

#### A SIGNAL AND NOISE ANALYSIS OF STRATOSPHERE-TROPOSPHERE COUPLING IN THE S2S MODELS



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# **KEY QUESTIONS**

- Previous work and previous talks in this session have shown that one source of sub-seasonal and seasonal predictability for the extra-tropics is stratosphere-troposphere coupling.
- On seasonal and longer timescales, models have skill but low signal-tonoise ratios (Scaife and Smith, 2018)
- In this talk:
- 1. Are models under or over-confident in their predictions of stratosphere-troposphere coupling on sub-seasonal timescales?
- 2. Do models have a similar degree of stratosphere-troposphere coupling on sub-seasonal timescales?



# FORECASTS AND PARAMETERS

- Data taken from 10 models in the S2S database
- Hindcasts initialized during NDJF; Only common period (1999-2009) used
- Key diagnostic is Northern Annular Mode index (Polar Cap Geopotential Height anomaly, 60-90N)

Regression of Polar Cap Height Anomaly with surface fields

**Era-Interim** 





## **VERTICAL RESOLUTION**



- A number of the S2S models have low vertical resolution or are 'low-top'
- Does this restrict their ability to capture stratosphere-troposphere coupling?



## **SIGNAL/NOISE MODEL**

• Based on model of Siegert et al. (2016) applied to seasonal predictions

$$y_t = \mu_y + \beta_y \ s_t + \epsilon \ n_t$$
$$x_{t,r} = \mu_x + \beta_x \ s_t + \eta \ p_{t,r}$$

- y observation
- x forecast member
- $s_t$  predictable signal; N(0,1)
- $n_t$ ,  $p_{t,r}$  unpredictable noise; N(0,1)

 $\beta_{x,y}$  – amplitude of shared predictable signal in observations and model

 $\epsilon,\eta$  – amplitude of uncorrelated noise terms

Fit statistical model to forecast data using Maximum-Likelihood Method with bootstrapping to estimate confidence intervals



## **KEY PARAMETERS OF MODEL**

$$SNR_{\rm obs} = \frac{\beta_y}{\epsilon}$$
$$SNR_{\rm mod} = \frac{\beta_x}{\eta}$$
$$\rho = \sqrt{\frac{\rm SNR_{obs}}{1 + \rm SNR_{obs}}} \sqrt{\frac{\rm R \ SNR_{\rm mod}}{1 + \rm R \ SNR_{\rm mod}}}$$

- Signal-to-noise ratio can be calculated for both the model and the observations.
- The observational estimate depends on the model system
- The correlation is a complex function of the signal-to-noise ratio (SNR)



#### CORRELATION



- Lower Stratospheric skill to week 4 or 5 in many cases
- Low-top models (BoM, HMCR) reduced skill

All diagnostics for right justified weekly mean values (e.g. 14 = week 3)



### **SNR DIFFERENCE**



- At the start of the forecast models mostly have too large SNR
- Little evidence of under-confidence on sub-seasonal range

Hatching - difference not significant at p-level 0.05



## **STRAT-TROP COUPLING**

- Use the same statistical model to examine the development of the predictable signal, β<sub>x</sub>s<sub>t</sub>, in the stratosphere and troposphere
- Composites of forecasts in which there is a large predictable signal in the lower stratosphere (100hPa) on sub-seasonal timescales (week 4)

$$y_t = \mu_y + \beta_y \ s_t + \epsilon \ n_t$$
$$x_{t,r} = \mu_x + \beta_x \ s_t + \eta \ p_{t,r}$$



## WEAK VORTEX COMPOSITE



- Strong evidence of downward propagation through the stratosphere, a predictable signal at 100hPa results from a predictable signal in the middle stratosphere.
- Coupling to the surface is variable strong in some low-top models <sup>10</sup>





 Less evidence of downward propagation through the stratosphere for strong vortex cases, but links to the surface can be very strong in some models





- The simple statistical model of Siegert et. al (2016) is a useful tool to apply to sub-seasonal forecasts – in this case to examine coupling between the Stratosphere and Troposphere
- There is little evidence of model under confidence on the sub-seasonal timescale when examining the Northern Annular Mode.
- During the first 2-3 weeks, the signal-to-noise ratio of model forecasts is larger than suggested by the observations, linked to a lack of noise in the Stratosphere
- Predictable signals on the sub-seasonal timescale propagate from the upper to lower stratosphere in all models, particularly for weak vortex events.
- Links between the lower stratosphere and surface have greater differences between the models.



### **SPARE SLIDES**

## **SIGNAL-TO-NOISE RATIO**





- Signal-to-noise ratio of models reflects the correlation structure in the previous slide
- Some low-top models have high SNR (because of little stratospheric noise) in the lower stratosphere



## **SIGNAL DIFFERENCE**



• For weeks 3 and 4 for some models, significantly larger signal in the tropospheric NAM



## **NOISE DIFFERENCE**



- Most models have significantly greater noise variance in the troposphere from week 3 onwards
- Low top models have very little stratospheric noise



#### **CORRELATION**



 Some differences between models for correlation with surface predictable signal



## CONTRASTS

Transform the ensemble (X) using K-1 orthogonal and normalized contrasts (w)

$$m(n) = \frac{1}{K} \sum_{k=1}^{K} X_k(n)$$
  
$$\xi_t(n) = \langle w, X \rangle \text{ for } l = 1, ..., K - 1$$

• Define a matrix V,

$$V_{k,l} = \left(\frac{k}{K+1} - \frac{1}{2}\right)^l$$

- QR decomposition of V using a Gram-Schmidt procedure leaves a Q matrix with orthogonal columns. Ignoring the first column gives the contrasts
- From m and  $\xi$ , all parameters of the statistical model can be calculated



#### **SURFACE SIGNAL - WEAK**





## **SURFACE SIGNAL - STRONG**

