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Plan of talk

- 1) Brief review of forecast goodness
- 2) Attributes based forecast quality assessment: examples of
- 3) Final remarks



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What is a good forecast?

Good forecasts have:

- QUALITY
- VALUE/UTILITY
- CONSISTENCY

Attributes of quality:

- Association
- Accuracy
- Discrimination
- Reliability
 - Resolution

. . .

No single score can be used to summarize a set of forecasts

A. H. Murphy 1993 "What is a good forecast ? An essay on the nature of goodness in weather forecasting" Weather and Forecasting, 8, 281-293.

Some definitions

- Quality: Measure of correspondence between forecasts and observations using mathematical relationship (deterministic and probabilistic scores)
- Value: Measure of benefit achieved (or loss incurred) through the use of forecasts
- Consistency: Correspondence between a forecast and the forecasters belief. If consistent, the forecast must communicate what the forecaster thinks will happen, and correctly indicate the associated level of uncertainty

S2S forecast quality assessment

1. Attributes of deterministic forecasts (ensemble mean)



- Overall strength of the relationship between the forecasts and observations
- Linear association is often measured using the product moment correlation coefficient

$$r = \frac{\sum_{i=1}^{n} (\mathbf{x}_{i} - \overline{\mathbf{x}})(\mathbf{y}_{i} - \overline{\mathbf{y}})}{\sqrt{\sum_{i=1}^{n} (\mathbf{x}_{i} - \overline{\mathbf{x}})^{2}} \sqrt{\sum_{i=1}^{n} (\mathbf{y}_{i} - \overline{\mathbf{y}})^{2}}}$$

x: forecast *y*: observation *n*: number of (*x*,*y*) pairs Relationship between past forecast and past obs. anomalies



Relationship between past forecast and past obs. anomalies



Accuracy

- Average distance between forecasts and observations
- Simplest measure is the Mean Error (Bias)

$$ME = \frac{1}{n} \sum_{i=1}^{n} (x_i - y_i)$$

x: forecast *y*: observation *n*: number of (*x*,*y*) pairs

Seasonal forecast example: 1-month lead precip. fcsts for DJF

Correlation between forecast and obs. anomaly CPTEC: Precipitation (1979–2001) — Data: GPCP V 2.1 Issued: Nov Valid for DJF Region: Global



-0.6

-0.4

-0.2

0.2

0.4

0.6

0.8

-0.8

Monthly forecast example: 0-day lead precip. fcsts for next 30 days

ACC (against GPCP v2 monthly) Day 1-30 mean I.C. : Dec.-Feb. 1981-2010 Bias (against GPCP v2 monthly) Day 1-30 mean I.C. : Dec.-Feb. 1981-2010





Yuhei Takaya, JMA

Monthly forecast example: 0, 5, 10 and 15-day lead fcsts for Feb

CFSv2 Correlation Feb (1982-2009)

0.9

0.8

0.7

0.6

0.5

0.4

0.3

0.2

Precipitation Prec CFSv2 0-day-lead Feb 80N 70N 60N 50N 40N 30N 20N 160W 140W 120W 100₩ 80W 6ÓW Prec CFSv2 5-day-lead Feb 80N 70N 60N 50N 40N 30N 20N 160W 140W 120W 100W 8ÓW 6ÓW Prec CFSv2 10-day-lead Feb 80N 70N 60N 50N 40N 30N 20N 140W 160W 1200 100₩ 8ÓW 6ÓW Prec CFSv2 15-day-lead Feb 80N 70N 60N 50N 40N 30N 20N 160W 140W 120W 100W 8ÓW 6ÓW



Mingyue Chen NCEP/NOAA

2m Temperature

Two weeks forecast example: ¹/₂ month lead precip. fcsts

Correlation between forecast and observed precipitation anomalies Fortnight 2: Sep, Oct, Nov forecast start months. Hindcasts: 1980-2006



S2S forecast quality assessment

2. Attributes of probabilistic forecasts (derived from ensemble members)

Discrimination

- Conditioning of forecasts on observed outcomes
- Addresses the question: Does the forecast differ given different observed outcomes? Or, can the forecasts distinguish an event from a non-event?
- If the forecast is the same regardless of the outcome, the forecasts cannot discriminate an *event* from a *non-event*
- Forecasts with no discrimination ability are useless because the forecasts are the same regardless of what happens





- The ROC curve is constructed by calculating the hit and for various probability thresholds
- Area under ROC curve (A) is a measure of discrimination successfully discriminating a warm (SST>0) from a cold (



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- Area under ROC curve (A) is a measure of discrimination successfully discriminating a warm (SST>0) from a cold (

Seasonal forecast example: 1-month lead precip. fcsts for DJF ROC Skill Score. Event: negative an positive anomaly CPTEC: Precipitation (1979–2001) – Data: GPCP V 2.1 Issued: Nov Valid for DJF Region: Global



ROC Skill Score = 2 A - 1

0.1

0.3

0.5

0.8

-0.1

-0.8

-0.5

-0.3

Monthly forecast example: 1-day lead 2mT fcsts for day 2-29 mean

Relative Operating Characteristics Event : T2m Anomaly Upper Tercile 2-29 day mean (V1403 vs JRA55) for 30 years (1981-2010), mem:5 Initial : DJF, Lead time : 2 day



Yuhei Takaya, JMA



Frederic Vitard and Laura Ferranti, ECMWF

Two weeks forecast example: ¹/₂ month lead precip. fcsts

ROC area: Precipitation anomalies in the upper tercile Fortnight 2: Sep, Oct, Nov forecast start months. Hindcasts: 1980-2006



BOM, Australia

Reliability and resolution

- Reliability: correspondence between forecast probabilities and observed relative frequency (e.g. an event must occur on 30% of the occasions that the 30% forecast probability was issued)
- Resolution: Conditioning of observed outcome on the forecasts
- Addresses the question: Does the frequency of occurrence of an event differs as the forecast probability changes?
- If the event occurs with the same relative frequency regardless of the forecast, the forecasts are said to have no resolution
- Forecasts with no resolution are useless because the outcome is the same regardless of what is forecast

Reliability diagram



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Reliability diagram



Seasonal forecast example: 1-month lead MSLP fcsts for DJF GLOSEA5 Hindcast Probabilistic skill

MSLP in N. Atlantic in upper and lower tercile Reliability ROC area





(b) Relative Operating Characteristics (ROC) diagram for the mean sea level pressure in GloSea5 over the North Atlantic. The red line shows the upper tercile and the blue line is the lower tercile.

(a) Reliability diagram for mean sea level pressure in GloSea5 over the North Atlantic. The red line shows the upper tercile and the blue line is the lower tercile.

Figure 6. Statistical scores for the Northern Atlantic region.

MacLachlan et al., QJRMS, 2015

Monthly forecast example: 2-day lead 2mT fcsts for day 2-29 mean

Event : T2m Anomaly Upper Tercile 2-29 day mean (V1403 vs JRA55) BSS, Brel,Bres for 30 years (1981-2010) mem:5 Initial : DJF , Lead time : 2 day Full(Red)=Reliability Dash(Green)=Forecast Frequency Brier Skill Scores x 100





Reliability Diagrams T2m (upper tercile) Day 2-29 mean I.C. : Dec.-Feb. 1981-2010 N.H., TROP, S.H.

Yuhei Takaya, JMA

Two weeks forecast example: ¹/₂ month lead precip. fcsts

Precipitation anomalies in the upper tercile Fortnight 2: Sep, Oct, Nov forecast start months. Hindcasts: 1980-2006



Seamless verification



Seamless forecasts -

consistent across space/time scales single modelling system or blended probabilistic / ensemble



Final remarks

• Clear need for attributes-based verification for a complete forecast quality view

• Need for use more than a single score for more detailed forecast quality assessment

• S2S verification is naturally leaning towards the seamless consistency concept addressing the question of which scales and phenomena are predictable

• As S2S covers various forecast ranges (days, weeks and months) it naturally allows seamless verification developments

Thank you all for your attention!