
Thorpex Montreal 2004

How can we best combine forecasts for added value?

J. Broecker¹, L. Clarke¹,
D. Kilminster² and L.A. Smith^{1,2}

1. Department of Statistics, London School of Economics, UK

2. Pembroke College, Oxford, UK

Thorpex Montreal 2004

**How can we best combine forecasts for
added value?**

How might we use TIGGE?

J. Broecker¹, L. Clarke¹,
D. Kilminster² and L.A. Smith^{1,2}

1. Department of Statistics, London School of Economics, UK

2. Pembroke College, Oxford, UK

Motivation

Overview

Combining

Evaluation

Example

Forecast improvement can be achieved in two ways:

Motivation

Overview

Combining

Evaluation

Example

Forecast improvement can be achieved in two

Motivation

Overview

Combining

Evaluation

Example

Forecast improvement can be achieved in two ways:

- improving the models (**strategic**)
- using the available information more effectively (**tactical**)

Motivation

Overview

Combining

Evaluation

Example

Forecast improvement can be achieved in two ways:

- improving the models (**strategic**)
- using the available information more effectively (**tactical**)

THORPEX:

“THORPEX will develop, demonstrate and evaluate a multi-model, multi-analysis and multi-national ensemble prediction system, referred to as TIGGE.”

Motivation

Overview

Combining

Evaluation

Example

- Combining Simulations
- Evaluation
 - skill scores → Broecker
 - bootstrapping and meaningful skill comparison
- Example - combining ECMWF and NCEP

Motivation

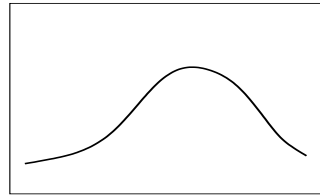
Overview

Combining

Evaluation

Example

**Climatological
Distribution**



Motivation

**Climatological
Distribution**

**Dressed Point
Forecast**

Overview

Combining

Evaluation

Example

Motivation

Overview

Combining

Evaluation

Example

**Climatological
Distribution**



**Dressed Point
Forecast**



**Ensemble
Product**





Motivation

Overview

Combining

Evaluation

Example

The combination is based on the skill of the final forecast

$$s = \mathcal{S}(f, o)$$

f forecast distribution

o verth7ed4042 0 Td (er)Tj 0.9031vj 1.79917.89T82 (

Motivation

One combination method is to take a weighted sum of the component distributions

Overview

$$f = \sum \alpha_i f_i$$

Combining

Choose α_i that maximise $(\sum) T_j m$

Evaluation

Example

Motivation

We do not want to compare the uncertainty in the average performance of two models.

Overview

Combining

We want the uncertainty in the comparative performance of the models to each other.

Evaluation

Bootstrap the difference: $\langle s_A - s_B \rangle_{BS}$

Example

Not the difference of the bootstraps: $\langle s_A \rangle_{BS} - \langle s_B \rangle_{BS}$

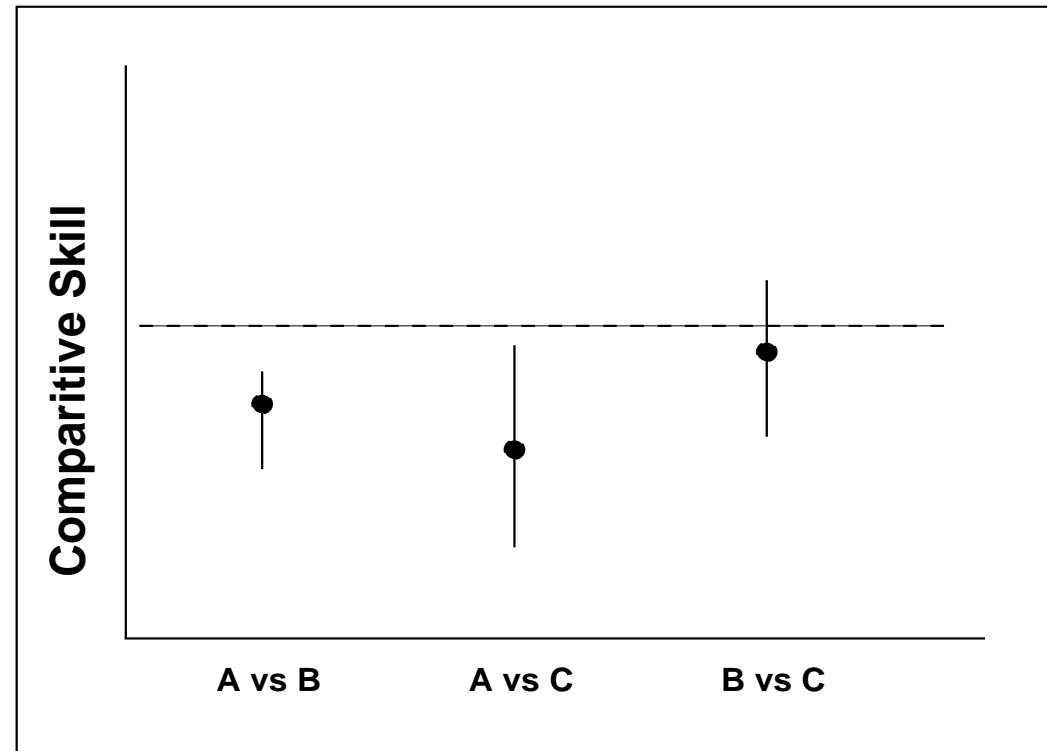
Motivation

Overview

Combining

Evaluation

Example



Motivation

Predicting temperature at Heathrow.

Overview

Using

- NCEP high resolution
- NCEP ensemble
- ECMWF high resolution
- ECMWF ensemble

Combining

Evaluation

Evaluating using Ignorance - out of sample

Example

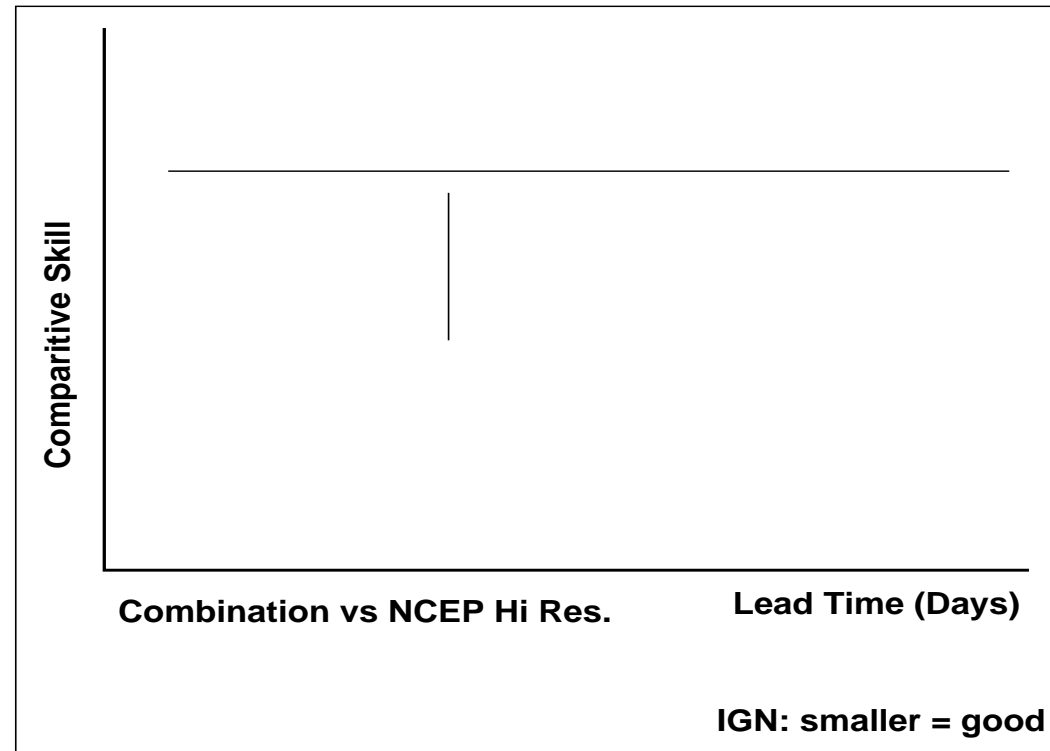
Motivation

Overview

Combining

Evaluation

Example



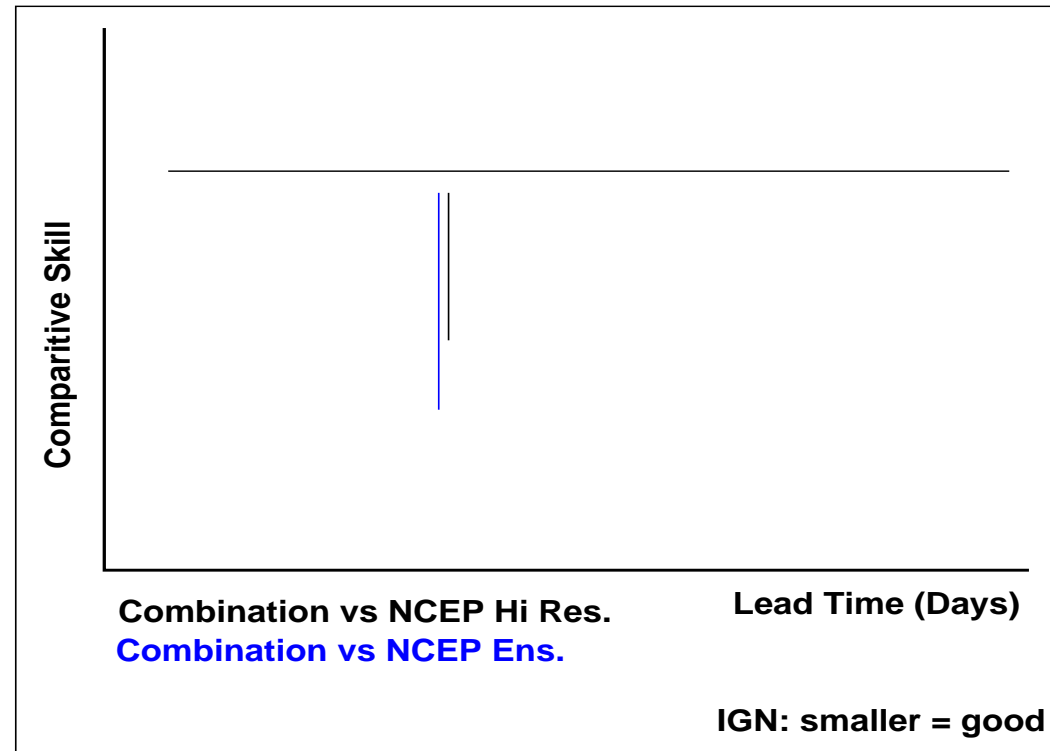
Motivation

Overview

Combining

Evaluation

Example



Motivation

Overview

Combining

Evaluation

Example

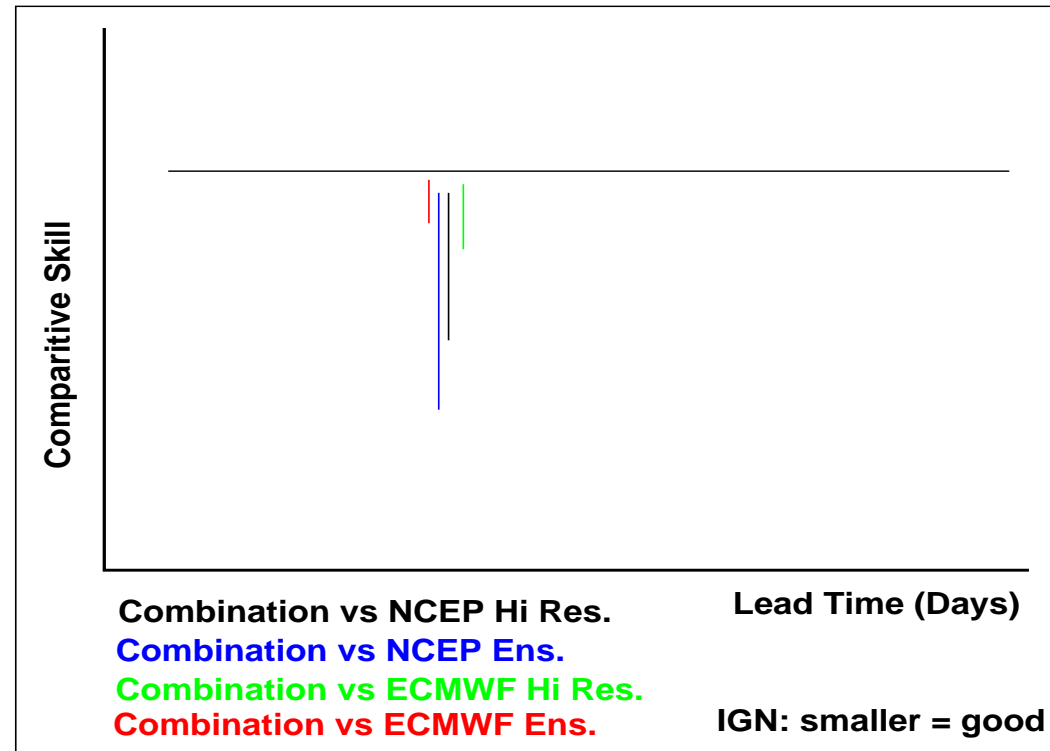
Motivation

Overview

Combining

Evaluation

Example



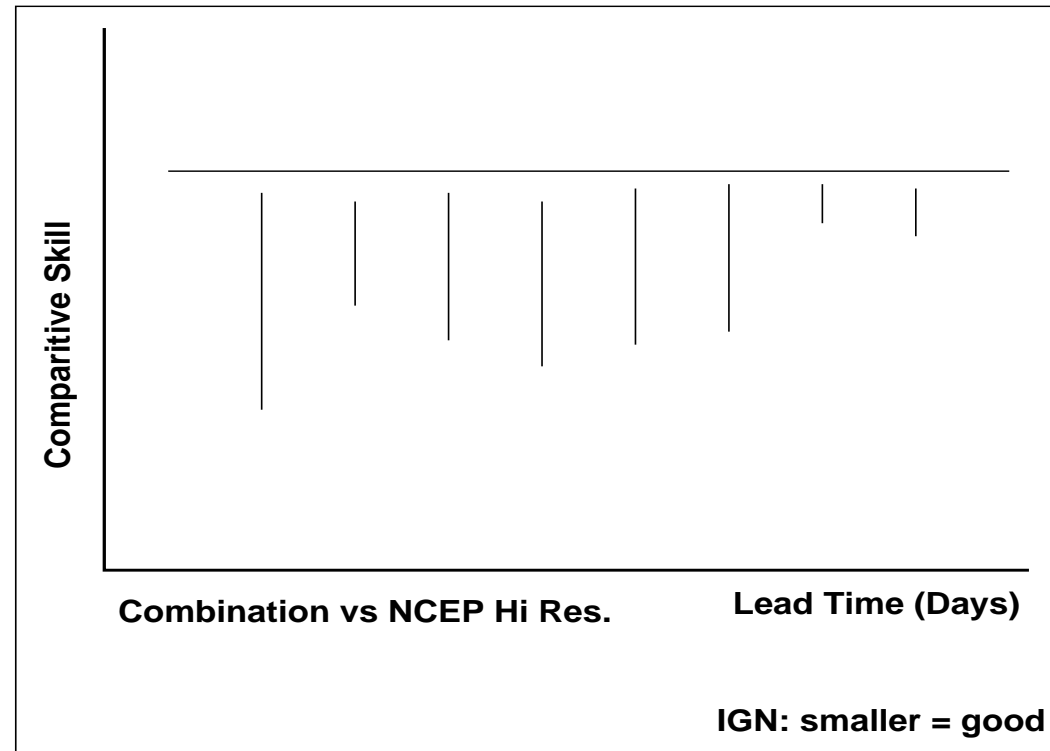
Motivation

Overview

Combining

Evaluation

Example



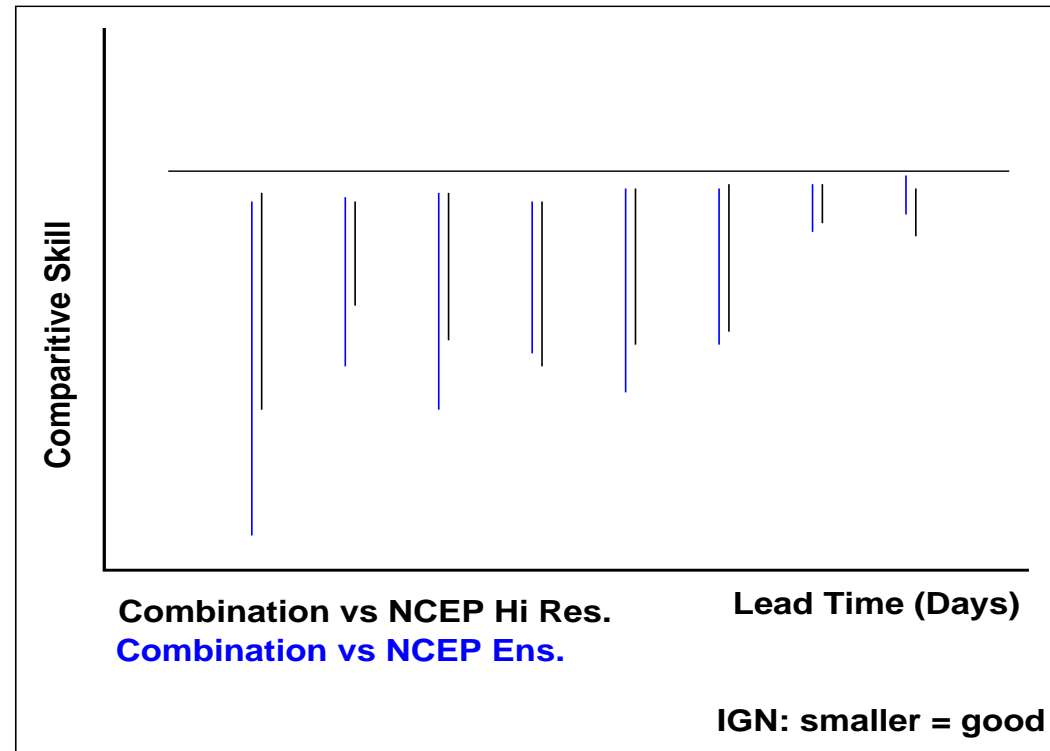
Motivation

Overview

Combining

Evaluation

Example



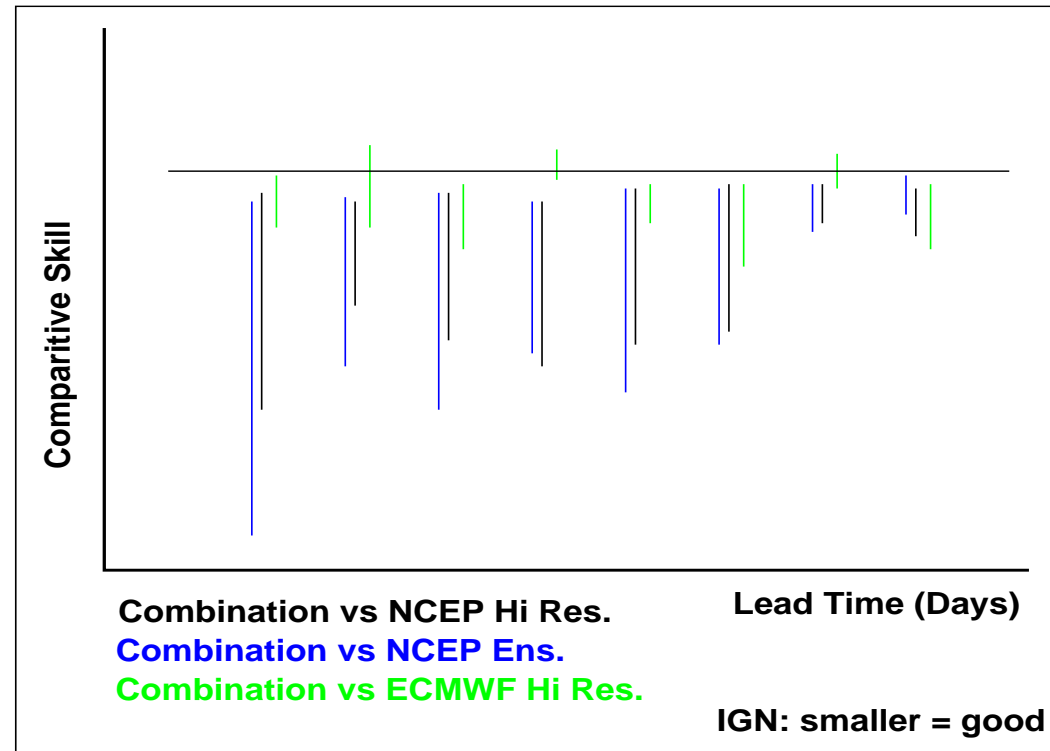
Motivation

Overview

Combining

Evaluation

Example



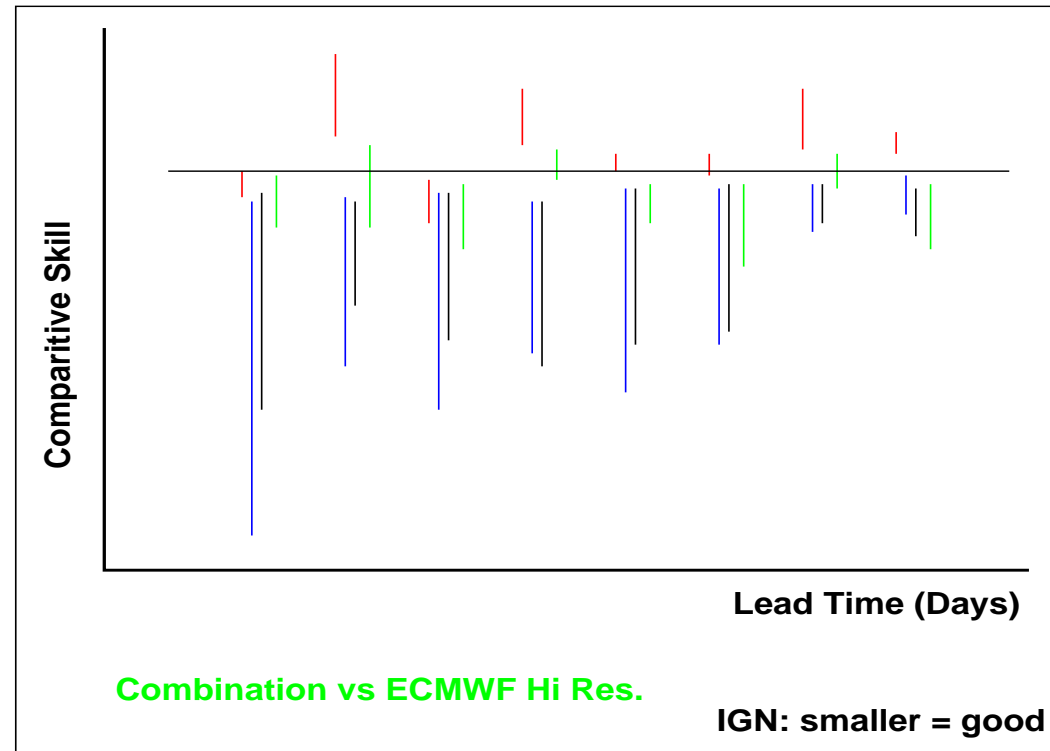
Motivation

Overview

Combining

Evaluation

Example



Motivation

Overview

Combining

Evaluation

Example

We have:

- presented a user-orientated methodology for combining simulations
- whatever combination method, the evaluation must be robust
- dressing method, combination method and size of forecast-verification archive affects performance
- potential relevance to TIGGE, provides a framework for allowing users to extract the forecast information most relevant to them