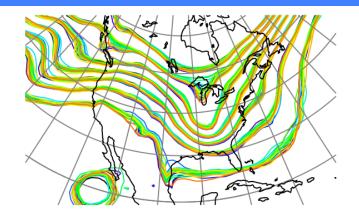


DART Tutorial Section 20: Model Parameter Estimation





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Model Parameter Estimation

Suppose a model is governed by a (stochastic) Difference Equation:

$$dx_t = f(x_t, t; u) + G(x_t, t; w)d\beta_t, \quad t \ge 0$$
 (1)

where u and w are vectors of parameters. Also, suppose we really don't know the parameter values (very well). Can we use observations with assimilation to help constrain these values?

Rewrite (1) as:

$$dx_t^A = f^A(x_t^A, t) + G^A(x_t^A, t)d\beta_t, \quad t \ge 0$$
(2)

where the augmented state vector includes x_t , u, and w.

The model is modified so values of u and w can be changed by assimilation. The model might also introduce some time tendency for u and w.

Model Parameter Estimation

From the ensemble filter perspective:

Just add any parameters of interest to the model state vector; Proceed to assimilate as before.

Possible difficulties:

- 1. Where are parameters 'located' for localization?
- 2. Parameters won't have any error growth in time (unless we add some): could lead to filter divergence.
- 3. Parameters may not be strongly correlated with any observations.

Testing Parameter Estimation in DART

DART includes a *models/forced_lorenz_96* directory.

Each state variable has a corresponding forcing variable, F_i .

$$dX_{i} / dt = (X_{i+1} - X_{i-2})X_{i-1} - X_{i} + F_{i}$$
(3)

Observational errors for obs. in set i independent of those in set j.

$$dF_i / dt = N(0, \sigma_{noise}) \tag{4}$$

Can observations of some function of state variables constrain F?

Adding namelist control aspects required for experimentation:

- 1. reset_forcing if .true., F_i = forcing (also from namelist) for all i,t.
- 2. random_forcing_amplitude σ_{noise} for F_i time tendency, not used if reset_forcing is .true.

Using these, can create OSSE sets with fixed, global F value.

Assimilate these with filter, estimate state and forcing.

Get an ensemble sample of F_i at each time.

Random noise can be useful for avoiding filter divergence.

Assimilation in the forced Lorenz-96 model

cd models/forced_lorenz_96/work
csh workshop_setup.csh

Use matlab, etc. to examine output.

Same 40 randomly-located observations as in lorenz_96 cases. Forcing was fixed at 8.0 in the perfect_model run.

Values of F_i are modified in the assimilation.

There was some noise (amplitude of 0.1) added to the time tendency.

Amazing Fact: Best assimilations of state come when Fi varies, even better than when Fi is set to exact known value of 8.0!

Contest: Given an observation set, what was the value of F?

In models/forced_lorenz_96/work edit input.nml

&filter_nml

change to

"obs_sequence_in_name = "obs_seq.out"

obs_seq.out.CONTEST"

Question: What was the value of the forcing in the perfect_model run?

You can try anything (ethical) you want.

Feel free to ask for help to try experiments you don't know how to do.

Remember: The Truth is NO LONGER KNOWN!

Consistent with the theme of the workshop ... in the event of a tie, a random number generator will be used to decide the winner.

Honor, fame, and fabulous(?) prizes go to the winning team!!!

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