

<http://www.meteo.unican.es>

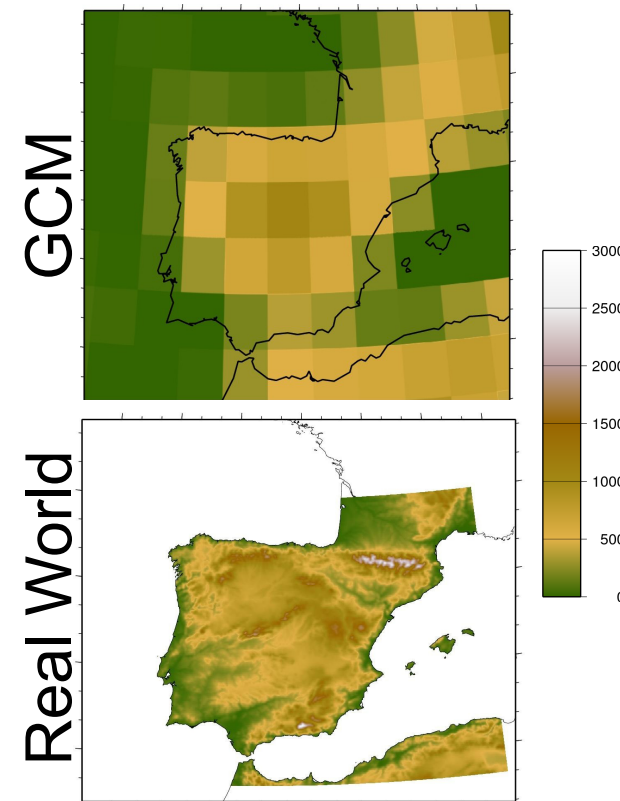
# Perfect Prog(nosis) Statistical Downscaling Methods

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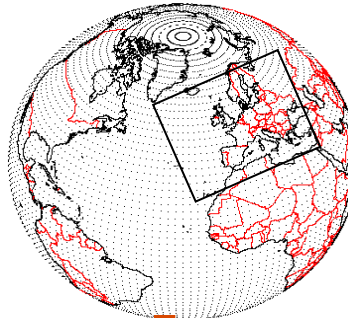
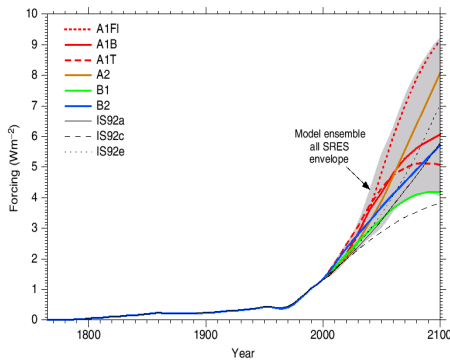
Instituto de Física de Cantabria  
CSIC – Univ. de Cantabria  
Grupo de Meteorología de Santander



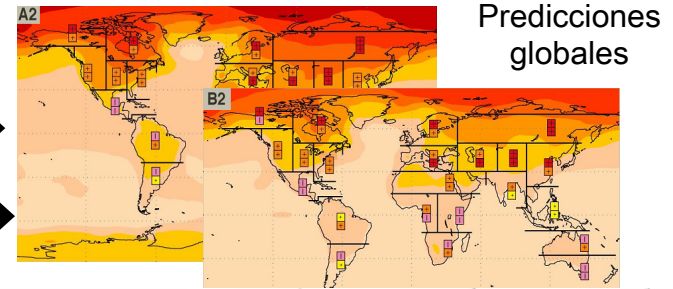
Dpto. Matemática Aplicada y  
Ciencias de la Computación



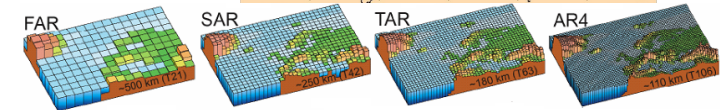
## Escenarios de emisión



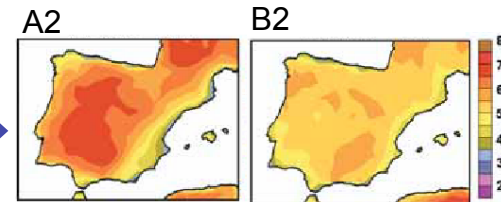
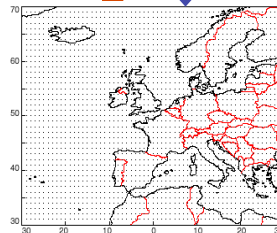
RCM



Predicciones globales



**Downscaling Dinámico:**  
basado en Modelos Regionales del Clima (RCMs)



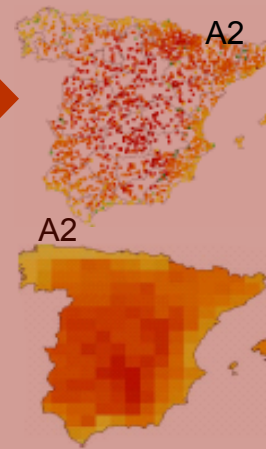
Registros históricos



Rejilla interpolada (20 km)

$$Y = f(X; \theta)$$

Los parámetros de los modelos son ajustados con los datos observados y simulados en clima presente.



**Downscaling Estadístico:** basado en métodos estadísticos que relacionan las ocurrencias locales con las simulaciones globales.

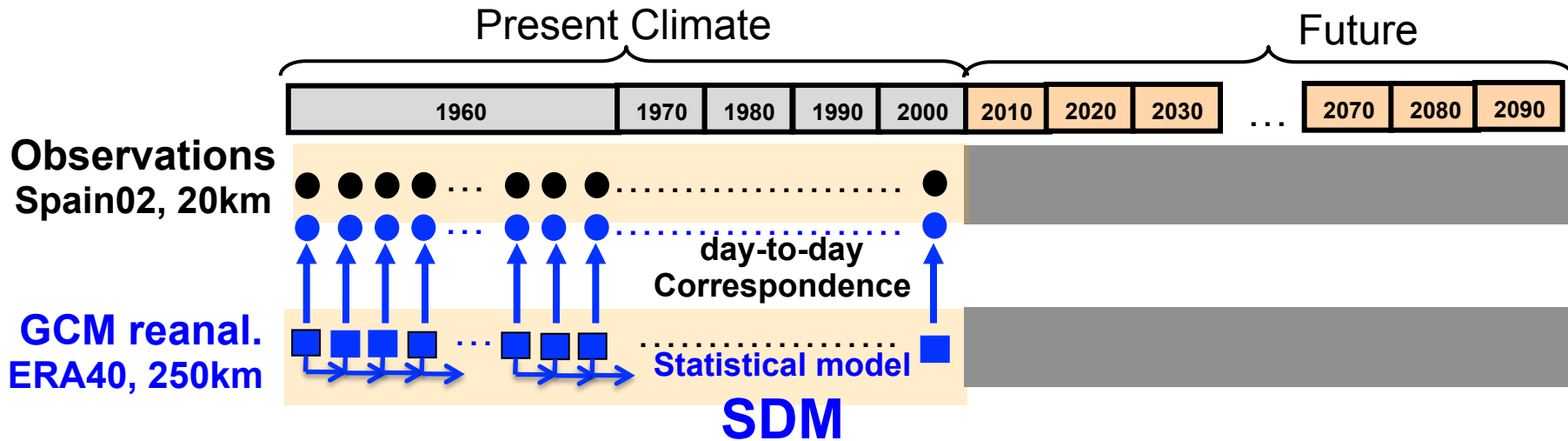
Variables	Description	Units
<i>tas</i>	2-meter temperature	K
<i>tasmax</i>	Daily maximum 2-m temperature	K
<i>tasmin</i>	Daily minimum 2-m temperature	K
<i>uas</i>	10-meter U-wind	m/s
<i>vas</i>	10-meter V-wind	m/s
<i>wss</i>	10-meter wind speed	m/s
<i>huss</i>	2-meter specific humidity	Kg/kg
<i>hurs</i>	2-meter relative humidity	%
<i>tdps</i>	2-meter dew point temperature	K
<i>psl</i>	Mean sea level pressure	Pa
<i>pr</i>	Precipitation	Mm
<i>prc</i>	Convective precipitation	Mm
<i>prls</i>	Large-scale precipitation	Mm
<i>evspsbl</i>	Evaporation	Mm
<i>evspsblpot</i>	Potential Evapotranspiration	Mm
<i>rss</i>	Net SW surface radiation	W/m <sup>2</sup>
<i>rls</i>	Net LW surface radiation	W/m <sup>2</sup>
<i>rst</i>	Top net SW	W/m <sup>2</sup>
<i>rsds</i>	Downward SW surface radiation	W/m <sup>2</sup>
<i>rlds</i>	Downward LW surface radiation	W/m <sup>2</sup>
<i>rsdt</i>	Top downward SW radiation	W/m <sup>2</sup>

RCMs provide a large number of physically consistent variables.

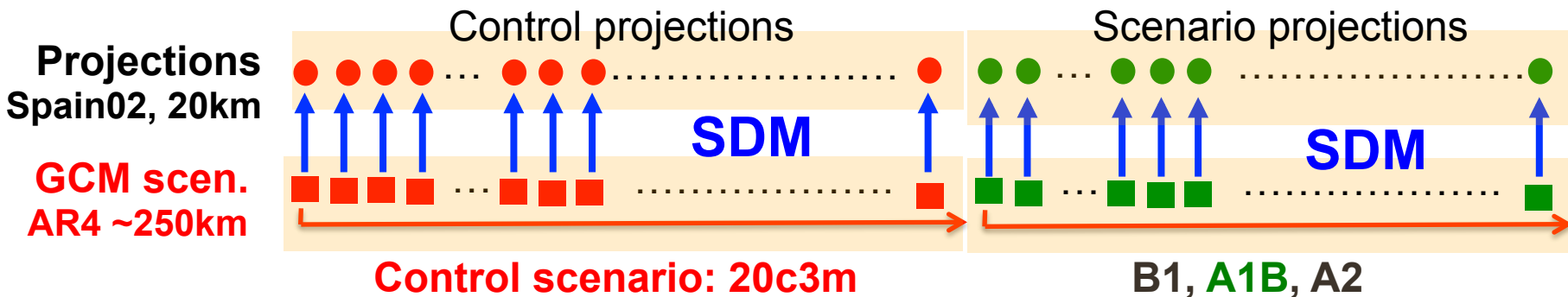
However, they exhibit large biases which need to be calibrated for impact studies. This calibration process assumes stationarity.

SDM require historical records of the variables under study.

SDM has some theoretical limitations: non-stationarity?



- **PROBLEM 1: Choosing consistent predictors:** ■ ■
- **PROBLEM 2: Stationarity/robustness:** SDM ■ SDM ■

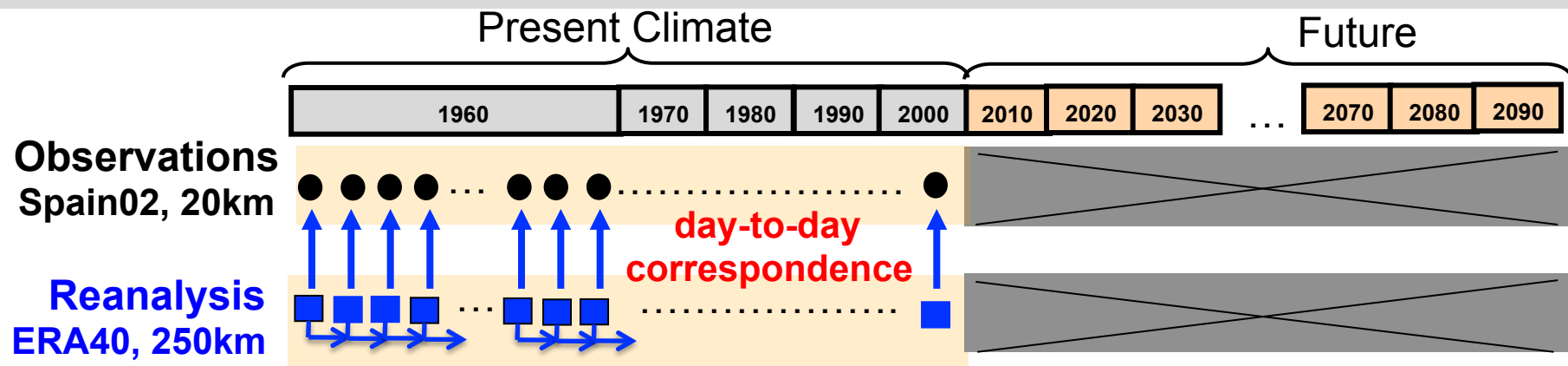




# Santander Meteorology Group

A multidisciplinary approach for weather & climate

# On the use of Reanalysis data



## Atmospheric Reanalyses Comparison Table

Name	Source	Time Range	Assimilation	Model Resolution	Model Output Resolution	Publicly Available Dataset Resolution
Arctic System Reanalysis (ASR)	Polar Met Group	2000-2010	WRF-Var	10-20km	10-30km	10-30km
ECMWF Interim Reanalysis (ERA Interim)	ECMWF	1989-present	4D-VAR	T255L60	125 km	1.5x1.5 / 0.7x0.7
ECMWF 40 year Reanalysis (ERA-40)	ECMWF	1958-2001	3D-VAR	T159L60	80 km	2.5x2.5 / 1.125x1.125
Japanese Reanalysis (JRA-25)	Japan Meteorological Agency	1979-2004	3D-VAR	T106L40	1.125x1.125/2.5x2.5	1.125x1.125/2.5x2.5
NASA MERRA	NASA	1979-2010	3D-VAR	1/2x1/2 deg	1/2x1/2 deg	1/2x1/2 deg
NCEP Climate Forecast System Reanalysis (CFSR)	NCEP	1979-?	3D-VAR	T382 L64	.5x.5 and 2.5x2.5	.5x.5 and 2.5x2.5
NCEP/DOE Reanalysis AMIP-II (R2)	NCEP/DOE	1979-present	3D-VAR	T62 L28	2.5x2.5	2.5x2.5
NCEP/NCAR Reanalysis I (R1)	NCEP/NCAR	1948-present	3D-VAR	T62 L28	2.5x2.5 and 2x2 gaussian	2.5x2.5 and 2x2 gaussian
NCEP North American Regional Reanalysis (NARR)	NCEP	1979-present	RDAS	32km	32km	32km
NOAA-CIRES 20th Century Reanalysis (20CR)	NOAA/ESRL PSD	1871-2008	Ensemble Kalman Filter	T62 L28	2x2	2x2

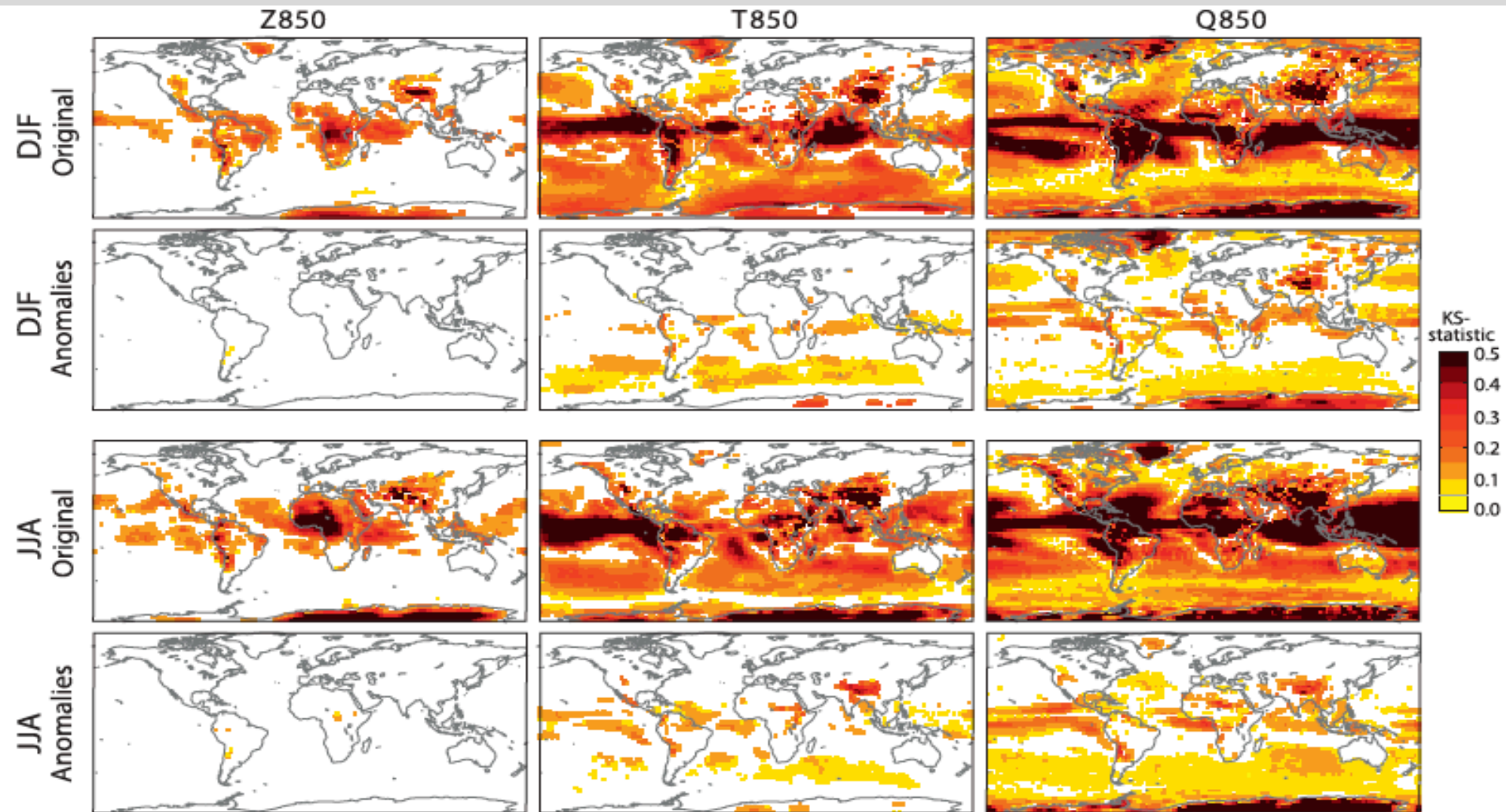


FIG. 3. Maps of distributional similarity for the daily time series of ERA-40 and NCEP-NCAR Z, T, and Q at (top) 500 and (bottom) 850 hPa, as revealed by the KS statistic. Color darkening from yellow to black indicates increasing dissimilarity. If the  $H_0$  values of equal distributions cannot be rejected at a test level of 5%, the grid box is whitened and the distributional similarity is assumed to be optimal. Results are presented for both the original and anomaly data.



Two main methodologies: **algorithmic** and **transfer functions** (from the ENSEMBLES downscaling portal).

	<b>Advantages</b>	<b>Shorcomings</b>
<b>Analogs (k-NN)</b>	Nonlinear Spatial consistency	Algorithmic. No model. Difficult to interpret
<b>Weather Typing (k-means, SOM)</b>	Nonlinear Easy to interpret Spatial consistency	Algorithmic. No model. Loss of variance
<b>Regression conditioned on WTs</b>	Simple Easy to interpret Nonlinear	Linear assumption Selection of predictors
<b>Neural networks</b>	Nonlinear	Local minima Selection of predictors

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EU-funded Project (2004-2009)

<http://ensembles-eu.metoffice.com>

## ENSEMBLES Project (2004-2009)

Develop an ensemble prediction system for climate change and linking the outputs to a range of applications.



- Statistical Downscaling (SD) methods/tools.
- RCM simulations.
- Gridded observations: E-OBS

# ENSEMBLES

Climate change and its impacts at seasonal, decadal and centennial timescales



The statistical downscaling portal is a free tool for user-friendly downscaling.

<http://www.meteo.unican.es/ensembles>

The screenshot shows the ENSEMBLES Downscaling Portal (version 2) website. The browser address bar shows the URL <https://www.meteo.unican.es/downscaling/ensembles>. The page features a navigation menu with links for Home, News, Terms of Use, Registration, and Login. Logos for ENSEMBLES, UC (Universidad de Cantabria), and CSIC are visible. The main content area is titled "ENSEMBLES Downscaling Portal (version 2)" and contains the following text:

One of the goals of the [ENSEMBLES project](#) is maximizing the exploitation of the results by linking the outputs of the ensemble prediction system (multi-model climate change global simulations) to a range of applications, including agriculture, health, food security, energy, water resources, and insurance, which use high resolution climate inputs to feed their models. The **downscaling portal** allows end-users to calibrate/downscale the coarse model outputs in the region of interest using historical observed records. The portal includes public observation datasets (e.g. GSOD) and allows uploading new historical data (including private datasets, not available for other users).

This Statistical Downscaling portal provides **user-friendly web access** to different statistical downscaling techniques and works transparently with the observations, reanalysis and global climate simulations (see the common list of [variables](#) available for all models in the portal), obtaining the resulting **outputs in simple formats (e.g., text files)**.

The diagram illustrates the downscaling process:

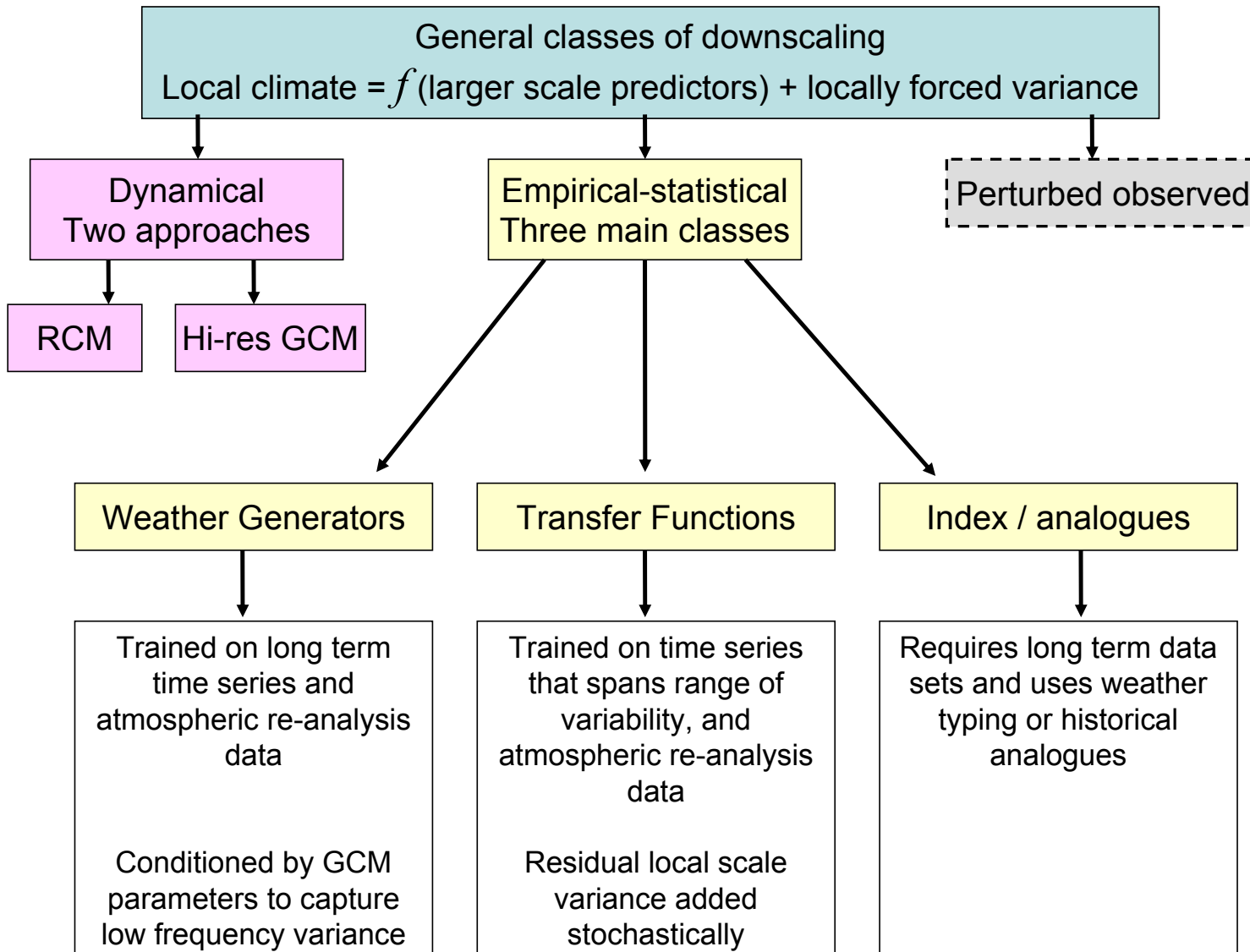
- Large scale predictors**: A map of Europe with a grid overlay. Below it, a list of variables:  $Z(1000\text{ mb}), \dots, Z(500\text{ mb}); T(1000\text{ mb}), \dots, T(500\text{ mb}); Q(1000\text{ mb}), \dots, Q(500\text{ mb})$ . These are grouped as  $X_n$ .
- Downscaling Model**: A central arrow pointing from the large scale predictors to the local predictands. It is labeled "Downscaling Model" and includes the equation  $Y_n = f(X_n)$  and the text "Analog, reg., ...".
- Local predictands**: A map of Spain with a grid overlay. Below it, a list of variables:  $Y_n$  and "Surface Variables: Precipitation, Temperature".

Three steps are necessary to obtain high resolution forecasts in a region of interest:

1. Selecting the predictors,
2. Selecting the local stations and variable (predictand),
3. Running the desired downscaling jobs (local scenarios).

At the bottom, there is a link to the "Downscaling Portal user guide:" and a citation: "Gutiérrez, J.M., San-Martín, D., Cofiño, A.S., Herrera, S., and Manzanas, B. (2011) User Guide of the ENSEMBLES Downscaling".





Source:  
Bruce Hewitson

## **D2: Inventory of downscaling methods, validation studies and gaps of knowledge**

### **Type: Report**

**Working groups:** [WG1: Synthesis](#), [WG3: Downscaling](#), [WG4: Extremes](#), [WG5: Sub-daily](#)

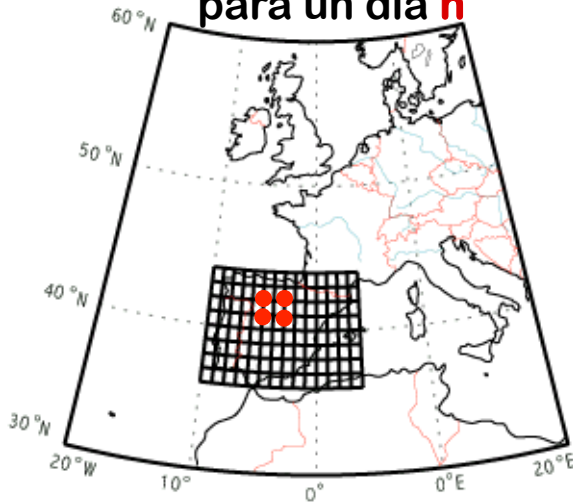
**Deadline:** 2012-12-31

The inventory of downscaling methods will encompass the range of state-of-the-art RCMs with a focus on European models, but include also non-European models; traditional PP statistical downscaling methods such as linear and non-linear regression (e.g., artificial neural networks), weather typing and analogue methods; MOS methods such as variants of the direct method (including scaling) and quantile mapping methods. Additionally, the inventory will search for new methods based on stochastic models and downscaling of full PDFs, and methods for downscaling daily time series to sub-daily time series. The inventory will group the methods according to the downscaling approach as well as to its applicability (e.g., number of downscaled variables, local vs. spatially distributed, time scales provided). As this inventory is concerned with methods for different purposes, it will be carried out by WG3-5, coordinated by WG1. WG3 is responsible for temporal and spatial variability, WG4 for extremes, and WG5 for sub-daily scales.

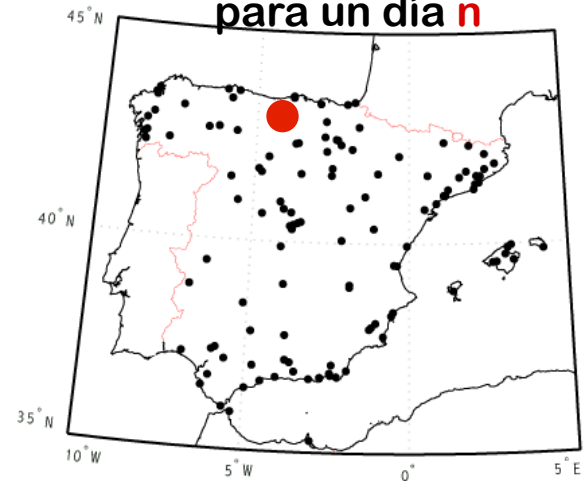


# 1. Transfer Functions

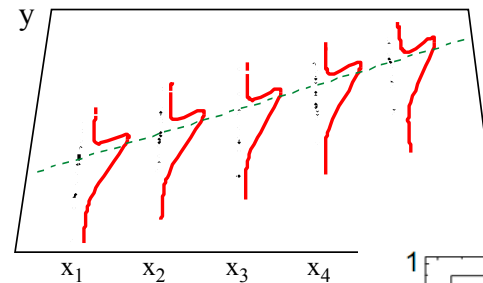
Rejilla de patrones atmosféricos para un día  $n$



Predictandos: *precip.*, etc. para un día  $n$



$$\left. \begin{aligned} &(\mathbf{T}(1000 \text{ mb}), \dots, \mathbf{T}(500 \text{ mb}); \\ &\mathbf{Z}(1000 \text{ mb}), \dots, \mathbf{Z}(500 \text{ mb}); \\ &\dots; \\ &\mathbf{H}(1000 \text{ mb}), \dots, \mathbf{H}(500 \text{ mb})) = \mathbf{X}_n \end{aligned} \right\}$$



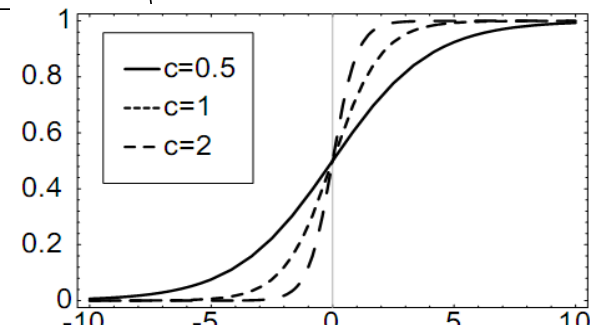
$$\mathbf{Y}_n$$

Linear regression:

$$\hat{\mathbf{Y}}_n = a \mathbf{X}_n + b$$

Logistic regression  
Probabilistic prediction

$$\hat{\mathbf{Y}}_n = F(a \mathbf{X}_n + b)$$



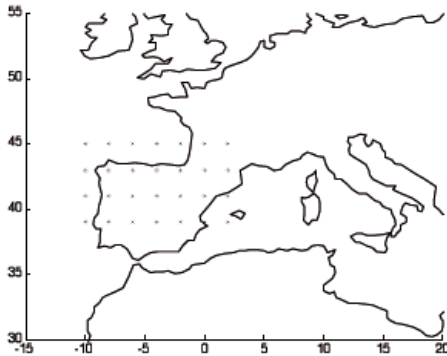


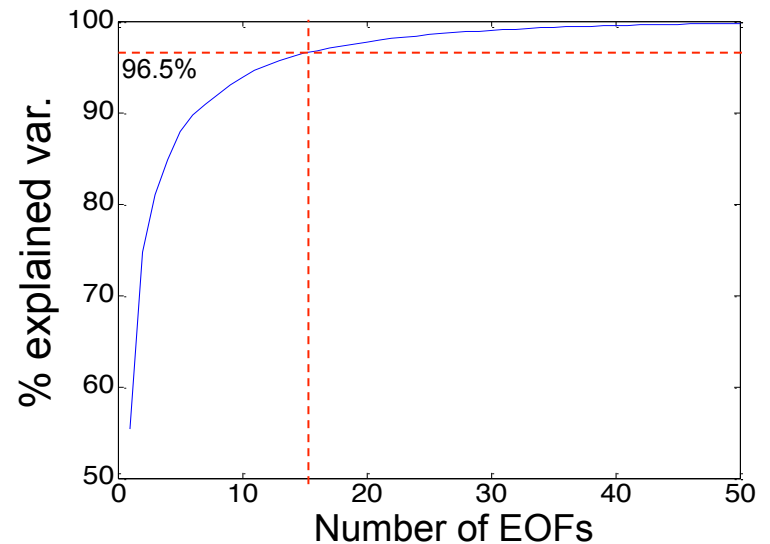
Figura 3. Área de estudio y rejilla utilizada para definir los predictores de los métodos de downscaling estadístico.

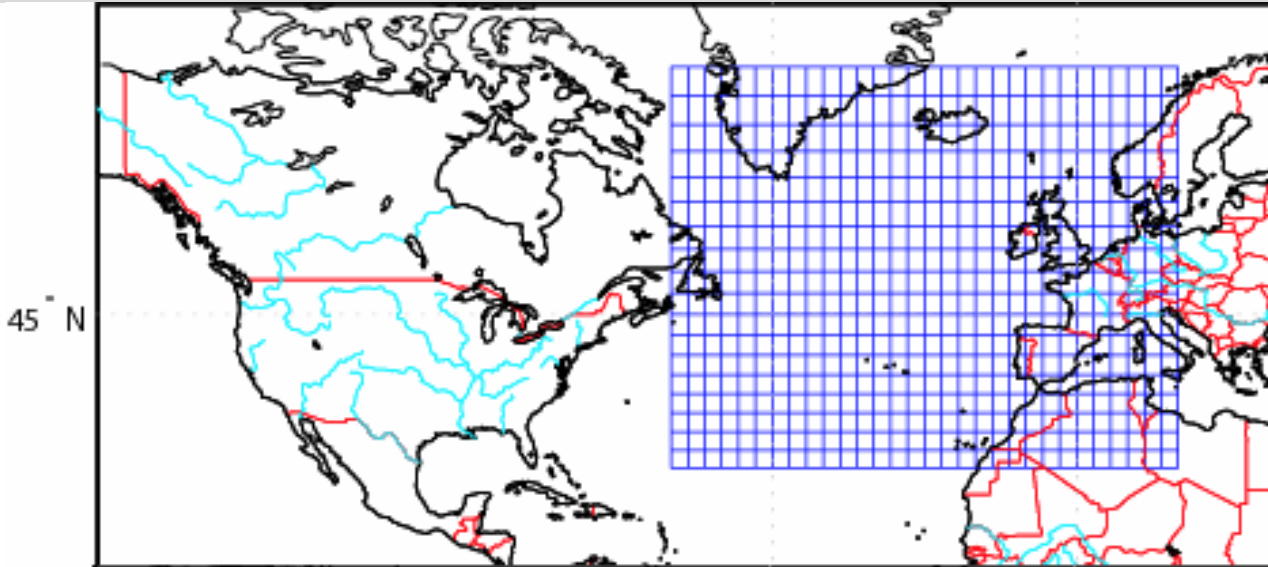
Variable	Nivel	Hora
Geopotencial	500	0 UTC
Geopotencial	1000	0 UTC
Temperatura	500	0 UTC
Temperatura	850	0 UTC
Humedad Relativa	850	0 UTC

140 parameters (5 variables, 28 gridboxes), n=16434

Redundancy (correlation):

- Principal Components
- Nearest grid-boxes

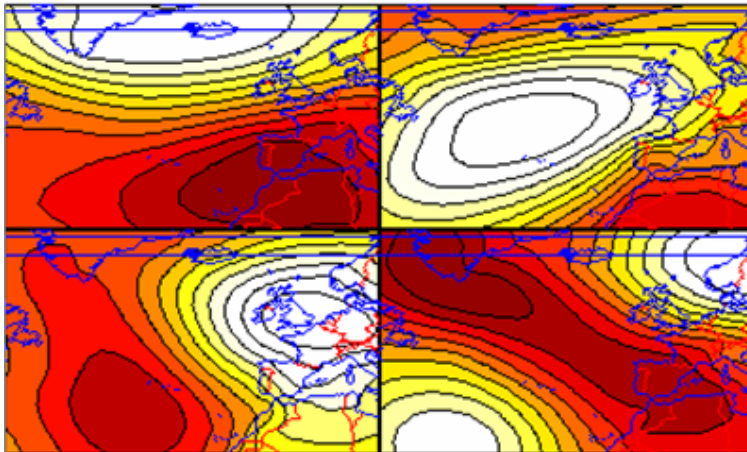




	AN
$EOF_1$	32.91
$EOF_2$	19.14
$EOF_3$	14.40
$EOF_4$	8.86
Acumulado	75.31

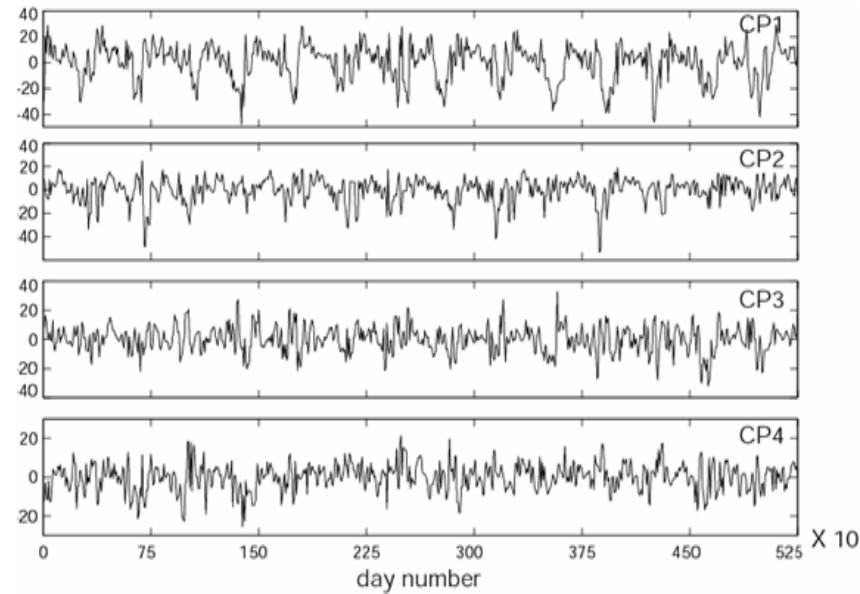
EOF 1

EOF 2



EOF 3

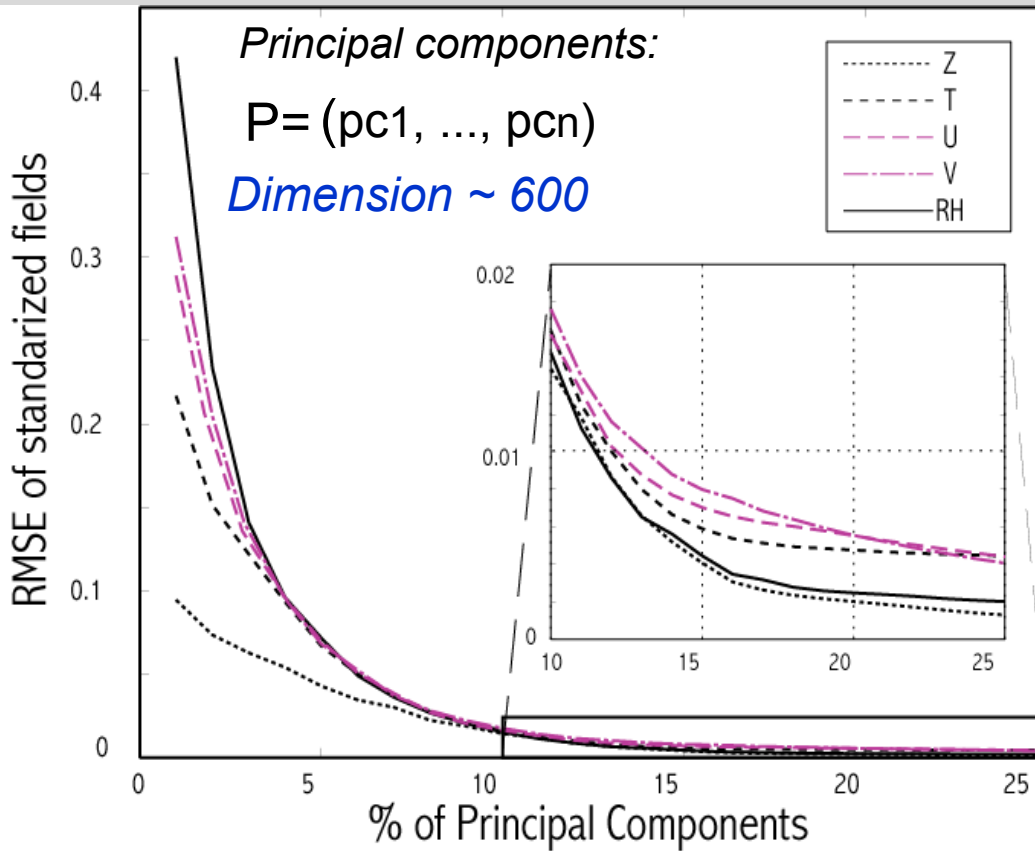
EOF 4



X 10



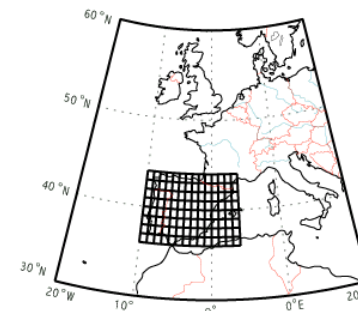
# EOFs of Combined Fields



In the numerical output for Spain we can reduce the dimension *from over 6000 to only 600*, spanning the maximum variance, of the spatial gridded fields

(T(1000 mb),..., T(500 mb);  
 Z(1000 mb),..., Z(500 mb),  
 .....,  
 H(1000 mb),..., H(500 mb))

Dimension > 6000



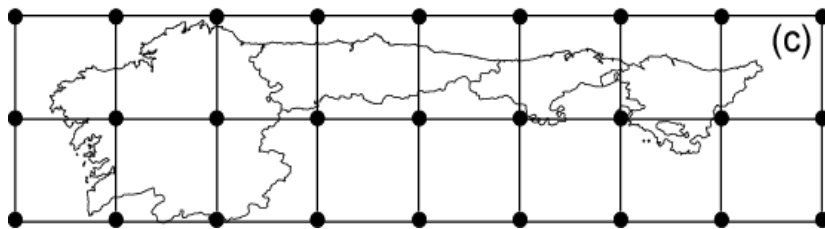
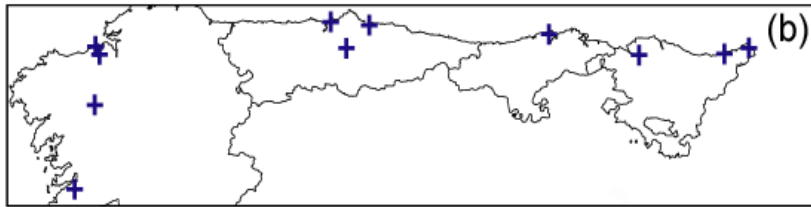
With only the 10% of Principal Components we can reconstruct the original standardized fields generating minor RMSE of 0.02



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# An illustrative example



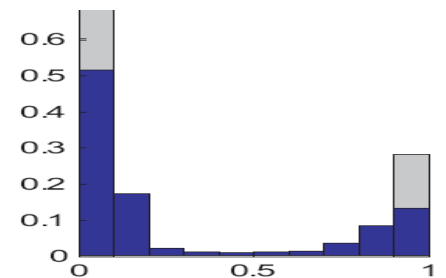
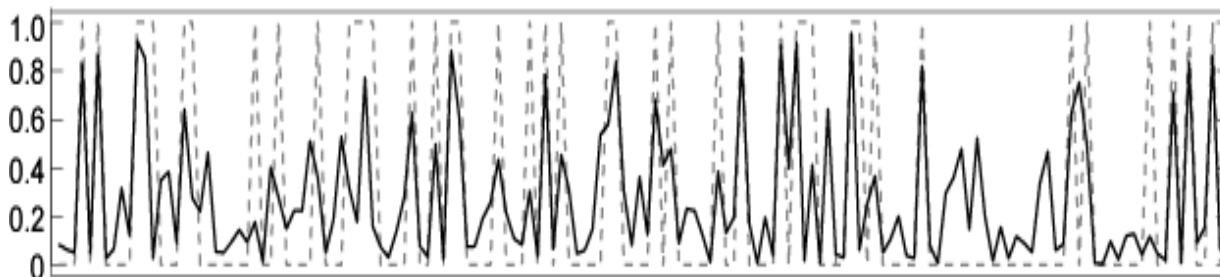
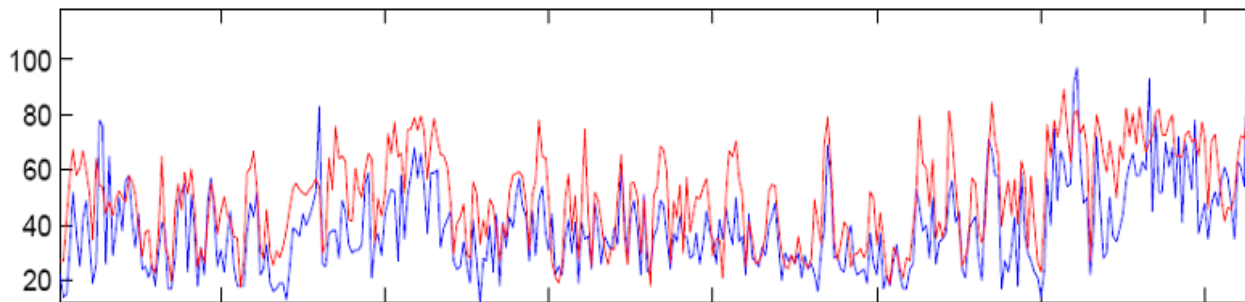
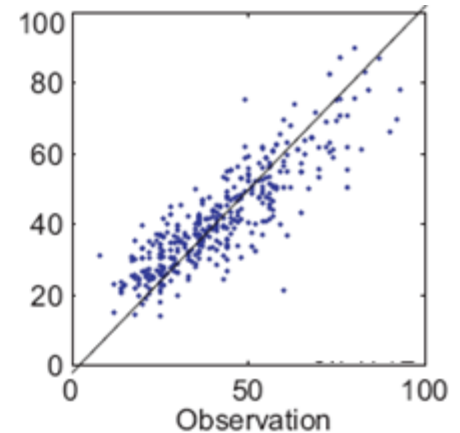
Wind Speed  $\rightarrow [0, \infty)$

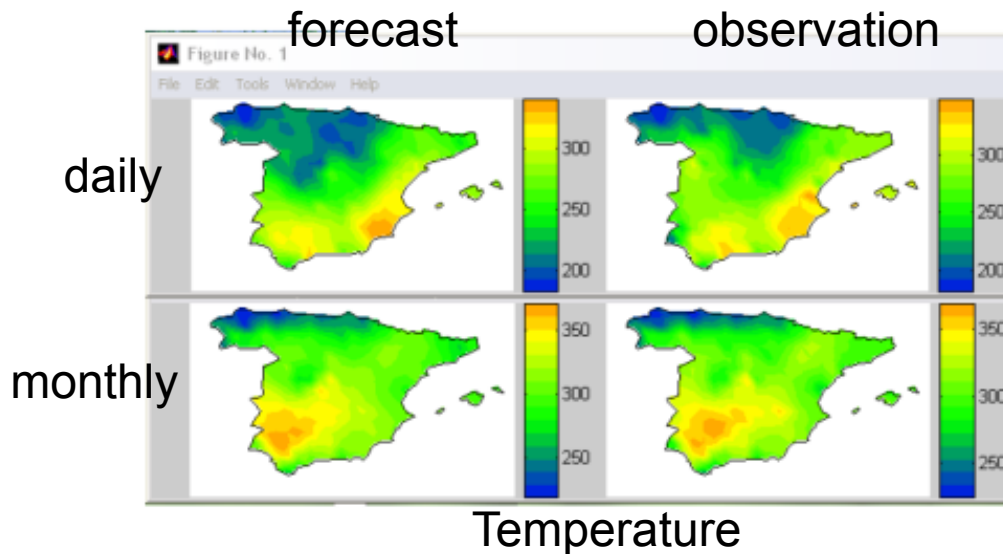
$P(\text{Wind Speed} > 50\text{km/h}) \rightarrow [0, 1]$

Observations from 1977- 2002.

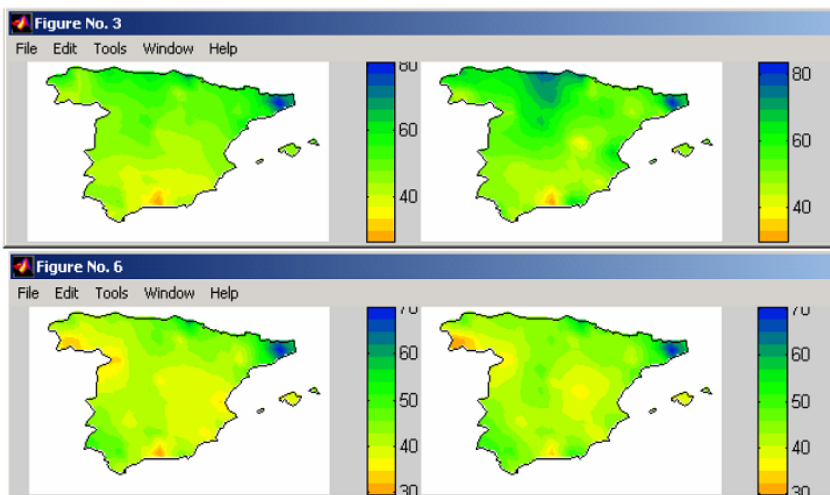
ERA40 over 27 grid points for the same period

(60% for training  
40% for validation)

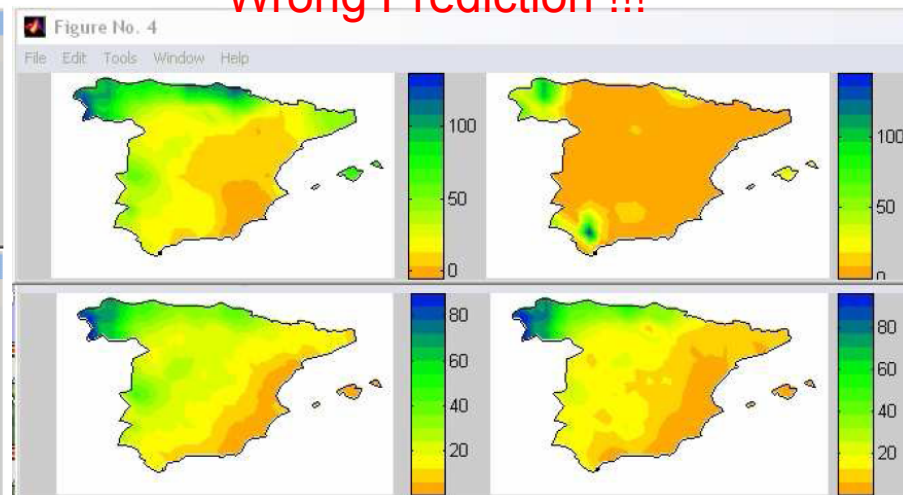




**Wrong Prediction !!!**



Rx

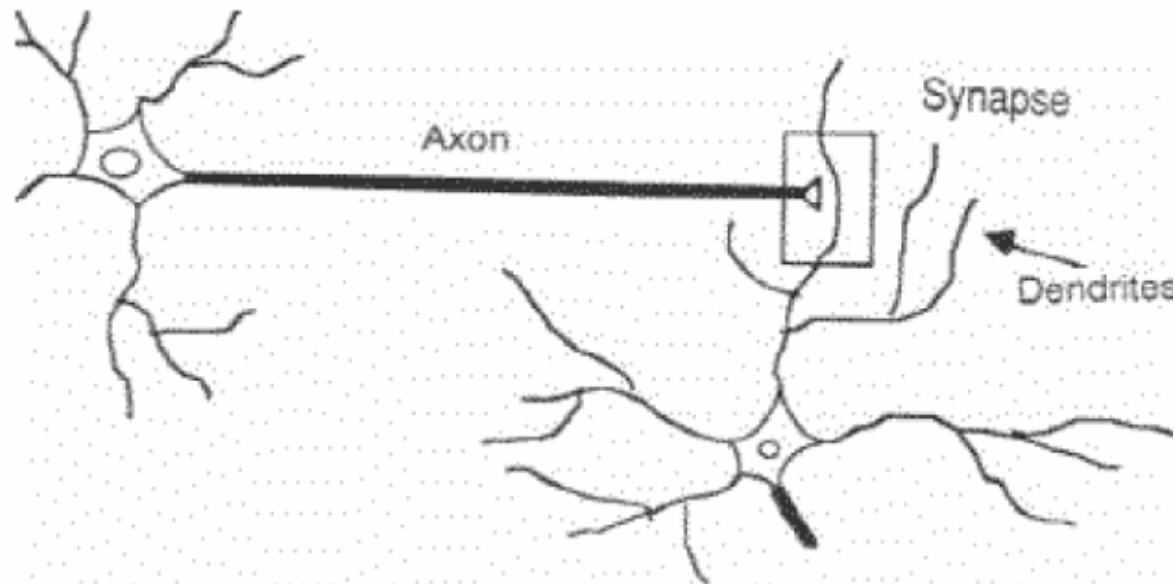


Precip

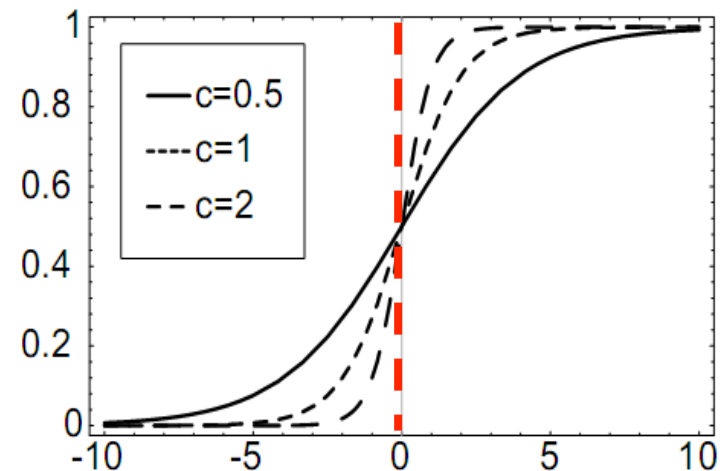
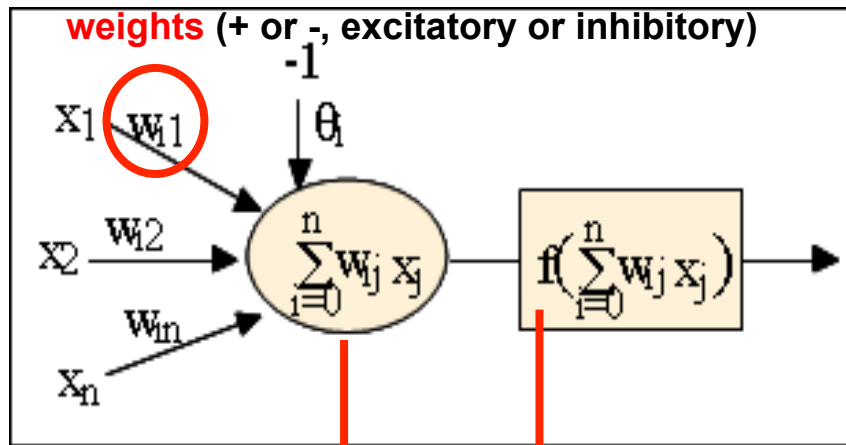


Artificial Neural Networks are inspired in the structure and functioning of the **brain**, which is a collection of **interconnected neurons** (the simplest computing elements performing information processing):

- ✓ Each neuron consists of a cell body, that contains a cell **nucleus**.
- ✓ There are number of fibers, called **dendrites**, and a single long fiber called **axon** branching out from the cell body.
- ✓ The axon connects one neuron to others (through the dendrites).
- ✓ The connecting junction is called **synapse**.



- The synapses releases chemical transmitter substances.
- The chemical substances enter the dendrite, raising or lowering the electrical potential of the cell body.
- When the potential **reaches a threshold**, an electric pulse or action potential is sent down to the axon affecting other neurons. *(Therefore, there is a nonlinear activation)*.
- Excitatory and inhibitory synapses.

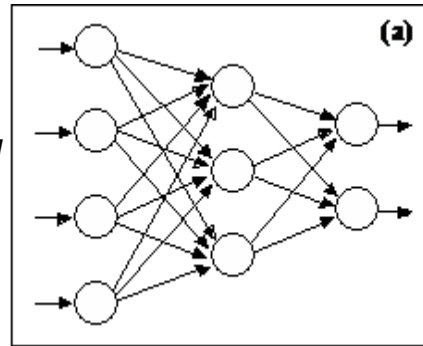


neuron potential:  
mixed input of  
neighboring neurons

nonlinear activation function (threshold)

**Supervised Problems.** Input-Output pairs are provided:  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$  and the network learns  $y = f(x)$ .

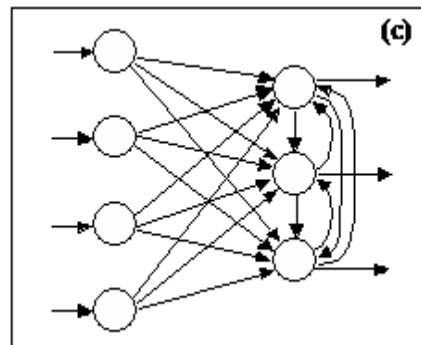
**Multilayer Networks or Feedforward Nets.**  
Several layers connected (input+hidden+output)



Pattern Recognition  
OCR  
Natural Language Proc  
Interpolation and fitting  
**Prediction:** Input => Output

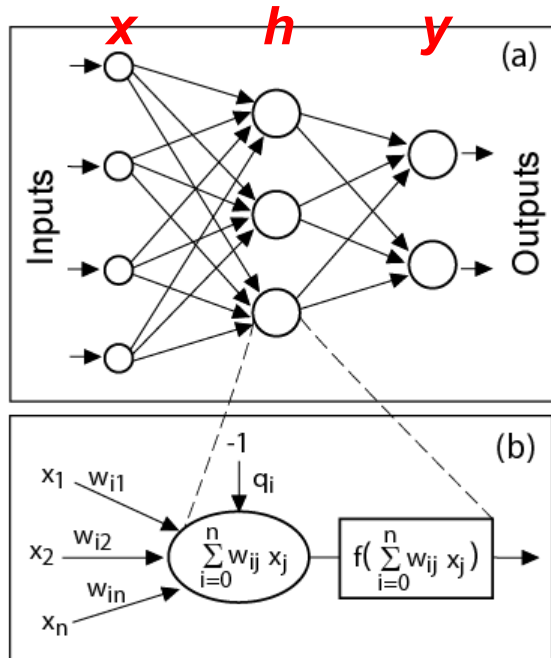
**Unsupervised Problems.** Only input data is provided:  $x_1, x_2, \dots, x_n$  and the network self-organizes it to provide an output.

**Competitive Networks**  
Multilayer networks with lateral connections (competitive) in the last layer.

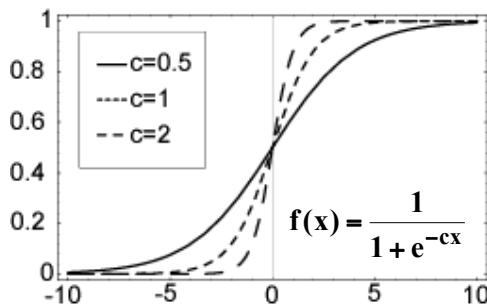


**Less intuitive.**  
**e.g. SOM**

**Classification**  
Topologic reconstruction  
Feature extraction.



The neural activity (output) is given by a *nonlinear function*.



$$y_j = f\left(\sum_i \beta_{ji} f\left(\sum_k \alpha_{ik} x_{kp}\right)\right)$$

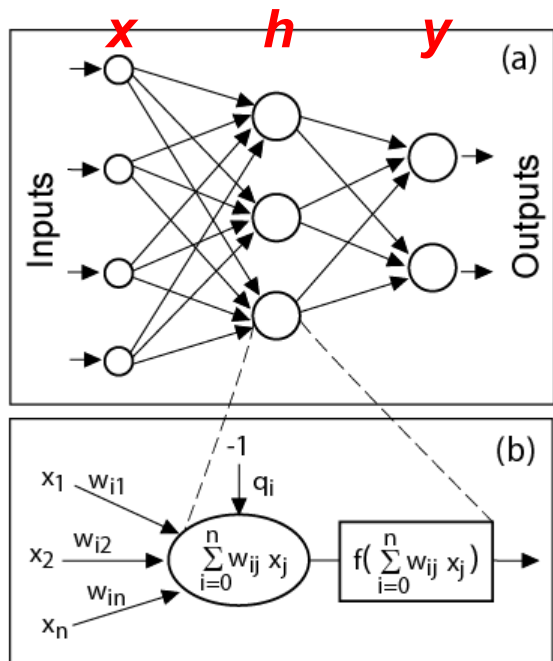
Inputs  $\{x_{1p}, \dots, x_{mp}\}$ 
Outputs  $\{y_{1p}, \dots, y_{np}\}$

$$E(\alpha, \beta) = \frac{1}{2} \sum_{j,p} (y_{jp} - f(\sum_i \beta_{ji} f(\sum_k \alpha_{ik} x_{kp})))^2$$

$$= \sum ||\mathbf{y}_p - f(\beta^T f(\alpha^T \mathbf{x}_p))||$$

Gradient descent  $\Delta\beta_{ik} = -\eta \frac{\partial E}{\partial \beta_{ik}}; \Delta\alpha_{kj} = -\eta \frac{\partial E}{\partial \alpha_{kj}}$

1. Init the neural weight with random values
2. Select the input and output data and train it
3. Compute the error associate with the output
 
$$\delta_{jp} = (y_{jp} - \hat{y}_{jp}) f'(\beta_j^T \hat{\mathbf{h}}_p)$$
4. Compute the error associate with the hidden neurons
 
$$\psi_{jp} = \sum_k \delta_{jp} \beta_{jk} f'(\alpha_k^T \mathbf{x}_p)$$
5. Compute
 
$$\Delta\beta_{jk} = \eta \hat{h}_k \delta_{jp}, \Delta\alpha_{ki} = \eta \sum_j x_{ip} \delta_{jp} \psi_{jp},$$
 and update the neural weight according to these values



$$y_j = f\left(\sum_i \beta_{ji} f\left(\sum_k \alpha_{ik} x_{kp}\right)\right)$$

The input-to-hidden weights are randomly initialized. The corresponding optimization problem is a linear one (using Moore-Penrose generalized inverse).

```

IWeight=rand(HNeurons,INeurons)*2-1;
BiasofHNeurons=rand(HNeurons,1);
tempH=InputWeight*P;
BiasMatrix=BiasofHNeurons(:,ind);
tempH=tempH+BiasMatrix;
H = 1 ./ (1 + exp(-tempH));

```

$$\text{OutputWeight} = \text{pinv}(H') * T';$$

Int. J. Mach. Learn. & Cyber. (2011) 2:107–122  
 DOI 10.1007/s13042-011-0019-y

ORIGINAL ARTICLE

## Extreme learning machines: a survey

Guang-Bin Huang · Dian Hui Wang · Yuan Lan



RC models (e.g. Echo State Networks, ESN) are supervised (input-output) machine learning tools which are built in two steps:

**Building the reservoir (high-dimensional recurrent nonlinear network) and mapping the input to the reservoir**

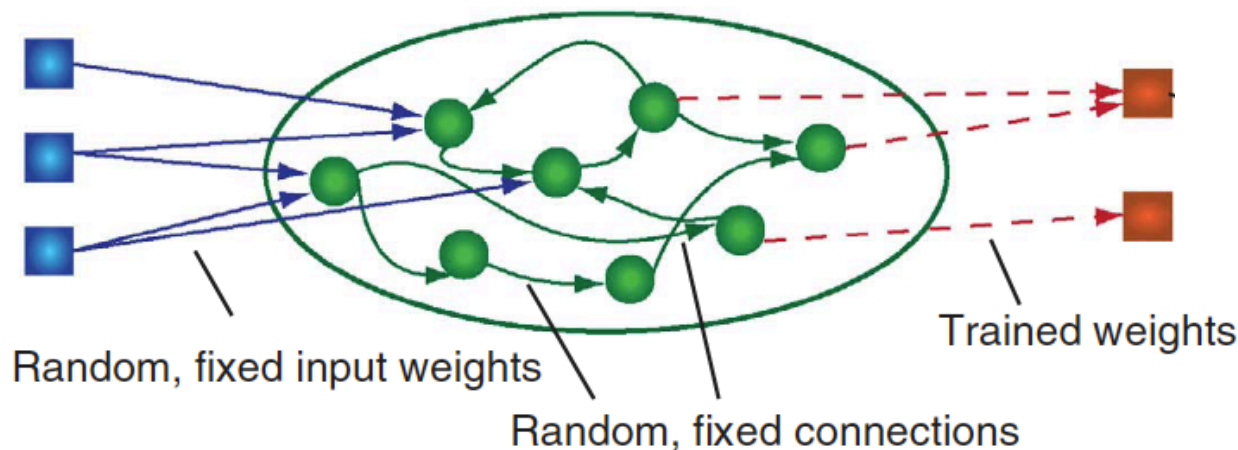
**Fitting the output to the reservoir using a simple linear model.**



Input layer

Reservoir

Output layer

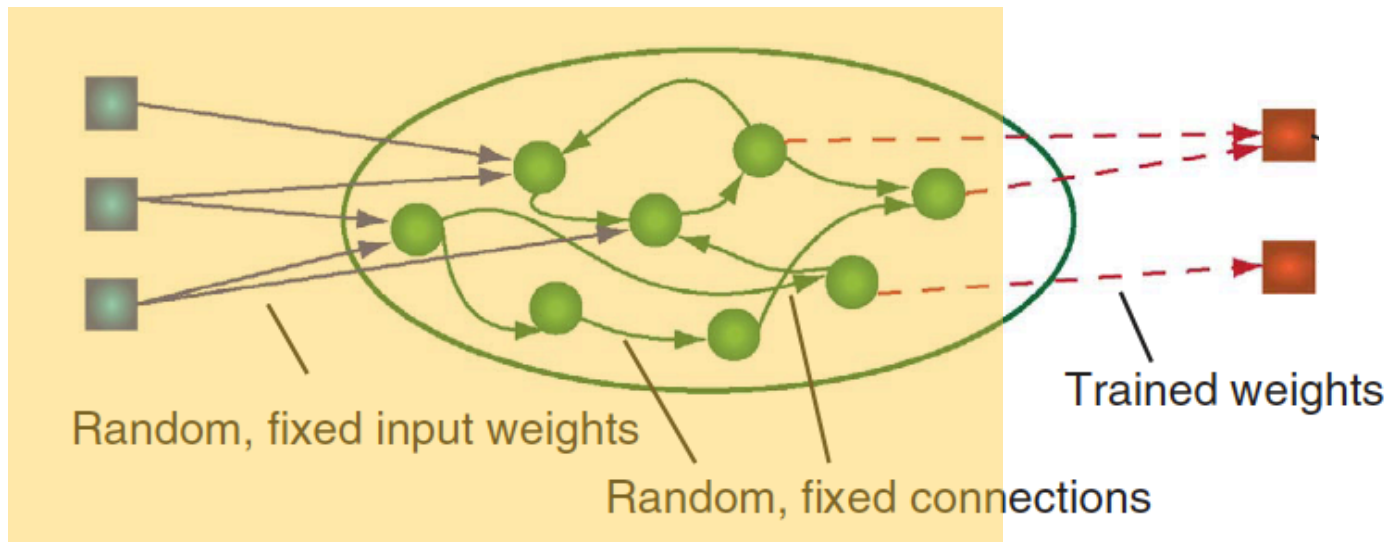


**! Only the output connections are trained !!**

**So the final optimization can be easily solved**

**However**, there are several problems preventing RC to become widely adopted for machine learning problems.

- The **input- and reservoir-weights (including network connectivity)** are randomly chosen. Thus, performance relies on **trial and error** (testing different model realizations).



- Some properties of the reservoir are poorly understood; i.e. It is used as a **black-box technique**.



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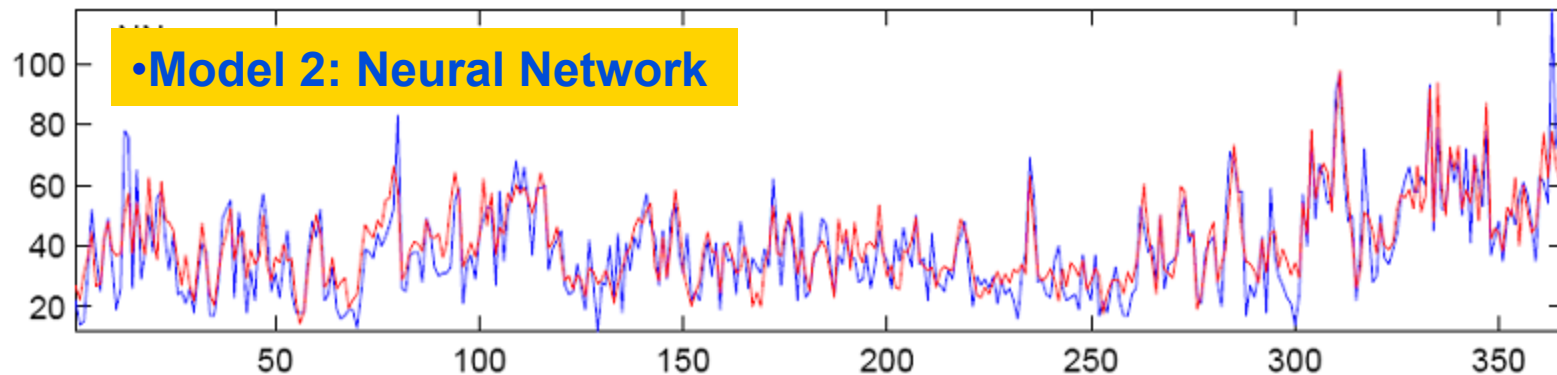
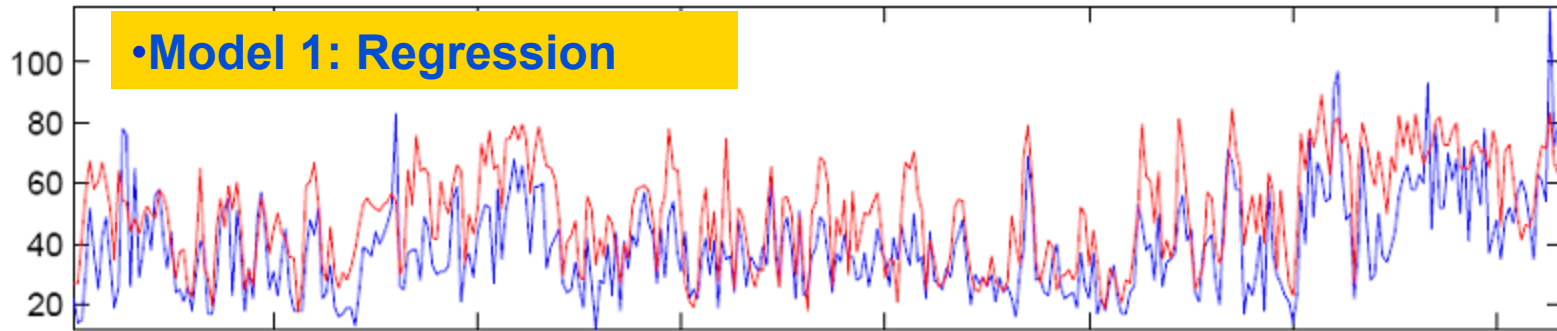
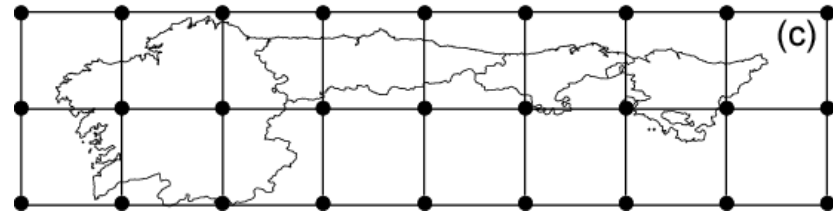
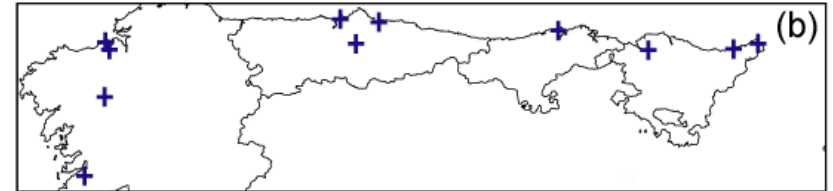
# Regression vs. Neural Nets.

**Wind Speed  $\rightarrow [0, \infty)$**

Observations from 1977- 2002.

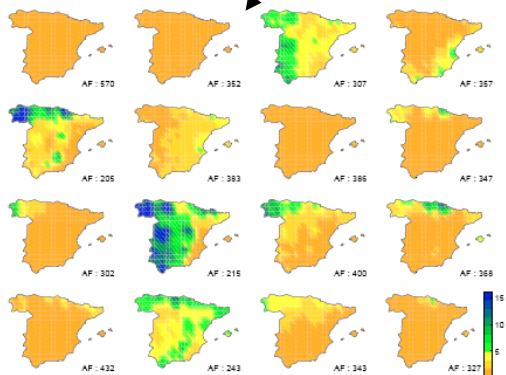
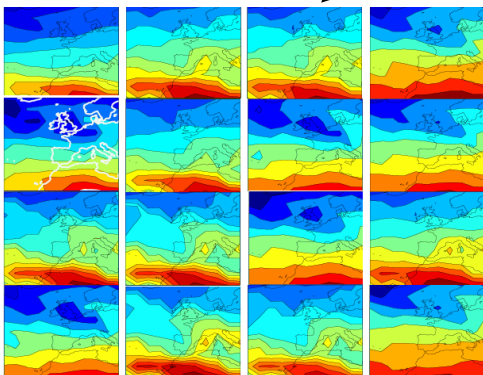
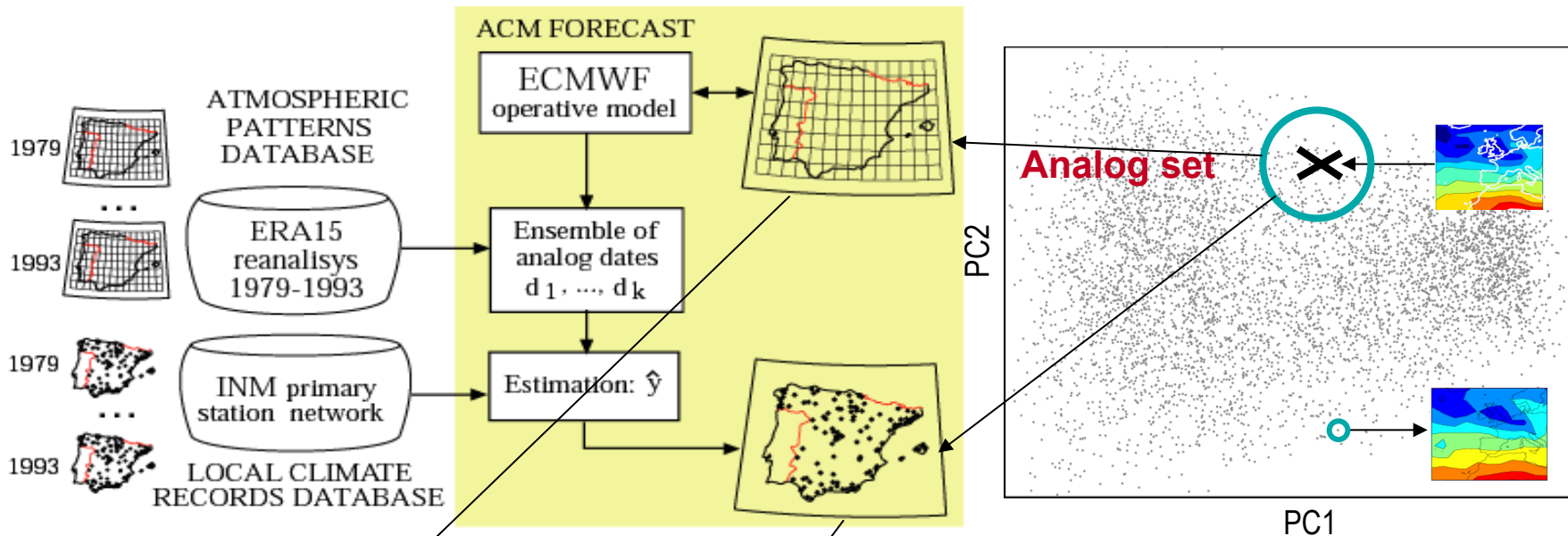
ERA40 over 27 grid points for the same period

**60% for training and  
40% for validation**





The method of analogs (k-nearest neighbors) is one of the most popular techniques in statistical downscaling, introduced by E. Lorenz (1969).

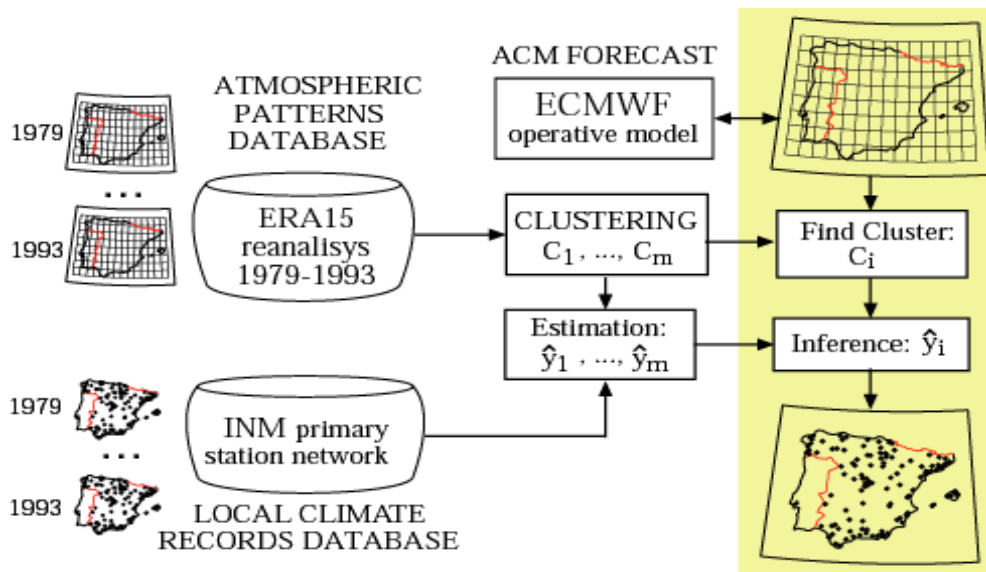


- Mean
- Median
- Frequency

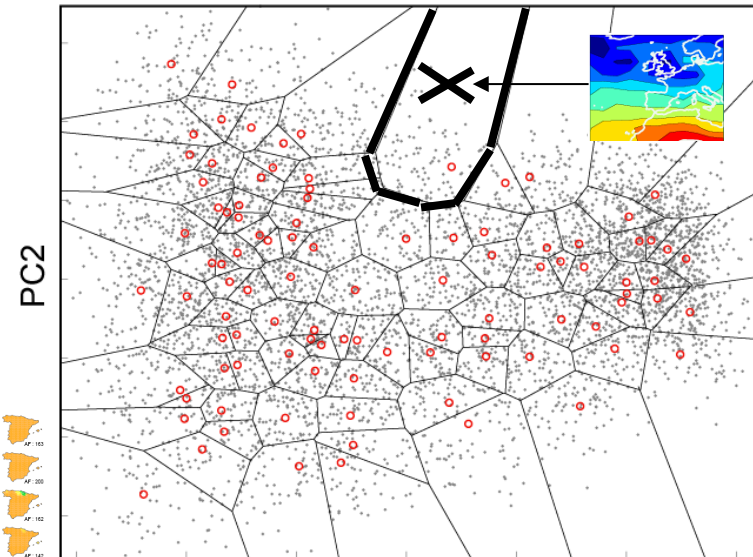
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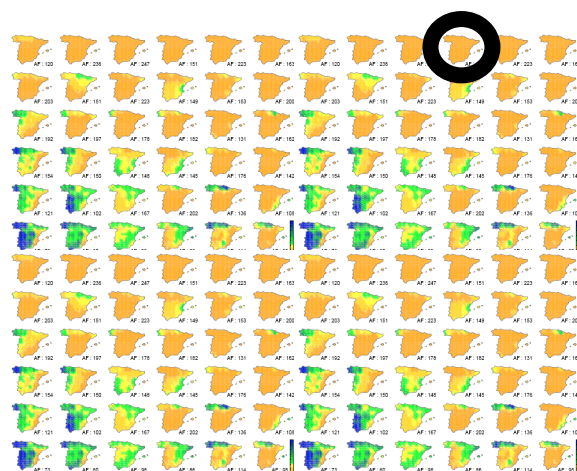
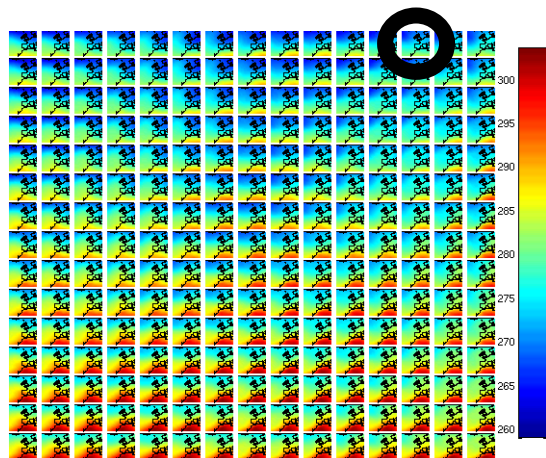
# Weather Typing (WT)



Based on partitioning the atmospheric space (using the reanalysis data) in a predefined number of groups.



Given a new pattern (X), the group is obtained  $C_k$ . Then, the forecast is  $P(y>u|C_k)$ .





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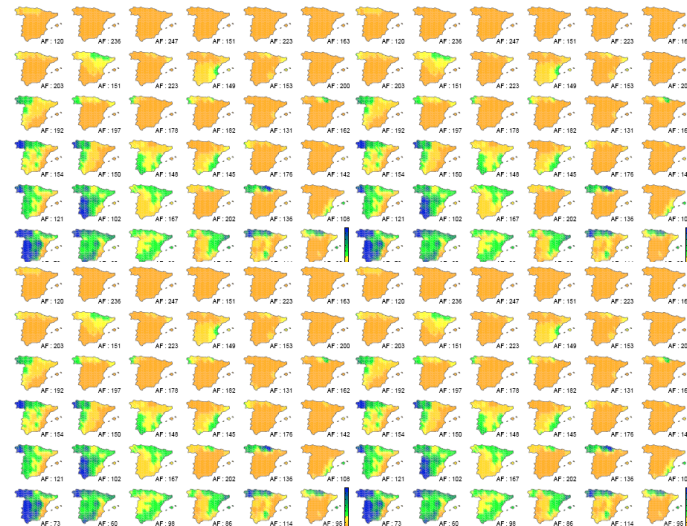
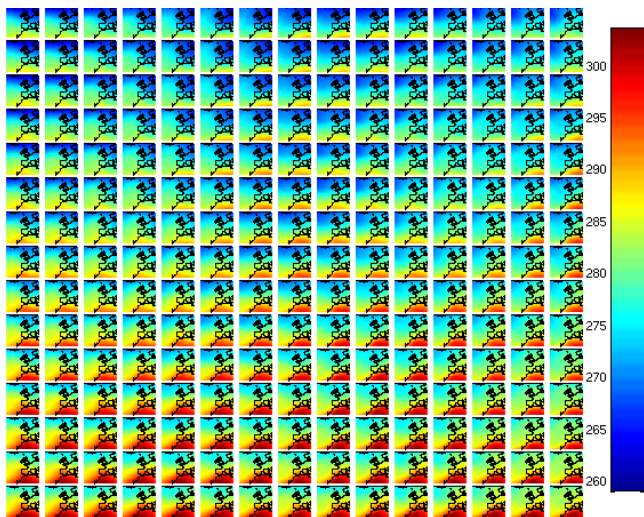
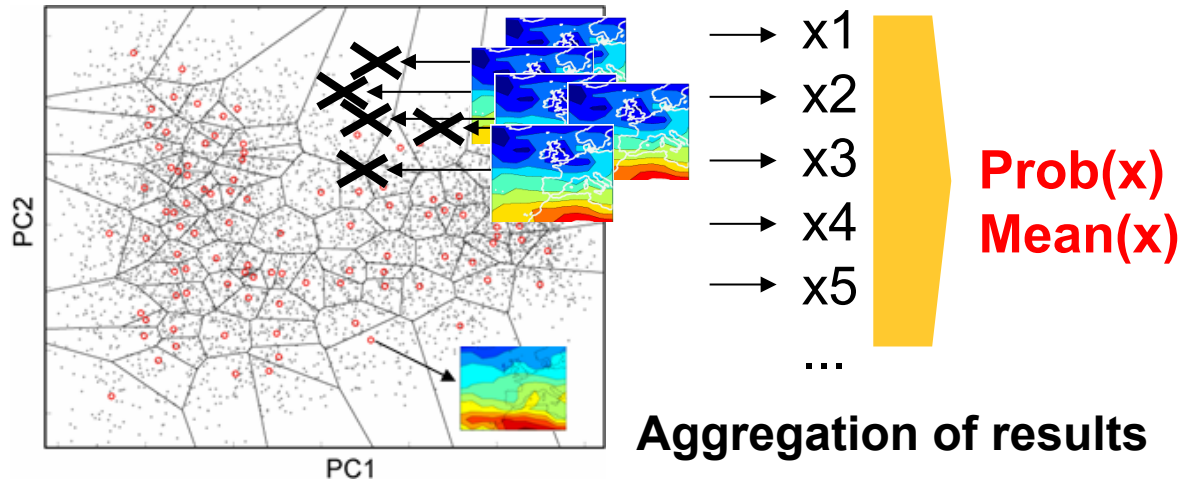
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# Weather Typing (WT)...

## Ensembles

$$P_{\text{forecast}}(\text{precip} > u) = \sum_{Ck} P(\text{precip} > u \mid Ck) P_{\text{forecast}}(Ck)$$

The application to an EPS requires applying the method to each of the ensemble members:



- $X_1, \dots, X_N$  are data points or vectors or observations
- Each observation will be assigned to one and only one cluster
- $C(i)$  denotes cluster number for the  $i^{\text{th}}$  observation
- Dissimilarity measure: Euclidean distance metric
- **K-means minimizes within-cluster distances:**

where

$$W(C) = \frac{1}{2} \sum_{k=1}^K \sum_{C(i)=k} \sum_{C(j)=k} \|x_i - x_j\|^2 = \sum_{k=1}^K N_k \sum_{C(i)=k} \|x_i - m_k\|^2$$

$m_k$  is the mean vector of the  $k^{\text{th}}$  cluster

$N_k$  is the number of observations in  $k^{\text{th}}$  cluster

- For a given assignment  $C$ , compute the cluster means

$m_k$ :

$$m_k = \frac{\sum_{i:C(i)=k} x_i}{N_k}, \quad k = 1, \dots, K.$$

- For a current set of cluster means, assign each observation as:

$$C(i) = \arg \min_{1 \leq k \leq K} \|x_i - m_k\|^2, \quad i = 1, \dots, N$$

- Iterate above two steps until convergence

The SOM is made with an arbitrary number of centers/prototypes arranged in a 2D grid.

Each prototype  $\mathbf{w}_i = (w_{i1}, \dots, w_{in})$   
 $n$  is the dimension of the original space.

The training is made in cycles ( $t=1, \dots, n$ ):

1) Compute the winner prototype (closest)

$\mathbf{w}_{i(t)}$  for each pattern  $\mathbf{v}_k$  :

$$\|\mathbf{v}_k - \mathbf{w}_{i(t)}\| = \min_i \{\|\mathbf{v}_k - \mathbf{w}_i\|, i=1, \dots, m\}.$$

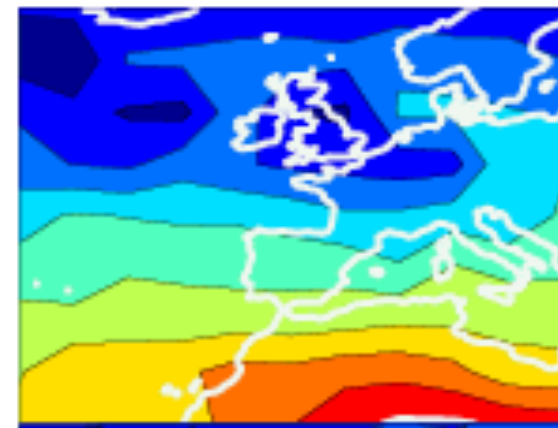
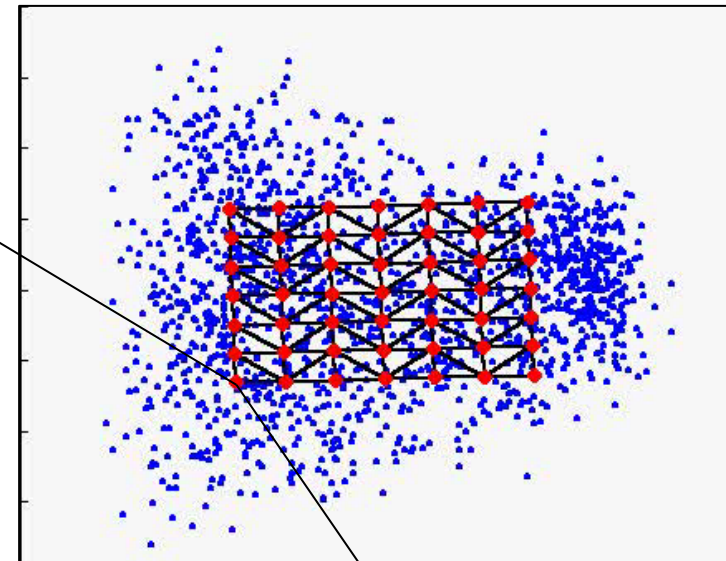
2) The winner prototype and the neighbors are moved towards the data point:

$$\mathbf{w}_i(t+1) = \mathbf{w}_i(t) + a(t) \mathbf{v}_k h(\|\mathbf{w}_i(t) - \mathbf{w}_{i(k)}(t)\|),$$

$a(t)$  learning rate (linear decreasing);

$h(x)$  neighborhood kernel (linear decreasing of the variance)

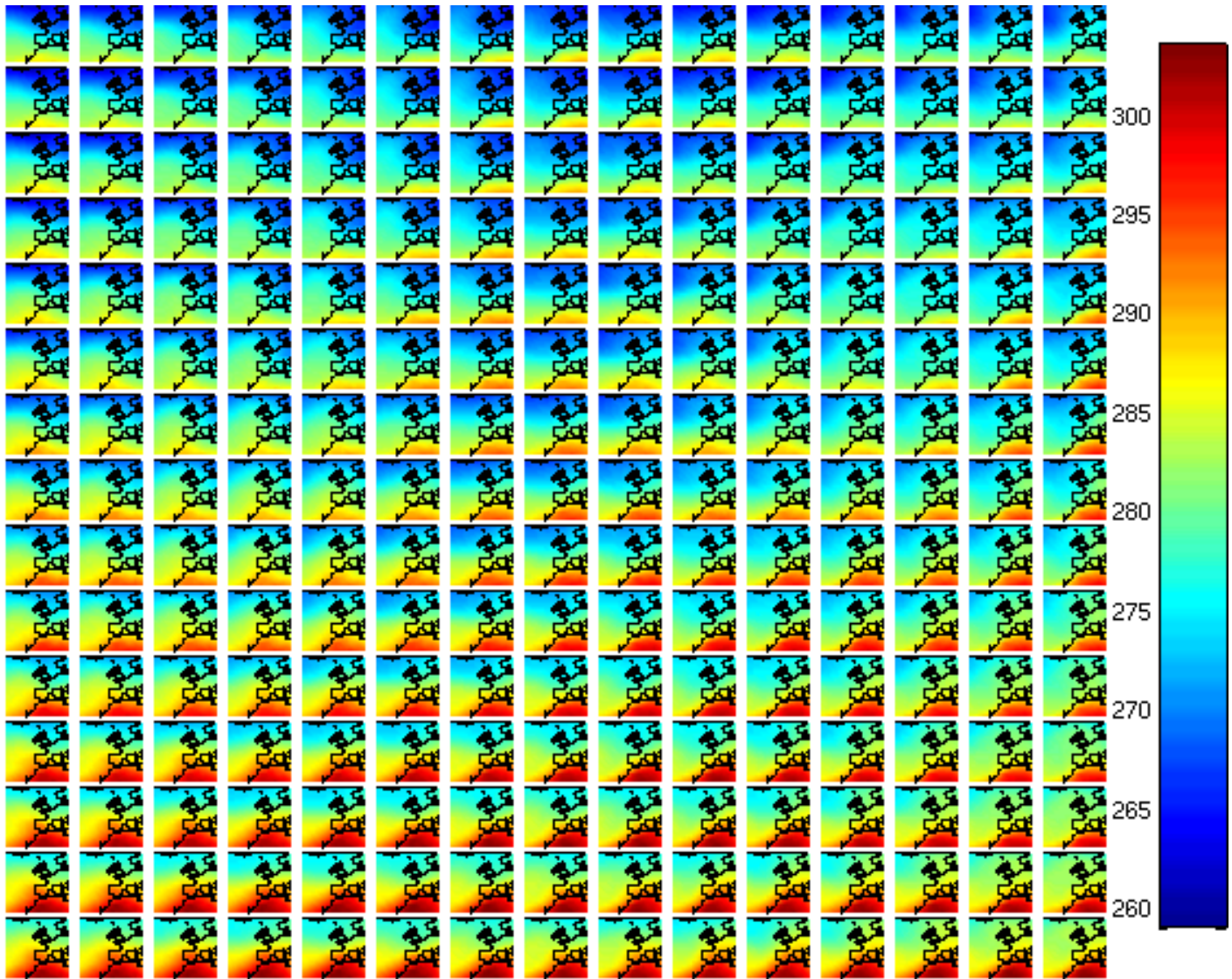
SOM 7 x 7





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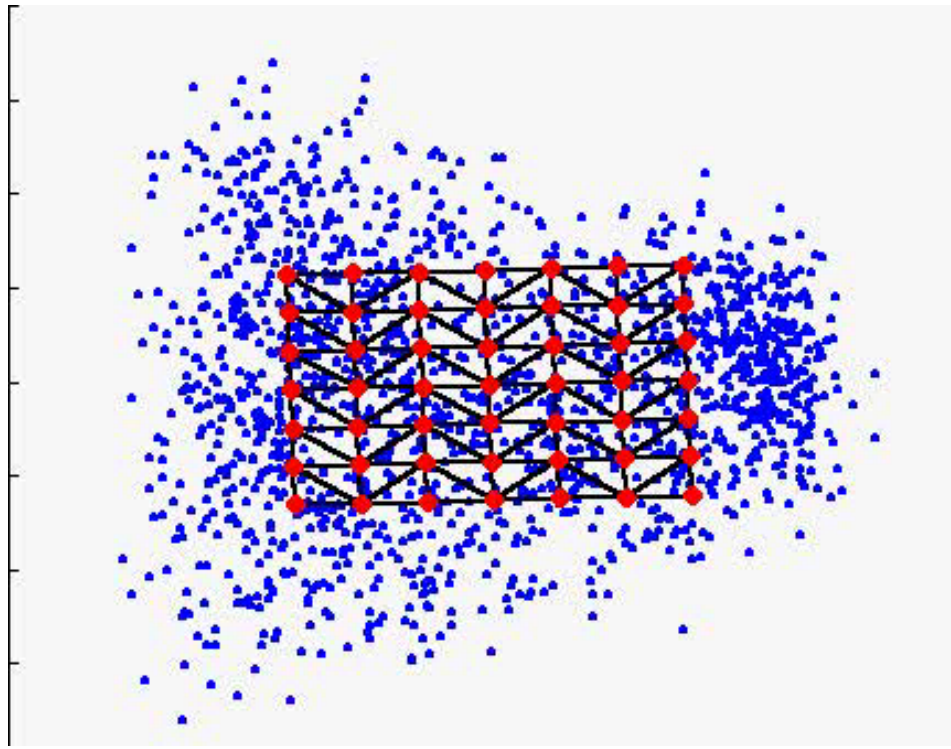
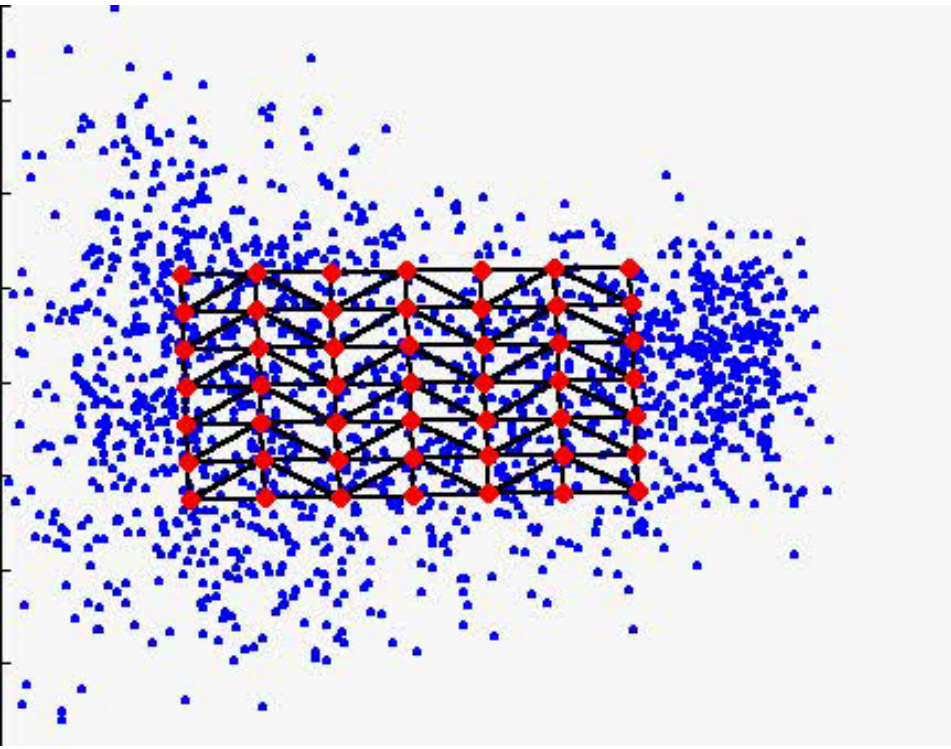


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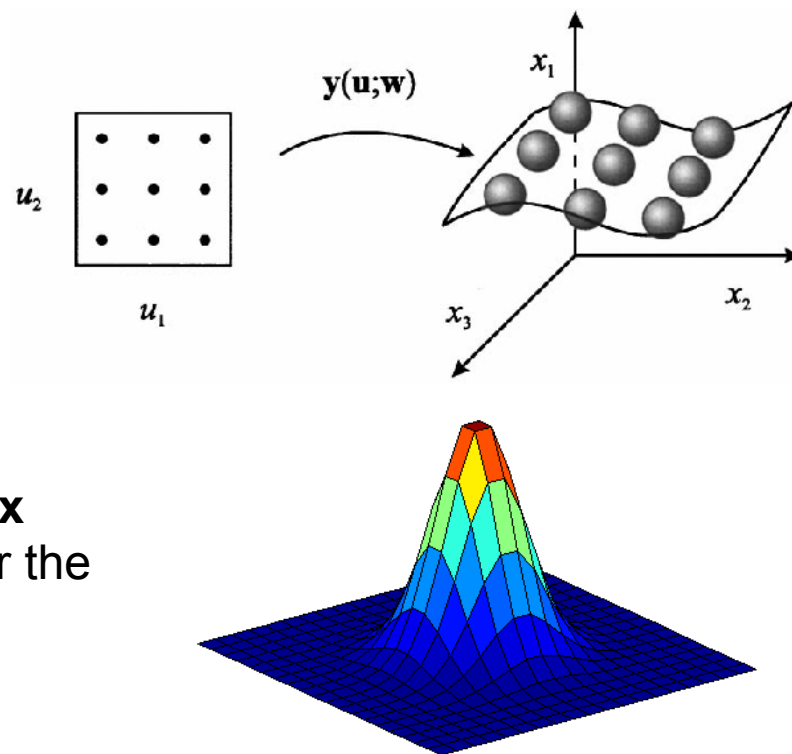


The **Generative Topographic Maps (GTM)** was introduced as a probabilistic re-formulation of the self-organizing maps (SOM)

The **GTM** define a non-linear transformation from a latent space  $\mathbf{u}$  to the data space given by a linear combination of a set of non-linear basis functions

$$\mathbf{y} = \mathbf{W}\phi(\mathbf{u}),$$

And now a point in the real space  $\mathbf{x}$  has a probabilistic distribution over the latent space (centers).



**With this formulation the border problem overcome and can also provide a predictability measure for deterministic forecast.**

## Clustering Methods for Statistical Downscaling in Short-Range Weather Forecasts

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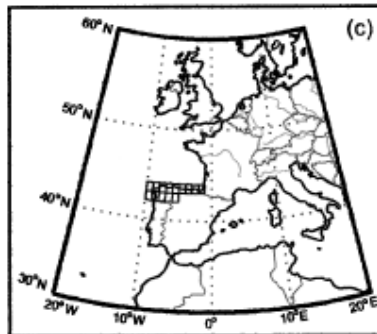
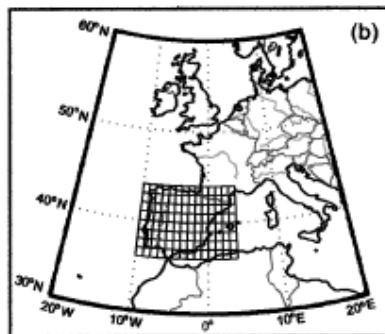
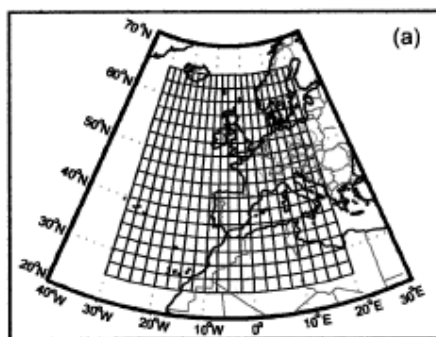


FIG. 2. Maps of the model grid domains used in this study: (a) large-scale macro- $\beta$  grid considered for model 1, (b) meso- $\alpha$  grid covering the peninsula for model 2, and (c) meso- $\beta$  model 3 grid for the northern basin. (Twelve different grids were considered, one for each basin of the Iberian Peninsula. For the sake of clarity only the north basin is shown.)

$$\mathbf{X}_{12} = (T_{12}^{1000}, \dots, T_{12}^{300}, H_{12}^{1000}, \dots, H_{12}^{300}, \dots, V_{12}^{1000}, \dots, V_{12}^{300}),$$

$$\mathbf{X} = (\mathbf{X}_{06}, \mathbf{X}_{30}).$$

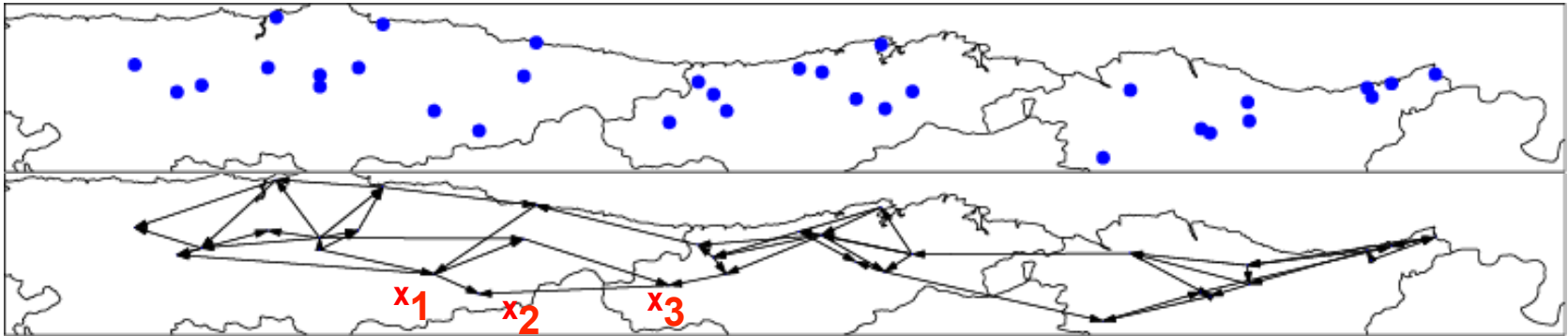
$$\mathbf{X} = (\mathbf{X}_{06}, \mathbf{X}_{12}, \mathbf{X}_{18}, \mathbf{X}_{24}, \mathbf{X}_{30}).$$

Annual spatial averaged RSA for precipitation

Fore-cast	Method	>0.1 mm		
		1	2	3
D + 1	Analog	0.647	0.750	<u>0.791</u>
	Cluster	0.538	0.682	0.744
	WCluster	0.597	0.733	<u>0.783</u>
D + 2	Analog	0.633	0.737	<u>0.771</u>
	Cluster	0.523	0.669	0.716
	WCluster	0.588	0.711	<u>0.763</u>
D + 3	Analog	0.572	0.693	<u>0.734</u>
	Cluster	0.449	0.640	0.678
	WCluster	0.542	0.680	<u>0.726</u>



Spatial dependency is very important in Meteorology



The graph allows to define the JPD  $P(x_1, \dots, x_n)$  in a local factorized form, which allows us to make inference:

$P(x \mid \text{evidence})$ .

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P_i(x_i \mid \pi_i)$$

$$P(x_1=0) = 0.45$$

$$P(x_1=0 \mid x_2=0) = 0.89$$

$$P(x_1=0 \mid x_2=0, x_3=0) = 0.89$$

$x_1$  and  $x_3$  are dependent

but they conditionally independent given  $x_2$ .

The graph factorizes the JPD, including only the dependencies of the graph.

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P_i(x_i | \pi_i)$$

$\pi_i$  is the set of variables directly connected to  $x_i$

hence, dramatically reducing the number of parameters.

Given a data base with N samples, the graph can be inferred using automatic algorithms (**NP-hard**).

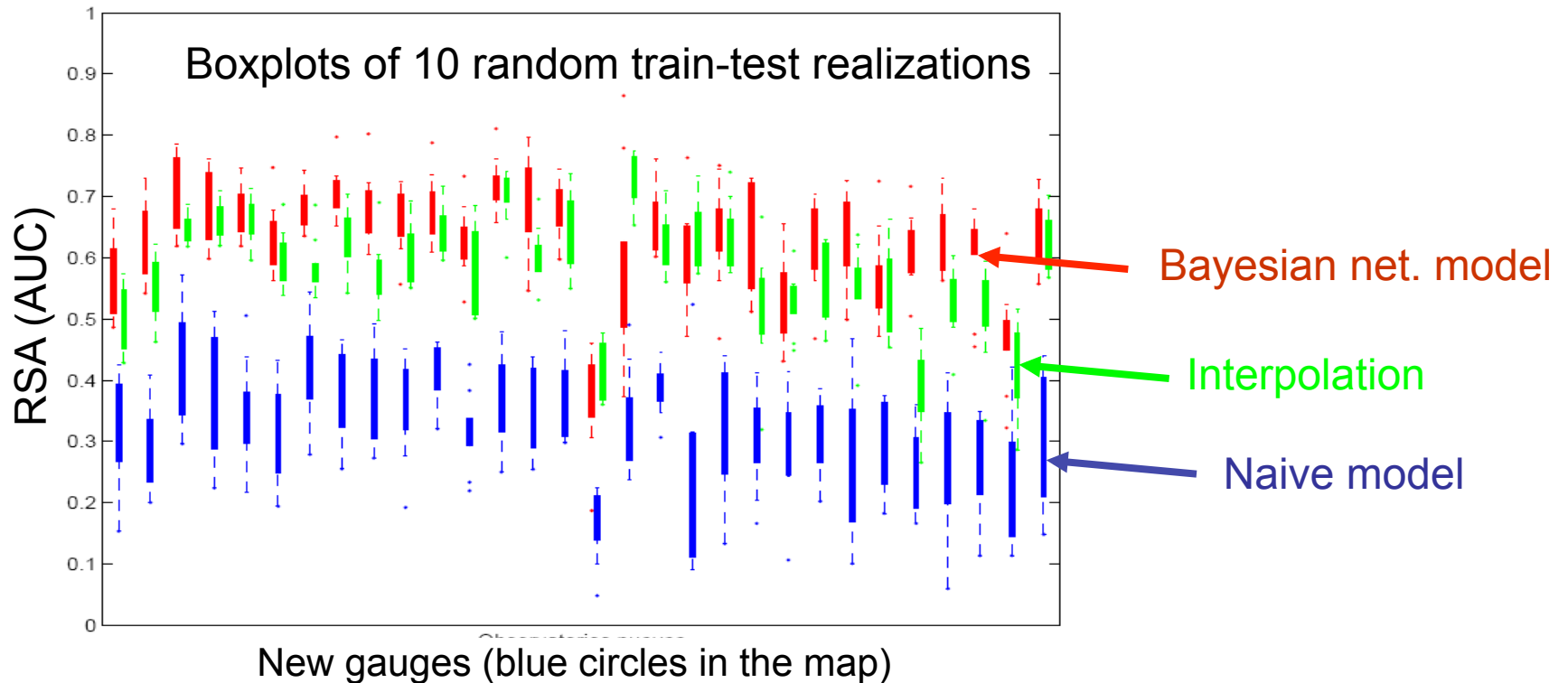
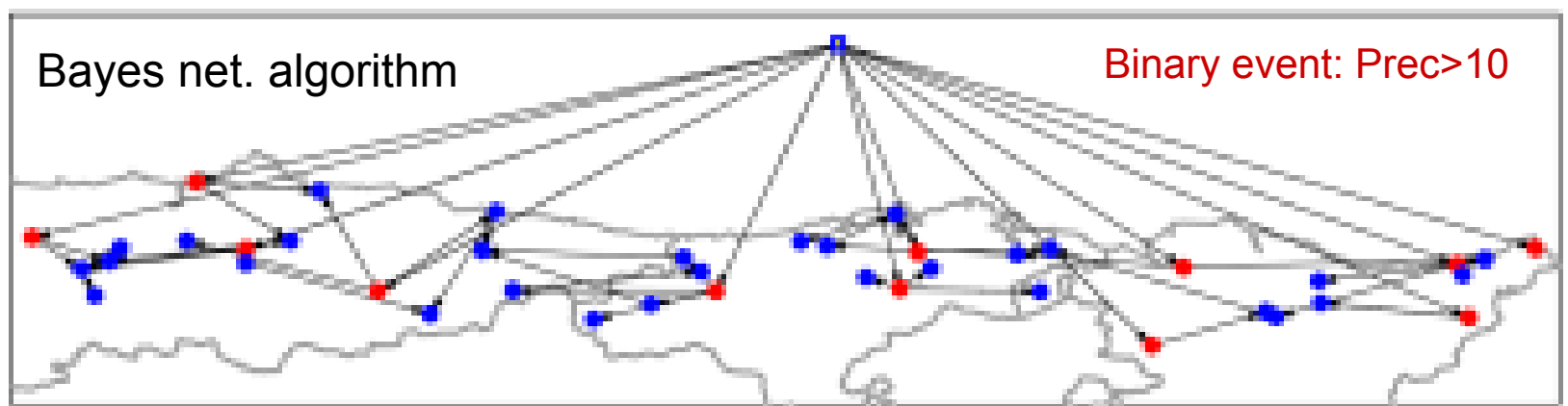
**Search and score strategies** using the **Minimum Description Length (MDL)** as a quality score metric:

$$DL(\theta) = - \sum_{i=1}^k \log \pi(\theta_i) + \frac{k \log n}{2} + \frac{n}{2} \log \left( \frac{1}{n} \sum_{j=1}^n e_j(\theta)^2 \right)$$



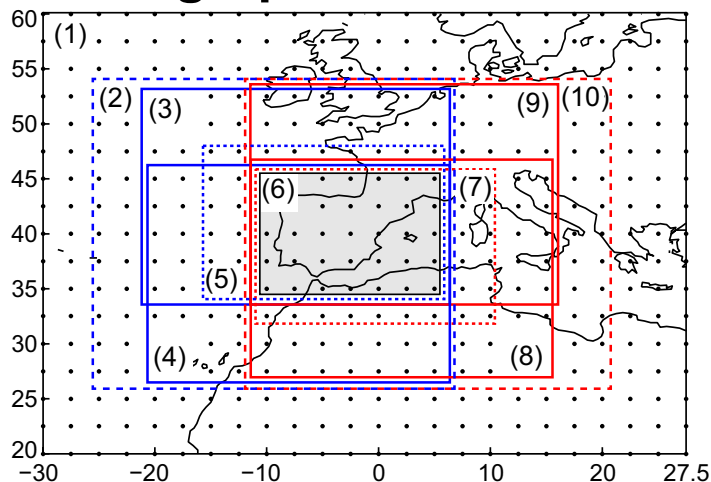
# Bayesian Networks. Downscaling

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## Geographical domains



## Consistent Predictors

<i>Code</i>	<i>Predictor variables</i>
P1*	SLPd, T850, Q850, U500, V500
P2*	SLPd, T850, Q850, Z500
P3*	SLPd, T850, Q850
P4*	SLPd, T850
P5	SLPd, T2d
P6*	T850
P7	T2d
P8	Tmax
P9	Tmin

## SD Methods

<i>Code</i>	<i>Specifications</i>
M1a	Nearest neighbour
M1b	Mean of 5 neighbours
M1c	One out of 15 neighbours, random selection
M2a	100 WTs (k-means), mean
M2b	100 WTs (k-means), random selection
M2c	100 WTs (k-means), simulation from adjusted gaussian parameters
M3a	<i>n</i> PCs (95% variance)
M3b	Local predictors in the nearest grid box
M3c	15 PCs + nearest grid box
M4a	D3c conditioned on 10 WTs (k-means)
M4b	D3b conditioned on 10 WTs (k-means)
M4c	D3b (T,Q) conditioned 10 WTs (SLP)

### Downscaling Methods

<i>Code</i>	<i>Specifications</i>
M1a	Nearest neighbour
M1b	Mean of 5 neighbours
M1c	One out of 15 neighbours, random selection
M2a	100 WTs (k-means), mean
M2b	100 WTs (k-means), random selection
M2c	100 WTs (k-means), simulation from adjusted gaussian parameters
M3a	$n$ PCs (95% variance)
M3b	Local predictors in the nearest grid box
M3c	15 PCs + nearest grid box
M4a	D3c conditioned on 10 WTs (k-means)
M4b	D3b conditioned on 10 WTs (k-means)
M4c	D3b (T,Q) conditioned 10 WTs (SLP)

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**Reassessing statistical downscaling techniques for their robust application under climate change conditions**

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*Instituto de Física de Cantabria (UNICAN-CSIC), Santander, Spain*



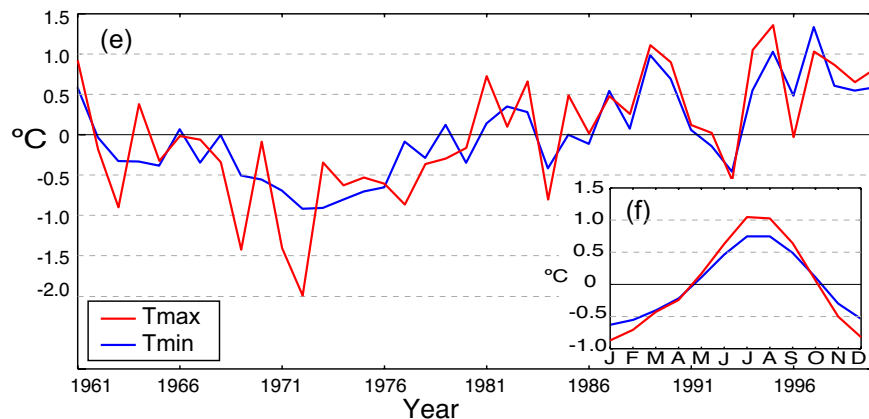
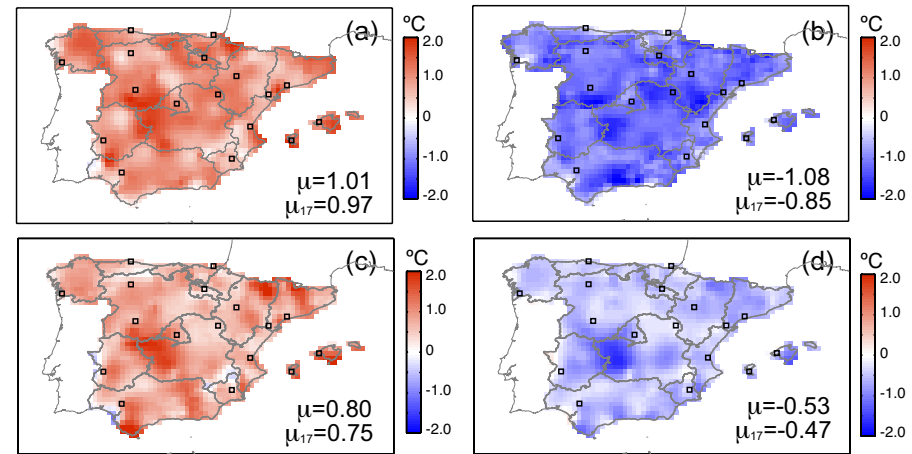
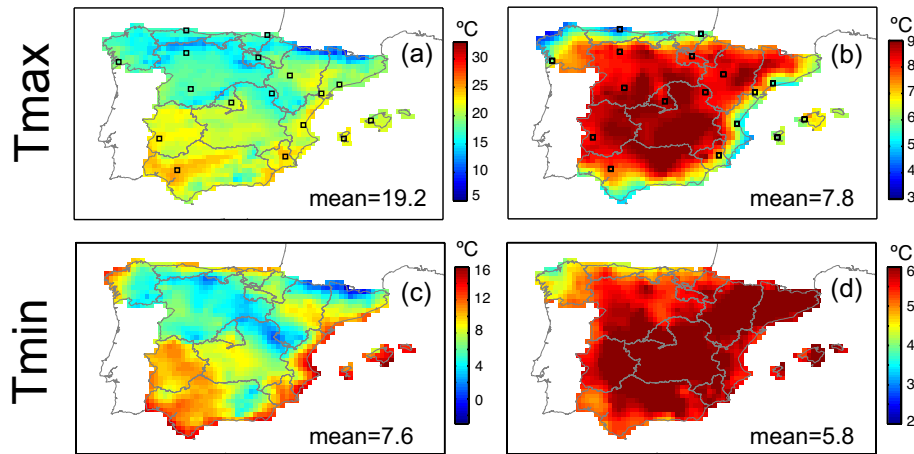
## A k-fold cross-validation (5-fold) approach (1961-2000).

- 5 independent test samples with 8 years each (32 for train).

1960 1961 1962 1963 1964 1965 1966

...

1996 1997 1998 1999 2000



To test the robustness of the SD methods we also consider the eight warmer/colder years.



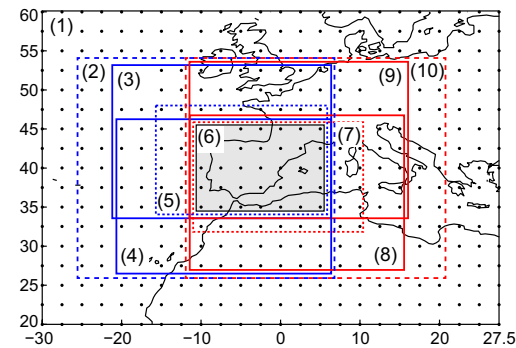
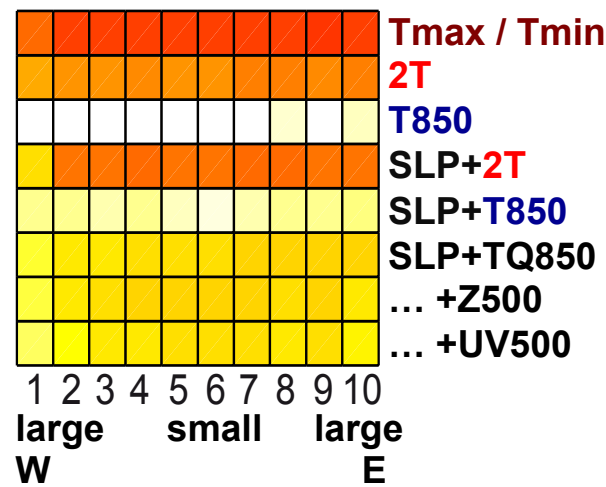
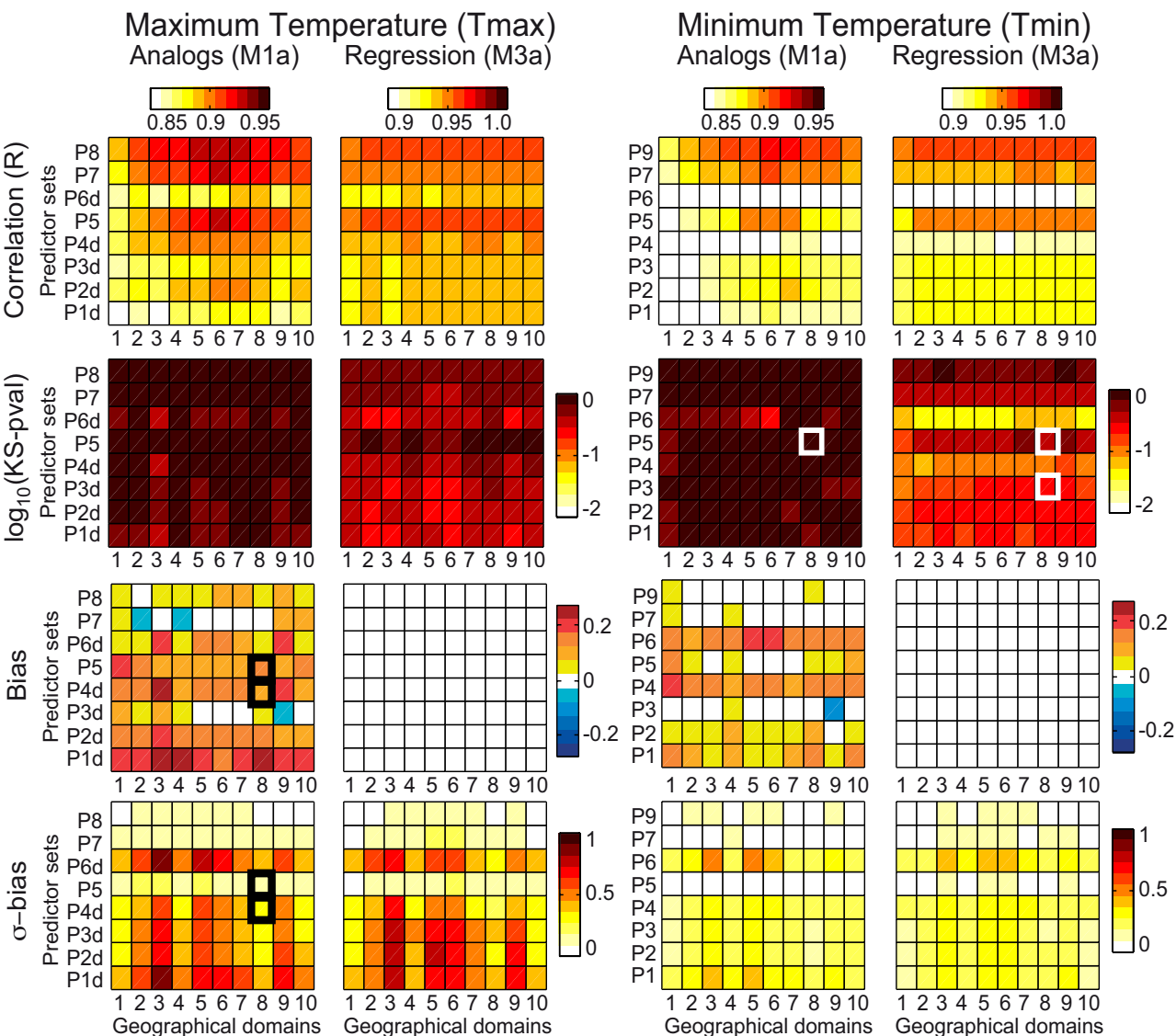


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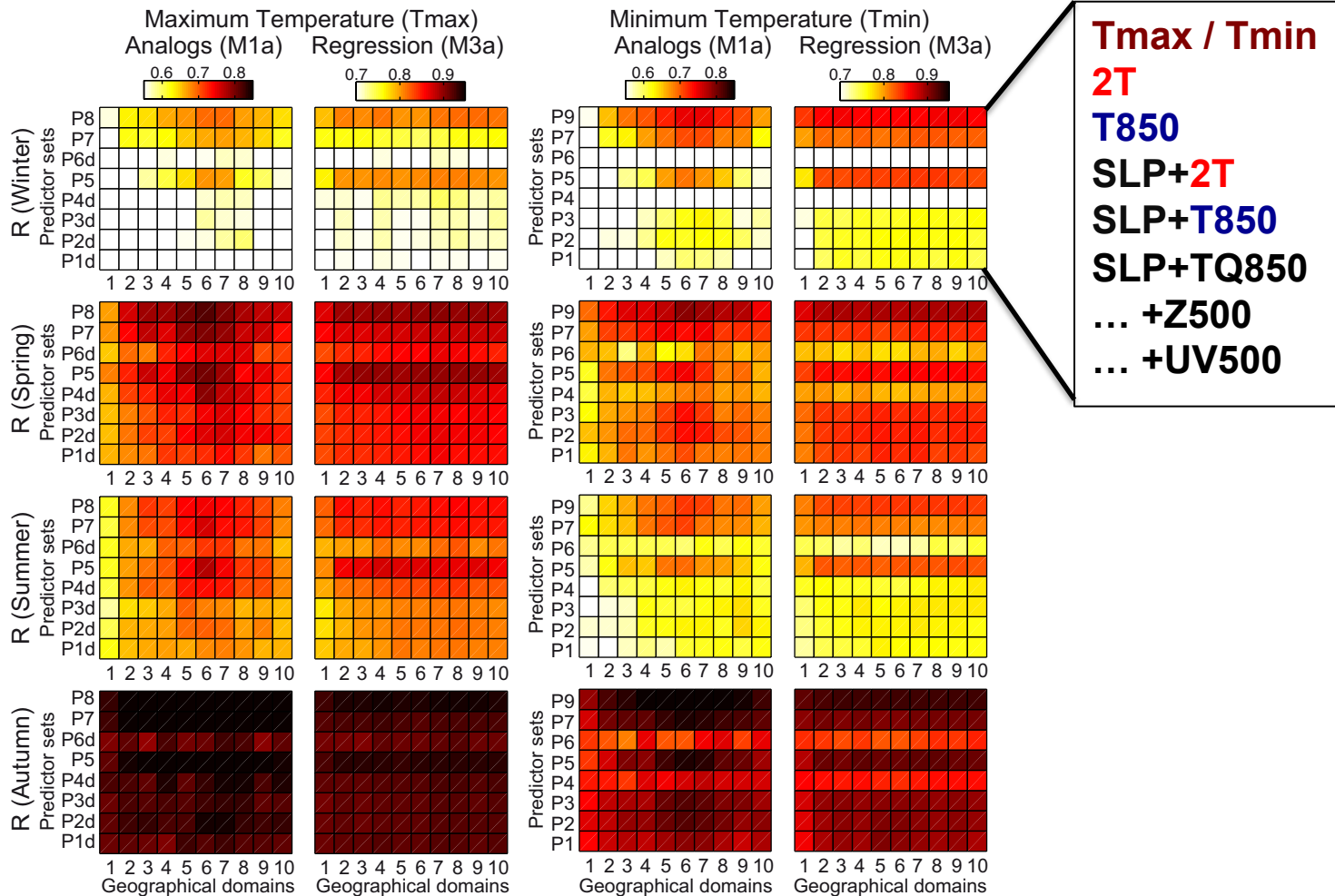
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# Calibration and Selection of SD Methods



$$RMSE = \sqrt{\sigma_p^2 + \sigma_o^2 - 2r\sigma_p\sigma_o + b^2} \text{ (Murphy 1988)}$$



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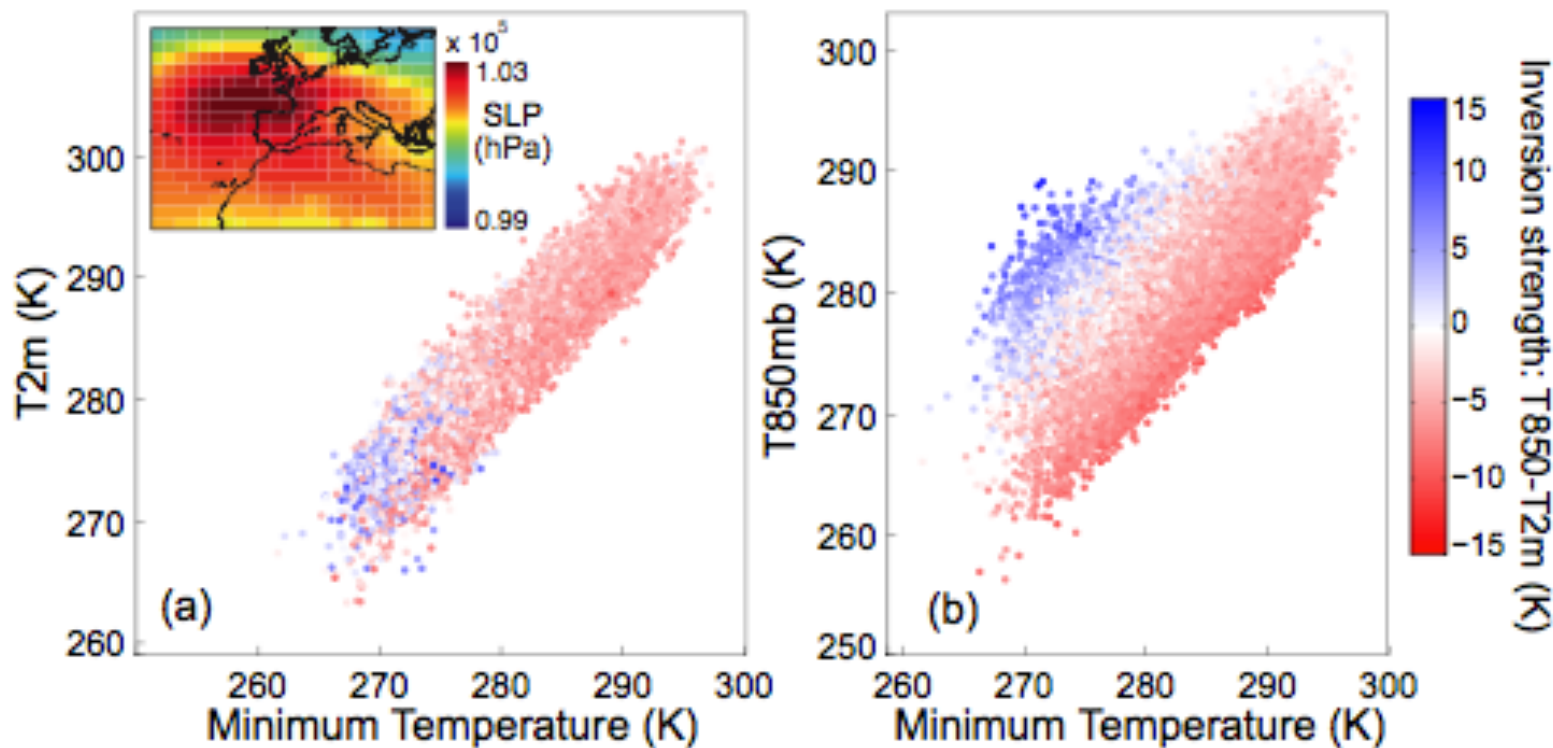


FIG. 5. Analysis of the effect of temperature inversion on the relationship of minimum temperature observations (x-axis) vs. two predictors: (a) T2m and (b) T850. Colors indicate inversion strength, defined as the temperature difference between T850 and T2m. The values correspond to an illustrative gridbox labelled as (A) in Fig. 2a. The inset in panel a shows a typical situation of temperature inversion, obtained as the weather type with higher inversion frequency out of a set of 25 weather types obtained applying the *k*-means algorithm to SLP.

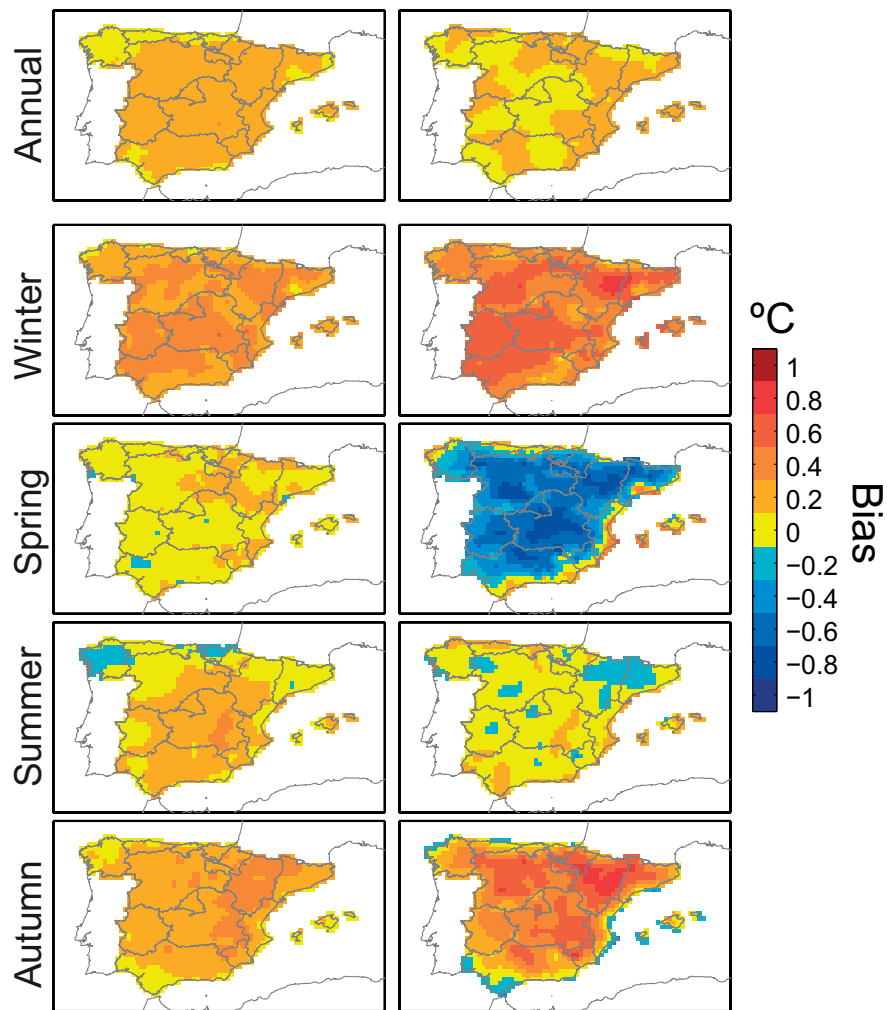
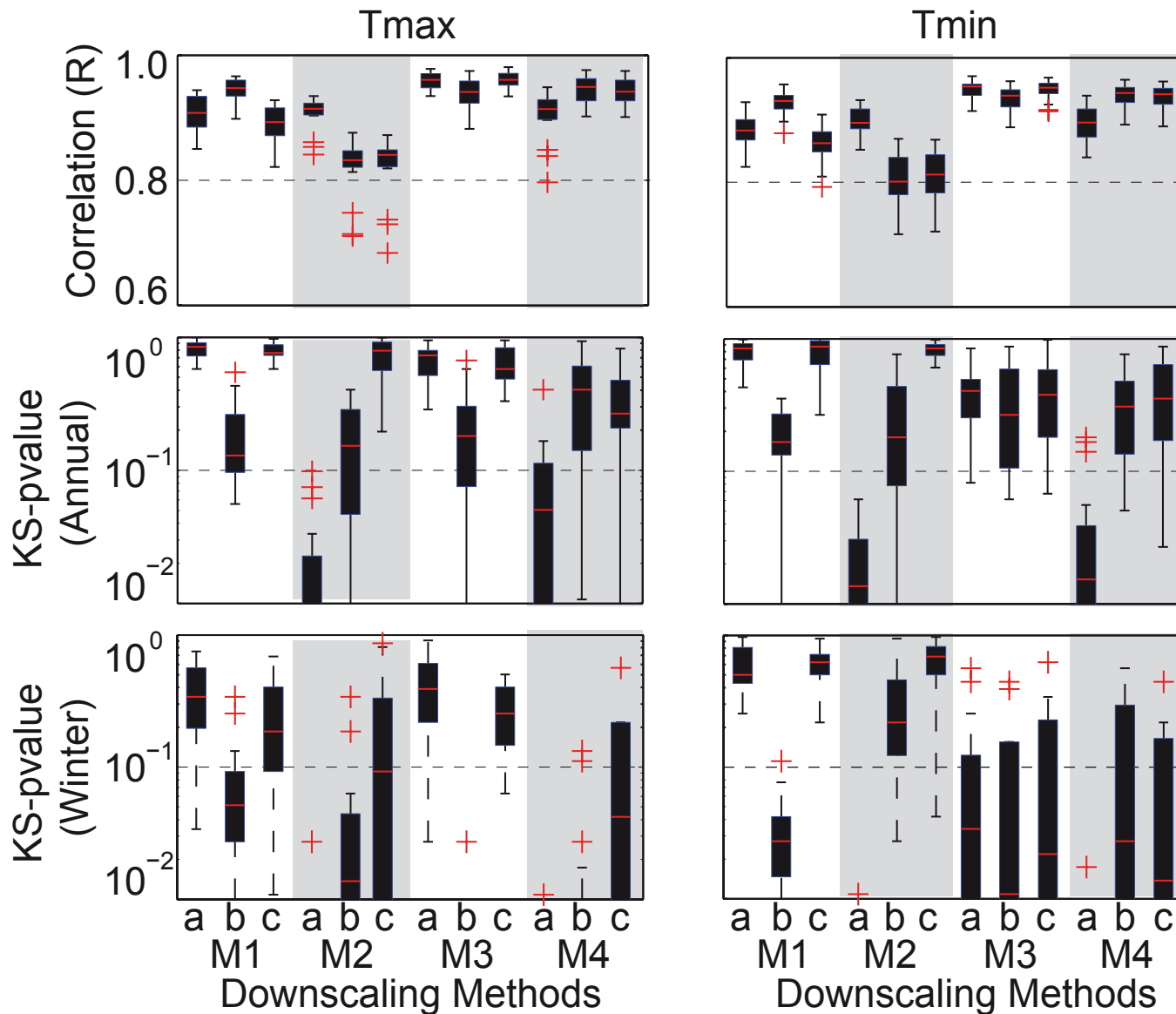
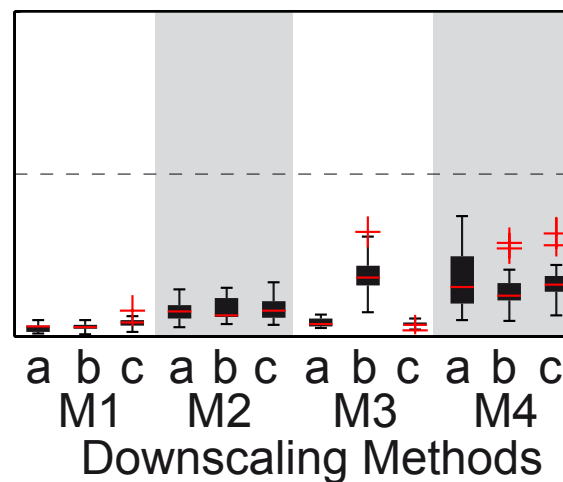
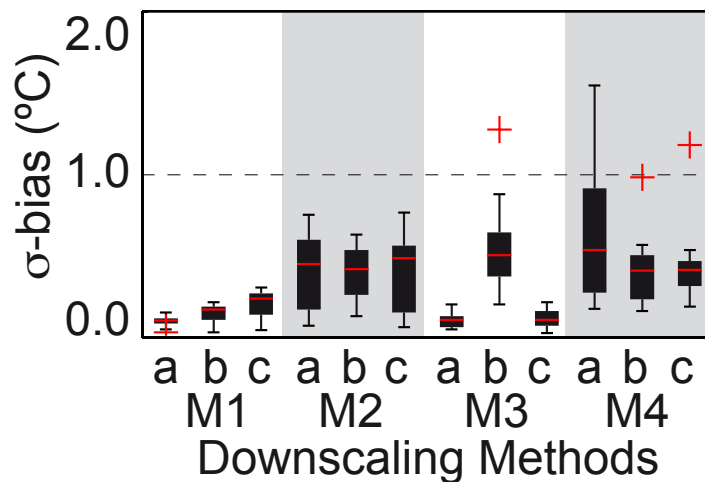
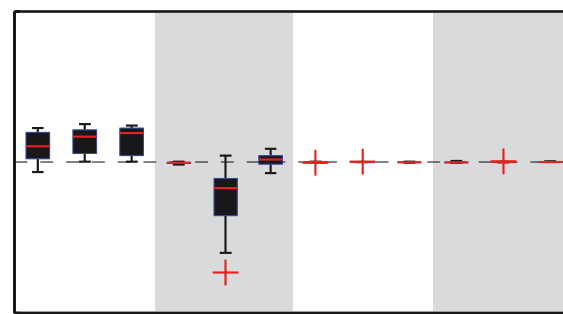
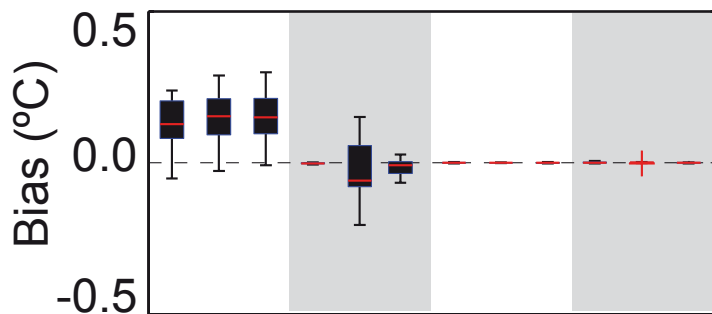


FIG. 8. Annual (first row) and seasonal (in rows) biases for the same downscaling method (analog,  $M1a$ ) and geographical region ( $Z8$ ), but with two different predictor sets:  $P5$  (left) and  $P4d$  (right).



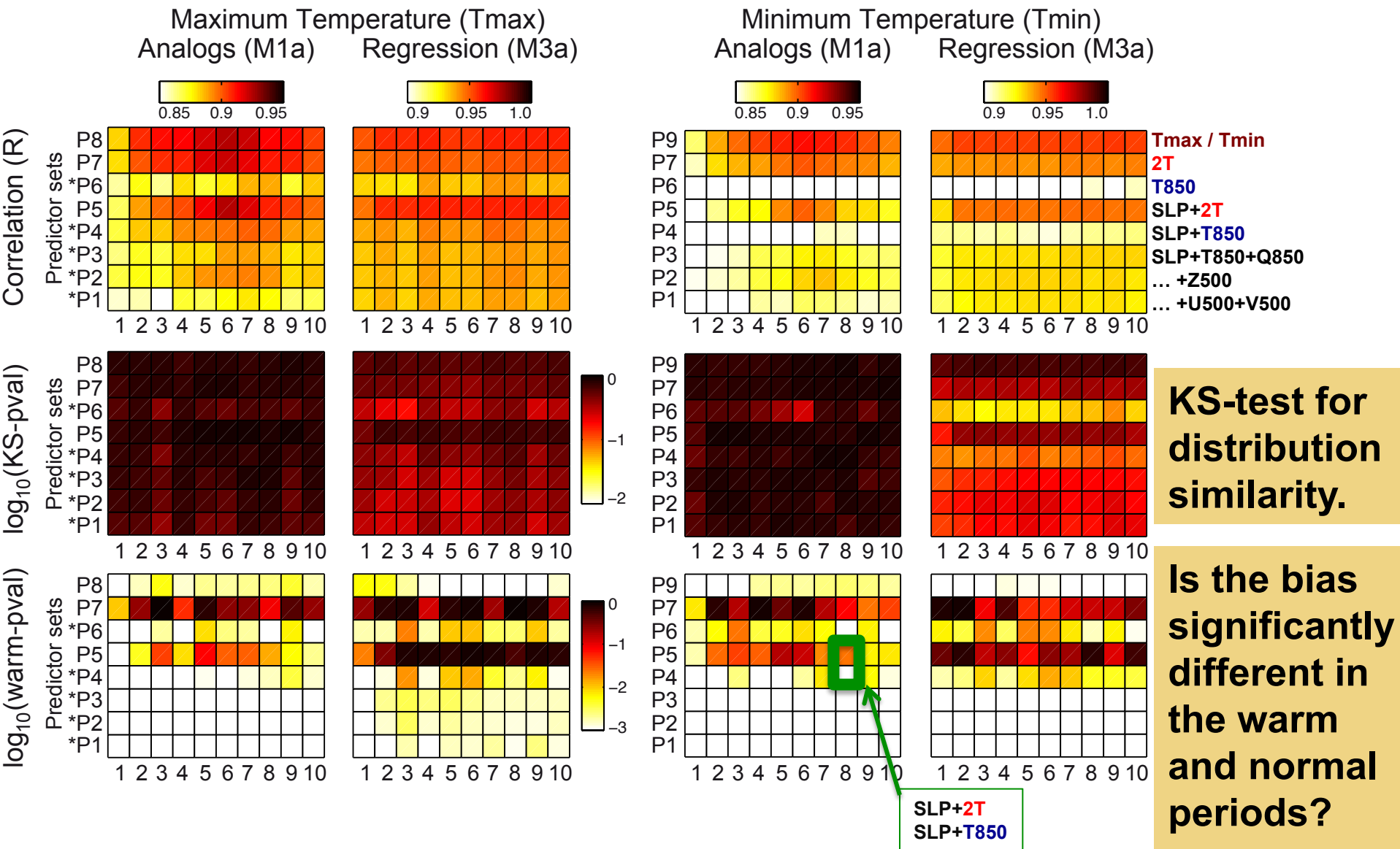


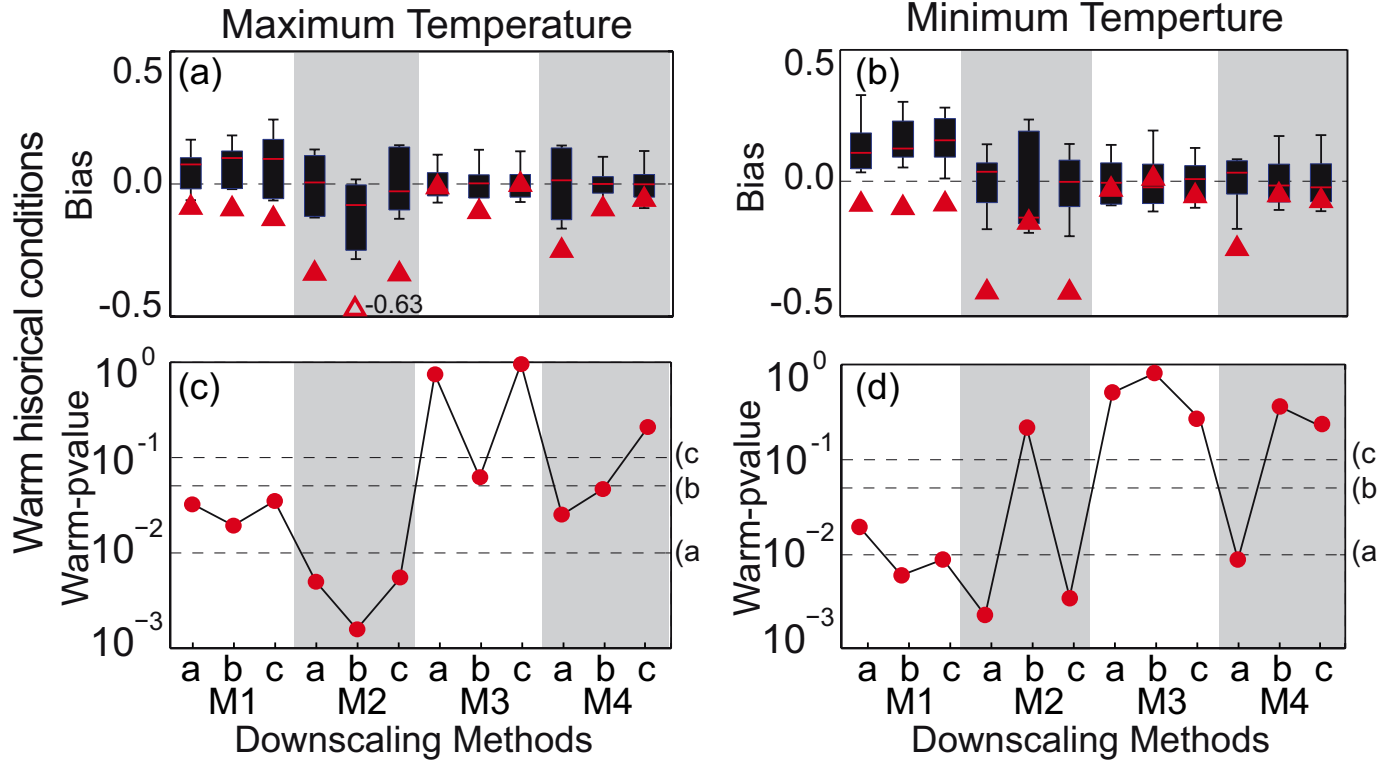


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# Calibration and Selection of SD Methods

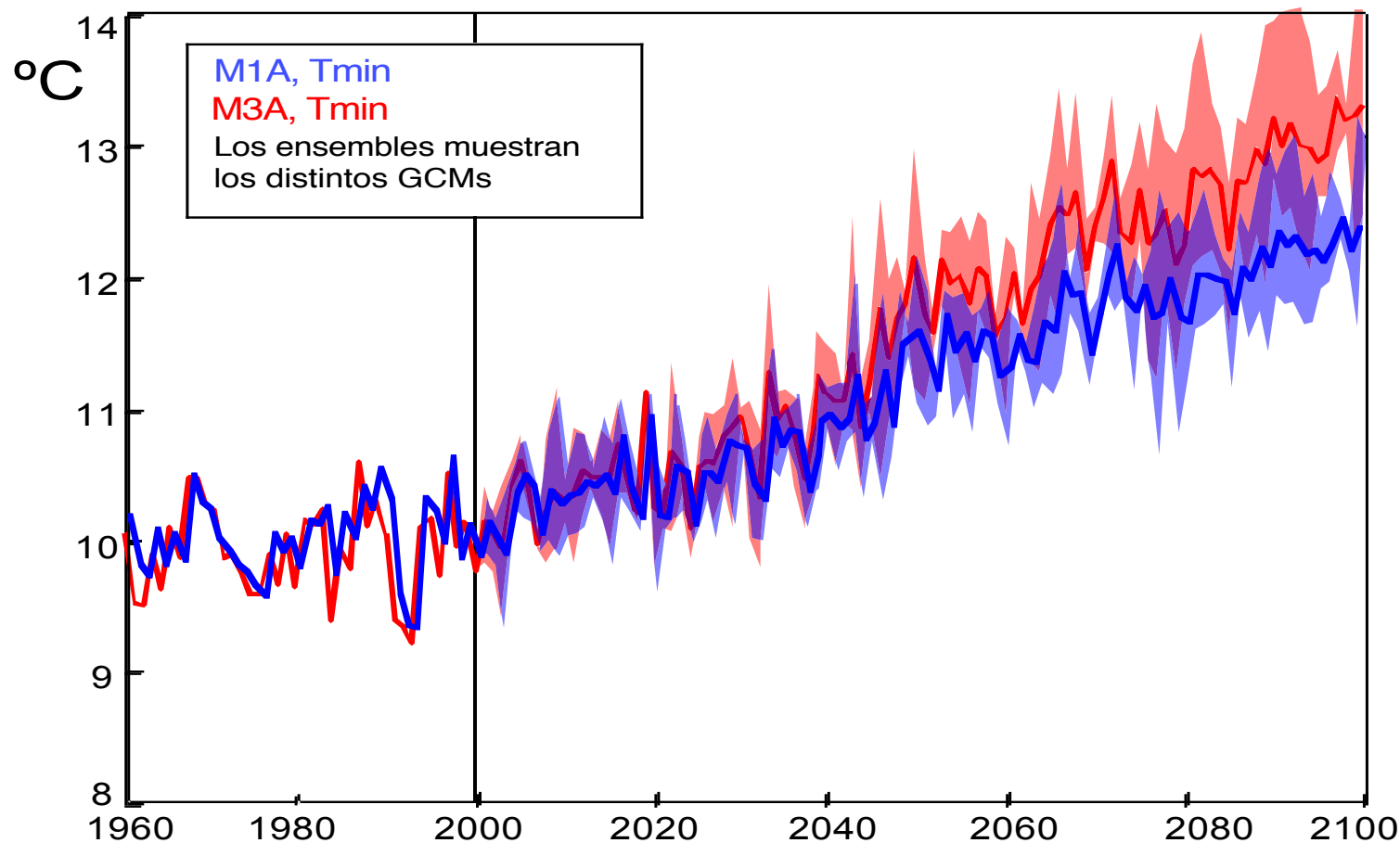


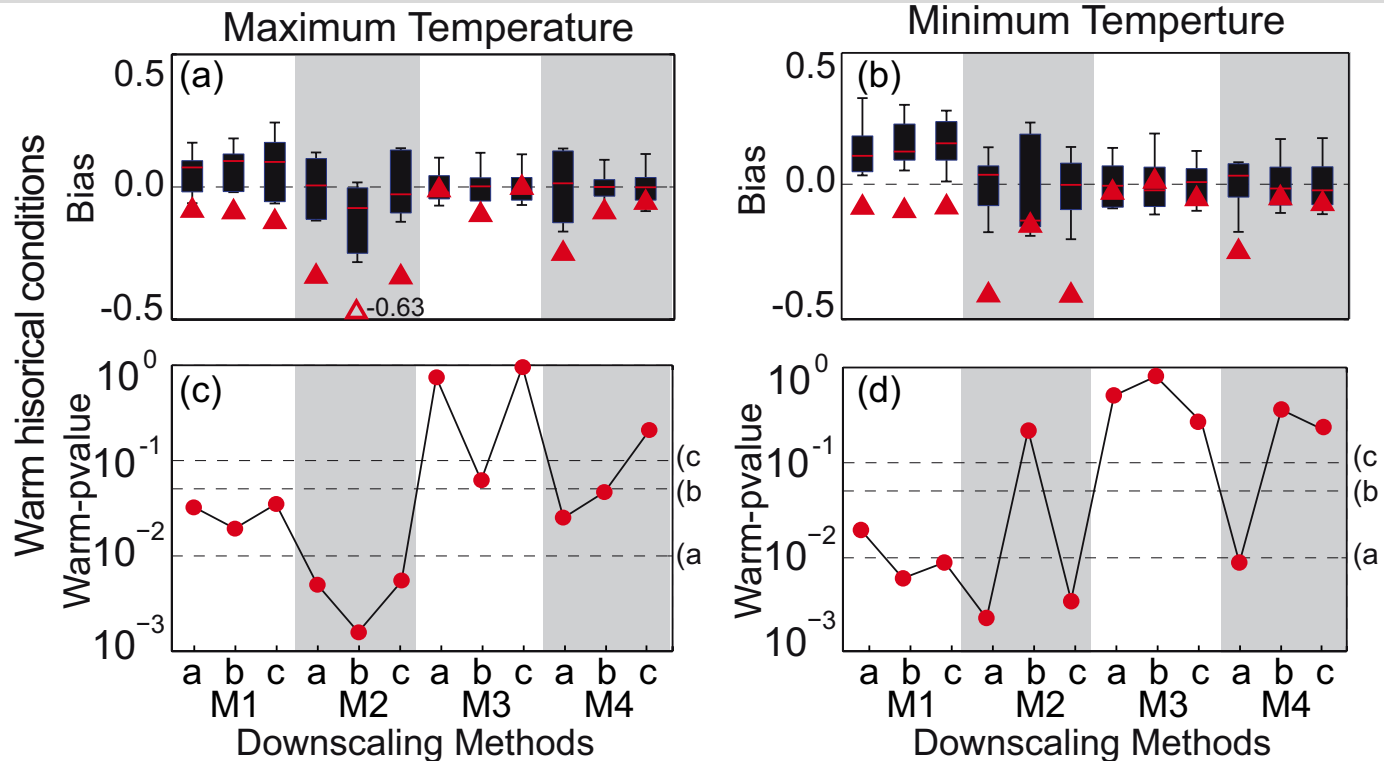






The lack of robustness can lead to wrong future projections. In the example below the difference between two SD methods is much larger than inter-GCM variability.





$$\bar{d} = \frac{1}{5} \sum_{k=1}^5 d_k = \frac{1}{5} \sum_{k=1}^5 (b_w - b_k)$$

$$t = \frac{\sqrt{5} \bar{d}}{\sqrt{\text{var}(d)}}; \quad \text{var}(d) = \frac{1}{4} \sum_{k=1}^5 (d_k - \bar{d})^2$$

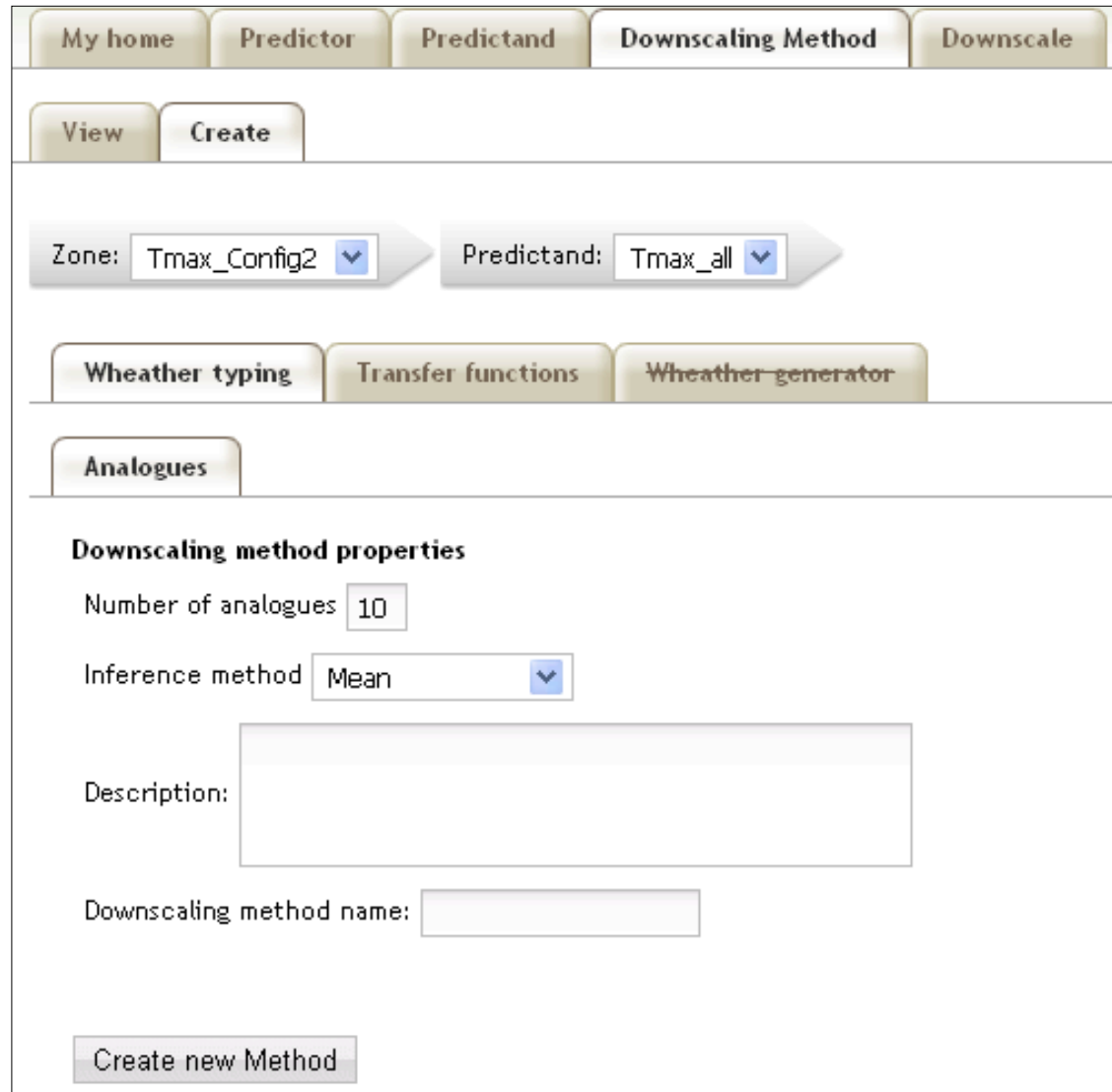
*t*-distribution with 4 degrees of freedom

It also allows selecting a particular downscaling algorithm from the different families of methods:

- Analogs
- Regression
  - From CPs
  - From grid-points
- SOM weather types
- Weather generators

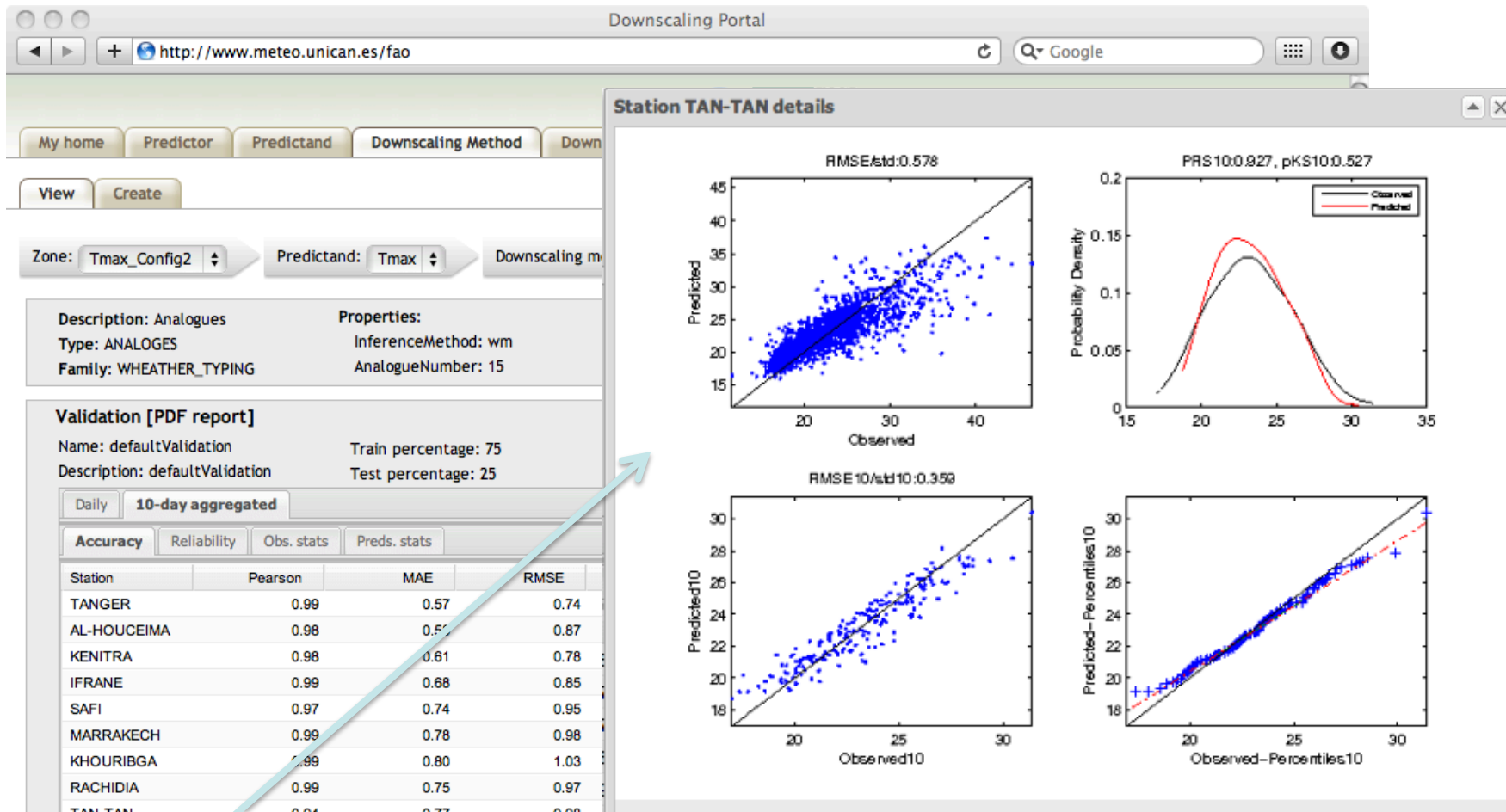
and defining a particular configuration:

- Number of analogs
- Numer of CPs.
- Etc.



The screenshot shows the 'Downscaling Method' configuration page in the SD Portal. At the top, there are navigation tabs: 'My home', 'Predictor', 'Predictand', 'Downscaling Method', and 'Downscale'. Below these are 'View' and 'Create' buttons. The main configuration area includes a 'Zone' dropdown set to 'Tmax\_Config2' and a 'Predictand' dropdown set to 'Tmax\_all'. Below these are three tabs: 'Weather typing', 'Transfer functions', and 'Weather-generator'. The 'Analogues' tab is currently selected. Underneath, the 'Downscaling method properties' section contains a 'Number of analogues' input field with the value '10', an 'Inference method' dropdown set to 'Mean', a 'Description' text area, and a 'Downscaling method name' input field. At the bottom, there is a 'Create new Method' button.

Finally, it allows selecting a downscaling method (from the list of available ones, including regression, analogs, weather typing, etc.) and obtaining a cross-validation in present climate using reanalysis data.



Once the method is defined and validated it can be used to downscale GCM models (e.g. ECHAM5) for future scenarios (e.g. A1B). The resulting daily locally projected simulations can be downloaded as Excel (or ascii) files.

The screenshot shows the 'Downscaling Portal' web interface. At the top, there are navigation tabs: 'My home', 'Predictor', 'Predictand', 'Downscaling Method', and 'Downscale'. Below these are logos for FAO, UC (Universidad de Cantabria), and CSIC. The main configuration area includes dropdown menus for 'Zone' (Tmax\_Config2), 'Predictand' (Tmax), and 'Downscaling method' (Analogues (default)). Below this are 'Project' (MPEH5) and 'Scenario' (A1B\_r3) dropdowns. A table displays simulation periods from 2051 to 2100, with columns for each month. The 'Run selected downscalings' button at the bottom is circled in red.

	January	February	March	April	May	June	July	August	September	October	November	December
2051 - 2060	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
2061 - 2070	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
2071 - 2080	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
2081 - 2090	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
2091 - 2100	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

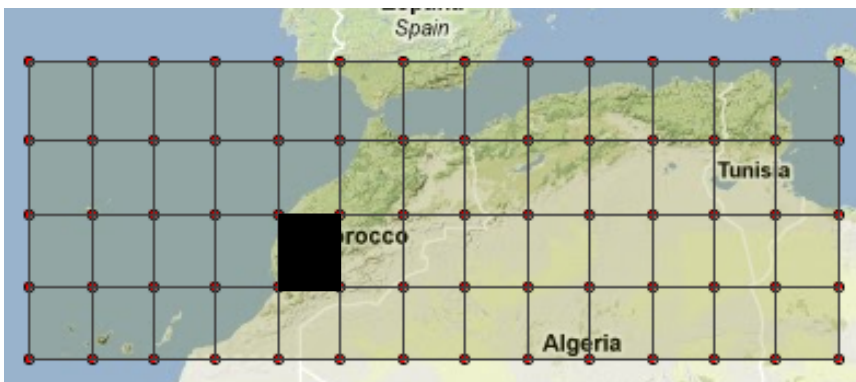
Downscaling summer JJA season.



# Santander Meteorology Group

A multidisciplinary approach for weather & climate

# SD Portal: Global vs. Local



Software interface showing a data table and a line graph.

Tools: Herramientas, Datos, Ventana, Adobe PDF

Search: Escriba una pregunta

E	F	G	H	I	J	K	L	M	N	O	P
c5	c6	c7	c8	c9	c10	c11	c12	c13	c14	c15	
1.611	188.444	148.111	179.778	193.722	159.889	132.778	166.611	197.222	214.000	225.722	226.200
1.222	196.278	142.000	181.056	183.333	146.667	144.333	171.722	214.389	241.056	228.889	195.100
1.611	171.389	103.944	165.500	171.000	122.611	103.167	139.500	183.111	218.000	231.056	181.100
1.111	111.000	166.833	96.500	166.111	165.278	104.722	77.444	121.889	171.389	193.778	200.111
1.667	189.111	117.778	182.111	191.889	126.500	103.167	155.278	190.222	197.056	196.667	221.400
1.444	193.500	123.500	186.111	194.167	134.778	109.556	161.667	195.278	196.278	201.778	216.200
1.956	194.333	122.222	188.222	201.222	137.833	114.056	167.111	203.500	215.611	211.889	203.400
1.833	185.111	109.333	17								
1.444	172.889	123.667	1E								
1.167	186.833	117.056	17								
1.733	185.778	137.611	17								
1.033	170.111	115.222	17								
1.844	158.000	84.444	1E								
1.428	165.889	105.333	1E								
1.744	159.056	99.111	1E								
1.050	168.278	110.444	1E								
1.311	165.778	110.444	1E								
1.89	190.172091	163.333	169.611	141.222	103.222	162.833	91.333	1E			
1.90	20.01/2091	170.111	166.167	132.222	101.778	156.722	91.222	1E			
1.91	21.01/2091	176.722	175.722	152.444	122.944	168.333	89.667	1E			
1.92	22.01/2091	169.833	174.944	166.611	135.611	171.389	117.833	17			
1.93	23.01/2091	187.889	193.833	171.833	128.778	182.778	112.222	17			
1.94	24.01/2091	192.778	196.611	180.167	141.444	195.500	128.611	1E			
1.95	25.01/2091	186.167	188.833	190.389	158.500	183.889	146.611	1E			
1.96	26.01/2091	176.556	191.944	168.278	139.722	181.833	143.556	17			
1.97	27.01/2091	179.611	190.944	196.833	158.333	200.444	154.500	1E			
1.98	28.01/2091	198.500	214.611	217.056	184.167	219.444	163.056	21			
1.99	29.01/2091	199.444	217.722	217.167	181.278	215.333	164.611	21			
1.100	30.01/2091	199.167	224.889	245.000	208.333	244.722	183.111	22			

Graph: Downscaled predictions for Januaries (2091-2100) at Station: Lon -53.33, Lat 355.83

Y-axis: Tmax (0.0001 °C)

X-axis: Time (days)

Hoja1 / Hoja2 / Hoja3

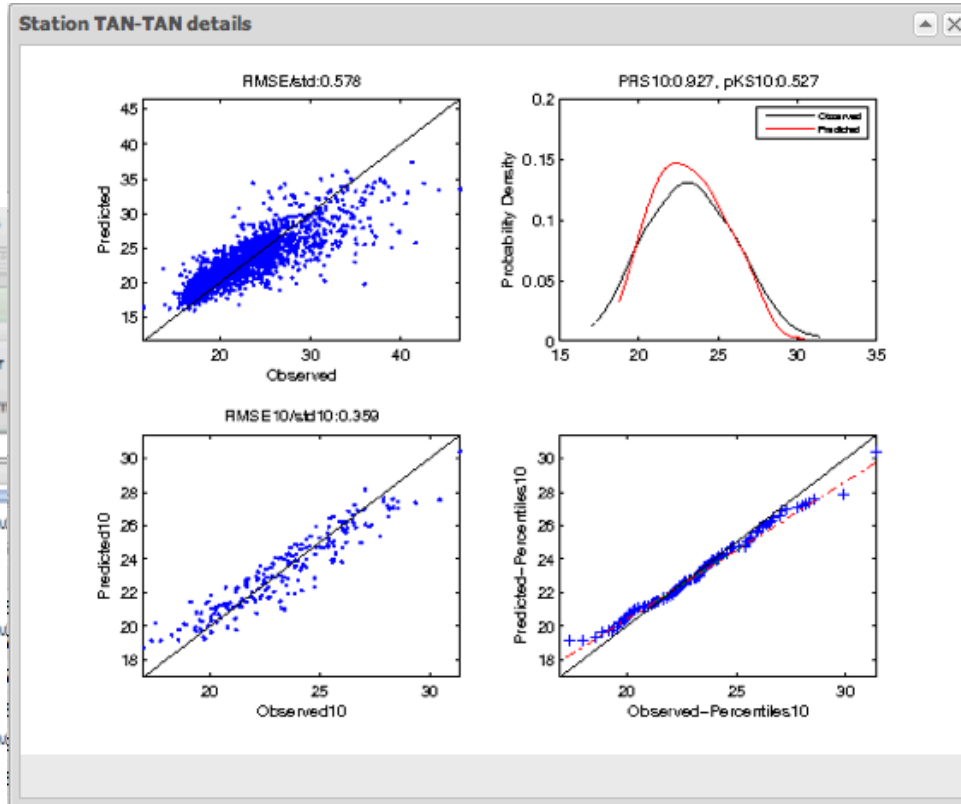
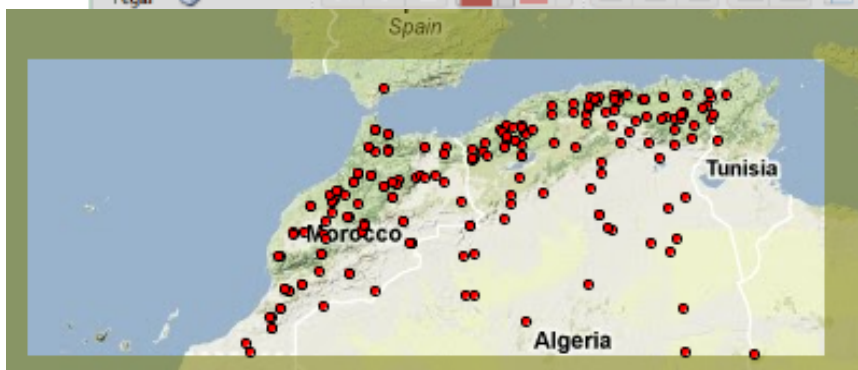
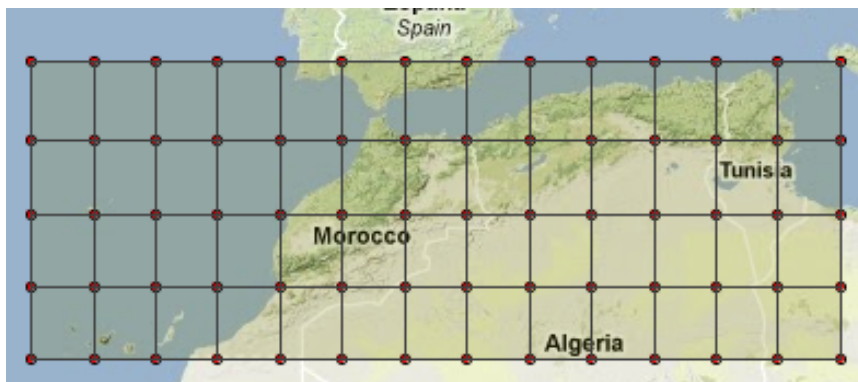
Listo

NUM

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# Portal de Downscaling



14	DownscalingMethodType=ANALOGES					
15	InferenceMethod=mean					
16	AnalogueNumber=1					
17	Columns	Column	Id	Longitude	Latitude	
19		c1	8021099999	-3.817	43.433	
20		c2	8215099999	-4.017	40.783	
21		c3	8221099999	-3.55	40.45	
22		c4	8410099999	-4.85	37.85	
24	Date	c1	c2	c3	c4	
25	1/1/91	18.50	0.61	13.00	16.78	
26	1/2/91	24.00	2.50	11.00	12.61	
27	1/3/91	13.22	0.22	11.00	11.22	
28	1/4/91	22.00	7.00	14.00	21.00	
29	1/5/91	18.00	8.00	9.00	20.00	
30	1/6/91	24.50	13.61	22.28	27.61	

