

From Real-Time Big Data Assimilation on Fugaku to Synergistic Development of DA and AI: Osaka Expo 2025 and Beyond

Takemasa Miyoshi*

S. Otsuka, J. Taylor, J. Liang, M. Goodliff, Y. Tarumi (RIKEN)
G. Saliou, S. Ouala, P. Tandeo (IMT Atlantique)

*PI and presenting, Takemasa.Miyoshi@riken.jp



RIKEN
Center for
Computational Science



iTHEM_S

RIKEN R-CCS, Kobe, Japan



Pushing the limits

Big Data × *Big Simulations*

Big ensemble (10240 ensemble members)

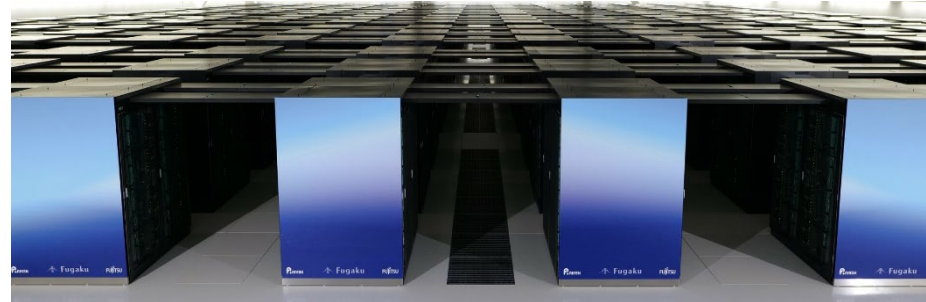
Rapid update (30-second update)

High resolution (100-m mesh)

→ Future Numerical Weather Prediction



September 2012



March 2021

<https://awards.acm.org/bell-climate>

SC23 in Denver, CO (November 2023)

Specific Types of Contributions

ACM Gordon Bell Prize for Climate Modelling

Innovations in applying high-performance computing to climate modelling applications

Award Recipients

Nominations

Committee Members

FINALIST 3

Big Data Assimilation: Real-time 30-second-refresh Heavy Rain Forecast Using Fugaku During Tokyo Olympics and Paralympics

Authors: Takemasa Miyoshi, Arata Amemiya, Shigenori Otsuka, Yasumitsu Maejima, James Taylor, Takumi Honda, Hirofumi Tomita, Seiya Nishizawa, Kenta Sueki, Tsuyoshi Yamaura, Yutaka Ishikawa, Shinsuke Satoh, Tomoo Ushio, Kana Koike, and Atsuya Uno

<https://sc23.supercomputing.org/2023/09/eyes-beyond-the-prize/>



運用状況

通常運用中

「富岳」運用ステータス

運用スケジュール

[運用情報]Resource for ordinary users is reduced (available resource: 91%, due to real-time execution)

この期間、一般向けの提供資源が縮小されます。
実時間型ジョブ実行のため、提供される資源規模は、全体の約91%までとなります。
この期間、一般向けにはログインノード1は利用できません。

2021-06-02

スケジュール終了日時

2021-08-09 00:00

スケジュール開始日時

2021-07-19 15:00

During this period, the resources provided to the public will be reduced.
Due to real-time job execution, the resource size provided will be about 91% of the total.
During this period, login node 1 is not available for general use.

利用者支援

利用者ポータル

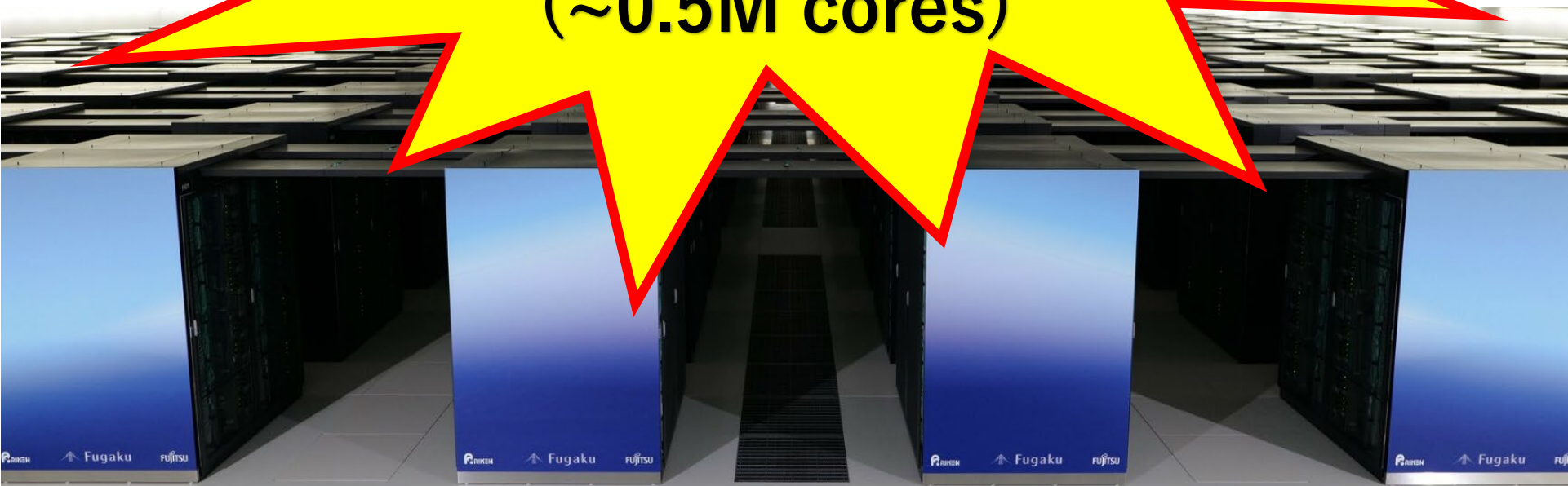
成果発表

申請

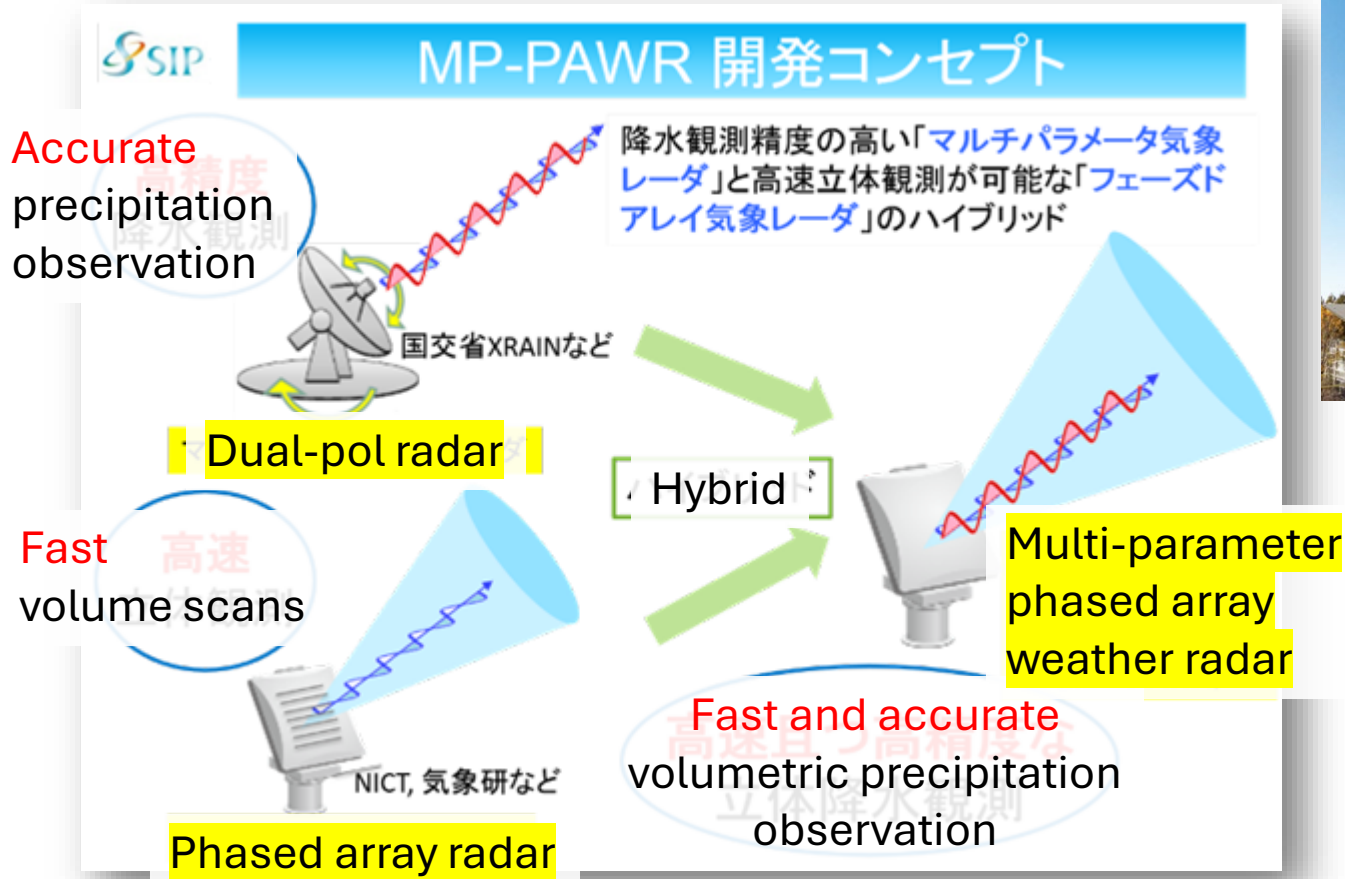
利用に関して

お問い合わせ

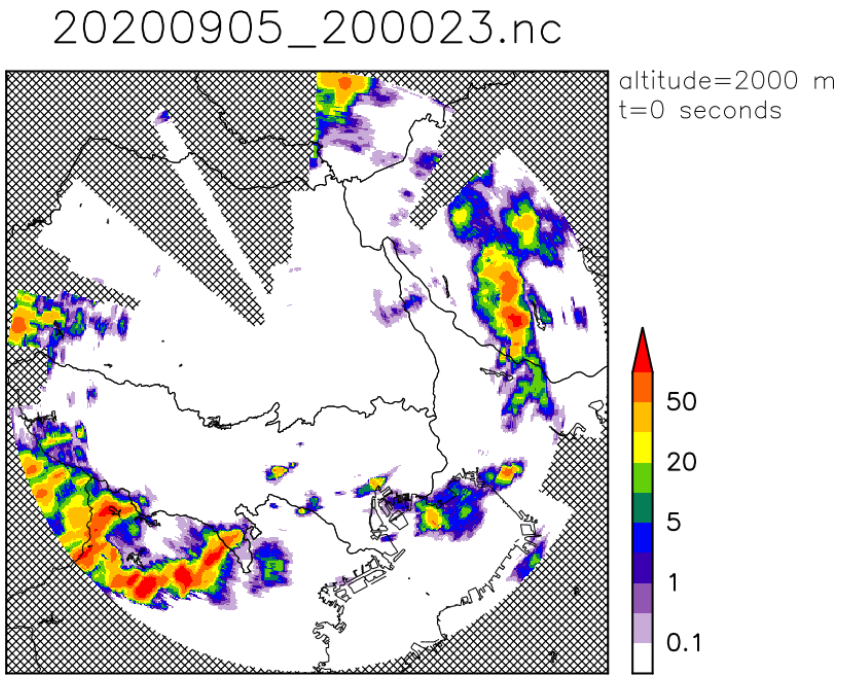
**Exclusive use of
~7% of Fugaku
(~0.5M cores)**



Multi-Parameter Phased Array Weather Radar (MP-PAWR)



(Takahashi et al. 2019)



- X-Band Frequency Radar
- 75m range resolution
- ~100 elevation angles
- Full-sky scan every 30 seconds

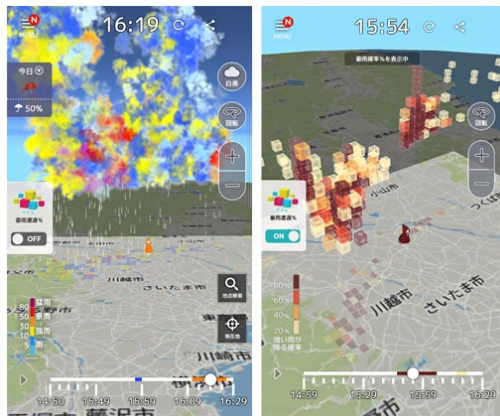
<https://www.nict.go.jp/press/2017/11/29-1.html>
(partially translated by S. Otsuka)

30-s refresh real-time workflow with "Fugaku"

Multi-Parameter Phased Array Weather Radar (at Saitama Univ.)

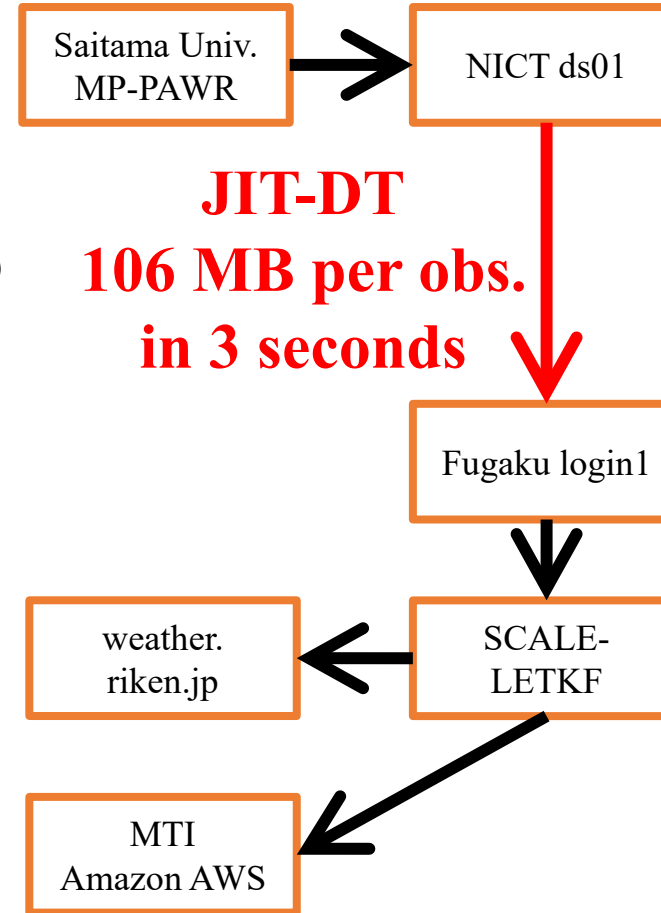


(Takahashi et al. 2019)

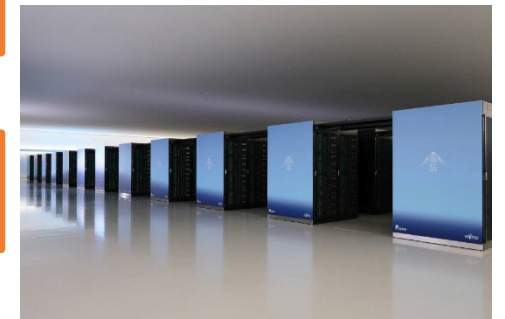


(MTI Ltd.)

NICT
Saitama Univ.
TOSHIBA



RIKEN R-CCS



webpage

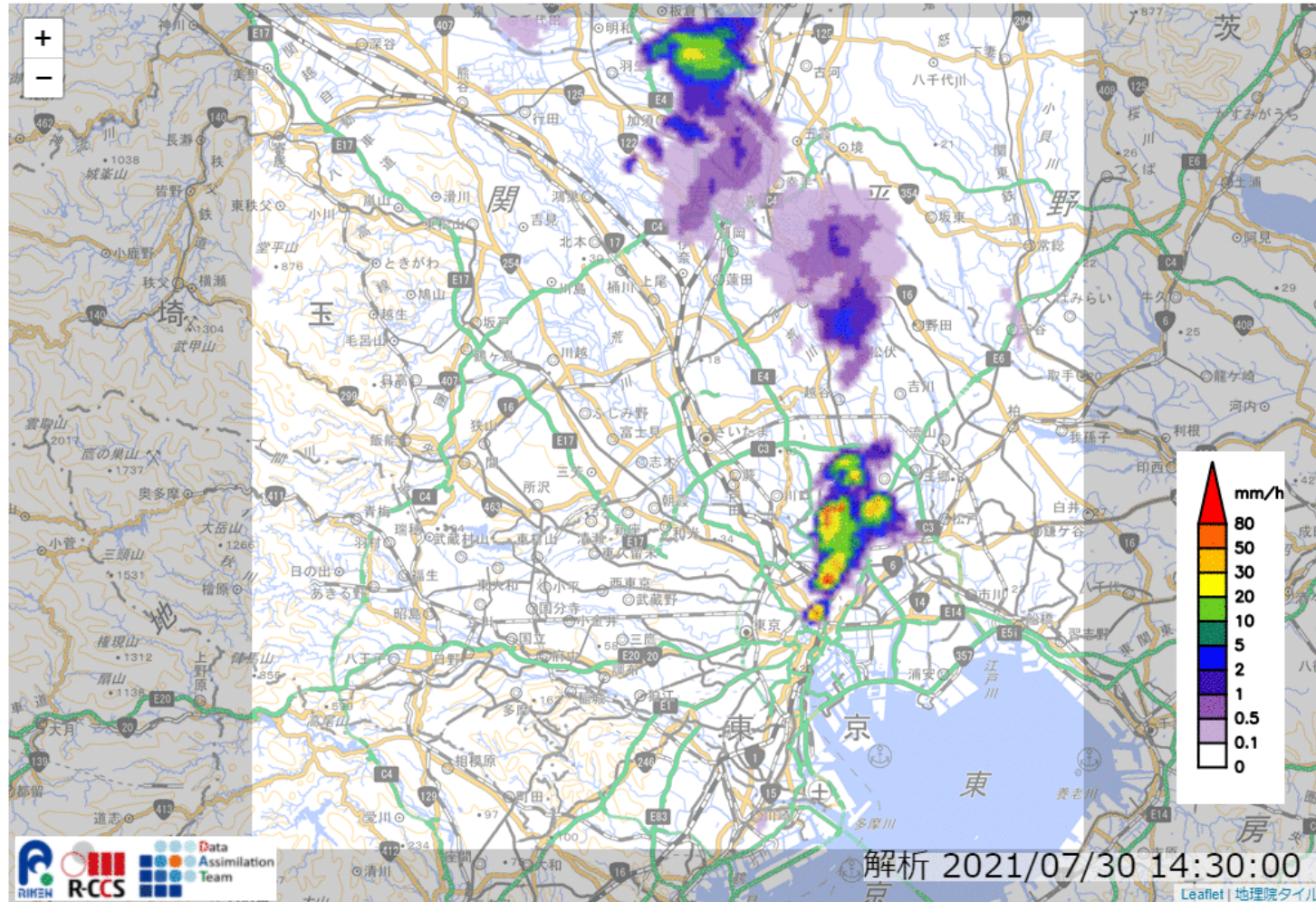
smartphone

<https://weather.riken.jp/>

予報開始時刻: 2021/07/30 14:30:00

<< 解析 2021/07/30 14:30:00 >>

予測 確率予測 観測 解析 気象庁レーダー アニメーション



Bird's-eye view

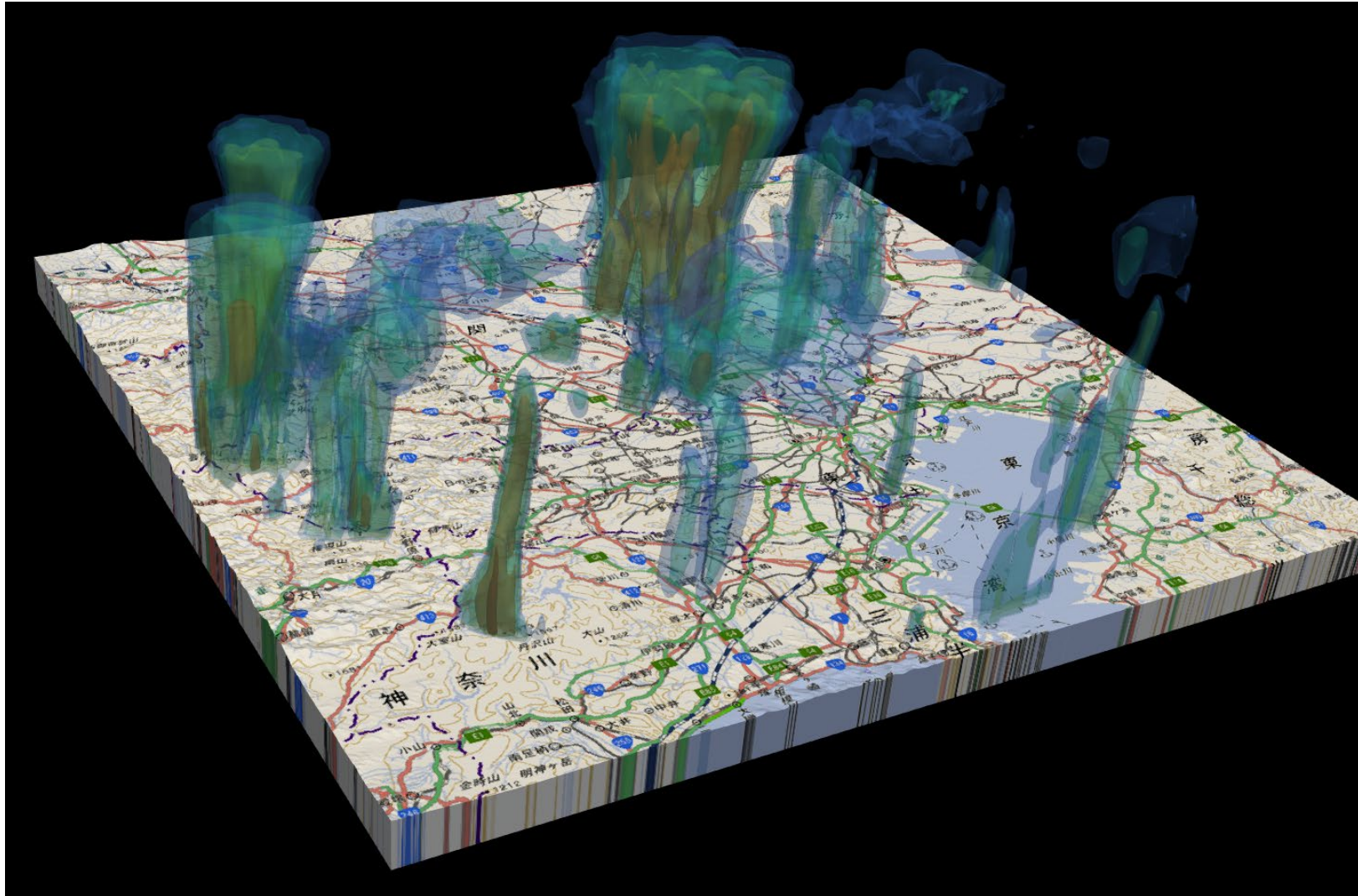


Figure 8: 3-D bird's-eye view of 30-minute forecast rains at 04:48:00 UTC, July 30, 2021. Colors represent simulated radar reflectivity every 10 dBZ for 10-50 dBZ. Vertical scale is stretched by three times. Map data is from the web page of the Geospatial Information Authority of Japan (Courtesy of H. Sakamoto of RIKEN).

120x faster, big ensemble, precision

(as of early 2023)

| NWP system | Center | Data assimilation method | Forecast spacing / grid # grid points | Frequency for initialization / free forecast | Use of radar data | Ensemble forecast spacing / grid # members |
|---------------------------|----------------|--|---------------------------------------|--|---|--|
| LFM [6,7,8,9] | JMA, Japan | Hybrid 3DVar, 5-km grid spacing | 2 km / 1581 x 1301 x 76 | 1 h / 1 h | Assimilation of RH from radar and radial wind | None (MEPS: 5 km / 21 members) |
| HRRR v4 [10,11,12] | NCEP, US | Hybrid 3D EnVar, 36 members | 3 km / 1799 x 1059 x 51 | 1 h / 1 h | Latent heating | None |
| HRDPS 6.0.0 [13,14,15] | ECCC, Canada | 4DEnVar perturbations from global ensemble | 2.5 km / 2576 x 1456 x 62 | 6 h / 6 h | Latent nudging heat | None |
| UKV [16,17] | Met Office, UK | 4DVar | 1.5 km / 622 x 810 x 70 | 1 h / 1 h | Latent nudging heat | 2.2 km / 3 members |
| AROME France [18,19,20] | Météo-France | 3DVar | 1.25 km / 2801 x 1791 x 90 | 1 h / 3 h | Assimilation of pseudo-RH from radar | 2.5 km / 12 members |
| ICON-D2 [21,22,23] | DWD, Germany | LETKF 40 members | 2.2 km / 542040 cells x 65 levels | 1 h / 3 h | Latent nudging heat | 2.2 km / 20 members |
| BDA2021 This paper | RIKEN, Japan | LETKF 1000 members | 500 m / 256 x 256 x 60 | 30 s / 30 s | Reflectivity, Doppler velocity | 500 m / 11 members |



BIG DATA

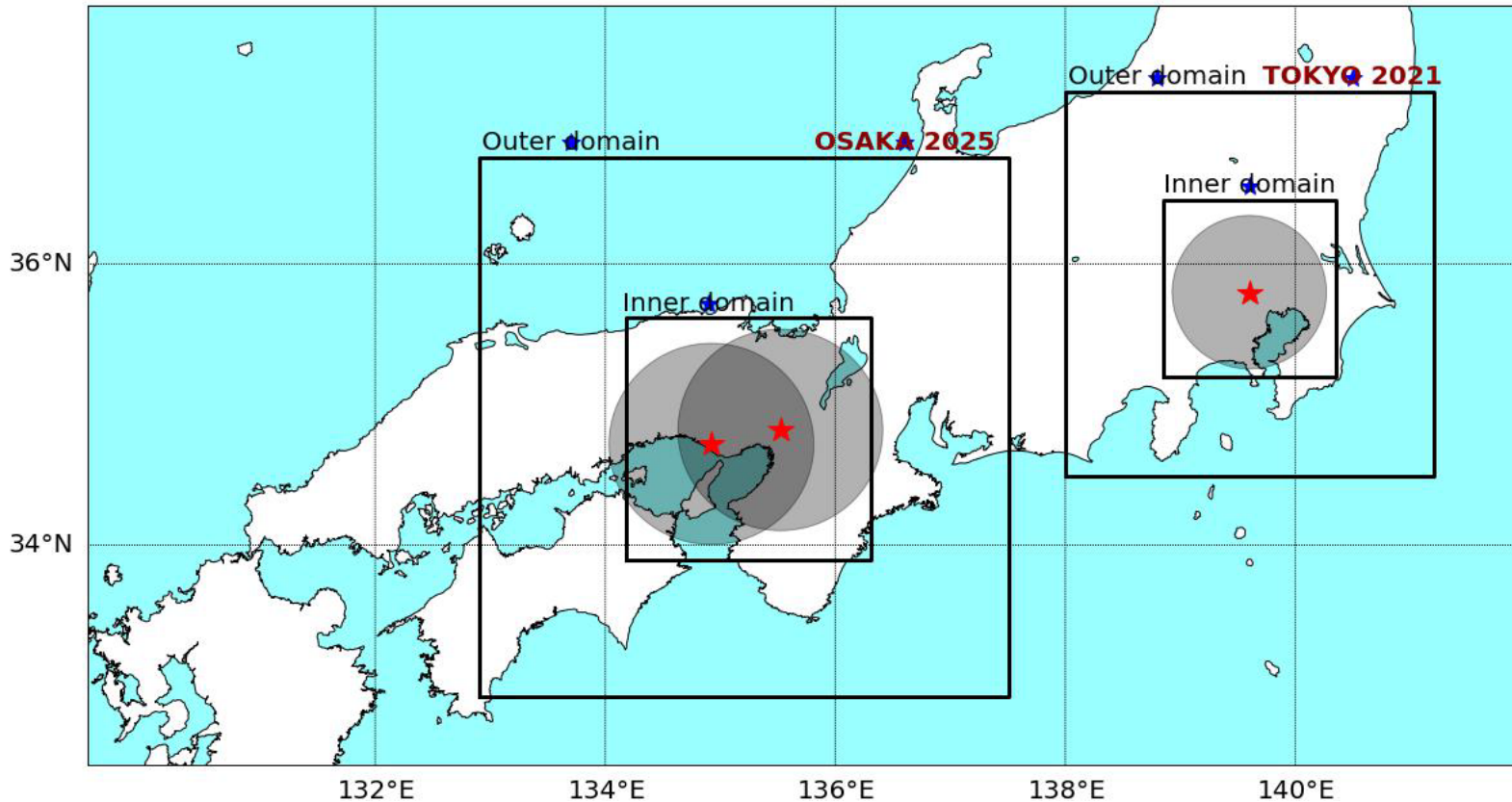
10:30–11:15 am CST

From Gordon Bell Finalist to the Osaka Expo: The Evolution of Real-Time Forecasting on Fugaku

Takemasa Miyoshi

RIKEN Center for Computational Science (R-CCS)






| | Osaka 2025 Real-Time Experiment | Tokyo 2021 Real-Time Experiment |
|-------------------------------|---|--|
| Experiment Duration | 1 month | 1 month |
| Number of forecasts | >75,000 | 75,248 |
| Ensemble size (LETKF) | 1000 | 1000 |
| Number of MP-PAWRs | 2 (Kobe and Osaka MP-PAWR) 2 x Doppler wind and Reflectivity | 1 (Saitama MP-PAWR) 1 x Doppler wind and Reflectivity |
| Inner Domain Size | 192 x 192 km | 128 x 128 km |
| Number of computational nodes | 26,648 (16% of total nodes on Fugaku) | 11,580 (7%) |


Experimental real-time NWP system to assimilate MP-PAWR every 30s

Obtain latest JMA MSM and MP-PAWR observations

JMA Atmospheric Data

 Latest JMA Mesoscale Model (MSM) Analysis/Forecasts (atmosphere)

NCEP Land Data

 Latest NCEP GFS (land)

Radar Observations (MP-PAWR)

 National Institute of Information and Communications Technology



Every 3-hours



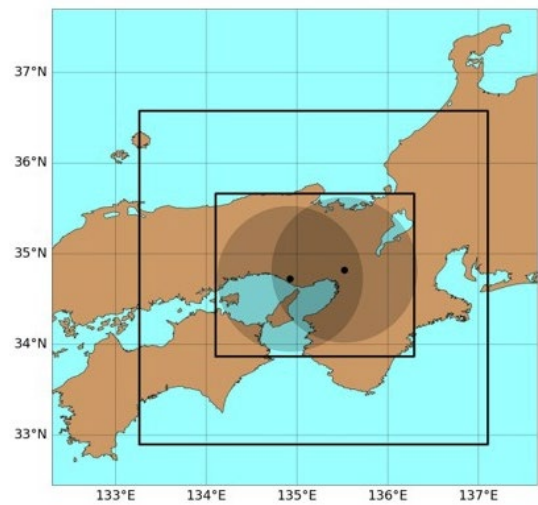
Fast data transfer

JIT-DT (Just-In-Time-DT)



Every 30-seconds

Run the SCALE-LETKF on Fugaku



Outer Domain

(1000-members generating 9hr forecasts every



Init/boundary conditions

Inner Domain

(1000-member ensemble cycled every 30-seconds)



10-members generate a 30-minute extended rain forecast after each 30-second update

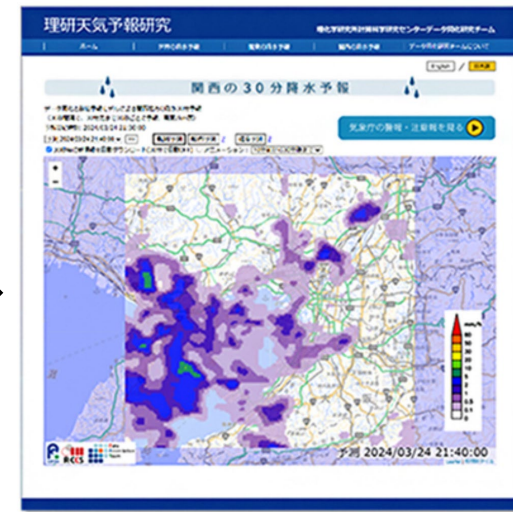


Every 30-seconds

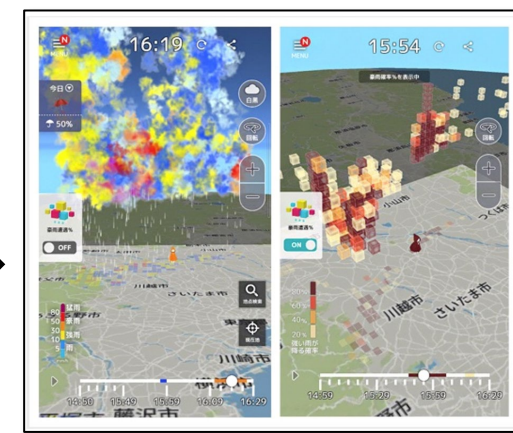
Forecasts to RIKEN website

Forecasts to Public

weather.riken.jp














MTI Ltd smartphone app














Every 30-seconds

Forecasts 3D Rain Watch Smartphone App

Osaka Expo Experiment Summary – August 2025

| MON | TUE | WED | THUR | FRI | SAT | SUN |
|--|--|--|--|--|---|--|
| | | | | 1 | 2 | 3 |
| 4 | 5 – Experiment Start 12:00 500 mems | 6 | 7  | 8  | 9  | 10 |
| 11  | 12  | 13  | 14  | 15  | 16 | 17 |
| 18 | 19 | 20 | 21 | 22  | 23 | 24  |
| 25 1000 mem Switch at 12:00 | 26 | 27 | 28  | 29 | 30 | 31 – Experiment End 00:00 |

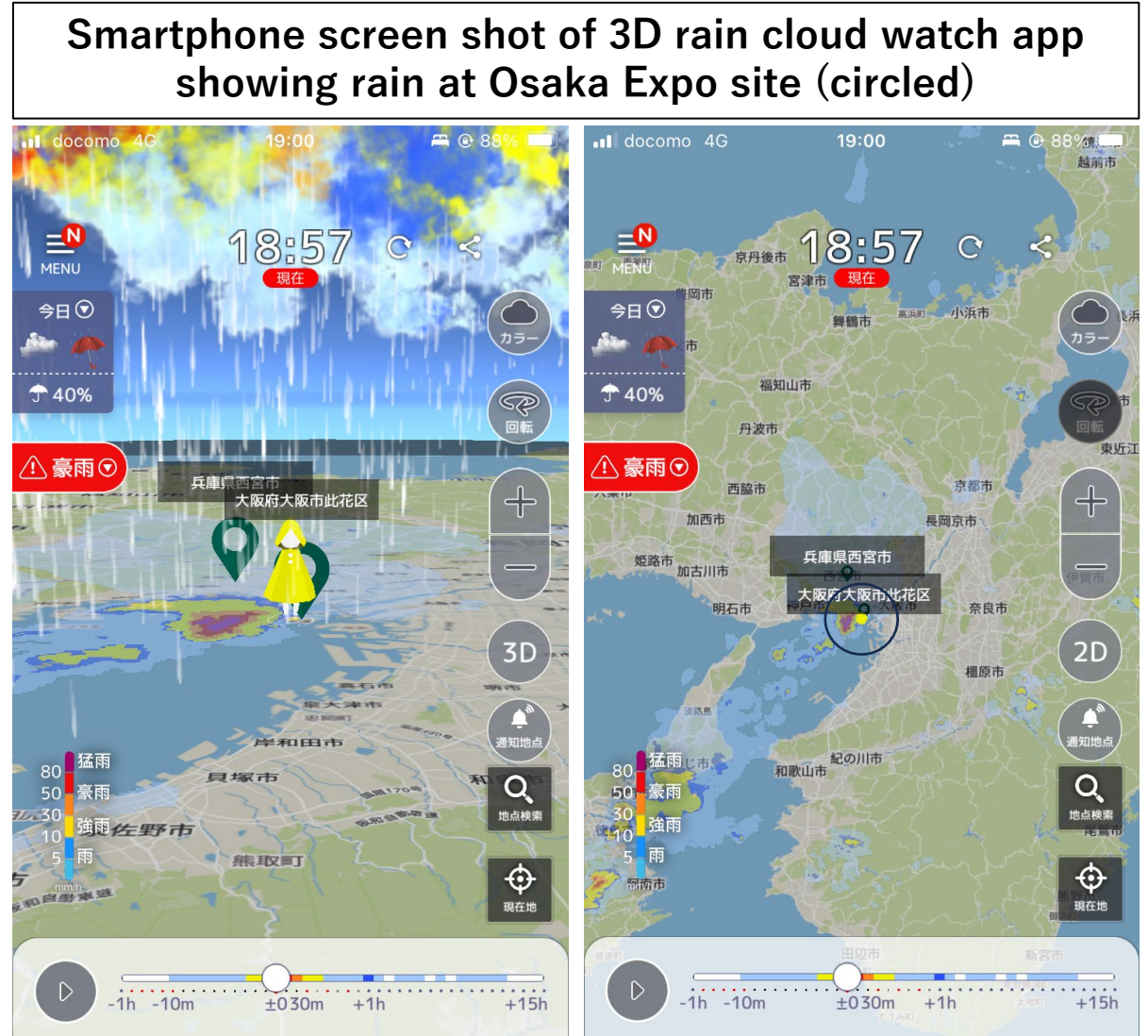
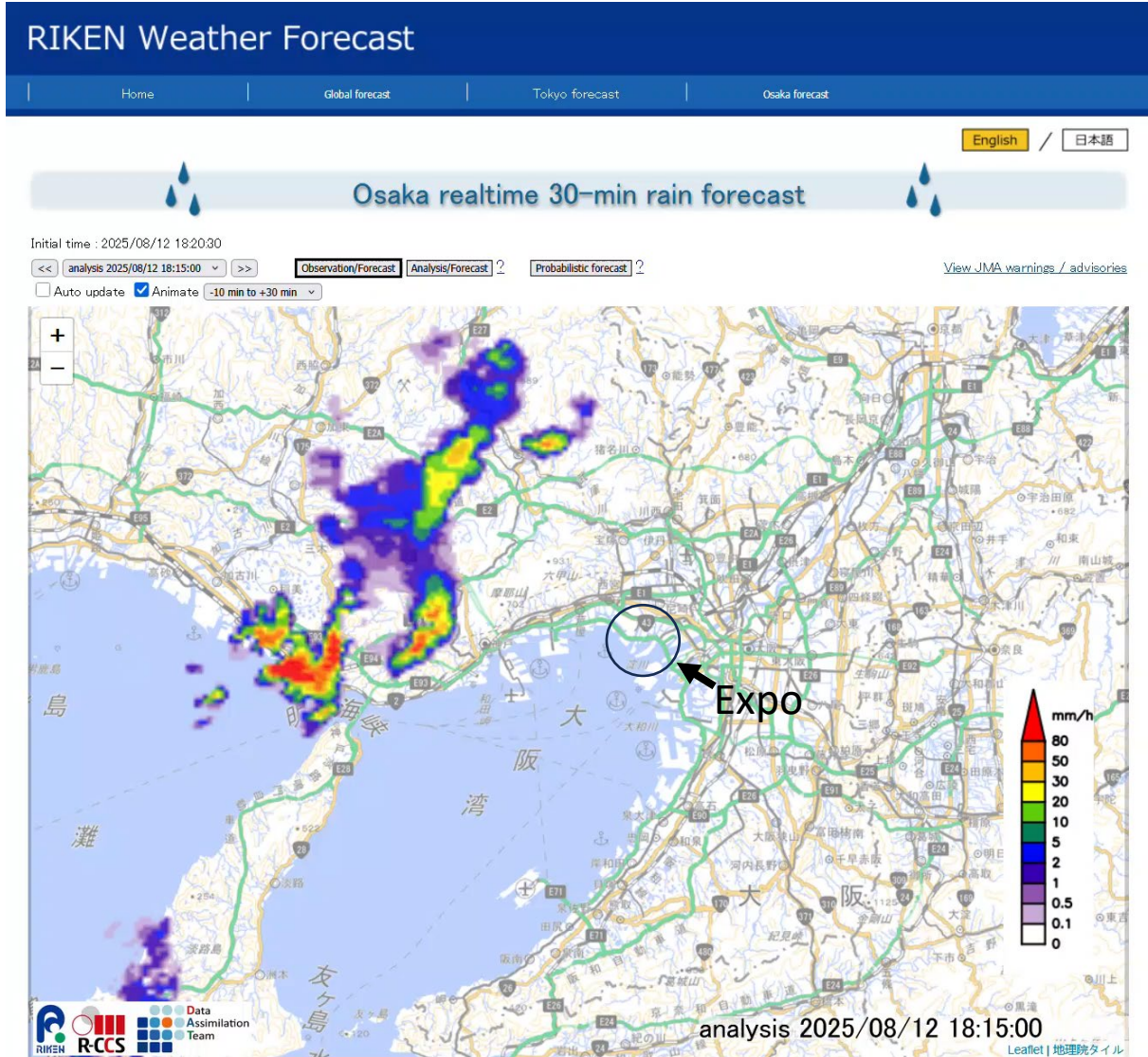
Osaka Expo Experiment Summary – August 2025

| MON | TUE | WED | THUR | FRI | SAT | SUN |
|--|--|--|--|--|---|--|
| | | | | 1 | 2 | 3 |
| 4 | 5 – Experiment Start 12:00 500 mems | 6 | 7  | 8  | 9  | 10 |
| 11  | 12  | 13  | 14  | 15  | 16 | 17 |
| 18 | 19 | 20 | 21 | 22  | 23 | 24  |
| 25 1000 mem Switch at 12:00 | 26 | 27 | 28  | 29 | 30 | 31 – Experiment End 00:00 |

Osaka Expo Experiment Summary – August 2025

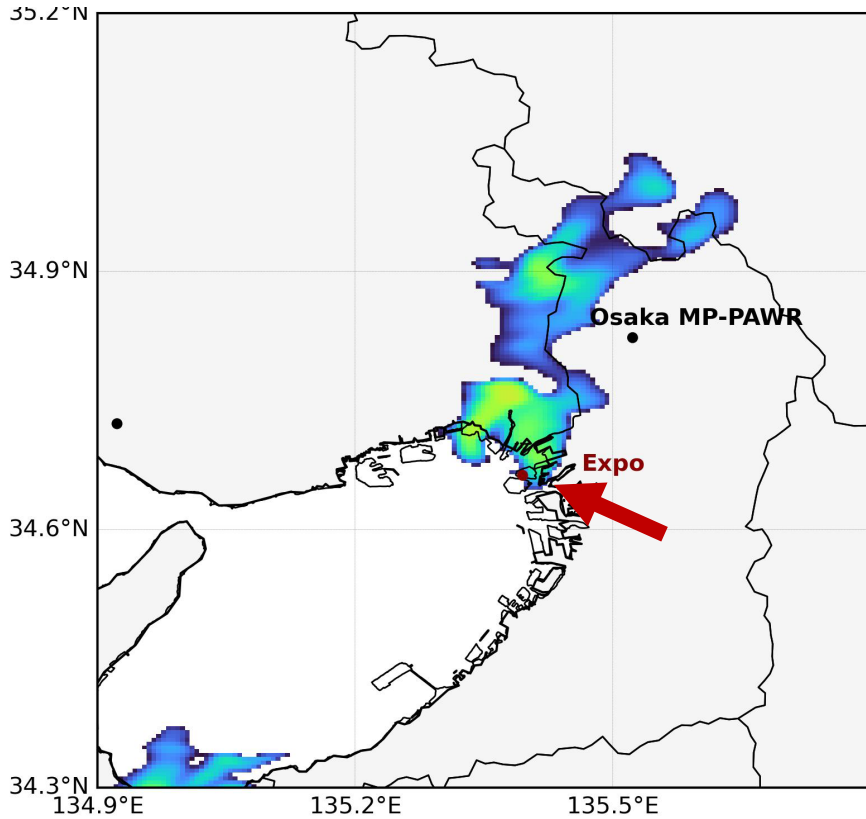
| MON | TUE | WED | THUR | FRI | SAT | SUN |
|--|--|-----|------|-----|-----|---------------------------------|
| | | | | 1 | 2 | 3 |
| 4 | 5 – Experiment Start 12:00 500 mems | 6 | 7 | 8 | 9 | 10 |
| 11 | 12 | 13 | 14 | 15 | 16 | 17 |
| 18 | 19 | 20 | 21 | 22 | 23 | 24 |
| 25 1000 mem Switch at 12:00 | 26 | 27 | 28 | 29 | 30 | 31 – Experiment End 00:00 |

Osaka Expo 2025 30-minute Rain Forecast: 18:20 12th Aug 2025

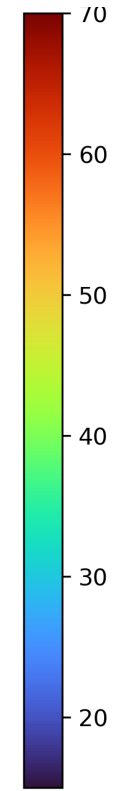
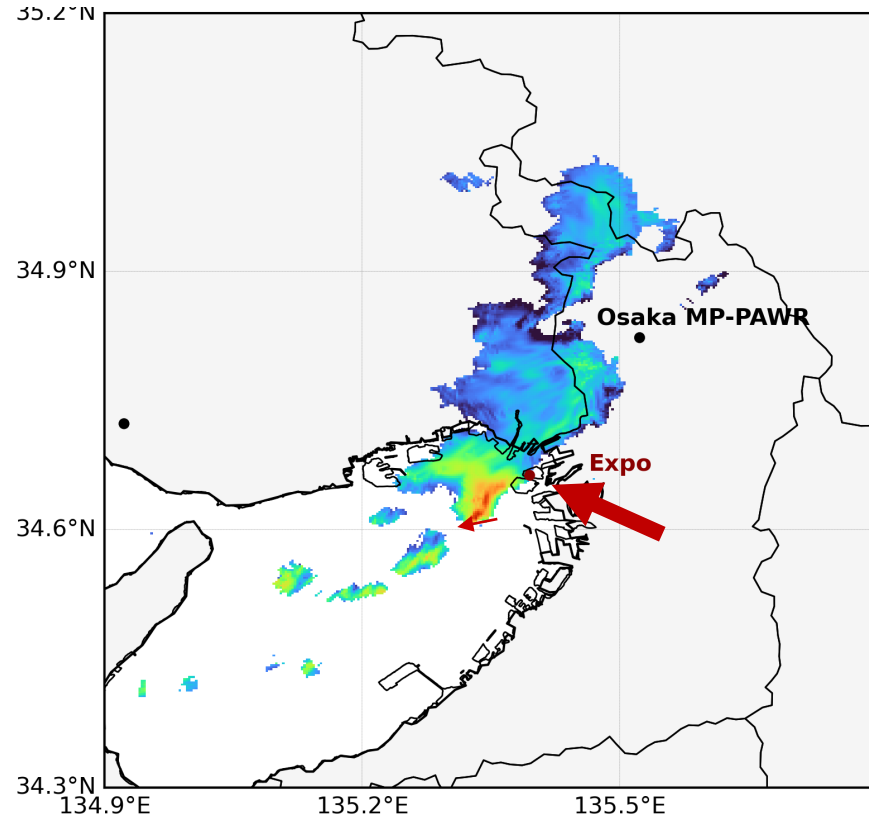


- Fast moving line of convection from west with >80 mm/hr rainfall
- Advanced warning given to visitors via smartphone app

30-min.-lead forecast



Verification truth (observations)



| MON | TUE | WED | THUR | FRI | SAT | SUN |
|-----|----------------------------|-----|------|-----|-----|---------------------------|
| | | | | 1 | 2 | 3 |
| 4 | 5 - Experiment Start 12:00 | 6 | 7 | 8 | 9 | 10 |
| | 500 mems | | | | | |
| 11 | 12 | 13 | 14 | 15 | 16 | 17 |
| | 1000 mems | | | | | |
| 18 | 19 | 20 | 21 | 22 | 23 | 24 |
| | 1000 mem Switch at 12:00 | | | | | |
| 25 | 26 | 27 | 28 | 29 | 30 | 31 - Experiment End 00:00 |

A case of forecasting rain clouds using “Fugaku” during Expo 2025 Osaka, Kansai.

Reflectivity intensity (red is stronger) at 18:53 JST 12 August 2025.

Push notification via smartphone app was made successfully based on this forecast.

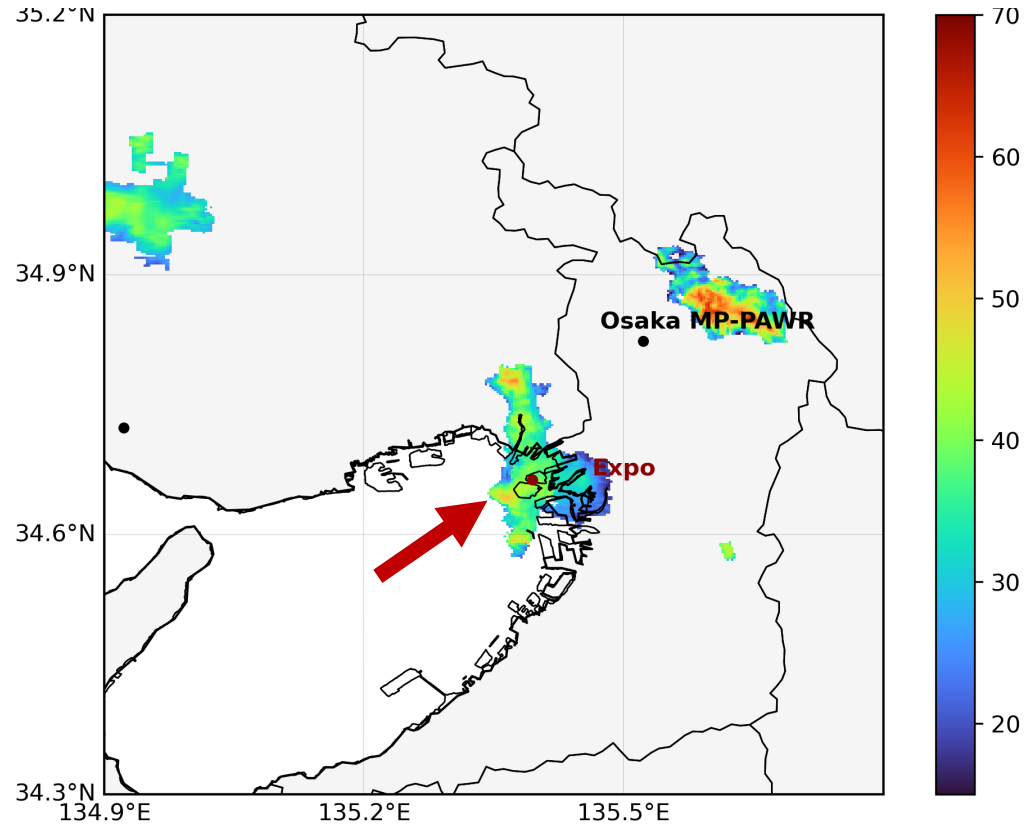
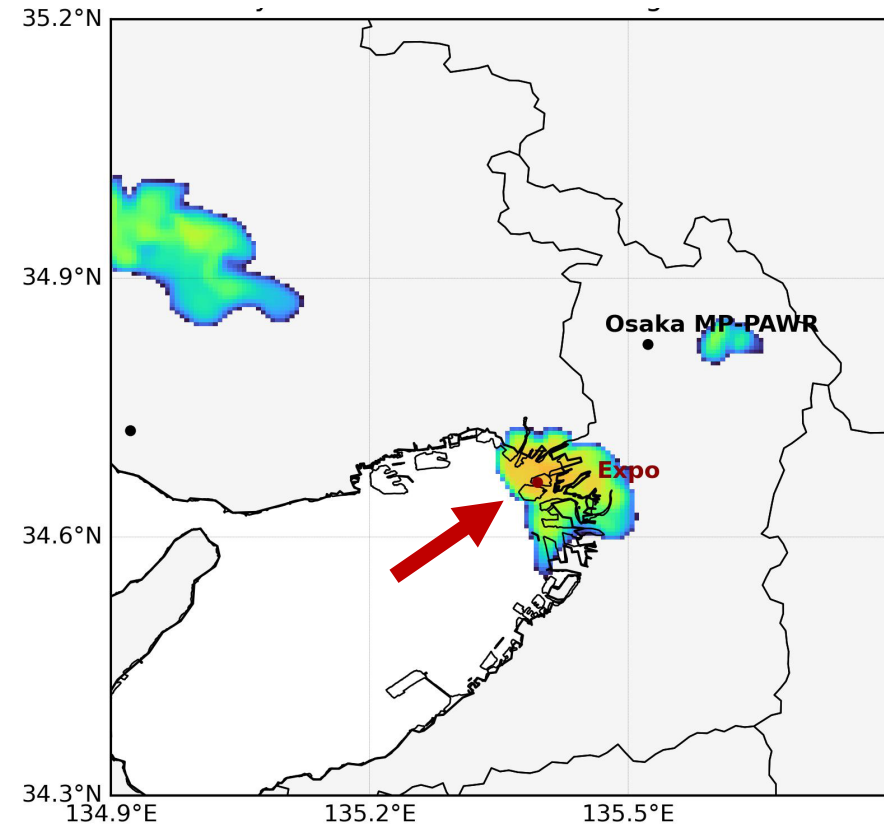


Osaka Expo Experiment Summary – August 2025

| MON | TUE | WED | THUR | FRI | SAT | SUN |
|--|--|-----|------|-----|-----|---------------------------------|
| | | | | 1 | 2 | 3 |
| 4 | 5 – Experiment Start 12:00 500 mems | 6 | 7 | 8 | 9 | 10 |
| 11 | 12 | 13 | 14 | 15 | 16 | 17 |
| 18 | 19 | 20 | 21 | 22 | 23 | 24 |
| 25 1000 mem Switch at 12:00 | 26 | 27 | 28 | 29 | 30 | 31 – Experiment End 00:00 |

Model 30 min Forecast

Radar Observations 18:30 JST



| MON | TUE | WED | THUR | FRI | SAT | SUN |
|-----|-------------------------------|-----|------|-----|-----|---------------------------------|
| | | | | 1 | 2 | 3 |
| 4 | 5 - Experiment Start 12:00 | 6 | 7 | 8 | 9 | 10 |
| 11 | 12 | 13 | 14 | 15 | 16 | 17 |
| 18 | 19 | 20 | 21 | 22 | 23 | 24 |
| 25 | 26 | 27 | 28 | 29 | 30 | 31 - Experiment End 00:00 |












500 mems →
1000 mem Switch at 12:00 →

A case of forecasting rain clouds using “Fugaku” during Expo 2025 Osaka, Kansai.

Reflectivity intensity (red is stronger) at 18:30 JST 14 August 2025.

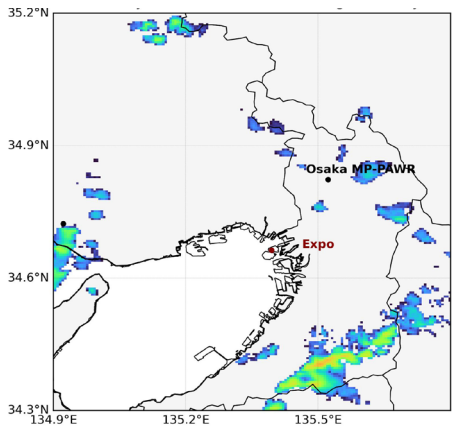
Push notification via smartphone app was made successfully based on this forecast.

Osaka Expo Experiment Summary – August 2025

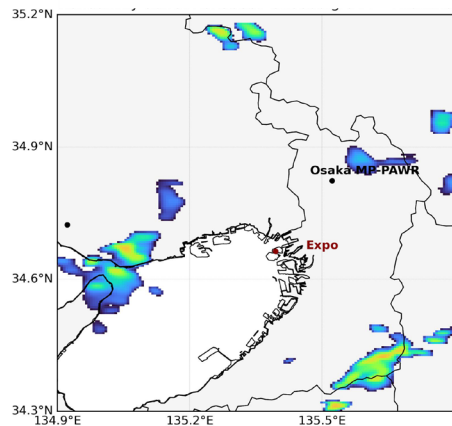
| MON | TUE | WED | THUR | FRI | SAT | SUN |
|--|--|--|--|--|---|--|
| | | | | 1 | 2 | 3 |
| 4 | 5 – Experiment Start 12:00 500 mems | 6 | 7  | 8  | 9  | 10 |
| 11  | 12  | 13  | 14  | 15  | 16 | 17 |
| 18 | 19 | 20 | 21 | 22  | 23 | 24  |
| 25 1000 mem Switch at 12:00 | 26 | 27 | 28  | 29 | 30 | 31 – Experiment End 00:00 |

SCALE-LETKF predicted rainfall over Expo: Initialized at 10:08 JST on 7th August 2025

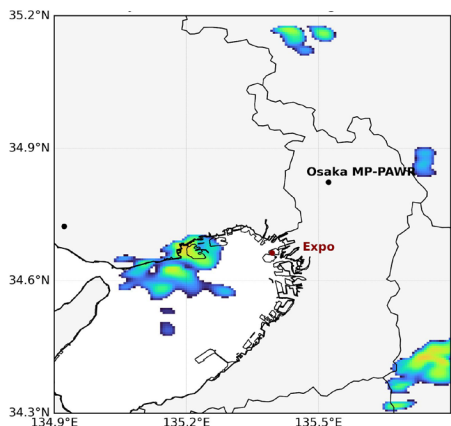
Model Analysis
10:08 JST



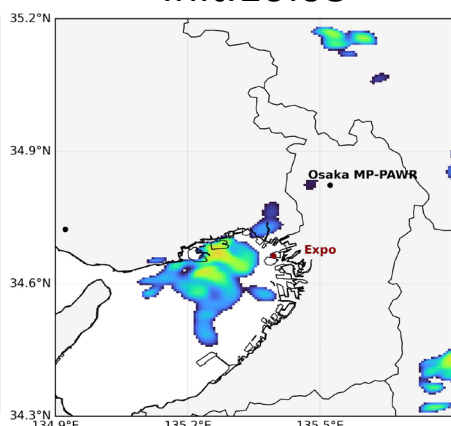
Model 10 min Forecast
Init.10:08



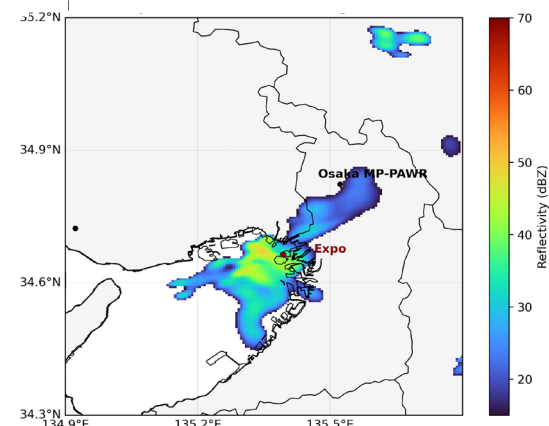
Model 20 min Forecast
Init.10:08



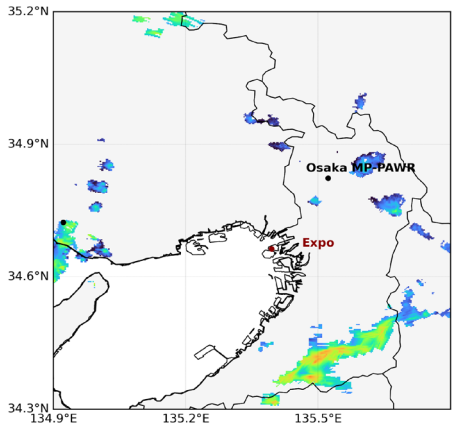
Model 25 min Forecast
Init.10:08



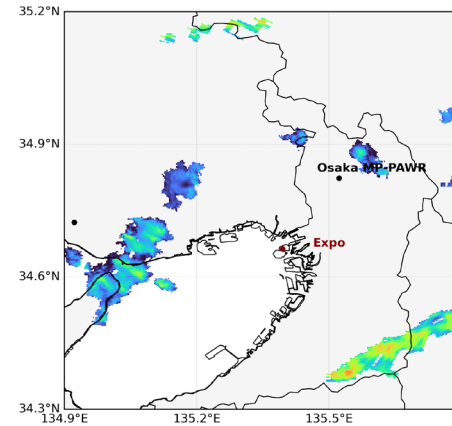
Model 30 min Forecast
Init.10:08



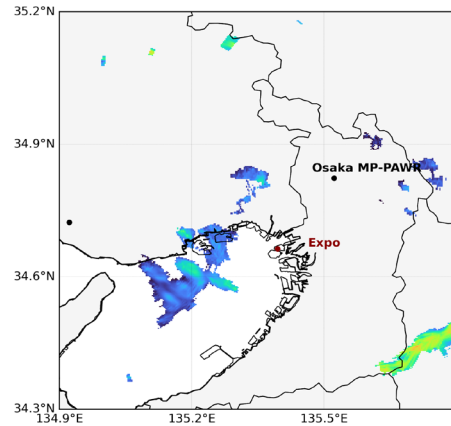
Radar Observations
10:08 JST



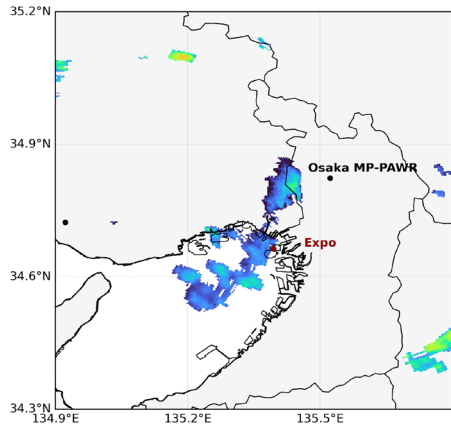
Radar Observations
10:18 JST



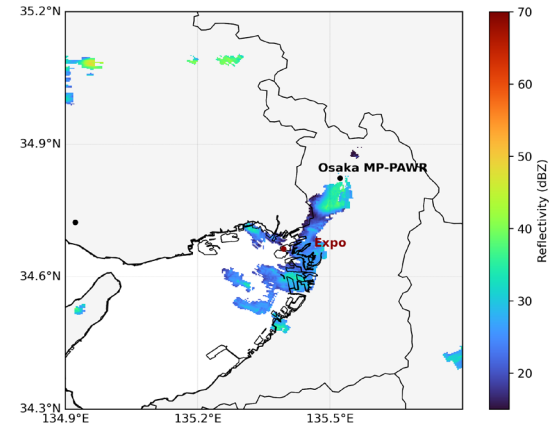
Radar Observations
10:28 JST



Radar Observations
10:33 JST



Radar Observations
10:38 JST

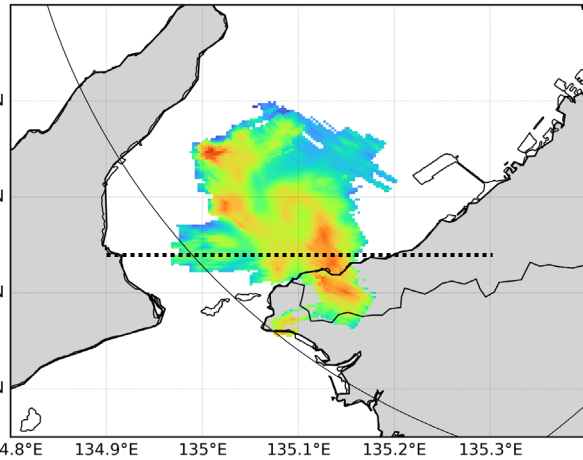


Osaka Expo Experiment Summary – August 2025

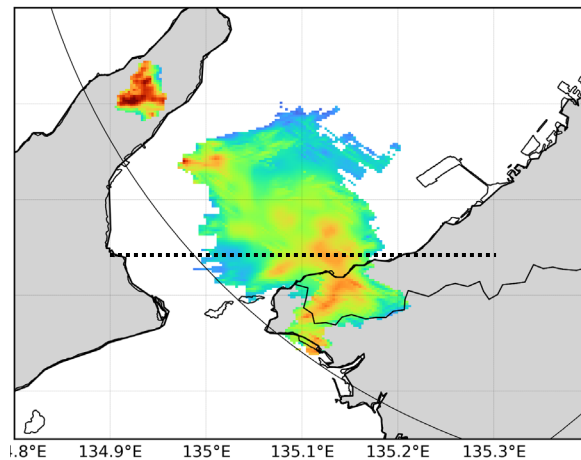
| MON | TUE | WED | THUR | FRI | SAT | SUN |
|--|--|-----|------|-----|-----|---------------------------------|
| | | | | 1 | 2 | 3 |
| 4 | 5 – Experiment Start 12:00 500 mems | 6 | 7 | 8 | 9 | 10 |
| 11 | 12 | 13 | 14 | 15 | 16 | 17 |
| 18 | 19 | 20 | 21 | 22 | 23 | 24 |
| 25 1000 mem Switch at 12:00 | 26 | 27 | 28 | 29 | 30 | 31 – Experiment End 00:00 |

Case study 3: Localized heavy rain forecast for 30 minutes ahead at 06:00 on August 24, 2025

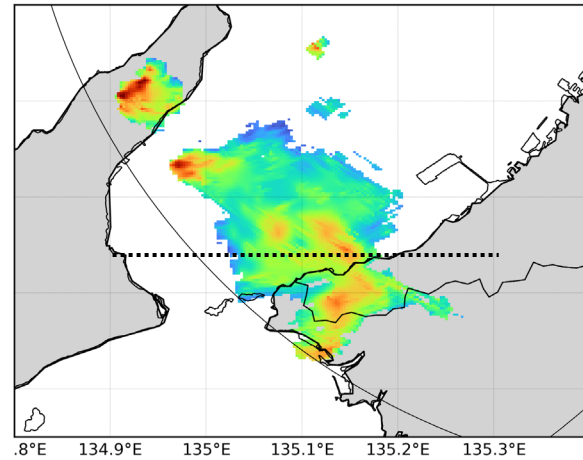
Radar Observation 06:00



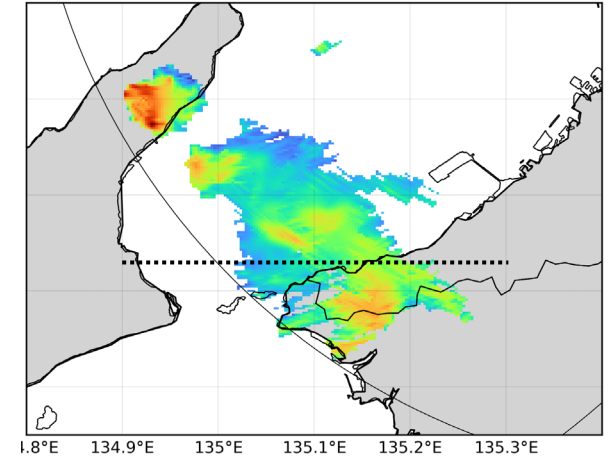
Radar Observation 06:10



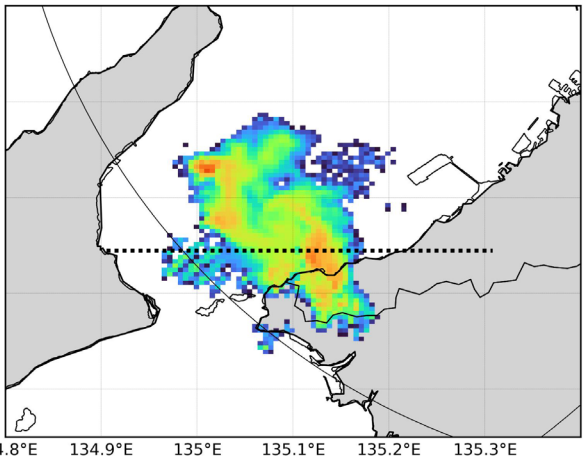
Radar Observation 06:20



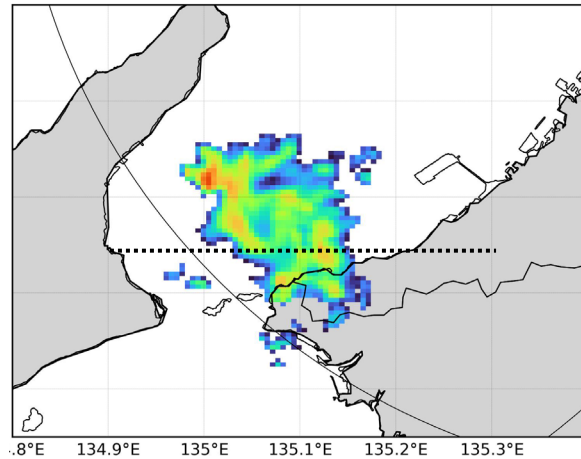
Radar Observation 06:30



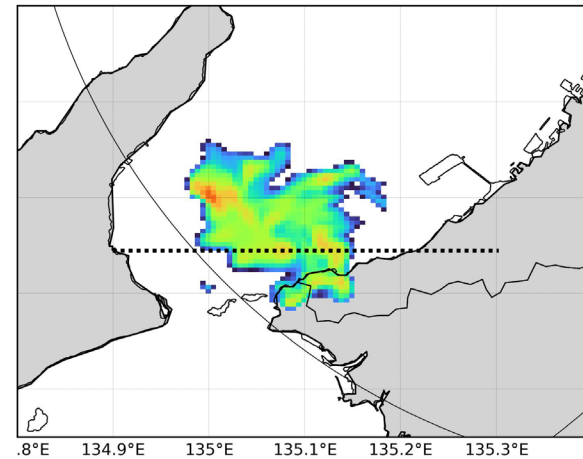
Model Analysis 06:00



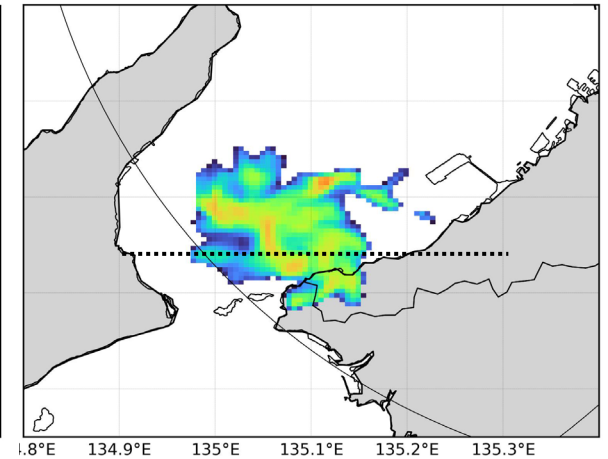
Model Forecast + 10 mins



Model Forecast + 20 mins



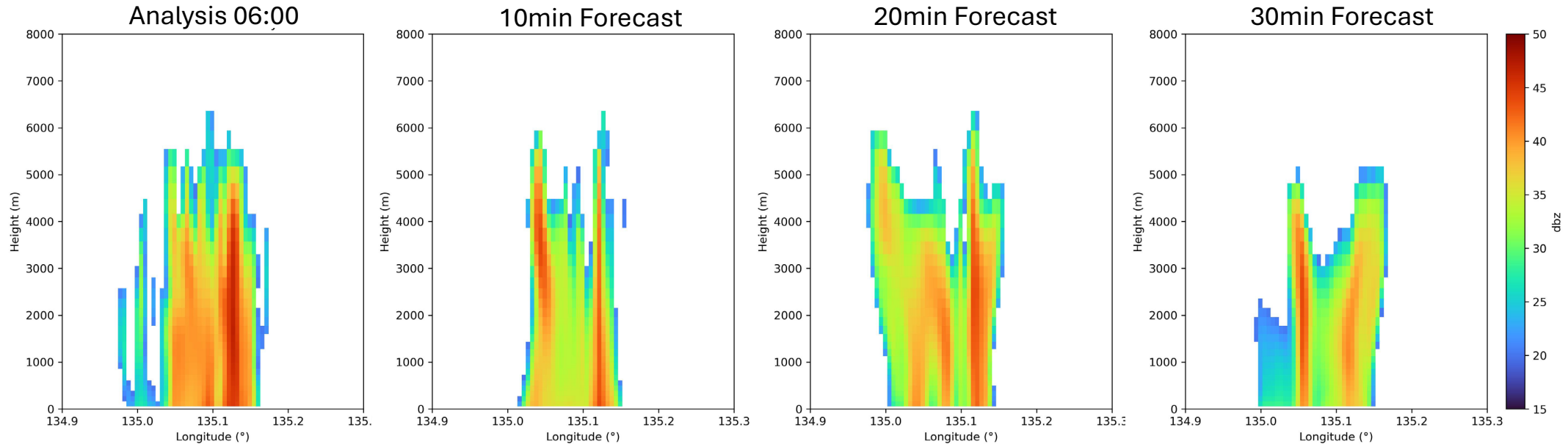
Model Forecast + 30 mins



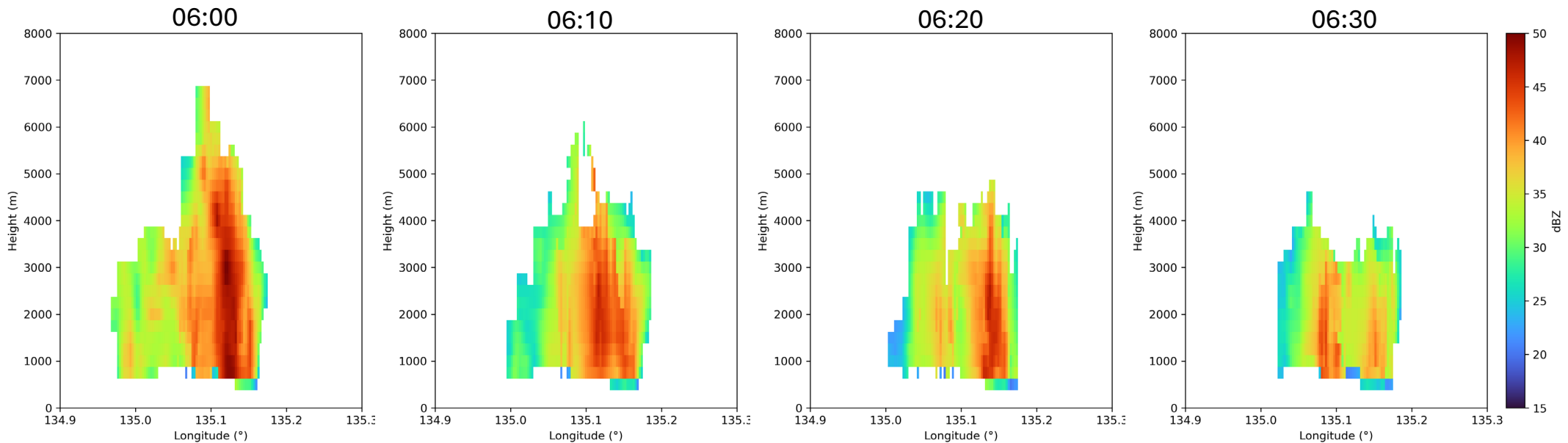
- General structure and intensity of main convection is predicted by the model
- Rapid development of convective activity over Awaji Island (further west) missed by forecast

Case study 3: Localized heavy rain forecast for 30 minutes ahead at 06:00 on August 24, 2025

**Model Analysis
and Forecast
(Initialized 6:00
24th August)**

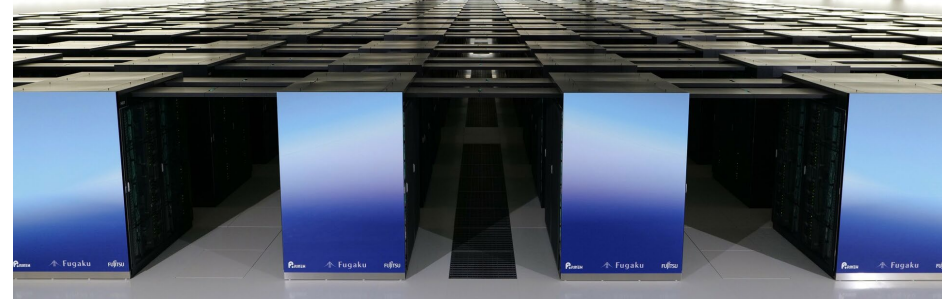


**Radar
Observations**





September 2012



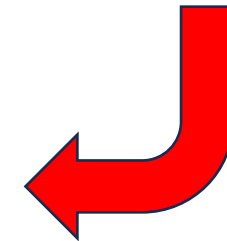
March 2021

Good for Big DA
Not suitable for ML



Good for both Big DA
and ML

“Fugaku Next”
(2030-?)
AI focused

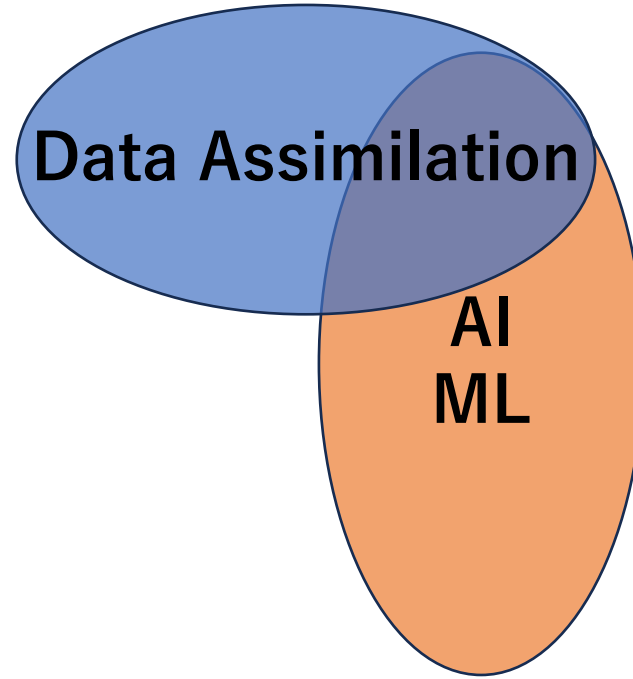


**“rich”
model**

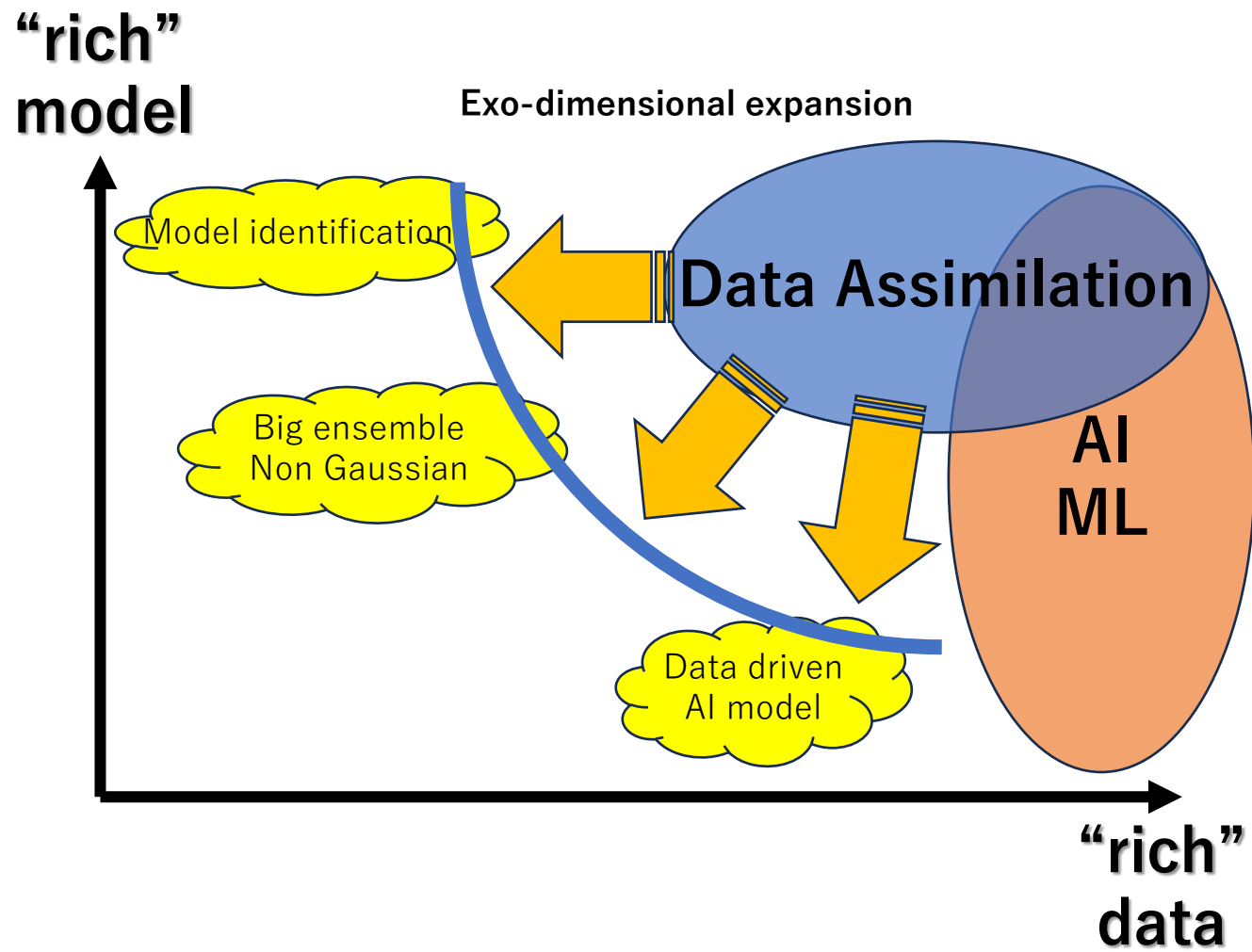


**“rich”
data**

**“rich”
model**



**“rich”
data**



Precipitation nowcasting with deep learning



S. Otsuka and T. Miyoshi (RIKEN)

Acknowledgment

Y. Maejima, P. Tandeo, M. Ohhigashi, V. P. Huynh,
S. Satoh, T. Ushio, P. Baron

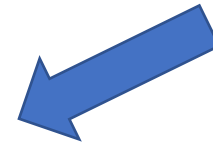
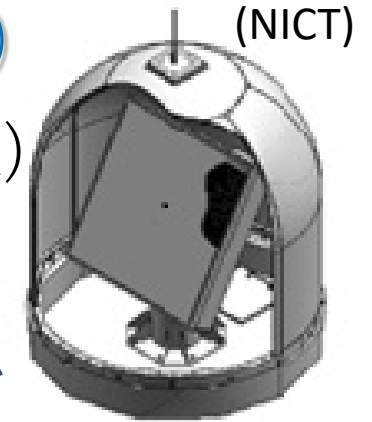


RIKEN
Center for
Computational Science

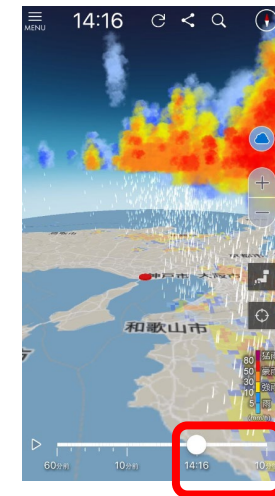


Phased-Array Weather Radar 3D nowcast (<https://weather.riken.jp/>)

Open to the public since July 2017 (Licensed by JMA)

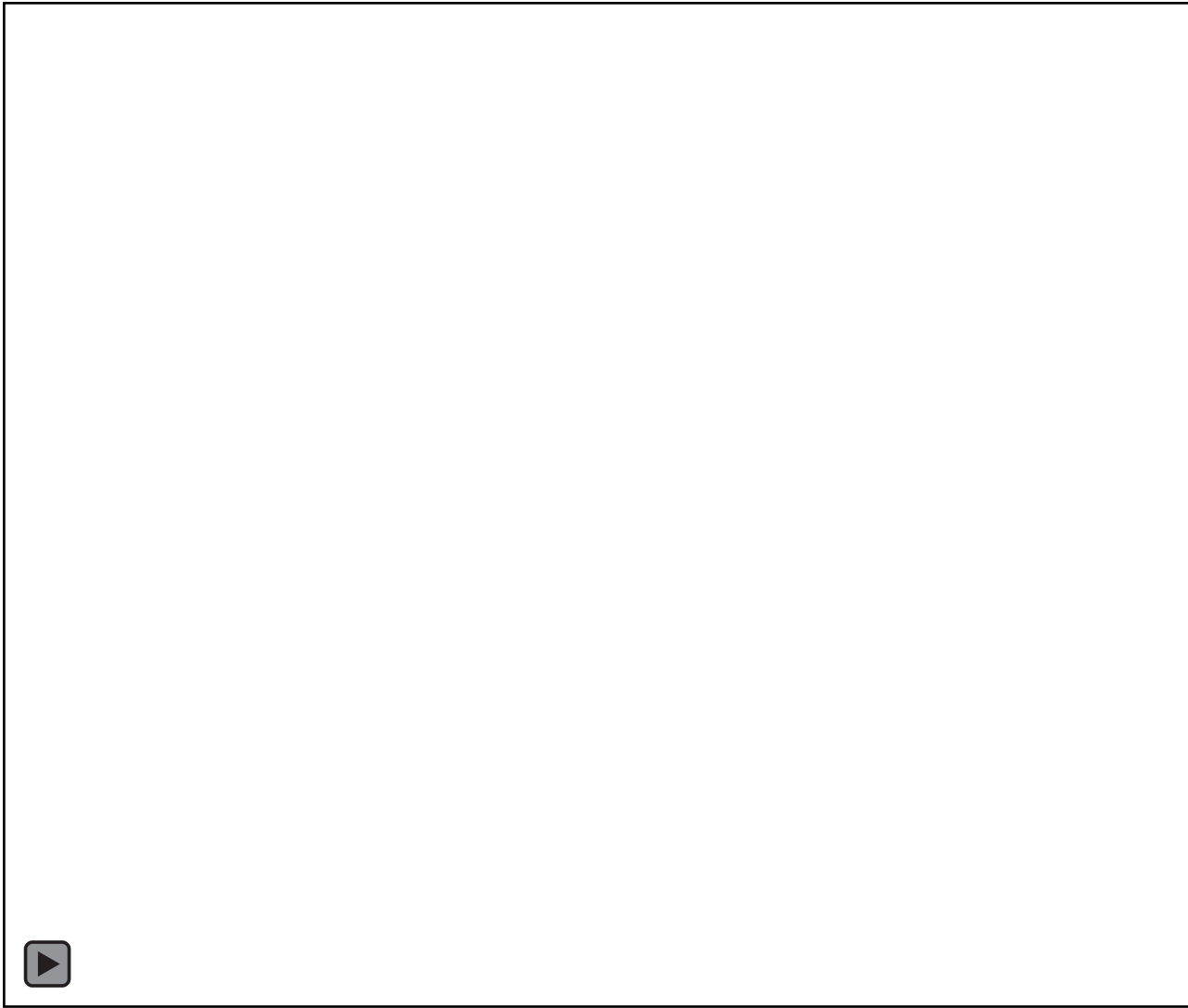


Updated
every 30



App by MTI Ltd.

247,000+
downloaded



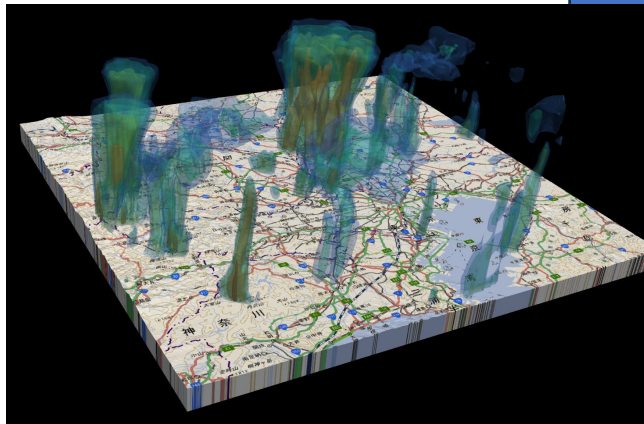


(NICT)

Process past observations by ConvLSTM

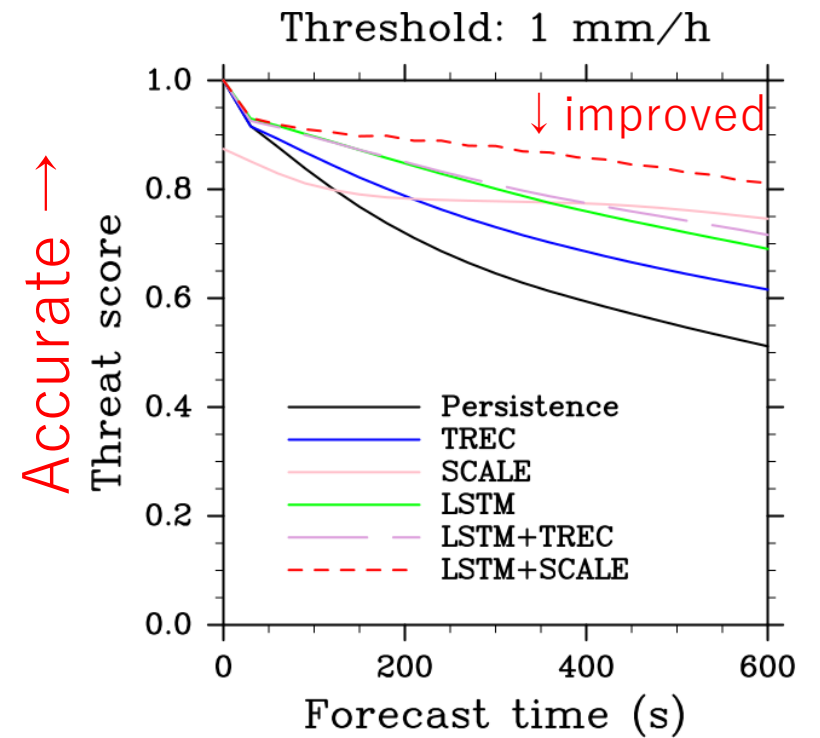
Generate future images by ConvLSTM

NWP-AI merged predictions



Assimilated by NWP system SCALE-LETKF

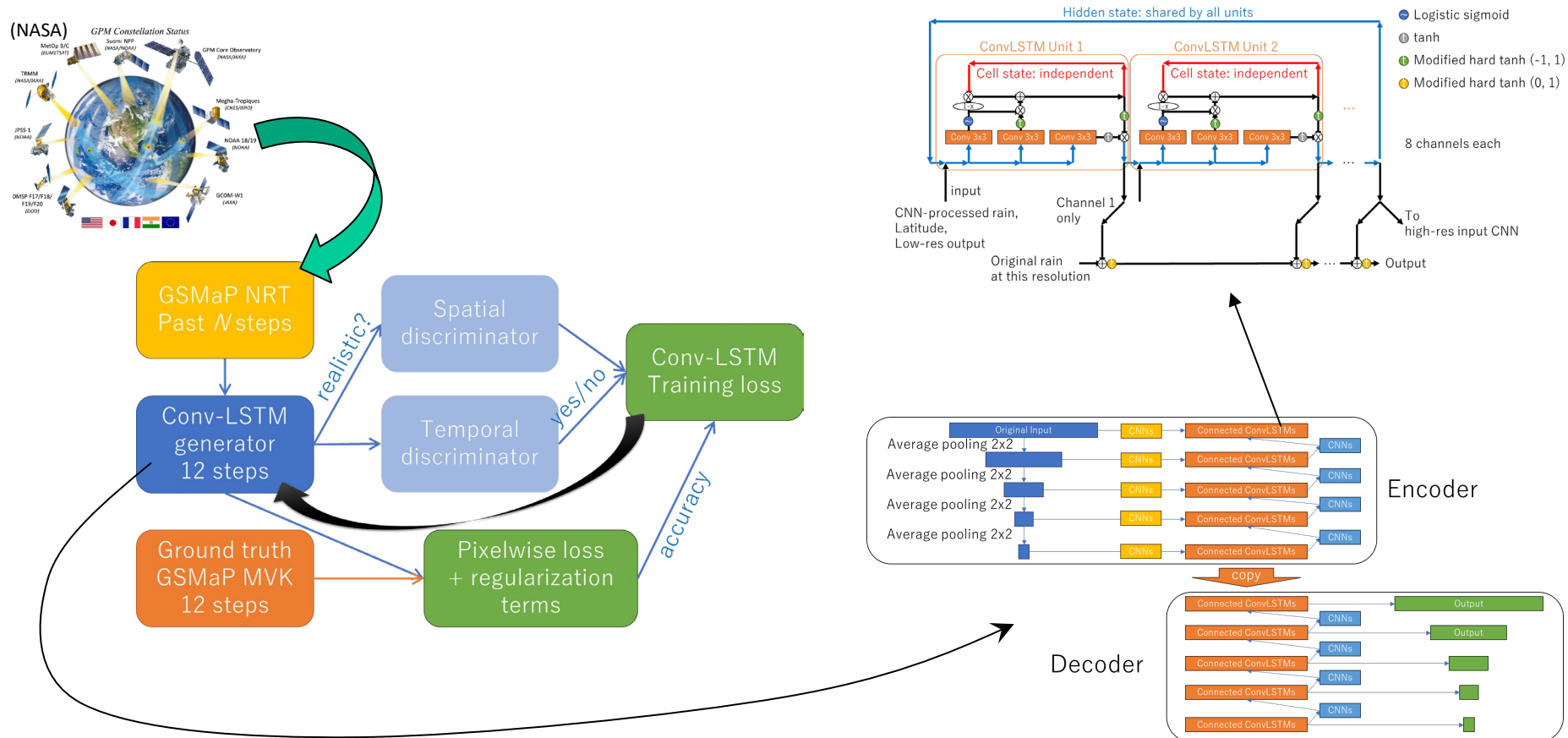
NWP results



Integrating big data assimilation and deep learning for precipitation nowcasting

Machine Learning approach to nowcasting

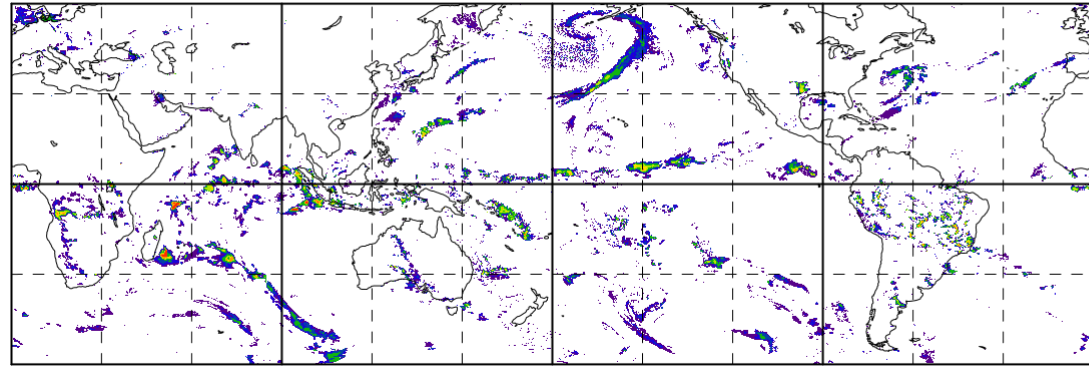
- GSMaP-based AI forecast
- ConvLSTM-based encoder-decoder
- Adversarial training



Comparison with a conventional algorithm

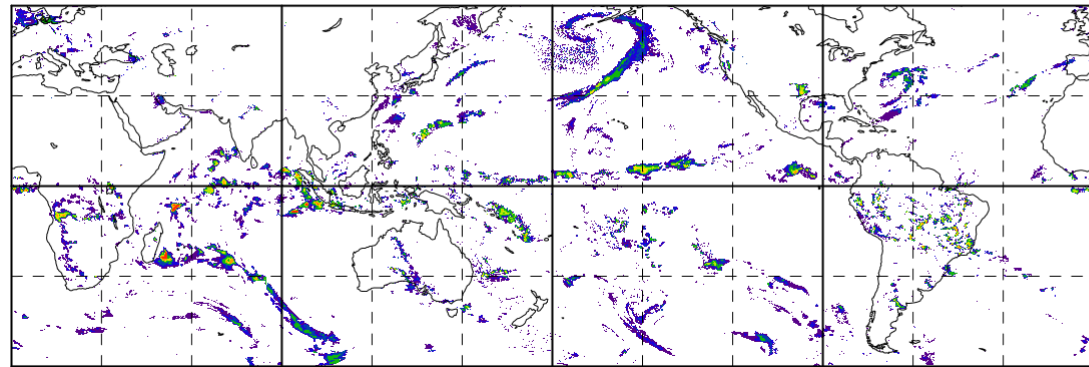
Init: 2024/01/03 00Z, valid: 2024/01/03 00Z, 0.7882964489882145

Proposed



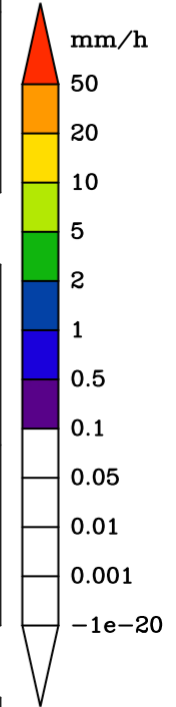
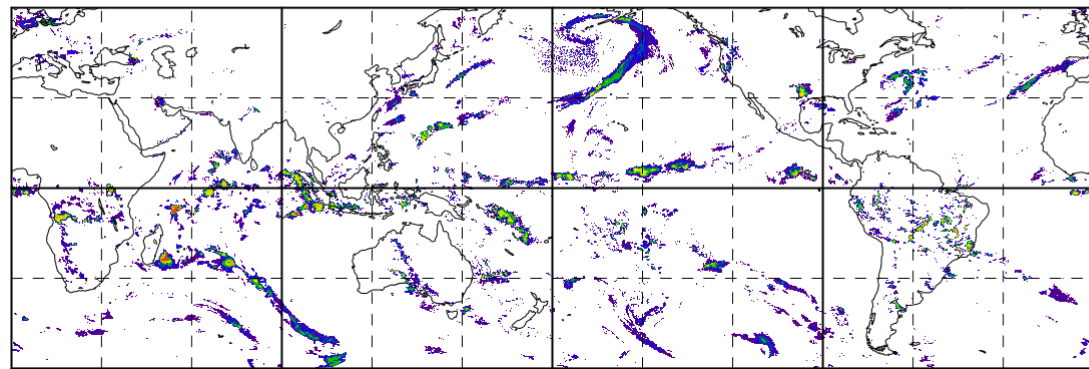
**Conventional
tracking
algorithm**

Nowcast 0.7882964489882145



MVK V8

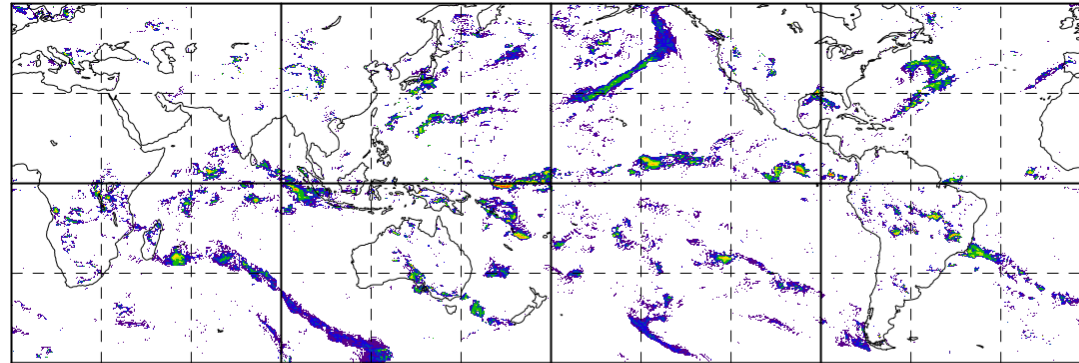
Observations



Comparison with a conventional algorithm

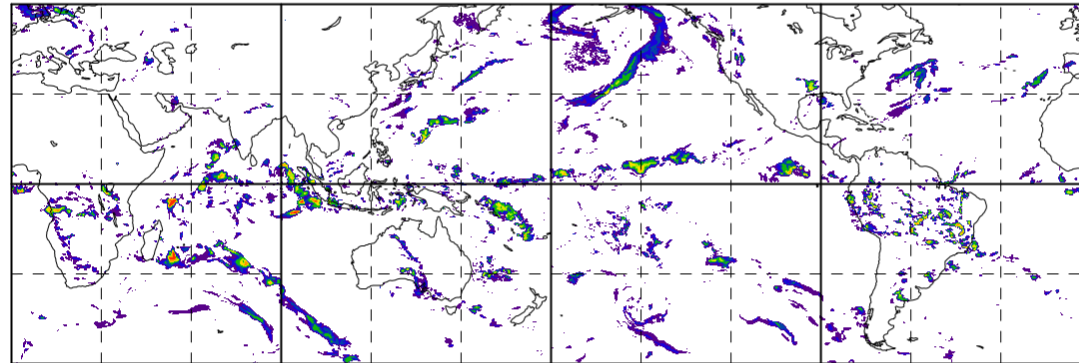
Init: 2024/01/03 00Z, valid: 2024/01/03 12Z, 0.22772505215767

Proposed



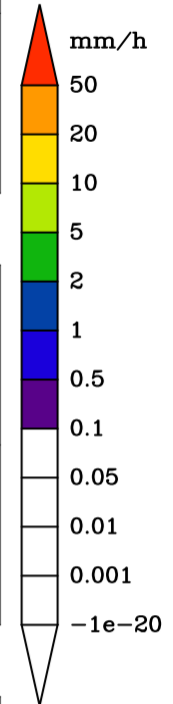
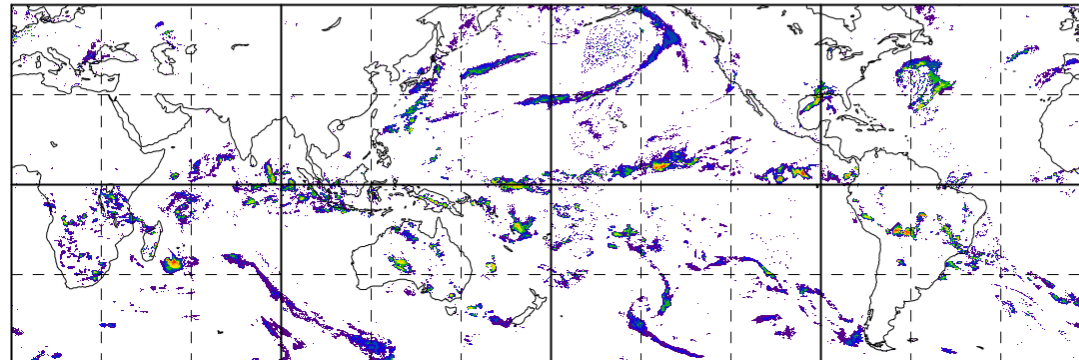
Nowcast 0.161430444468922

**Conventional
tracking
algorithm**



MVK V8

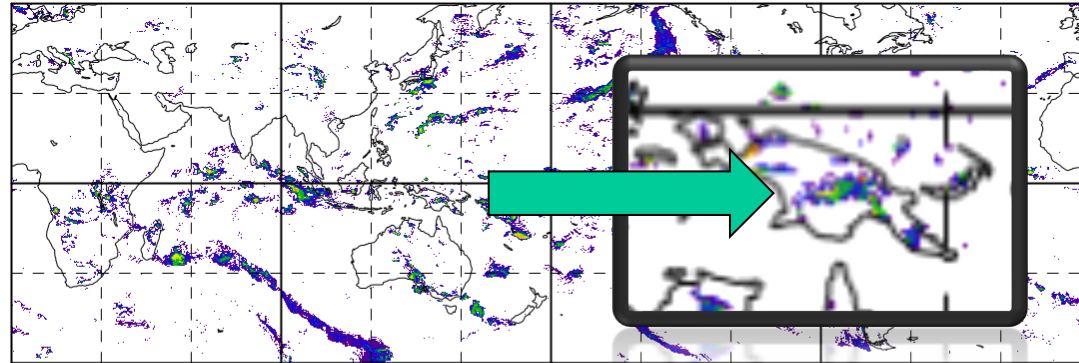
Observations



Comparison with a conventional algorithm

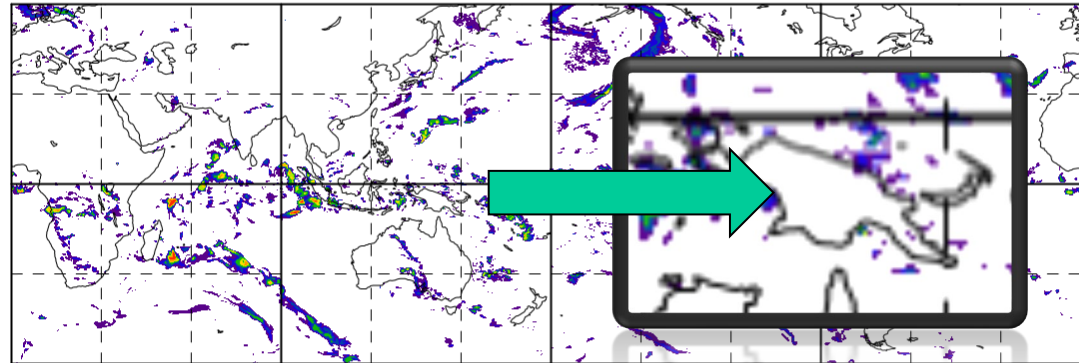
Init: 2024/01/03 00Z, valid: 2024/01/03 12Z, 0.22772505215767

Proposed



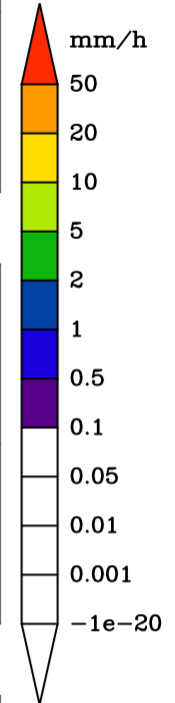
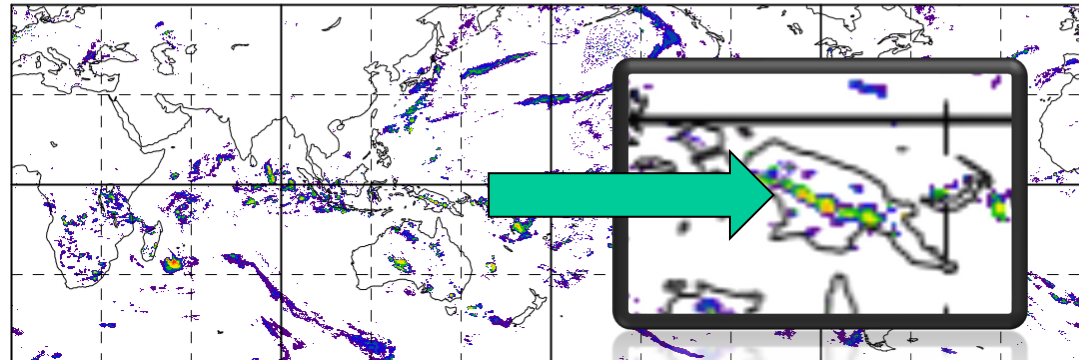
Nowcast 0.161430444468922

Conventional tracking algorithm



MVK V8

Observations



Verification scores for Jan-Dec 2024

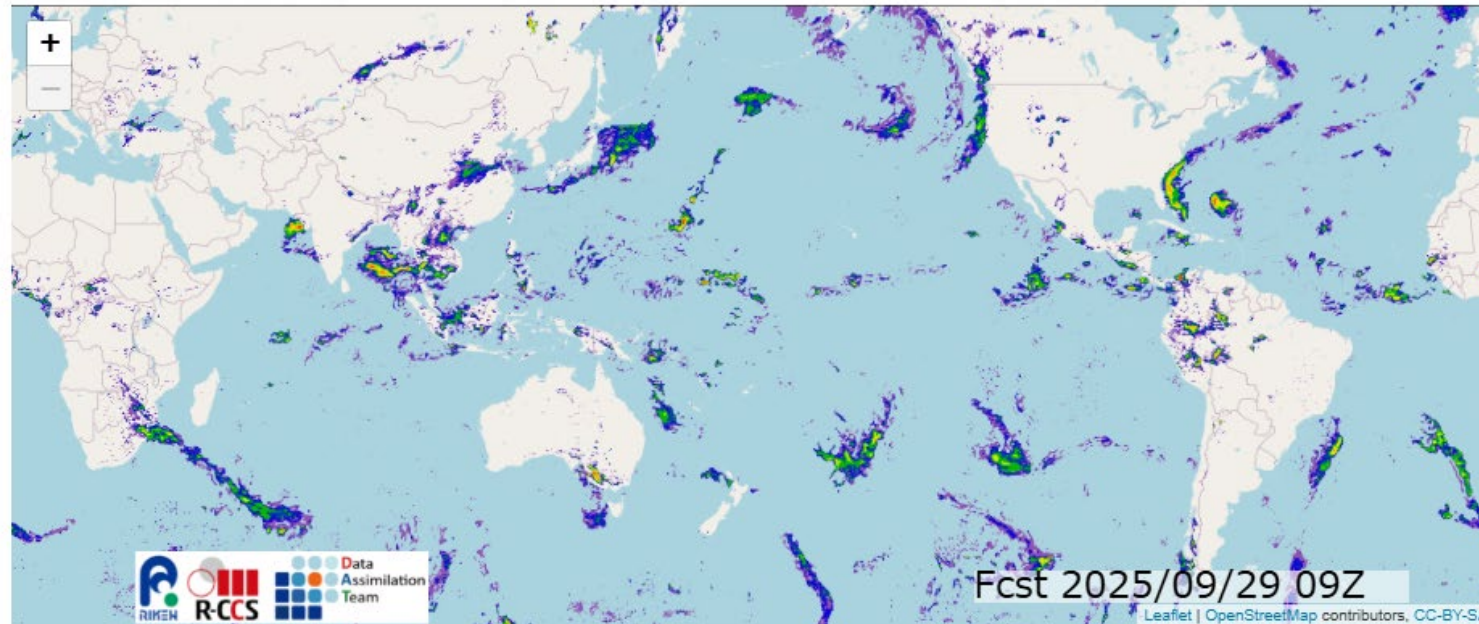
GSMaP RIKEN AI Nowcast (GSMaP_RAIN)

Global precipitation nowcast with AI

Init: 2025/09/28 21Z

<< 12 h >> Animate

JMA's warnings/advisories



https://weather.riken.jp/en/gsmmap_rain/gsmmap_rain.html

A machine learning approach to the observation operator for satellite radiance data assimilation

J. Liang and T. Miyoshi



Machine Learning for satellite obs. operator

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{K}[\mathbf{y} - \underline{\mathbf{H}}(\mathbf{x}^f)]$$

(1) Physically-based
Radiative Transfer
Model (RTM)

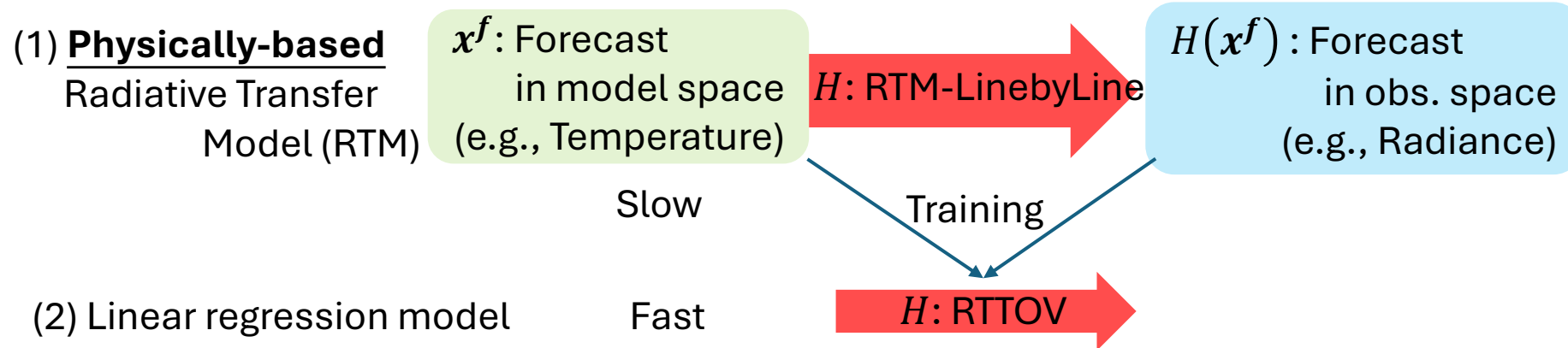
\mathbf{x}^f : Forecast
in model space
(e.g., Temperature)

\mathbf{H} : RTM-LinebyLine

$\mathbf{H}(\mathbf{x}^f)$: Forecast
in obs. space
(e.g., Radiance)

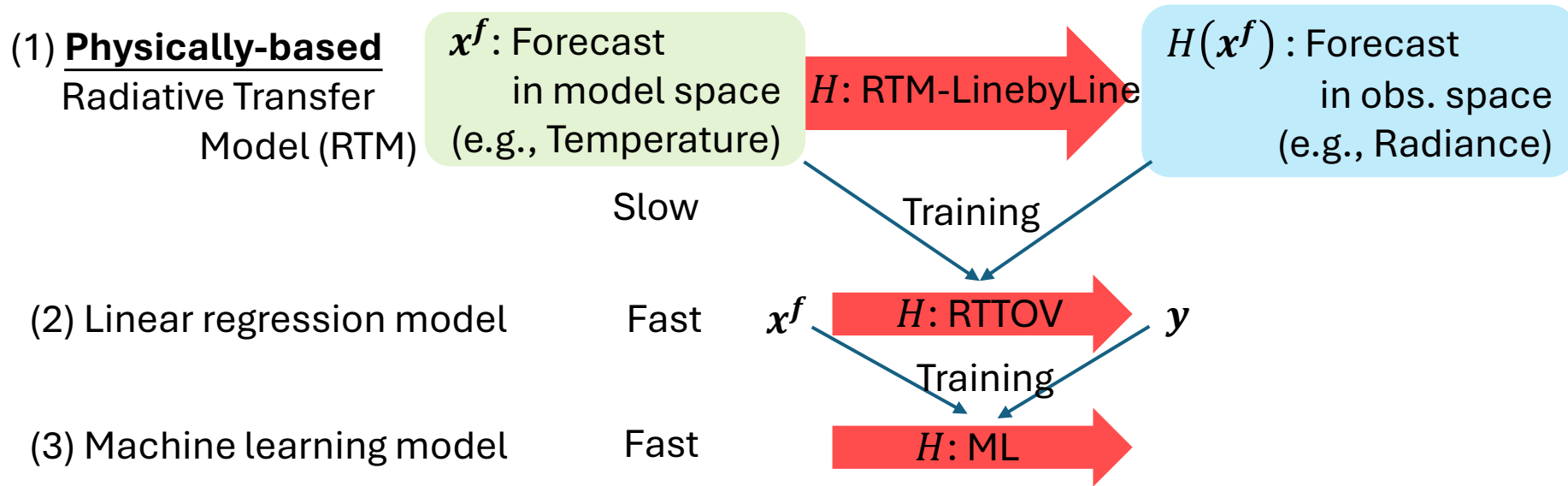
Machine Learning for satellite obs. operator

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{K}[\mathbf{y} - \underline{\mathbf{H}}(\mathbf{x}^f)]$$



Machine Learning for satellite obs. operator

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{K}[\mathbf{y} - \underline{H}(\mathbf{x}^f)]$$



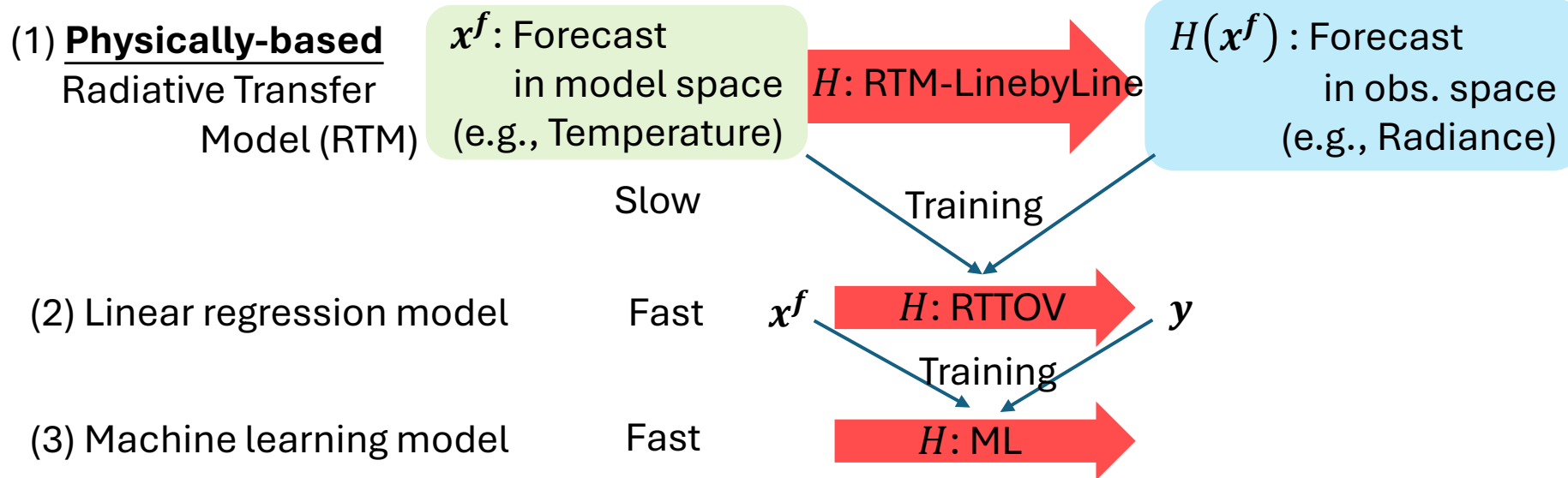
$$\mathbf{y} = H(\mathbf{x}^{true}) + \boldsymbol{\varepsilon}^o$$

\mathbf{y} : Real observations
(e.g., AMSU-A)

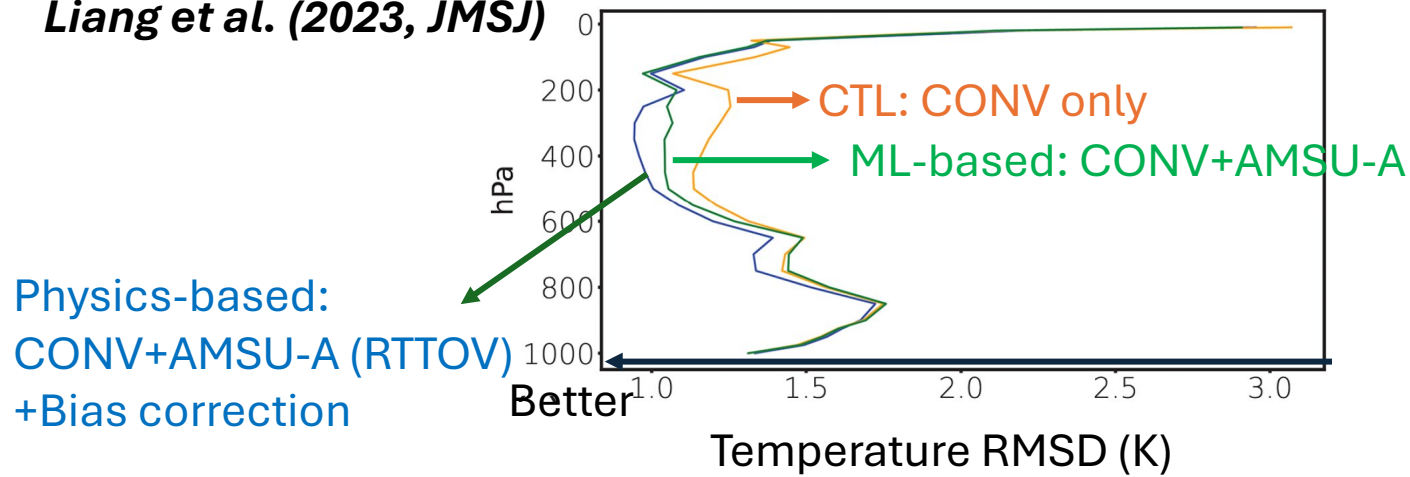
\mathbf{x}^{true} : Approximated by \mathbf{x}^f and \mathbf{x}^a
from the NICAM-LETKF system

Machine Learning for satellite obs. operator

$$x^a = x^f + \mathbf{K}[y - \underline{H}(x^f)]$$

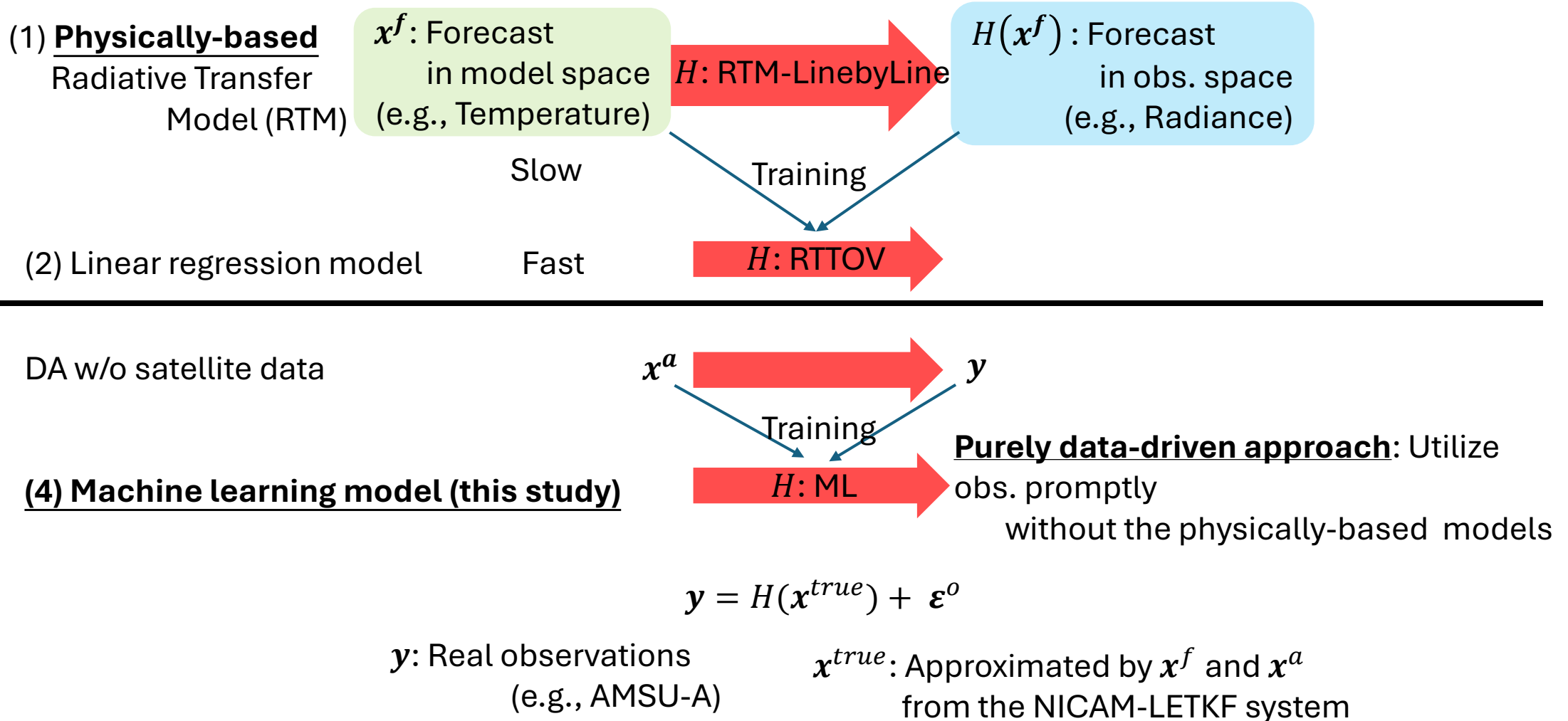


Liang et al. (2023, JMSJ)



Machine Learning for satellite obs. operator

$$\mathbf{x}^a = \mathbf{x}^f + \mathbf{K}[\mathbf{y} - \underline{\mathbf{H}}(\mathbf{x}^f)]$$



Design of the machine learning models

$$y = h_{ml}(x_b, \theta, \phi, p) + e_{ml}$$

output **input**

input

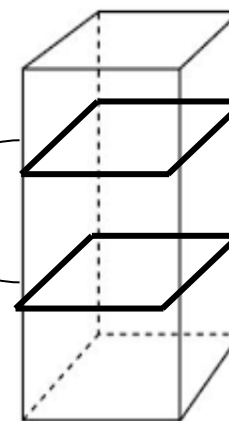
3D variables:

- pressure (78 levels)
- temperature (78 levels)
- specific humidity (40 levels)

2D variables:

- surface pressure
- surface temperature
- 10-meter u-wind and v-wind
- 2-meter temperature
- 2-m specific humidity

other bias predictor: Satellite zenith angle, Scan angle, latitude

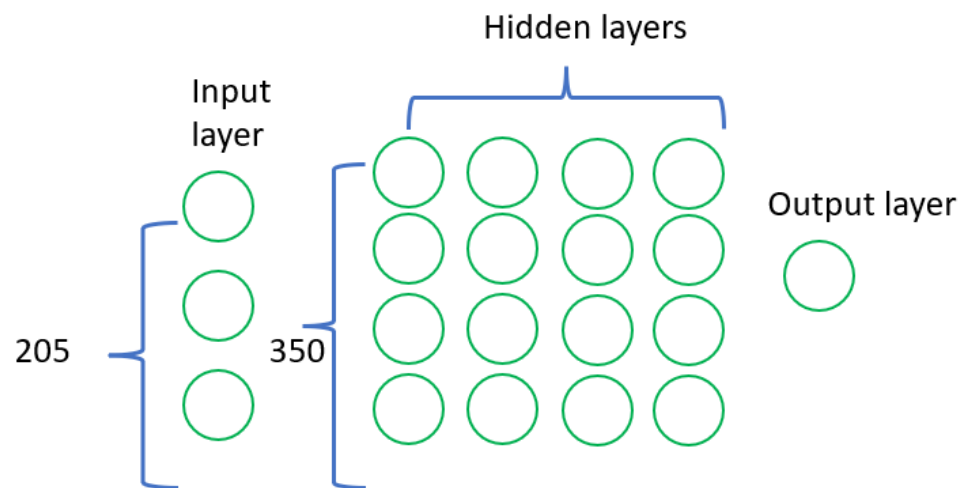


Output: y

- satellite brightness
- temperature
- from channel 6, 7, 8

Deep neural networks (DNNs) for each channel and satellite

205 features, includes different vertical levels

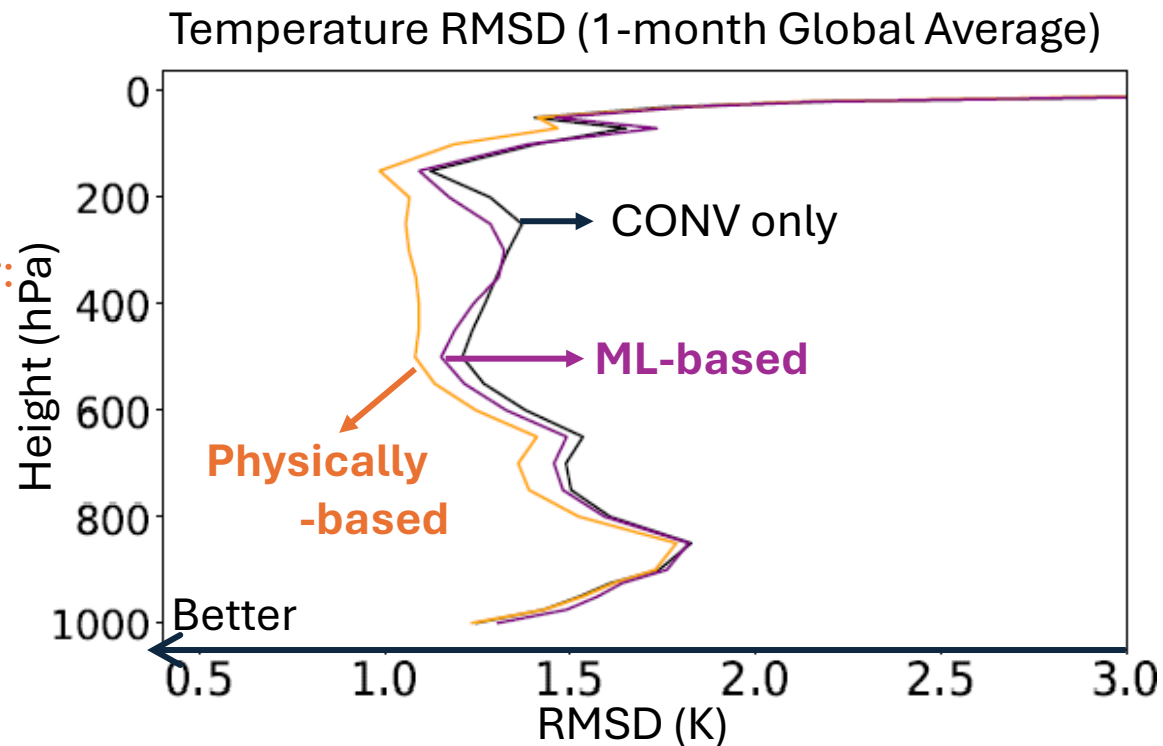


Hyperparameters searching:

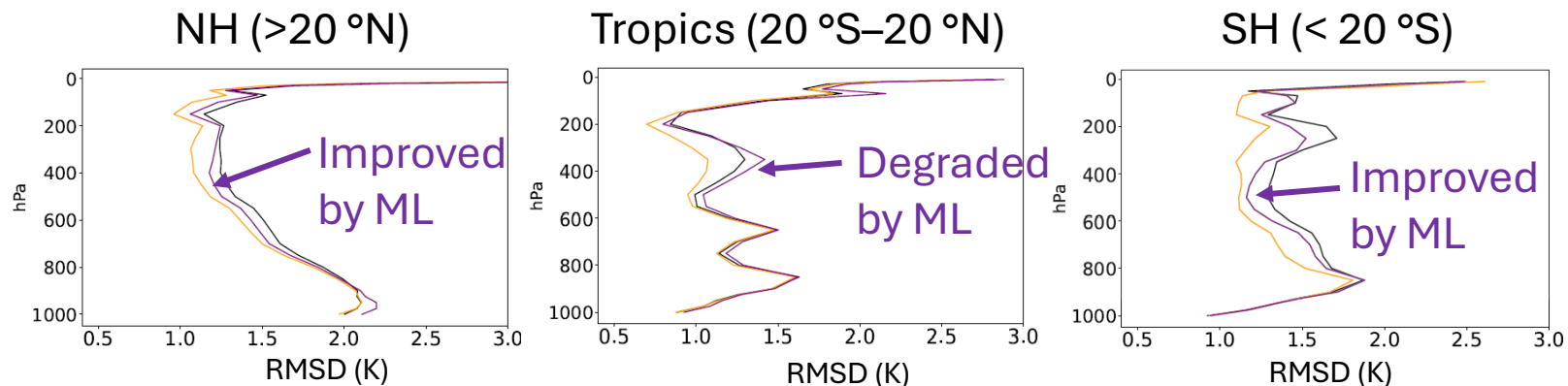
| | |
|---------------------|------|
| | |
| activation function | ReLu |
| learning rate | 1e-6 |
| Units | 300 |
| Layers | 4 |

Validation relative to ERA Interim

- Sensitivity experiments
 - CONV only
 - **Physically-based** obs. operator:
 - CONV+AMSU-A (RTTOV)
 - +Bias correction
 - **ML-based** obs. operator:
 - CONV+AMSU-A



Accuracy: **Physically-based** > **ML-based** > CONV only

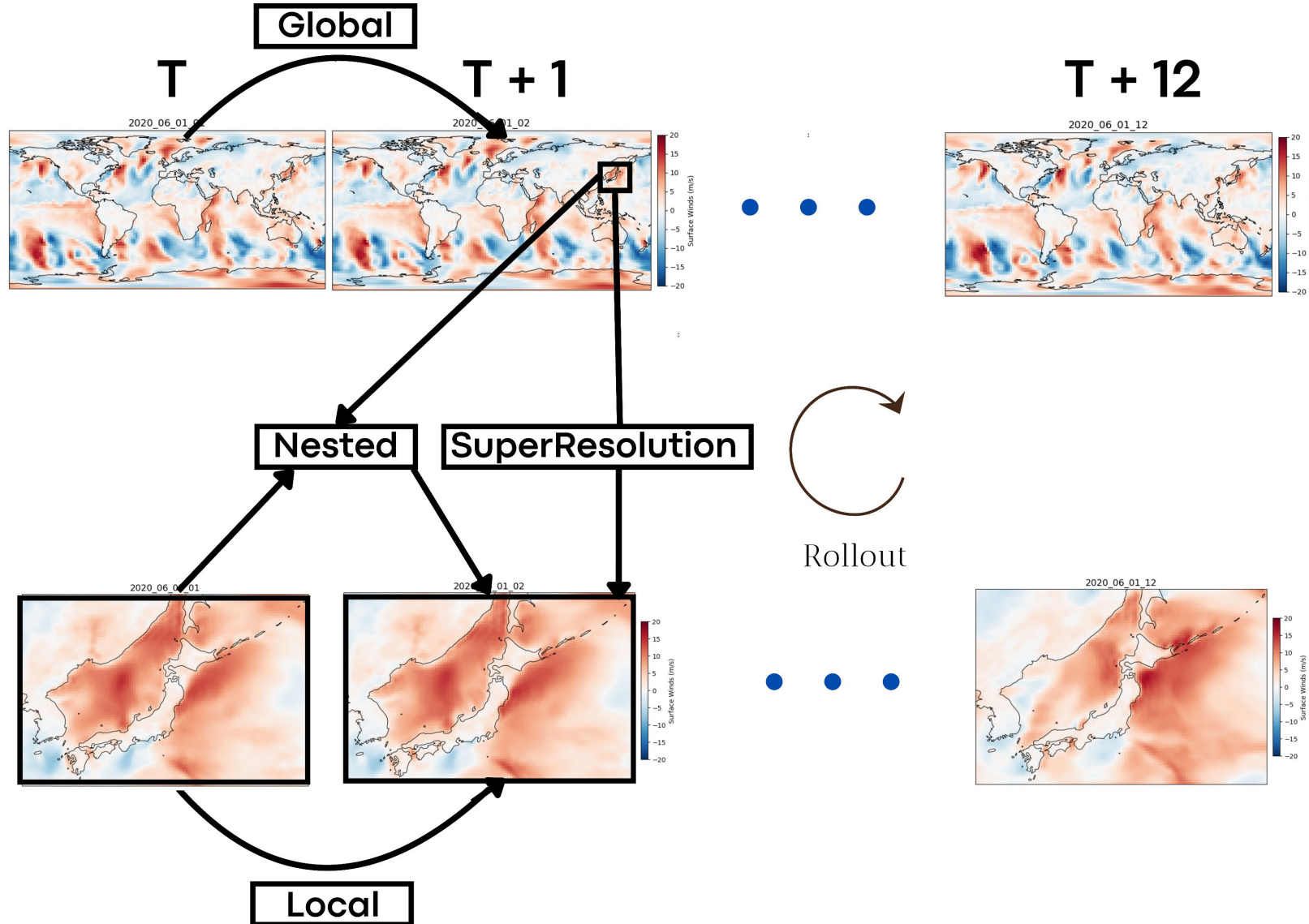


Machine Learning-Based Regional Weather Prediction

G. Saliou, S. Ouala, P. Tandeo,
M. Goodliff, T. Miyoshi

ERA5 at 2.5 deg.

Verified against
ERA5 at 0.25 deg.



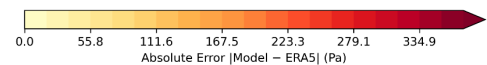
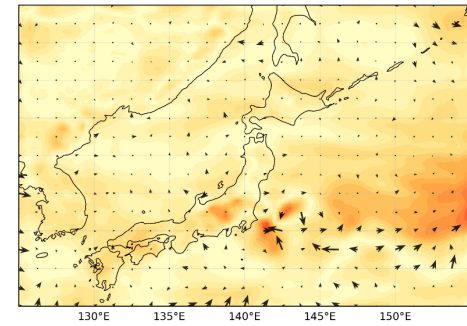
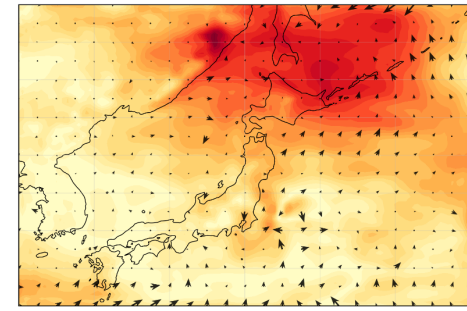
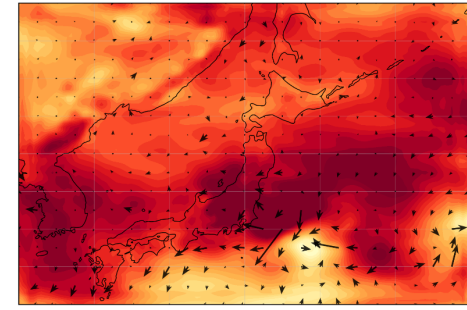
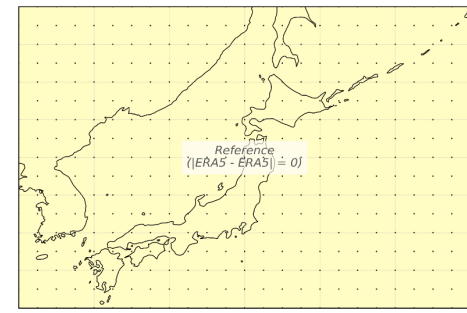
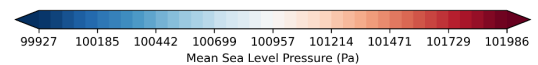
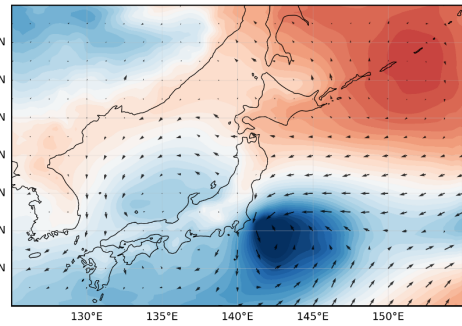
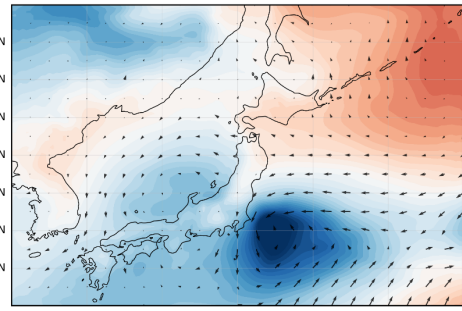
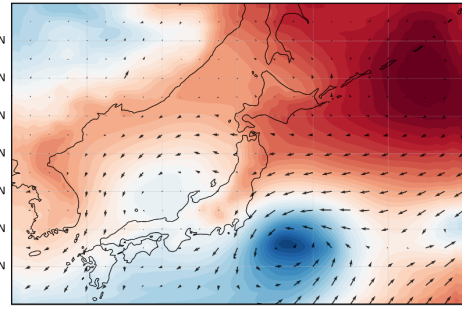
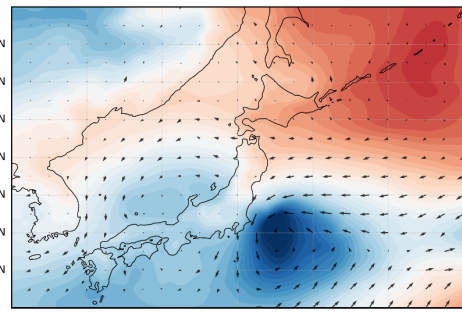
MSLP

ERA5
(Verification truth)

Super-resolution

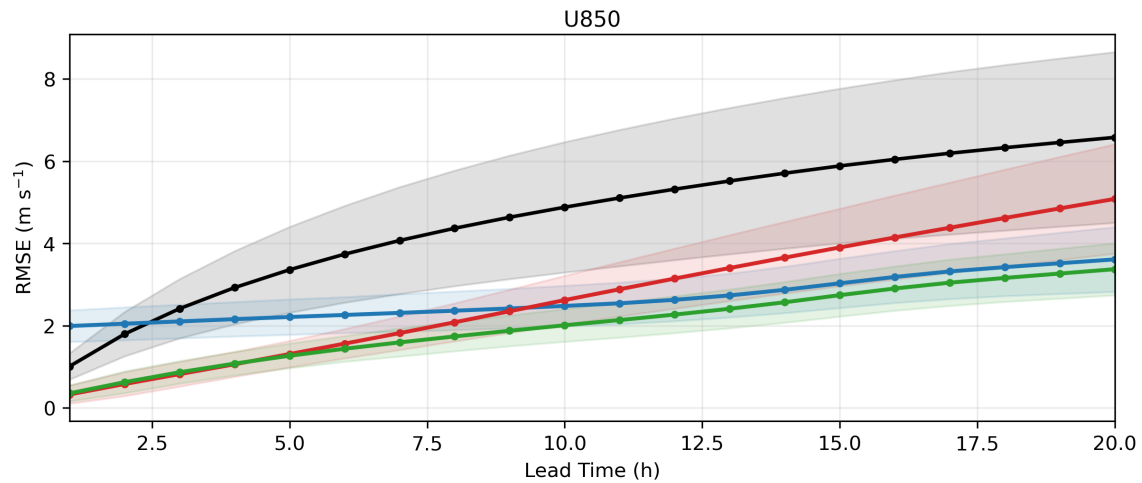
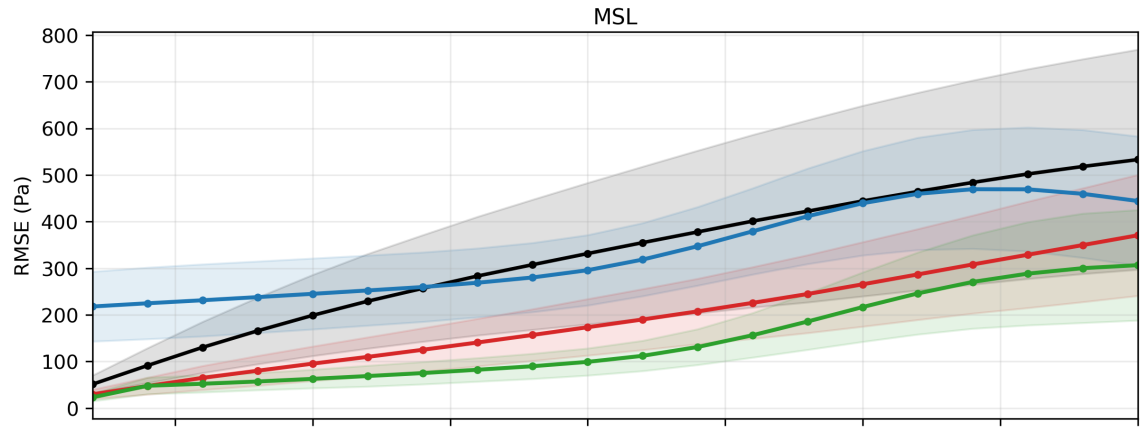
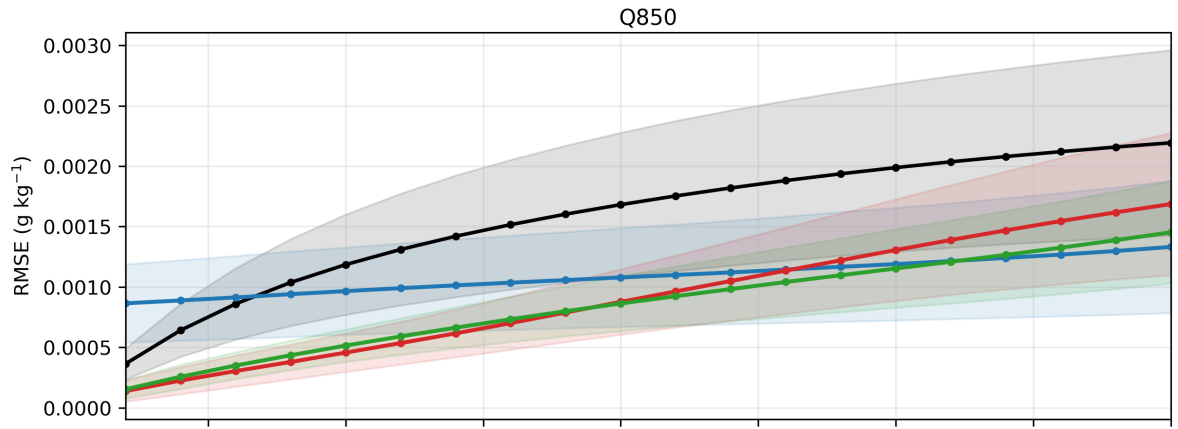
Local

Nested



Difference from ERA5

—●— Persistence —●— SuperResolution —●— Local —●— Nested



Using Data Assimilation to Improve Data-Driven Surrogate Models



Michael Goodliff and Takemasa Miyoshi

NPG preprint available:

DOI:10.5194/egusphere-2025-933

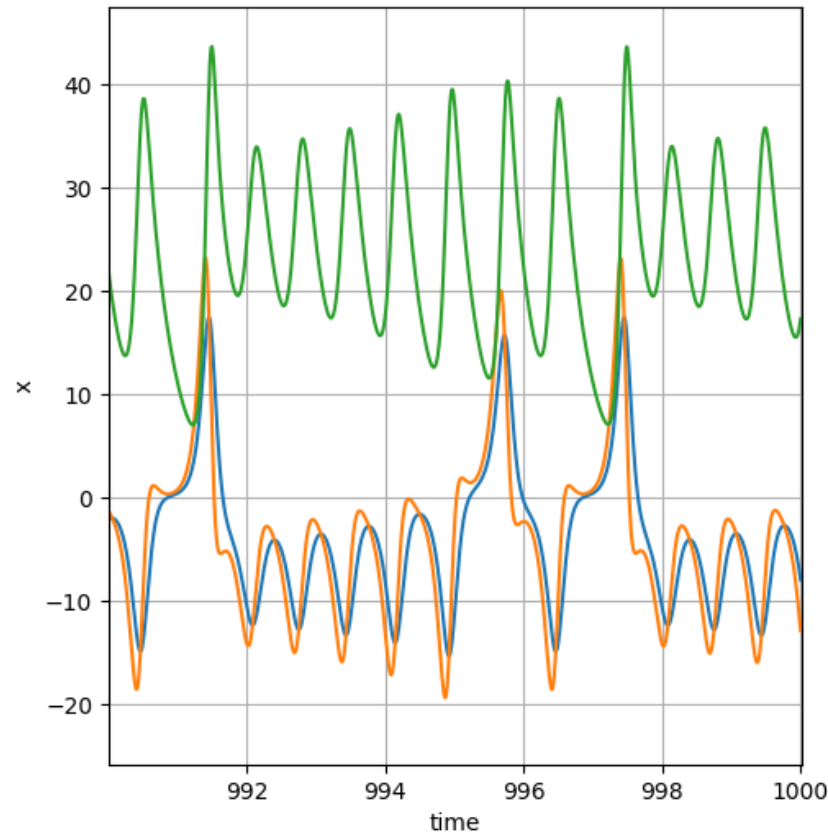
The Systems: Lorenz 63 (3 and 5 variables)

Using the 3 variable Lorenz 63 Numerical Model, can we use machine learning and data assimilation to create a surrogate model of the 5 variables Lorenz 63 model, for the same 3 variables?

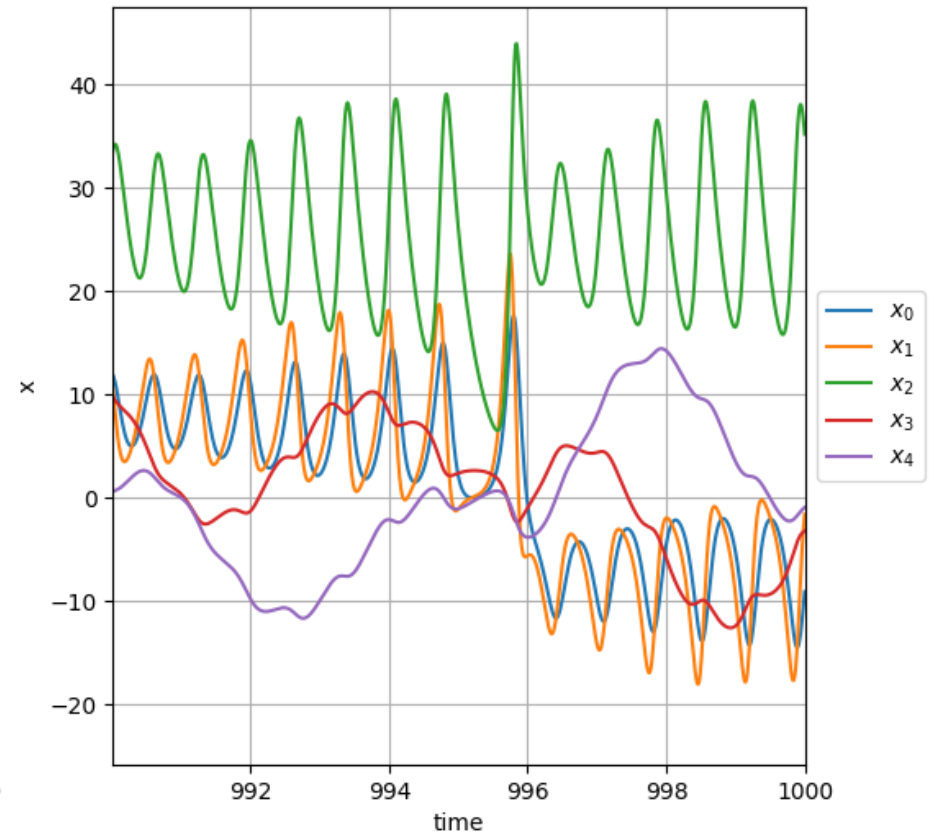
Lorenz 63 Models

$$\begin{aligned}\frac{dx_0}{dt} &= -\sigma(x_0 - x_1) + x_4 \\ \frac{dx_1}{dt} &= -\rho x_0 - x_1 - x_2 x_0 + x_3 \\ \frac{dx_2}{dt} &= x_0 x_1 - \beta x_2 \\ \frac{dx_3}{dt} &= -\omega x_4 - k(x_3 - x_3^*) - x_1 \\ \frac{dx_4}{dt} &= \omega(x_3 - x_3^*) - kx_4 - x_0\end{aligned}$$

Numerical Model (Imperfect Model)



Goal (Perfect Model)



Experiment Setup

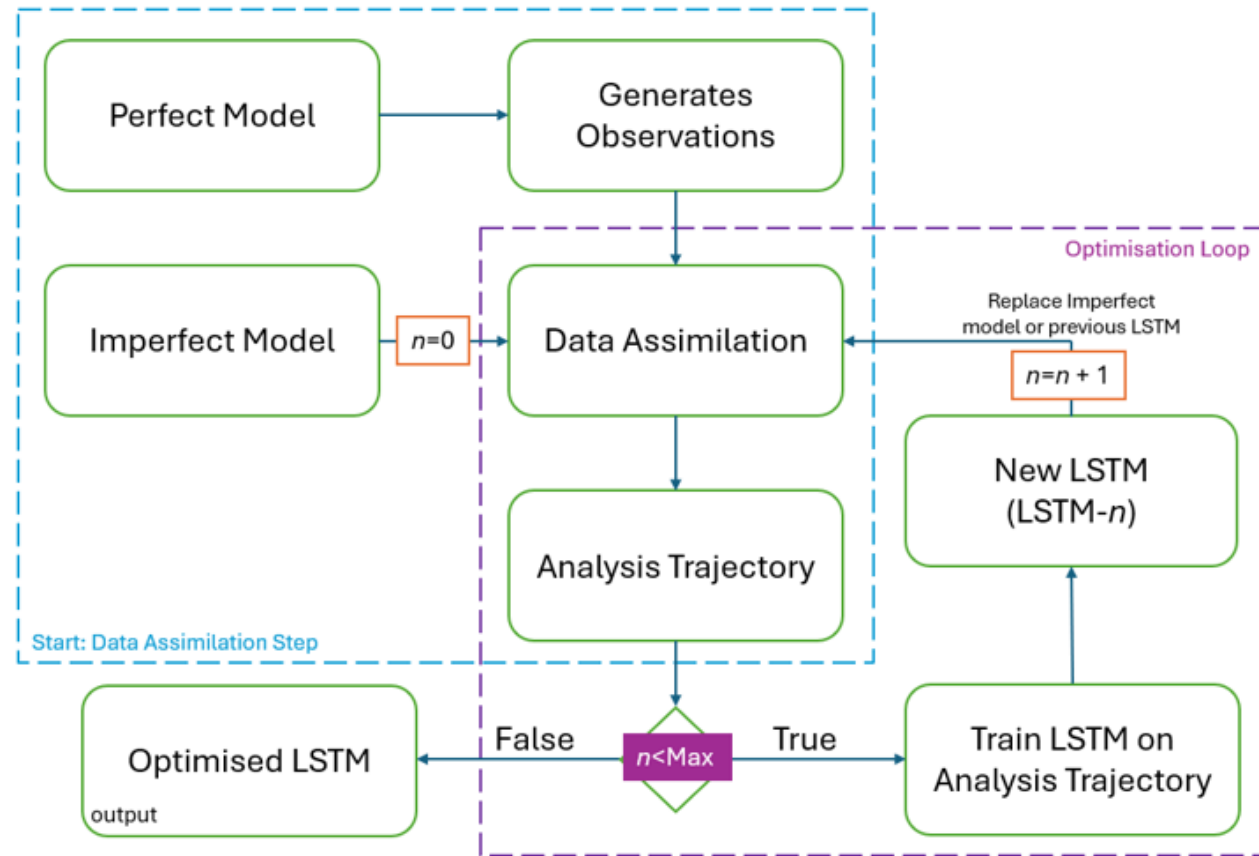
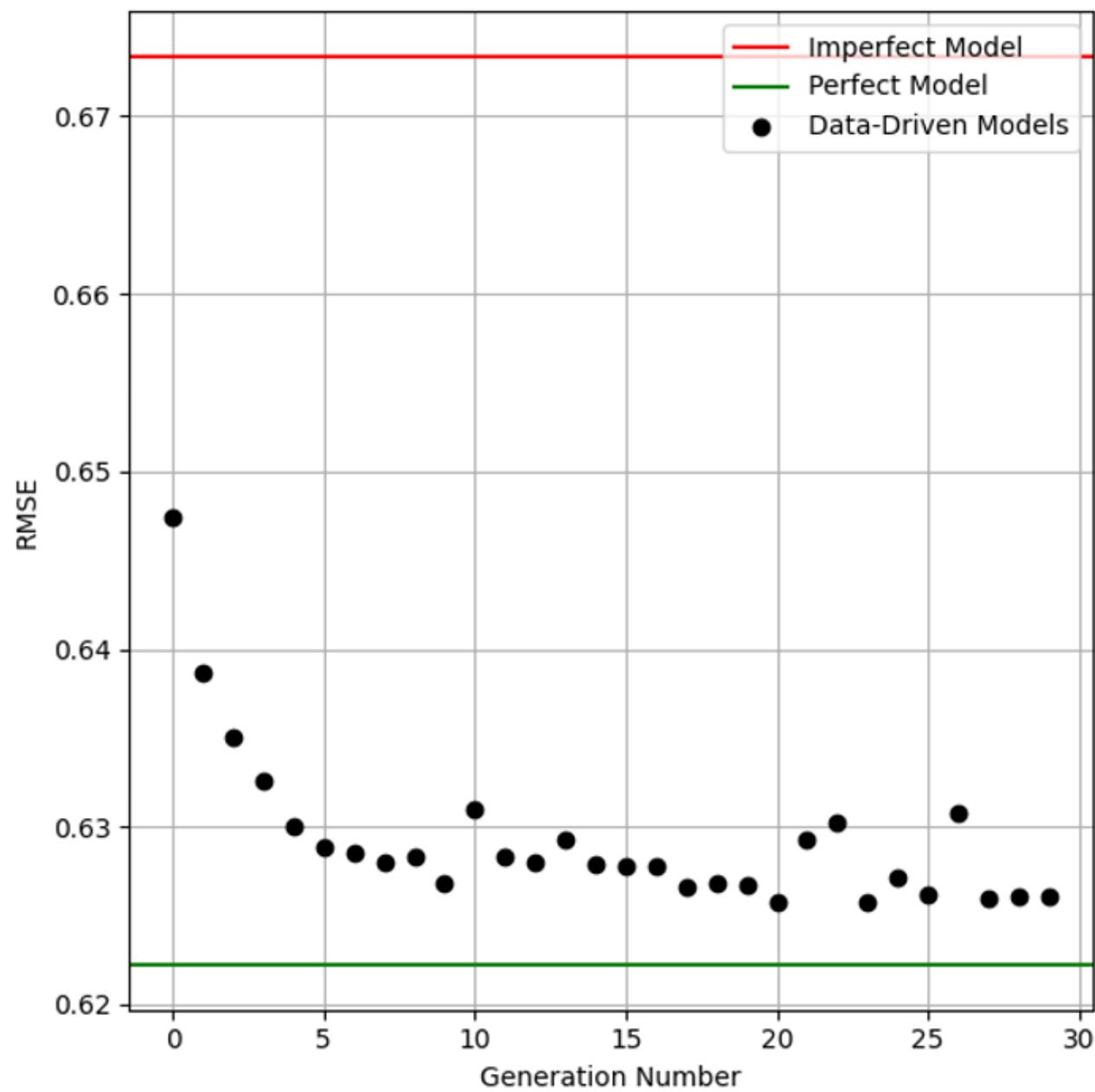


Figure 1. This figure shows the cycling algorithm implemented in this paper. The blue dashed box is the traditional DA cycle, the purple dashed box is our additional loop until the max iteration number is reached, giving an optimised LSTM. When $n=0$ indicates the iteration number, LSTM-0 would be the initial LSTM trained on the imperfect model analysis trajectory after its correction using DA.

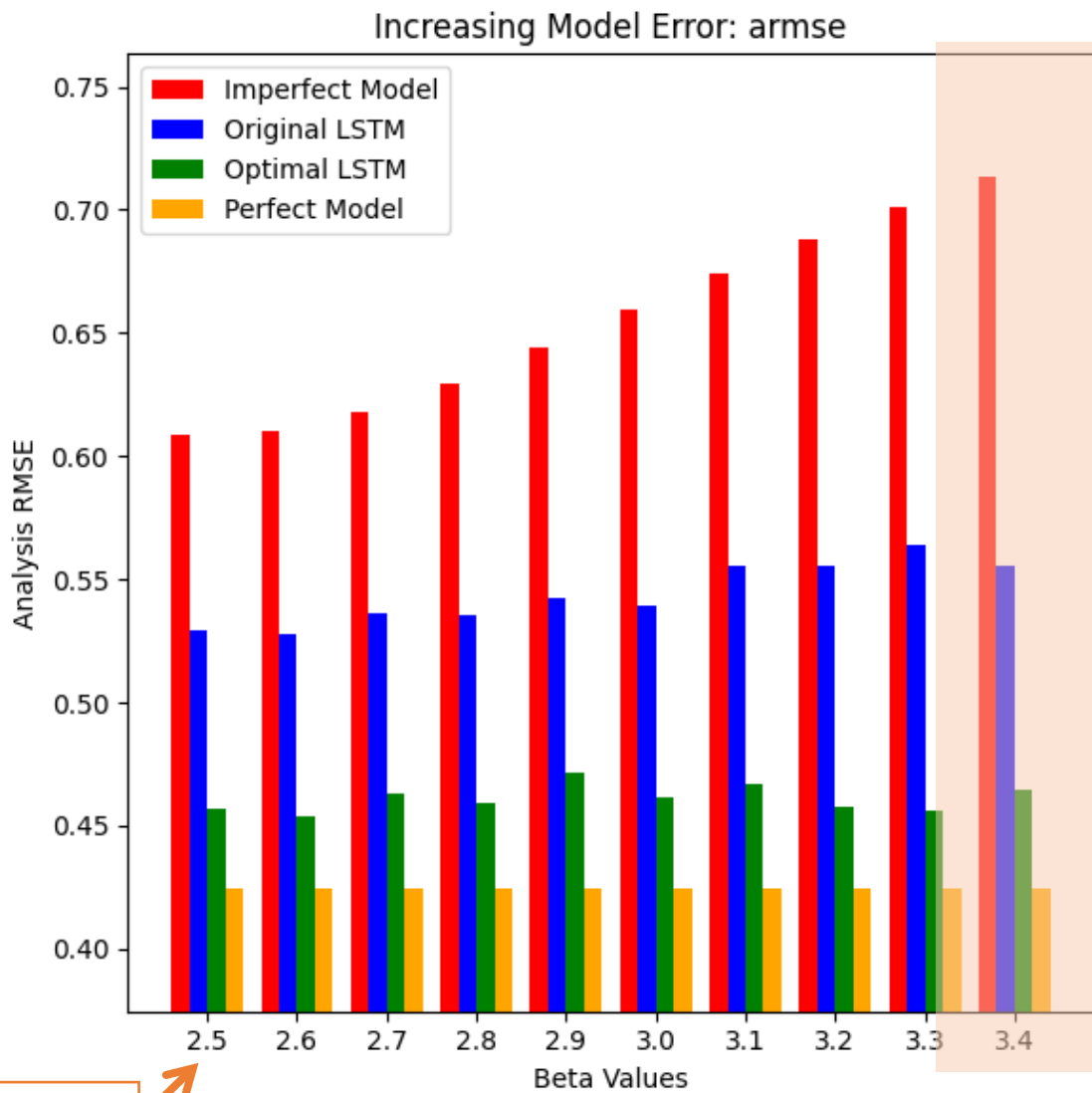
1. Run our numerical model
2. Update trajectories using data assimilation on observations from the 5-variable system.

$$\sigma \in \{x_0^{5v}, x_1^{5v}, x_2^{5v}\}$$
3. Create an LSTM using the analysis trajectory.
4. Use this LSTM to run a new trajectory
5. Repeat 2-4 until convergence

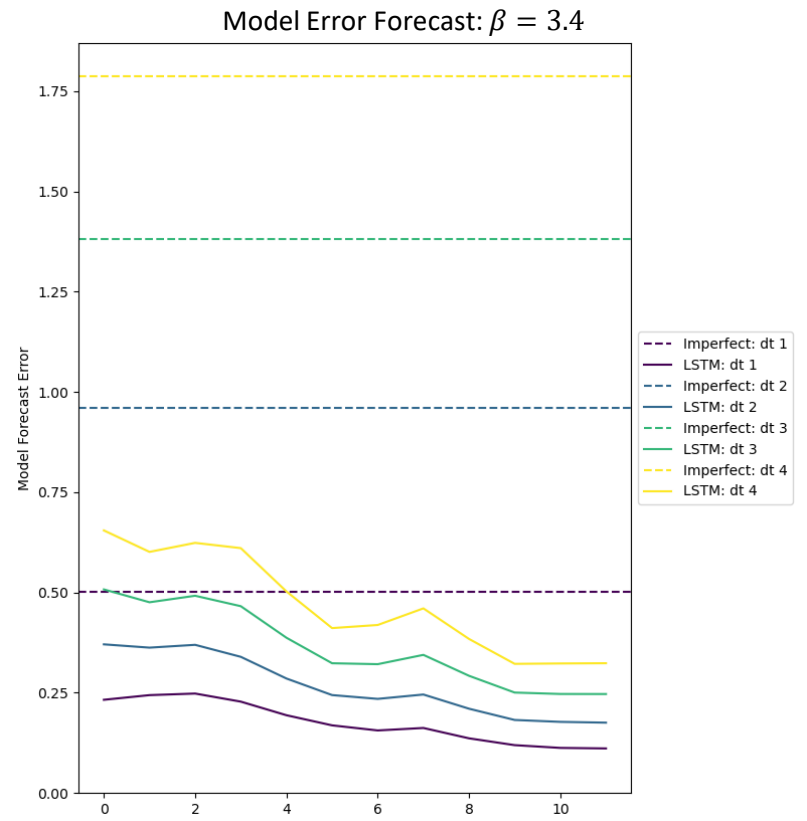


(Goodliff and Miyoshi, 2025, submitted, DOI:10.5194/egusphere-2025-933)

Figure 2. This figure shows the analysis RMSE of our cycling algorithm on the Lorenz 63 model. As we cycle through the algorithm, we see the analysis/forecasts getting closer to the perfect system.

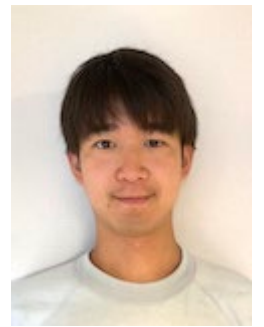


Perfect β



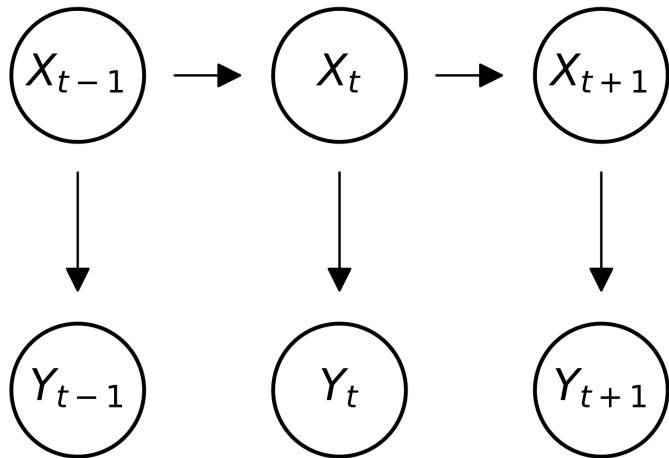
- Here, we show what happens over a range of model error values (2.5 to 3.4).
 - (perfect model is 2.5).
- As the model error increase, the imperfect model moves away from the perfect model (as expected).
- The Original LSTM also slowly increases in ARMSE with increased model error.
- The Optimal LSTM ARMSE stays at similar levels (approx.).

Deep Bayesian Filter (DBF) with SPEEDY

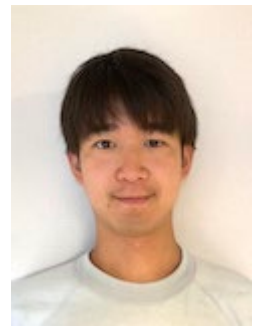


Yuta Tarumi

Data Assimilation
(Regular formulation)



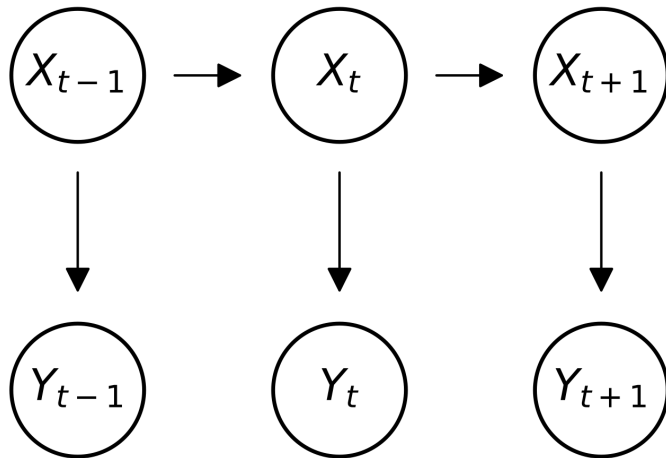
Deep Bayesian Filter (DBF) with SPEEDY



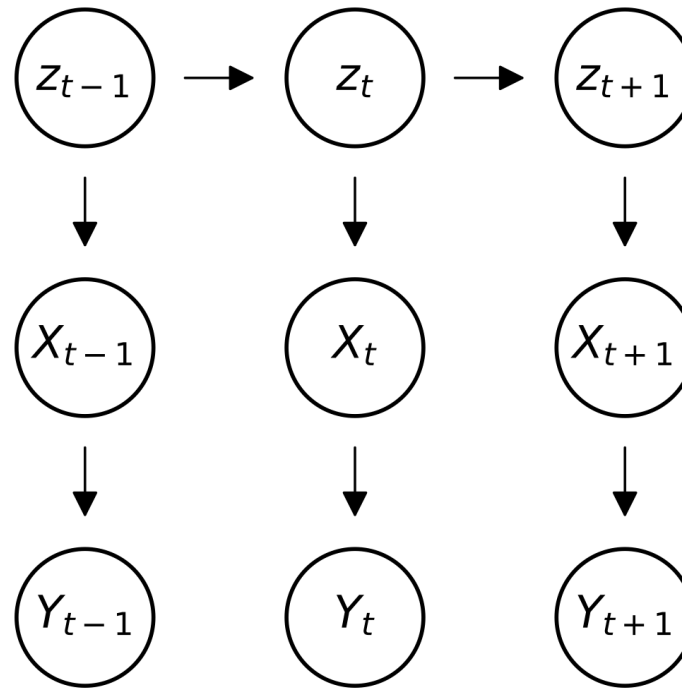
Yuta Tarumi

<https://arxiv.org/pdf/2405.18674>

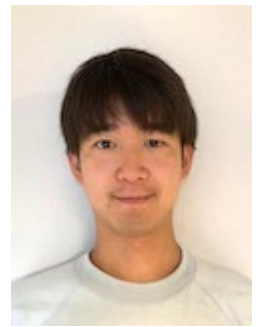
Data Assimilation
(Regular formulation)



DBF
(z: latent variables)



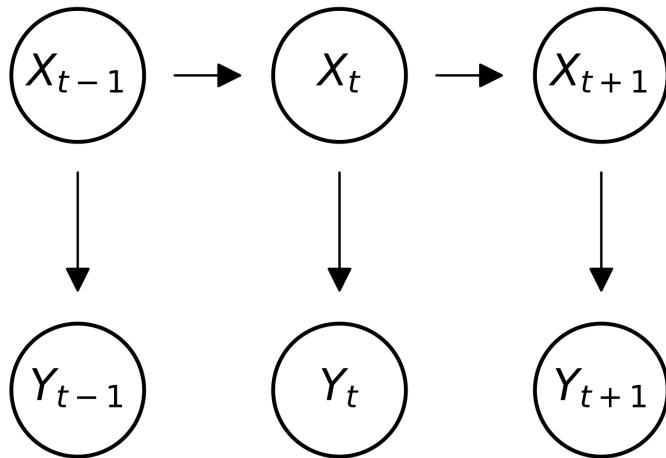
Deep Bayesian Filter (DBF) with SPEEDY



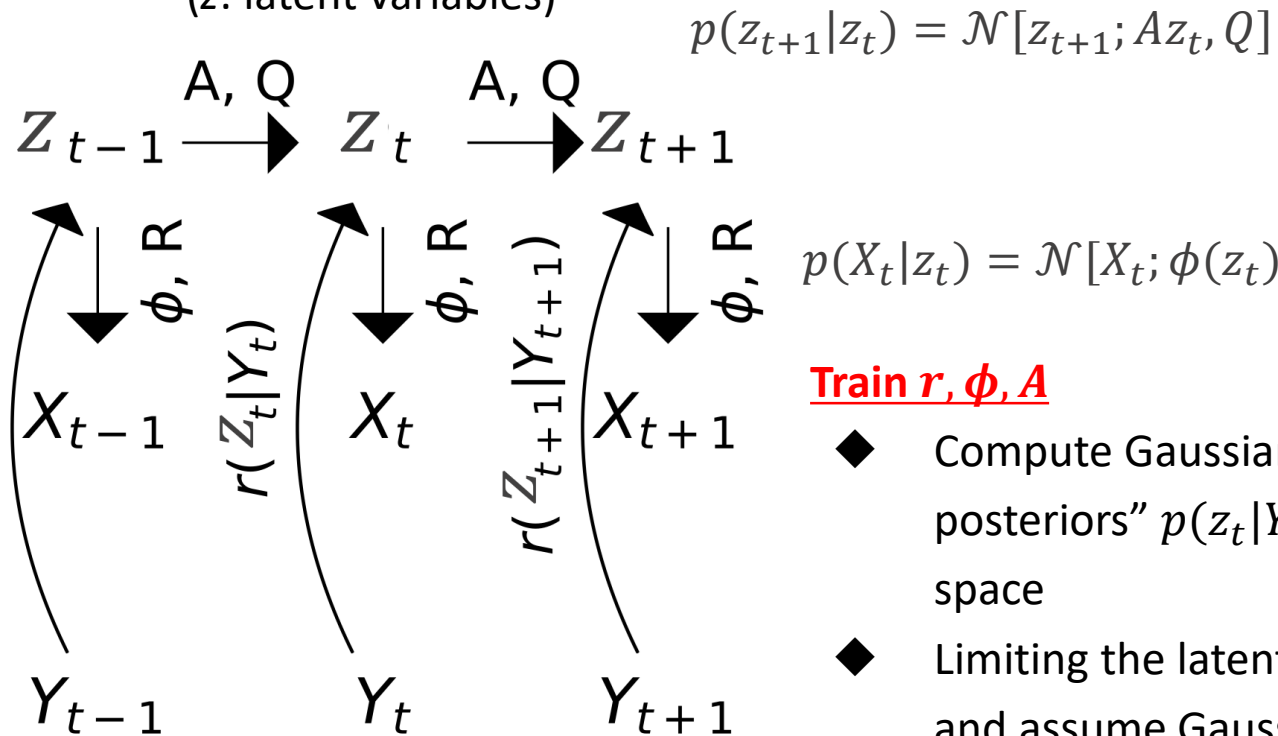
Yuta Tarumi

<https://arxiv.org/pdf/2405.18674>

Data Assimilation
(Regular formulation)



DBF
(z: latent variables)



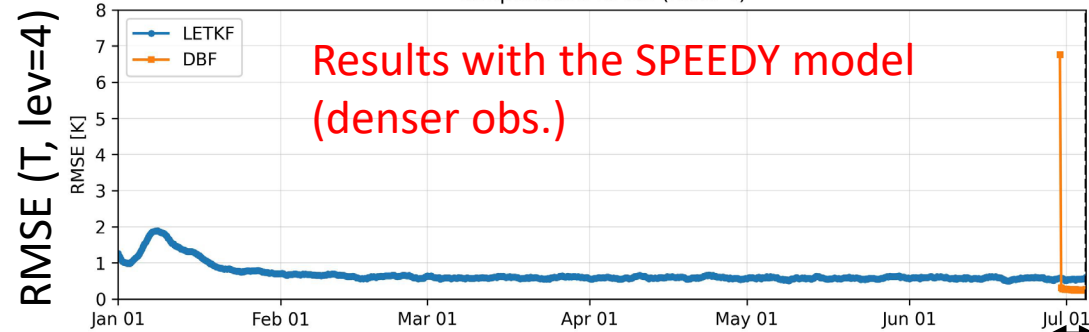
$$p(z_{t+1}|z_t) = \mathcal{N}[z_{t+1}; Az_t, Q]$$

$$p(X_t|z_t) = \mathcal{N}[X_t; \phi(z_t), R]$$

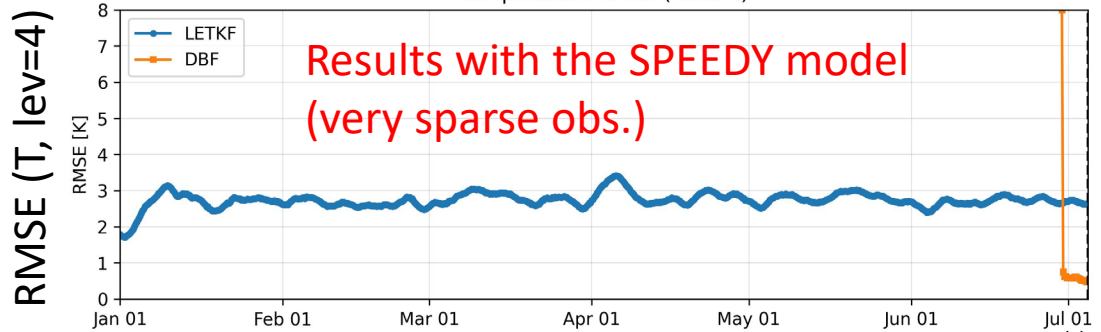
Train r, ϕ, A

- ◆ Compute Gaussian-constrained “test posteriors” $p(z_t|Y_{1:t})$ on the latent space
- ◆ Limiting the latent dynamics to linear and assume Gaussianity of $r(z_t|Y_t)$, KF-like recursive formula applies

Temperature RMSE (level 4)

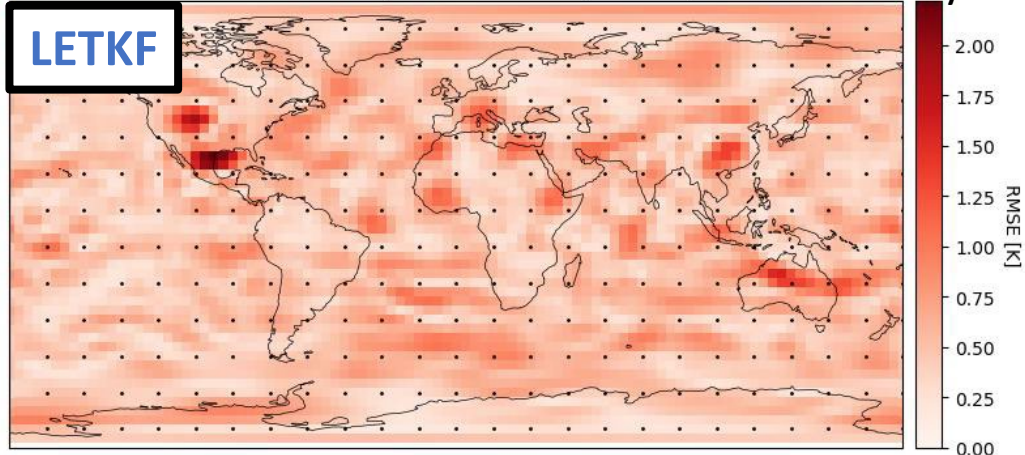


Temperature RMSE (level 4)



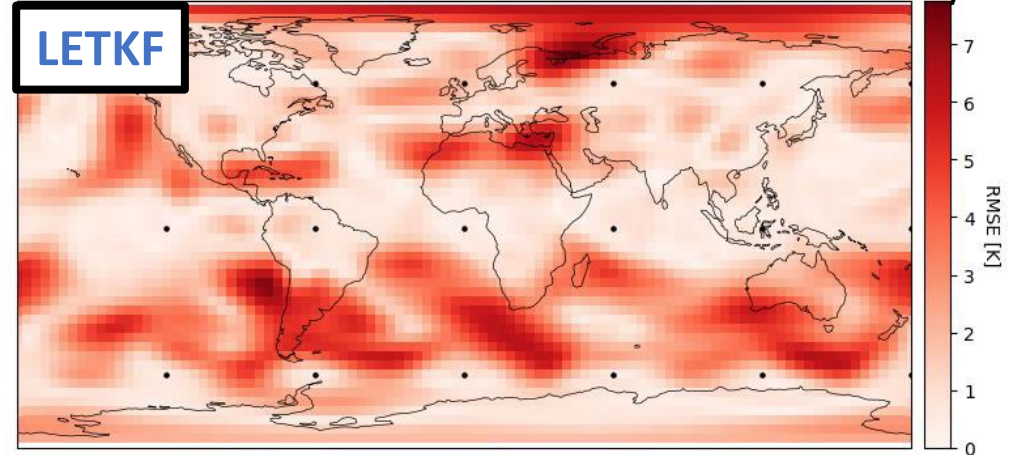
LETKF - Nature (time-mean RMSE, 720-739)

5-day mean

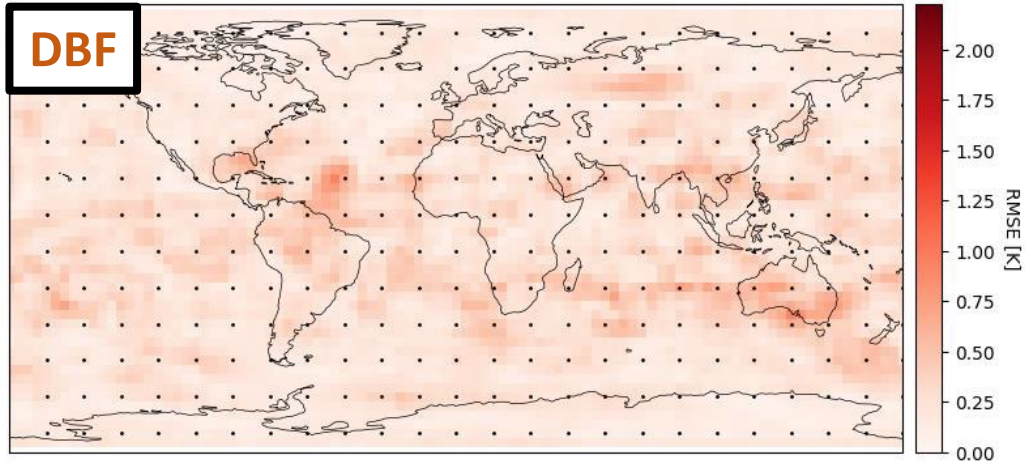


LETKF - Nature (time-mean RMSE, 720-739)

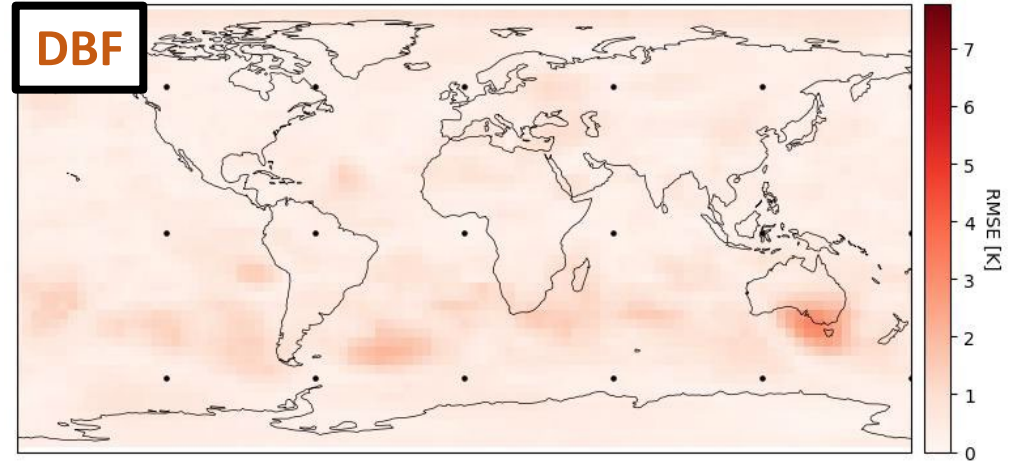
5-day mean



DBF - Nature (time-mean RMSE, 720-739)



DBF - Nature (time-mean RMSE, 720-739)



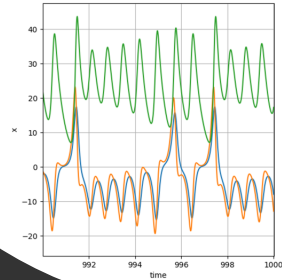
The Systems: Lorenz 63 (3 and 5 variables)

Using the 3 variable Lorenz 63 Numerical Model, can we use machine learning and data assimilation to create a surrogate model of the 5 variables Lorenz 63 model, for the same 3 variables?

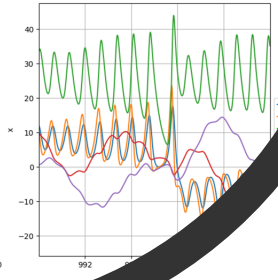
Lorenz 63 Models

$$\begin{aligned} \dot{x}_1 &= -\sigma(x_1 - x_2) + x_3 \\ \dot{x}_2 &= \rho x_1 - x_2 - x_1 x_3 \\ \dot{x}_3 &= \beta x_2 - x_3 \end{aligned}$$

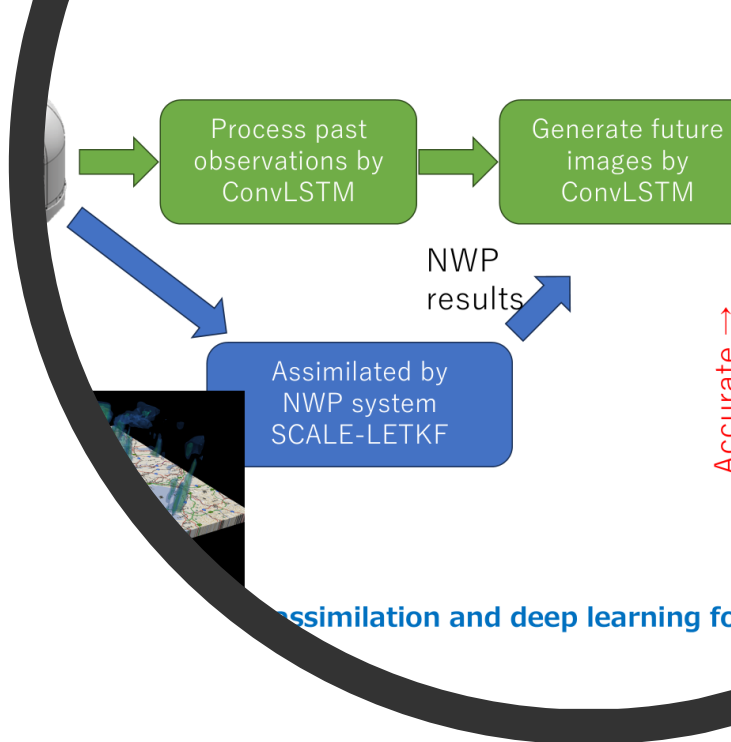
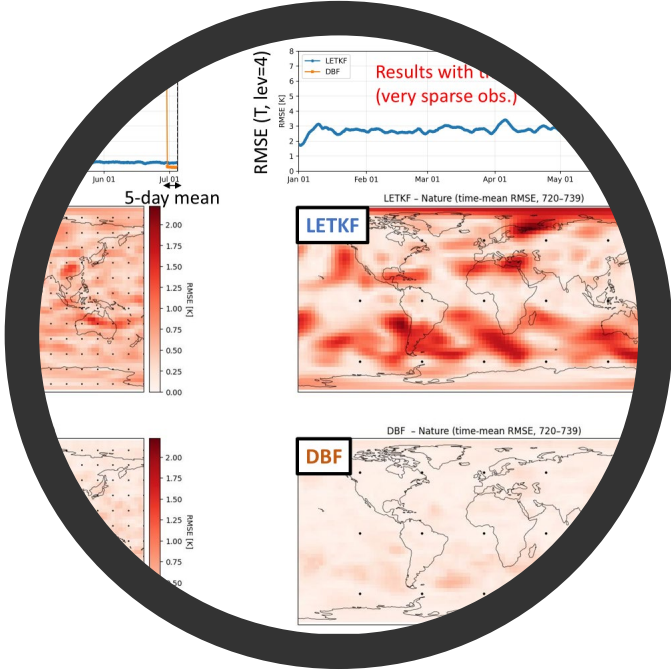
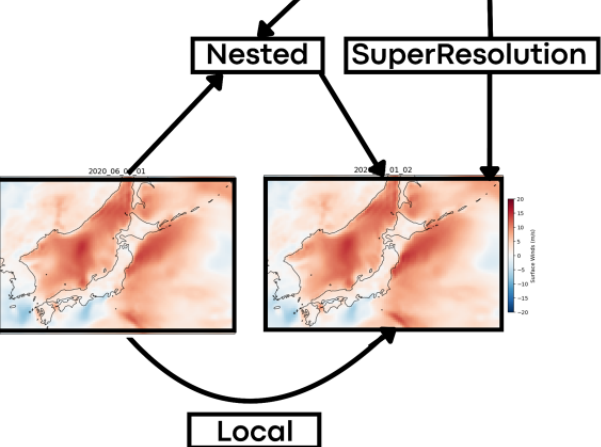
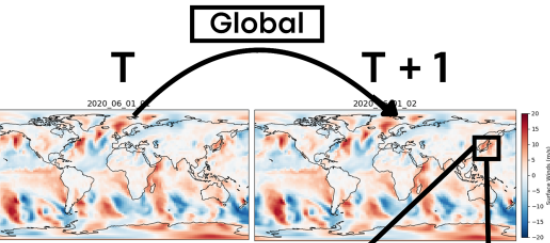
Numerical Model (Imperfect Model)



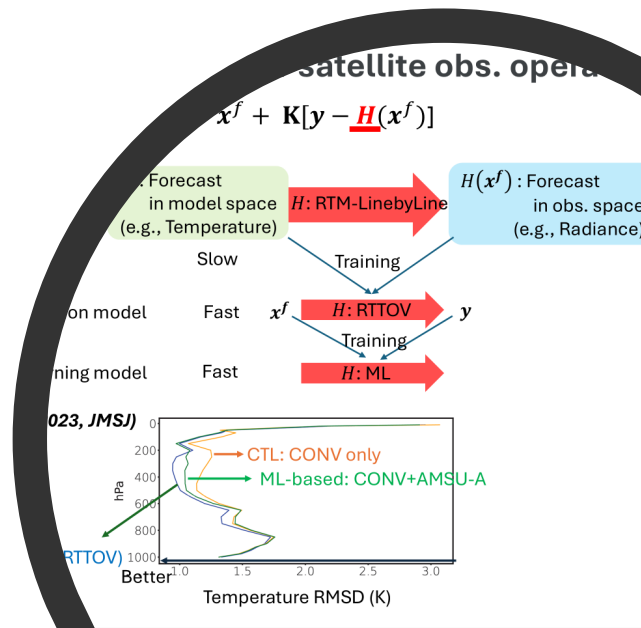
Goal (Perfect Model)



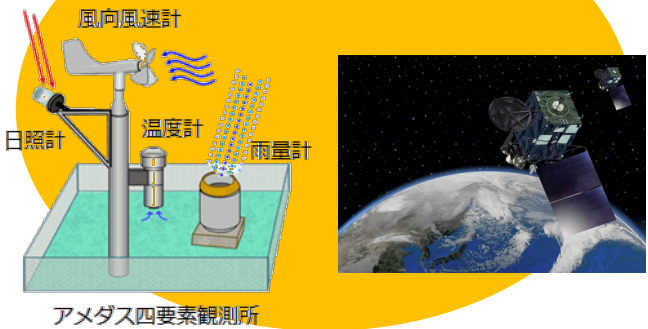
Machine Learning Regional Weather Prediction



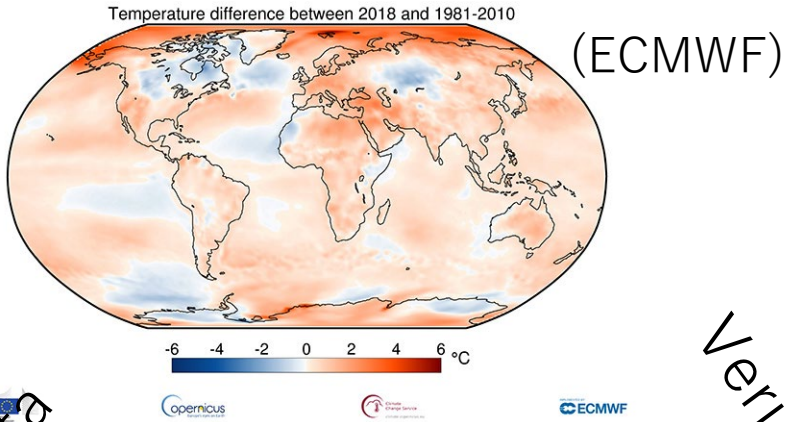
Summary



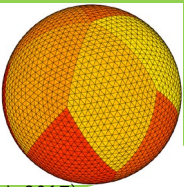
Raw observations: y



DA

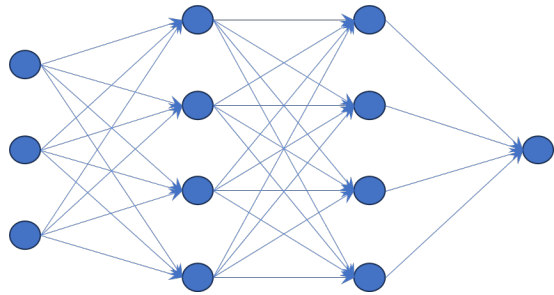


Physically-based model



(Nakano et al. 2017)

Training data

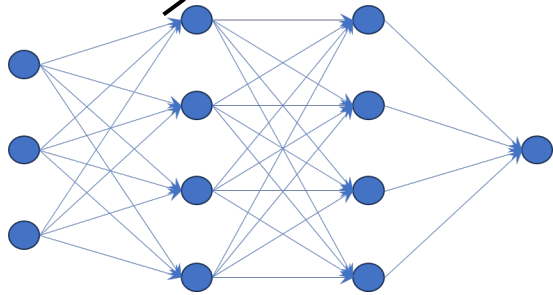


Training



Initial condition

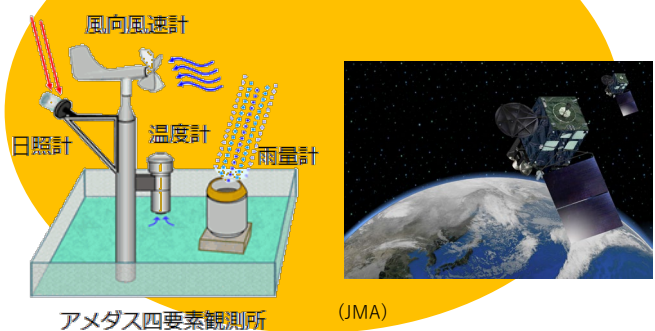
Verification truth



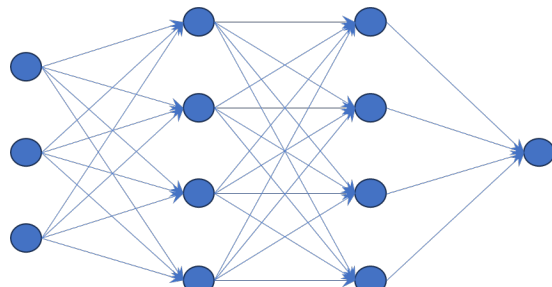
Prediction

Emulation of the reanalysis data

Raw observations: y

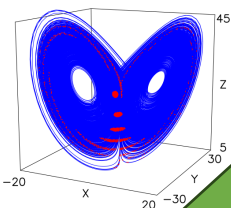


Latent space: ϕ



Diffusion model

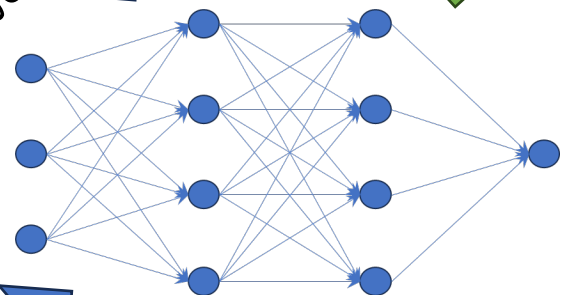
Training



Conditional distribution $p(\phi|y)$

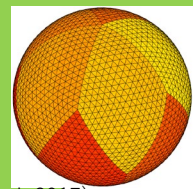
Full Bayes?

Training data



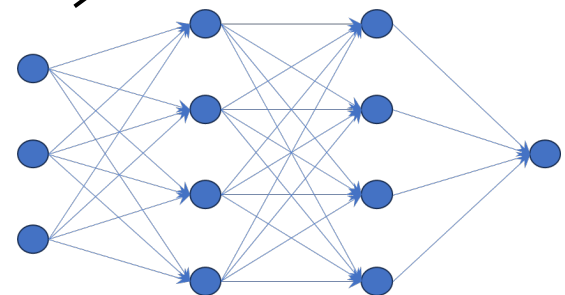
Training

Physically-based model



(Nakano et al. 2017)

PINN



Prediction

