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The multi-ensemble approach : the NAEFS example.

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North American Ensemble Forecasting System

NAEFS :

 Canada-Mexico-USA agreement (official since Nov. 2004) about joint EPS research/development work

NAEFS expectations :

- Improve probabilistic forecast :
 - lower detection threshold by increasing ensemble size
 - uncertainty assessment via multi-model approach
 - skill for week 2
- Save development/production costs by sharing resources and competences

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EPS-components of NAEFS

NCEP EPS :

- 20 members
- model T126L28 (around 1°)
- Ensemble Transform (ET) method²

CMC EPS :

- 20 members
- gaussian grid 0.9°, L28
- Ensemble Kalman Filter (EnKF)
- multi-parametrization (convections scheme, surface scheme, gravity wave drag ...) and stochastic perturbations

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²Wei *et al.* 2008 : Initial perturbations based on the ensemble transform (ET) technique in the NCEP global operational forecast system, Tellus (60A), 62-79.

Verification system

Comparison tools $^{\rm 3}$:

- CRPS and its reliability/resolution decomposition⁴, Reduced Centered Random Variable (RCRV)
- 95%-confidence interval (CI) by bootstrap techniques

Verification dataset :

- 50 forecasts done at every 12h from june 15 2007 to july 24 2007
- global radiosondes network : 374 upper-air stations
- forecast range : 360h

³Candille *et al.* 2007 : Verification of an ensemble prediction system against observation, Mon. Wea. Rev. (135), 2688-2699.

⁴Hersbach 2000 : Decomposition of the continuous ranked probability score for ensemble prediction systems, Wea. Forecasting (15) $_{\Box}$ pp 559-570. (2) $_{\odot} = -20$ (2)

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NCEP vs. CMC : global skill (CRPS)



Geopotential height at 500mb (GZ500)

Horizontal wind at 850mb (UU850)

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- NCEP/CMC have significant skill up to forecast days 8 (GZ) and 5/6 (UU)
- CMC performs *significantly* better up to days 7 (GZ) and 9 (UU) \rightarrow difference $\approx 1/2$ (GZ) and 1 (UU) day

NCEP vs. CMC : reliability and resolution



resolution component of CRPS (UU850)

- large underdispersion for NCEP \longrightarrow lack of reliability
- better reliability for CMC, but better *potential* skill for NCEP up to day 4

NAEFS vs. EPS-components : CRPS



 significant global improvement for NAEFS : skill up to days 9 (GZ) and 10 (TT)

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• gain from 1/2 to 1-1/2 forecast day compared to the best EPS-component

NAEFS vs. EPS-components : reliability and resolution



resolution component of CRPS (TT500)

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- reliability improvement
- significant potential skill up to day 10 for NAEFS resolution improvement from 1/2 to 1 day compared to the best **EPS-component**

Ensemble size N

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 Is the NAEFS improvement only due to increasing ensemble size N : 20 → 40 ?

$$CRPS_N = CRPS_\infty + \frac{1}{N} \underbrace{\int_{F_p} \int_{\Omega} F_p(\xi)(1 - F_p(\xi)) d\xi dg(F_p)}_{\mathcal{F}(\overline{\sigma})}$$

NAEFS-redux = ¹/₂ NCEP + ¹/₂ CMC
20 members (10 + 10) randomly drawn at each realization of the EPS

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Impact of N : CRPS



• no significant degradation on global score

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NAEFS-redux vs. EPS-components : CRPS



• skill improvement is still significant with N-reduction

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Summary

- NCEP vs. CMC :
 - best global skill for CMC
 - $\bullet~\mathsf{NCEP}$ under dispersive \longrightarrow best reliability for CMC
 - best resolution for NCEP

• NAEFS = NCEP + CMC

- *significant* improvement compared to the best EPS-component both in reliability and resolution
- predictability gain from 1/2 to 1-1/2 forecast day
- improvement not only due to increasing ensemble size N
 → intrinsic gain by mixing models and perturbations
 methods

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