# **E**CERFACS

CENTRE EUROPÉEN DE RECHERCHE ET DE FORMATION AVANCÉE EN CALCUL SCIENTIFIQUE

# GIS

#### **Uncertainty Quantification @Paris-Saclay**

#### Groupe de travail « Assimilation de données »

www.cerfacs.fr

Inauguration October 18th, 2022

https://uq-at-paris-saclay.github.io/news/inauguration/



Improve DA methods for Earth system and environmental applications in modelling and prediction mode

- Data assimilation algorithms: variational, ensemble-based and hybrid strategies
- Description of covariance matrices model and observations
- Strategies for the assimilation of heterogeneous and innovative data





Analysis daily average

**HRHA** 

# Data assimilation algorithms: variational, ensemble-based and hybrid strategies

Ensemble-variational 4DEnVar for air quality forecasts (E. Emili@CERFACS) to deal with moderate resolutions (10-20 km over Europe) and multi-variate dimension (up to 100 chemical species)





FRI

Parametric reduced-order modeling for atmospheric boundary layer flows for pollutant dispersion and micrometeorology (M. Rochoux@CERFACS)



#### Description of covariance matrices model and observations

Represent the covariances of remote sensing observation errors for ocean data assimilation dynamics with a diffusion operator (A. Weaver@CERFACS)



**Z**CERFACS

Multifidelity estimation of the background covariance matrix for ensemble variational DA with a quasi-geostrophic model (P. Mycek@CERFACS)





# Strategies for the assimilation of heterogeneous and innovative data

Assimilation of remote sensing data for flood forecasting complementary with in-situ data, dealing with non-gaussianity in ensemble based algorithms (S. Ricci@CERFACS)





Flood extents derived from Sentinel-1 images





- Sensitivity analysis for control vector definition
- o Estimation of model error
- o Optimization for large dimension, non-linear models in variational algorithms
- Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
- Deal with non-linear solvers (preconditioning),
- Modelling and/or stochastic estimation for error covariances
- Enhance DA methods with UQ and Machine/Deep Learning techniques
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)
- Assimilation of novel forms, heterogeneous, (i.e. remote sensing) data with associated obs. operators



Sensitivity analysis for control vector definition

Compute SA (Sobol, Shapley indices), for dependant variables, large dimension reduction, surrogate model with mixture of experts Collab. EDF, ISAE, Airbus, Météo-France, ENAC, ONERA, IRT

- o Estimation of model error
- o Optimization for large dimension, non-linear models in variational algorithms
- o Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
- Deal with non-linear solvers (preconditioning),
- Modelling and/or stochastic estimation for error covariances
- Enhance DA methods with UQ and Machine/Deep Learning techniques
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)
- o Assimilation of novel forms, heterogeneous, (i.e. remote sensing) data with associated obs. operators





- Sensitivity analysis for control vector definition
- Estimation of model error
  Statistical strategies for bias removal with random forest algorithm
  Collab. with Météo-France, EDF, CEREMA
- o Optimization for large dimension, non-linear models in variational algorithms
- Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
- Deal with non-linear solvers (preconditioning),
- Modelling and/or stochastic estimation for error covariances
- Enhance DA methods with UQ and Machine/Deep Learning techniques
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)
- o Assimilation of novel forms, heterogeneous, (i.e. remote sensing) data with associated obs. operators



- Sensitivity analysis for control vector definition
- Estimation of model error
- o Optimization for large dimension, non-linear models in variational algorithms
- Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
  Formulate surrogates for non stationary flows in reduced dimension
  Collab. EDF, LISN
- Deal with non-linear solvers (preconditioning),

Transform non quadratic cost function into quadratic with preconditioning, reduce dimension to most important error growth directions,... Collab. ECMWF, IRIT

- Modelling and/or stochastic estimation for error covariances
- Enhance DA methods with UQ and Machine/Deep Learning techniques
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)
- Assimilation of novel forms, heterogeneous, (i.e. remote sensing) data with associated obs. operators



- Sensitivity analysis for control vector definition
- o Estimation of model error
- o Optimization for large dimension, non-linear models in variational algorithms
- Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
- Deal with non-linear solvers (preconditioning),
- Modelling and/or stochastic estimation for error covariances
  Enhance DA methods with UQ and Machine/Deep Learning techniques
  Collab. ANITI, ECMWF, IRIT, ...
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)
- Assimilation of novel forms, heterogeneous, (i.e. remote sensing) data with associated obs. operators



- Sensitivity analysis for control vector definition
- o Estimation of model error
- o Optimization for large dimension, non-linear models in variational algorithms
- o Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
- Deal with non-linear solvers (preconditioning),
- Modelling and/or stochastic estimation for error covariances
- Enhance DA methods with UQ and Machine/Deep Learning techniques
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)
  Advanced algorithm with particular filters, Anamorphosis with EnKF to move to gaussian space

Čollab. CNES, IRIT, IRD

 Assimilation of novel forms, heterogeneous, (i.e. remote sensing) data with associated obs. operators



- Sensitivity analysis for control vector definition
- o Estimation of model error
- o Optimization for large dimension, non-linear models in variational algorithms
- Deal with large dimension (methods for dimension reduction)
- Deal with expensive solvers (methods for surrogate models)
- Deal with non-linear solvers (preconditioning),
- Modelling and/or stochastic estimation for error covariances
- Enhance DA methods with UQ and Machine/Deep Learning techniques
- Deal with non-gaussian errors for model state and observations (advanced algo, anamorphosis, ...)

 Assimilation of novel forms, heterogeneous data with associated obs. operators Assimilate remote sensing data, 2D maps, along track data, with non gaussian errors, front-like data with associated metrics, integrated data, ...
 Collab. Météo France, CNES, CLS, ...





Working group in Data Assimilation

- As of today, ONERA, EDF, IFPEN, CEA are part of the GT-DA
- ONERA shared some interest on these topics, especially on data inversion, bayesian inversion and optimization, machine learning for DA.

How to get started with the GT

- Suggest internships in collaboration between GIS-LARTISSTE members
- Elaborate on existing applications as much as possible
- Share interest on your won applications
- Share knowledge and code on existing (on going) work

