

## NCMRWF Model Based Probabilistic Forecast Products

Raghavendra Ashrit NCMRWF

## **Deterministic Forecasts**

- Our models cannot predict the future perfectly.
  - so we optimize them to push the prediction error down as far as we can go.
  - Better models, hopefully, lead to smaller errors.
- building a model for the uncertainty part of the problem (the area of the iceberg) we cannot see.
  - Quantifying the uncertainty will allow us to amend the point predictions (= best guesses) with deviation estimates and, ultimately, will lead to better and more robust models





# Why Probabilistic forecasts?

- Deterministc forecast: Specifies a point estimate of a predictand.
  - Forces the forecaster to suppress information on uncertainty.
  - Creates an illusion of certainty in users mind.
  - Leading to suboptimal action \_
  - Wrong forecasts can cause economic losses
- Probabilistic forecast: specifies a probability distribution function(pdf) ۲ of predictand.
- Probabilistic forecasts decouple ۰
  - Forecasting : which might involve principles of Science
  - Decision making: which involve decision maker's evaluation of consequences of \_ alternative actions and events
- Probabilistic predictions, unify point prediction and uncertainty ۲ modeling in one consistent framework.
- Using probabilistic prediction models we can calculate best-guess ٠ predictions and derive the "safety buffers" that, together, result in well informed decisions



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The case for probabilistic forecasting in hydrology Roman Krzysztofowicz

ms Engineering and Department of Statistics, University of Virginia, P.O. Box 400747, Charlottesville, VA 22904-4747 Received 8 February 2001; revised 4 April 2001; accepted 18 April 200



# **Benefits of Probabilistic forecasts**

- There are four potential benefits:
  - Probabilistic forecasts are scientifically honest since they allow the forecaster to admit the uncertainty and express the degree of certainty/uncertainty
  - Enable an authority to set risk-based monitoring and warning and emergenct response.
  - They apprise the user of uncertainty (necessary evil) for making rational decision, enabling the user to take risk into account.
  - Potential for economic benefits



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The case for probabilistic forecasting in hydrology

Roman Krzysztofowicz\*

Department of Systems Engineering and Department of Santistics, University of Virginia, P.O. Box 400747, Charloneville, VA 22004-4747, USA Received 8 February 2001; nevised 4 April 2001; accepted 18 April 2001

# NCMRWF Ensemble Forecasting System (NEPS)



## • What is an ensemble forecast?

- Instead of running just a single forecast, the computer model is run a number of times from slightly different starting conditions. The complete set of forecasts is referred to as the ensemble, and individual forecasts within it as ensemble members.
- Ensemble forecast systems are designed so that each member should be equally likely.







## **Ensemble Prediction System**

### Ensemble Members forecast at 6 hour interval

#### Wind speed: Ensemble members, Mean and Observation





## **Probabilistic Forecast of recent cold wave**







## **Probabilistic Forecast of recent cold wave**





#### Bias Correction in NEPS Tmax Mean Error in Tmax (Day-3) Mar 2019





$$F_{bc}(t) = F(t) - Bias(t)$$
$$BIAS(t) = (1 - w) \times b(t - 1) + B$$
$$B = \frac{1}{N} \sum_{i=1}^{30} (F_i - O_i)$$

- adaptive [Kalman filter type (KF)] algorithm to accumulate the decaying averaging bias
- This method allows the incorporation of the most recent behaviour of the system into the estimation of the bias [Cui et al., 2012; Glahn, 2012]





#### 28<sup>th</sup> Apr-4<sup>th</sup> May Western & Central India



Tmax >43 over large area of western and central India Forecast probability > 65% and 95%

Tmax >46 over central peninsula Forecast probability > 35%





#### 9-11<sup>th</sup> May N India and Eastern



Tmax >43 over Northern and eastern India Forecast probability > 65% and 95%

Tmax >43 reduced over Northern India Limited to eastern India Forecast probability > 65% and 95%



# Extreme Forecast Index (EFI)

- At the ECMWF, one tool that condenses the forecast information from the Integrated Forecasting System ensemble (ENS) is the extreme forecast index (EFI)
- EFI is an index that highlights regions that are forecast to have potentially anomalous weather conditions

#### Calculating the Extreme Forecast Index (EFI)

The Extreme Forecast Index is calculated according to the formula:

$$EFI = \frac{2}{\pi} \int_0^1 \frac{p - F_f(p)}{\sqrt{p(1-p)}} dp$$

where Ff(p) denotes the proportion of EPS (ensemble prediction system) members lying below the p quantile of the climate record. The EFI is computed for many weather parameters, for different forecast ranges and accumulation periods.



- EFI=0:
  - The probability distribution agrees with the M-climate distribution.
- If the probability distribution (mean, spread and asymmetry) does not agree with the climate probability distribution, the EFI takes non-zero values.
- EFI=+1:
  - all the members forecast values above the absolute maximum in the M-climate,
- EFI = -1:
  - all forecast values below the absolute minimum in the M-climate





#### 9-11<sup>th</sup> May

#### N India and Eastern





## NCMRWF Forecast 10m and 925 hPa WS over S India

Analysis, Raw and Bias Corrected Forecasts

Wind Speed





A. 3T. 77. 8. Wind Speed 925 hPa Comparison of Model Fcst: Raw & BC with Analysis AN 16N 16N 15N -15N · 15N Two Wind 14N-14N Farm sites in 13N 13N-13N AP 12N <del>|</del> 76E 12N -76E 12N-76E 79E 7ŻE 7ŻE 78E 80E 78E 79E 80E 78E 8ÒE 77E FC-AN BC-AN (BC-FC) 16N 16N 16N 15N 15N-15N × 14N 14N-14N 13N 13N-13N 12N + 76E 12N+ 76E 7ŻE 79E 7ŻE 78E 80E 78E 79E 80E 7ŻE 8ÔE 78E 79E NCUM Analysis and 24h FCST Mean (Apr-Jun)



### Impact of BC : Reduced MAE in the 10m (L) & 925 hPa (R) Wind Speed



•MEA Reduction by-

•65%, 44% and 66% in 12h, 18h and 24h forecasts

•MEA Reduction by-•75%, 79% and 79% in 12h, 18h and 24h forecasts





23:30:...

22:30:..

## Forecast on a Typical day (South India : AP)







# PQPF for Different FMOs

**Based on NEPS** 

## **Ensemble Forecast Product for Flood Advisory**

- Rainfall forecast from NCMRWF Ensemble Prediction System
- 23 members (22 + 1 Control)
- 4D Var Hybrid Data Assimilation System
- 12 km x 12 km Grid with global coverage (spatial resolution)
- High temporal resolution for specific applications
- Forecast lead time: 10 days



- Methodology: Rainfall probability for a river sub-basins is calculated using neighborhood post processing
- All rainy grid points from all the ensemble members falling inside a sub-basin is considered in probability calculation
- Rainfall threshold (mm) 0.1-10, 10-25, 25-50, 50-100 and > 100
- Probability band 0-5, 5-25, 25-50, 50-75 and 75-100
- 13 FMOs
- Presented in Graphical Format and shared with IMD
- (<u>http://hydro.imd.gov.in/hydrometweb/(S(a53rq3vchakjvx55nedd33zw))/PRODUCTS/QPF/neps\_00.html</u>)

### **Probabilistic Forecasts of High Impact/Extreme Rainfall Events**





#### PQPF at district level

### **Verification of PQPF over River Basins during**

A. 3T. H. 0

29-Sep



25N

24N

### **Verification of PQPF over River Basins during**

A.H.H.





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Renewable and Sustainable Energy Reviews

Review on probabilistic forecasting of wind power generation

CrossMark

Yao Zhang, Jianxue Wang\*, Xifan Wang School of Electrical Engineering, Xi'an Jiaotong University, Xi'an 710049, PR China

#### ABSTRACT

The randomness and intermittence of wind resources is the biggest challenge in the integration of wind power into the power system. Accurate forecasting of wind power generation is an efficient tool to deal with such problem. Conventional wind power forecasting produces a value, or the conditional expectation of wind power output at a time point in the future. However, any prediction involves inherent uncertainty. In recent years, several probabilistic forecasting approaches have been reported in wind power forecasting studies. Compared to currently wide-used point forecasts, probabilistic forecasts could provide additional quantitative information on the uncertainty associated with wind power generation. For decision-makings in the uncertainty environment, probabilistic forecasts are optimal inputs. A review of state-of-the-art methods and new developments in wind power probabilistic forecasting is presented in this paper. Firstly, three different representations of wind power uncertainty are briefly introduced. Then, different forecasting methods are discussed. These methods are classified into three categories in terms of uncertainty representation, i.e. probabilistic forecasts (parametric and non-parametric), risk index forecasts and space-time scenario forecasts. Finally, requirements and the overall framework of the uncertainty forecasting evaluation are summarized. In addition, this article also describes current challenges and future developments associated with wind power probabilistic prediction.

#### 9. Discussion

With the rapid development of the uncertainty forecasting method, the application of uncertainty forecasting in power system engineering might happen in the future. Today, forecasts end-users may still prefer to get wind power single-value forecasts because point forecasts are more easily to be understood and accepted. It is much expensive to generate uncertainty forecasts and is hard to verify. Nowadays, probabilistic information coming from uncertainty forecasts is still difficult to be appreciated by users. However, after integrating more and more stochastic power generation in power system, traditional point forecasts cannot satisfy the requirement of uncertainty information in decisionmaking problems. Therefore, methodologies of wind power forecasts should be developed in the probabilistic framework. The development of uncertainty forecasting would be of great benefit to increase the penetration of wind power generation. However, the study on wind power uncertainty forecasting is still in the early stage. Much problem and challenge still exists in this field



NOVEMBER 2009

F. NGAN

NOAA/Air Resources Laboratory, and Cooperative Institute for Climate and Satellites, College Park, Maryland

R. R. DRAXLER

NOAA/Air Resources Laboratory, College Park, Maryland

T. CHAI

NOAA/Air Resources Laboratory, and Cooperative Institute for Climate and Satellites, College Park, Maryland

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A.H. H.

www.elsevier.com/locate/atmosenv

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Ensemble dispersion forecasting-Part I: concept,

LEE ET AL.

Improving SCIPUFF Dispersion Forecasts with NWP Ensembles

JARED A. LEE

Department of Meteorology, The Pennsylvania State University, University Park, Pennsylvania

#### L. JOEL PELTIER\*



- Data can be imperfect, incomplete, or uncertain. There is often more than one explanation for why things happened the way they did; and by examining those alternative explanations using probability.
- However, thinking probabilistically takes some getting used to, as the human mind is naturally deterministic. We generally believe that something is true or false. Either you like someone or you don't.
- For make good decisions in complex, unpredictable environments one of the best ways to embrace uncertainty and be more probabilistic in approach is to learn to think like a professional gambler.
- Developing a probabilistic mindset allows you to be better prepared for the uncertainties and complexities of the Algorithmic Age. Even when events are determined by an infinitely complex set of factors, probabilistic thinking can help us identify the most likely outcomes and the best decisions to make.

### **Probabilistic Predictions**

Embracing the uncertainty for better decision-making

Julian Wergieluk Jun 20, 2020 · 10 min read 🖈

https://towardsdatascience.com/probabilistic-predictions-