

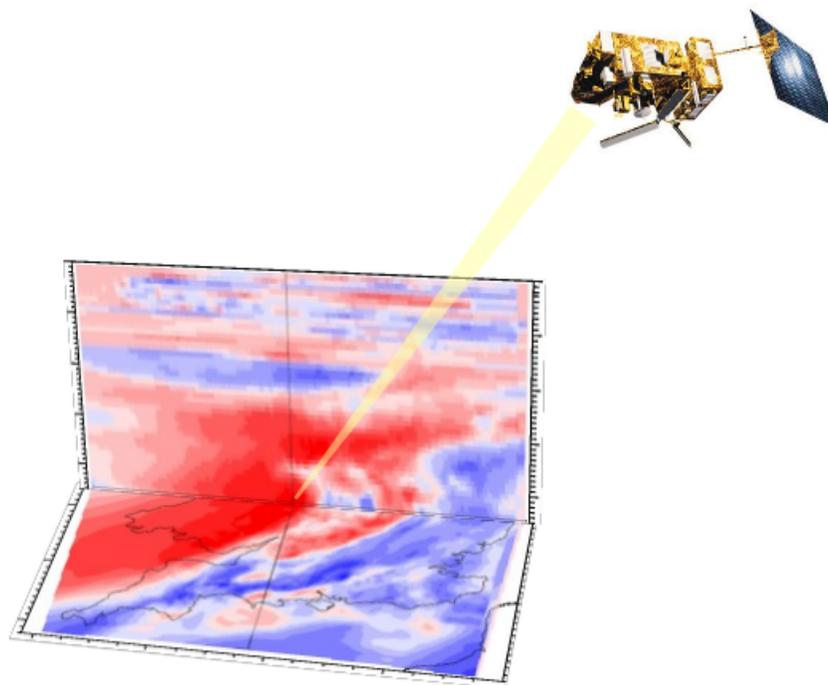
# How is balance of a forecast ensemble affected by adaptive and non-adaptive localization schemes?

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# Outline

1. **Meteorological balance.**
  - (a) What and why?
  - (b) How can assimilation lead to imbalance?
  - (c) How to respect balance in data assimilation?
  - (d) How much balance?
2. **Ensemble data assimilation.**
  - (a) Sampling error.
  - (b) Localization.
  - (c) Balance (non-)preservation.
  - (d) Possible mitigation strategies.
3. **Balance diagnostics.**
  - (a) Given an ensemble, what is the balance?
  - (b) Localized diagnostics.
  - (c) The meteorological case.
4. **Adaptive and non-adaptive localization.**
  - (a) Spectral representation for static localization.
  - (b) Static scheme 1 (S1).
  - (c) Static scheme 2 (S2).
  - (d) SENCORP adaptive localization.
  - (e) ECO-RAP adaptive localization 1 (E1).
  - (f) ECO-RAP adaptive localization 2 (E2).
5. **Implied structure functions and balance diagnostics.**
6. **Conclusions.**

# 1 Meteorological balance

## 1(a) What is balance and why is it important to worry about?

- Initial conditions of meteorological models need to be appropriately balanced.

### Momentum equations

$$\begin{aligned}\frac{Du}{Dt} &= fv - \frac{1}{\rho} \frac{\partial p}{\partial x} - D_x, \\ \frac{Dv}{Dt} &= -fu - \frac{1}{\rho} \frac{\partial p}{\partial y} - D_y, \\ \frac{Dw}{Dt} &= -\frac{1}{\rho} \frac{\partial p}{\partial z} - g - D_z,\end{aligned}$$

$$\begin{aligned}f &= 2\Omega \sin(y/a), \\ \Omega &= 7.29 \times 10^{-5} \text{rads}^{-1}, \\ a &= 6.371 \times 10^6 \text{m}, \\ g &= 9.806 \text{ms}^{-2}.\end{aligned}$$

- **Geostrophic balance**

$$fv - \frac{1}{\rho} \frac{\partial p}{\partial x} = 0.$$

### Dimensionless variables

$$u = U\tilde{u}, \quad v = U\tilde{v}, \quad w = W\tilde{w}, \quad p = P\tilde{p},$$

$$x = L\tilde{x}, \quad z = H\tilde{z}, \quad t = L/U\tilde{t},$$

$$\begin{aligned}\cancel{\text{Ro}} \frac{D\tilde{u}}{D\tilde{t}} &= \tilde{v} - \frac{P}{f\rho UL} \frac{\partial \tilde{p}}{\partial \tilde{x}} - \cancel{\tilde{D}}_x, \\ \cancel{\text{Ro}} \frac{D\tilde{v}}{D\tilde{t}} &= -\tilde{u} - \frac{P}{f\rho UL} \frac{\partial \tilde{p}}{\partial \tilde{y}} - \cancel{\tilde{D}}_y, \\ \cancel{\text{Ro}} \frac{W}{U} \frac{D\tilde{w}}{D\tilde{t}} &= -\frac{P}{f\rho UH} \frac{\partial \tilde{p}}{\partial \tilde{z}} - \frac{g}{fU} - \cancel{\tilde{D}}_z, \\ \text{Ro} &= \frac{U}{fL} = \mathcal{O}(10^{-1}), \quad \frac{W}{U} = \mathcal{O}(10^{-2}).\end{aligned}$$

- **Hydrostatic balance**

$$-\frac{1}{\rho} \frac{\partial p}{\partial z} - g = 0.$$

- **Geostrophic balance**

$$fv - \frac{1}{\rho} \frac{\partial p}{\partial x} = 0.$$

- **Geostrophic balance is characteristic of mid-latitude flow (small  $Ro$  wind follows the isobars).**

- ▷ Some ageostrophic flow is needed in initial conditions to match the atmosphere.
- ▷ Too much ageostrophic flow can damage a forecast.
- ▷ Unbalanced motion relaxes to near balanced motion by geostrophic adjustment (gravity waves).
- ▷ All modern meteorological models are capable of supporting gravity waves so excessive gravity waves will cause a problem.

- **Hydrostatic balance**

$$-\frac{1}{\rho} \frac{\partial p}{\partial z} - g = 0.$$

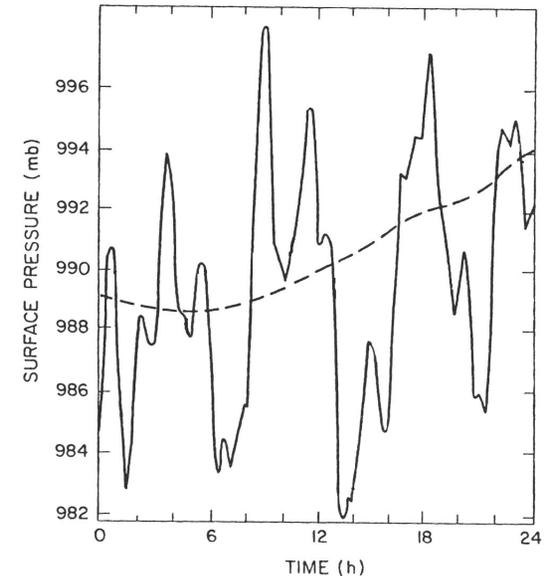
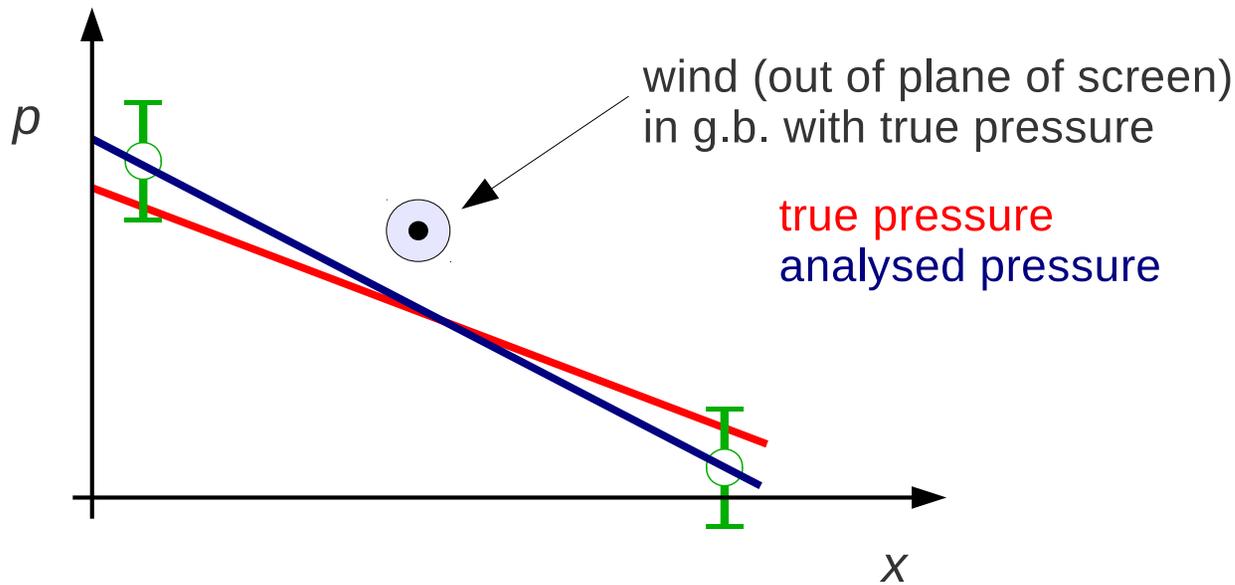


Figure 6.1 Surface pressure as a function of time during the integration of a primitive equations model. Uninitialized (solid), initialized (dashed). (After Williamson and Temperton, *Mon. Wea. Rev.* **109**: 745, 1981. The American Meteorological Society.)

- **Hydrostatic balance is characteristic of non-convective flow (small  $Ro$  and  $W/U$ ).**
- ▷ Meteorological models that permit convection explicitly must allow non-hydrostatic flow.

## 1(b) How can assimilation of observations lead to imbalance?

- Observations sample from the truth.
  - ▷ The 'true manifold'  $\neq$  the model manifold.
- Observations are not perfect.



- Essentially discovered by L.F. Richardson in the 1920s.

## 1(c) How to respect balance in data assimilation?

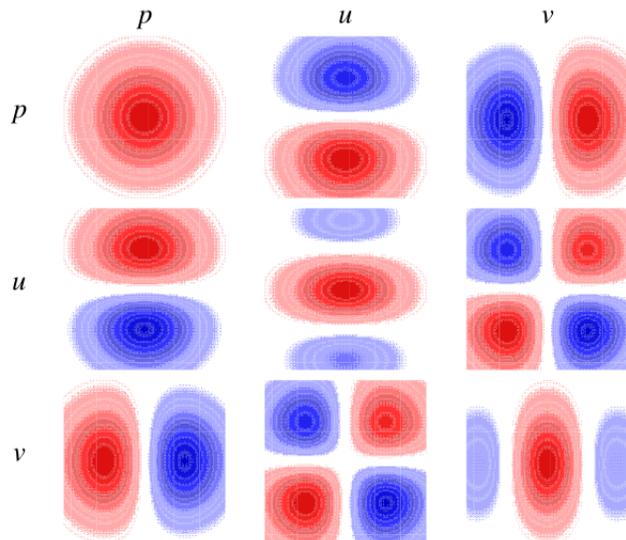
- Initialization

- ▷ Post-posteriori filtering of imbalance according to a set of rules.
- ▷ Moves away from observations just assimilated.

- Forecast error covariance matrix

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{P}^f \mathbf{H}^T (\mathbf{R} + \mathbf{H} \mathbf{P}^f \mathbf{H}^T)^{-1} [\mathbf{y} - \mathbf{H} \mathbf{x}^f].$$

- ▷  $\mathbf{P}^f$  is used not just for regularization.



- ▷  $\mathbf{P}^f$  contains the 'statistics of balance' (e.g. for strong hydrostatic balance: in  $\Delta = \mathbf{x}^a - \mathbf{x}^f$  (analysis increments), the correlation between  $\Delta[\partial p / \partial z]$  and  $\Delta[\rho g]$  should be  $-1$ ):

$$\frac{\partial p}{\partial z} + \rho g = 0.$$

- ▷  $\mathbf{P}^f$  in VAR is modelled using explicit balance conditions (called B).

← Example structure functions giving the output field ( $p$ ,  $u$  or  $v$  down the side) associated with a point in the centre of the domain (either of  $p$ ,  $u$  or  $v$  along the top). **Red is positive**, **blue is negative**.

## 1(d) How much balance should be in an analysis increment?

- Practically - we don't know.
- Have climatological ideas (e.g. winter average for mid-latitudes), but this could change from day-to-day (e.g. high-pressure vs. low pressure systems, fronts, convection, boundary layer characteristics, etc.)
- In the Kalman Filter this information will be wrapped-up in  $\mathbf{P}^f$ .
- In the Ensemble Kalman Filter this information is wrapped-up in the ensemble (see later).
- Want the analysis increments to be balanced in the way described by the Kalman update equation

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{P}^f \mathbf{H}^T (\mathbf{R} + \mathbf{H} \mathbf{P}^f \mathbf{H}^T)^{-1} [\mathbf{y} - \mathbf{H} \mathbf{x}^f] .$$

## 2 Ensemble data assimilation

### 2(a) Sampling error

Dynamical sample covariance

$$\mathbf{P}_{(N)}^D = \frac{1}{N-1} \sum_{l=1}^N \delta \mathbf{x}_l \delta \mathbf{x}_l^T = \frac{1}{N-1} \mathbf{X} \mathbf{X}^T,$$

$$\mathbf{P}_{(N)}^D \in \mathbb{R}^{n \times n}$$

Dynamical forecast ensemble

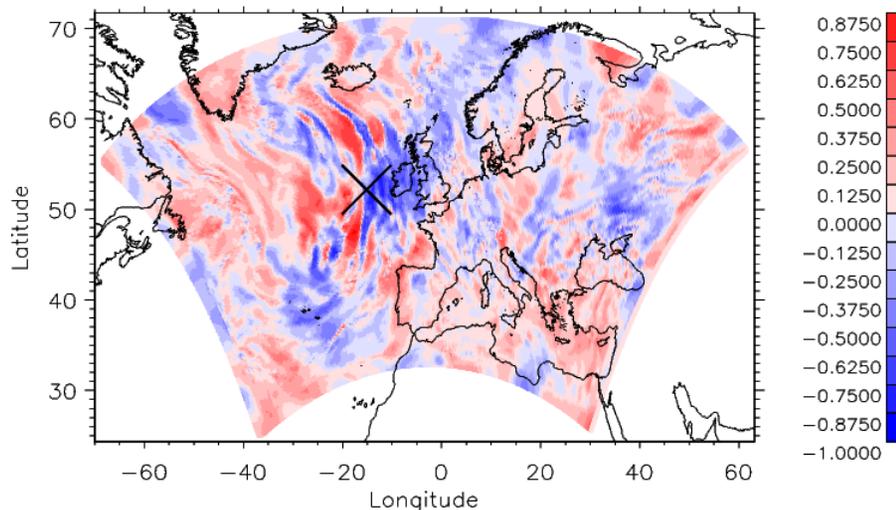
$$\mathbf{X} = \{\delta \mathbf{x}_1, \delta \mathbf{x}_2, \dots, \delta \mathbf{x}_N\},$$

$$\delta \mathbf{x}_l \in \mathbb{R}^n$$

$$\mathbf{X} \in \mathbb{R}^{n \times N}$$

Sample covariance error

$$[\mathcal{E}(\delta \mathbf{P}_{(N)}^D)]_{ij} \sim \frac{\sigma_i \sigma_j}{\sqrt{N-1}} \left( 1 - \left( \frac{[\mathbf{P}]_{ij}}{\sigma_i \sigma_j} \right)^2 \right).$$



← *v-p* correlation function from ensemble  
with  $N = 24$ .

## 2(b) Localization

$$\mathbf{P}_{(N,K)}^L = \mathbf{P}_{(N)}^D \circ \mathbf{\Omega}_{(K)}$$

$$\mathbf{P}_{(N)}^D \in \mathbb{R}^{n \times n}$$

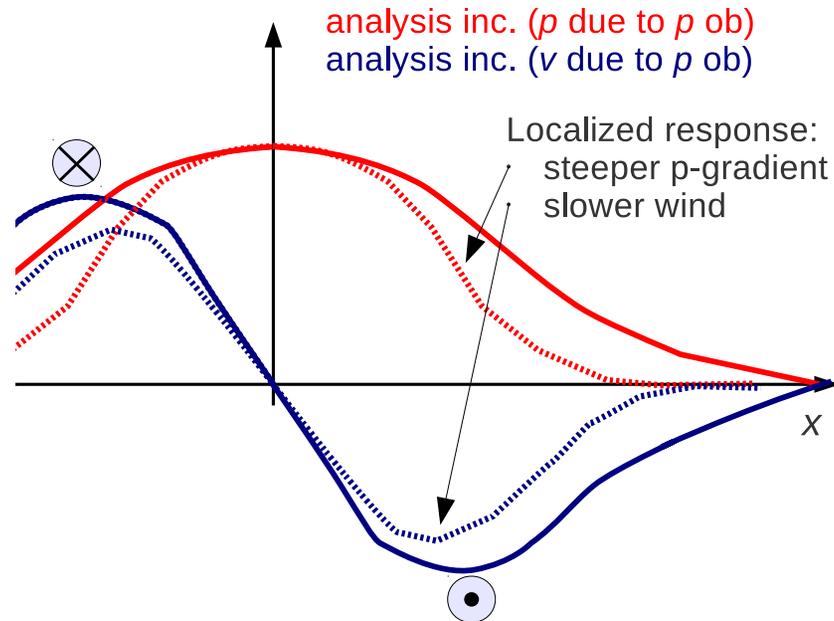
$$\mathbf{\Omega}_{(K)} \in \mathbb{R}^{n \times n}$$

- Notation:

- ▷  $\mathbf{P}_{(N)}^D$  forecast error covariance matrix from  $N$  ensemble members (rank  $\sim N$ ).
- ▷  $\mathbf{\Omega}_{(K)}$  localization / regularization matrix (rank  $K$ ).
  - ▷  $\mathbf{\Omega}_{(K)}$  is a correlation matrix.

## 2(c) Balance (non-)preservation

- Balance is defined by the null-space (or near null space) of  $P^f$ .
  - ▷ Localization changes the null-space.
- Localization assumes that structures become less important with distance from an observation.
  - ▷ Some structures grow with distance.
  - ▷ Example - can affect position of peaks in geostrophic lobes.
- Localization changes the values and gradients of fields<sup>1</sup>.



<sup>1</sup>Lorenc A.C., The potential of the ensemble Kalman Filter for NWP - a comparison with 4D-VAR, Quart. J. Roy. Meteor. Soc. 129, 3183-3203 (2003).

## 2(d) Possible mitigation strategies

- Avoid doing localization with highly anisotropic fields like  $u$  and  $v$  - apply to  $\psi$  and  $\chi$  instead<sup>2</sup>.
  - ▷ OK for geostrophic balance, unclear what to do for other balances.
- Perform localization on 'control variables' and introduce a balance operator.
  - ▷ Like the Met Office's hybrid data assimilation system<sup>3</sup>.
  - ▷ OK when balances are known and appropriate.
- → **Adaptive localization schemes?** ←
  - ▷ **SENCORP (Smoothed ENsemble CORrelations Raised to a Power)**<sup>4</sup>.
  - ▷ **ECO-RAP (Ensemble CORrelations Raised to A Power)**<sup>5 6</sup>.

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<sup>2</sup>Kepert J.S., Covariance localization and balance in an ensemble Kalman filter, Quart. J. Roy. Meteor. Soc. 135, 1157-1176, DOI:10.1002/qj.443 (2009).

<sup>3</sup>Clayton A.M., Lorenc A.C. and Barker D.M., Operational implementation of a hybrid ensemble/4D-Var global data assimilation system at the Met Office, Q.J.R. Meteorol. Soc., DOI:10.1002/qj.2054 (2012).

<sup>4</sup>Bishop C.H. and Hodyss D., Flow adaptive moderation of spurious ensemble correlations and its used in ensemble-based data assimilation, Quart. J. Roy. Met. Soc. 133, 2029-2044 (2007), DOI:10.1002/qj.169.

<sup>5</sup>Bishop C.H. and Hodyss D., Ensemble covariances adaptively localized with ECO-RAP, Part 1: Tests on simple error models, Tellus A 61, 84-96 (2009).

<sup>6</sup>Bishop C.H. and Hodyss D., Ensemble covariances adaptively localized with ECO-RAP, Part 2: A strategy for the atmosphere, Tellus A 61, 97-111 (2009).

## 3 Balance diagnostics

### 3(a) Given an ensemble, what is the balance?

**General: equation of motion and two-term balance equation**

$$\frac{\partial Q(\mathbf{x})}{\partial t} = \mathcal{A}(\mathbf{x}) + \mathcal{B}(\mathbf{x}) + \mathcal{C}(\mathbf{x}), \quad 0 = \mathcal{A}(\mathbf{x}) + \mathcal{B}(\mathbf{x}).$$

$\mathcal{A}(\mathbf{x})$  will be exactly anti-correlated with  $\mathcal{B}(\mathbf{x})$  if this balance condition is obeyed exactly.

**Geostrophic balance (actually linear balance): the divergence equation**

$$\begin{aligned} \frac{D\delta'}{Dt} &= \mathcal{M}' + \mathcal{W}' + \text{horiz. Coriolis} + \text{metric} + \text{forcing} + \text{other}, \\ \mathcal{M}' &= c_p (\theta_{v0} \nabla_z^2 \Pi' + \nabla_z^2 \Pi_0 \theta'_v), \quad \mathcal{W}' = -\mathbf{k} \cdot (\nabla \times \mathbf{u}' + (\nabla f) \times \mathbf{u}). \end{aligned}$$

**Hydrostatic balance: the vertical momentum equation**

$$\begin{aligned} \frac{Dw'}{Dt} &= \mathcal{P}' + \mathcal{T}' + \text{vert. Coriolis} + \text{metric} + \text{forcing} + \text{other}, \\ \mathcal{P}' &= \theta_{v0} \frac{\partial \Pi'}{\partial z}, \quad \mathcal{T}' = \frac{\partial \Pi_0}{\partial z} \theta'_v. \end{aligned}$$

### 3(b) What is the balance correlation in a localized ensemble?

**Dynamical sample cov**  $\mathbf{P}_{(N)}^D = \frac{1}{N-1} \sum_{l=1}^N \delta \mathbf{x}_l \delta \mathbf{x}_l^T = \frac{1}{N-1} \mathbf{X} \mathbf{X}^T$   $\mathbf{P}_{(N)}^D \in \mathbb{R}^{n \times n}$

**Dynamical forecast ensemble**  $\mathbf{X} = \{\delta \mathbf{x}_1, \delta \mathbf{x}_2, \dots, \delta \mathbf{x}_N\}$   $\mathbf{X} \in \mathbb{R}^{n \times N}$

**Localized sample cov**  $\mathbf{P}_{(N,K)}^L = \mathbf{P}_{(N)}^D \circ \boldsymbol{\Omega}_{(K)}$

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**Correlation**  $\mathbf{\Omega}_{(K)} = \frac{1}{K-1} \sum_{k=1}^K \boldsymbol{\omega}_k \boldsymbol{\omega}_k^T = \frac{1}{K-1} \mathbf{K} \mathbf{K}^T$   $\mathbf{\Omega}_{(K)} \in \mathbb{R}^{n \times n}$

**Correlation ensemble**  $\mathbf{K} = \{\boldsymbol{\omega}_1, \boldsymbol{\omega}_2, \dots, \boldsymbol{\omega}_K\}$   $\mathbf{K} \in \mathbb{R}^{n \times K}$

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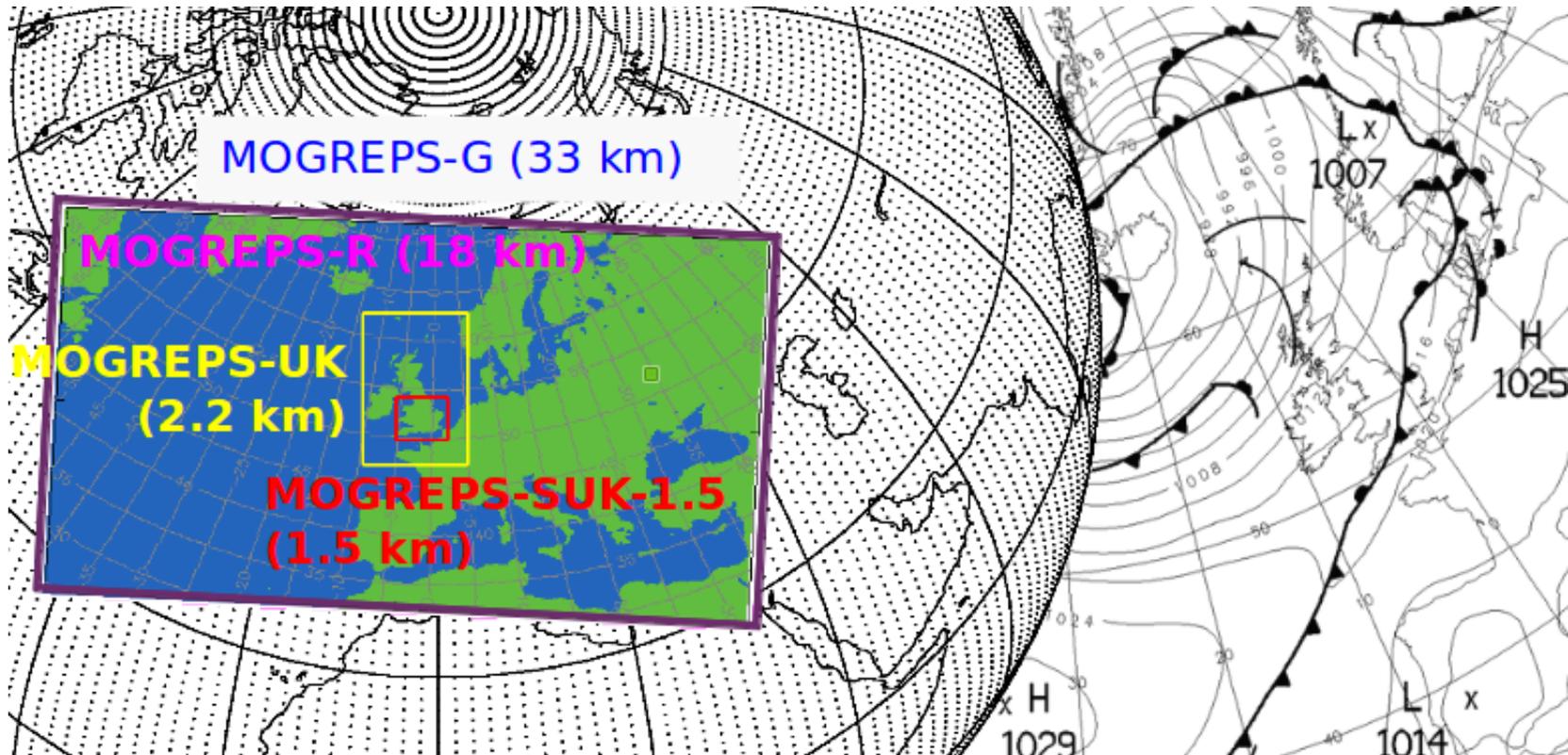
**Localized sample cov revisited**  $\mathbf{P}_{(N,K)}^L = \frac{1}{M-1} \sum_{m=1}^M \delta \tilde{\mathbf{x}}_m \delta \tilde{\mathbf{x}}_m^T = \frac{1}{M-1} \tilde{\mathbf{X}} \tilde{\mathbf{X}}^T \quad (M = NK)$

**Localized ensemble**  $\tilde{\mathbf{X}} = \{\delta \tilde{\mathbf{x}}_1, \delta \tilde{\mathbf{x}}_2, \dots, \delta \tilde{\mathbf{x}}_M\} \quad \tilde{\mathbf{X}} \in \mathbb{R}^{n \times M}$

$$\delta \tilde{\mathbf{x}}_m = \delta \mathbf{x}_l \circ \boldsymbol{\omega}_k$$

$$\tilde{\mathbf{X}} = \sqrt{\frac{M-1}{(N-1)(K-1)}} \mathbf{X} \Delta \mathbf{K}$$

### 3(c) The meteorological case



- 20/09/2011
- MORGREPS: Met Office Global and Regional Ensemble Precipitation System

# 4 Adaptive and non-adaptive localization

## 4(a) Spectral representation (univariate non-adaptive localization for variable $s$ )

- Choose the # horiz. wns,  $K_{x\backslash y}$ , and # vert. modes,  $K_z$ :  $K = K_{x\backslash y}K_z$ .

$$\mathbf{K}_s = \overline{\mathbf{F}_s \Lambda_s^{1/2}}$$

$$[\mathbf{K}_s]_{\mathbf{rk}} = \underbrace{\cos(k_x r_x + \delta_s^x) \cos(k_y r_y + \delta_s^y) \nu(r_z, k_z)}_{\mathbf{F}_s} \underbrace{\lambda_s^H(k_x^2 + k_y^2) \lambda_s^V(k_z)}_{\Lambda_s^{1/2}}$$

- Over-bar means normalize - make sum of squares of each row of matrix unity.
- In practice  $K \ll n$ .

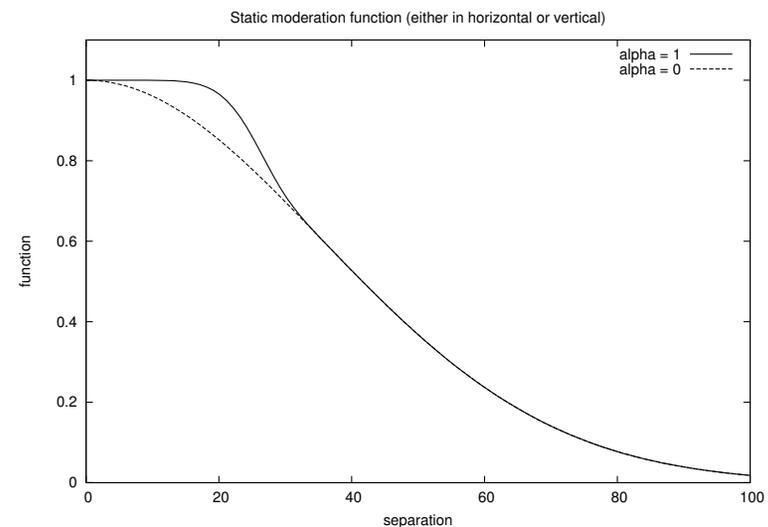
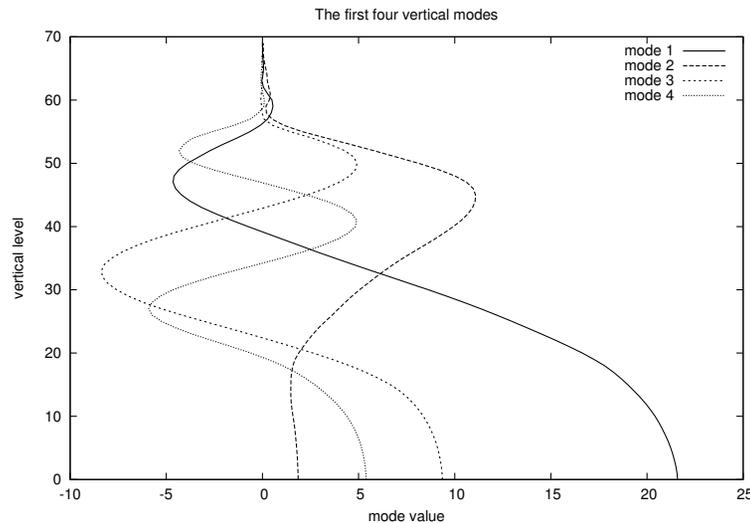


Figure 1: Left: First four vert. modes ( $\nu(r_z, k_z)$ ). Right: Moderation fns,  $\lambda_s^H(r_{x\backslash y})$ ,  $\lambda_s^V(r_z)$ .

### 4(b) Static localization scheme 1 (S1)

$$\mathbf{K}^{\text{S1}} = \overline{\begin{pmatrix} \mathbf{F}_{\delta u} \mathbf{\Lambda}_{\delta u}^{1/2} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{F}_{\delta v} \mathbf{\Lambda}_{\delta v}^{1/2} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{F}_{\delta w} \mathbf{\Lambda}_{\delta w}^{1/2} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{F}_{\delta \Pi} \mathbf{\Lambda}_{\delta \Pi}^{1/2} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{F}_{\delta \theta} \mathbf{\Lambda}_{\delta \theta}^{1/2} \end{pmatrix}} \in \mathbb{R}^{n \times 5K}$$

### 4(c) Static localization scheme 2 (S2)

$$\mathbf{K}^{\text{S2}} = \overline{\begin{pmatrix} \mathbf{F}_{\delta u} \mathbf{\Lambda}_{\delta u}^{1/2} \\ \mathbf{F}_{\delta v} \mathbf{\Lambda}_{\delta v}^{1/2} \\ \mathbf{F}_{\delta w} \mathbf{\Lambda}_{\delta w}^{1/2} \\ \mathbf{F}_{\delta \Pi} \mathbf{\Lambda}_{\delta \Pi}^{1/2} \\ \mathbf{F}_{\delta \theta} \mathbf{\Lambda}_{\delta \theta}^{1/2} \end{pmatrix}} \in \mathbb{R}^{n \times K}$$

## 4(d) SENCORP (Smoothed ENsemble COrrrelations Raised to a Power) localization

$$\Omega = \mathbf{C}^{\circ Q}$$

1. From the ensemble members,  $\delta \mathbf{x}_l$ , create smoothed members,  $\delta \mathbf{w}_l$ .
2. Normalize.
3. Calculate correlation matrix

$$\mathbf{C} = \frac{1}{N-1} \sum_{l=1}^N \delta \mathbf{w}_l \delta \mathbf{w}_l^T.$$

4.  $\mathbf{C}^{\circ Q}$  is the Schur power of  $\mathbf{C}$  with itself  $Q$  times.

$$Q/2 \in \mathbb{Z} \text{ and } Q > 0$$

$$\mathbf{K} = \{\omega_1, \omega_2, \dots, \omega_K\} = \sqrt{\frac{K-1}{(N-1)^Q}} \mathbf{W} \Delta \mathbf{W} \Delta \mathbf{W} \Delta \dots \quad \mathbf{K} \in \mathbb{R}^{n \times K}$$

$$\omega_k = \sqrt{\frac{K-1}{(N-1)^Q}} \delta \mathbf{w}_{l_1} \circ \dots \circ \delta \mathbf{w}_{l_Q}$$

$$K = N^Q, \text{ but } \text{rank}(\mathbf{C}) < K$$

#### 4(e) ECO-RAP (Ensemble COrrrelations Raised to A Power) localization scheme 1 (E1)

A combination of SENCORP and S1

$$\mathbf{K}^{\text{E1}} = \mathbf{C}^{\circ Q} \overline{\begin{pmatrix} \mathbf{F}_{\delta u} \mathbf{\Lambda}_{\delta u}^{1/2} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{F}_{\delta v} \mathbf{\Lambda}_{\delta v}^{1/2} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{F}_{\delta w} \mathbf{\Lambda}_{\delta w}^{1/2} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{F}_{\delta \Pi} \mathbf{\Lambda}_{\delta \Pi}^{1/2} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{F}_{\delta \theta} \mathbf{\Lambda}_{\delta \theta}^{1/2} \end{pmatrix}} \in \mathbb{R}^{n \times 5K}$$

#### 4(f) ECO-RAP (Ensemble COrrrelations Raised to A Power) localization scheme 2 (E2)

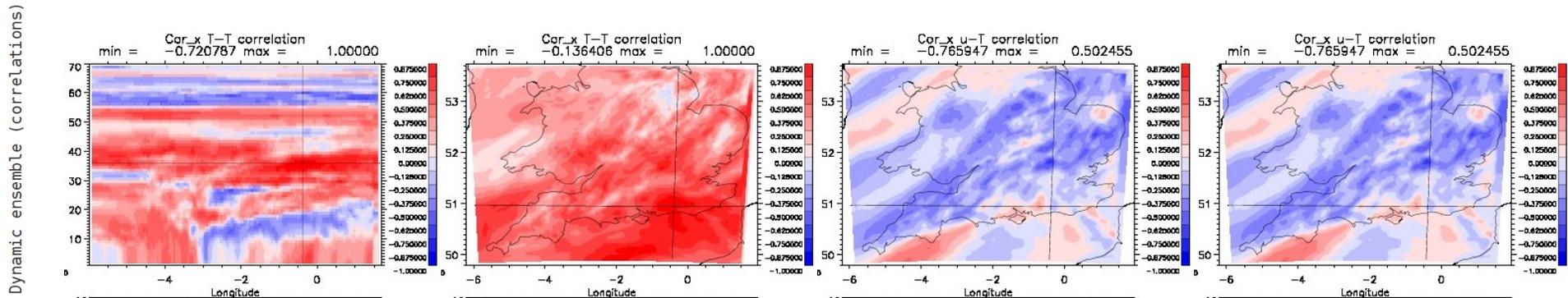
A combination of SENCORP and S2

$$\mathbf{K}^{\text{E2}} = \mathbf{C}^{\circ Q} \overline{\begin{pmatrix} \mathbf{F}_{\delta u} \mathbf{\Lambda}_{\delta u}^{1/2} \\ \mathbf{F}_{\delta v} \mathbf{\Lambda}_{\delta v}^{1/2} \\ \mathbf{F}_{\delta w} \mathbf{\Lambda}_{\delta w}^{1/2} \\ \mathbf{F}_{\delta \Pi} \mathbf{\Lambda}_{\delta \Pi}^{1/2} \\ \mathbf{F}_{\delta \theta} \mathbf{\Lambda}_{\delta \theta}^{1/2} \end{pmatrix}} \in \mathbb{R}^{n \times K}$$

Practicality: expensive so have to restrict influence of  $\mathbf{C}^{\circ Q}$ .

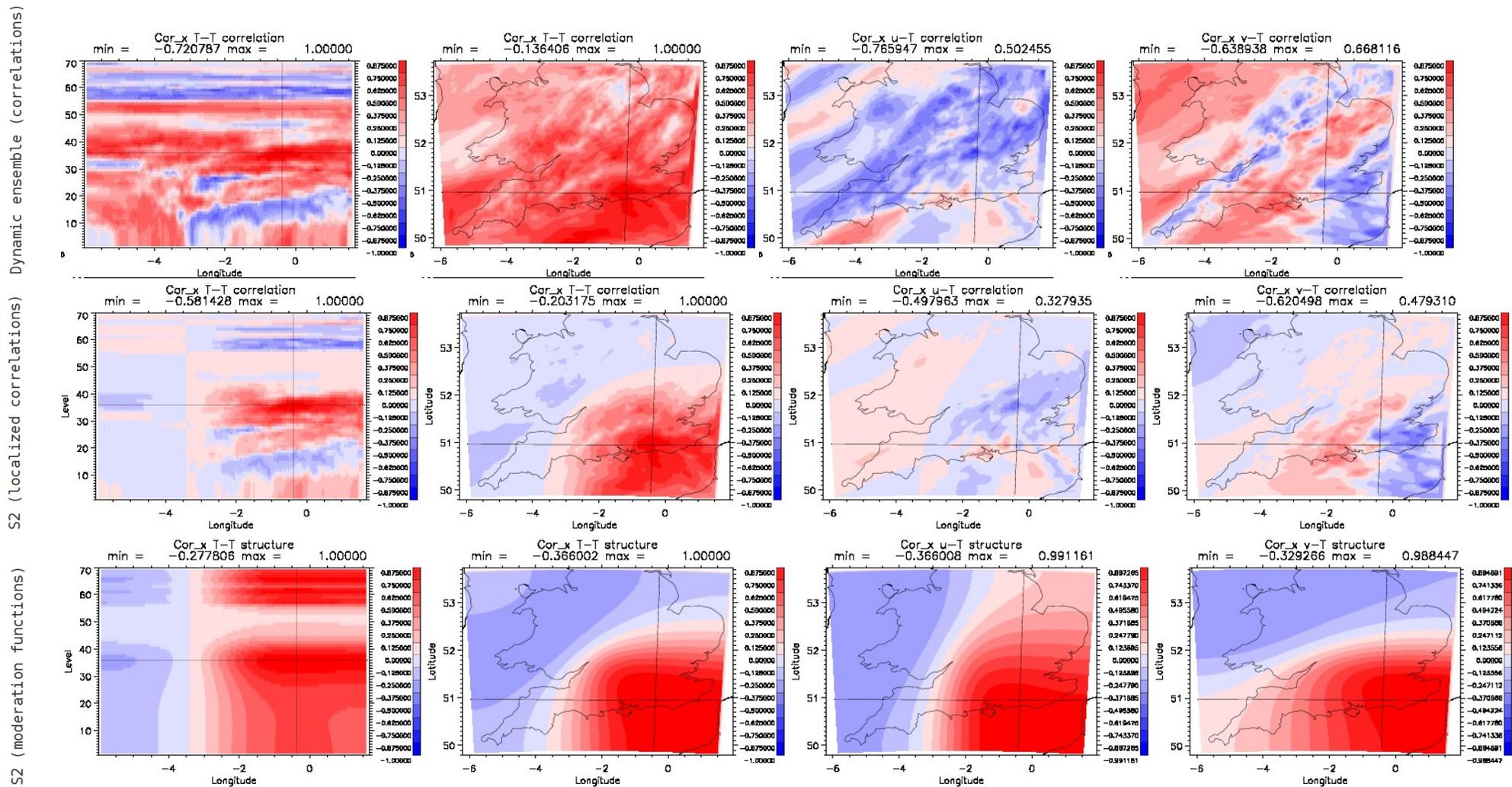
# 5 Implied structure functions and balance diagnostics (dynamic ensemble)

(a) T-T (long/ht), (b) T-T (long/lat), (c) u-T (long/lat), (d) v-T long lat



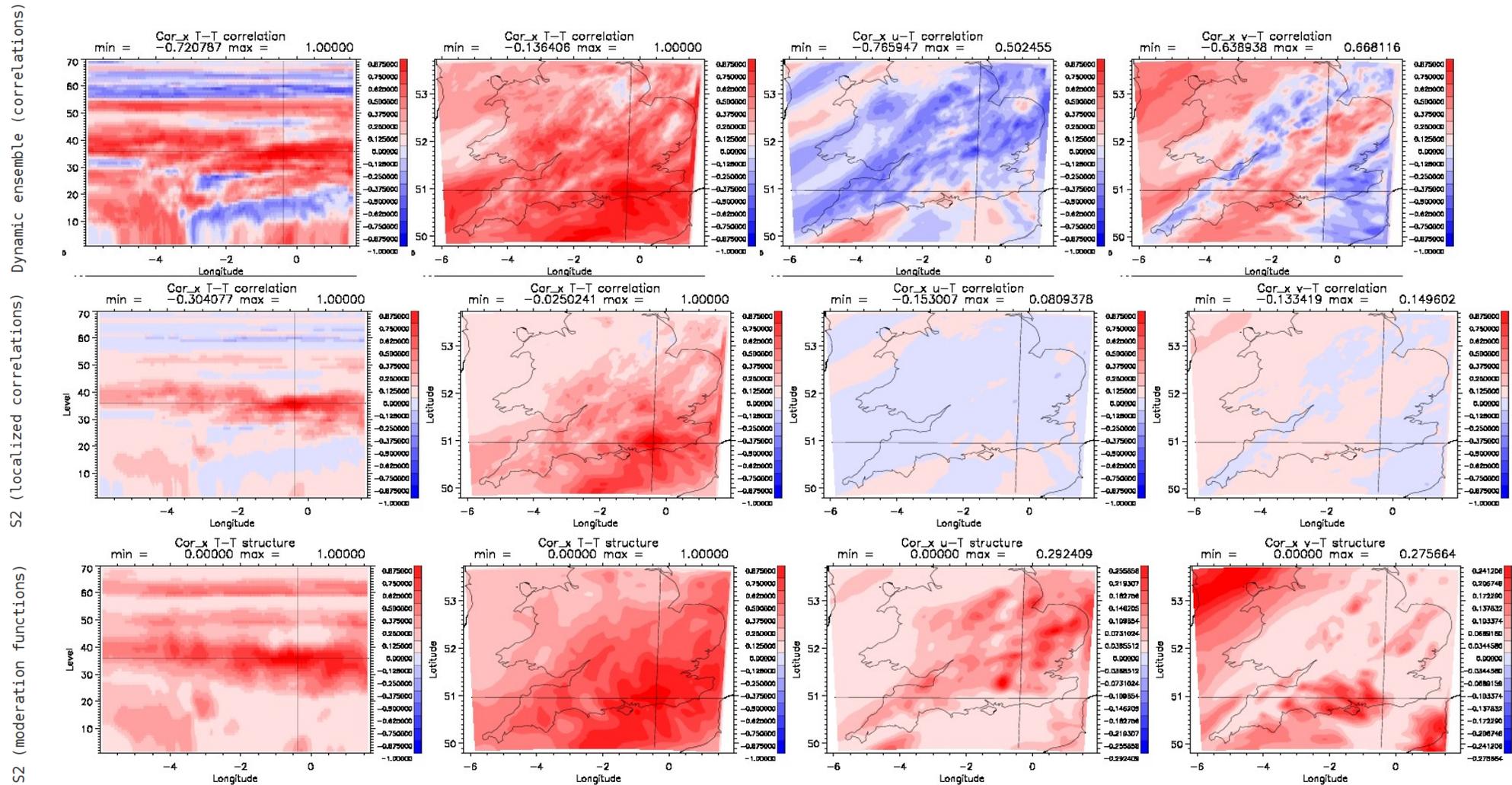
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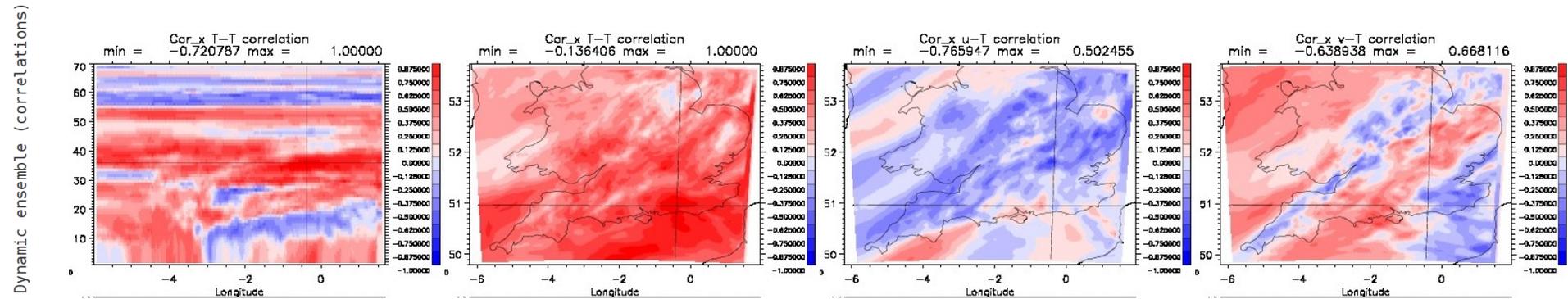
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# 5 Implied structure functions and balance diagnostics (adaptive localization, E2)

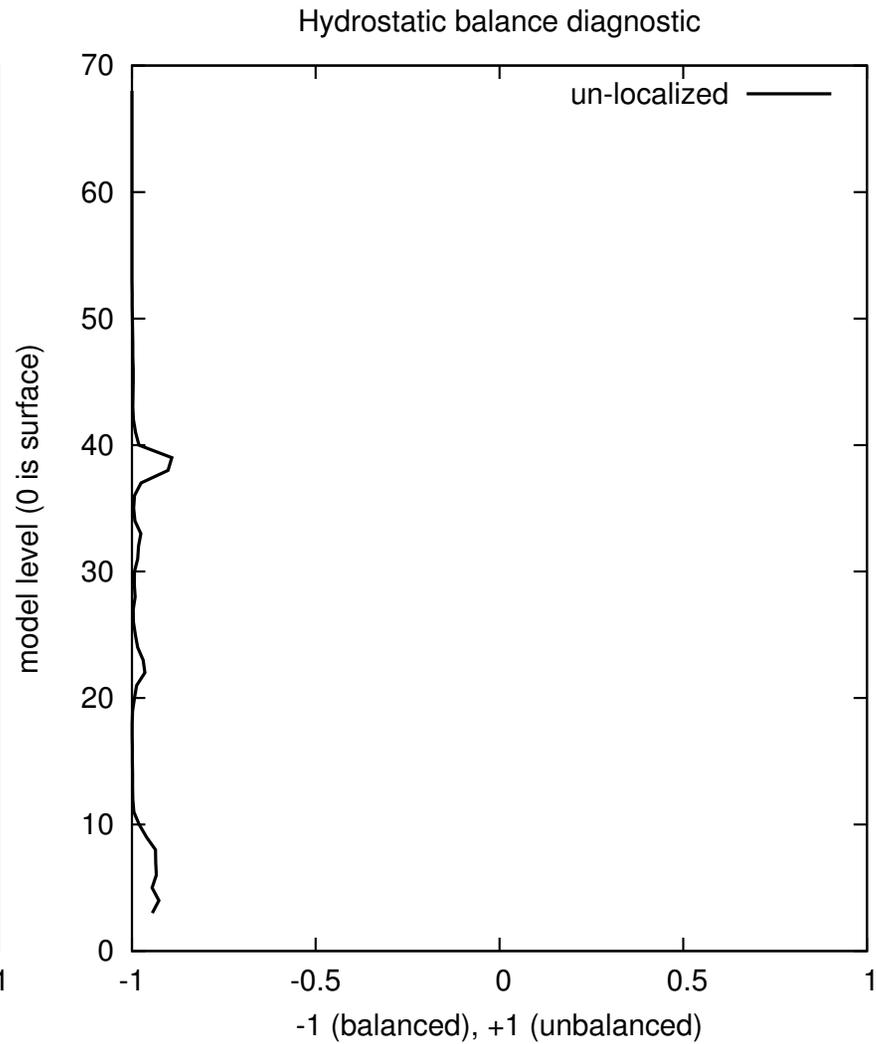
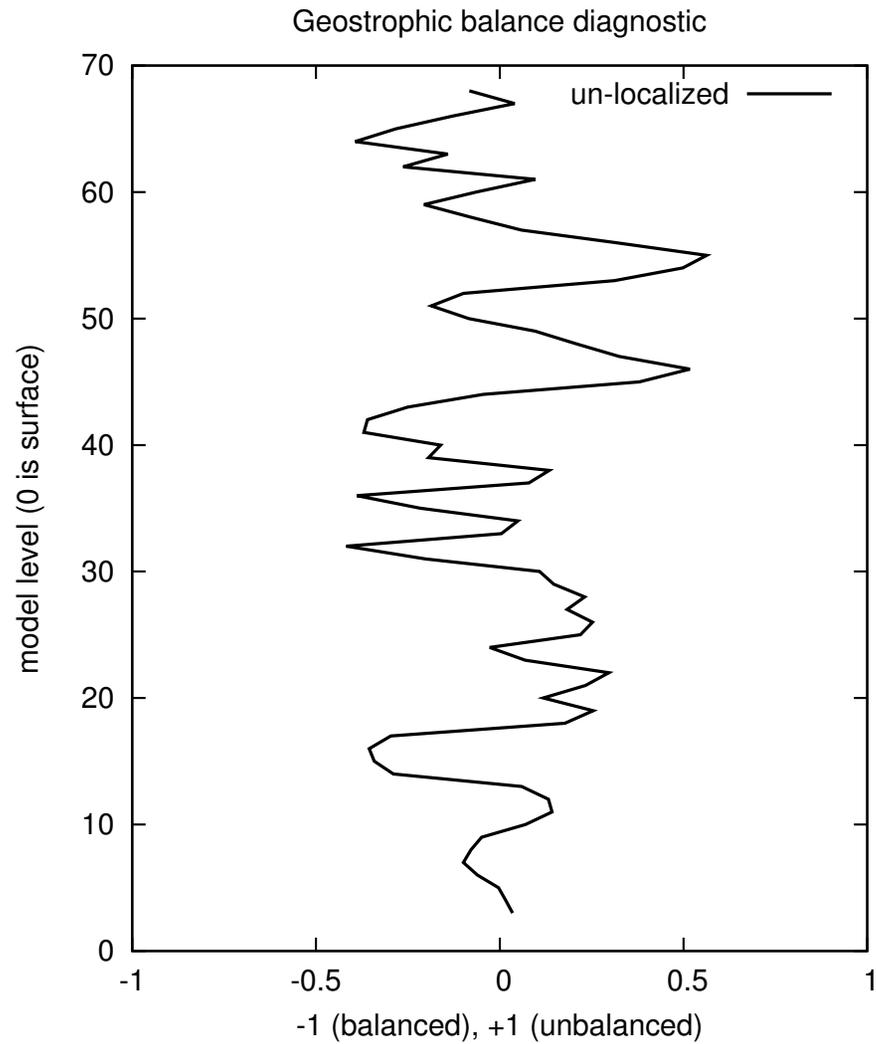
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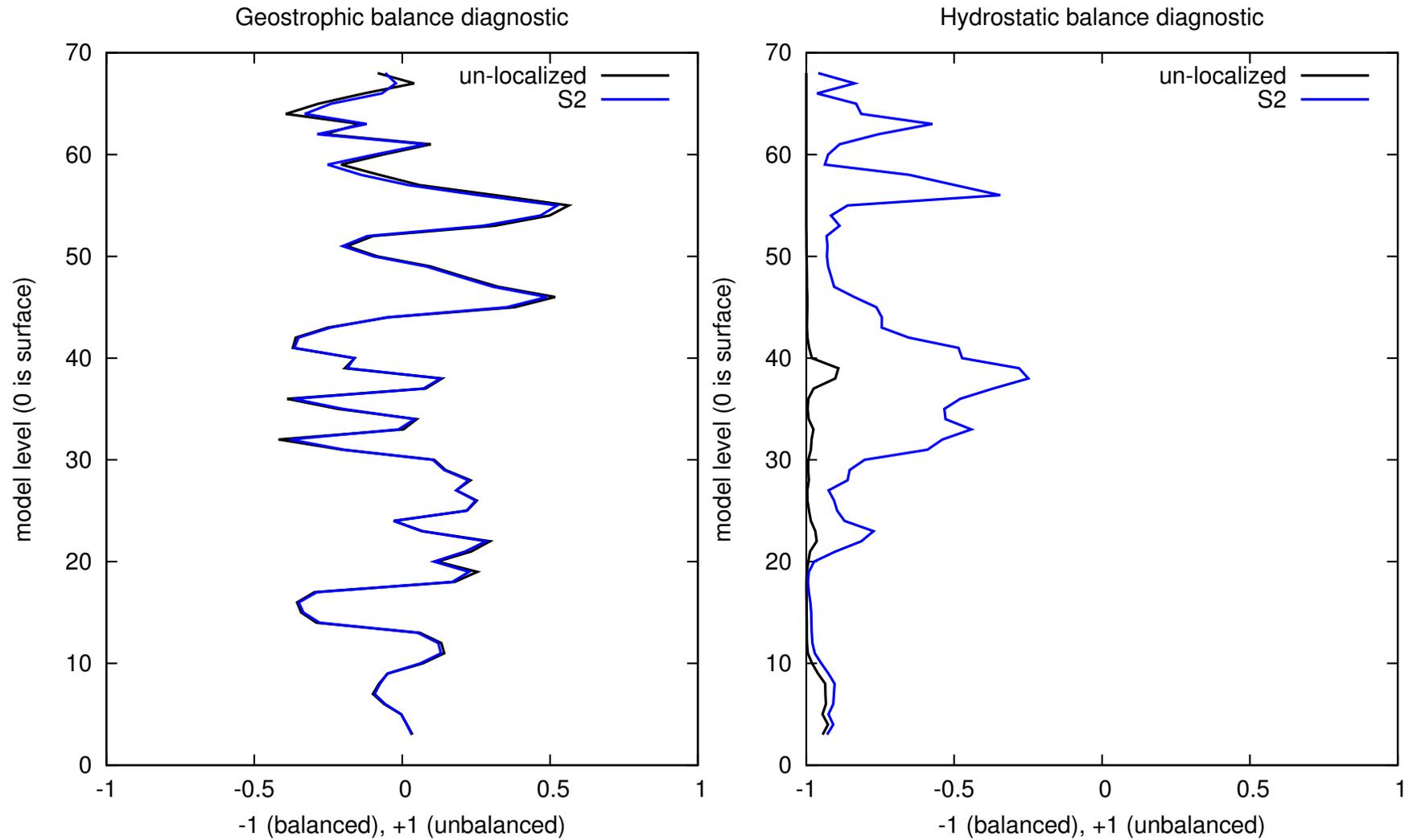
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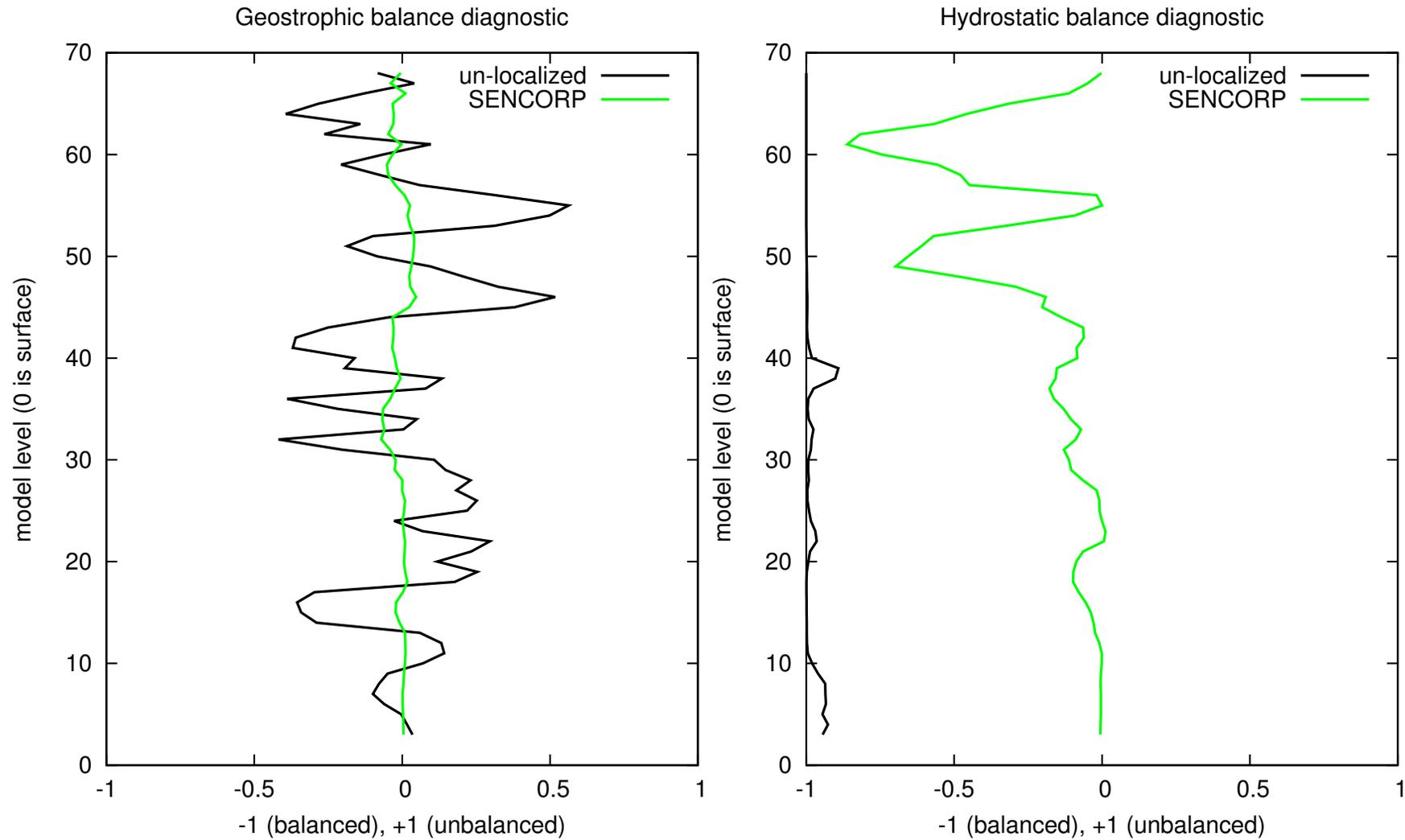
# 5 Implied structure functions and balance diagnostics (dynamic ensemble)



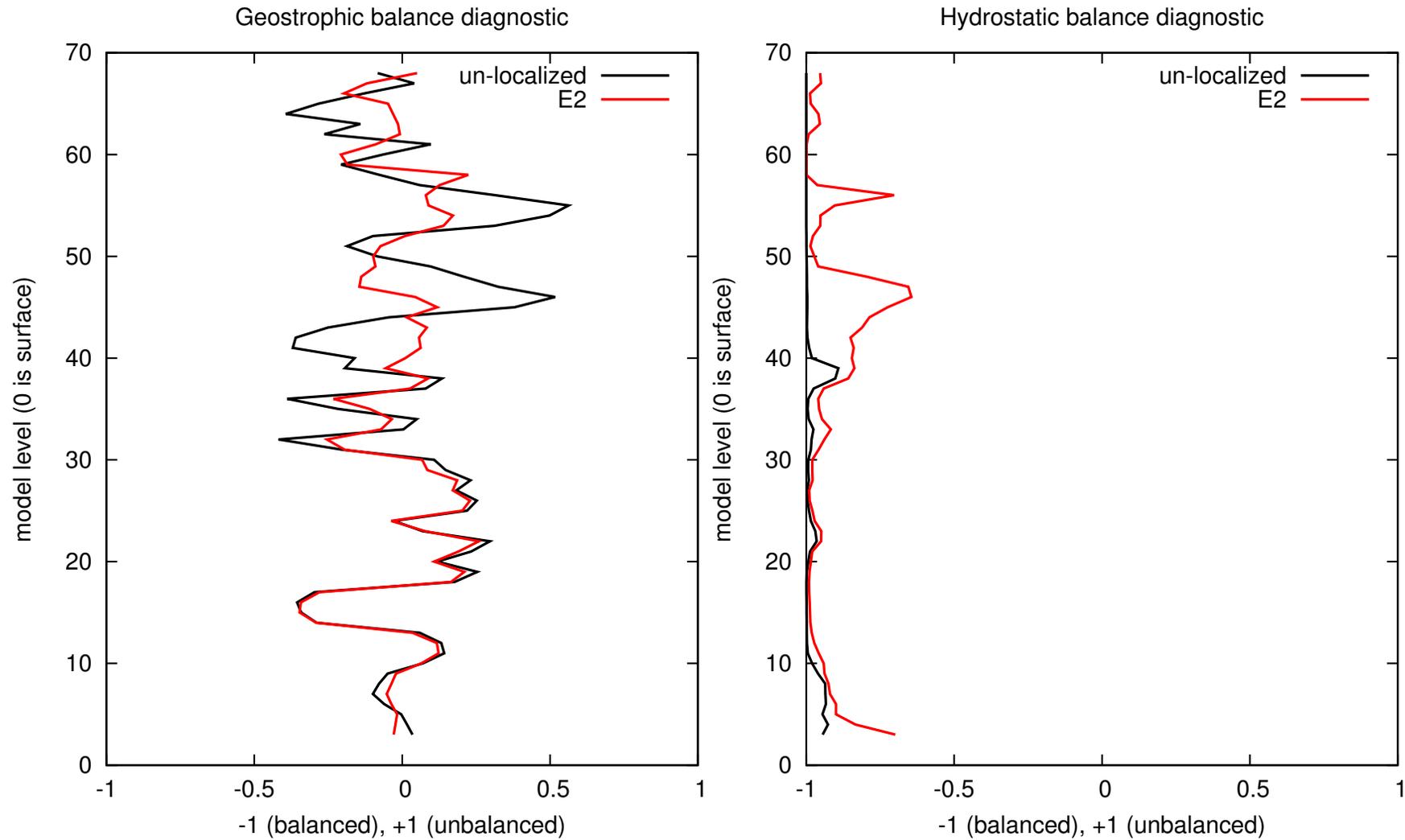
## 5 Implied structure functions and balance diagnostics (static localization, S2)



# 5 Implied structure functions and balance diagnostics (adaptive localization, SENCORP)



# 5 Implied structure functions and balance diagnostics (adaptive localization, E2)



## 6 Conclusions

- **Balanced analyses for NWP.**

- ▷ Crude DA does not respect balance.
- ▷ Not imposing balance when it should be, . . . , and imposing balance when it shouldn't be.
- ▷ Adding localization to EnKF disturbs balance.

- **Balance diagnostics.**

- ▷ Given an ensemble, find the correlation between leading terms.
- ▷ Apply to dynamical (raw) ensemble.
- ▷ Apply to localized ensemble (combining of dynamical and correlation ensemble).
  - ▷ Correlation ensemble is 'square-root' of localization matrix.

- **Localization schemes.**

- ▷ Static (spectral) scheme (S2).
- ▷ SENCORP scheme (localization defined from smoothed ensemble).
- ▷ ECORAP (combination of S2 and SENCORP) scheme (S2).

- **Findings**

- ▷ SENCORP doesn't perform well.
- ▷ S2 performs well for geos. balance.
- ▷ E2 performs well for hydro. balance.

- **Notes**

- ▷ Many parameters (truncation, length-scales, order  $Q$ , other things).
- ▷ Look at other profiles and cases.
- ▷ Is it worth the computational effort?
- ▷ Other balances (anelastic, moisture, . . .).