

Evaluation of re-calibrated decadal hindcast using a common verification framework

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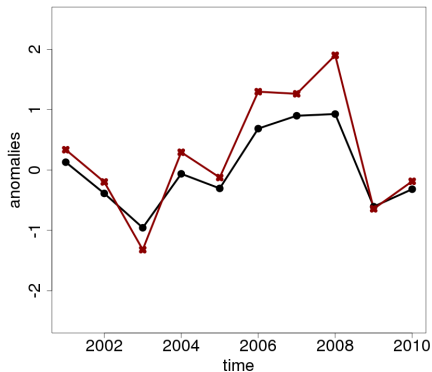
Introduction

- schematic figure

- ▶ black: "observations" X
- ▶ red: "model" Y

$$X = a + bY + \epsilon$$

[Gneiting et al., 2005, Sansom et al., 2016]



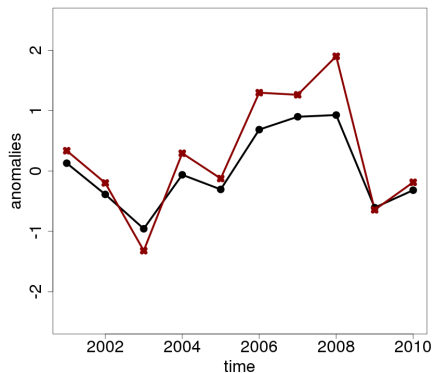
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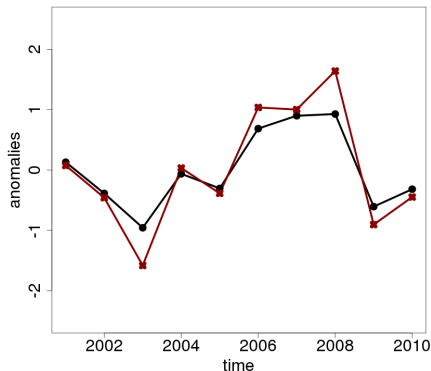


adjusted model \hat{Y}

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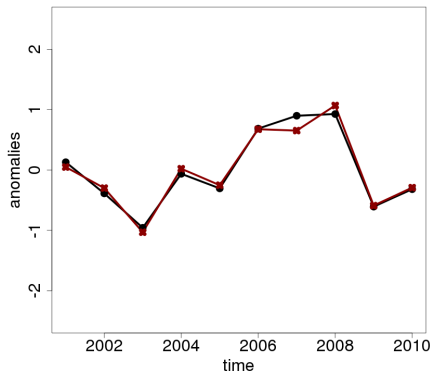
adjusted model \hat{Y}
mean bias

$$\hat{Y} = \alpha + Y$$

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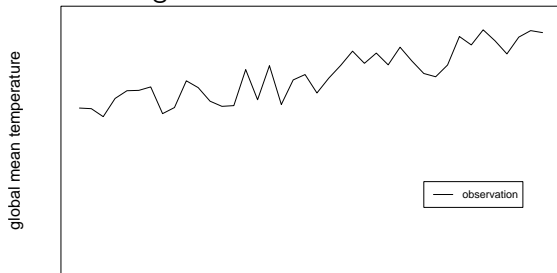
adjusted model \hat{Y}
mean and conditional bias

$$\hat{Y} = \alpha + \beta Y$$

Problem: initialization → lead time dependency

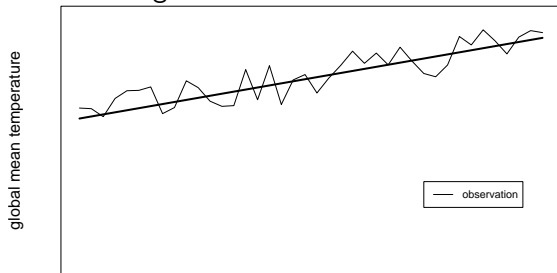
Problem: initialization → lead time dependency

schematic figure



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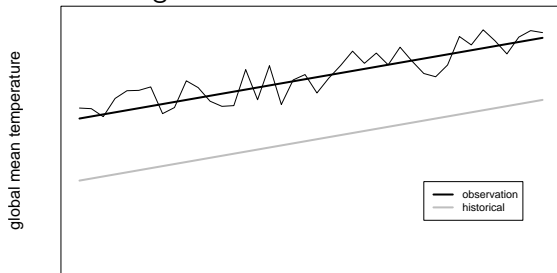
schematic figure



- linear trend

Problem: initialization → lead time dependency

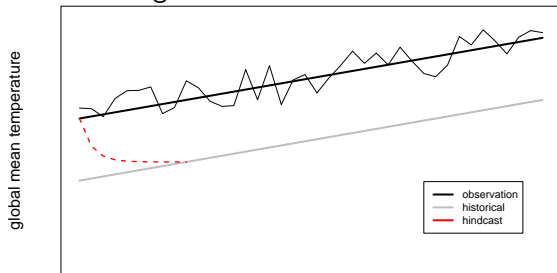
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- linear trend
- same model trend
- model run with external forcing

Problem: initialization → lead time dependency

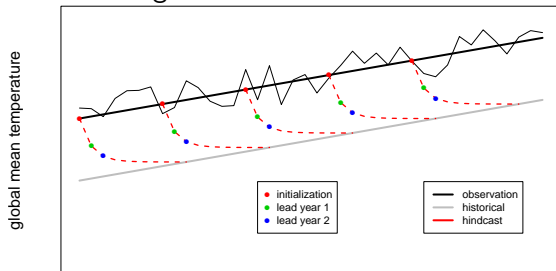
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Problem: initialization → lead time dependency

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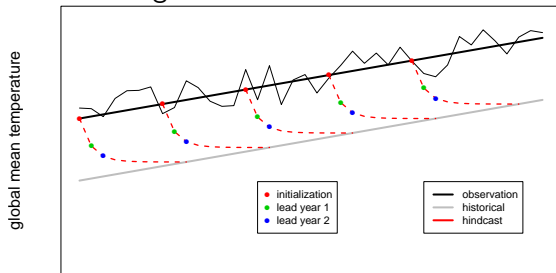
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- bias b depends on lead time τ

- ▶ $\partial b / \partial \tau \neq 0$
- ▶ drift
- ▶ $\alpha(\tau), \beta(\tau)$

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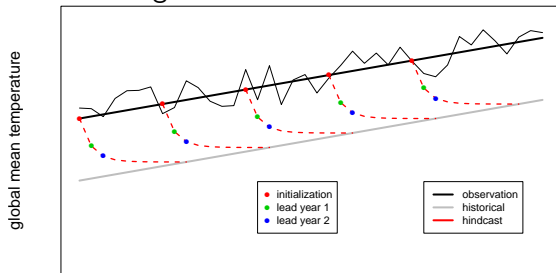
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- ▶ $\alpha(\tau), \beta(\tau)$
- ▶ separate bias adjustment for each lead time: α_τ, β_τ

[Boer et al., 2016]

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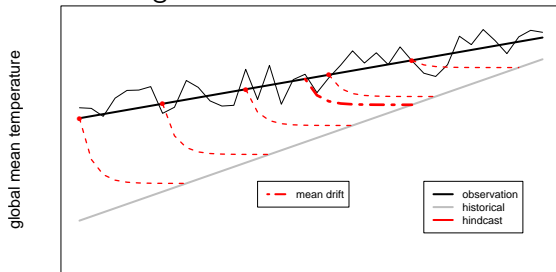
[Boer et al., 2016]

- ▶ fit curve to $b(\tau)$: parametric approach

[Gangstø et al., 2013, Kharin et al., 2012, Pasternack et al., 2018]

Dependency on initialization time

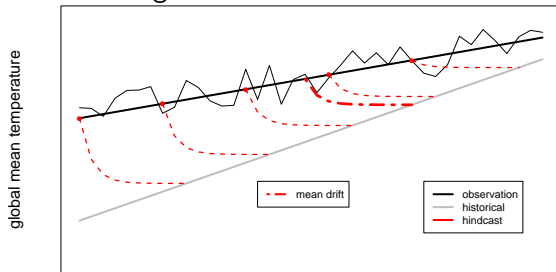
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- linear trend
- **different model trend**
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Dependency on initialization time

schematic figure



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- α and β can also depend on initialization time j

[Kharin et al., 2012, Kruschke et al., 2015, Pasternack et al., 2018]

- ▶ $\alpha(\tau, j), \beta(\tau, j)$
- ▶ trend adjustment

Adjustment approaches used in this study

α dependent on τ (DCPP recommendation) [Boer et al., 2016]

$$\alpha_{\tau} = -\overline{Y}_{\tau} \quad ; \quad \overline{(\cdot)} : \text{long term mean}$$

$$\beta_{\tau} = 1$$

$$\tau = 1, \dots, 10$$

$$\rightarrow \alpha_1, \dots, \alpha_{10}$$

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α and β dependent on τ and j [Pasternack et al., 2018]

$$\begin{aligned}\alpha(j, \tau) &= \sum_{k=0}^3 \alpha_k(j) \tau^k \\ \beta(j, \tau) &= \sum_{k=0}^3 \beta_k(j) \tau^k\end{aligned}$$

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α and β dependent on τ and j [Pasternack et al., 2018]

$$\begin{aligned}\alpha(j, \tau) &= \sum_{k=0}^3 \alpha_k(j) \tau^k = \sum_{k=0}^3 (a_{2k} + a_{2k+1}j) \tau^k \\ \beta(j, \tau) &= \sum_{k=0}^3 \beta_k(j) \tau^k = \sum_{k=0}^3 (b_{2k} + b_{2k+1}j) \tau^k\end{aligned}$$

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find parameters $a_0, \dots, a_7, b_0, \dots, b_7$ that minimize CRPS using cross-validation leaving out 10 year block

Verification framework [Goddard et al., 2013]

mean square error (MSE)

$$MSE = \frac{1}{N} \sum_{j=1}^N (Y_j - O_j)^2$$

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mean square error skill score
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MSE forecast of MSE_Y

MSE of reference forecast MSE_R

$$MSESS(Y, R, O) = 1 - \frac{MSE_Y}{MSE_R}$$

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Murphy and Epstein (1989)

with climatology as reference forecast: $R = \bar{O}$

$$MSESS(Y, \bar{O}, O) = r_{YO}^2 - \underbrace{\left[r_{YO} - \frac{s_Y}{s_O} \right]^2}_{\text{conditional bias}}$$

correlation r_{YO}
sample variance s_Y, s_O

Data: near surface temperature

Observation

- HADCRUT4
- 1960 - 2017

Hindcasts

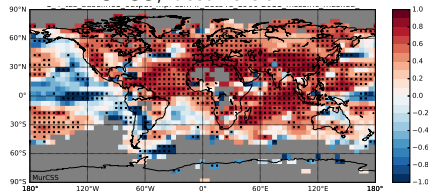
- Model: MPI-ESM-LR (T63)
- anomaly initialization ORAS4 reanalysis (ocean)
- 10 ensemble members
- Lead year 1-4 (average)

Adjustment [Boer et al., 2016], Ref: climatology

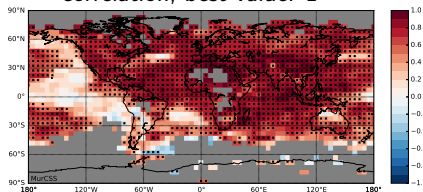
[c.f. Kadow et al., 2014, Marotzke et al., 2016]

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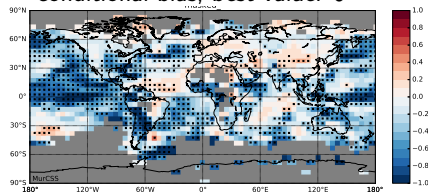
MSESS; best value: 1



correlation; best value: 1



conditional bias; best value: 0

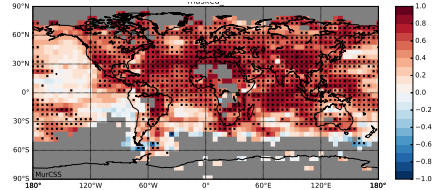


X : significantly different from zero

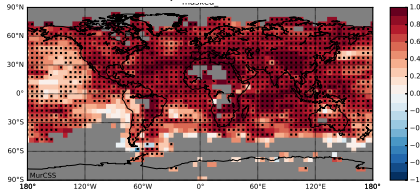
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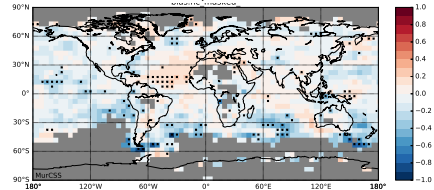
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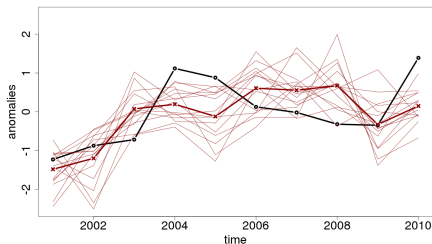


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Forecast uncertainty - ensemble spread

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Ensemble mean $\{Y\}$

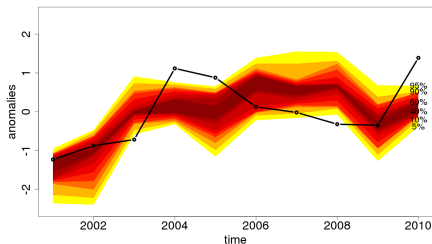
$$\{Y\} = \frac{1}{M} \sum_k^M Y_k,$$

$$\sigma_{\text{ens}}^2 = \frac{1}{M-1} \sum_i^M (Y_k - \{Y\})^2$$

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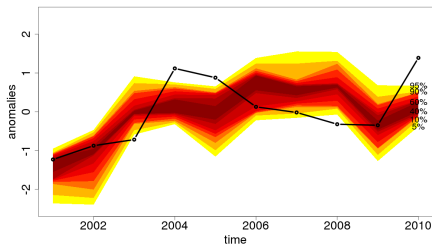
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Adjusted forecast distribution

$$\hat{Y} \sim \mathcal{N}(\{\hat{Y}\}, \gamma^2(j, \tau) \sigma_{\text{ens}}^2)$$

Ensemble spread adjustment

$CRPSS_{ES}$ [Goddard et al., 2013]

$$CRPSS_{ES} \leq 0$$

$CRPSS_{ES} = 0$: good representation of uncertainty by spread

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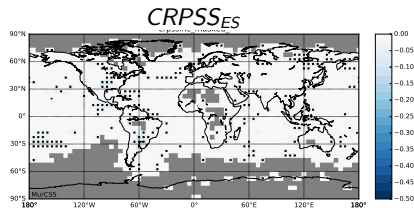
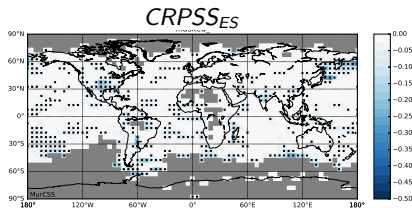
$CRPSS_{ES} = 0$: good representation of uncertainty by spread

Boer et al. [2016]

$$\gamma = 1$$

Pasternack et al. [2018]

$$\gamma^2(j, \tau) = \log \left(\sum_{k=0}^2 (c_{2k} + c_{2k+1}j) \tau^k \right)$$



X : significantly different from zero

Summary

- general formulation of bias adjustment approach
- DCPD recommendation [Boer et al., 2016]: α_τ
- Re-calibration [Pasternack et al., 2018]: $\alpha(\tau, j), \beta(\tau, j), \gamma(\tau, j)$

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lead time dependent anomaly (DCPD) α_τ is a robust adjustment but more sophisticated approaches $\alpha(\tau, j), \beta(\tau, j), \gamma(\tau, j)$ have potential for large skill improvement

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