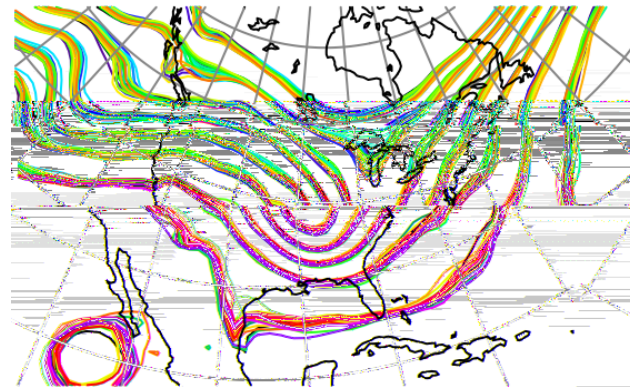


Data  
Assimilation  
Research  
Testbed



## DART Tutorial Section 9: More on Dealing with Error: Inflation



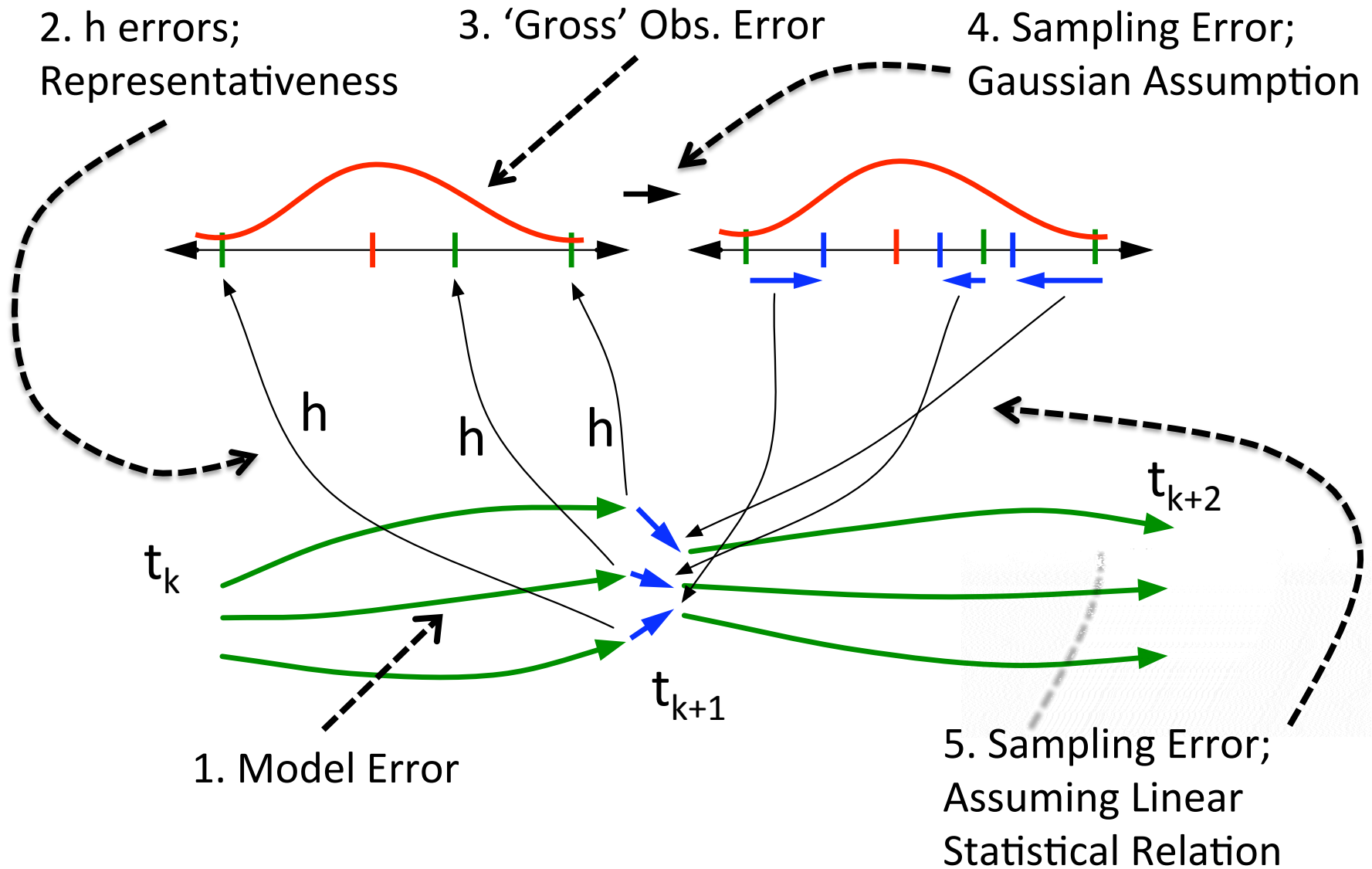
©UCAR



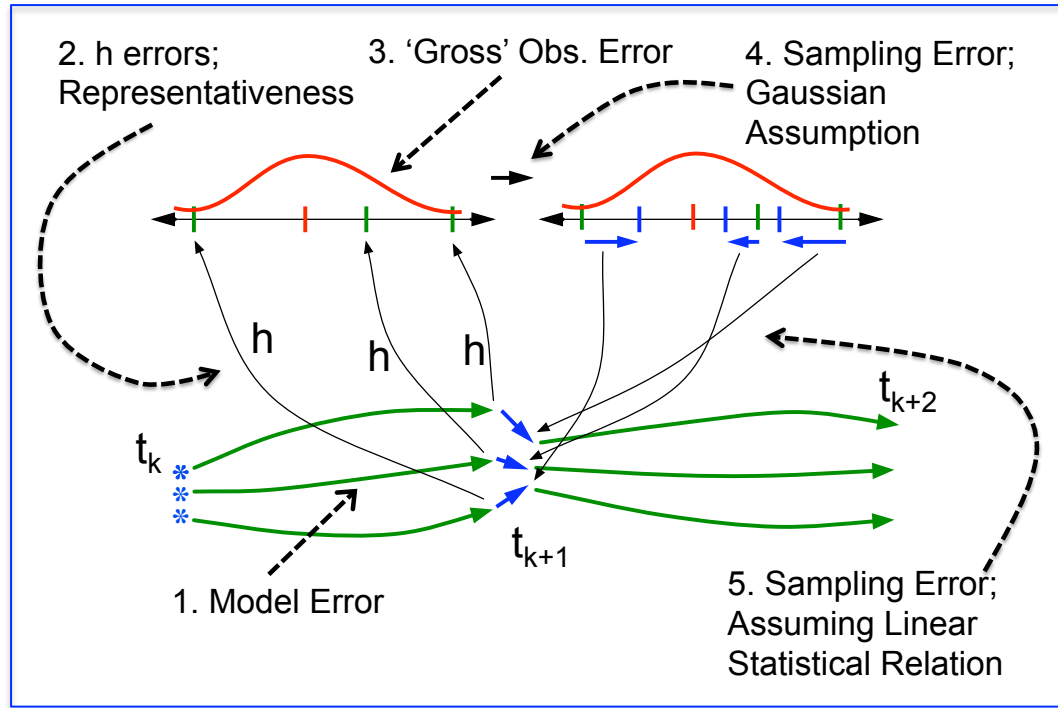
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UCAR | Atmospheric Research

# Some Error Sources in Ensemble Filters



# Dealing with Ensemble Filter Errors



Fix 1, 2, 3 independently,  
HARD but ongoing.

Often, ensemble filters...

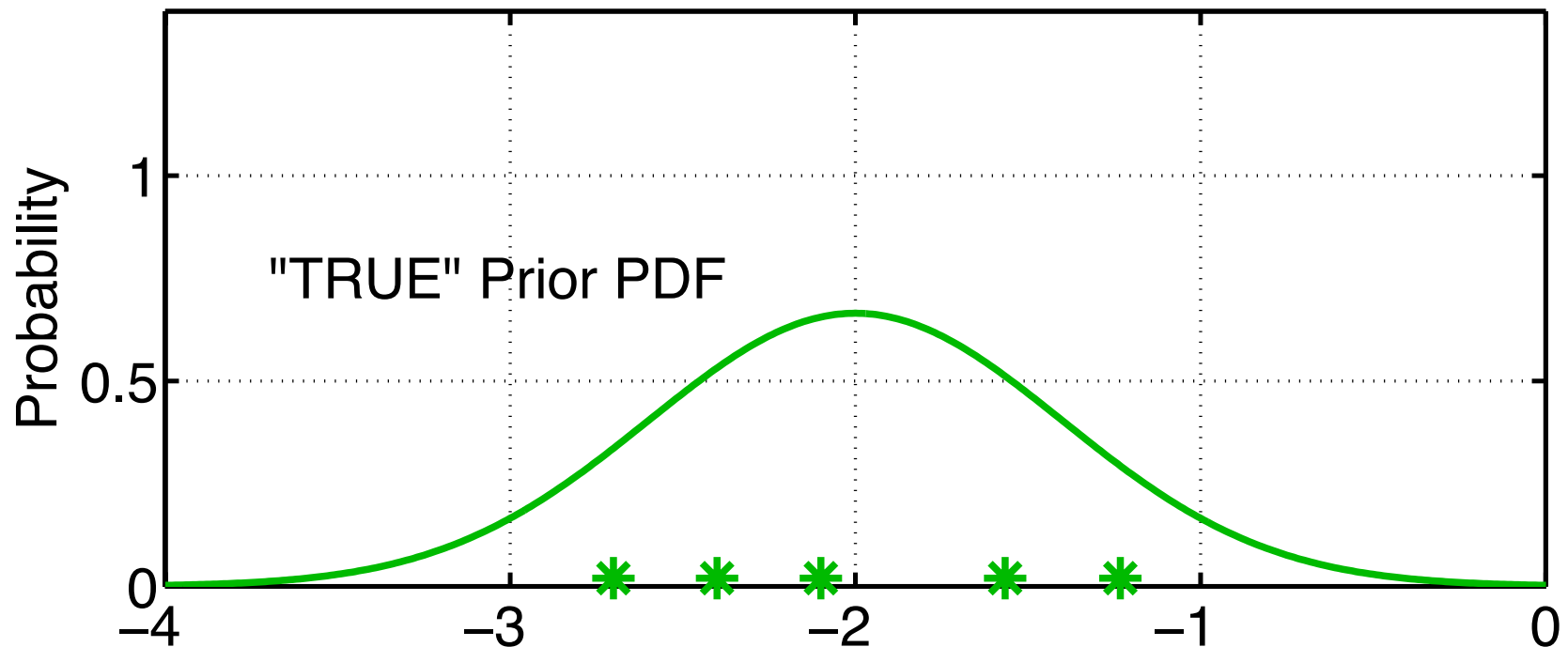
1-4: Variance inflation,  
Increase prior uncertainty  
to give obs more impact.

5. 'Localization': only let  
obs. impact a set of  
'nearby' state variables.

Often smoothly decrease  
impact to 0 as function of  
distance.

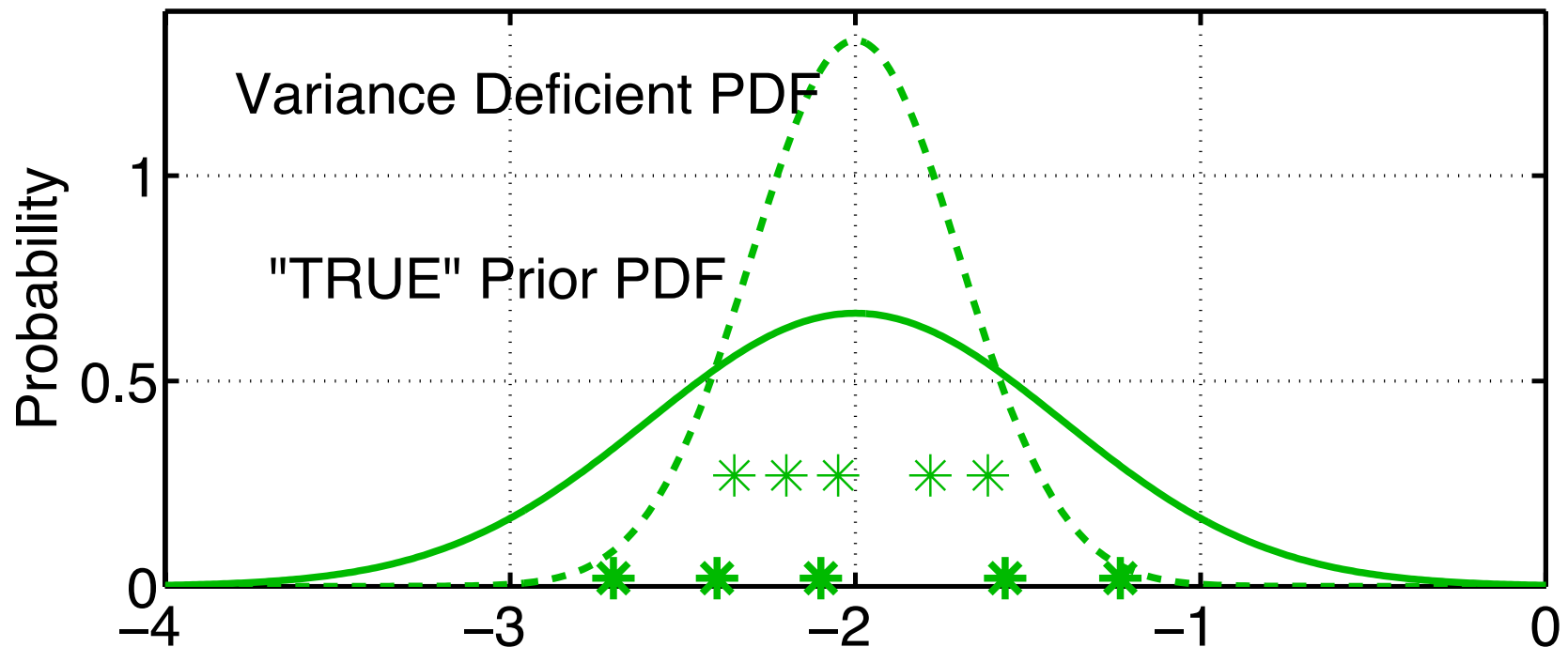
# Model/Filter Error: Filter Divergence and Variance Inflation

1. History of observations and physical system => 'true' distribution.



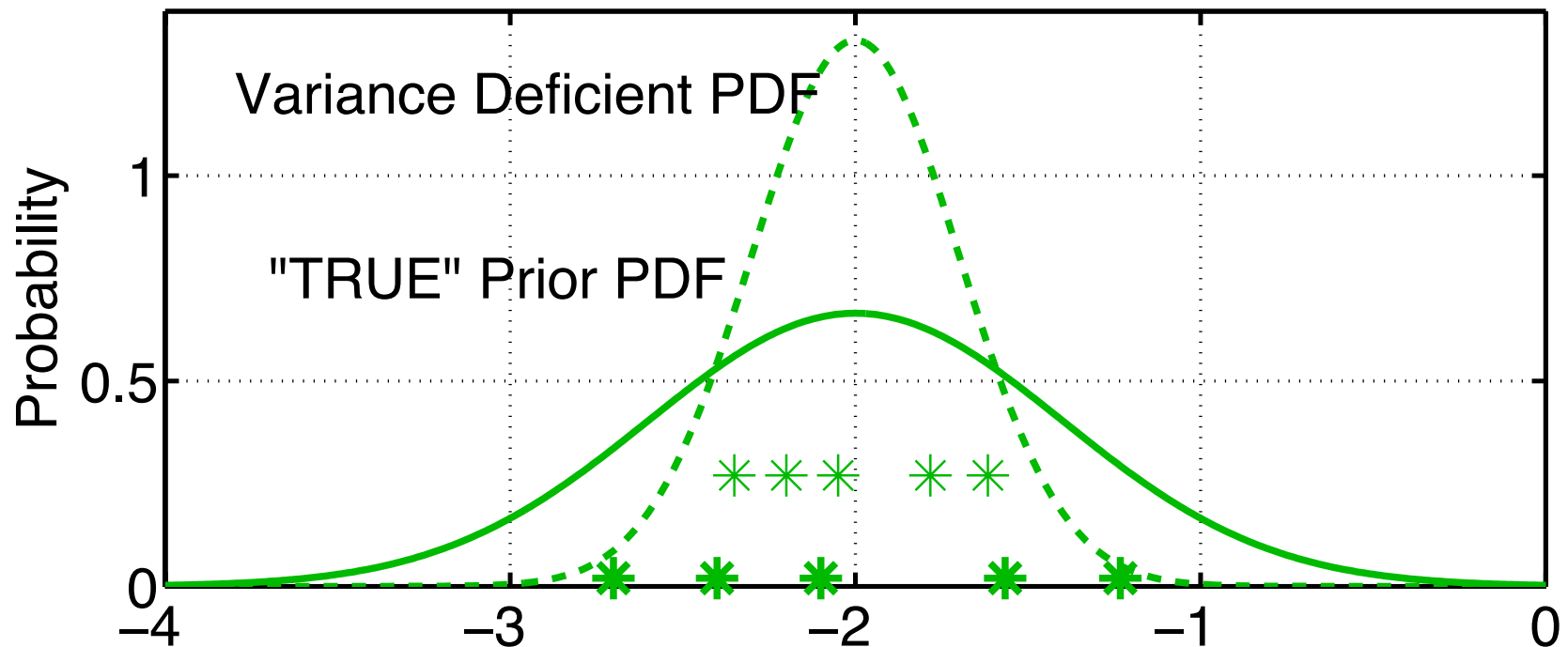
# Model/Filter Error: Filter Divergence and Variance Inflation

1. History of observations and physical system => 'true' distribution.
2. Sampling error, some model errors lead to insufficient prior variance.
3. Can lead to 'filter divergence': prior is too confident, obs. Ignored.



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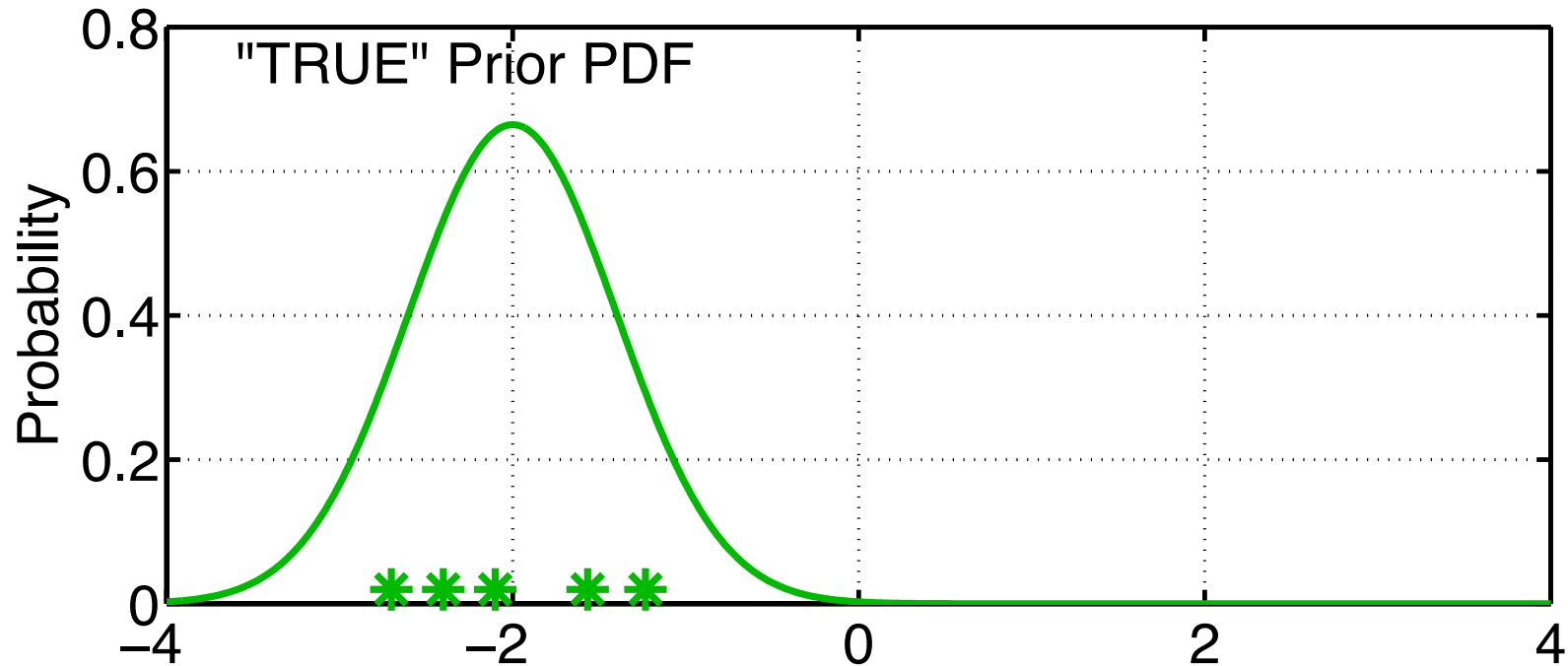


Naïve solution is variance inflation: just increase spread of prior.

For ensemble member  $i$ ,  $inflate(x_i) = \sqrt{\lambda}(x_i - \bar{x}) + \bar{x}$

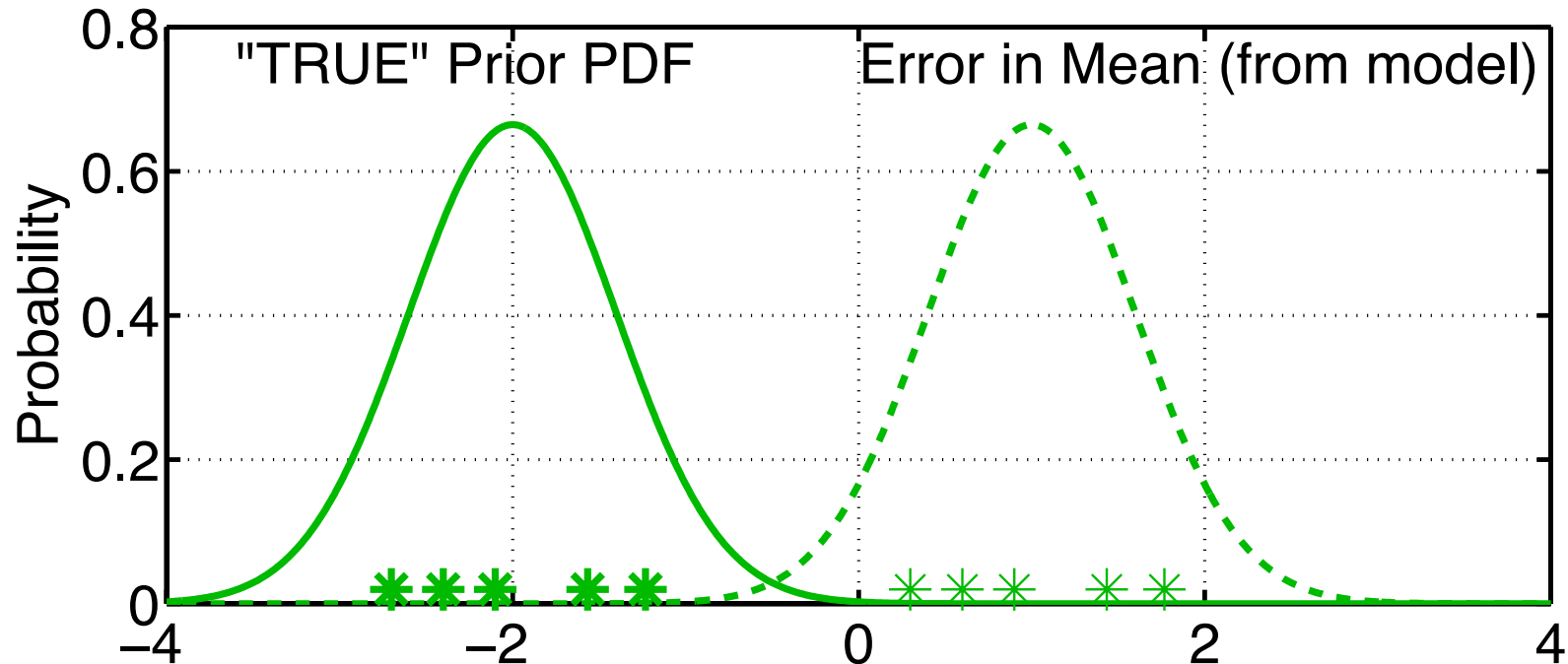
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# Model/Filter Error: Filter Divergence and Variance Inflation

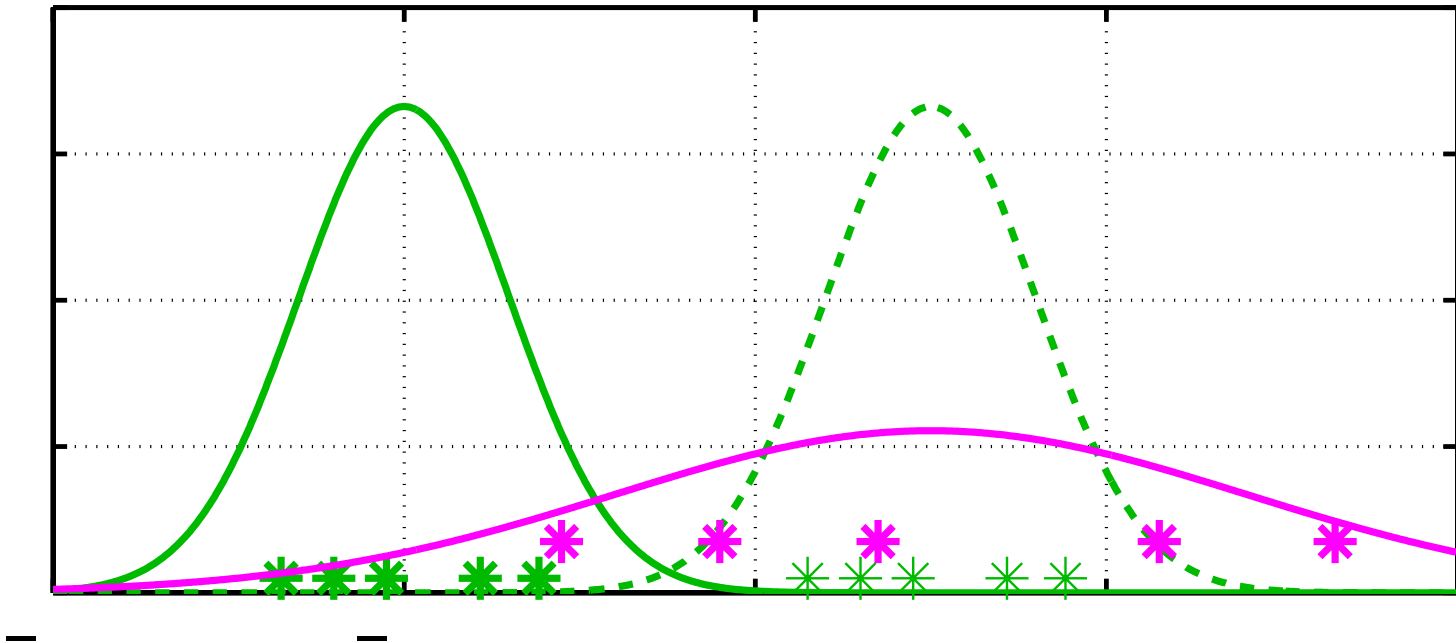
1. History of observations and physical system => 'true' distribution.
2. Most model errors also lead to erroneous shift in entire distribution.
3. Again, prior can be viewed as being TOO CERTAIN.





# Model/Filter Error: Filter Divergence and Variance Inflation

1. History of observations and physical system => 'true' distribution.
2. Most model errors also lead to erroneous shift in entire distribution.
3. Again, prior can be viewed as being TOO CERTAIN.



Inflating can ameliorate this.

Obviously, if we knew  $E(\text{error})$ , we'd correct for it directly.

# Physical Space Variance Inflation

Inflate all state variables by same amount before assimilation.

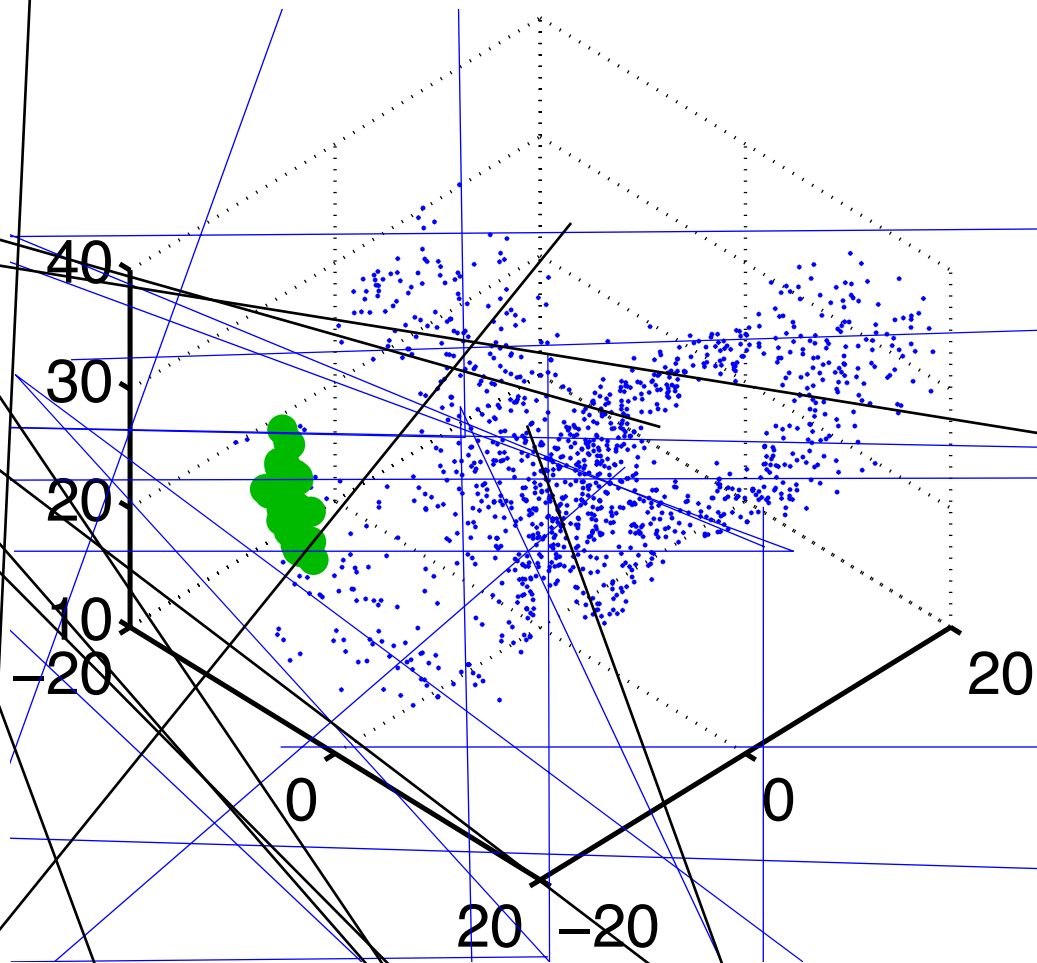
## Capabilities:

1. Can be effective for a variety of models.
2. Can maintain linear balances.
3. Stays on local flat manifolds.
4. Simple and cheap.

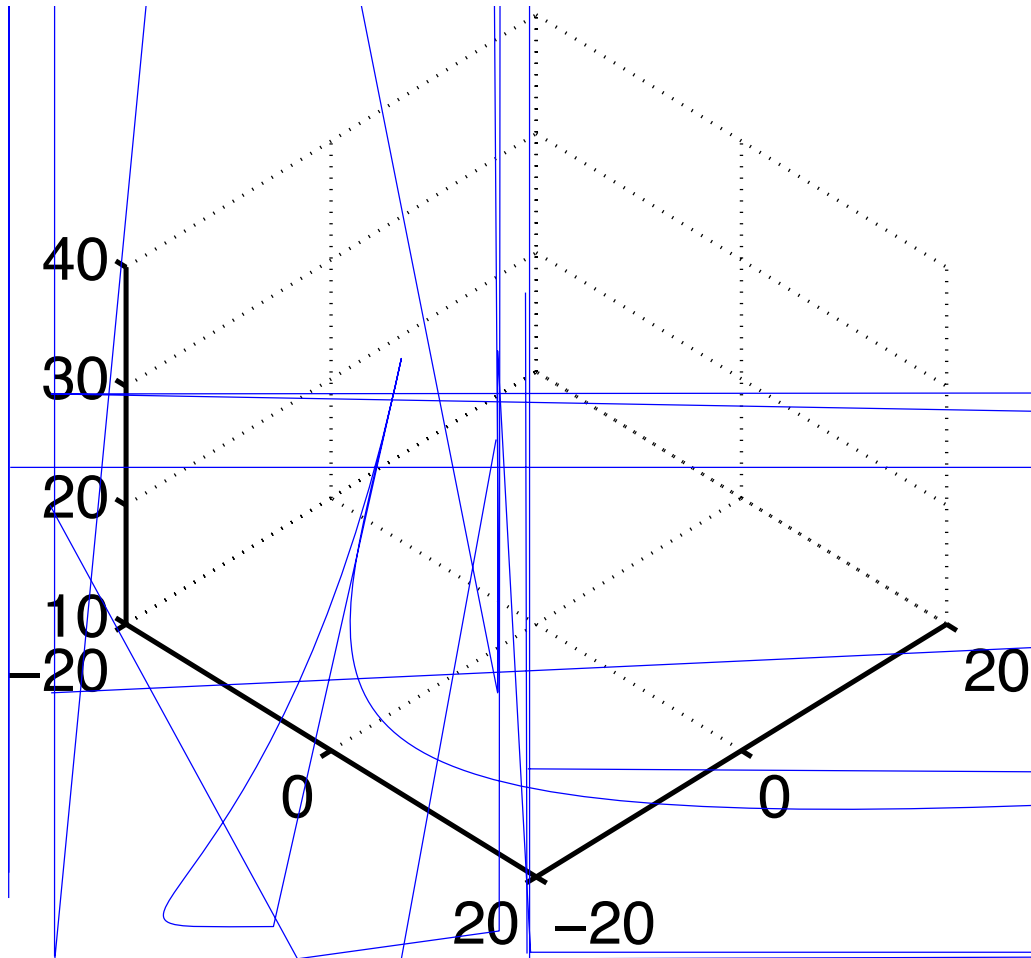
## Liabilities:

1. State variables not constrained by observations can ‘blow up’.  
For instance unobserved regions near the top of AGCMs.
2. Magnitude of  $\lambda$  normally selected by trial and error.

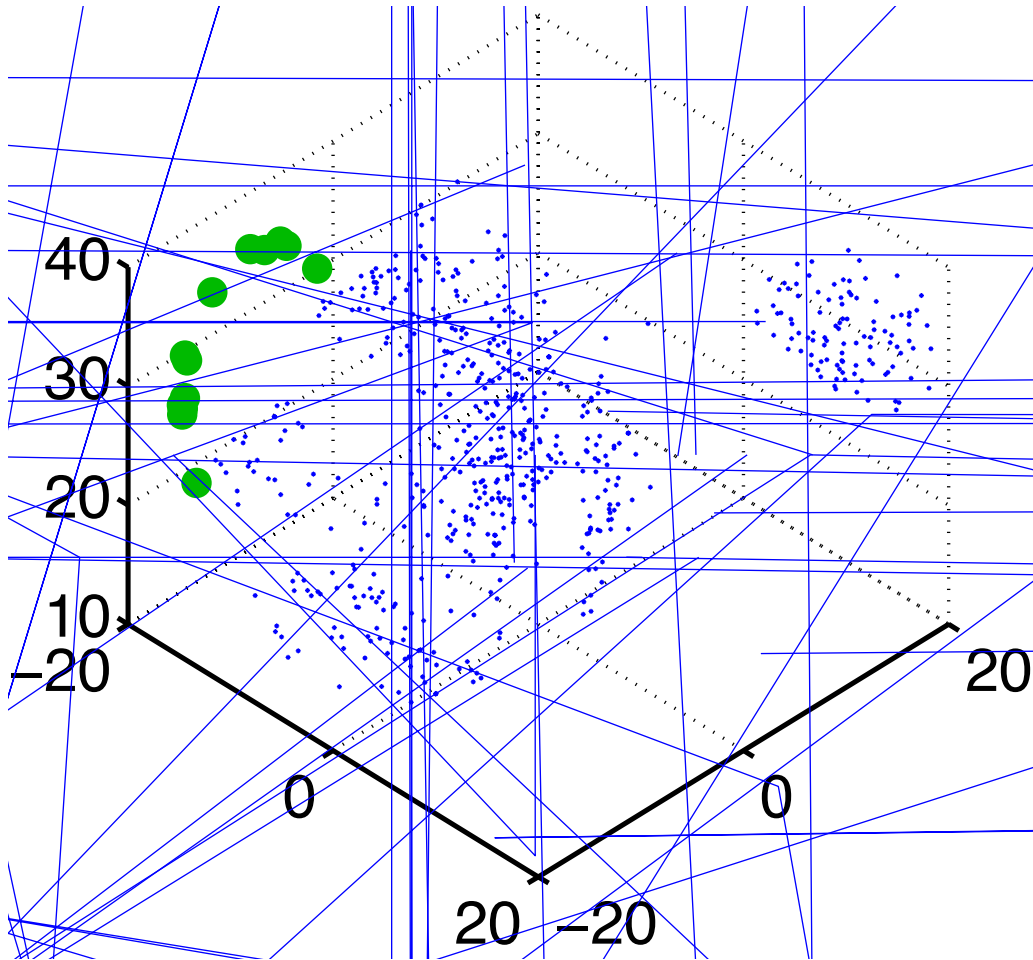
# Physical Space Variance Inflation in Lorenz 63



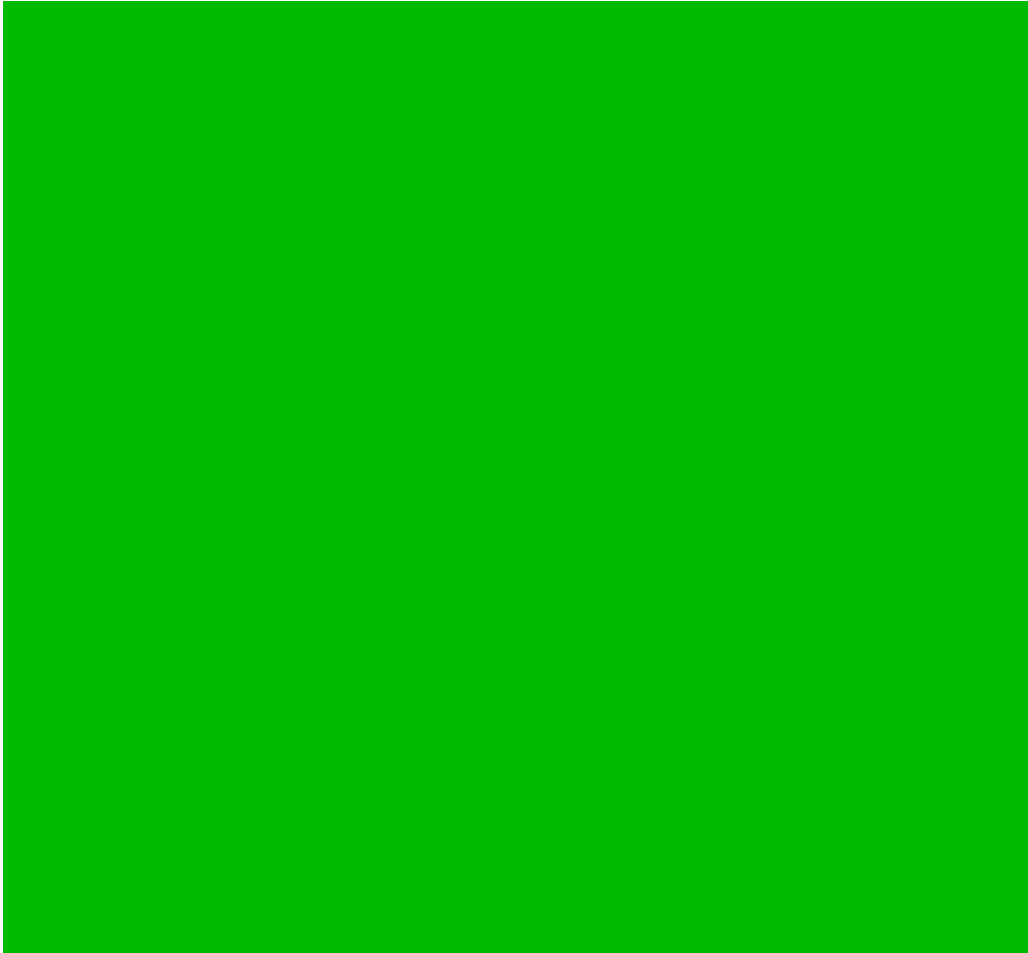
# Physical Space Variance Inflation in Lorenz 63



# Physical Space Variance Inflation in Lorenz 63



# Physical Space Variance Inflation in Lorenz 63



# Basic control of inflation in DART is in `&filter_nml`

	Before Assimilation	After Assimilation	
<code>inf_flavor</code>	= 0,	0,	<b>Flavor:</b> 0 => NONE 1 => deprecated 2,3 => physical space
<code>inf_initial_from_restart</code>	= .false.,	.false.,	
<code>inf_sd_initial_from_restart</code>	= .false.,	.false.,	
<code>inf_deterministic</code>	= .true.,	.true.,	
<code>inf_initial</code>	= 1.0,	1.0,	<b>Inflation Value</b>
<code>inf_sd_initial</code>	= 0.0,	0.0,	
<code>inf_damping</code>	= 1.0,	1.0,	
<code>inf_lower_bound</code>	= 1.0,	1.0,	
<code>inf_upper_bound</code>	= 1000000.0,	1000000.0,	
<code>inf_sd_lower_bound</code>	= 0.0,	0.0,	
	prior inflation column	posterior inflation column	

Initially, we'll change *inf\_flavor* and *inf\_initial* in first column.

# Physical space variance inflation in Lorenz 96

models/lorenz\_96/work/

Set *inf\_flavor* to 3 to use state space inflation.

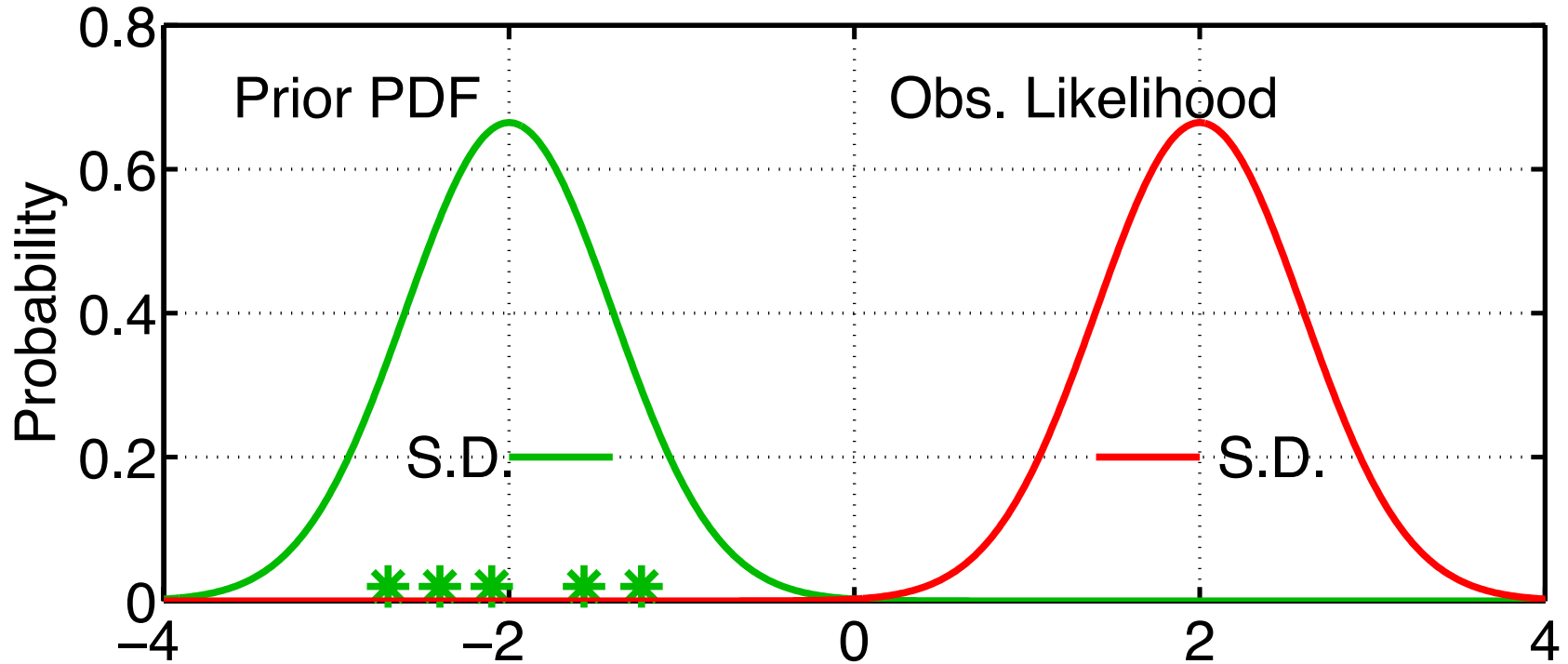
In the first column, set *inf\_initial* to values like 1.05, 1.08, 1.10

```
&assim_tools_nml
  filter_kind              = 1
  cutoff                   = 1000000.0
  spread_restoration       = .false.
  sampling_error_correction = .false.
...
&filter_nml
  ens_size = 20
  perturb_from_single_instance = .false.
...
  inf_flavor              = 3,          0
  inf_initial_from_restart = .false.,   .false.
  inf_sd_initial_from_restart = .false., .false.
  inf_initial             = 1.0,        1.0
  inf_sd_initial          = 0.0,        0.0
```



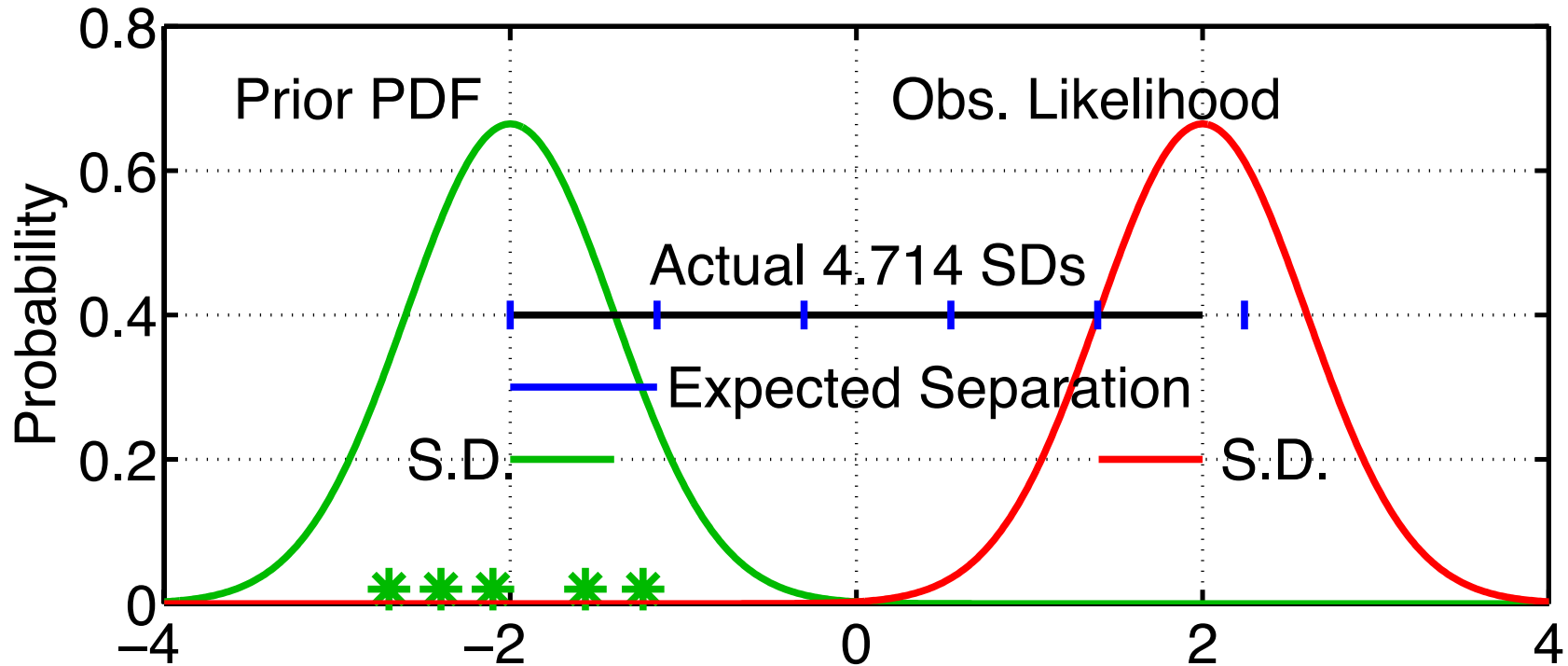
# Variance inflation in observation space

Not currently supported in DART Manhattan.



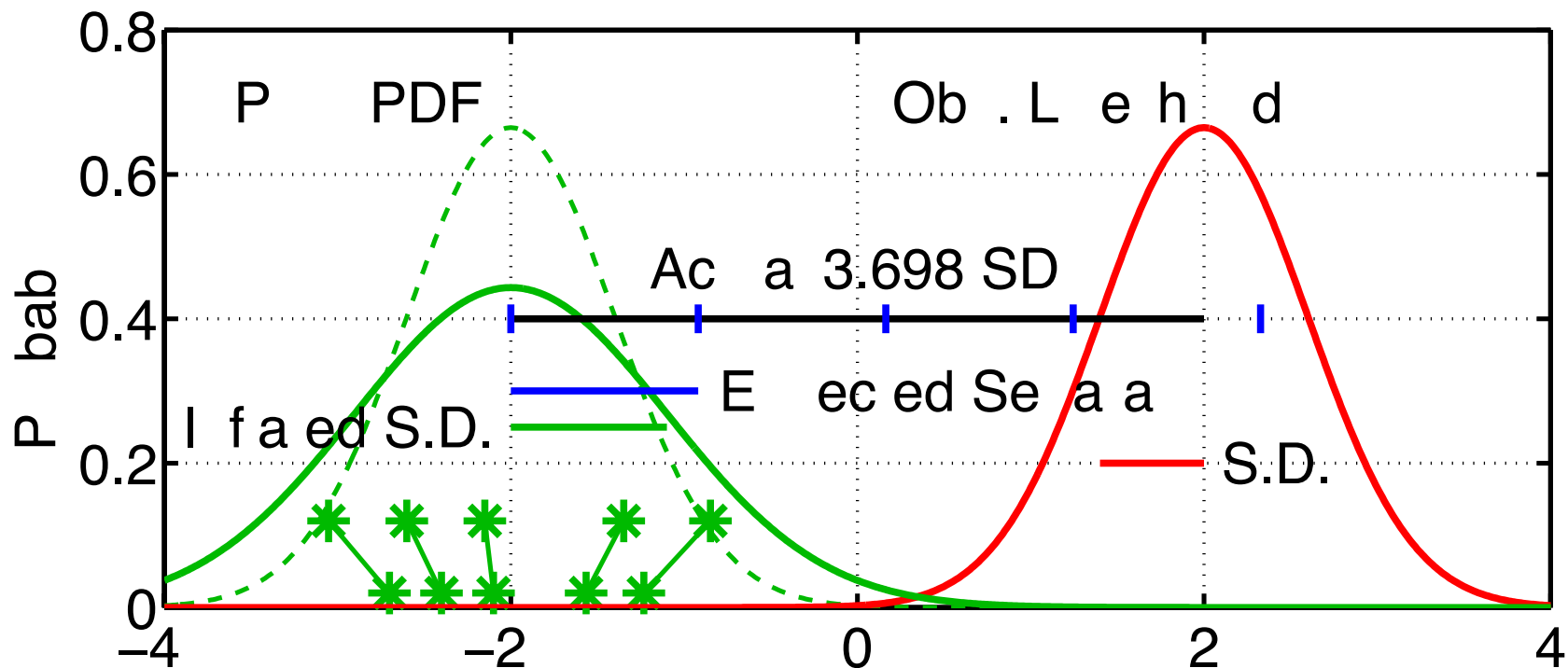
1. For observed variable, have estimate of prior-observed inconsistency.

# Variance inflation in observation space



1. For observed variable, have estimate of prior-observed inconsistency.
2. Expected (prior\_mean – observation) =  $\sqrt{\sigma_{prior}^2 + \sigma_{obs}^2}$   
Assumes that prior and observation are supposed to be unbiased.  
Is it model error or random chance?

# Variance inflation in observation space



1. For observed variable, have estimate of prior-observed inconsistency.
2. Expected (prior\_mean – observation) =  $\sqrt{\sigma_{prior}^2 + \sigma_{obs}^2}$
3. Inflating increases expected separation.

Increases 'apparent' consistency between prior and observation.

# Variance inflation in observation space: Lorenz 96

## Variance inflation in observation space not currently supported.

Try some values and see what happens to Lorenz 96 assimilation.

Set *inf\_flavor=1*, observation space inflation in first column.

Try some values and see what happens to Lorenz 96 assimilation.

Set *inf\_initial* to values like 1.05, 1.08, 1.10 in first column.

Make sure that *cutoff=10000000* and *ens\_size=20*.

(These were settings that diverged without inflation)

# DART Tutorial Index to Sections

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