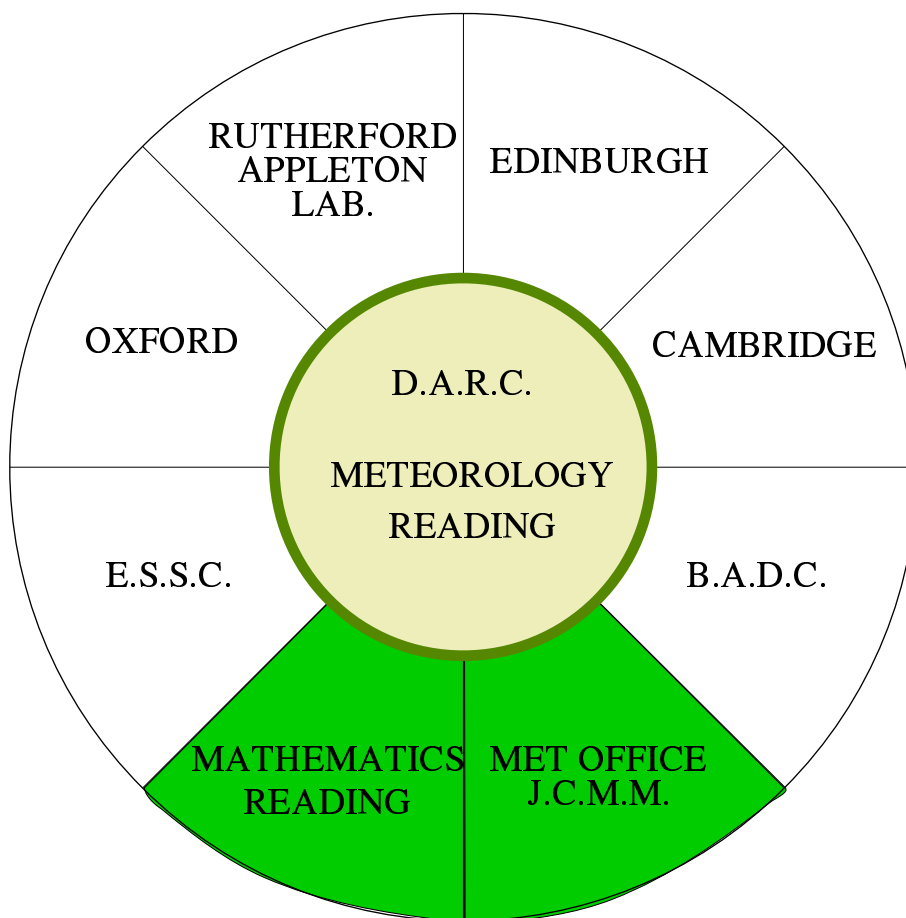


# THEORETICAL ASPECTS OF VARIATIONAL DATA ASSIMILATION

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- Forward modelling of satellite radiances.
- Chemical data assimilation.
- Earth observation.
- Constructing research datasets.
- Theory.
- Training.
- &c &c &c

# VARIABLE TRANSFORMS

The cost function,

$$J(\vec{x}) = J_b(\vec{x}) + J_o(\vec{x})$$

'background' term  
(fit to previous forecast)

'observation' term  
(fit to new observations)

$$J_b(\vec{x}) = \frac{1}{2} (\vec{x}_b - \vec{x})^T \mathbf{B}^{-1} (\vec{x}_b - \vec{x})$$

$$J_o(\vec{x}) = \frac{1}{2} (\vec{y}_o - \vec{H}(\vec{x}))^T (\mathbf{E} + \mathbf{F})^{-1} (\vec{y}_o - \vec{H}(\vec{x}))$$

Need the analysed state.  
This is the  $\vec{x}$  which minimizes  $J$ .

The background error correlation matrix,  $\mathbf{B}$  is important:

- It specifies the spacial impact of observations.
- It is multivariate.
- It allows different quantities to be compared.
- It gives the accuracy of the background state.
- It provides the relative weight of background errors.

... but it is too large to construct, store and use (typically  $10^{12}$  elements!). (We also don't know the 'truth',  $\vec{x}_t$ )

$$\mathbf{B} = (\vec{x} - \vec{x}_t)(\vec{x} - \vec{x}_t)^T$$

Use theory to help 'compress' the information using the  
parameter transforms,  $T_p$ ,  $U_p$ ,  $U_p^T$ .

## CURRENT SCHEME

Met. vars.      Parameters

$$\begin{pmatrix} \vec{u} \\ \vec{v} \\ \vec{\theta} \\ \vec{p} \\ \vec{q} \end{pmatrix} \rightarrow \begin{pmatrix} \vec{\psi} \\ \vec{\chi} \\ {}^A p \\ \mu \end{pmatrix}$$

	$\psi$	$\chi$	${}^A p$	$\mu$
$\psi$	$\mathbf{B}_{\psi\psi}$			
$\chi$		$\mathbf{B}_{\chi\chi}$		
${}^A p$			$\mathbf{B}_{{}^A p}{}^A p$	
$\mu$				$\mathbf{B}_{\mu\mu}$

## PROPOSED SCHEME

Met. vars.      New parameters

$$\begin{pmatrix} \vec{u} \\ \vec{v} \\ \vec{\theta} \\ \vec{p} \\ \vec{q} \end{pmatrix} \rightarrow \begin{pmatrix} PV \\ \overline{PV} \\ \chi \\ \mu \end{pmatrix}$$

	$PV$	$\overline{PV}$	$\chi$	$\mu$
$PV$	$\mathbf{B}_{PVPV}$			
$\overline{PV}$		$\mathbf{B}_{\overline{PV}\overline{PV}}$		
$\chi$			$\mathbf{B}_{\chi\chi}$	
$\mu$				$\mathbf{B}_{\mu\mu}$

$$\vec{v}_p = T_p \vec{x}$$

Another important benefit:

This transform separates the minimization increments to balanced and unbalanced states which can help constrain the minimization.

<http://darc.nerc.ac.uk/>

<http://www.met.rdg.ac.uk/~ross/DataAssim/>