

Probabilistic Weather Forecasting via Bayesian Model Averaging

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Joint work with Tilmann Gneiting
with contributions by Veronica Berrocal, Chris Fraley, Yulia Gel and McLean Sloughter
In collaboration with Cliff Mass, Susan Joslyn, and Jeff Baars
Supported by NSF and the ONR MURI Program

NWS Visit
University of Washington
May 27, 2009

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 - \Rightarrow the 4D probabilistic forecasting cube

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 - Let y be the verifying value and \tilde{y}_k be the k th forecast from the ensemble.
 - The model is:

$$p(y|\tilde{y}_1, \dots, \tilde{y}_K) = \sum_{k=1}^K w_k N(a_k + b_k \tilde{y}_k, \sigma^2)$$

where $w_k \geq 0$ and $\sum_{k=1}^K w_k = 1$.

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- The model is estimated from a training set of recent data at stations by maximum likelihood using the EM algorithm.
- Good results with a 25-day “moving window” training period.

UW Ensemble Bayesian Model Averaging

[User's Guide](#)

Param: **Max 2m Temp (24-48 hrs)**

Valid for 24 hours ending at:



Wed May 27, 2009 5 PM



[Jump to new date](#)



Toggle Contour Lines OFF

Plot Size: ☐ Big ☒ Medium ☐ Small

Units: ☒ Celsius ☐ Fahrenheit



Grid Forecast:



Deterministic



Upper bound of interval

.9



Lower bound of interval

.1



Half-width of interval



Prob. param exceeds threshold

0



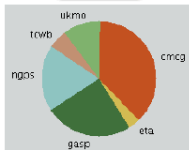
Greater than ☒ Less than



Probability Distribution:

Latitude: **47.68049** Longitude: **-122.2244**

[Retrieve Data](#)



[BMA Weights](#)

Forecasts Error: **NORMAL: 2.16**

[BMA Forecast Verification](#)

[Prob of freezing](#)

[Prob of precip > 0](#)

[Prob of precip > 1/4"](#)

[Prob of precip > 1"](#)

[Prob of high winds](#)

[Prob of gale winds](#)

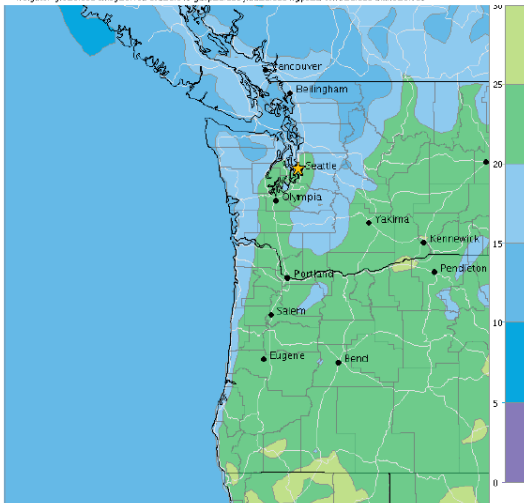
degC

-23.0



48.0

BMA MAXT2 Forecast Init: 5/25/09 12:00 AM UTC (5/25/09 5:00 PM) Valid: 5/26/09 5:00 PM to 5/27/09 5:00 PM PT
Weights: gfs=0.360 cmcg=0.462 eta=0.641 gasp=0.302 jma=0.003 ngos=0 twrb=0.063 ukmo=0.131



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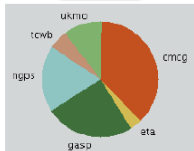
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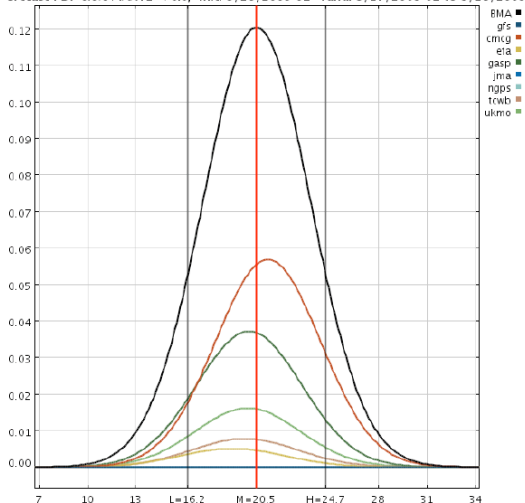
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Forecast PDF 0.0% MAXT2 < 0.0, Init: 5/26/2009 0Z Valid: 5/27/2009 0Z to 5/28/2009



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Results for 2007 ($^{\circ}\text{C}$)

Results for 2007 (°C)

(24hr forecasts of 2m temperature at ASOS stations and buoys)

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	MAE	CRPS
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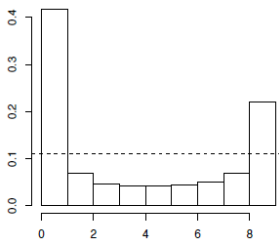
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Verification rank histogram
for raw ensemble

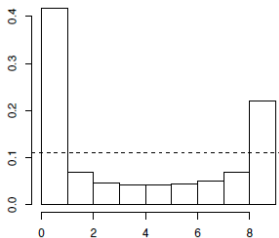


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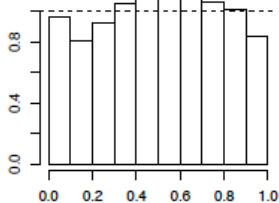
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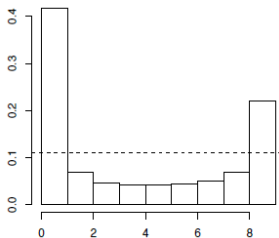


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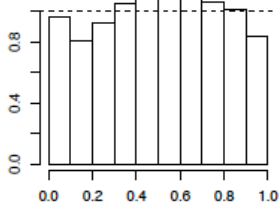
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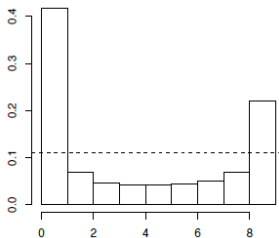
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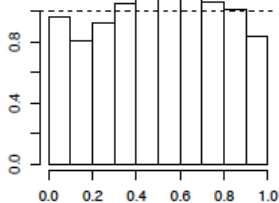
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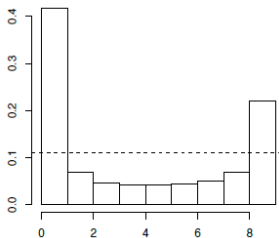
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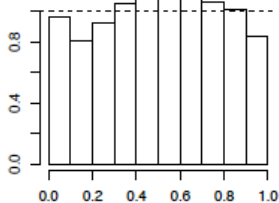
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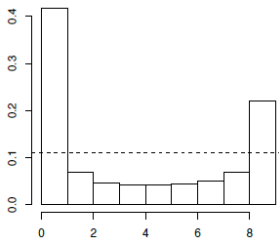
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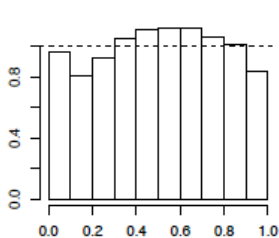
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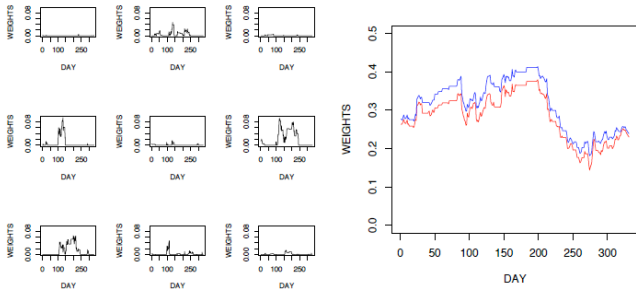
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- BMA improves all 3 ensembles

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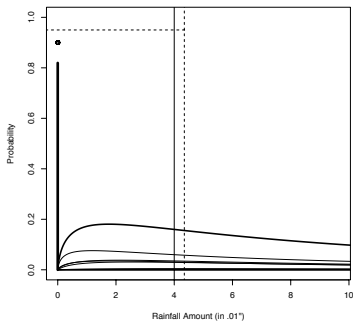
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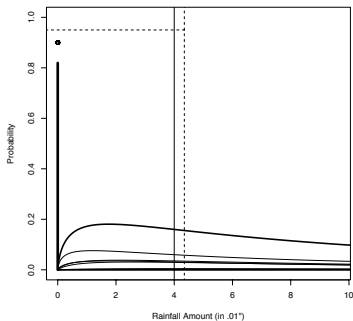
BMA Predictive Distributions for Precipitation

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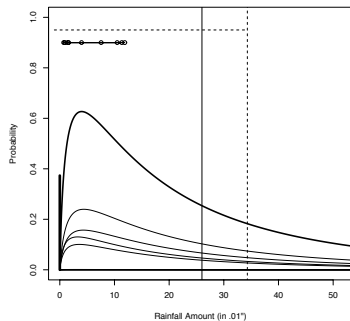


Renton, 19th May, 2003

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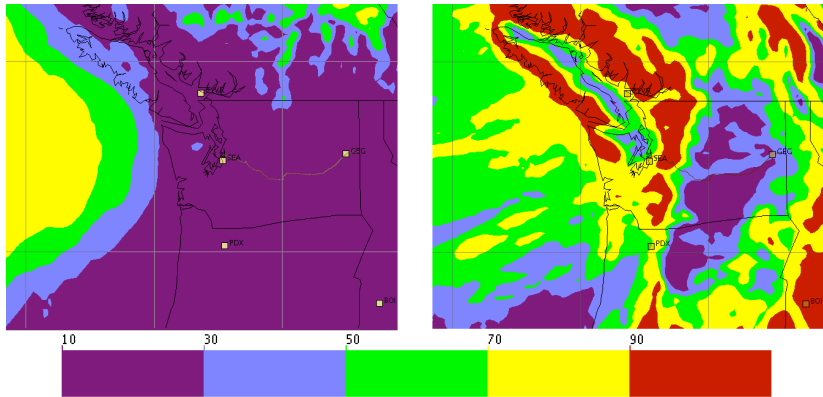
Renton, 19th May, 2003



Station KPWT, 26th January, 2003

BMA Probability of Precipitation

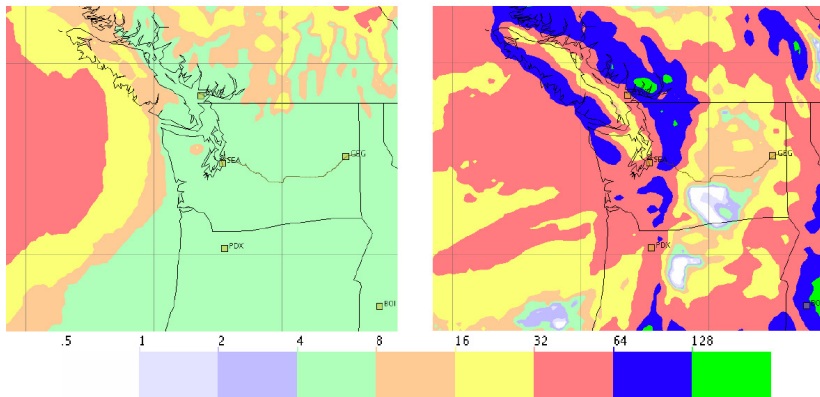
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(a) 19th May, 2003 (b) 26th January, 2003

BMA 90% Upper Bound forecast

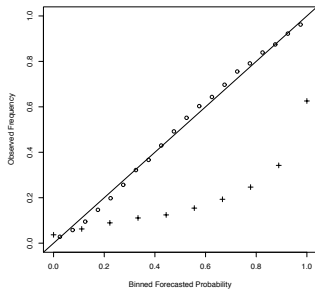
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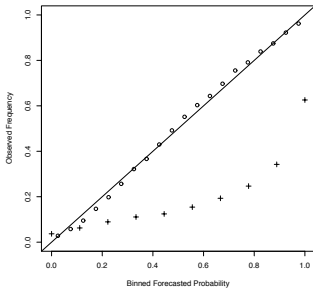
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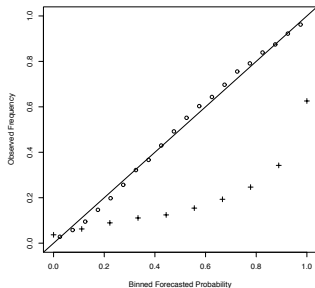


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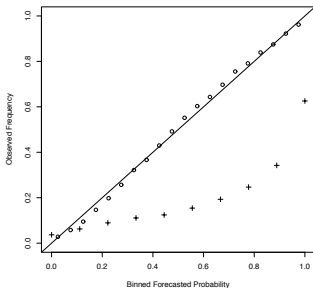
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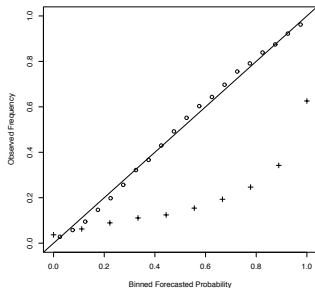
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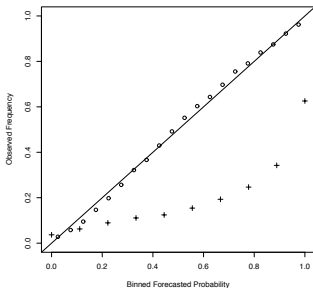
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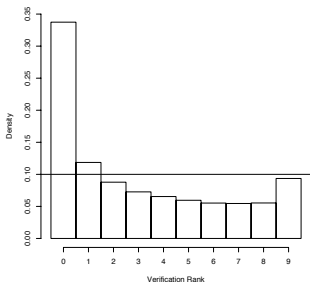
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- Circles show the BMA PoP forecast. Much better.

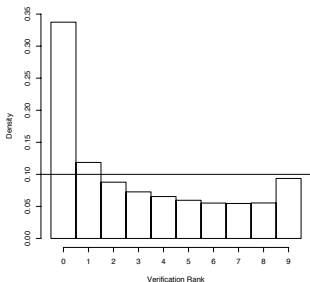
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Verification rank histogram
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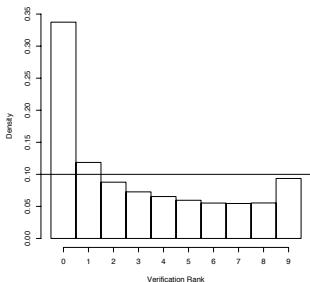
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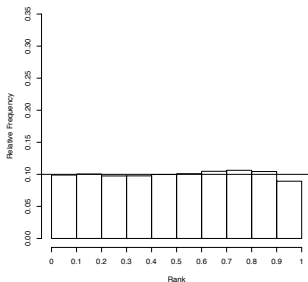
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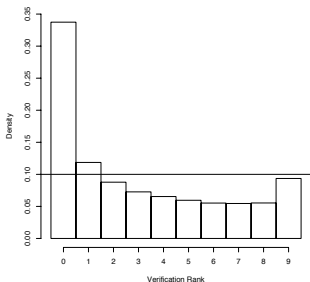
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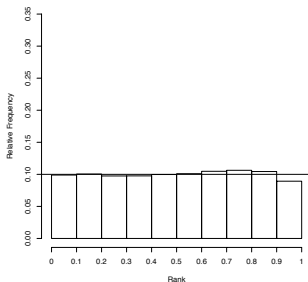
PIT histogram for
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 - **The result: the Geostatistical Output Perturbation (GOP) Method**

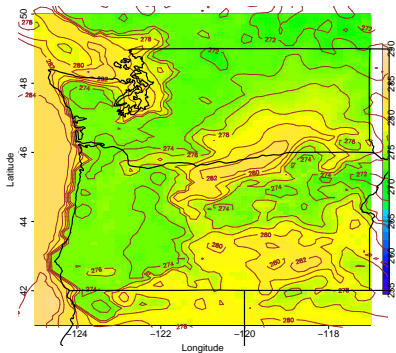
Example

Example

Gridded Forecast for January 12, 2002

Example

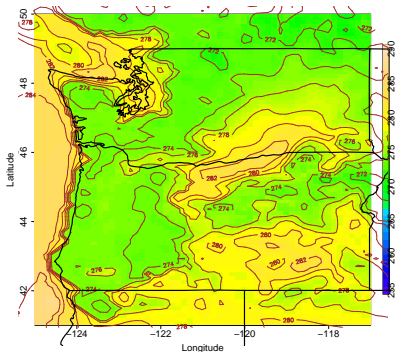
Gridded Forecast for January 12, 2002



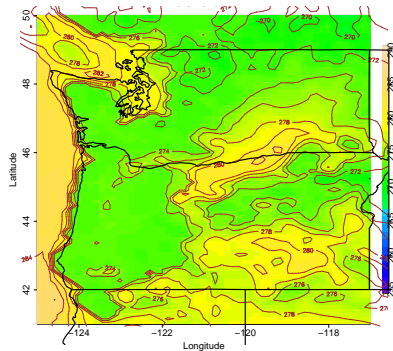
Gridded forecast

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Gridded Forecast for January 12, 2002



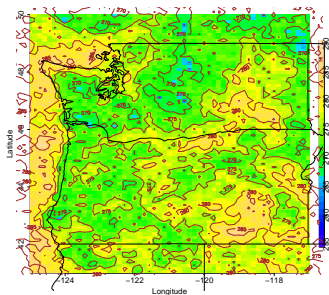
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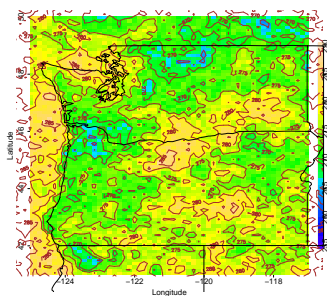
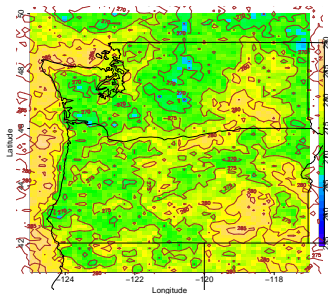
Bias-corrected

Sample from the Forecast Predictive Distribution

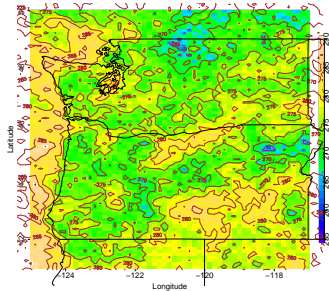
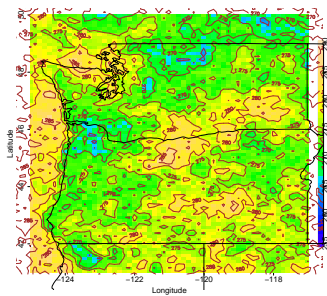
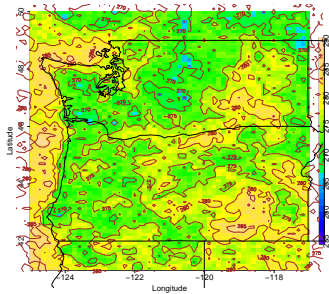
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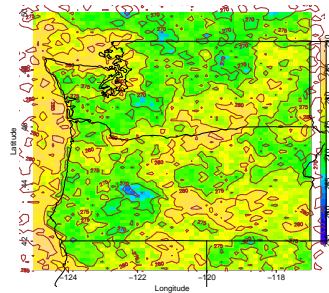
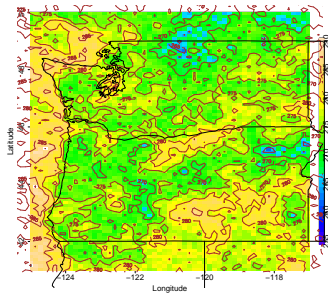
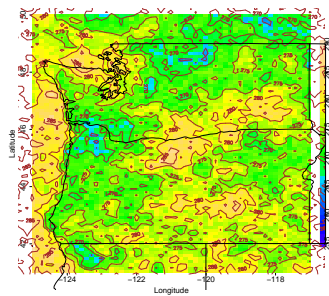
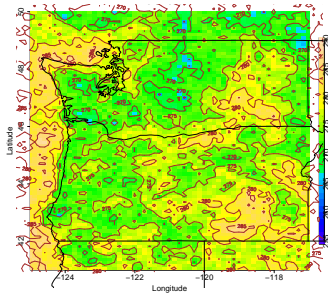
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