

# Uncertainty in weather prediction Where does it come from and what does it look like?

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# **Outline**

- 1. A meteorologist's picture of weather
- 2. Quantitative forecasting
- 3. Uncertainty and ensembles of forecasts
- 4. Probabilities and decision making
- 5. Why we need new ways of looking at data



#### epic.gsfc.nasa.gov 2015-10-22 19:00:18 GMT



## A modern coneptual model



Martinez-Alvarado et al. Monthly Weather Review 2014

# Warm conveyor belt 2

# Three-dimensional flow of air



### Warm front

### Warm conveyor belt outflow

# **Numerical weather prediction**



# **Measuring forecast skill**

1981

- Root mean square error (here 500 hPa geopotential, NH extratropics)
- Reference forecast persistence
- Skill score
  - $-100\% \rightarrow no error$
  - $-0\% \rightarrow$  no better than persistence

*Improvement of 1 day per decade* 



#### Haiden et al., ECMWF, 2014

#### 2014

### Forecast lead time

# A bad forecast!

![](_page_8_Figure_1.jpeg)

forecast for New York

Storm missed New York, ...

![](_page_8_Picture_4.jpeg)

![](_page_8_Picture_5.jpeg)

# **Predictability and chaos**

Simple dynamical system with three degrees of freedom ... but nonlinear Lorenz (1963)

![](_page_9_Picture_2.jpeg)

![](_page_9_Picture_3.jpeg)

![](_page_9_Picture_4.jpeg)

Uncertainty in initial conditions grows rapidly

can lead to complete loss of predictability in finite time

... but not always

Palmer 2014

### **Ensemble prediction systems**

![](_page_10_Figure_1.jpeg)

Slingo and Palmer 2011

### **50 forecasts** from ECMWF

High Res.

![](_page_11_Picture_1.jpeg)

![](_page_11_Picture_2.jpeg)

# Meteogram

**Forecast for Chicago** from Friday

> Precipitation - scenarios

![](_page_12_Figure_3.jpeg)

Temperature - spread increases with time

Forecast is the probability of an event

![](_page_12_Figure_6.jpeg)

![](_page_12_Picture_9.jpeg)

## What is a good probabilistic forecast?

![](_page_13_Figure_1.jpeg)

# curves is measure (continuous ranked

# Measuring probabilistic forecast skill

- CRPS (here 850 hPa temperature, NH extratropics)
- Reference forecast persistence
- Skill score
  - $-1 \rightarrow no error$
  - $-0 \rightarrow$  no better than persistence

Rapid improvement - but is it useful?

![](_page_14_Figure_7.jpeg)

#### Haiden et al., ECMWF, 2014

# A toy decision model

### A static cost-loss model

- L: Loss due to an adverse event
- C: *Cost* of an action protecting against the loss. Arises whether or not event occurs
- C < L (or never take action!)</li>

### **Decision strategy**

Take decisions so that expenses are minimized over the long term

Cost-loss ratio determines how to react to a forecast

#### **Expenses:**

![](_page_15_Figure_9.jpeg)

Different users have different cost-loss ratios

- Low C/L, e.g. energy trader
- High C/L, e.g. Mayor of New York

(Based on notes by Christoph Frei, Meteoswiss)

# **Potential economic value**

- PEV for extreme precipitation (24 hr accumulation for Europe above 98th percentile)
- Reference forecast climatology
- Skill score
  - $-1 \rightarrow$  expenses as low as for perfect forecast
  - $-0 \rightarrow$  no better than climatology

For some users, a deterministic forecast gives the best probabilites

![](_page_16_Figure_7.jpeg)

### Ensemble forecast

#### Single highresolution forecast

Haiden et al., ECMWF, 2014

# The need for new ways of looking at data

yes

no

taken

<u>.</u>0

Decision

- Decision making ... based on
- Probabilistic forecasts ... based on
- Ensembles of scenarios ... based on
- Numerical prediction models ... based on
- Conceptual models that encapsulate physical understanding

![](_page_17_Figure_6.jpeg)

How can we understand probabilistic and ensemble information using physically-based concepts and conceptual models?

![](_page_17_Picture_8.jpeg)