Deep Learning for regional ensemble forecasting : first results

Laure Raynaud and contributors MAELSTROM workshop, 7 November 2023 \triangleright Due to their high numerical cost, ensembles are the perfect target for DL application

▷ Size and resolution of operational ensemble forecasts are still constrained by computational resources

- \triangleright We've started exploring DL potential for 2 tasks
 - Oversampling of NWP distributions



- Statistical downscaling
- \triangleright With application to the regional Arome forecasts

- \triangleright Operated by Météo-France since 2016 over Western Europe
- \triangleright 2.5km resolution from 2016 to 2022, 1.3km resolution since 06/2022
- \triangleright 17 members (including control), 4 times per day

 \triangleright **Objective** : design a hybrid physics/AI Arome-EPS with $\mathcal{O}(1000)$ members at hectometric resolution (~ 500m)

 \triangleright Minimum requirements :

- AI-generated members are physically consistent
- AI-generated members improve probabilistic performances
- Ideally, hybrid physics/AI EPS comparable to a large purely physics-based EPS

1 DL for ensemble oversampling : methodology

- 2 DL for ensemble oversampling : performance results
- 3 DL-based statistical downscaling
- 4 Conclusions and future works

1 - Unconditional forecast generation : principle

Step 1 : DL to generate NWP-like samples

▷ Generative DL is well-adapted : VAE, GAN, diffusion models

- ▷ The StyleGAN2 architecture is appealing (Karras et al., 2019)
 - disentangled latent space
 - different style vectors injected at each layer, allowing for more control on the attributes of generated images



▷ Trained on a 18-month archive of Arome-EPS forecasts
▷ Start with generation of 2m-temperature and 10m-u/v wind.

1 - Unconditional forecast generation : examples



 \triangleright Generated samples look great !

1 - Unconditional forecast generation : evaluation

 \triangleright PSD Arome (black) vs GAN (red) for u10, v10 and T2m



▷ Bivariate distributions Arome (contours) vs GAN (color)



- The GAN accurately learns the distribution of Arome forecasts
- The GAN produces samples with proper physical/spatial consistencies
- Detailed evaluation in Brochet *et al.* 2023 (AI4ES).

1 - Conditional forecast generation : principle

Step 2 : building on one or several NWP forecasts to produce new ones

 \rhd Easy to edit a sample generated by StyleGAN by modifying some of its style vectors

▷ To modify a real (NWP) sample we need to approximate its latent vector : this is called StyleGAN inversion

▷ Latent-space sampling : perturb 'latent' NWP forecasts



▷ Can work with only a single deterministic forecast as input▷ Can generate as many members as we want

1 - Conditional forecast generation : StyleGAN inversion



▷ StyleGAN inversion is achieved with an optimization method, that iteratively refines a latent code by minimizing the reconstruction error

 \triangleright Mean-square regression with gradient descent using *frozen generator*

$$\mathbf{w}_* = \underset{\mathbf{w}}{\arg\min} \|\mathcal{G}(\mathbf{w}) - X\|^2$$

How to perturb the style vectors?



Different style vectors are injected at each layer
One can perturb style vectors on 'relevant' layers while keeping the others unchanged

 \triangleright The set of 'relevant' layers to perturb can be optimized based on probabilistic scores.

1 DL for ensemble oversampling : methodology

2 DL for ensemble oversampling : performance results

3 DL-based statistical downscaling

4 Conclusions and future works

$2\,$ - Evaluation of DL ensembles

▷ DL-enhanced ensemble (120 mb) significantly outperforms the operational Arome ensemble (Courtesy : G. Moldovan)



(b) CRPS



$2\,$ - $\,$ Evaluation of DL ensembles $\,$

 \triangleright Comparison of DL-enhanced ens to a large 875-mb Arome ens



▷ The DL-enhanced ensemble properly extends the tails of the ^{¬¬} distribution while preserving the main part.

▷ The latent-space sampling provides both **improved performances** and **physically-consistent members**

 \triangleright The method is based on a latent representation of atmospheric fields, no need for an emulator of atmospheric dynamics

 \triangleright It can be applied to all forecast types : deterministic, ensemble, physically-based, AI-based, ...

 \triangleright Extension to other variables under investigation, e.g. precipitation

 \triangleright Benefit of DL ensembles for high impact events to be explored

 \triangleright Examine sensitivity to the number of conditioning forecasts

 \triangleright The method does not address bias correction (no obs), but standard post-processing methods could be applied to the DL ensembles

▷ Other generative DL approaches could be used : we found **diffusion models as skillful as GANs** (for unconditional generation)

Metric	\mathbf{W}_1	SWD	$\mathrm{PSD}_{err,u}$	$\mathrm{PSD}_{err,v}$	$\mathrm{PSD}_{err,t2m}$
StyleGAN	5.3	8.0	0.61	0.78	0.75
DDPM	3.5	7.5	1.01	0.83	0.4

(Courtesy : J. Rabault)

 \triangleright Next step will be **conditional diffusion**, following for instance Google paper Li *et al.*, 2023 : SEEDS Emulation of Weather Forecast Ensembles with Diffusion Models

▷ Comparison with **probabilistic emulators** (when available)

1 DL for ensemble oversampling : methodology

2 DL for ensemble oversampling : performance results

3 DL-based statistical downscaling

4 Conclusions and future works

$\boldsymbol{3}$ - DDPM for high-res wind forecasts

 ▷ Denoising Diffusion Probabilistic Models (DDPM) can also be used for super resolution
▷ Application to *downscale wind forecasts* from Arome 2.5km to Arome 500m (Courtesy : L. Danjou)



▷ DDPM better at capturing the spatial structure than the intensity▷ DDPM better than standard CNNs (e.g., UNet)

$\boldsymbol{3}$ - DDPM for high-res wind ensemble forecasts

 \triangleright Ensembles can be easily generated with DDPM \triangleright Example : generation of a 128-mb ensemble of 500m forecasts, conditioned only on the deterministic 2.5km forecast



 \triangleright DDPM spread has some similarity with Arome spread, but it is smaller

 \triangleright To be continued, including a comparison to GAN.

 \triangleright We are still in an exploratory phase, but DL already confirms its potential to significantly enhance ensemble size and resolution in a realistic fashion

- \triangleright Further steps will include :
 - demonstrating the relevance of the approaches developed using other regional and global NWP forecasts
 - further exploration of the potential of DDPM (including ways to reduce their cost)
 - subjective evaluation of DL-enhanced ensembles by end-users
- ▷ The development of an Arome emulator is another big challenge