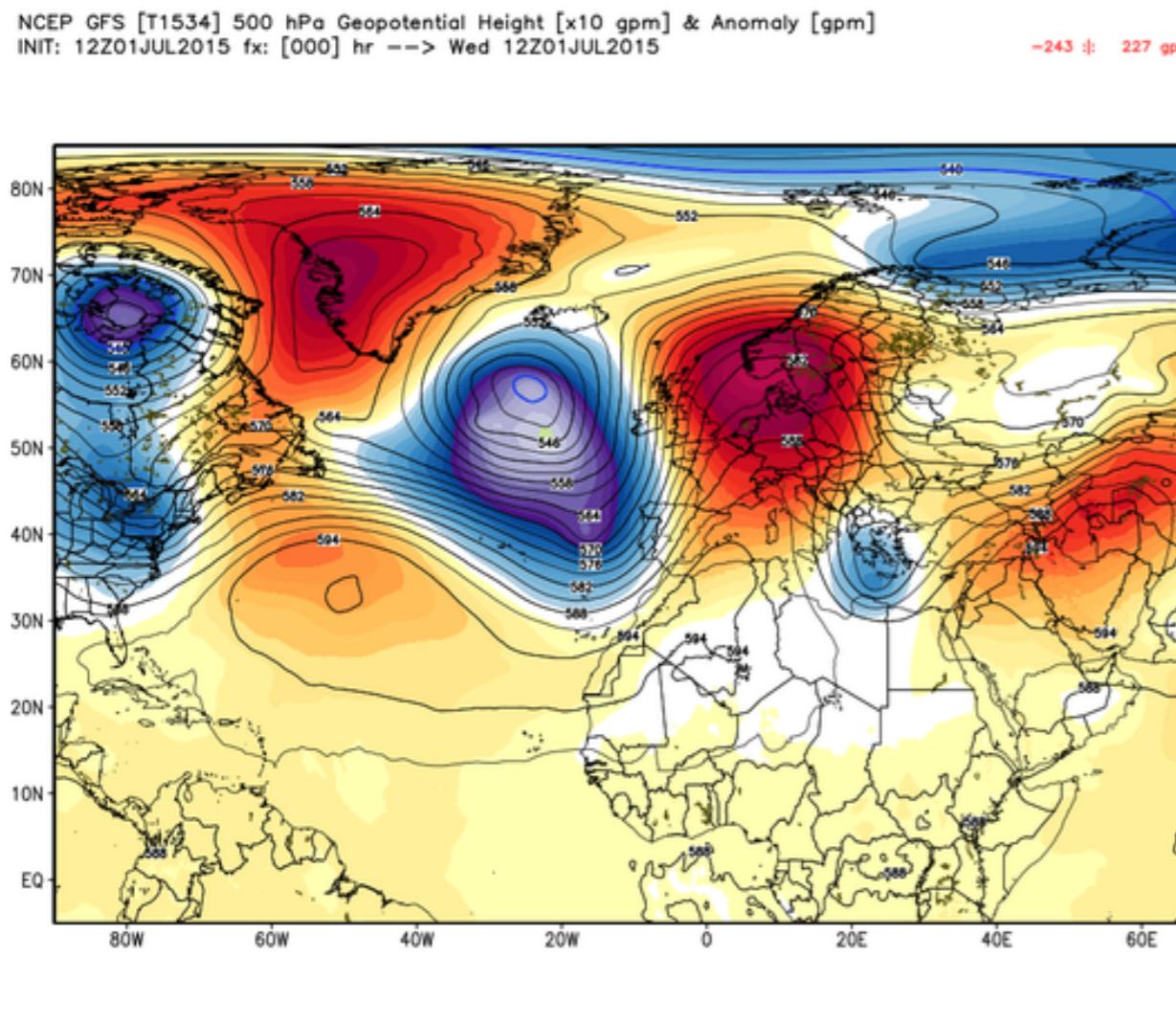
- Midlatitude heatwaves typically associated to weather patterns called **blockings**
- **Persistent anticyclonic conditions** lead to surface warming due to subsidence and enhanced shortwave radiation fluxes, plus feedbacks (e.g. soil moisture feedback)

# Heatwaves



- European heatwave clusters (Stefanon et al. 2012)

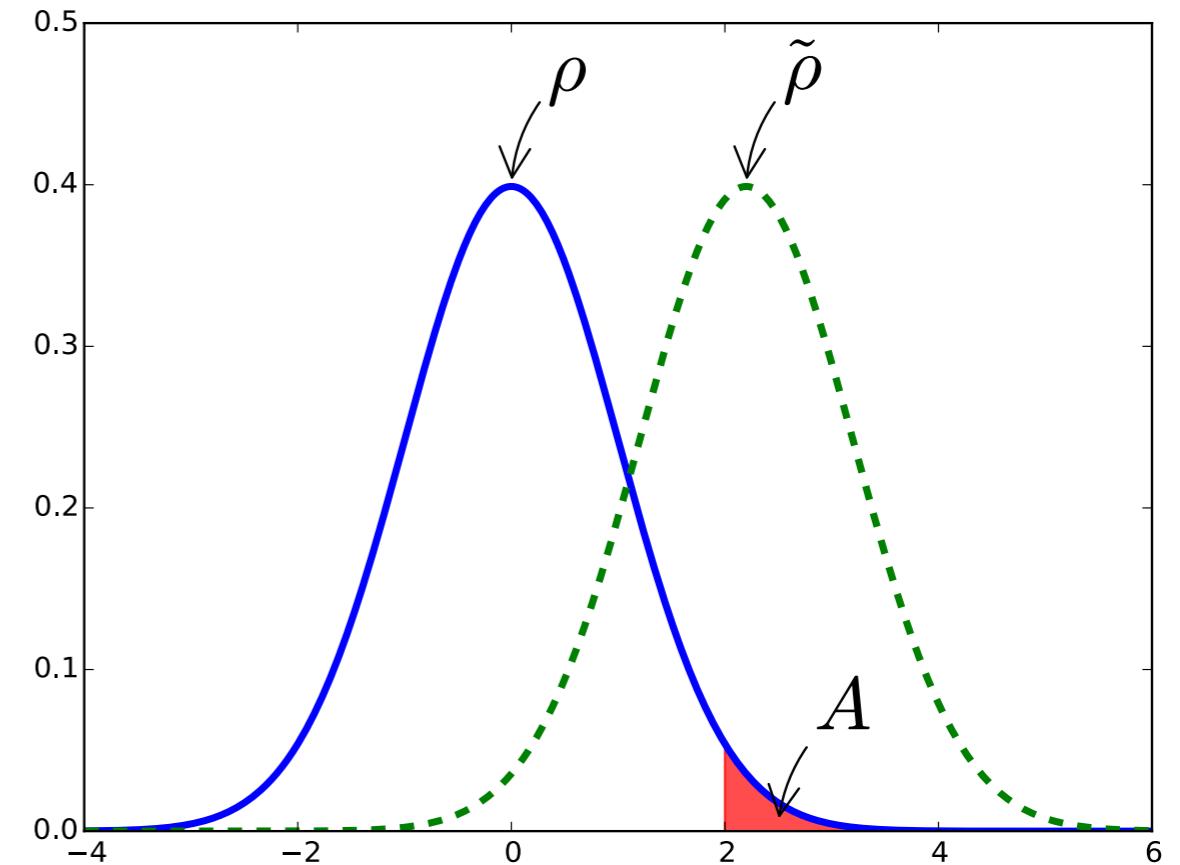
# Heatwaves



- Class of extreme events characterised by **time persistence of quantity/dynamics**
- We exploit this adapting the **rare event algorithm** of e.g. Del Moral and Garnier (2005); Giardina et al. (2011), that is efficient to study long lasting events.

# Rare event algorithm and importance sampling

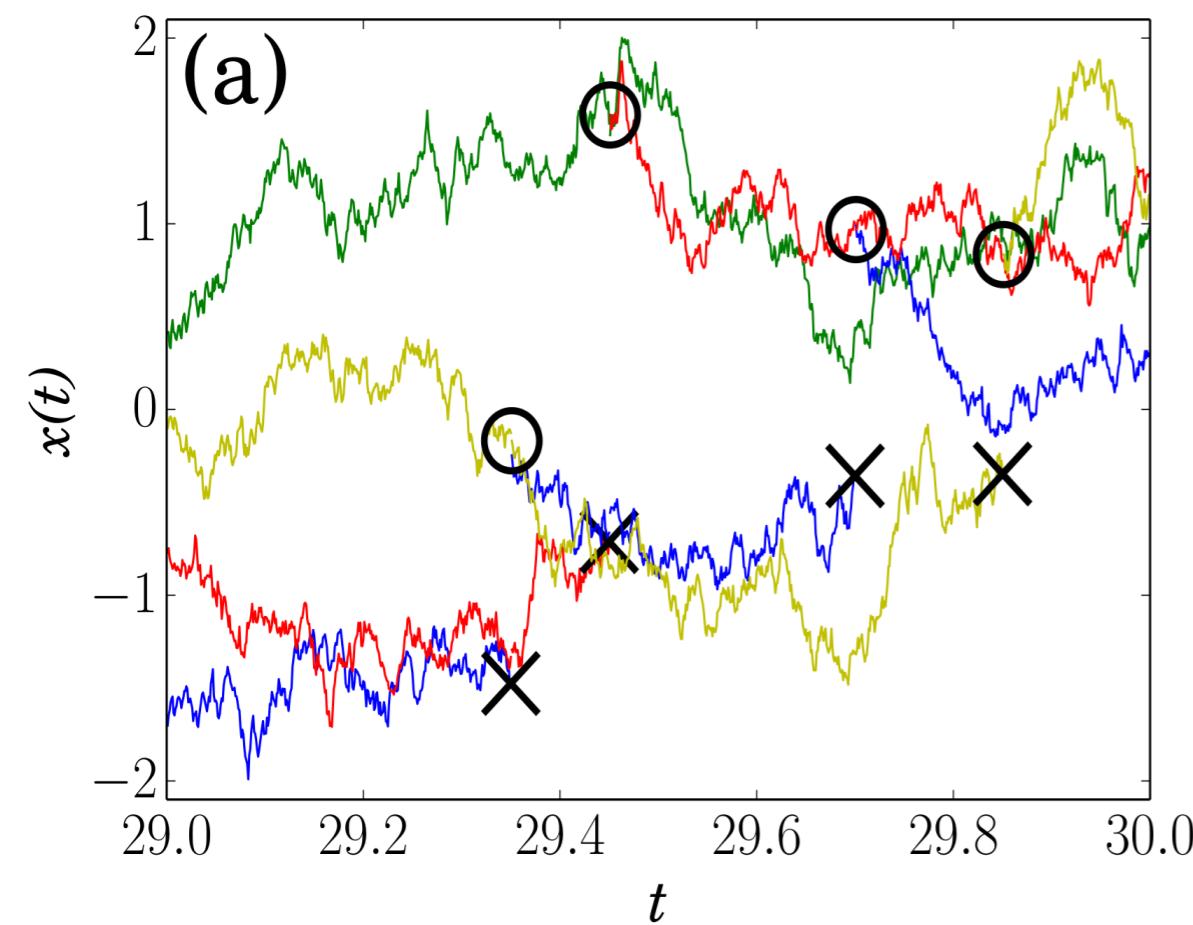
Importance sampling



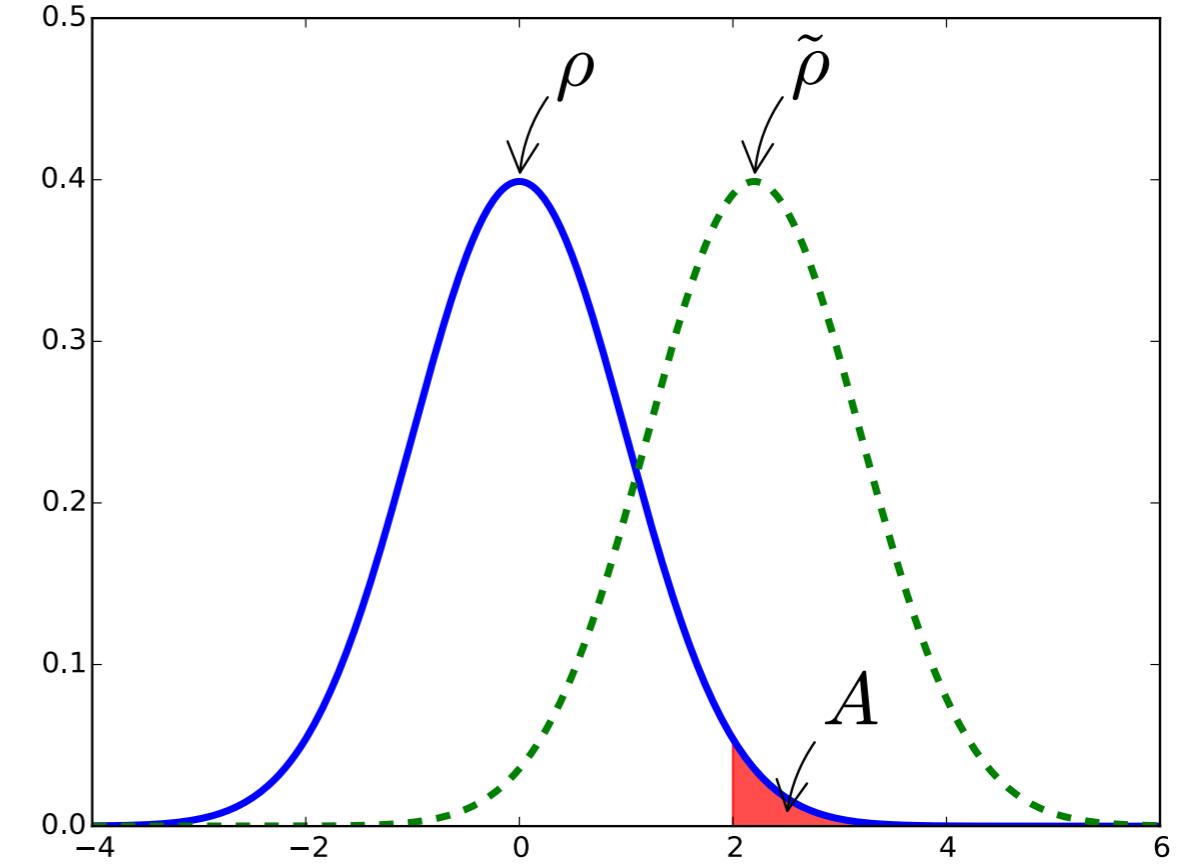
- **Importance sampling:** make rare events common

# Rare event algorithm and importance sampling

Online trajectory selection



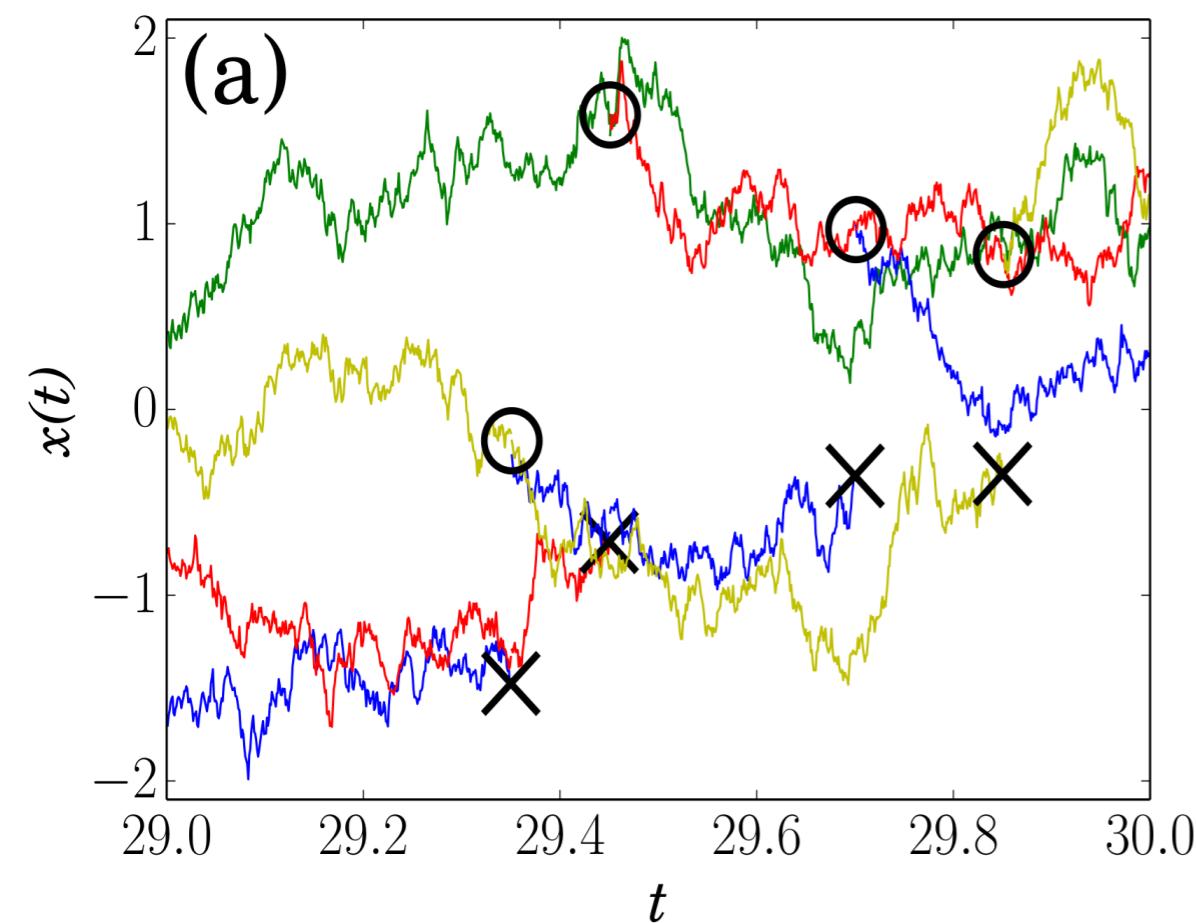
Importance sampling



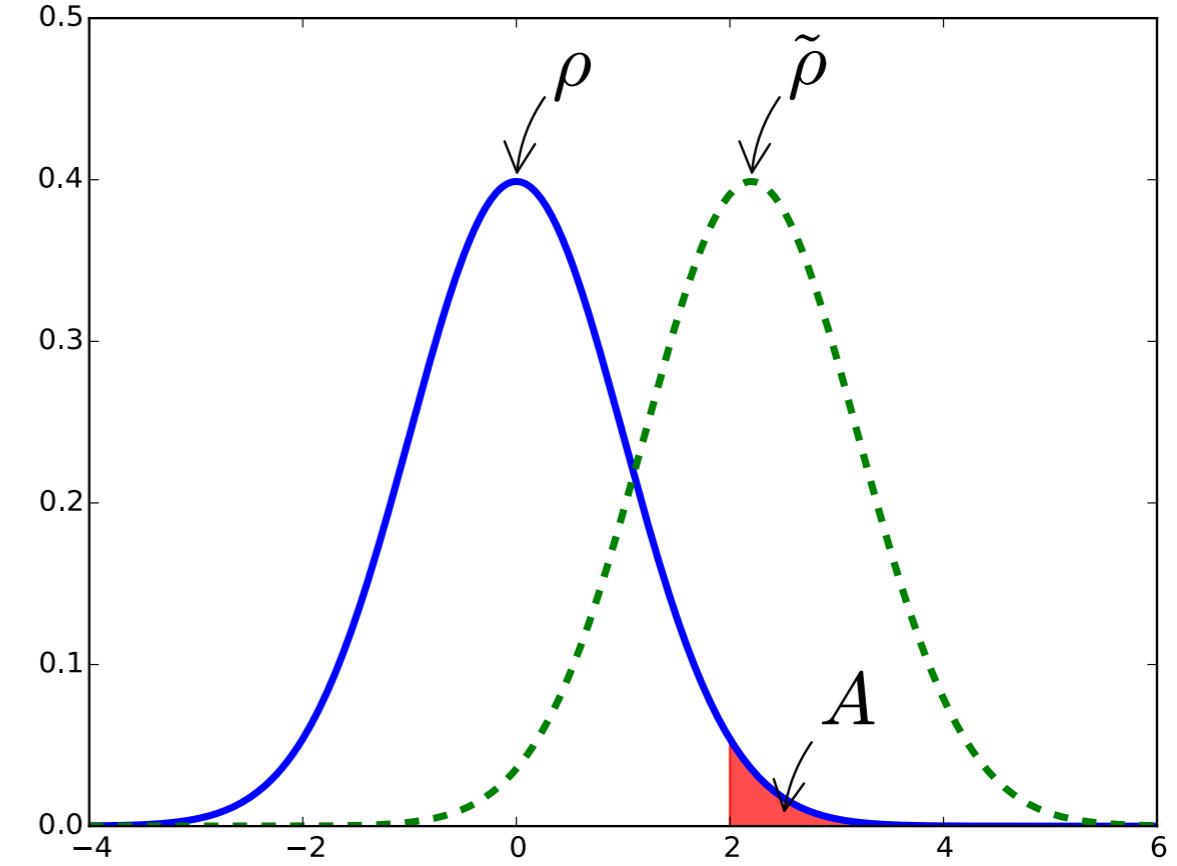
- Importance sampling: make rare events common
- Ensemble simulations with numerical model + genetic algorithm
- Define observable of interest, e.g. surface temperature over region
- Every constant intervals of resampling time  $\tau$  the trajectories are killed or cloned, based on weights that measure the likelihood to develop an extreme for the target observable

# Rare event algorithm and importance sampling

Online trajectory selection



Importance sampling



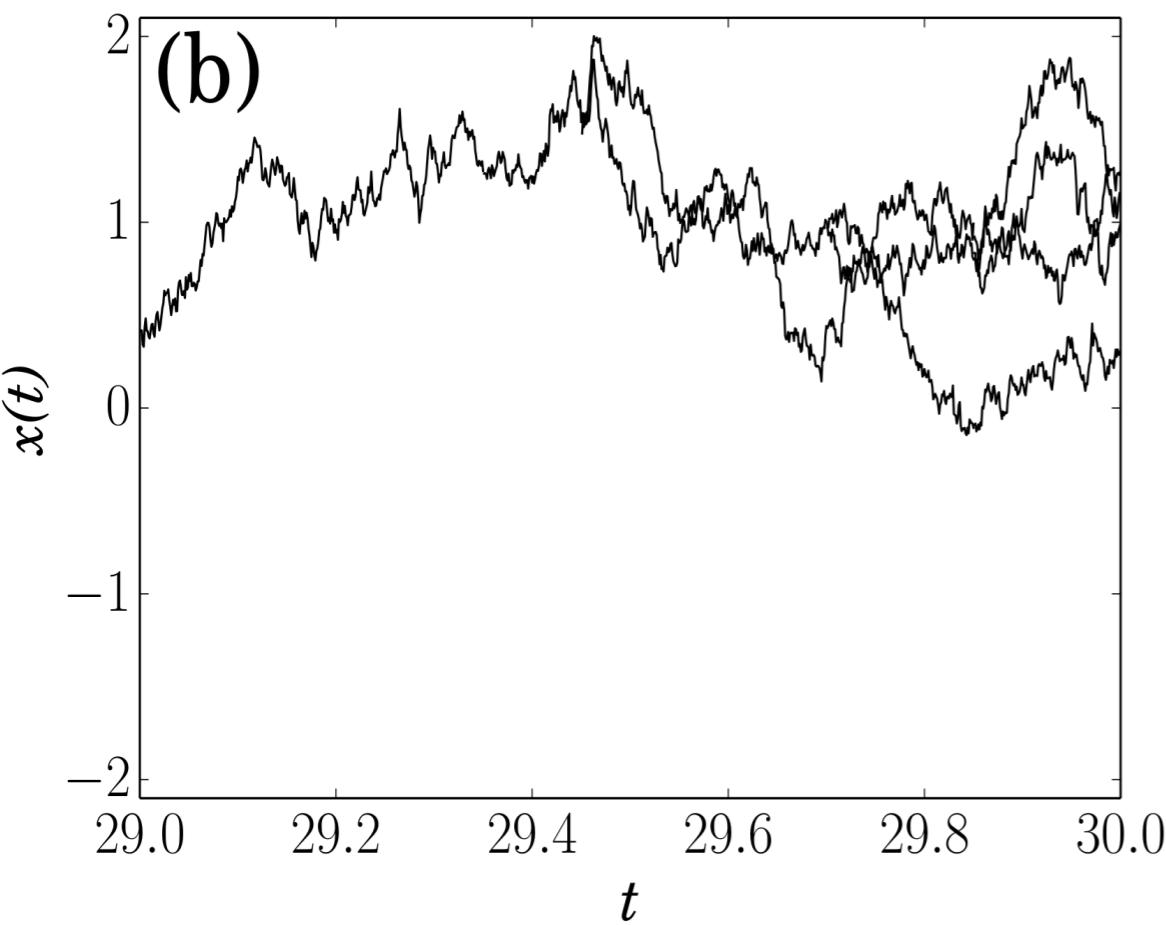
- Run  $N$  trajectories  $X_j(t)$  ( $j = 1, \dots, N$ ) for total simulation time  $T_a$
- Each trajectory generates at time  $t_i = i\tau$  ( $i = 1, \dots, T_a/\tau$ ) a number of copies of itself given by **weights**

$$w_j(t_i) = \frac{e^{k \int_{t_{i-1}}^{t_i} f(X_j(t)) dt}}{Z_i}, \quad Z_i = \frac{1}{N} \sum_{j=1}^N w_j(t_i)$$

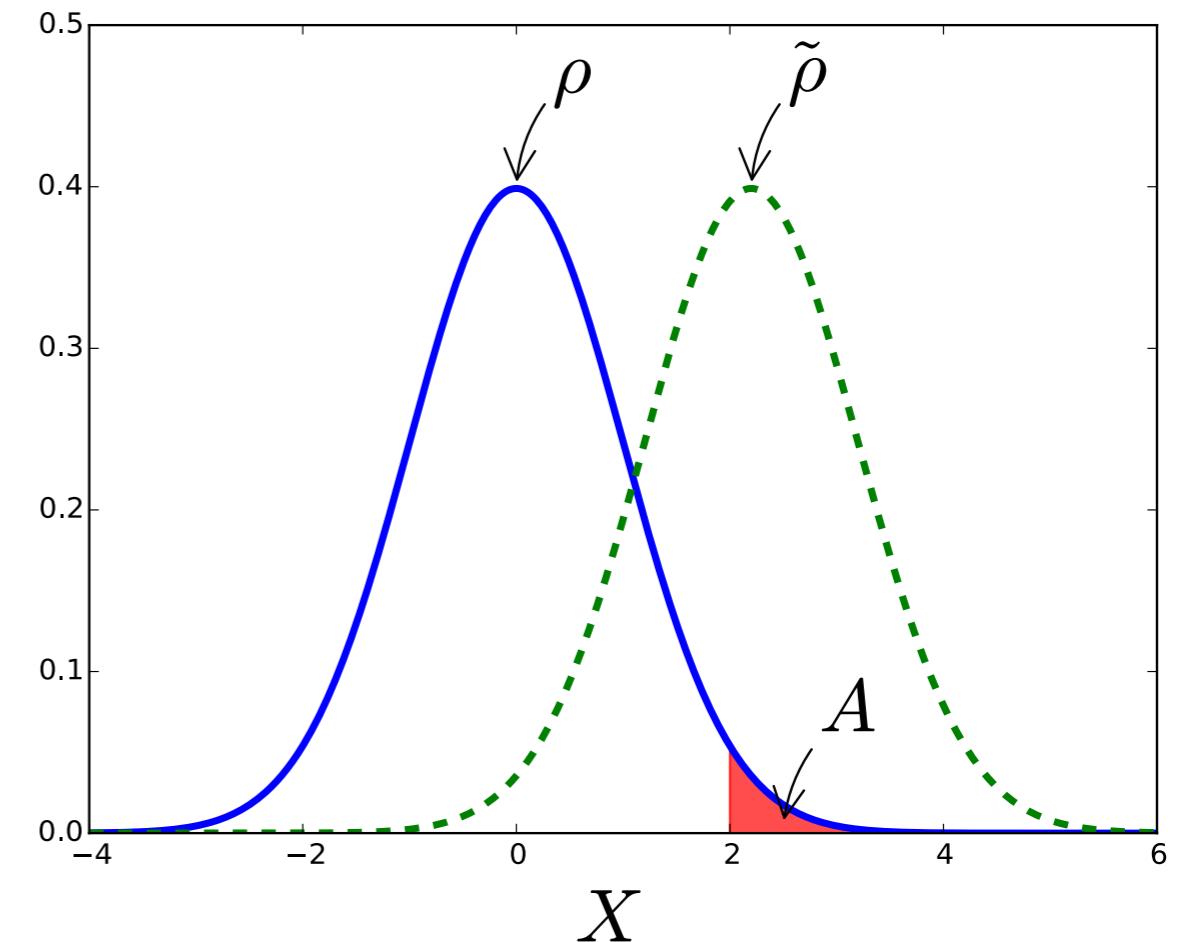
with  $f(X(t))$  observable of interest,  $k$  control parameter.

# Rare event algorithm and importance sampling

Online trajectory selection



Importance sampling



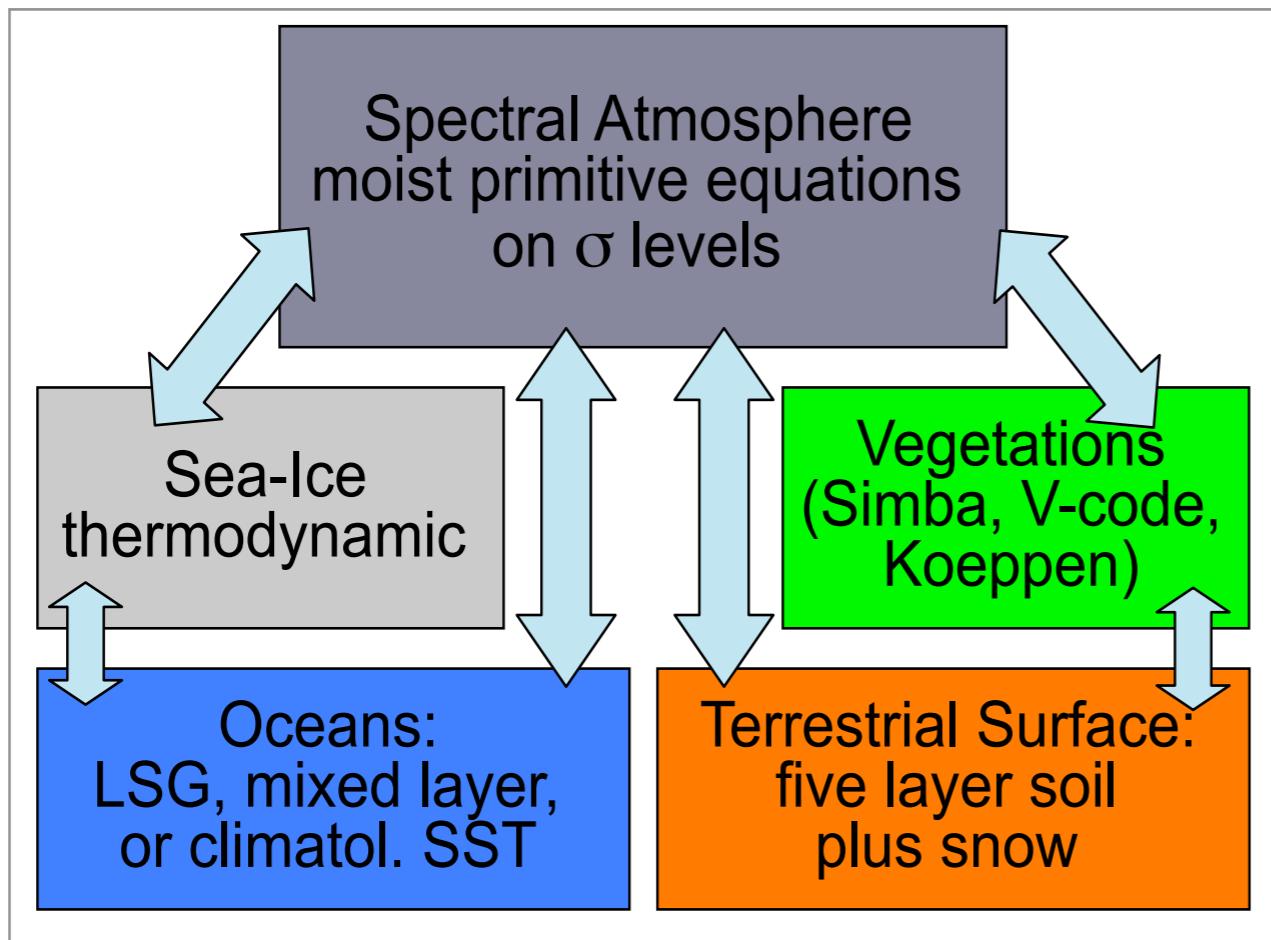
- **Importance sampling** of trajectories: tilting the probability of dynamical paths

$$\mathbb{P}_k \left( \{X(t)\}_{0}^{T_a} \right) = \frac{e^{k \int_0^{T_a} f(X(t)) dt}}{Z} \mathbb{P}_0 \left( \{X(t)\}_{0}^{T_a} \right)$$

- Trajectories with large values of **time average** of observable are much more likely to occur
- Reduces statistical errors and generates ultra-rare events: **conditional statistics** on rare events estimated much more precisely (composites, return times, correlations...)

# Experiments with climate model Plasim

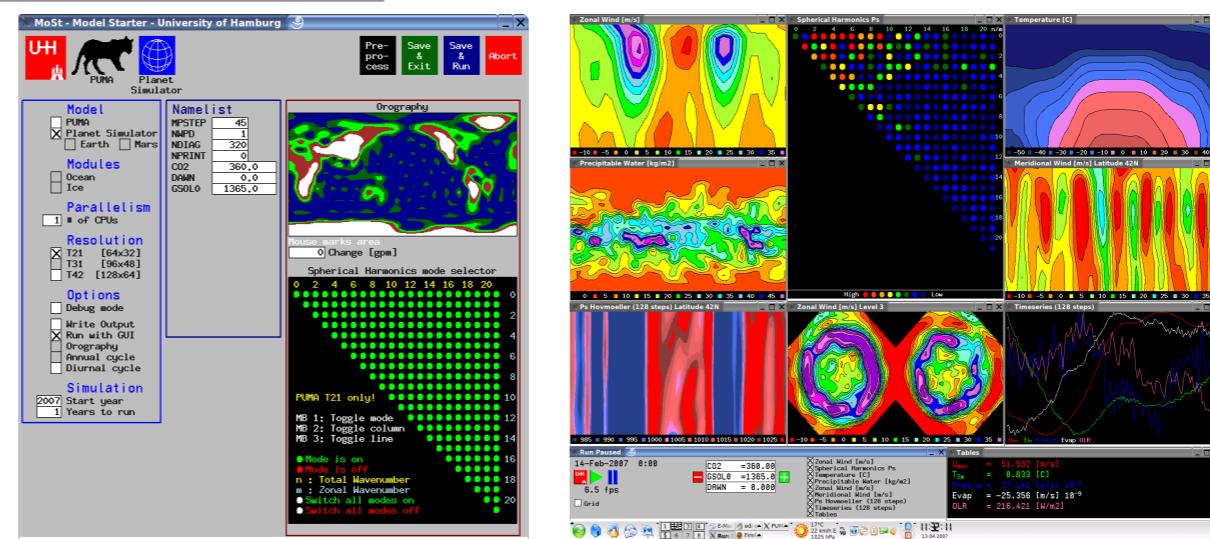
- **Plasim**, intermediate complexity GCM



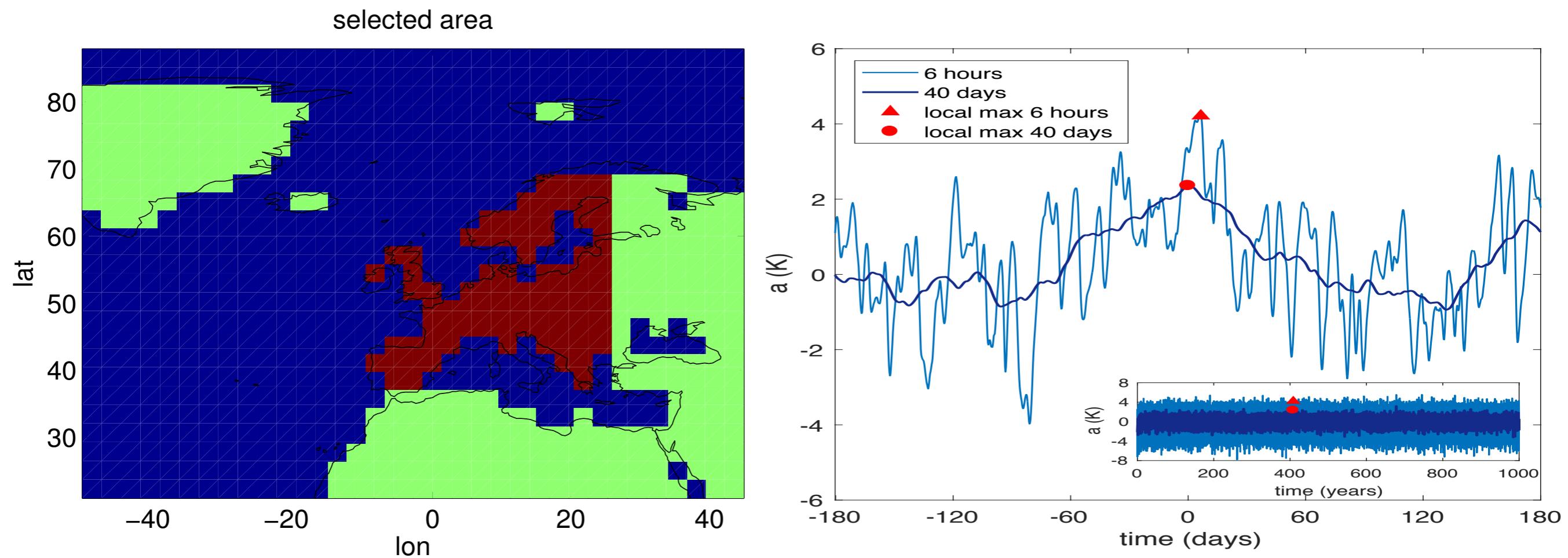
## Key features

- portable
- fast
- open source
- parallel
- modular
- easy to use
- documented
- compatible

Model Starter  
and  
Graphic User Interface



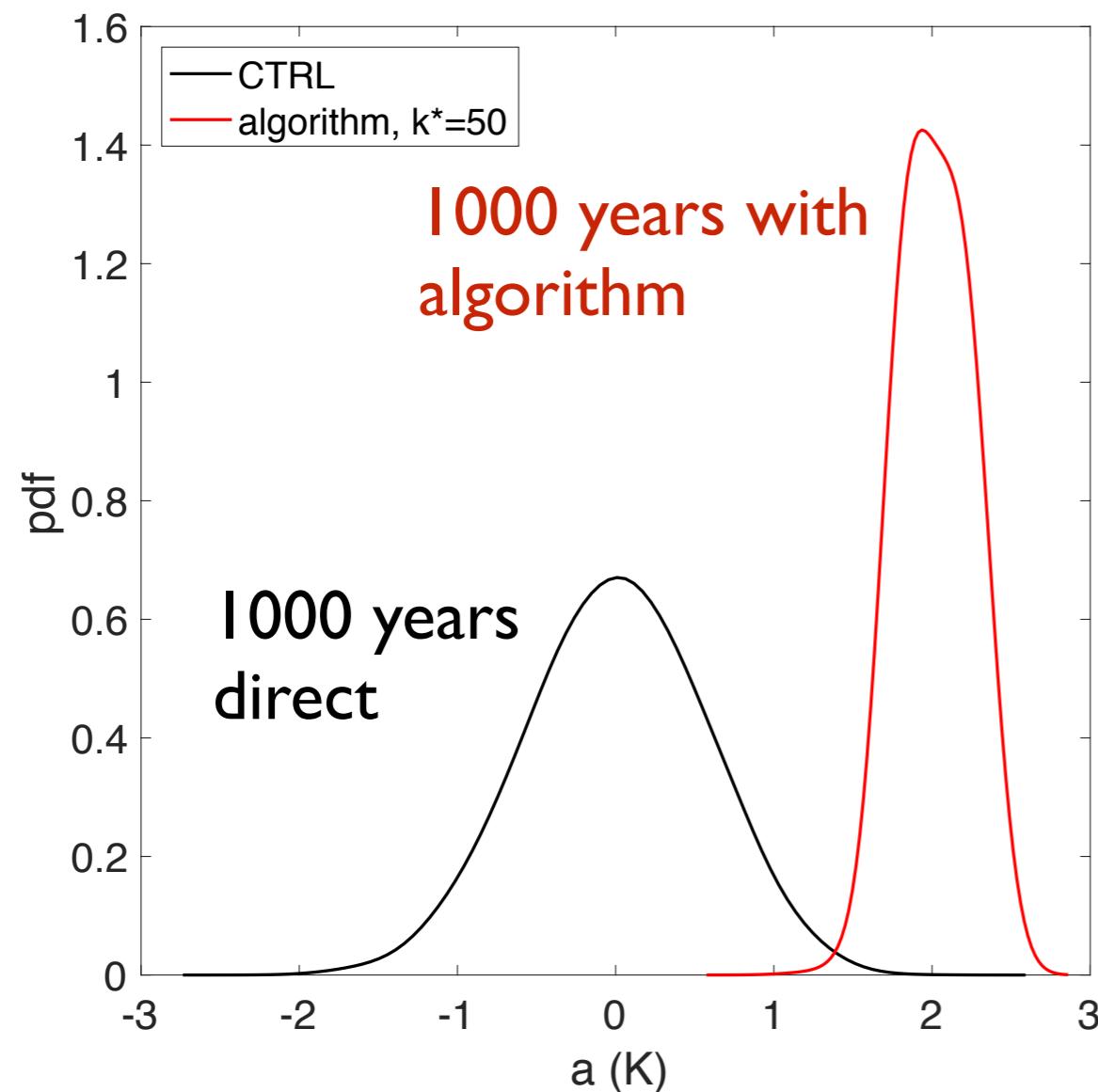
# Experiments with climate model Plasim



- T42 horizontal resolution (64x128), 10 vertical layers, order **10<sup>6</sup> degrees of freedom**.
- Prescribed sea surface temperature in **perpetual summer** setup
- Target: **European surface temperature** averaged on subseasonal/seasonal time scales
- Control run of 1000 years as reference
- Run 6 different ensembles of 512 trajectories each with algorithm for 128 days (total about 1000 years), with resampling time 8 days, independent initial conditions sampled from control run

# Heatwaves and warm summers in Plasim

Summer temperature anomalies

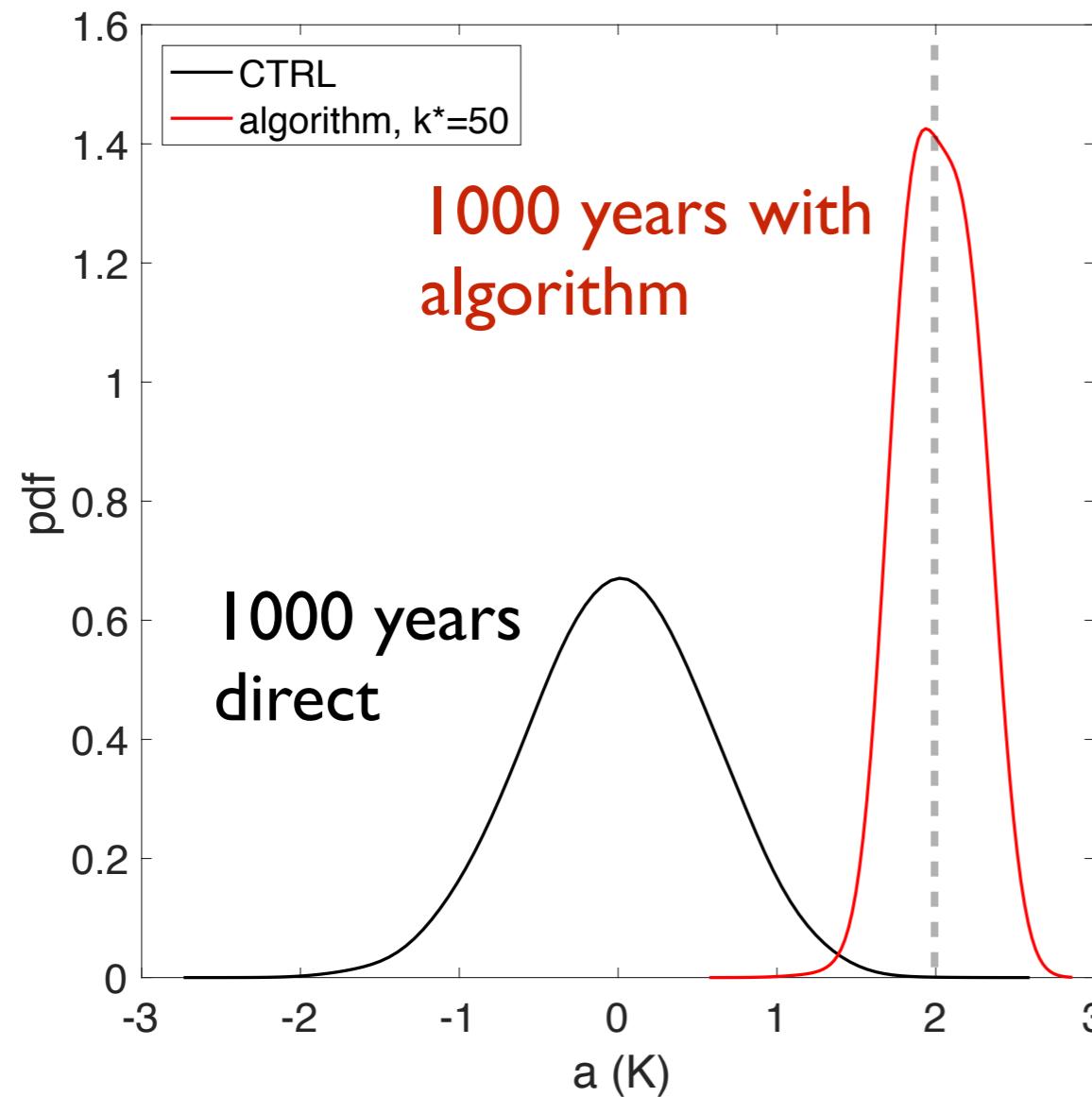


Ragone, Wouters, Bouchet. PNAS 2018

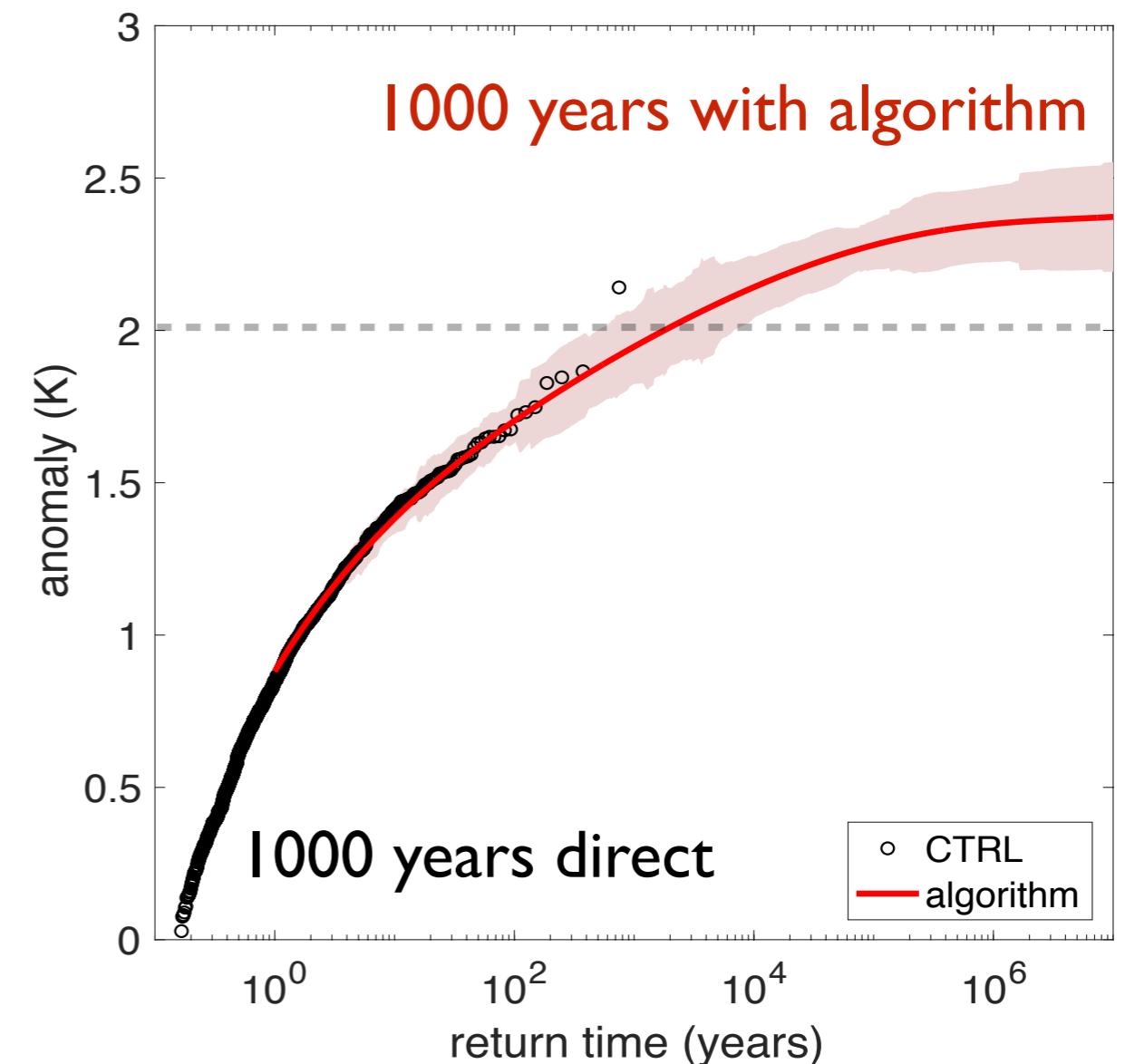
- Importance sampling of 90-days European heatwaves

# Heatwaves and warm summers in Plasim

Summer temperature anomalies



Return times

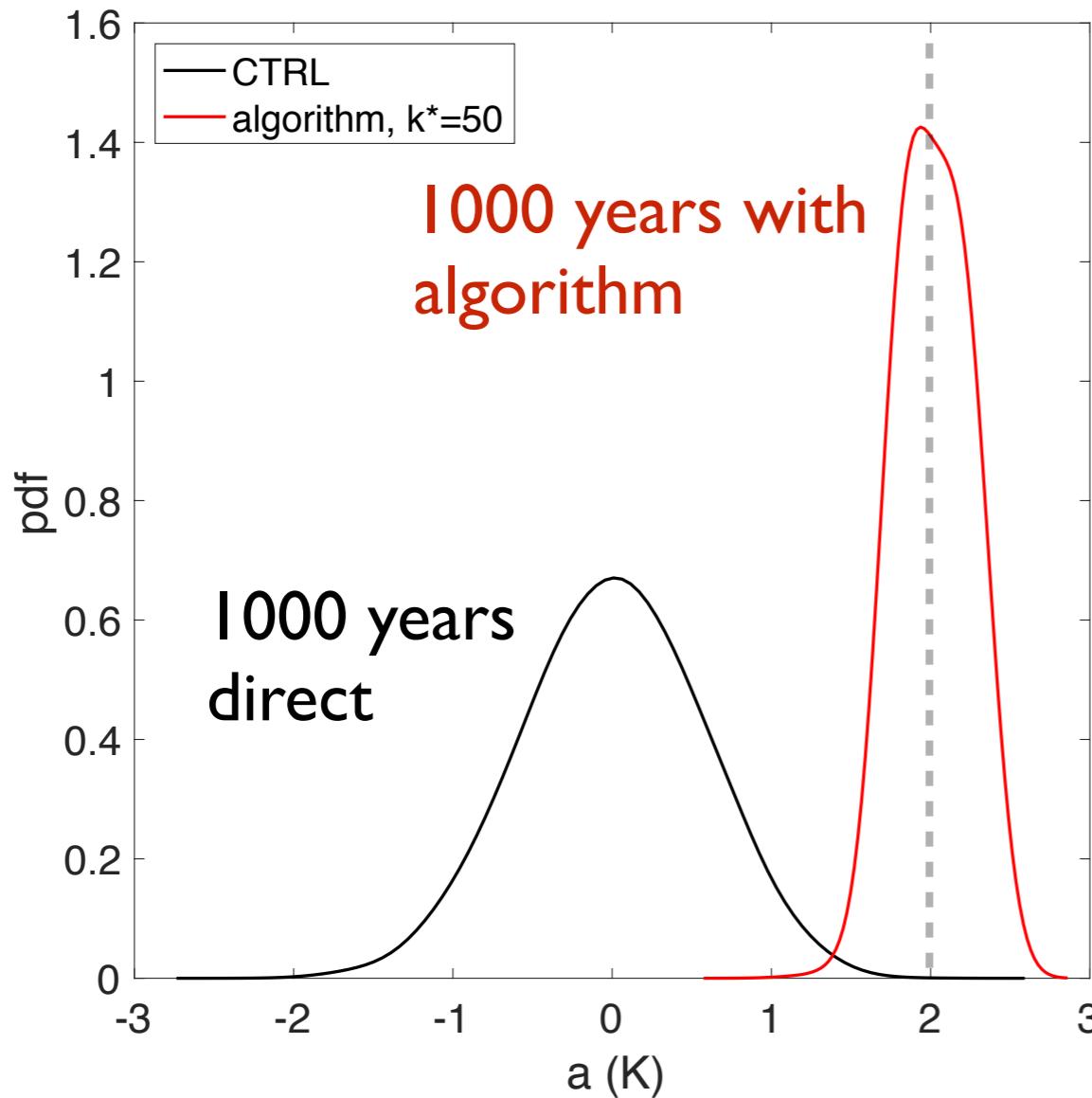


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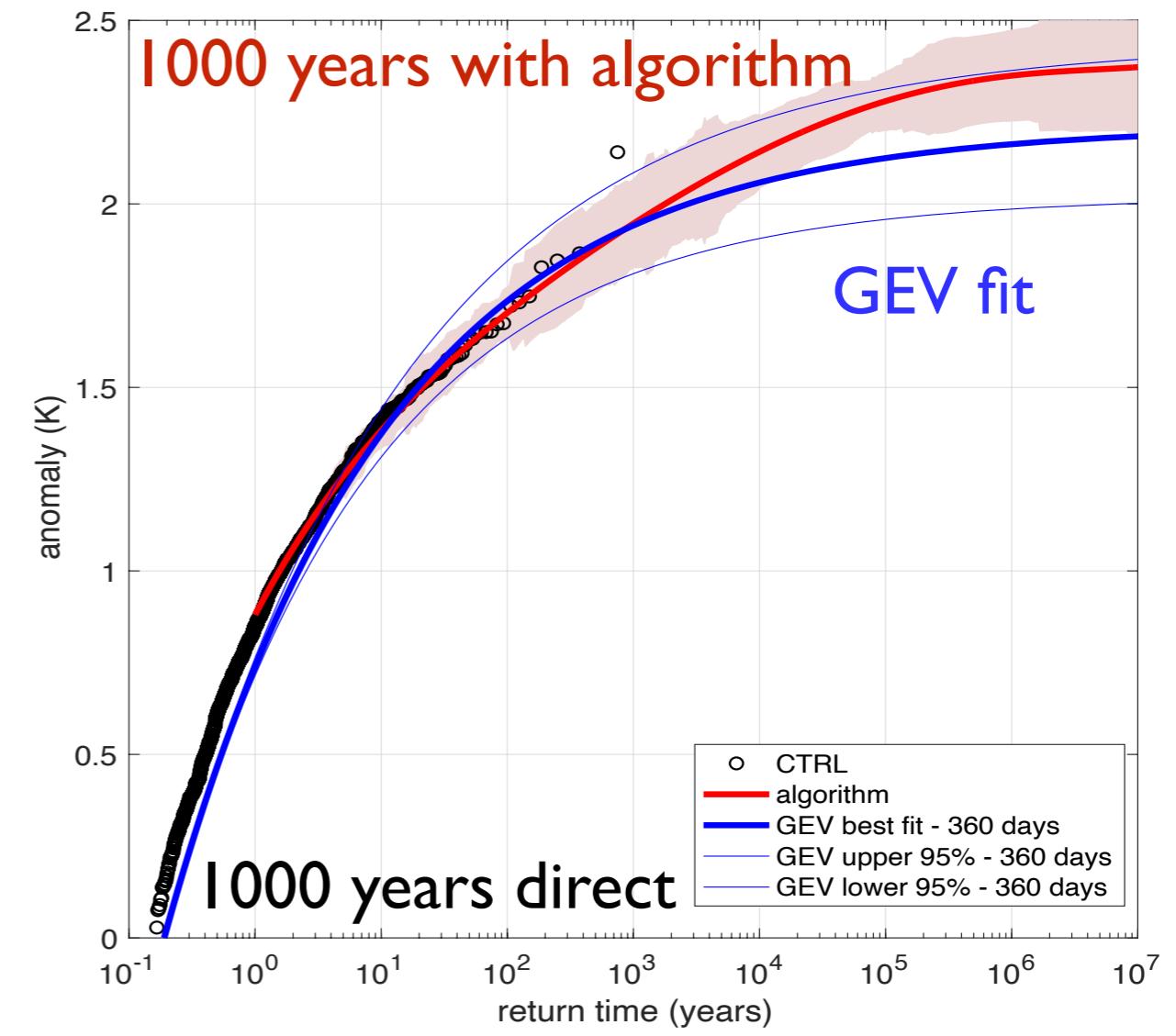
- Importance sampling of 90-days European heatwaves
- Allows to compute return times up to  $10^6$  years with computational cost of  $10^3$  years

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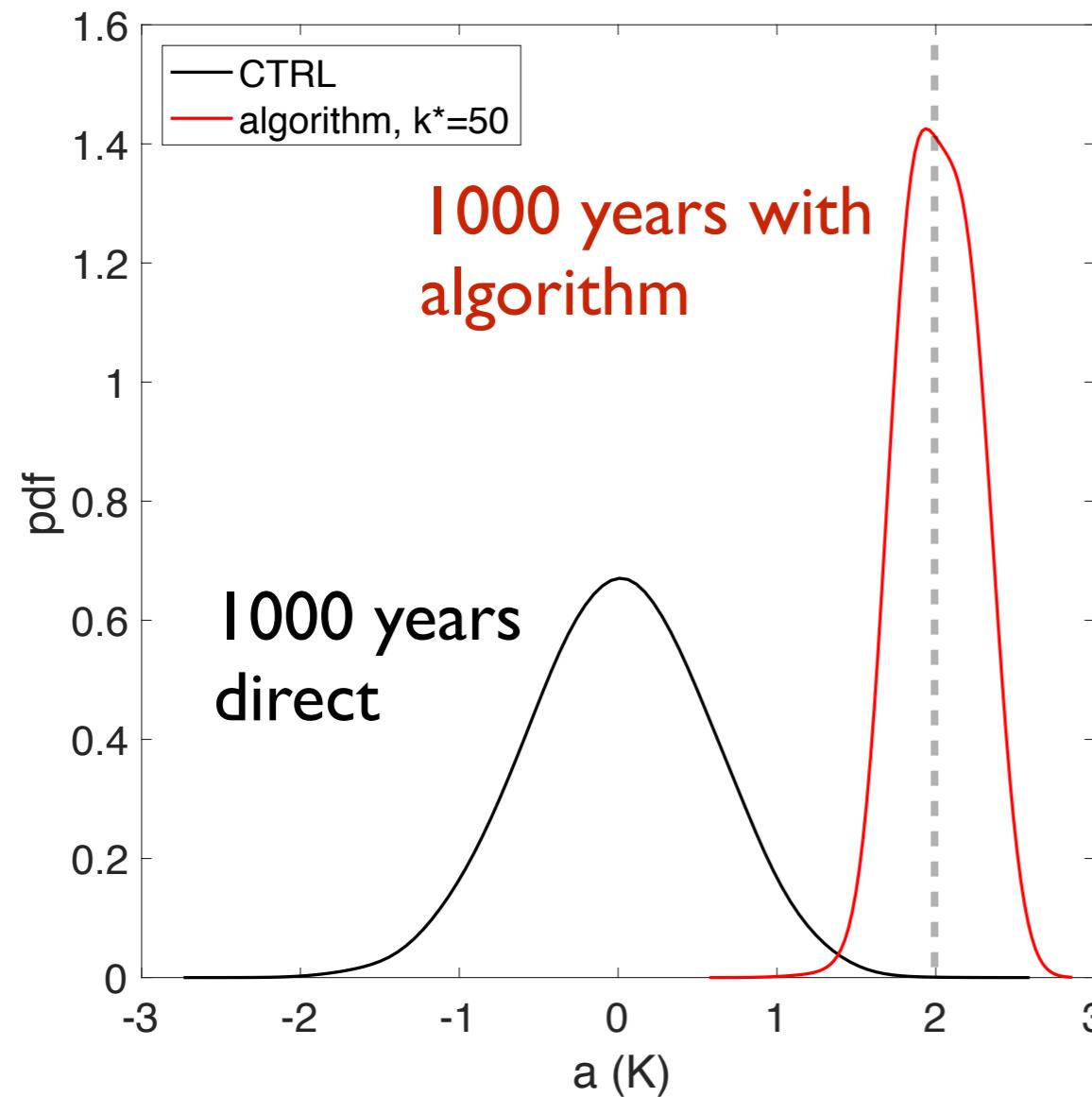


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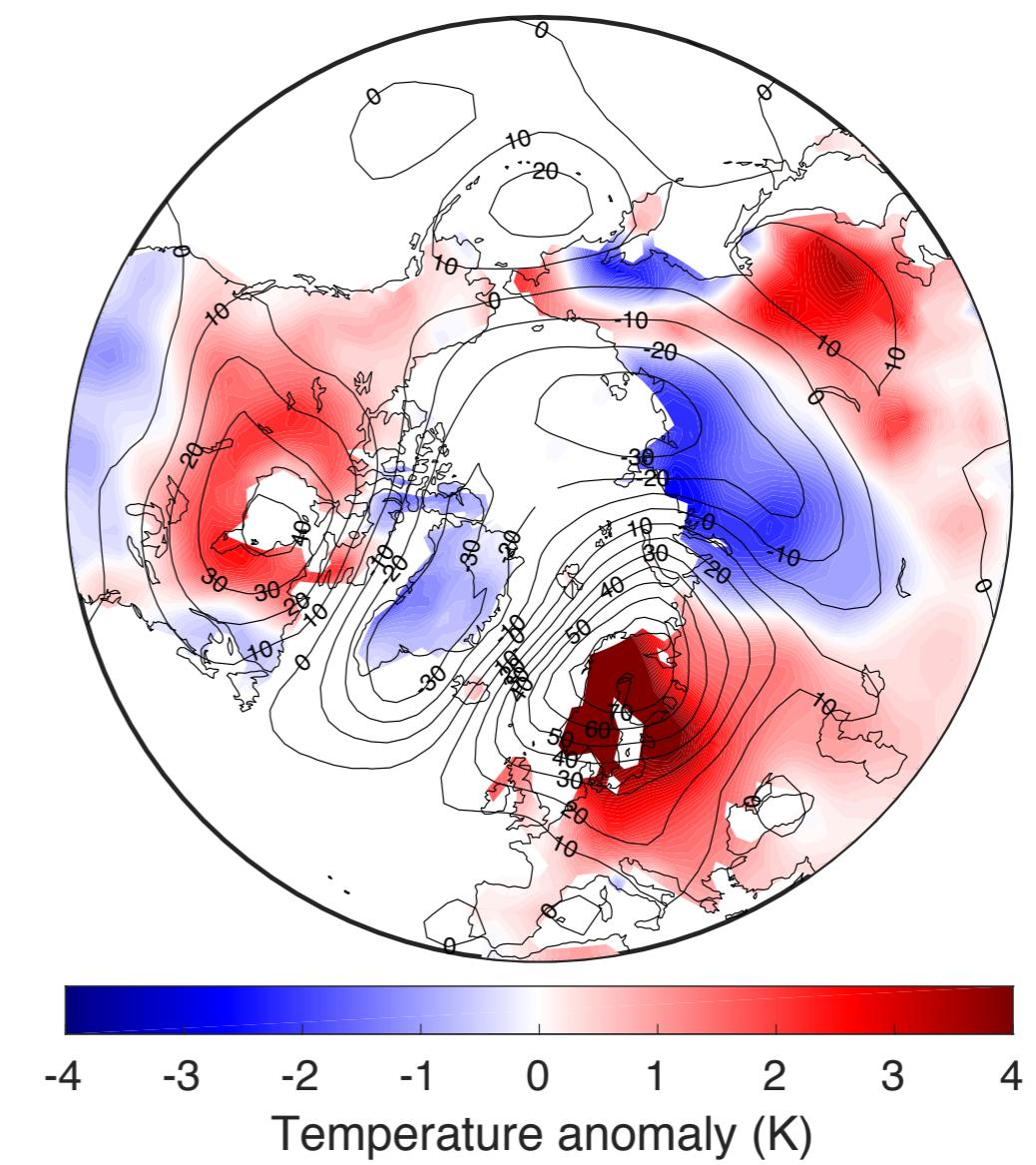
- Importance sampling of 90-days European heatwaves
- Allows to compute return times up to  $10^6$  years with computational cost of  $10^3$  years
- GEV estimate gives results somehow consistent but underestimates very rare events

# Heatwaves and warm summers in Plasim

Summer temperature anomalies



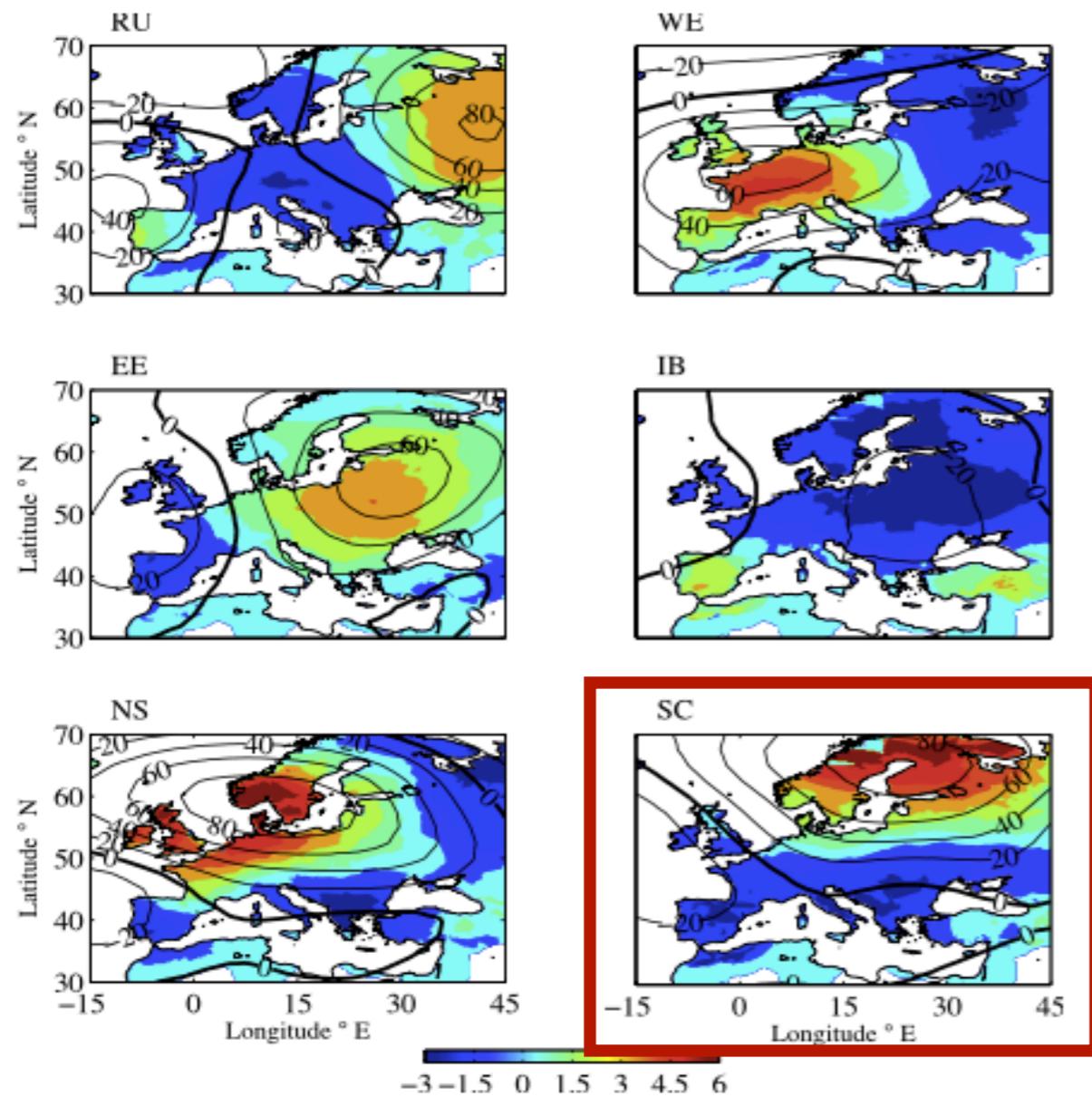
Composite heatwaves  $r > 1000$  years



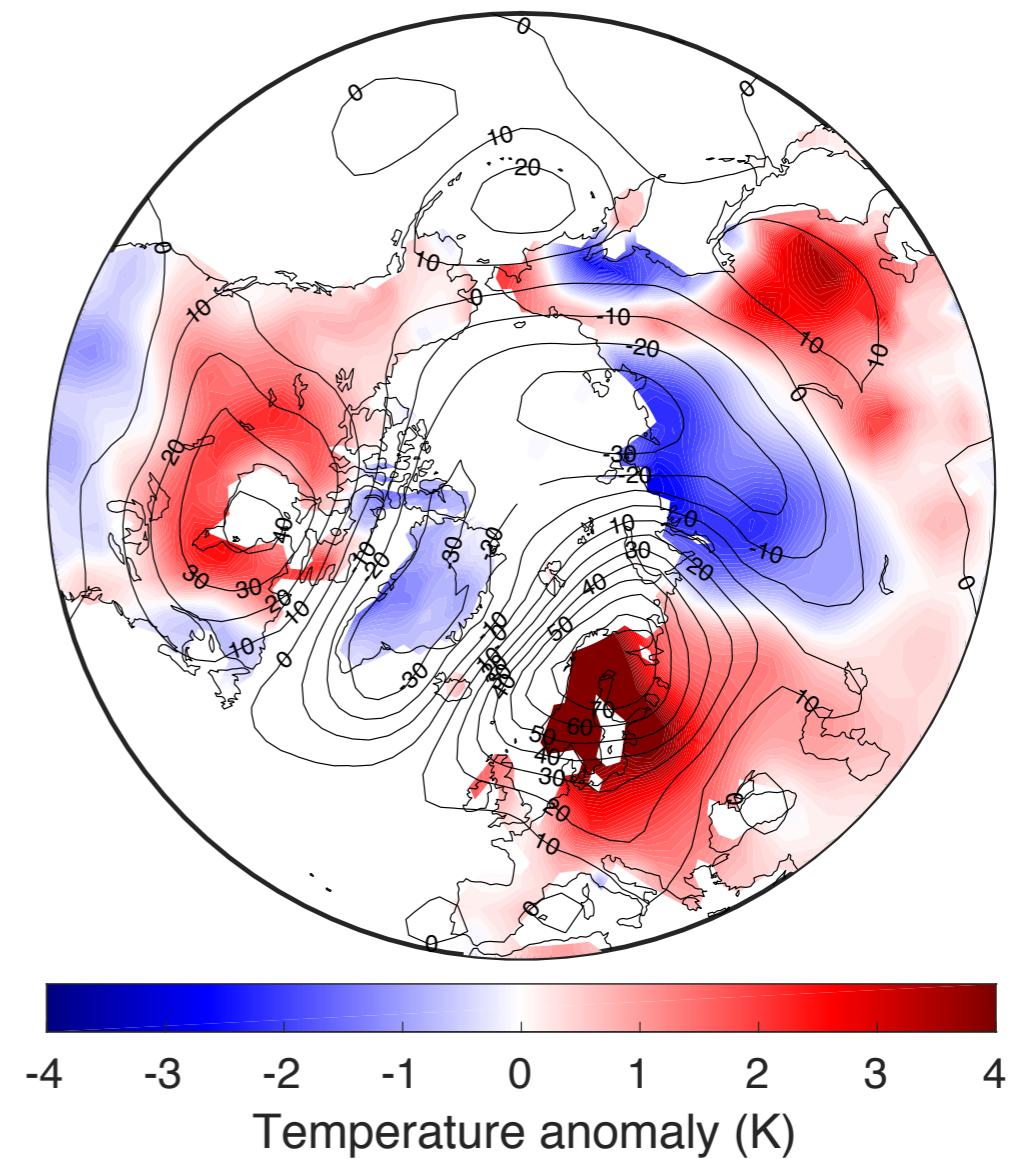
Ragone, Wouters, Bouchet. PNAS 2018

- Importance sampling of 90-days European heatwaves
- Allows to compute return times up to  $10^6$  years with computational cost of  $10^3$  years
- Identification of teleconnection patterns for strongest heatwaves

# Heatwaves and warm summers in Plasim



Composite heatwaves  $r > 1000$  years

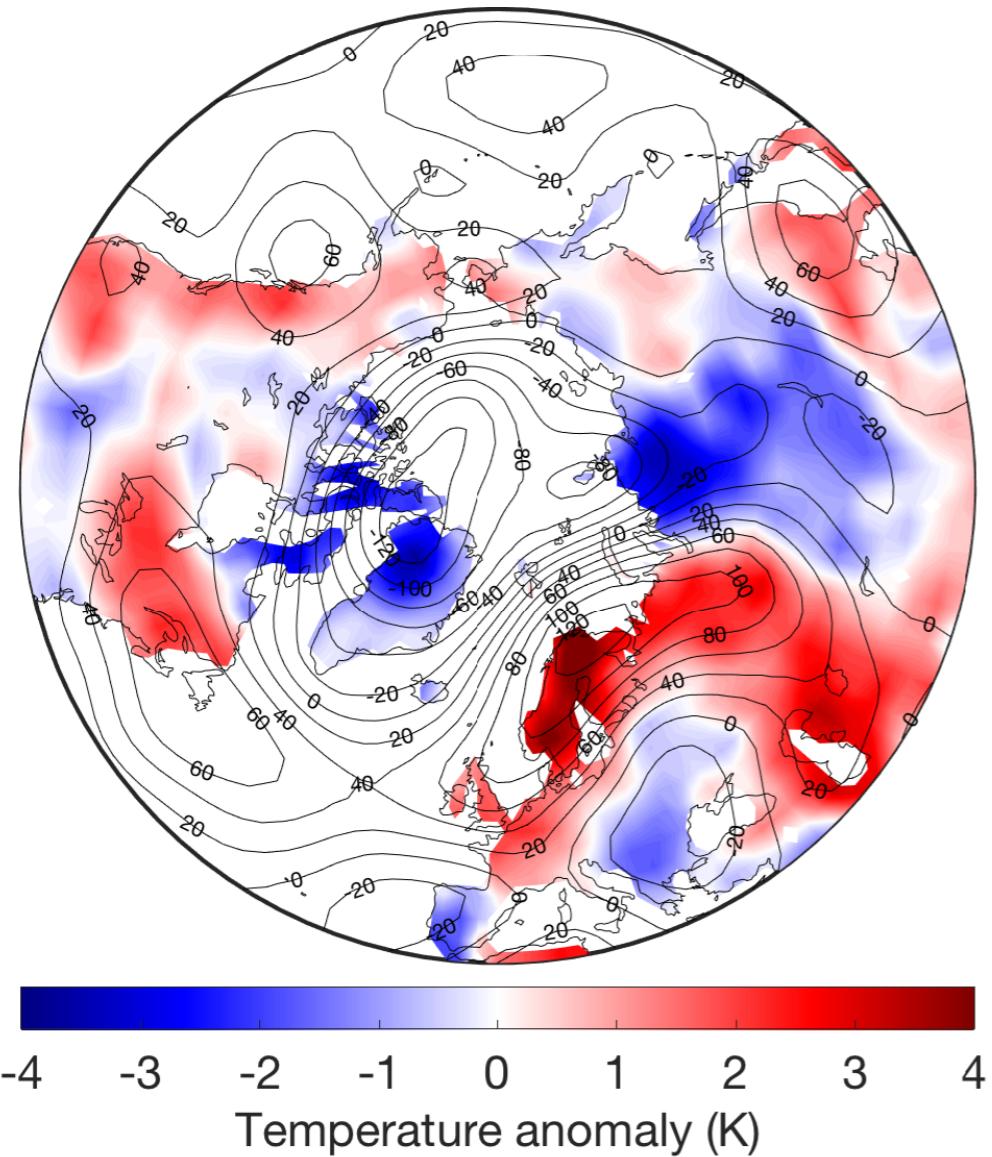


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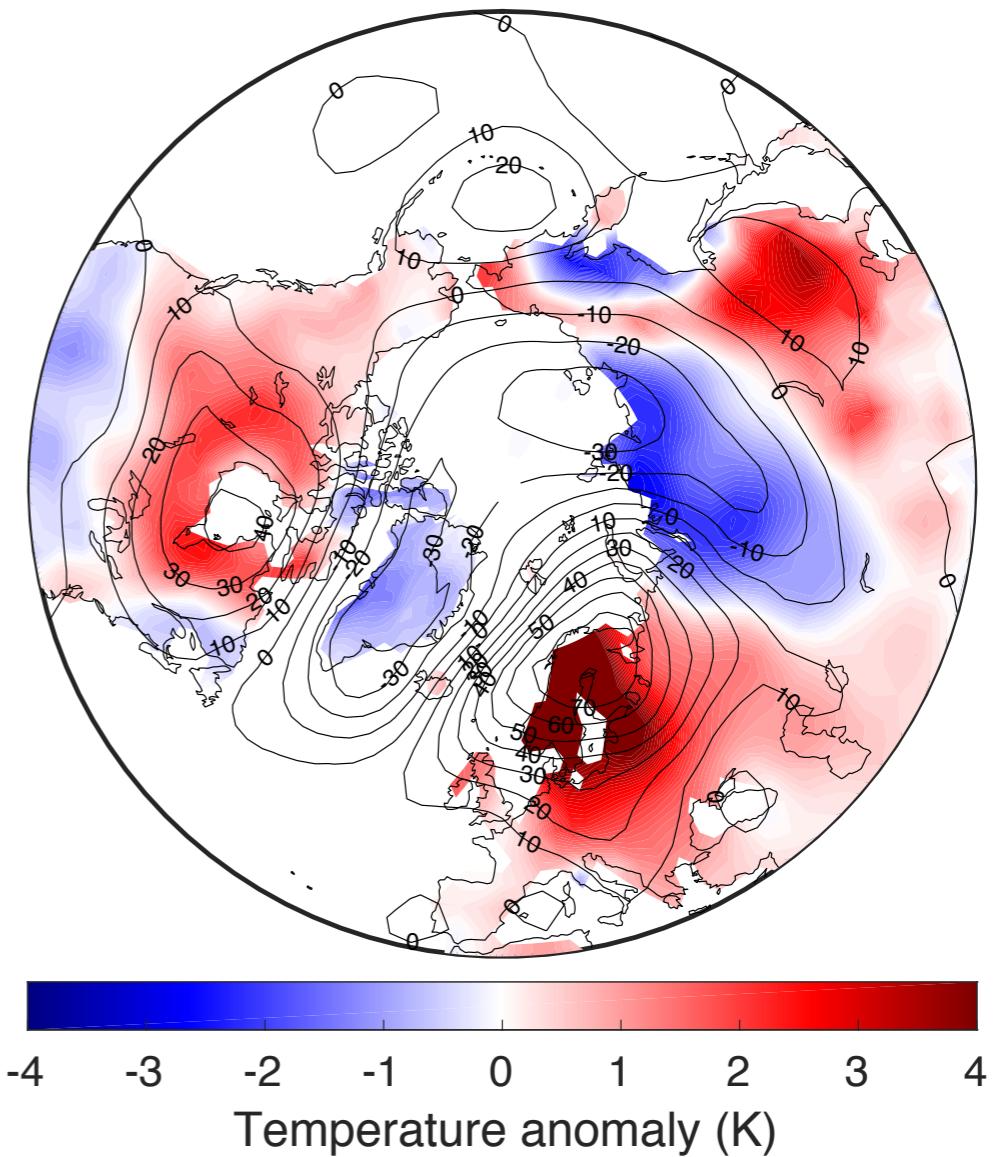
- Pattern broadly similar to **Scandinavian heatwave cluster** in observations
- And to **July 2018** heatwave

# Heatwaves and warm summers in Plasim

July 2018 heatwave (NCEP)



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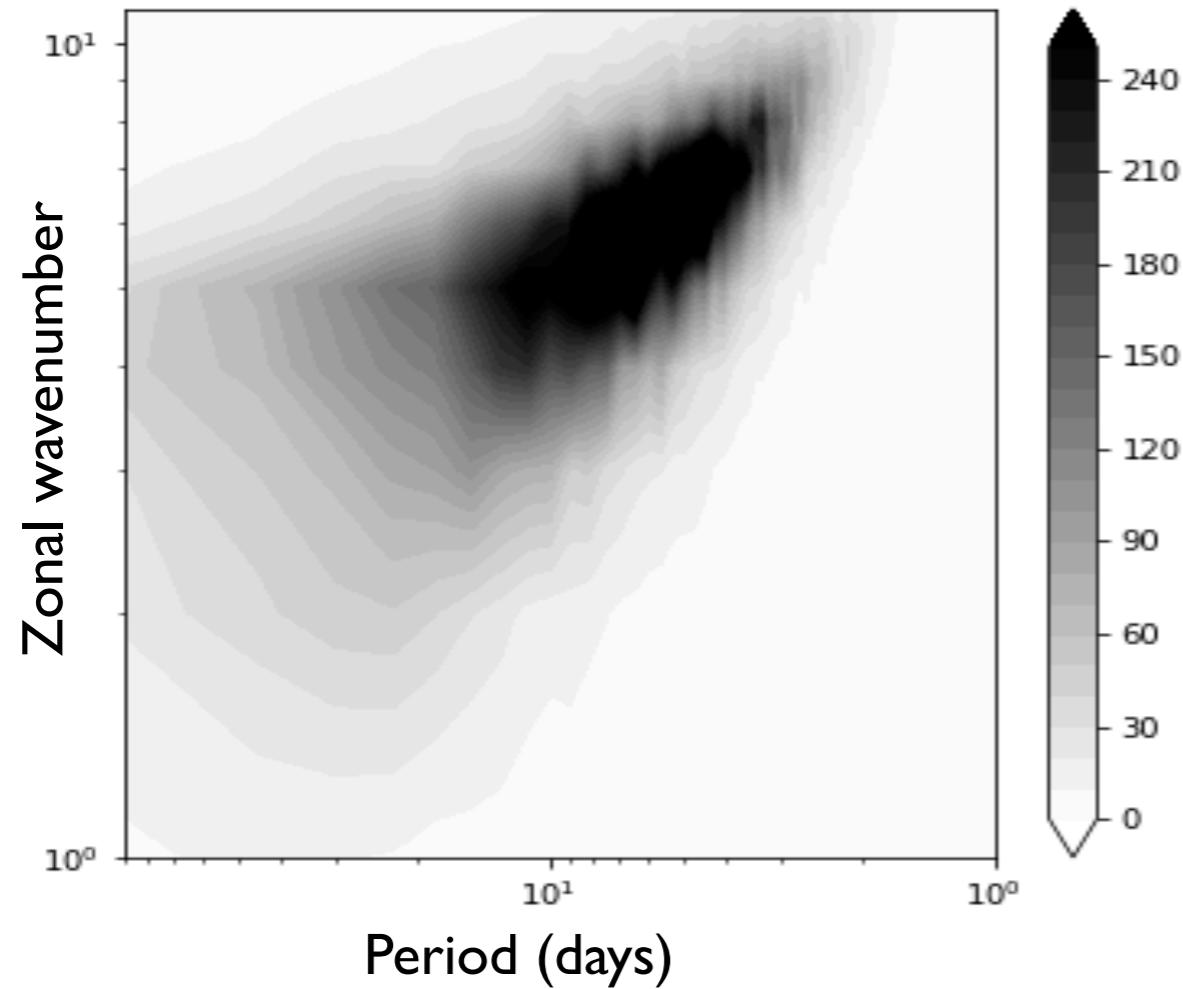


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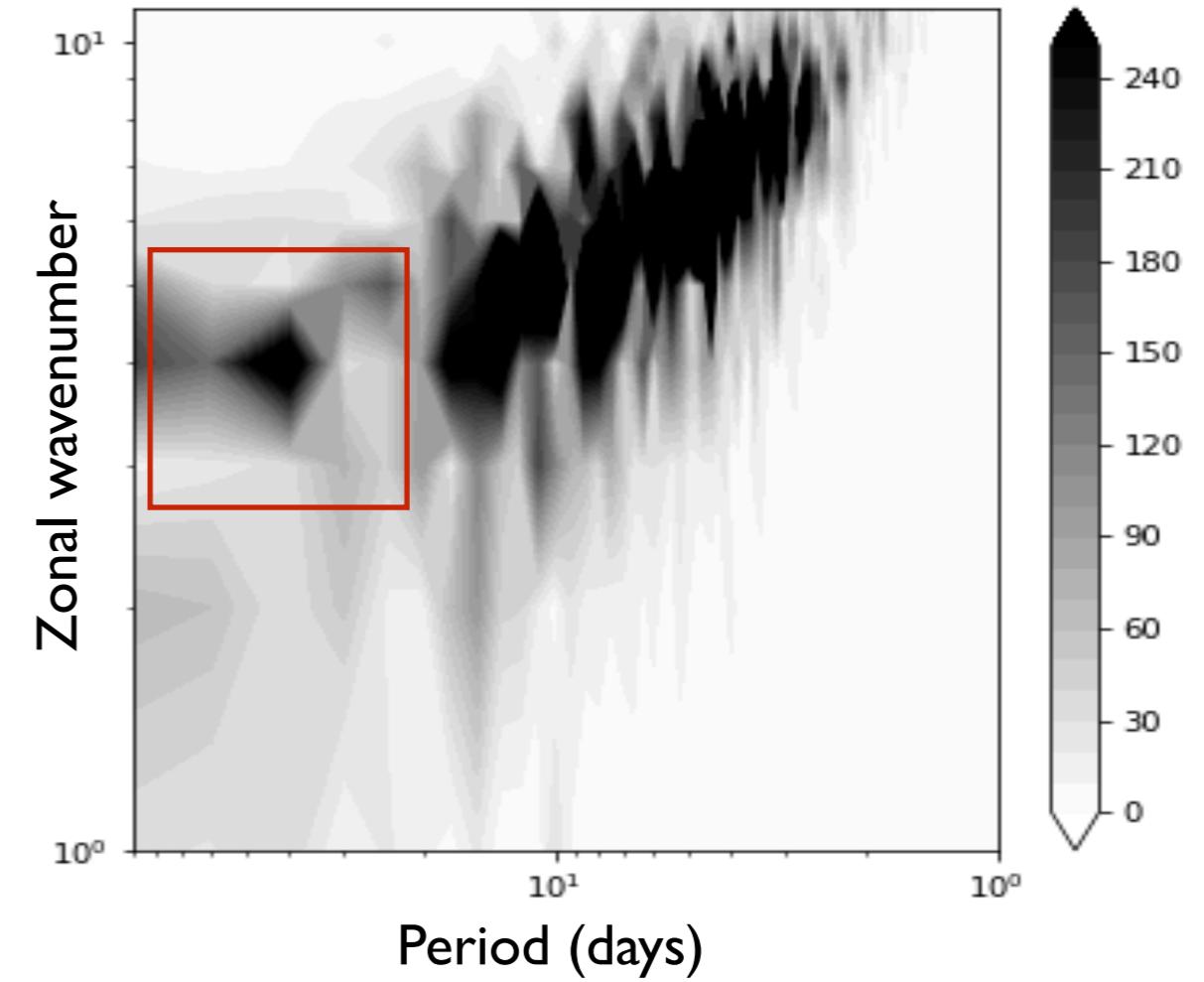
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# Heatwaves and warm summers in Plasim

Control spectrum

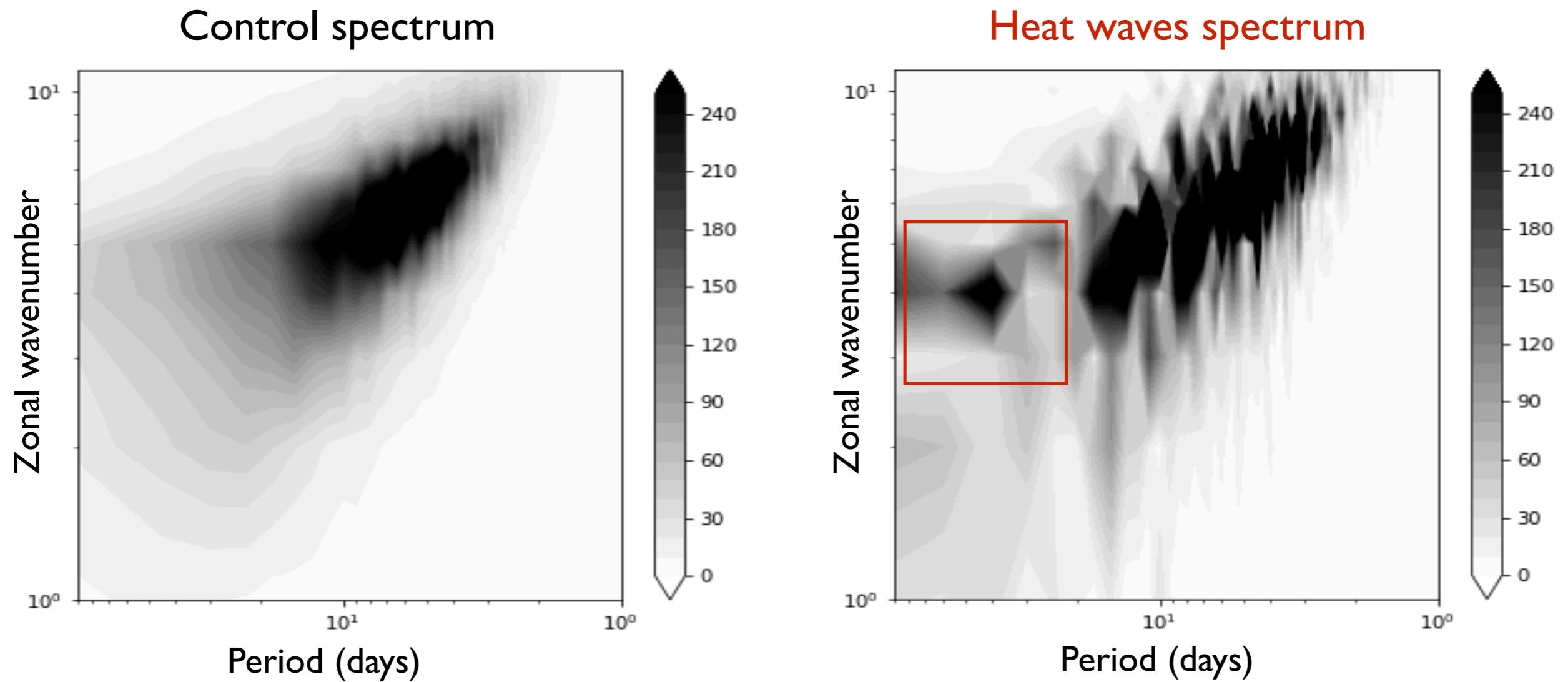


Heat waves spectrum



- Teleconnections associated with anomalous planetary wave activity
- **Hayashi spectra**: space-time spectral analysis of gph averaged between 30 and 75 °N
- **Eastward propagating waves** spectrum shows low wavenumber “slow” structure

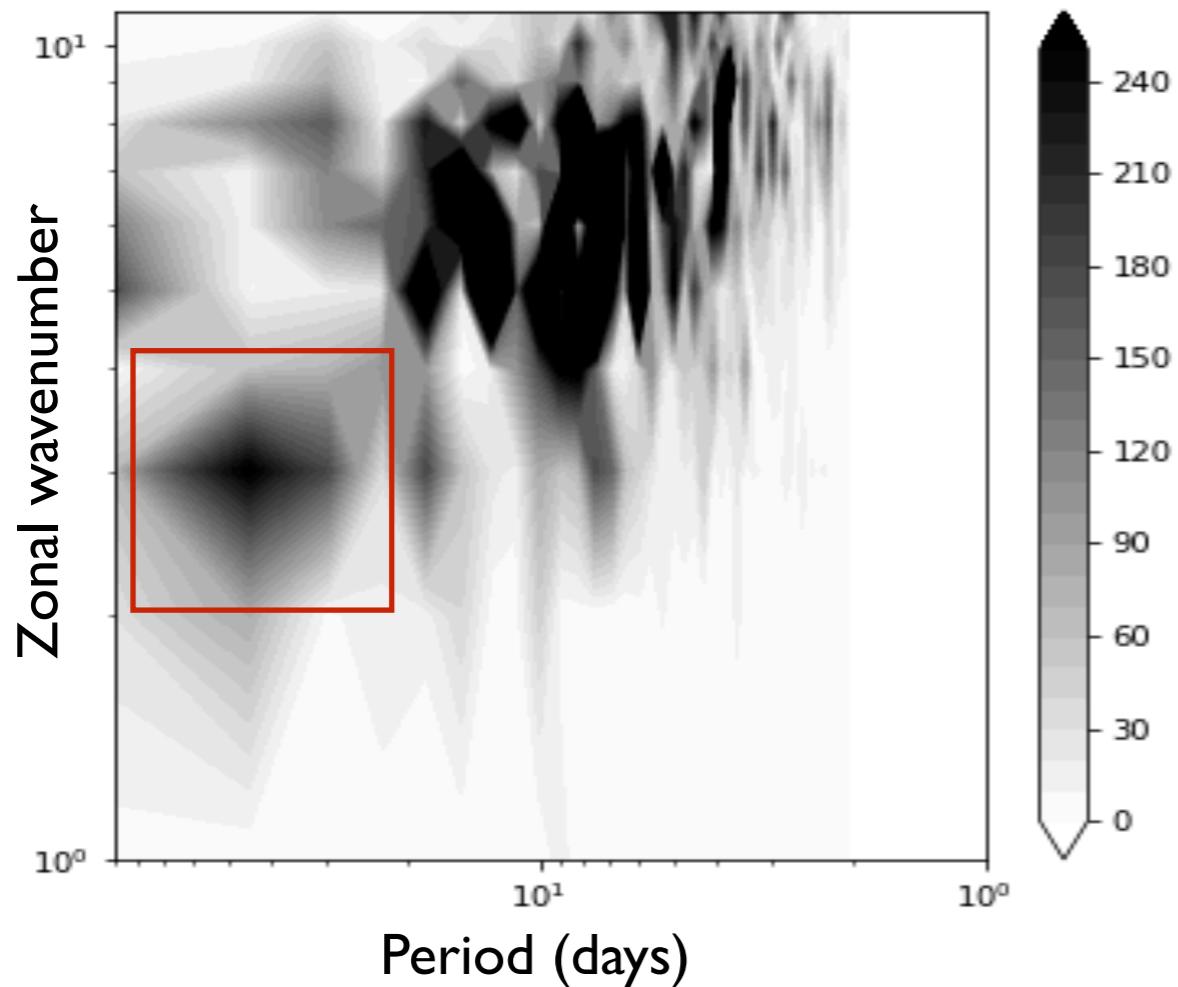
# Heatwaves and warm summers in Plasim



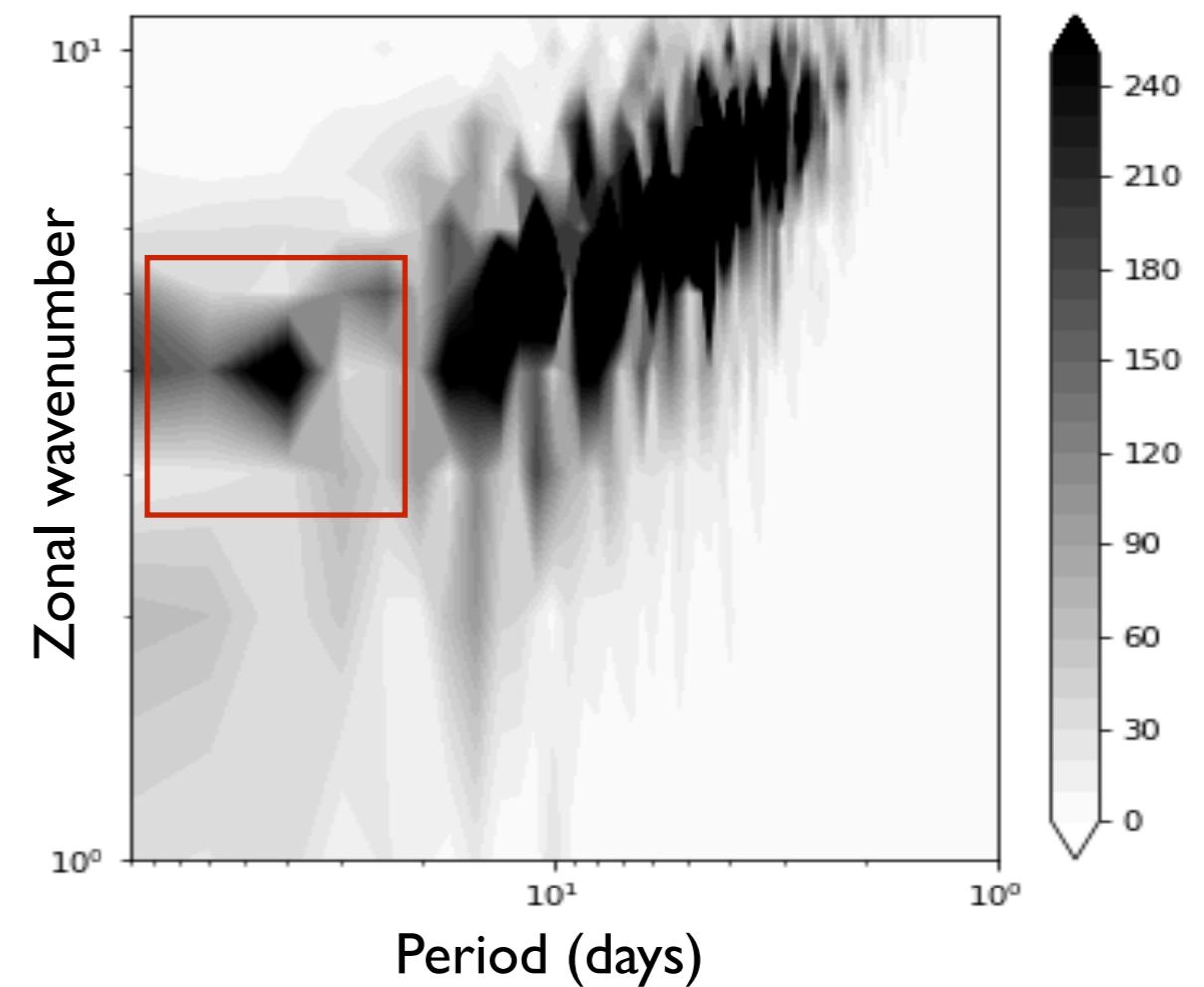
- Teleconnections associated with anomalous planetary wave activity
- **Hayashi spectra**: space-time spectral analysis of gph averaged between 30 and 75 °N
- **Eastward propagating waves** spectrum shows low wavenumber “slow” structure
- Amplification of quasi-stationary planetary waves? (e.g. Petoukhov et al., PNAS 2016)

# Heatwaves and warm summers in Plasim

JJA 2018 spectrum from **NCEP** data

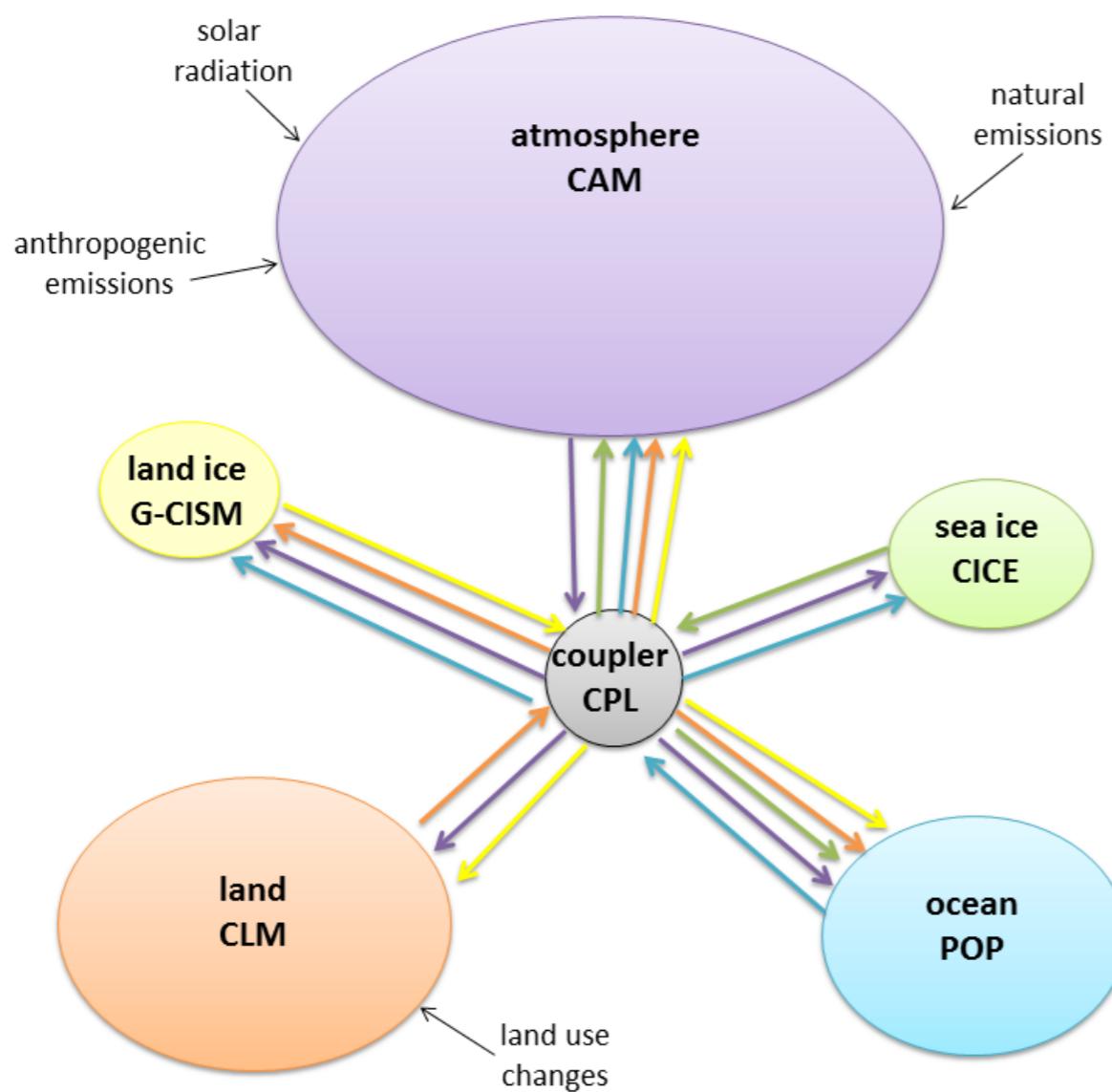


**Heat waves spectrum**



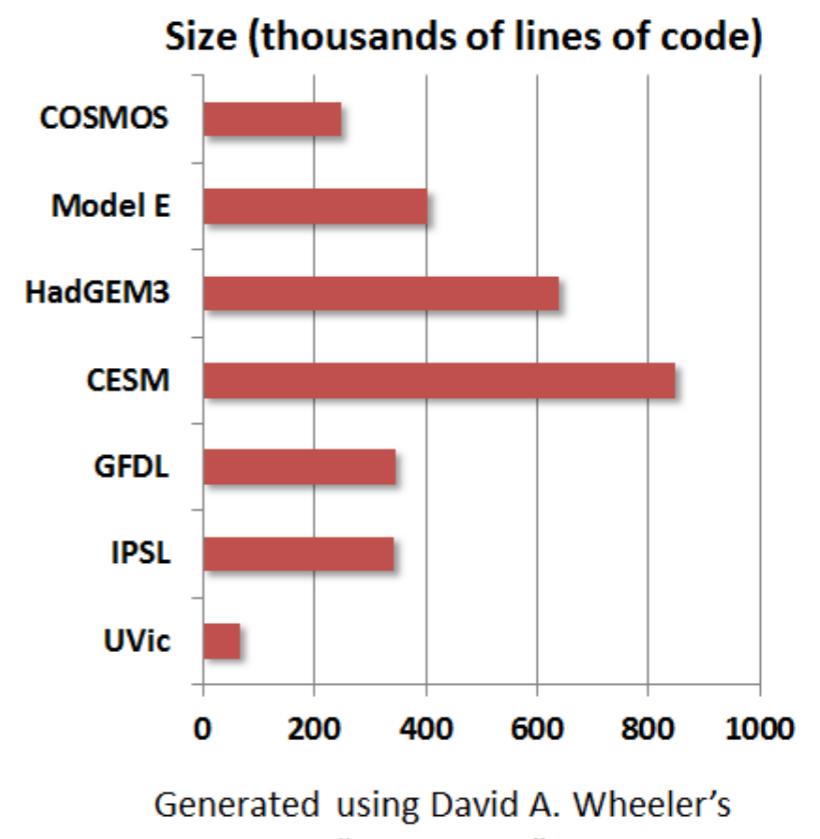
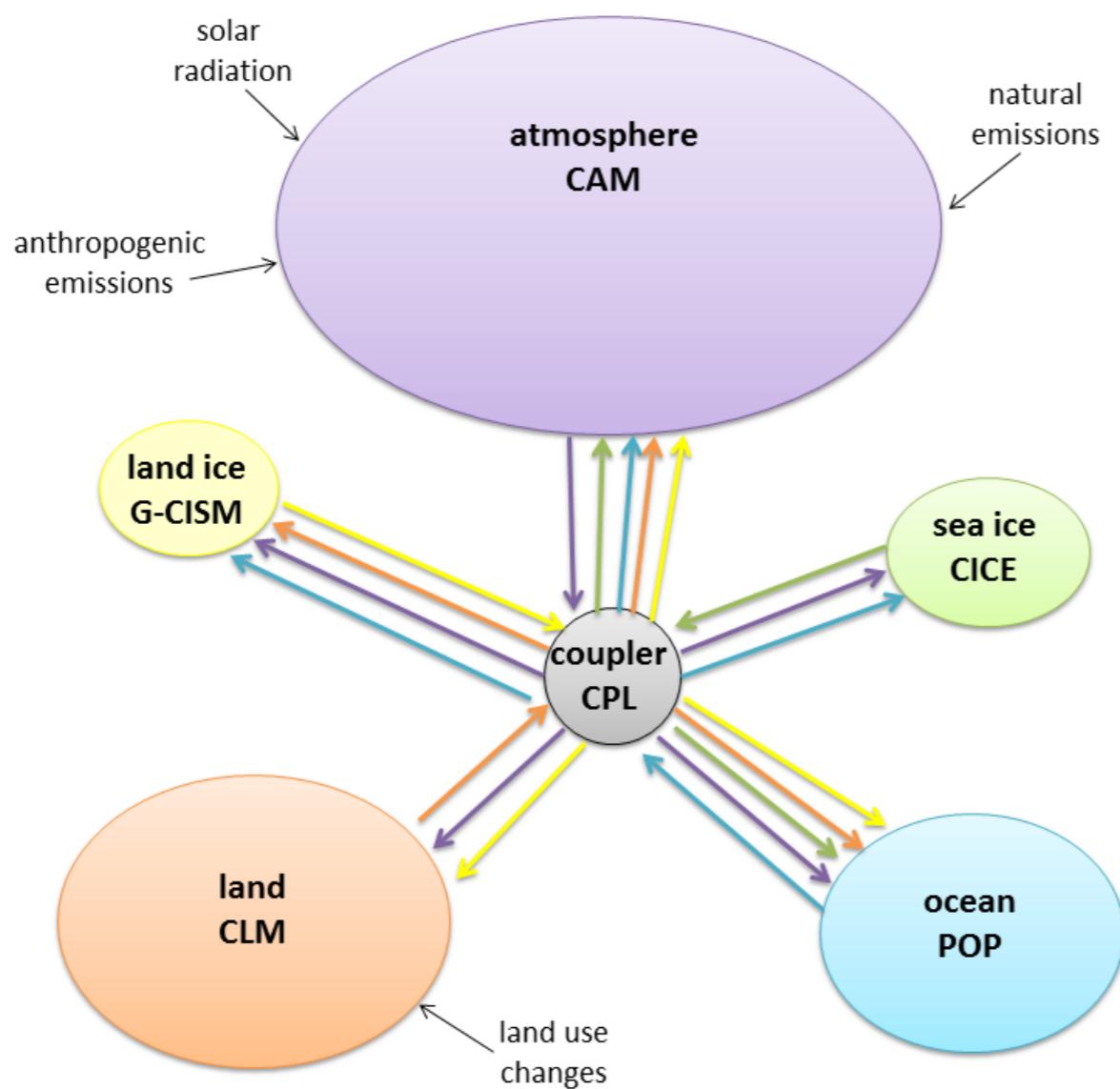
- Similar results for **summer 2018**: heat waves in Scandinavia, Japan and Canada
- Open discussion on role of wavenumber 7 structure for this event (Kornhuber & al., *ERL* 2019), lower wavenumbers for Alberta wildfires 2016, Russian heat waves and Pakistan floods 2010, and several other events... **we can provide needed statistics!**

# Experiments with climate model CESM



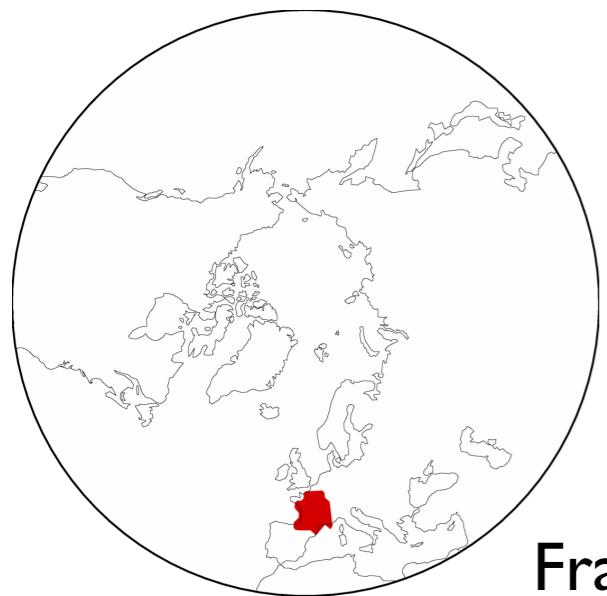
- Same exercise with **CESM1.2**, NCAR “IPCC-standard”
- Higher resolution ( $1^\circ$  horizontal, 26 levels), MUCH more complex physics
- We still use prescribed SST (but with seasonal and daily cycles)

# Experiments with climate model CESM



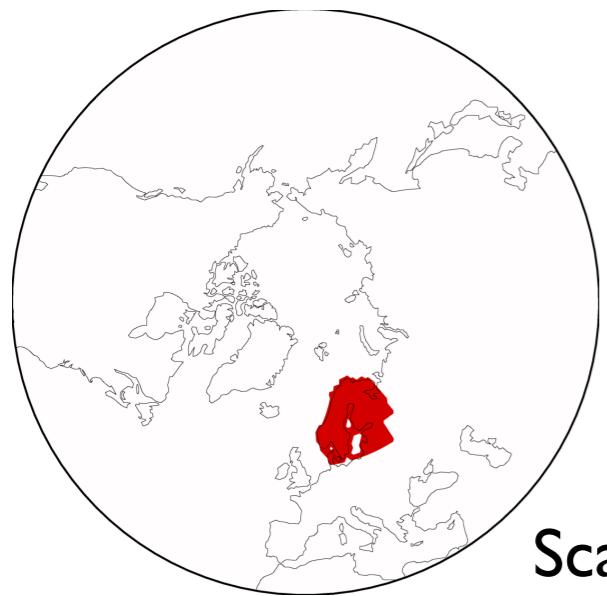
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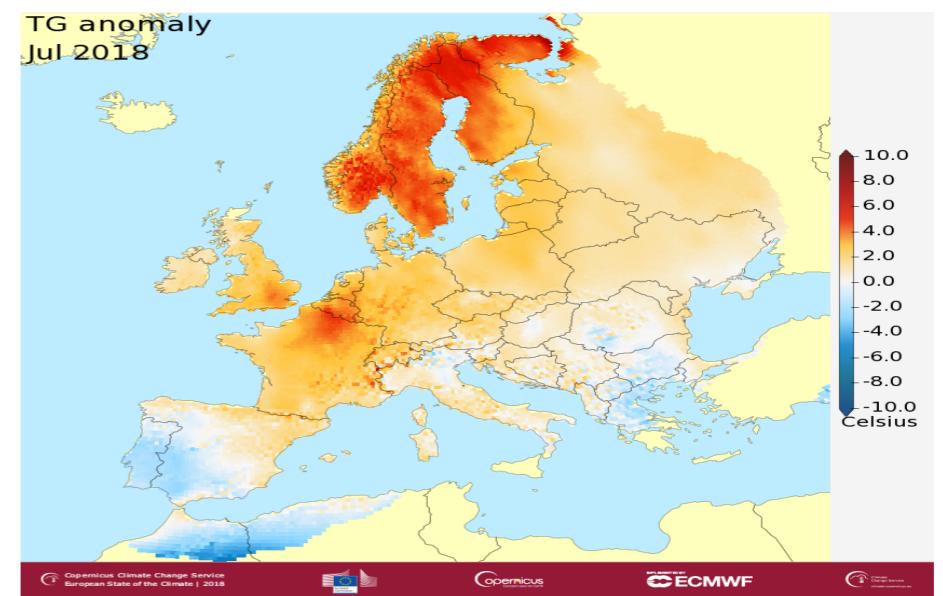
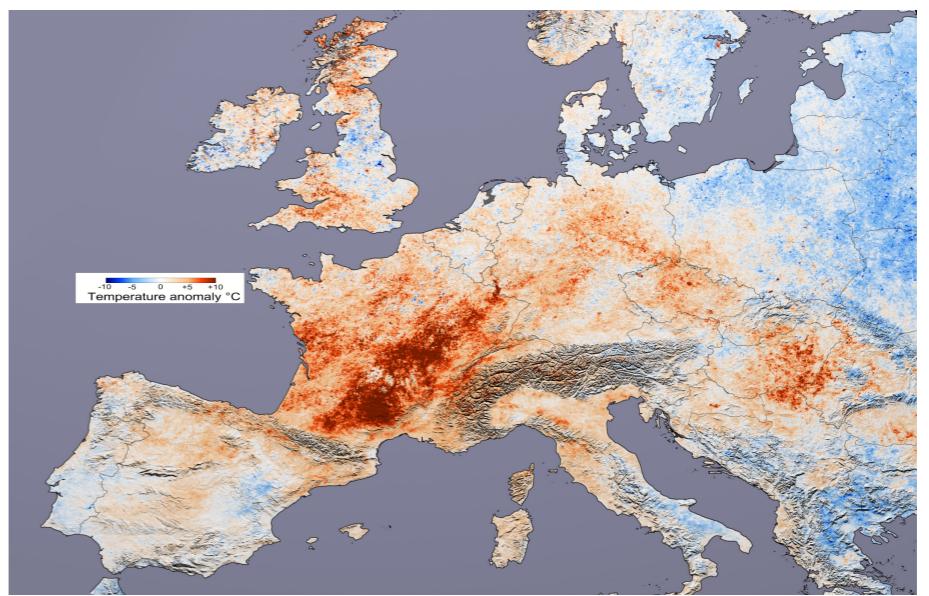
France

ca. 2003 area  
→  
WE cluster



Scandinavia

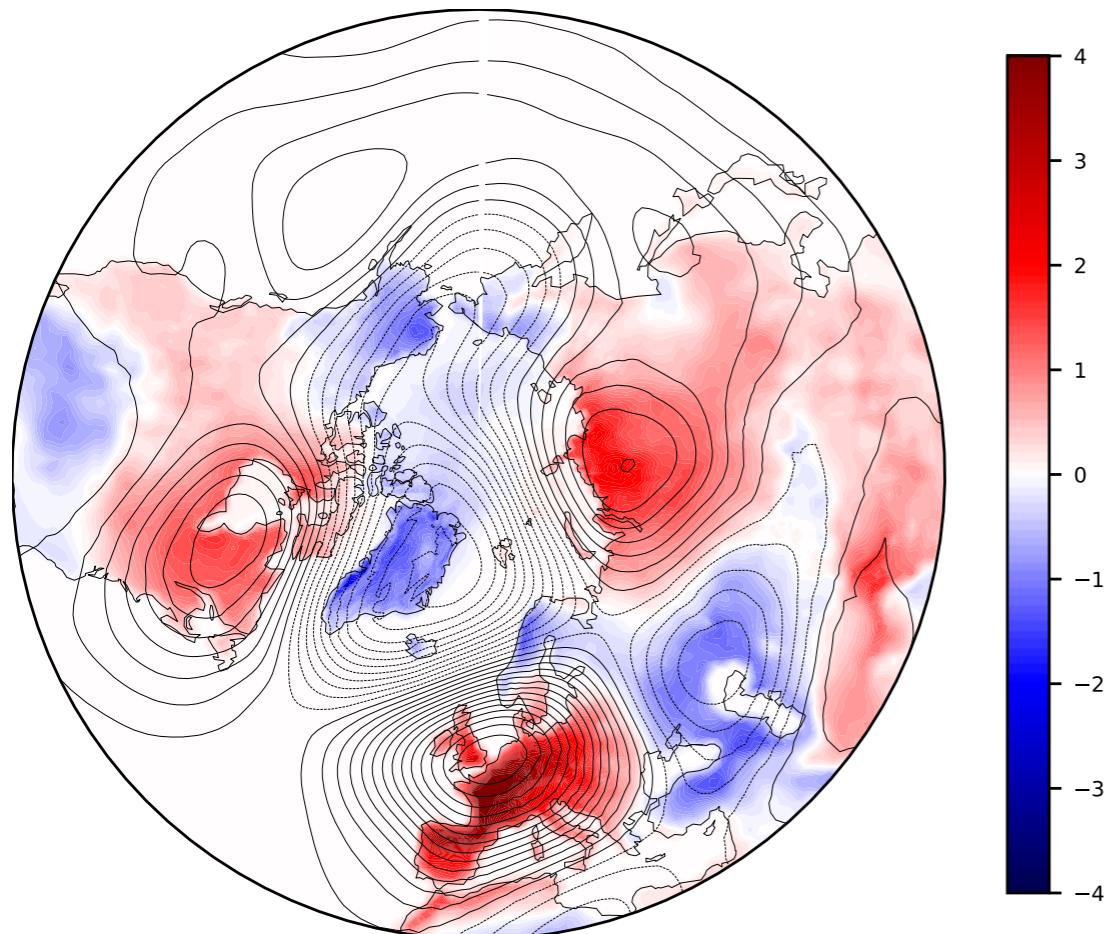
ca. 2018 area  
→  
SC cluster



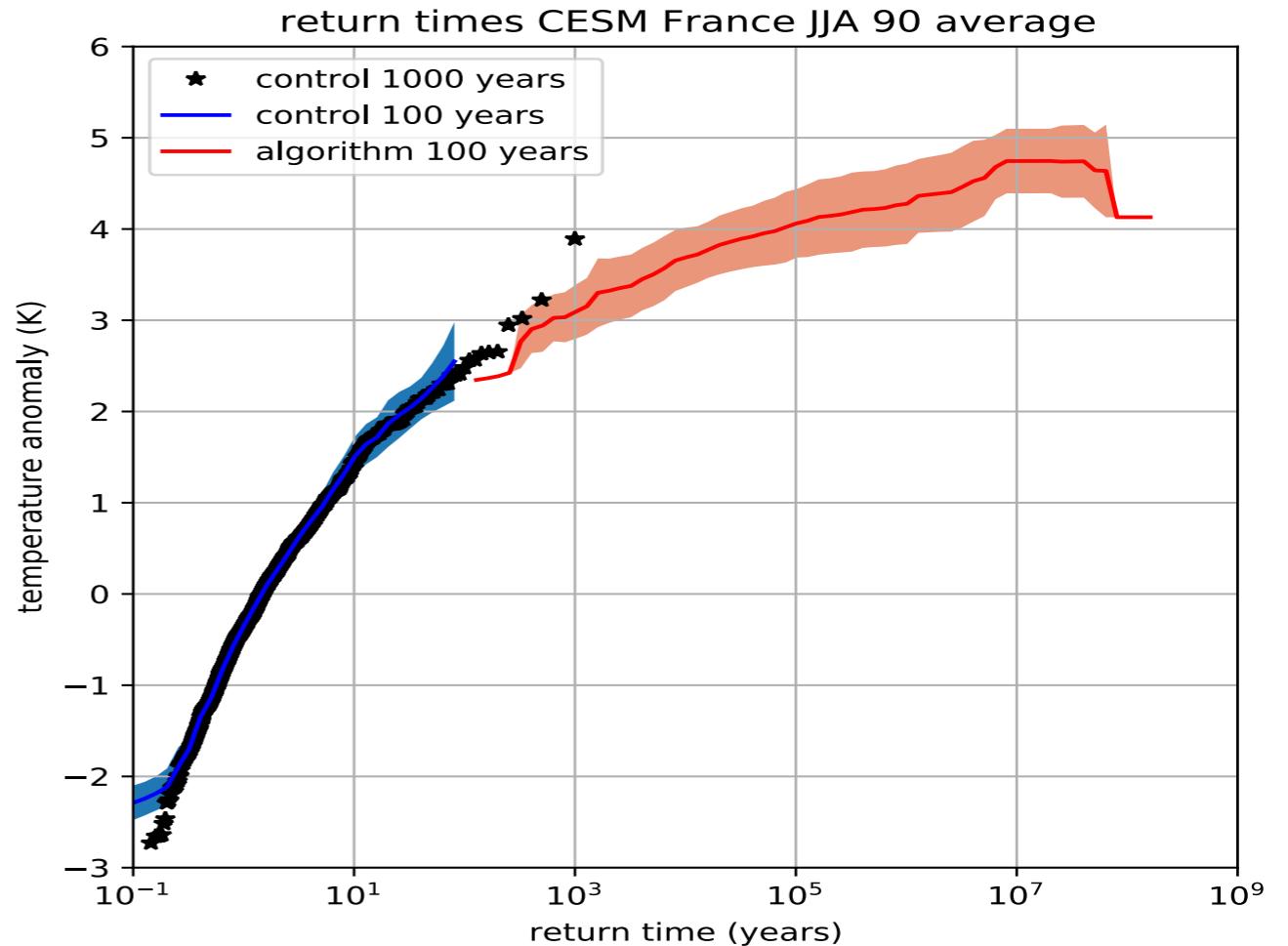
- Two sets of 10 experiments targeting temperature over **France** or **Scandinavia**
- Each experiment ensemble 100 trajectories running for one summer (JJA), 25 years equivalent computational cost. Total for each region 250 years (manageable)

# Experiments with CESM: heatwaves over France

France warm summers  $r > 1000$  years



return time summer temperature France

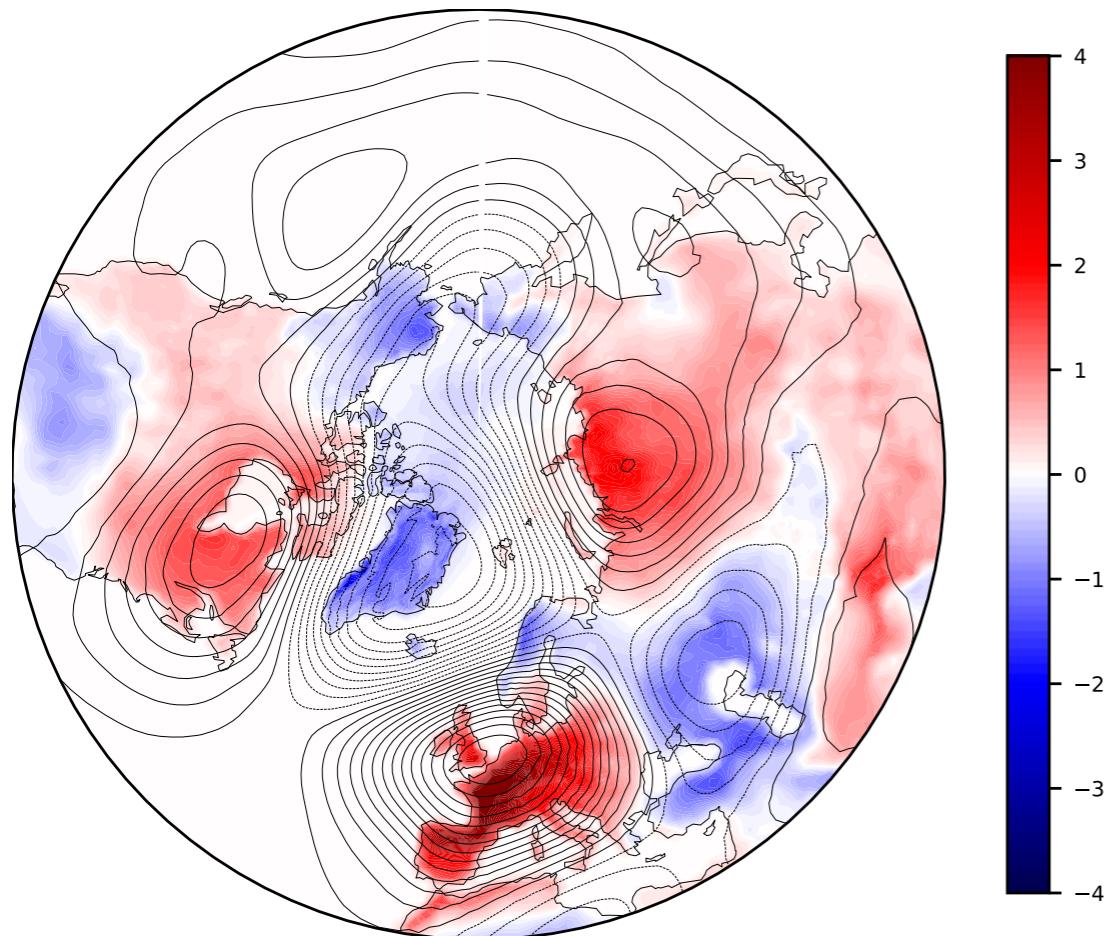


Ragone and Bouchet, *GRL* 2021

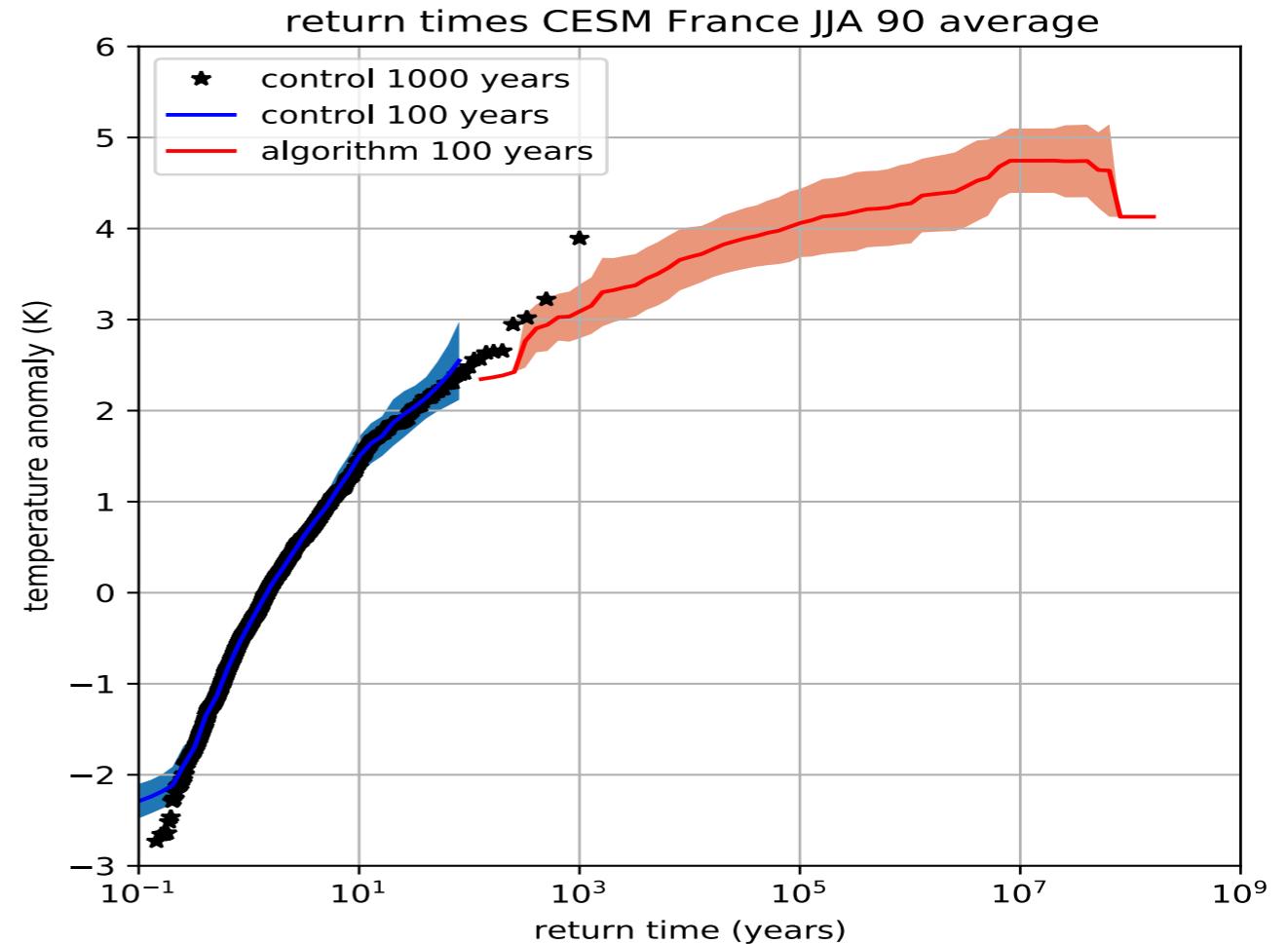
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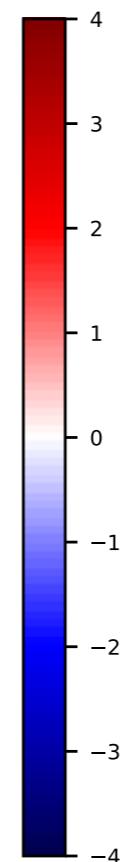
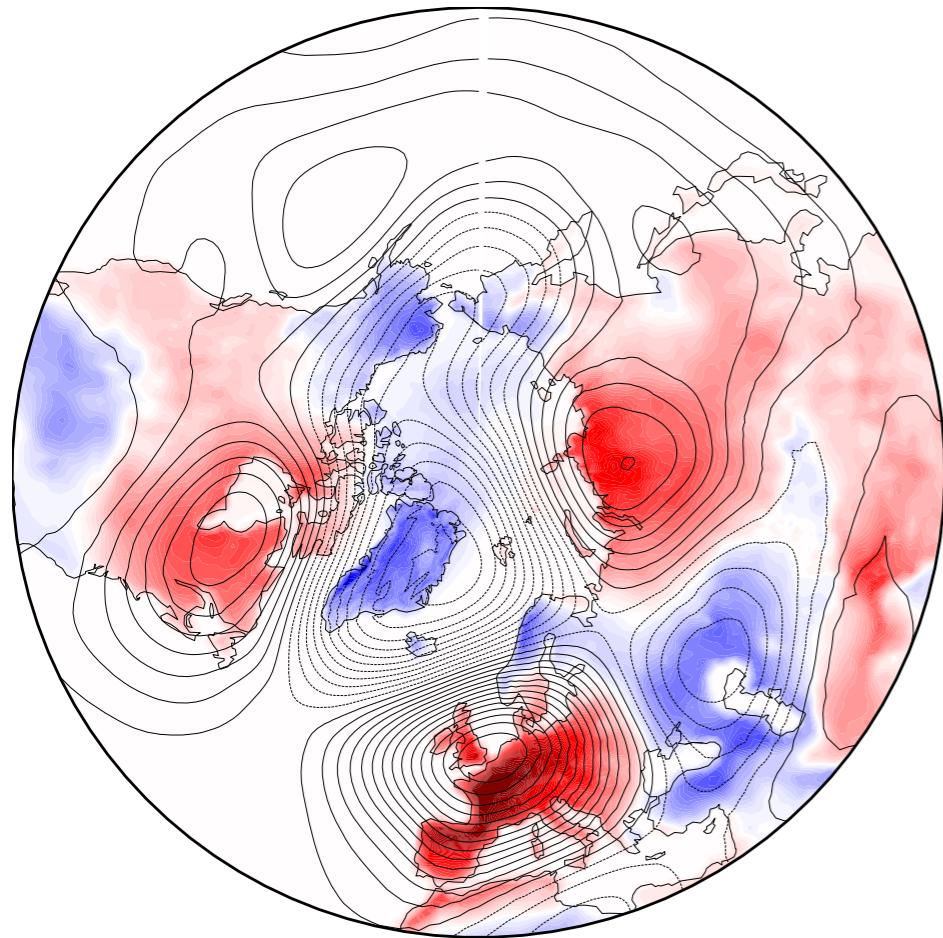


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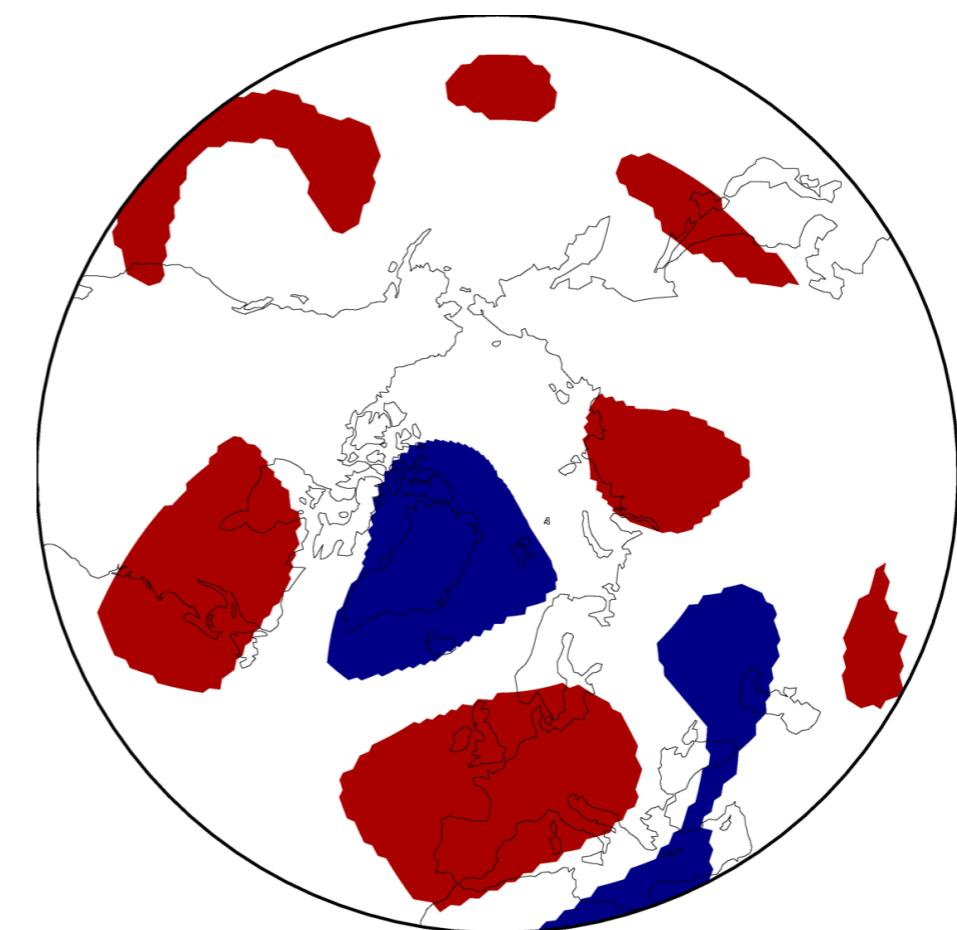
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# Experiments with CESM: heatwaves over France

France warm summers  $r > 1000$  years



t-values

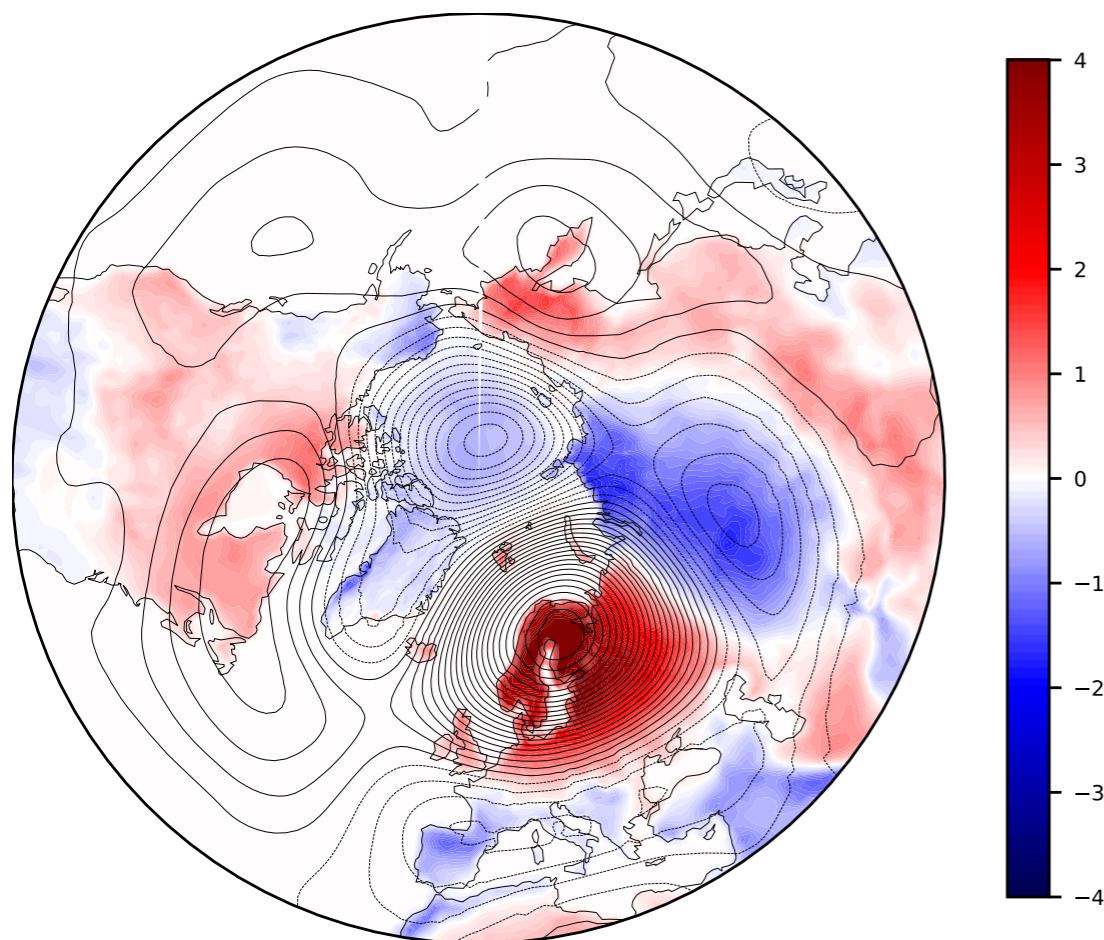


Ragone and Bouchet, GRL 2021

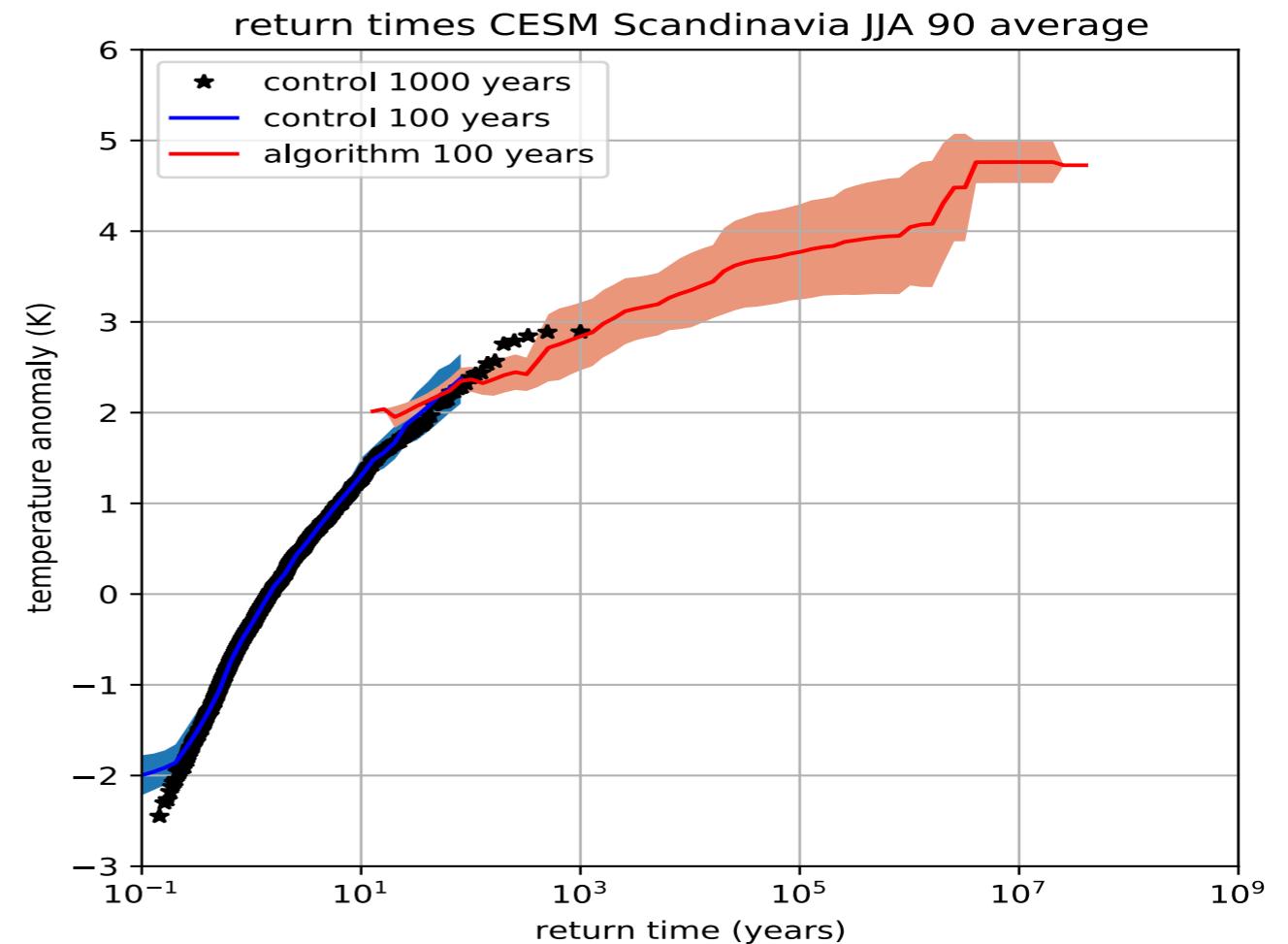
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- Significance analysis extremely hard in “normal” data (observation or direct simulations)

# Experiments with CESM: heatwaves over Scandinavia

Scandinavia warm summers  $r > 1000$  years



return time summer temperature Scandinavia

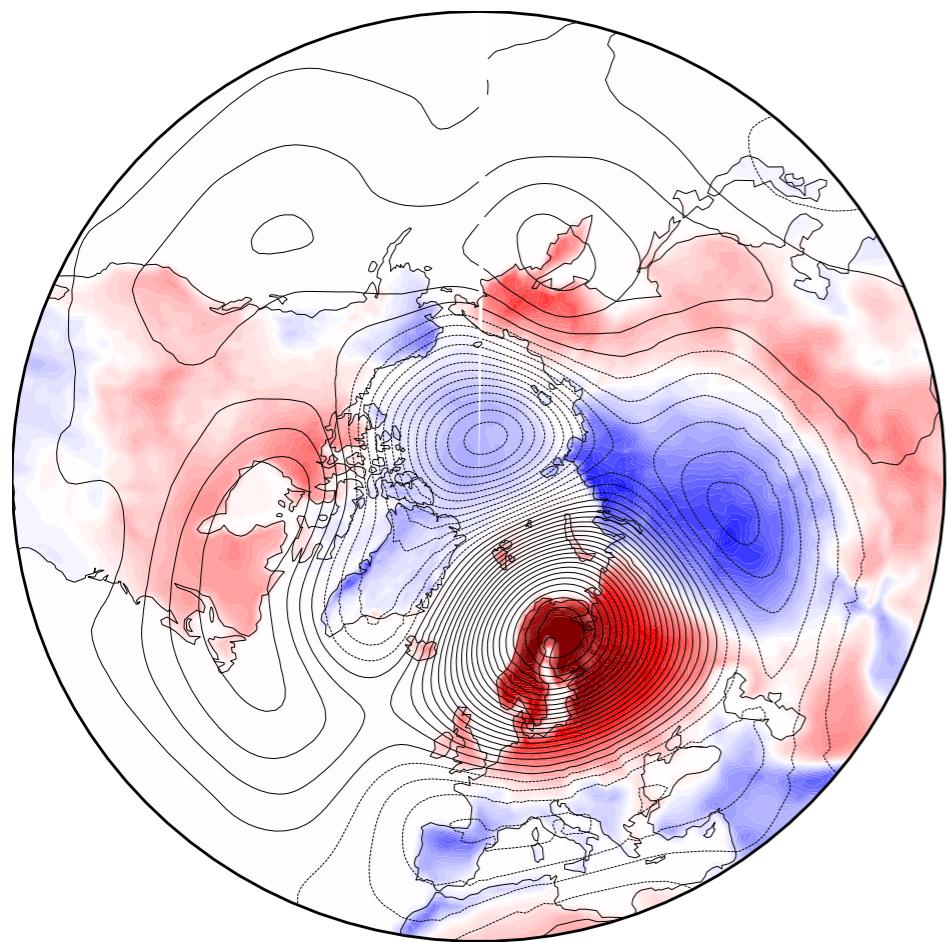


Ragone and Bouchet, GRL 2021

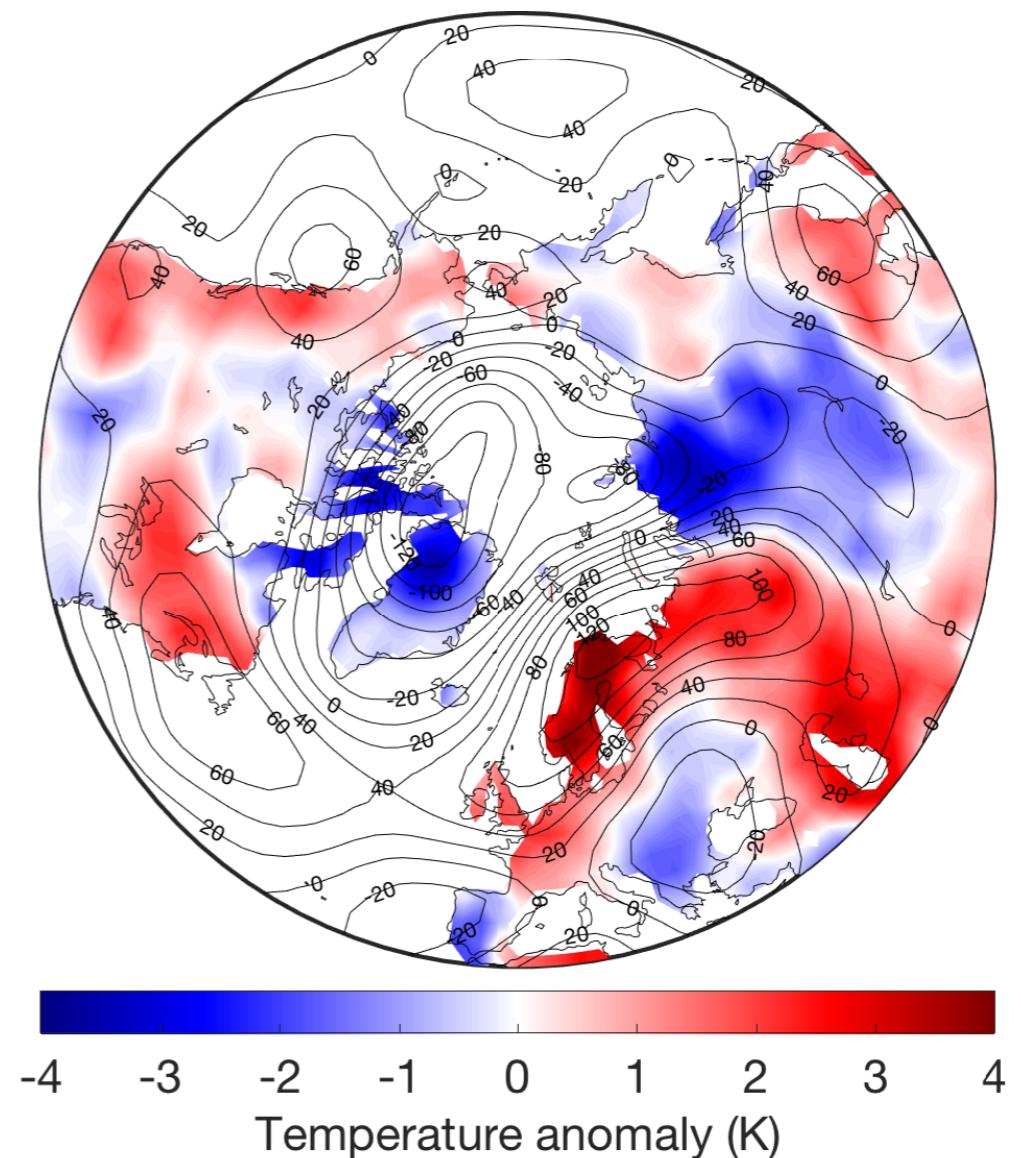
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# Experiments with CESM: heatwaves over Scandinavia

Scandinavia warm summers  $r > 1000$  years



July 2018 heatwave (NCEP)

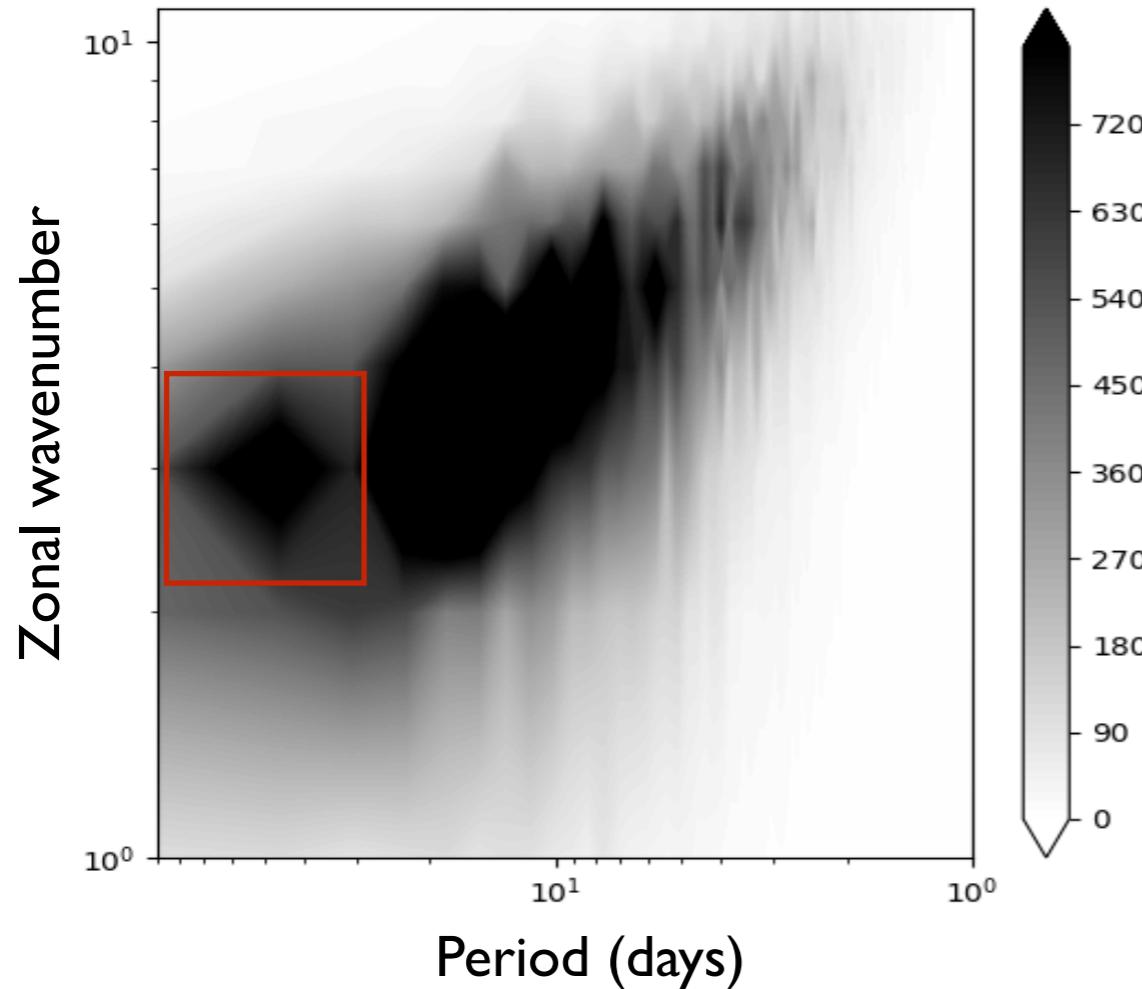


Ragone and Bouchet, GRL 2021

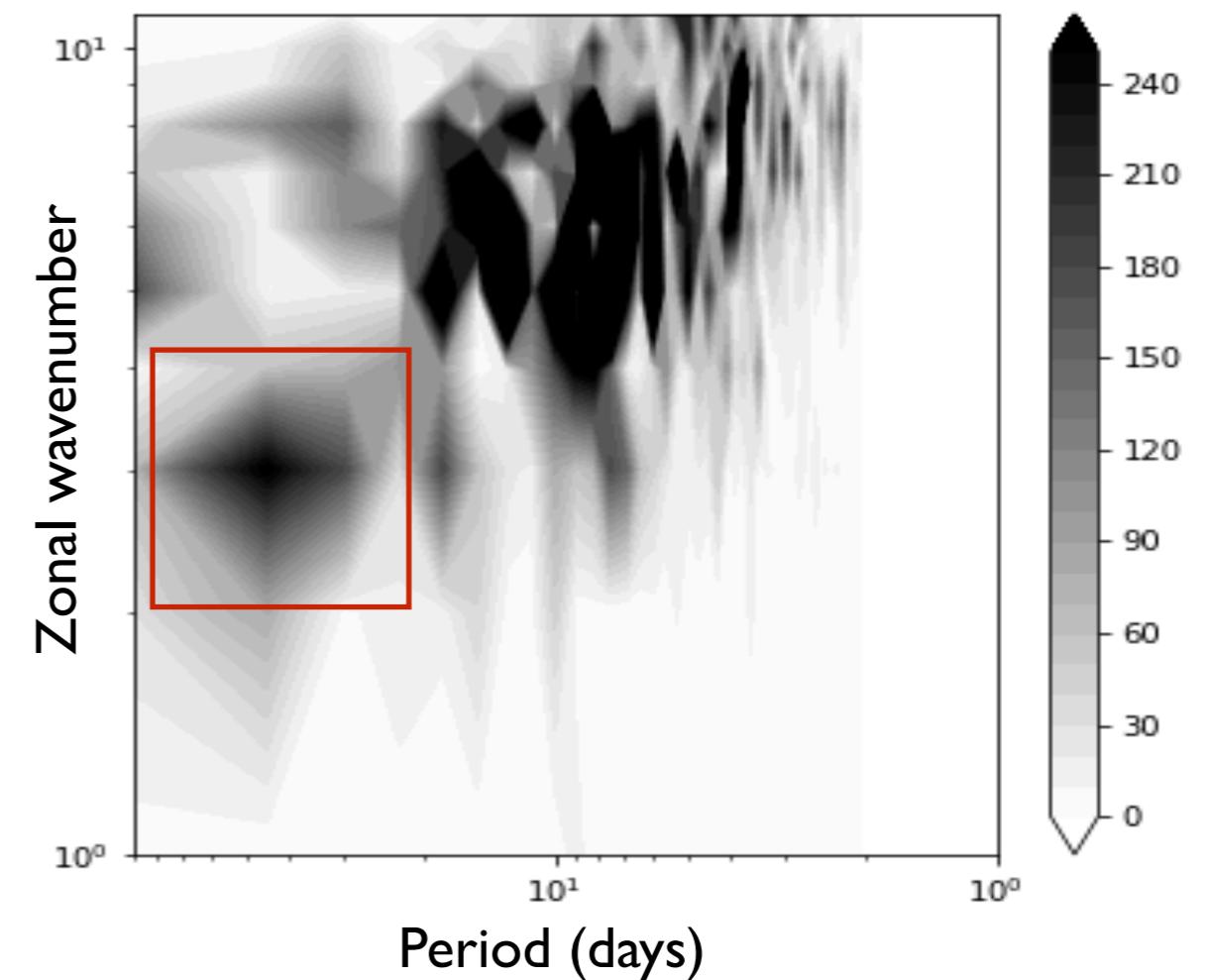
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- **Scandinavia** pattern matches extremely well with observed 2018 event

# Experiments with CESM: heatwaves over Scandinavia

Heat waves spectrum

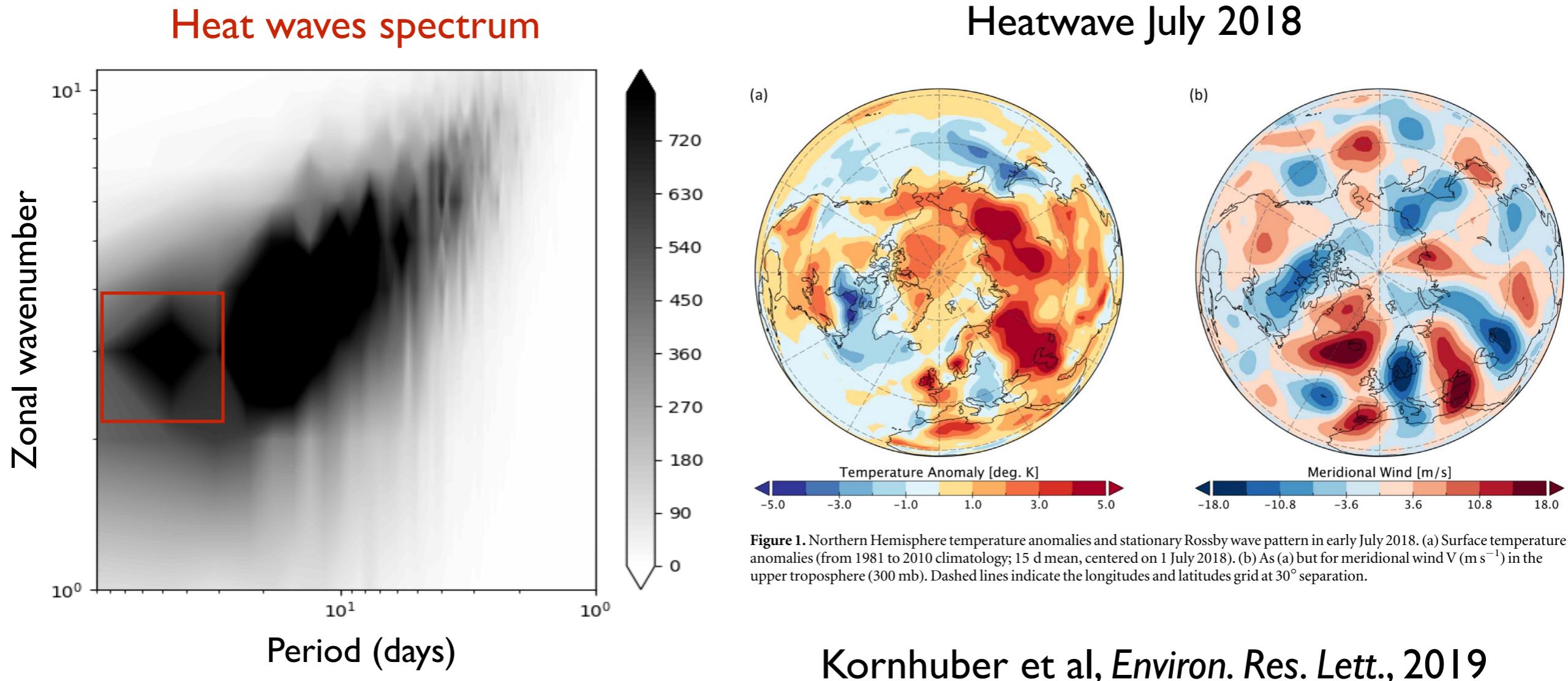


JJA 2018 spectrum from NCEP data



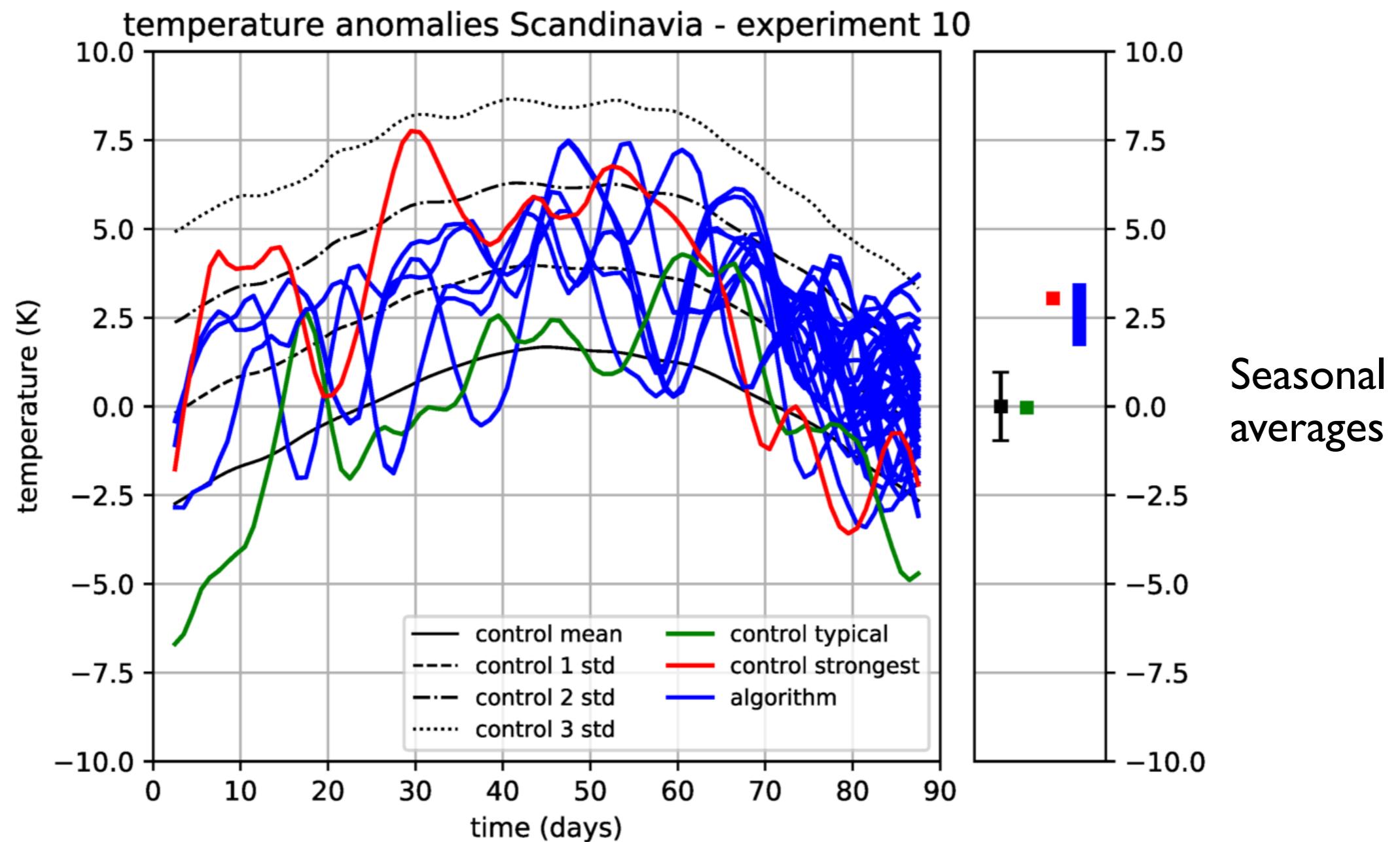
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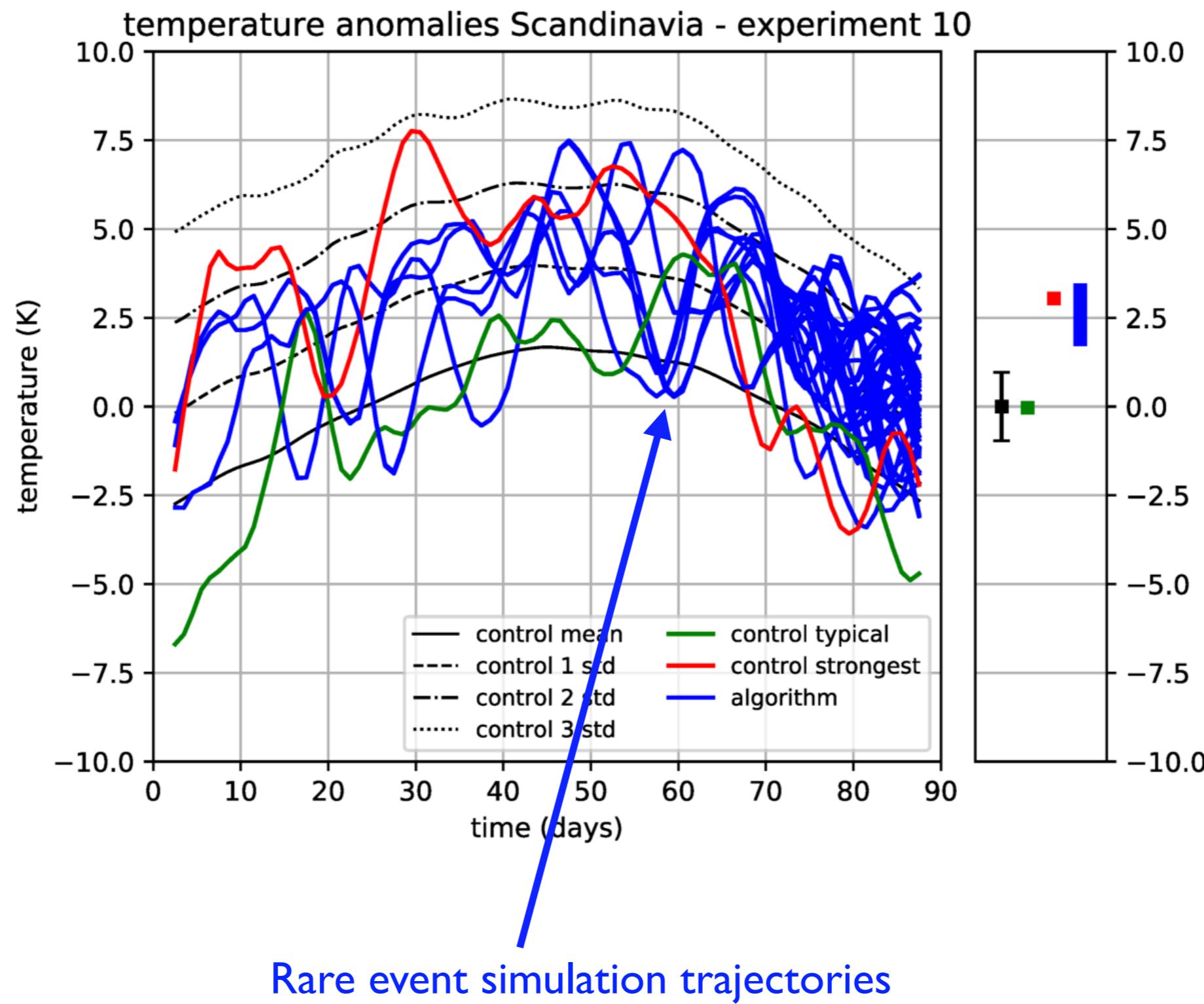


- Results **confirmed**: we can work with state-of-the-art global climate models
- Detected **statistically significant** teleconnection patterns with wavenumber 3-4
- Way to test proposed role of **quasi-stationary Rossby waves** during recent heatwaves?

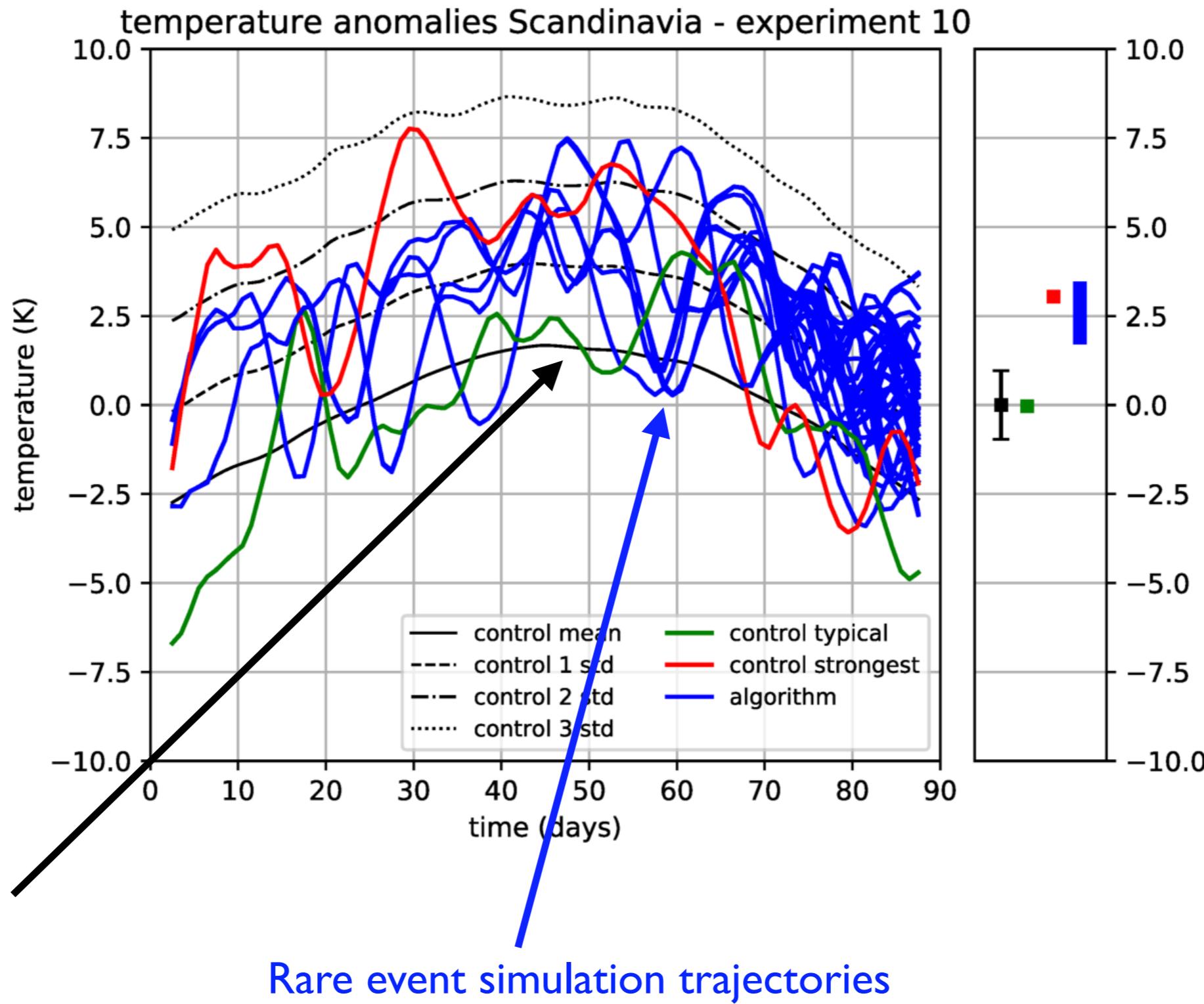
# Experiments with CESM: heatwaves over Scandinavia



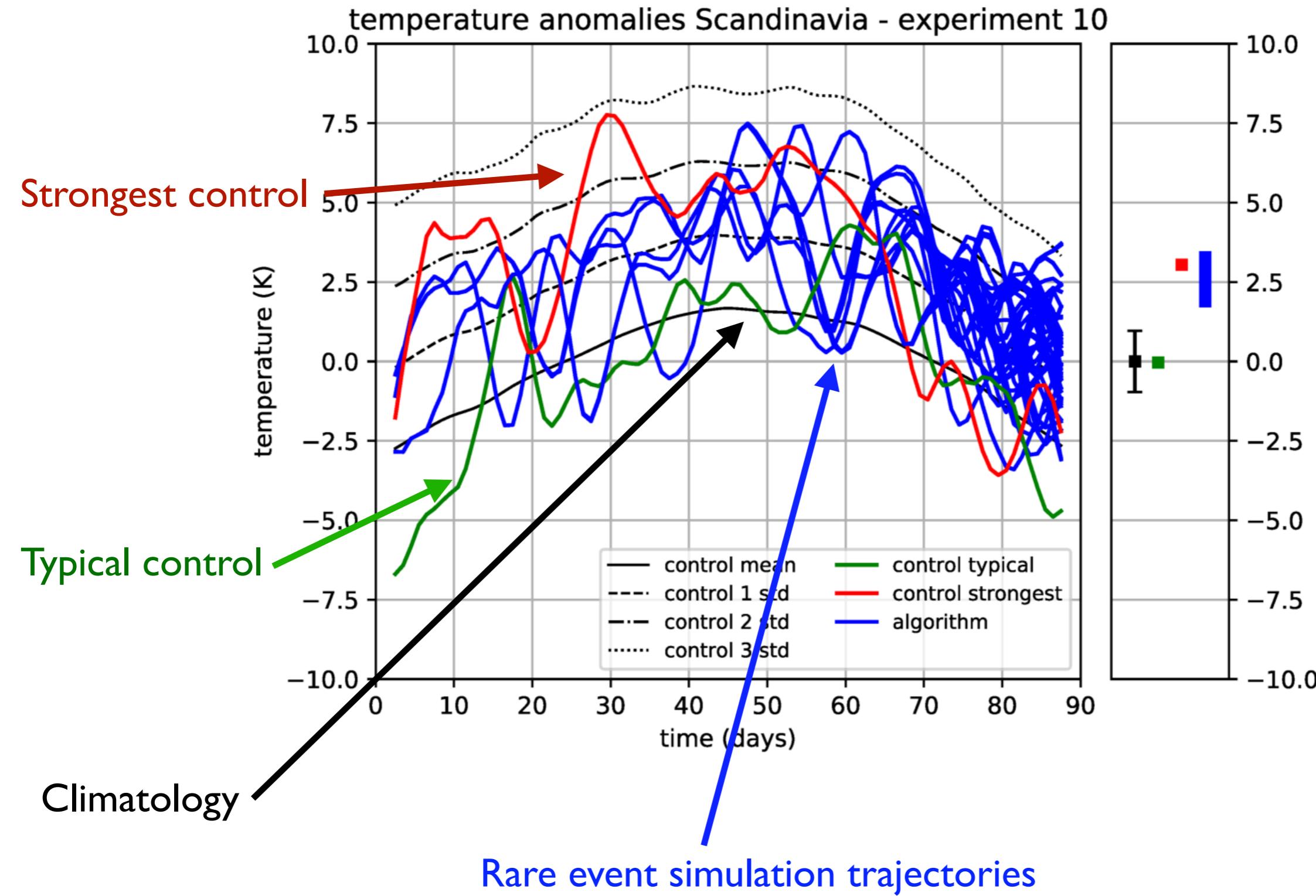
# Experiments with CESM: heatwaves over Scandinavia



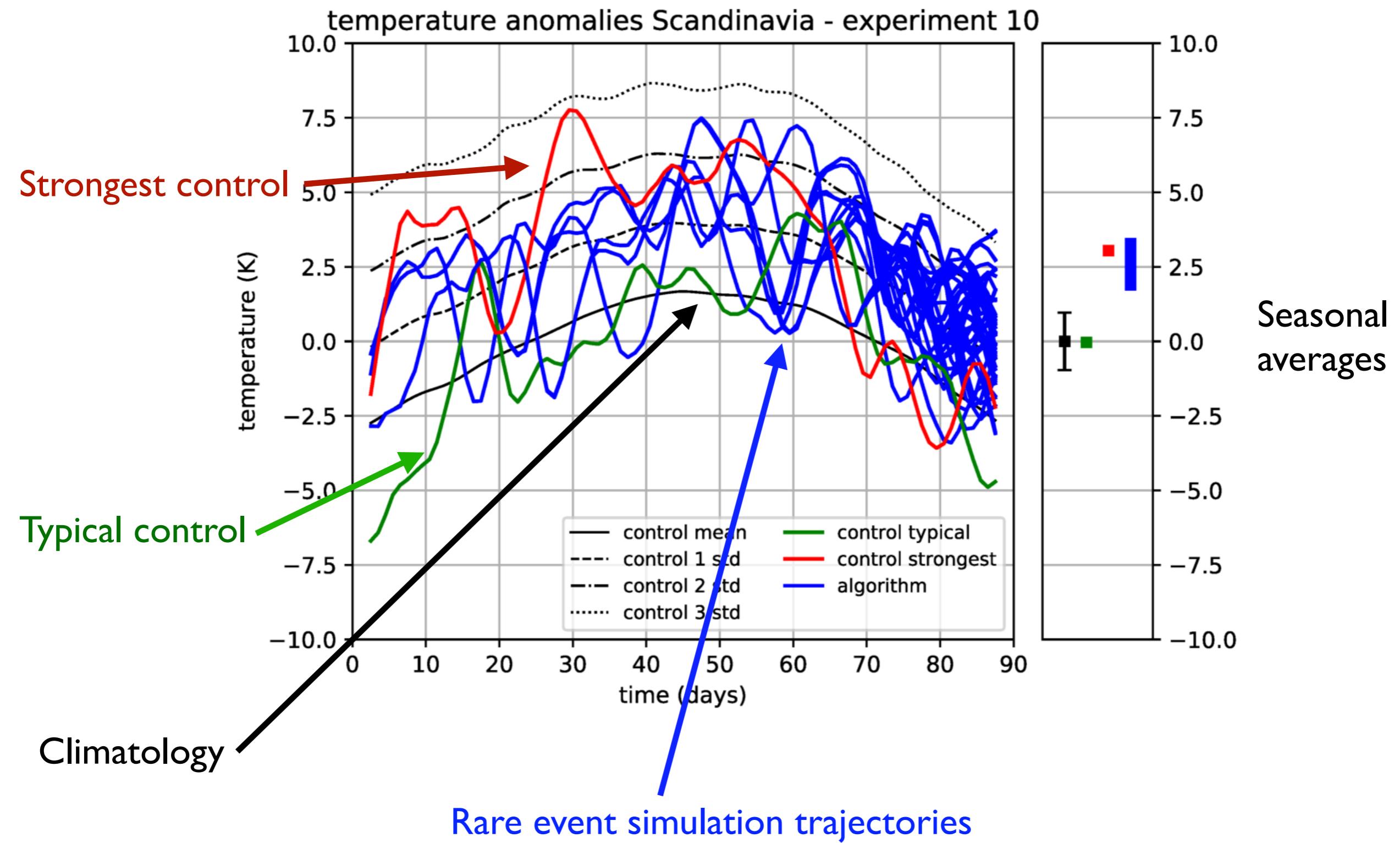
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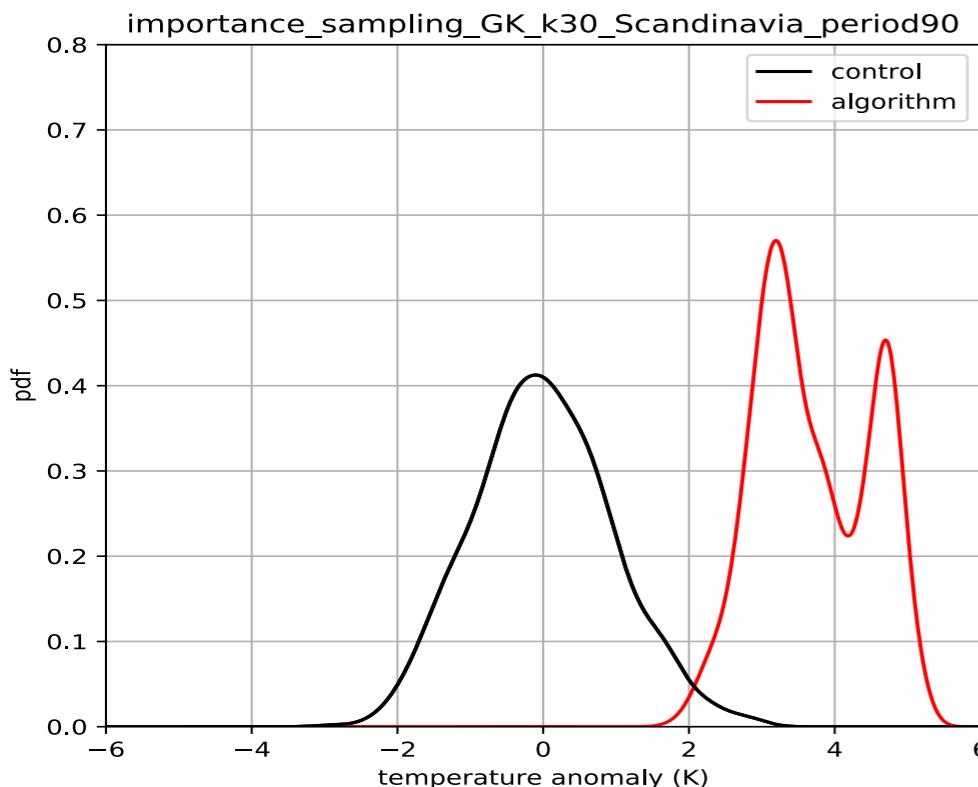
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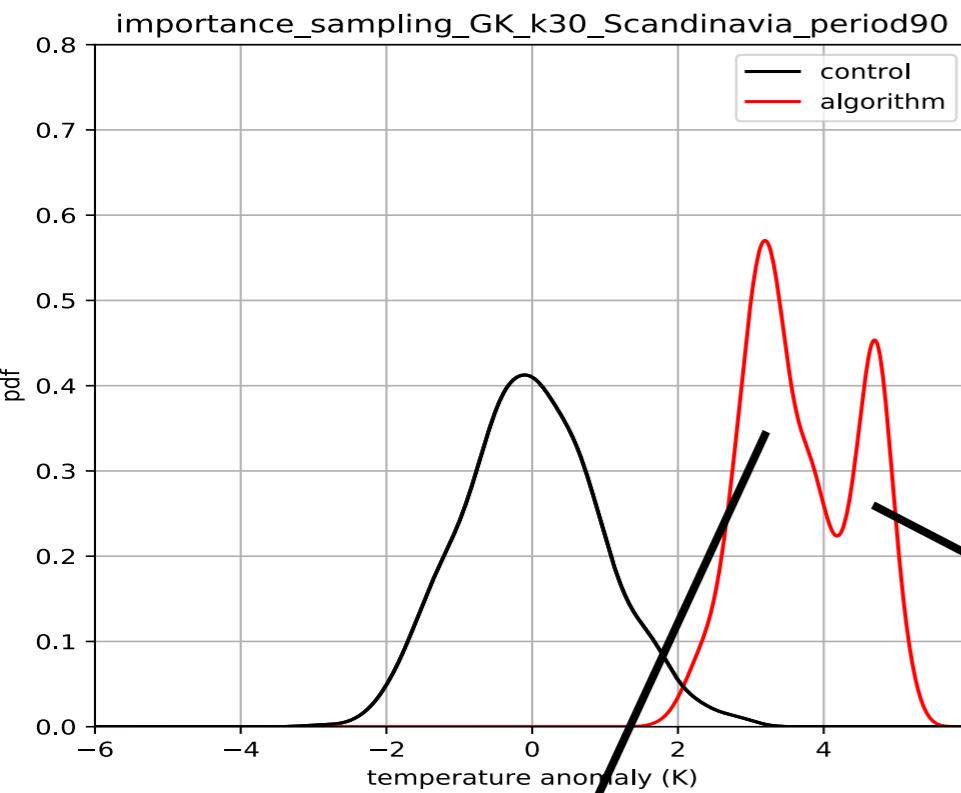


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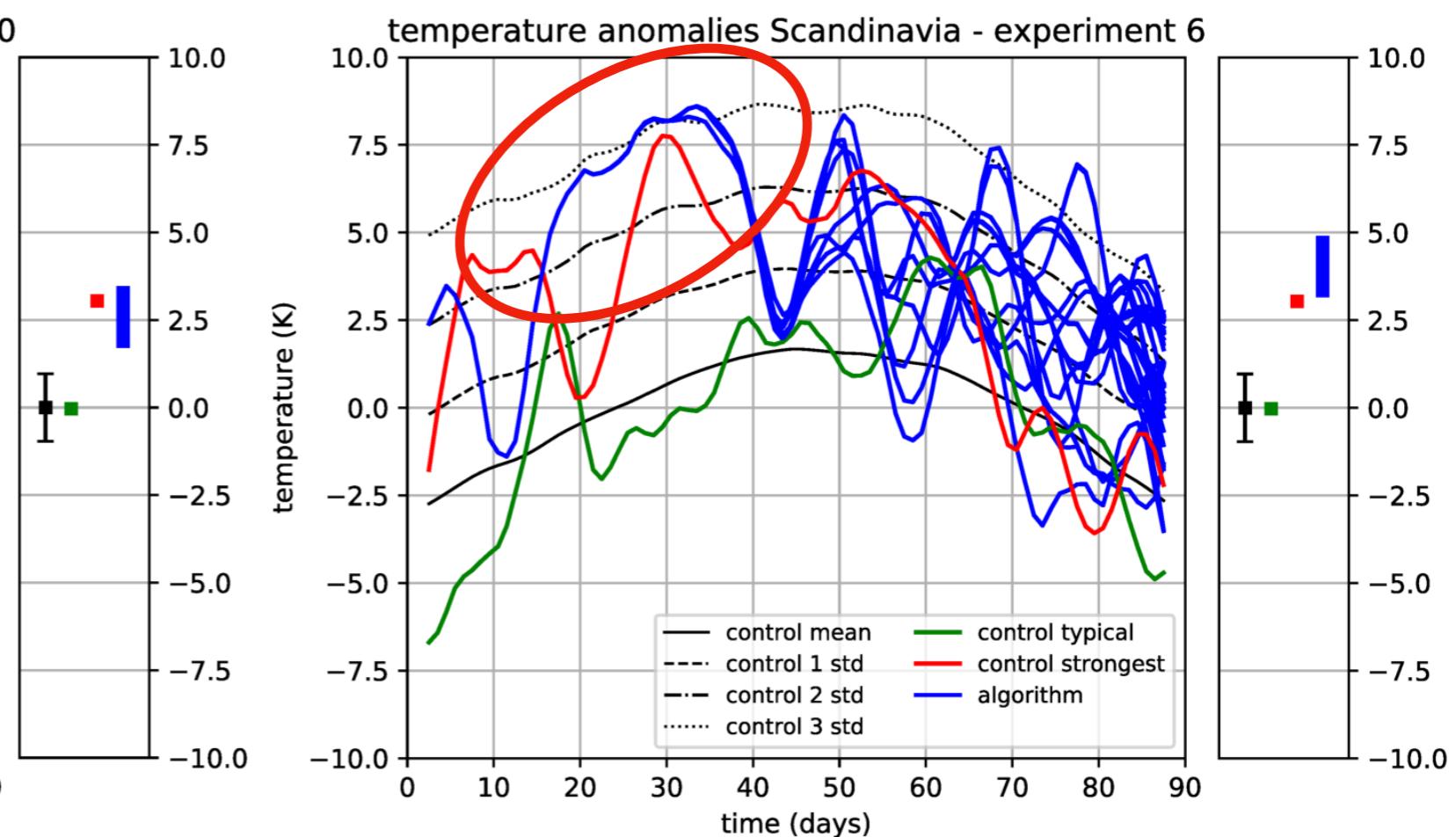
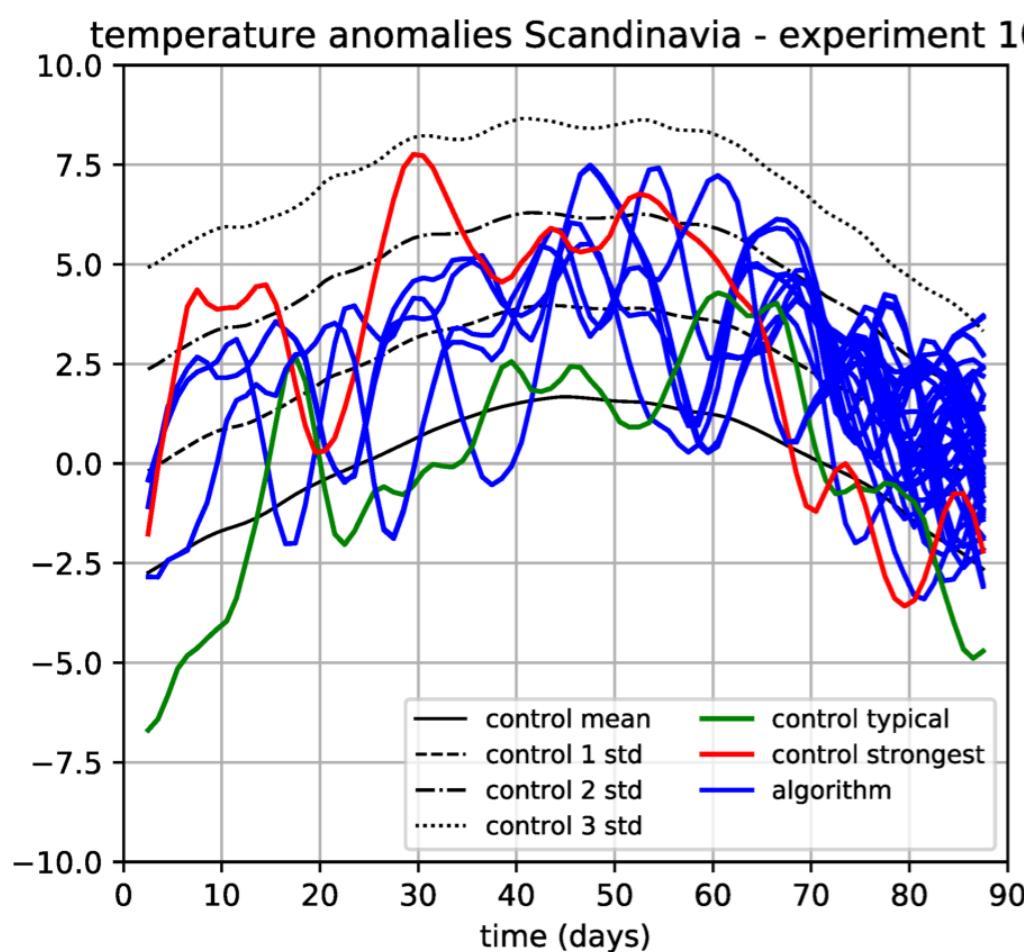
- For **Scandinavia** unexpected behaviour
- **Bimodality** distribution seasonal temperatures

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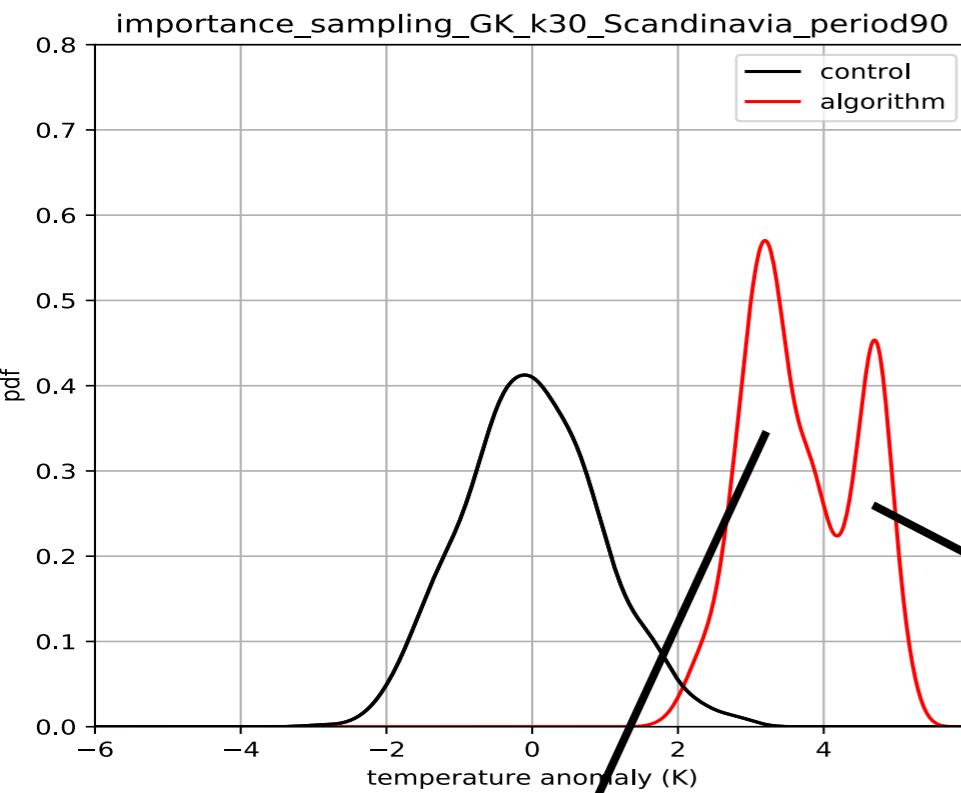


- For Scandinavia unexpected behaviour
- Bimodality distribution seasonal temperatures
- Upper mode hosts “mega-heatwave” June-July events with same characteristics in different ensembles

Ragone and Bouchet, GRL 2021

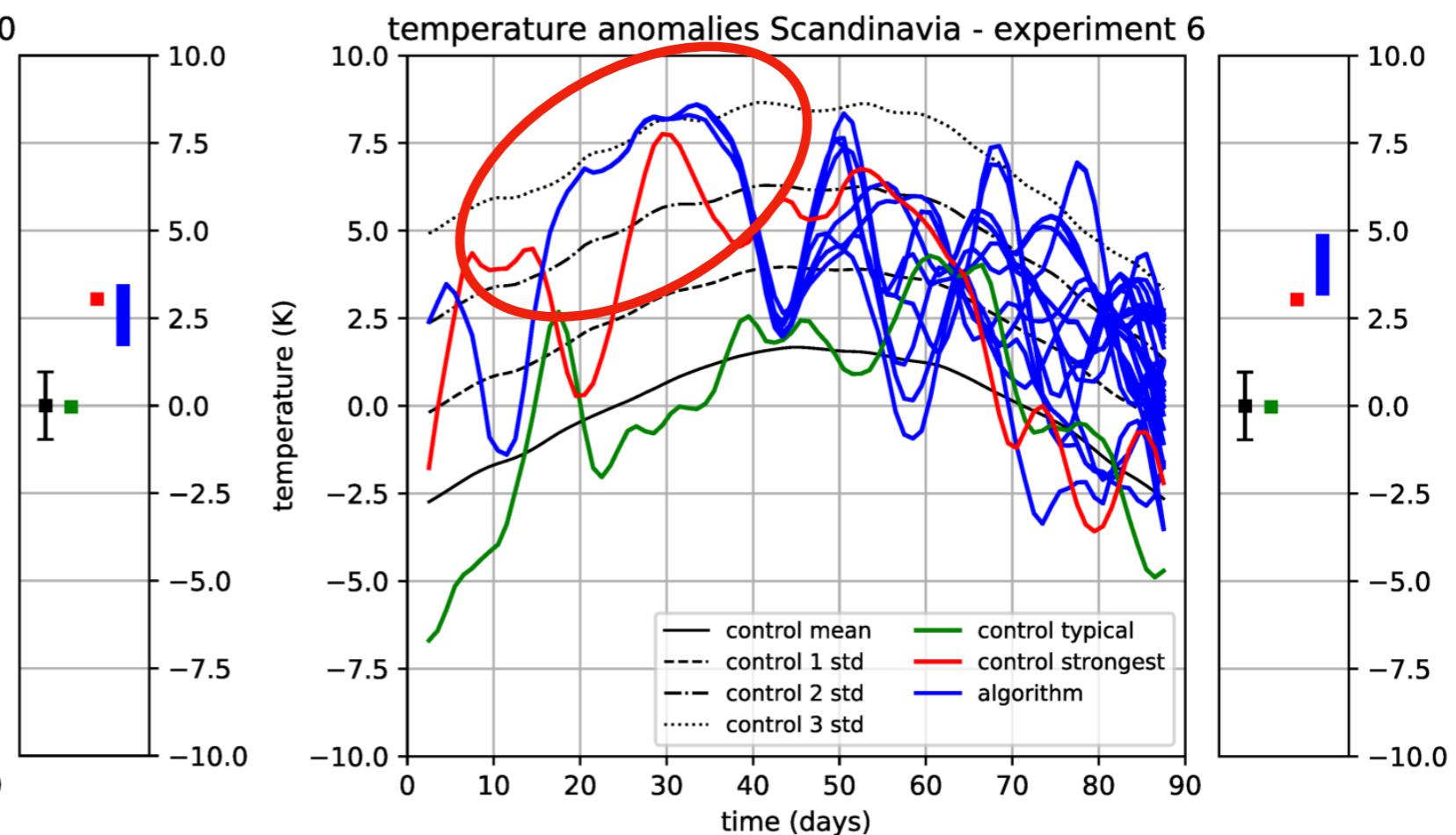
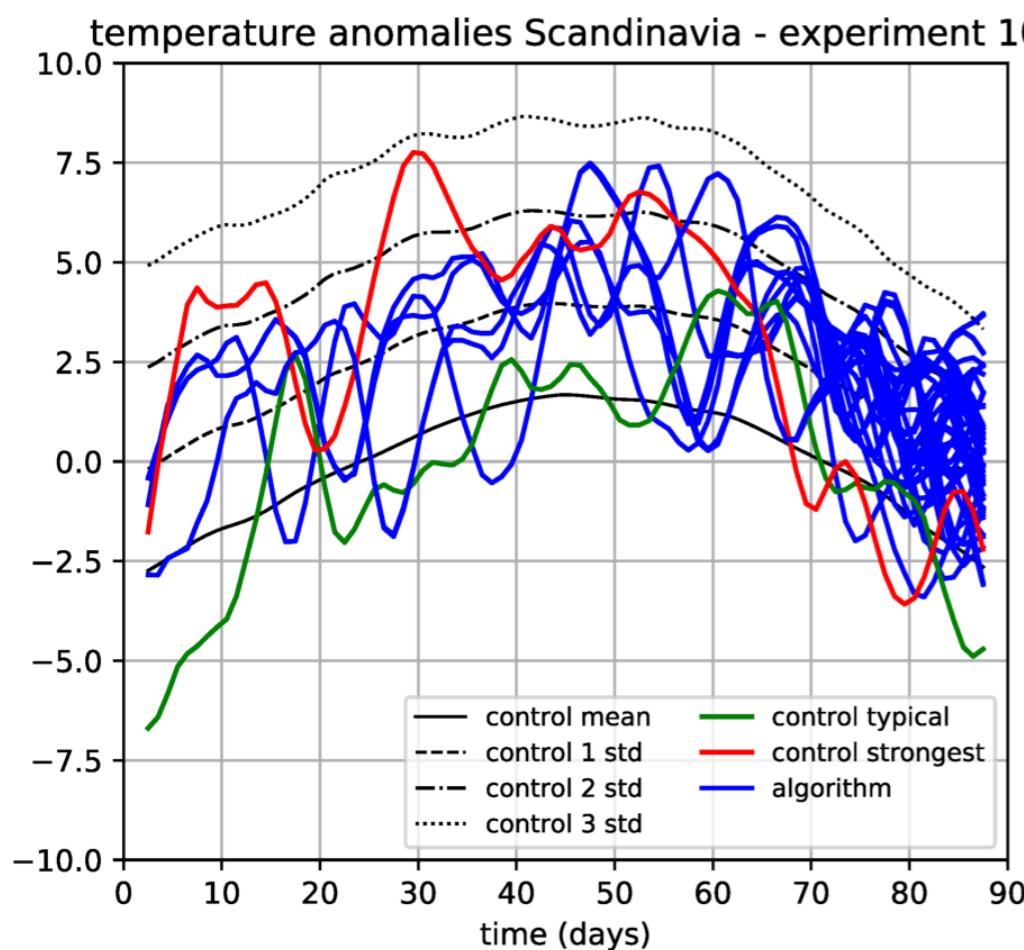


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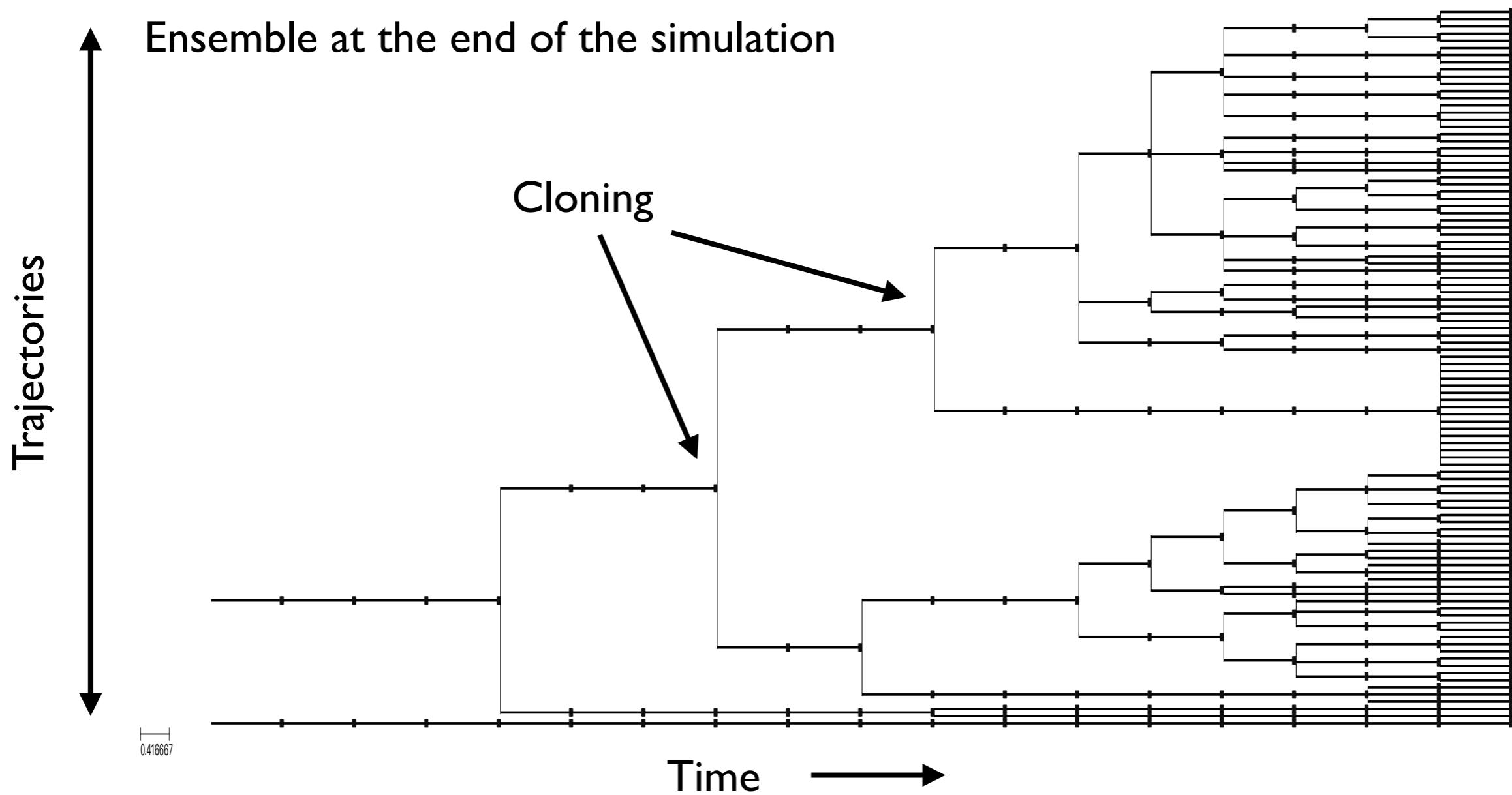


- For Scandinavia unexpected behaviour
- Bimodality distribution seasonal temperatures
- Upper mode hosts “mega-heatwave” June-July events with same characteristics in different ensembles
- Analysis of dynamics of the two regimes is currently work in progress

Ragone and Bouchet, GRL 2021

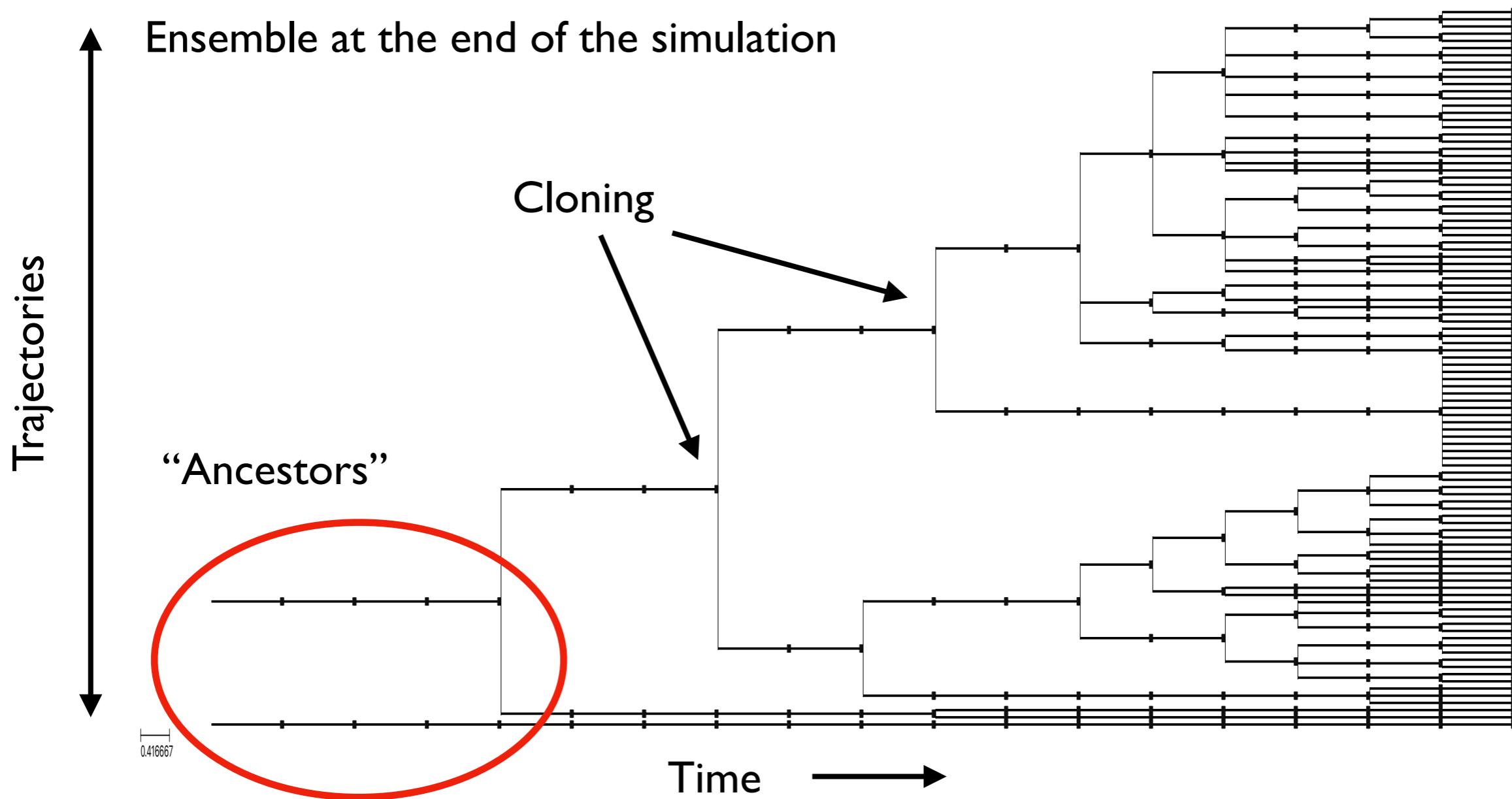


# Analysis of trajectories branching



- Analysis of the **branching** of the trajectories due to the cloning

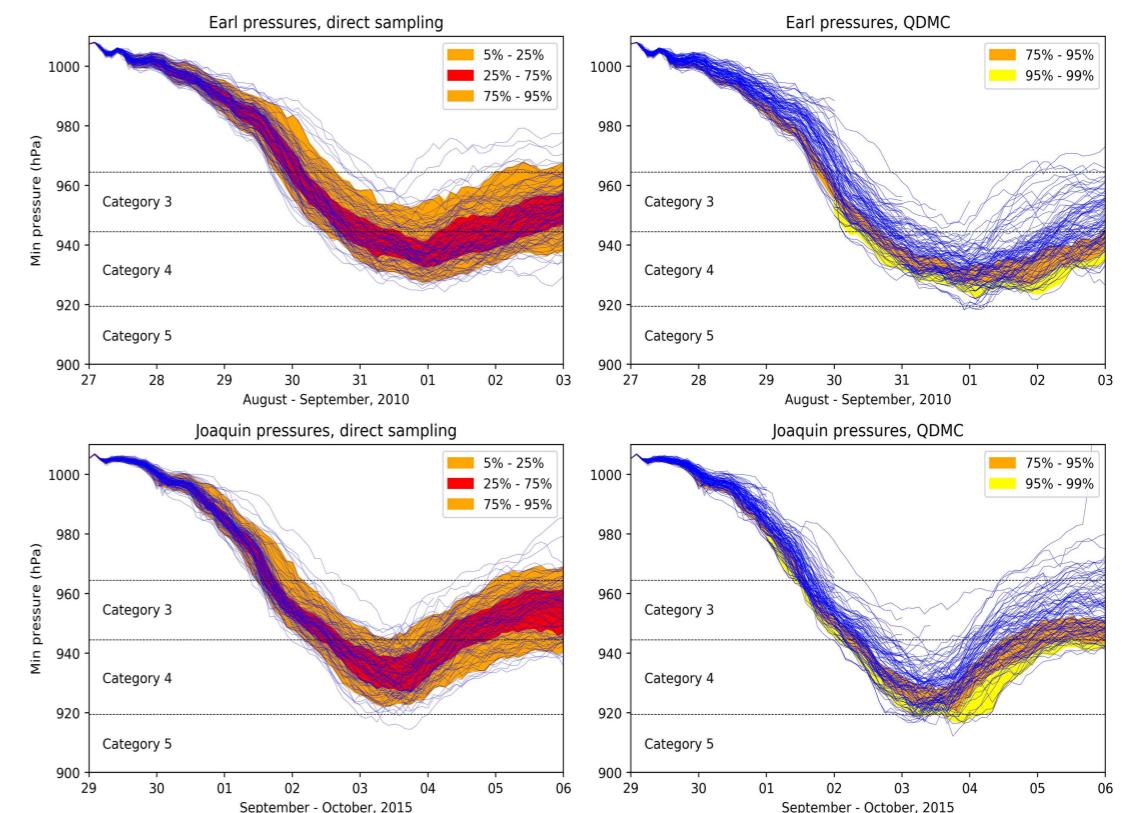
# Analysis of trajectories branching



- Analysis of the **branching** of the trajectories due to the cloning
- What makes an “ancestor” trajectory successful?
- Precursors and climatic drivers: **predictability** of risk

# Future perspectives

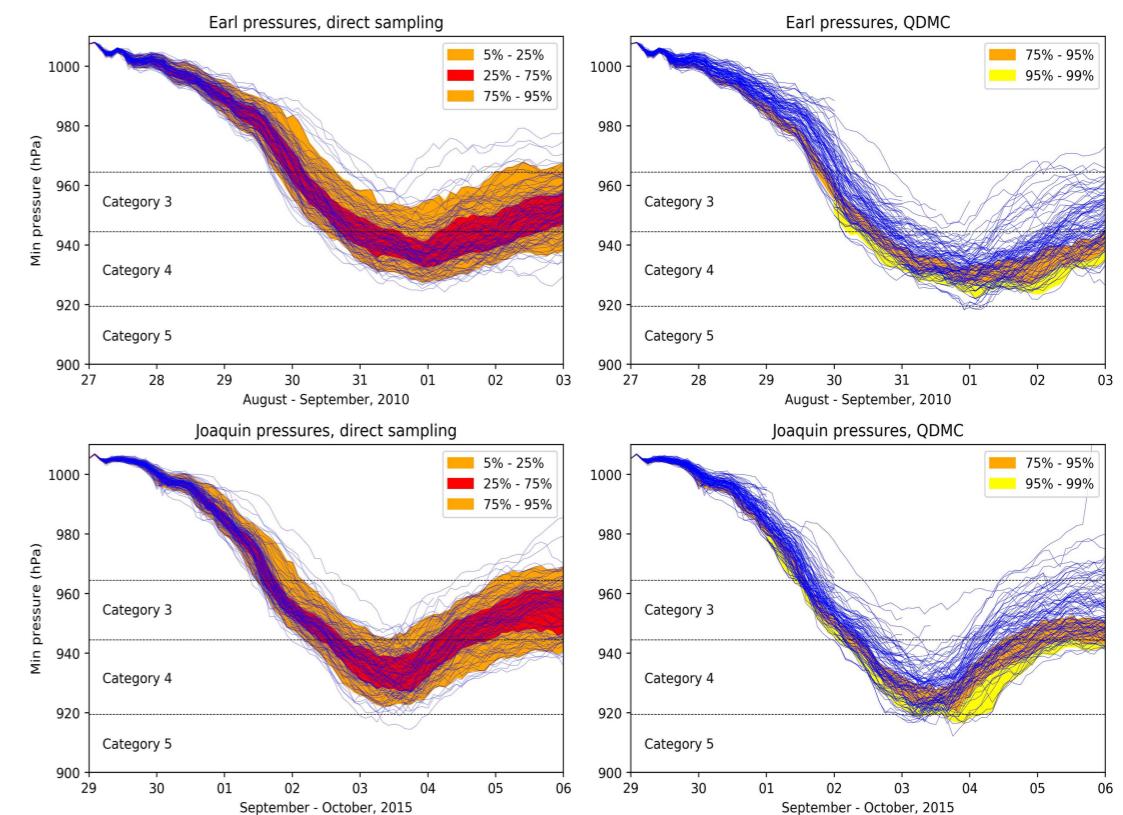
- Particle filtering for data assimilation share same DNA as method described here
- For the future: how to apply these techniques to predictability problems (move to coupled atmosphere-ocean models and/or constrain initial conditions to slow components)
- Possible applications to heatwaves outside midlatitudes, cold spells, floods, droughts
- Promising results with similar method on tropical storms with RCMs (Webber et al. 2019)
- Ongoing work:
  - extremes of sea ice reduction in the Arctic (PhD of Jerome Sauer)
  - large deviations of finite time Lyapunov exponents in simplified GCMs (with Jonathan Demaeyer)



Webber et al., *Chaos*, 2019

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Thank you for your attention

Webber et al., *Chaos*, 2019