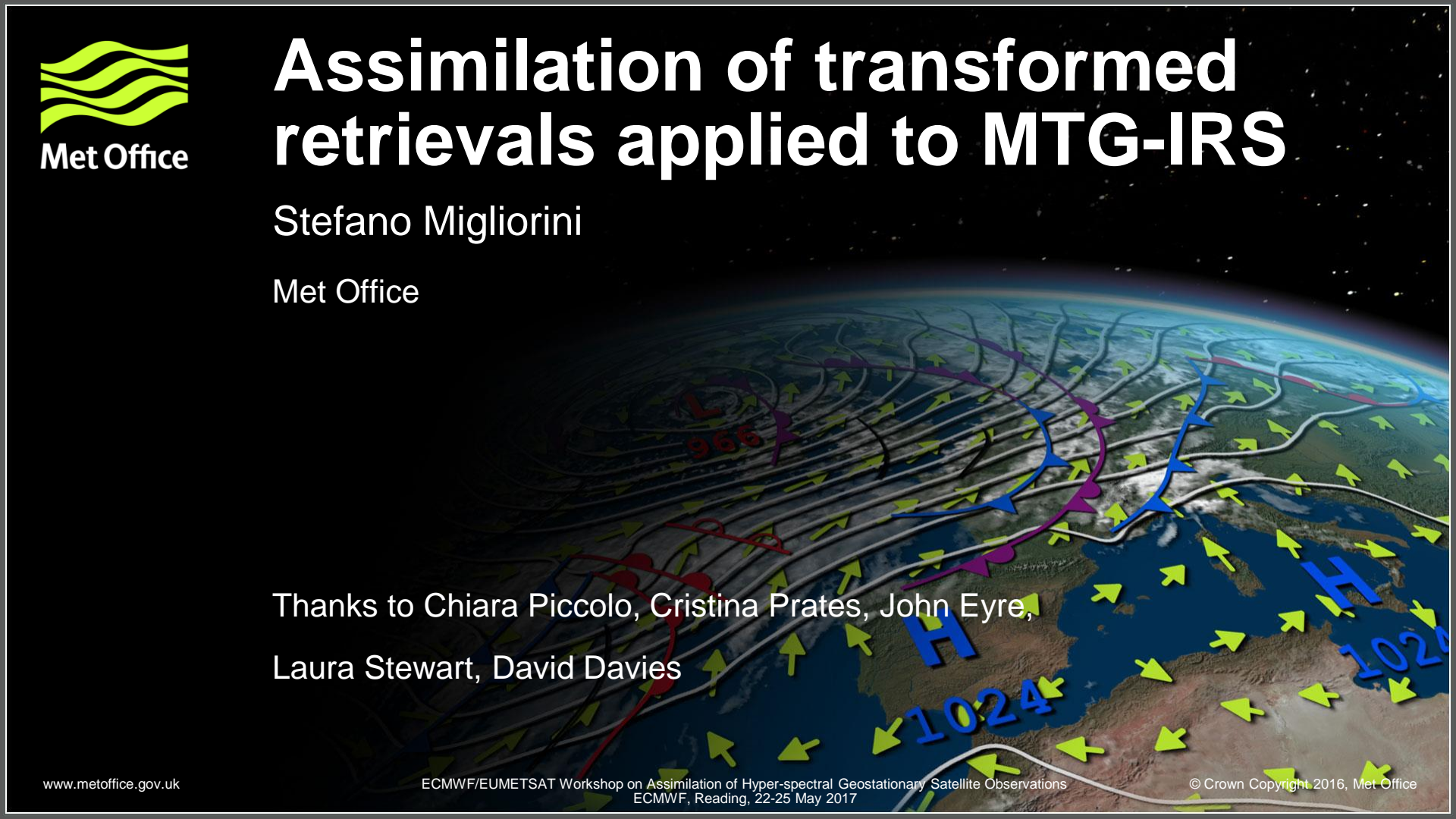


Assimilation of transformed retrievals applied to MTG-IRS

Stefano Migliorini

Met Office

Thanks to Chiara Piccolo, Cristina Prates, John Eyre,
Laura Stewart, David Davies

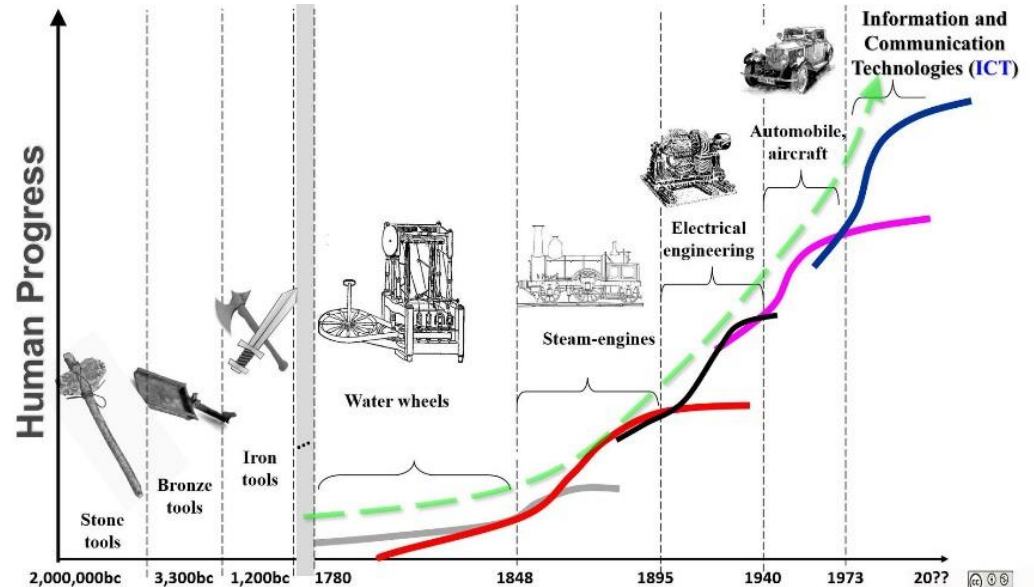


Outline

- Motivation
- Transformed retrievals: definition and significance
- Results with simulated data
- DFS weighting function
- First results with real IASI data (new!)
- Discussion and future work

E-volution

- Since the beginning of the Information Age, marked by the Digital Revolution, humanity has been **processing, transmitting/receiving and storing data** represented in form of binary digits or bits
- Data proliferation (Big Data), including from satellite platforms

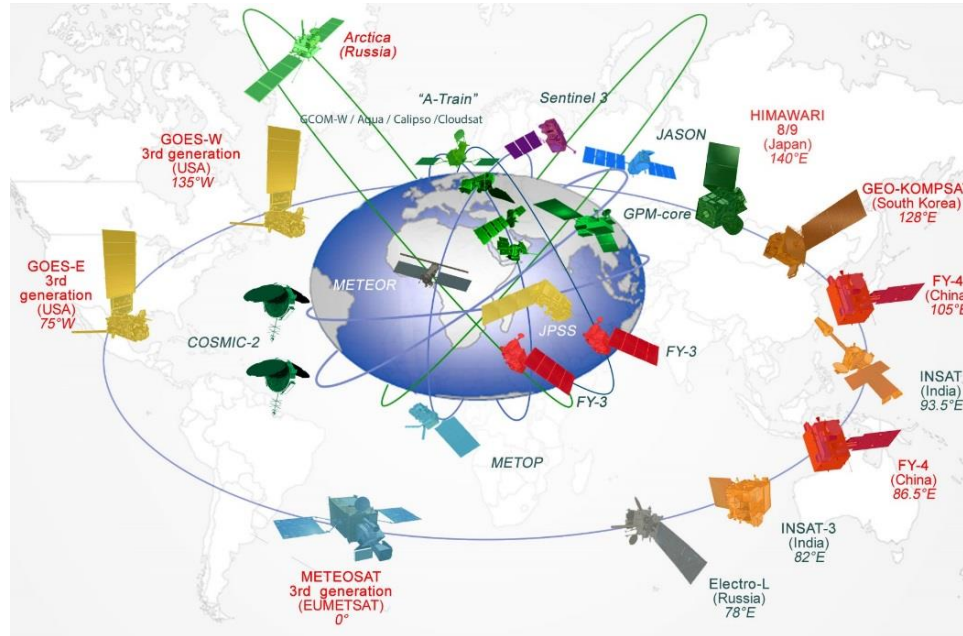


M. Hilbert, Online Course *Digital Technology & Social Change*, University of California: <https://canvas.instructure.com/courses/949415>

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The new generation of Meteorological satellites

- planned to enter operations in the 2015-2020 period



From WMO-CGMS Satellite User Readiness Navigator (SATURN)

Valuable information

- When observations are used to update an already available estimate of a set of parameters we can say that they generate **Information**
- First described mathematically by Claude Shannon
- The value we give to information depends on how we use it.
- Here the **purpose** of information from satellite measurements is **improving numerical weather predictions**.

Assimilation of satellite data

- Satellite radiances are currently assimilated by major operational NWP centres
- It can be shown (Migliorini 2012, Prates et al. 2016) that an equivalent strategy is to assimilate transformed retrieval components using their own jacobians (linearized obs operators)
- If reasonable (and conservative) knowledge of prior pdf used by NWP centres is available, transformed retrievals can be produced and disseminated by external data providers

Transformed retrievals

- Linearized and normalized measurements

$$\mathbf{y}^o \cong \mathbf{H}\mathbf{x}^t + \boldsymbol{\varepsilon}^o \quad \mathbf{y}' \cong \mathbf{R}^{-1/2}\mathbf{H}\mathbf{x}^t + \mathbf{R}^{-1/2}\boldsymbol{\varepsilon} \equiv \mathbf{H}'\mathbf{x}^t + \boldsymbol{\varepsilon}'$$

$$\text{cov}(\boldsymbol{\varepsilon}^o) = \mathbf{R} \quad \text{cov}(\boldsymbol{\varepsilon}') = \mathbf{I}$$

- Projection onto signal-to-noise basis (in obs space)

$$\mathbf{S} = \mathbf{R}^{-1/2}\mathbf{H}\mathbf{B}^{1/2} = \mathbf{H}'\mathbf{B}^{1/2} = \mathbf{U}\boldsymbol{\Lambda}\mathbf{V}^T$$

$$\mathbf{y}_{ret} = \mathbf{U}_r^T \mathbf{y}' \quad \mathbf{H}_{ret} = \mathbf{U}_r^T \mathbf{H}' = \boldsymbol{\Lambda}\mathbf{V}^T \mathbf{B}^{-1/2}$$

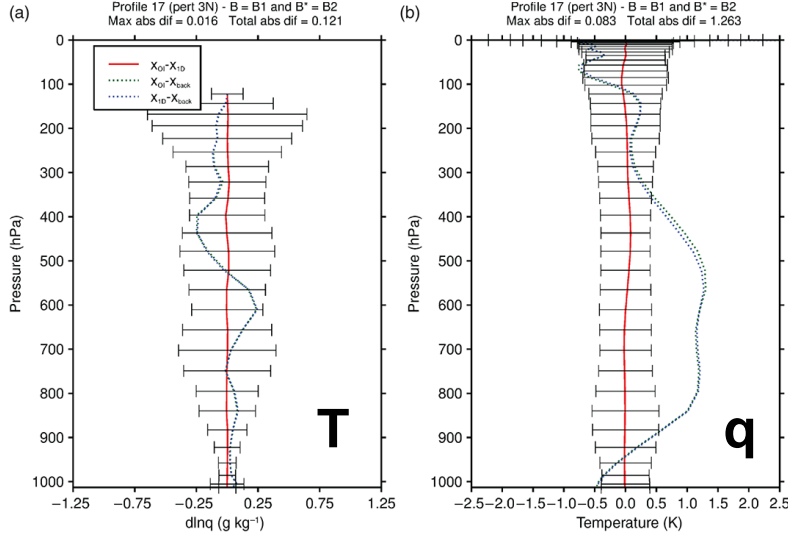
- signal-to-noise matrix \mathbf{S} , with $r = \text{rank}(\mathbf{S}) \leq \min(m,n)$
- \mathbf{y}_{ret} is assimilated with \mathbf{H}_{ret}



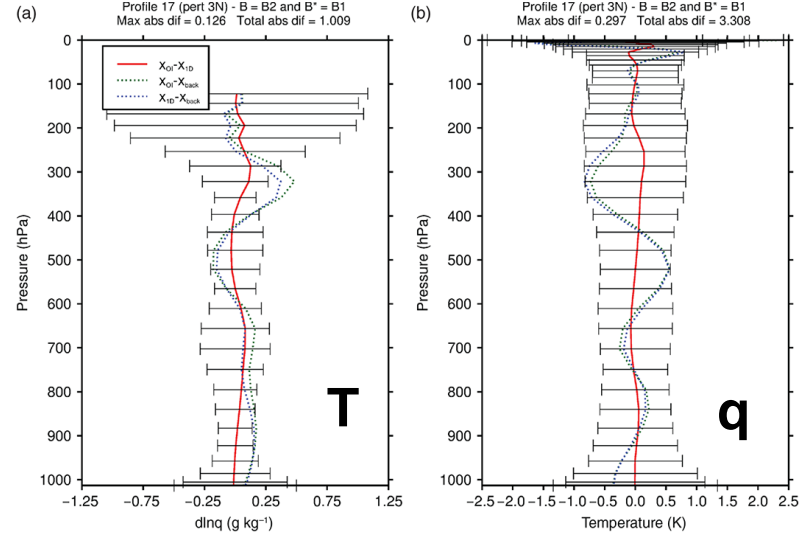
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Transformed retrievals from simulated radiances

$$\mathbf{B} = \mathbf{B}_1 ; \mathbf{B}^* = \mathbf{B}_2$$



$$\mathbf{B} = \mathbf{B}_2 ; \mathbf{B}^* = \mathbf{B}_1$$



Prates et al. (2016)

- TransRet with \mathbf{B} assimilated with \mathbf{B}^*
- Best results when $\det(\mathbf{B}_1) > \det(\mathbf{B}_2)$



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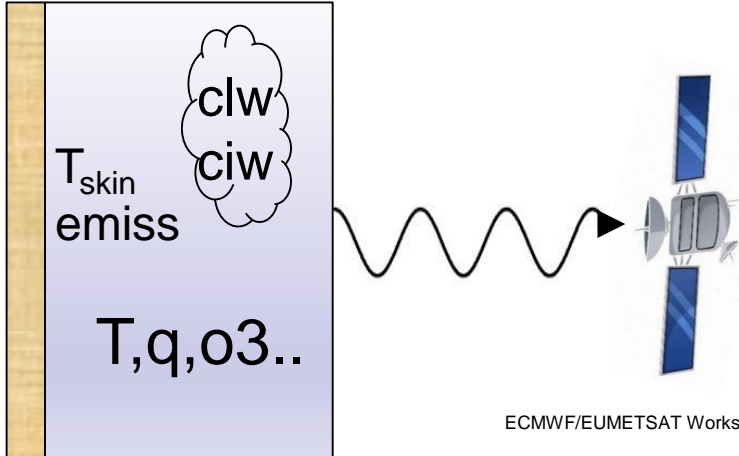
Sources of information from satellite data

- Signal-to-noise matrix **S** is non-dimensional and its singular values are directly linked to information

$$\mathbf{S} = \mathbf{R}^{-1/2} \mathbf{H} \mathbf{B}^{1/2} \quad \mathbf{y}' \cong \mathbf{R}^{-1/2} \mathbf{H} \mathbf{x}^t + \varepsilon' \equiv \mathbf{S} \mathbf{B}^{-1/2} \mathbf{x}^t + \varepsilon' = \mathbf{S} \mathbf{x}' + \varepsilon'$$

$$\mathbf{x} = (\mathbf{T}, \mathbf{q}, \mathbf{o3}, \mathbf{clw}, \mathbf{ciw}, T_{skin}, e)^T \quad E(\mathbf{x}) = -\int p(\mathbf{x}) \log_2 p(\mathbf{x}) d\mathbf{x}$$

$$I(\mathbf{x}; \mathbf{y}) = E(\mathbf{x}) - E(\mathbf{x} | \mathbf{y}) \quad E(T, q) = E(T) + \overset{S}{E}(q | T) \leq E(T) + E(q)$$



- Information about the full state not equal to sum of information on its parts (true only if independent)
- Information is on rotated state, not on vertical levels

DFS weighting function

$$\mathbf{S} = \mathbf{R}^{-1/2} \mathbf{H} \mathbf{B}^{1/2} = \mathbf{H}' \mathbf{B}^{1/2} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^T \quad d_s = \sum_{i=1}^r \frac{\lambda_i^2}{1 + \lambda_i^2} = \sum_{i=1}^r d_{si}$$

When $\mathbf{B} = \Sigma = \text{diag}(\mathbf{B})$

$$\mathbf{s}_i = d_{si} (v_{1i}^2, \dots, v_{ni}^2) = d_{si} \mathbf{v}_i \circ \mathbf{v}_i$$

See Migliorini 2015;
Prates et al., 2016

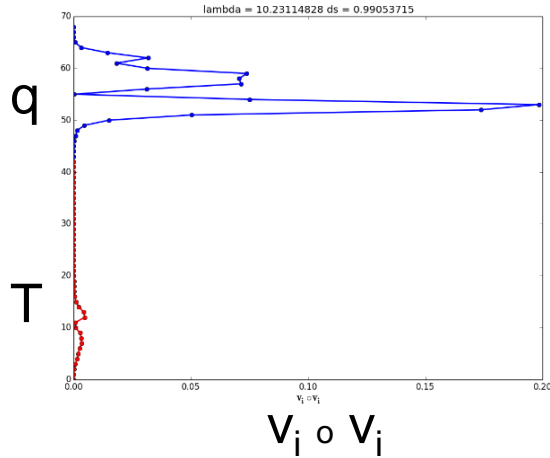
- Cumulative DFS weighting function

$$\mathbf{s} = \sum_{i=1}^r \mathbf{s}_i = \sum_{i=1}^r d_{si} (v_{1i}^2, \dots, v_{ni}^2) = \sum_{i=1}^r d_{si} \mathbf{v}_i \circ \mathbf{v}_i$$

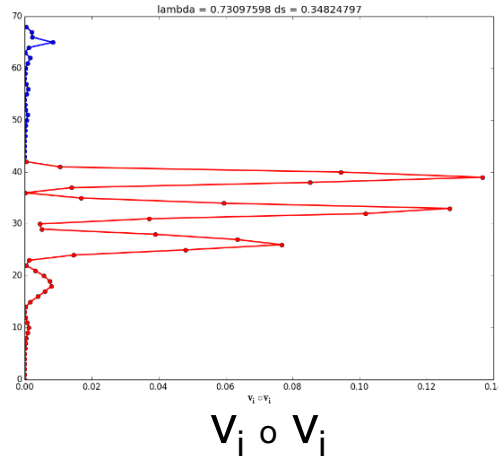
DFS weighting function

- Differential measure of information

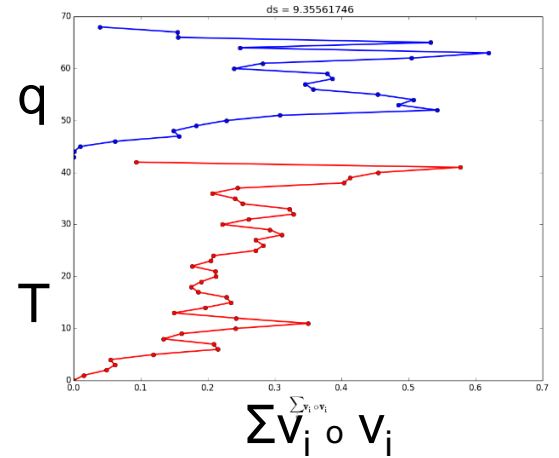
$i=3; \lambda=10.2$



$i=10; \lambda=0.73$



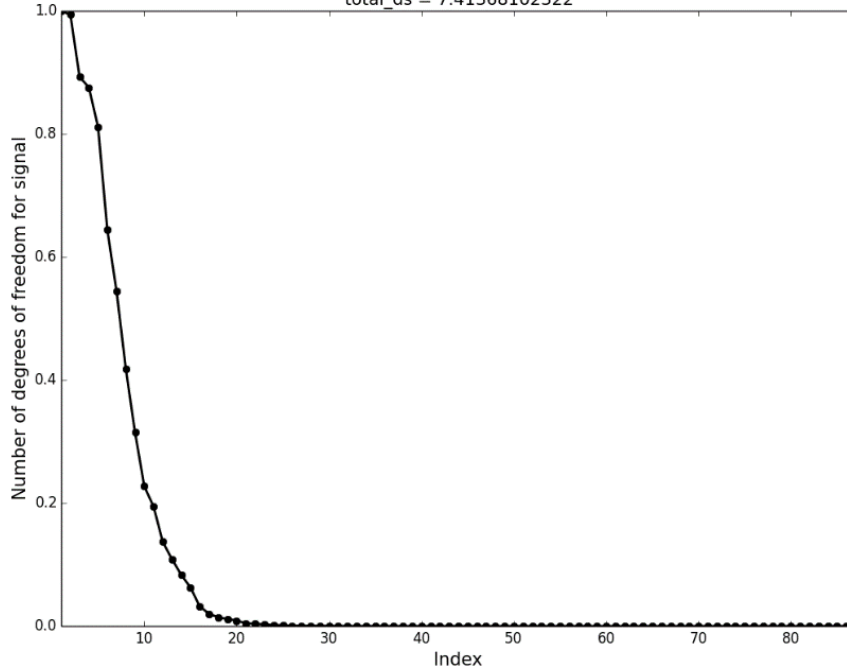
cumulative; $ds=9.36$



Total number of DFS

Total DFS for = 7.41

total_ds = 7.41368102322



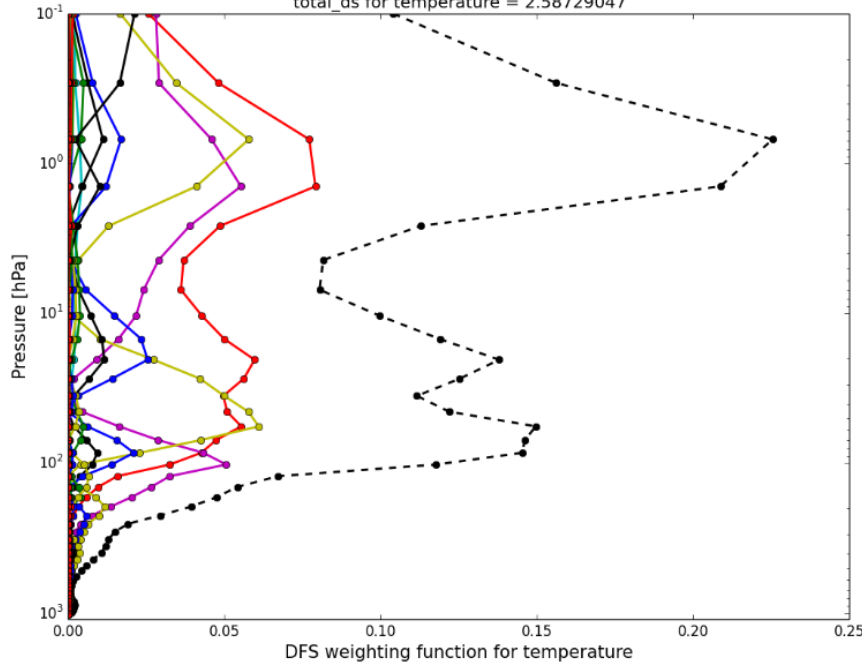
$$d_s = \sum_{i=1}^r \frac{\lambda_i^2}{1 + \lambda_i^2} = \sum_{i=1}^r d_{si}$$

- Only ~10 components with “large” DFS

DFS wf for T and q

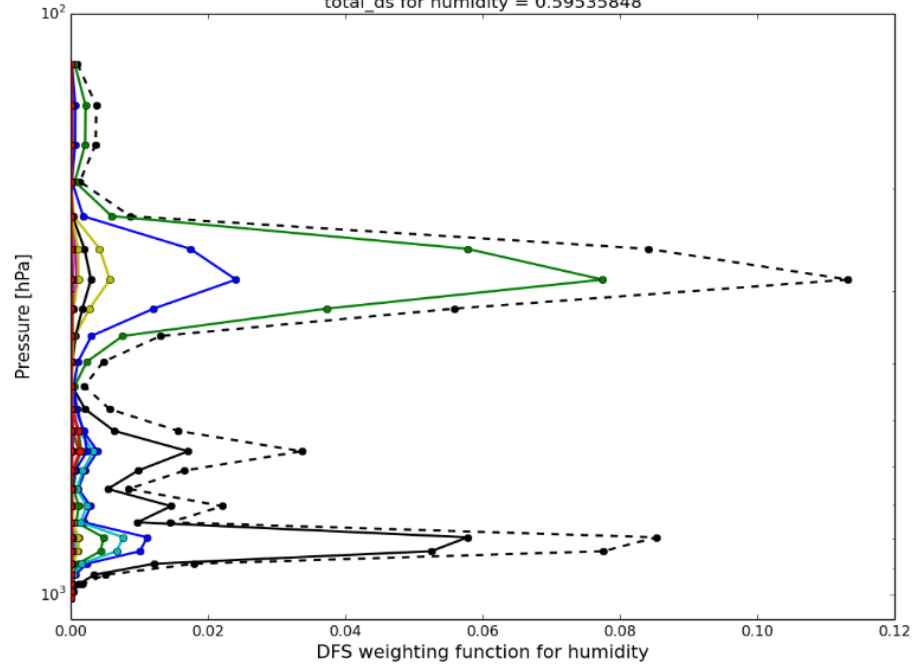
Total DFS for T = 2.59

total_ds for temperature = 2.58729047



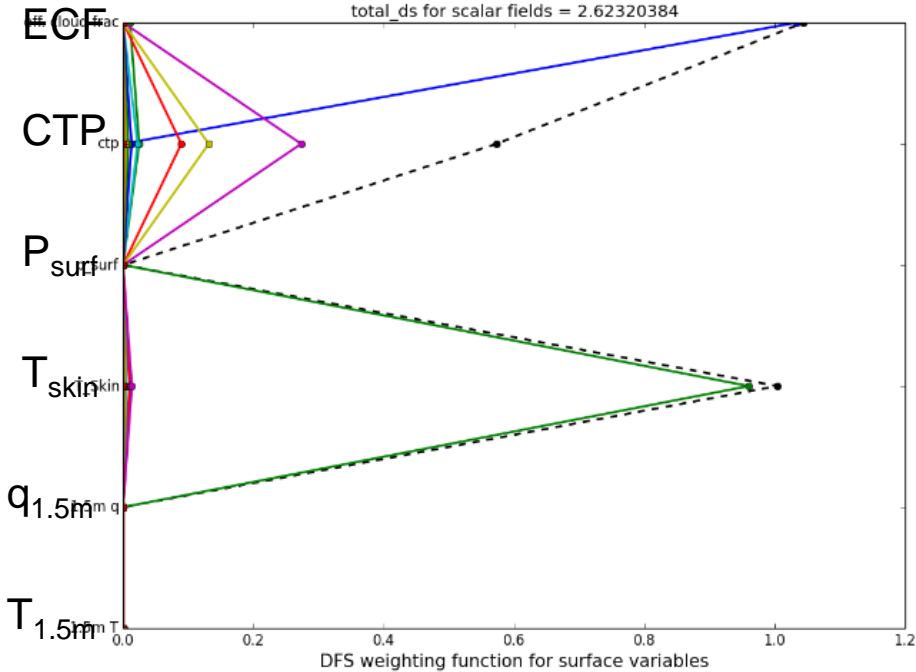
Total DFS for q = 0.60

total_ds for humidity = 0.59535848

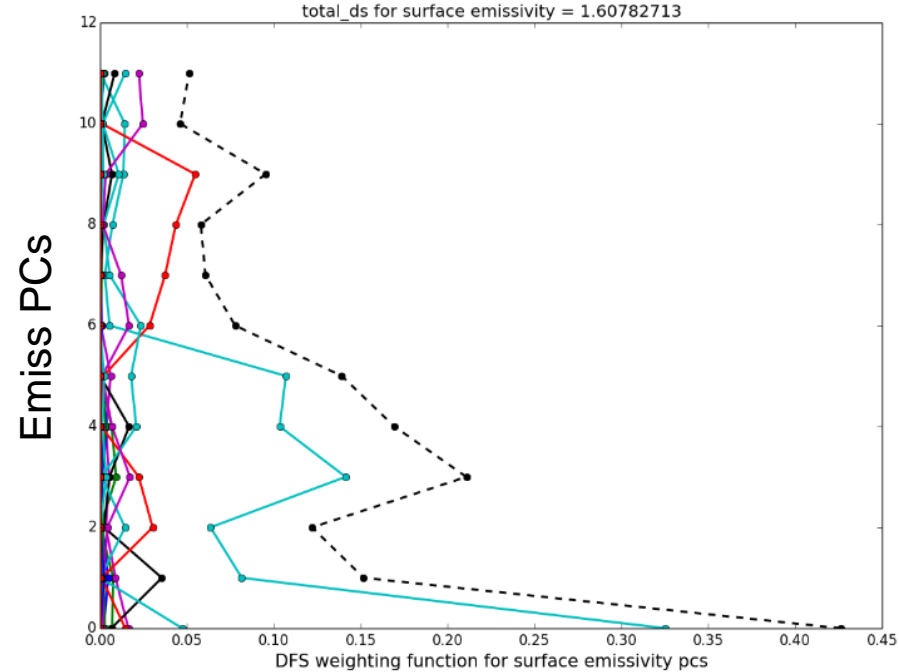


DFS wf for surface fields

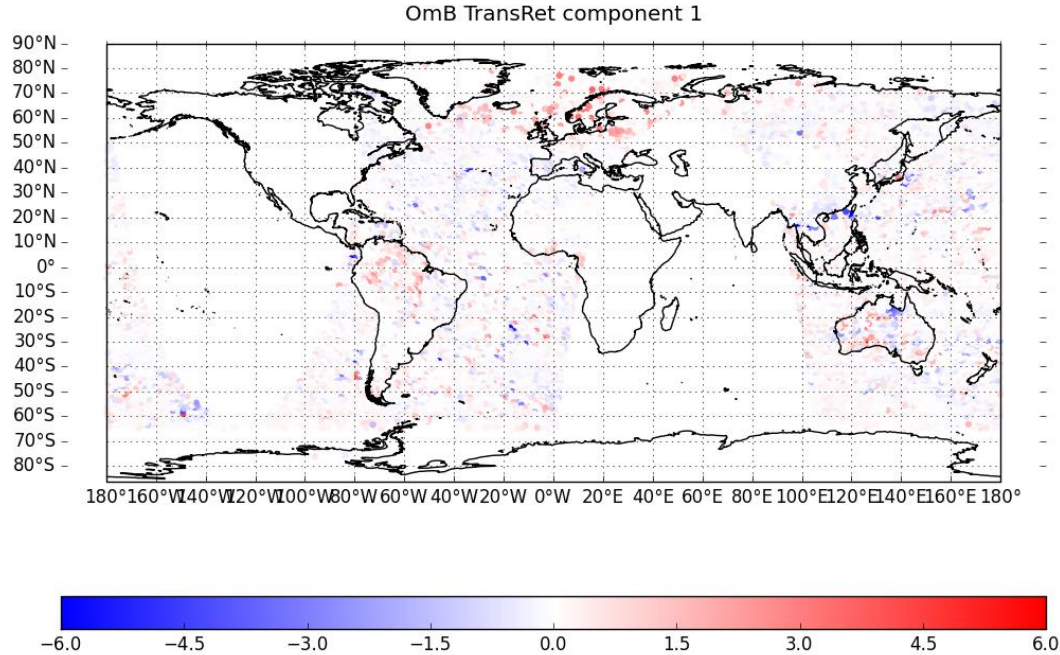
Total DFS for surface = 2.62



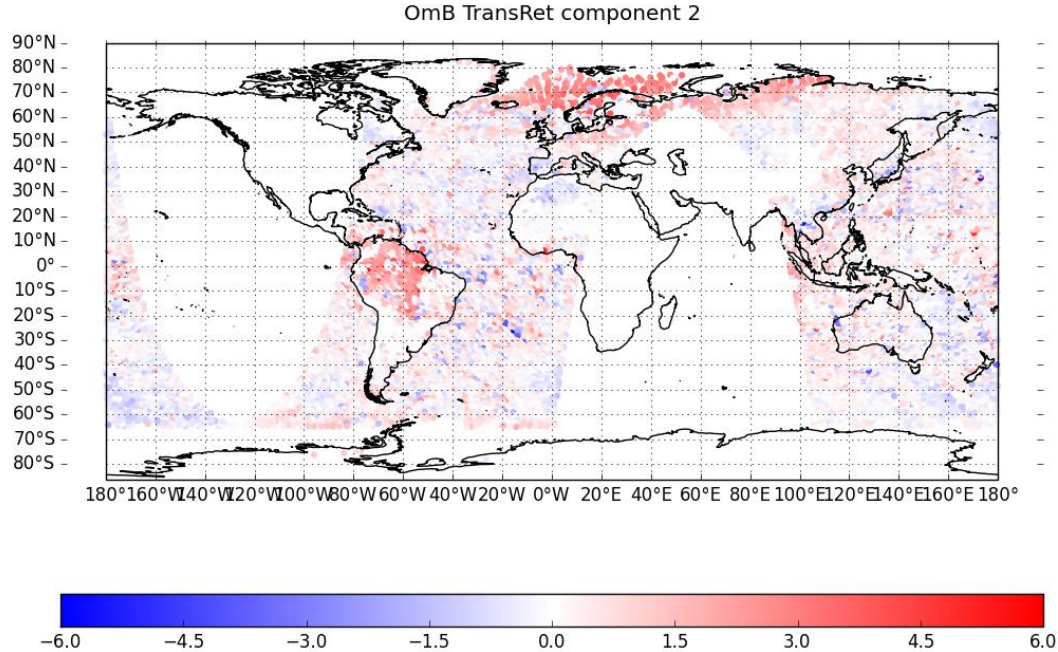
Total DFS for emiss = 1.61



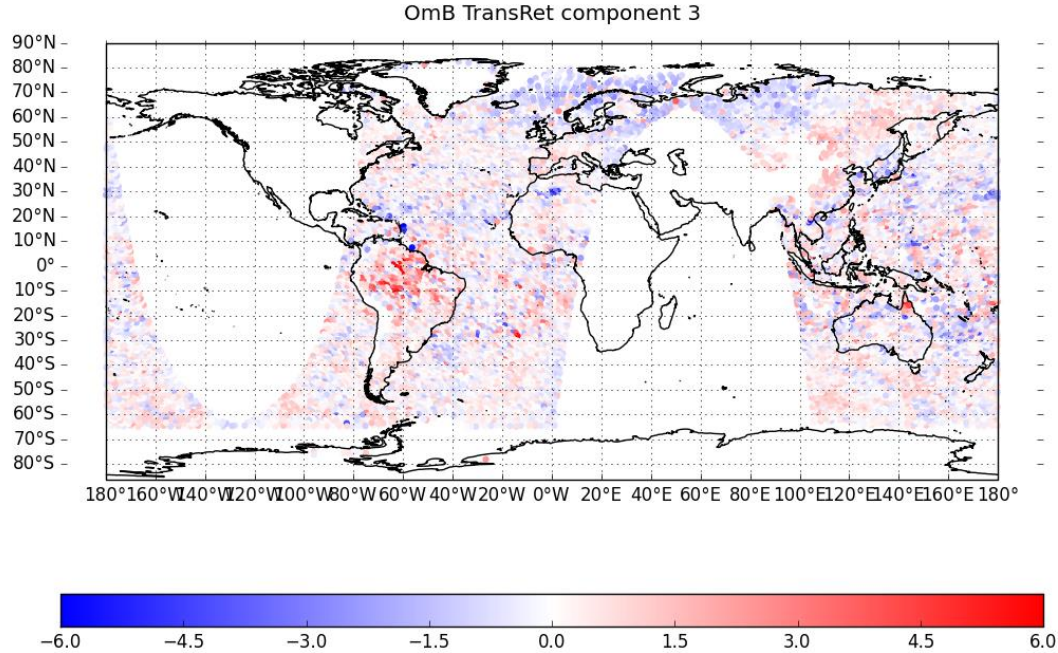
TransRet OmB: component 1



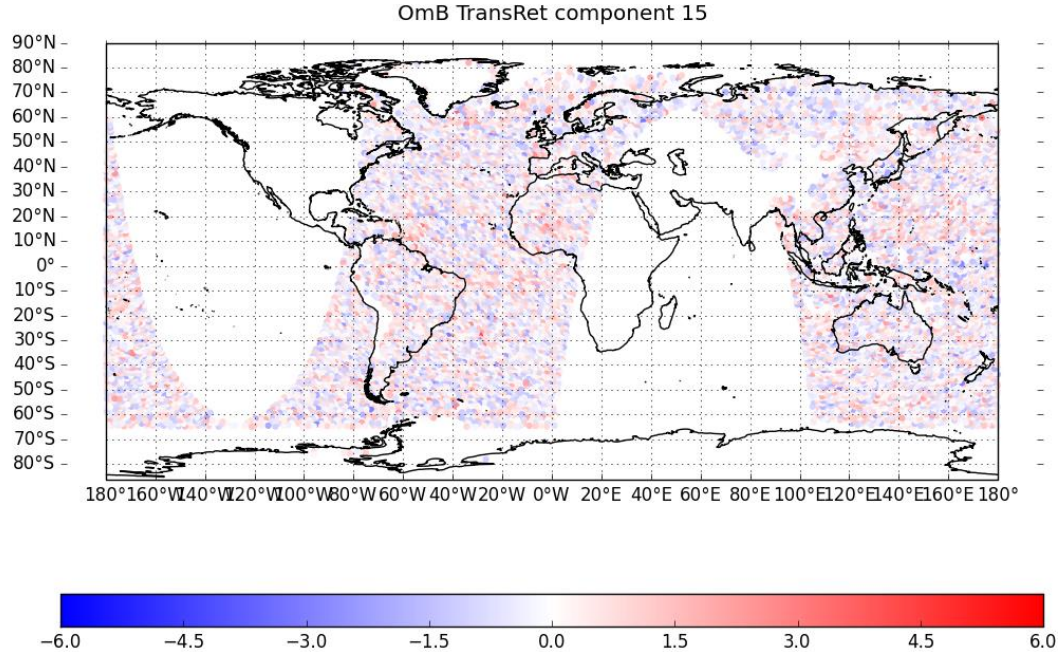
TransRet OmB: component 2



TransRet OmB: component 3



TransRet OmB: component 15





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OmB TransRet stats

$$\text{cov}(\mathbf{y}_{ret} - \mathbf{H}_{ret} \mathbf{x}^f) = \Lambda_r^2 + \mathbf{I}_r \quad \text{cov}((\Lambda_r^2 + \mathbf{I}_r)^{-1/2} (\mathbf{y}_{ret} - \mathbf{H}_{ret} \mathbf{x}^f)) = \mathbf{I}_r$$

- When real B = α B and real R = β R:

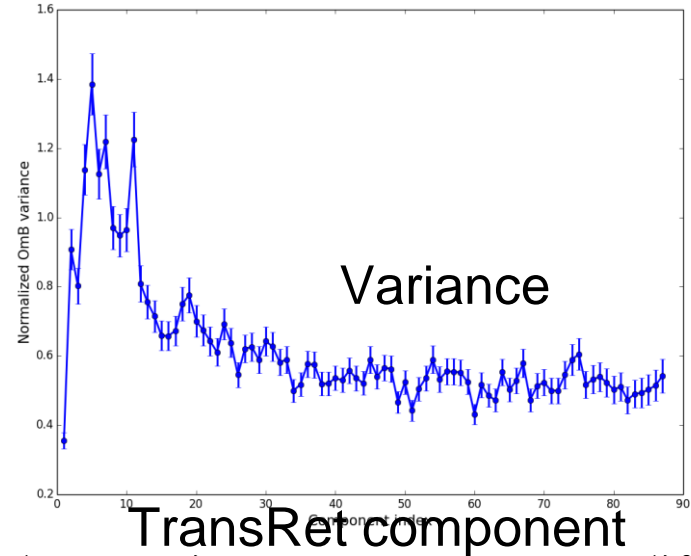
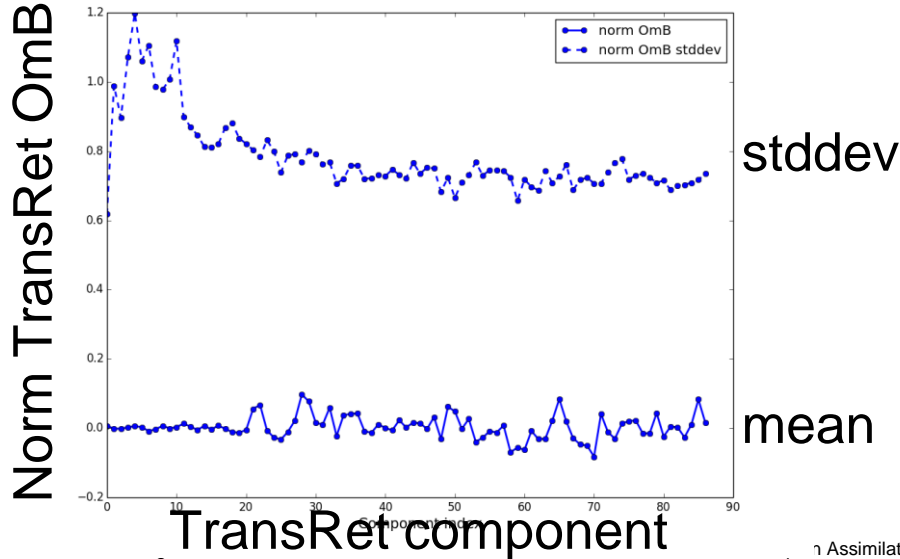
$$\text{cov}((\Lambda_r^2 + \mathbf{I}_r)^{-1/2} (\mathbf{y}_{ret} - \mathbf{H}_{ret} \mathbf{x}^f)) = (\Lambda_r^2 + \mathbf{I}_r)^{-1} (\alpha \Lambda_r^2 + \beta \mathbf{I}_r)$$

→ β

$\lambda \rightarrow 0$

→ α

$\lambda \gg 1$



Critical issues: bias correction

- Eigenvectors direction well defined, **not their sign**
- Not an issue in the absence of bias

$$\mathbf{y}_{ret} = \mathbf{U}_r^T \mathbf{y}' \cong \mathbf{U}_r^T \mathbf{H}' \mathbf{x}' + \mathbf{U}_r^T \boldsymbol{\varepsilon}' + \mathbf{U}_r^T \mathbf{b}$$

- We need **consistent choice** of eigenvector signs
- Possible choices: ensuring positive peak; ensuring positive integral

Critical issues: data reduction

- When TransRet are from a data provider, can we achieve savings wrt dissemination of m radiances?

$$\dim(\mathbf{y}_{ret}) = r \leq \min(m, n) \quad \dim(\mathbf{H}_{ret}) = rn$$

- Typically $r = O(10)$, $n = O(100)$
- For each ob we need to disseminate $O(10^3)$ floats
- **Advantages when $m \gg rn = O(10^3)$ and for centres not using radiance assimilation**

Critical issues: channel and state selection

- Production/dissemination of transformed retrievals need to be **consistent with ability of data user to represent the same state vector** (e.g. ozone, surface...)
- We need to **avoid/minimise contamination** from parts of the state users can't model: channel selection
- Parts of the retrieved state that are not present in DA state **should be discarded** and their variability should **add to TranRet uncertainty**

Conclusions

- Transformed retrievals **conserve information** contained in satellite radiances
- DFS wf can be used to **explore** their **information** content
- At the Met Office **TransRet** can now be produced **from real remote sounding data** (namely from IASI)
- First results are encouraging (reasonable OmB stats, done directly on TransRet components)
- Future work: assimilation in VAR; applications to MTG-IRS/GIIRS; evaluation in all-sky conditions