

A sunset over a body of water with a large, glowing, arch-shaped structure in the foreground. The sun is low on the horizon, creating a bright lens flare and reflecting on the water. The arch-shaped structure is made of a textured, glowing material, possibly ice or a digital construct, and is positioned in the center of the frame. The background shows a dark sky and distant mountains.

A Grand Challenge for the Science of Weather and Climate Prediction:

Towards the Prototype Probabilistic Earth-System Model

Tim Palmer

**European Centre for Medium-Range Weather
Forecasts**

and

University of Oxford

There are essentially two types of climate model

1. Idealised models eg

$$\pi(1 - A)F_{\text{sun}} = 4\pi\sigma T_{\text{earth}}^4$$

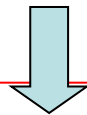
..or (idealised barotropic vorticity equation)

$$\frac{\partial}{\partial t} \nabla^2 \psi + J(\psi, \nabla^2 \psi + f) + \gamma J(\psi, h) + C \nabla^2 (\psi - \psi^*) = 0$$

advection

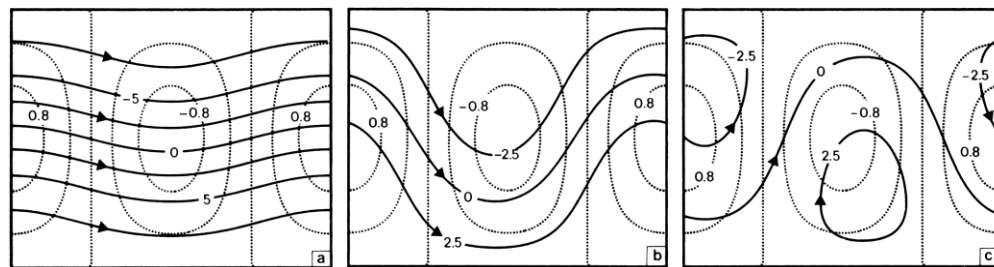
orography

“equator-pole
temperature gradient”



$$\begin{aligned} \dot{\psi} &= \gamma x_3 - C(x_1 - x_1^*) \\ \dot{x}_1 &= -\beta x_3 - C x_2 \\ \dot{x}_2 &= -\beta x_2 - \gamma x_1 - C x_3 \end{aligned}$$

Charney DeVore,
1979



Westerly/block flow regimes as multiple equilibria

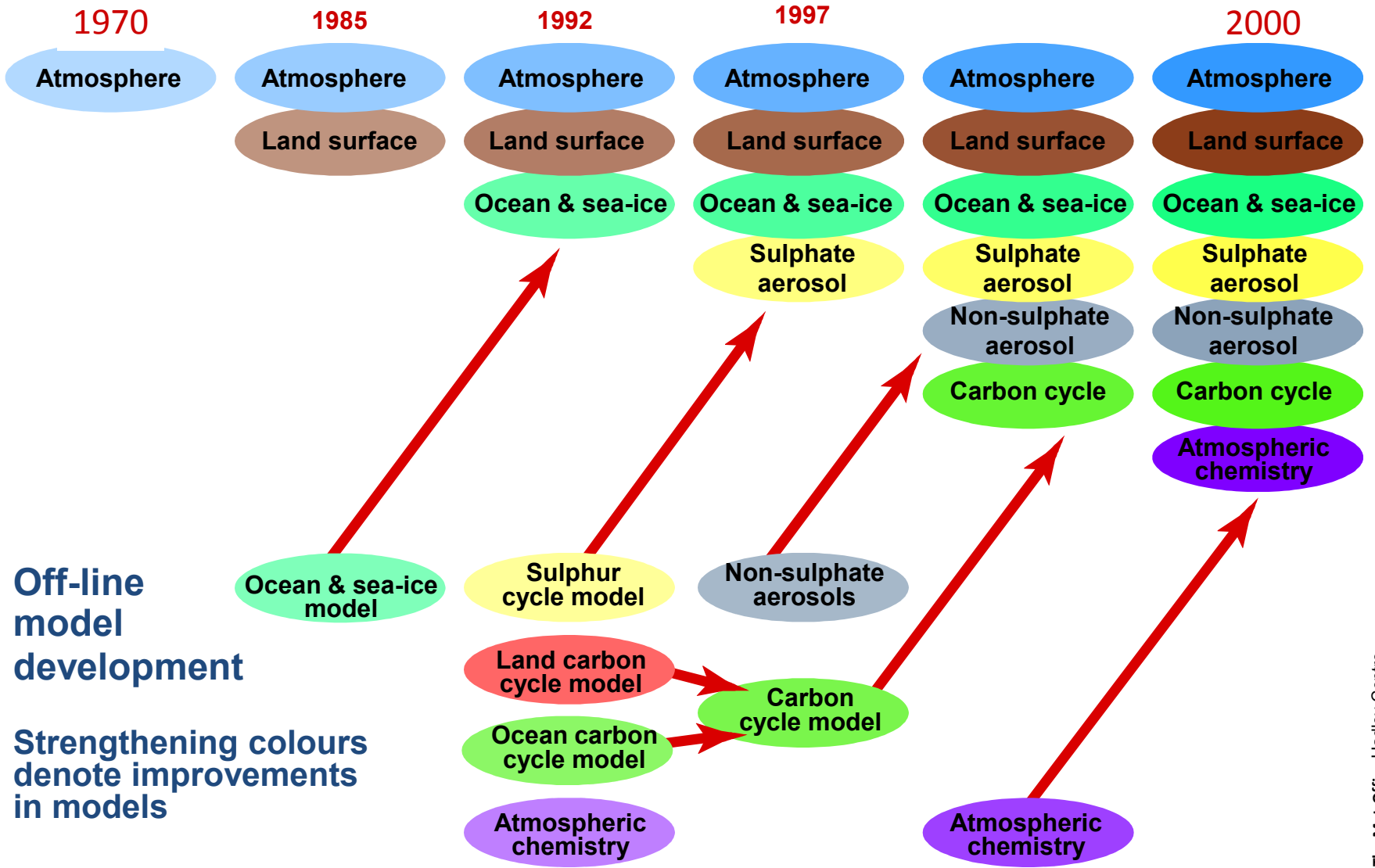
2. “*Ab initio*”¹ climate models eg based on

$$\rho \left(\frac{\partial}{\partial t} + \mathbf{u} \cdot \nabla \right) \mathbf{u} = \rho \mathbf{g} - \nabla p + \nu \nabla^2 \mathbf{u}$$

where the weather systems which characterise climate, are modelled explicitly from first principles.

¹“*Ab initio*” models are sometimes, more pejoratively, referred to as “Brute force” models

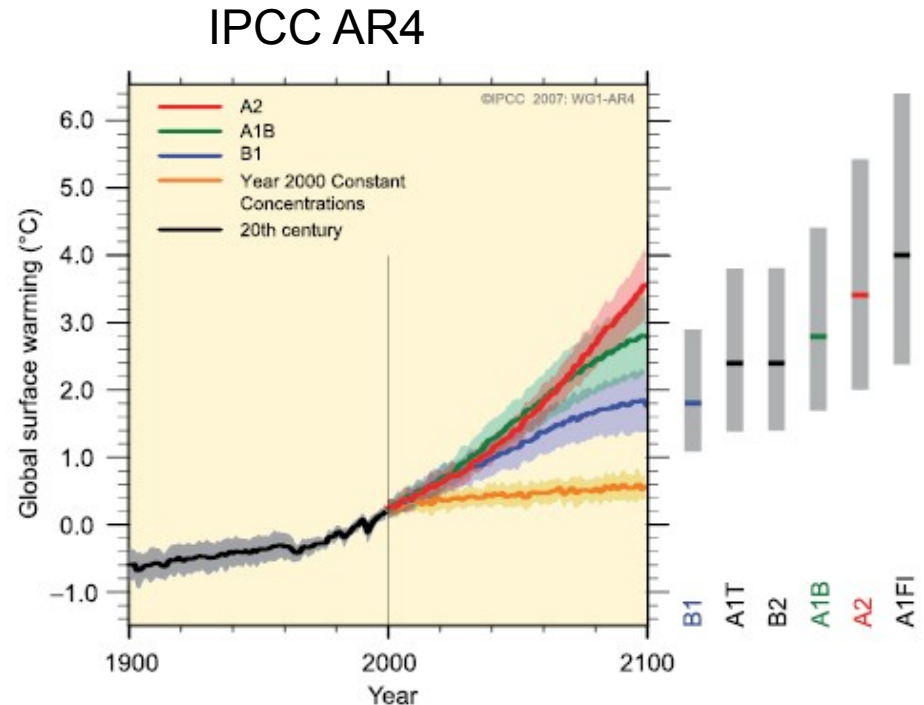
Towards the Comprehensive Climate Model



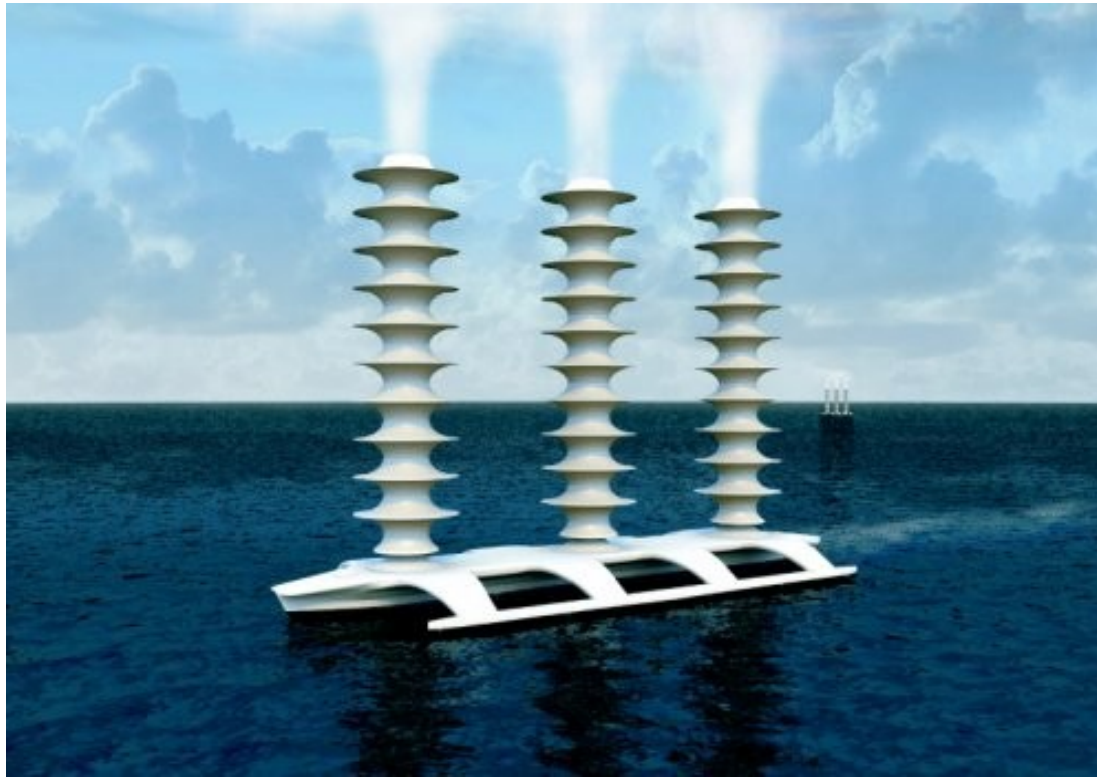
“*Ab initio*” models are important if we are to have confidence in predictions of global warming. Eg

$$\pi(1 - A)F_{\text{sun}} = 4\pi\sigma T_{\text{earth}}^4$$

Albedo depends on cloud cover, ice cover etc. Cannot be specified a priori, but depends on dynamics



...and, increasingly, to assess regional impacts of climate geoengineering proposals



Permanent El Nino, shutoff in monsoons.....????

Frequently-heard paradigm (20th Century vintage):

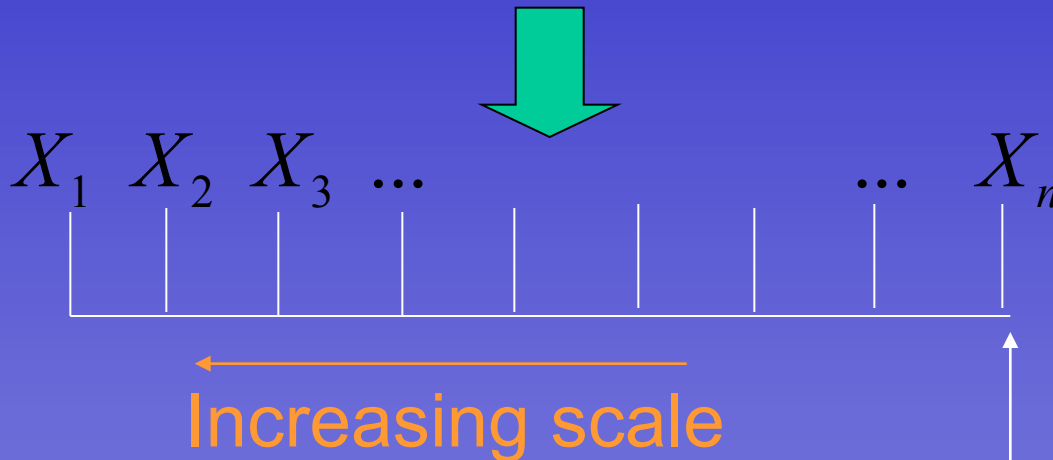
- Mathematicians (the academic community more generally) develop the idealised, mathematically tractable, models for improved understanding
- “Software engineers in meteorological institutes develop the brute force models for quantitative predictions”

I think this paradigm is outdated. In this lecture I wish to promote a new paradigm for the 21st Century

Standard ansatz for “*ab initio*” weather/climate models

Eg

$$\rho \left(\frac{\partial}{\partial t} + \mathbf{u} \cdot \nabla \right) \mathbf{u} = \rho \mathbf{g} - \nabla p + \nu \nabla^2 \mathbf{u}$$



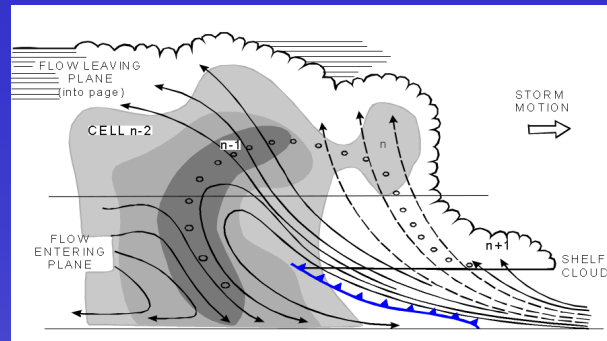
Eg momentum “transport” by:

- Turbulent eddies in boundary layer
- Orographic gravity wave drag.
- Convective clouds

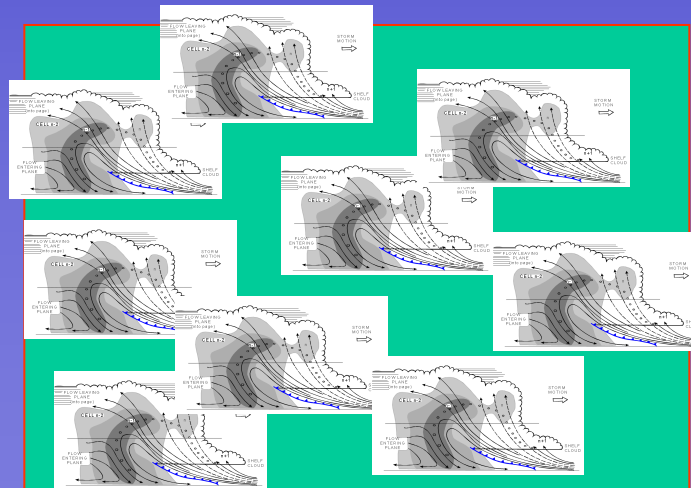


Deterministic local
bulk-formula
parametrisation

$$P(X_n; \alpha)$$

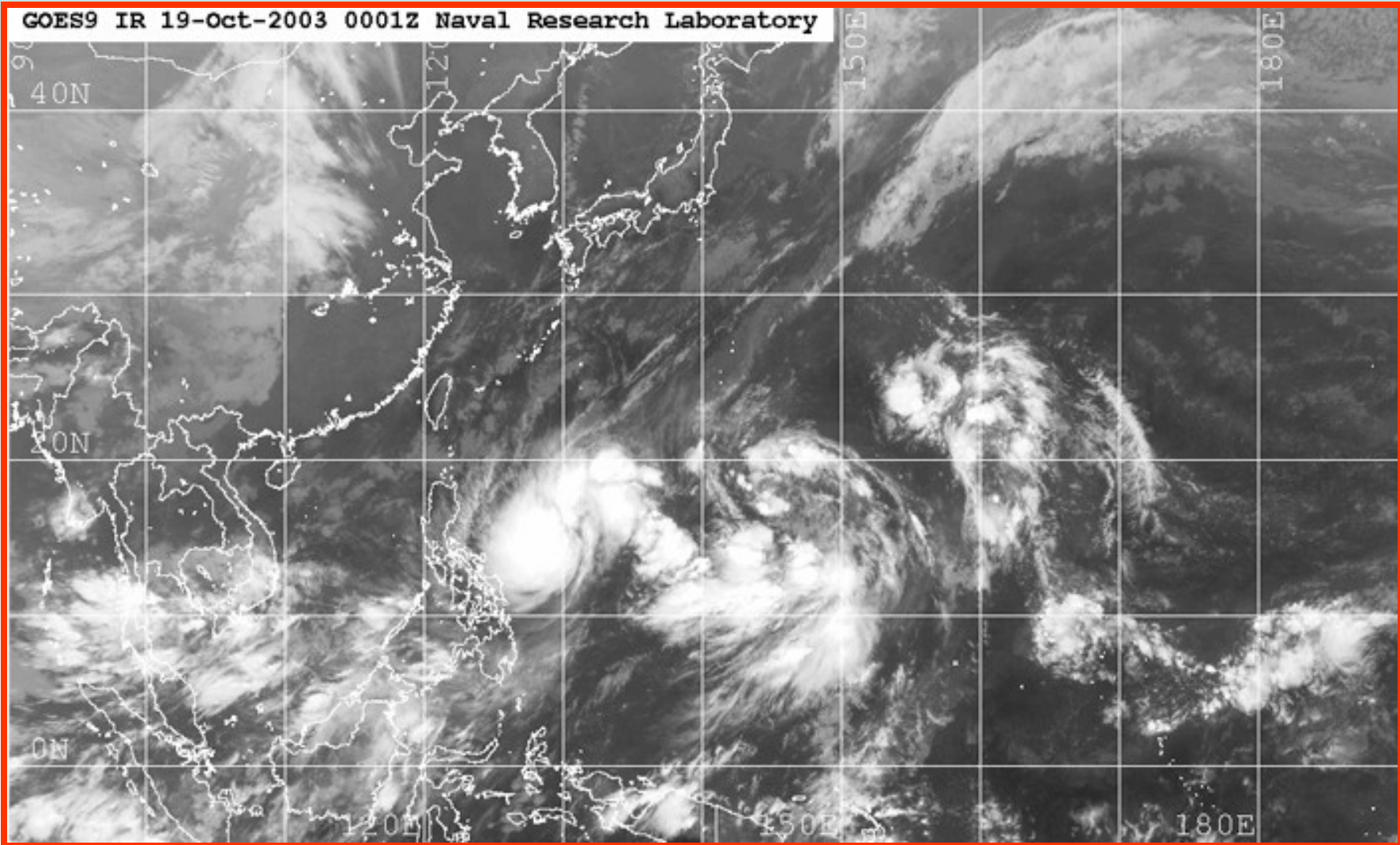


Standard bulk-formula parametrisation assumes the existence of a large ensemble of eg convective cloud systems within a grid box, in quasi-equilibrium with the large-scale flow.



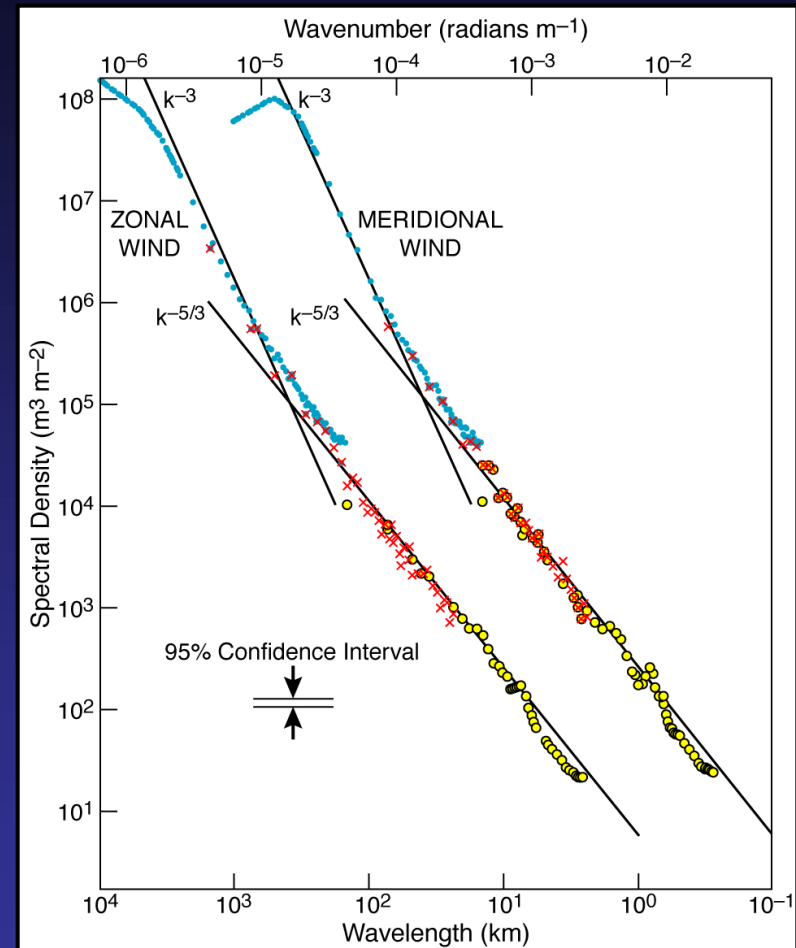
Similar considerations for other parametrised processes, eg orographic gravity wave drag

GOES9 IR 19-Oct-2003 0001Z Naval Research Laboratory



Parametrisations motivated by statistical mechanics (eg molecular diffusion), but...

Wavenumber spectra of zonal and meridional velocity composited from three groups of flight segments of different lengths. The three types of symbols show results from each group. The straight lines indicate slopes of -3 and $-5/3$. The meridional wind spectra are shifted one decade to the right. (after *Nastrom et al*, 1984).

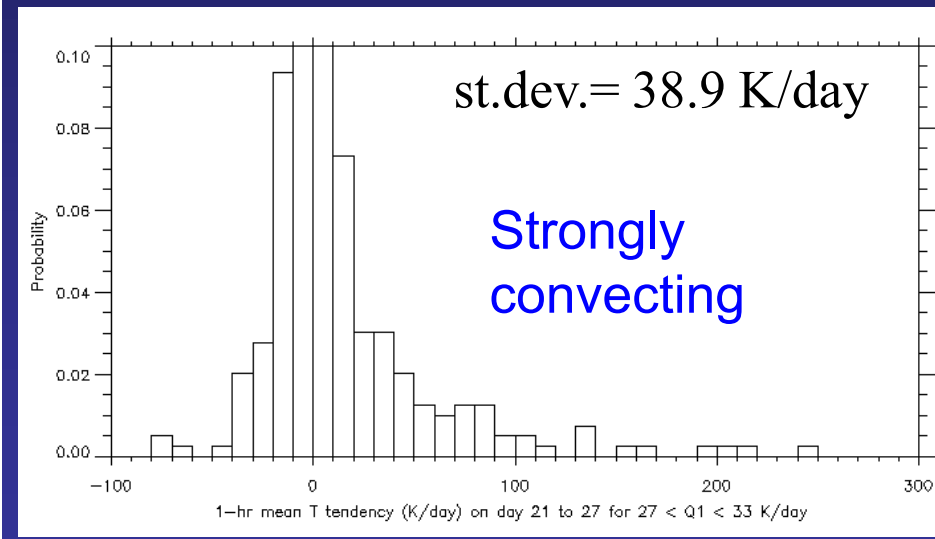
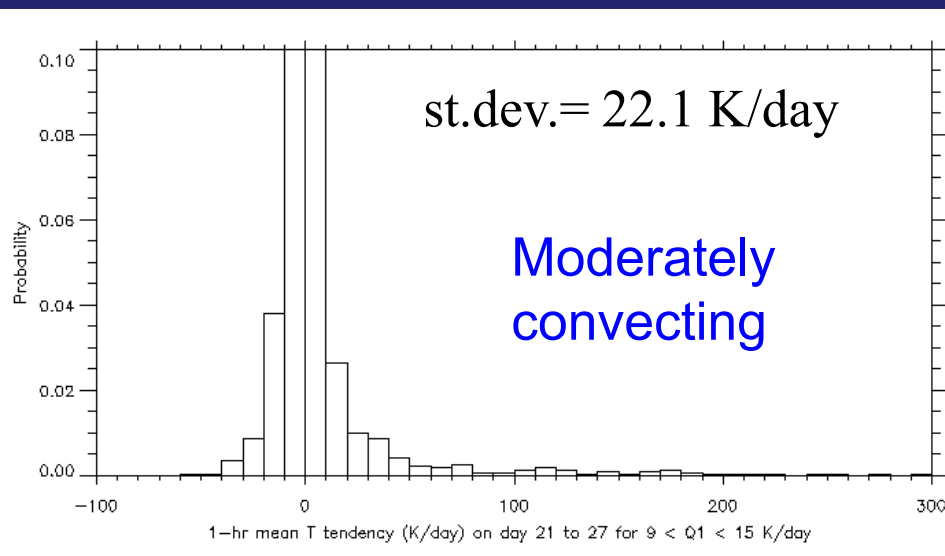
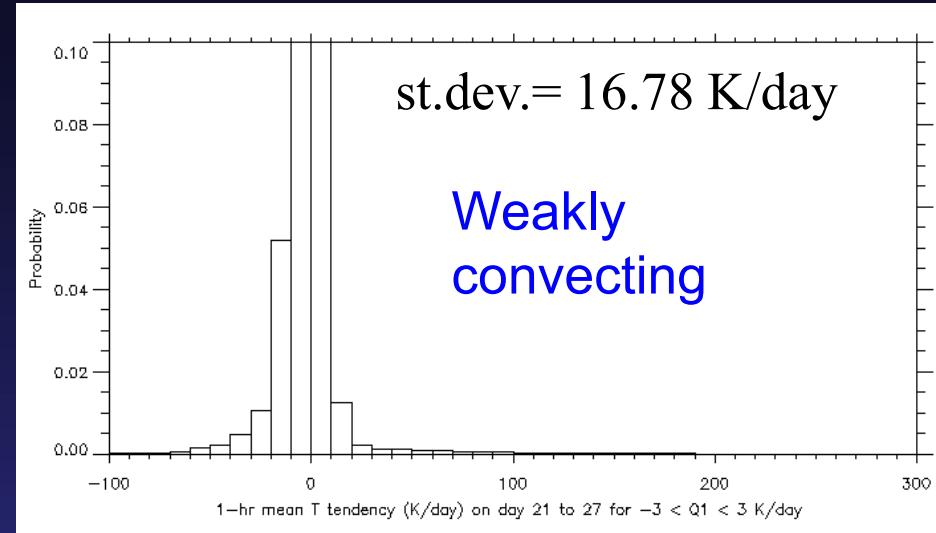


...there is no scale separation between resolved and unresolved scales at NWP truncations (eg convection, orography)

❑ Calculate exact PDF of sub-grid temperature tendencies in a coarse-grained (~50km) grid box based on output from a cloud-resolving (~1km) model treated as “truth”.

❑ PDFs are constrained such that parametrised tendencies based on coarse-grain input fields lie within boxes of width 6K/day.

Shutts and Palmer, J.Clim, 1987



Width of pdf \propto parametrised tendency



From Schertzer and
Lovejoy, 1993

Definitions of Parametrisation

Traditional definition (Jacob 2010):

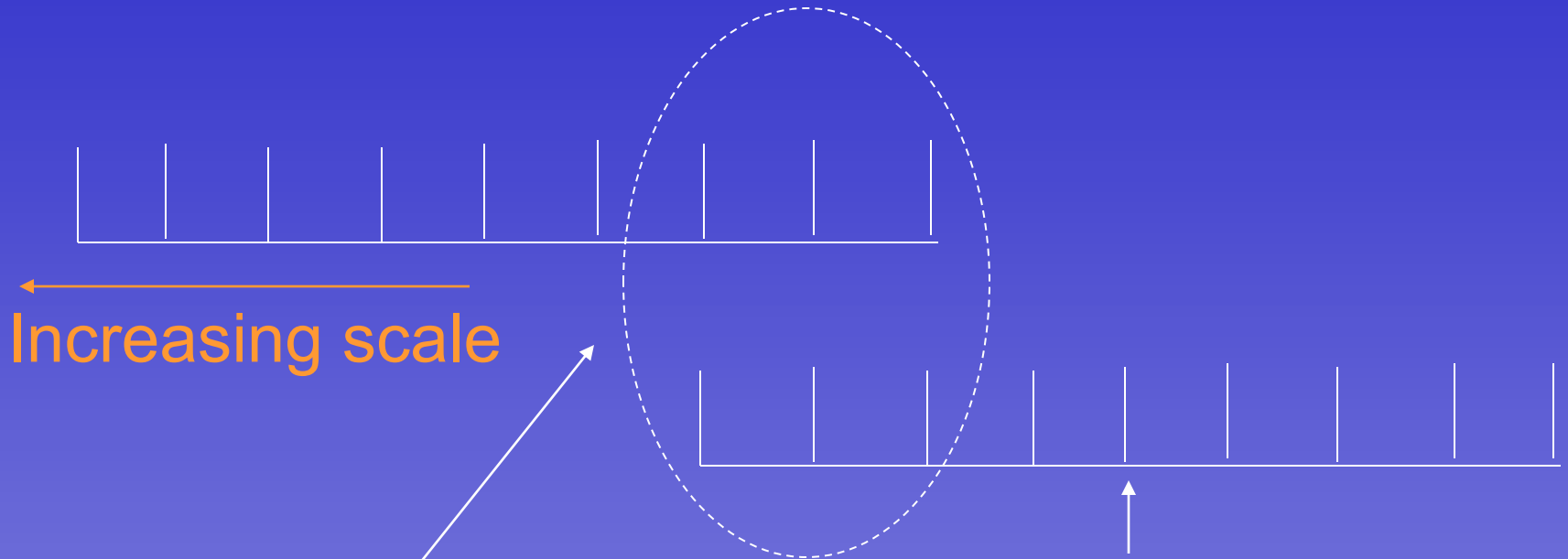
“Despite ..computational advances..many of the processes occurring in the atmosphere..remain unresolved. **It is therefore necessary to represent those subgrid-scale processes as a function*** of the grid-scale variables. The technique to achieve this...is ..referred to as parametrization. “

*Wikipedia: The mathematical concept of a **function** expresses the idea that one quantity (the argument of the function) **completely determines** another quantity (the value of the function).

Consider replacing with

.....**It is therefore necessary to consider how grid-scale variables might constrain some prior probability distribution of sub-grid processes. The technique to achieve this is referred to as stochastic parametrization.**

A stochastic-dynamic paradigm for a Probabilistic Earth-System Model



Potentially
Coupled over a
range of scales
(Palmer, 1997; 2001)

Computationally-cheap nonlinear
stochastic-dynamic models
(potentially on a secondary grid)
providing specific realisations of
sub-grid motions rather than
sub-grid bulk effects.

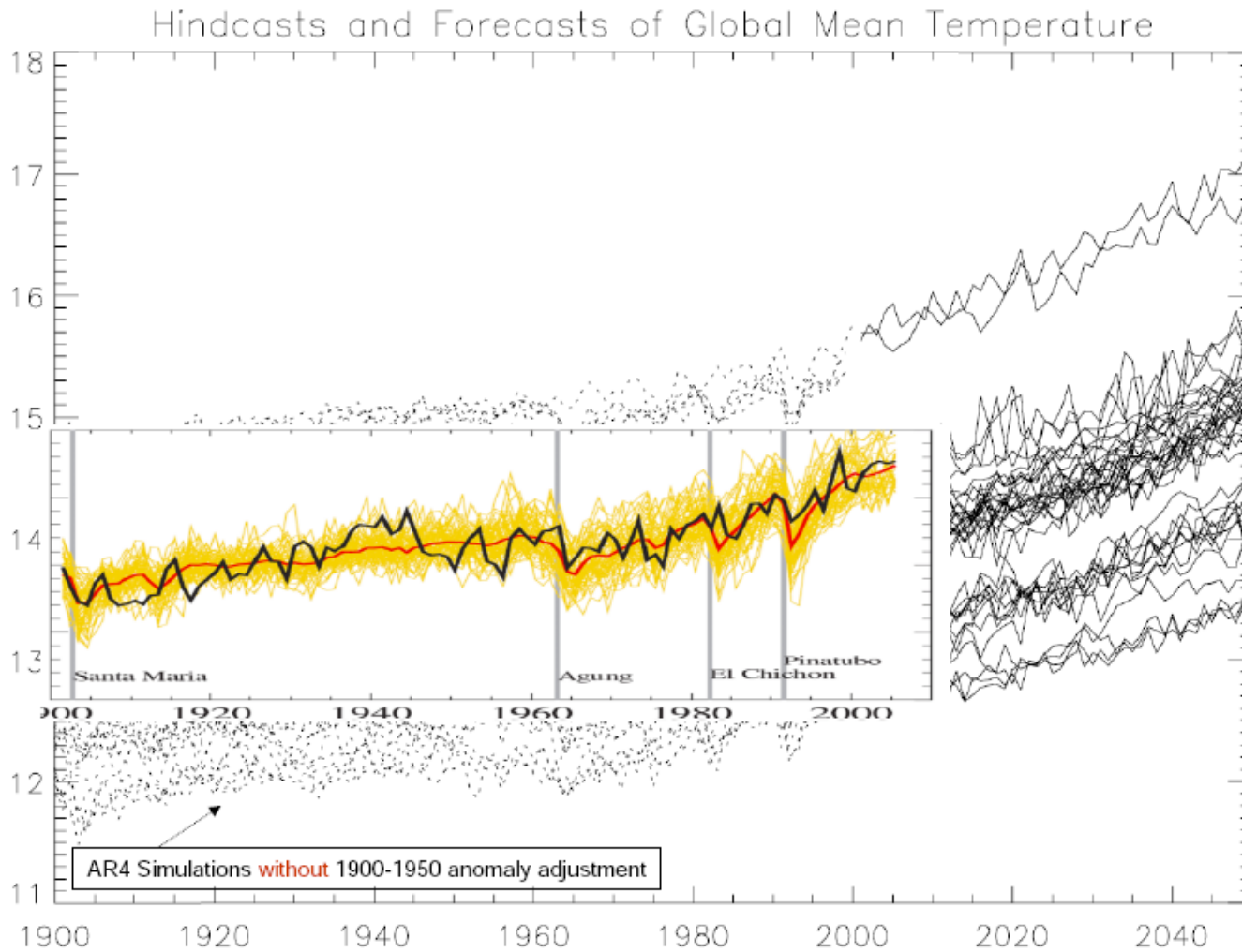
Examples :

- Multiplicative Noise (Stochastically Perturbed Parametrisation Tendencies; SPPT - Buizza et al, 1999)
- Stochastic Backscatter (Stochastic Spectral Backscatter Scheme; SPBS, Shutts, 2005, Berner et al 2010)
- Cellular Automata (Palmer 1997, Berner et al 2010)
- Stochastic lattice models (Majda et al, 2010)
- Dual grid, stochastic mode reduction (Majda et al, 2010; Allen et al, 2010)
- Statistical mechanics of finite sized cloud ensembles (Plant and Craig 2008)
- (Perturbed Parameters; Stainforth et al, Smith et al)
- (Superparametrisation; Randall et al, 2003)

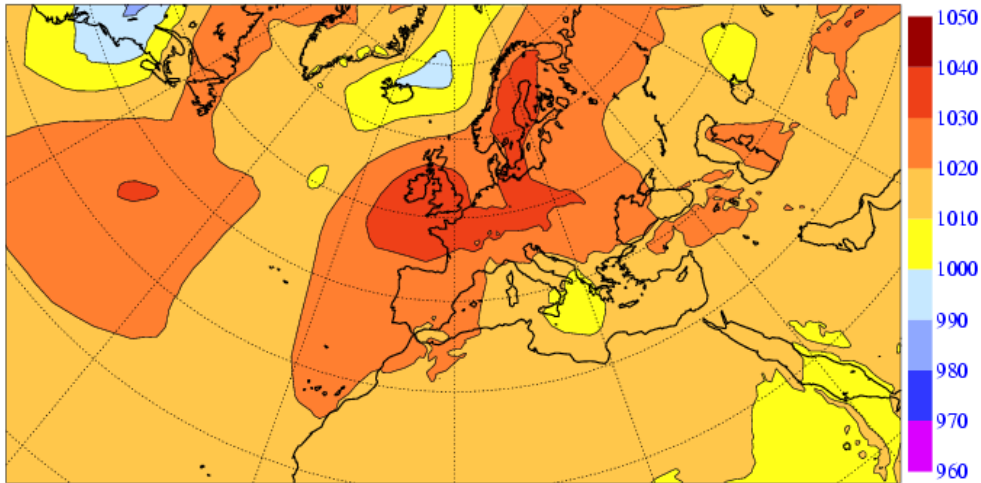
Five motivational reasons for stochastic parametrisation

1. As a new approach to reducing model biases

Lenny Smith, personal communication

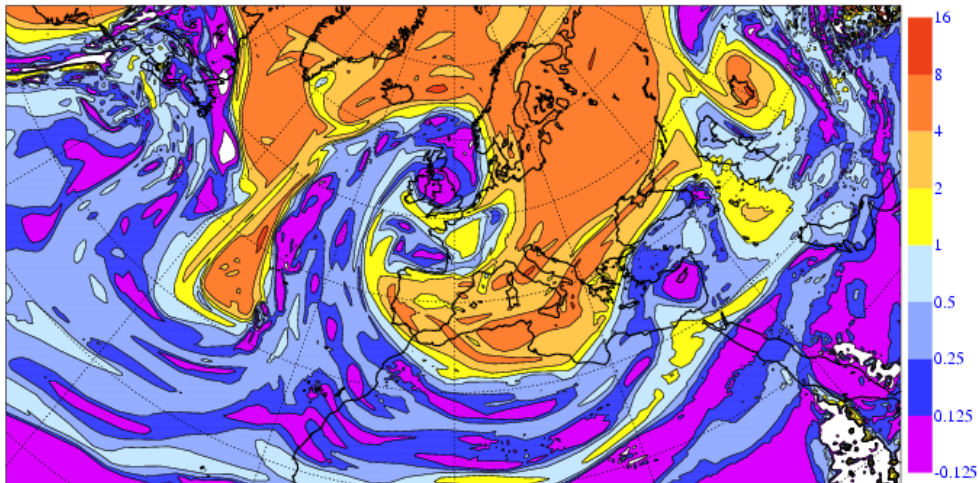


Surface Pressure



Persistent
Blocking
Anticyclone

Potential Vorticity on 315K



Blocking frequency in DEMETER hindcasts

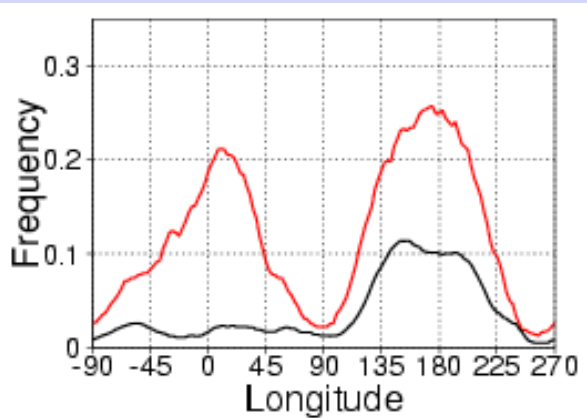
November start, 1959-2001, 9-member ensembles

January (third month)

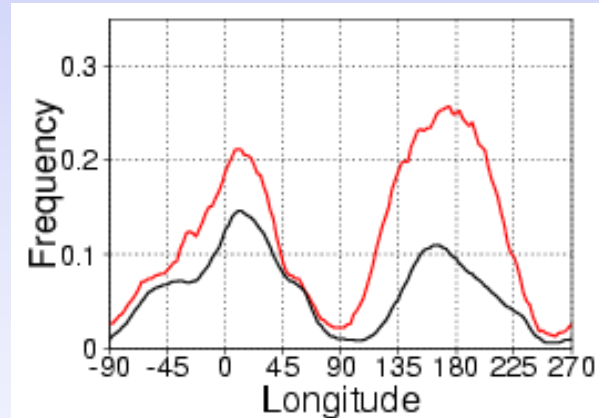
ERA40

Single models

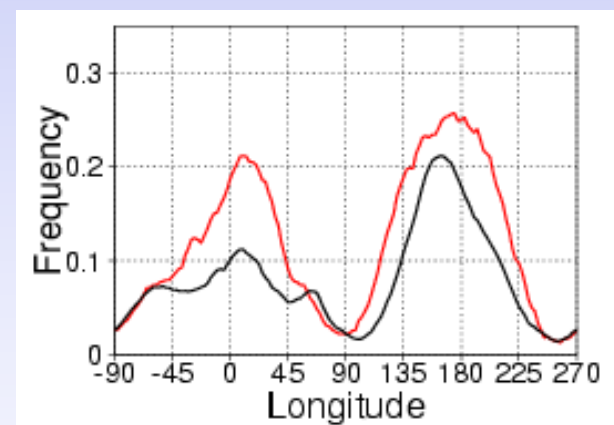
CNRM



ECMWF



Met Office



From
UKCP09



“The mechanisms for atmospheric blocking are only partially understood, but it is clear that there are complex motions, involving meso-scale atmospheric turbulence, and interactions that climate-resolution models may not be able to represent fully.”

“In developing the UKCP09 projections it was decided not to include probabilistic projections for future wind due to the high level of associated uncertainty.”

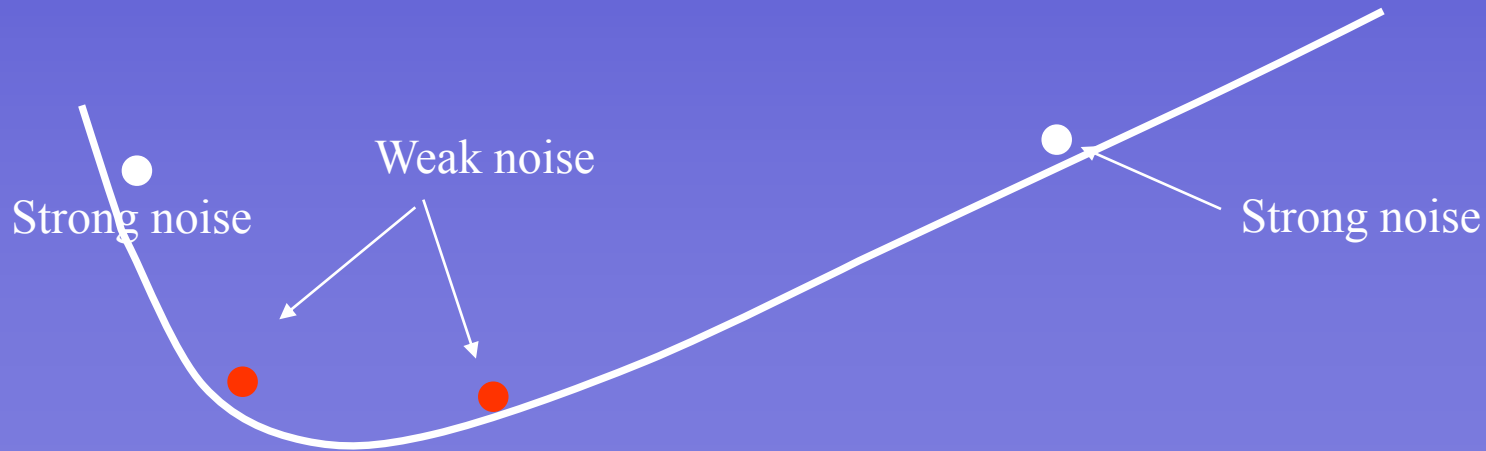
Will future UK offshore winds be strong enough to provide projected energy needs from renewables?



We don't know!

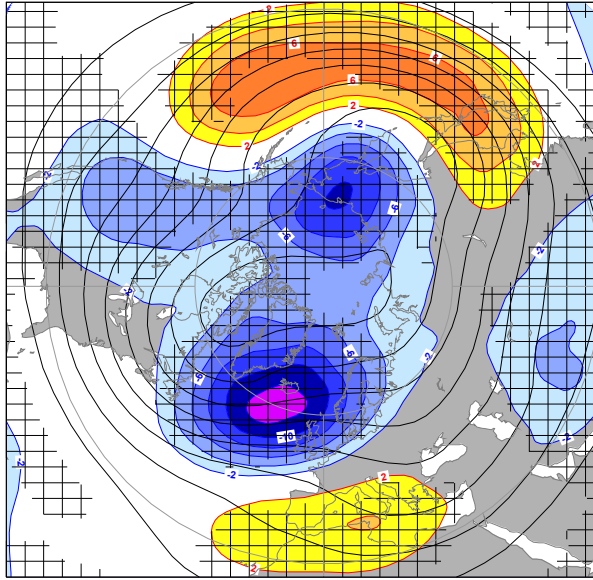
Stochastic parametrisation has potential to alter the mean state of the (nonlinear) model.

Eg ball bearing in potential well.



CNT_{T95}-ERA40

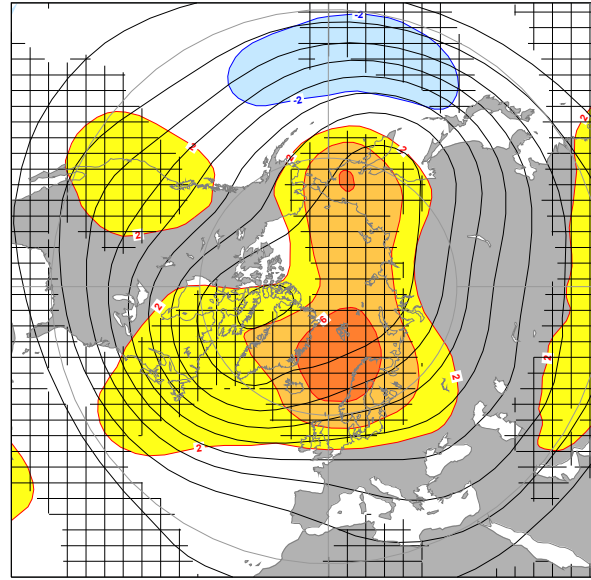
Z500 Difference eto4-er40 (12-3 1990-2005)



T95

CNT_{T511}-CNT_{T95}

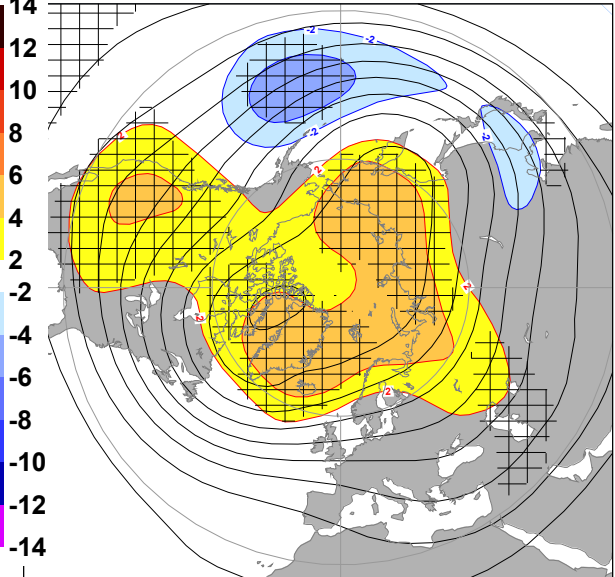
Z500 Difference eut3-eto4 (12-3 1990-2005)



T511

SPBS_{T95}-CNT_{T95}

7500 Difference ezeu-eto4 (12-3 1990-2005)

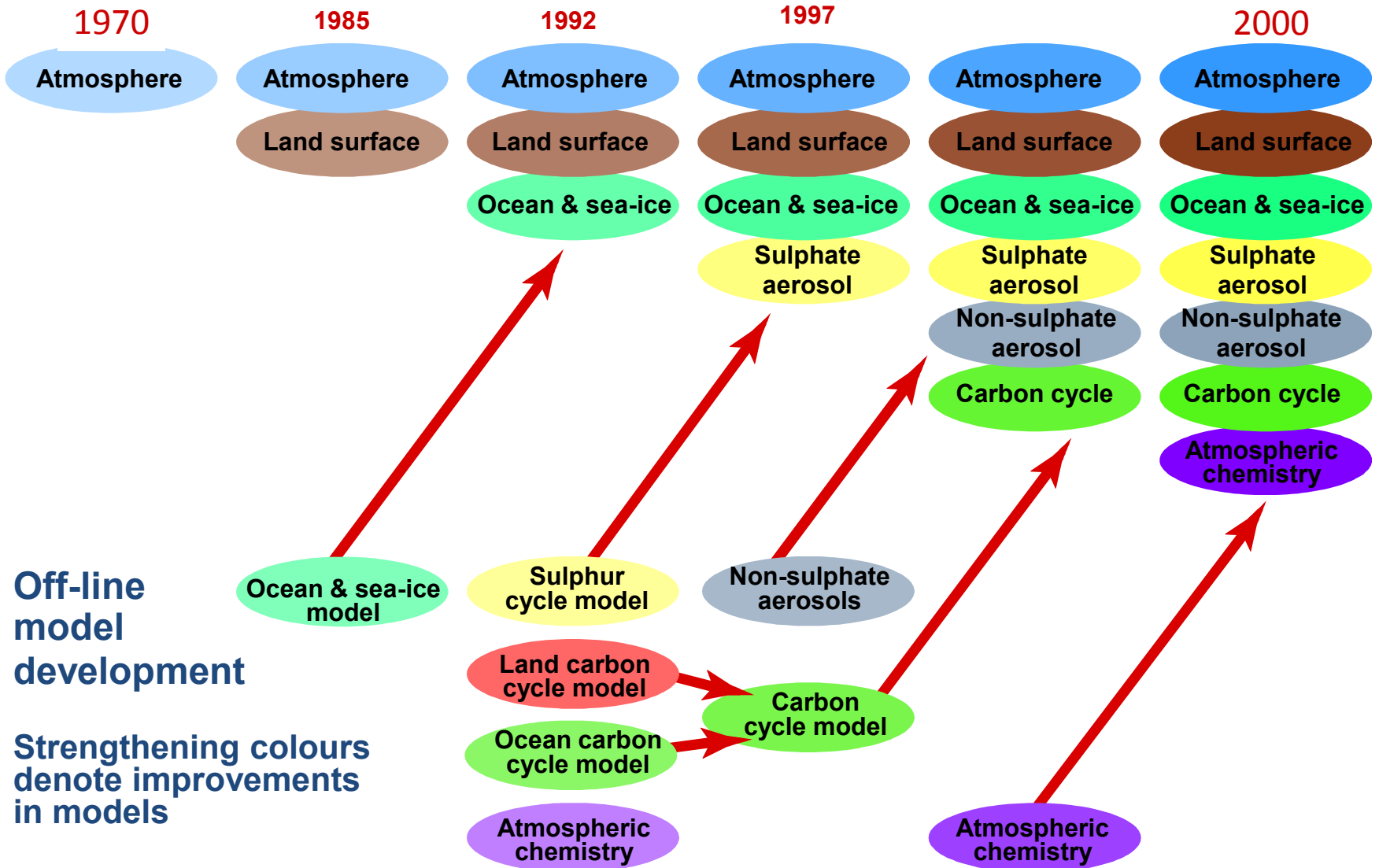


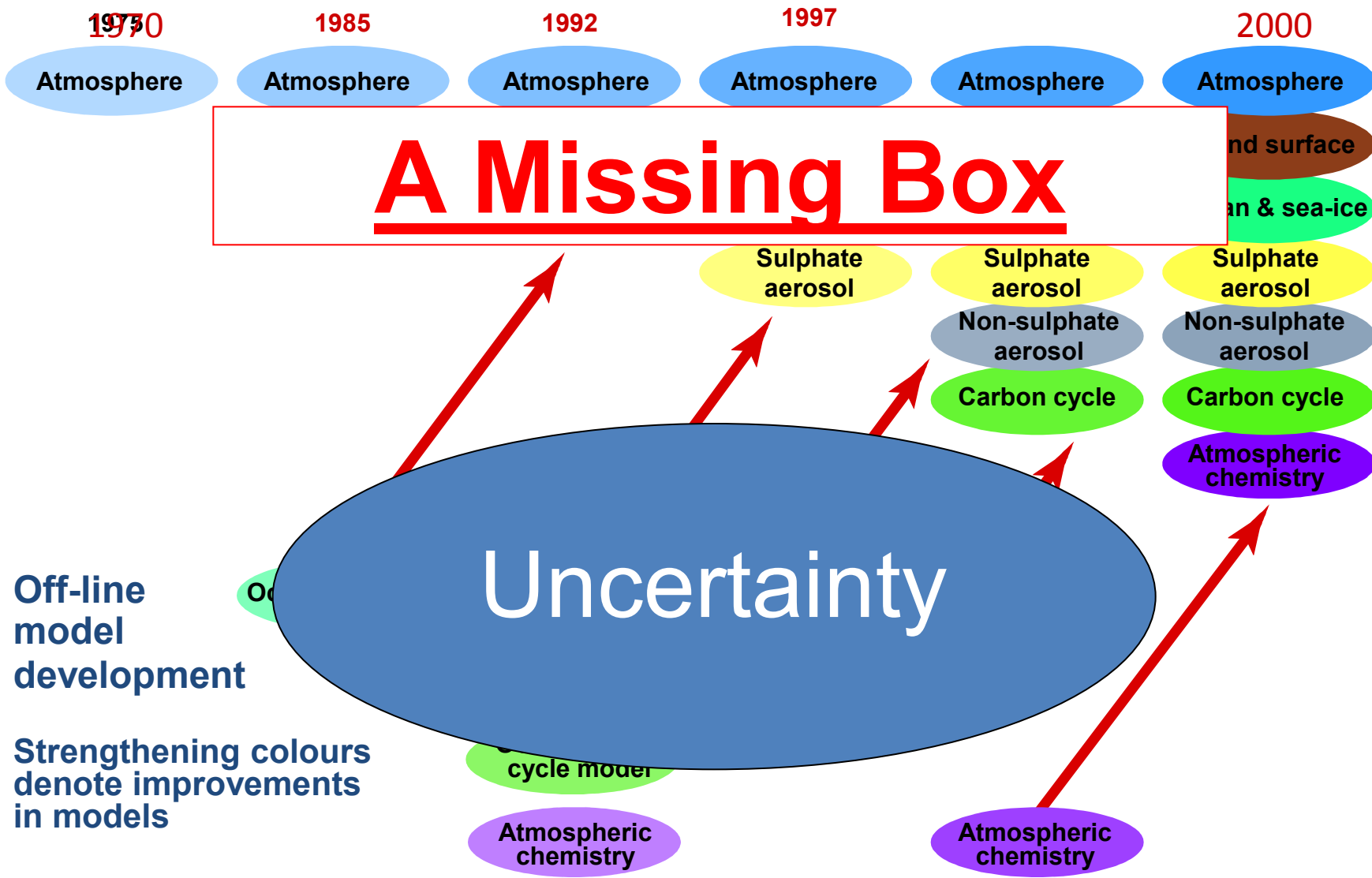
T95+Stochastic
parametrisation

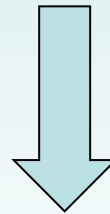
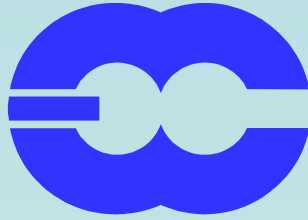
- Experiments with model cycle 31R1
- Experiments with Berner et al (JAS 2009) stochastic backscatter scheme
- Winters (Dec-Mar) of the period 1990-2005

2. As a new approach to representing model uncertainty in ensemble forecasting

Towards Comprehensive Earth System Models







Multi-model ensemble





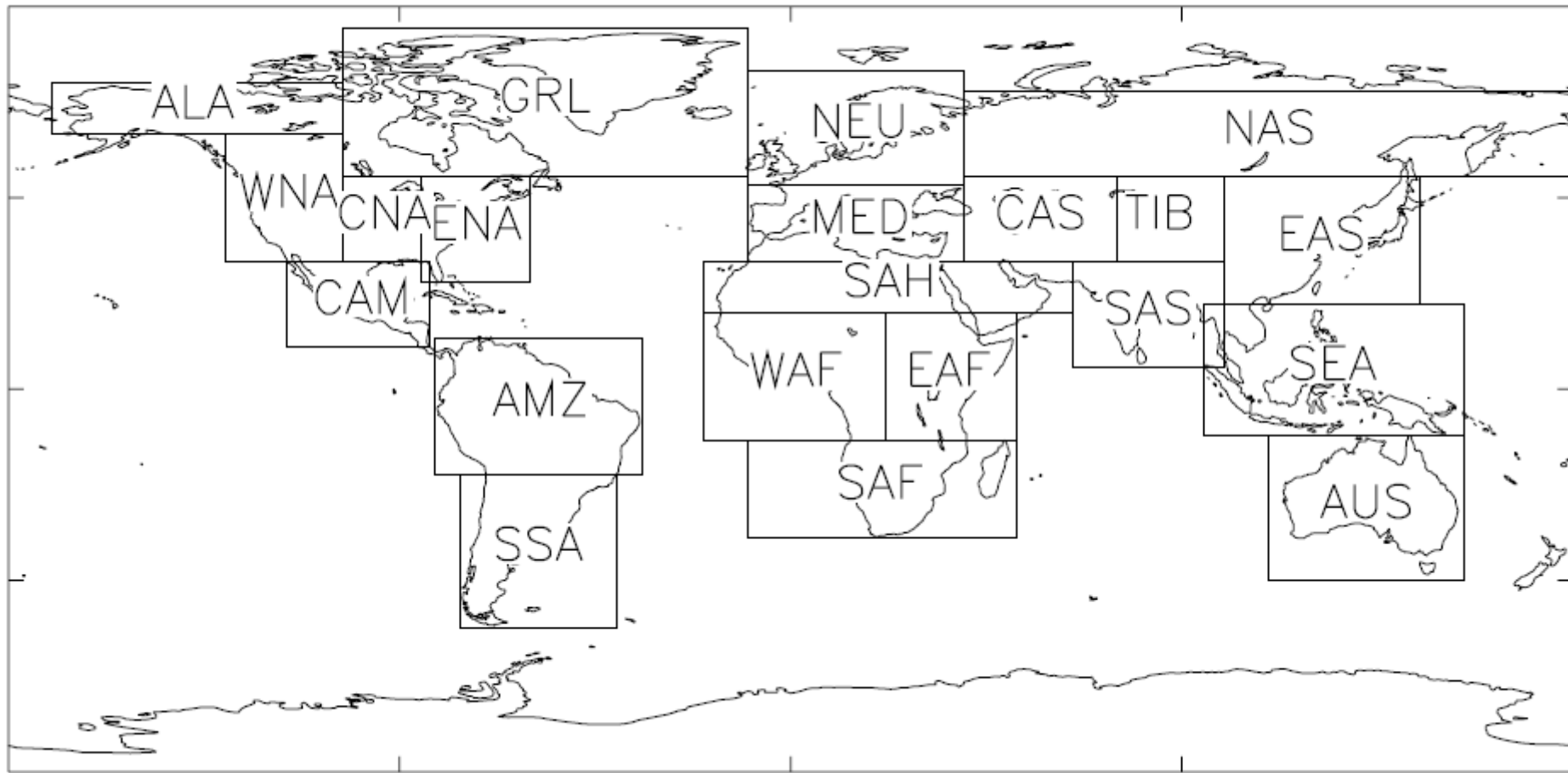
In ENSEMBLES the relative ability of these different representations of uncertainty has been tested:

Multi-model ensembles

Perturbed parameters

Stochastic parametrisation
(SPPT+SPBS)

by making probabilistic seasonal climate predictions.



“Giorgi” Regions

Comparison of the BSS(∞) for precipitation over land regions:

ENSEMBLES multi-model ensemble (MM), perturbed parameter ensemble (PP), **ECMWF** stochastic physics ensemble (SP) and ECMWF control ensemble (noSP)

	precipitation							
	JJA		DJF					
	dry	wet	dry	wet				
Australia	MM best	PP best	SP best	no SP best	20	24%		
Amazon Basin	PP best	SP best	no SP best		18	21%		
Southern South America	MM best	PP best	SP best	no SP best	38	45%		
Central America	PP best	SP best	no SP best		8	10%		
Western North America	SP best	no SP best	no SP best		84			
Central North America	no SP best	MM best	SP best					
Eastern North America	MM best	MM best	PP best					
Alaska	SP best	MM best	PP best					
Greenland	MM best	no SP best	PP best					
Mediterranean	SP best	SP best	SP best					
Northern Europe	PP best	PP best	SP best					
Western Africa	SP best	MM best	PP best					
Eastern Africa	SP best	SP best	PP best					
Southern Africa	SP best	SP best	PP best					
Sahel	MM best	SP best	PP best	no SP best				
South East Asia	MM best	MM best	MM best					
East Asia	SP best	SP best	SP best					
South Asia	SP best	SP best	SP best					
Central Asia	PP best	SP best	PP best					
Tibet	MM best	MM best	no SP best					
North Asia	SP best	PP best	MM best					

lead time: 2-4 months, hindcast period: 1991-2005

SP version 1055m007

A Weisheimer, Work in progress

Comparison of the BSS(∞) for temperature over land regions:

ENSEMBLES multi-model ensemble (MM), perturbed parameter ensemble (PP), ECMWF stochastic physics ensemble (SP) and ECMWF control ensemble (noSP)

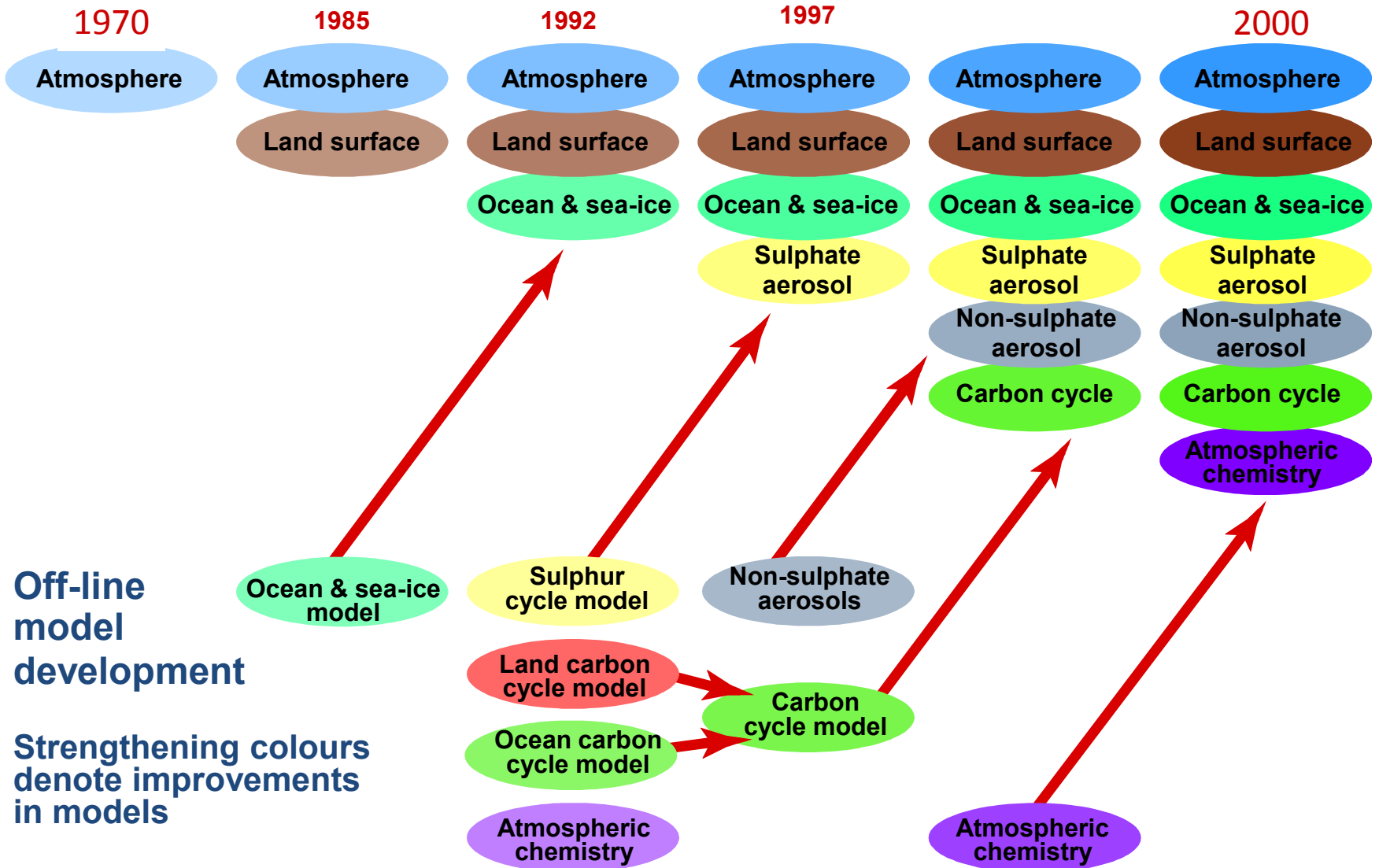
	temperature							
	JJA		DJF					
	cold	warm	cold	warm				
Australia	MM best	MM best	MM best	MM best	MM best	32	38%	
Amazon Basin	PP best	PP best	PP best	PP best	PP best	19	23%	
Southern South America	SP best	SP best	SP best	SP best	SP best	25	30%	
Central America	no SP best	no SP best	no SP best	no SP best	no SP best	8	10%	
Western North America						84		
Central North America								
Eastern North America								
Alaska								
Greenland								
Mediterranean								
Northern Europe								
Western Africa								
Eastern Africa								
Southern Africa								
Sahel								
South East Asia								
East Asia								
South Asia								
Central Asia								
Tibet								
North Asia								

lead time: 2-4 months, hindcast period: 1991-2005

SP version 1055m007

3. As a way to make more efficient use of human and computer resources

Towards Comprehensive Earth System Models



A community-wide approach to
the Climate Model development?



Standard argument against the “Airbus” paradigm:

“We need model diversity in order to be able to estimate prediction uncertainty”

This argument should not be considered dogma, but rather be open to objective scientific evaluation.

The development of a skilful Probabilistic Climate Model allows this argument to be tested, potentially opening the door to greater integration of climate model development, and to much more efficient use of the enormous human and computational resources needed to develop reliable climate prediction models.

4. Emerging Probabilistic Computer Hardware?

A New type of chip: PCMOS (Probabilistic Complementary Metal-Oxide Semiconductor)



WHO Alex Zettl, University of California, Berkeley

DEFINITION At the core of the nanoradio is a single molecule that can receive radio signals.

IMPACT Tiny radio devices could improve cell phones and allow communication between tiny devices, such as environmental sensors.

CONTEXT New nanotech tools are allowing researchers to fabricate very small devices. The nanoradio is one of the latest.

fewer electrons make the jump across the gap. The fluctuating electrical signal that results reproduces the audio information encoded onto the radio wave, and it can be sent to a speaker.

The next step for Zettl and his colleagues is to make their nanoradios send out information in addition to receiving it. But Zettl says that won't be hard, since a transmitter is essentially a receiver run in reverse.

Nano transmitters could open the door to other applications as well. For instance, Zettl suggests that nanoradios attached to tiny chemical sensors could be implanted in the blood vessels of patients with diabetes or other diseases. If the sensors detect an abnormal level of insulin or some other target compound, the transmitter could then relay the information to a detector, or perhaps even to an implanted drug reservoir that could release insulin or another therapeutic on cue. In fact, Zettl says that since his paper on the nanoradio came out in the journal *Nano Letters*, he's received several calls from researchers working on radio-based drug delivery vehicles. "It's not just fantasy," he says. "It's active research going on right now."

Hardware

Probabilistic Chips

KRISHNA PALEM THINKS INTRODUCING A LITTLE UNCERTAINTY INTO COMPUTER CHIPS COULD EXTEND BATTERY LIFE IN MOBILE DEVICES—AND MAYBE THE DURATION OF MOORE'S LAW, TOO. BY ERIKA JONNETZ

Krishna Palem is a heretic. In the world of microchips, precision and perfection have always been imperative. Every step of the fabrication process involves testing and retesting and is aimed at ensuring that every chip calculates the exact answer every time. But Palem, a professor of computing at Rice University, believes that a little error can be a good thing.

Palem has developed a way for chips to use significantly less power in exchange for a small loss of precision. His concept carries the daunting moniker "probabilistic complementary metal-oxide semiconductor technology"—PCMOS for short. Palem's premise is that for many applications—in particular those like audio or video processing, where the final result isn't a number—maximum precision is unnecessary. Instead, chips could be designed to produce the correct answer sometimes, but only come close the rest of the time. Because the errors would be small, so would their effects: in essence, Palem believes that in computing, close enough is often good enough.

Every calculation done by a microchip depends on its transistors' registering either a 1 or a 0 as electrons flow through them in response to an applied voltage. But electrons move constantly, producing electrical "noise." In order to overcome noise and ensure that their transistors register the correct values, most chips run at a relatively high voltage. Palem's idea is to lower the operating voltage of parts of a chip—specifically, the logic circuits that calculate the least significant bits, such as the 3 in the number 21.693. The resulting decrease in signal-to-noise ratio means those circuits would occasionally arrive at the wrong answer, but engineers can calculate the probability of getting the right answer for any specific voltage. "Relaxing the probability of correctness even a little bit can produce significant savings in energy," Palem says.

Within a few years, chips using such designs could boost battery life in mobile devices such as music players and cell phones. But in a decade or so, Palem's ideas could have a much larger impact. By then, silicon transistors will be so small that engineers won't be able to precisely control their behavior; the transistors will be inherently probabilistic. Palem's techniques could then become important to the continuation of Moore's Law, the exponential increase in transistor density—and thus in computing power—that has persisted for four decades.

When Palem began working on the idea around 2002, skepticism about the principles behind PCMOS was "pretty universal," he says. That changed in 2006. He and his students simulated a PCMOS circuit that would be part of a chip for processing video, such as streaming video in a cell phone, and compared it with the performance of existing chips. They presented the work at a technical conference, and in a show of hands, much of the audience couldn't discern any difference in picture quality.

Applications where the limits of human perception reduce the need for precision are perfectly suited to PCMOS designs, Palem says. In cell phones, laptop computers, and other mobile devices, graphics and sound processing consume a significant

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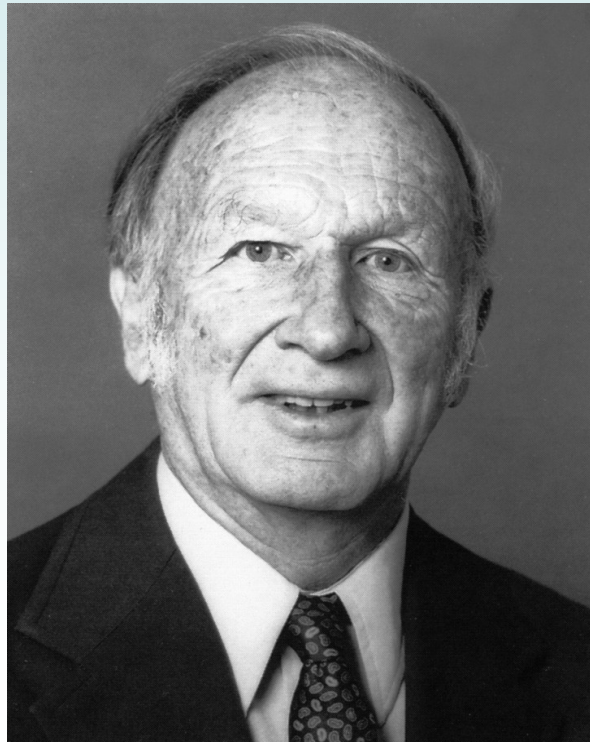
Krishna Palem –
Rice University

Technology to Enable 1,000X Performance Over Today's Digital Processors
SANTA CLARA, Calif., and AUSTIN, Texas – August 17, 2010 – FLASH MEMORY SUMMIT and THE INTERNATIONAL SYMPOSIUM ON LOW POWER ELECTRONICS AND DESIGN – Lyric Semiconductor, Inc. a DARPA- and venture-funded MIT spin-out, today emerged from stealth mode to launch a new technology called probability processing, which is poised to deliver a fundamental change in processing performance and power consumption. With over a decade of development at MIT and at Lyric Semiconductor, Lyric's probability processing technology calculates in a completely new way, enabling orders-of-magnitude improvement in processor efficiency. Lyric Error Correction (LEC™) for flash memory, the first commercial application of probability processing, offers a 30X reduction in die size and a 12X improvement in power consumption all at higher throughput compared to today's digital solutions. Lyric Semiconductor has developed an alternative to digital computing. The company is redesigning processing circuits from the ground up to natively process probabilities – from the gate circuits to the processor architecture to the programming language. As a result, many applications that today require a thousand conventional processors will soon run in just one Lyric processor, providing 1,000X efficiencies in cost, power, and size.

For over 60 years, computers have been based on digital computing principles. Data is represented as bits (1s and 0s). Boolean logic gates perform operations on these bits. Lyric has invented a new kind of logic gate circuit that uses transistors as dimmer switches instead of as on/off switches. These circuits can accept inputs and calculate outputs that are between 0 and 1, directly representing probabilities - levels of certainty.

5. Cos the boss said so!

“I believe that the ultimate climate models..will be stochastic, ie random numbers will appear somewhere in the time derivatives” Lorenz 1975.



Where are we now with Stochastic-Dynamic Parametrisation?

- | | |
|----------------|------------------------|
| • Atmosphere | Partially (SPPT, SPBS) |
| • Land surface | No |
| • Ocean | No |
| • Cryosphere | No |
| • Biosphere | No |

However, stochastic
parametrisations are currently
“bolt-on” extras, whereas the
existence of finite sub-grid
pdfs (even when constrained
by gridscale variables) should
be considered as primitive in
the ab initio development of
parametrisations

Let the time it could take some **error** at wavenumber $2k$ to infect wavenumber k , be proportional to the eddy turn over time $\tau(k) \sim k^{-1/2}$

The time it could take for **error** to propagate N "octaves" to some large-scale wavenumber k_L of interest is

$$\Omega(N) = \sum_{n=0}^N \tau(2^n k_L)$$

If $E(k) \sim \sim$

$$\Omega(N) = \sum_{n=0}^N \tau(2^n k_L)$$

$$= \tau(k_L) \sum_{n=0}^N 2^{-2n/3} \sim \quad N \rightarrow \infty$$

Hence scaling suggests it could take a finite time for **small-scale truncation/parametrisation errors** to infect any large scale of interest, no matter how small-scale these uncertainties are confined to.

Clay Mathematics Millennium Problems

- Birch and Swinnerton-Dyer Conjecture
- Hodge Conjecture
- Navier-Stokes Equations
- P vs NP
- Poincaré Conjecture
- Riemann Hypothesis
- Yang-Mills Theory

The Grand Challenge

Mathematicians (the academic community more generally) to help develop a new generation of *ab initio* Earth System Models, modifying or replacing the conventional bulk-formula parametrisation paradigm with innovative stochastic-dynamic mathematics, to aid our ability to predict climate, for the good of society worldwide.

The tools we have to work with:

- Observations
- Cloud resolving models (coarse grain budgets)
- Physics, mathematics and the power of pure reason!

A world-wide network of scientists interested in stochastic parametrisation is being set up, both as an email discussion forum and as the means to set up and promote workshops and conference sessions.

If you are interested in joining this network, please email Judith Berner (NCAR) at

berner@ucar.edu