Particle filters practical with the BV model

PA Browne Email: p.browne@reading.ac.uk Department of Meteorology, University of Reading, RG6 6BB, UK

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¹ In this practical we will investigate using different particle filters to assimilate data into the barotropic

² vorticity model. Recall that the model is solved in 2d on a square with periodic boundary conditions (i.e.

³ a torus). There are 256 grid points in each direction, giving a total of 65,536 state variables.

The observations were created when you ran the version of the model that we consider the truth earlier
in the course.

6 0 Getting started

- 7 Log into windows (somehow).
- ⁸ Once you are finally in load an xterminal window from the following menus:
- $_{9}$ Start \rightarrow All Programs \rightarrow MobaXterm Personal Edition \rightarrow MobaXterm Personal Edition
- ¹⁰ Click the button "Start local terminal" in the middle of the screen.
- ¹¹ Log into ARCHER. Replace USERNAME below with the one you were given on a separate piece of paper.
- 12 :~> ssh -X USERNAME@login.archer.ac.uk
- ¹³ Enter your password. If a prompt box opens up, you can ignore it if you wish.
- ¹⁴ Move to your /work directory.
- $_{15}$:~> cd /work/n02/n02/\$USER/2016_dacourse

16 **1** SIR filter

- ¹⁷ Set up the input files and submission scripts to run the SIR filter.
- $_{18}$:~> ensemble sir 48
- ¹⁹ This will generate a submission file pbs_jobscript setup with 48 ensemble members.
- 20 Submit this to the queue on ARCHER using the command
- 21 :~> qsub -q course1 pbs_jobscript
- ²² You can watch the status of the queue with the command
- 23 :~> qstat
- ²⁴ more specifically, just your own jobs in the queue can be shown with the command
- $_{25}$:~> qstat -u \$USER
- ²⁶ Note the letter in the penultimate column. Q means queuing, R means running, E means ending.
- ²⁷ To check the progress of the sequential method, run the following command.
- 28 :~> wc -l pf_out_00
- ²⁹ The first number is one larger than the number of timesteps that have been completed. The model is set
- $_{\rm 30}$ $\,$ to run 1200 timesteps, so we have to wait for this number to reach 1201.
- $_{31}$ When the job has finished, we can now look at the results.
- ³² Use the python plotting routines from yesterday to analyse the results.
- $_{\rm 33}$ Another tool to analyse the ensemble is a rank histogram. You can plot a rank histogram with the $_{\rm 34}$ command
- 35 :~> python python_histograms.py

³⁶ Remember, if the rank histogram is flat, the truth is indistinguishable from any of the ensemble members.

 $_{37}$ If the rank histogram is *hump shaped* then the ensemble is overdispersive. If the rank histogram is U

³⁸ *shaped* then the ensemble is underdispersive.

³⁹ 2 Equivalent weights particle filter

- 40 You are used to this now, set up the scripts to run the equivalent weights particle filter with the command
- $_{41}$:~> ensemble ewpf 48
- ⁴² This will generate a submission file pbs_jobscript setup with 48 ensemble members.
- ⁴³ Submit this to the queue on ARCHER using the command
- 44 :~> qsub -q course1 pbs_jobscript
- ⁴⁵ When the job has finished, we can now look at the results.
- ⁴⁶ There are a few parameters which you can play with in the equivalent weights particle filter scheme.

⁴⁷ These are the nudging factor, nudgefac, and the proportion of particles kept, keep, in the equivalent ⁴⁸ weights step.

⁴⁹ Also, experiment with changing the number of ensemble members that you run.

⁵⁰ As one last tool for analysing the results from the data assimilation, there is the tool python_pdfs.py.

Recall that the mayor point of doing fully nonlinear data assimilation is to approximate the posterior pdf
without assuming that it is Gaussian. Run the command

⁵³ :~> python python_pdfs.py

⁵⁴ and try to understand the results.