

# Towards the Probabilistic Earth-System Simulator:

## A Vision for the Future of Weather and Climate Prediction

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ECMWF

How good are medium-range forecasts now? (on a scale of 1-5)?

How good will they be in 30 years time? (on a scale of 1-5)?

How good are seasonal forecasts now? (on a scale of 1-5)?

How good will they be in 30 years time? (on a scale of 1-5)?

- What does “5 = very good” mean? To the public, if a forecast is “very good” it means that it is right roughly 95% of the time.
- Seasonal forecasts do not have that level of skill now.
- Do medium-range forecasts have high skill by this measure?



**No!**

Results are from the operational high-resolution run for Europe (W: -12.5, N: 75, E: 42.5, S: 35), forecast day 5 (= precipitation from +96 to +120 h). The average number of available stations is ~1520.

*a. Results for summer (JJA 2011)*

iv) Threshold=10 mm

	OBS yes	OBS no
FCST yes	3703	7694
FCST no	7982	120412

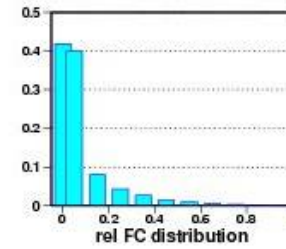
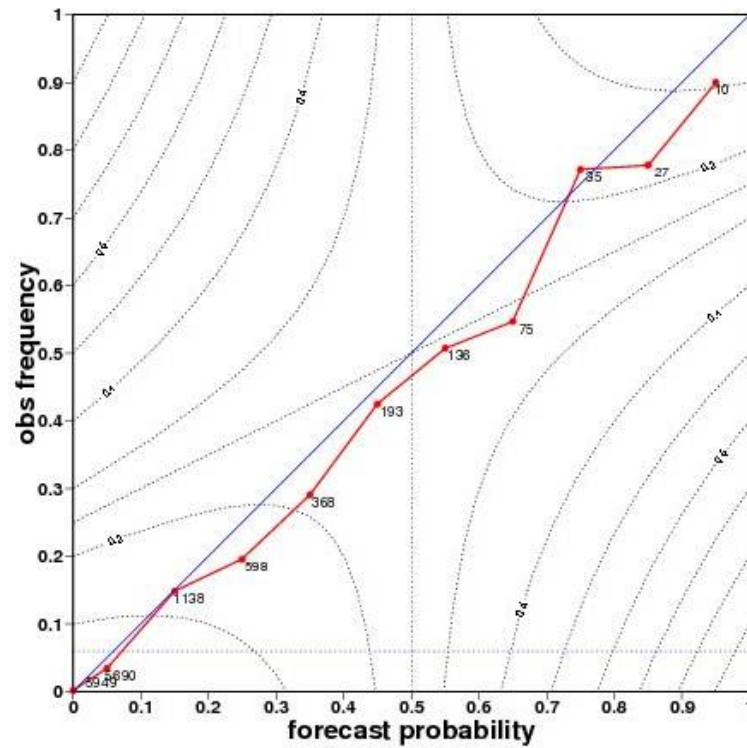
Thomas Haiden,  
personal  
communication

On about 70% of the occasions when the day 4-5 ECMWF high-res forecast said it would rain at least 10mm/day, it didn't!

No wonder the public complain about traditional deterministic weather forecasts - from this perspective they are very unreliable.

# The ECMWF Ensemble Prediction System

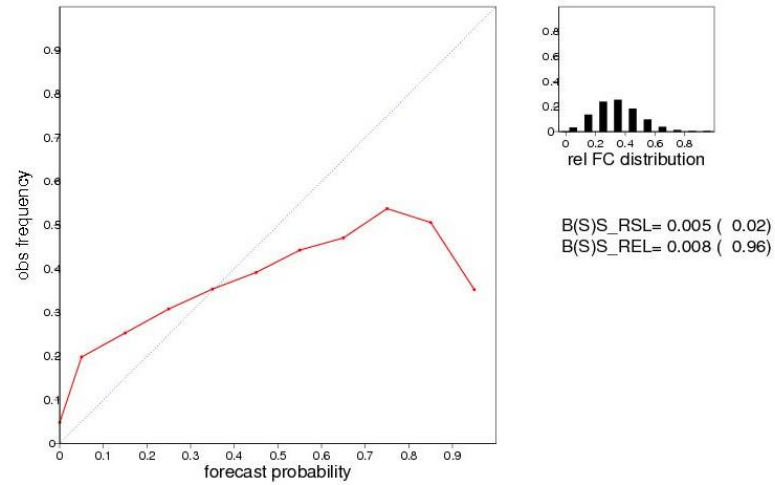
Apr12-Jun12 t+ 96 Europe obs 24h-precip gt 10 mm  
BrSc = 0.044 SCBrSkSc= 0.22 Uncertainty= 0.056



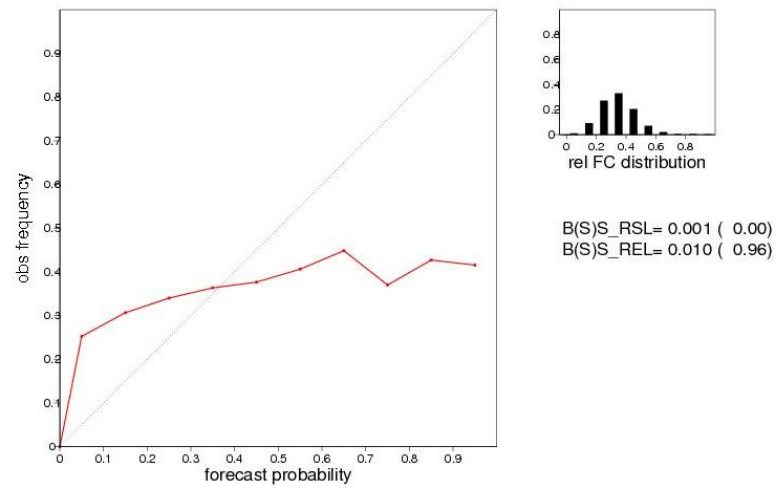
B(S)S\_RSL= 0.012( 0.22)  
B(S)S\_REL= 0.000( 0.99)

Beyond the medium range, precip forecasts start to loose reliability

ECMWF Monthly Forecast, Precip in upper tercile , Area:Europe  
Day 12-18 20041007-20120705  
BrSc = 0.229 LCBrskSc= -0.01 Uncertainty= 0.227

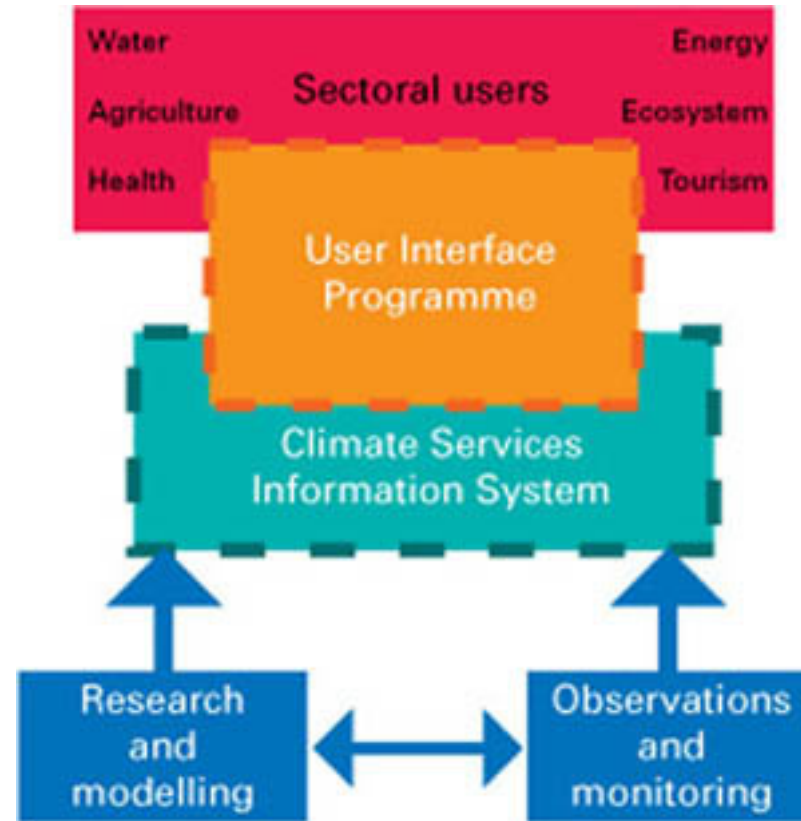


ECMWF Monthly Forecast, Precip in upper tercile , Area:Europe  
Day 19-32 20041007-20120705  
BrSc = 0.238 LCBrskSc= -0.03 Uncertainty= 0.230





WCC-3



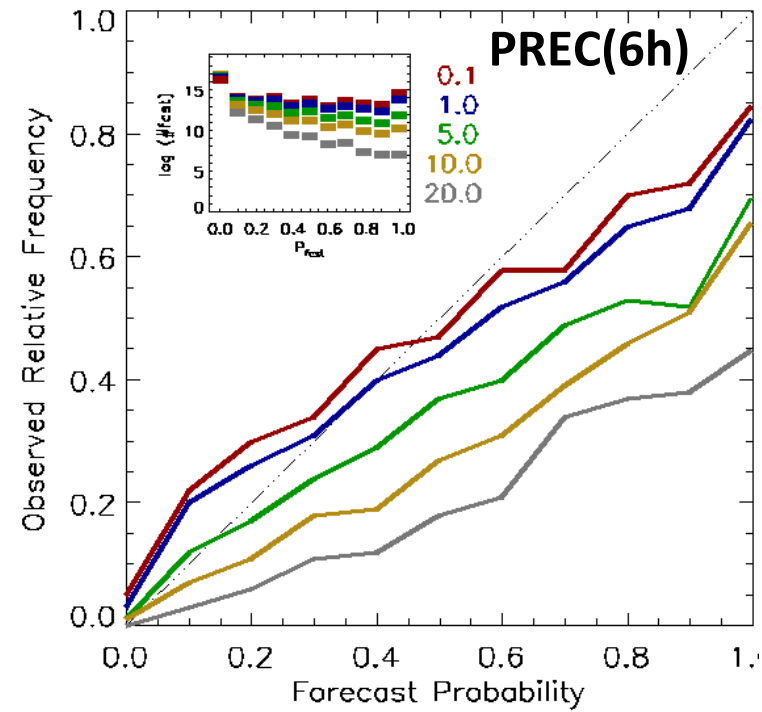
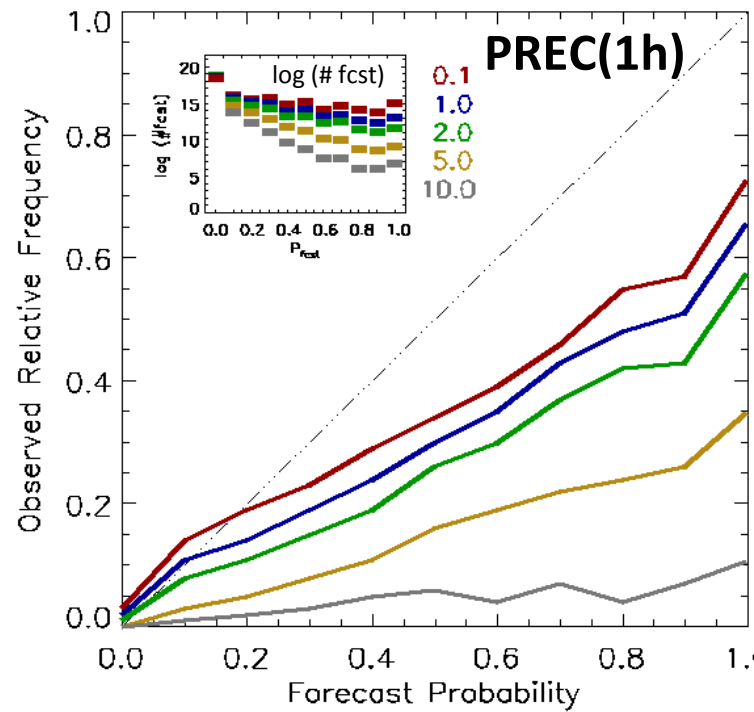
It is **essential** for the development of Climate Services, that our climate forecast systems are reliable.



# PREC(1h) Summer 2011 00UTC

## Reliability diagram

Unreliability also a problem for short range forecasts of intense rainfall



Christoph Gebhardt, personal communication

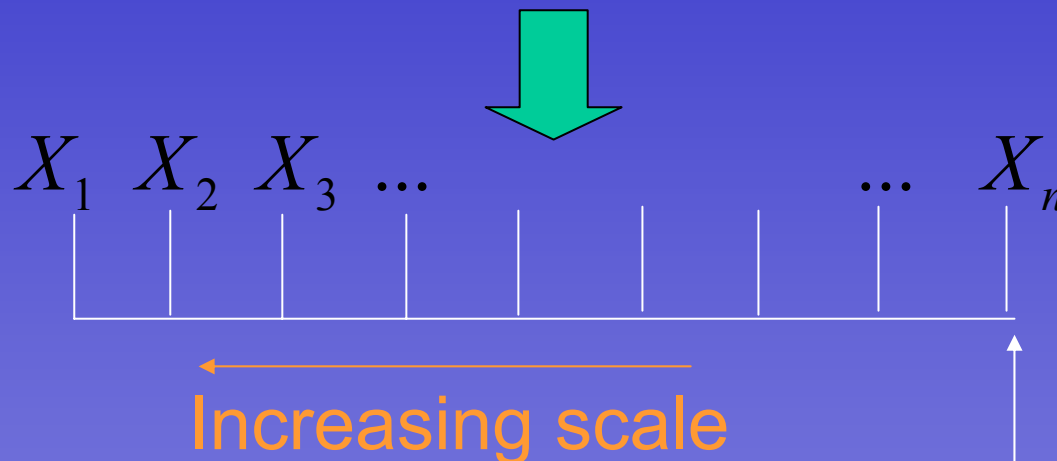
## How good will medium range and seasonal forecasts be in 30 years time?

- Not '95% right'. That is both unrealistic and inconsistent with the laws of physics.
  - Rather, we should aspire to perfect reliability, ie from a subset of cases where the forecast predicts a 95% (more generally p%) chance eg of:
    - An intense convective storm over Reading in the next 12 hours
    - The development of a blocking anticyclone over Northern Europe in 2 weeks time
    - A BBQ summer in the UK or a severe drought in Kenya in the coming season
- then the event will have happened 95% (more generally p%) of the time.

# Traditional computational ansatz for weather/climate simulators

Eg

$$\rho \left( \frac{\partial}{\partial t} + \mathbf{u} \cdot \nabla \right) \mathbf{u} = \rho \mathbf{g} - \nabla p + \nu \nabla^2 \mathbf{u}$$



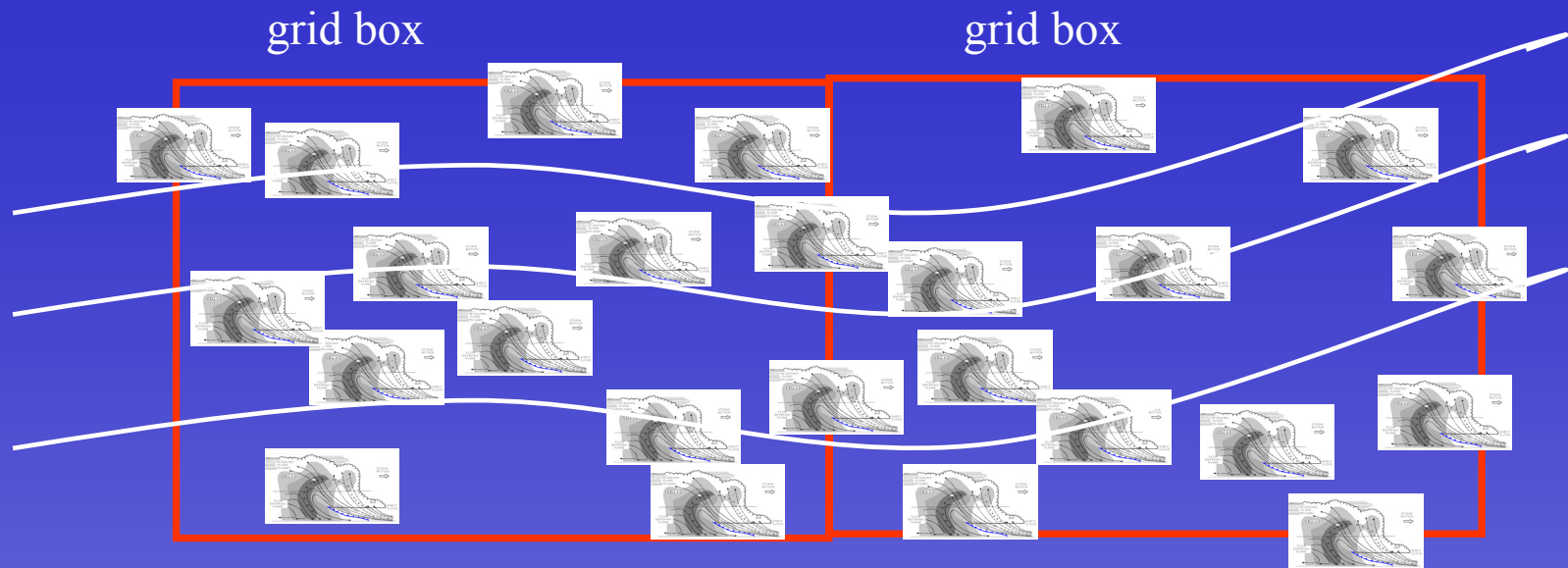
Eg momentum "transport" by:

- Turbulent eddies in boundary layer
- Orographic gravity wave drag.
- Convective clouds



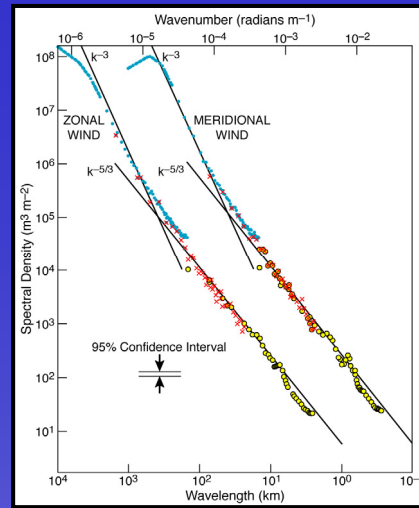
Deterministic local  
bulk-formula  
parametrisation

$$P(X_n; \alpha)$$

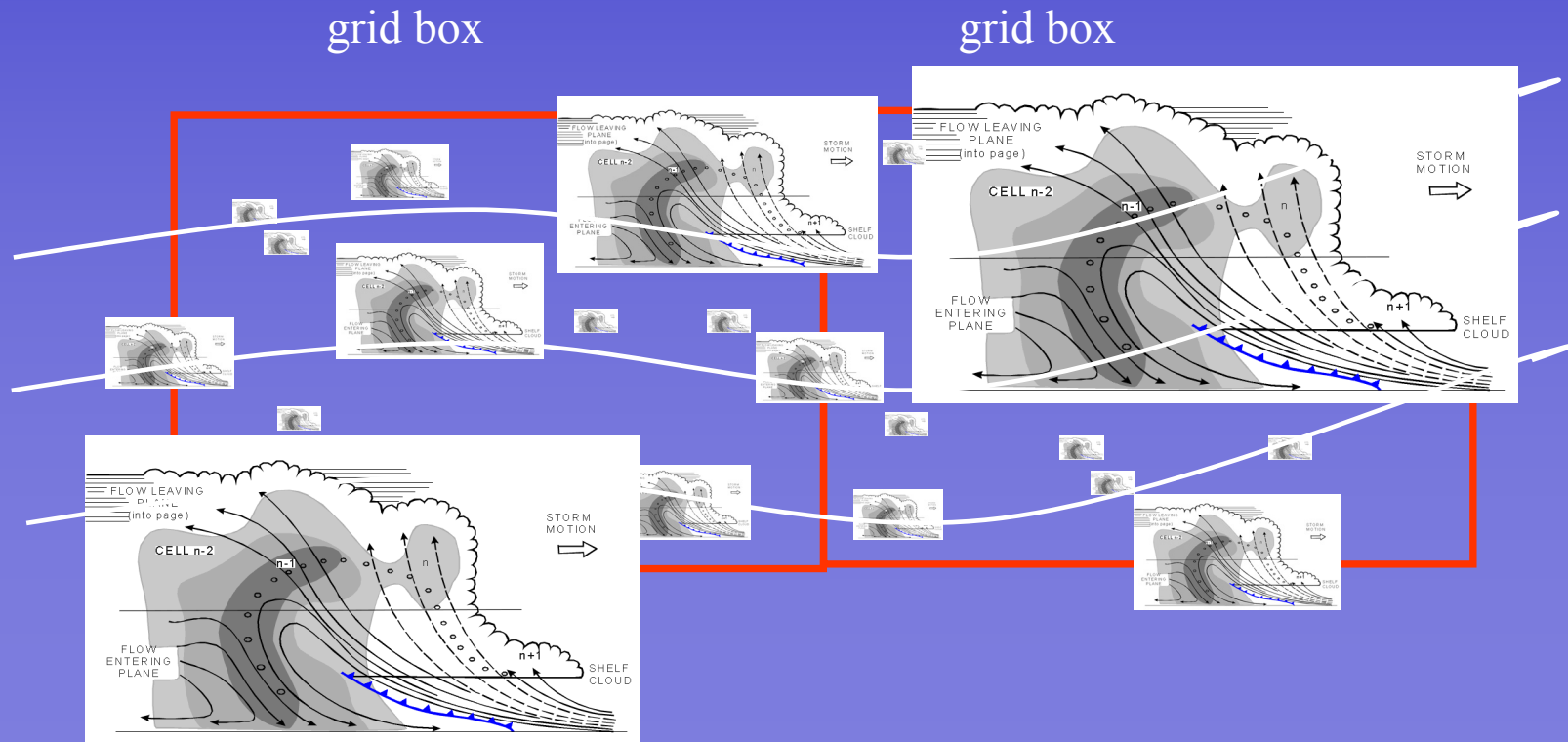


Deterministic bulk-formula parametrisation is based on the notion of averaging over some putative ensemble of sub-grid processes in quasi-equilibrium with the resolved flow (eg Arakawa and Schubert, 1974)

However, ..



is more consistent with .....



# Stochastic Parametrisation

- Provides the sub-grid tendency associated with a potential realisation of the sub-grid flow, not the tendency associated with an ensemble average of sub-grid processes.
- Can incorporate physical processes (eg energy backscatter) not described in conventional parametrisations.
- Parametrisation development can be informed by coarse-graining budget analyses of very high resolution (eg cloud resolving) models.

# Experiments with the Lorenz '96 System (ii)

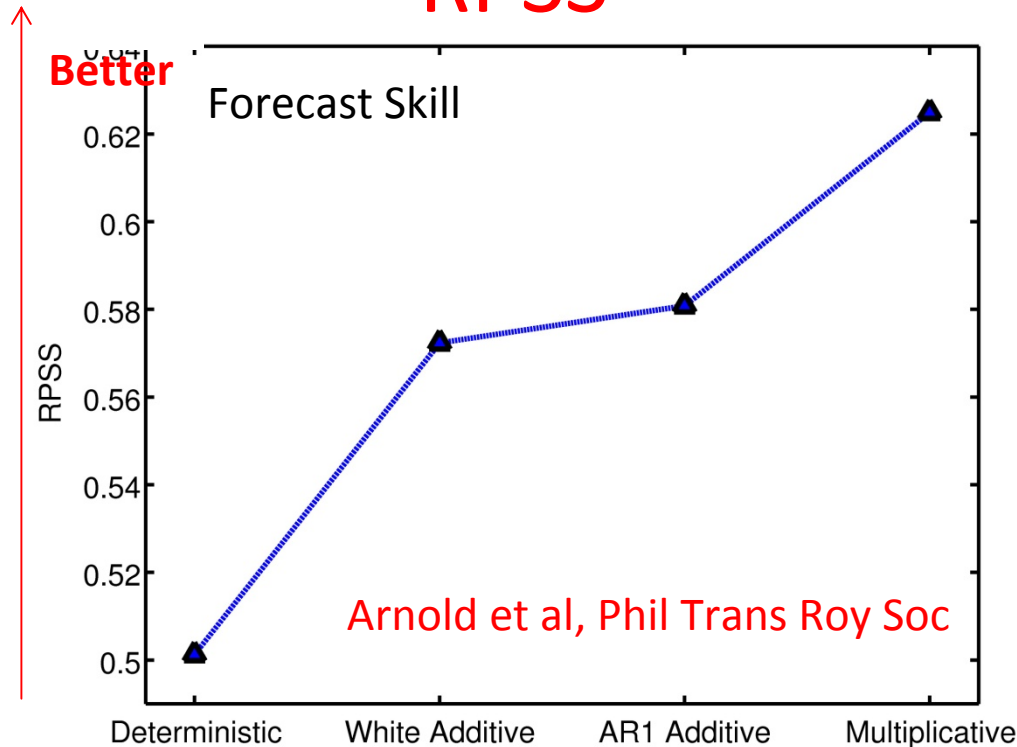
$$\frac{dX_k}{dt} = -X_{k-1} (X_{k-2} - X_{k+1}) - X_k + F - \frac{hc}{b} \sum_{j=J(k-1)+k}^{kJ} Y_j$$

$$\frac{dY_j}{dt} = -cbY_{j+1} (Y_{j+2} - Y_{j-1}) - cY_j + \frac{hc}{b} X_{\text{int}[(j-1)/J+1]}$$

Assume Y unresolved

Approximate sub-grid tendency by U

## RPSS



Deterministic:  $U = U_{\text{det}}$

Additive:  $U = U_{\text{det}} + e_{w,r}$

Multiplicative:  $U = (1+e_r) U_{\text{det}}$

Where:

$U_{\text{det}}$  = cubic polynomial in X

$e_{w,r}$  = white / red noise

Fit parameters from full model

## Stochastic Parametrization and Model Uncertainty

Palmer, T.N., R. Buizza, F. Doblas-Reyes,  
T. Jung, M. Leutbecher, G.J. Shutts,  
M. Steinheimer, A. Weisheimer

Research Department

October 8, 2009

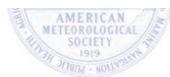
This paper has not been published and should be regarded as an Internal Report from ECMWF.  
Permission to quote from it should be obtained from the ECMWF.



European Centre for Medium-Range Weather Forecasts  
Europäisches Zentrum für mittelfristige Wettervorhersage  
Centre européen pour les prévisions météorologiques à moyen terme

Postdoc positions at Oxford – please  
email me for details.





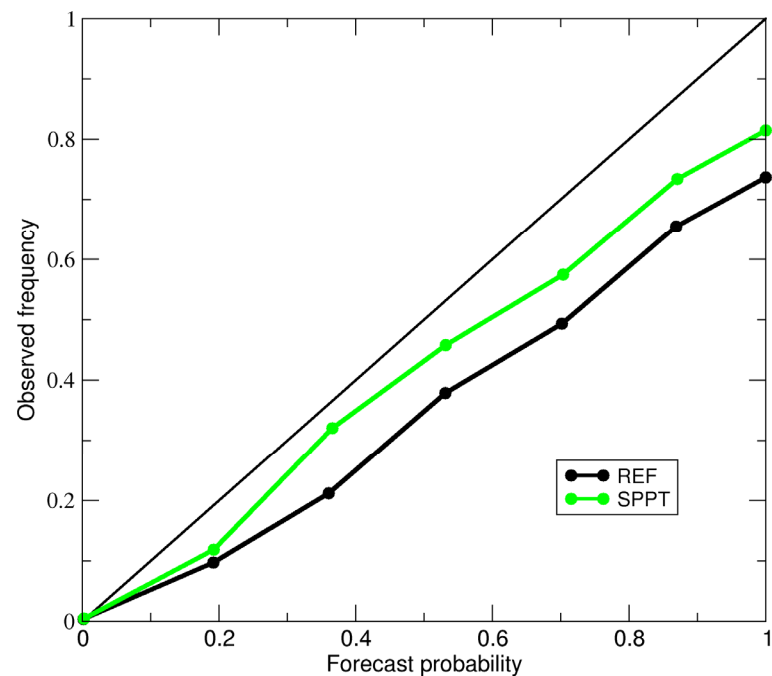
# 1 Impact of stochastic physics in a convection-permitting ensemble

2 FRANÇOIS BOUTTIER \* BENOÎT VIÉ, OLIVIER NUISSIER AND LAURE RAYNAUD

*CNRM-GAME, CNRS and Météo-France, Toulouse, France*

## 3 ABSTRACT

4 A stochastic physics scheme is tested in the AROME short range convection-permitting  
5 ensemble prediction system. It is an adaptation of ECMWF's stochastic perturbation of  
6 physics tendencies (SPPT) scheme. The probabilistic performance of the AROME ensemble  
7 is found to be significantly improved, when verified against observations over two two-week  
8 periods. The main improvement lies in the ensemble reliability and the spread/skill consistency.  
9 Probabilistic scores for several weather parameters are improved. The tendency  
10 perturbations have zero mean, but the stochastic perturbations have systematic effects on  
11 the model output, which explains much of the score improvement. Ensemble spread is an  
12 increasing function of the SPPT space and time correlations. A case study reveals that  
13 stochastic physics do not simply increase ensemble spread, they also tend to smooth out  
14 high spread areas over wider geographical areas. Although the ensemble design lacks surface  
15 perturbations, there is a significant end impact of SPPT on low-level fields through physical  
16 interactions in the atmospheric model.





## Towards the probabilistic Earth-system simulator: a vision for the future of climate and weather prediction<sup>†</sup>

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<sup>2</sup>European Centre for Medium-Range Weather Forecasts, Reading, UK

\*Correspondence to: T. N. Palmer, Atmospheric, Oceanic and Planetary Physics, Parks Road, Oxford OX1 3PU.  
Email: ta.palmer@atm.ox.ac.uk

<sup>†</sup> Based on the 2011 Royal Meteorological Society Presidential Address.

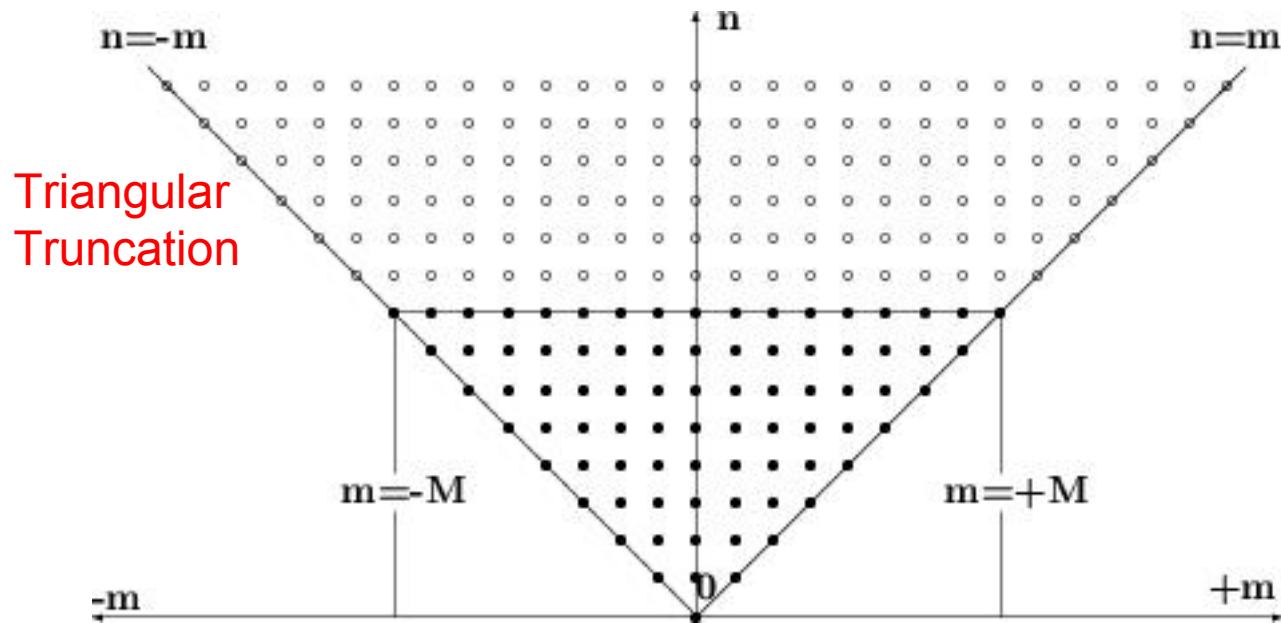
There is no more challenging problem in computational science than that of estimating, as accurately as science and technology allows, the future evolution of Earth's climate: nor indeed is there a problem whose solution has such importance and urgency. Historically, the simulation tools needed to predict climate have been developed, somewhat independently, at a number of weather and climate institutes around the world. While these simulators are individually deterministic, it is often assumed that the resulting diversity provides a useful quantification of uncertainty in global or regional predictions. However, this notion is not well founded theoretically and corresponding 'multi-simulator' estimates of uncertainty can be prone to systemic failure. Separate to this, individual institutes are now facing considerable challenges in finding the human and computational resources needed to develop more accurate weather and climate simulators with higher resolution and full Earth-system complexity. A new approach, originally designed to improve reliability in ensemble-based numerical weather prediction, is introduced to help solve these two rather different problems. Using stochastic mathematics, this approach recognizes uncertainty explicitly in the parametrized representation of unresolved climatic processes. Stochastic parametrization is shown to be more consistent with the underlying equations of motion and, moreover, provides more skilful estimates of uncertainty when compared with estimates from traditional multi-simulator ensembles, on time-scales where verification data exist. Stochastic parametrization can also help reduce long-term biases which have bedevilled numerical simulations of climate from the earliest days to the present. As a result, it is suggested that the need to maintain a large 'gene pool' of quasi-independent deterministic simulators may be obviated by the development of probabilistic Earth-system simulators. Consistent with the conclusions of the World Summit on Climate Modelling, this in turn implies that individual institutes will be able to pool human and computational resources in developing future-generation simulators, thus benefitting from economies of scale; the establishment of the Airbus consortium provides a useful analogy here. As a further stimulus for such evolution, discussion is given to a potential new synergy between the development of dynamical cores, and stochastic processing hardware. However, it is concluded that the traditional challenge in numerical weather prediction, of reducing deterministic measures of forecast error, may increasingly become an obstacle to the seamless development of probabilistic weather and climate simulators, paradoxical as that may appear at first sight. Indeed, going further, it is argued that it may be time to consider focusing operational weather forecast development entirely on high-resolution ensemble

A skilful stochastic model cannot be obtained from a tuned deterministic model with bolt-on stochastics.

# Spectral Dynamical Core

$$\zeta = \sum_{m,n}^{\infty} \zeta_{m,n} e^{im\lambda} P_n^m(\phi)$$

Parametrisation



There are many good reasons for wanting to go to convectively resolved models, not just for short-range mesoscale prediction, but for seasonal and longer timescale climate prediction too (Shukla et al, 2010).

This will probably have to wait for exaflop computing.



# Europe to double funding for exascale computing

China and Europe outpacing US funding for HPC

By Patrick Thibodeau | [Computerworld US](#) | Published 13:16, 21 February 12

The European Commission last week said it is doubling its investment in the push for exascale computing from €630 million to €1.2 billion (£1 billion). The announcement comes even as European governments are imposing austerity measures to prevent defaults.

But exascale systems "pose numerous hard challenges," said the European Commission in a report that accompanied its funding announcements. The challenges include a 100-fold reduction in energy consumption along with development of new programming models. As Europe sees it, solving these challenges creates opportunity for Europe, China and others looking to take on US HPC dominance.

# Will bit-reproducible computation continue to be a *sine qua non* in HPC?

In a recent presentation on **Challenges in Application Scaling in an Exascale Environment**, IBM's Chief Engineer for HPC, Don Grice, noted that:

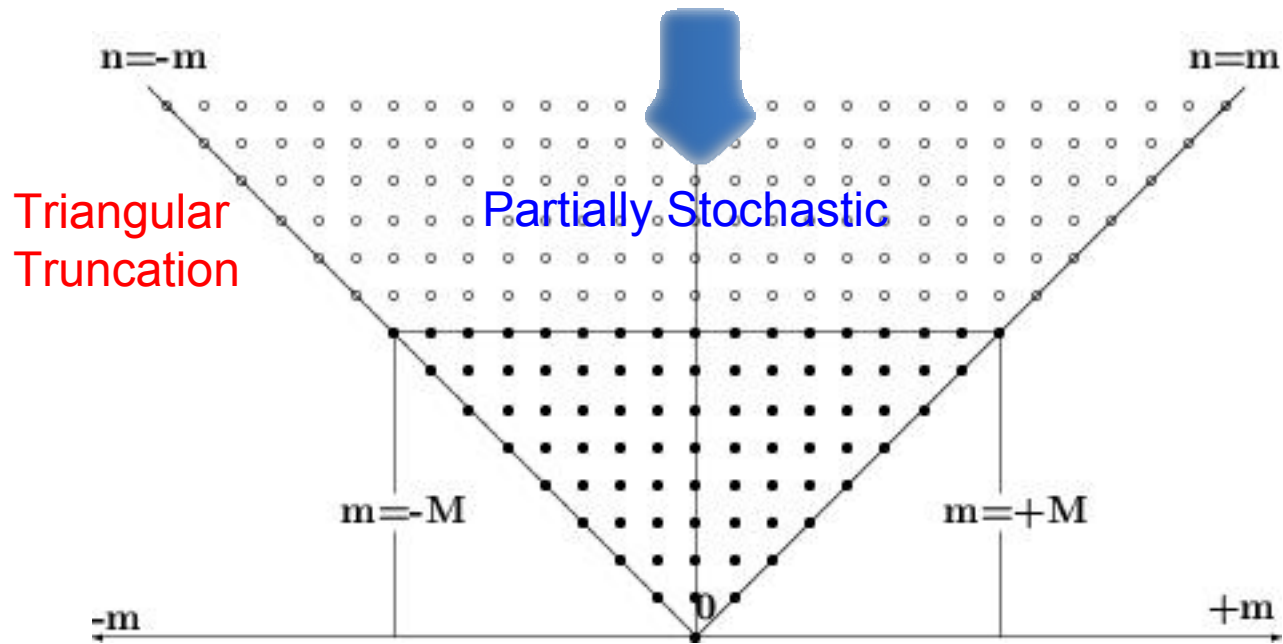
“Increasingly there will be a tension between energy efficiency and error detection”,

and asked whether :

“...there needs to be a new software construct which identifies critical sections of code where the right answer must be produced” – implying that outside these critical sections errors can (in some probabilistic sense) be tolerated.

(<http://www.ecmwf.int/newsevents/meetings/workshops/2010/high-performance-computing-14th/index.html>)

## Stochastic Parametrisation



Can this fact be used as a way to overcome the exascale energy barrier and get to reliable convectively resolved global models much quicker than would otherwise be possible?

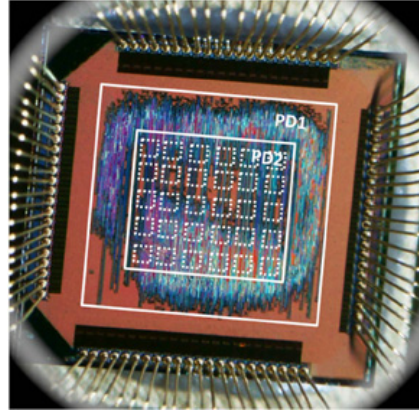


# Superefficient inexact chips

<http://news.rice.edu/2012/05/17/computing-experts-unveil-superefficient-inexact-chip/>



Krishna Palem.  
Rice, NTU  
Singapore



In terms of speed, energy consumption and size, inexact computer chips like this prototype, are about 15 times more efficient than today's microchips.

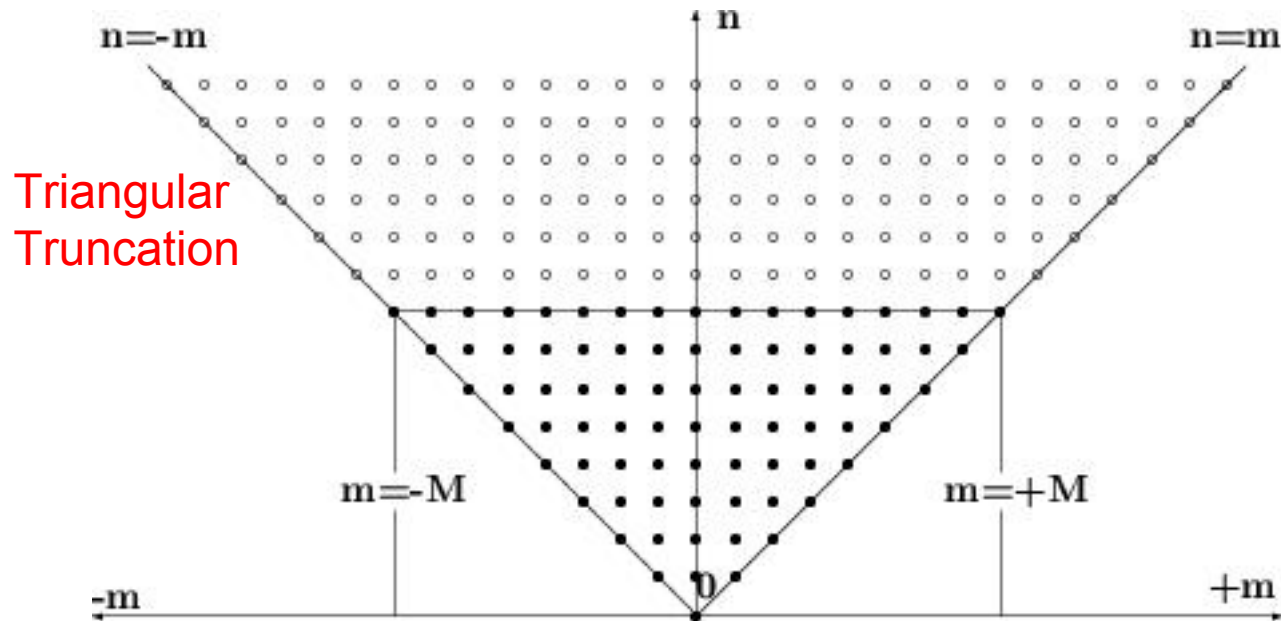


This comparison shows frames produced with video-processing software on traditional processing elements (left), inexact processing hardware with a relative error of 0.54 percent (middle) and with a relative error of 7.58 percent (right). The inexact chips are smaller, faster and consume less energy. The chip that produced the frame with the most errors (right) is about 15 times more efficient in terms of speed, space and energy than the chip that produced the pristine image (left).

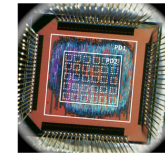


# Towards the Stochastic Dynamical Core

## Stochastic Parametrisation



Efficiency/speed/inexactness of chip



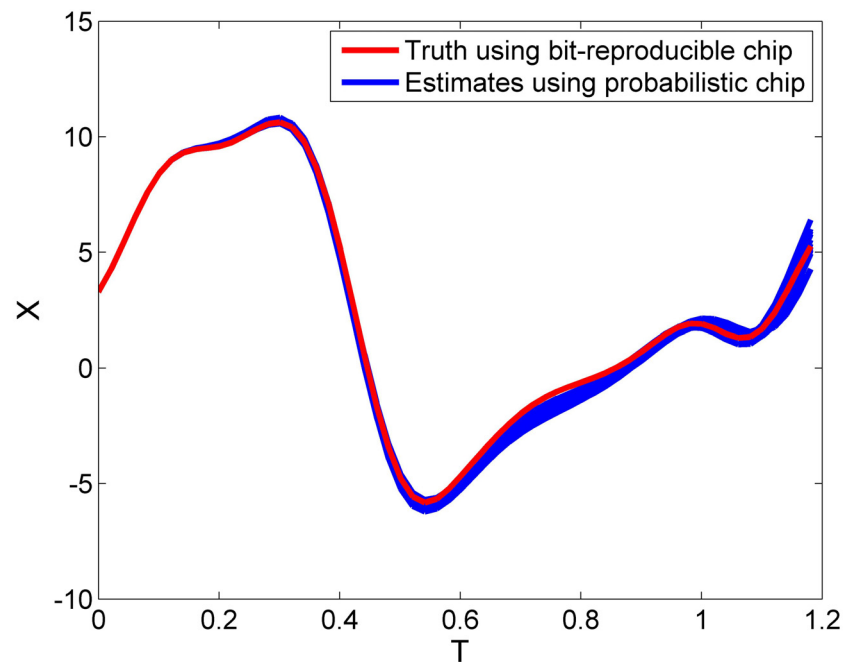
and precision at which the data is stored and passed between processors.

At Oxford we are beginning to work with IBM Zurich to develop these ideas...

# Experiments with the Lorenz '96 System

$$\frac{dX_k}{dt} = -X_{k-1} (X_{k-2} - X_{k+1}) - X_k + F - \frac{hc}{b} \sum_{j=J(k-1)+k}^{kJ} Y_j$$

$$\frac{dY_j}{dt} = -cbY_{j+1} (Y_{j+2} - Y_{j-1}) - cY_j + \frac{hc}{b} X_{\text{int}[(j-1)/J+1]}$$



Hannah Arnold and Hugh  
McNamara, Personal  
Communication

A route to reliable cloud  
resolved climate  
models?

30 Years Ago

Dynamics

Parametrisation

O(100km  
)

Now

Dynamics

Parametrisation

$O(10\text{km})$



In 30 years

Dynamics

Parametrisation

$O(1\text{km})$