



Ensemble Verification Update

D.-J. Seo^{1,2}, Julie Demargne^{1,2}, Shuzheng Cong^{1,3},
James Brown^{1,2}, Limin Wu^{1,4}, Hank Herr^{1,5}

¹Hydrologic Ensemble Prediction Group
Hydrologic Science and Modeling Branch
⁵Hydrologic Software Engineering Branch

Hydrology Laboratory
Office of Hydrologic Development
NOAA/National Weather Service

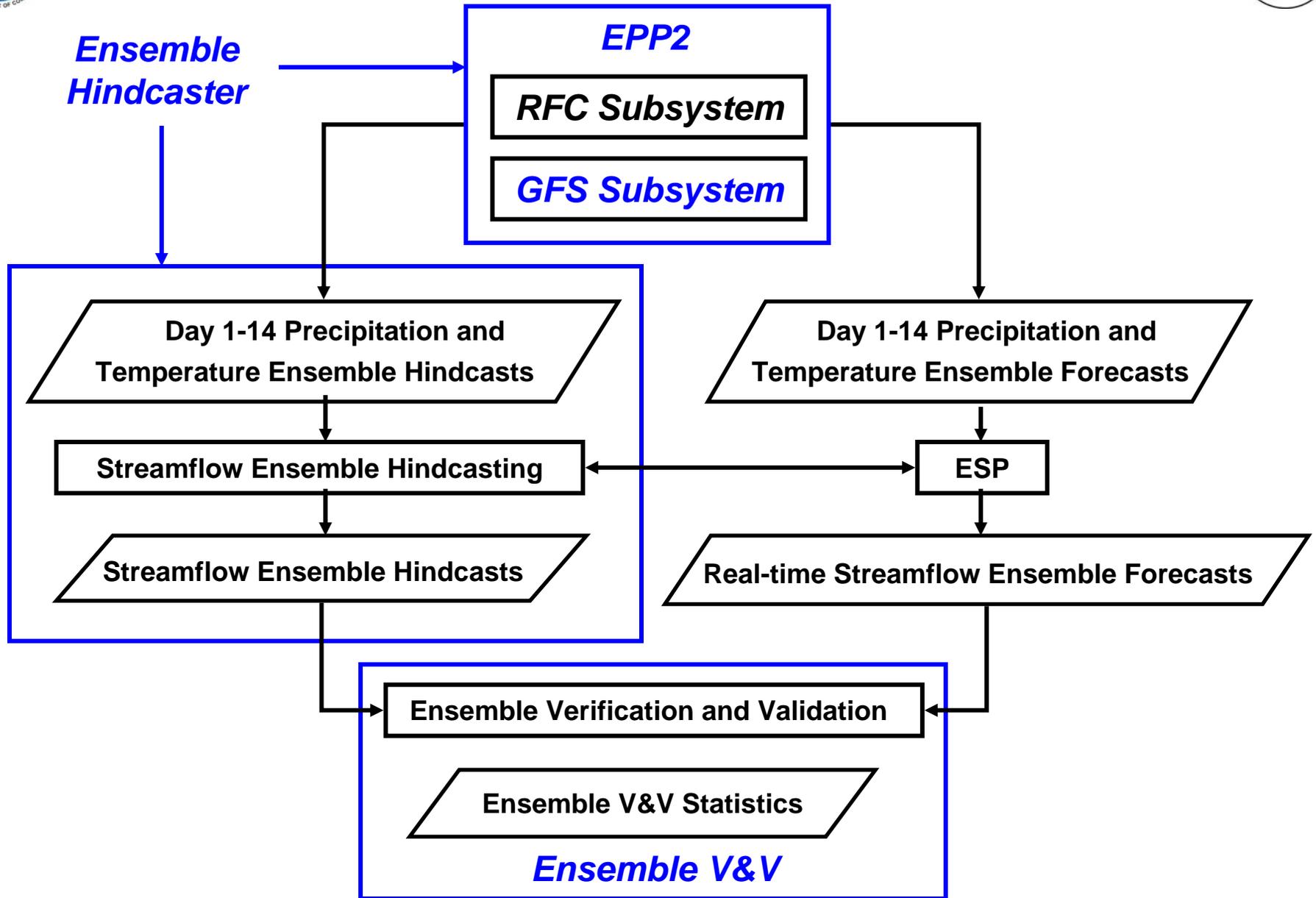
²University Corporation for Atmospheric Research

³Retired

⁴RS Information Systems, Inc.

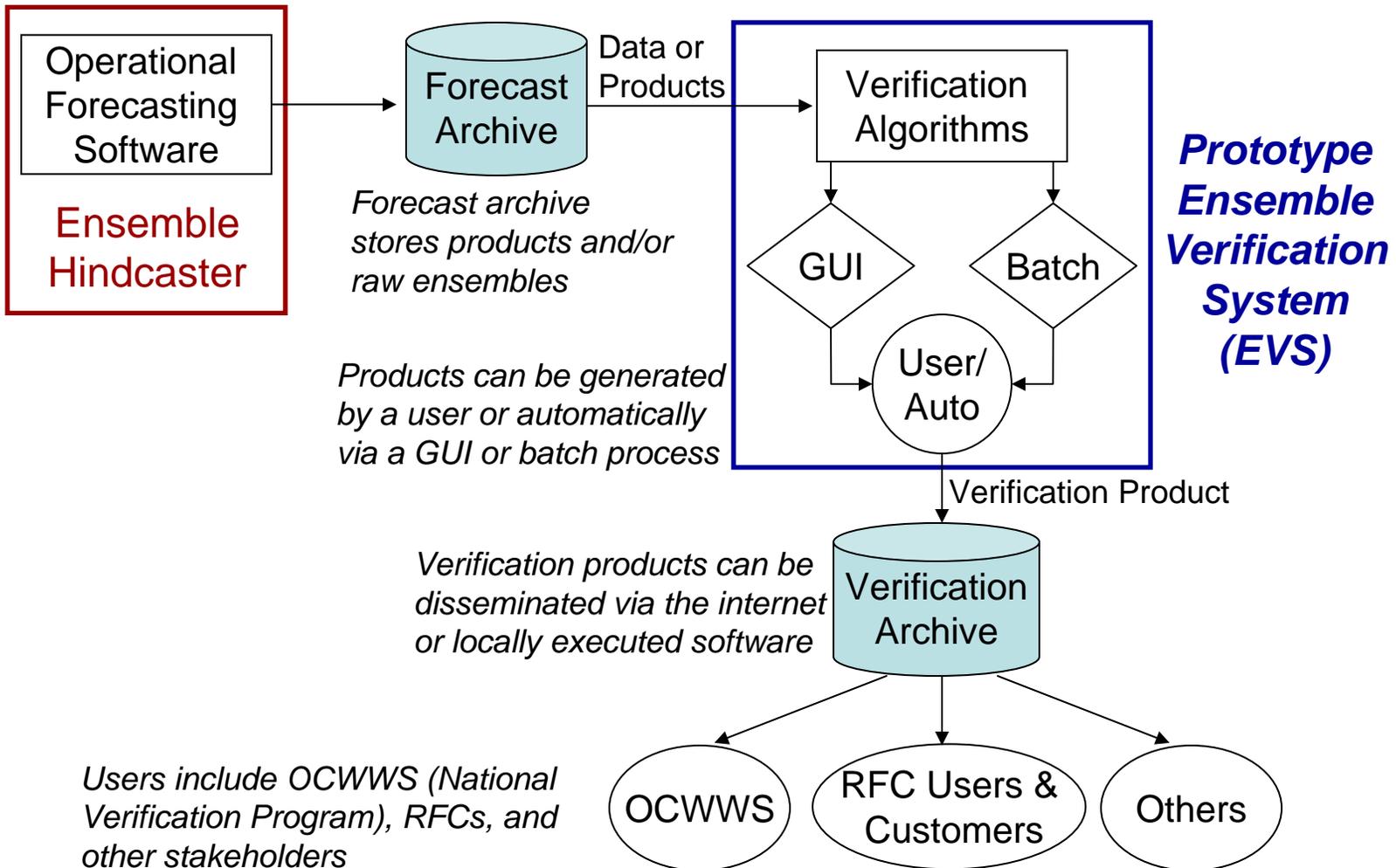


FY06 Ensemble Projects and their Relationships





Vision for Operational Ensemble Verification System





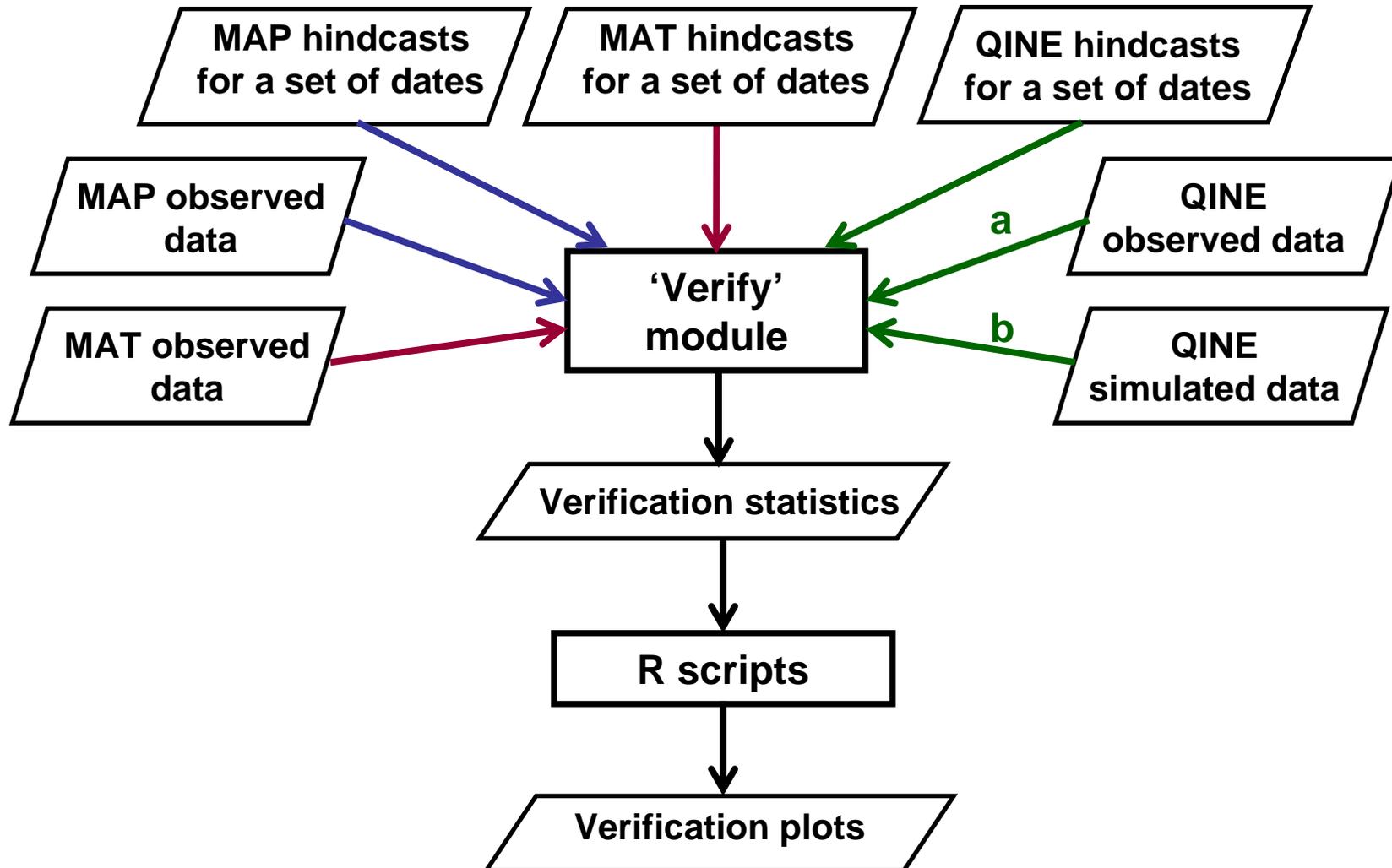
FY06 Activities

- Improved general robustness of the verification algorithms in the prototype Ensemble Verification System (EVS)
- Developed and implemented new capabilities, including:
 - Separation of input and hydrologic uncertainties in ensemble streamflow verification
 - Aggregation of ensemble verification results over multiple basins to reduce sampling uncertainties
- Enhanced the R scripts for graphical display of various verification statistics



Ensemble Verification: Data & Processes

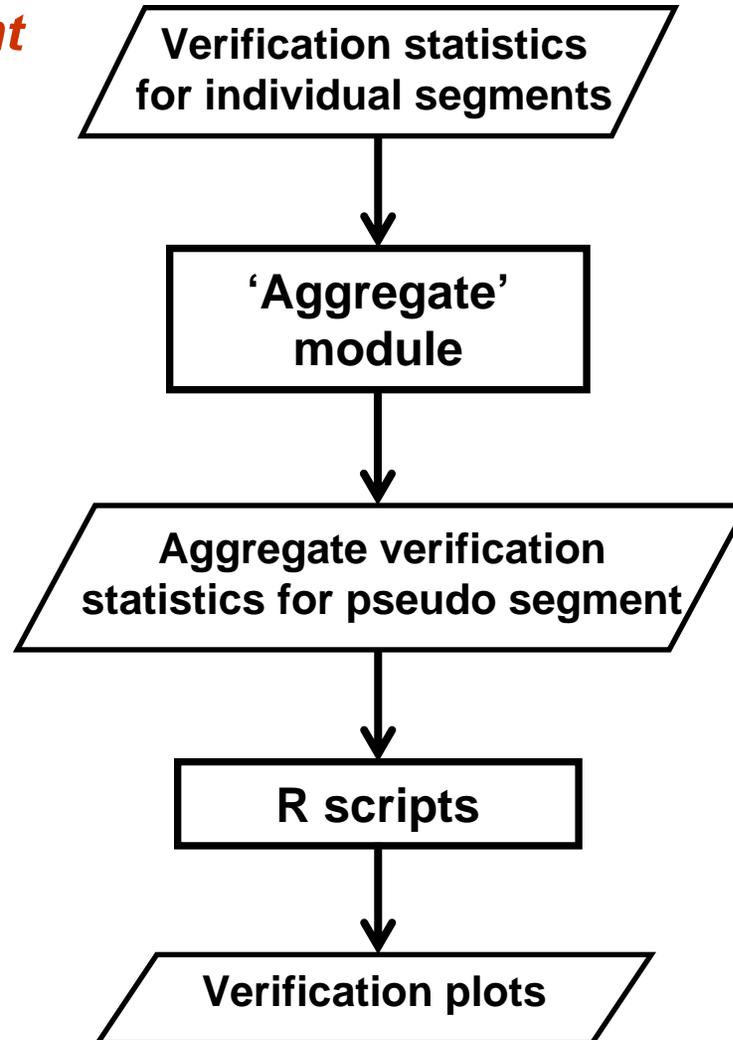
For one segment





Ensemble Verification: Data & Processes (cont.)

For a group of segment





'Verify' Module

- Pair observations and ensemble forecasts (with same or different time systems) (optional)
- Compute verification statistics for deterministic and probabilistic forecasts
 - Scatter plots
 - Deterministic verification of ensemble mean, comparison with persistence forecast: Ratio, Mean Error, Root Mean Square Error, Correlation Coefficient
 - Brier Score (BS) and its decomposition, Brier Skill Score (BSS)
 - Rank Probability Score (RPS), Rank Probability Skill Score (RPSS)
 - Reliability Diagram (# of bins to be defined)
 - Relative Operating Characteristics (# of points to be defined)



'Aggregate' Module

- Compute aggregate verification statistics as the weighted average of individual basin statistics (given number of observed events) to generate input files for R scripts:
 - Brier Score (BS) and its decomposition, Brier Skill Score (BSS)
 - Rank Probability Score (RPS), Rank Probability Skill Score (RPSS)
 - Reliability Diagram (# of bins to be defined)
 - Relative Operating Characteristics (# of points to be defined)



R Scripts

- A set of R scripts to be run for each verification statistic:
 - Scatter plots (3 temporal scales)
 - Deterministic verification of ensemble means, comparison with persistence forecast: Ratio, Mean Error, Root Mean Square Error, Correlation Coefficient (monthly scale)
 - Brier Score (BS) and its decomposition, Brier Skill Score (BSS) (annual scale)
 - Rank Probability Score (RPS), Rank Probability Skill Score (RPSS) (monthly scale)
 - Reliability Diagram (3 temporal scales)
 - Relative Operating Characteristics (3 temporal scales)

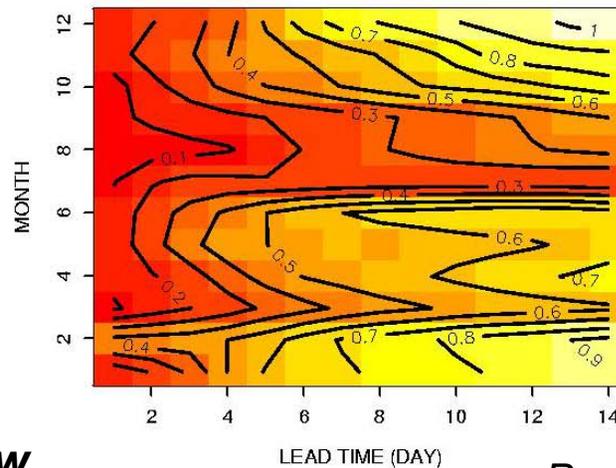


EVS Output: RPS & RPSS



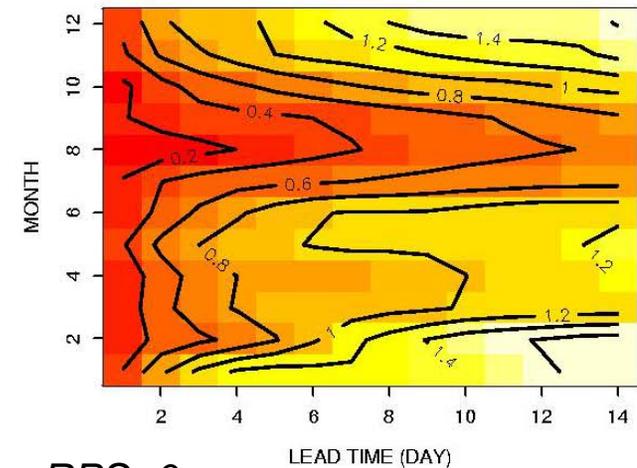
Rank Probability Score measures overall forecast performance

ABRFC - RPS, ENSEMBLE FCST OF 24HR FLOW



24-hr flow

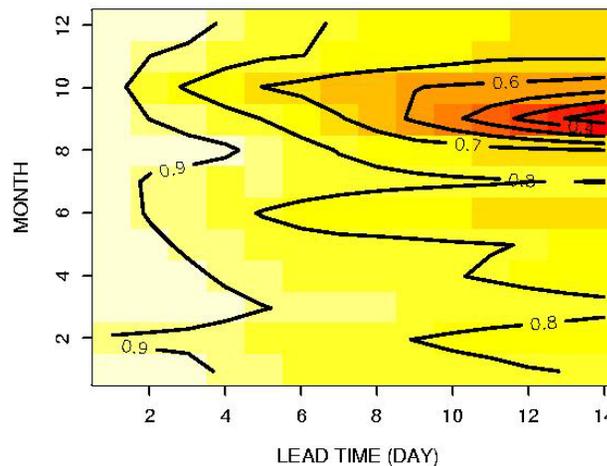
ABRFC - RPS, PERSISTENCE FCST OF 24HR FLOW



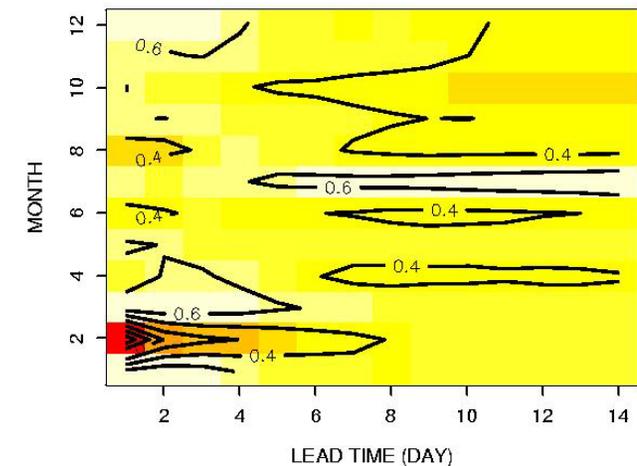
Perfect score: $RPS=0$

Rank Probability Skill Score measures improvement over reference forecast

ABRFC - RPSS, ENSEMBLE FCST VS. CLIMATOLOGY



ABRFC - RPSS, ENSEMBLE FCST VS. PERSISTENCE



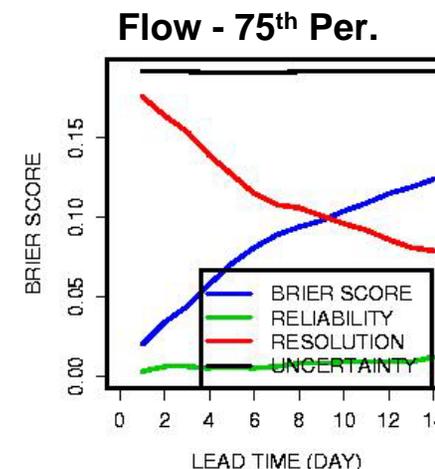
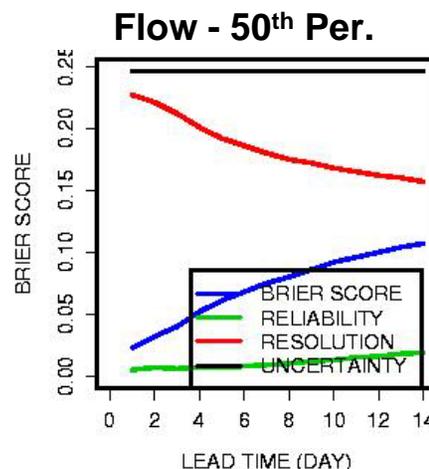
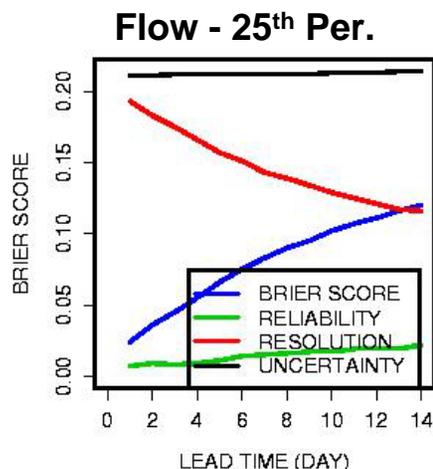
Perfect score: $RPSS=1$



EVS Output: BS & BSS

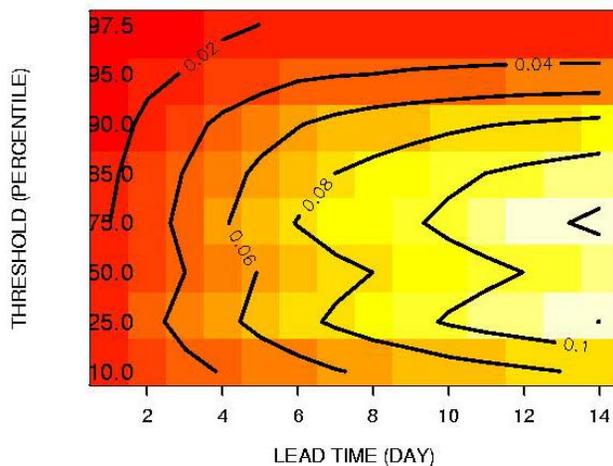
$$BS = \text{Reliability} - \text{Resolution} + \text{Uncertainty}$$

Brier Score
measures
mean
squared
probability
error



24-hr flow

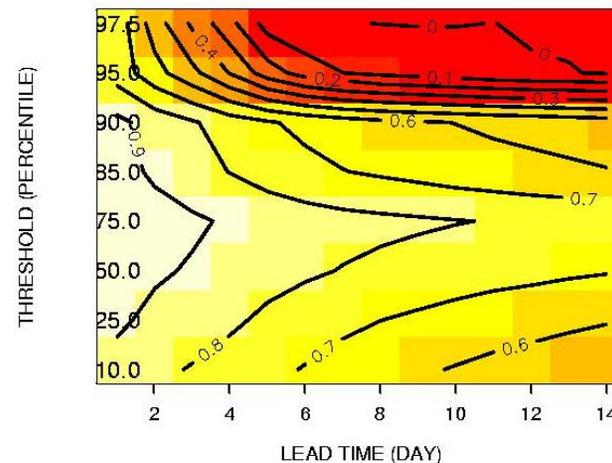
ABRFC - BS, ENSEMBLE FCST OF 24HR FLOW



Brier Score

Perfect score:
BS=0

ABRFC - BSS, ENSEMBLE FCST VS. CLIMATOLOGY



Brier Skill Score

Perfect score:
BSS=1



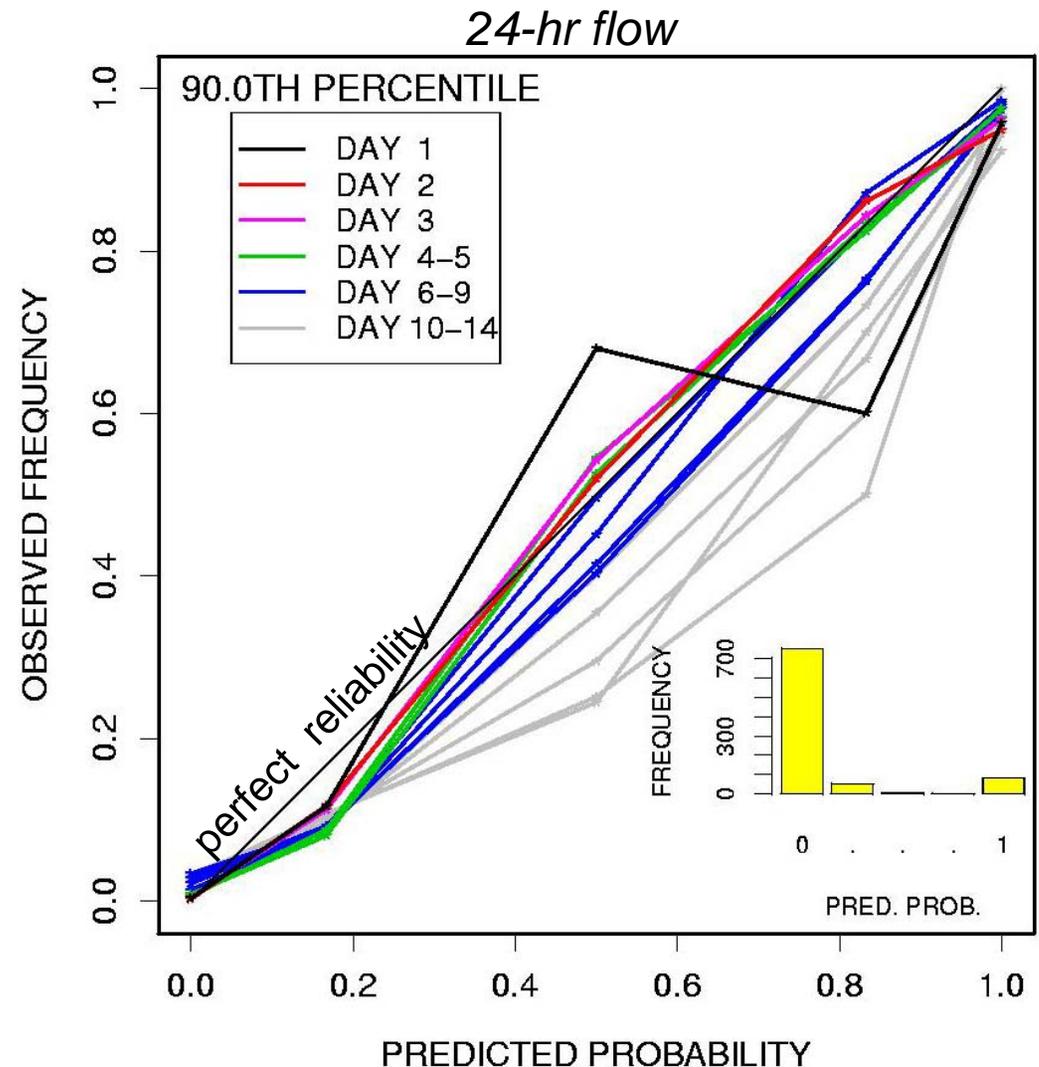
EVS Output: Reliability Diagram

- **Reliability Diagram** measures agreement between forecast probability and mean observed frequency

Deviation from diagonal gives conditional bias

Below diagonal: over-forecasting
Above diagonal: under-forecasting

Range of forecast probabilities is divided into K bins (+ 0 and 1 bins). Histogram gives sample size in each bin for lead day 1.





EVS Output: ROC

- **Relative Operating Characteristic** measures resolution (ability of forecast to discriminate between events & non-events)

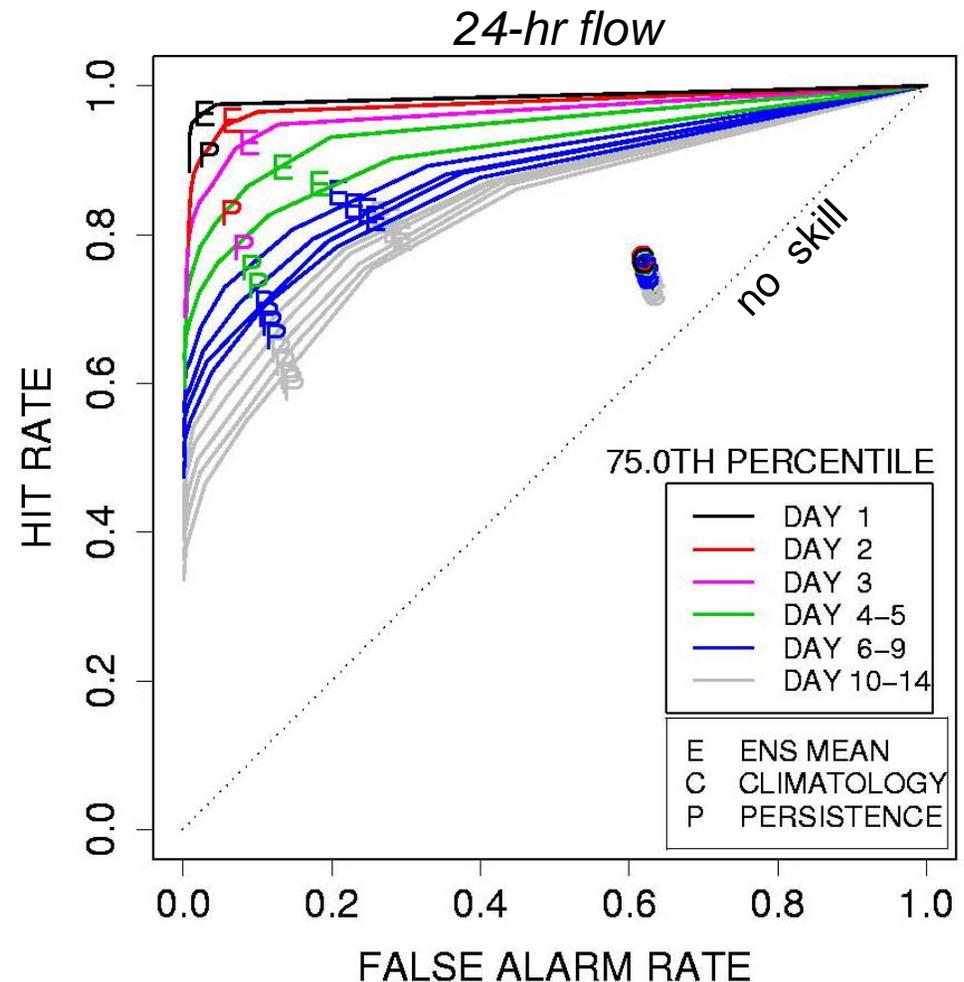
$$\text{Hit Rate (HR)} = \frac{\text{Hits}}{\text{Hits} + \text{Misses}}$$

Perfect score: HR = 1

$$\text{False Alarm Rate (FAR)} = \frac{\text{False alarms}}{\text{False alarms} + \text{Correct rejections}}$$

Perfect score: FAR = 0

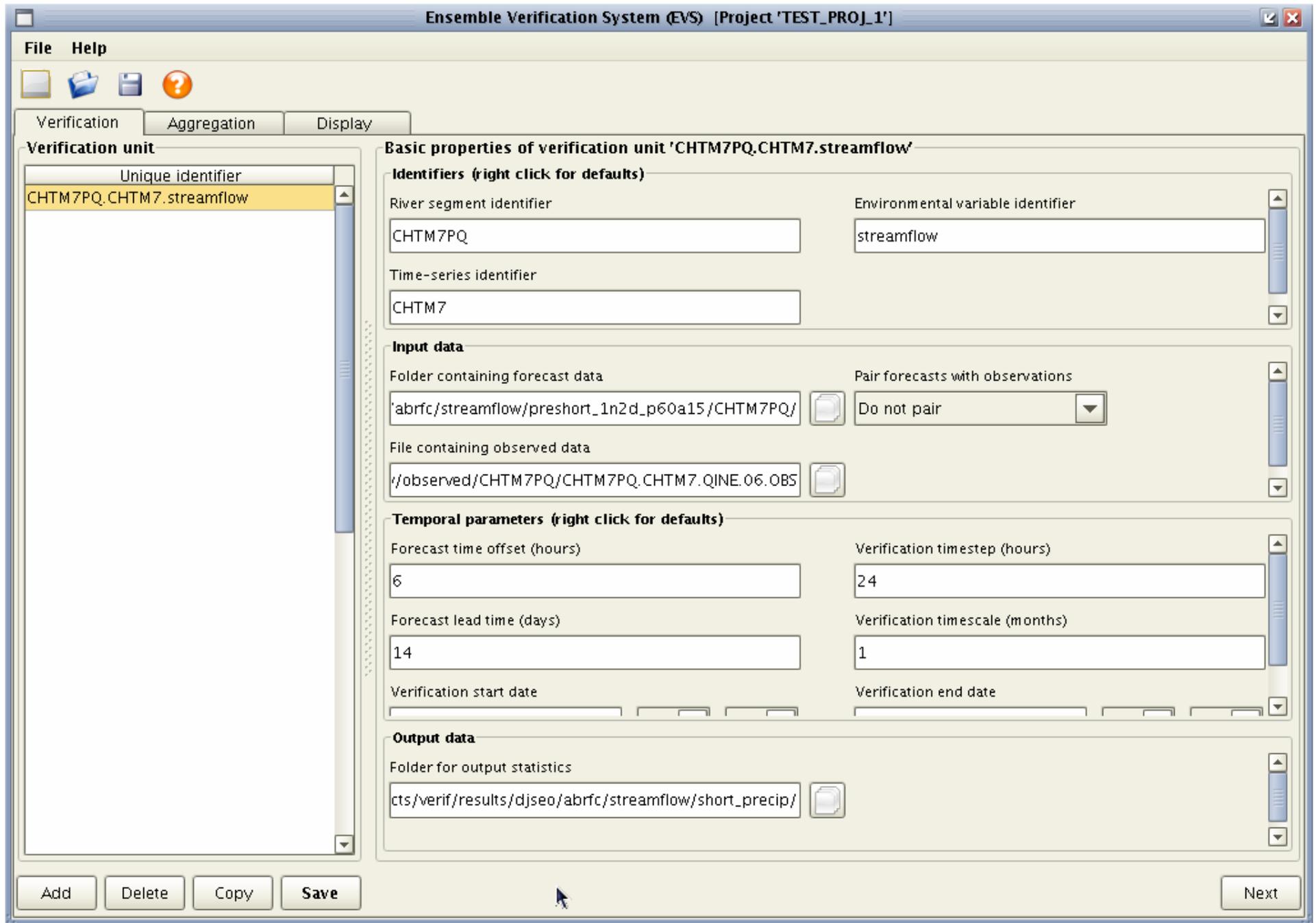
ROC with 10 probability thresholds & ROC for Ensemble Mean, Monthly Climatology Mean, & Persistence forecasts





FY07 Activities

- Developed a prototype user interface for ‘verify’ and ‘aggregate’ modules and R scripts
 - Verify, aggregate or display
 - Choose verification statistics to calculate
 - Choose plots to generate



Ensemble Verification System (EVS) [Project 'TEST_PROJ_1']

File Help

Verification Aggregation Display

Verification statistics and parameters for unit 'CHTM7PQ.CHTM7.streamflow'

Statistics to compute

Name	Property verified	Include?
Average Ranked Probability Score	Ensemble mem...	<input checked="" type="checkbox"/>
Average Ranked Probability Skill Score	Ensemble mem...	<input checked="" type="checkbox"/>
Brier Score	Ensemble mem...	<input checked="" type="checkbox"/>
Brier Score decomposed	Ensemble mem...	<input checked="" type="checkbox"/>
Brier Skill Score	Ensemble mem...	<input checked="" type="checkbox"/>
Correlation	Ensemble mean	<input checked="" type="checkbox"/>
Error	Ensemble mean	<input checked="" type="checkbox"/>
Ratio	Ensemble mean	<input checked="" type="checkbox"/>
Relative Operating Characteristic	Ensemble mean	<input checked="" type="checkbox"/>
Reliability Statistic	Ensemble mem...	<input checked="" type="checkbox"/>
Root Mean Squared Error	Ensemble mean	<input checked="" type="checkbox"/>

Explanation of statistic

Parameters of statistic (none)

Save Run All Back Next

Ensemble Verification System (EVS) [Project 'TEST_PROJ_1']

File Help

Verification Aggregation Display

Plotting of verification statistics

1. Units to plot (verification and aggregation units)

Name	Unit type	Plot?
CHTM7PQ.CHTM7.streamflow	VERIFICATION	<input checked="" type="checkbox"/>

2. Plots available

Name	Include?
Average Ranked Probability Score	<input checked="" type="checkbox"/>
Error statistics	<input checked="" type="checkbox"/>
Relative Operating Characteristic	<input checked="" type="checkbox"/>
Reliability	<input checked="" type="checkbox"/>
Scatter plot	<input checked="" type="checkbox"/>

3. Explanation of selected plot

Plots the reliability of the ensemble forecasts.

Parameters of statistic 'Reliability'

Periods for which plots are required

Period	Include?
JANUARY	<input type="checkbox"/>
FEBRUARY	<input type="checkbox"/>
MARCH	<input type="checkbox"/>
APRIL	<input type="checkbox"/>
MAY	<input type="checkbox"/>
JUNE	<input checked="" type="checkbox"/>

Save Run Back Start



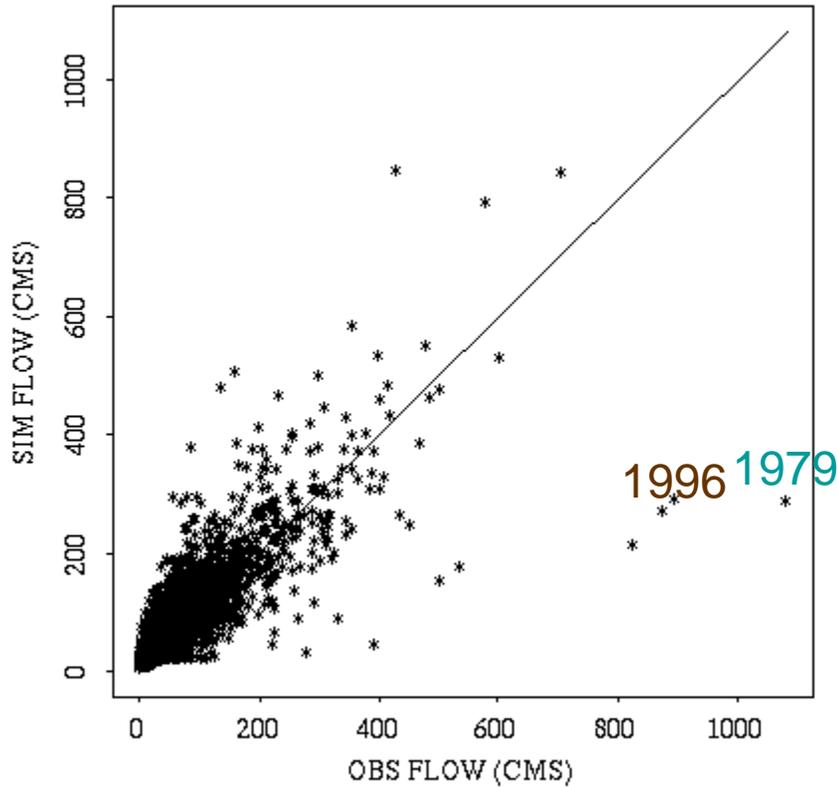
FY07 Activities (cont.)

- AHPS funding expected for:
 - Add metrics from the Verification Plan (and Confidence Intervals) and enhance display capabilities in EVS, release and support experimental EVS
 - Develop error analysis, enhance ensemble hindcaster, release and support experimental hindcaster
 - Evaluate existing archiving capabilities

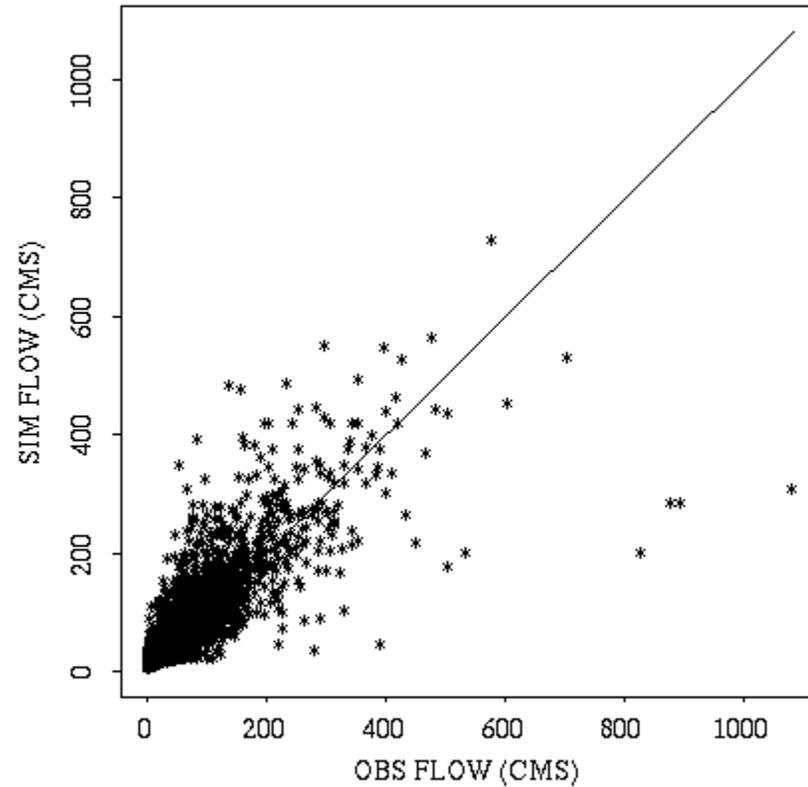


Developing new ways to visualize
goodness of ensemble forecasts
and new/different performance
measures for hydrology that are
easy to understand and to
communicate

SAXP1 – OBS VS RAW, VAL PERIOD



SAXP1 – OBS VS PP, VAL PERIOD



w/ rain-on-snow events included



Temperature



MARFC, segment huntingdon, 1998, lead day 1 (24-hour mean average errors).

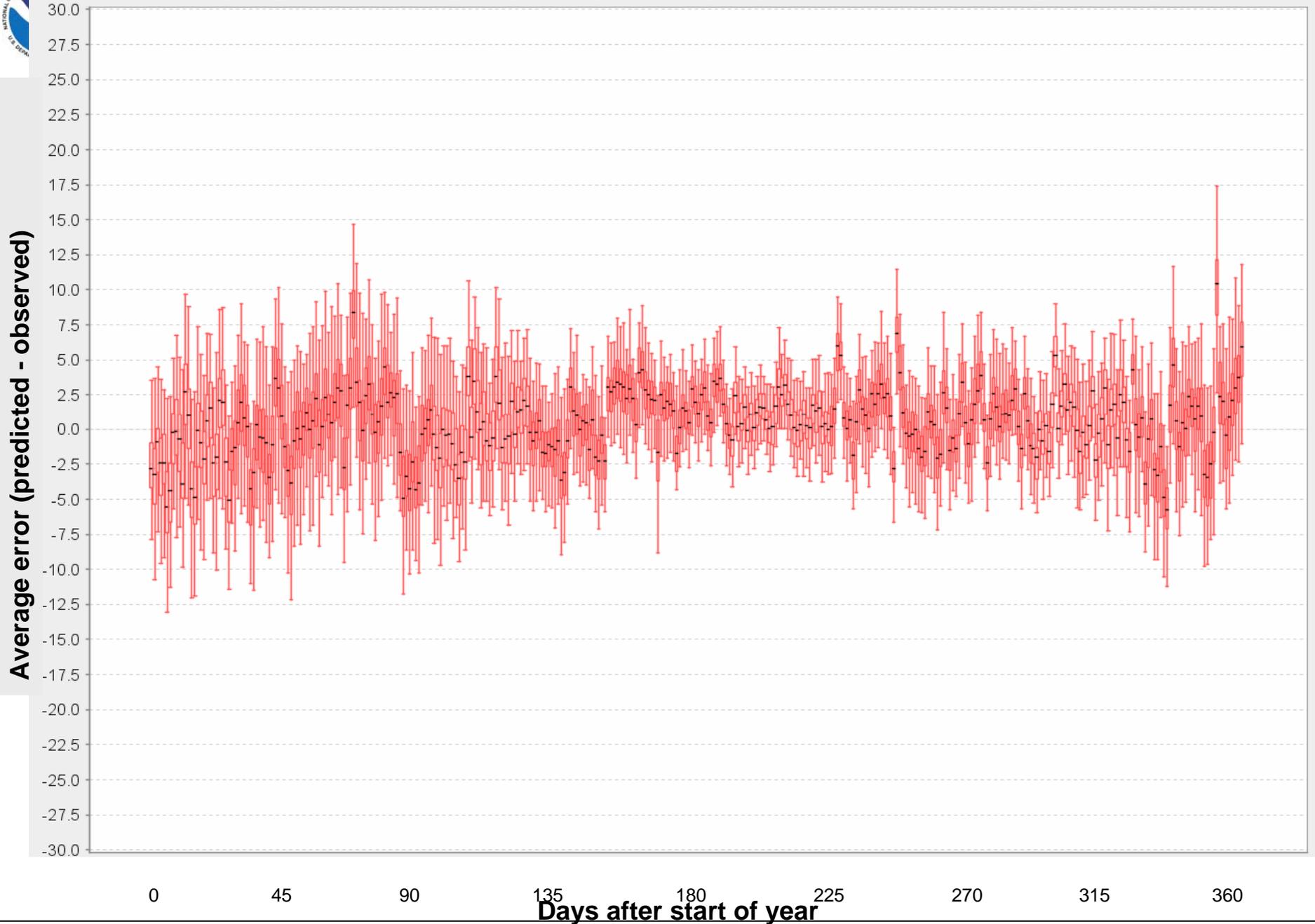
Average error (predicted - observed)



Days after start of year



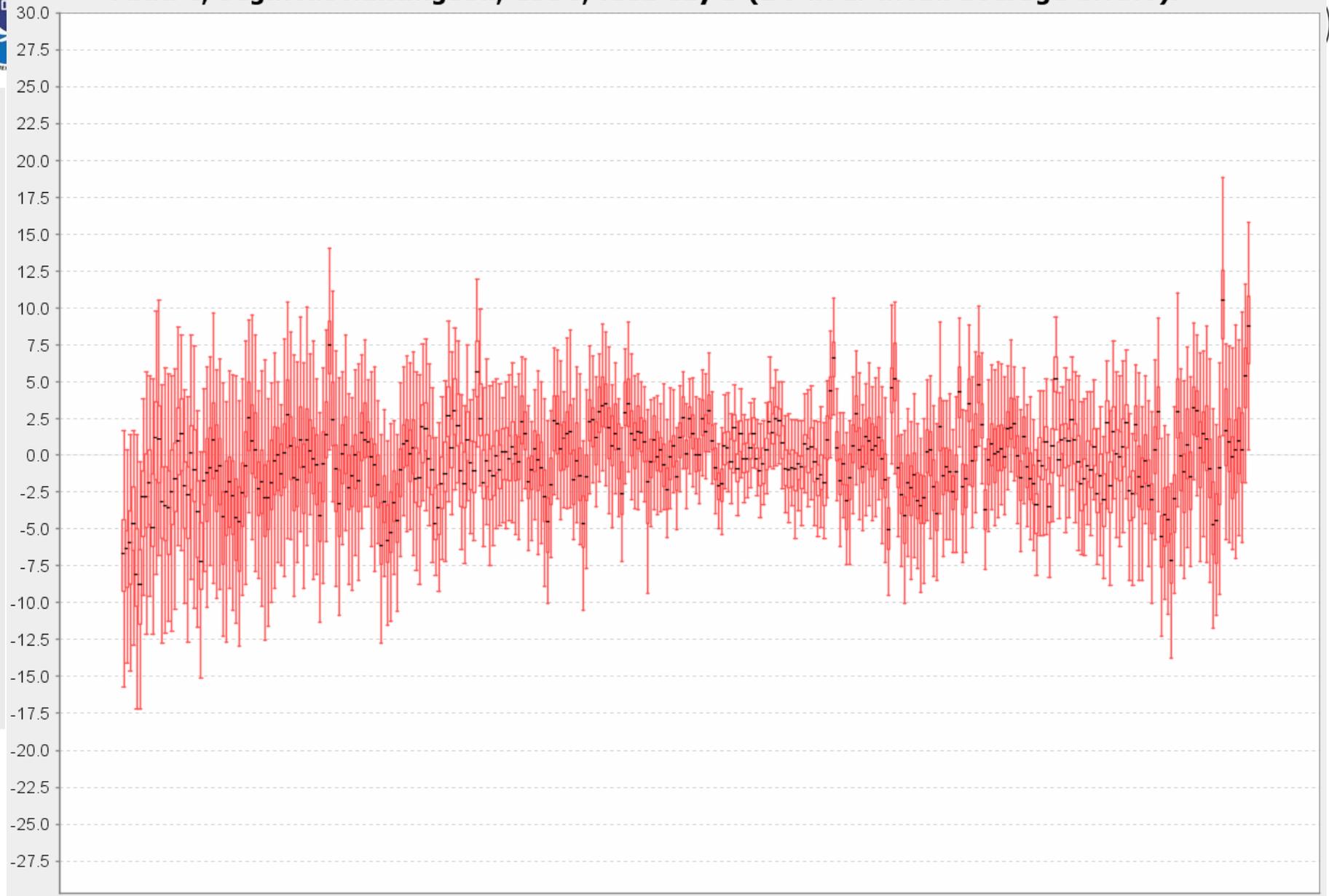
MARFC, segment huntingdon, 1998, lead day 2 (24-hour mean average errors).





MARFC, segment huntingdon, 1998, lead day 3 (24-hour mean average errors).

Average error (predicted - observed)



0

45

90

135

180

225

270

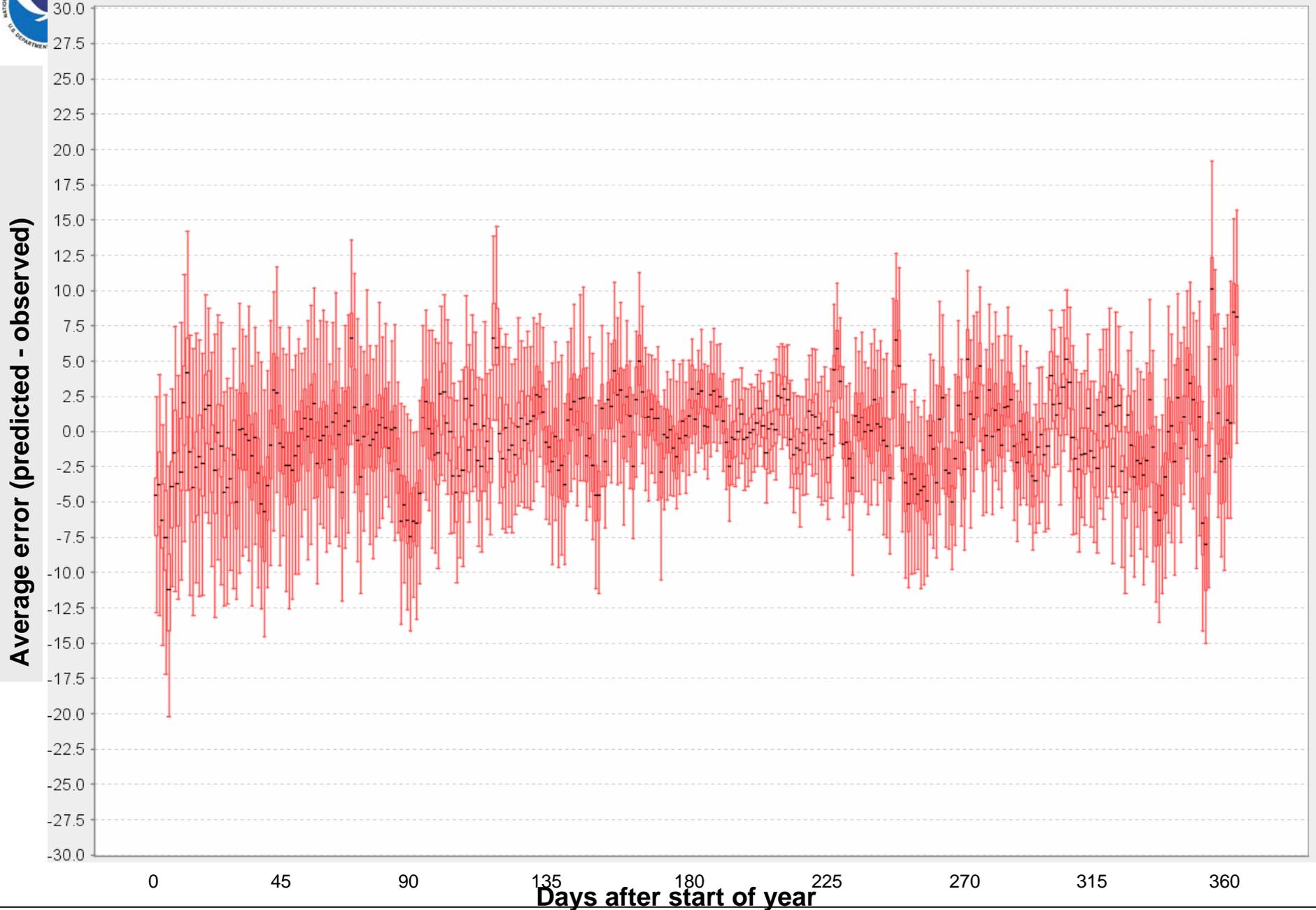
315

360

Days after start of year



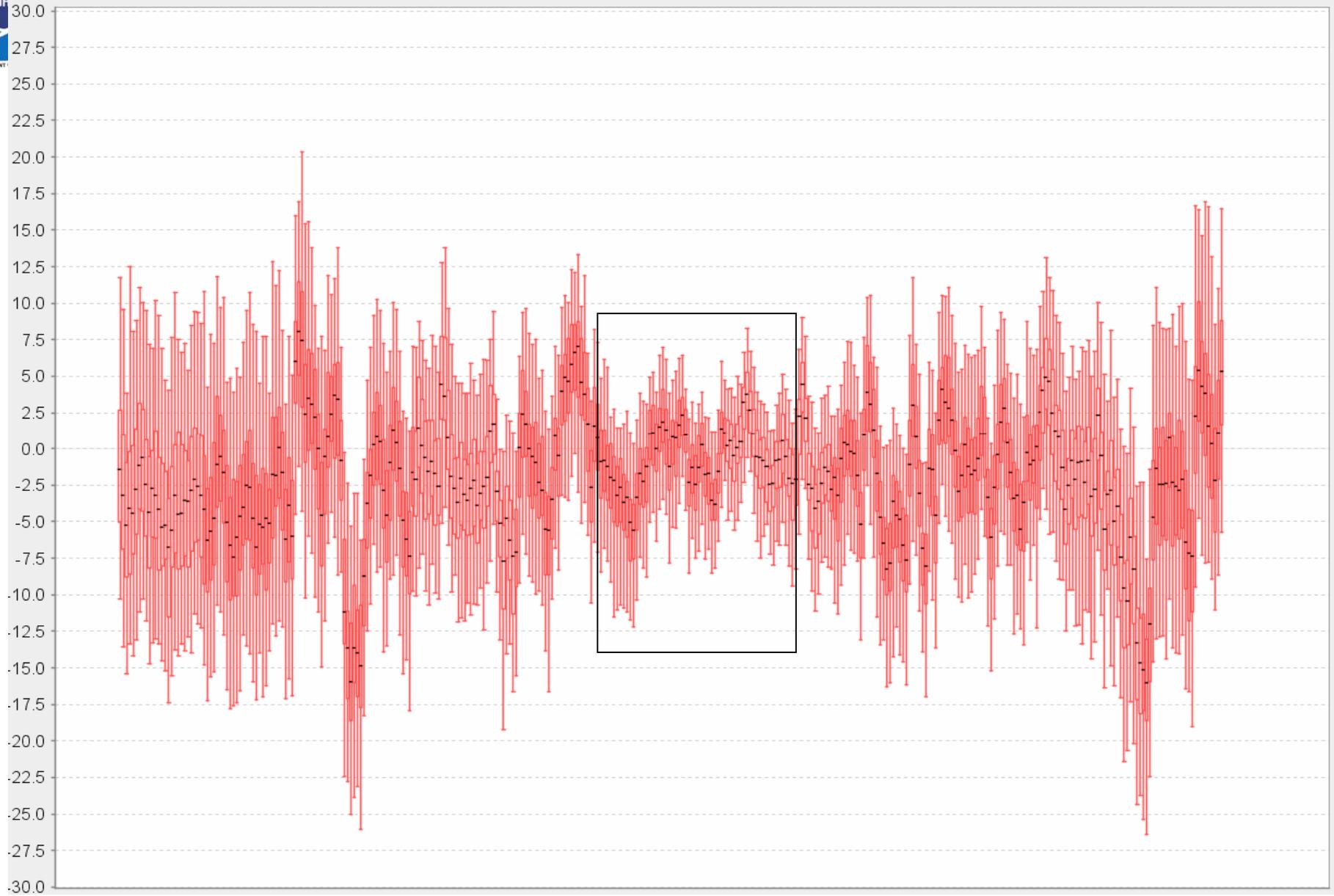
MARFC, segment huntingdon, 1998, lead day 4 (24-hour mean average errors).





MARFC, segment huntingdon, 1998, lead day 14 (24-hour mean average errors).

Average error (predicted - observed)



0 45 90 135 180 225 270 315 360

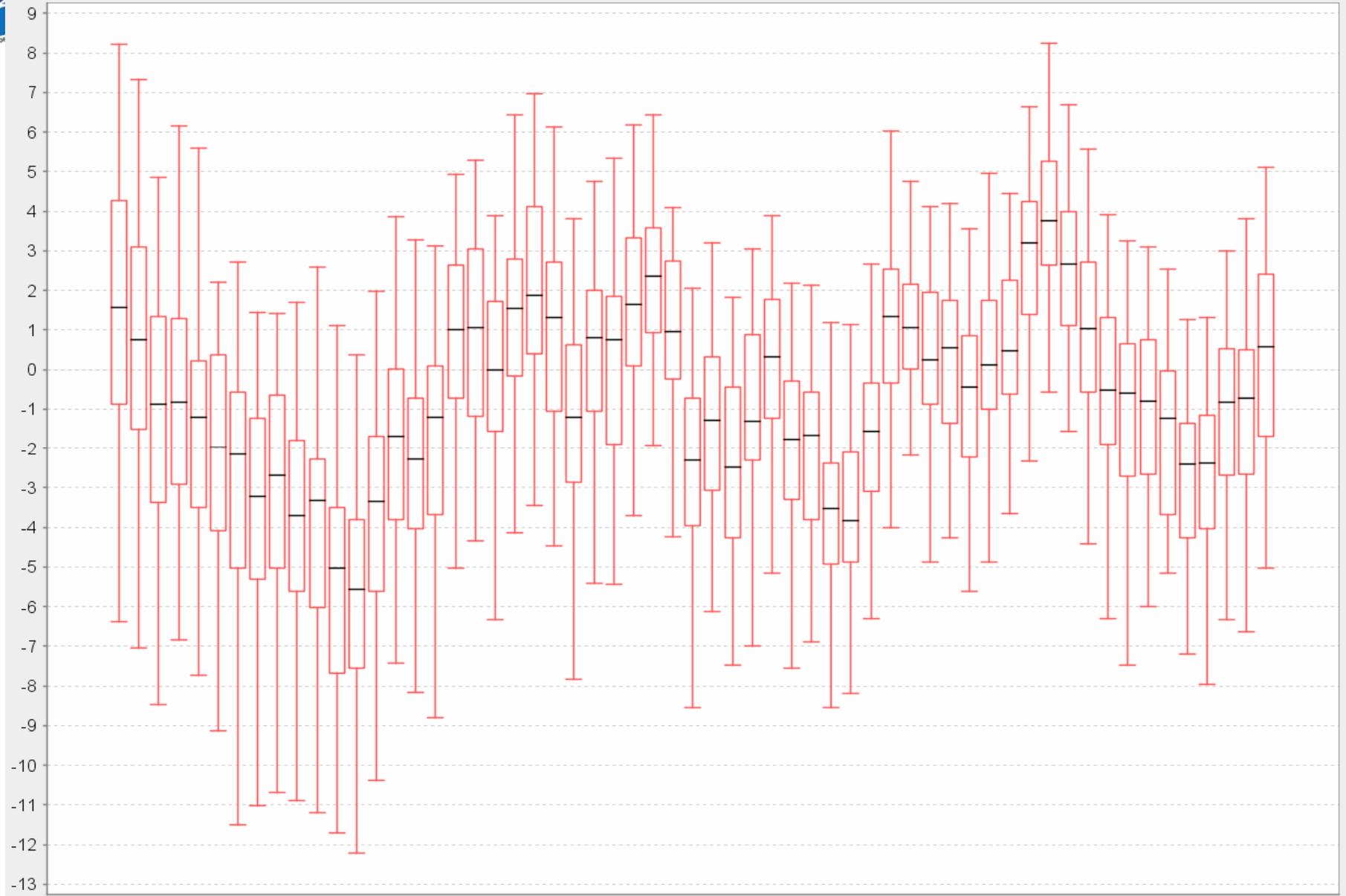
Days after start of year



MARFC, huntingdon, 1998, lead day 14, zoom on July/August



Average error (predicted - observed)



155

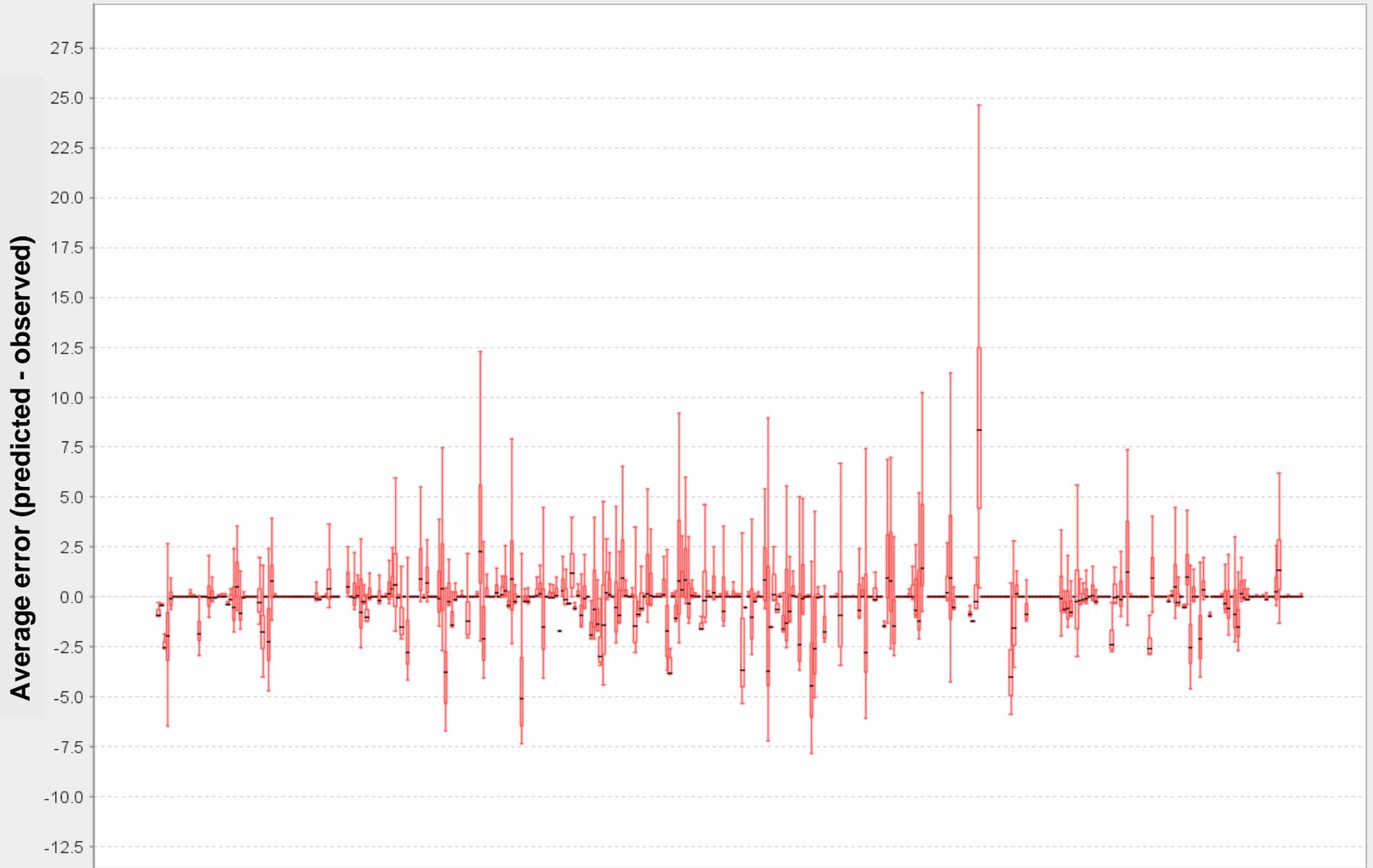
180
Days after start of year

210



Precipitation

MARFC, segment huntingdon, 2004, lead day 1 (24-hour mean average errors).



0

45

90

135

180

225

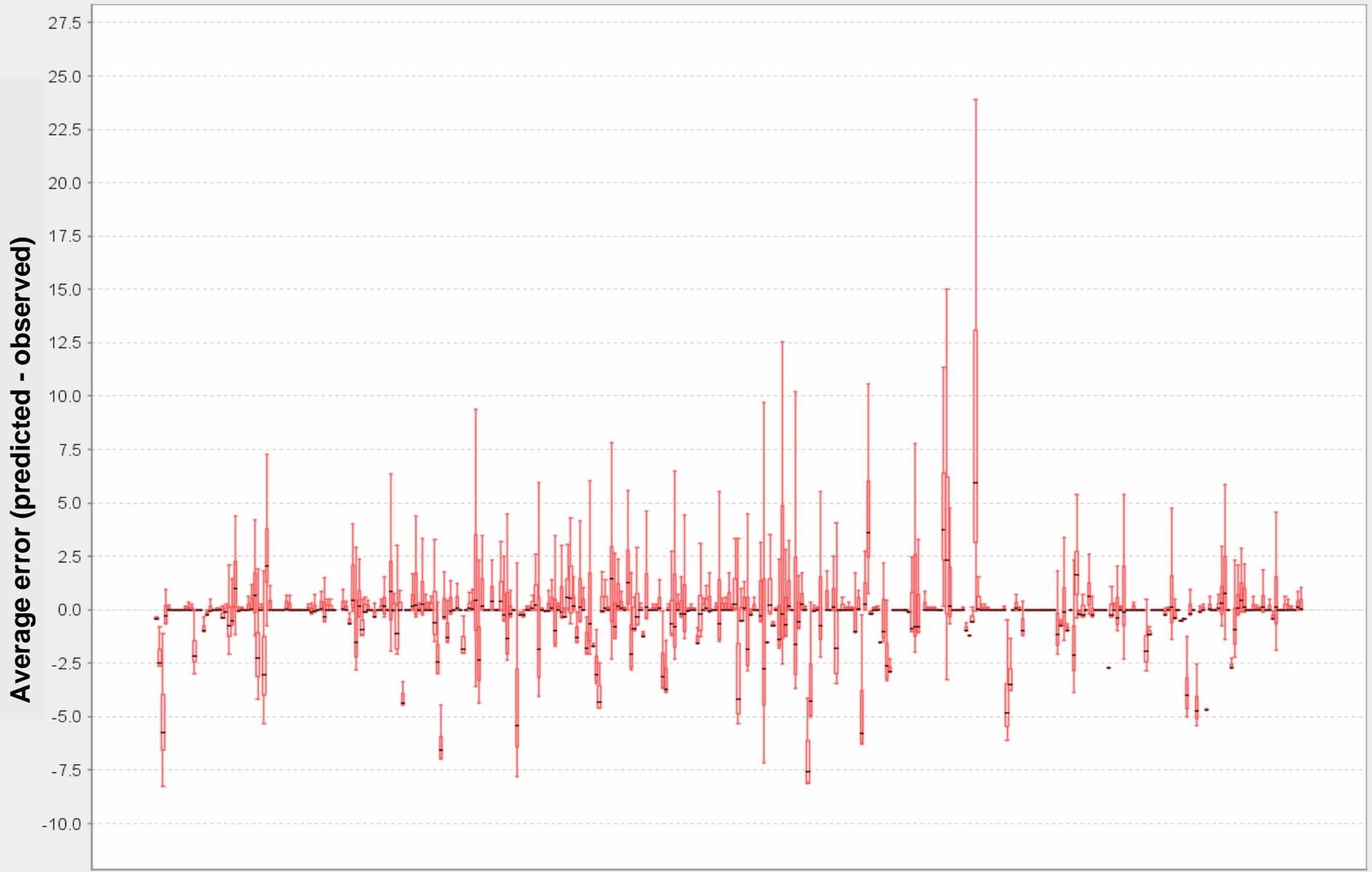
270

315

360

Days after start of year

MARFC, segment huntingdon, 2004, lead day 2 (24-hour mean average errors).



0

45

90

135

180

225

270

315

360

Days after start of year



Thank you