



Stochastic and perturbed parameter representations of model uncertainty in convection parametrisation

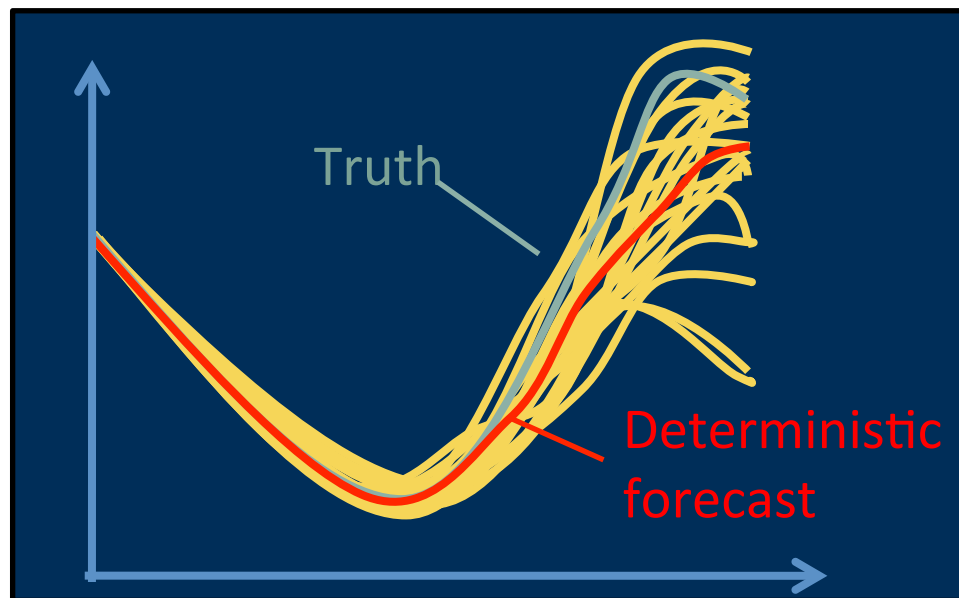
Hannah Christensen (nee Arnold)¹,
Irene Moroz², Tim Palmer¹

h.m.christensen@atm.ox.ac.uk

1. Atmospheric, Oceanic and Planetary Physics, Univ. Oxford
2. Oxford Centre for Industrial and Applied Mathematics, Univ. Oxford

What does it mean to “represent uncertainty in a forecast”

- Instead of issuing a single “best guess” (**deterministic**) forecast, issue a **probabilistic** forecast
- Probability distribution indicates the forecaster's uncertainty in the prediction
- Generate an **ensemble** of forecasts
- Representing uncertainty can generate more **useful** and more **accurate** forecasts



Uncertainty in Weather Forecasting

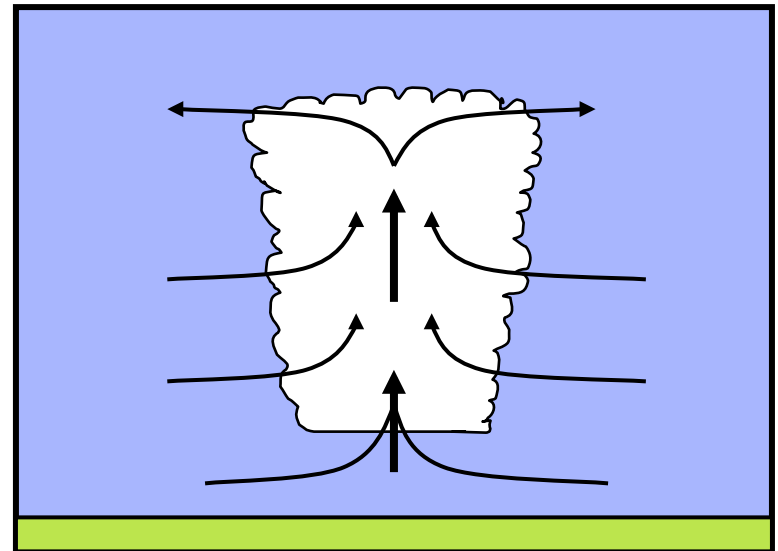
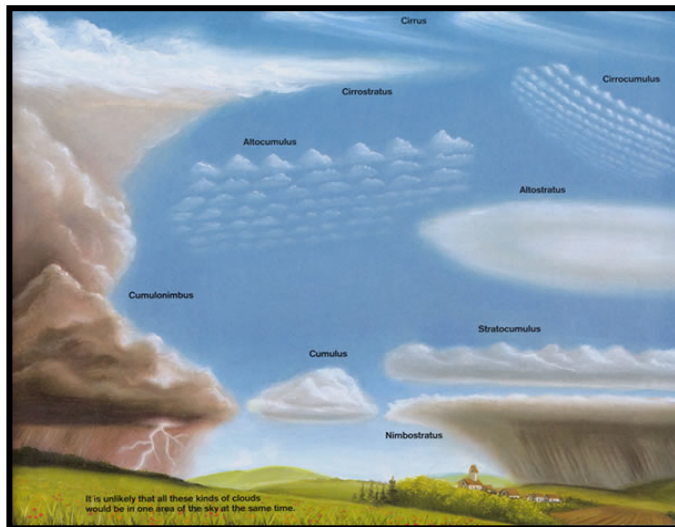
- How did the ensemble members in the previous slide differ? Must represent two kinds of uncertainty:
- Initial condition uncertainty
 - Limited information about current state of atmosphere
 - Initialise forecasts from a range of initial conditions
- Model uncertainty
 - Errors in our forecast arise from limitations in our model

Aims of the study

- We will consider representations of **model uncertainty** in the European Centre for Medium-range Weather Forecasts (ECMWF) NWP model, the Integrated Forecasting System (IFS)
- Parametrisation is a large source of model uncertainty
 - Approximates effects of sub-grid as function of the gridscale
 - **Average** of possible effects of sub-gridscale
 - Compromise between accuracy and computational constraints
- Convection parametrisation large source uncertainty
 - Must accurately represent uncertainty from convection parametrisation
- Compare **perturbed parameter and stochastic** representations of model uncertainty in the **convection parametrisation** scheme

Perturbed parameter schemes

- Common representation of model uncertainty in **climate projections**
- The parametrisation process introduces many uncertain tuneable parameters
- In a **perturbed parameter scheme**, we change these constants between ensemble members to represent the uncertainty in their value

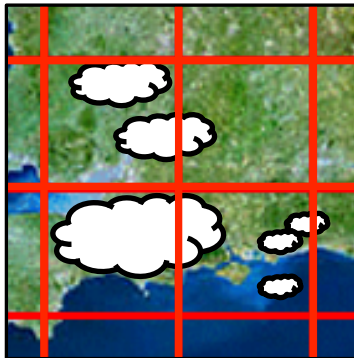


Stochastic parametrisation schemes

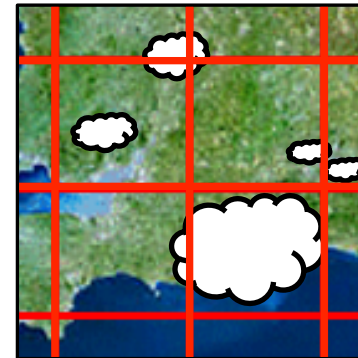
- Increasingly used in weather and seasonal forecasting
- Recognise that grid-scale variables do not fully constrain sub-grid scale motions
- Describes the sub-grid tendency in terms of a probability distribution constrained by the resolved-scale flow
- In a stochastic parametrisation, instead of representing the bulk average of possible effects of sub-grid scale, represent **one potential realisation**

Include random numbers in equations of motion to represent uncertainty

Ens #1

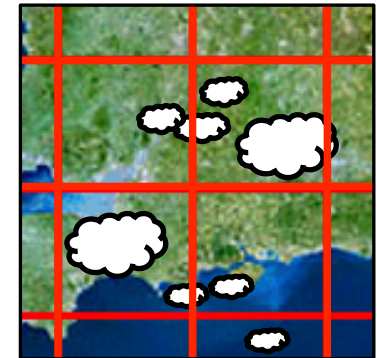


Ens #2



...

Ens #N



Representation of model uncertainty in IFS

- Two operational schemes – both stochastic
- **Spectral Backscatter Scheme (SPBS)**
 - Represents process absent from model
 - streamfunction is randomly perturbed to represent upscale kinetic energy transfer (Berner et al., 2009).
- **Stochastically Perturbed Parametrisation Tendencies (SPPT)**
 - represents random errors due to the model's physical parametrisation schemes,
 - Multiplicative noise used to perturb the total parametrised tendencies (Palmer et al., 2009)

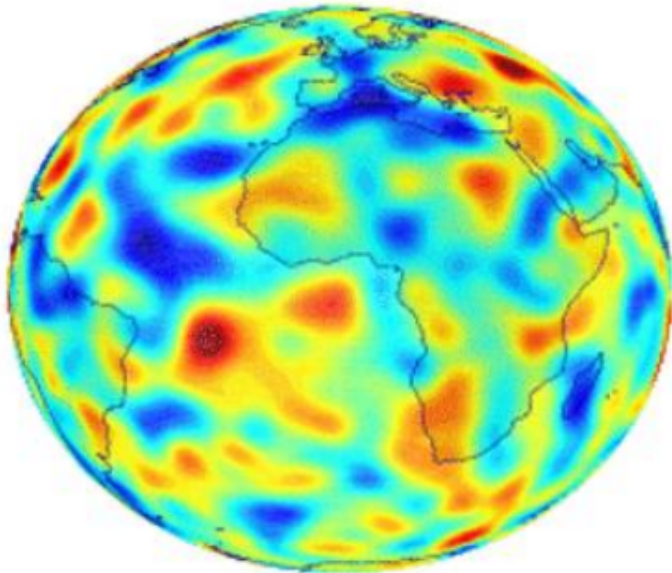
Stochastic representation of uncertainty

**Standard
SPPT**

$$T = D + (1 + e) \sum_{i=1}^5 P_i$$

T – Total tendency
D – Dynamics tendency
P – Physics tendency

N= 8858 min= -2.329 max= 1.218 mean= 0.000 rms= 0.426 sig= 0.456
-1.5 -1.3 -1.1 -0.9 -0.7 -0.5 -0.3 -0.1 0.1 0.3 0.5 0.7 0.9 1.1 1.3 1.5



5 Physics Schemes:

1. Radiation
2. Turb. & Grav. Wave Drag
3. Non-Orog. Grav. Wave Drag
4. Clouds
5. **Convection**

Stochastic representation of uncertainty

Standard SPPT

$$T = D + (1 + e) \sum_{i=1}^5 P_i$$

T – Total tendency
D – Dynamics tendency
P – Physics tendency

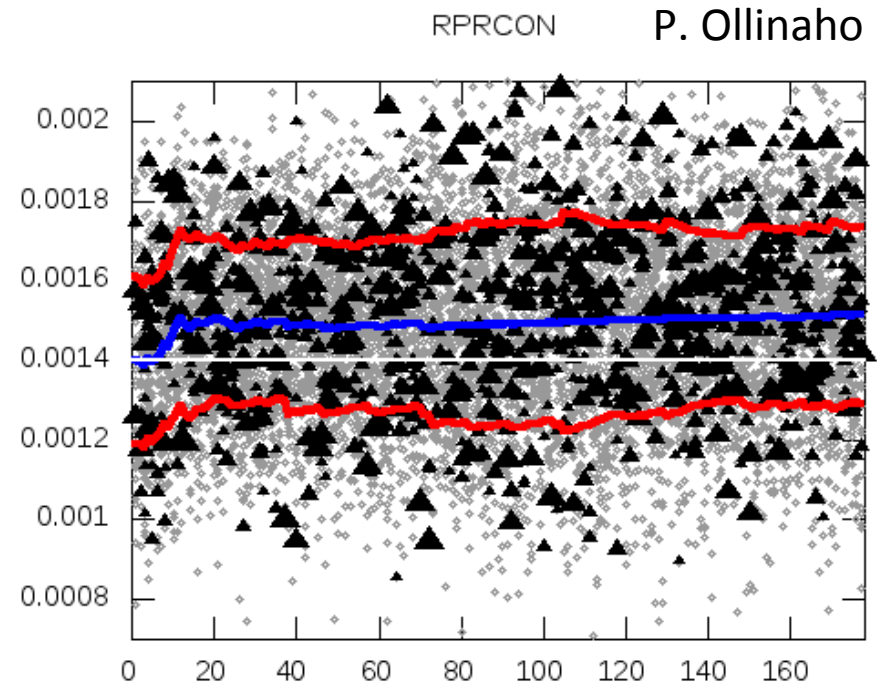
New SPPT

$$T = D + \sum_{i=1}^5 (1 + e_i) P_i$$

- Perturb physics schemes separately
- Can turn off noise for particular scheme (e.g. **Convection**)
and compare different schemes $e_{\text{convection}} = 0$

Perturbing Convection Parameters

- Ollinaho (FMI/ECMWF) & Bechtold (ECMWF):
 - Bayesian parameter estimation approach → posterior probability densities of closure parameters (**Ensemble prediction and parameter estimation system - EPPES**)
 - Estimation of four parameters in the convection scheme:
ENTRORG, ENTSHALP, DETRPEN
RPRCON.
 - **Joint distribution** of parameters

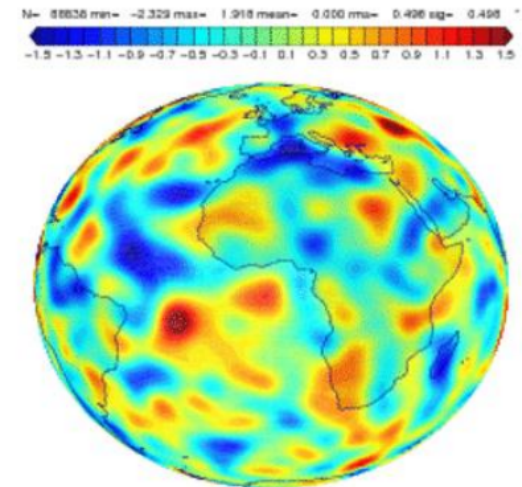


Järvinen, Laine, Solonen & Haario, 2012, Q. J. Roy. Met. Soc., 138, 281–288

Ollinaho, Bechtold, et al, 2013, Nonlinear Processes Geophys., 20, 1001–1010

Perturbing Convection Parameters

- Use joint PDF to construct perturbed parameter ensemble
- Static in time and space (cf. e.g. *ClimatePrediction.net*)
 - Each ensemble member always assigned the same set of parameters, drawn from joint distribution
- Stochastically varying perturbed parameters
 - Parameters co-vary in space and time following the SPPT pattern generator

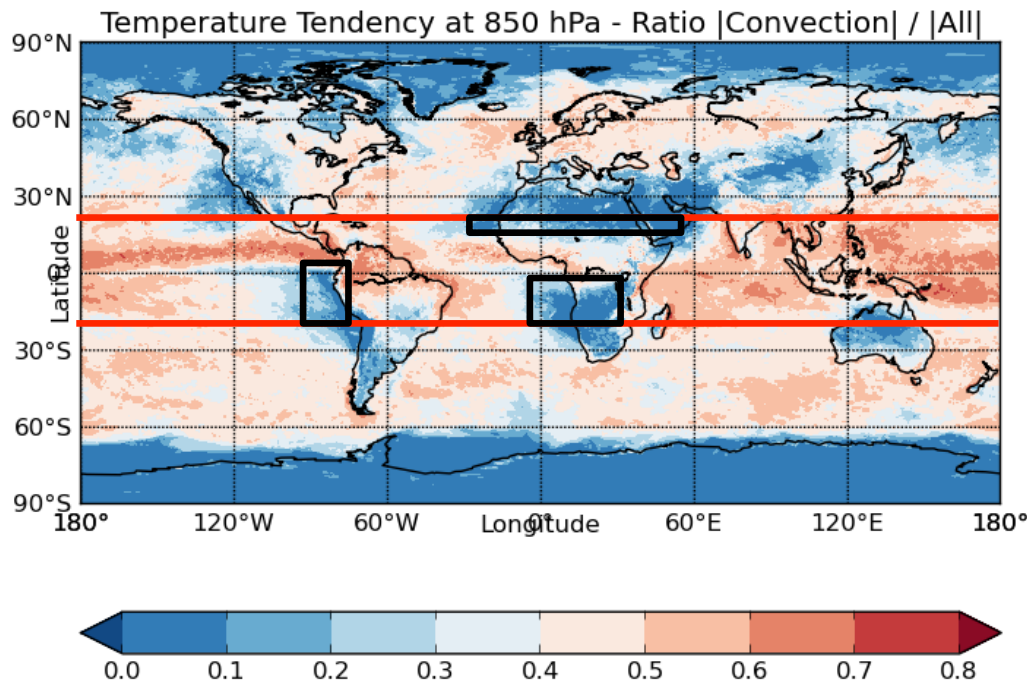


Experiments in the IFS

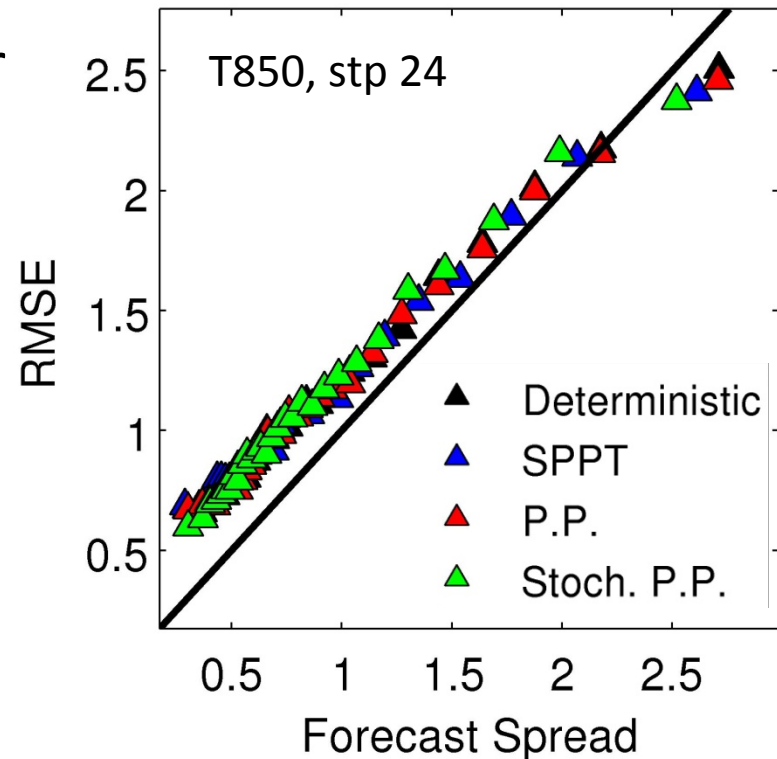
- For convection, compare:
 - No representation of uncertainty: “deterministic convection”
 - **Stochastic** representation of uncertainty
 - **Perturbed parameter** schemes
- Use SPPT to represent uncertainty in the other four physics schemes
 - How good is this representation...?
- Tested at resolution of **T159 = 120km** grid box
- 30 start dates from April-Sept 2012
- Considered T850, U850, U200, Z500, TCWV, precip, ...

Look at error-spread diagnostic in areas **with little convection**

- Spread-error diagnostic looks good
 - SPPT does a reasonable job of capturing uncertainty in the other tendencies



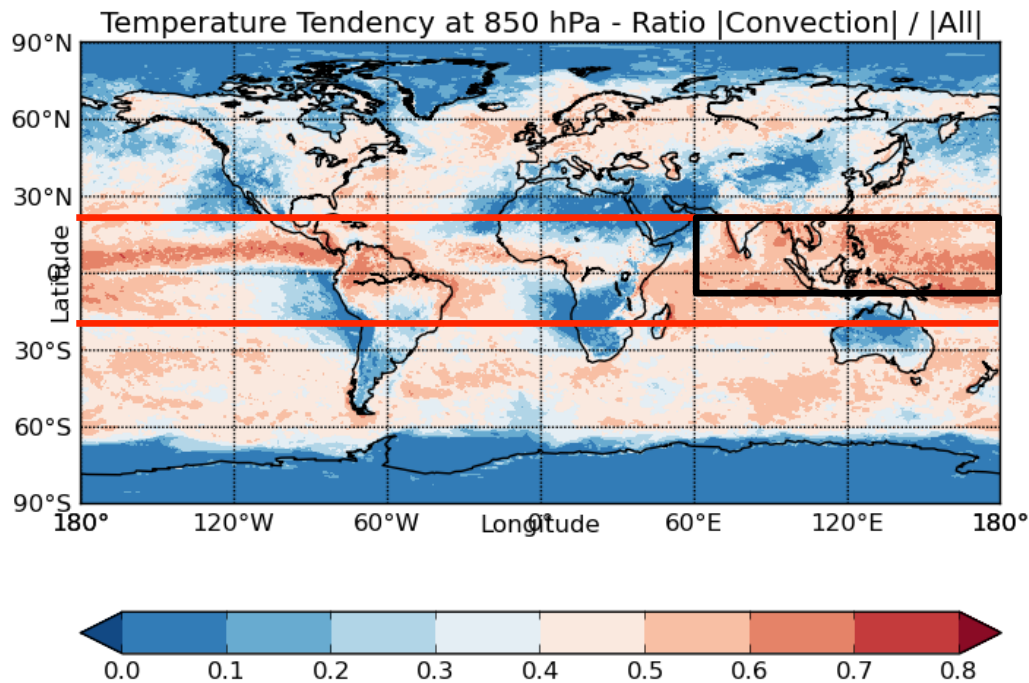
Region with little convection



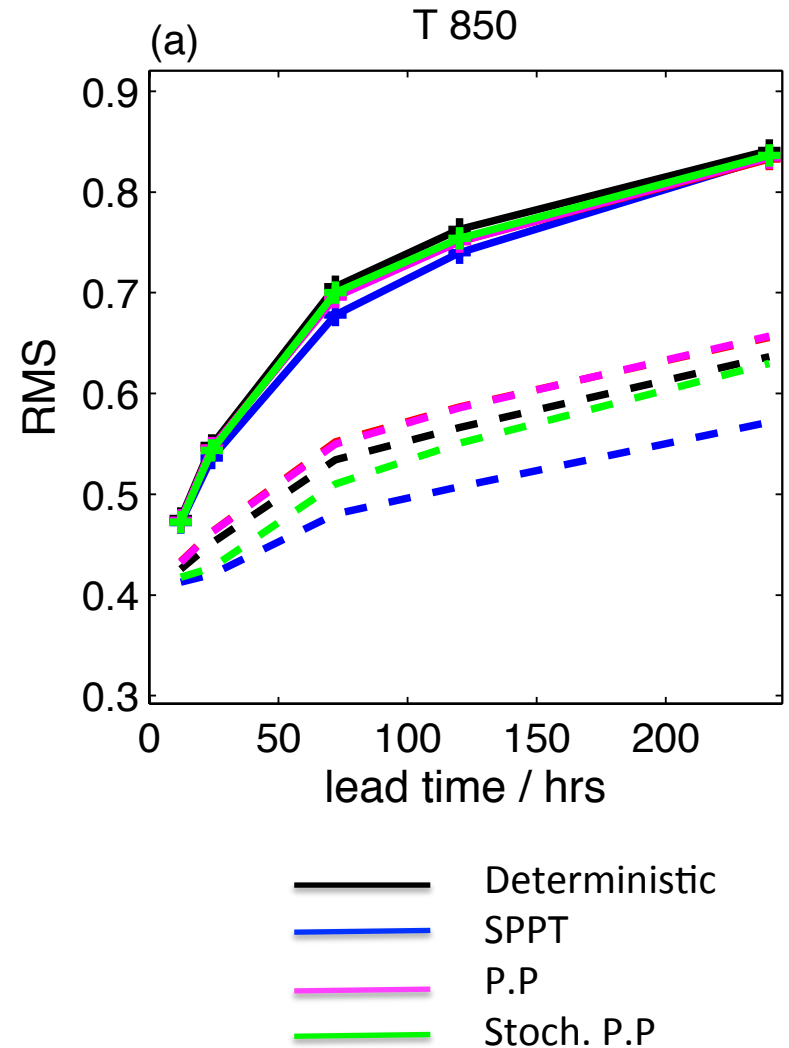
T850 = Temperature at 850 hPa
(top of boundary layer)

Look at error-spread diagnostic in areas **with convection**

- Spread-error diagnostic shows effect of different parametrisation schemes

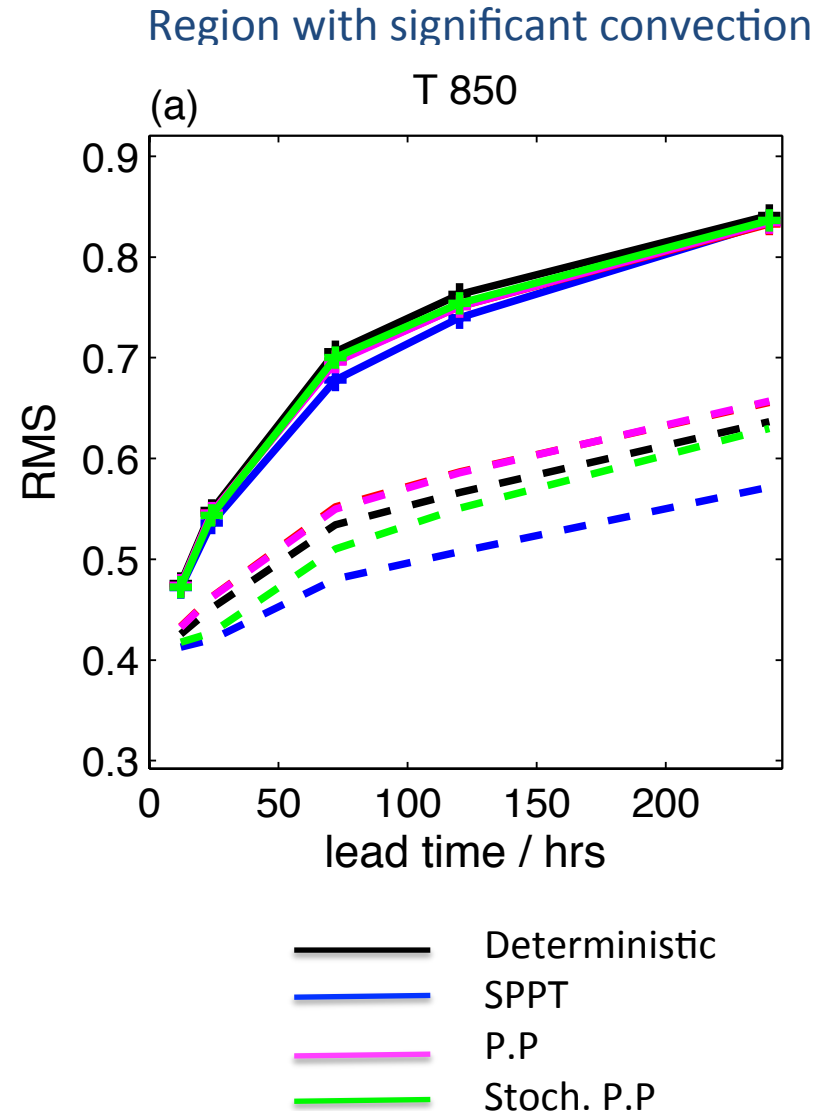


Region with significant convection



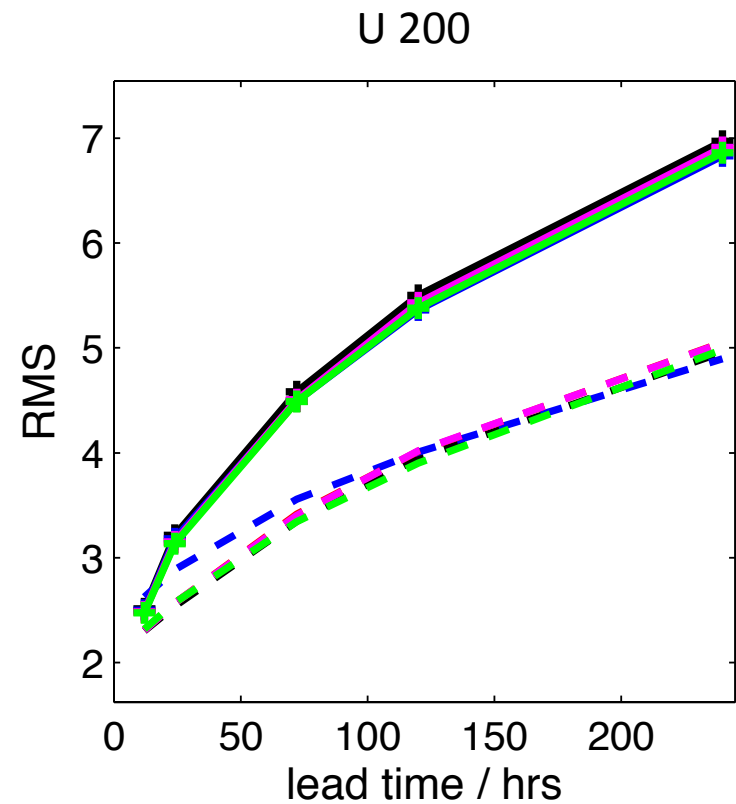
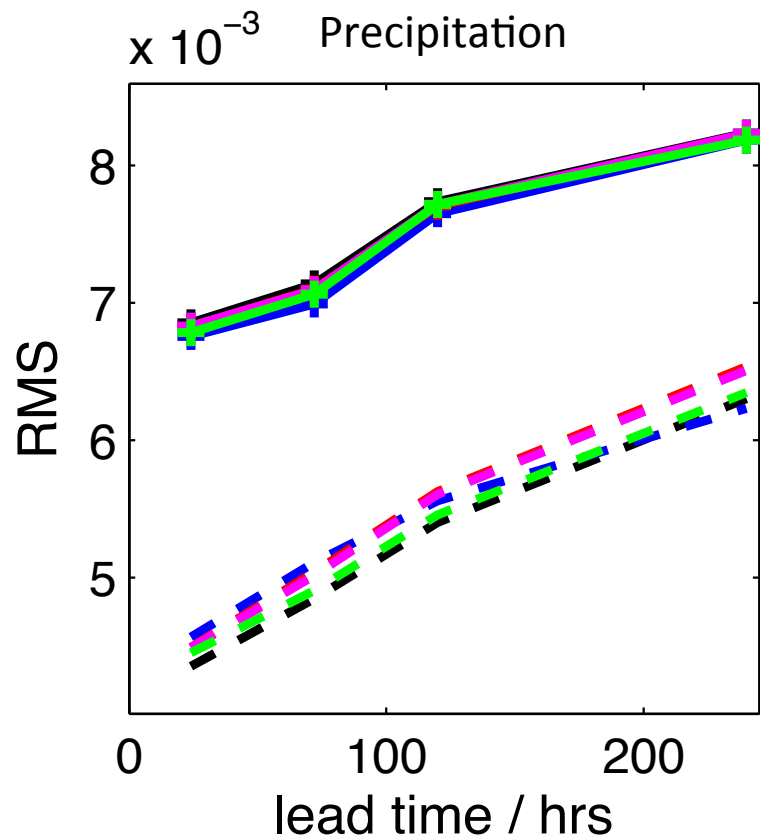
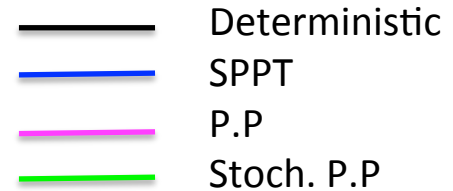
Look at error-spread diagnostic in areas **with convection**

- Perturbed parameter scheme **significantly increases spread** over SPPT
- ...BUT still under-dispersive
 - Fixed parameter uncertainty is **not only source of model uncertainty**
- In fact, ‘Deterministic convection’ shows almost as much spread increase as PP
- Varying perturbed parameter scheme has smaller impact
- Both give slight increase in error



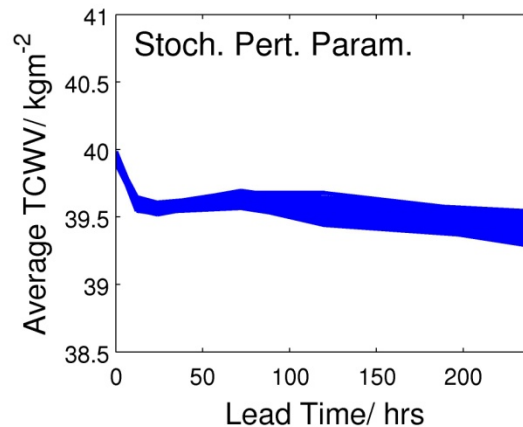
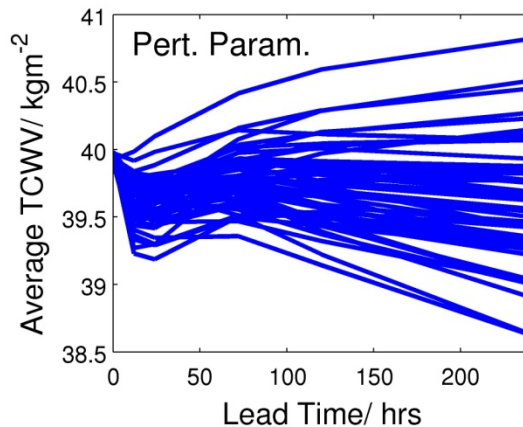
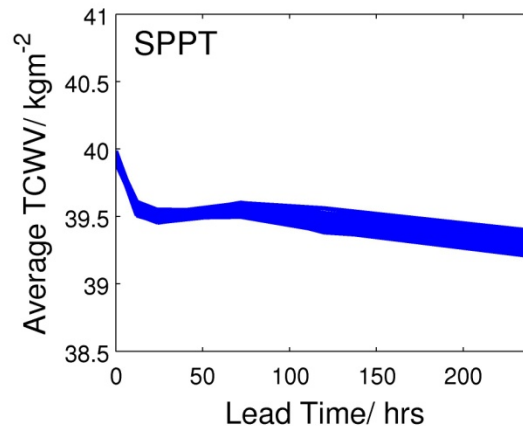
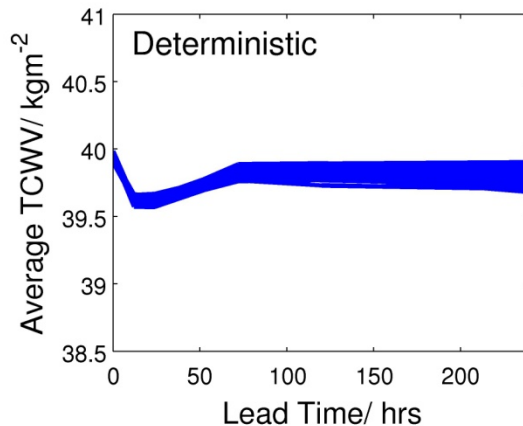
Look at error-spread diagnostic in areas **with convection**

- Consider diagnostics particularly sensitive to convection
- At short lead times SPPT slightly better than PP



Systematic trends in tropical moisture

- Calculate average Total Column Water Vapour between 20S-20N



Ensemble members with different perturbed parameters behave very differently (over 10 days!)
➤ Some show drying, some moistening

Summary

- Considered representations of model uncertainty in the ECMWF convection scheme
- **Fixed perturbed parameter** ensemble results in slight improvement of spread-skill relationship, but results in **systematic trends** in water vapour in the tropics
- Stochastically perturbed parameter ensemble has no trends but remains underdispersive → trade off
- Perturbing parameters does not account for all model uncertainty in the convection scheme
- SPPT more skilful than perturbed parameter schemes for convection diagnostics

Thank you for listening

Reference:

Christensen, H. M., Moroz, I. M. and Palmer, T. N., 2015. Stochastic and perturbed parameter representations of model uncertainty in convection parametrisation. *J. Atmos. Sci*, 72, 2525–2544.

Independent SPPT

New SPPT

$$T = D + \sum_{i=1}^5 (1 + e_i) P_i$$

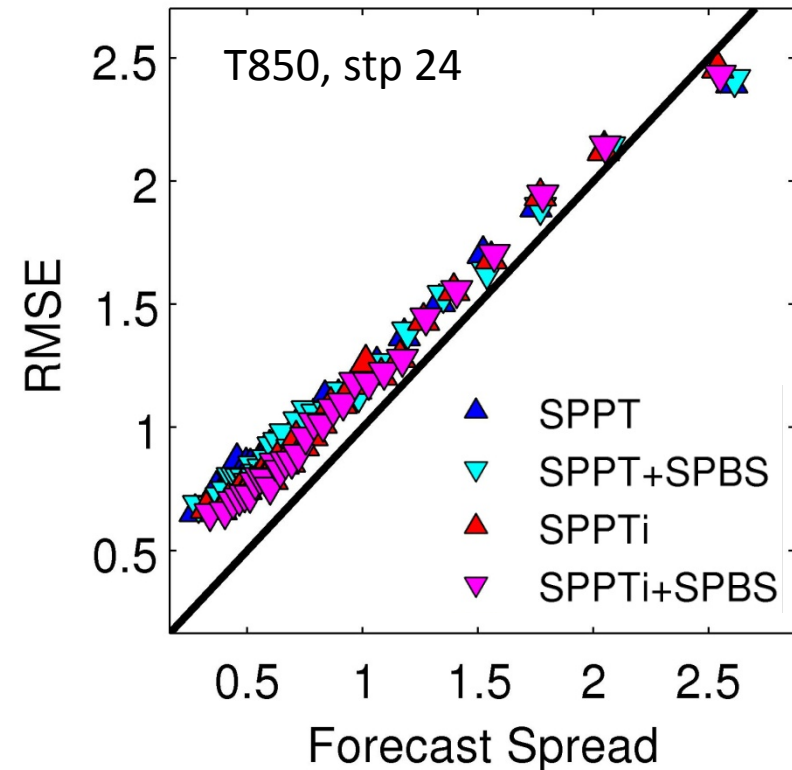
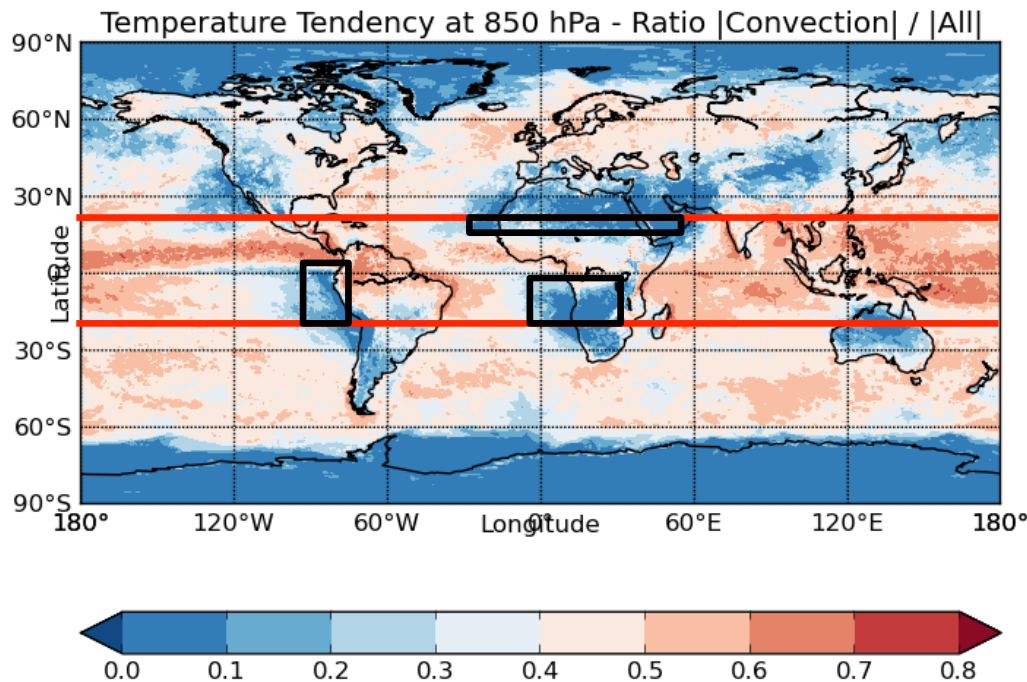
T – Total tendency
D – Dynamics tendency
P – Physics tendency

- Now also have ability to perturb five IFS physics schemes with independent random fields
 - “independent SPPT” = **SPPTi**
 - Assumes errors from different schemes are uncorrelated
- Tested at resolution of T159 = 120km grid box
- Considered global diagnostics, but very little impact observed in extra tropics, so focus on tropics here

Look at error-spread diagnostic in areas with **little convection**

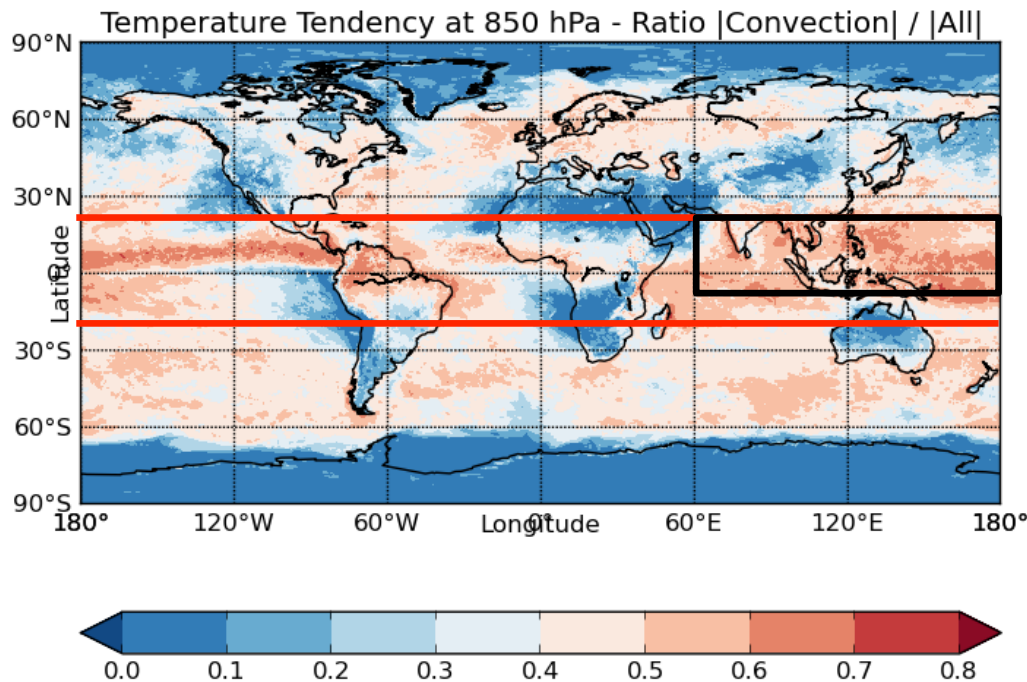
- Spread-error diagnostic looks good
 - SPPT does a reasonable job of capturing uncertainty
 - SPPTi doesn't change this

Region with little convection

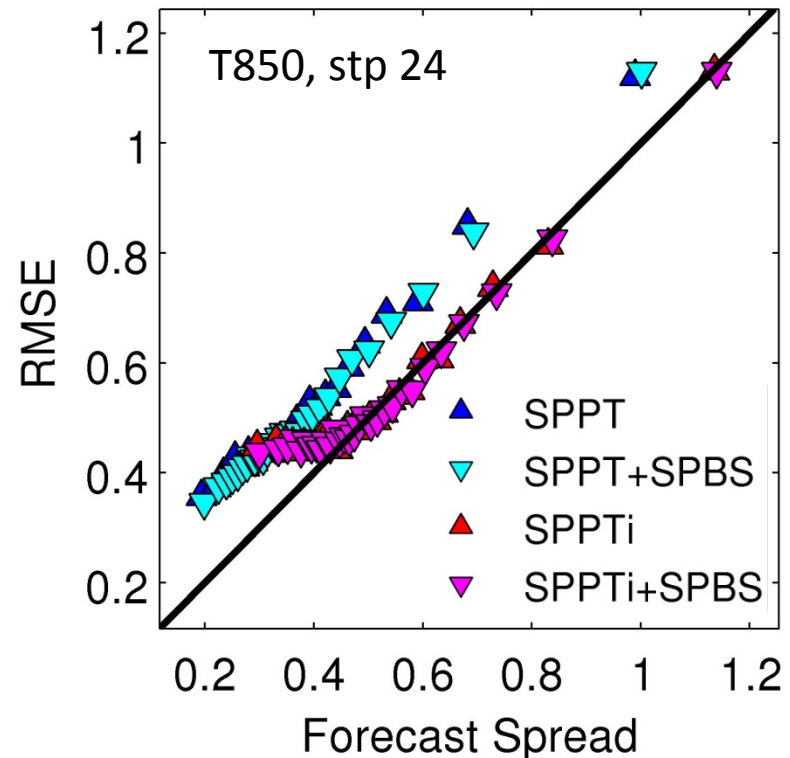


Look at error-spread diagnostic in areas **with convection**

- Spread-error diagnostic shows large effect of different SPPTi
 - Impact mostly seen in **areas with significant convection**

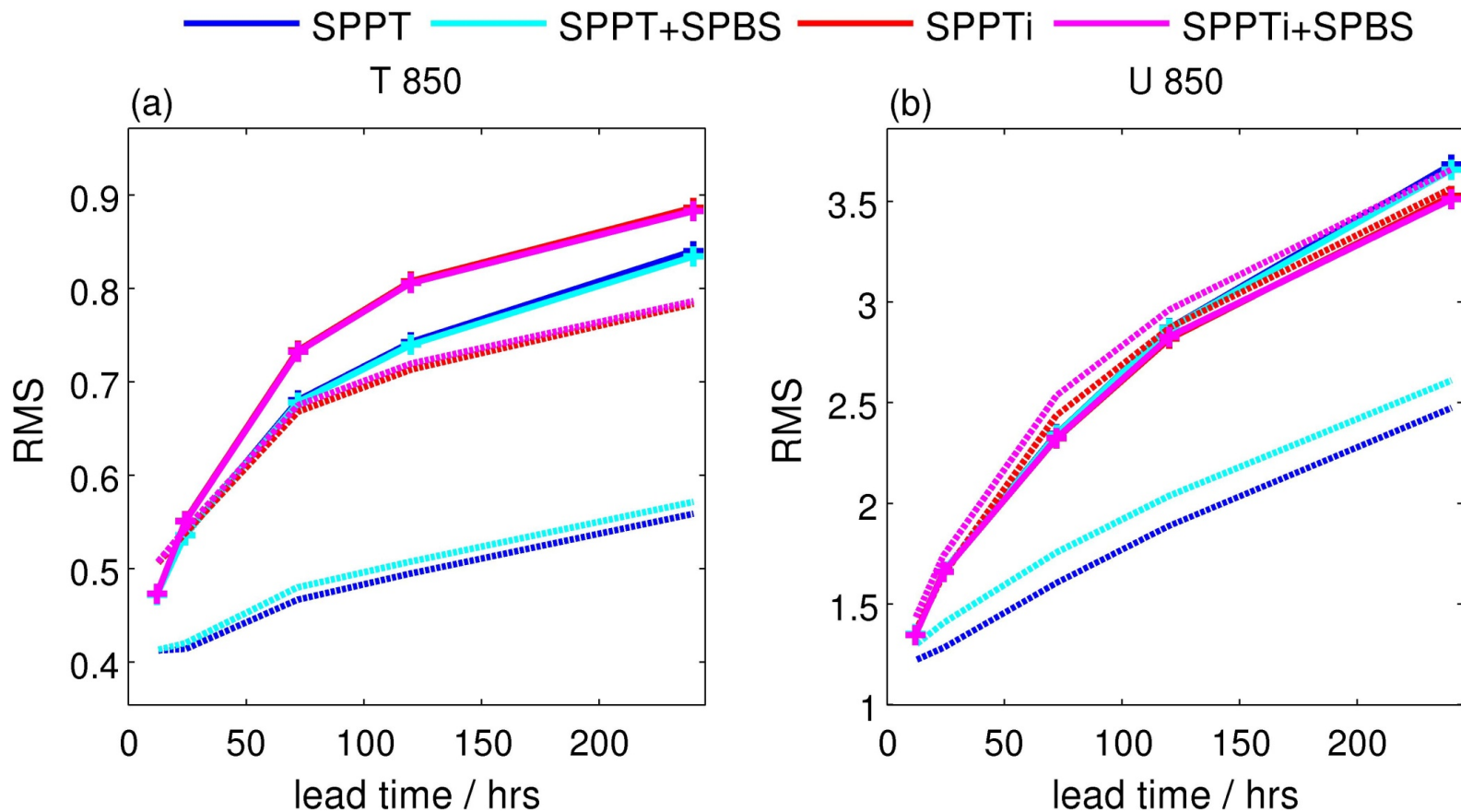


Region with significant convection



Look at error-spread diagnostic in areas **with convection**

- Large improvement in spread (esp. temporal evolution)
- T850 alone shows increase in error



Why?

- Only see in areas with significant convection
- Convection seems to be the key mechanism through which SPPTi affects ensemble
 - Supports results from Pert. Param. expts
- Why? In areas where the **convective tendency is large**, the other tendencies act in the **opposite direction**

SPPT

$$\sigma_{tend}^2 = \sigma_n^2 \left(\sum_{i=1}^5 P_i \right)^2$$

**Independent
SPPT**

$$\sigma_{tend}^2 = \sum_{i=1}^5 \left(\sigma_i^2 P_i^2 \right)$$

SPPT only has larger spread than SPPT(inde) if physics tendencies in same direction

Why?

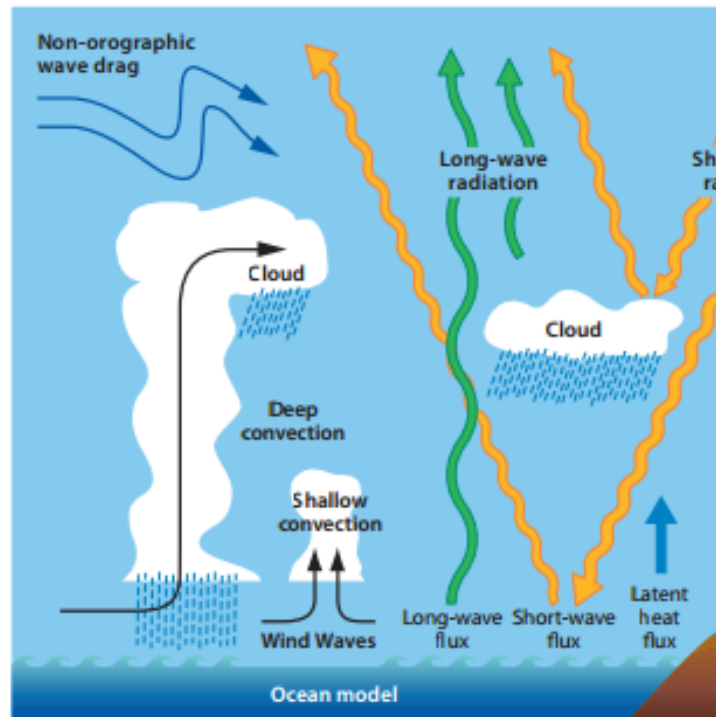


Figure 1.1 Schematic diagram of the different physical

- e.g. Warming from convection associated with cooling from clouds
- If you apply a different pattern to each tendency, the **large convection tendency** correctly has a **large associated uncertainty**, which will then dominate the spread