Predictability and Ensemble Forecasting with Lorenz-96 systems

Martin Leutbecher

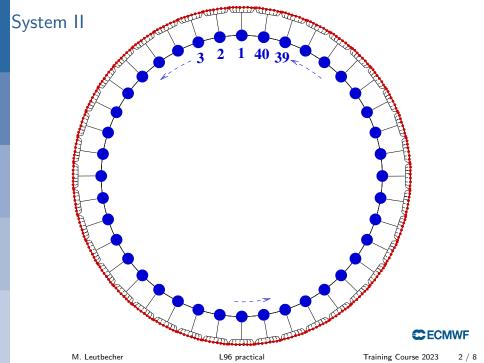
Training Course 2023

- Part 1: The L96 model, chaos, error growth, ensemble forecast experiments (with a perfect model)
- Part 2: How to experiment with L96 using scilab, proposed activities
- **Part 3:** An imperfect forecast model and the representation of model uncertainties
- Part 4: Proposed activities with an imperfect model



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System and model equations

The system comprises slow variables x_k and fast variables y_i

$$\frac{\mathrm{d}x_k}{\mathrm{d}t} = -x_{k-1} \left(x_{k-2} - x_{k+1} \right) - x_k + F - \frac{hc}{b} \sum_{j=J(k-1)+1}^{Jk} y_j \tag{1}$$

$$\frac{\mathrm{d}y_j}{\mathrm{d}t} = -cby_{j+1} \left(y_{j+2} - y_{j-1} \right) - cy_j + \frac{c}{b} F_y + \frac{hc}{b} x_{1+\lfloor \frac{j-1}{J} \rfloor} \tag{2}$$

with k = 1, ..., K and j = 1, ..., JK. Here, K = 40, J = 8.



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with k = 1, ..., K and j = 1, ..., JK. Here, K = 40, J = 8. The **forecast model** is given by

$$\frac{\mathrm{d}x_k}{\mathrm{d}t} = -x_{k-1} \left(x_{k-2} - x_{k+1} \right) - x_k + F - g_U(x_k) + \eta_k(t). \tag{3}$$



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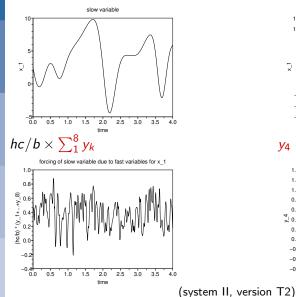
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- *g*_U represents a **deterministic parameterization** of the net effect of the fast variables on the slow variables, see slide 11.
- η_k is a stochastic forcing term which represents the uncertainty due to the forcing of the fast variables, see slide 12.

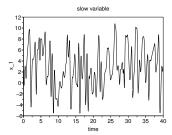
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Time series for system II

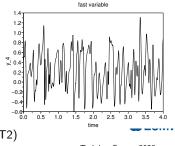








*Y*4



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Four versions of System II

- There are four different version of System II available in the tutorial
- The coupling between slow and fast variables differs
- We refer to them by T1, T2, T5 and T10
- It may be sufficient for you to focus on one of them, say T5



System II: Truth integrations

System constants F and h and integration time step dt for the five different systems

name	Τ0	T1	T2	T5	T10
h	0	0.1	0.2	0.5	1.0
F	8.0	8.2	8.4	9.0	10.0
$10^3 \Delta t$	25	2.5	2.5	2.5	2.5

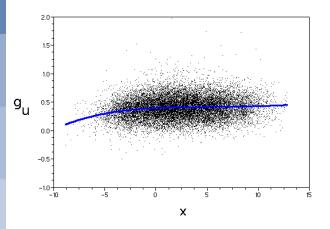
The other variables are set to

- b = 10 amplitude ratio between slow variables and fast variables
- c = 10 time-scale ratio between slow and fast variables
- $F_y = F$ forcing amplitude

For all systems, the climatological mean of the slow variables is about 2.4 and their climatological standard deviation is about 3.5.

Deterministic parameterisation of unresolved scales

The unresolved scales (fast *y*-variables of system II) have a net effect on the resolved scales (slow *x*-variables). A term $g_U(x)$ is subtracted from the RHS of model I to account for the net effect of the unresolved scales.



Deterministic parameterisation g_U (blue curve) of the net effect of the fast *y*-variables in system T2 on the slow *x*-variables.

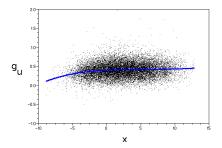
Black dots represent the actual forcing due to *y*-variables

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Representation of model uncertainty

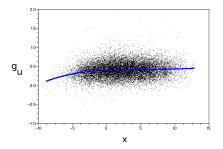
In order to represent the scatter of the slow-variable tendencies due to the fast variables, i.e. the deviation of the black dots from the blue curve, a stochastic forcing term η_k can be activated in the ensemble forecasts.





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• It is represented by independent AR(1)-processes for each slow variable

$$\eta_k(t + \Delta t) = \phi \eta_k(t) + \sigma_e (1 - \phi^2)^{1/2} z_k(t),$$
(4)

where the $z_k(t)$ are drawn from a Gaussian distribution N(0,1).

- the standard deviation σ_e and lag-1 autocorrelation φ over one integration time-step Δt can be set in menu 3 (EPS configuration: sigma_e and phi);
- see Wilks (2005) for further details. M. Leutbecher L96 practical