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Russian Academy of Sciences, Siberian Branch*

*Monitoring of environment on the basis  
of data assimilation system*

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# *PLAN of REPORT*

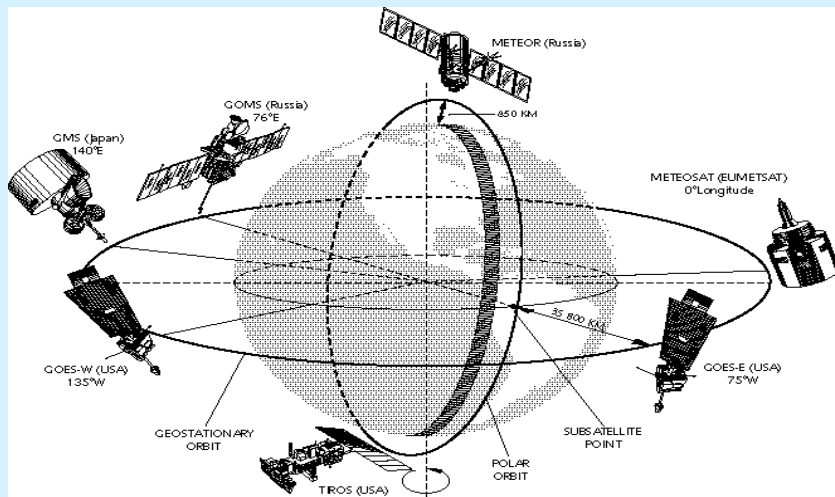
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- *The problem of data assimilation.*
- *Mathematical statements of the problem.*
- *Problems of practical realisation.*
- *Assimilation of satellite data.*
- *Data assimilation in environment modelling.*
- *The review of the works on monitoring of the environment based on data assimilation.*
- *Final conclusions.*

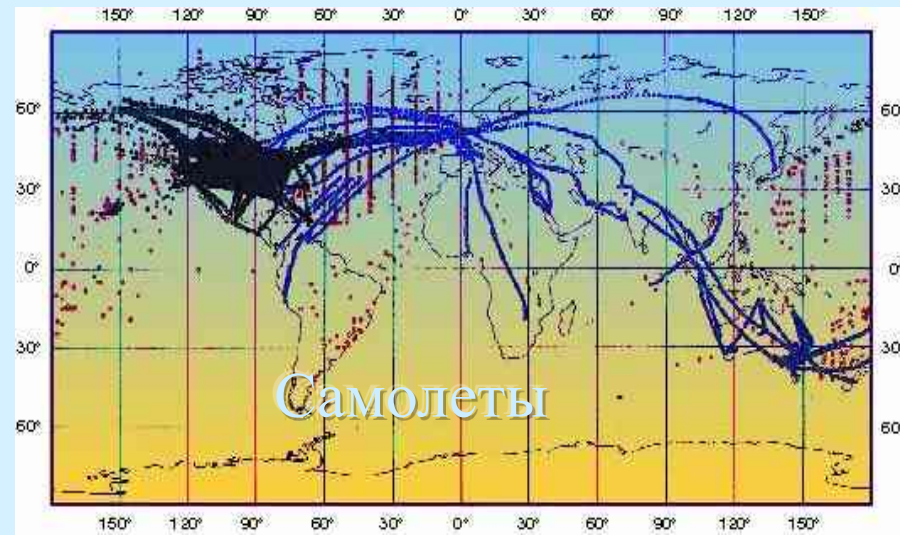


Рис. 1. Диаграмма системы наблюдений (а), сбора и обработки (б) данных наблюдений за состоянием гидросферы Земли (из сб. "Технология сбора и передачи метеорологических данных". М.: ВМО, 1995)

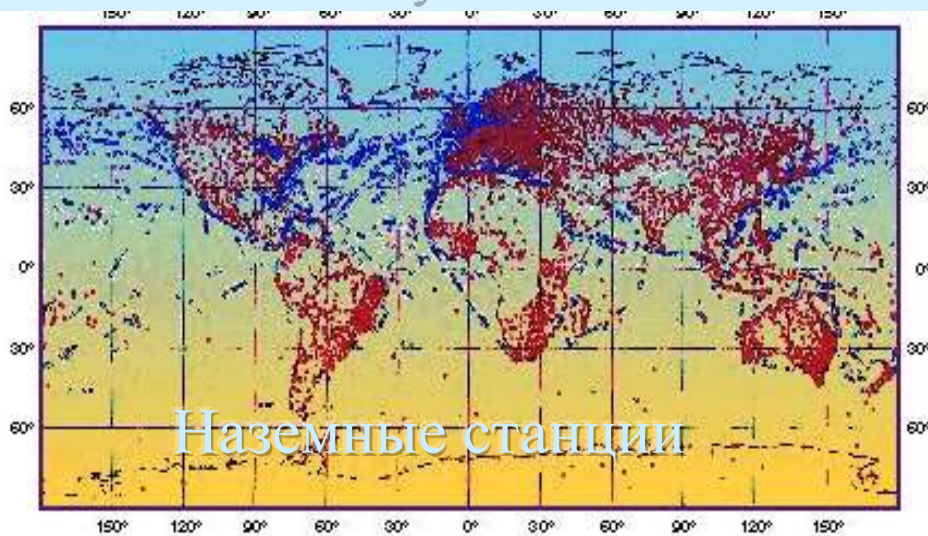
# Observational systems



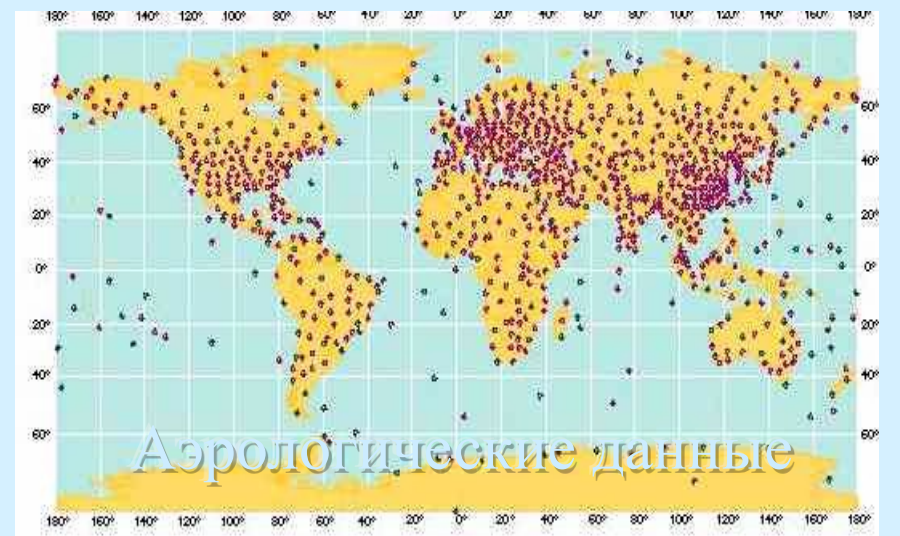
Спутники



Самолеты



Наземные станции



Аэрологические данные

# Observational systems

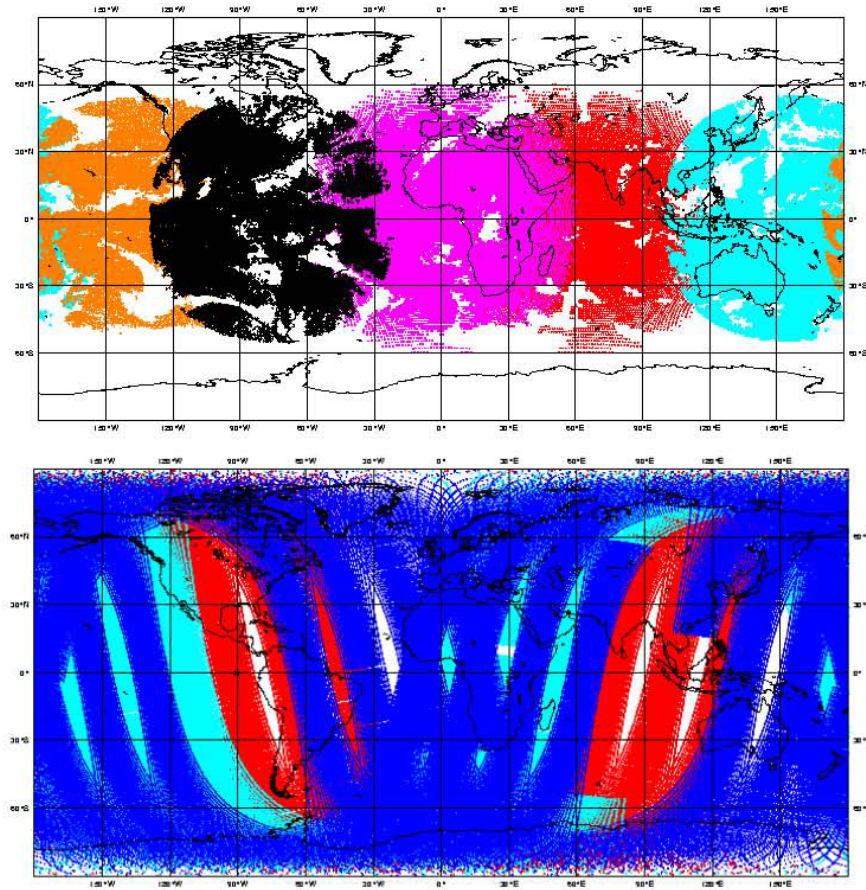


Figure 1: Typical data coverage provided by the Geostationary constellation (top): GOES-W/E (orange/black), Meteosat-7/5 (pink/red) and GMS-5/GOES-9 (cyan). Bottom plot displays the LEO constellation from the NOAA satellites (NOAA-15 in red, NOAA-16 in cyan, NOAA-17 in blue).

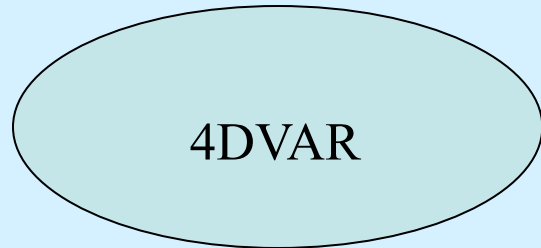
# *Introduction*

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- *Data assimilation is a problem of the restoration of distribution of any fields using the observational data and the mathematical model describing dynamics of fields on time.*
- *Such problems are considered now for the description of processes in atmosphere, ocean, and also distributions of polluting substances in the environment.*
- *The purpose of the data assimilation is the initial fields for the forecast, and more the general - the description of behaviour on time of investigated fields, climate studying etc.*

# Data assimilation problem

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ECMWF (1997)

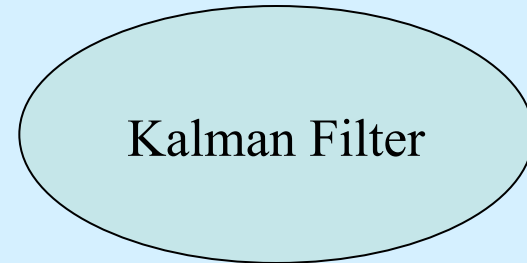
Meteo France (2000)

Met-Office (2004)

Japan (2005)

Canada (2005)

**4DVAR** → ***RRKF (reduced rank Kalman filter)***



Canada, Atmospheric Environment

Service (H.Mitchel, P.L.Houtekmer):

***Ensemble Kalman Filter***

US Berkeley, University of Maryland  
(B.Hunt et al; E.Kalnay et al):

***The local ensemble transform Kalman filter (LETKF)***

# *Mathematical statements of a problem:*

## 3DVAR

---

$y_0$  - observations

$P_b$  - forecast errors covariance matrix

$x_b$  - forecast

$R$  - observational errors covariance matrix

$$2J(x) = (x - x_b)^T P_b^{-1} (x - x_b) + (y_0 - H(x))^T R^{-1} (y_0 - H(x))$$

↓

$$\nabla_x J(x_a) = 0$$

↓

$$(P_b^{-1} + H^T R^{-1} H)(x_a - x_b) = H^T R^{-1} (y_0 - H(x_b))$$

↕

$$x_a = x_b + (P_b^{-1} + H^T R^{-1} H)^{-1} H^T R^{-1} (y_0 - H(x_b))$$



*Mathematical statements of a problem:*  
*Kalman filter*

---

$$x_k^f = A_{k-1} x_{k-1}^a;$$

$$P_k^f = A_{k-1} P_{k-1}^a A_{k-1}^T + Q_{k-1};$$

$$K_k = P_k^f M_k^T (M_k P_k^f M_k^T + R_k)^{-1};$$

$$P_k^a = (I - K_k M_k) P_k^f;$$

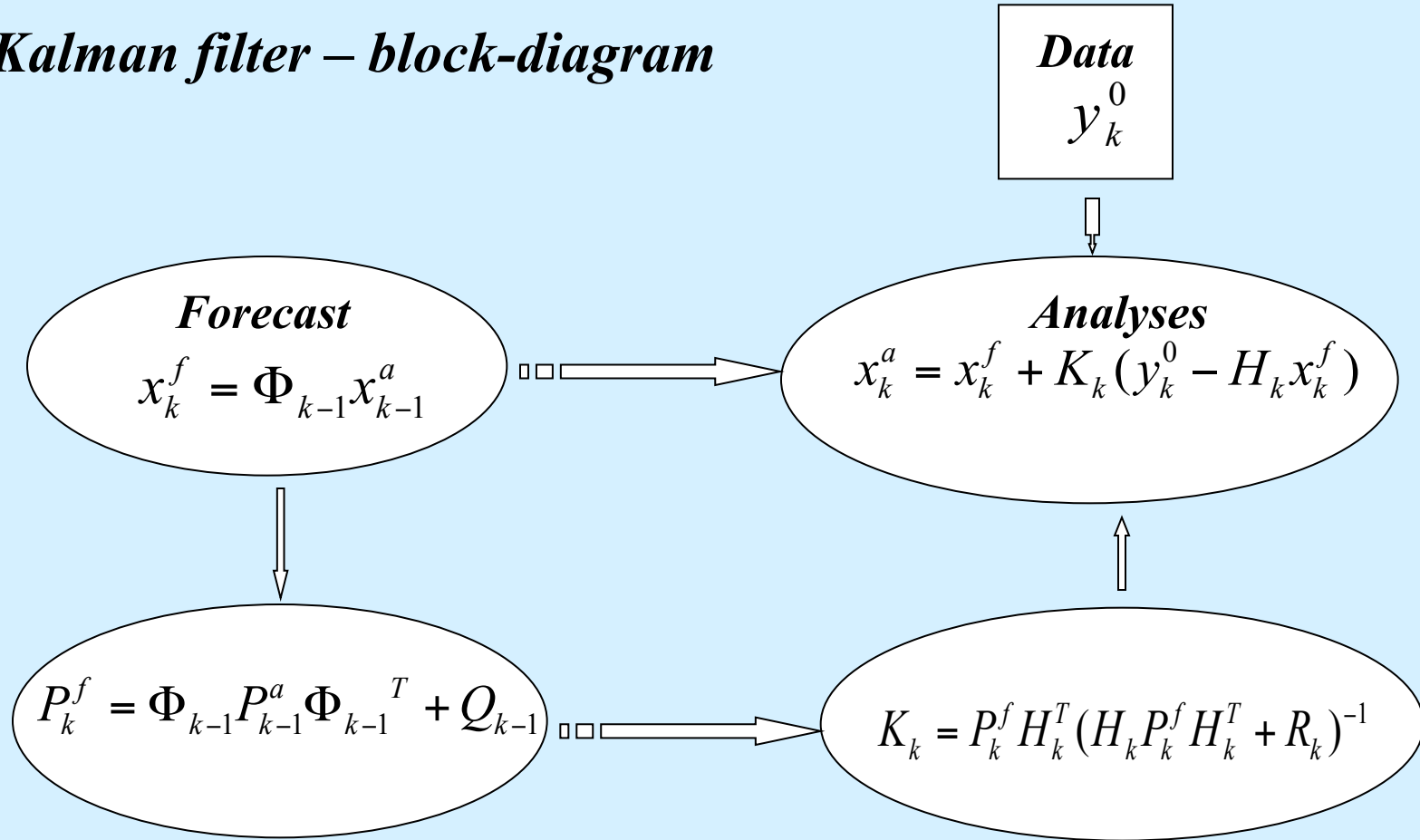
$$x_k^a = x_k^f + K_k (y_k^0 - M_k x_k^f);$$

$$k = 0, \dots, K.$$

$$P_k^f = E(x_k^f - x_k^t)(x_k^f - x_k^t)^T; P_k^a = E(x_k^a - x_k^t)(x_k^a - x_k^t)^T.$$

# Kalman filter: the problems of realization

## Kalman filter – block-diagram



# *Problems of realization : satellite data assimilation*

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$$\mathbf{3DVAR} \rightarrow \begin{cases} 2J(\mathbf{x}) = (\mathbf{x} - \mathbf{x}_b)^T \mathbf{P}_b^{-1} (\mathbf{x} - \mathbf{x}_b) + (\mathbf{y}_0 - \mathbf{H}(\mathbf{x}))^T \mathbf{R}^{-1} (\mathbf{y}_0 - \mathbf{H}(\mathbf{x})) \\ \mathbf{x}_a = \mathbf{x}_b + (\mathbf{P}_b^{-1} + \mathbf{H}^T \mathbf{R}^{-1} \mathbf{H})^{-1} \mathbf{H}^T \mathbf{R}^{-1} (\mathbf{y}_0 - \mathbf{H}(\mathbf{x}_b)) \end{cases}$$

- It is necessary to transform variables of model to observable variables.
- Operator  $\mathbf{H}$  is non-linear.
- The data are continuous on time.
- The matrix  $\mathbf{R}$  is not diagonal.
- There is systematic error in observations (bias).

# *Extract from the report on satellite data assimilation:*

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## Satellite data assimilation at NCEP

John C. Derber  
Environmental Modeling  
Center  
NCEP/NWS/NOAA

With contributions from:

D. Parrish

W.-S. Wu

M. Pondeva

X. Li

K. Okamoto (JMA)

D. Kleist

R. Treadon

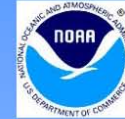
L. Cucurull

P. Van Delst

M. Kazumori (JMA)

# *Extract from the report on satellite data assimilation:*

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## Final Comments (Opinion based on experience)

- For NWP, satellite radiances most important satellite observation
- Microwave radiances more useful than IR radiances because of clouds
- More observations are not always better
- Impact of new instruments usually not as large as anticipated
- Larger improvement usually occurs because of improvement to assimilation systems than the addition of new data
- Most applied research in atmospheric data assimilation done at operational centers (and GSFC DAO)

# *Problems of satellite data assimilation.*

## *Final conclusions*

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- *Assumptions:*
  - a. The observational errors are «unbiased».*
  - b. The random fields of observational errors are normally distributed.*
- *«Retrievals» or «radiation».*
- *The problem of the quality control.*
- *The definition of covariance matrix of observational errors.*
- *The huge quantity of observations not always yields the best result.*

# *Data assimilation in environment modelling*

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## *1. The modelling of distribution in atmosphere:*

- *Passive gases (“greenhouse”) (  $CO_2$ ,  $CH_4$  ).*
- *Reactive gases.*
- *Aerozols.*

## *2. Observations.*

## *3. The restoration of the time-space distribution of gases on the base of the data assimilation.*

## *4. The estimation of regions influencing on the distribution of pollution in the given territory.*

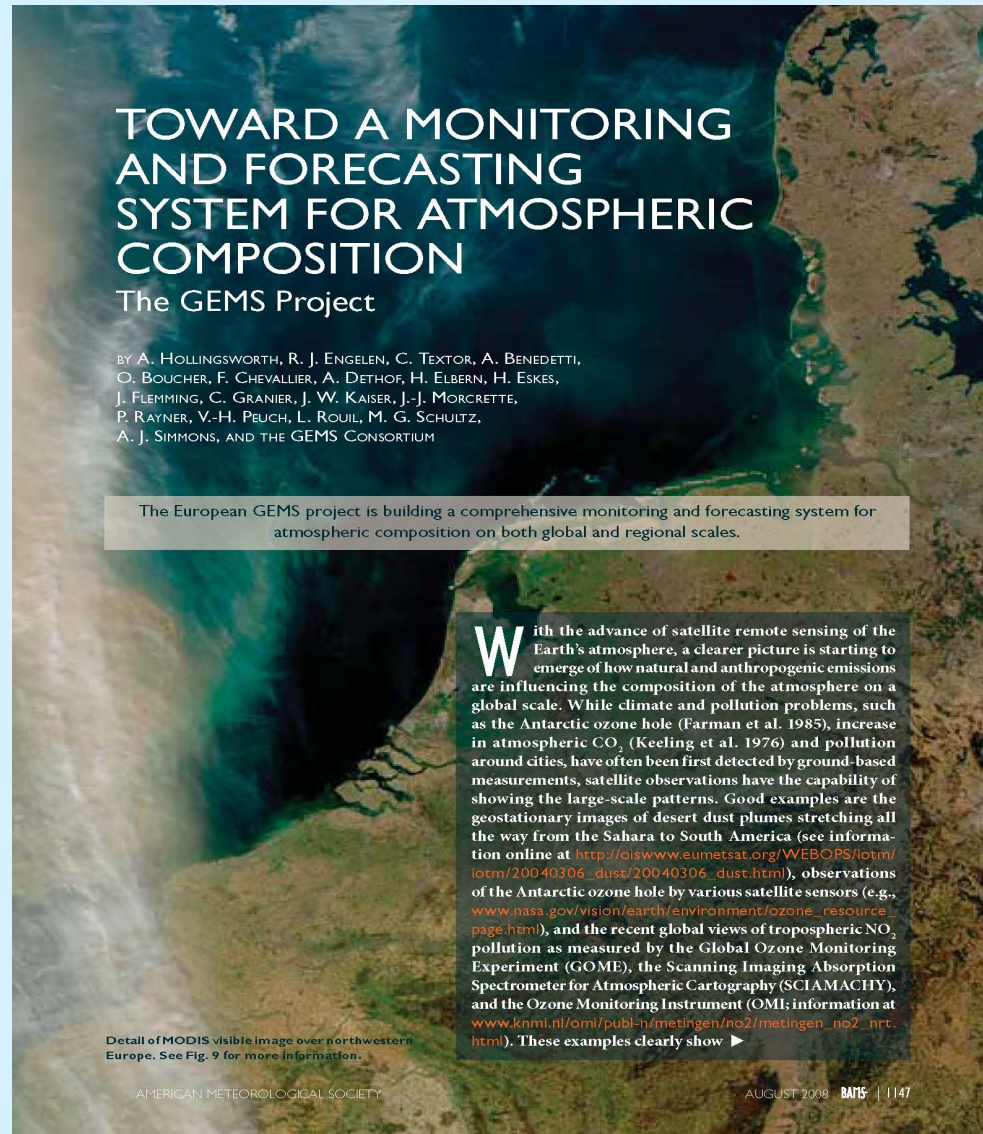
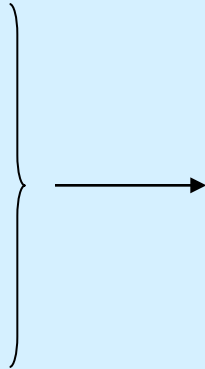
## *5. The estimation of gas fluxes using the results of data assimilation.*

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*Further the short review of a condition of researches in this area is presented.*

# *Global Earth-system Monitoring using Space and in-situ data (GEMS) 2005-2009*

The article on  
GEMS project





# *Extract from the report on GEMS Project:*

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## **Global Earth-system Monitoring using Space and in-situ data - GEMS**

**Richard Engelen**

**ECMWF**

### **Credits to GEMS Management team**

**A. Hollingsworth (ECMWF), C.Granier (S d'A), P.Rayner (LSCE), M.Schultz (FZJ),  
O.Boucher (UKMetO), V-H.Peuch (Met-Fr), H.Eskes (KNMI), A.Simmons (ECMWF)**

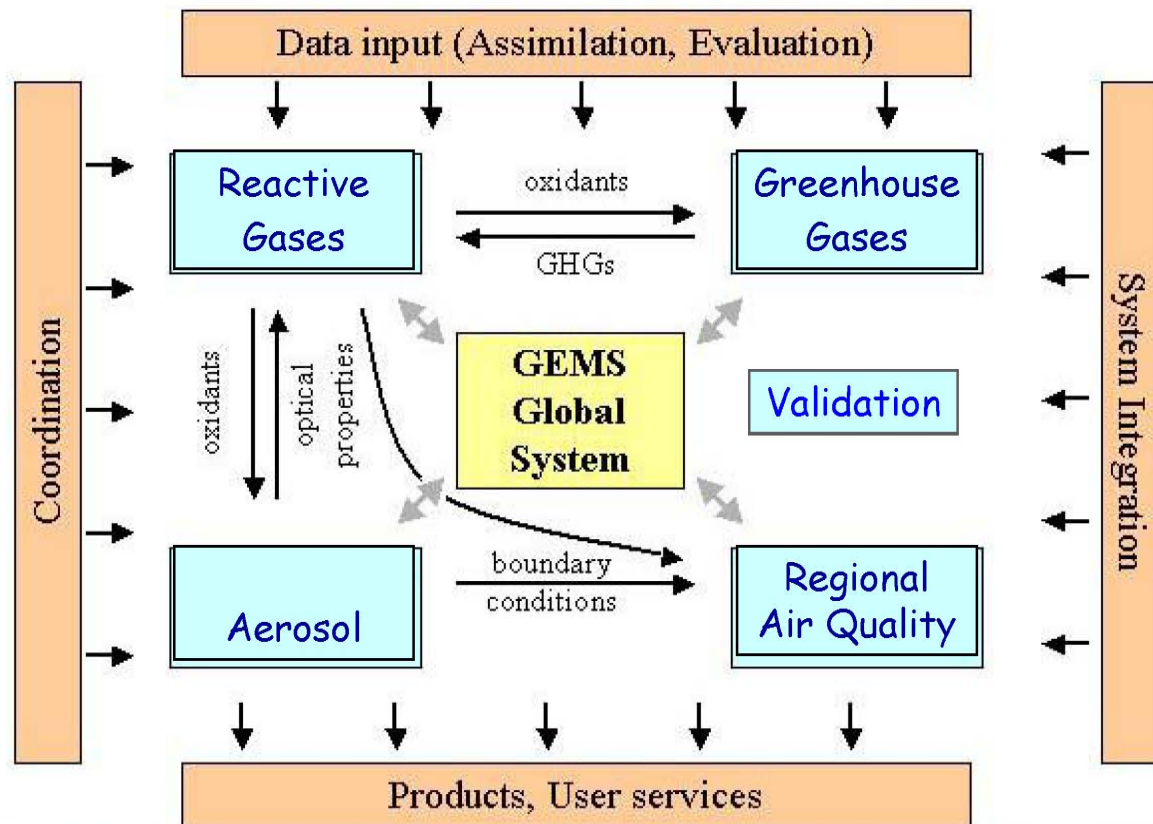
### **Credits to ECMWF team**

**A.Benedetti, A.Dethof, J. Kaiser, J-J.Morcrette,  
J.Flemming, M.Razinger, S.Serrar, M.Suttie**

# *Extract from the report on GEMS Project:*

## Organisation of the GEMS Project

**GEMS is organised in 6 projects**



# *Extract from the report on GEMS Project:*

---

## **GEMS: Motivations for GEMS**

- **TREATY ASSESSMENT & VALIDATION**
  - Conventions (Kyoto, Montreal, LRTAP) and IPCC need best estimates of sources/ sinks/ transports of atmospheric constituents.
- **BETTER OPERATIONAL SERVICES**
  - Improved forecasts: excess deaths in summer 2003 heatwave:- 18K in France, at least 33K in western Europe.
- **SCIENCE**
  - GEMS will synthesise all available satellite & in-situ data into accurate 'status assessments', and will meet many needs of the GCOS Implementation Plan

## *Extract from the report on GEMS Project :*

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### **GEMS tasks at ECMWF**

- Greenhouse gases
  - Start on CO<sub>2</sub>, then CH<sub>4</sub>, CO and N<sub>2</sub>O
  - Develop modelling and data assimilation, and use analyses to infer sources and sinks for CO<sub>2</sub> and CH<sub>4</sub>
- Reactive gases
  - Couple main forecast model with global CTMs
  - Carry O<sub>3</sub>, CO, NO<sub>2</sub>, SO<sub>2</sub> and HCHO in main model and develop data assimilation
- Aerosols
  - Add to model, based on externally-produced parameterizations
  - Develop assimilation of retrievals, then radiances
- Integrate above components, and run past periods
- Provide boundary conditions and technical support for regional air-quality prediction

# MACC Project (2009) – Monitoring Atmospheric Composition and Climate

Monitoring atmospheric composition & climate

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3.3	Laboratoire Interuniversitaire des Systèmes Atmosphériques	CNRS-LISA	
3.4	Cloud-Aerosol-Water-Radiation Interactions	CNRS-ICARE	
4	Commissariat à l'Energie Atomique	CEA	
5	Deutsches Zentrum für Luft- und Raumfahrt e.V.	DLR	
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7	Royal Netherlands Meteorological Institute [Chemistry and Climate, Climate Observations]	KNMI	
8	Institut d'Aéronomie spatiale de Belgique	BIRA-IASB	
9	Ilmatieteen Laitos - Finnish Meteorological Institute	FMI	
10	Danish Meteorological Institute	DMI	
11	Deutscher Wetterdienst	DWD	
12	University of Bremen	IUP-UB	
13	Université Pierre et Marie Curie - Paris 6	UPMC-SA	
14	National and Kapodistrian University of Athens	NKUA	
15	Météo-France - Centre National de Recherches Météorologiques	MF-CNRM	
16	National University of Ireland, Galway	NUIG	
17	Swedish Meteorological and Hydrological Institute	SMHI	
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22	European Commission - Joint Research Centre	EC-DG-JRC	
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24	Czech Hydrometeorological Institute	CHMI	
25	National Meteorological Administration, Romania	NMA	
26	Institute of Environmental Protection	PIEP	




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34	Vrije Universiteit, independent entity of Vereniging voor Christelijk hoger onderwijs, wetenschappelijk onderzoek en patientenzorg	VUA	
35	Umweltbundesamt GmbH	UBA-AT	
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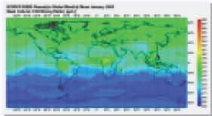

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DATASET	PARAMETERS	PERIOD	AREA	LINK
 <b>GEMS Reanalysis</b>	chemical and aerosol species, meteorological parameters	1.1.2003 - 30.4.2009	global	

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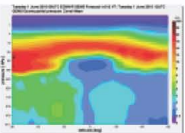

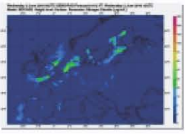

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 <p><b>GEMS Regional Air Quality Forecasts</b></p>	<p>chemical and aerosol species</p>	<p>last 8 days</p>	<p>Europe</p>	

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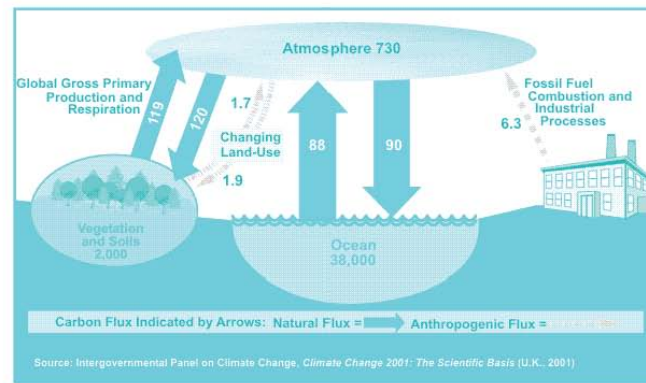
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# *Some examples of researches in area of the data assimilation of CO<sub>2</sub>:*

## AIRS CO<sub>2</sub> data assimilation with Ensemble Kalman filter: preliminary results



Junjie Liu<sup>1</sup>

Eugenia Kalnay<sup>2</sup> and Inez Fung<sup>1</sup>

<sup>1</sup>UC Berkeley; <sup>2</sup>University of Maryland

Many thanks to **Edward Olsen** and **Moustafa Chahine** for kindly providing us their AIRS L2 CO<sub>2</sub> retrievals and guidance! Other collaborators include **Yu-Heng Tseng**, **Michael Wehner** and **Masao Kanamitsu**.

# Some examples of researches in area of the data assimilation of CO<sub>2</sub>:

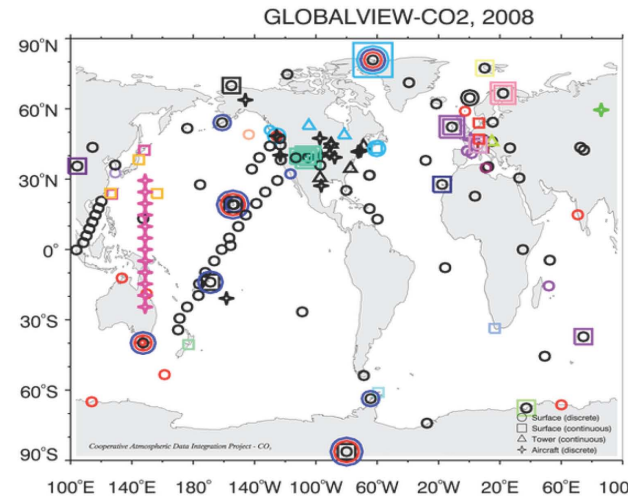
## Motivation & Goals

### Motivation:

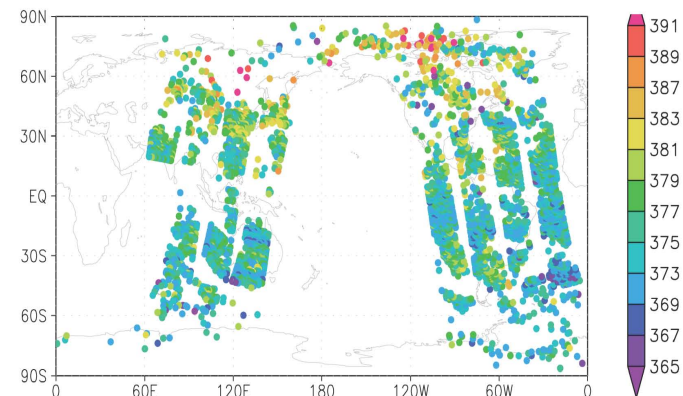
Accurate carbon flux estimation from inversion needs far more CO<sub>2</sub> observations than current surface obs can provide.

### Goals:

1. Generate global CO<sub>2</sub> map every 6-hour; start with AIRS, then GoSat
2. Propagate AIRS CO<sub>2</sub> in both horizontal and vertical direction through data assimilation and transport model



AIRS CO<sub>2</sub> at 18Z01May2003 (+/-3hour)



# *Some examples of researches in area of the data assimilation of CO<sub>2</sub>:*

---

## Four-dimensional data assimilation of atmospheric CO<sub>2</sub> using AIRS observations

Richard J. Engelen<sup>1</sup>, Soumia Serrar<sup>1</sup>, and  
Frédéric Chevallier<sup>2</sup>

<sup>1</sup>European Centre for Medium-Range Weather Forecasts, Reading, UK

<sup>2</sup>Laboratoire des Sciences du Climat et de l'Environnement, Gif sur Yvette, France

Research Department

Submitted to *Journal of Geophysical Research*

August 2008

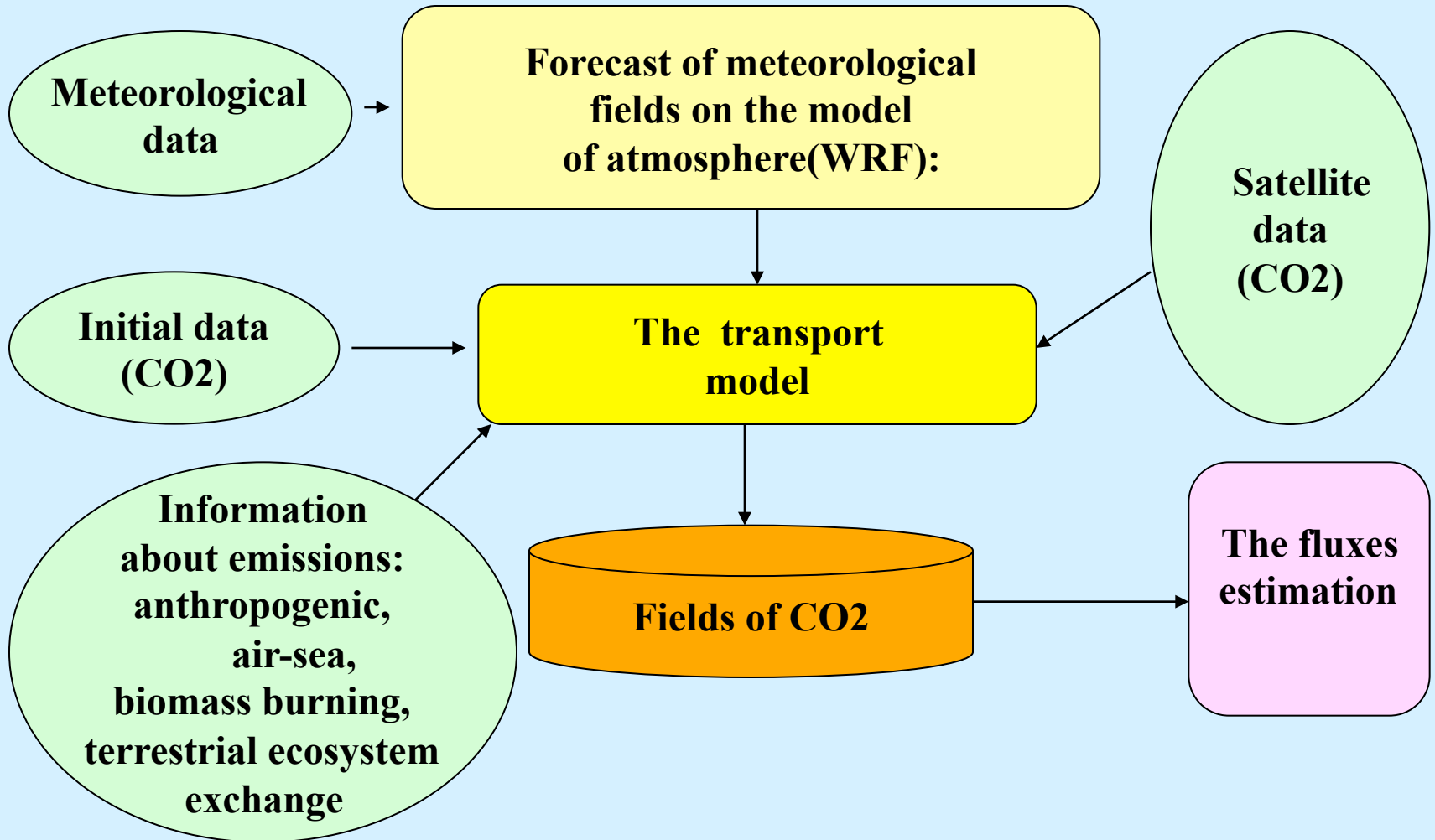
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Centre européen pour les prévisions météorologiques à moyen terme

# *Data assimilation of passive gases :*

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# *Final conclusions*

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*Based on the previous researches and everything aforesaid we plan the following:*

- 1. The modelling of passive gases distribution of in the atmosphere.*
- 2. The data assimilation algorithms for passive gases.*
- 3. The estimation of regions influencing on the distribution of pollution in the given territory.*
- 4. The estimation of gas fluxes using the results of data assimilation.*

# Thank you for attention!

