

Use of Satellite Data for Gridded SST Analyses of Pre-Satellite Period

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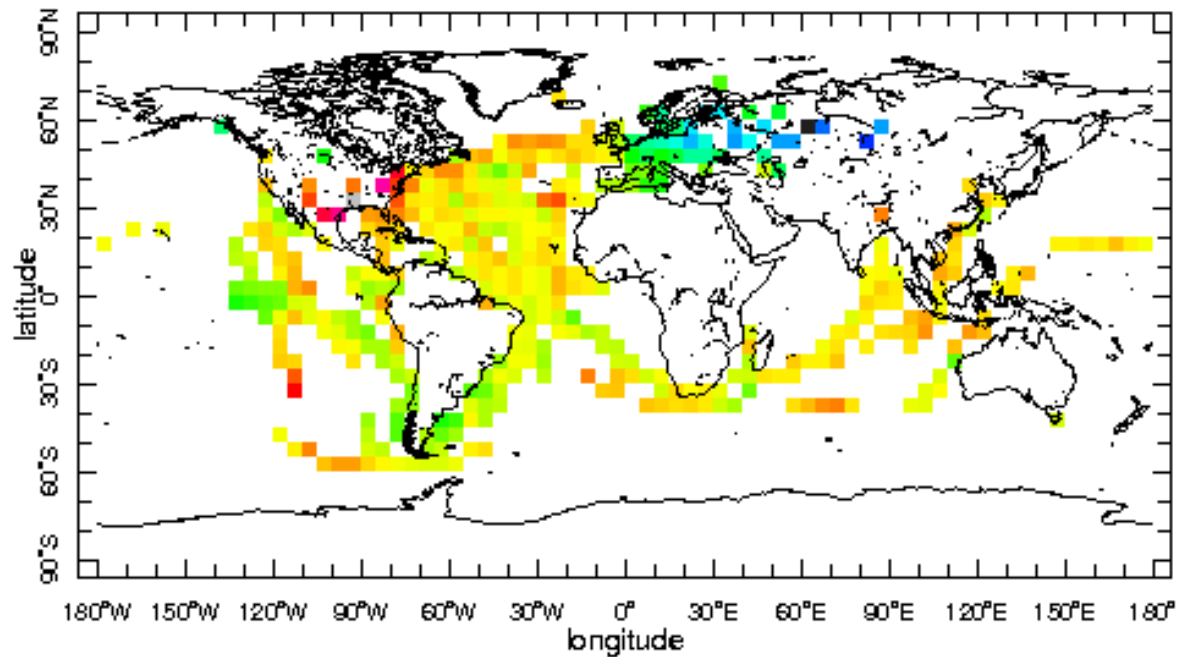
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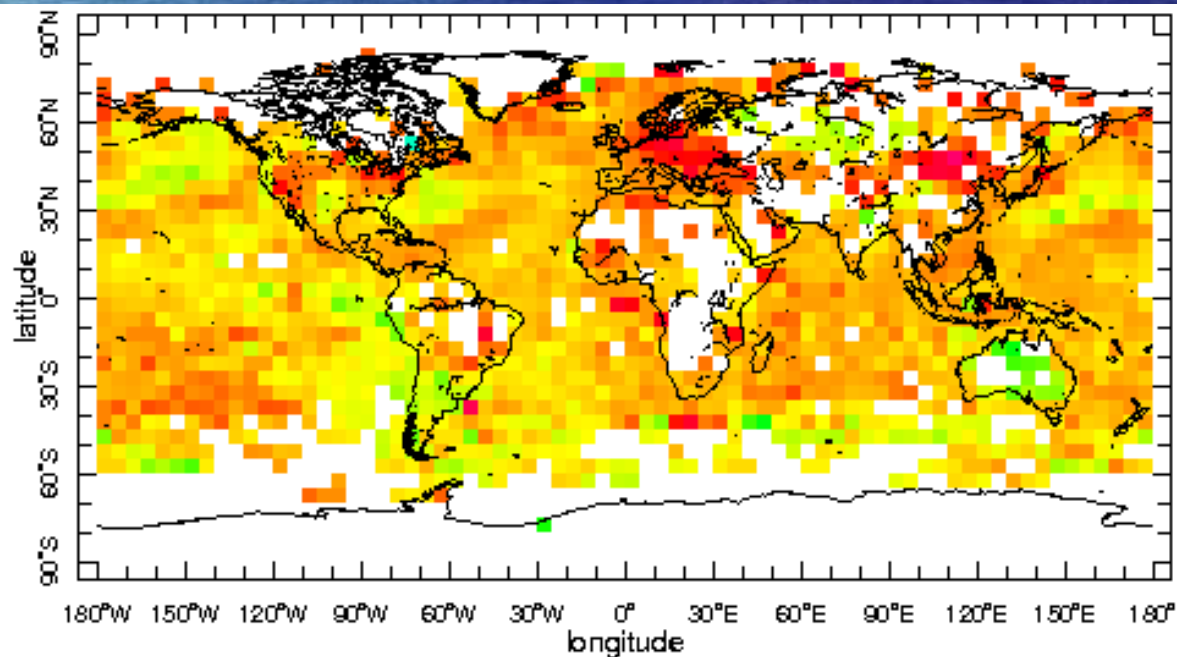
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OUTLINE

- Historical data availability
- Optimal Interpolation (OI) as gridding and analysis method
- Estimation of input covariances (for observational and background error)
- Utility of the space reduction for coarse gridding of historical in situ data
- Importance of satellite data for estimating parameters of higher resolution OI
- Representing uncertainty by samples from the posterior distribution



0.0 unspecified 0646 1 Jan 1850 - 1713 31 Jan 1850



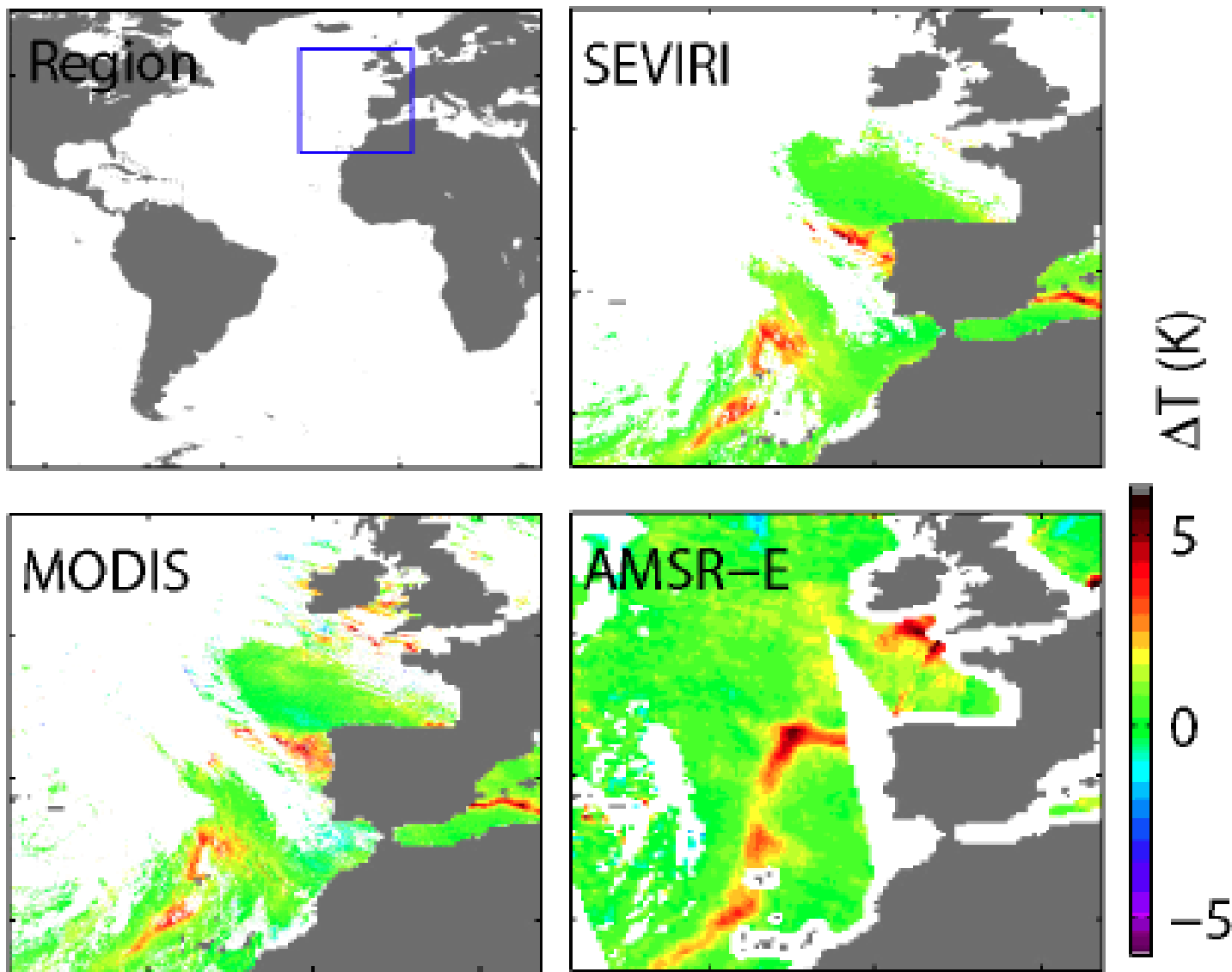
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Jan 1850

In situ data:
HadSST2
 [Rayner et al.,
 2006]

Jul 2007

Satellite Observations



Donlon et al. [2010], OceanObs'09, Community White Paper

PROBLEM

Richness and volume of these data sets notwithstanding, as descriptors of detailed historical SST variability they are quite incomplete, affected by large errors, or else of rather short time coverage.

Yet many applications require SST fields interpolated onto a regular grid, with no spatial or temporal gaps, and uncertainty estimates.

Optimal Interpolation (OI)

$$T = T_B + e_B$$

$$HT = T_o + e_o$$

$$\langle e_B \rangle = \langle e_o \rangle = \langle e_B e_o^T \rangle = 0$$

$$\langle e_B e_B^T \rangle = C \quad \leftarrow \text{bckgr err (signal) cov}$$

$$\langle e_o e_o^T \rangle = R \quad \leftarrow \text{observ err}$$

covariance

Solution minimizes the cost function

$$S[T] = (HT - T_o)^T R^{-1} (HT - T_o) + (T - T_B)^T C^{-1} (T - T_B)$$

$$T_{OI} = P_{OI} (H^T R^{-1} T_o + C^{-1} T_B), \quad P_{OI} = (H^T R^{-1} H + C^{-1})^{-1}$$

What we infer from the data, given the OI assumptions

$$T \sim \mathcal{N}(T_{OI}, P_{OI}),$$

where $T_{OI} = P_{OI}(H^T R^{-1} T_0 + C^{-1} T_B)$
 $= T_B + CH^T (HCH^T + R)^{-1} (HT_0 - T_B),$

$$P_{OI} = (H^T R^{-1} H + C^{-1})^{-1}$$
$$= C - CH^T (HCH^T + R)^{-1} HC$$

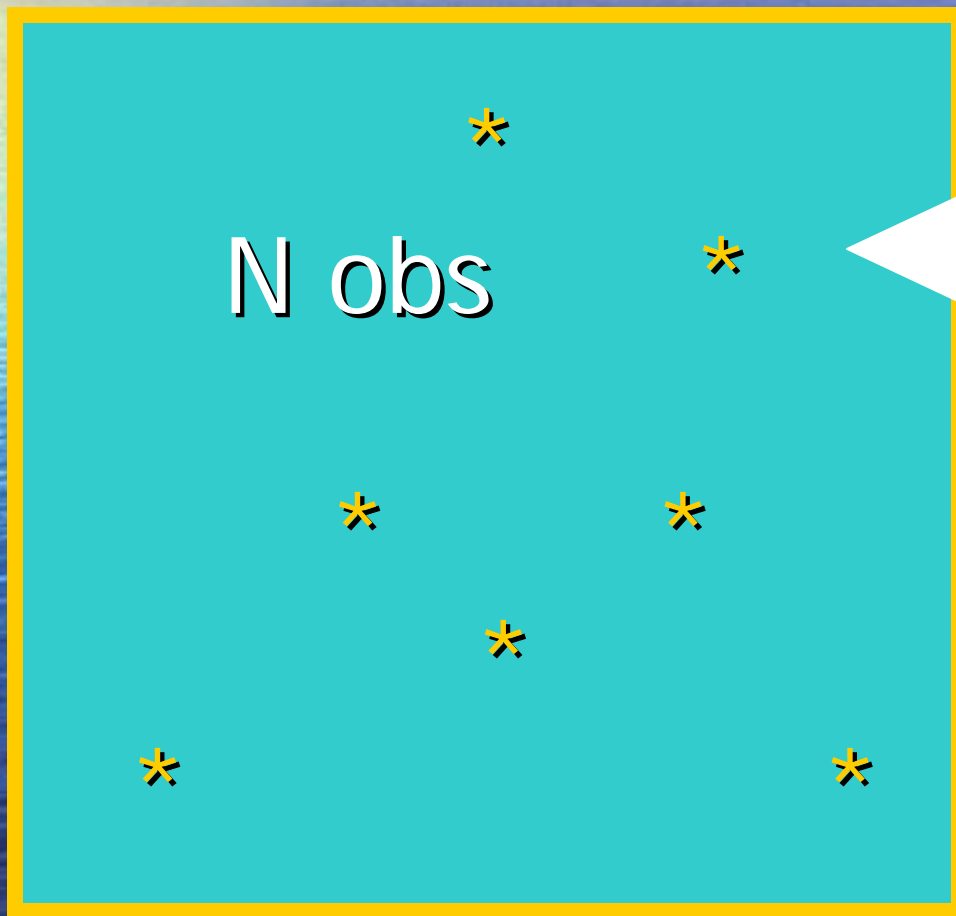
Matrix dimensions are $R: N_{obs} \times N_{obs}$, $C: N_g \times N_g$,
i.e., for 5° grid $N_g \sim 2000$, for 1° grid $N_g \sim 50,000$

For sparsely sampled historical in situ data, a sparse grid (e.g. 5° grid size) makes sense. Sparse grids best represent largest scales of variability. Hence the Reduced Space (RS) approach:

$$T = T' + T'' \Rightarrow C = C' + C'',$$

where T' is a linear combination of a few large scale patterns and C' is of low rank. If T' and T'' are assumed independent, there is a cheap way to compute T' and its error covariance P' corresponding to the OI solution cheaply (RSOI)

For a sparse grid observational error covariance R is usually assumed diagonal; its elements are estimated as uncertainties in the grid box averages



$F(x,y)$ [or $F(x,y,t)$]

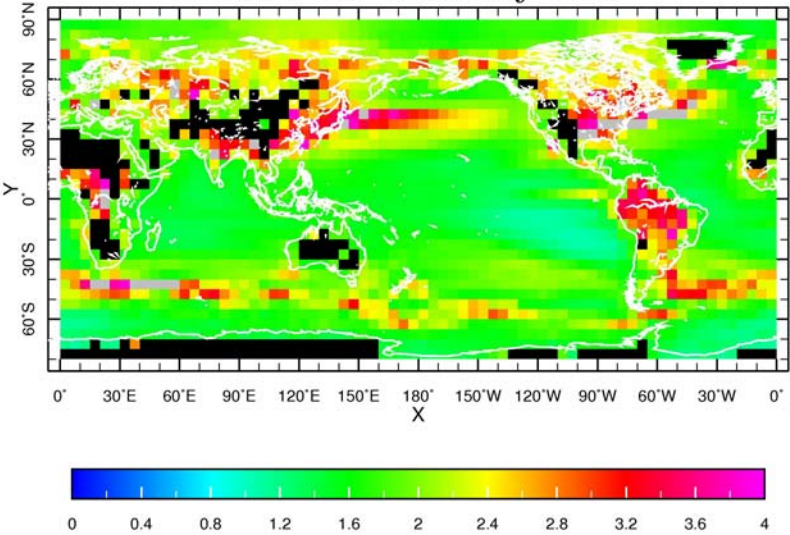
Error variance
for the mean
of N observ is
 σ^2/N

Finer data coverage provided by satellite data is helpful for better estimates of R.

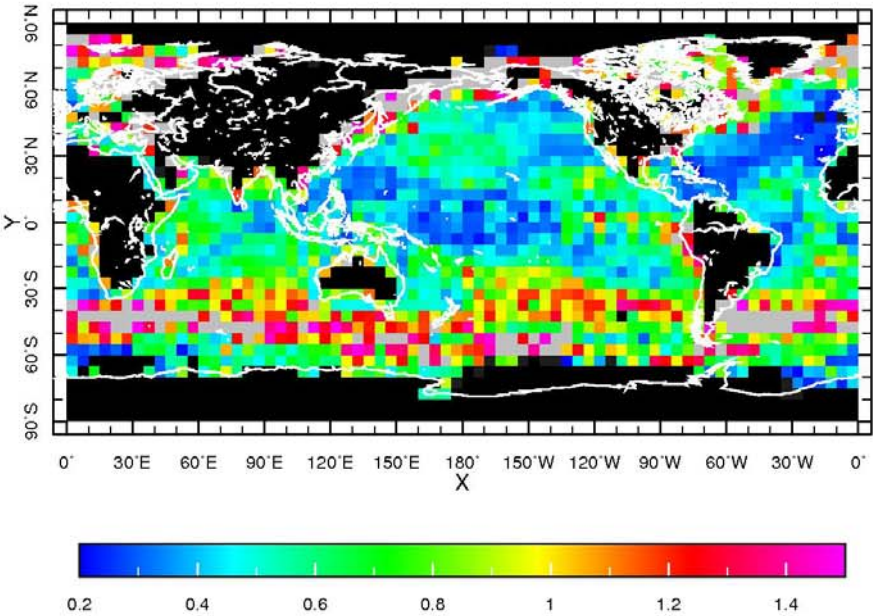
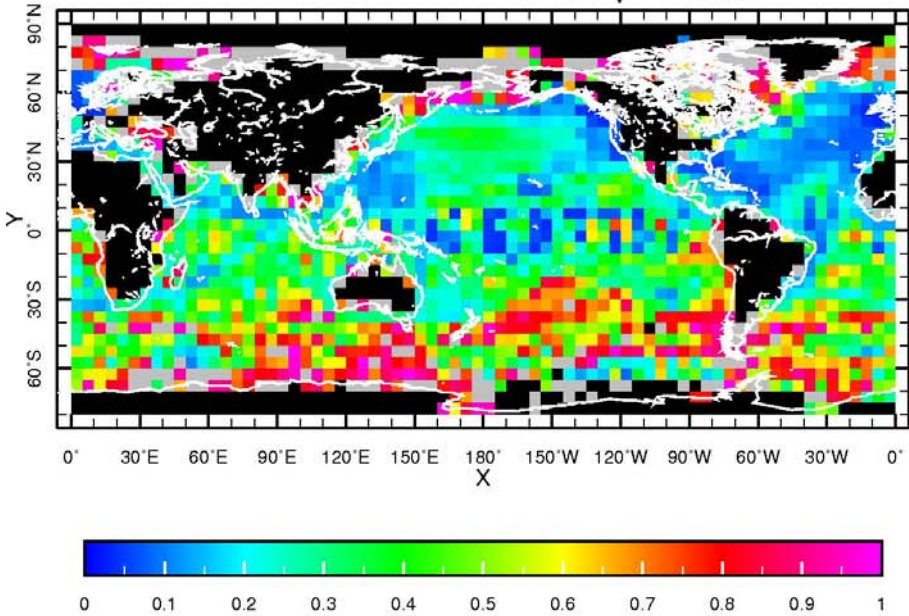
(right) modeling sampling error in grid box averages of in situ data

(bottom) verification

Single observation SST sampling+measurement error, °C, inside 5°×5° monthly bins

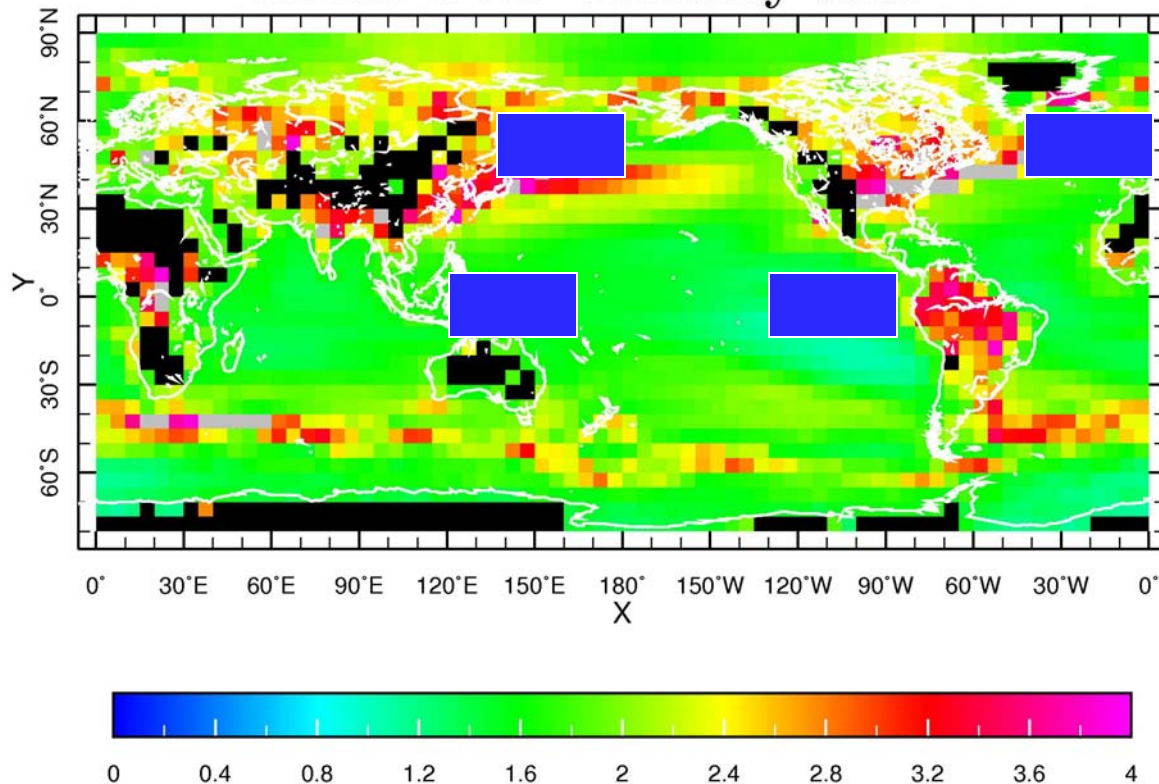


Modeling in situ data error for 5° bins
 Modeled as $\langle \sigma / \sqrt{n_{obs}} \rangle$ Actual MODIS-ICOADS STD



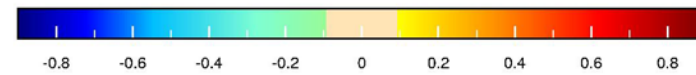
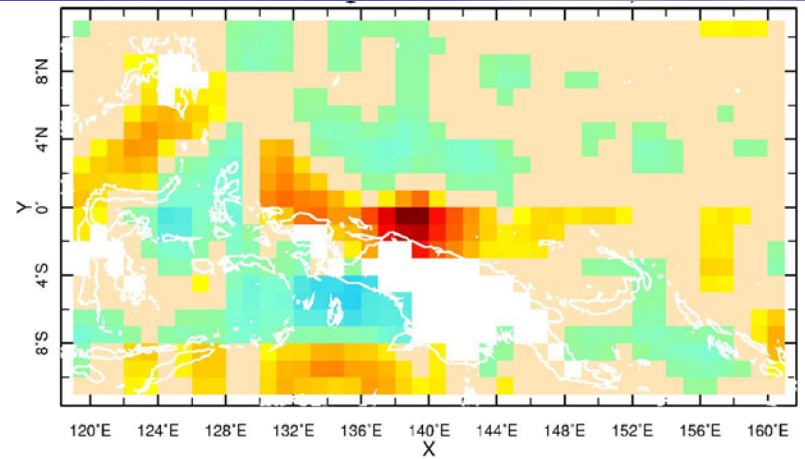
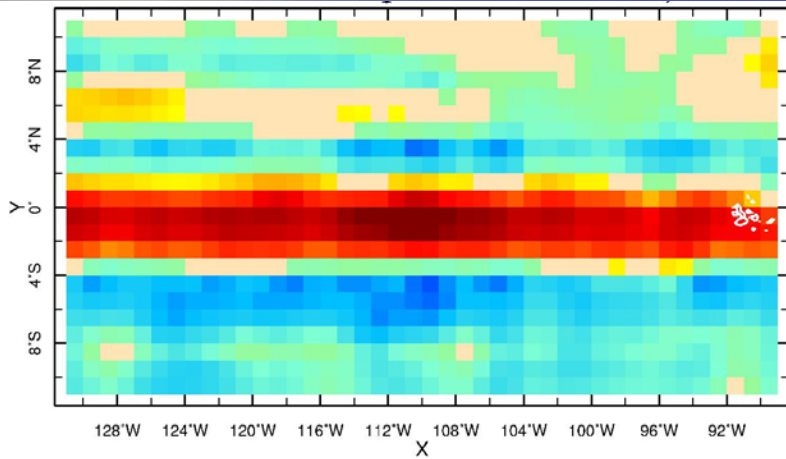
Finer data coverage is helpful for better estimates of R . If we would like to increase the resolution, a lot of detail is needed for estimating R and C''

Single observation SST sampling+measurement error, $^{\circ}\text{C}$, inside $5^{\circ}\times 5^{\circ}$ monthly bins

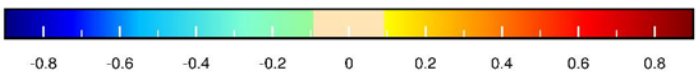
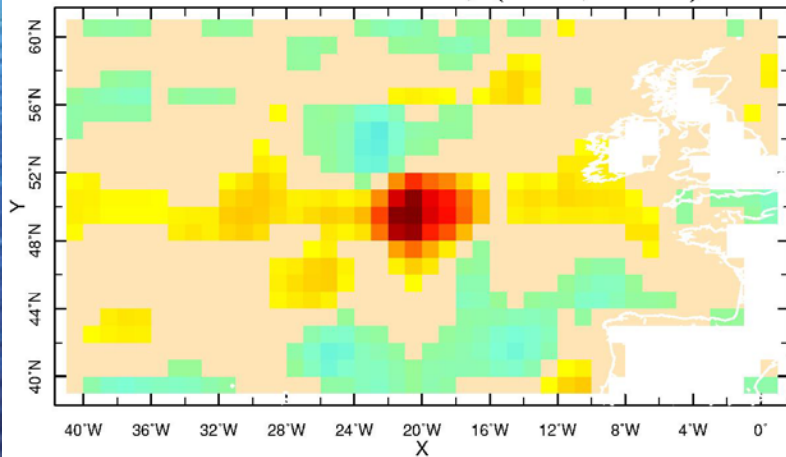


Truncation error autocovariance patterns: Eastern Equatorial Pacific at 110W

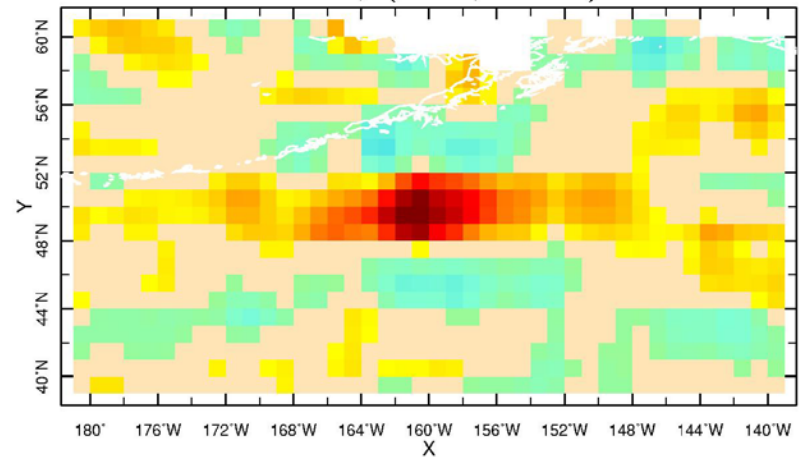
Truncation error autocovariance patterns: Western Equatorial Pacific at 140E



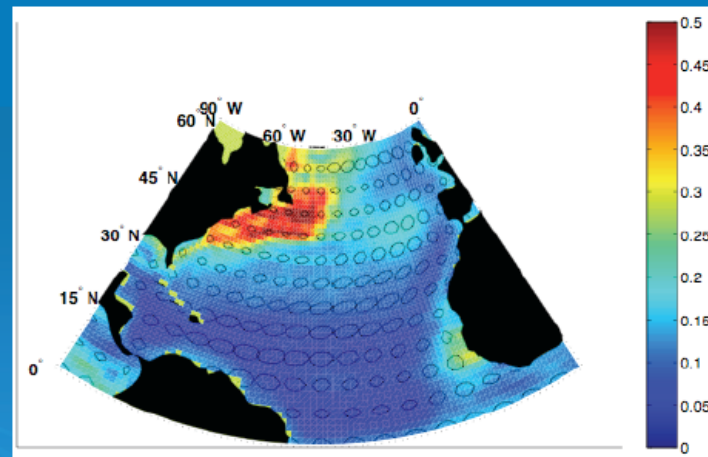
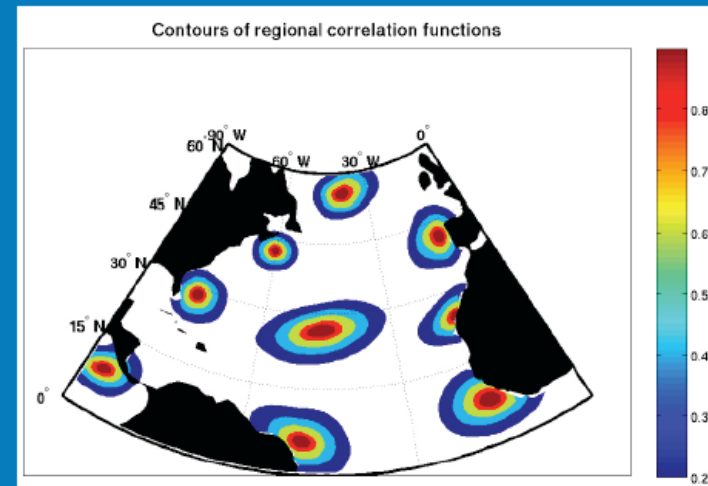
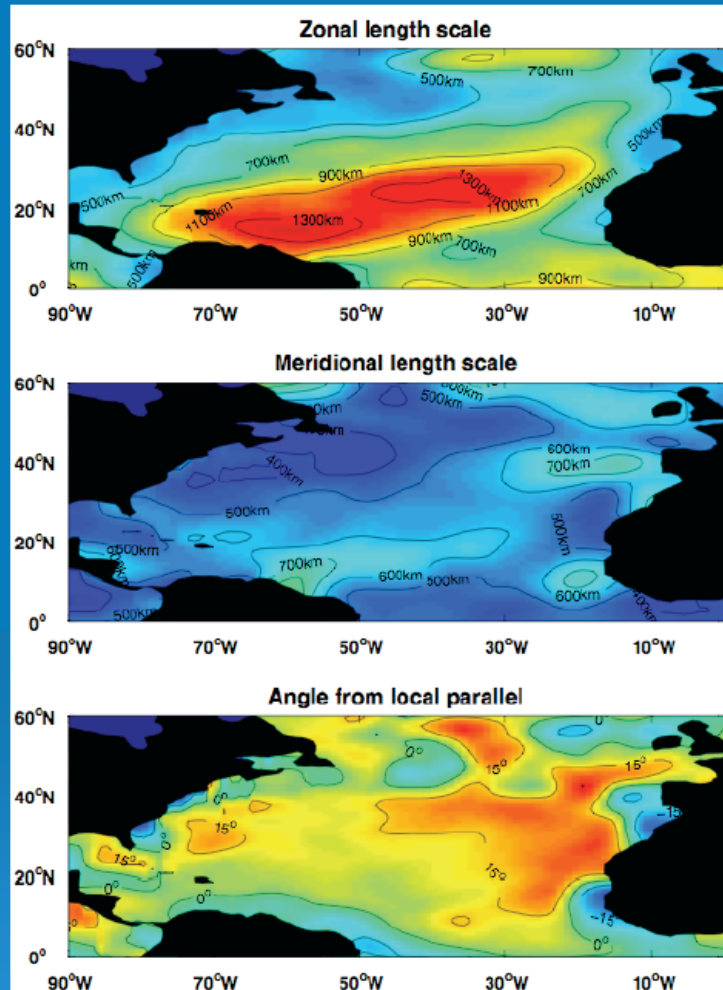
North Atlantic, (50N, 20W)



North Pacific, (50N, 160W)

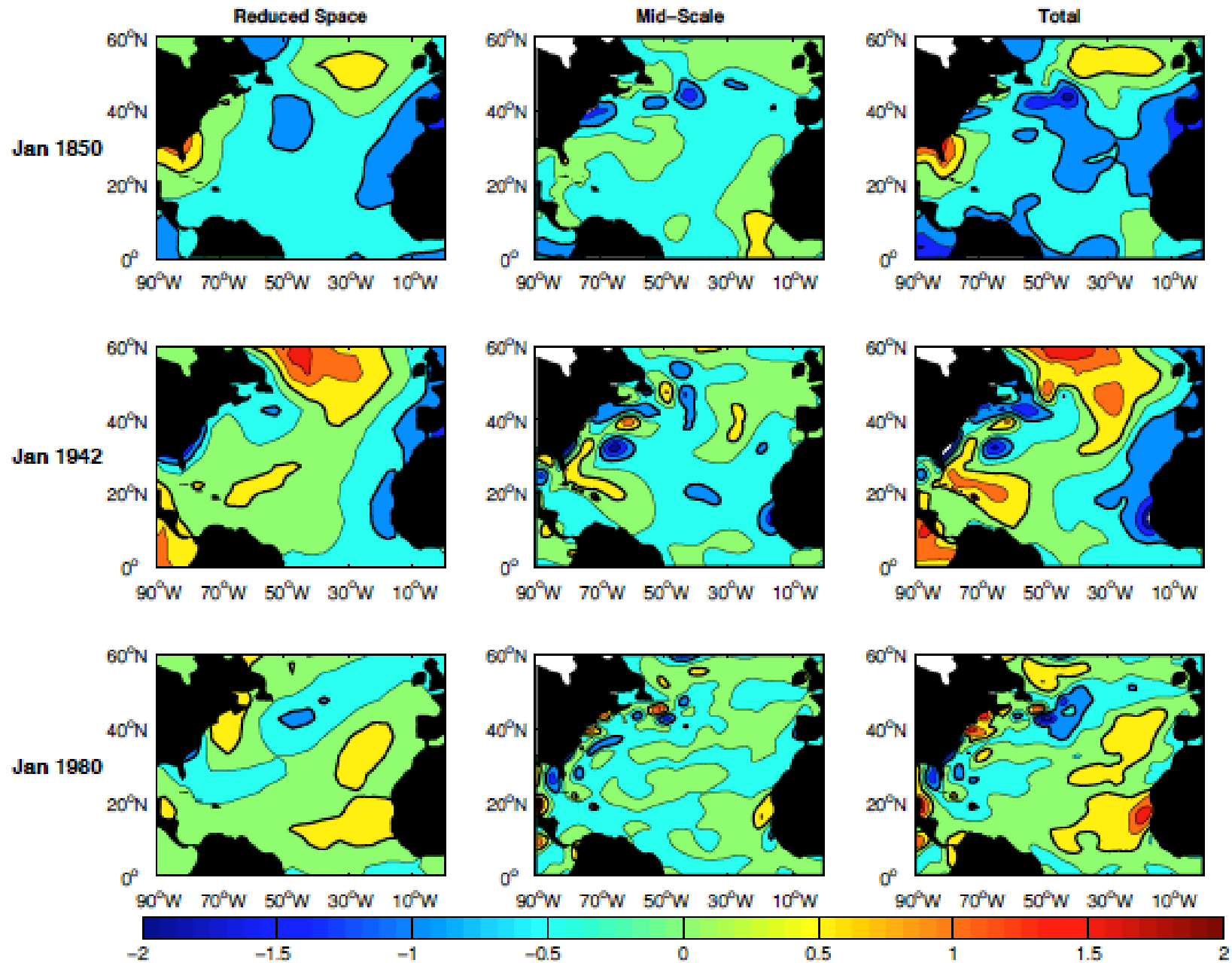


Covariance structures in the mid-scale SST



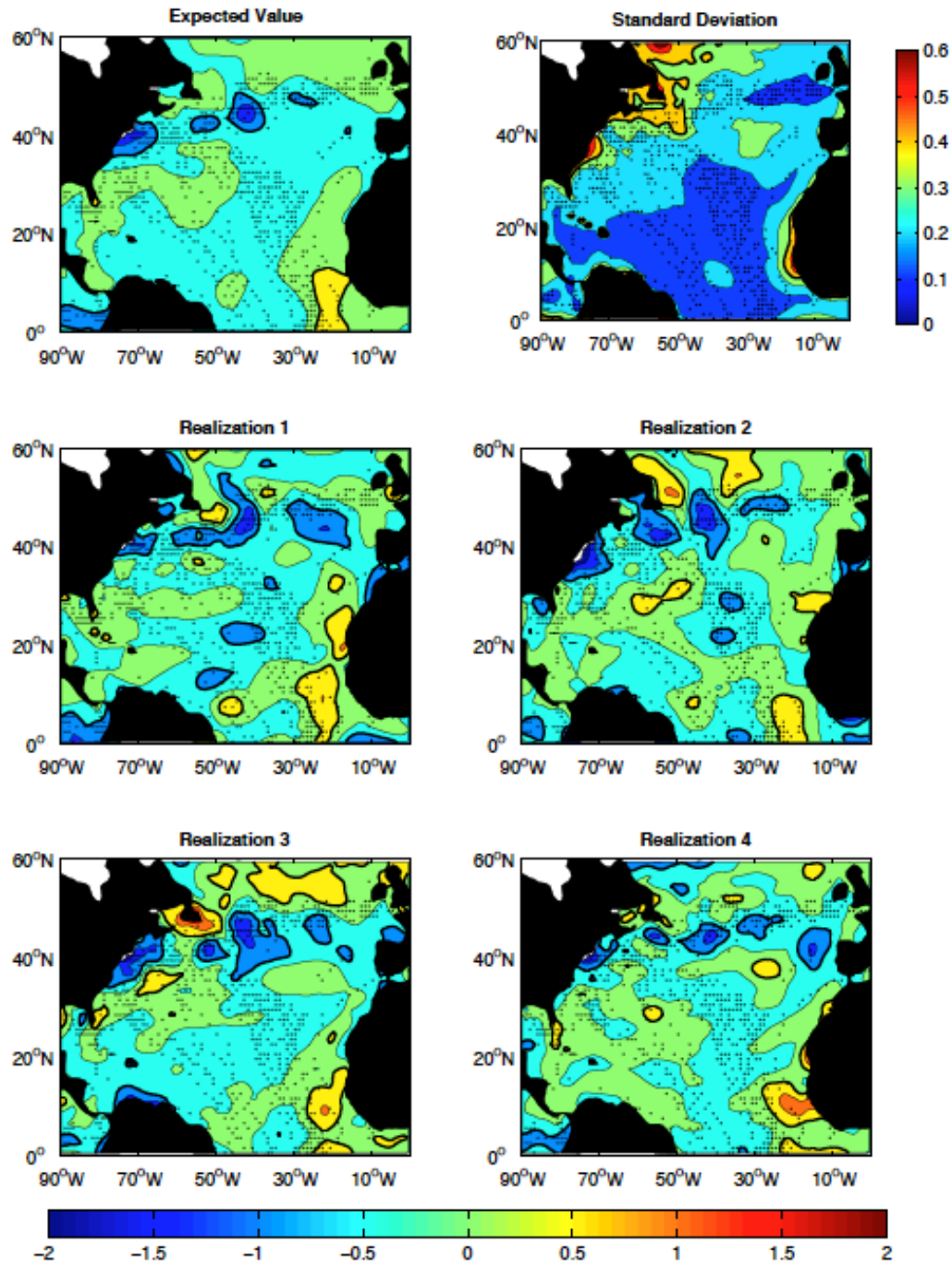
Parameters estimated from NCEP OI from 1981-present
via maximum likelihood

Karspeck et al. [2011, QJRMS, revised]

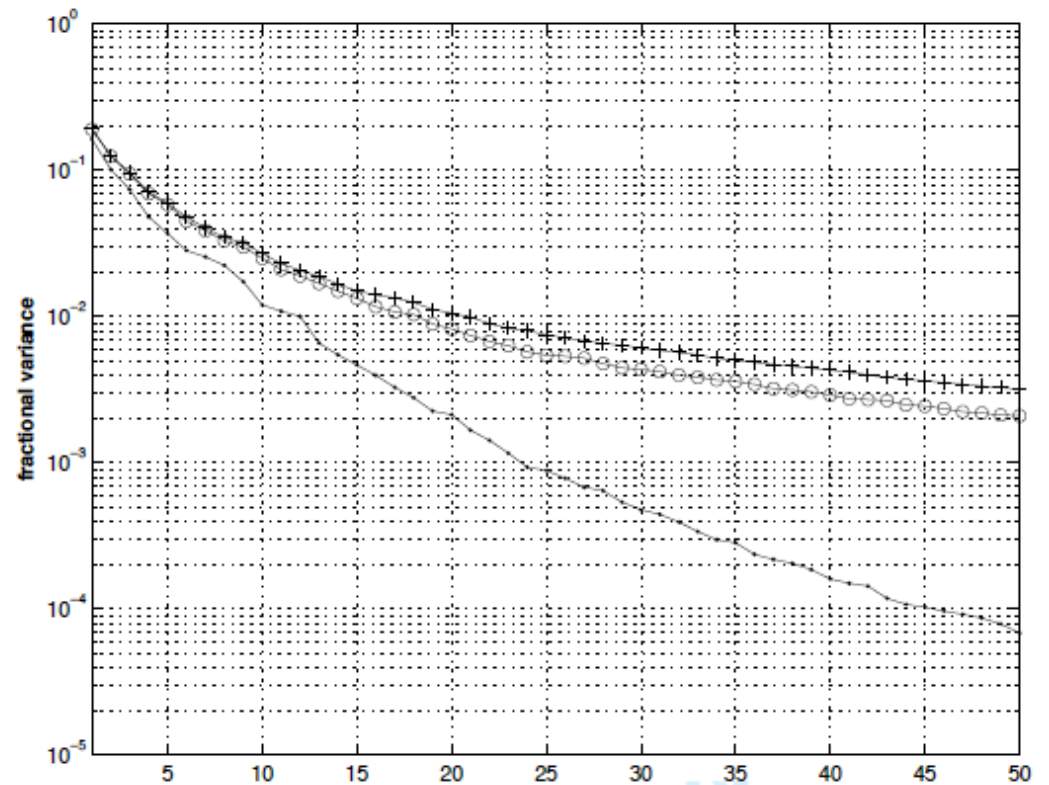
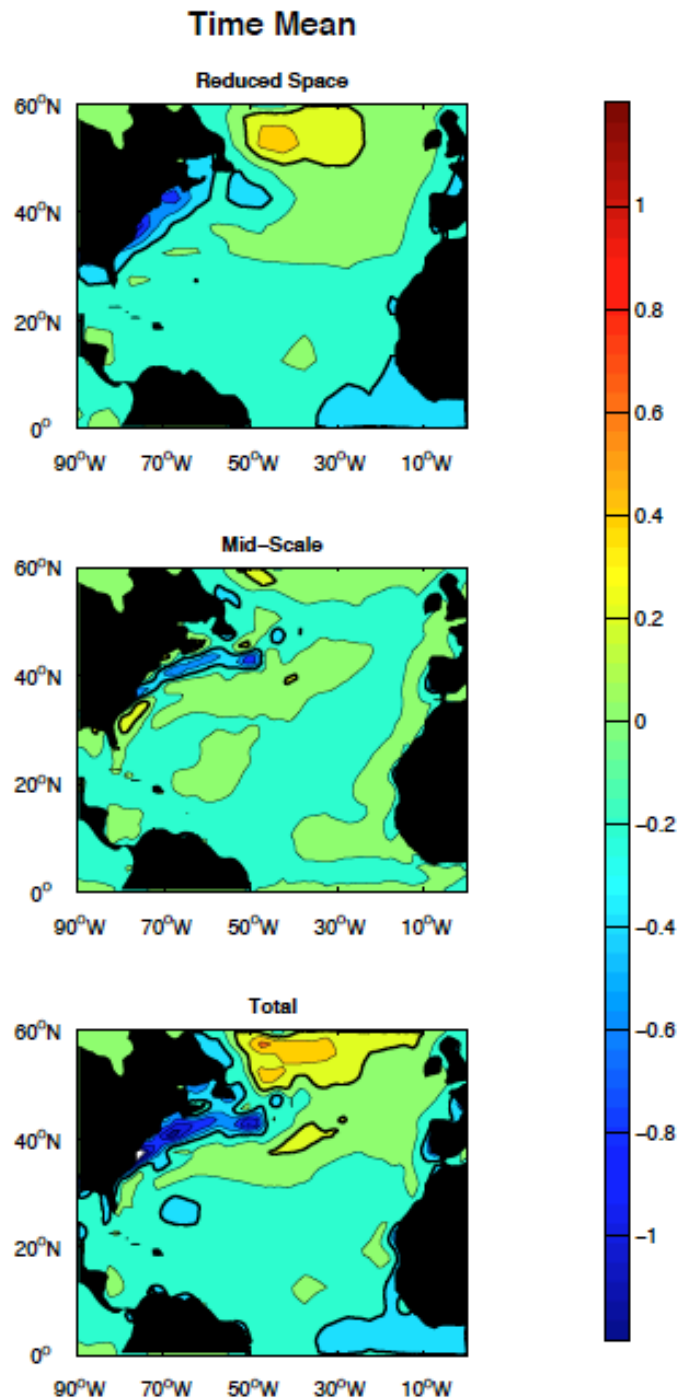


Karspeck et al. [2011, QJRMS, revised]

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Karspeck et al.
[2011, QJRMS,
revised]

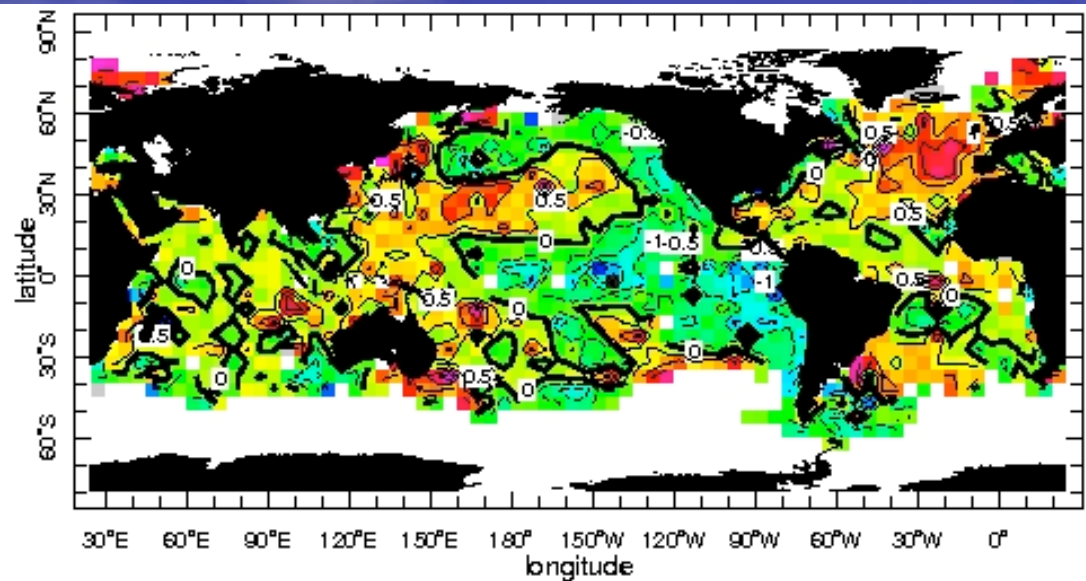


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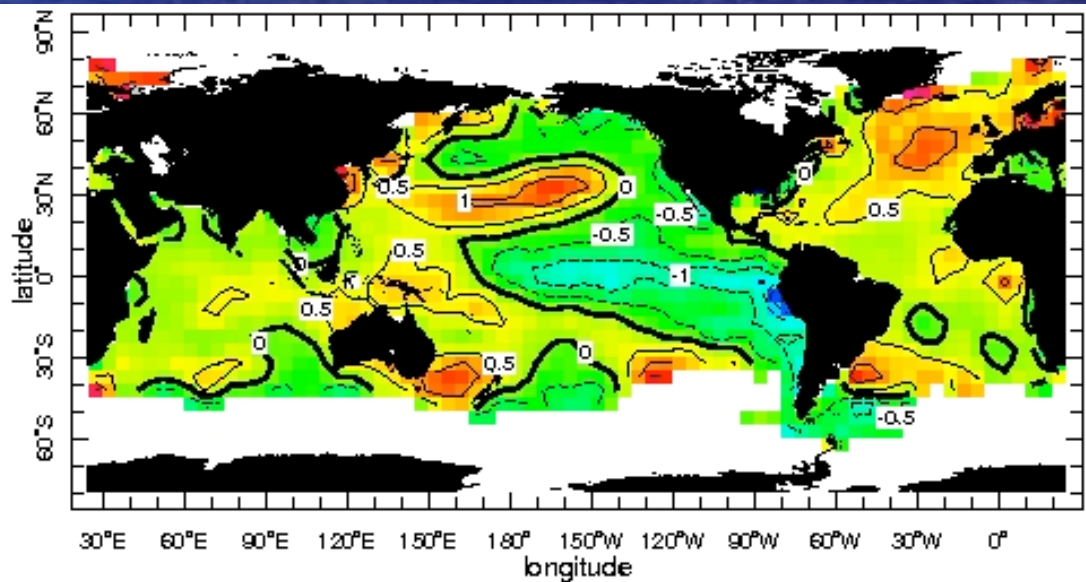
$$LT \sim N(LT_{01}, LP_{01} L^T)$$

$$\langle T^T S T \rangle = T_{01}^T S T_{01} + \text{Tr}(S P_{01})$$

Reduced Space
Optimal Smoother
applied to
HadSST2 data set of
the U.K. MetOffice

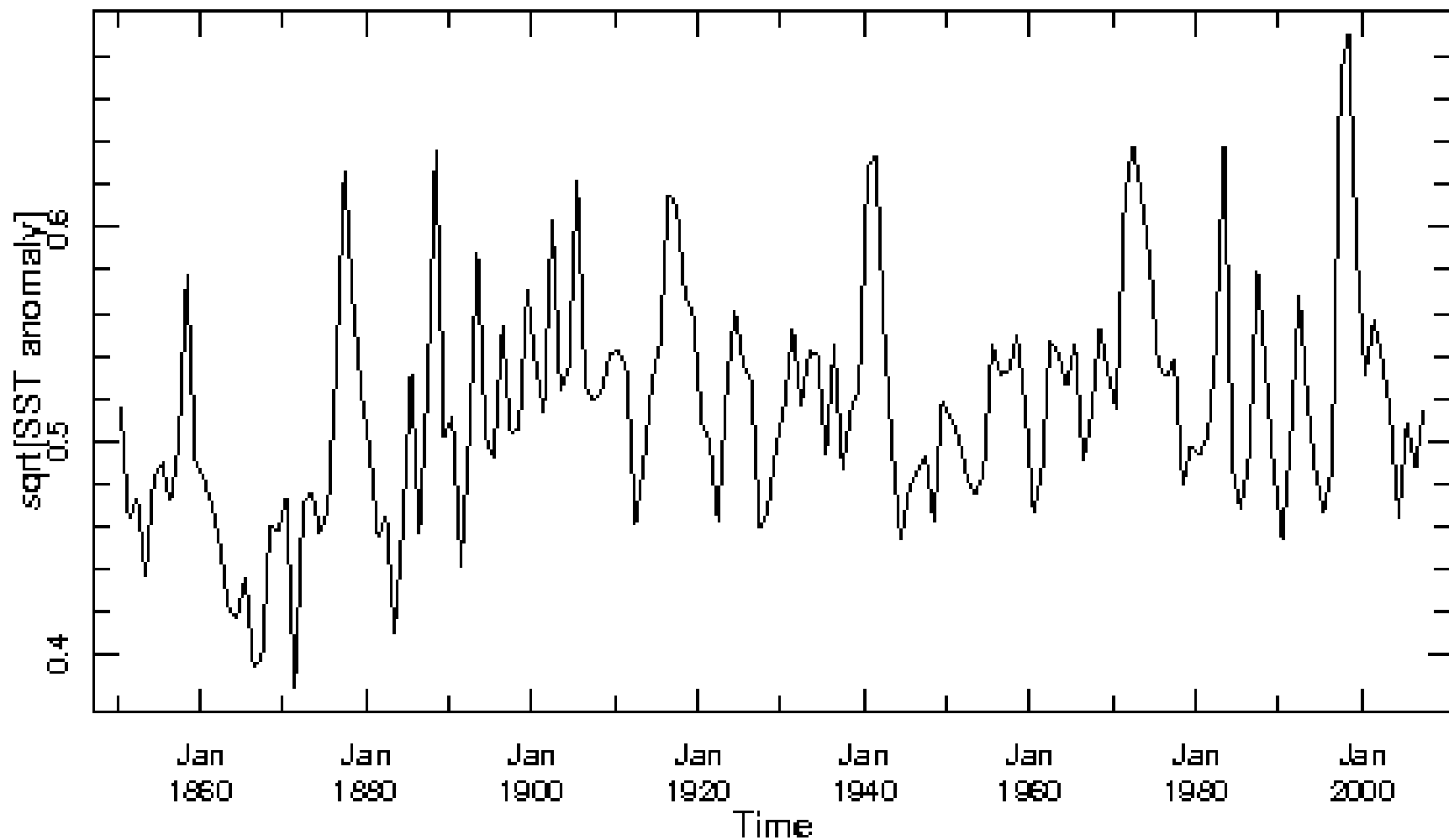


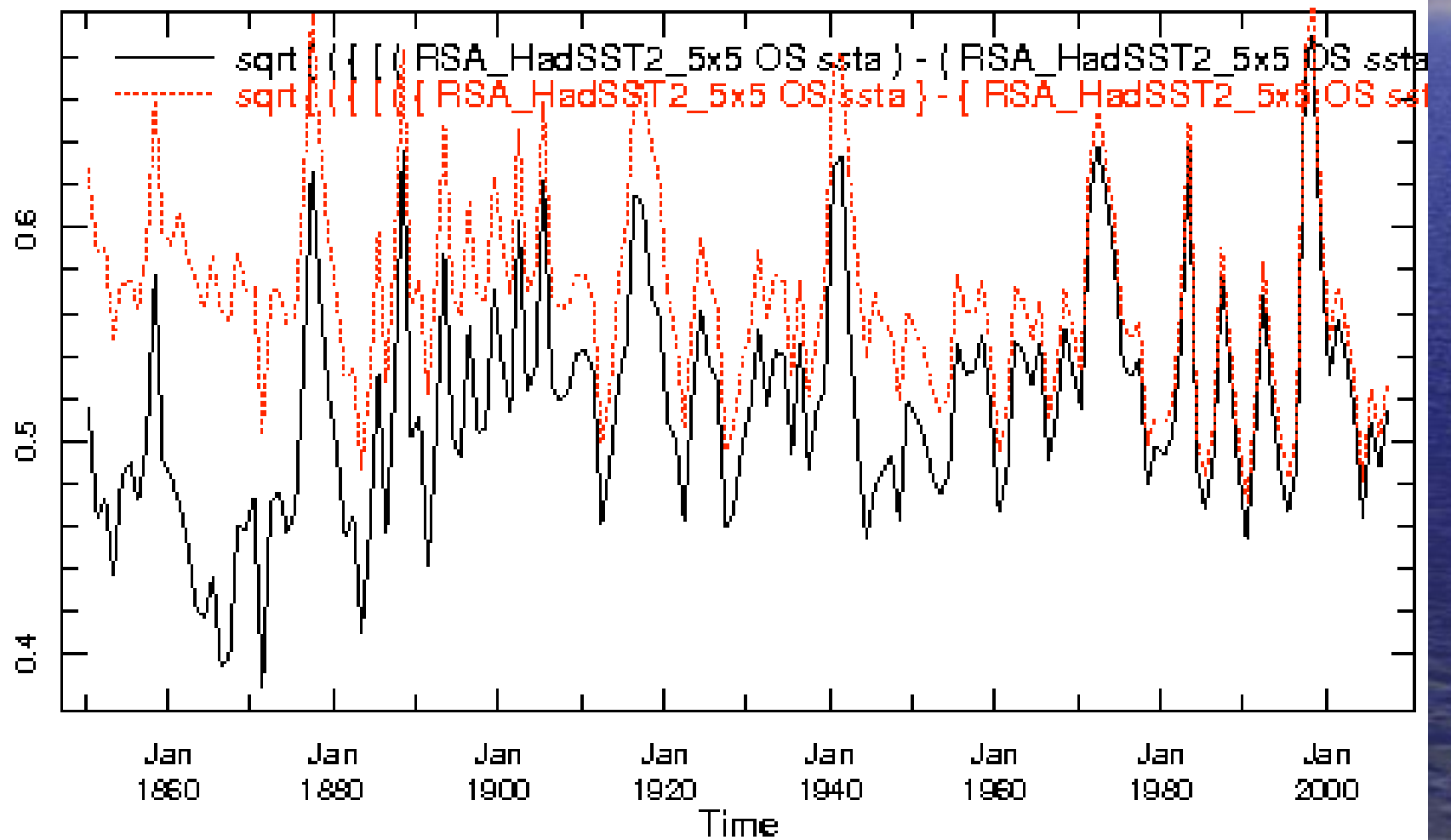
Dec 2007



Dec 2007

Historical spatial variability of SST anomalies





Conclusions:

1. High-resolution data satellite data can be used for estimating data covariance at different scales and then be used in efficient multi-scale optimal analysis procedures.
2. Data covariance is spatially non-stationary at both large and small scales and can be modeled as such.
3. Representation of the uncertainty by a set of samples from the posterior distribution is viable and useful

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