



The CNMCA Operational LETKF Implementation: Description and Results

L. Torrisi, F. Marcucci, M. Bonavita¹

and contributions of

A. Vocino, A. Troisi, G. Favicchio, A. Lanciani

CNMCA, Air Force National Meteorological Center, Italy

¹ *Current affiliation: ECMWF, Reading (UK)*

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Outline

- The CNMCA Ensemble Data Assimilation System:
 - Local Ensemble Transform Kalman Filter (LETKF)
 - Background Covariance Inflation
- Control State LETKF
- Comparison with CNMCA 3DVar and IFS 4DVar analysis
- Tests with AMSU-A radiances and Outer Loop
- Future developments





Data Assimilation at CNMCA

The first data assimilation cycle CNMCA was based on an OI scheme, then a 3DVar algorithm was implemented. In 2006 the following questions were raised at CNMCA:

1. Can we improve on our currently operational 3DVar without the complications of 4DVar?
2. Can we develop a system to consistently evaluate initial and forecast uncertainties?

Ensemble data assimilation (EnDA) has proved to be a viable and competitive alternative to variational methods (*Houtekamer, 2005; Fertig et al., 2007; Miyoshi, 2007*)

Ensemble data assimilation provides “optimal” analysis errors estimates for ensemble forecasting and it overcomes the need for ad hoc inverse methods





Ensemble Kalman Filter DA

- At CNMCA the **LETKF** (Hunt et al. 2007) formulation was chosen, because **algorithmically simple** to code, intrinsically parallel, etc.
- The analysis is done in the space of the ensemble perturbations and computed separately at each grid point selecting only the obs in a vicinity. This **explicit localization** reduces the problem dimensionality and the spurious correlations between distant locations due to limited ensemble size

Analysis Ensemble Mean	$\bar{\mathbf{x}}^a = \bar{\mathbf{x}}^b + \mathbf{X}^b \bar{\mathbf{w}}^a$
Analysis Ensemble Perturb.	$\mathbf{X}^a = \mathbf{X}^b \mathbf{W}^a$
Analysis Ensemble	$\mathbf{x}^a = \mathbf{x}^b + \mathbf{X}^b \mathbf{w}^a$

$$\bar{\mathbf{w}}^a = \tilde{\mathbf{P}}^a \mathbf{Y}^{bT} \mathbf{R}^{-1} (\mathbf{y} - \mathbf{H}(\bar{\mathbf{x}}^b))$$

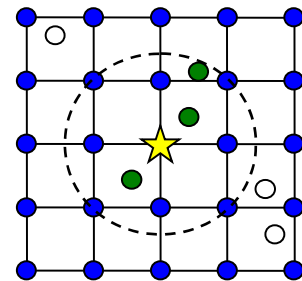
$$\tilde{\mathbf{P}}^a = [(m-1)\mathbf{I} + \mathbf{Y}^{bT} \mathbf{R}^{-1} \mathbf{Y}^b]^{-1}$$

$$\mathbf{Y}^b = [(\mathbf{H}(\mathbf{x}_1^b) - \overline{\mathbf{H}(\mathbf{x}^b)}), \dots, (\mathbf{H}(\mathbf{x}_m^b) - \overline{\mathbf{H}(\mathbf{x}^b)})]$$

$$\mathbf{W}^a = [(m-1)\tilde{\mathbf{P}}^a]$$

$$\mathbf{w}^a = \mathbf{W}^a + [\bar{\mathbf{w}}^a, \dots, \bar{\mathbf{w}}^a]$$

- **ensemble mean analysis** is the linear combination of forecast ensemble states which best fits the observational dataset
- analysis ensemble members are locally **linear combinations** of background ensemble members

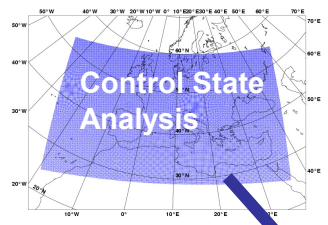




CNMCA NWP SYSTEM since 1 June 11

Ensemble Data Assimilation:

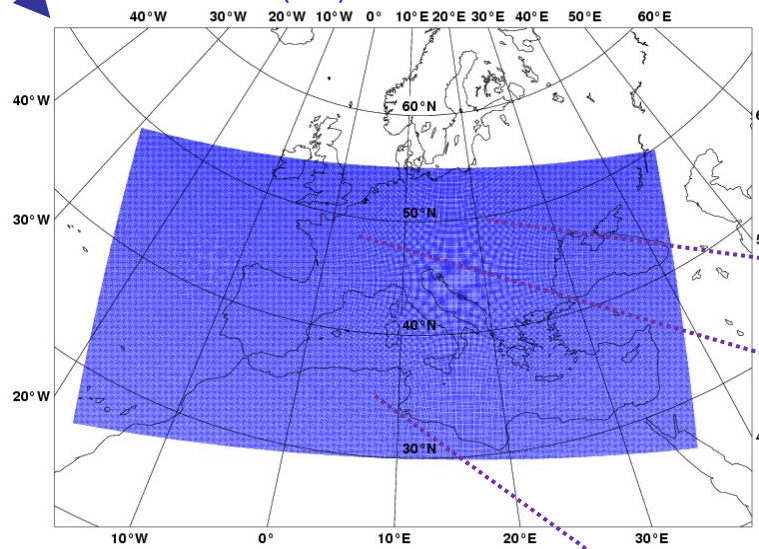
LETKF analysis ensemble (40 members) every 6h using TEMP, PILOT, SYNOP, SHIP, BUOY, Wind Profiler, AMDAR-ACAR-AIREP, MSG AMV, METOP/ERS2 scatt. winds, NOAA/METOP AMSUA radiances (very soon) + Land SAF snow mask, IFS SST analysis once a day



10 km
40 v.l.

- HRM hydrostatic model
- parameterized convection

COSMO-ME (7km) ITALIAN MET SERVICE



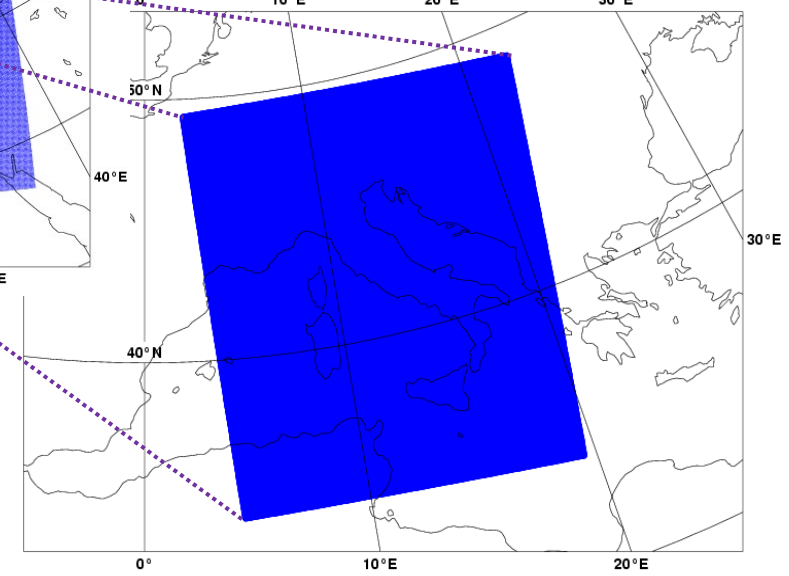
7 km
40 v.l.

- compressible equations
- parameterized convection

2.8 km
50 v.l.

- compressible equations
- explicit convection

COSMO-IT (2.8Km) ITALIAN MET SERVICE



Local Area Modelling: COSMO



Covariance Inflation

In the CNMCA LETKF implementation, model errors and sampling errors are taken into account using:

- State Dependent Multiplicative Inflation according to Whitaker et al (2010)

$$\text{an. pert. } \mathbf{x}'_a = \mathbf{x}'_a \sqrt{\alpha \frac{\sigma_b^2 - \sigma_a^2}{\sigma_a^2} + 1} \quad \alpha = 0.95$$

$\sigma^2 = \text{variance}$

- Climatological Additive Noise

$$\text{an. memb. } \mathbf{x}_i^a \leftarrow \mathbf{x}_i^a + \alpha \mathbf{x}_i^n, \quad \alpha \mathbf{x}_i^n \sim N(0, \mathbf{Q}) \quad \alpha \text{ Scale factor}$$

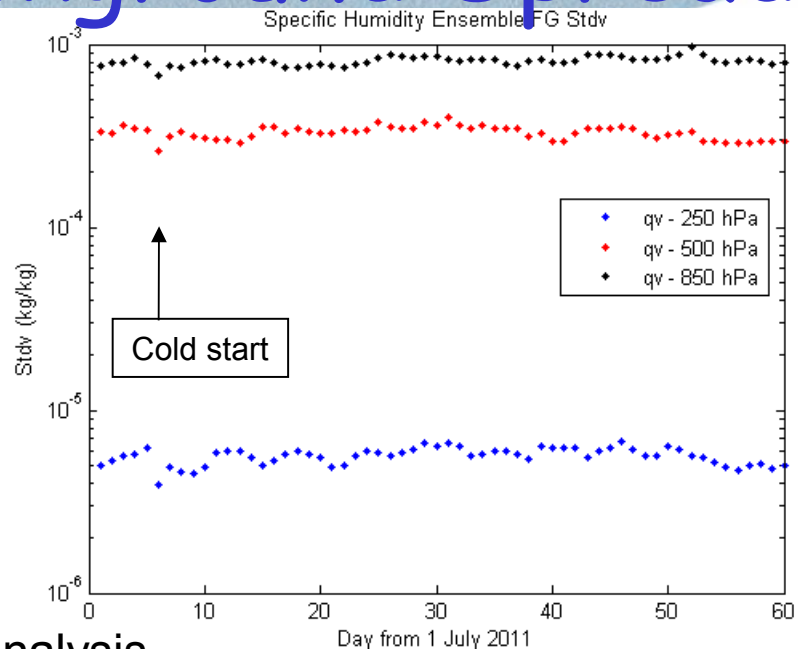
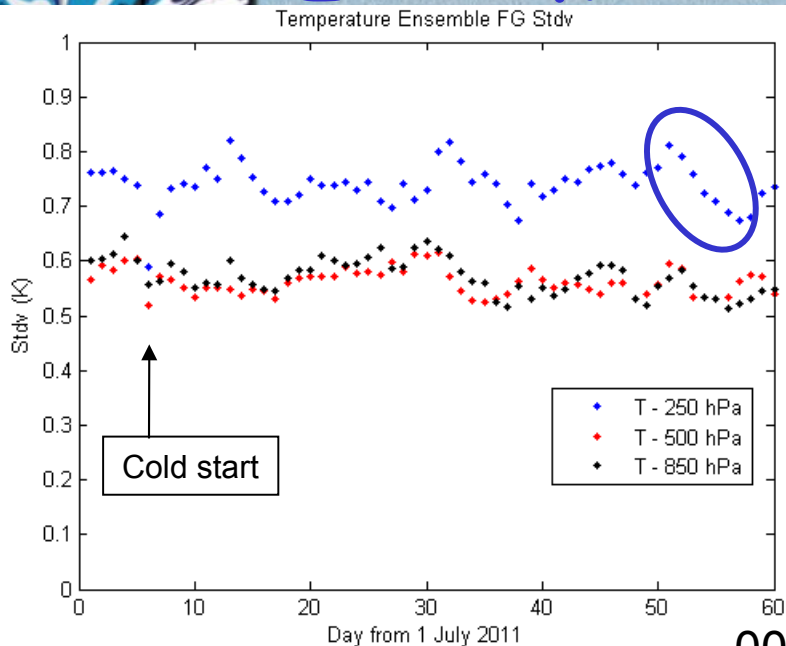
\mathbf{x}_i^n randomly selected, 48-24h forecast differences

- Lateral Boundary Condition Perturbation using EPS
- Climatological Perturbed SST

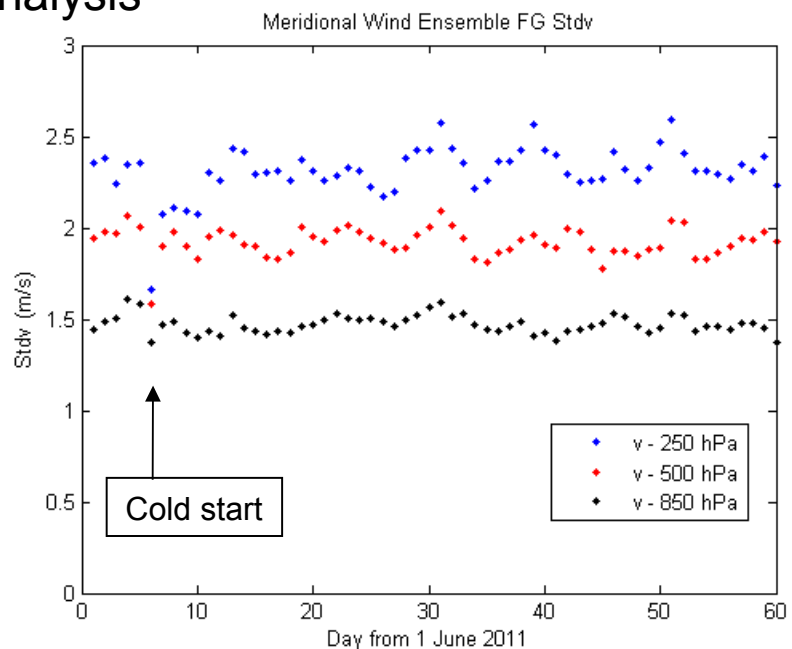
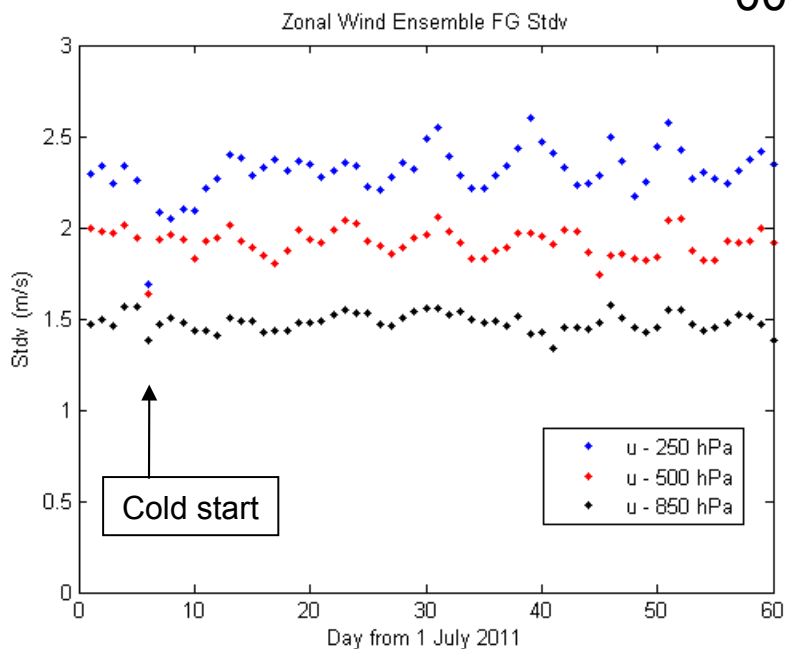




Ensemble Background Spread

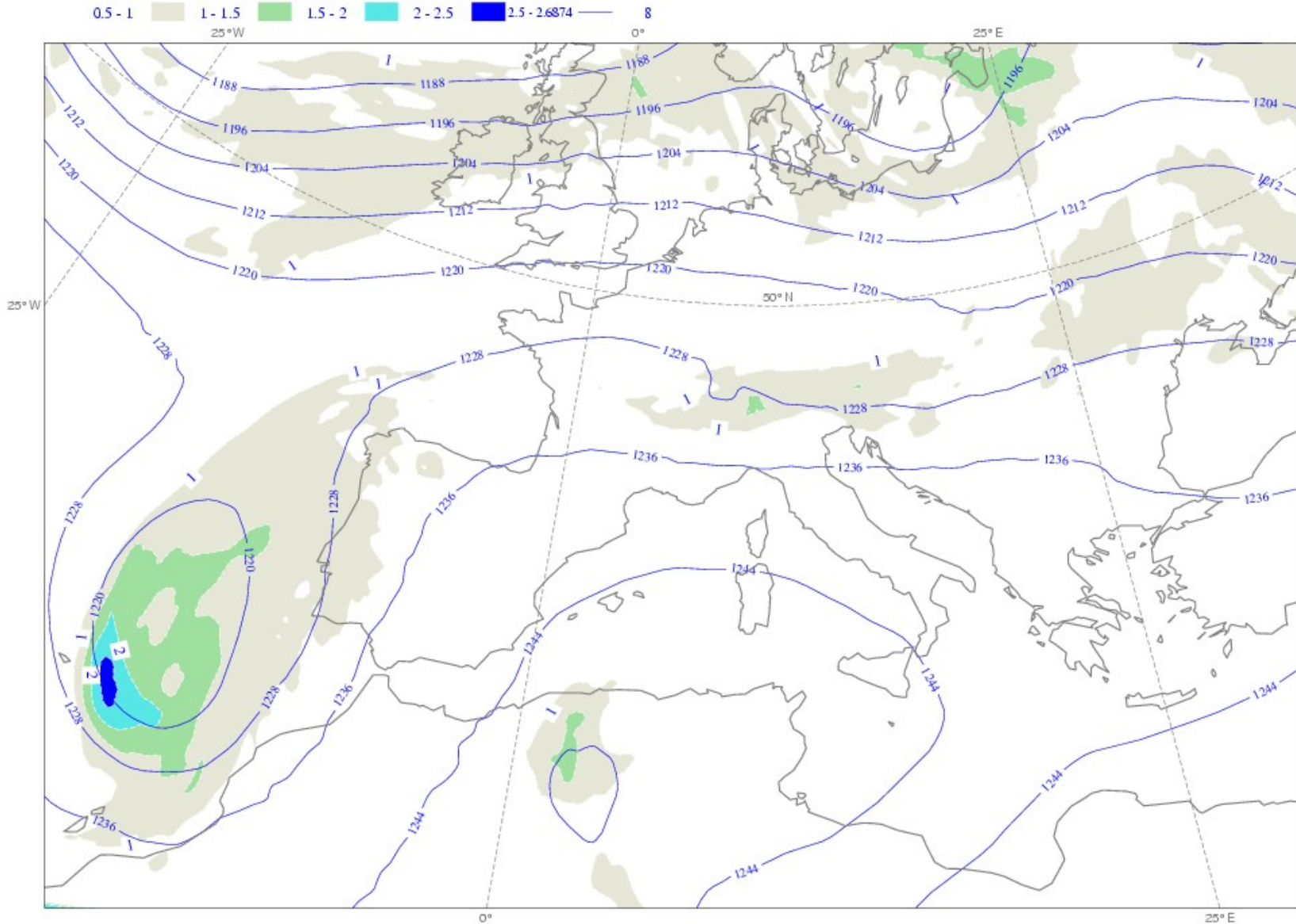


00 UTC Analysis



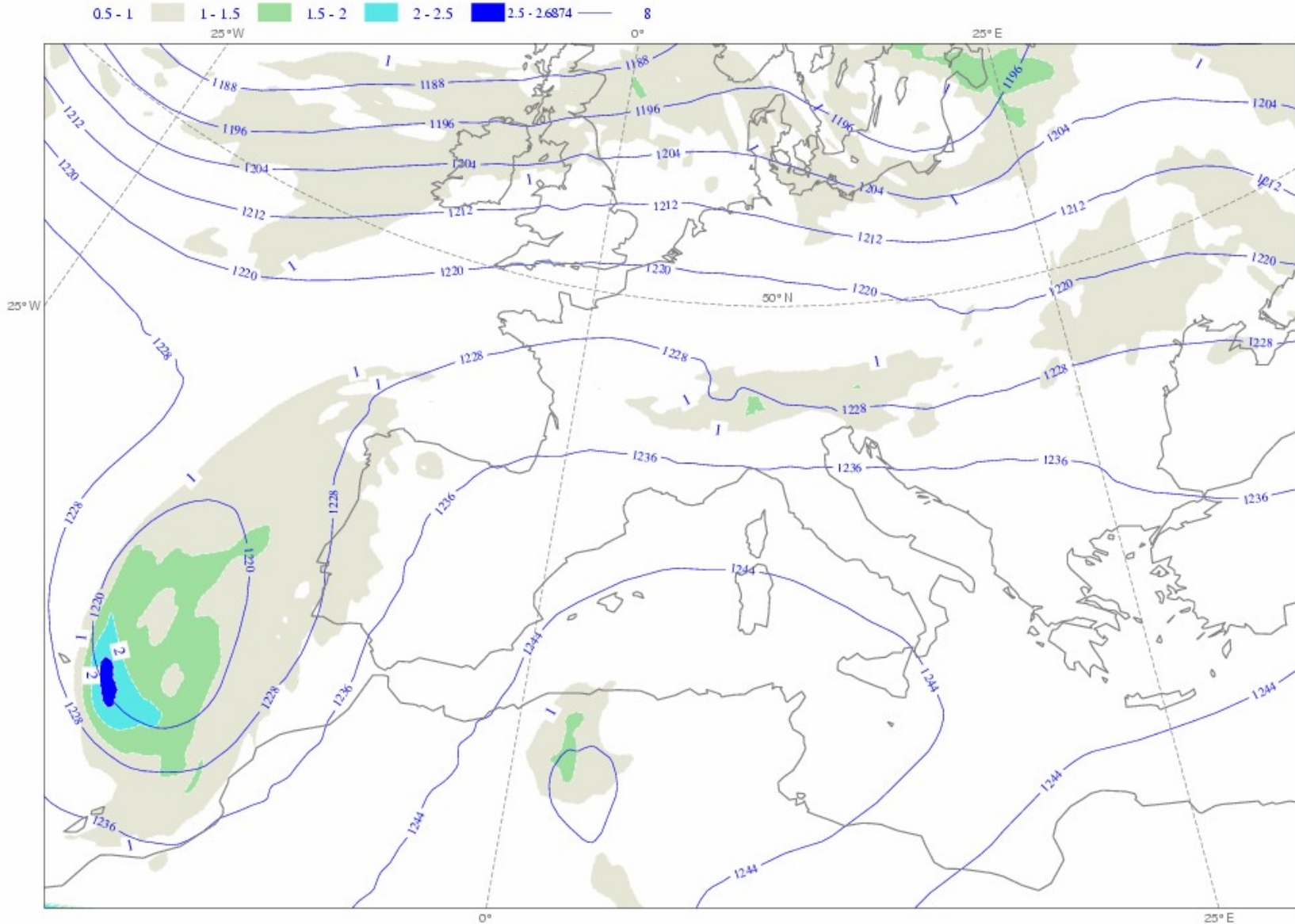


Ensemble Background Spread



20 August 2011 00UTC: 200 hPa Temperature Spread

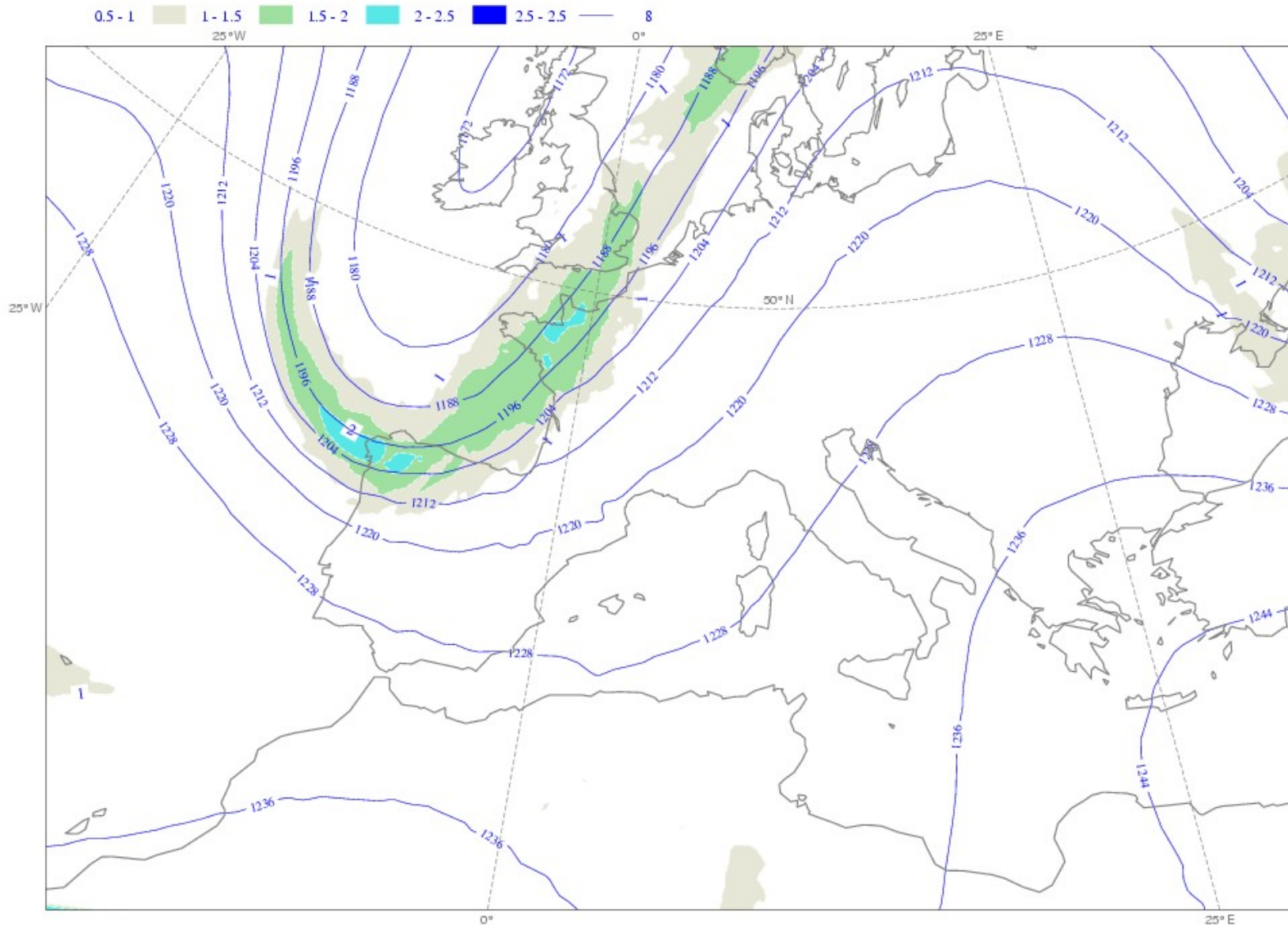
Ensemble Background Spread



20 - 26 August 2011 00UTC: 200 hPa Temperature Spread



Ensemble Background Spread



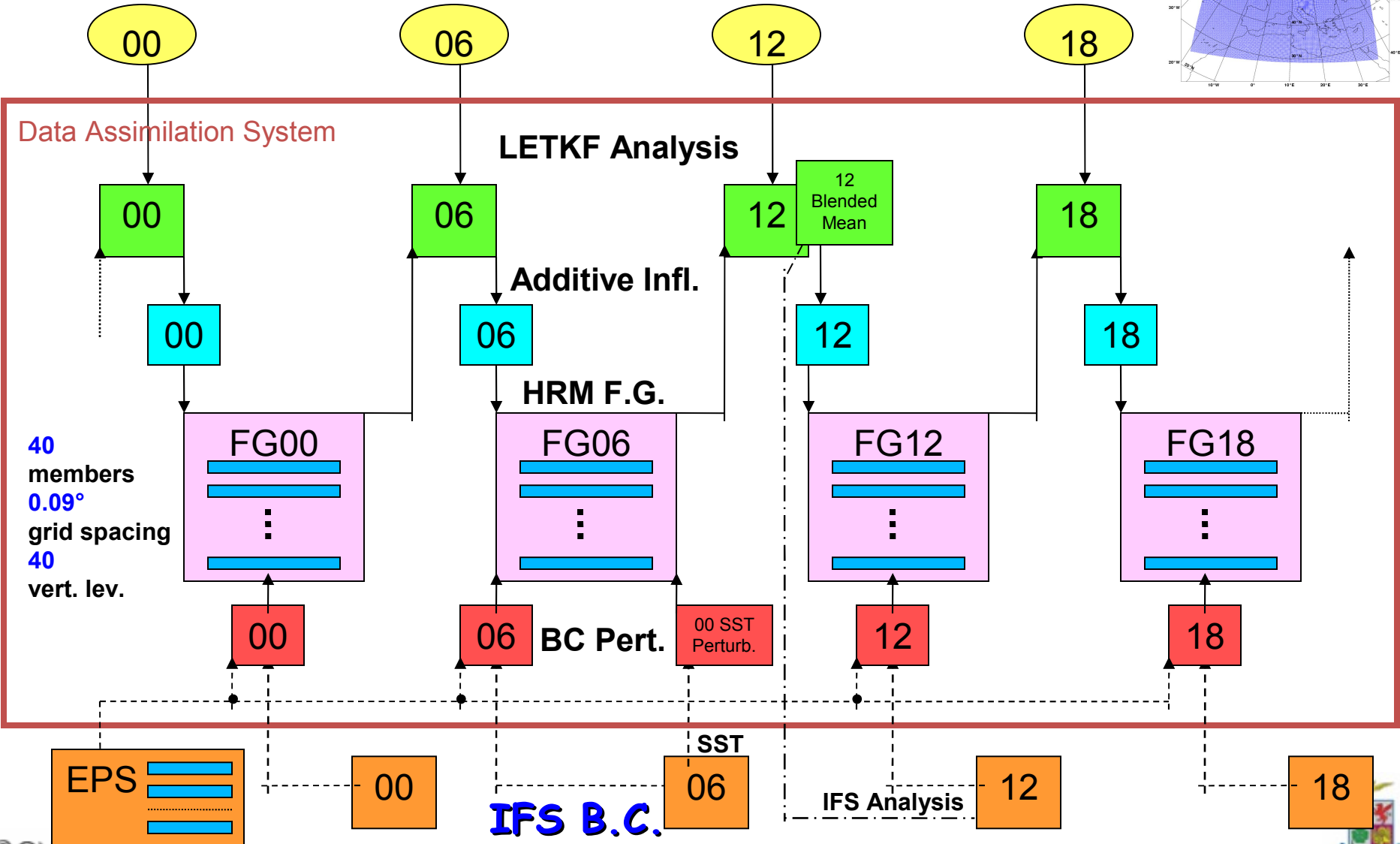
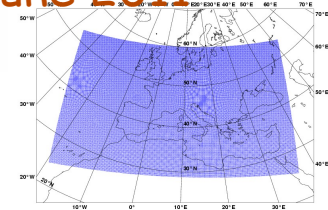
26 August 2011 00UTC: 200 hPa Temperature Spread



CNMCA LETKF DA SYSTEM

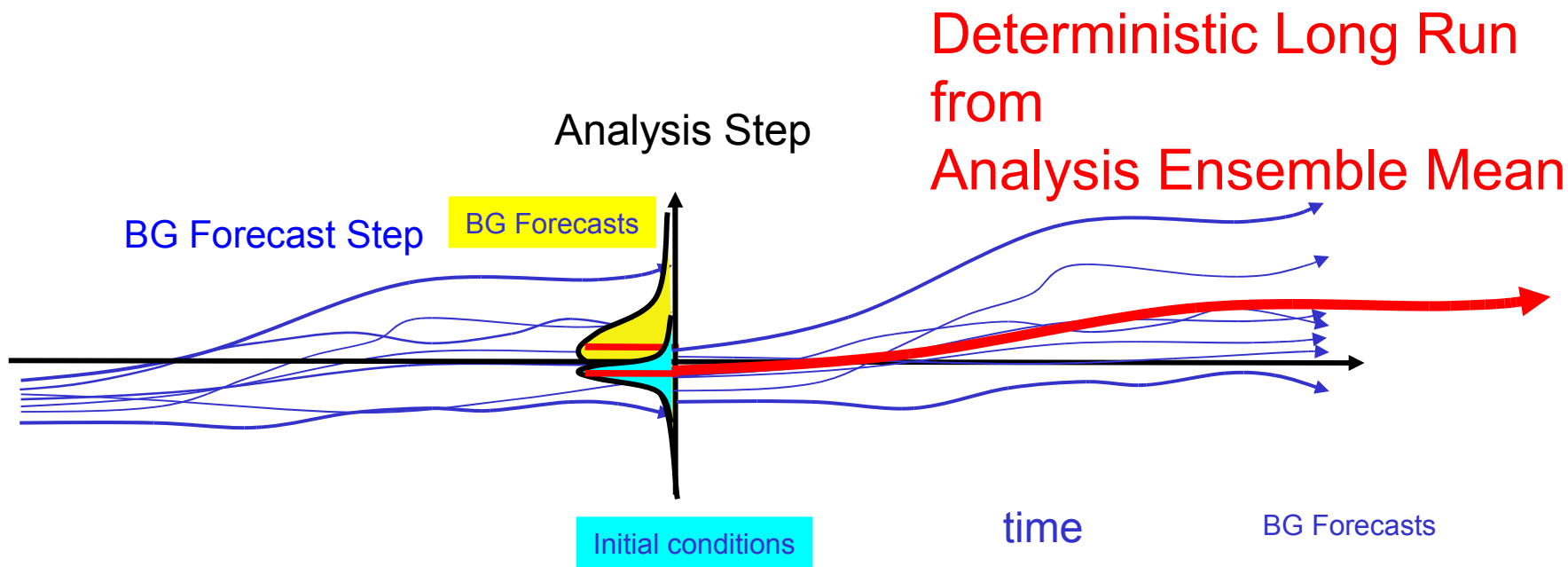
Pre-operational from Dec 2010. Operational from 1 June 2011

Observations ($\pm 6h$)





Deterministic Run from LETKF



Deterministic Long Run
from
Analysis Ensemble Mean

Analysis Step

BG Forecast Step

BG Forecasts

Initial conditions

time

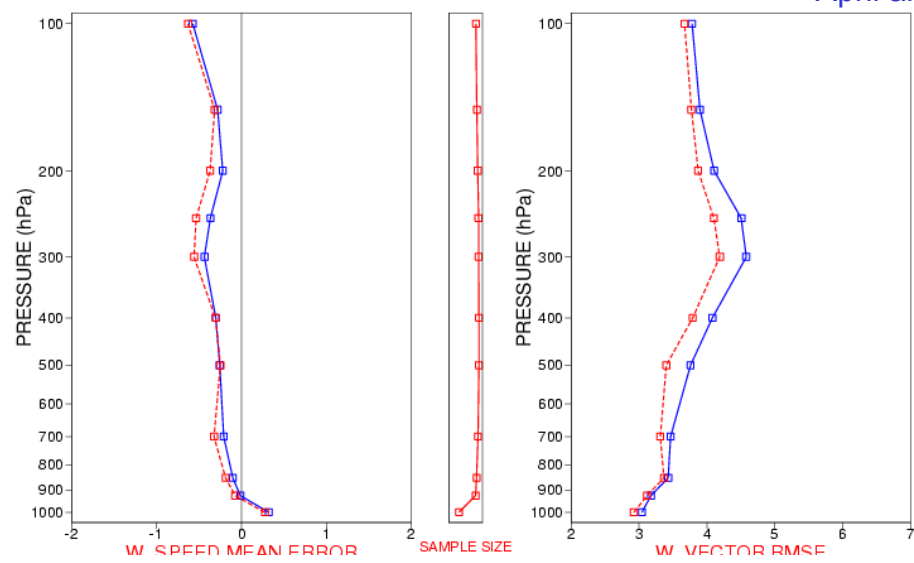
BG Forecasts



3DVar/LETKF comparison

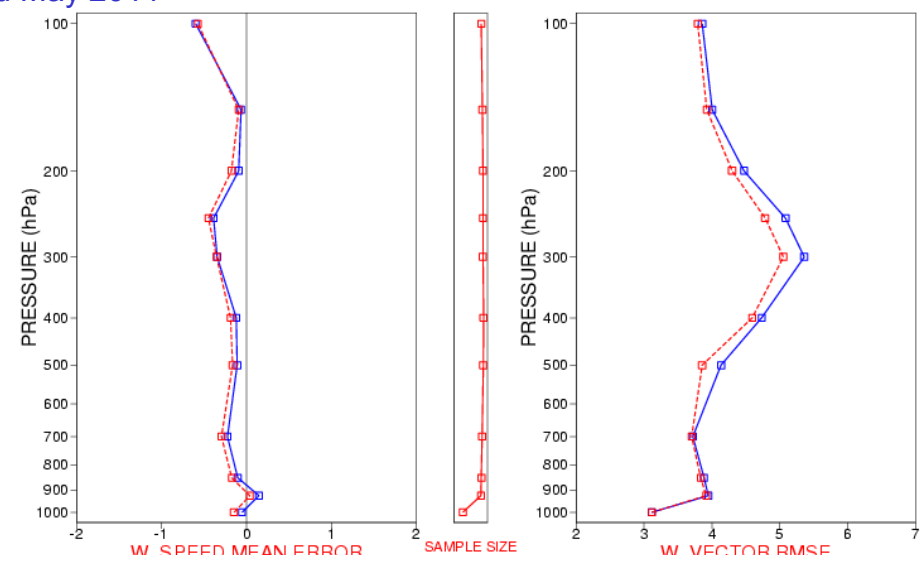


WIND (m/s) 00 UTC FC + 12 h
 Verification from 04/04/11 to 03/05/11
 COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red

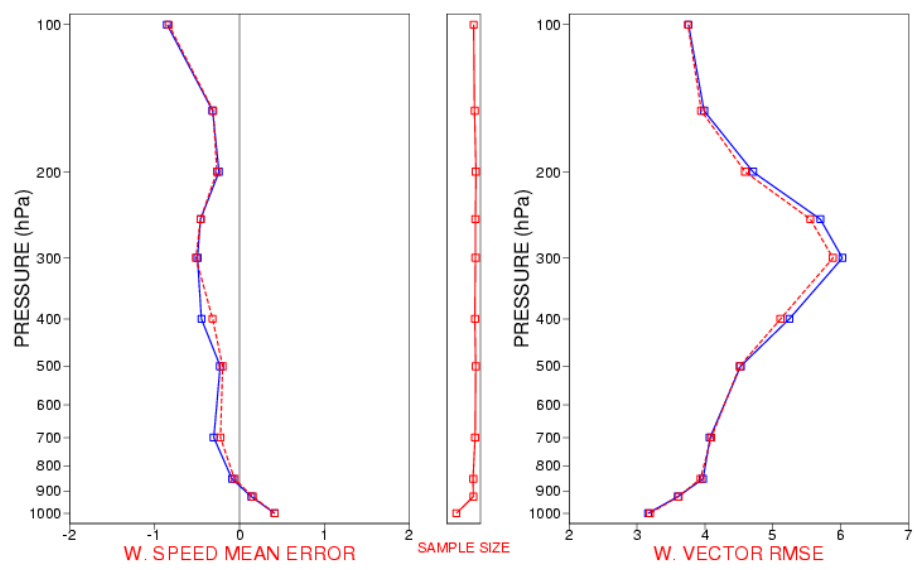


European stations
 April and May 2011

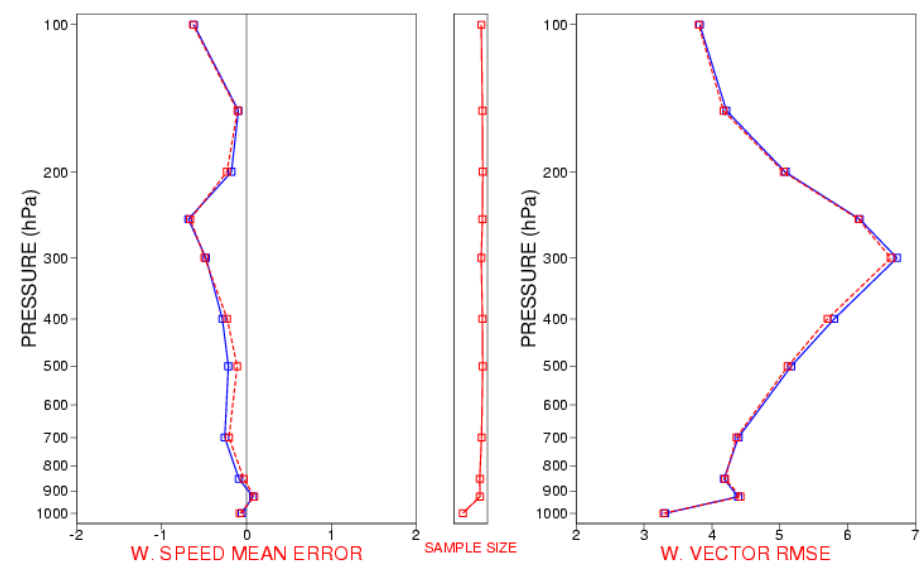
WIND (m/s) 00 UTC FC + 24 h
 Verification from 04/04/11 to 03/05/11
 COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red



WIND (m/s) 00 UTC FC + 36 h
 Verification from 04/04/11 to 03/05/11
 COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red



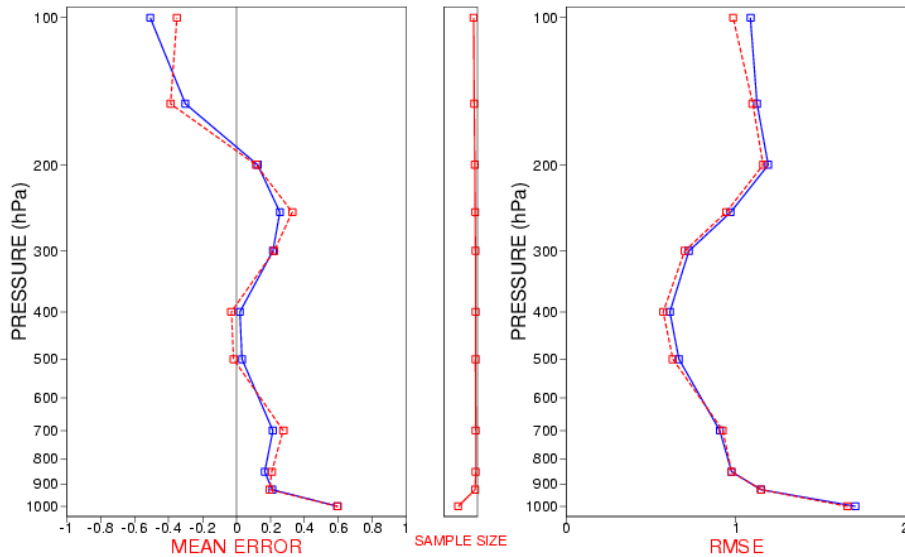
WIND (m/s) 00 UTC FC + 48 h
 Verification from 04/04/11 to 03/05/11
 COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red





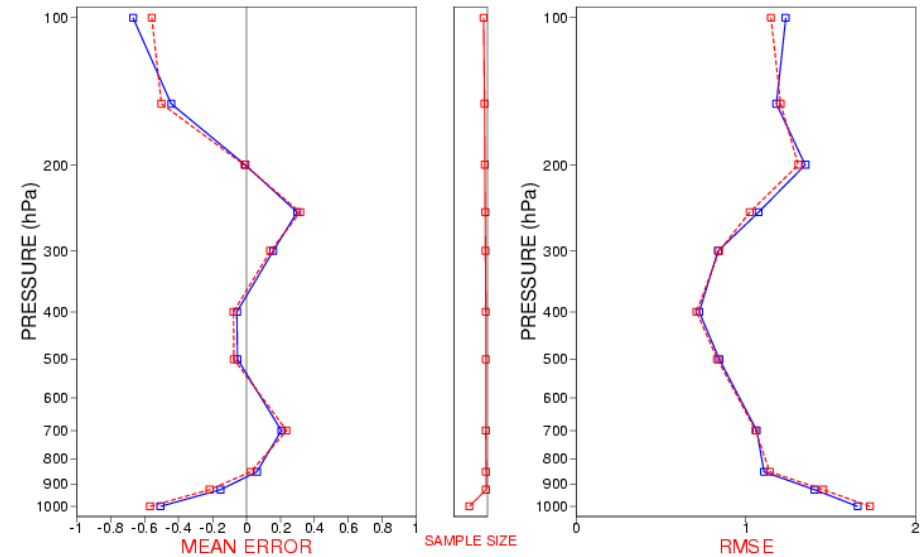
3DVar/LETKF comparison

TEMPERATURE (°C)00 UTC FC + 12 h
Verification from 04/04/11 to 03/05/11
COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red

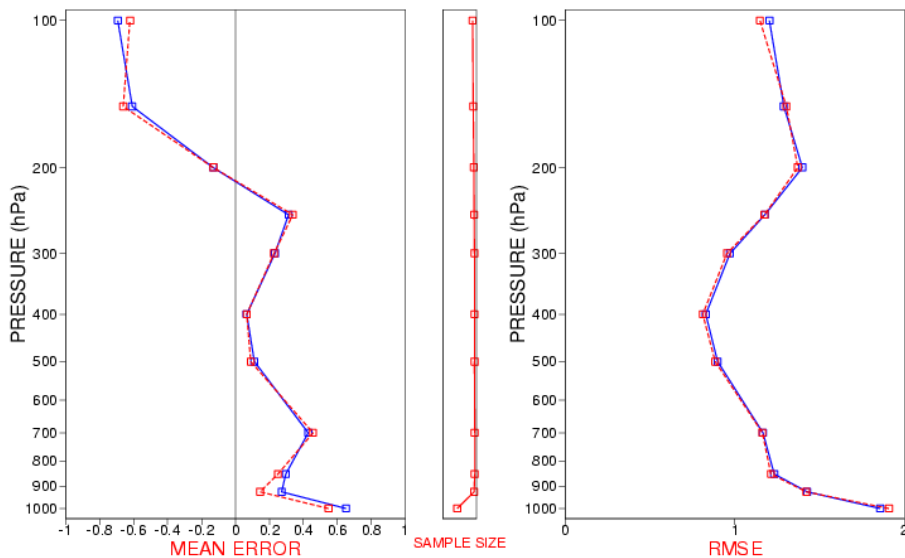


European stations
April and May 2011

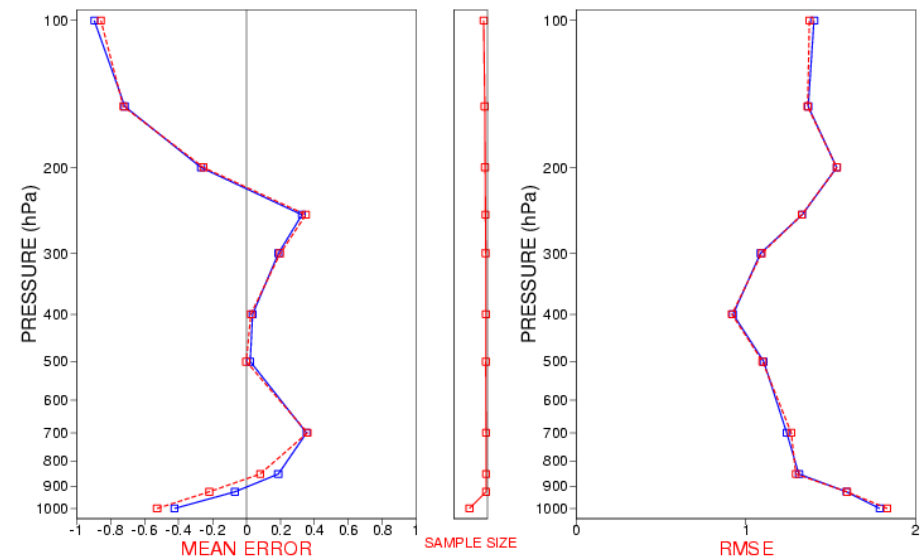
TEMPERATURE (°C)00 UTC FC + 24 h
Verification from 04/04/11 to 03/05/11
COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red



TEMPERATURE (°C)00 UTC FC + 36 h
Verification from 04/04/11 to 03/05/11
COSMO-ME_3DV: Blue COSMO-ME_LETKF: Red



TEMPERATURE (°C)00 UTC FC + 48 h
Verification from 04/04/11 to 03/05/11
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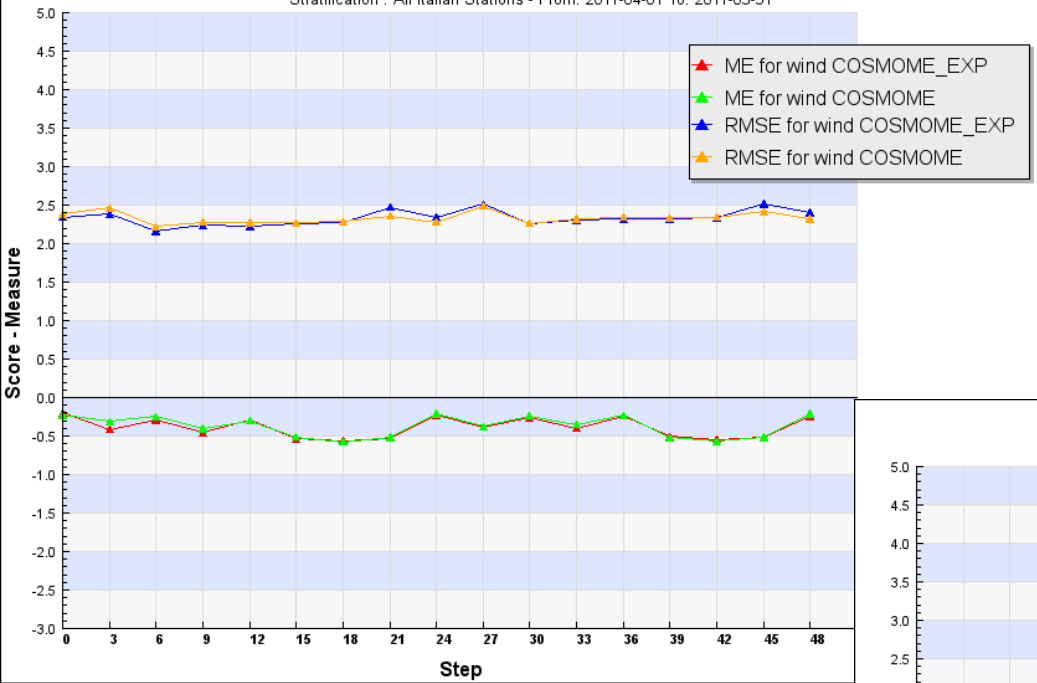




3DVar/LETKF comparison

WIND SPEED AT 10 M - 00 Run

Stratification : All Italian Stations - From: 2011-04-01 To: 2011-05-31

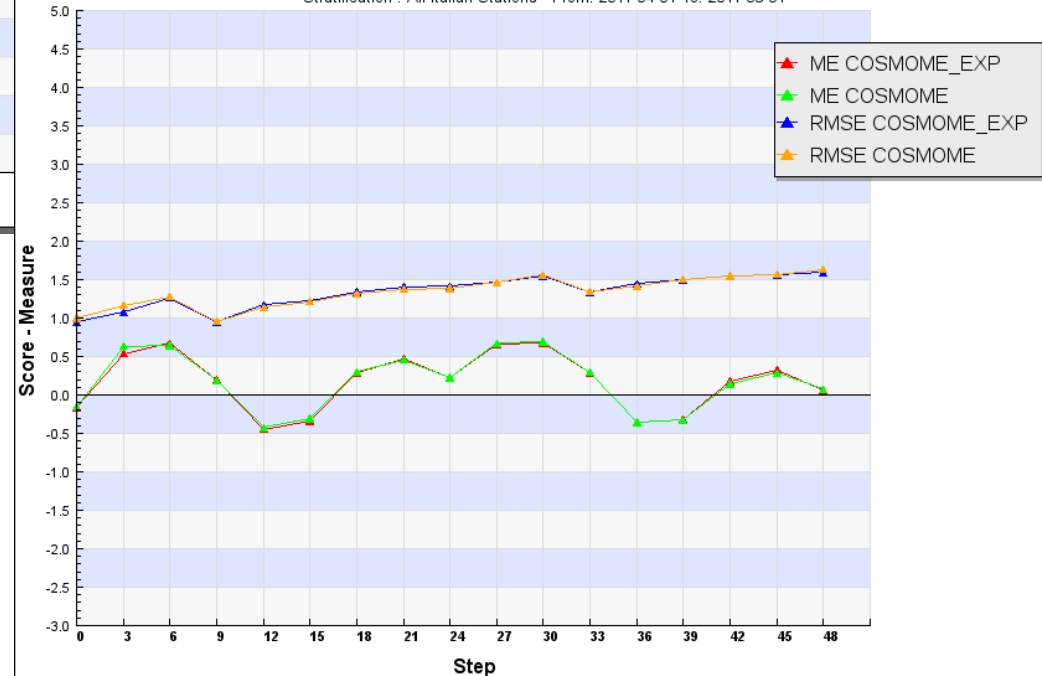


Italian stations
April and May 2011

COSMOME EXP = with LETKF

PRESSURE REDUCED TO MEAN SEA LEVEL - 00 Run

Stratification : All Italian Stations - From: 2011-04-01 To: 2011-05-31

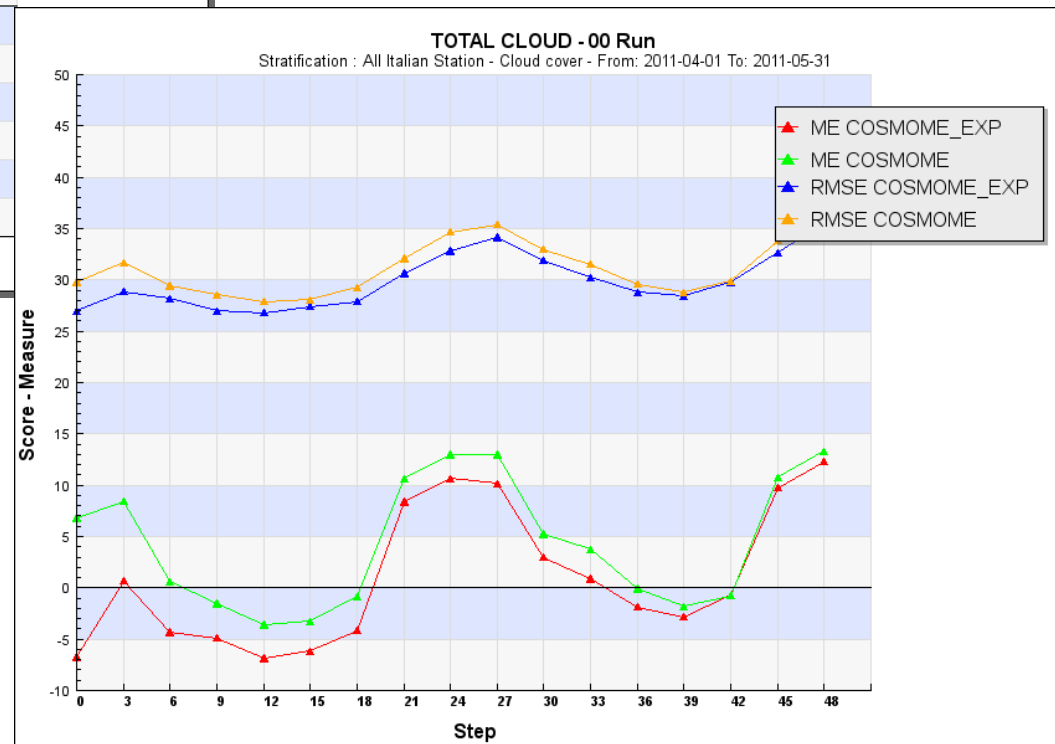
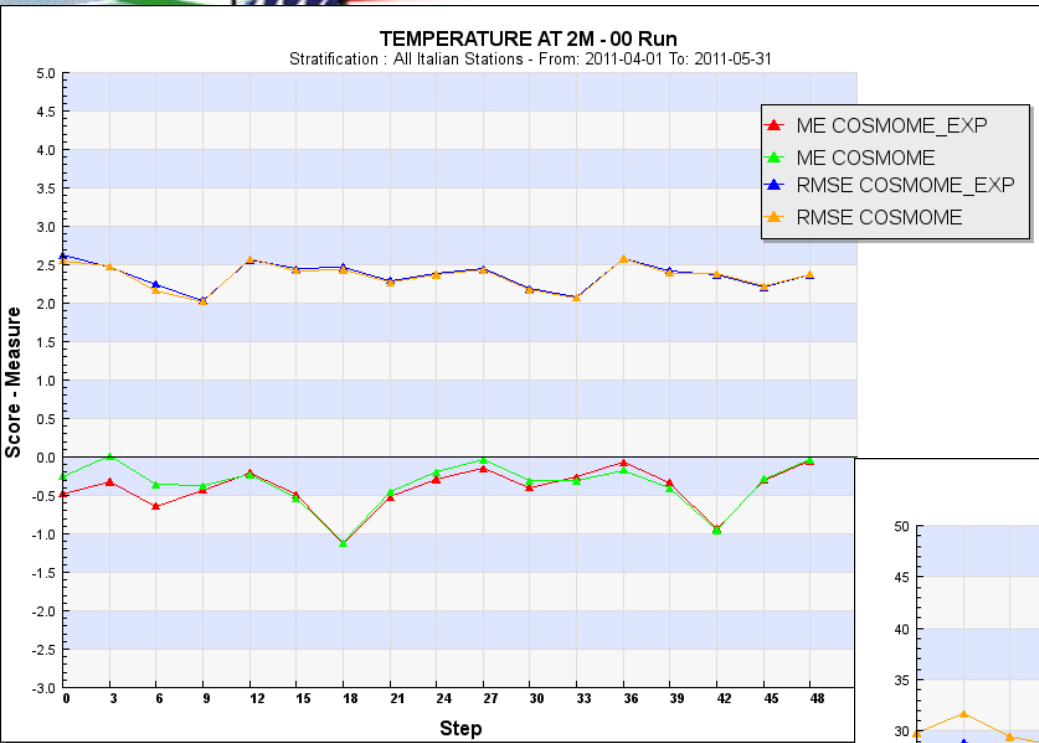




3DVar/LETKF comparison

Italian stations
April and May 2011

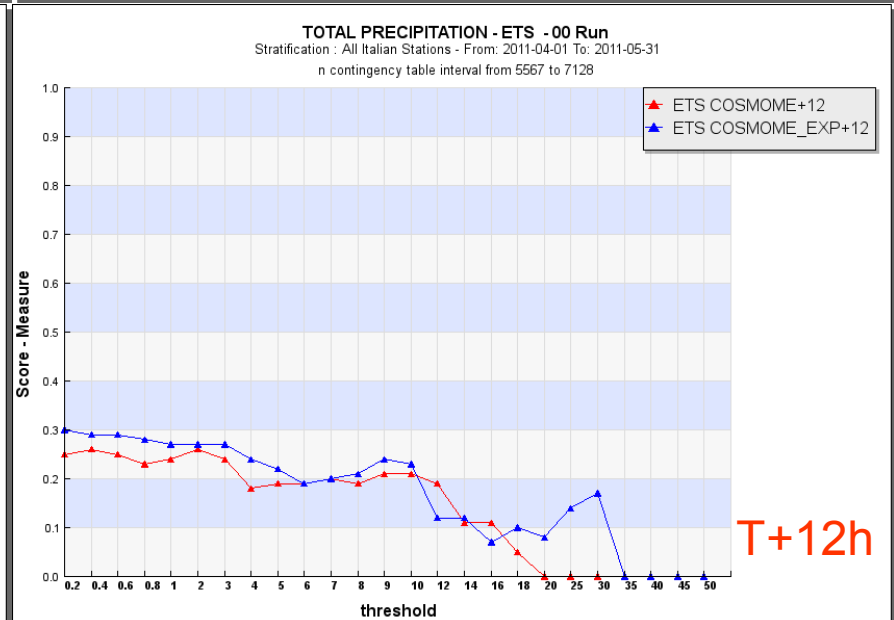
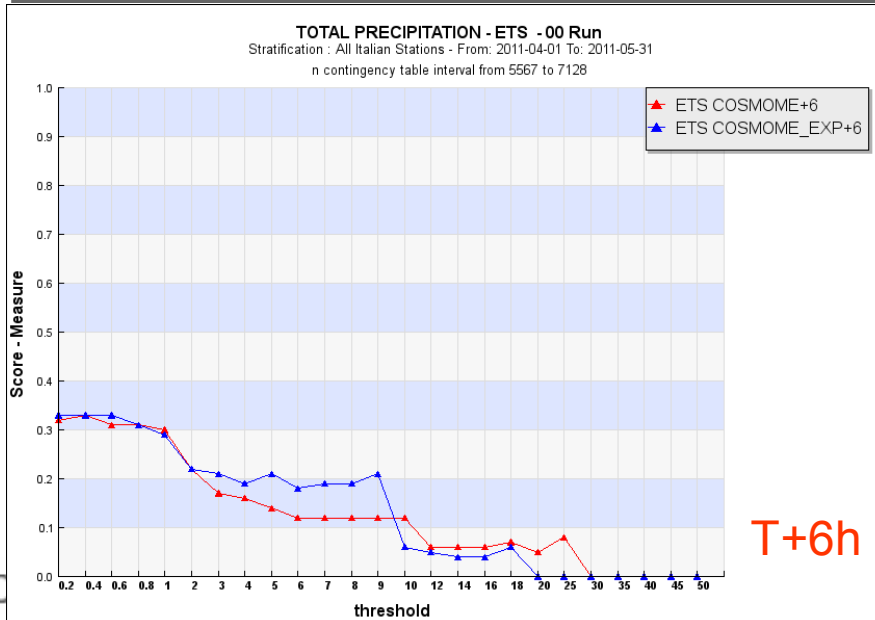
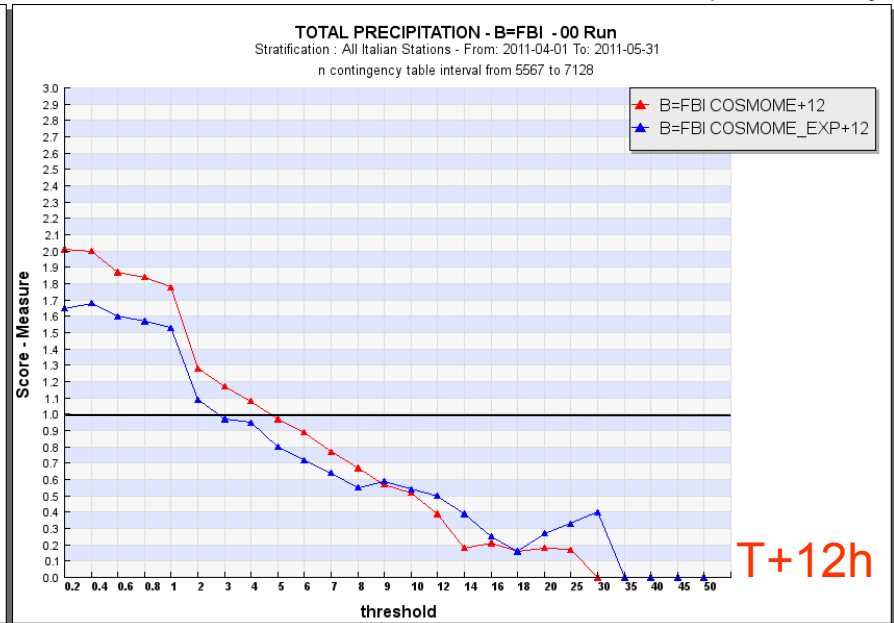
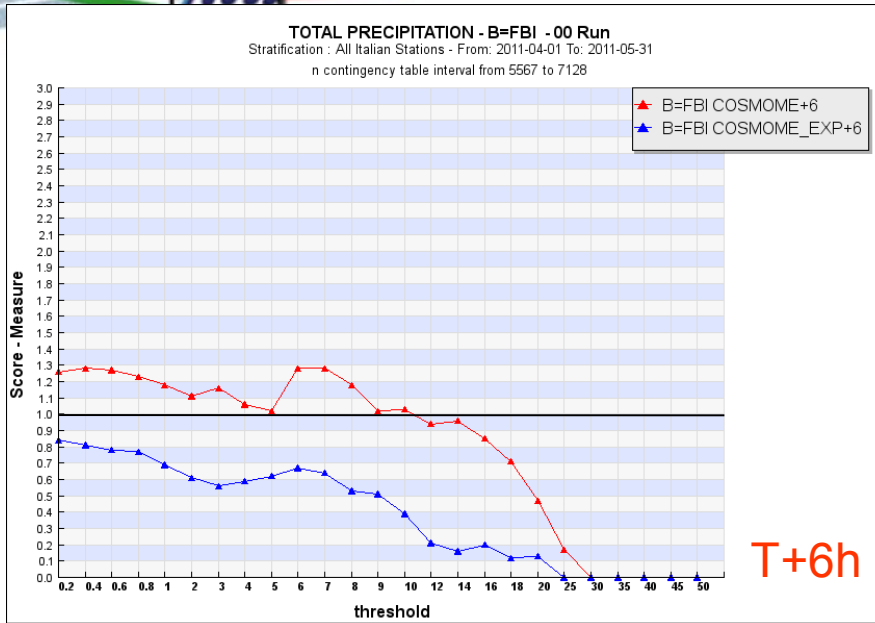
COSMOME EXP = with LETKF





3DVar/LETKF comparison

Italian stations
April and May 2011





Deterministic Run from LETKF

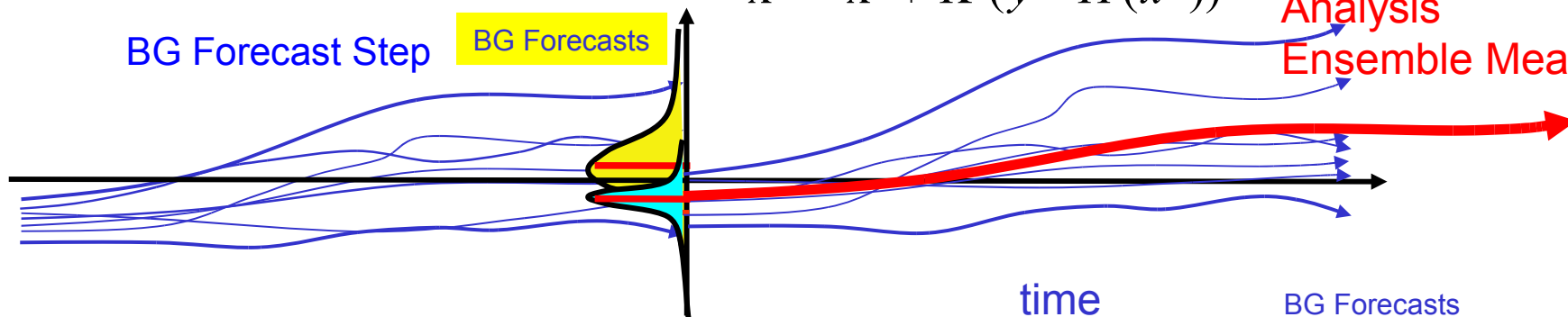
Analysis Step

$$\bar{x}^a = \bar{x}^b + K (y - H(\bar{x}^b))$$

Deterministic
Long Run from
Analysis
Ensemble Mean

BG Forecast Step

BG Forecasts



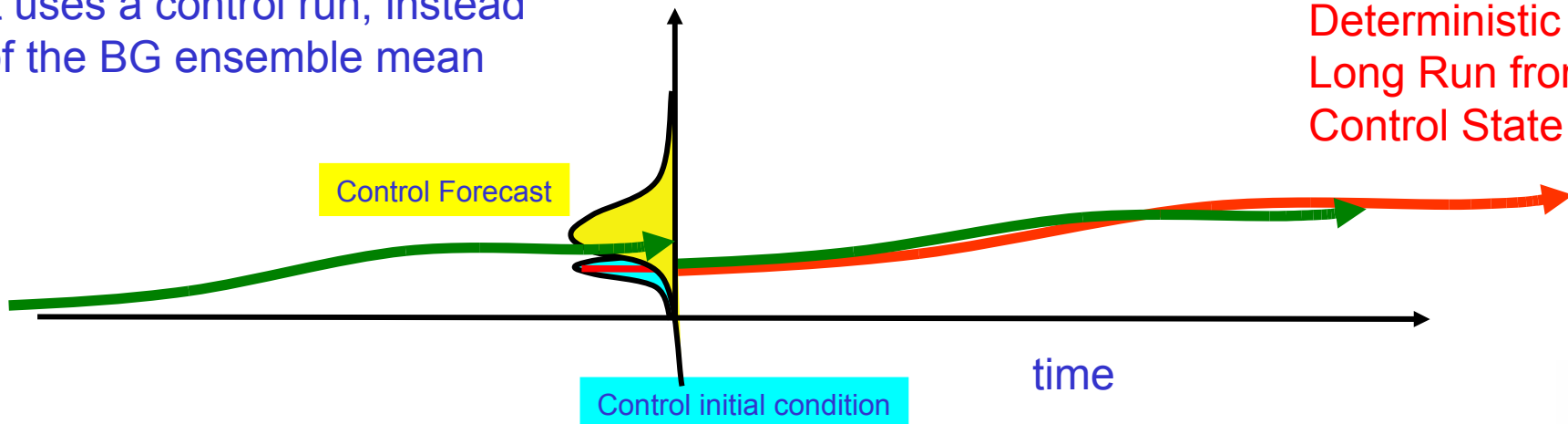
Along with standard LETKF analysis, a control state LETKF analysis is computed. It uses a control run, instead of the BG ensemble mean

Initial conditions

$$x_c^a = x_c^b + K (y - H(x_c^b))$$

Deterministic
Long Run from
Control State

Control Forecast

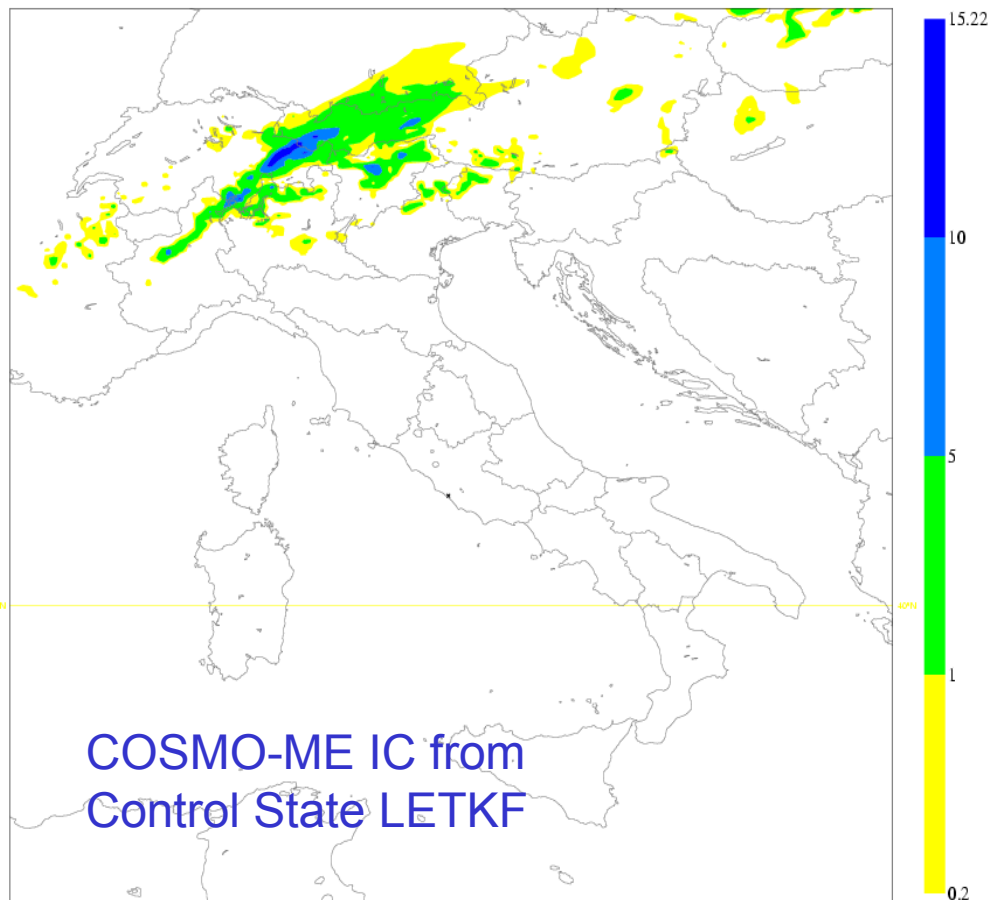
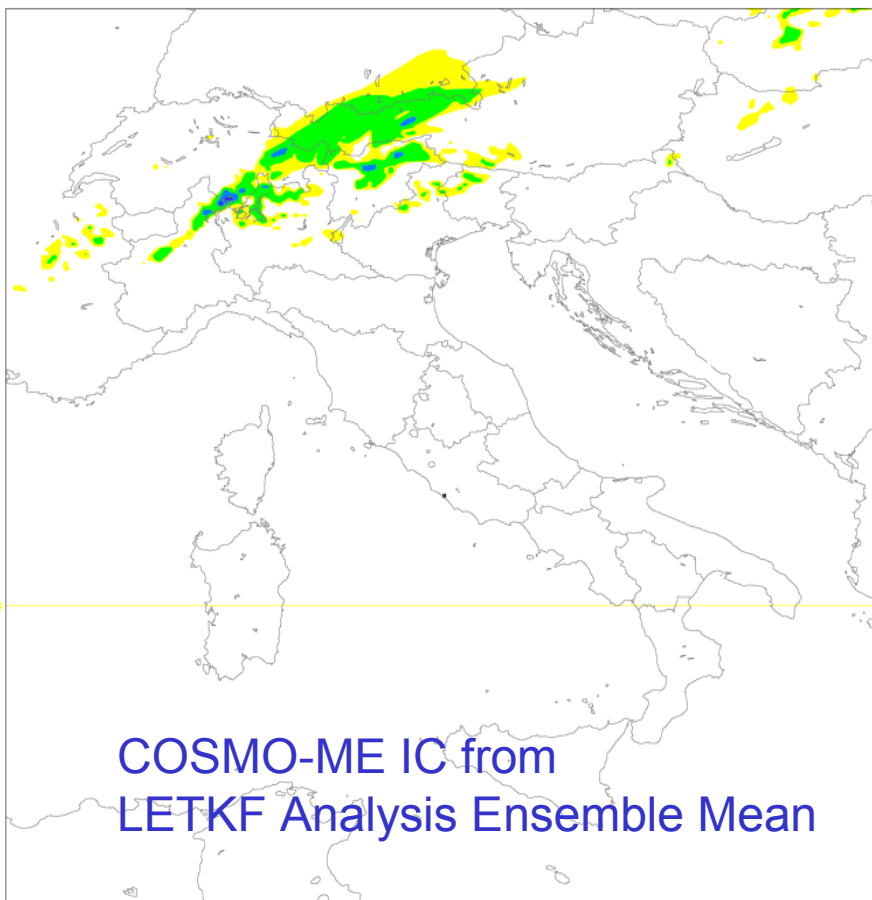




Control/Mean LETKF comparison

Thursday 23 June 2011 00UTC ROME Forecast t+6 VT: Thursday 23 June 2011 06UTC Surface: total precipitation
COSMO_ME: precipitation in the previous 06 hour interval

Thursday 23 June 2011 00UTC ROME Forecast t+6 VT: Thursday 23 June 2011 06UTC Surface: total precipitation
in a 06 hours interval

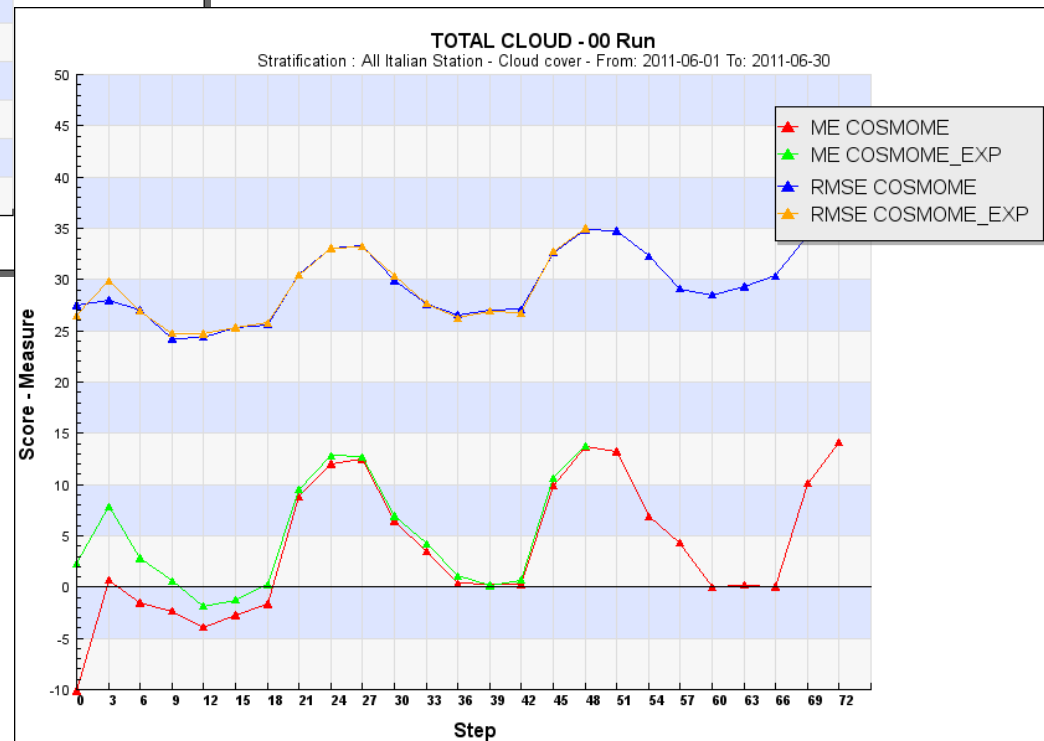
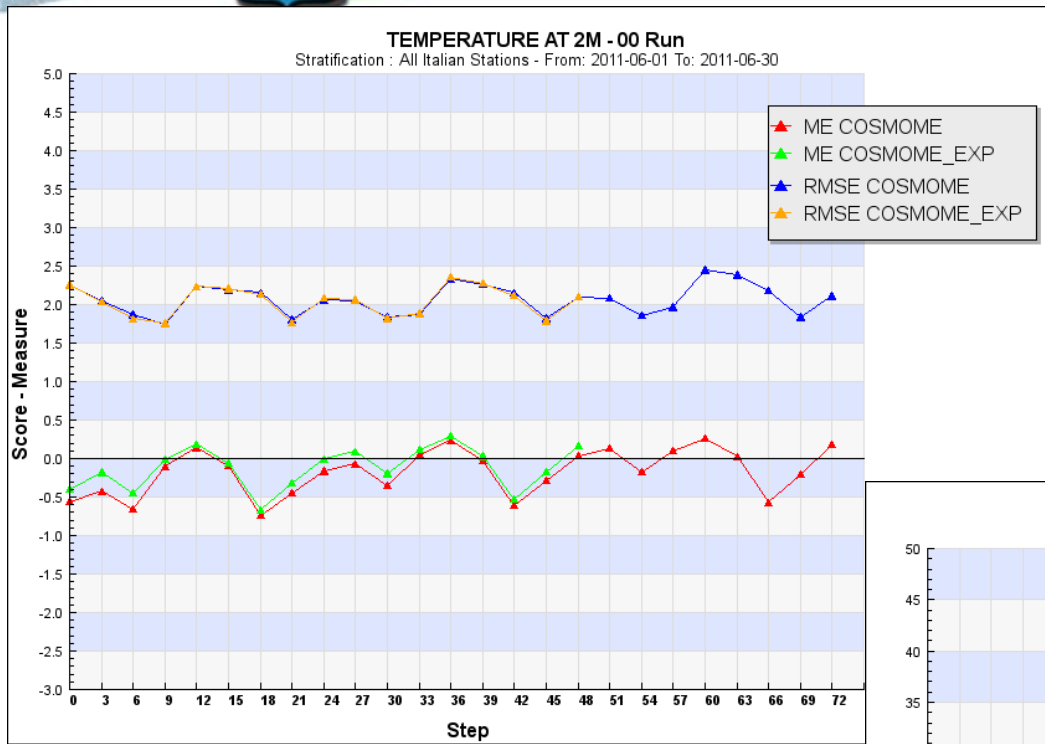




Control/Mean LETKF comparison

Italian stations
June 2011

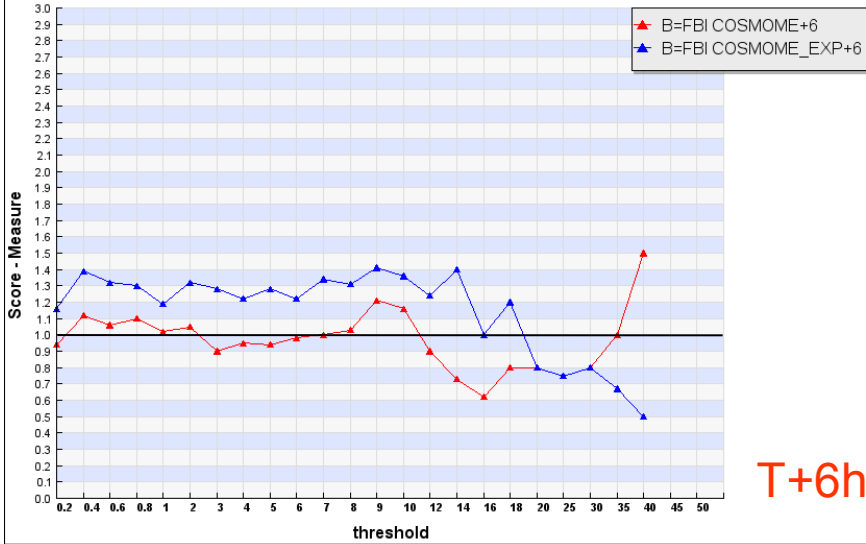
COSMOME EXP = with Control LETKF





Control/Mean LETKF comparison

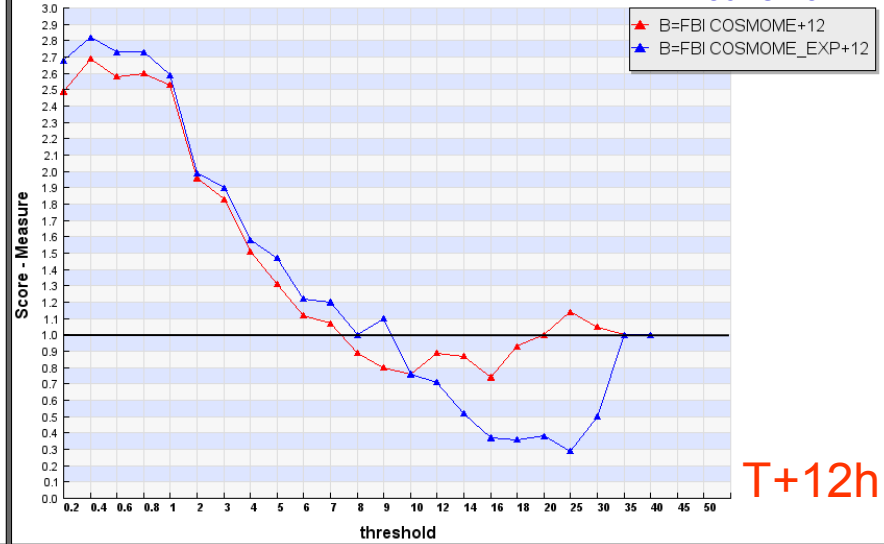
TOTAL PRECIPITATION - B=FBI - 00 Run
 Stratification : All Italian Stations - From: 2011-06-01 To: 2011-06-30
 n contingency table interval from 2629 to 3512



T+6h

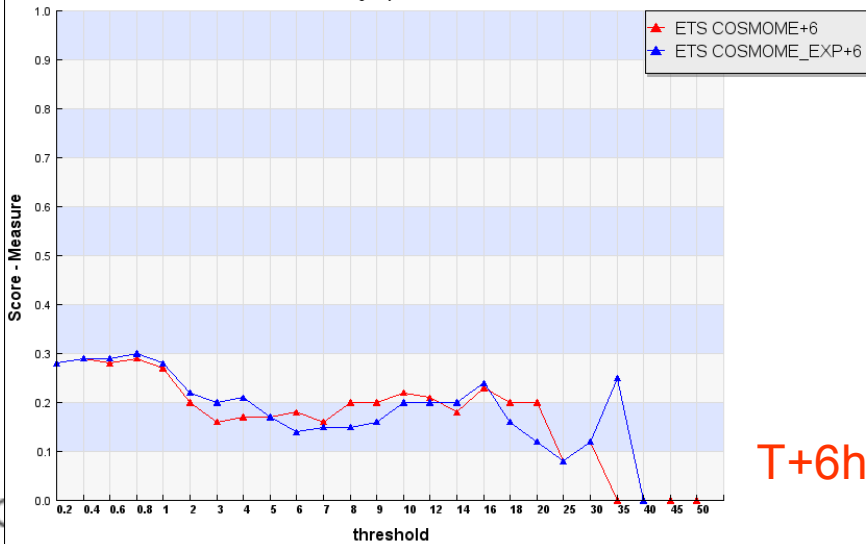
TOTAL PRECIPITATION - B=FBI - 00 Run
 Stratification : All Italian Stations - From: 2011-06-01 To: 2011-06-30
 n contingency table interval from 2629 to 3512

Italian stations
 June 2011



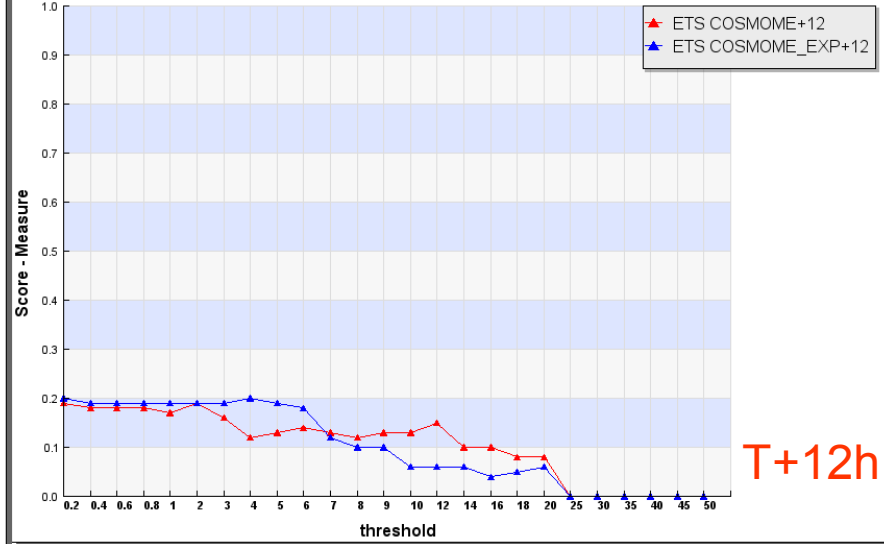
T+12h

TOTAL PRECIPITATION - ETS - 00 Run
 Stratification : All Italian Stations - From: 2011-06-01 To: 2011-06-30
 n contingency table interval from 2629 to 3512



T+6h

TOTAL PRECIPITATION - ETS - 00 Run
 Stratification : All Italian Stations - From: 2011-06-01 To: 2011-06-30
 n contingency table interval from 2629 to 3512



T+12h

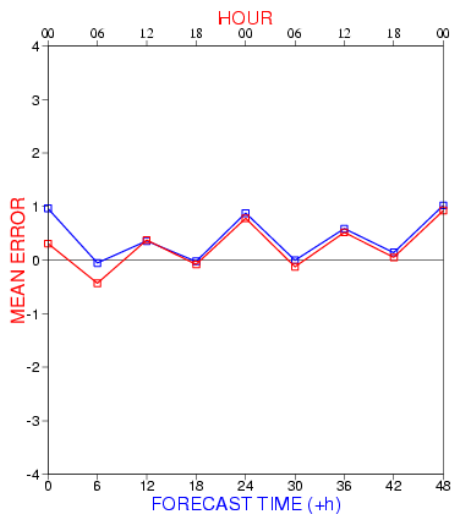




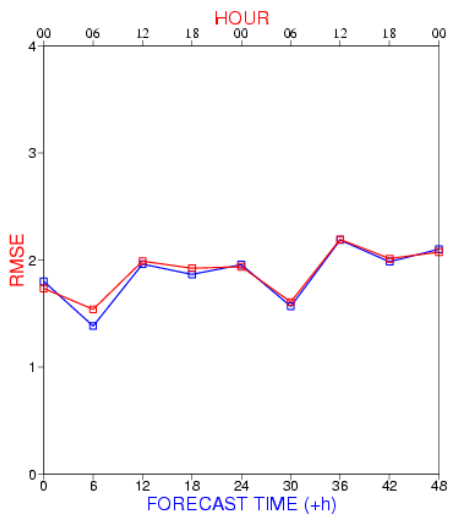
Comparison of LETKF/IFS analysis

❑ The deterministic COSMO-ME runs, initialized by the 00 UTC LETKF analysis ensemble mean and by the global IFS 4DVAR system and driven by IFS boundary conditions, are objectively verified against the European observation network. In this evaluation you have to take into account the reduced number of observation types (no radiances in this experiment) used in the CNMCA LETKF system.

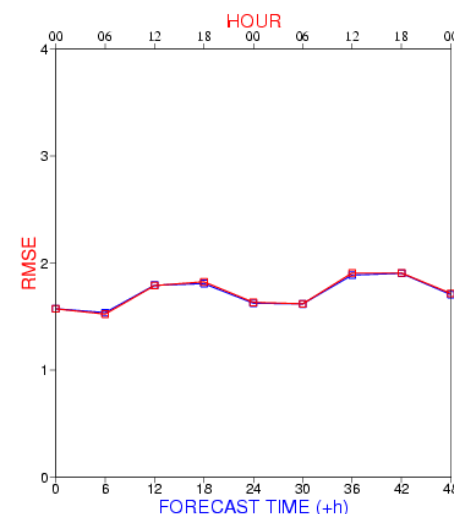
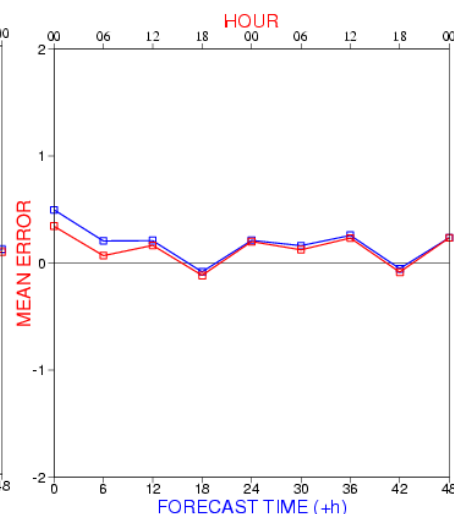
TEMPERATURE (°C) - 00 UTC RUN
Verification from 04/04/11 to 30/05/11
COSMO-ME_IFS: Blue COSMO-ME_LETKF: Red



European stations



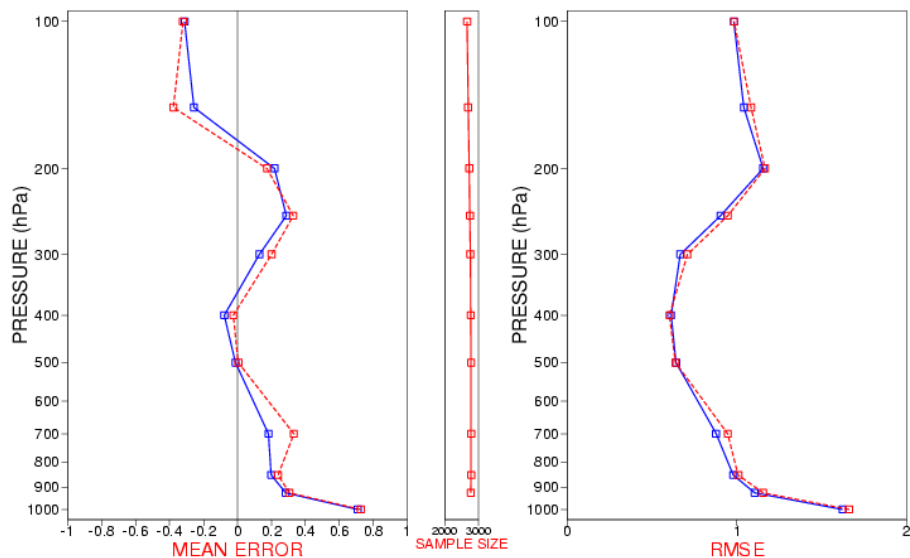
WIND SPEED (m/s) - 00 UTC RUN
Verification from 04/04/11 to 30/05/11
COSMO-ME_IFS: Blue COSMO-ME_LETKF: Red





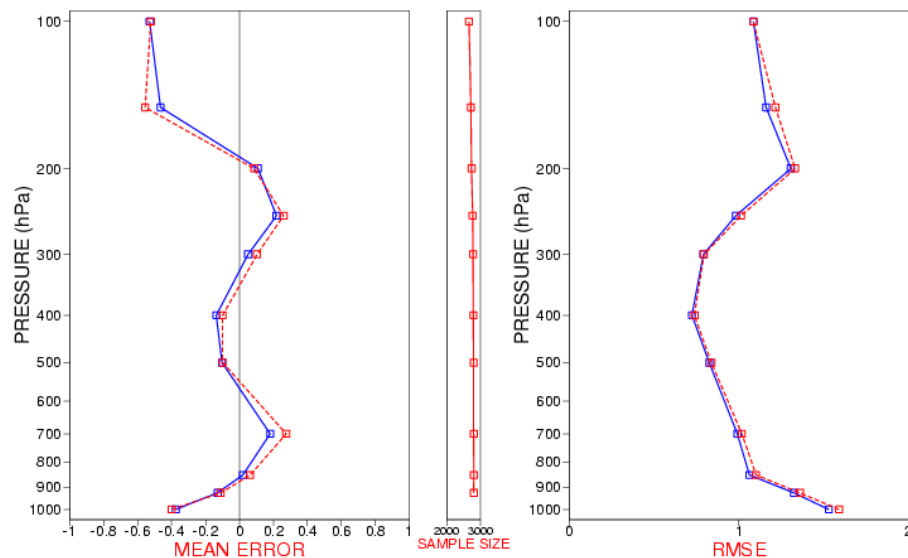
IFS/LETKF analysis comparison

TEMPERATURE (°C)00 UTC FC + 12 h
Verification from 04/04/11 to 31/05/11
COSMO-ME_IFS Blue COSMO-ME_LETKF: Red

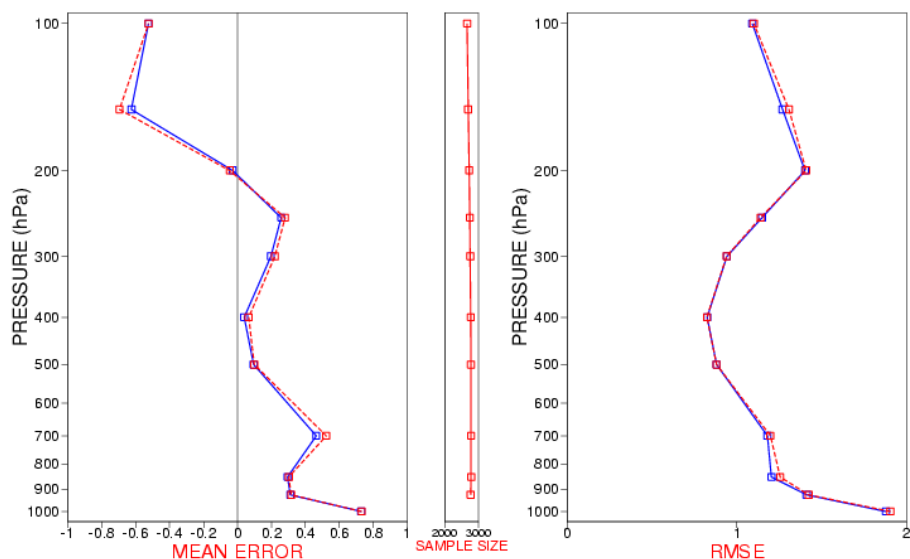


European stations

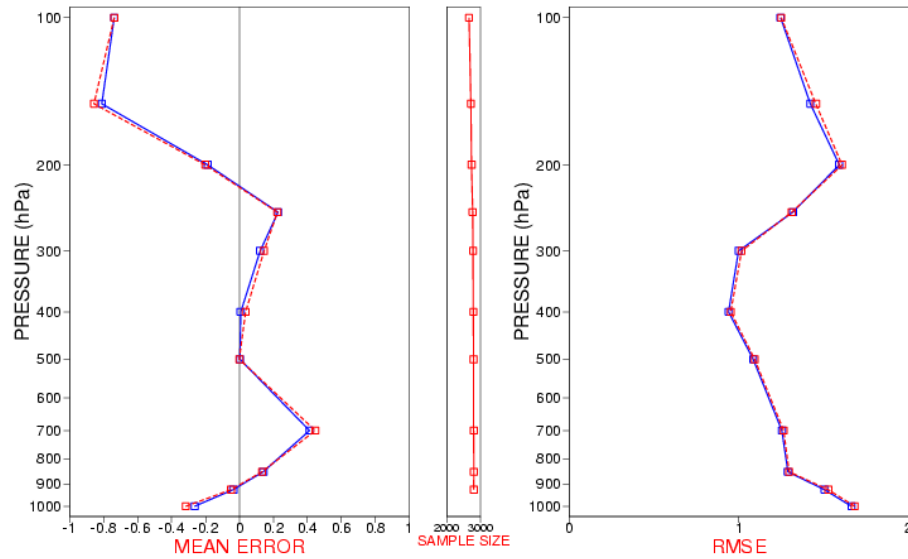
TEMPERATURE (°C)00 UTC FC + 24 h
Verification from 04/04/11 to 31/05/11
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TEMPERATURE (°C)00 UTC FC + 36 h
Verification from 04/04/11 to 31/05/11
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TEMPERATURE (°C)00 UTC FC + 48 h
Verification from 04/04/11 to 31/05/11
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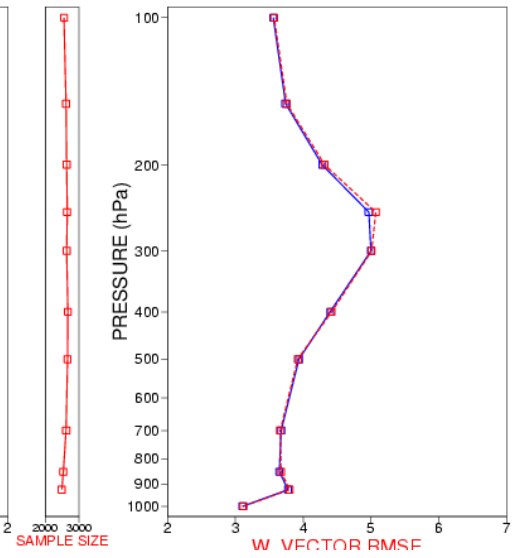
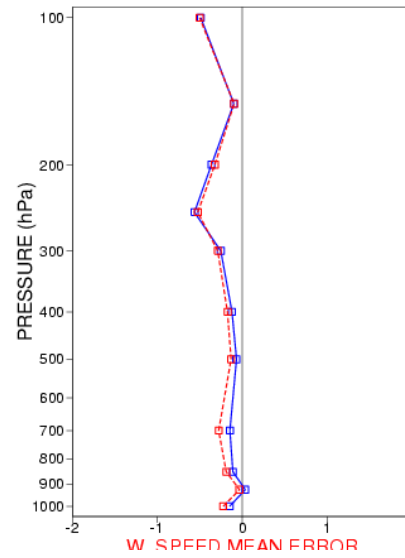
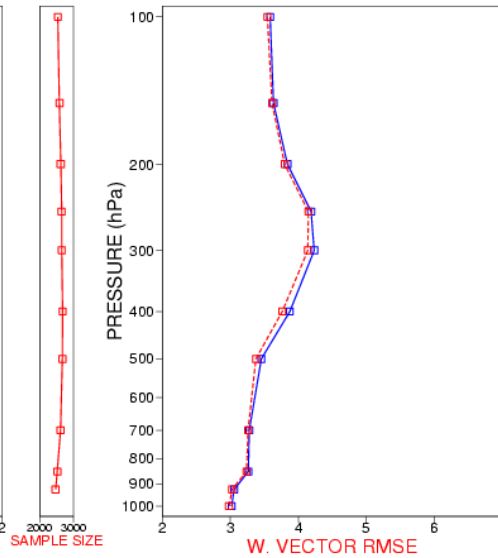
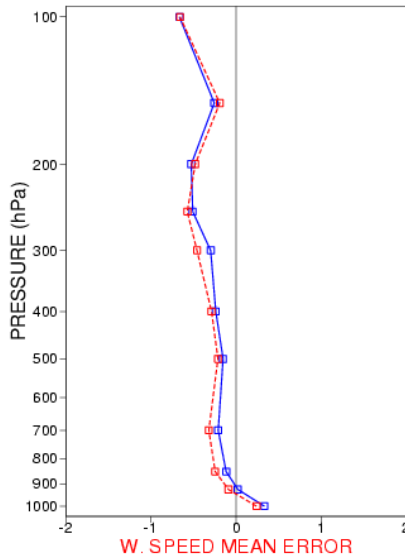


IFS/LETKF analysis comparison

WIND (m/s) 00 UTC FC + 12 h
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COSMO-ME_IFS Blue COSMO-ME_LETKF: Red

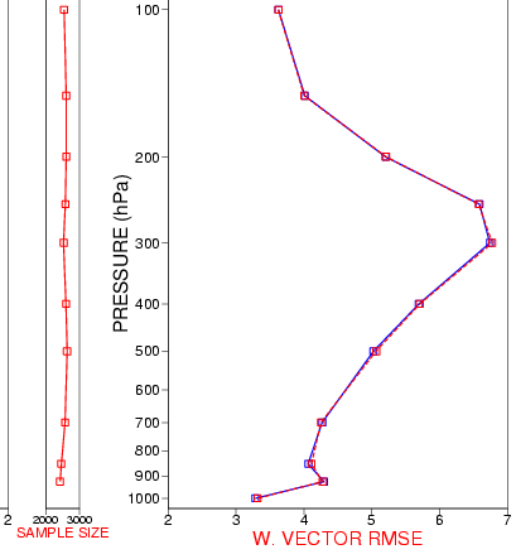
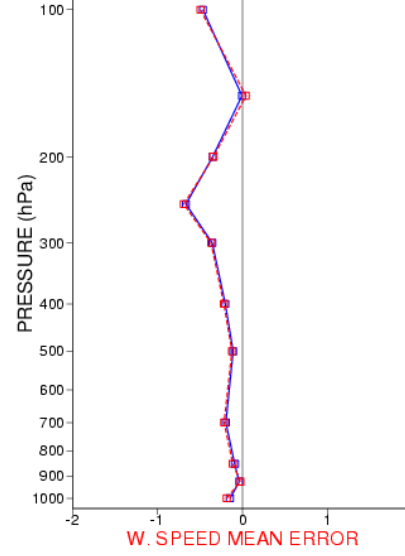
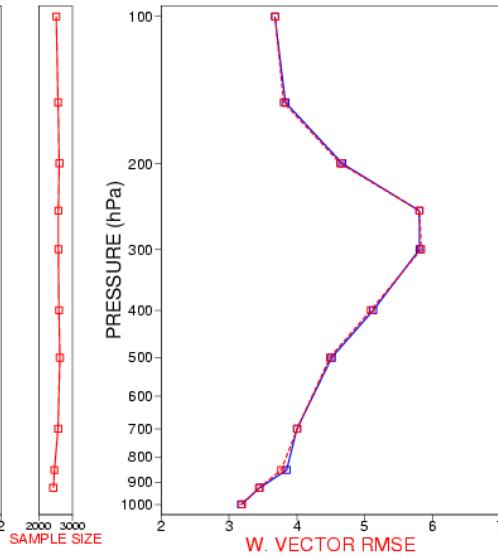
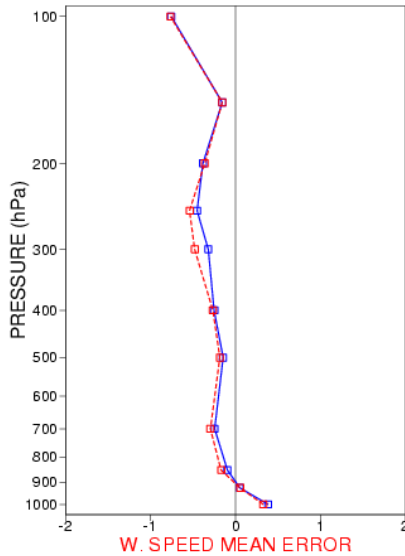
European stations

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WIND (m/s) 00 UTC FC + 48 h
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Radiances Treatment

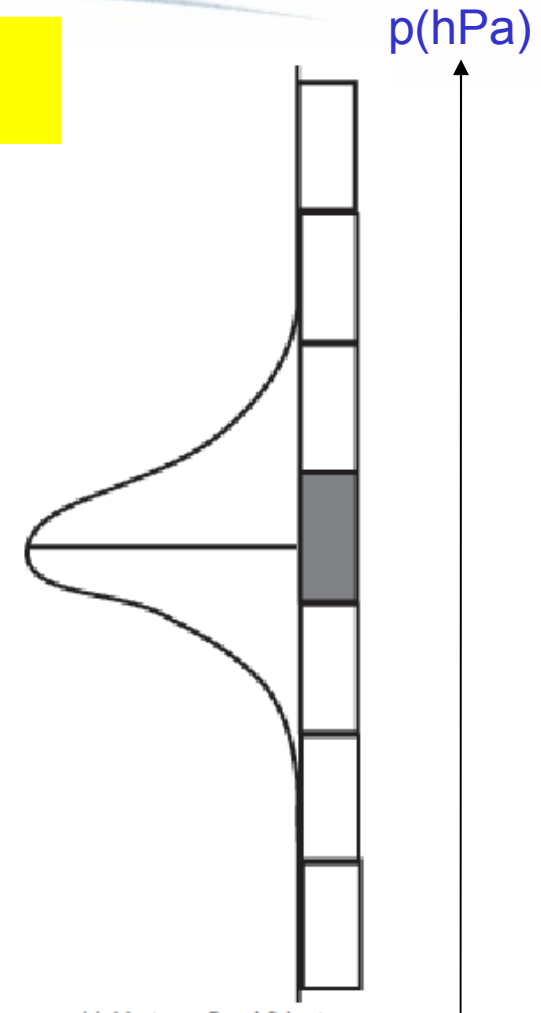
AMSU-A Assimilation

Selecting which satellite radiances to assimilate is complicated by the fact that they do not have a single well-defined vertical location

The weighting function at a particular model point indicates the sensitivity of that observation to the state at that model grid point

→ **“MAXIMUM-BASED SELECTION” METHOD**
(Fertig et al. 2007)

- AMSU-A are treated as “single-level” observations
- Assign radiance observations to the model level for which the magnitude of the weighting function (wf) is largest.
- *Use also the wf shape as vertical covariance localization function*



(a) Maximum-Based Selection

Weighting function
(transmittance vert. derivative)

$$w_k = (\tau_{v,k-1} - \tau_{v,k}) / (\ln(p_k) - \ln(p_{k-1}))$$



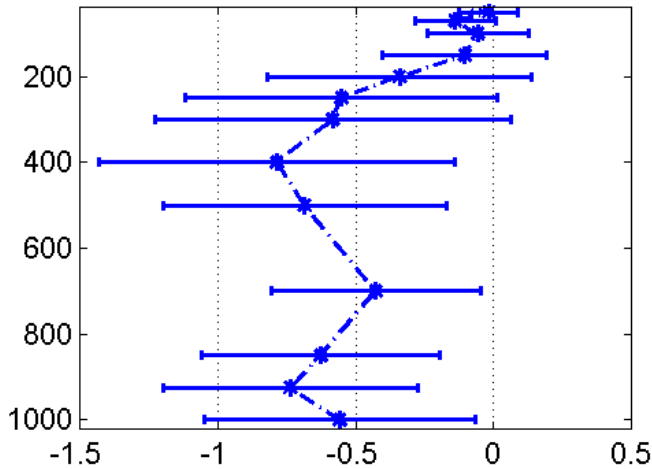


Impact of AMSUA rad.

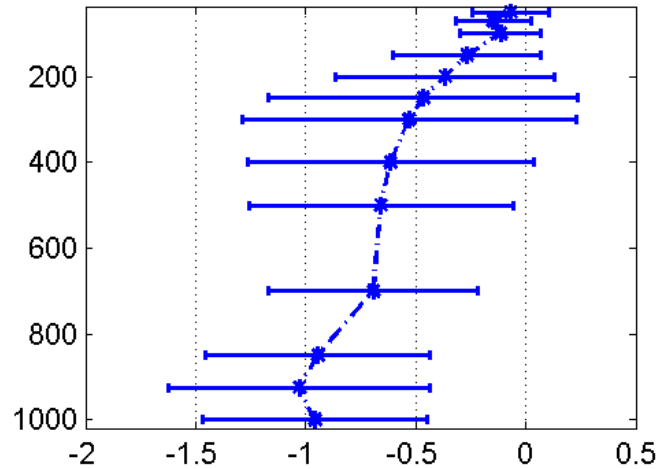
Relative difference (%) in RMSE computed against IFS analysis for 00 UTC EuroHRM runs (28km) from 11-10-2009 to 10-11-2009

RTTOV 9.3

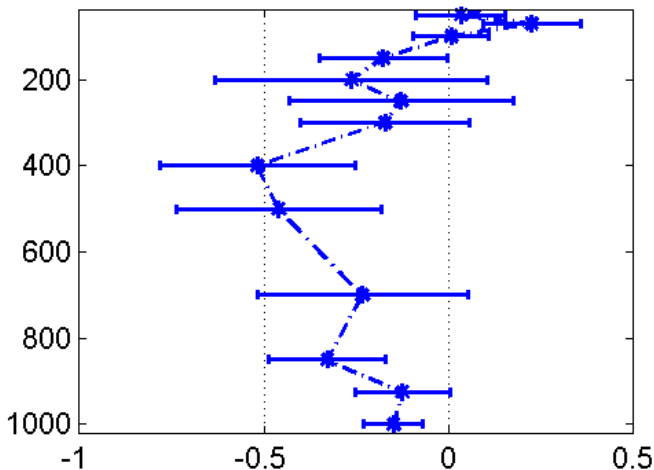
step 36 Wind Vector



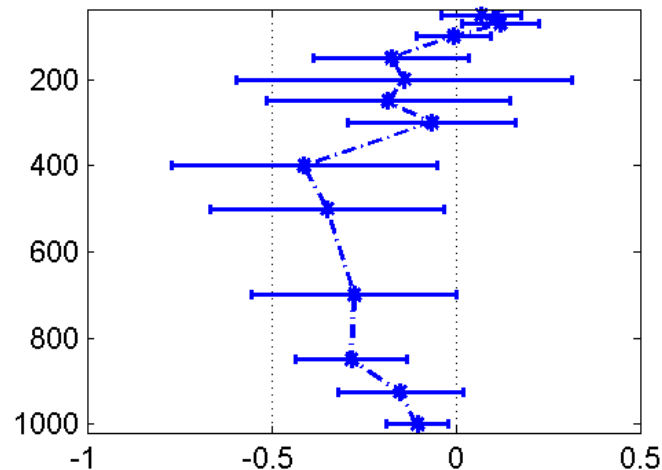
step 48 Wind Vector



step 36 Temperature



step 48 Temperature





Handling Non-Linearities

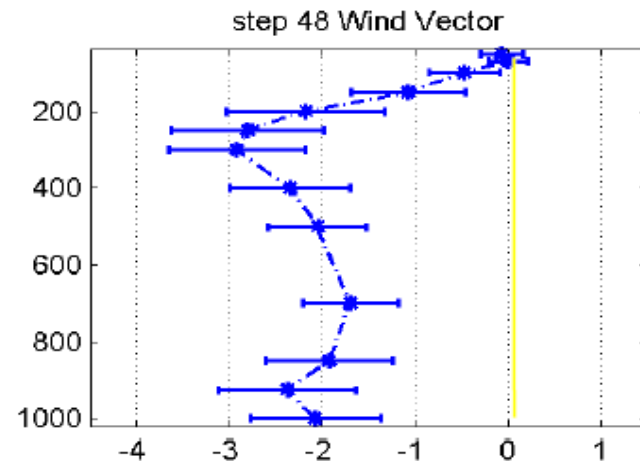
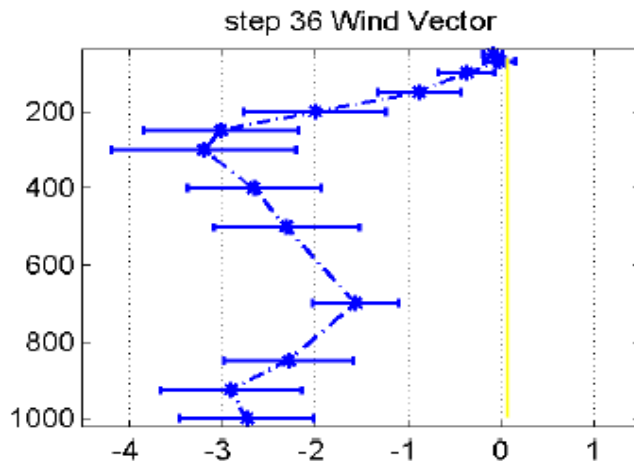
Results

- No-cost LETKF smoother works:

LETKF an. $\bar{x}_n^a = \bar{x}_n^b + X_n^b \bar{w}_n^a$

Smoothed an. $\bar{x}_{n-1}^a = \bar{x}_{n-1}^a + X_{n-1}^a \bar{w}_n^a$

Relative difference (%) in RMSE computed against IFS analysis



- We tested Quasi Outer Loop and Running in Place algorithms (Yang and Kalnay, 2010) without any success
- We have not been able to have improvements from other variants of Outer Loop





Conclusions and Future Developments

- As far as we know, CNMCA is the first meteorological centre which uses operationally a pure ensemble data assimilation (LETKF) to initialize a deterministic NWP model (COSMO-ME).
- The long run is integrated from a control state LETKF derived using a control forecast instead of the FG ensemble mean
- The use of AMSU-A has improved the LETKF analysis.

- Assimilation of AMSU-B/MHS and IASI retrievals will be investigated soon.
- Balancing and non-linearities are issues to address
- Tests with COSMO model and shorter assimilation window
- Further tuning of model error representation (tuning of cov. localization, evolved additive noise, bias correction, etc.)
- Implement a Short-Range EPS based on LETKF





Thanks for your
attention!

