Application of the ensemble Kalman filter to the Kuroshio around the Kii Peninsula

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Over past 10 years, we have established the operational ocean forecasting …

The present data assimilation scheme (3DVAR) was designed to detect typical mesoscale variations with O(10day) and O(100km).

The present formulation of 3DVAR implicitly assumes the quasi geostrophic balance. It can not directly assimilate the ocean current information.

1/12 deg. (10km) grid
Now we are developing higher horizontal resolution models to study smaller scales phenomena and possible interactions between smaller scales and typical mesoscale phenomena.

The 10km grid is insufficient to resolve the smaller scales phenomena.

Also, the static assimilation methods may be insufficient to well detect them.
We need more dynamic data assimilation

Warm streamer simulated by 1km grid model

SST observation on the same day

Downscaled model can capture smaller scale phenomena. But it is still unclear how the observation constrains the model in the smaller spatial and temporal scales.

To well detect the small scale phenomena by data assimilation using limited numbers of observation data, dynamic estimate of background error covariance is required.

‘Dynamic’ means, for example, flow dependent and time variable estimate of error
Ensemble Kalman Filter (EnKF)

We are now developing an alternative assimilation method different from the present
data assimilation method (3DVAR) used in our forecast system.

The Ensemble Kalman is a dynamic assimilation method allowing temporally and
spatially variant forecast error covariance matrix, P.
Also, the Kalman Filter allows the direct assimilation of ocean current information

\[
\begin{align*}
\mathbf{x}^a &= \mathbf{x}^f + P^f H^T \left( H P^f H^T + R \right)^{-1} \left( \mathbf{y}^o - H \mathbf{x}^f \right) \\
P_i^f &= (K - 1)^{-1} \sum_{i=1}^{K} (\mathbf{x}^{f(i)} - \bar{x}^f)(\mathbf{x}^{f(i)} - \bar{x}^f)^T
\end{align*}
\]

The original formulation of the EnKF was proposed by Evensen in 1994; but the
necessary ensemble size, K, is \(O(100)\), then computational resources are quite
large.

Recently, Hunt et al. (2007) proposed more economical method that allows \(O(10)\)
ensemble size: the Local Ensemble Transformation Kalman Filter (LETKF).
A regional model as test bed

We developed a regional model based on the parallelized Princeton Ocean Model.

146 x 182 x 31 arrays with 1/36 deg. horizontal resolution

Lateral boundary fluxes are specified from the larger domain models.

Wind flux and surface heat flux are calculated from NCEP GFS

Surface salinity flux is the weak relaxation to monthly climatology

Fast calculation: 2-day integration requires 8 minutes with 8 Itanium processors
Parallel assimilation using parallelized OGCM on scalar parallel processors system

20 days assimilation with 2-day forecasts requires 7 hours elapsed time

LETKF analysis is performed on 4 CPUs. (not time consuming)

4 ensemble member integrations on 8 CPUs are independently performed.

5 sequential runs are required to complete 20 member integrations.

Total 32 CPUs are occupied for the assimilation run
Identical twin experiment

Free Running Forecast (FRF)

'True' Ocean

Only difference between two runs is the initial condition → Perfect model assumption
Observation System Simulation Experiments (OSSE)

1. **Experiment <RON>**
   -- Feasibility of real observation network (RON)
   -- Estimation of oceanic conditions using SSH, SST, in-situ temperature and salinity observations sampled on real positions.

2. **Experiment <RON+ADCP>**
   -- Effects of ocean current information from the ADCP monitoring by local fishery agencies
   -- Real observation network (RON) + Coastal ADCP

3. **Experiment <RON+ADCP+DRIFT>**
   -- Effects of surface ocean current information from ship drift
   -- Real observation network (RON) + Coastal ADCP + Ship drift
Real observation network (RON)

7-8 February 2010

- Satellite SSH (Jason-2)
- Satellite SST (NOAA)
- In-situ temperature (GTSPP)
- In-situ salinity (GTSPP)
Real observation network

7-8 Feb.
9-10 Feb.
11-12 Feb.
13-14 Feb.
15-16 Feb.
17-18 Feb
19-20 Feb.
21-22 Feb.
23-24 Feb.
25-26 Feb.
START 10DAYS 20DAYS

FRF

Real Observation Network

TRUE
Errors over the model region

0m

FRF

RON

Observation error

200m

SSH  U  V

T  S

Observation error
Effects of ocean current observations

RON(SSH+SST+TS)
observation points & depth(m)

+ Coastal ADCP
obs. points & depth(m) 20100208

+0-200m depth ADCP
3 times in the 20-day period

+ Coastal ADCP + Ship drift
obs. points & depth(m) 20100208

+ Surface ship drift
every 2 days
Errors

RON(SSH+SST+TS)               +Coastal ADCP            +Coastal ADCP+Ship drift

0m

![Graph of errors at 0m depth showing SSH, U, and V components.]

200m

![Graph of errors at 200m depth showing T and S components.]

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Flow dependent covariance

Temperature errors at 200m

Surface U Observation at 33.4N, 135.7E and Subsurface temperature on all grids at 200m depth.

+ ocean current assimilation
Errors: after 20 days

RON(SSH+SST+TS)  RON +ADCP  RON +ADCP + Ship drift
Impacts on small scale phenomena after 20 days

RON(SSH+SST+TS)  RON+ Coastal ADCP +Ship drift  TRUE
Summary

The ensemble Kalman filter system using POM (POM-LETKF) was implemented on the SGI-Altix super computer system.

We have checked the performance of POM-LETKF based on the perfect model assumption.

We have conducted the POM-LETKF runs for the 20-day period, including the 2-day forecasts of 20 ensemble members.

We have performed the sensitivity experiments to confirm that:

1. Feasibility of real observation network
   - possible; the flow dependent covariance was important to utilize the non-regular grids of the real observations.

2. Effects of the ocean current observation
   - positive impacts; the smaller scales phenomena near the coast was well detected by the assimilation of coastal ADCP and ship drift.

We will try to examine the feasibility of the real observation data for the detection of the real phenomena, and to facilitate collaborations between the real observation network and ocean modelers.