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Calculating the Weather: The Mathematics of Atmospheric Modelling

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Outline of the Lecture

Pre-history of NWP **Richardson's Forecast The ENIAC Integrations** Interlude **Data** Assimilation **Ensemble Prediction Spherical** Grids



Increase in Forecasting Skill



Relevant Mathematical Areas

Partial Differential Equations Numerical Analysis Linear Algebra Variational Methods **Dynamical Systems Geometry of the Sphere**

Something for everyone!



Ancient Times



Galileo Galilei (1564–1642)



Galileo formulated the basic law of falling bodies, which he verified by careful measurements.

He constructed a telescope, with which he studied lunar craters, and discovered four moons revolving around Jupiter.

Galileo is credited with the invention of the Thermometer.

Thus began quantitative measurements of the atmosphere.

Evangelista Torricelli

Evangelista Torricelli (1608–1647), a student of Galileo, devised the first accurate barometer.

Torricelli's Theorem:

$$v = \sqrt{2gh}$$



Torricelli inventing the barometer



Newton's Law of Motion

The <u>rate of change of momentum</u> of a body is equal to the <u>sum of the forces</u> acting on the body.

If F is the total applied force, Newton's Second Law gives a differential equation:

$$\frac{d\mathbf{p}}{dt} = \mathbf{F} \,.$$

The acceleration a is the rate of change of velocity, that is, $\mathbf{a} = d\mathbf{V}/dt$. If the mass *m* is constant, we have

 $\mathbf{F} = m\mathbf{a}$.

 $Force = Mass \times Acceleration$.

Euler's Equations for Fluid Flow



Leonhard Euler

- Born in Basel in 1707.
- Died 1783 in St Petersburg.
- Formulated the equations for incompressible, inviscid fluid flow:

$$\frac{\partial \mathbf{V}}{\partial t} + \mathbf{V} \cdot \nabla \mathbf{V} + \frac{1}{\rho} \nabla p = \mathbf{g} \,.$$
$$\nabla \cdot \mathbf{V} = 0$$

Partial differential equations.

Jean Le Rond d'Alembert



A body moving at constant speed through a gas or a fluid does not experience any resistance (D'Alembert 1752).

George G Stokes, 1819–1903



George Gabriel Stokes, founder of modern hydrodynamics.

ASIDE: Stokes' Theorem

$$\oint_{\Gamma} \mathbf{V} \cdot d\mathbf{l} = \iint_{\Sigma} \nabla \times \mathbf{V} \cdot \mathbf{n} \, da \, .$$

Stokes' Theorem was actually discovered by Kelvin in 1854. It is of central importance in fluid dynamics.

It leads on to Bjerknes' Circulation Theorem:

$$\frac{dC}{dt} = -\iint_{\Sigma} \nabla \frac{1}{\rho} \times \nabla p \cdot d\mathbf{a} = -\oint_{\Gamma} \frac{dp}{\rho} \, dt$$

which generalized Kelvin's Circulation Theorem to baroclinic fluids (ρ varying independently of p), and ushered in the study of Geophysical Fluid Dynamics.

Resolution of d'Alembert's Paradox



Fig. 9.1 Flow past a circular cylinder for (a) a hypothetical fluid with zero viscosity, (b) a real fluid with very small viscosity μ (from van Dyke 1982).

The minutest amount of viscosity has a profound qualitative impact on the character of the solution. The Navier-Stokes equations incorporate the effect of viscosity.

The Navier-Stokes Equations

Euler's Equations:

$$\frac{\partial \mathbf{V}}{\partial t} + \mathbf{V} \cdot \nabla \mathbf{V} + \frac{1}{\rho} \nabla p = \mathbf{g}.$$

The Navier-Stokes Equations

$$\frac{\partial \mathbf{V}}{\partial t} + \mathbf{V} \cdot \nabla \mathbf{V} + \frac{1}{\rho} \nabla p = \nu \nabla^2 \mathbf{V} + \mathbf{g}^{\star}.$$

Motion on the rotating Earth: $\frac{\partial \mathbf{V}}{\partial t} + \mathbf{V} \cdot \nabla \mathbf{V} + 2\mathbf{\Omega} \times \mathbf{V} + \frac{1}{\rho} \nabla p = \nu \nabla^2 \mathbf{V} + \mathbf{g}.$





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Navier-Stokes Equation

Waves follow our boat as we meander across the lake, and turbulent air currents follow our flight in a modern jet. Mathematicians and physicists believe that an explanation for and the prediction of both the breeze and the turbulence can be found through an understanding of solutions to the Navier-Stokes equations. Although these equations were written down in the 19th Century, our understanding of them remains minimal. The challenge is to make substantial progress toward a mathematical theory which will unlock the secrets hidden in the Navier-Stokes equations.

<u>The Millennium</u> <u>Problems</u> <u>Official Problem</u> <u>Description —</u> <u>Charles</u> <u>Fefferman</u>

Lecture by Luis Cafarelli (video)



The Inventors of Thermodynamics





The Primitive Equations

$$\frac{du}{dt} - \left(f + \frac{u \tan \phi}{a}\right)v + \frac{1}{\rho}\frac{\partial p}{\partial x} + F_x = 0$$
$$\frac{dv}{dt} + \left(f + \frac{u \tan \phi}{a}\right)u + \frac{1}{\rho}\frac{\partial p}{\partial y} + F_y = 0$$
$$p = R\rho T$$
$$\frac{\partial p}{\partial z} + g\rho = 0$$
$$\frac{dT}{dt} + (\gamma - 1)T\nabla \cdot \mathbf{V} = \frac{Q}{c_p}$$
$$\frac{\partial \rho}{\partial t} + \nabla \cdot \rho \mathbf{V} = 0$$
$$\frac{\partial \rho_w}{\partial t} + \nabla \cdot \rho_w \mathbf{V} = [\mathbf{Sources} - \mathbf{Sinks}]$$

Seven equations; seven variables $(u, v, w, p, T, \rho, \rho_w)$.

Scientific Weather Forecasting in a Nut-Shell

- The atmosphere is a physical system
- Its behaviour is governed by the laws of physics
- These laws are expressed quantitatively in the form of mathematical equations
- Using observations, we can specify the atmospheric state at a given initial time: "Today's Weather"
- Using the equations, we can calculate how this state will change over time: "Tomorrow's Weather"
- The equations are very complicated (non-linear) and a powerful computer is required to do the calculations
- The accuracy decreases as the range increases; there is an inherent limit of predictibility.

Richardson's Forecast

Lewis Fry Richardson, 1881–1953.



During WWI, Richardson computed by hand the pressure change at a single point.

It took him two years !

His 'forecast' was a catastrophic failure:

 $\Delta p = 145$ hPa in 6 hrs

But Richardson's method was scientifically sound.

Tendency of a Noisy Signal





Evolution of surface pressure before and after NNMI. (Williamson and Temperton, 1981)

Initialization of Richardson's Forecast

Richardson's Forecast has been repeated on a computer.

The atmospheric observations for 20 May, 1910, were *recovered from original sources*.

ORIGINAL: INITIALIZED:

$$\frac{dp_s}{dt} = +145 \text{ hPa/6 h}$$

 $\frac{dp_s}{dt} = -0.9 \text{ hPa/6 h}$

Observations: The barometer was steady!

Richardson's Forecast Factory



©François Schuiten

64,000 Computers: The first Massively Parallel Processor

The Finite Difference Scheme

Let Q be governed by an equation

$$\frac{dQ}{dt} = F(Q) \,.$$

The time interval under consideration is sliced into a finite number of discrete time steps $\{0, \Delta t, 2\Delta t, \dots, n\Delta t, \dots\}$.

The time derivitive is approximated by a finite difference:

$$\frac{dQ}{dt} \approx \frac{Q(t + \Delta t) - Q(t - \Delta t)}{2\Delta t}$$

Thus, a problem in analysis becomes a problem in algebra.

Reversing History

Differential calculus depends upon justifying the limiting process $\Delta t \rightarrow 0$.

In approximating a differential equation, we reverse the procedure, and replace derivatives by ratios of increments.

We thus "... return to the manner in which they did things before the calculus was invented" (Richardson)

Stepping Forward

The time derivative in

$$\frac{dQ}{dt} = F(Q) \,.$$

is now approximated by a centered difference

$$\frac{Q^{n+1} - Q^{n-1}}{2\Delta t} = F^n \,,$$

Then

$$Q^{n+1} = Q^{n-1} + 2\Delta t F^n \,.$$

This process of stepping forward is repeated a large number of times, until the desired forecast range is reached.

We can discretize space in a similar way, but ...

The Spectral Method

The ECMWF Integrated Forecast System (IFS) uses a spectral representation of the meteorological fields.

Each field is expanded in spherical harmonics, truncated at a fixed total wavenumber N:

$$Q(\lambda_i,\phi_j,t) = \sum_{n=0}^N \sum_{m=-n}^n Q_n^m(t) Y_n^m(\lambda_i,\phi_j)$$

The functions $Y_n^m(\lambda,\phi)$ are eigensolutions of the Laplacian: $\nabla^2 Y_n^m = -n(n+1)Y_n^m\,.$

The coefficients $Q_n^m(t)$ depend only on time.

When the model equations are transformed to spectral space, they become a set of ordinary differential equations for the spectral coefficients Q_n^m .

ENIAC Forecast

The Meteorology Project

- Project estblished by John von Neumann in 1946.
- **Objective of the project:**

To study the problem of predicting the weather using a digital electronic computer.

- A Proposal for Funding listed three "possibilities":
- New methods of weather prediction
 Rational basis for planning observations
 Step towards influencing the weather!

The ENIAC



The ENIAC



The ENIAC was the first multi-purpose programmable electronic digital computer. It had:

- 18,000 vacuum tubes
- 70,000 resistors
- 10,000 capacitors
- 6,000 switches
- Power: 140 kWatts

Charney, et al., Tellus, 1950.

$$egin{bmatrix} \mathbf{Absolute} \\ \mathbf{Vorticity} \end{bmatrix} = egin{bmatrix} \mathbf{Relative} \\ \mathbf{Vorticity} \end{bmatrix} + egin{bmatrix} \mathbf{Planetary} \\ \mathbf{Vorticity} \end{bmatrix}$$

- The atmosphere is treated as a single layer.
- The flow is assumed to be nondivergent.
- Absolute vorticity is conserved.

$$\frac{d(\zeta+f)}{dt} = 0.$$

This equation looks deceptively simple. But it is nonlinear:

$$\frac{\partial}{\partial t} [\nabla^2 \psi] + \left\{ \frac{\partial \psi}{\partial x} \frac{\partial \nabla^2 \psi}{\partial y} - \frac{\partial \psi}{\partial y} \frac{\partial \nabla^2 \psi}{\partial x} \right\} + \beta \frac{\partial \psi}{\partial x} = 0,$$

 $\eta = \zeta + f$.

ENIAC Forecast for Jan 5, 1949



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NWP Operations

The Joint Numerical Weather Prediction Unit was established on July 1, 1954:

- Air Weather Service of US Air Force
- **The US Weather Bureau**
- **The Naval Weather Service.**

Operational numerical weather forecasting began in May, 1955, using a three-level quasi-geostrophic model.

Interlude
Observations of vapor pressure as a function of temperature



Temperature, Humidity and Climate Change

Data Assimilation

Data Assimilation

NWP: An initial/boundary value problem

• Given

- an estimate of the present state of the atmosphere (initial conditions)
- appropriate surface and lateral boundary conditions
- the model forecasts the evolution of the atmosphere.
- Operational NWP centers produce initial conditions from a statistical combination of observations and short-range forecasts. This is called data assimilation.







Optimal Interpolation

The analysis problem is to find an optimum atmospheric state, x_a , given

- A background field x_b (on a regular grid)
- A set of (irregularly spaced) p observations y_o

The analysis is cast as background *plus* increment:

$$\mathbf{x}_a = \mathbf{x}_b + \mathbf{W}[\mathbf{y}_o - H(\mathbf{x}_b)]$$

The analysis and the background are <u>vectors</u> of length n. The weights are given by a <u>matrix</u> W of size $(n \times p)$.

The Full Set of OI Equations

The result of the (least squares) optimization is:

$$\mathbf{x}_{a} = \mathbf{x}_{b} + \mathbf{W}[\mathbf{y}_{o} - H(\mathbf{x}_{b})]$$
$$\mathbf{W} = \mathbf{B}\mathbf{H}^{T}(\mathbf{R} + \mathbf{H}\mathbf{B}\mathbf{H}^{T})^{-1}$$
$$\mathbf{P}_{a} = (\mathbf{I} - \mathbf{W}\mathbf{H})\mathbf{B}$$

All the covariance matrices are modelled using simplifying assumptions.

Solution is a formidable computational task: The matrices are huge. Many shortcuts are needed.

Variational Assimilation

Another approach to objective analysis is the variational assimilation technique.

Problem:

Find the analysis x that minimizes a *cost function*:

$$J(\mathbf{x}) = \frac{1}{2} \left\{ (\mathbf{x} - \mathbf{x}_b)^T \mathbf{B}^{-1} (\mathbf{x} - \mathbf{x}_b) + [\mathbf{y}_o - H(\mathbf{x})]^T \mathbf{R}^{-1} [\mathbf{y}_o - H(\mathbf{x})] \right\}$$

the distance between x and the background x_b , *plus* the distance to the observations y_{o} :

Variational assimilation has been shown to yield significant improvements in forecast accuracy.

The gradient of J with respect to x is $\nabla J(\mathbf{x}) = [\mathbf{B}^{-1} + \mathbf{H}^T \mathbf{R}^{-1} \mathbf{H}](\mathbf{x} - \mathbf{x}_b) - \mathbf{H}^T \mathbf{R}^{-1} \{\mathbf{y}_o - H(\mathbf{x}_b)\}$

To find a minimum of J, we set

 $\nabla J(\mathbf{x}) = 0 \,.$

The result is:

$$\mathbf{x} = \mathbf{x}_b + \left[\mathbf{B}^{-1} + \mathbf{H}^T \mathbf{R}^{-1} \mathbf{H}\right]^{-1} \mathbf{H}^T \mathbf{R}^{-1} \{\mathbf{y}_o - H(\mathbf{x}_b)\}$$

This is the (formal) solution of the 3-dimensional variational (3D-Var) analysis problem.

The matrices are huge: perhaps $10^7 \times 10^7$.

In practical 3D-Var, we do not invert a huge matrix.

We find the minimum of $J(\mathbf{x})$ by computing the cost function and using an optimization technique.

The idea is to "proceed downhill" as fast as possible:

- Steepest Descent algorithm,
- Newton's method,
- Conjugate Gradient algorithm.

4D-Variational Assimilation

Four-dimensional variational assimilation (4D-Var) is an extension of 3D-Var to allow for observations distributed within a time interval (t_0, t_n) .

The cost function includes terms for the distance to observations at the time of the observation.

$$J[\mathbf{x}(t_0)] = \frac{1}{2} [\mathbf{x}(t_0) - \mathbf{x}^b(t_0)]^T \mathbf{B}_0^{-1} [\mathbf{x}(t_0) - \mathbf{x}^b(t_0)] + \frac{1}{2} \sum_{i=0}^{N} [H(\mathbf{x}_i) - \mathbf{y}_i^o]^T \mathbf{R}_i^{-1} [H(\mathbf{x}_i) - \mathbf{y}_i^o]$$

The control variable is the *initial state* $\mathbf{x}(t_0)$.



Schematic diagram of four dimensional variational assimilation.

Tangent Linear Model

The solution at time t_{i+1} is computed from the solution at time t_i by a (nonlinear) model:

 $\mathbf{x}_{i+1} = M_i[\mathbf{x}_i] \,.$

If we perturb the initial conditions, the solution is

$$\mathbf{x}_{i+1} + \delta \mathbf{x}_{i+1} = M_i \left[\mathbf{x}_i + \delta \mathbf{x}_i \right]$$

The linear tangent model is the (Jacobian) matrix:

$$[\mathbf{L}_i]_{j,k} = \frac{\partial [M(\mathbf{x}_i)]_j}{\partial (x_i)_k}$$

Then, to first order,

$$\delta \mathbf{x}_{i+1} = \mathbf{L}_i \, \delta \mathbf{x}_i \, .$$

The Adjoint Model

The transpose of the linear tangent model is called the adjoint model.

The Gradient of the cost function is:

$$\frac{\partial J}{\partial \mathbf{x}_0} = -\sum_{i=0}^N \left[\mathbf{L}_0^T \mathbf{L}_1^T \cdots \mathbf{L}_{i-1}^T \right] \mathbf{H}_i^T \mathbf{R}_i^{-1} \mathbf{d}_i$$

Every iteration of the 4D-Var minimization requires the computation of the gradient:

- Compute the observation increments d_i during a forward integration
- Multiply them by $\mathbf{H}_i^T \mathbf{R}_i^{-1}$
- Integrate these weighted increments backward to the initial time using the adjoint model.

Atmospheric Normal Modes

Oscillations of the Atmosphere

We treating the atmosphere as a thin single layer:

$$\frac{du}{dt} - fv - \frac{uv\tan\phi}{a} + g\frac{\partial h}{\partial x} = 0$$
$$\frac{dv}{dt} + fu + \frac{u^2\tan\phi}{a} + g\frac{\partial h}{\partial y} = 0$$
$$\frac{dh}{dt} + h\left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} - \frac{v\tan\phi}{a}\right) = 0$$

These are the shallow water quations on the sphere. We linearize about a motionless state with depth H: $h(\lambda, \phi, t) = Y(\phi) \exp[i(m\lambda - \sigma t)]$

After some algebra we get an equation for $Y(\phi)$:

$$\frac{d}{d\mu} \left[\left(\frac{1-\mu^2}{\sigma^2 - \mu^2} \right) \frac{dY}{d\mu} \right] + \left\{ \frac{1}{\sigma^2 - \mu^2} \left[\frac{m\sigma^2 + \mu^2}{\sigma\sigma^2 - \mu^2} - \frac{m^2}{1-\mu^2} \right] + \epsilon \right\} Y = 0.$$

where $\mu = \sin \phi$ and $\epsilon = (2\Omega a)^2/gh$.

Laplace Tidal Equation

Again, the meridional structure is given by

$$\frac{d}{d\mu} \left[\left(\frac{1-\mu^2}{\sigma^2 - \mu^2} \right) \frac{dY}{d\mu} \right] + \left\{ \frac{1}{\sigma^2 - \mu^2} \left[\frac{m\sigma^2 + \mu^2}{\sigma\sigma^2 - \mu^2} - \frac{m^2}{1-\mu^2} \right] + \epsilon \right\} Y = 0.$$

where $\mu = \sin \phi$ and $\epsilon = (2\Omega a)^2/gh$.

The normal modes are determined by the eigensolutions of this second order o.d.e., the Laplace Tidal Equation.

Boundary conditions require Y to be regular at the poles.

The Laplace Tidal Equation is not in Sturm-Lioville form.

Mathematical Difficulties

The standard form of the Sturm-Liouville equation is

$$\frac{d}{d\mu}\left(p(\mu)\frac{dY}{d\mu}\right) + [q(\mu) + \lambda r(\mu)]Y = 0$$

where $p(\mu)$ is regular and has no zeros within the domain.

For the Sturm-Liouville Equation:

- 1. The equation is self-adjoint and the eigenvalues λ are real.
- **2**. The eigenfunctions for different λ are orthogonal.
- 3. The eigenfunctions form a complete set.
- 4. There is a denumerable infinity of non-negative eigenvalues with a single limit point at $+\infty$.
- 5. The zeros of the eigenfunctions behave according to the Sturmian oscillation theorems.

For the LTE, $p(\mu) = (1 - \mu^2)/(\sigma^2 - \mu^2)$ blows up at the 'critical latutudes' where $\mu = \pm \sigma$, and the equation is singular.

Since the LTE cannot be written in standard Sturm-Liouville form, the five properties may not hold.

It has been shown that the eigenvalues ϵ_n of the LTE are real and the eigenfunctions form a complete, orthogonal set.

Fourth and fifth properties do not hold.

For $|\sigma| < 1$ there is a double infinity of eigenvalues, with limit points at both $+\infty$ and $-\infty$.

The zeros of the eigenfunctions do not behave in a simple manner like for a regular Sturm-Liouville problem.



Eigenfrequencies σ of the LTE.

Atmospheric Predictability

and

Ensemble Forecasting

Progress in numerical weather prediction over the past fifty years has been quite dramatic.



Forecast skill continues to increase ... by one day per decade.

However, there is a limit ...

Chaos in Atmospheric Flow



Edward Lorenz (b. 1917)

In a paper published in 1963, entitled *Deterministic Nonperiodic Flow*, Edward Lorenz showed that the solutions of the system

$$\dot{x} = -\sigma x + \sigma y$$
$$\dot{y} = -xz + rx$$
$$\dot{z} = +xy - bz$$

are highly sensitive to the initial conditions.



Identical Twin Experiment





Ensemble Forecasting

In recognition of the chaotic nature of the atmosphere, focus has now shifted to predicting the probability of alternative weather events rather than a single outcome.



European Centre for Medium range Forecasts. Reading Headquarters.

The mechanism is the *Ensemble Prediction System* (EPS) and the world leader in this area is the European Centre for Medium-range Weather Forecasts (ECMWF).



Ensemble remains compact

Ensemble spreads out

Singular Vectors

The linear tangent model L_i transforms a perturbation at time t_i to a perturbation at time t_{i+1} :

 $\delta \mathbf{x}(t_{i+1}) = \mathbf{L}_i \delta \mathbf{x}(t_i)$

Perturbation growth is measured by the norm: $||\delta \mathbf{x}(t_{i+1})||^2 = ||\mathbf{L}_i \delta \mathbf{x}(t_i)||^2 = \langle \mathbf{L} \delta \mathbf{x}, \mathbf{L} \delta \mathbf{x} \rangle = \langle \delta \mathbf{x}, \mathbf{L}^T \mathbf{L} \delta \mathbf{x} \rangle.$

This depends on the eigenvalues of $\mathbf{L}^{\mathrm{T}}\mathbf{L}$, the singular values.

The singular vector corresponding to the maximum singular value gives the component that grows fastest.



EPS: Ensemble Prediction System

- We calculate the 25 largest singular values, and the corresponding 25 singular vectors.
- Fifty perturbed initial states are constructed by adding and subtracting from the analysis.
- This gives us fifty-one initial states.
- Fifty-one forecasts are done, starting from these.





Ensemble of fifty-one 42-hour forecasts. Valid time: 0600 UTC, 26th December, 1999



Discretizing the Sphere







Regular Latitude-Longitude Grid

Distributing points on the sphere





Convex hull, Voronoi cells and Delaunay triangulation

Covering and packing with spherical caps





Interpolatory cubature, cubature weights and determinants





Conformal Stretched Grid

The Cubed Sphere







Triangulated Icosahedral Grid


Stretched Icosahedral Grid



To make a stretched grid

- Gather the grid points in the north pole region (left figure)
- Rotate the grid system to the interested region (right figure)





Penta-Hexagonal Grid



Yin-Yang grid





Yang (N) zone

Yin (E) zone

Yin-Yang composition

Rectangles, minimal overlap

Overlaps trimmed to median







Figure 2. A spherical Fibonacci grid, at resolution N = 1000 (2001 grid points). As in Fig. 1, the spiral structure is highlighted by marking every 34th and 55th grid point.

Fibonacci Grid Inspired by Sun-flowers and Pineapples



The ultimate grid remains elusive.

"Ultimate" depends on the application.



The End

Typesetting Software: TEX, *Textures*, IATEX, hyperref, texpower, Adobe Acrobat 4.05 Graphics Software: Adobe Illustrator 9.0.2 IATEX Slide Macro Packages: Wendy McKay, Ross Moore

