

Post-processing methods for short-range ensemble forecasts

L.Descamps, C. Labadie

Météo-France DIRIC/PREVI

Météo-France CNRM/GMAP/RECYF

Key points of this presentation

- Comparison of various methods for statistical post-processing (SPP) of precipitation
 - What is the best technique ?
- The need for a reforecast data set
 - Can we do good job without reforecast data set ?
- Interest for 'rare' events
 - Can we improve probabilistic prediction or 'rare' events ?

Statistical post-processing of an operational E.P.S

- Correcting deficiencies in estimating forecast errors
 - Remove biases
 - Increase reliability
 - Preserve resolution
 - based on learning of past forecast errors

Configuration of the study

- Use of Météo-France operational system PEARP
- SPP of 24-h rainfall amount over France
- one-month period : June 2010
- Use of a 21-year reforecast data set
 - and also a sliding window of 45 days using the most recent available forecasts
- Use of SAFRAN reanalysis as reference

PEARP 2010 configuration

- PEARP:Prévision d'Ensemble ARPEGE
- Initialization procedure
 - EDA + dry TE SVs
- Model characteristics
 - 35 4.5-Day forecasts run at T358c2.4 L65 resolution
 - using a set of 8 physical parametrization sets
- PEARP is runnig twice a day at 06 and 18 UTC
- Presentation of C. Labadie for details

Statistical post-processing of precipitation forecasts

- A lot of methods proposed in the literature
 - Rank Histogram-based correction
 - Non-homogeneous Gaussian regression
 - CDF-based correction
 - Analog
 - Logistic Regression
 - Bayesian model Averaging
 - ...

Statistical post-processing of precipitation forecasts

- In this study
- Try first some simple methods
 - simple Bias correction
 - CDF-based correction

Statistical post-processing of precipitation forecasts

- In this study
- Try first some simple methods
 - simple Bias correction
 - CDF-based correction
- Try more sophisticated one
 - Rank-Analog
 - Logistic Regression
 - Bayesian model Averaging (ongoing work)

Reforecast data set

- 8-member ensemble reforecast
 - Each member uses a different set of parametrization
- Same resolution and forecast lead-time as PEARP
- Computed all four days from 01/05 to 28/07
 - 01/05, 05/05, ..., 24/07, 28/07
 - 23 days of a three-month period centered around June
- Computed over a 21-year period : 1989-2009
 - Initial condition from ERA-Int reanalysis
- Total of $8*21*23=3864$ forecasts

SAFRAN precipitation reanalysis

- 24h Precipitation Amount - 06UTC-06UTC
- Gauged-based analysis and reanalysis system
- Make use of all available information in reanalysis mode
- 8-km Lambert II coordinates grid covering France (9892 points)
- Used in the hydrometeorological operational system of Météo-France

Implementation of the SPP methods

- 0.25° gridded forecasts interpolated to the SAFRAN grid points
- A correction at each point of the SAFRAN grid
- 4 lead-times : 36, 60, 84 and 108h
- Each forecast is corrected depending on the set of parametrization it uses

Implementation of the SPP methods

- Simple Bias correction
 - Biases computed for 4 classes : $P < 1mm$,
 $1mm < P < 5mm$, $5mm < P < 10mm$, $P > 10mm$

Implementation of the SPP methods

- Simple Bias correction
- CDF-based correction
 - One CDF_F computed for each set of parametrization and each lead time

Implementation of the SPP methods

- Simple Bias correction
- CDF-based correction
- Rank-Analog
 - Use of 8 'ensemble mean' (mean of forecasts that use the same set of parametrization)
 - Searching area of 30 km
 - Use the dates with the smallest RMS rank difference

Implementation of the SPP methods

- Simple Bias correction
- CDF-based correction
- Rank-Analog
- Logistic regression
 - A unique predictor : cube root of the mean forecasted amount
 - Enlarge the training sample size with 5 'analog' data from locations that have similar climatologies (see Hamill et al. mwr 2008)

Results

- Use of Brier Skill Score
- Use of Reliability and Resolution parts of BSS
- 5 thresholds : 0.2, 1, 5, 10 and 15mm
- 10000-member block bootstrap to quantify uncertainty in scores estimates

Results

- Results for BSS (the higher the better)

Results

- Results for BSS (the higher the better)
- Simple Bias correction always has lower skill score than 'Raw' ensemble

Results

- Results for BSS (the higher the better)
- BSS for $P > 0.2\text{mm}$

Lead time (h)	36	60	84	108
Methods				
RAW	0.4	0.38	0.3	0.25
LOGIT	0.51	0.46	0.4	0.32
ANALOG	0.55	0.49	0.42	0.34
CDF	0.49	0.46	0.42	0.36

- Significant advantage against Raw ensemble for all methods

Results

- Results for BSS (the higher the better)
- Same results for $P > 1\text{mm}$ and $P > 5\text{mm}$

Results

- Results for BSS (the higher the better)
- BSS for P>10mm

Lead time (h)	36	60	84	108
Methods				
RAW	0.22	0.17	0.1	0.15
LOGIT	0.28	0.23	0.17	0.15
ANALOG	0.28	0.2	0.15	0.16
CDF	0.26	0.2	0.14	0.18

- Significant advantage against Raw ensemble for all methods except at 108h lead time

Results

- Results for BSS (the higher the better)
- Same results for BSS for $P > 15\text{mm}$

Results

- Summary of the results for the Reliability part of the BSS
- The three methods have a significant advantage against Raw ensemble except for 10 and 15mm thresholds at 84 et 108-h lead time

Results

- Summary of the results for the Resolution part of the BSS
- The calibrated ensembles have better resolution than the Raw ensemble at early lead times for the lower thresholds

Results

- Is there a technique that has better results than the others ?
- It depends on thresholds and Lead-time

Results

- Is there a technique that has better results than the others ?
- It depends on thresholds and Lead-time
- Summary of the results
- Rank-Analog has higher scores at Early lead-times for 0.2 and 1mm thresholds
- Logistic-Regression approach has higher scores for higher thresholds

Results

- Can we do good job without a reforecast data set ?

Results

- Can we do good job without a reforecast data set ?
- Logistic Regression and CDF-based approaches using forecasts from the most recently available 45 days of forecasts as training
 - Summary of the results
 - Better scores for 5, 10 and 15mm thresholds when using the reforecast

Results

- Can we improve probabilistic prediction of infrequent events ?

Results

- Can we improve probabilistic prediction of infrequent events ?
- An exceptional high precipitation event over south-east of France on 15 June 2010
- More than 100 mm on Var region, more than 200 mm from St Tropez to Draguignan

Results

- Can we improve probabilistic prediction of infrequent events ?
- Using the 36h-lead time 'raw' PEARP ensemble
- $P(24\text{h- Total Precipitation} > 100\text{mm})=0.02$
- $P(24\text{h - Total Precipitation} > 75\text{mm})=0.08$
- $P(24\text{h - Total Precipitation} > 50\text{mm})=0.27$

Results

- Can we improve probabilistic prediction of infrequent events ?
- Using the 36h-lead time 'raw' PEARP ensemble
- $P(24\text{h- Total Precipitation} > 100\text{mm})=0.02$
- $P(24\text{h - Total Precipitation} > 75\text{mm})=0.08$
- $P(24\text{h - Total Precipitation} > 50\text{mm})=0.27$
- Using CDF correction
- $P(24\text{h- Total Precipitation} > 100\text{mm})=0.08$
- $P(24\text{h - Total Precipitation} > 75\text{mm})=0.25$
- $P(24\text{h - Total Precipitation} > 50\text{mm})=0.60$

Results

- Can we improve probabilistic prediction of infrequent events ?
- Using the 36h-lead time 'raw' PEARP ensemble
- $P(24\text{h- Total Precipitation} > 100\text{mm})=0.02$
- $P(24\text{h - Total Precipitation} > 75\text{mm})=0.08$
- $P(24\text{h - Total Precipitation} > 50\text{mm})=0.27$
- Using Rank-Analog correction
- $P(24\text{h- Total Precipitation} > 100\text{mm})<0.001$
- $P(24\text{h - Total Precipitation} > 75\text{mm})=0.005$
- $P(24\text{h - Total Precipitation} > 50\text{mm})=0.04$

Results

- Can we improve probabilistic prediction of infrequent events ?

Results

- Can we improve probabilistic prediction of infrequent events ?
- No Miracle ... but some questions

Results

- Can we improve probabilistic prediction of infrequent events ?
- No Miracle ... but some questions
- What can we do when one (or more) forecasted amount of the ensemble is larger than the largest value of the training sample (and the largest observed value) ?
- Using CDF correction or Rank-Analog method will automatically decrease the forecasted amount
- Can we do something else ?

Conclusions and Questions

- Probabilistic predictions can be greatly improve by using statistical post-processsing

Conclusions and Questions

- Probabilistic predictions can be greatly improve by using statistical post-processsing
- No method is better than the others for all thresholds at all lead times

Conclusions and Questions

- Probabilistic predictions can be greatly improve by using statistical post-processing
- No method is better than the others for all thresholds at all lead times
- All methods have drawbacks
 - CDF correction : suppose that forecasted and observed rainfall amount are highly correlated
 - Rank-Analog technique : need a long reforecast data set / problem of 'smoothing' when using the ensemble mean
 - Logistic regression : choice of predictor / hard to use for high thresholds

Conclusions and Questions

- Probabilistic predictions can be greatly improve by using statistical post-processing
- No method is better than the others for all thresholds at all lead times
- All methods have drawbacks
- Better scores for moderate and high thresholds with a reforecast data set as training period
 - Should we include the numerical cost of the reforecast in the global cost of EPS ?
 - How long should be the reforecast data set if we want to do good job for very high thresholds (40, 50 or 60mm) ?



Any questions ?