

# **Data Assimilation for the Atmosphere, Ocean, Climate and Space Plasmas: Some Recent Results**



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*Joint recent work with*

D. Kondrashov, J. D. Neelin, Y. Shprits and R. M. Thorne, UCLA; C.-J. Sun, NASA Goddard; A. Carrassi, IRM, Brussels; A. Trevisan, ISAC-CNR, Bologna; F. Ubaldi, Milano; and many others: please see <http://www.atmos.ucla.edu/tcd/>

# Outline

- Data in meteorology and oceanography
  - *in situ* & remotely sensed
- Basic ideas, data types, & issues
  - how to combine data with models
  - transfer of information
    - between variables & regions
  - stability of the forecast–assimilation cycle
  - filters & smoothers
- Parameter estimation
  - model parameters
  - noise parameters – at & below grid scale
- Subgrid-scale parameterizations
  - deterministic (“classic”)
  - stochastic – “dynamics” & “physics”
- Novel areas of application
  - space physics
  - shock waves in solids
  - macroeconomics
- Concluding remarks

# Main issues

- The solid earth stays put to be observed, the atmosphere, the oceans, & many other things, do not.
- Two types of information:
  - direct → observations, and
  - indirect → dynamics (from past observations); both have errors.
- Combine the two in (an) optimal way(s)
- Advanced data assimilation methods provide such ways:
  - sequential estimation → the Kalman filter(s), and
  - control theory → the adjoint method(s)
- The two types of methods are essentially equivalent for simple linear systems (the duality principle)

# Main issues (continued)

- Their performance differs for large nonlinear systems in:
  - accuracy, and
  - computational efficiency
- Study optimal combination(s), as well as improvements over currently operational methods (OI, 4-D Var, PSAS, EnKF).

# The (extended) Kalman Filter (EKF)

## (Extended) Kalman Filter (EKF)

True Evolution (deterministic + stochastic)

$$\mathbf{x}^t(t_{i+1}) = M_i[\mathbf{x}^t(t_i)] + \eta(t_i)$$

$$\mathbf{Q}_i \delta_{ij} \equiv \mathbb{E}(\eta_i \eta_j^T)$$

$$\Delta \mathbf{x}^{f,a} \equiv \mathbf{x}^{f,a} - \mathbf{x}^t$$

$$\mathbf{P}^{f,a} \equiv \mathbb{E}[(\Delta \mathbf{x}^{f,a})(\Delta \mathbf{x}^{f,a})^T]$$

$\text{tr } \mathbf{P}^{f,a}$  = global error

Observations

$$\mathbf{y}_i^0 = H_i[\mathbf{x}^t(t_i)] + \varepsilon_i$$

$$\mathbf{R}_i \delta_{ij} \equiv \mathbb{E}(\varepsilon_i \varepsilon_j^T)$$

$\mathbf{d} = \mathbf{y}_i^0 - H_i[\mathbf{x}^f(t_i)]$  - innovation vector

Stage 1: Prediction (deterministic)

$$\mathbf{x}^f(t_i) = M_{i-1}[\mathbf{x}^a(t_{i-1})]$$

$$\mathbf{P}^f(t_i) = \mathbf{M}_{i-1} \mathbf{P}^a(t_{i-1}) \mathbf{M}_{i-1}^T + \mathbf{Q}(t_{i-1})$$

Stage 2: Update (Probabilistic)

$$\mathbf{x}^a(t_i) = \mathbf{x}^f(t_i) + \mathbf{K}_i(\mathbf{y}_i^0 - H_i[\mathbf{x}^f(t_i)])$$

$$\mathbf{P}^a(t_i) = (\mathbf{I} - \mathbf{K}_i \mathbf{H}_i) \mathbf{P}^f(t_i)$$

$$\mathbf{K}_i = \mathbf{P}^f(t_i) \mathbf{H}_i^T [\mathbf{H}_i \mathbf{P}^f(t_i) \mathbf{H}_i^T + \mathbf{R}_i]^{-1}$$

subject to  $\partial_{\mathbf{K}} \text{tr } \mathbf{P}^a = 0$

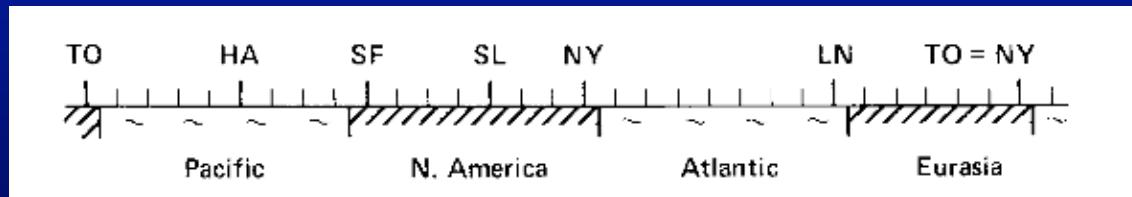
$\mathbf{M}$  and  $\mathbf{H}$  are the linearizations of  $M$  and  $H$

# Basic concepts: barotropic model

Shallow-water equations in 1-D, linearized about  $(U, 0, \Phi)$ ,  $fU = -\Phi_y$   
 $U = 20 \text{ ms}^{-1}$ ,  $f = 10^{-4} \text{s}^{-1}$ ,  $\Phi = gH$ ,  $H \approx 3 \text{ km}$ .

$$\begin{aligned} u_t + Uu_x + \phi_x - fv &= 0 \\ v_t + Uv_x + fu &= 0 \\ \phi_t + U\phi_x + \Phi u_x - fUv &= 0 \end{aligned}$$

PDE system discretized by finite differences, periodic B. C.  
 $\mathbf{H}_k$ : observations at synoptic times, over land only.



Ghil *et al.* (1981), Cohn & Dee (Ph.D. theses, 1982 & 1983), etc.

# Conventional network

Relative weight of observational vs. model errors

$$P_\infty = QR/[Q + (1 - \Psi^2)R]$$

(a)  $Q = 0 \Rightarrow P_\infty = 0$

(b)  $Q \neq 0 \Rightarrow$  (i), (ii) and (iii):

(i) “good” observations

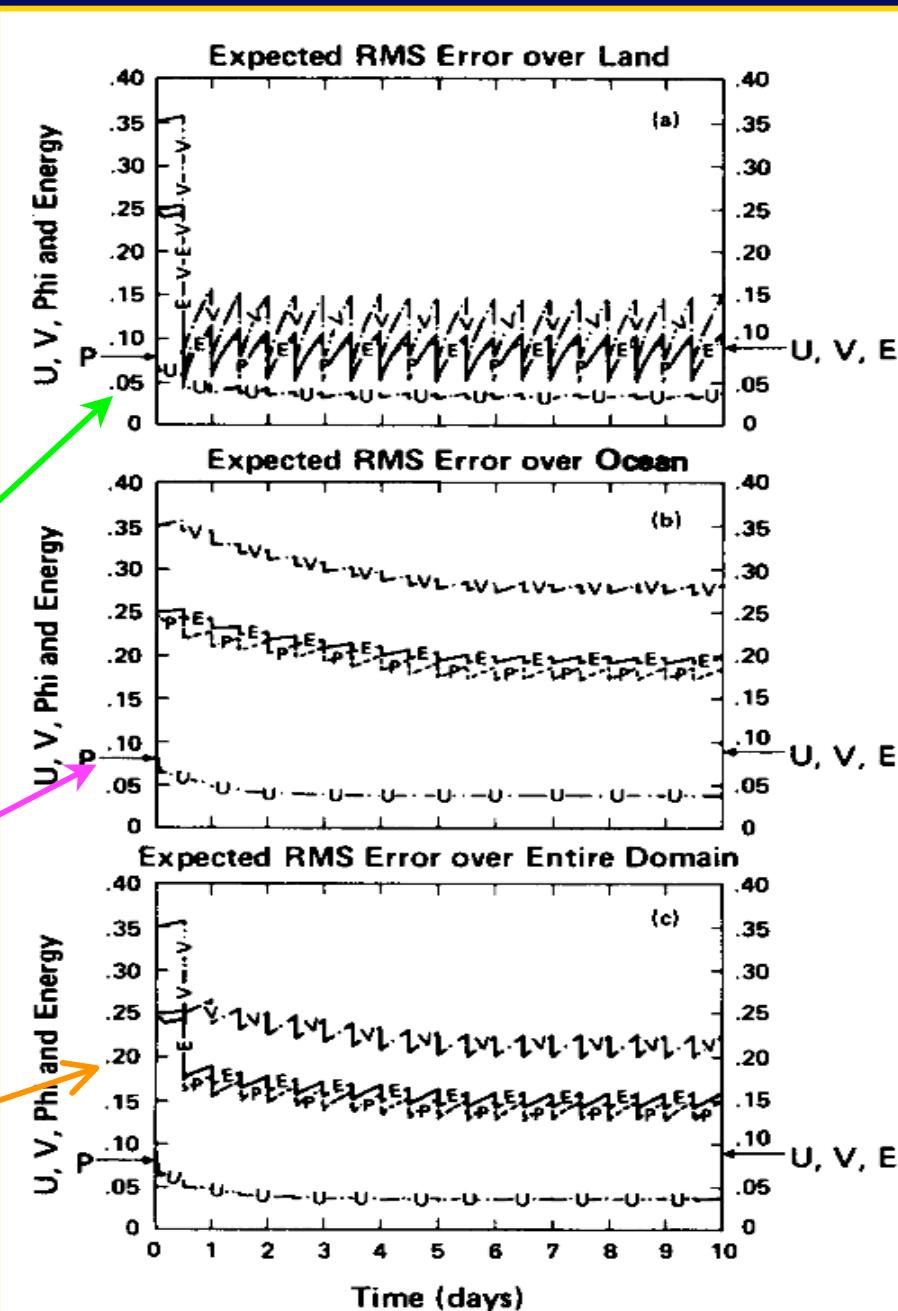
$$R \ll Q \Rightarrow P_\infty \approx R;$$

(ii) “poor” observations

$$R \gg Q \Rightarrow P_\infty \approx Q/(1 - \Psi^2);$$

(iii) always (provided  $\Psi^2 < 1$ )

$$P_\infty \leq \min \{R, Q/(1 - \Psi^2)\}.$$



# Advection of information

Upper panel (NoSat):

*Errors advected  
off the ocean*

$\phi_{300}$

Lower panel (Sat):

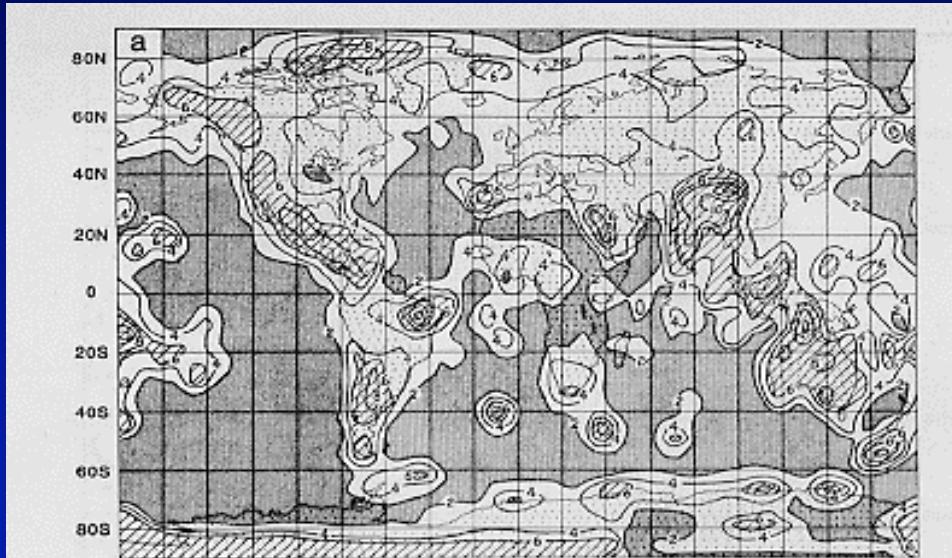
*Errors drastically reduced,  
as info. now comes in,  
off the ocean*

$\phi_{300}$

Halem, Kalnay, Baker & Atlas

(BAMS, 1982)

**{6h fcst} - {conventional (NoSat)}**



**{"first guess"} - {FGGE analysis}**



FIG. 5. The rms difference between the 6 h forecast of the 300 mb geopotential height field and the analysis for the period 5-21 January 1979. Contour interval is 20 m. a) Rms difference between the NOSAT analysis and forecast. b) Rms difference between the FGGE analysis and forecast.

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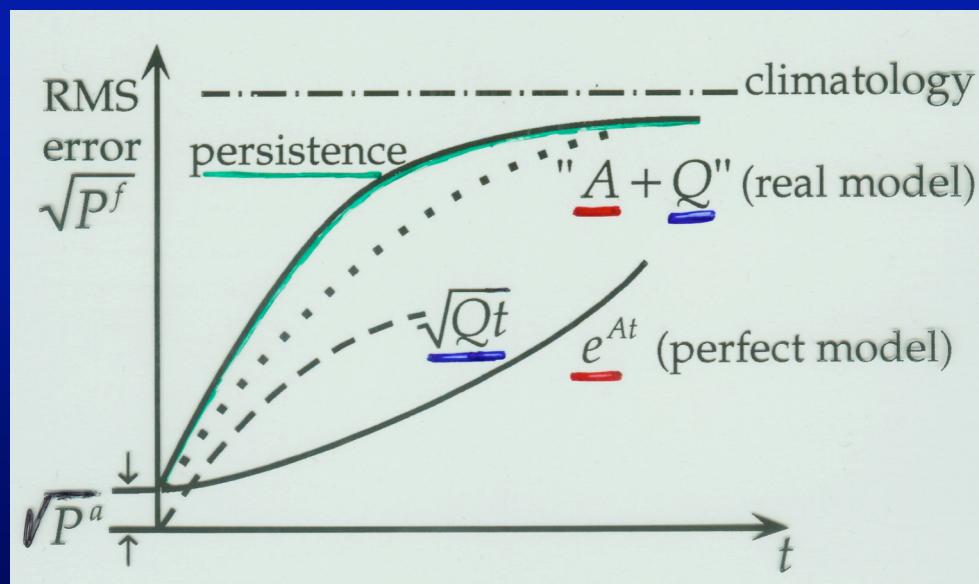
# Error components in forecast–analysis cycle

$$\underbrace{P^f}_{\text{first-guess error}} \cong \underbrace{P^a}_{\text{analysis error}} + \Delta t \left( \underbrace{2AP^a}_{\text{id. twins error growth}} + \underbrace{Q}_{\text{modeling error}} \right)$$

$$(\Psi = e^{A\Delta t} \cong 1 + A\Delta t)$$

**The relative contributions to error growth of**

- **analysis error**
- **intrinsic error growth**
- **modeling error (stochastic?)**



# Assimilation of observations: Stability considerations

## Free-System Dynamics (sequential-discrete formulation): *Standard breeding*

forecast state; model integration from a previous analysis

$$\mathbf{x}_{n+1}^f = M(\mathbf{x}_n^a)$$

Corresponding perturbative (tangent linear) equation

$$\delta\mathbf{x}_{n+1}^f = \mathbf{M}\delta\mathbf{x}_n^a$$

## Observationally Forced System Dynamics (sequential-discrete formulation): *BDAS*

If observations are available and we assimilate them:

Evolutive equation of the system, subject to forcing by the assimilated data

$$\mathbf{x}_{n+1}^a = [\mathbf{I} - \mathbf{K}\mathbf{H}]M(\mathbf{x}_n^a) + \mathbf{K}\mathbf{y}_{n+1}^o$$

Corresponding perturbative (tangent linear) equation, if the same observations are assimilated in the perturbed trajectories as in the control solution

$$\delta\mathbf{x}_{n+1}^a = [\mathbf{I} - \mathbf{K}\mathbf{H}]\mathbf{M}\delta\mathbf{x}_n^a$$

- The matrix  $(\mathbf{I} - \mathbf{K}\mathbf{H})$  is expected, in general, to have a **stabilizing effect**;
- the free-system instabilities, which dominate the forecast step error growth, can be reduced during the analysis step.

*Joint work with A. Carrassi, A. Trevisan & F. Ubaldi*

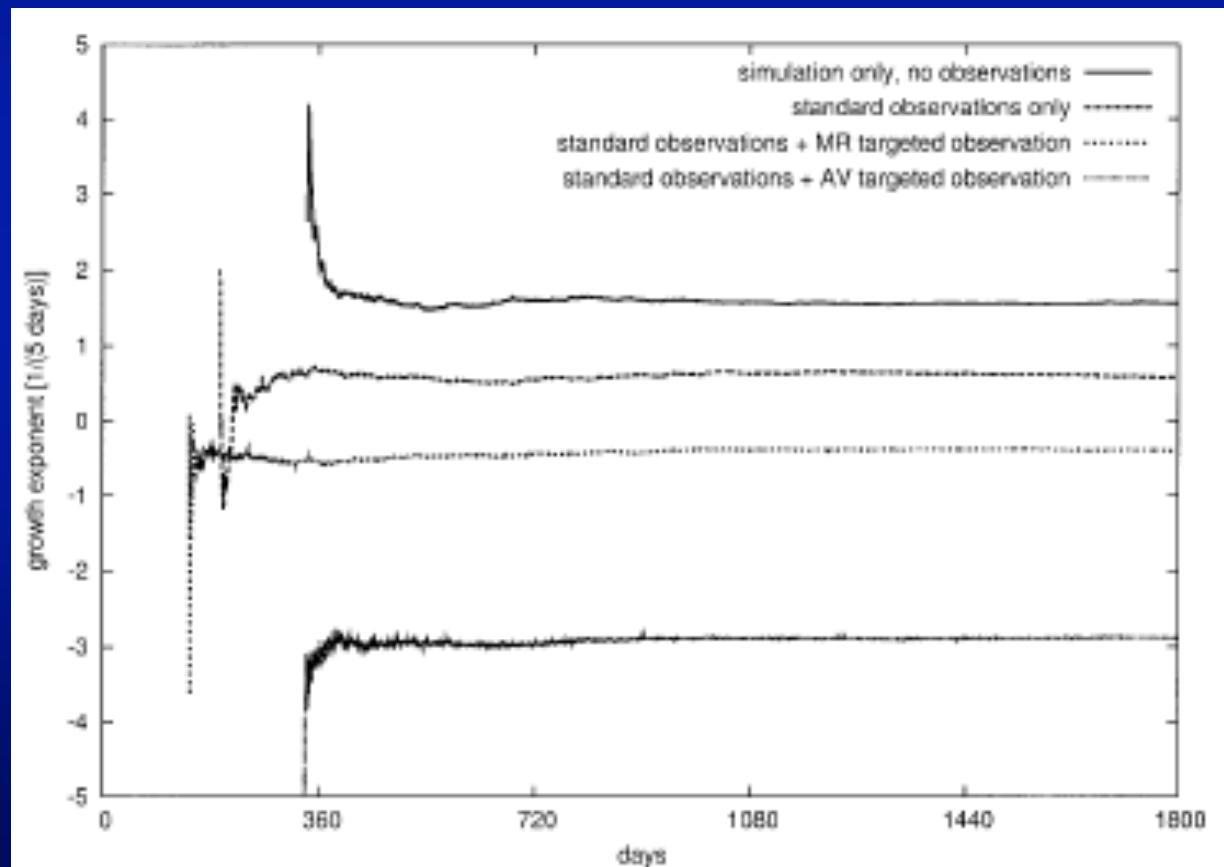
# *Stabilization of the forecast–assimilation system – I*

## Assimilation experiment with a low-order chaotic model

- Periodic 40-variable Lorenz (1996) model;
- Assimilation algorithms: replacement (Trevisan & Uboldi, 2004), replacement + one adaptive obs'n located by multiple replication (Lorenz, 1996), replacement + one adaptive obs'n located by BDAS and assimilated by AUS (Trevisan & Uboldi, 2004).

**BDAS**: Breeding on the Data Assimilation System

**AUS**: Assimilation in the Unstable Subspace



Trevisan & Uboldi (JAS, 2004)

## *Stabilization of the forecast–assimilation system – II*

Assimilation experiment with the 40-variable Lorenz (1996) model

*Spectrum of Lyapunov exponents:*

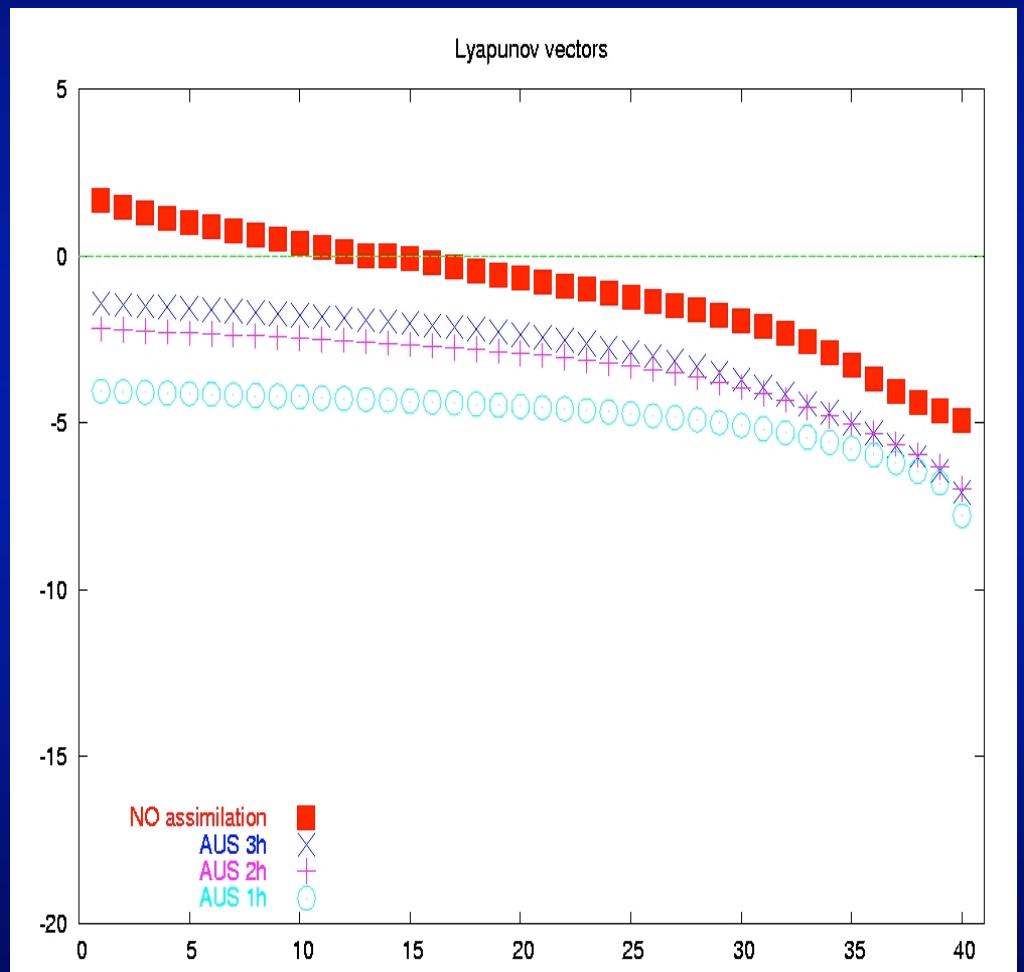
Red: free system

Dark blue: AUS with 3-hr updates

Purple: AUS with 2-hr updates

Light blue: AUS with 1-hr updates

Carrassi, Ghil, Trevisan & Ubaldi,  
2007, *sub judice*

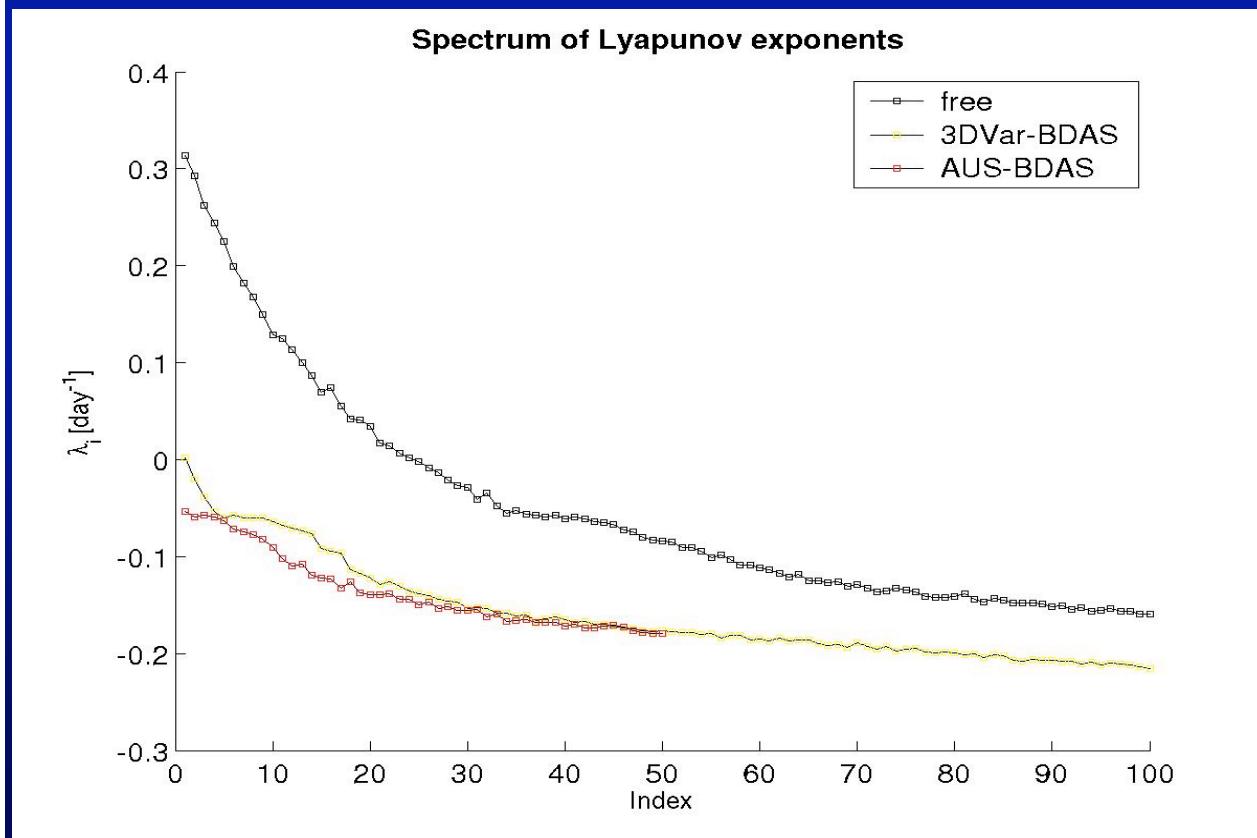


# Stabilization of the forecast–assimilation system – III

## Assimilation experiment with an intermediate atmospheric circulation model

- 64-longitudinal x 32-latitudinal x 5 levels periodic channel QG-model (Rotunno & Bao, 1996)
- Perfect-model assumption
- Assimilation algorithms: 3-DVar (Morss, 2001); AUS (Uboldi *et al.*, 2005; Carrassini *et al.*, 2006)

*Observational forcing  $\Rightarrow$  Unstable subspace reduction*



### ► Free System

Leading exponent:  
 $\lambda_{\max} \approx 0.31 \text{ days}^{-1}$ ;

Doubling time  $\approx 2.2$  days;

Number of positive exponents:  
 $N^+ = 24$ ;

Kaplan-Yorke dimension  $\approx 65.02$ .

### ► 3-DVar-BDAS

Leading exponent:  
 $\lambda_{\max} \approx 0.002 \text{ days}^{-1}$ ;

Kaplan-Yorke dimension  $\approx 1.1$

### ► AUS-BDAS

Leading exponent:  
 $\lambda_{\max} \approx -0.52 \times 10^{-3} \text{ days}^{-1}$

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► Parameter estimation

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# Parameter Estimation

## a) *Dynamical model*

$$dx/dt = M(x, \mu) + \eta(t)$$

$$y^o = H(x) + \varepsilon(t)$$

Simple (EKF) idea – augmented state vector

$$d\mu/dt = 0, X = (x^T, \mu^T)^T$$

## b) *Statistical model*

$$L(\rho)\eta = w(t), \quad L \text{ – AR(MA) model, } \rho = (\rho_1, \rho_2, \dots, \rho_M)$$

Examples: 1) Dee *et al.* (IEEE, 1985) – estimate a few parameters in the covariance matrix  $Q = E(\eta, \eta^T)$ ; also the bias  $\langle \eta \rangle = E\eta$ ;

2) POPs - Hasselmann (1982, Tellus); Penland (1989, *MWR*; 1996, *Physica D*); Penland & Ghil (1993, *MWR*)

3)  $dx/dt = M(x, \mu) + \eta$ : Estimate both  $M$  &  $Q$  from data (Dee, 1995, *QJ*), Nonlinear approach: **Empirical mode reduction** (Kravtsov *et al.*, 2005, Kondrashov *et al.*, 2005)

# Estimating noise – I

$$Q_1 = Q_{slow}, \quad Q_2 = Q_{fast}, \quad Q_3 = 0;$$

$$R_1 = 0, \quad R_2 = 0, \quad R_3 = R;$$

$$Q = \sum \alpha_i Q_i; \quad R = \sum \alpha_i R_i;$$

$$\alpha(0) = (6.0, 4.0, 4.5)^\top;$$

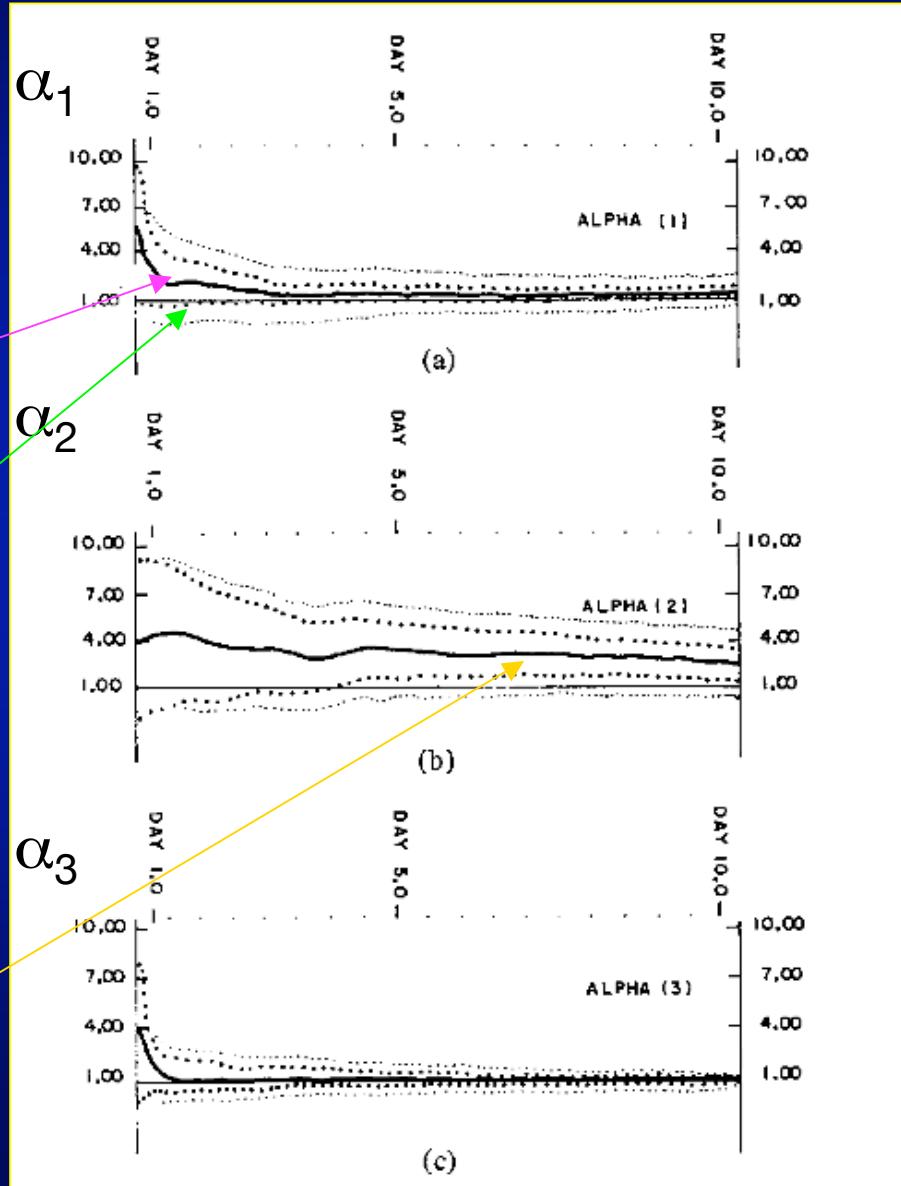
$$Q(0) = 25^* I.$$

estimated

true ( $\alpha = 1$ )

Dee et al. (1985, *IEEE Trans. Autom. Control*, **AC-30**)

Poor convergence for  $Q_{fast}$ ?



# Estimating noise – II

Same choice of  $\alpha(0)$ ,  $Q_i$ ,  
and  $R_i$  but

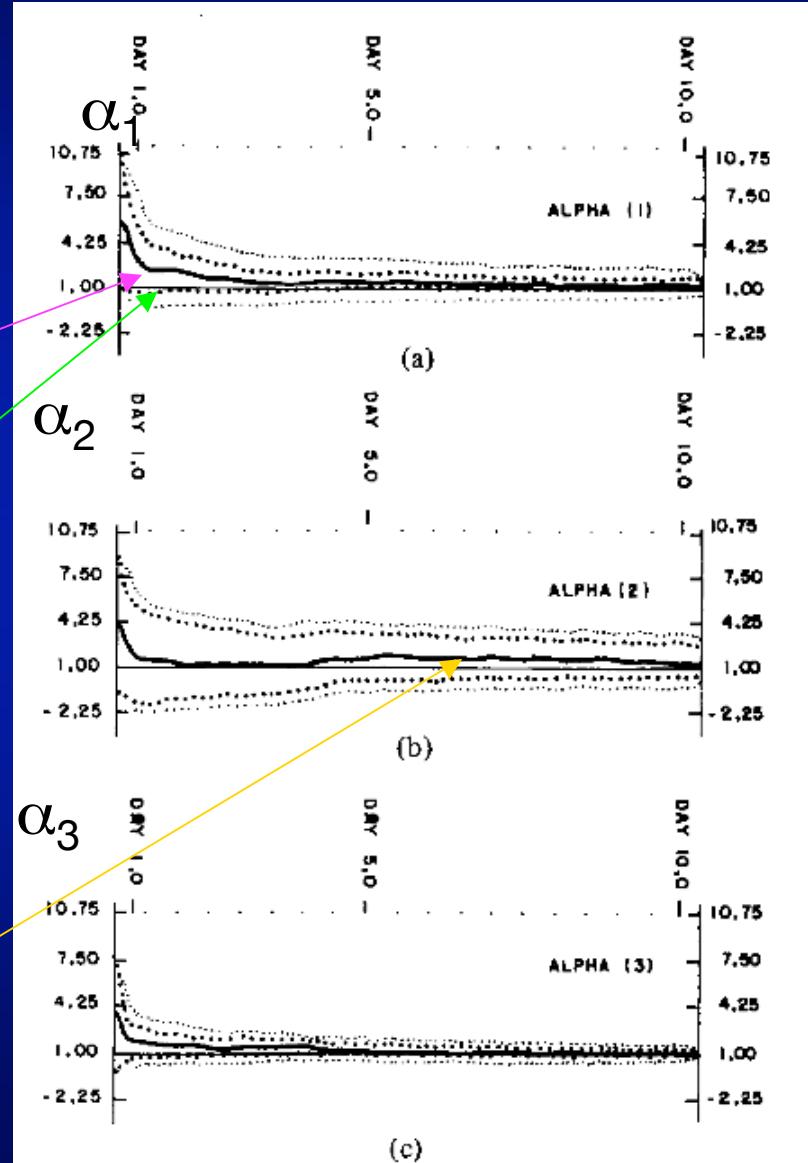
$$\Theta(0) = 25 * \begin{bmatrix} 1 & 0.8 & 0 \\ 0.8 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

estimated

true ( $\alpha = 1$ )

Dee *et al.* (1985, *IEEE Trans. Autom. Control*, **AC-30**)

Good convergence for  $Q_{\text{fast}}$ !



# Parameter Estimation

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# Sequential parameter estimation

- “**State augmentation**” method – uncertain parameters are treated as additional state variables.
- Example: one unknown parameter  $\mu$

$$\bar{x}_k = \begin{pmatrix} x_k \\ \mu_k \end{pmatrix} = \begin{pmatrix} F(x_{k-1}, \mu_{k-1}) \\ \mu_{k-1} \end{pmatrix} + \begin{pmatrix} \epsilon_k \\ \epsilon_{k-1}^\mu \end{pmatrix}$$

$$y_k^o = \begin{pmatrix} H & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x_k \\ \mu_k \end{pmatrix} + \epsilon^0 = \bar{H}\bar{x}_k + \epsilon^0$$

$$\bar{x}_k^a = \bar{x}_k^f + \bar{K}(y_k^o - \bar{H}\bar{x}_k^f); \quad \bar{K} = \bar{P}^f \bar{H}^T (\bar{H}\bar{P}^f \bar{H}^T + R)^{-1}$$

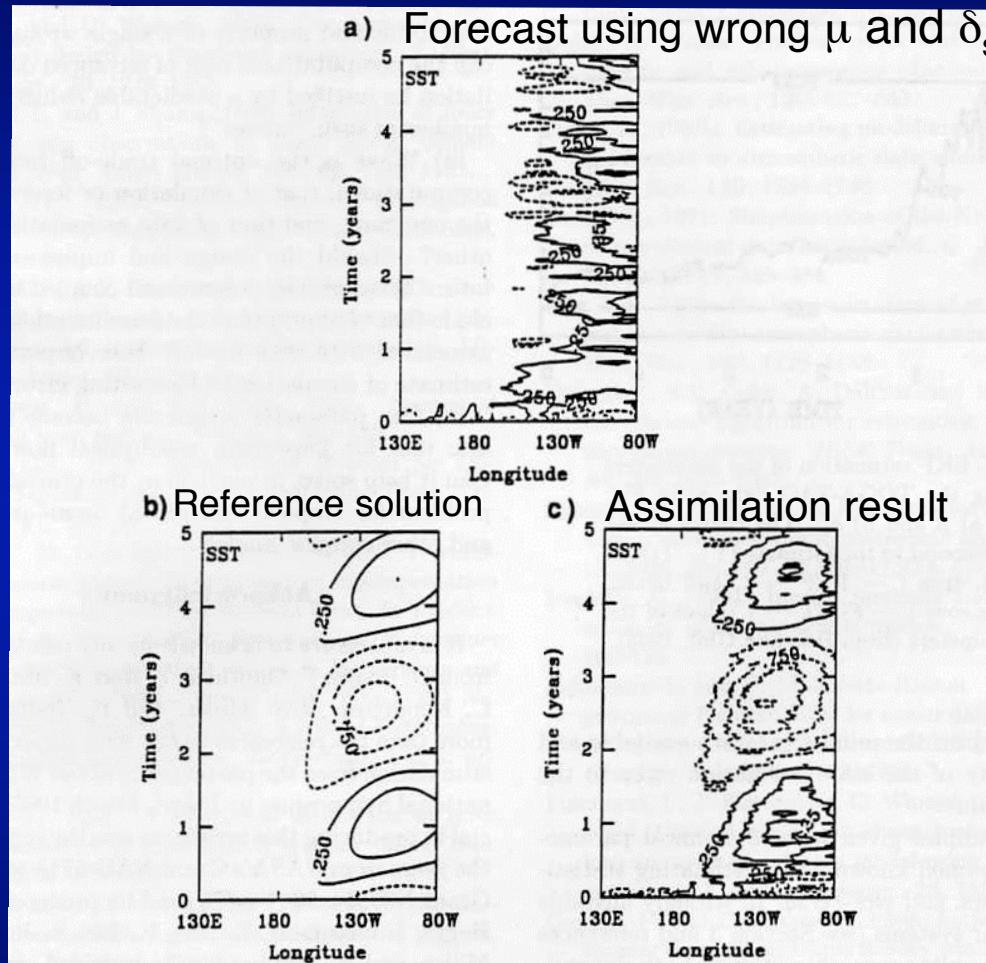
- The parameters are not directly observable, but the cross-covariances drive parameter changes from innovations of the state:

$$\bar{P}^f = \begin{pmatrix} P_{xx}^f & P_{x\mu}^f \\ P_{\mu x}^f & P_{\mu\mu}^f \end{pmatrix}; \quad \bar{K} = \begin{pmatrix} P_{xx}^f H^T \\ P_{\mu x}^f H^T \end{pmatrix} (H P_{xx}^f H^T + R)^{-1}$$

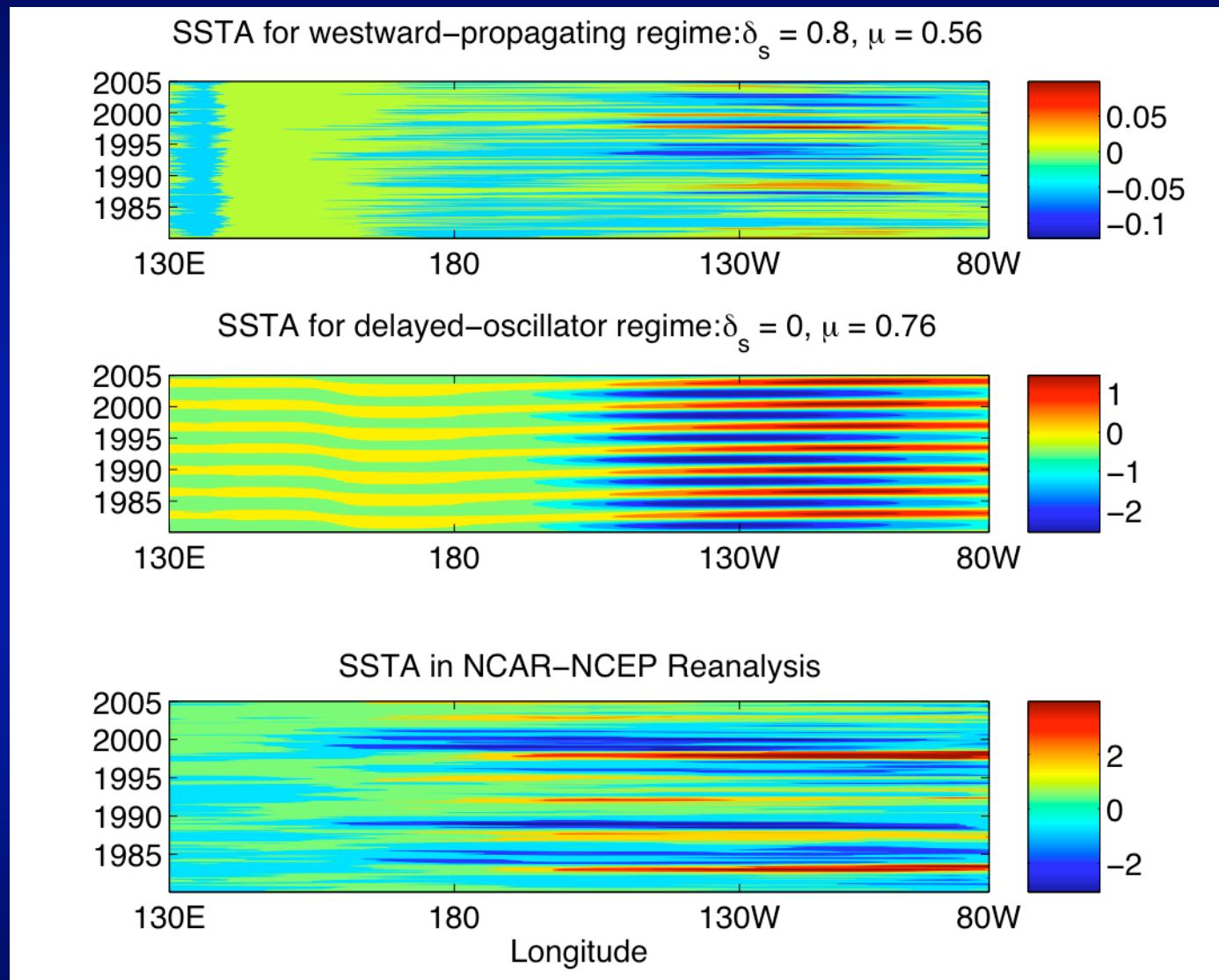
- Parameter estimation is always a **nonlinear problem**, even if the model is **linear** in terms of the model state: use **Extended Kalman Filter (EKF)**.

# Parameter estimation for coupled O-A system

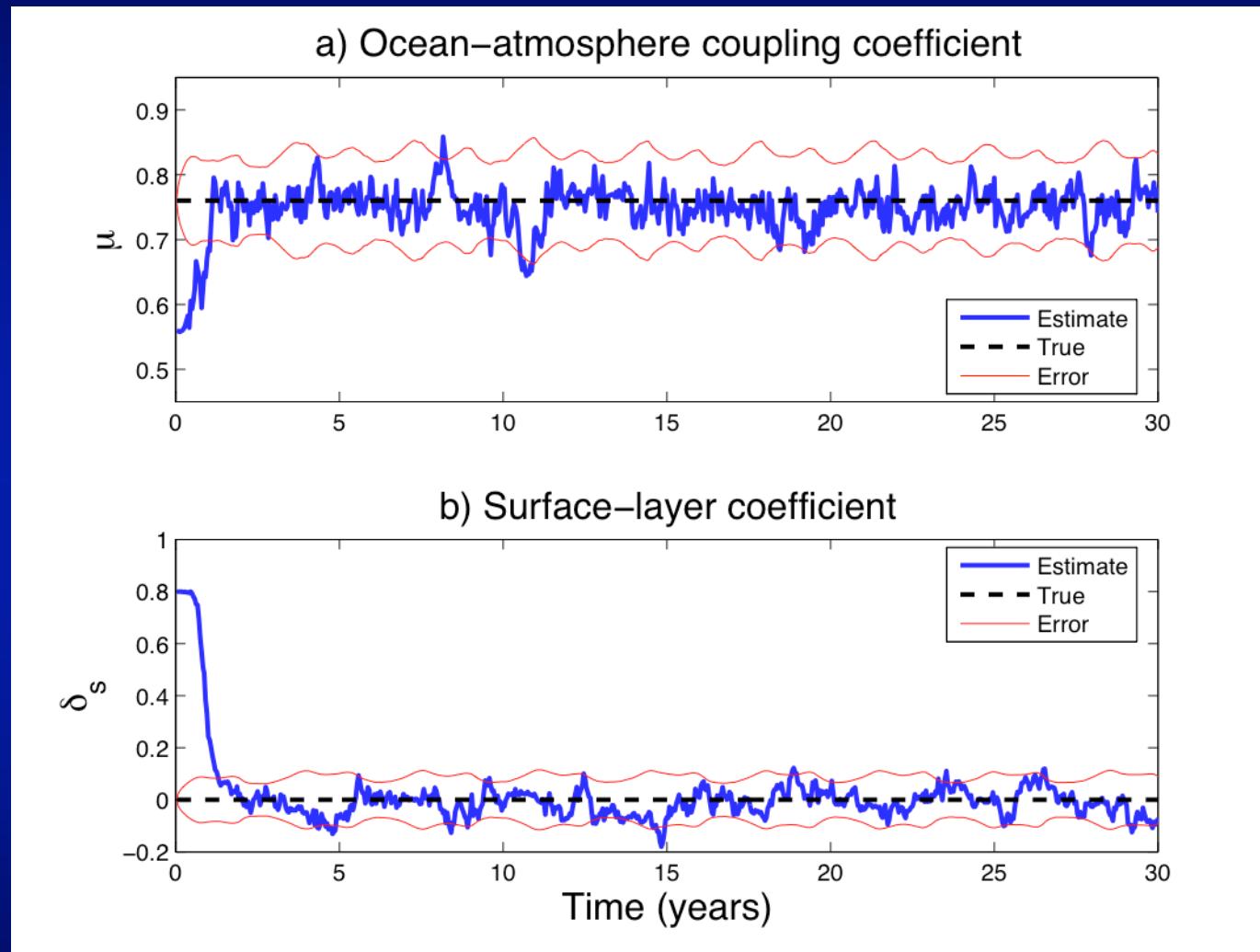
- Intermediate coupled model (ICM: Jin & Neelin, *JAS*, 1993)
- Estimate the state vector  $W = (T, h, u, v)$ , along with the coupling parameter  $\mu$  and surface-layer coefficient  $\delta_s$  by assimilating data from a single meridional section.
- The ICM model has errors in its initial state, in the wind stress forcing & in the parameters.
- M. Ghil (1997, *JMSJ*); Hao & Ghil (1995, *Proc. WMO Symp. DA Tokyo*); Sun *et al.* (2002, *MWR*).
- *Current work with D. Kondrashov, J.D. Neelin, & C.-j. Sun.*



# Coupled O-A Model (ICM) vs. Observations

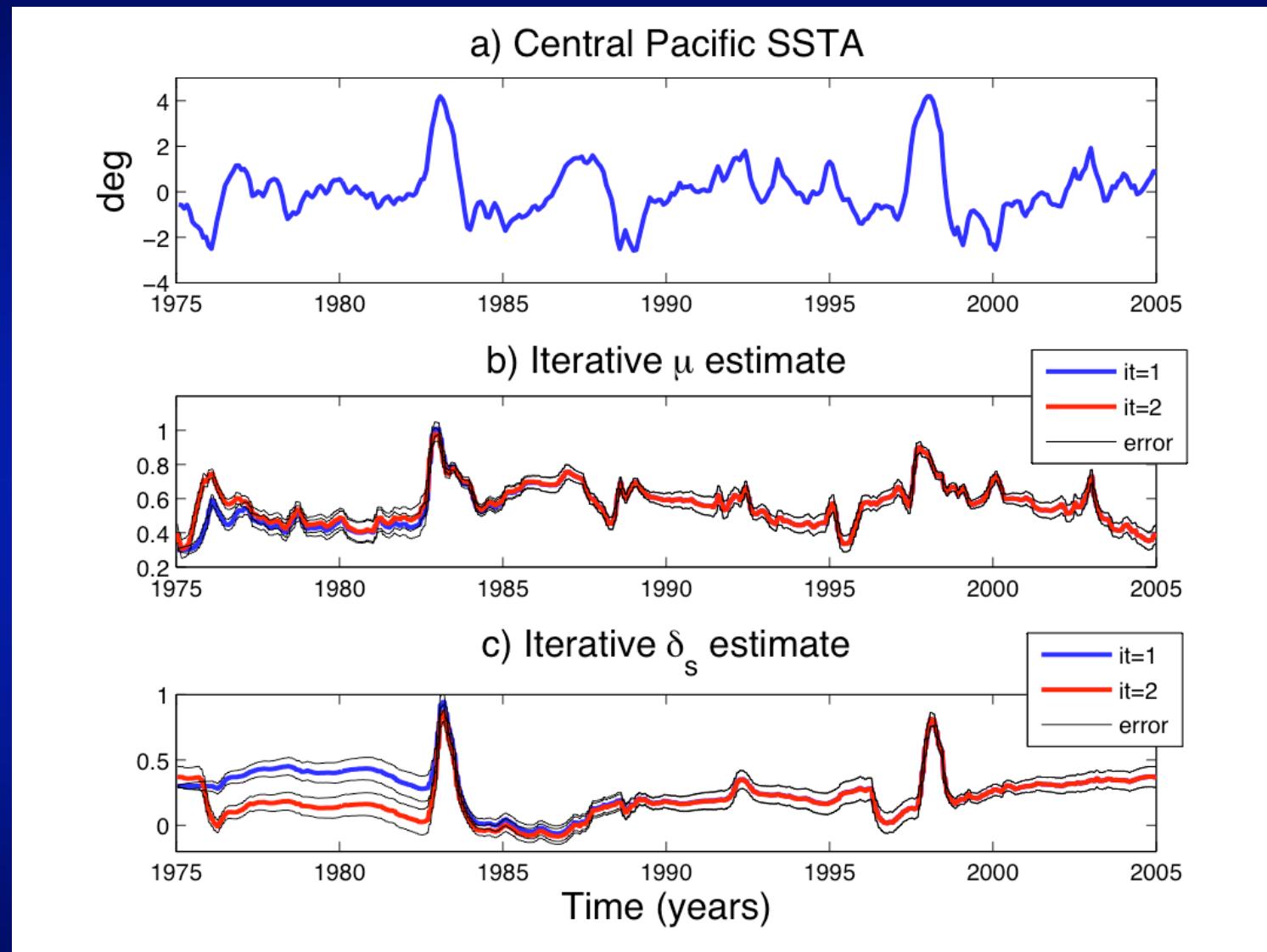


# Convergence of Parameter Values – I



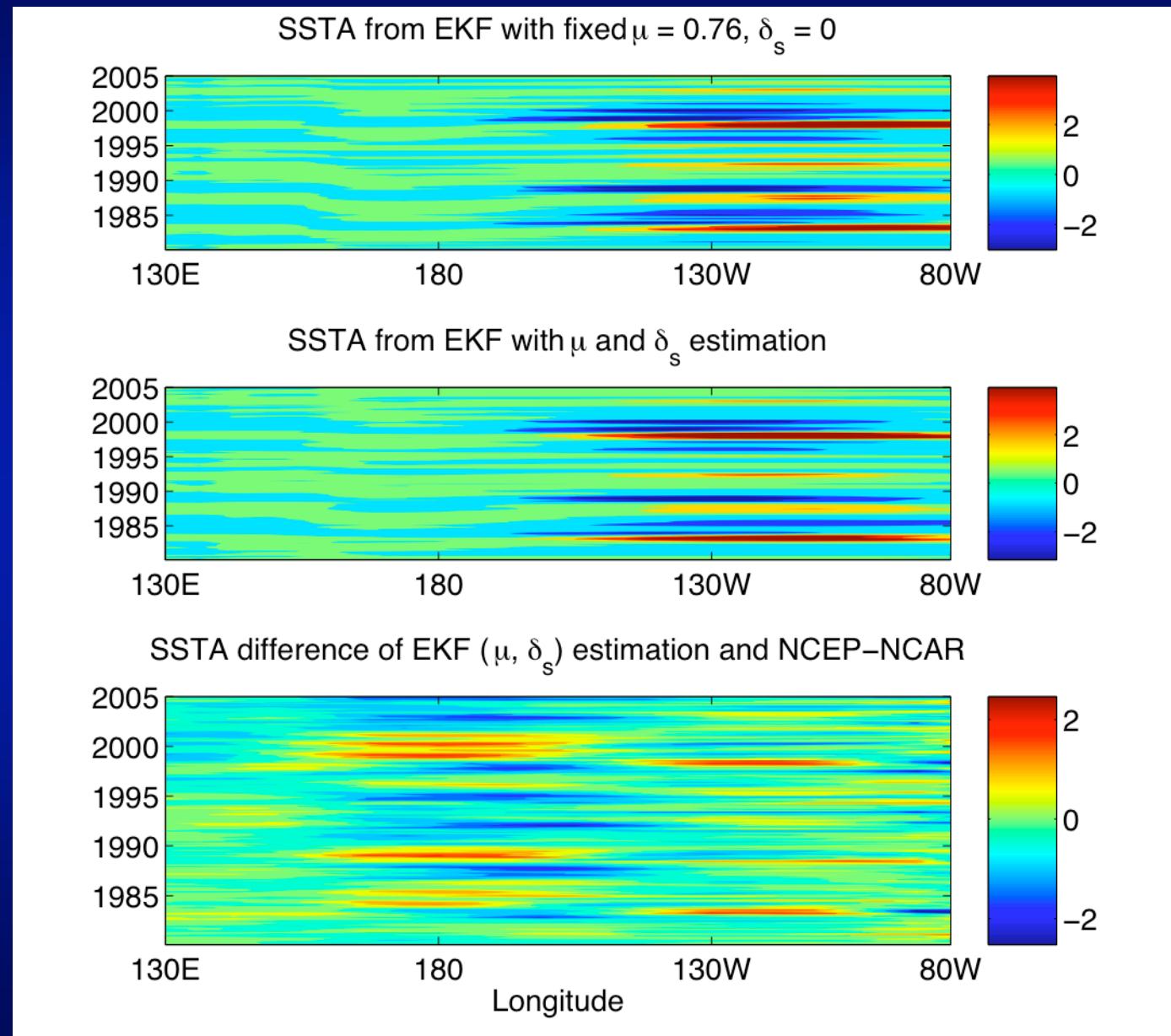
Identical-twin experiments

# Convergence of Parameter Values – II



Real SSTA data

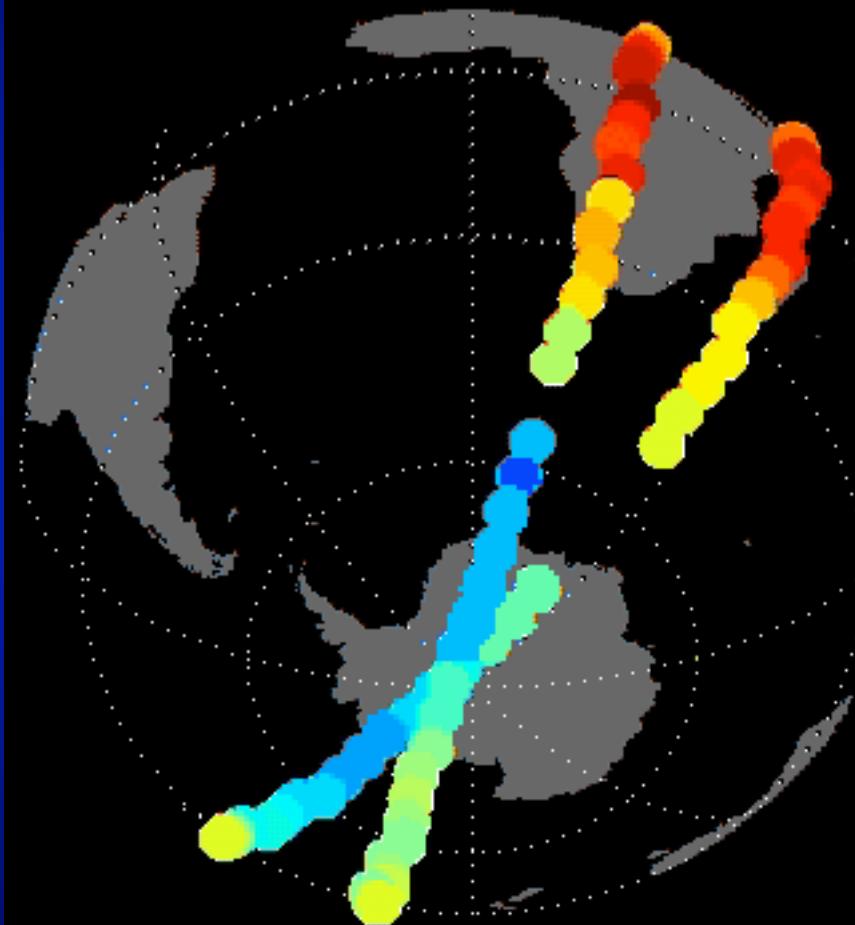
# EKF results with and w/o parameter estimation



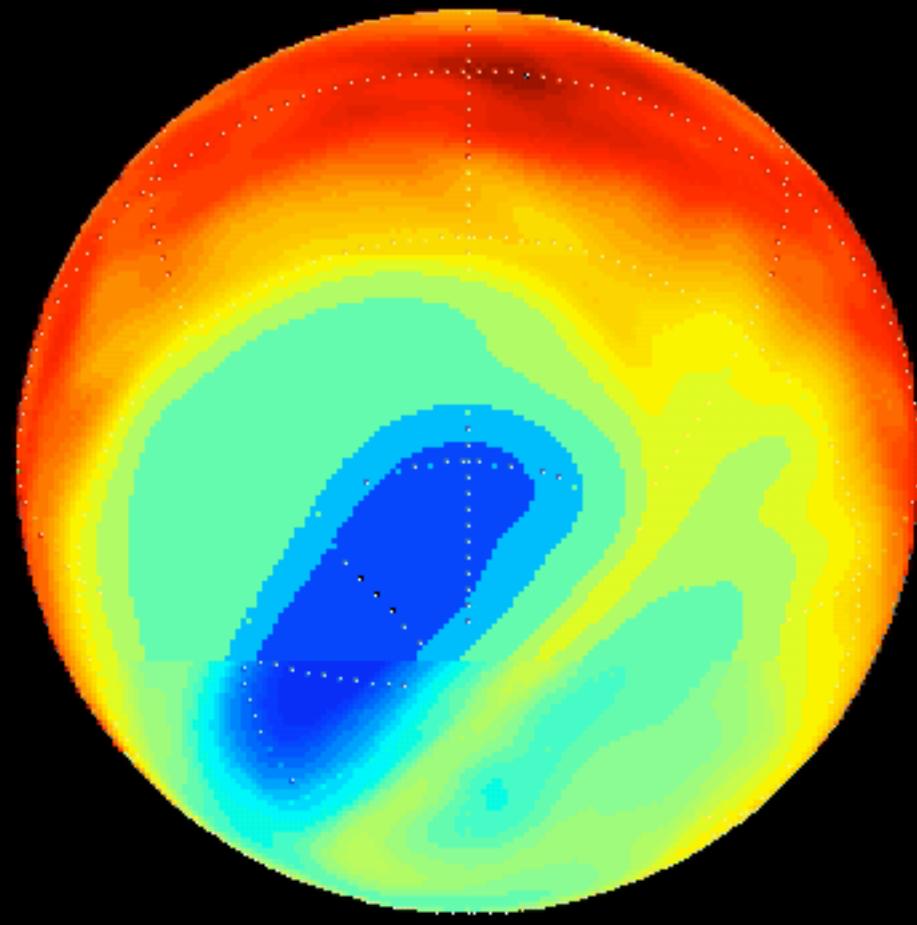
## How data assimilation fills the ozone hole: Model information fills in the gaps in stratospheric ozone concentration levels between satellite tracks

Ozone at 10hPa 08:00:00 22-Sep-2002

Envisat



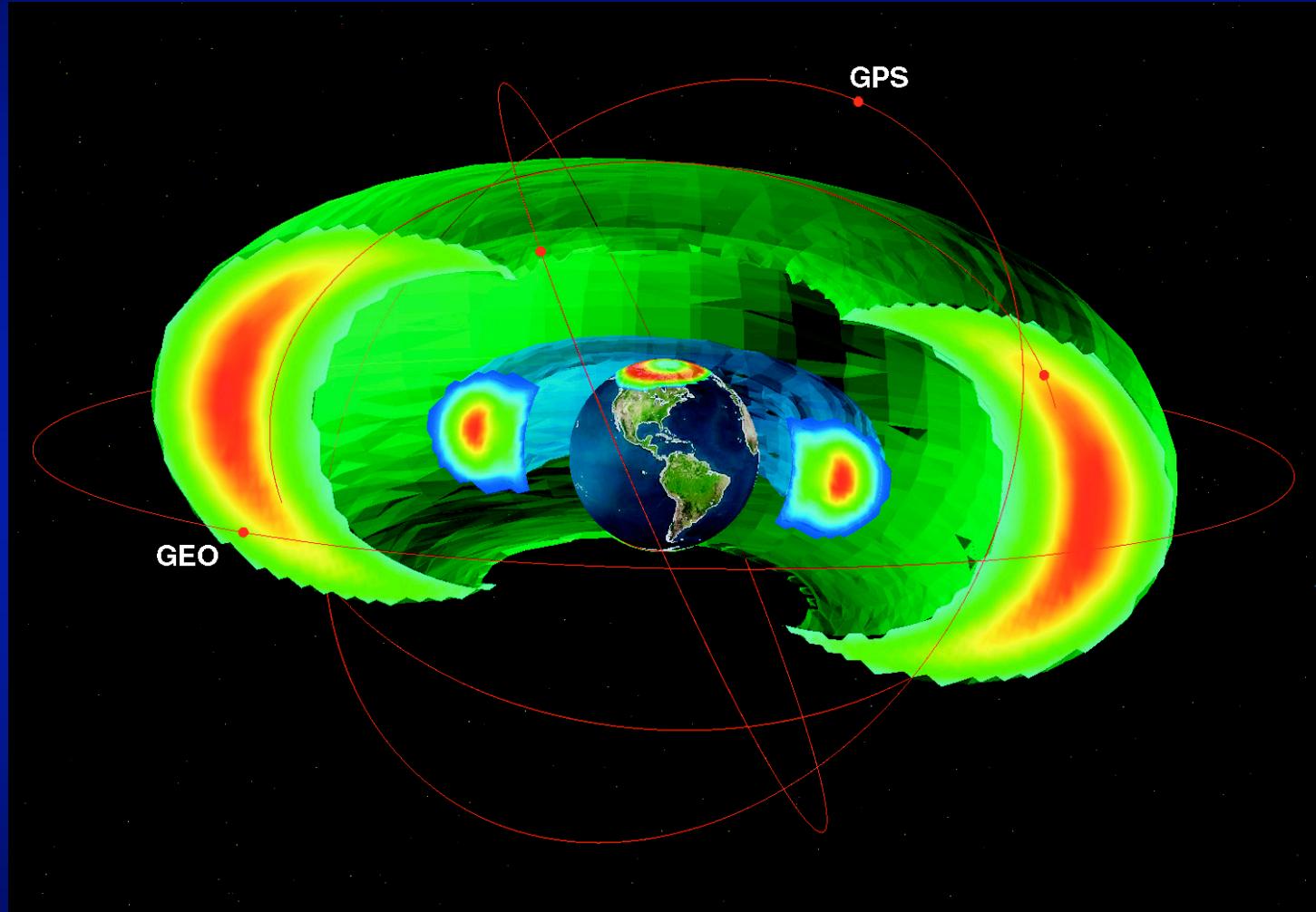
Assimilation



Data Assimilation Research Centre  
MIPAS data (c) ESA 2002

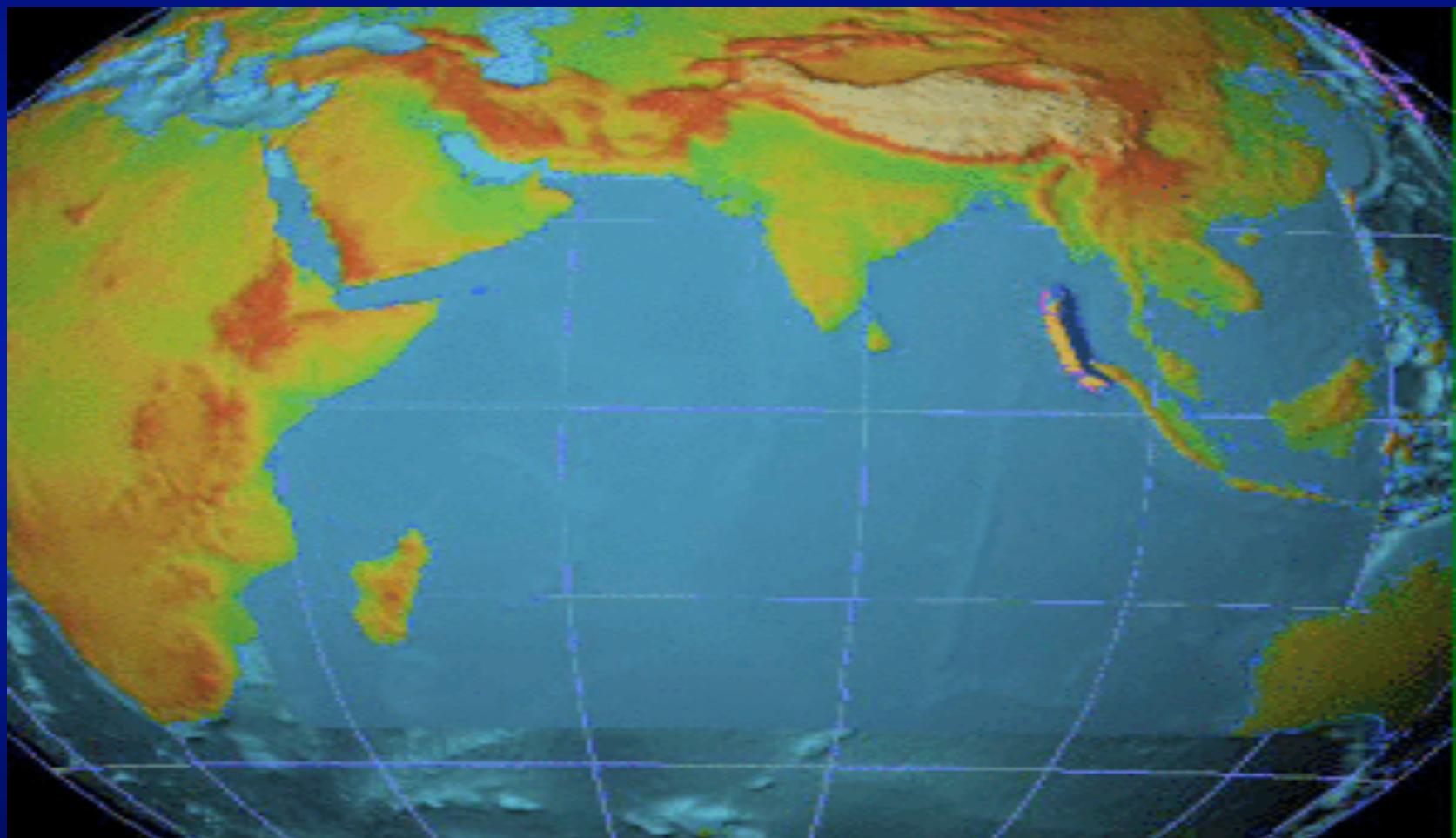
DARC, Reading, UK (courtesy Bill Lahoz)

# Space physics data



Space platforms in Earth's magnetosphere

# The December 2004 Sumatra–Indian Ocean Tsunami



# Computational advances

## a) Hardware

- more computing power (CPU throughput)
- larger & faster memory (3-tier)

## b) Software

- better numerical implementations of algorithms
- automatic adjoints
- block-banded, reduced-rank & other sparse-matrix algorithms
- better ensemble filters
- efficient parallelization, ....

## How much DA vs. forecast?

- Design integrated observing-forecast-assimilation systems!

# Observing system design

- ▶ Need **no more** (independent) **observations** than ***d-o-f*** to be tracked:
  - “features” (Ide & Ghil, 1997a, b, *DAO*);
  - instabilities (Todling & Ghil, 1994 + Ghil & Todling, 1996, *MWR*);
  - trade-off between mass & velocity field (Jiang & Ghil, *JPO*, 1993).
- ▶ The cost of **advanced** DA is **much less** than that of instruments & platforms:
  - at best use DA **instead** of instruments & platforms.
  - at worst use DA to determine **which** instruments & platforms  
**(advanced OSSE)**
- ▶ **Use any** observations, if forward modeling is possible (**observing operator  $H$** )
  - satellite images, 4-D observations;
  - pattern recognition in observations and in phase-space statistics.

# Concluding remarks

- Theoretical concepts can play a useful role in devising better practical algorithms, and vice-versa.
- Judicious choices of observations and method can stabilize the forecast-assimilation cycle.
- Trade-off between cost of observations and of data assimilation.

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- *They help estimate both ocean and coupling parameters.*
- *Changes in estimated parameters compensate for model imperfections.*

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- **Novel areas of application:** space physics, shock waves in solids, laboratory experiments in fluids, tsunamis, macroeconomics
- **Novel approaches and methods:** hard- and software, data-adaptive observations
- **Next decade in data assimilation should be interesting!**
  - <http://www.atmos.ucla.edu/tcd/>



*"Miss Peterson, may I go home? I can't assimilate  
any more data today."*

J.B. Handelsman (5/31/1969)

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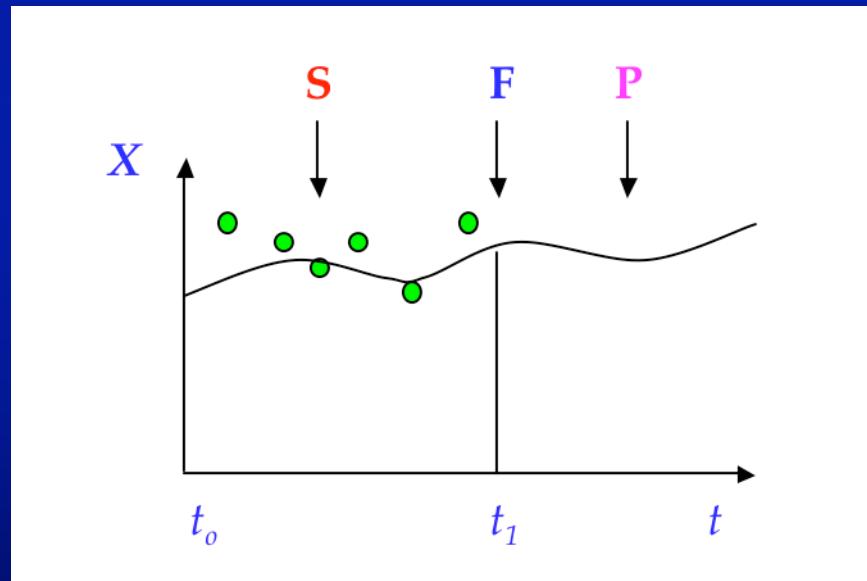
Ghil, M., K. Ide, A. F. Bennett, P. Courtier, M. Kimoto, and N. Sato (Eds.), 1997. *Data Assimilation in Meteorology and Oceanography: Theory and Practice*, Meteorological Society of Japan and Universal Academy Press, Tokyo, 496 pp.

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# Reserve slides

# The main products of estimation<sup>(\*)</sup>

- Filtering (F) – “video loops”
- Smoothing (S) – full-length feature “movies”
- Prediction (P) – NWP, ENSO



Distribute all of this over the Web to

- scientists, and the
- “person in the street”  
(or on the information superhighway).

In a general way: **Have fun!!!**

<sup>(\*)</sup> N. Wiener (1949, MIT Press)

# Evolution of DA – I

TABLE I. CHARACTERISTICS OF DATA ASSIMILATION SCHEMES IN OPERATIONAL USE AT THE  
END OF THE 1970s<sup>a</sup>

Organization or country	Operational analysis methods	Analysis area	Analysis/forecast
Australia	Successive correction method (SCM)	SH <sup>d</sup>	12 hr
	Variational blending techniques	Regional	6 hr
Canada	Multivariate 3-D statistical interpolation	NH <sup>d</sup>	6 hr
France	SCM; wind-field and mass-field balance through first guess	Regional	(3 hr for the surface)
	Multivariate 3-D statistical interpolation	NH	6 hr
F.R. Germany	SCM. Upper-air analyses were built up, level by level, from the surface	NH	12 hr (6 hr for the surface)
	Variational height/wind adjustment		Climatology only as preliminary fields
Japan	SCM	NH	12 hr
	Height-field analyses were corrected by wind analyses	Regional	
Sweden	Univariate 3-D statistical interpolation	NH	12 hr
	Variational height/wind adjustment	Regional	3 hr
United Kingdom	Hemispheric orthogonal polynomial method		
	Univariate statistical interpolation (repeated insertion of data)	Global	6 hr
U.S.A.	Spectral 3-D analysis	Global	
	Multivariate 3-D statistical interpolation	Global	6 hr
U.S.S.R.	2-D <sup>c</sup> statistical interpolation	NH	12 hr
ECMWF <sup>b</sup>	Multivariate 3-D statistical interpolation	Global	6 hr

<sup>a</sup> After Gustafsson (1981).

<sup>b</sup> European Centre for Medium Range Weather Forecasts.

<sup>c</sup> 2-D is in a horizontal plane.

<sup>d</sup> Southern Hemisphere and Northern Hemisphere, respectively.

Transition from “early” to “mature” phase of DA in NWP:

- no **Kalman filter** (Ghil *et al.*, 1981<sup>(\*)</sup>)
- no **adjoint** (Lewis & Derber, *Tellus*, 1985);  
Le Dimet & Talagrand (*Tellus*, 1986)

(\*) Bengtsson, Ghil & Källén (Eds., 1981), *Dynamic Meteorology: Data Assimilation Methods*.

M. Ghil & P. M.-Rizzoli (*Adv. Geophys.*, 1991).

# Evolution of DA – II

TABLE IV. DUALITY RELATIONSHIPS BETWEEN STOCHASTIC ESTIMATION AND DETERMINISTIC CONTROL<sup>a</sup>

A. Continuous (linear) Kalman Filter	
System Model	$\dot{\mathbf{w}}^i(t) = F(t)\mathbf{w}^i(t) + G(t)\mathbf{b}^i(t), \quad \mathbf{b}^i(t) \sim N[0, Q(t)]$
Measurement Model	$\mathbf{w}^0(t) = H(t)\mathbf{w}^i(t) + \mathbf{b}^0(t), \quad \mathbf{b}^0(t) \sim N[0, R(t)]$
State estimation	$\dot{\mathbf{w}}^s(t) = F(t)\mathbf{w}^s(t) + K(t)[\mathbf{w}^0(t) - H(t)\mathbf{w}^s(t)], \quad \mathbf{w}^s(0) = \mathbf{w}^s_0$
Error covariance propagation (Riccati Equation)	$\dot{P}(t) = F(t)P(t) + P(t)F^T(t) + G(t)Q(t)G^T(t) - K(t)R(t)K^T(t), \quad P(0) = P_0$
Kalman Gain	$K(t) = P(t)H^T(t)R^{-1}(t)$
Initial conditions	$E[\mathbf{w}^i(0)] = \mathbf{w}^s_0, \quad E\{[\mathbf{w}^i(0) - \mathbf{w}^s_0][\mathbf{w}^i(0) - \mathbf{w}^s_0]^T\} = P_0$
Assumptions	$R^{-1}(t)$ exists
Performance Index	$E\{\mathbf{b}^i(t)[\mathbf{b}^0(t')]^T\} = 0$
	$p^{f,a}(t) = E\{[\mathbf{w}^{f,a} - \mathbf{w}^i][\mathbf{w}^{f,a} - \mathbf{w}^i]^T\}$
B. Continuous (linear) Optimal Control	
System Model	$\dot{\mathbf{w}}(t) = \tilde{F}(t)\mathbf{w}(t) + \tilde{H}(t)\mathbf{u}(t)$
Measurement Model	$\mathbf{w}^0(t) = \mathbf{w}(t)$ (all system variables are measured)
Performing control	$\mathbf{u}(t) = -\tilde{K}(t)\mathbf{w}(t)$
Performance propagation (Riccati Equation)	$\tilde{P}(t) = -\tilde{F}^T(t)\tilde{P}(t) - \tilde{P}(t)\tilde{F}(t) - \tilde{Q}(t) + \tilde{P}(t)\tilde{H}(t)\tilde{K}(t)$
Control Gain	$\tilde{K}(t) = \tilde{R}^{-1}(t)\tilde{H}(t)\tilde{P}(t)$
Terminal conditions	$\mathbf{w}(t_f) = 0$
	$\mathbf{P}(t_f) = \tilde{Q}_f$
Cost function	$J[\mathbf{w}, \mathbf{u}] = \mathbf{w}_f^T \tilde{Q}_f \mathbf{w}_f + \int_0^{t_f} [\mathbf{w}^T(t) \tilde{Q}(t) \mathbf{w}(t) + \mathbf{u}^T(t) \tilde{R}(t) \mathbf{u}(t)] dt$
C. Estimation-Control Duality	
Estimation	
$t_0$ initial time	$t_f$ final time
$\mathbf{w}(t)$ unobservable state variable of random process	$\mathbf{w}(t)$ observable state variable to be controlled
$\mathbf{w}^0(t)$ random observations	$\mathbf{u}(t)$ deterministic control
$F(t)$ dynamic matrix	$\tilde{F}^T(t)$ dynamic matrix
$Q(t)$ covariance matrix for the model errors	$\tilde{Q}(t)$ quadratic matrix defining acceptable errors on model variables
$H(t)$ effect of observations on state variables	$\tilde{H}(t)$ effect of control on state variables
$P(t)$ covariance of estimation error under optimization	$\tilde{P}(t)$ quadratic performance under optimization
$K(t)$ weighting on observation for optimal estimation	$\tilde{K}(t)$ weighting on state for optimal control

<sup>a</sup> (A), Kalman filter as the optimal solution for the former problem; (B), optimal solution for the latter problem; (C), equivalences between the two (after Kalman, 1960, and Gelb, 1974, Section 9.5; courtesy of R. Todling).

## Cautionary note:

“Pantheistic” view of DA:

- variational  $\sim$  KF;
- 3- & 4-D Var  $\sim$  3- & 4-D PSAS.

Fashionable to claim it's all the same but it's not:

- **God is in everything,**
- **but the devil is in the details.**

M. Ghil & P. M.-Rizzoli  
(*Adv. Geophys.*, 1991).

# The DA Maturity Index of a Field

- **Pre-DA:** few data, poor models
  - The **theoretician**: Science is **truth**, don't bother me with the **facts**!
  - The **observer/experimentalist**: Don't ruin my beautiful **data** with your lousy **model**!!
- **Early DA:**
  - Better data, so-so models.
  - Stick it (the obs'ns) in – direct insertion, nudging.
- **Advanced DA:**
  - Plenty of data, fine models.
  - EKF, 4-D Var (2<sup>nd</sup> duality).
- **Post-industrial DA:**

(Satellite) images --> (weather) forecasts, climate “movies” ...

# Conclusion

- No **observing system** without **data assimilation** and no assimilation without **dynamics<sup>a</sup>**
- Quote of the day: “You cannot step into the same river<sup>b</sup> twice<sup>c</sup>”  
(Heracleitus, *Trans. Basil. Phil. Soc. Miletus, cca. 500 B.C.*)

<sup>a</sup>of state and errors

<sup>b</sup>Meandros

<sup>c</sup> “You cannot do so even once” (subsequent development of “flux” theory by Plato, *cca. 400 B.C.*)

Ta παντα ρει = **Everything flows**