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Stochastic machine learning for atmospheric fields with generative adversarial networks

Jussi Leinonen

With contributions from Alexis Berne (EPFL), Daniele Nerini (MeteoSwiss), Tianle Yuan (NASA-GSFC/UMBC), Alexandre Guillaume (NASA-JPL)

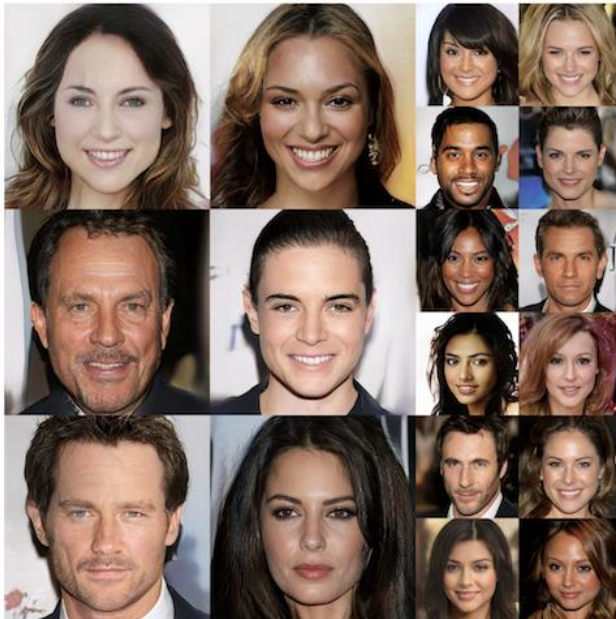
LMU Colloquia in Data Science for Atmospheric and Ocean Applications,
02.06.2021



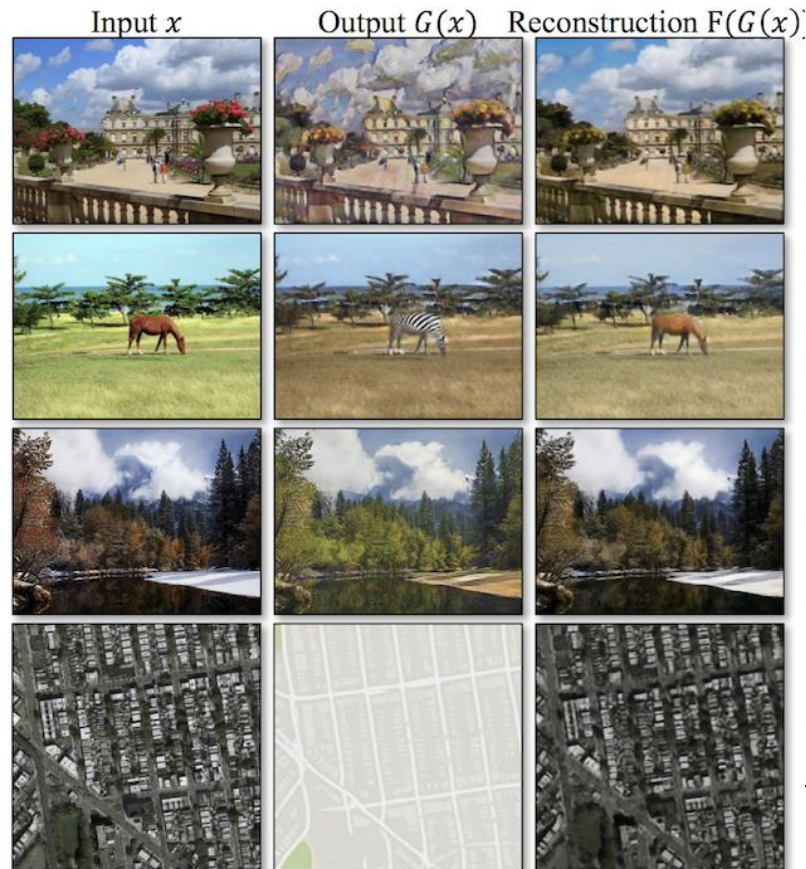
Generative adversarial networks (GANs)

Example applications:

Image generation



Domain translation



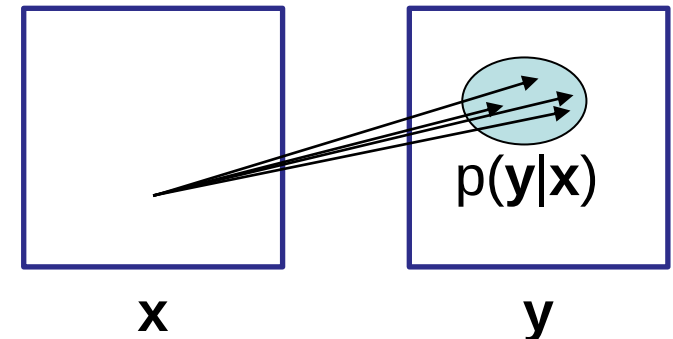
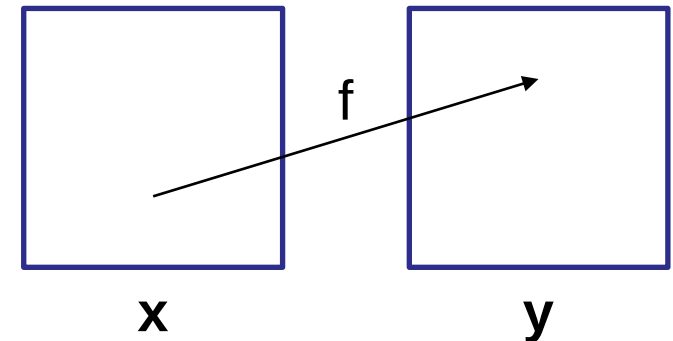
Infilling





Generative models

- Typical predictive model:
predict $\mathbf{y} = f(\mathbf{x})$
 - One answer per input
- Generative model:
generate samples from $p(\mathbf{x})$
- Conditional generative model:
generate samples from $p(\mathbf{y}|\mathbf{x})$
 - Multiple answers per input, uncertainty modeled

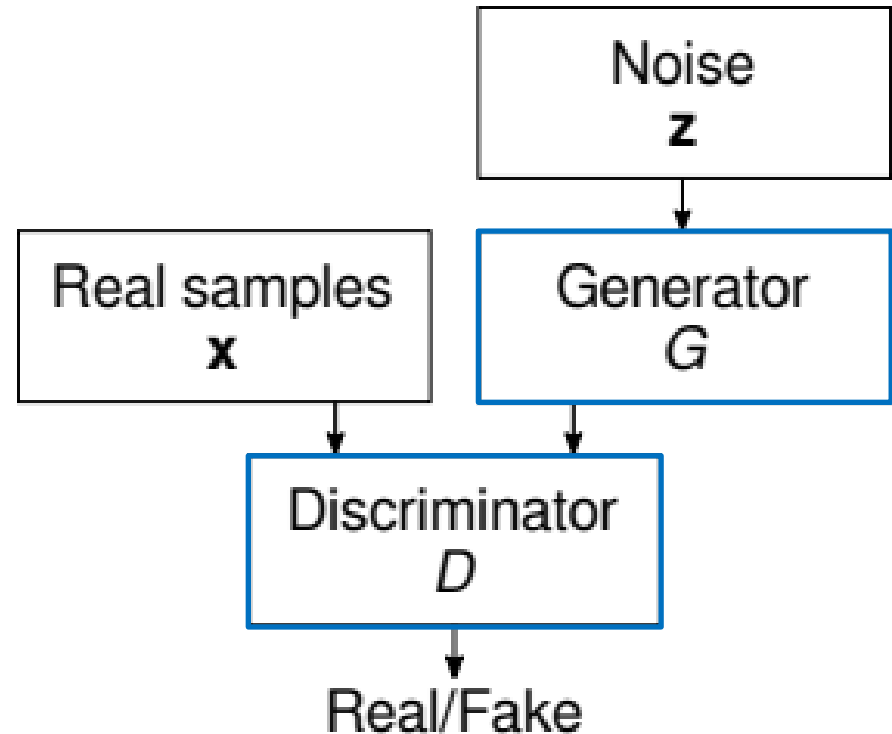




Generative adversarial networks (GANs)

Two competing (usually convolutional) neural networks:

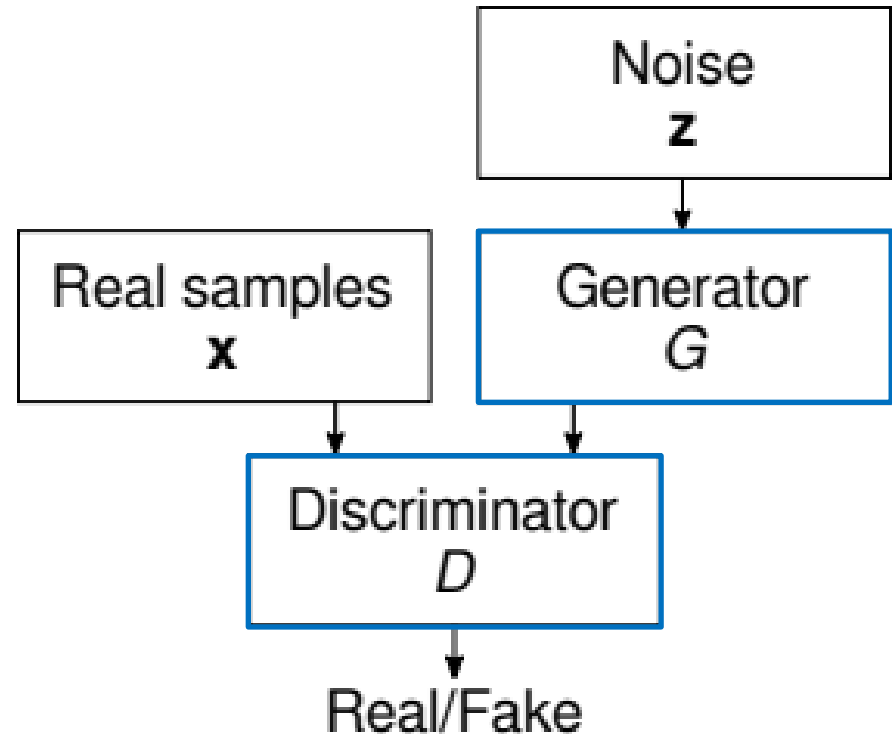
- **Discriminator** tries to distinguish real samples from generated ones
 - CNNs are powerful image classifiers
- **Generator** tries to output samples that discriminator considers real
 - Leans to generate realistic samples





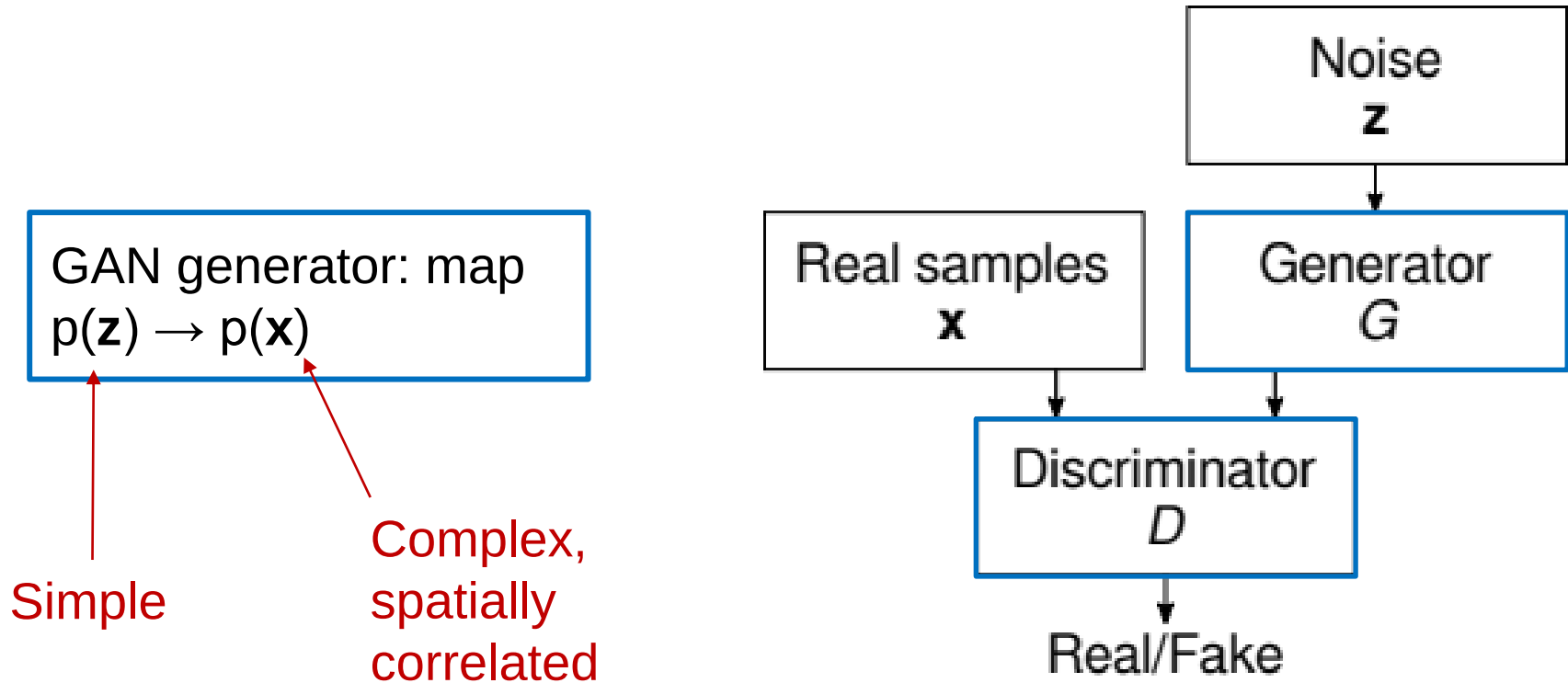
Generative adversarial networks (GANs)

GAN generator: map
 $p(\mathbf{z}) \rightarrow p(\mathbf{x})$





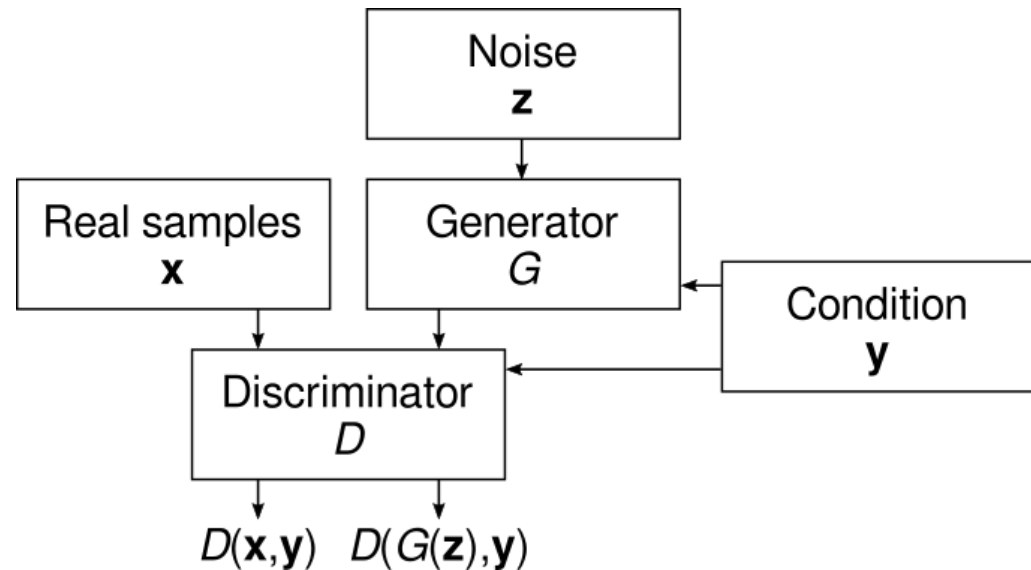
Generative adversarial networks (GANs)





Conditional GANs

CGAN generator: map
 $p(\mathbf{z}, \mathbf{y}) \rightarrow p(\mathbf{x}|\mathbf{y})$





Conditional probability problems

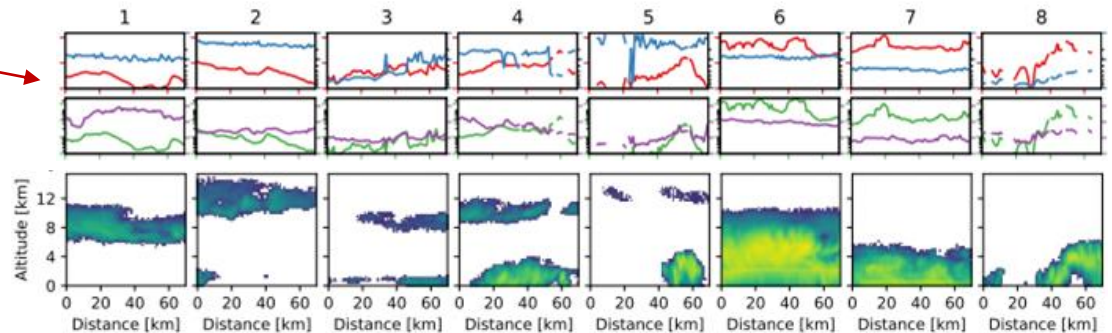
- Ubiquitous in Atmospheric and Climate Sciences
- Examples: inferring...
 - $p(\text{Quantity } x \mid \text{quantities } y)$
 - $p(\text{Quantity } x \mid \text{measurements } y)$
 - $p(\text{Future state} \mid \text{current and/or past state})$
 - $p(\text{High resolution field} \mid \text{low resolution field})$
 - $p(\text{Complete data} \mid \text{incomplete data})$
- Underdetermined problems, CGANs can learn to generate the conditional *distribution* of solutions
 - Uncertainty modeled



Generating cloud profiles with CGAN

Dataset of collocated
cloud observations
from:

- MODIS spectrometer (1D, 4 variables)
- CloudSat radar (2D, 1 variable)



Can we train a CGAN to
generate the CloudSat
vertical profiles based
on the MODIS data?

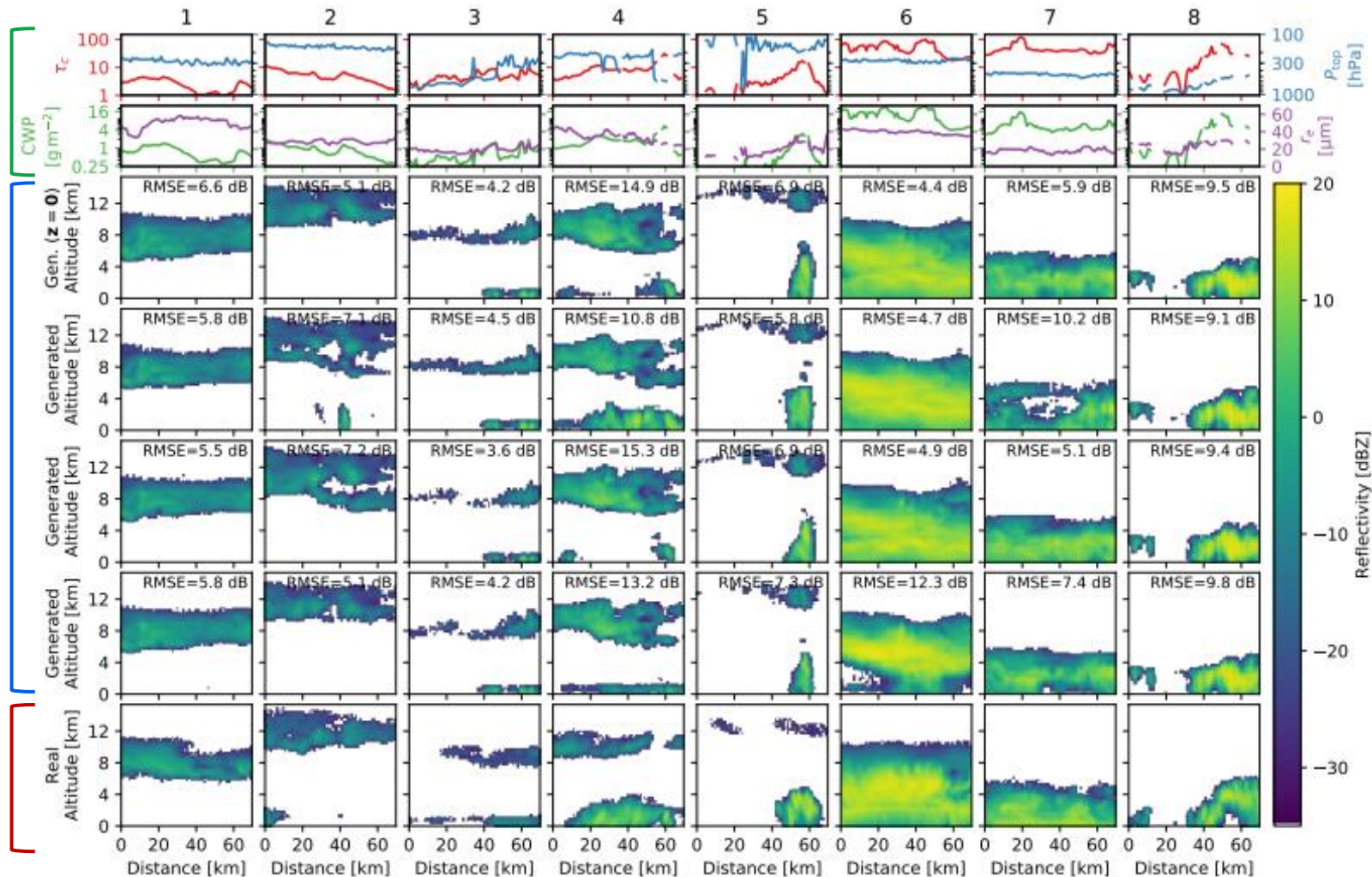


Generating cloud profiles with CGAN

Cloud
properties
(MODIS)

Generated
profile
(CGAN)

Real profile
(CloudSat)



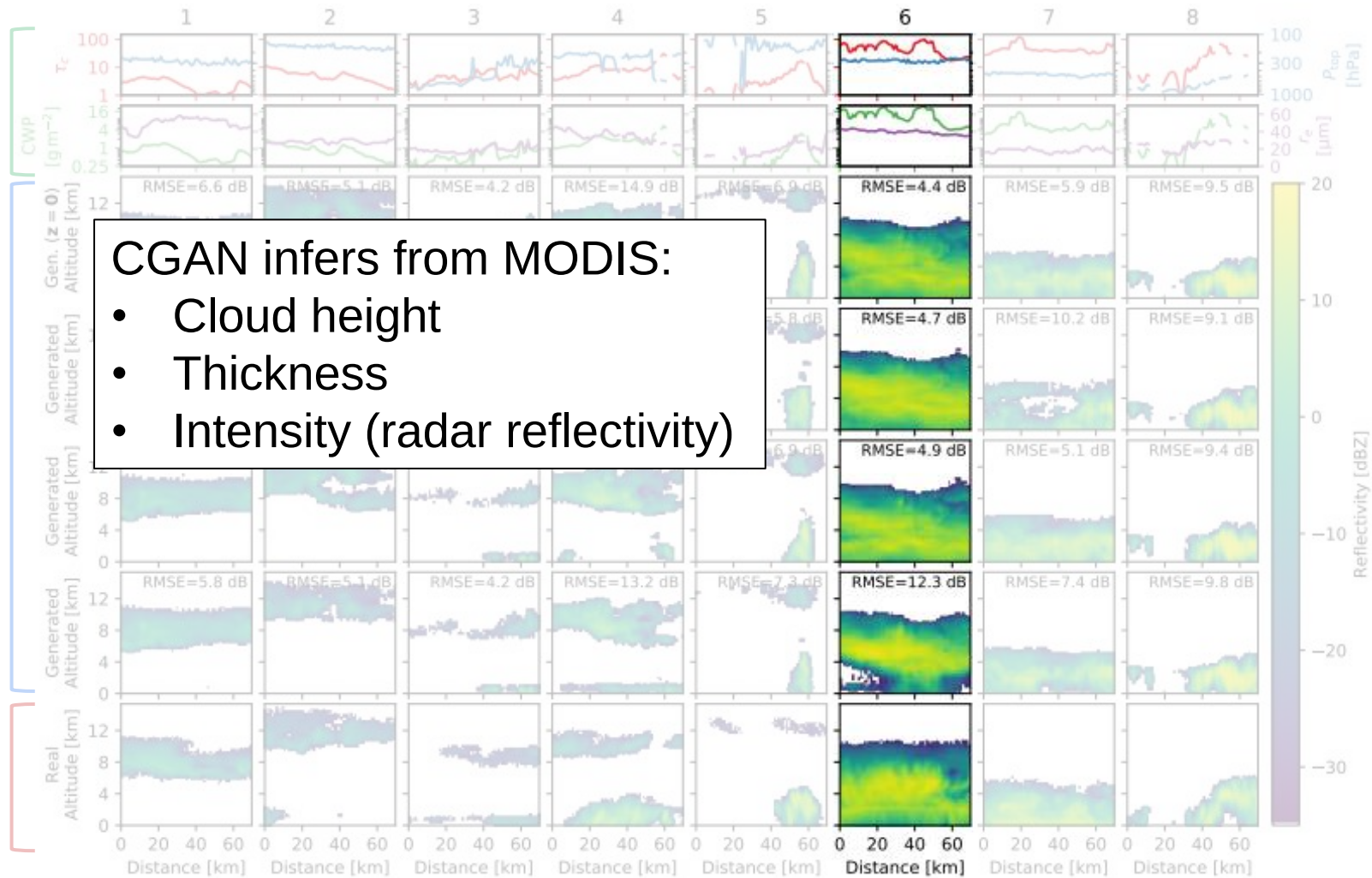


Generating cloud profiles with CGAN

Cloud properties (MODIS)

Generated profile (CGAN)

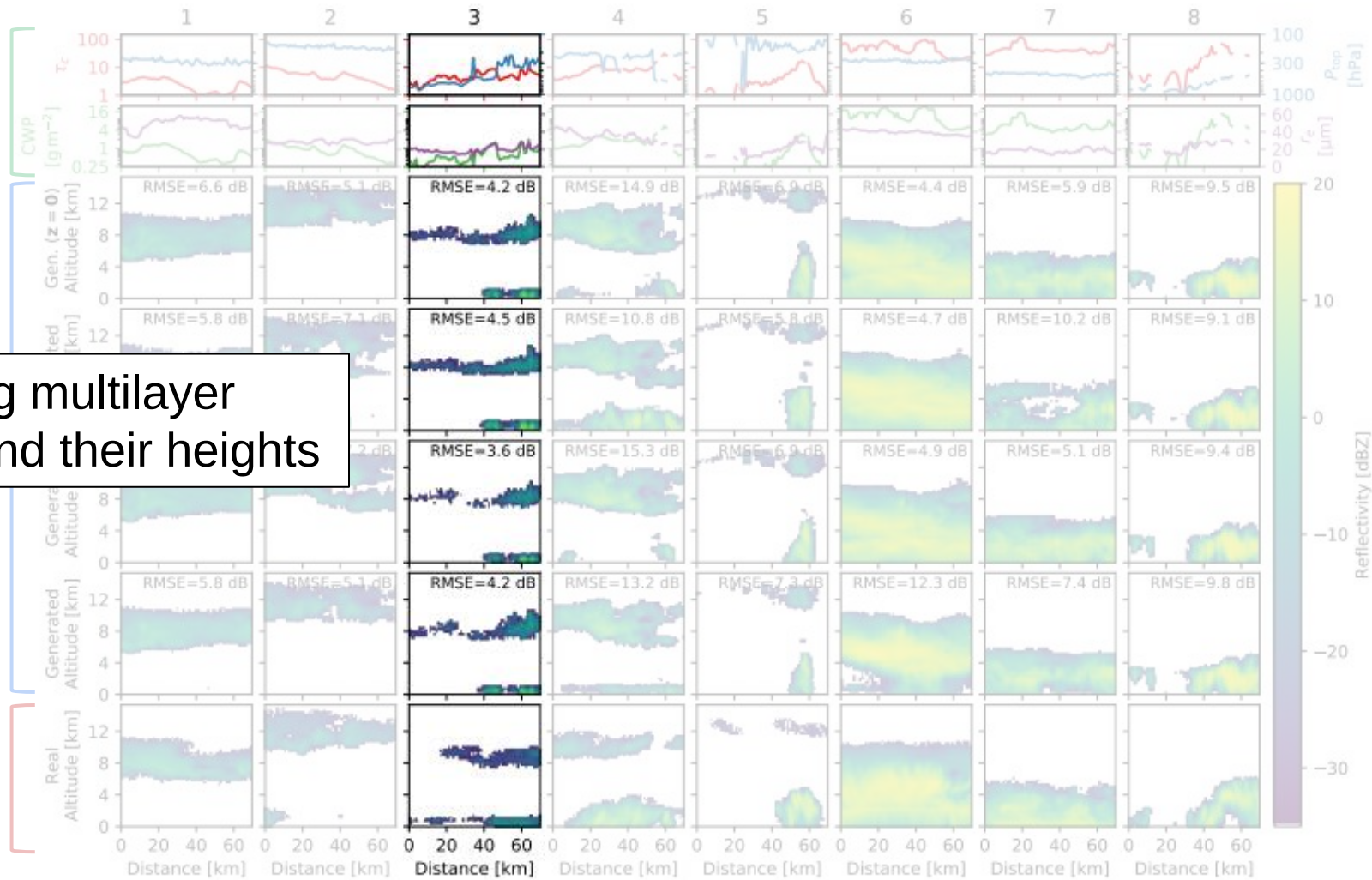
Real profile (CloudSat)





Generating cloud profiles with CGAN

Cloud properties (MODIS)



Detecting multilayer clouds and their heights

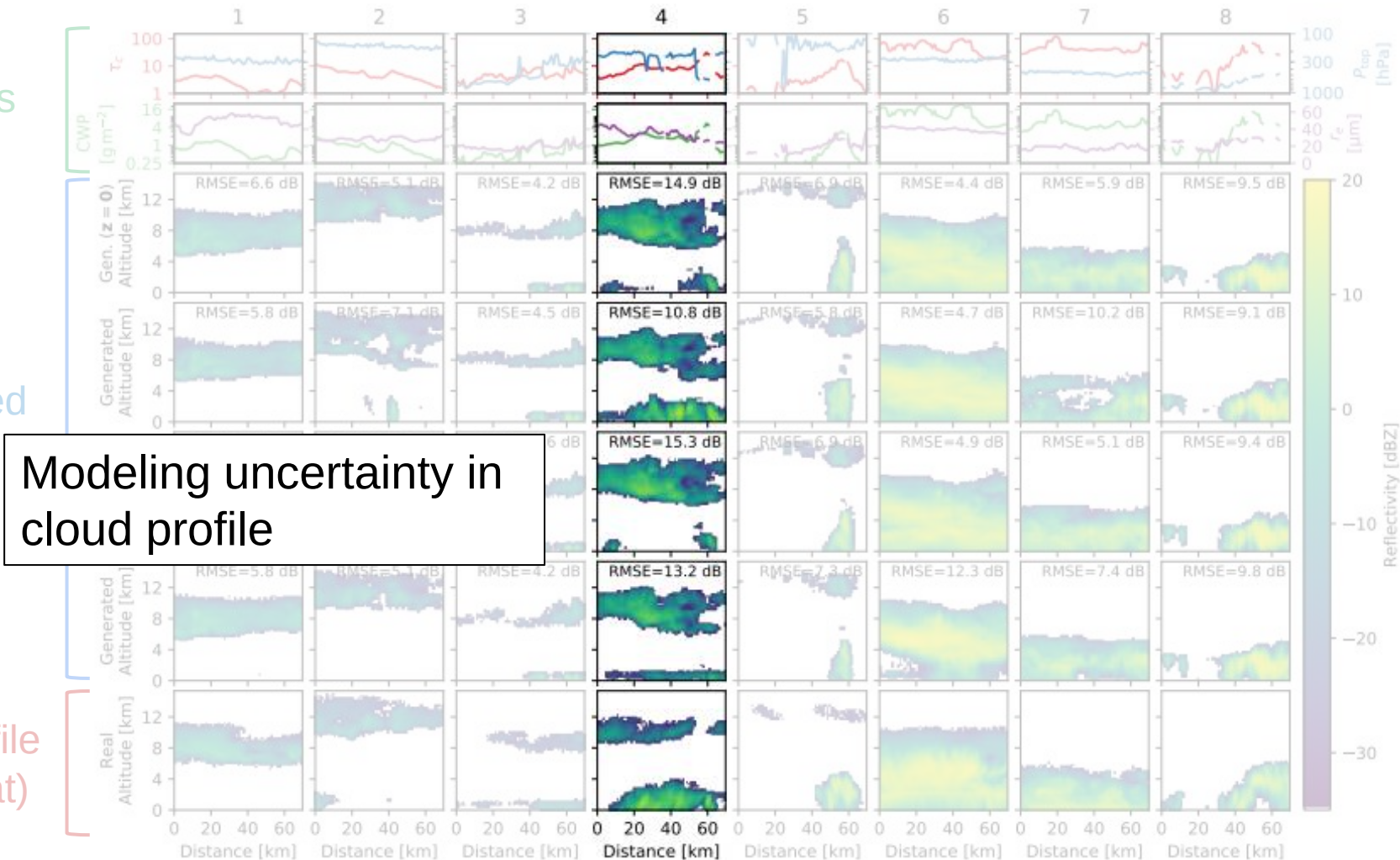


Generating cloud profiles with CGAN

Cloud
properties
(MODIS)

Generated
profile
(CGAN)

Real profile
(CloudSat)





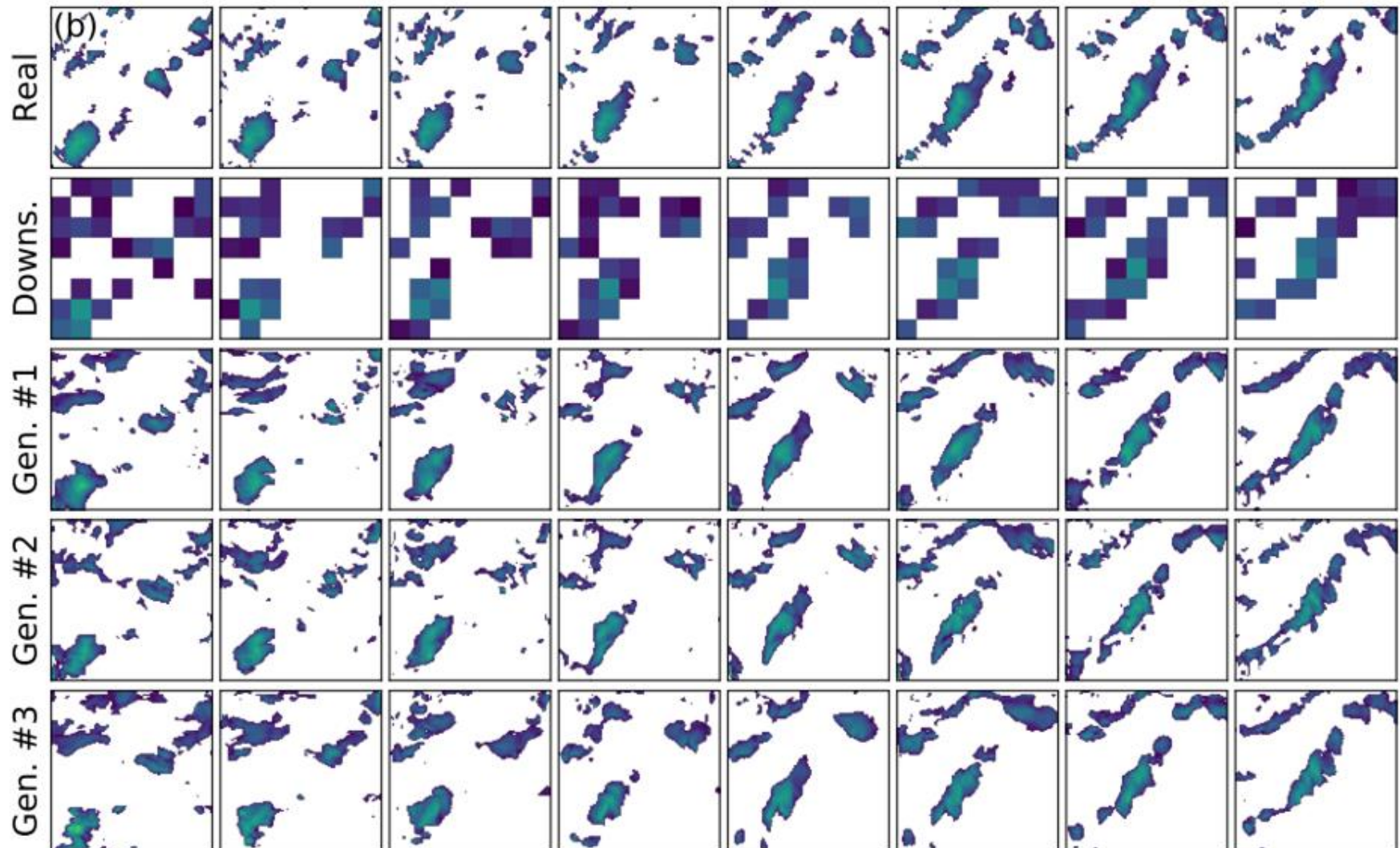
Stochastic downscaling of precipitation data

- Objectives:
 - Demonstrate stochastic downscaling with GANs (i.e., generate high-resolution fields from low-resolution inputs)
 - Generate realistic fields
 - Use the non-deterministic aspect of GANs to model the uncertainty
 - Model the time evolution of fields consistently
 - We need a recurrent generator



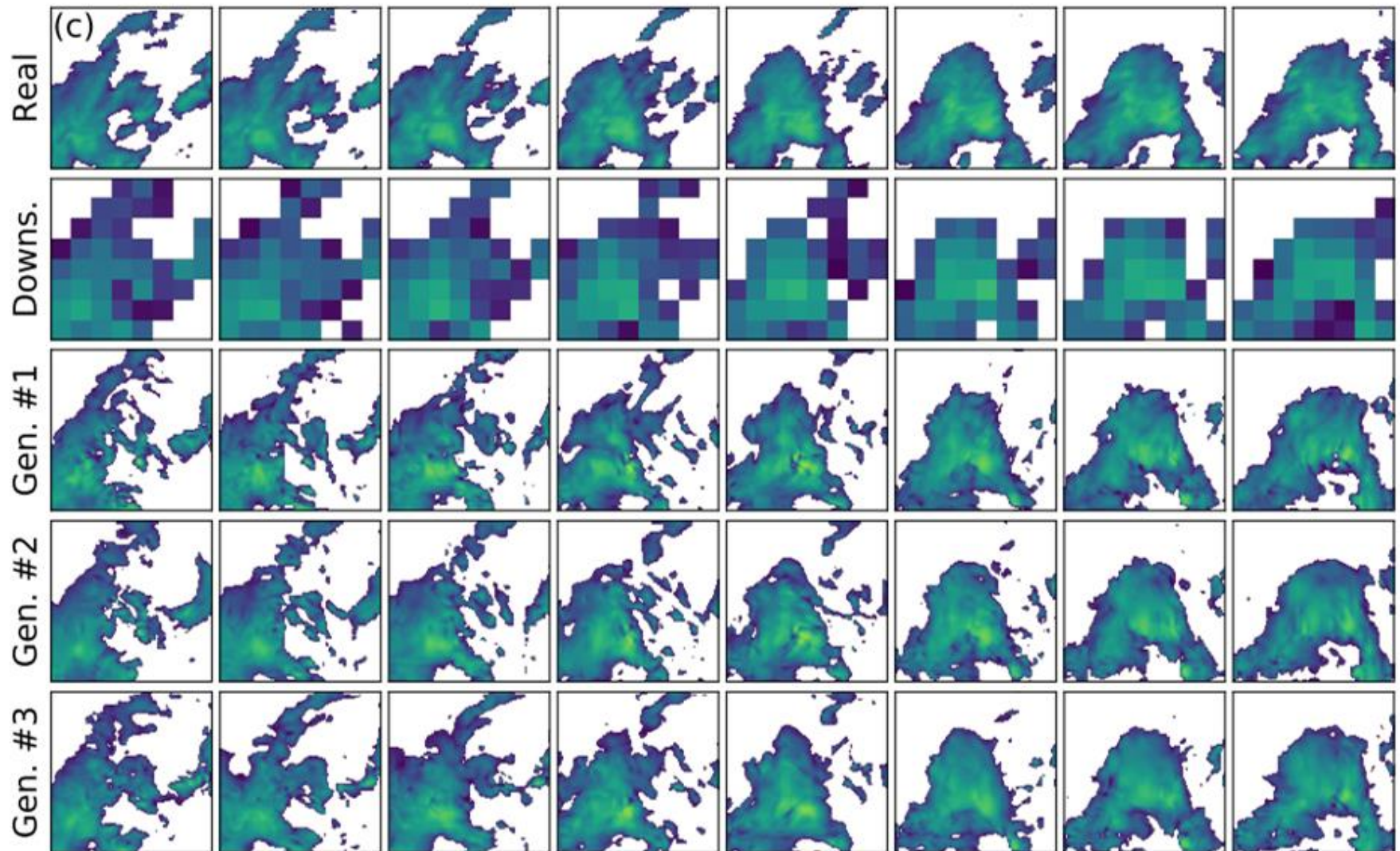
Stochastic downscaling of precipitation data

Leinonen et al. 2020





Stochastic downscaling of precipitation data





Stochastic downscaling of precipitation data

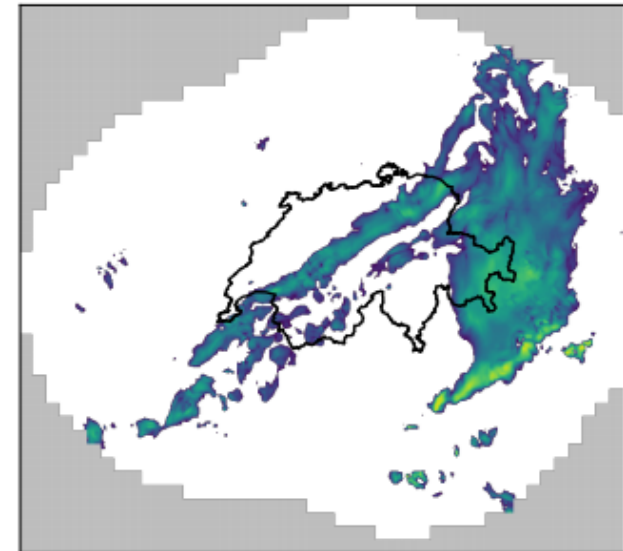
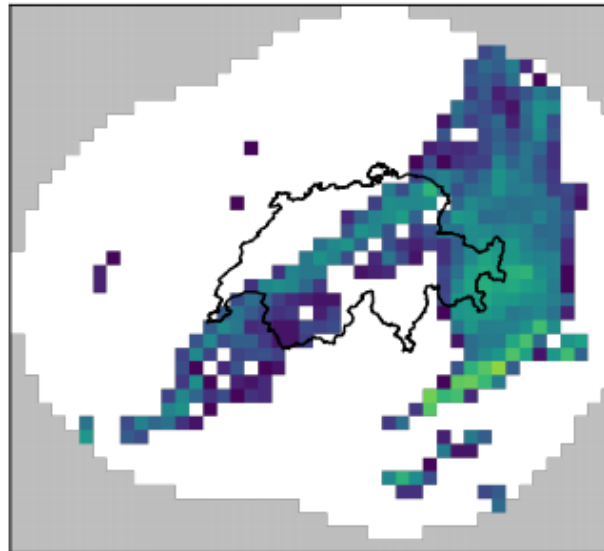
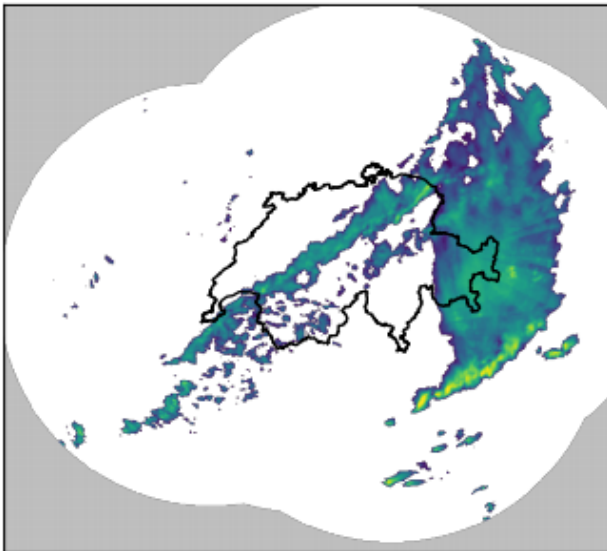
Fully convolutional generator:
can be applied to larger images after training

2017-07-24 10:00 UTC

Real

Downsampled

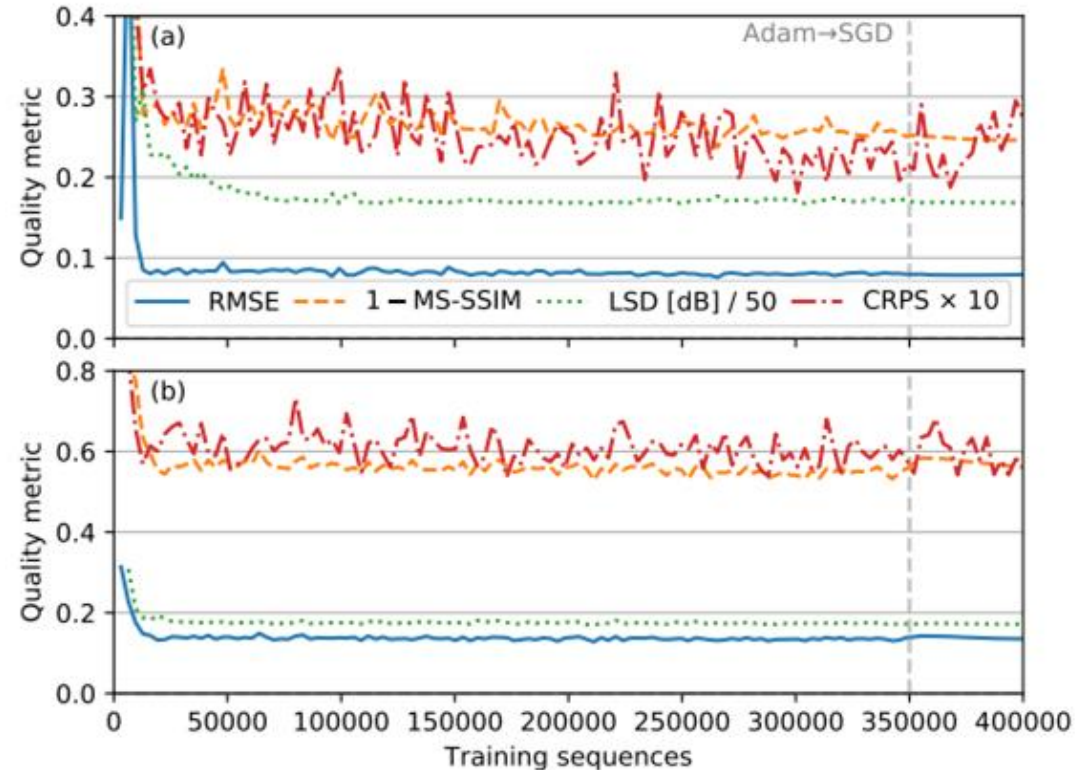
Reconstructed





Evaluation: Image quality metrics

- Single-image quality metrics don't tell us very much
 - GAN isn't trained to optimize them
- CRPS is an ensemble metric that uses multiple predictions, works better

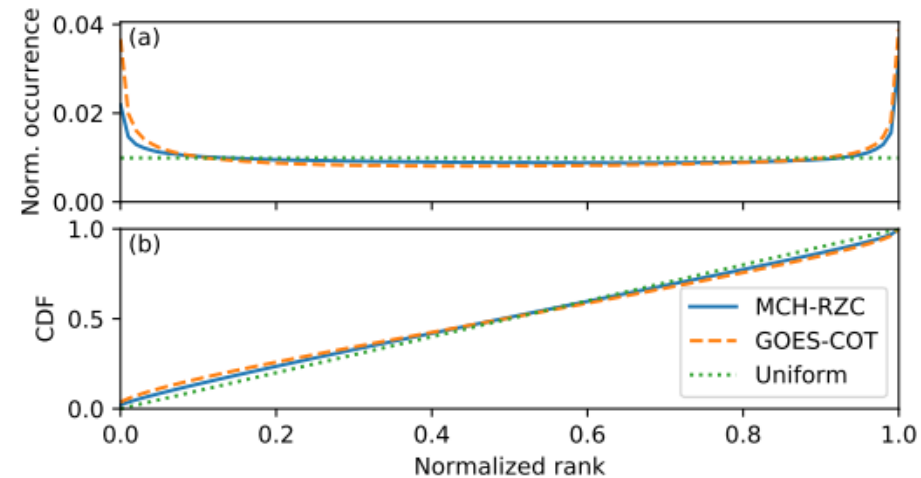




Rank statistics

Does the distribution of values generated by the GAN match that of the observations?

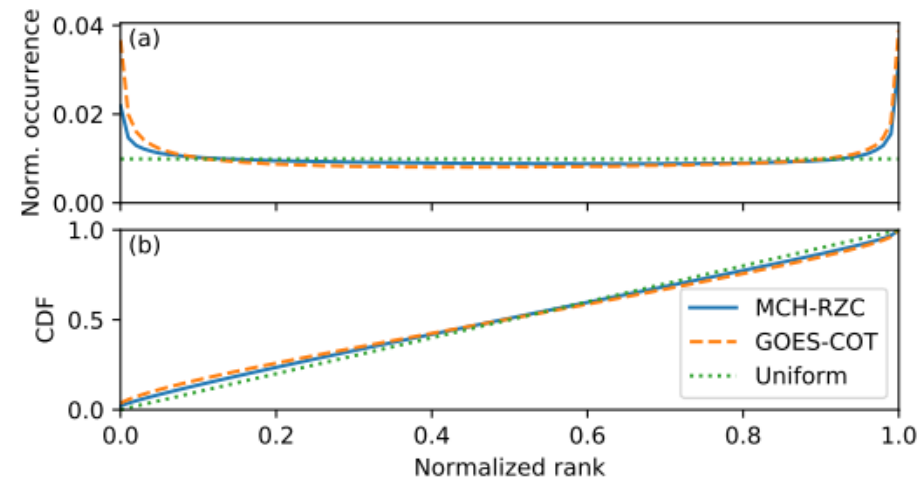
- We don't know the true conditional distribution





Rank statistics

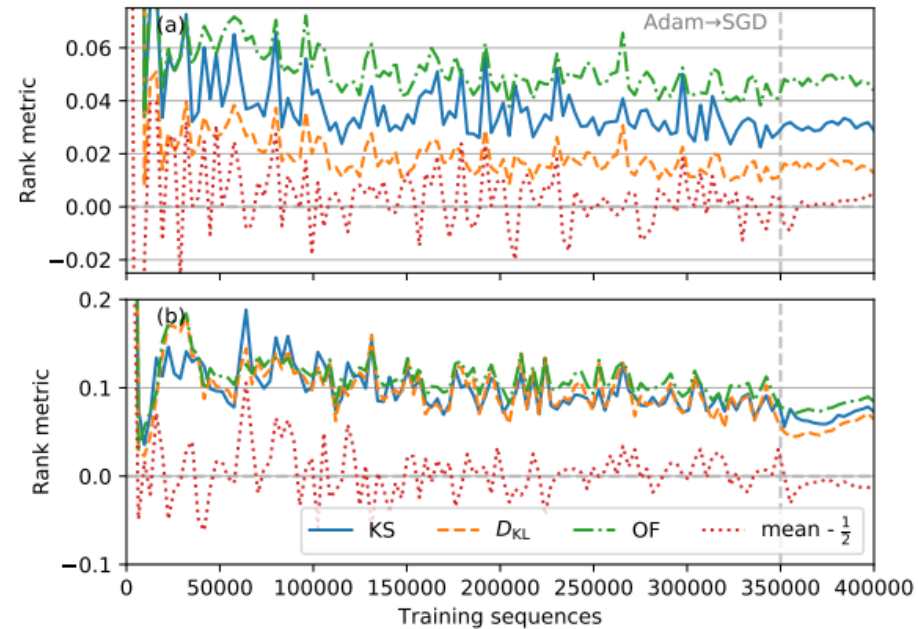
- Compute the *rank* of the real observation in the ensemble, normalize to 0..1
- If uncertainty is modeled perfectly, the rank should be *uniformly distributed*
 - We can use metrics of similarity to the uniform distribution to evaluate whether the GAN is generating the right amount of uncertainty





Rank statistics

- Rank metrics converge for longer than image quality metrics





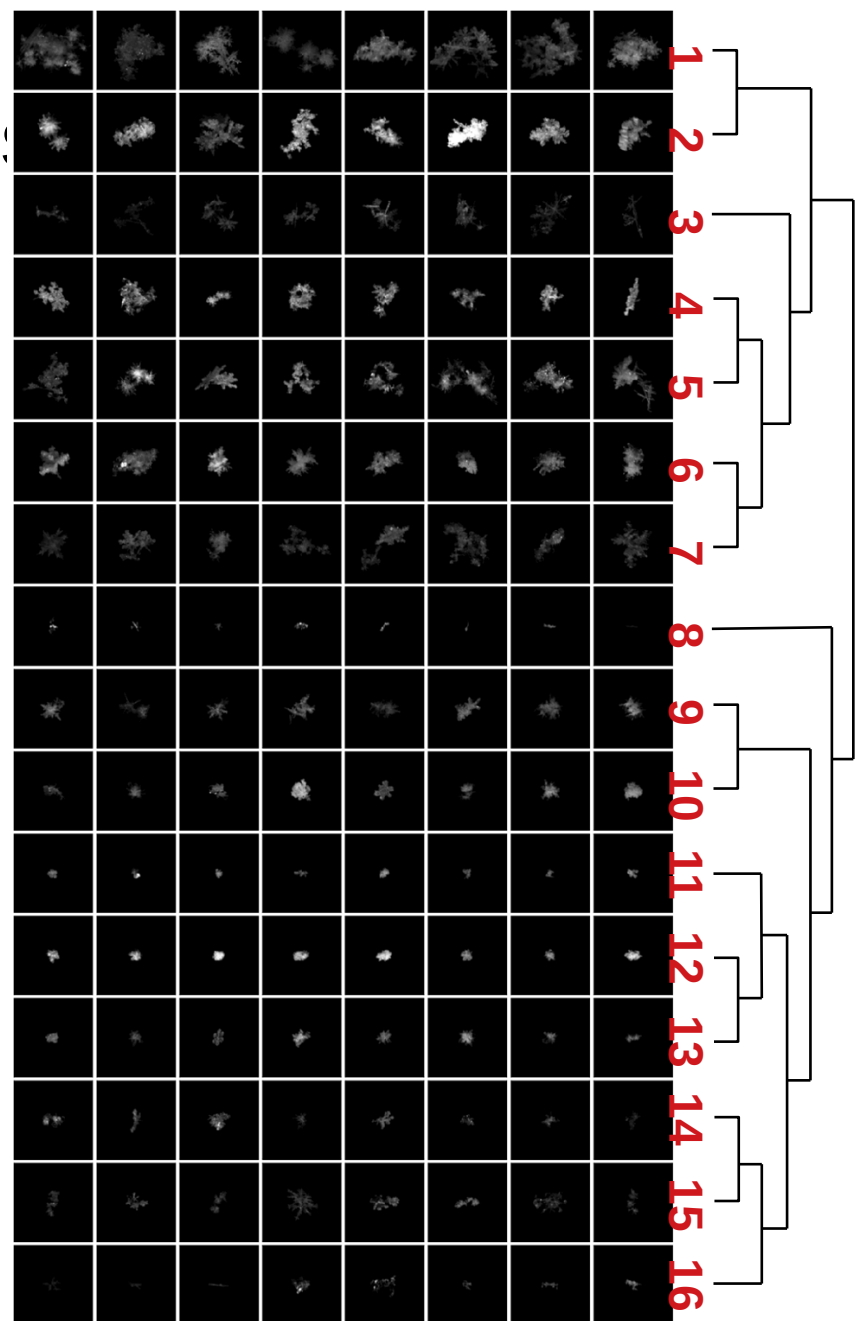
Other studies using GANs

- Snowflake classification
- Rainfall disaggregation
- Generating global climate data fields
- Downscaling of global climate model data
- Nowcasting radar time series



Other studies us

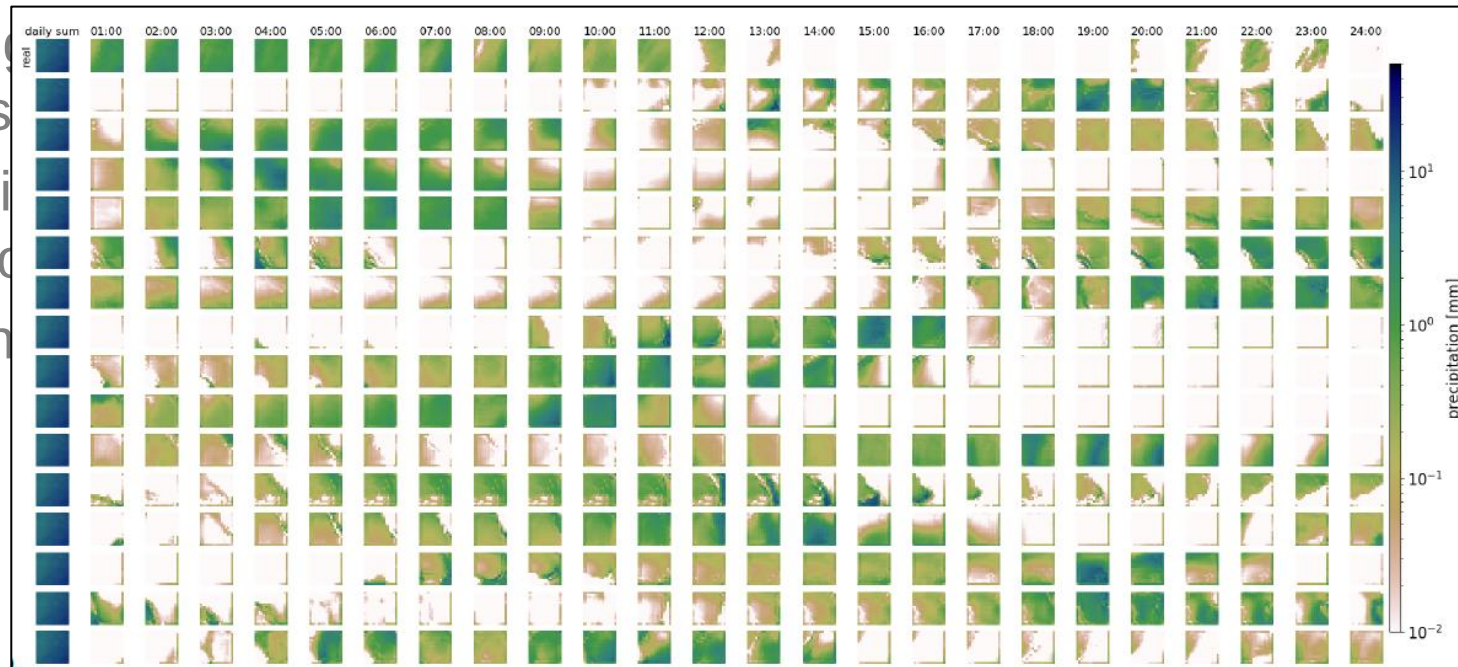
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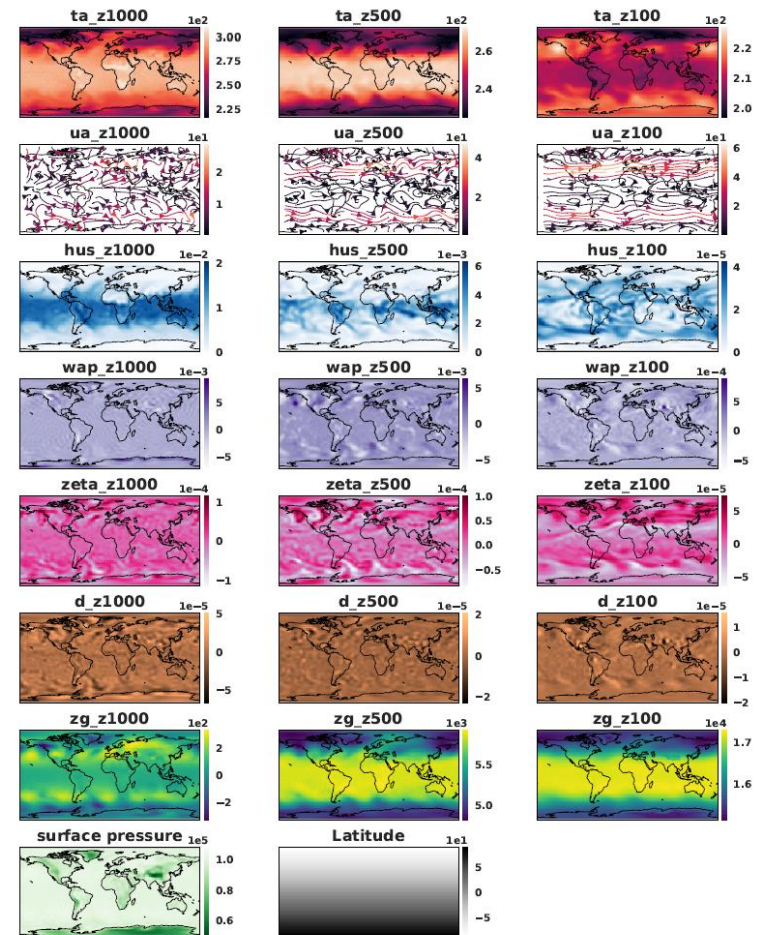
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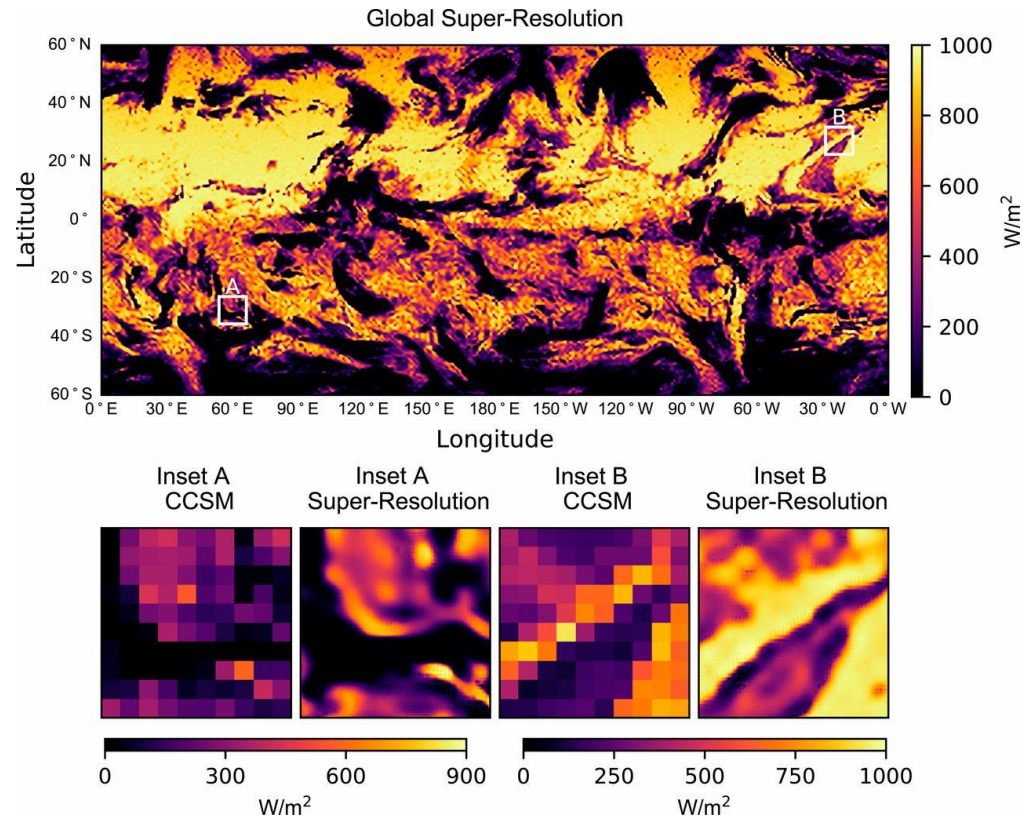


Besombes et al. 2020, NPG
<https://doi.org/10.5194/npg-2021-6>



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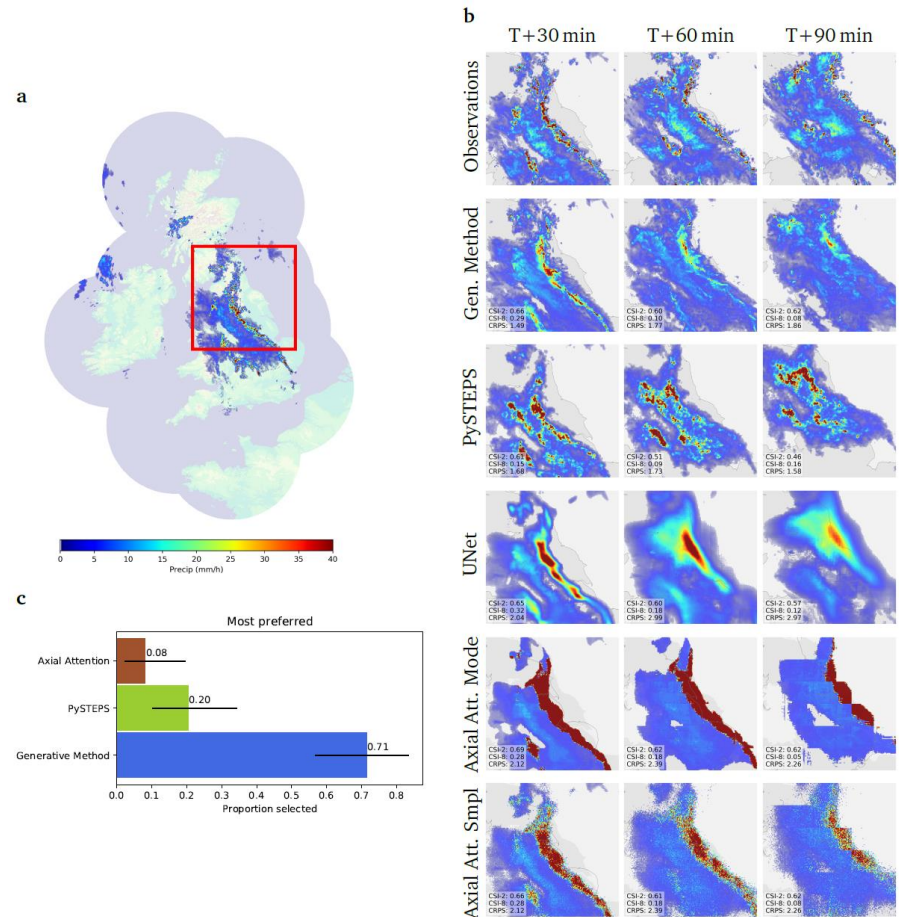


Stengel et al. 2020, PNAS
<https://doi.org/10.1073/pnas.1918964117>



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Ravuri et al. 2021
<https://arxiv.org/abs/2104.00954>



“Should I consider GANs for my project?”

- GANs (and CGANs in particular) seem a natural fit for many Earth science data problems
 - Consider CGANs if you need realistic spatial structure and/or uncertainty modeling
 - GANs can also do unsupervised data discovery
 - Many low-hanging fruits still available to pick!
 - But tricky to work with, needs cost-benefit evaluation
- GANs model uncertainty through sample diversity
 - Ensemble forecasters have the same mindset
 - Methods from ensemble forecasting can be applied to GANs



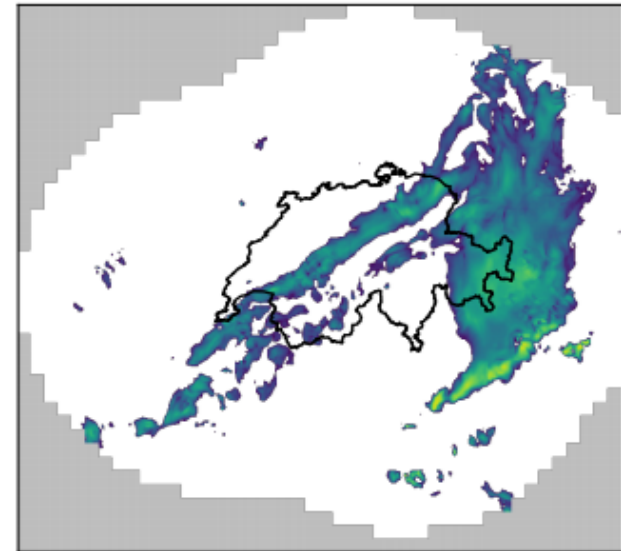
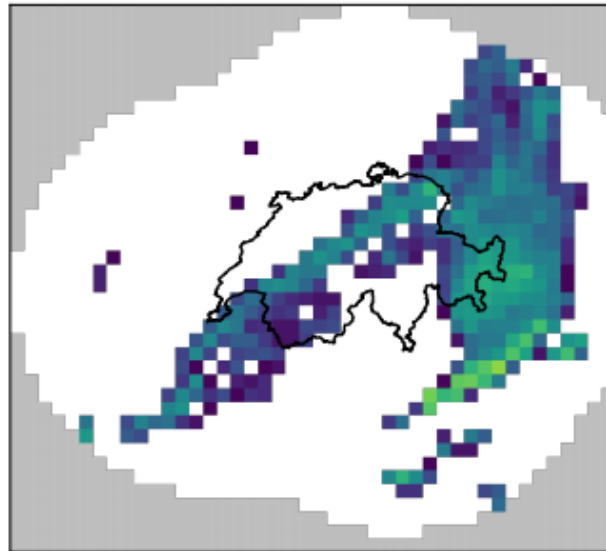
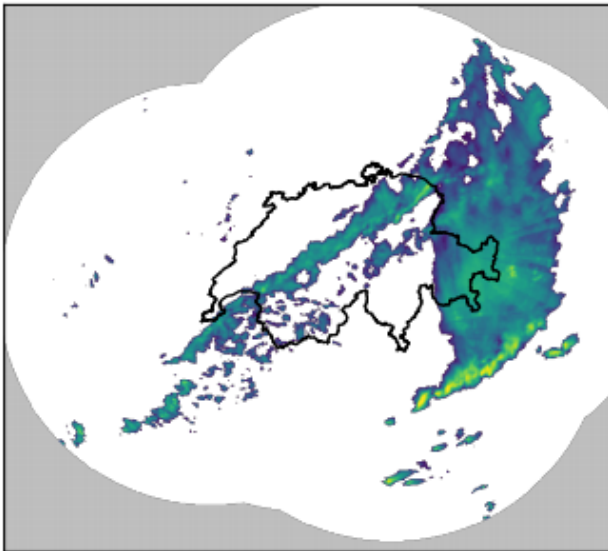
Questions?

2017-07-24 10:00 UTC

Real

Downsampled

Reconstructed



<https://www.youtube.com/watch?v=3OS6hz8gYC8>