

Seasonal forecasting skill of the National Multimodel Ensemble (NMME) over southeastern United States

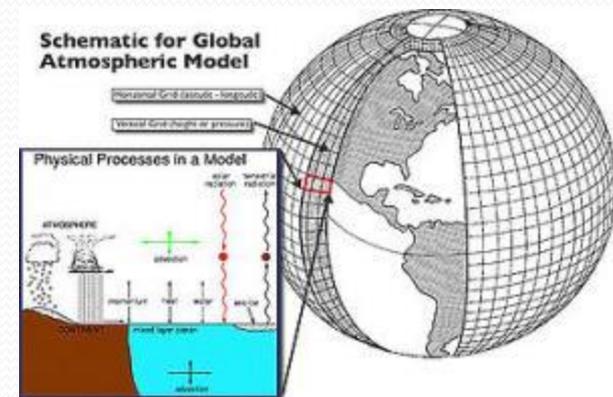
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FloridaWCA Workshop 9

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Background

- Seasonal climate forecasts can be used to reduce the damages caused by climate variability
- Seasonal forecasts can be made by general circulation models (GCMs)
 - Statistical downscaling
 - Multimodel ensemble
- National Multimodel Ensemble (NMME)



Objectives

1. Evaluate the skill of **NMME** models to forecast the El Nino - Southern Oscillation (**ENSO**)
2. Evaluate the skill of the downscaled seasonal precipitation (**P**) and temperature (**T**) for the **NMME** models in the SEUS
3. Evaluate the skill of the downscaled **CFSv2** forecasts of reference evapotranspiration (**ET_o**) and relevant variables in the SEUS:
 - Temperature (maximum, minimum and mean)
 - Solar radiation
 - Wind speed

NMME historical forecast (hindcast) dataset

| No. | Model | Abbr. | Members | Period | Lead Month |
|----------|-------------------------------|--------------|-----------|------------------|------------|
| 1 | NCEP-CFSv1 | CFSv1 | 15 | 1981-2009 | 0-8 |
| <u>2</u> | <u>NCEP-CFSv2</u> | <u>CFSv2</u> | <u>24</u> | <u>1982-2010</u> | <u>0-9</u> |
| 3 | COLA-RSMAS-CCSM3 | CCSM3 | 6 | 1982-2010 | 0-11 |
| 4 | IRI-ECHAM4p5-AnomalyCoupled | ECHAM-Anom | 12 | 1982-2010 | 0-7 |
| 5 | IRI-ECHAM4p5-DirectCoupled | ECHAM-Dir | 12 | 1982-2010 | 0-7 |
| 6 | GFDL-CM2p1 | GFDL | 10 | 1982-2010 | 0-11 |
| 7 | NASA-GMAO (incomplete) | GMAO | 10 | 1982-2010 | 0-8 |
| 8 | NASA-GMAO-062012 (incomplete) | GMAO-062012 | 12 | 1982-2010 | 0-8 |
| 9 | GFDL-CM2p1-aer04 (incomplete) | GFDL-aer04 | 10 | 1982-2010 | 0-11 |

Forecast evaluation

- Brier Skill Score (**BSS**) is used to evaluate the accuracy of **probability forecast**

$$BSS = 1 - \frac{BS_{forecast}}{BS_{climatology}}$$

$$BS = \frac{\sum_{i=1}^N (p_i - o_i)^2}{N}$$

$-\infty$ to 1

- BSS is used to determine how many of the forecast members correctly forecasted the correct tercile compared to climatology (which is 33%)

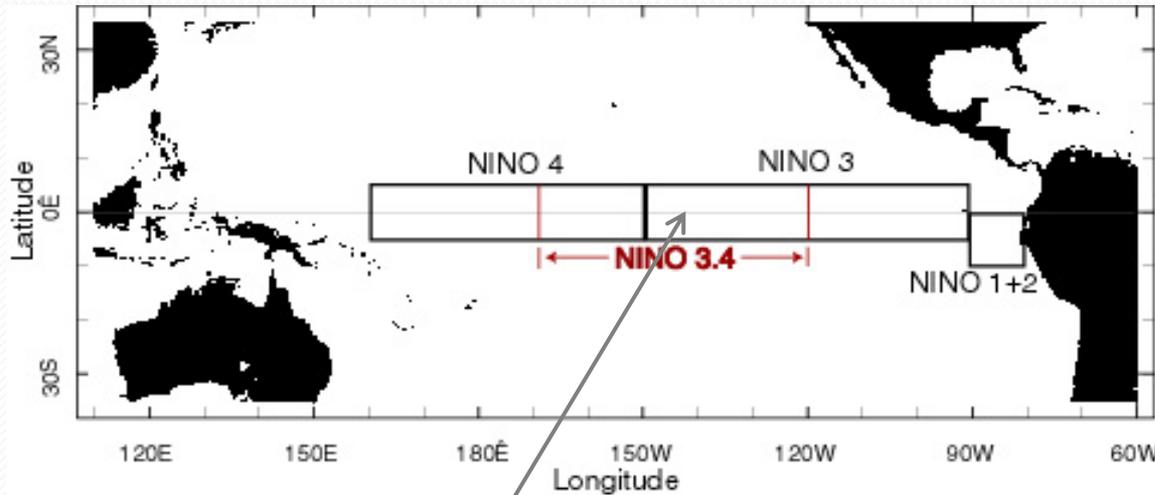
- Mean square error skill score (**MSESS**) is used to evaluate the accuracy of **deterministic forecast**

$$MSESS = 1 - \frac{MSE_{forecast}}{MSE_{climatology}}$$

$-\infty$ to 1

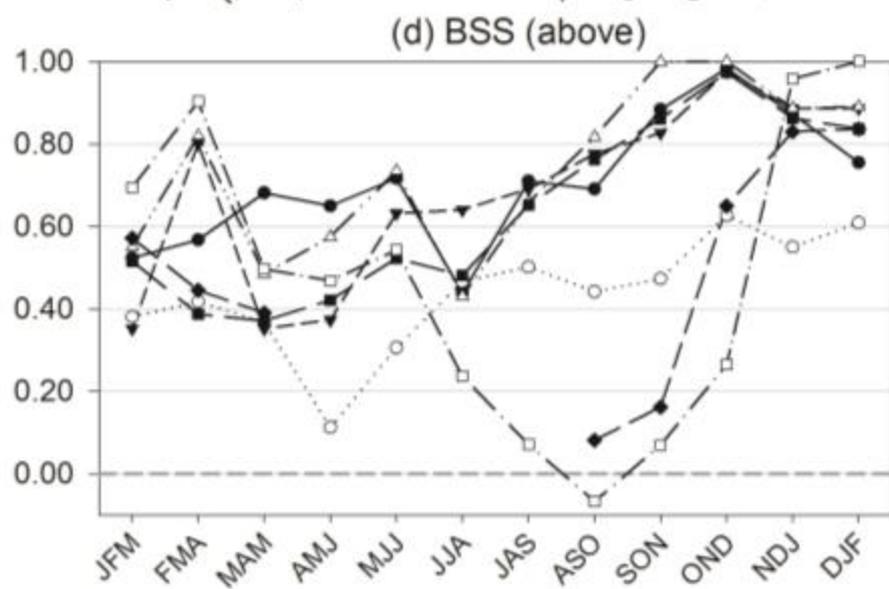
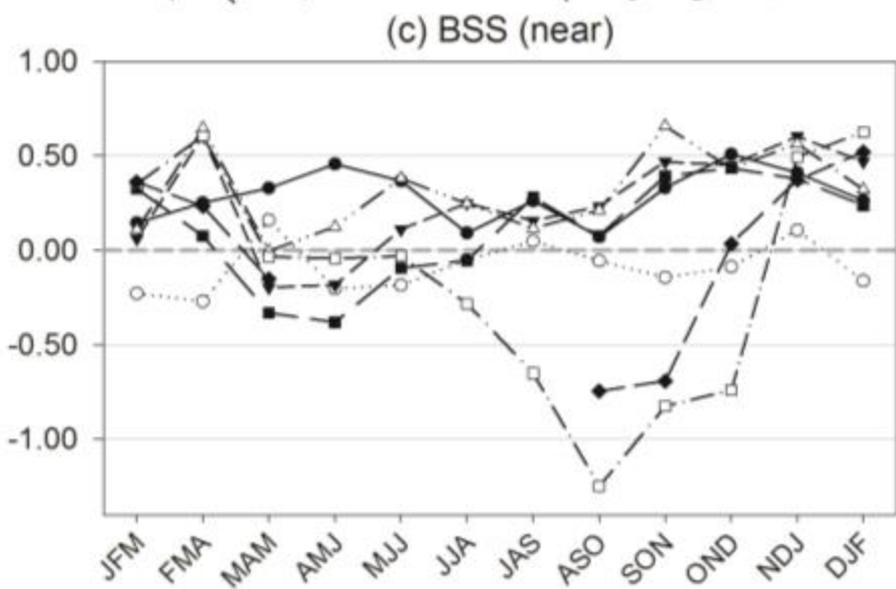
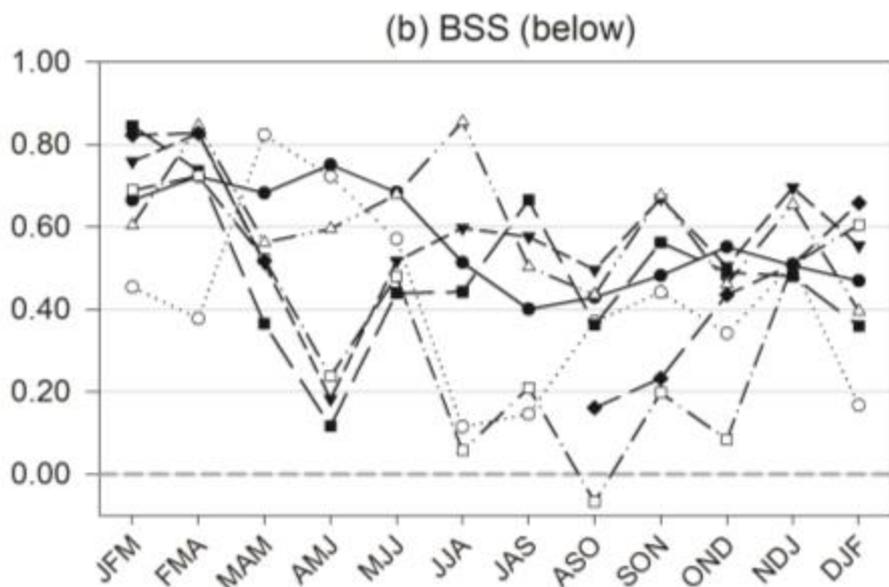
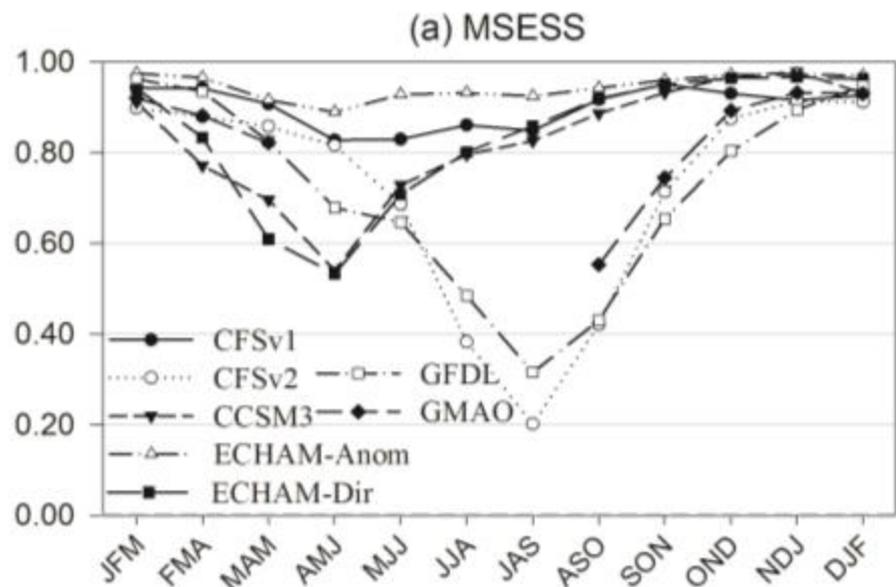
Objective 1: Skill of the ENSO forecast

Evaluate against observations

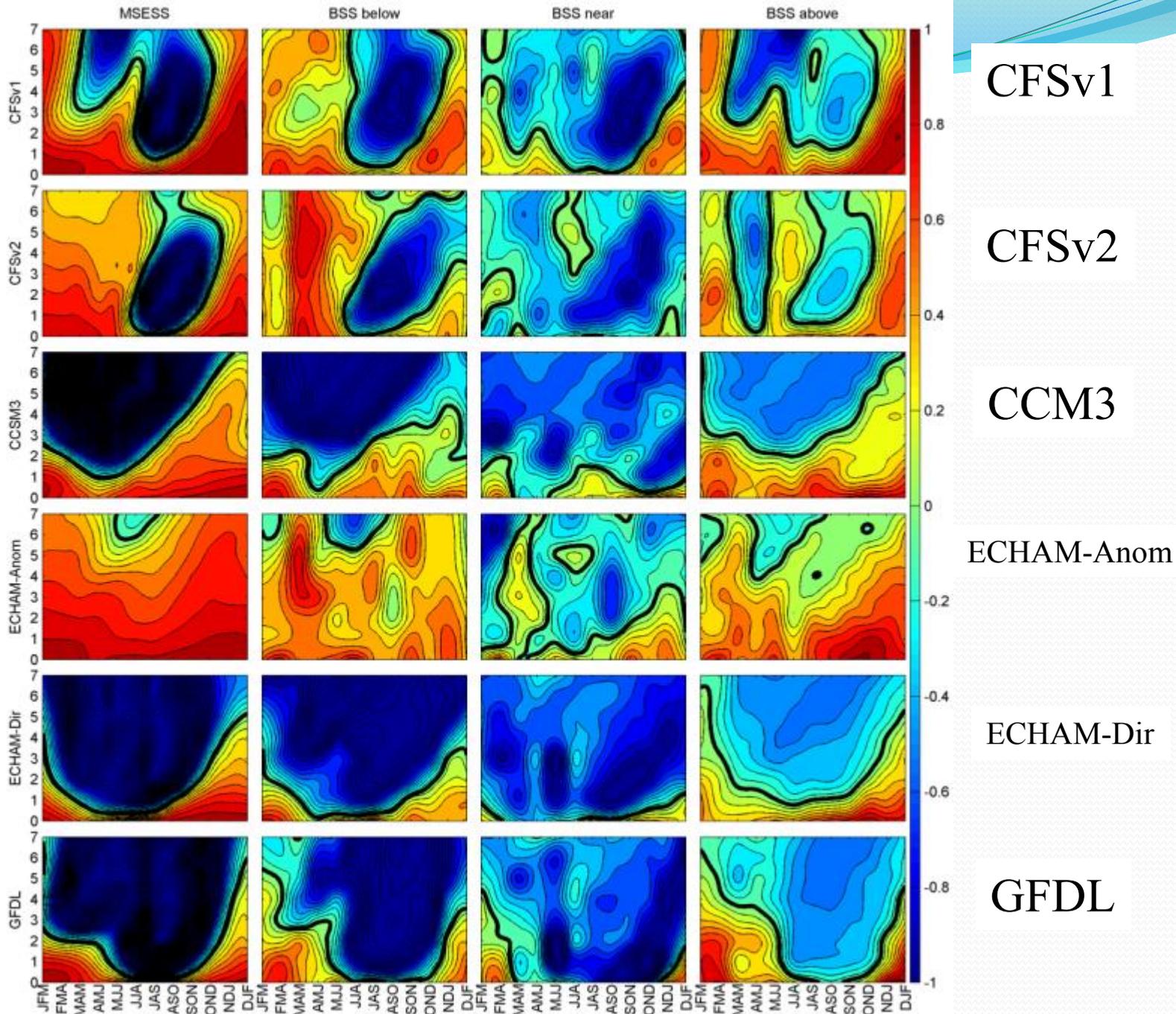


Calculate the spatial average of the **SST** in this region for each NMME model

Skill of the ENSO forecast in different seasons at lead 0



Lead month



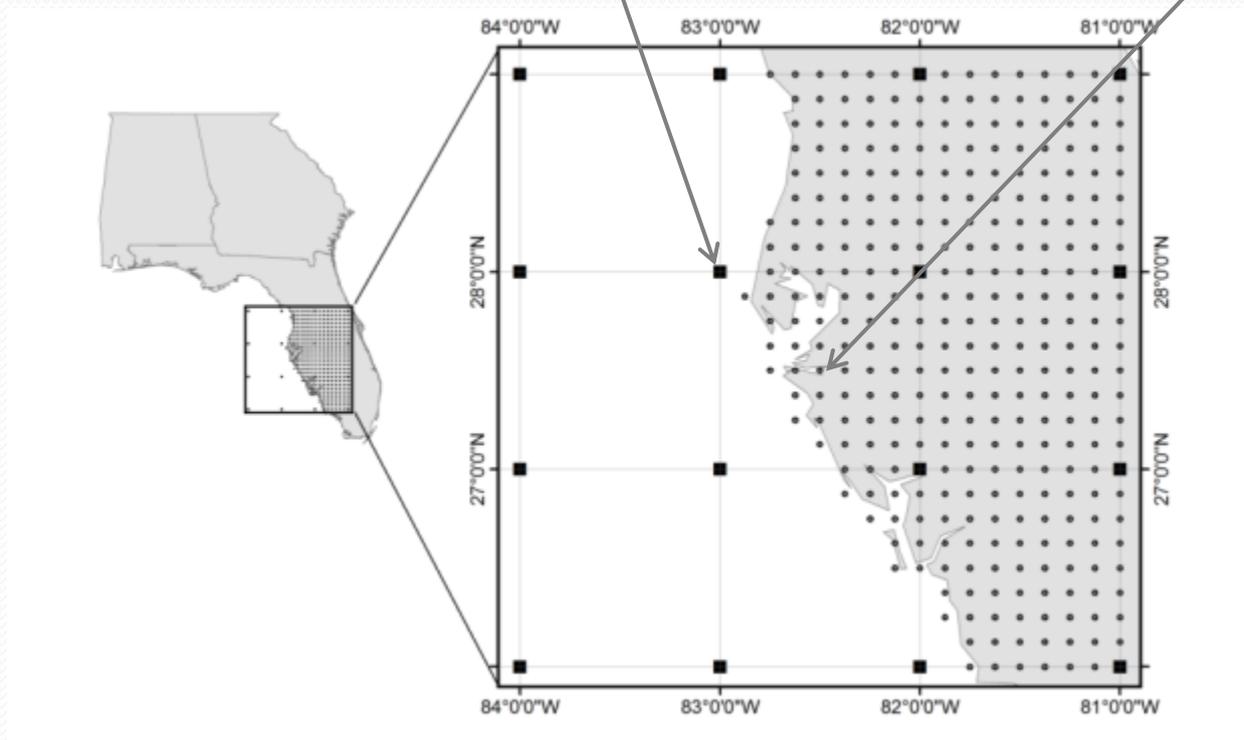
Objective 2: Skill of the downscaled P and T forecast of NMME

NMME grid point

~100-km

NLDAS-2 grid point

~12-km



Forcing dataset of **NLDAS-2** were used as surrogate of observations for statistical downscaling and forecast verification

Statistical downscaling methods

- Model output statistics (MOS): Corrects systematic errors of the NMME output
 - Spatial disaggregation (**SD**)
 - Spatial disaggregation with bias correction (**SDBC**)
- Perfect prognosis (PP): Establishes statistical model using large-scale and local-scale observed data (**SST in Nino3.4** and **P, T**) and apply this model to the NMME output
 - Linear regression (**LR**)
 - Locally weighted polynomial regression (**LWPR**) (nonparametric nonlinear regression)
- Direct interpolation (**INTP**) of the raw output as a benchmark
- Leave-one-out cross validation was conducted

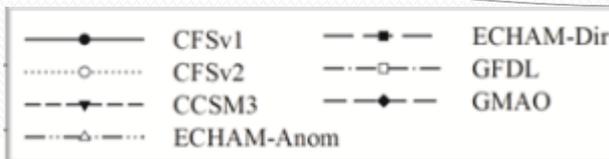
Overall mean of precipitation forecasting skills for NMME models at lead 0

| SS | Methods | Models | | | | | | | | | | |
|--------------|---------|--------------|--------------|--------------|----------------|---------------|--------------|----------------|--------------|-----------------|--------------|--------------|
| | | CFSv1 | CFSv2 | CCSM3 | ECHAM- Anom | ECHAM- Dir | GFDL | GFDL- aer04 | GMAO | GMAO- 062012 | MeanEns | SuperEns |
| MSESS | INTP | -0.426 | -0.094 | -1.040 | -0.677 | -0.710 | -0.872 | -1.522 | -0.063 | -0.694 | -0.229 | -0.133 |
| | SD | 0.110 | 0.164 | 0.003 | 0.020 | 0.018 | 0.051 | -0.139 | 0.163 | 0.086 | 0.147 | 0.161 |
| | SDBC | 0.107 | 0.167 | -0.194 | -0.069 | -0.076 | -0.046 | -0.260 | 0.120 | 0.035 | 0.042 | 0.166 |
| | LR | 0.145 | 0.127 | 0.142 | 0.150 | 0.145 | 0.136 | - | 0.169 | - | 0.142 | 0.152 |
| | LWPR | 0.165 | 0.136 | 0.140 | 0.171 | 0.158 | 0.132 | - | 0.166 | - | 0.161 | 0.171 |
| BSS Below | INTP | -0.205 | -0.095 | -0.938 | -0.628 | -0.642 | -0.713 | -0.729 | -0.205 | -0.365 | -0.295 | -0.133 |
| | SD | -0.049 | 0.021 | -0.349 | -0.198 | -0.205 | -0.148 | -0.259 | -0.086 | -0.106 | -0.293 | -0.013 |
| | SDBC | -0.031 | 0.042 | -0.243 | -0.156 | -0.185 | -0.106 | -0.263 | -0.034 | -0.066 | -0.105 | 0.036 |
| | LR | 0.032 | 0.017 | 0.029 | 0.034 | 0.033 | 0.022 | - | 0.038 | - | 0.026 | 0.037 |
| | LWPR | 0.040 | 0.021 | 0.039 | 0.048 | 0.040 | 0.021 | - | 0.035 | - | 0.036 | 0.047 |
| BSS Near | INTP | -0.151 | -0.109 | -0.329 | -0.230 | -0.230 | -0.274 | -0.253 | -0.207 | -0.237 | -0.201 | -0.056 |
| | SD | -0.107 | -0.107 | -0.787 | -0.294 | -0.307 | -0.317 | -0.264 | -0.312 | -0.292 | -0.922 | -0.136 |
| | SDBC | -0.080 | -0.069 | -0.223 | -0.141 | -0.175 | -0.153 | -0.177 | -0.158 | -0.167 | -0.201 | -0.041 |
| | LR | -0.025 | -0.024 | -0.035 | -0.028 | -0.028 | -0.027 | - | -0.030 | - | -0.034 | -0.020 |
| | LWPR | -0.025 | -0.024 | -0.035 | -0.027 | -0.028 | -0.028 | - | -0.031 | - | -0.033 | -0.019 |
| BSS Above | INTP | -0.373 | -0.141 | -0.426 | -0.318 | -0.326 | -0.330 | -0.537 | -0.182 | -0.395 | -0.219 | -0.075 |
| | SD | -0.011 | 0.027 | -0.291 | -0.152 | -0.159 | -0.132 | -0.282 | -0.026 | -0.070 | -0.168 | 0.025 |
| | SDBC | 0.009 | 0.044 | -0.252 | -0.124 | -0.138 | -0.106 | -0.269 | -0.007 | -0.041 | -0.066 | 0.054 |
| | LR | 0.035 | 0.023 | 0.031 | 0.038 | 0.037 | 0.029 | - | 0.052 | - | 0.031 | 0.042 |
| | LWPR | 0.052 | 0.032 | 0.041 | 0.054 | 0.045 | 0.029 | - | 0.051 | - | 0.044 | 0.056 |

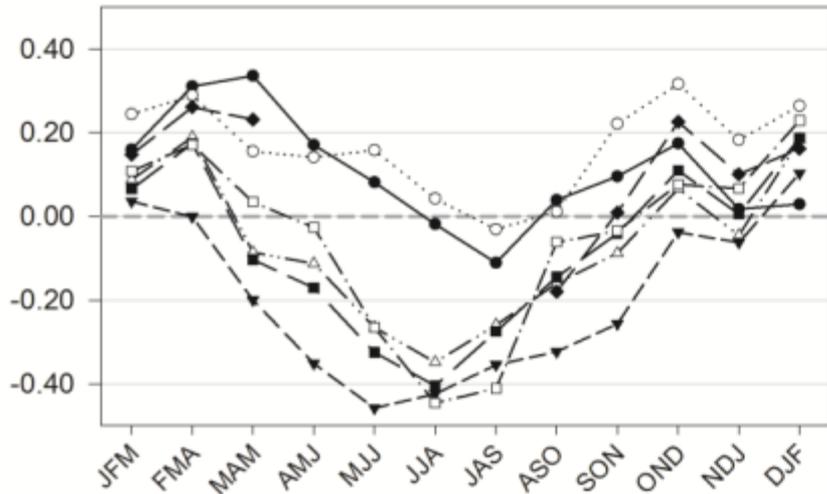
Overall mean of temperature forecasting skills for NMME models at lead 0

| SS | Methods | Models | | | | | | | | | | |
|--------------|---------|--------------|--------------|--------------|--------------|--------------|--------------|------------|--------------|--------------|--------------|--------------|
| | | CFSv1 | CFSv2 | CCSM3 | ECHAM-Anom | ECHAM-Dir | GFDL | GFDL-aer04 | GMAO | GMAO-062012 | MeanEns | SuperEns |
| MSESS | INTP | -3.370 | -2.316 | -2.494 | -2.839 | -2.770 | -2.216 | - | -0.903 | -2.273 | -2.478 | -3.991 |
| | SD | 0.143 | 0.367 | -0.198 | -0.384 | -0.421 | -0.663 | -1.441 | 0.313 | 0.253 | 0.167 | 0.195 |
| | SDBC | 0.150 | 0.379 | -0.436 | -0.133 | -0.154 | -0.161 | -0.683 | 0.350 | 0.190 | 0.190 | 0.258 |
| | LR | 0.175 | 0.085 | 0.096 | 0.098 | 0.090 | 0.092 | - | 0.096 | - | 0.093 | 0.104 |
| | LWPR | 0.229 | 0.129 | 0.169 | 0.187 | 0.162 | 0.079 | - | 0.094 | - | 0.170 | 0.180 |
| BSS Below | INTP | -1.157 | -0.877 | -0.785 | -0.272 | -0.264 | -0.595 | -0.963 | -0.413 | -0.638 | -0.113 | -0.049 |
| | SD | 0.012 | 0.196 | -0.407 | -0.186 | -0.187 | -0.188 | -0.457 | 0.159 | 0.125 | -0.042 | 0.103 |
| | SDBC | 0.043 | 0.216 | -0.360 | -0.133 | -0.150 | -0.158 | -0.440 | 0.143 | 0.144 | 0.019 | 0.135 |
| | LR | 0.008 | -0.005 | 0.004 | 0.008 | 0.007 | -0.002 | - | 0.007 | - | 0.001 | 0.011 |
| | LWPR | 0.046 | 0.043 | 0.047 | 0.068 | 0.045 | -0.003 | - | 0.009 | - | 0.050 | 0.063 |
| BSS Near | INTP | -0.322 | -0.246 | -0.236 | -0.220 | -0.212 | -0.269 | -0.431 | -0.213 | -0.282 | -0.212 | -0.169 |
| | SD | -0.117 | -0.083 | -0.437 | -0.111 | -0.125 | -0.240 | -0.270 | -0.103 | -0.181 | -0.436 | -0.052 |
| | SDBC | -0.080 | -0.048 | -0.248 | -0.125 | -0.161 | -0.304 | -0.279 | -0.164 | -0.146 | -0.221 | -0.031 |
| | LR | -0.041 | -0.024 | -0.038 | -0.030 | -0.031 | -0.030 | - | -0.034 | - | -0.036 | -0.022 |
| | LWPR | -0.045 | -0.026 | -0.039 | -0.033 | -0.033 | -0.036 | - | -0.046 | - | -0.037 | -0.022 |
| BSS Above | INTP | -0.301 | -0.268 | -0.362 | -0.719 | -0.700 | -0.459 | -1.350 | -0.115 | -0.284 | -0.102 | -0.107 |
| | SD | 0.007 | 0.158 | -0.285 | -0.214 | -0.230 | -0.307 | -0.485 | 0.164 | 0.083 | -0.098 | 0.076 |
| | SDBC | 0.018 | 0.173 | -0.269 | -0.216 | -0.241 | -0.295 | -0.439 | 0.152 | 0.099 | -0.033 | 0.096 |
| | LR | -0.001 | -0.016 | -0.011 | -0.006 | -0.011 | -0.014 | - | -0.004 | - | -0.012 | -0.001 |
| | LWPR | 0.040 | 0.019 | 0.038 | 0.055 | 0.040 | 0.009 | - | 0.011 | - | 0.043 | 0.054 |

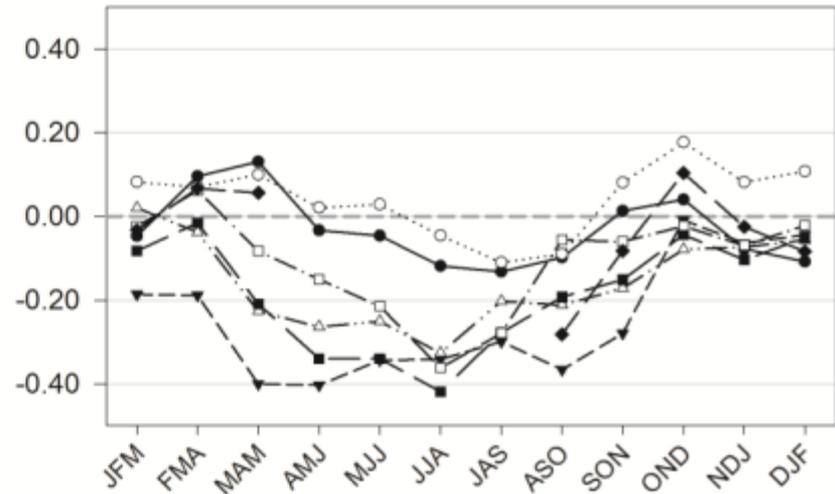
SDBC: Precipitation forecasting skills for NMME models in different seasons at lead 0



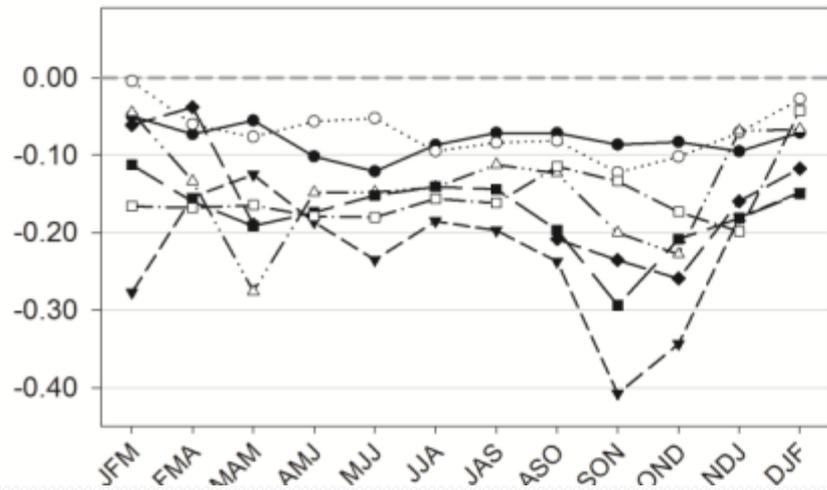
(a) MSESS for SDBC



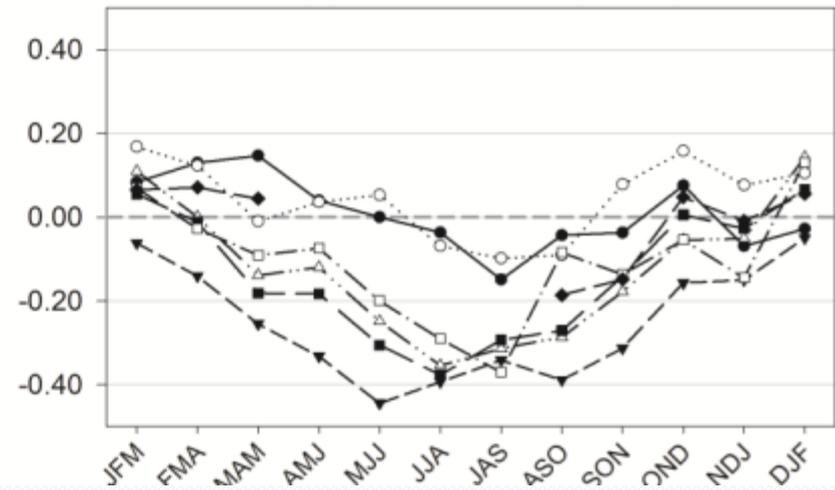
(b) BSS for SDBC (below)



(c) BSS for SDBC (near)

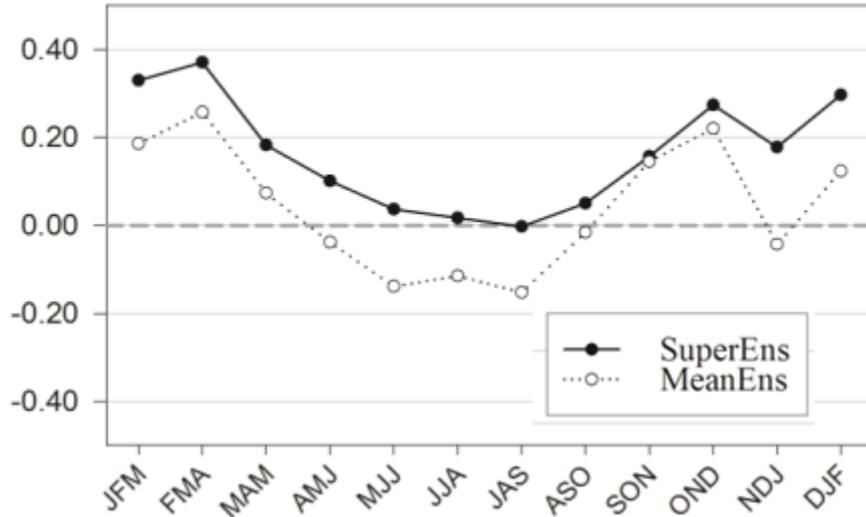


(d) BSS for SDBC (above)

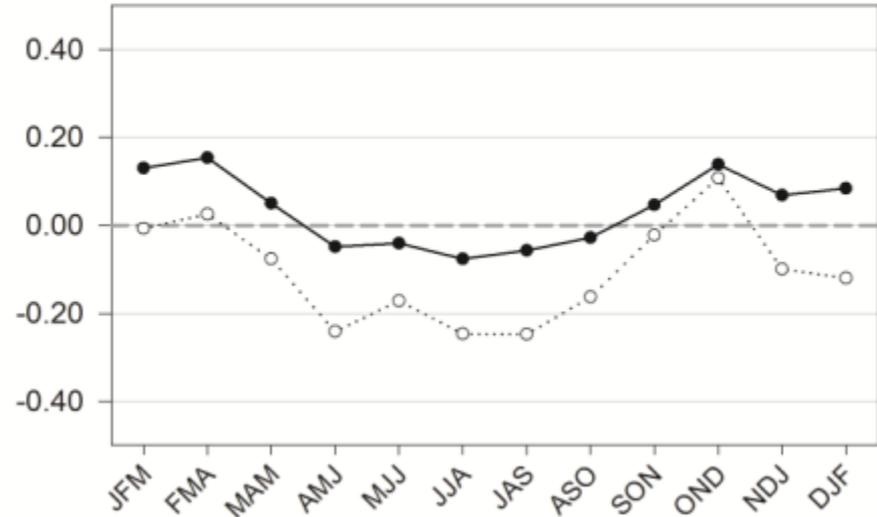


SDBC: Precipitation forecasting skills for NMME ensembles in different seasons at lead 0

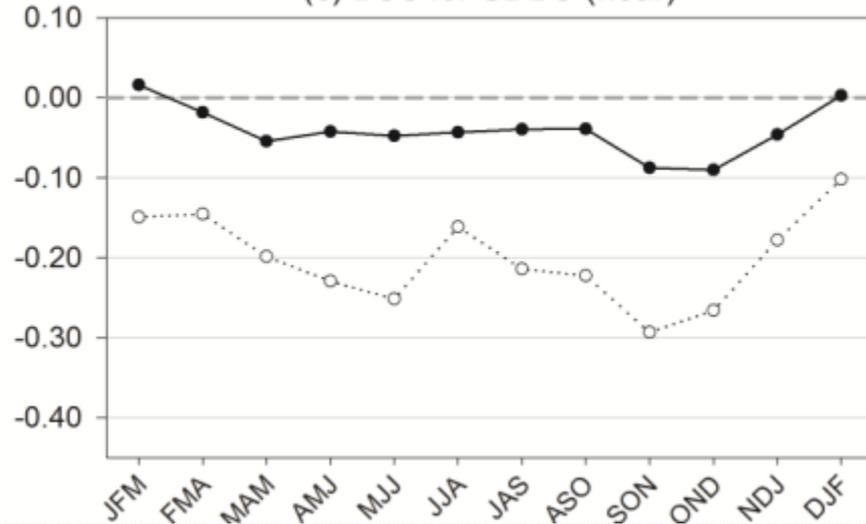
(a) MSESS for SDBC



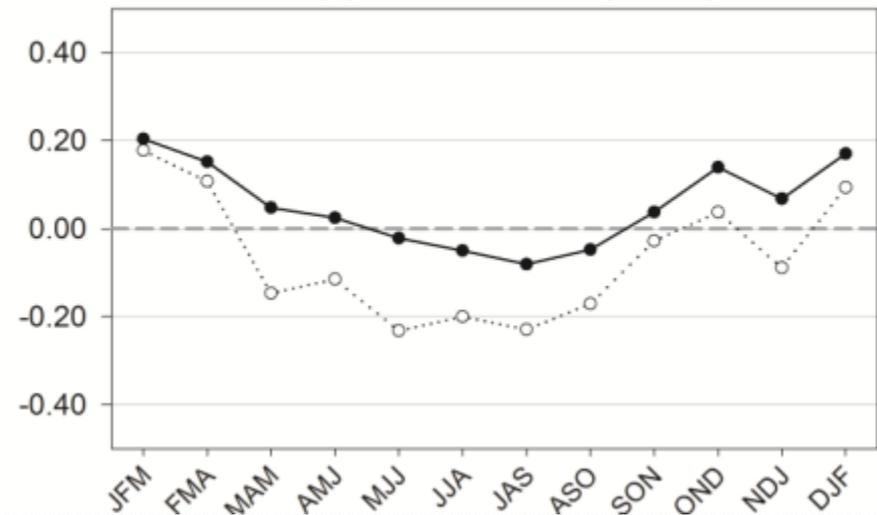
(b) BSS for SDBC (below)



(c) BSS for SDBC (near)

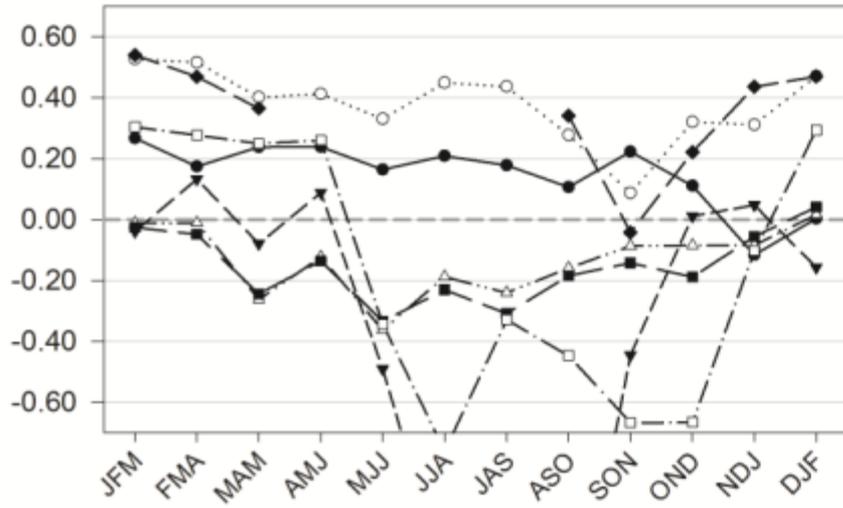


(d) BSS for SDBC (above)

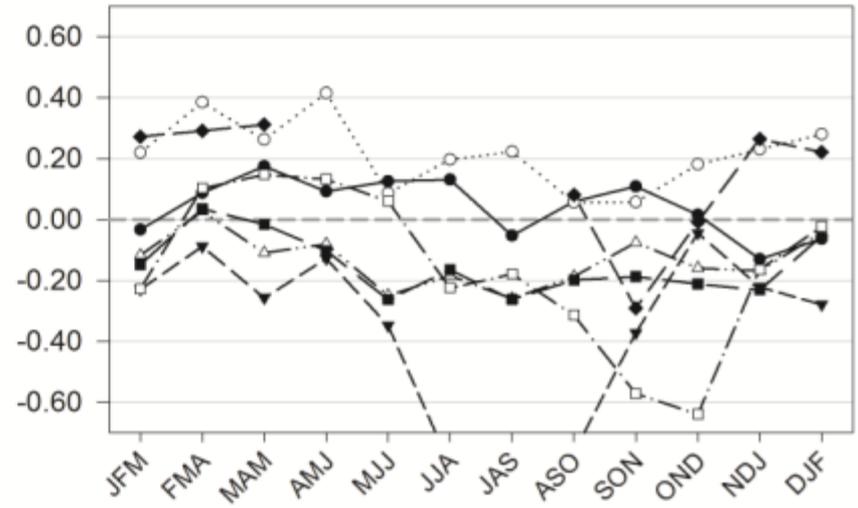


SDBC: Temperature forecasting skills for NMME models in different seasons at lead 0

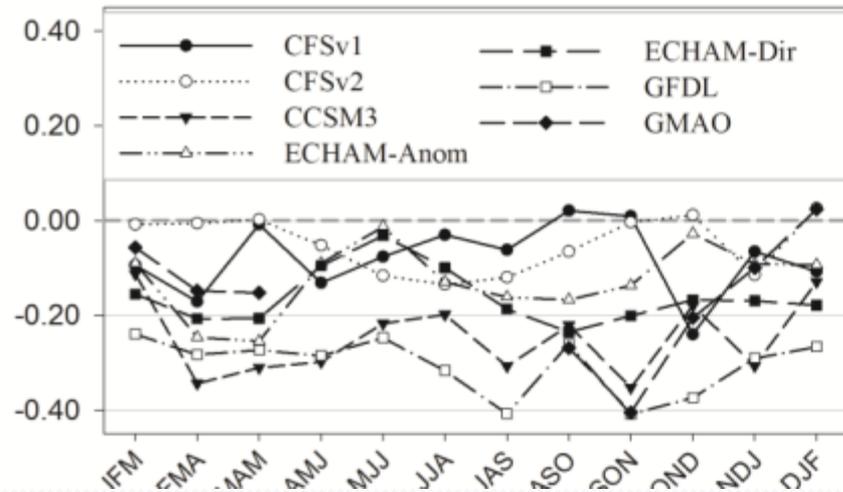
(a) MSESS for SDBC



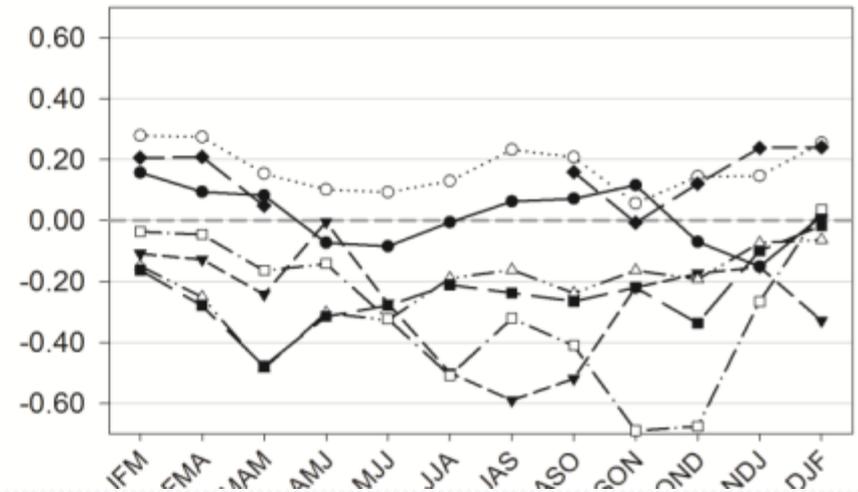
(b) BSS for SDBC (below)

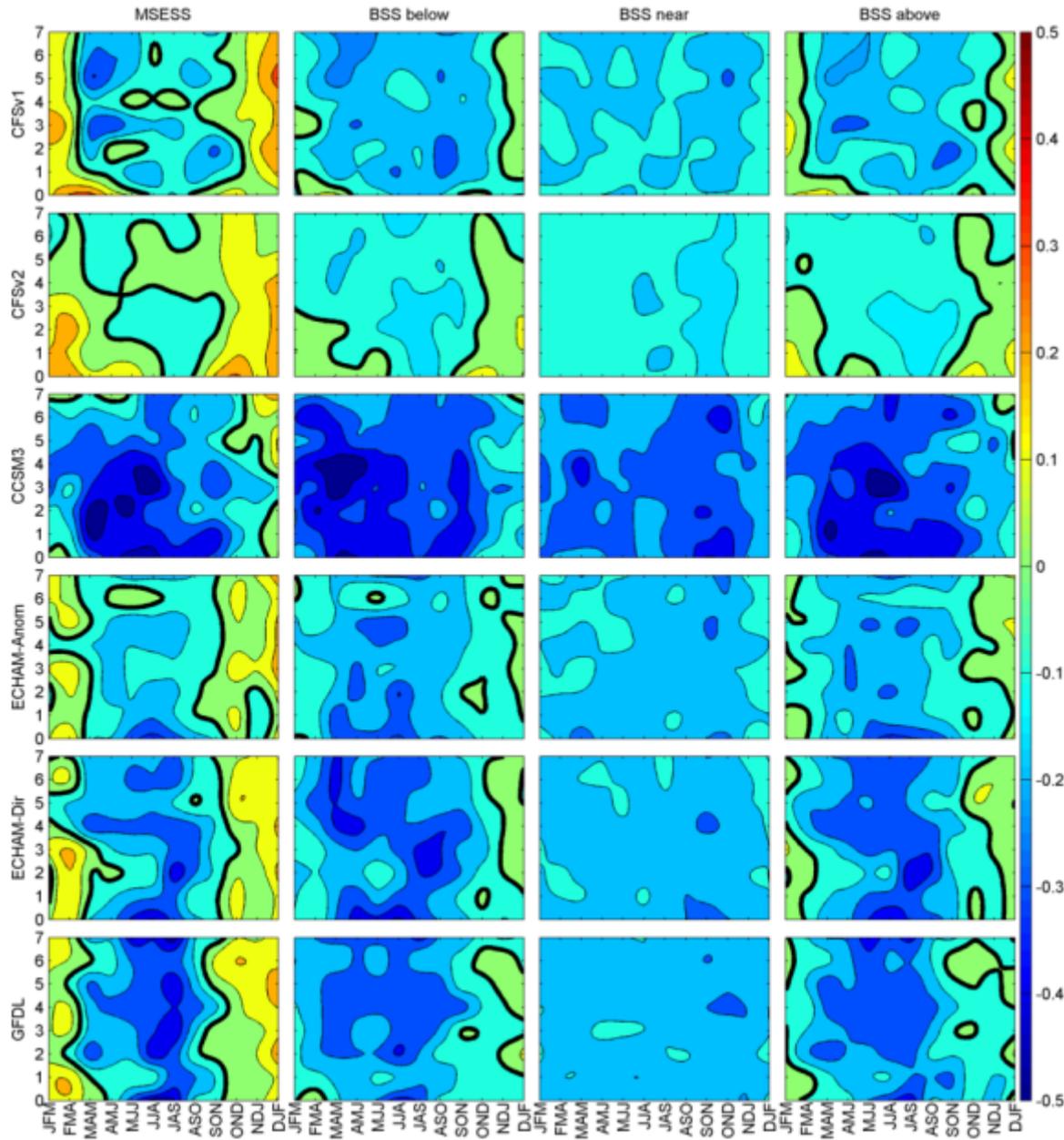
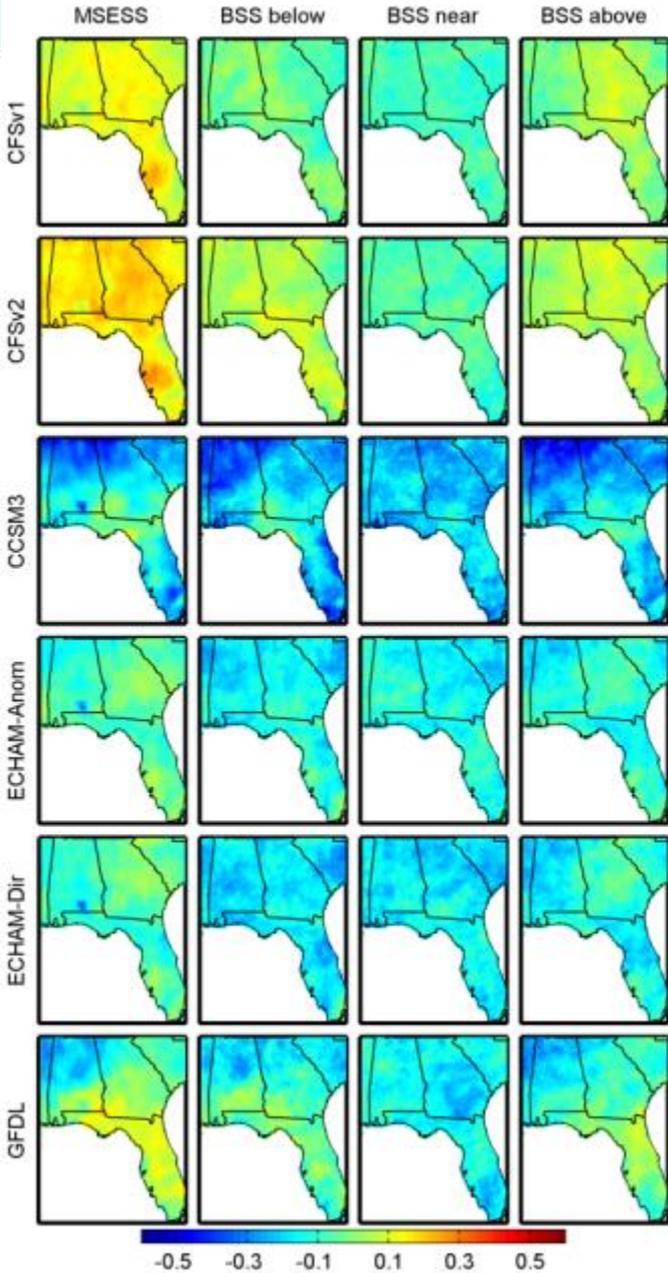


(c) BSS for SDBC (near)



(d) BSS for SDBC (above)

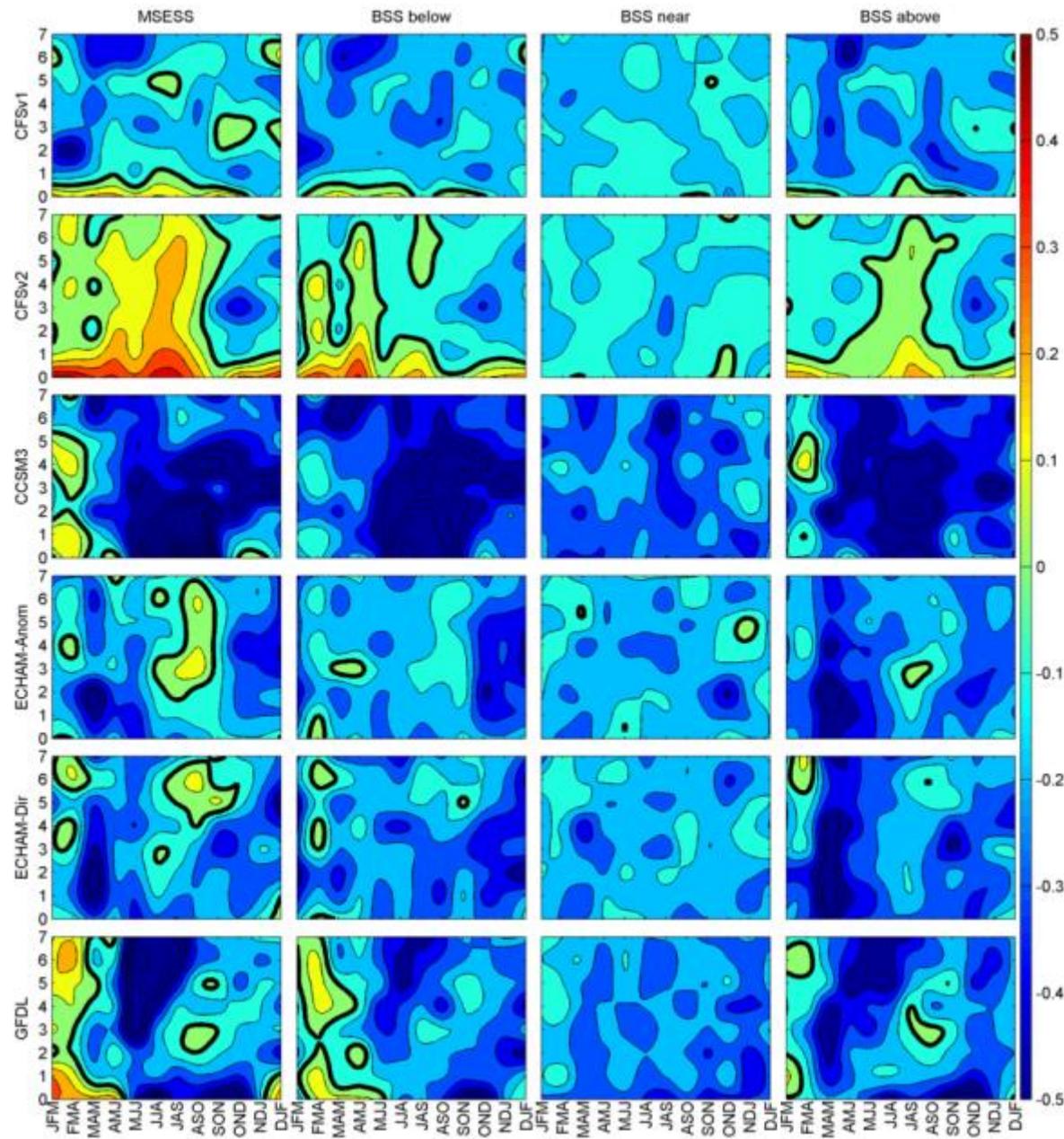
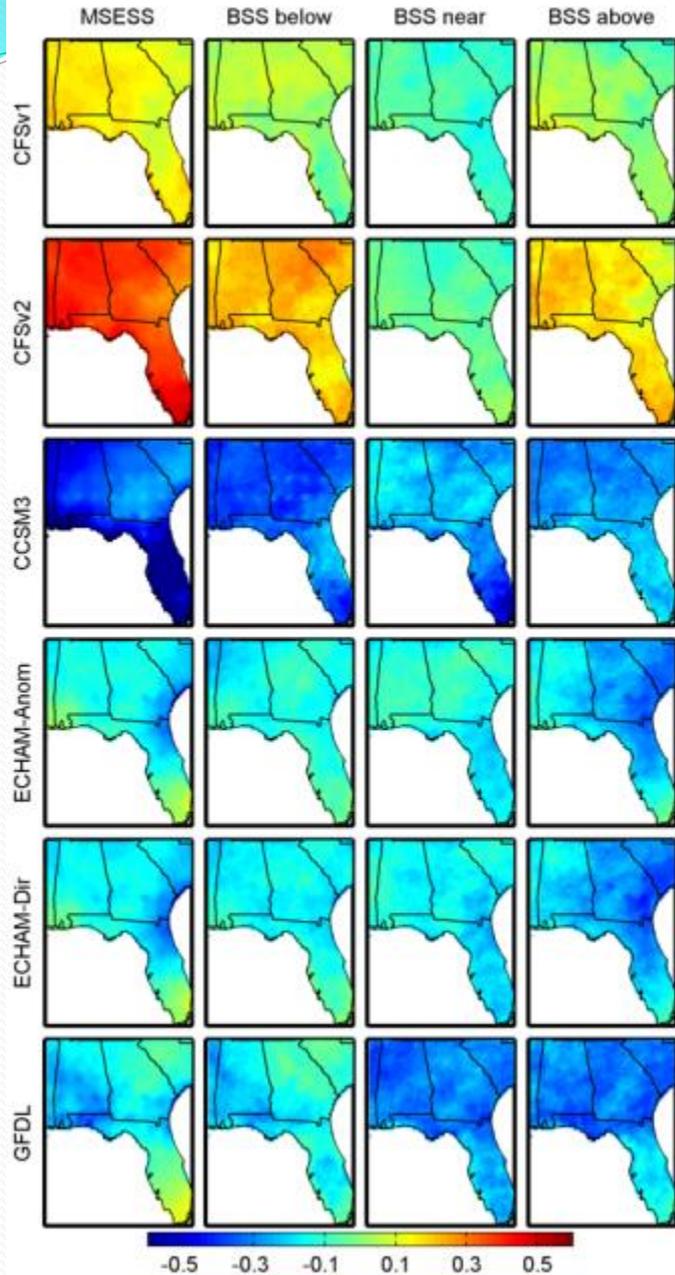




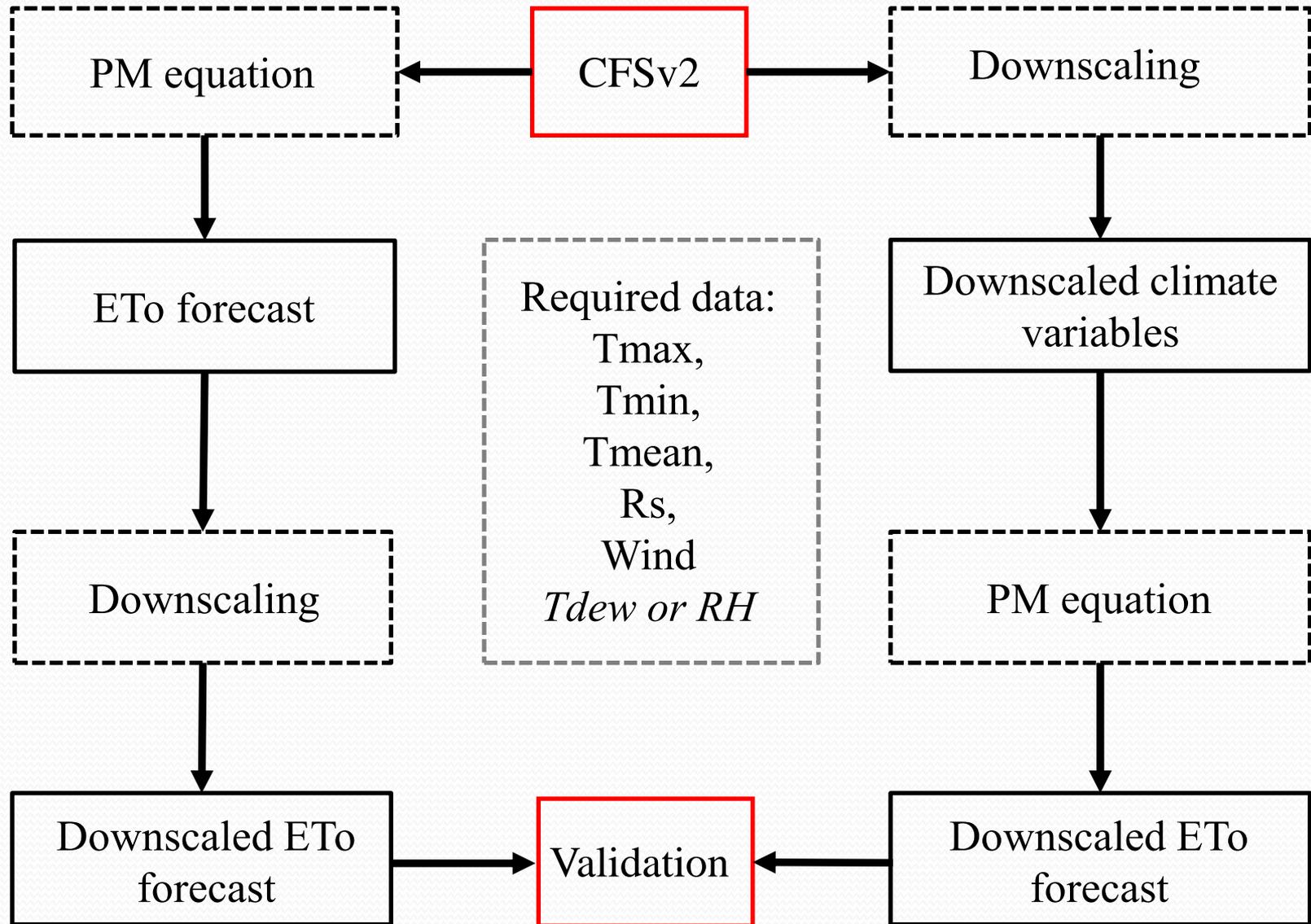
SDBC: Lead 0

Temperature

SDBC: Lead 0 to 7



Objective 3: Skill of the downscaled CFSv2 ETo forecast



Overall mean skills in lead 0

| Variables | SD | | | | SDBC | | | |
|-----------|--------|--------|--------|--------|--------|--------|--------|--------|
| | MSESS | BSS | | | MSESS | BSS | | |
| | | Below | Near | Above | | Below | Near | Above |
| Tmean | 0.367 | 0.196 | -0.083 | 0.158 | 0.379 | 0.216 | -0.048 | 0.173 |
| Tmax | 0.410 | 0.177 | -0.165 | 0.218 | 0.443 | 0.254 | -0.053 | 0.261 |
| Tmin | 0.148 | 0.012 | -0.111 | -0.038 | 0.145 | 0.020 | -0.086 | -0.025 |
| Rs | 0.027 | -0.092 | -0.120 | -0.071 | -0.020 | -0.083 | -0.094 | -0.053 |
| Wind | -0.172 | -0.100 | -0.081 | -0.115 | -0.055 | -0.095 | -0.081 | -0.111 |

| Variables | SD | | | | SDBC | | | |
|-----------|--------------|--------|--------|--------------|--------------|--------|--------|--------------|
| | MSESS | BSS | | | MSESS | BSS | | |
| | | Below | Near | Above | | Below | Near | Above |
| ETo1* | 0.156 | -0.070 | -0.353 | -0.033 | 0.052 | -0.002 | -0.089 | 0.034 |
| ETo2** | 0.188 | -0.089 | -0.334 | 0.043 | 0.216 | -0.006 | -0.212 | 0.099 |

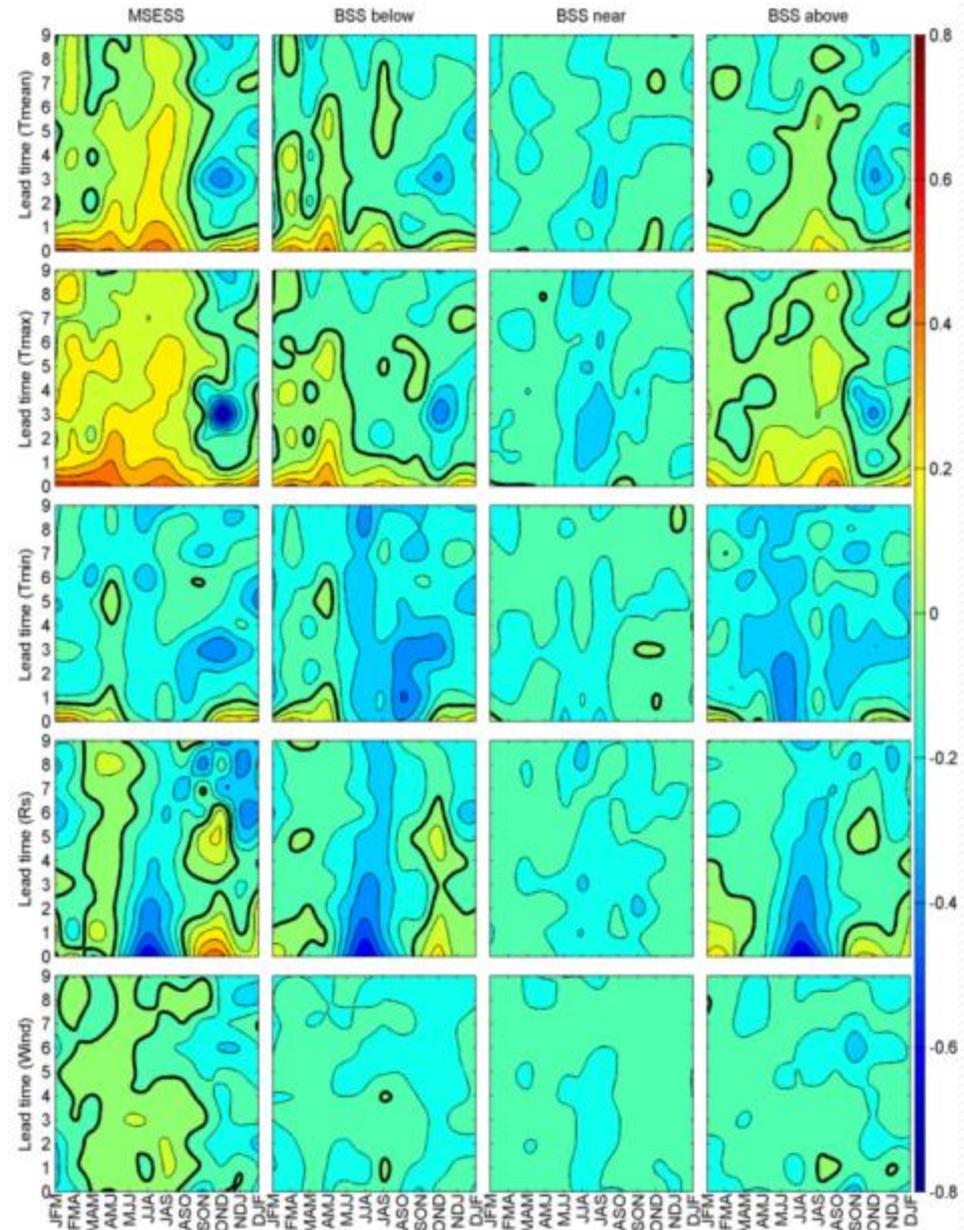
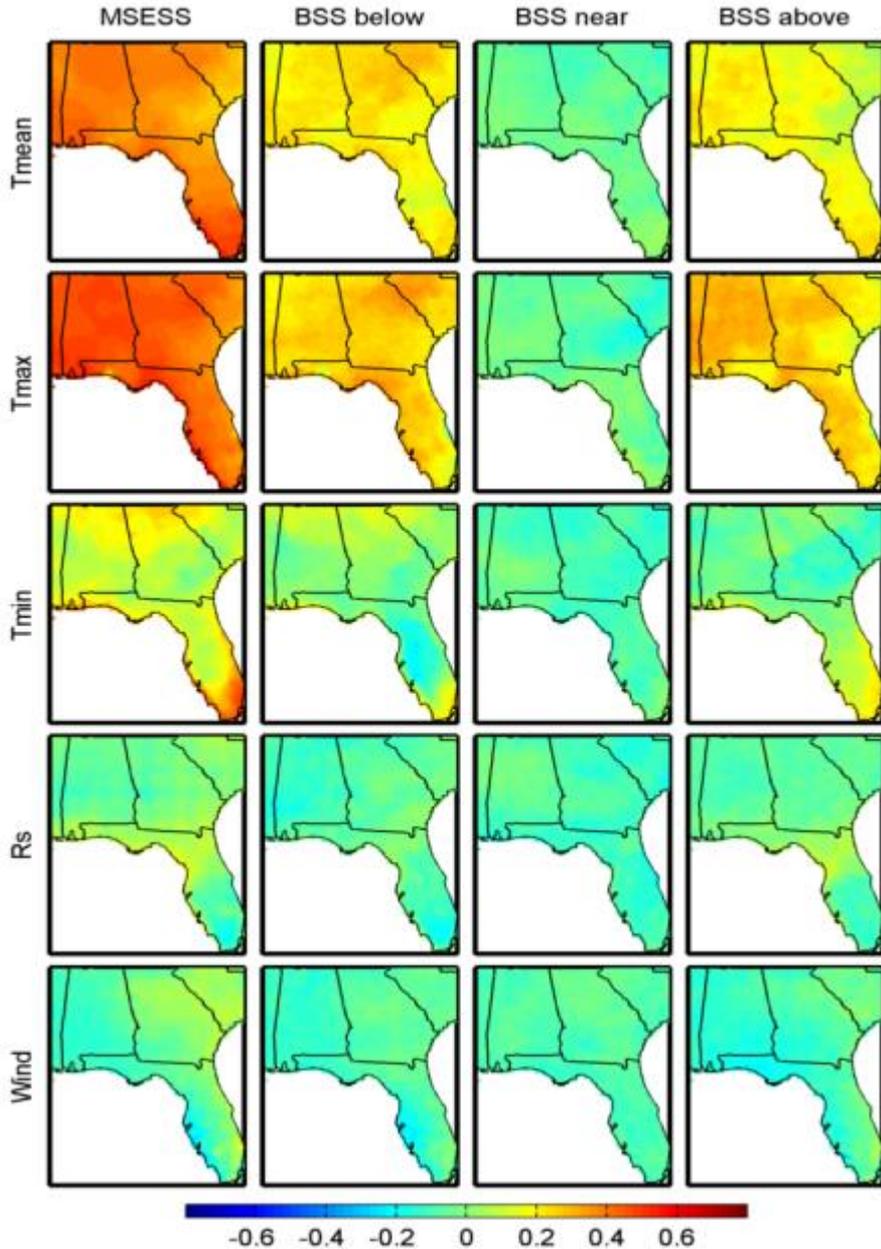
* ETo was calculated using the CFSv2 variables before downscaling

** ETo was calculated using the downscaled CFSv2 variables

CFSv2 variables

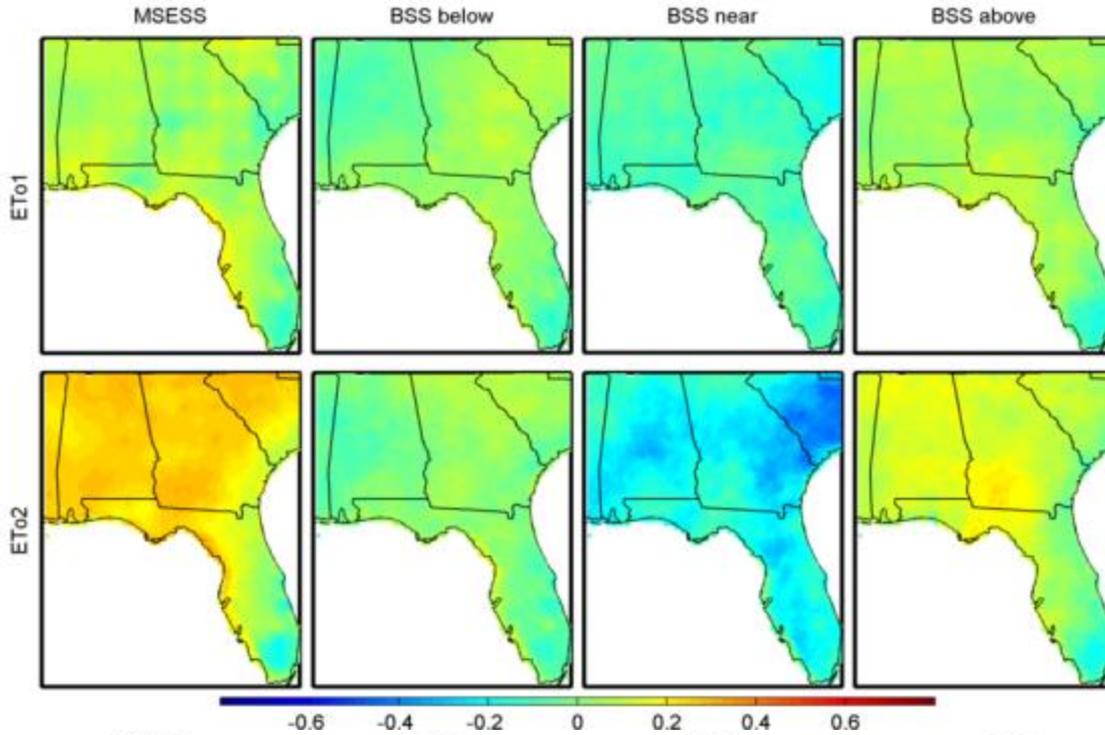
Lead 0

Lead 0 to 9



ETo1

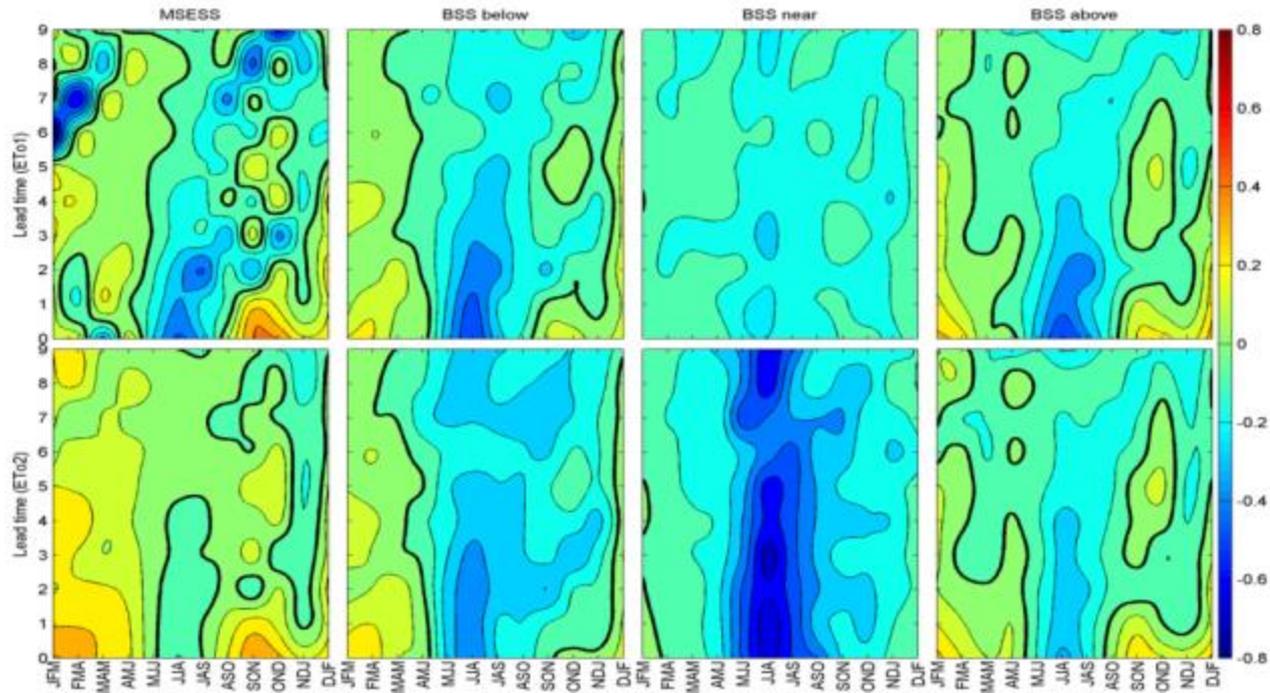
ETo2



Lead 0

ETo1

ETo2



Lead 0 to 7

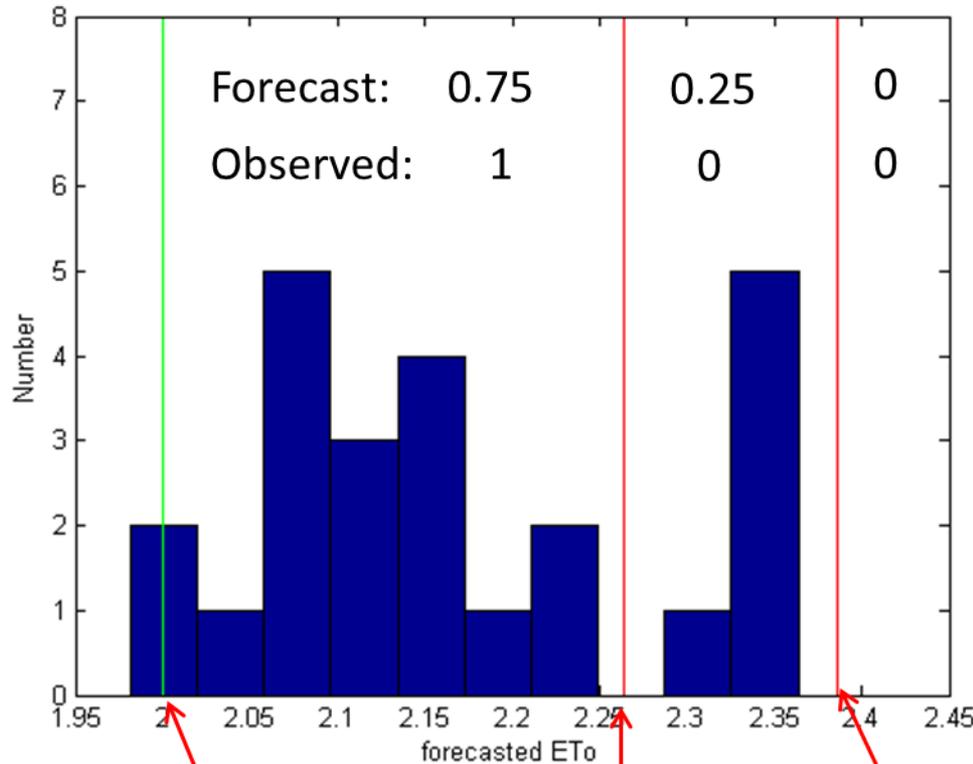
Summary

1. Most of the NMME models showed high skill on forecasting ENSO
2. The forecasting skill of P and T for NMME was improved through different statistical downscaling methods
3. The skill is higher in cold seasons than warm seasons
4. The LR and LWPR methods did better than the SD and SDBC methods for downscaling P but worse than the SD and SDBC for downscaling T
5. In the first lead, CFSv2 model achieved the highest skill on forecasting T with the SDBC method; the ECHAM model and the multimodel ensemble forecasts achieved the highest skill on forecasting P with the LWPR method
6. CFSv2 showed great potential on forecasting seasonal ETo



Additional Information

Brier Score (BS) of Forecast



Observed value of
Jan 2010

Terciles got from all
observations of Jan
over all the years

Ensemble Forecast:
Jan 2010, 24 members

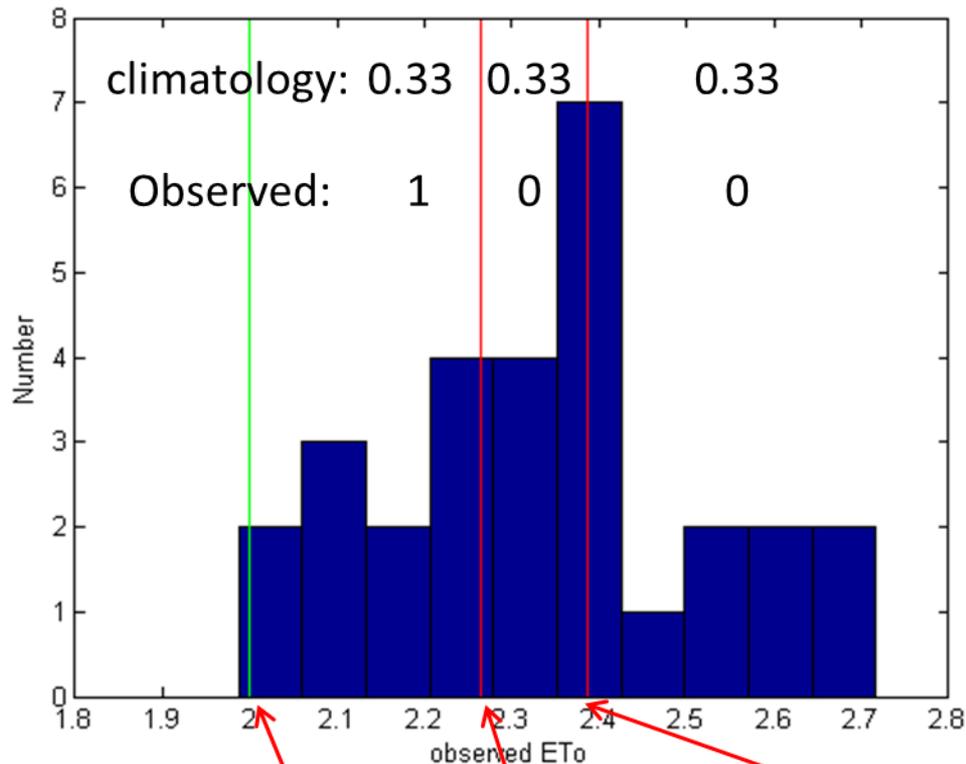
Lower tercile BS_f :

$$BS_f = \frac{1}{n} \sum_1^n (p_j^f - I_j^o)^2$$

$$= (0.75 - 1)^2$$

$$= 0.0625$$

Brier Score (BS) of Climatology



Obs: Jan, 1982-2010

Lower tercile BSc:

$$BS_c = \frac{1}{n} \sum_1^n (p_j^c - I_j^o)^2$$

$$= (0.33 - 1)^2$$

$$= 0.449$$

Observed value of this year

Terciles of all the observations of this month over all the years

To calculate Lower tercile BSS:

$$BSS = 1 - \frac{BS_f}{BS_c}$$

$$= 1 - 0.0625/0.449$$

$$= 0.861$$

- Similarly, we can calculate BSS in other terciles
- Deterministic forecast was calculated by **ensemble mean**
- Replacing the BS with MSE, we can calculate MSESS
- The BSS is a very conservative evaluation metrics of probabilistic forecast (Stefanova and Krishnamurti, 2002)

MOS downscaling methods

- **SD**

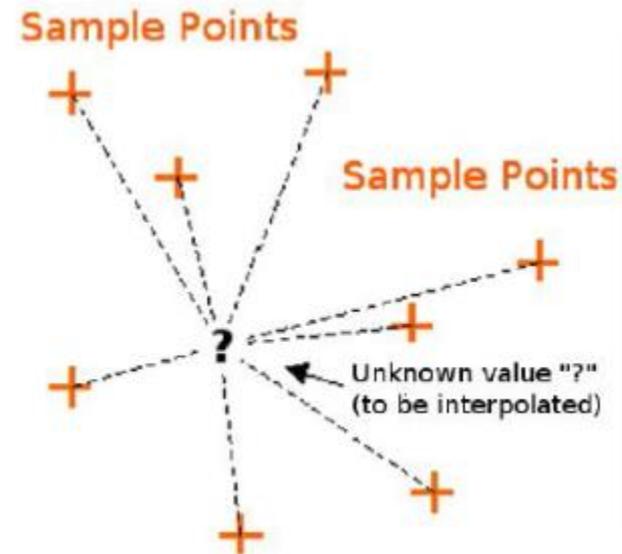
- Spatially interpolate the anomalies of the NMME forecasts using inverse distance weighting (IWD) and then add to the climatology of the NLDAS-2

- **SDBC**

- Spatially interpolate the anomalies of the NMME forecasts using IWD
- Quantile mapping bias correction of the anomalies using the anomalies of NLDAS-2 and add the bias corrected anomalies to the climatology of the NLDAS-2

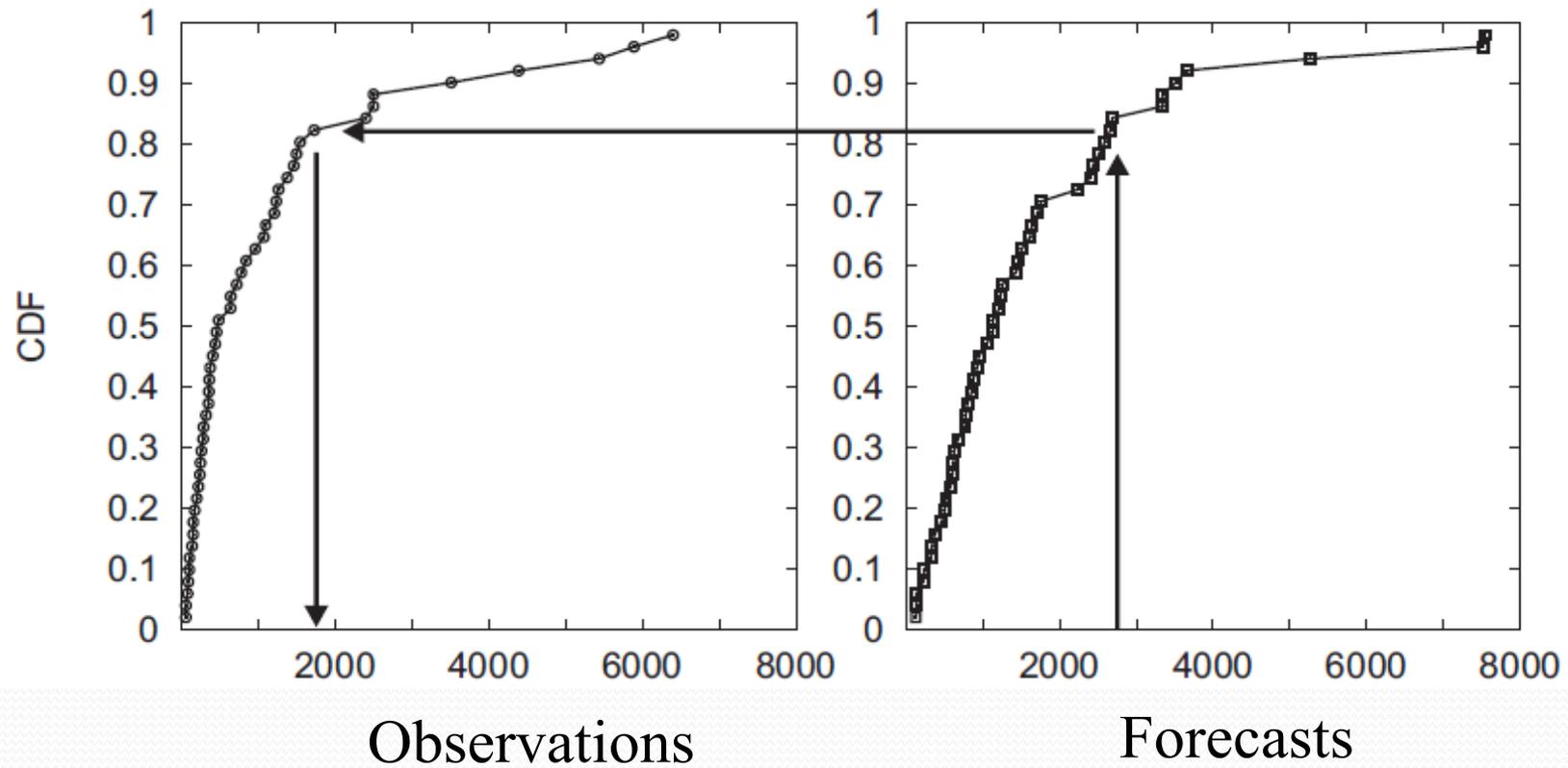
MOS downscaling methods

- IDW estimates values at a point by weighting the influence of nearby data the most, and more distant data the least.
- Procedure:
 - Compute distances of the unknown points to all the points in the dataset
 - Compute the weight of each point. Weighting function is the inverse power of the distance.
 - Estimated value is the weighted average



MOS downscaling methods

- Quantile mapping bias correction technique



(Hashino et al., 2007)

- Leave-one-out cross validation

PP downscaling methods

- **LR:** $Y_{ij} = a_{ij} + b_{ij}X_{ij} + e_{ij}$ i : season; j : grid
 - Fit *linear regression models* for X (the observed SST in Nino3.4 region) and Y (the P or T2M of NLDAS-2) for each season and each grid point
 - Apply these *linear regression models* to the NMME SST in Nino3.4 region to predict the P or T2M for each season and each grid point
 - Estimate regression residuals
 - Generates 10 random numbers from regression residuals by assuming normal distribution with mean 0 and standard deviation of regression residuals
 - Calculate ensemble forecast by adding 10 generated numbers to the predicted value

PP downscaling methods

- **LWPR:** $Y_{ij} = f(X_{ij}) + e_{ij}$ i : season; j : grid
 - Fit *locally weighted polynomial functions* (f) for X (the observed SST in Nino3.4 region) and Y (the P or T2M of NLDAS-2) for each season and each grid point
 - Apply these functions to the NMME SST in Nino3.4 region to predict the P or T2M for each season and each grid point
 - Estimate regression residuals
 - Generates 10 random deviates from regression residuals by assuming normal distribution with mean 0 and standard deviation of local regression residuals
 - Calculate ensemble forecast by adding 10 generated numbers to the predicted value