Synthetic Forecast Generation for Forecast Informed Reservoir Operations (FIRO)

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The Problem





Intro | Approach | Results | Next Steps

A Possible Solution





A Possible Solution





Challenges

Ensemble forecasts (and ensemble forecast error) are:

- Needed for multiple lead times and locations
- Correlated across lead times
- Correlated across locations
- Autocorrelated in time
- Distributed in funky ways
- Correlated with the observations
- Correlated across ensemble members



Approach

For each e of E ensemble members Across all *E* ensemble members 3.1. Conditional Expectation Fit LOESS model to obs vs. forecast by lead-site (k): $E_k[F_{t,k}|O_t]$ 3.3. Pre-Process 3.2. Sampling Calculate forecast errors as: KNN sample by Z_t $e_{t,k,e} = E_k[F_{t,k}|O_t] - F_{t,k,e}$ 3.4. Multivariate Synthetic Forecast Model Synthetic Errors Empirical Errors Synthetic Forecast Generation Standardize Model correlation across $\hat{\sigma}_t = \hat{\gamma}_0 + \hat{\gamma}_1 O_t$ **Statistical** $e_{t,1}$ K-dimensions $\widetilde{\pmb{e}}_{t_{s},1}$ $\varepsilon_t = e_t / \hat{\sigma}_t$ $e_t \rightarrow \varepsilon_t$ model of Empirical Copula: ẽ_{te}: SGED(μ̂, σ̂, ν̂, ξ̂) $\tilde{e}_{t_{s},2}$ $e_{t,2}$ $C{F(\mathbf{Z}), F(\epsilon_1), ..., F(\epsilon_K)}$ Decorrelate Process: forecast errors VAR Recorrelate Fit VAR_K (lag-p) 1. Generate new residuals $\dot{\epsilon}_{t}$ Fitted VAR_K (lag-p) 2. Schaake Shuffle $\varepsilon_t \rightarrow \epsilon_t$ 2 ... ••• 3. KNN sampling $\tilde{\epsilon}_{t_s} \rightarrow \tilde{\epsilon}_{t_s}$ 4. Output correlated $\tilde{\epsilon}_{t}$. SGED Model $\tilde{e}_{t_{s},K-1}$ $e_{t,K-1}$ SGED Fit: μ, σ, ν, ξ **De-standardize** Observed Data (Zt) $\tilde{e}_{ts} = \hat{\sigma}_t \tilde{\varepsilon}_{ts}$ $\epsilon_t \rightarrow$ $\tilde{\pmb{e}}_{{\rm t_{S},K}}$ KNN Sampling $e_{t,K}$ $\tilde{\varepsilon}_{t_s} \rightarrow \tilde{e}_{t_s}$ ϵ_t : SGED($\hat{\mu}, \hat{\sigma}, \hat{\nu}, \hat{\xi}$) Svn. Ensemble Forecast Repeat E times 3.5. Post-Process Calculate forecasts for each e of E ensembles: $\widetilde{F}_{t_{*},k,e} = E_{k}[F_{t_{*},k}|O_{t_{*}}] - \widetilde{e}_{t_{*},k,e}$ 3.6. Repeat for each *m* of *M* ensemble forecasts



Approach

Method 1 (syn-HEFS): direct synthetic forecasts of streamflow

Method 2 (syn-GEFS): synthetic forecasts of GEFS prcp/temp, then pass through HEFS



Approach

Lake Mendocino + Russian River

- 3 locations
- 14 lead times
- Climate Forecasts Global Ensemble Forecast System (GEFS v10)
- Hydrologic Forecasts Hydrologic Ensemble Forecast System (HEFS)





Results







Intro | Approach | Results | Next Steps Results



Results



February 1986 Flood



Next Steps and New Directions



Algorithmic Improvements: Focus on synthetic forecast fidelity during the largest extremes, especially to replicate 'false positives' seen in HEFS



Testing FIRO policies: Calibrate and validate FIRO policies to synthetic forecasts over different periods to evaluate robustness



FIRO for Climate Resilience: Couple synthetic forecasts with climate projections to enable FIRO evaluation under climate change.







Thanks!



Additional Slides











Rank Histograms





Repeat for each lead...



'Ideal' ensemble = observation equally likely to fall in any bin In other words, each bin has ~ same number of observations

Binned Spread Error Diagram

Binned Ensemble Mean Error

Ensemble spread should be reflective of the ensemble mean error

In a well calibrated forecast, spread = error (1:1 line)

Can more directly show conditional issues with dispersion or bias



Binned Ensemble Spread



Ensemble Continuous Ranked Probability Score (eCRPS)

- Lower is better
- Best possible score is 0





eCRPS is a discrete ensemble representation of this

Wilks, D. S. (2019)

Validation of Synthetic Forecasts with FIRO



120000

Extension of FIRO with Synthetic Forecasts



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