## BRINGING IT ALL TOGETHER: A PROTOTYPE FOR A PROBABILSITIC NATIONAL BLEND



Zoltan Toth OAR/ESRL/GSD Mark Antolik NWS/MDL

Malaquias Pena NWS/NCEP/EMC & IMSG

Roman Krzysztofowicz University of Virginia

Melissa Petty, Geary Layne OAR/ESRL/GSD



Acknowledgements: Kevin Kelleher, Matt Peroutka, Yuejian Zhu, John Wagner, Geary Layne, Jeffrey Craven

AMS 2017 Annual Meeting

## **OUTLINE / SUMMARY**

#### Role & relevance of NWP & SPP in forecasting

- NWP provides predictive information
- SPP fixes NWP miscalibration Potentially major user impact

#### • Proposed framework for National Blend of Models (NBM)

- Combine & calibrate guidance for NWP prognostic variables
- Derive user variables from calibrated prognostic variables

#### • A prototype for probabilistic NBM

- Bayesian Processor of Ensemble (BPE)
  - Combines multiple ensemble / high res forecasts & obs/analyzed climate
  - Unified processing of all continuous variables
  - Comprehensive set of output variables

#### BPE status

- Algorithm, software developed
- Ongoing transfer to MDL
- Comparative test against EKDMOS next

## **STATISTICAL POST-PROCESSING (SPP) IN NWP**

- NWP is basis of weather forecasting
  - Provides all predictive information beyond 6 hrs
    - Data assimilation, numerical model, ensemble approach
- Systematic errors limit utility of NWP

   Forecasts are miscalibrated (mislabeled)
- Statistical Post-processing

   Re-labels forecast information
- Traditional approach to SPP

   Process each NWP guidance product individually
  - NAM-MOS, GFS-MOS, NAEFS-EKDMOS, etc
  - Multitude of products overwhelm forecasters
- Birth of NWS National Blend of Models (NBM)
   Merge & calibrate forecasts

## **PROBLEMS WITH NWP FORECASTS**

- Drift of model solutions from real to model world
   1<sup>st</sup> moment calibration
- Uncertainty not captured well by single/ens fcsts
  - 2<sup>nd</sup> moment calibration
- Abundance of guidance products
  - Fusing all predictive information

Lead-time dependent behavior of

NWP Model Prog Variables (MPV) on model grid

### Missing variables

Limited model resolution in space, processes, variables
 Simultaneous relationships btw

User Specific Variables on fine & MPVs on model grid

### **OBJECTIVE OF STATISTICAL POST-PROCESSING**

Uncalibrated model variables

Calibrated user variables



Coarser model grid Fine scale grid

**USER SPECIFIC** VARIABLES

### **COMMON APPROACH TO POST-PROCESSING**

1-Step, direct approach

Uncalibrated model variables

Calibrated user variables

Cost: L x M x (N / M); Retrain for each model update



Model gridpoints (M) << (N) Fine scale gridpoints O (10-100)

### **CALIBRATION OF MODEL PROGNOSTIC VARIABLES**



Model grid (M)

### **CALIBRATION OF MODEL PROGNOSTIC VARIABLES**



Model grid

### **CALIBRATION OF MODEL PROGNOSTIC VARIABLES**



N / M savings from fixing model problems on model grid

### Model grid (M)

### **DERIVATION OF USER VARIABLES**



### **DERIVATION OF USER VARIABLES**



Cost: M x (N / M) Retrain only for reanalysis update

Model grid Fine scale grid

### **PUTTING IT TOGETHER: 2-STAGE POST-PROCESSING**



Model grid

Fine scale grid

## **1-STEP vs 2-STAGE APPROACH TO POST-PROCESSING**

#### • Disadvantages of 1-step approach

- Addresses coarse scale model problem on fine scale grid Redundancy
- Separate derivation of user variables for each lead time Redundancy
- Requires hindcast sample

#### Benefits of 2-stage approach

- Addresses independent problems separately
  - Better understanding / separate metrics to focus on issues
- Modular design eases community involvement, supports collaboration
- Shared development of derivation tool box
  - Vast array of "perfect prog" tools available UPP, DA forward models, satellite product generation, etc
- Calibrated model variables can be used in downstream coupled appls
  - Liberates downstream users from ever changing model version specific biases
    - Develop and use reanalysis based relationships
  - One-way coupled user models (eg, hydro) can be calibrated with reanalysis
- Simplifies forecast editing Modify calibrated model prog variables
  - Multitude of consistent user variables automatically derived w/o addition. edits
- Thorough analysis of systematic model errors for model developers

## **RECOMMENDED APPLICATION**

#### Calibrate all model prognostic variables

- Lead-time dependent behavior eliminated
  - NWP (re)analysis as proxy for truth
  - Calibrated forecasts statistically behave like analyses
  - Systematic error estimates useful for model developers
- NWP-based predictive info fused on model grid
- Scales with number of **model gridpoints x leadtimes**

#### Derive additional user variables

- Fine scale analysis as proxy for truth (RUA)
- Instantaneous relationships between analyses of
  - Model Prog Vars (MPV) & User Specific Variables (USV)
    - No lead-time dependency No need for hindcasts
- Toolbox with various types of routines
  - UPP, DA forward models and other physical & statistical methods
- Scales with number of **fine scale gridpoints**



Model Prognostic VariablesFine Scale User Var.REAL TIME NWP FORECASTHISTORICAL DATAEnsemble, High Res. ControlHindcast, (Re)analysisReanalysis



## BAYESIAN PROCESSOR OF ENSEMBLE - BPE



#### **BAYESIAN PROCESSOR OF ENSEMBLE (BPE) BASICS**

- Use **climatology as basis** link w climate prediction
  - Fit parametric distribution to large climate sample
    - Calibration ensured, extremes handled gracefully w/o large hindcast
  - Express forecasts as anomalies from climate
    - No need for large hindcast sample to define obs. Climatology
- Transform each variable into normal space
   Unified approach for ALL continuous variables
- Assess predictive information in guidance products
  - Multilinear regression, 1<sup>st</sup> & 2<sup>nd</sup> moments as predictors
    - Well established technology (MOS); Forecast information maximized
- Process current forecast
  - Calibrated forecast as modified climate distribution (percentiles)
    - Most economic storage 2 modified pars of climate distribution
  - Prob. dist., quantiles, posterior ensemble (scenarios / joint prob)

## **6D NDFD – CENTRAL TENET OF FORECAST PROCESS**

Connects NWP output w. users via value added steps

- Role
  - Repository of authoritative probabilistic guidance
    - Forecaster modification via editor tool
- Function
  - Holds answer to all questions about future environ.
    - Access info via interrogator tool
- Content
  - Calibrated prog. vars. from post-processing tool
  - Calibrated user variables incl. climate percentiles
- Format
  - 6D Space (3), time, variables, uncertainty
- Implementation
  - Phase 1 Only 2-fold expans. of current NDFD
    - Climatological distributions negligible cost
    - 2 BPE posterior parameters to describe fcst distribs
  - Phase 2
    - Ensemble members for joint probabilities & scenarios



Height

## NATIONAL BLEND OF MODELS – BRINGING ALL THE PIECES TOGETHER

- Modular/comprehensive/expandable framework
- Academic research & NOAA operations
- Array of theory based techniques
- End-to-end workflow w up-to-date software
- Variety of forecast products & climate info
- All model prog vars processed in unified way
- Calibrated and informative guidance
- Comprehensive array of output formats
- Serving diverse applications

# BACKGROUND

## **OUTLINE / SUMMARY**

#### Role & relevance of NWP & SPP in forecasting

- NWP provides predictive information
- SPP fixes NWP miscalibration Potentially major user impact

#### • Proposed framework for National Blend of Models (NBM)

- Combine & calibrate guidance for NWP prognostic variables
- Derive user variables from calibrated prognostic variables

#### • A prototype for probabilistic NBM

- Bayesian Processor of Ensemble (BPE)
  - Combines multiple ensemble / high res forecasts & obs/analyzed climate
  - Unified processing of all continuous variables
  - Comprehensive set of output variables

#### BPE status

- Algorithm, software developed
- Ongoing transfer to MDL
- Comparative test against EKDMOS next

#### **CURRENT GFS CONFIGURATION**



### **NGGPS SYSTEM DESIGN CONSIDERATIONS**

Component functionalities, links, software infrastructure



#### **BPE PROJECT STATUS**

- OMM version One ensemble, Multiple control & Multiple auxiliary predictors
  - Algorithm & documentation complete (U. Va)
  - Codes complete (GSD)
  - Off-line testing (GSD, ongoing)
  - Transition to MDL (Oct16)
  - Testing at MDL (Nov16)
- MMM version Multiple ensembles added
  - Algorithm & documentation (U. Va, Sep16)
  - Codes complete (GSD, Nov16)
  - Off-line testing (GSD, Jan17)
  - Comparison w EKDMOS
    - in operational environment (MDL, Mar17)
      - Assess quality & computational speed at observation sites
- Final report (All, May 2017)



#### Likelihood Function Estimator