
Contents

<i>Preface</i>	ix
<i>Partial list of symbols</i>	xi
1 INTRODUCTION	1
1.1 Atmospheric characteristics	2
1.2 The ultimate problem in meteorology	6
1.3 The observing system	8
1.4 Subjective analysis	17
1.5 Objective analysis: first attempts	19
1.6 The data assimilation cycle	24
1.7 Spatial analysis	29
2 FUNCTION FITTING	32
2.1 Local polynomial fitting	32
2.2 Least squares estimation	34
2.3 The Gram matrix	41
2.4 Underfitting, overfitting, and other problems	45
2.5 The a posteriori analysis weights	49
2.6 Multivariate function fitting	52
2.7 Constrained minimization: penalty functions	58
Exercises	62
3 THE METHOD OF SUCCESSIVE CORRECTIONS	64
3.1 Basic formulation for a single correction	65
3.2 The iteration cycle	69
3.3 Spectral response: infinite continuous networks	71
3.4 Spectral response: finite discrete networks	78
3.5 Convergence properties	86
3.6 Barnes' algorithm	90
3.7 Iteration to the optimal solution	93
Exercises	96

4	STATISTICAL INTERPOLATION: UNIVARIATE	98
4.1	Minimum variance estimation	99
4.2	The statistical interpolation algorithm	101
4.3	Background error covariances and correlations	107
4.4	A continuous analogue	118
4.5	Filtering and interpolation properties	125
4.6	One, two, and multiple observation problems	131
4.7	The vertical question	136
4.8	Correlated observation error	137
4.9	Misspecification of the background and observation error covariances	143
	Exercises	149
5	STATISTICAL INTERPOLATION: MULTIVARIATE	150
5.1	The multivariate algorithm	150
5.2	Statistics of a homogeneous two-dimensional windfield	155
5.3	The geopotential/wind covariances	164
5.4	Multivariate filtering properties	169
5.5	Multivariate versus univariate analysis	175
5.6	A generalized algorithm	180
	Exercises	184
6	THE INITIALIZATION PROBLEM	186
6.1	Characterization of the synoptic and planetary scale motion in the atmosphere	186
6.2	Filtered models and initialized primitive equation models	188
6.3	The benefits of initialization	190
6.4	A linearized shallow water model	194
6.5	Initialization of the linearized shallow water model	200
6.6	Geostrophic adjustment	202
6.7	A brief history of initialization	208
	Exercises	210
7	QUASI-GEOSTROPHIC CONSTRAINTS	212
7.1	The Hinkelman–Phillips model	212
7.2	Initialization of the Hinkelman–Phillips model	215
7.3	Scale analysis of the primitive equations	219
7.4	Quasi-geostrophic initialization of the primitive equations	223
7.5	The linear balance equation	227
7.6	The nonlinear balance equation	230
7.7	The quasi-geostrophic omega equation	236
7.8	The quasi-geostrophic potential vorticity equation	238
7.9	The limitations of quasi-geostrophic initialization	240
	Exercises	241
8	VARIATIONAL PROCEDURES	242
8.1	The stationary value of a function	243
8.2	The stationary value of a definite integral	246
8.3	Application to atmospheric analysis problems	251
8.4	Weak constraint formulations	255

Contents

vii

8.5	Inequality constraints	257
8.6	Four-dimensional variational analysis: Thompson's scheme	258
	Exercises	261
9	NORMAL MODE INITIALIZATION: THEORY	263
9.1	The linearized baroclinic primitive equations	263
9.2	The vertical structure equation	267
9.3	The horizontal structure equation	270
9.4	Horizontal structure functions (Hough modes)	274
9.5	Normal mode form of the model equations	281
9.6	The Machenhauer balance condition	284
9.7	The Baer–Tribbia scheme	288
	Exercises	290
10	NORMAL MODE INITIALIZATION: APPLICATIONS	292
10.1	Some results from normal mode initialization experiments	292
10.2	Separation of slow and fast time scales	297
10.3	The slow manifold	301
10.4	Normal mode and quasi-geostrophic initialization	306
10.5	Variational normal mode initialization	308
10.6	Initialization for limited area models	314
10.7	Convergence properties and diabatic initialization	316
	Exercises	321
11	DYNAMIC INITIALIZATION	322
11.1	Damping time integration procedures	322
11.2	Application to simple models	326
11.3	Experiments with sophisticated models	329
	Exercises	332
12	CONTINUOUS DATA ASSIMILATION	333
12.1	The basic philosophy	333
12.2	Damping time integration schemes	338
12.3	Identical twin configurations: convergence of solutions	339
12.4	The effect of nonlinearities	345
12.5	The effect of observation error	348
12.6	Real data experiments: the rejection problem	353
12.7	The geostrophic wind correction	355
12.8	Dynamic relaxation	357
12.9	Data assimilation on the slow manifold	360
	Exercises	362
13	FUTURE DIRECTIONS	363
13.1	Descent methods	364
13.2	Four-dimensional variational analysis	369
13.3	The Kalman–Bucy filter	376
13.4	Initialization by Laplace transform	384
13.5	The bounded derivative initialization method	390
13.6	Initialization of the hydrological cycle	391
13.7	Mesoscale data assimilation	394
13.8	Data assimilation in the oceans	399

13.9	New challenges	402
	Exercises	404
Appendices		407
A.	The normal modes of the spherical horizontal structure equations	407
B.	The effect of temporally correlated observation error on data assimilation	410
C.	Four-dimensional variational analysis with a nonlinear model	413
D.	Some statistical concepts	416
E.	Classical interpolation	421
F.	An iterative approach to statistical interpolation	425
G.	Bessel functions and Hankel transforms	428
H.	Aliasing, network design, and Observation System Simulation Experiments (OSSE)	432
	<i>References</i>	439
	<i>Index</i>	455