

Index

- L_1 regularization, 176
- L_2 regularization, 176
- σ -algebra, 35
- Q-conjugacy, 138, 148, 151
- Q-conjugacy condition, 148, 151
- a posteriori estimation, 76
- a priori estimation, 76
- 3D-FGAT, 200
- 3DVAR, *see* three-dimensional variational data assimilation, 7
- 3DVAR cost function, 178, 191
- 3DVAR system, 182, 191
- 4D-PSAS, 195
- 4DDA, *see* four-dimensional data assimilation, 5
- 4DVAR, *see* four-dimensional variational data assimilation, 7
- ensemble of, 185
- incremental, 199, 200
- standard, 192, 195
- strong-constraint, 199
- weak-constraint, 191, 198, 199
- 4DVAR analysis, 196
- 4DVAR minimization, 191
- a posteriori error covariance, 64
- a priori estimate, 9
- AC, *see* ant colony, 128
- active variable, *see* intermediate variable, 113
- activity analysis, 113
- AD, *see* automatic differentiation
 - forward mode of, 117
 - reverse mode of, 119
- AD engine, 124
- AD facility, 122
- AD package, 122
- AD technique, 112
- AD tool, 111, 112, 122–124, 355
- adaptive observation, 265, 267, 271, 280–289, 295, 296
- adjoint-based method, 281, 282, 285–287
- adjoint SA, 281
- adjoint-derived sensitivity steering vector, 281
- singular vector, 281
- adjoint-free method, 287
- bred vector method, 282
- CNOP method, 282
- ensemble-based method, 281
 - ensemble Kalman filter, 281
 - ensemble SA, 282
 - ensemble transform Kalman filter, 281
 - ensemble transformation, 281
 - process of, 281
 - purpose of, 284
 - quasi-inverse TLM method, 282
 - strategies, 295, 296
- Adept, 122
- ADIFOR, *see* Automatic Differentiation of FORtran, 122
- ADJM, *see* adjoint model, 83
 - accuracy of, 90
 - backward integration of, 284
 - backward run, 94
 - backward run of, 270–272
 - continuous, 99, 105
 - correctness check of, 94
 - correctness of, 94
 - discrete, 103, 105
 - formulation of, 90
 - gradient check of, 94
 - uncertainty of, 95
 - validity of, 95, 98
- ADJM code, 108
- ADJM equation, 107
- ADJM solution, 275, 278
- adjoint code, 124, 355
- adjoint equation, 7, 172
- adjoint identity, 94
- adjoint model, 83, 90–95, 97–99, 102–108, 111, 224, 266, 267, 270–272, 275, 282, 284, 310
- adjoint Newton algorithm, 129
- adjoint operator, 90
- adjoint operator method, 99

- adjoint SA, 267, 270, 271, 275, 276, 278, 281, 282, 295, 296
- adjoint sensitivity coefficient, 269–272, 274–276, 278, 279, 282, 289
- adjoint solution, 104
- adjoint-derived sensitivity steering vector, 281
- admissible control, 170
- ADOL-C, *see* Automatic Differentiation by Overloading in C++, 122
- AEC, *see* analysis error covariance, 284
- aerosol optical depth, 305
- AI, *see* artificial intelligence, 317
- algorithmic differentiation, *see* automatic differentiation
- all-sky forecast error covariance, 311
- all-sky observation operator
 - nondifferentiability of, 320, 321
- all-sky radiance, 306, 308, 312, 317, 319, 322, 323
- all-sky radiance assimilation, 305–309, 319, 322, 323
- all-sky radiance data assimilation, 308
- all-sky radiance observation operator, 306, 307, 317, 320
- all-sky radiance operator, 319
 - nondifferentiability of, 319
 - nonlinearity of, 319
- all-sky radiances, 319
- all-sky radiative transfer operator, 320
- all-sky satellite data assimilation, 308
- all-sky satellite radiance, 306
- all-sky satellite radiance assimilation, 308, 314, 318, 319, 323
- all-sky satellite radiances, 306
- AMV, *see* atmospheric motion vector, 305
- AMV wind retrieval, 307
- analysis, 54
- analysis distribution, 76
- analysis equation, 14, 24, 25, 27, 28, 56, 61, 324
 - EnKF, 218
 - MLEF, 324
- analysis error, 58, 61, 67
- analysis error covariance, 58, 61, 66, 218, 226, 227, 284
- analysis error cross-covariance, 68
- analysis increment, 9, 15, 28–30, 179, 193, 212, 243, 311, 312
- analysis of innovation method, 181
- analysis PDF, 42
- analysis response, 311, 313
- analysis state, 63
- analysis step, 58, 76, 77
- analysis time, 54, 56–58, 67, 76, 282
- analysis uncertainty, 220, 257, 323
- analysis-forecast error cross-covariance, 68
- ant colony, 128
- AOD, *see* aerosol optical depth, 305
- ARPEGE 4DVAR system, 182
- artificial intelligence, 317
- ASC, *see* adjoint sensitivity coefficient, 270
- assimilation
 - all-sky radiance, 305, 306, 308, 309, 319, 322, 323
 - all-sky satellite radiance, 306, 308, 314, 318, 319, 323
 - clear-sky radiance, 322
 - clear-sky satellite radiance, 306
 - hydrometeor retrieval, 308
 - integrated water content, 308
 - lightning, 307
 - satellite product, 305
 - satellite radiance, 305
 - soil moisture retrieval, 307
- assimilation period, 191, 195
- assimilation time, 96
- assimilation window, 54, 67, 191, 195, 196, 198–200
- asymptotic error covariance, 64
- atmospheric motion vector, 305
- attractor, 255
- augmented control variable, 321, 322
- augmented control vector, 324
- augmented cost function, 324
- augmented filter equation, 73
- augmented KF, 72
- augmented KF equation, 71
- augmented KF system, 73
- augmented state equation, 69
- augmented system, 72
- augmented VAR method, 225
- augmented VAR system, 225
- autoconversion, 97
- autoconversion rate, 97
- automatic differentiation, 111, 112, 114, 116, 120
- Automatic Differentiation by Overloading in C++, 122
- Automatic Differentiation of FORtran, 122
- background error, 56
- background error covariance, 28–30, 56, 176, 177, 179–181, 186
- background error variance, 182
- backward filter, 54
- backward integration, 54
- backward smoothing, 77
- balance constraint, 6, 310
 - geostrophic, 310
 - hydrostatic, 310
- basic state, 100
- basis, 335
- basis function, 64
- basis vector, 111
- batch process, 54
- Bayes' formula, 255
- Bayes' theorem, 41
- Bayesian, 35
- Bayesian approach, 5
- Bayesian assumption, 6
- Bayesian filter, 76
- Bayesian framework, 9, 57
- Bayesian inference, 7, 74, 76, 77, 216, 225, 258

- Bayesian perspective, 74
- Bayesian principle, 6
- Bayesian smoothing, 76
- Bayesian viewpoint, 76
- best linear unbiased estimate, 21–23, 25, 27, 57, 191
- BFGS, *see* Broyden–Fletcher–Goldfarb–Shannon, 154
- BFGS update, 154, 155
- bias correction, 322, 324
 - radiance, 324
 - satellite radiance, 321
 - variational, 321
 - variational satellite, 324
- bias correction coefficient, 324
- biased estimate, 21
- bifurcation point, 96
- block covariance matrix, 309
- BLUE, *see* best linear unbiased estimate, 21
 - covariance, 22
 - two measurements, 24
 - variance, 24
 - with a background, 25
- BLUE with background, 57
- boundary condition, 83, 172
- bred vector, 282
- brightness temperature, 305
- Broyden–Fletcher–Goldfarb–Shannon, 154
- brute-force approach, 83
- Burgers' equation
 - nonlinear, 99
 - viscous, 99
- calculus of variations, 163, 164, 166–168, 172
 - fundamental lemma of, 165
- chain rule, 112–114, 116, 117, 119
 - forward mode, 113
 - reverse mode, 113
- change of variable, 318, 322
- chaotic nonlinear dynamics, 5
- chaotic system, 95, 96
- Cholesky factorization, 64, 65
- Cholesky square root, 65
- clear-sky data assimilation, 306
- clear-sky radiance, 317
- clear-sky radiance assimilation, 322
- clear-sky radiance observation operator, 306
- clear-sky satellite radiance, 306
- clear-sky satellite radiances, 306
- cloud clearing, 306
- cloud microphysical process, 308, 309
- cloud microphysical processes, 317
- cloud model, 96, 97
- cloud scattering process, 308
- cloud variable, 309, 312
- cloud water liquid content, 97
- cloud-resolving model, 99
- cloudy radiance, 306
- cloudy radiances, 313
- CNOP, *see* conditional nonlinear optimal perturbation, 286
- CNOP-based forecast, 288
- CNOP-based perturbation, 286
- codebase model, 111
- computational graph, 113, 115, 116
 - linear, 117, 119, 120
 - linearized, 113
- computational mode, 104
- condition number, 137, 144
- conditional density, 251
- conditional entropy, 43, 235
- conditional nonlinear optimal perturbation, 282, 286–288
- conditional PDF, 41, 42, 46, 47
- conditional probability, 40
- conditional probability density, 74
- conditional probability distribution, 74
- conjugacy, 138
- conjugate, 137, 138
- conjugate direction, 148, 151, 152
- conjugate direction algorithm, 148, 149
- conjugate gradient, 147
- conjugate gradient algorithm, 148, 151, 317
- conjugate gradient method, 147–152, 157
 - Fletcher–Reeves formula, 153
 - Hestenes–Stiefel formula, 152
 - Polak–Ribi  re formula, 152
- conjugate set, 147
- conjugate vector, 137, 147, 148
- consistency diagnostics, 186
- constrained optimization problem, 138
- constraint
 - balance, 6
 - dynamical, 8, 28
 - dynamical balance, 7
 - geostrophic, 6
- constraint minimization, 170
- continuous ADJM, 99
- control, 170
- control space, 170
- control theory, 4, 5, 166
- control variable, 237, 243, 312, 342
 - augmented, 321, 322
- control vector, 342
- convergence criteria, 138
- convergence order, 145, 153
- convergence rate, 128, 134, 137, 142–144, 149
- convergence ratio, 143, 144
- conversion, 11
- correlated observation, 314
- correlated observation error, 308
- correlation, 213, 340
- correlation coefficient, 315, 316
- correlation function, 310, 313, 316
- correlation ratio-based methods, 267
- correlation scale, 228

- cost function, 48, 96, 176, 192–196, 220, 241, 260, 317–319, 321
 - balanced reduction of, 318
 - first variation of, 324
 - for FGAT, 200
 - Gaussian-like, 226
 - gradient of, 196
 - incremental, 189, 193, 199, 200
 - minimization of, 196
 - minimum of, 194
 - nonlinear augmented, 324
 - observation term, 197
 - strong-constraint, 196
 - weak-constraint, 198, 199
- coupled data assimilation, 232, 234, 238
 - coupled forecast, 234
 - coupled modeling system, 232
 - covariance, 4, 340
 - covariance localization, 247
 - covariance modeling, 64
 - cross-variable correlation, 310, 311, 319
 - cross-variable interaction, 310
 - cross-variable structure, 319
 - CS, *see* cuckoo search, 128
 - cuckoo search, 128
 - cumulative distribution function, 36
- DAG, *see* directed acyclic graph
 - data assimilation, 3–9, 12, 14–17, 54, 55, 63, 74, 112, 308, 314, 316, 321, 323
 - ADJM-based, 99
 - all-inclusive, 323
 - all-sky radiance, 308
 - all-sky satellite, 308
 - clear-sky, 306
 - components of, 75
 - coupled, 232, 234, 238
 - dynamic, 55
 - ensemble, 210, 216, 222, 224–226, 239, 305, 309, 324
 - ensemble recursive, 255
 - four-dimensional, 5
 - four-dimensional variational, 7, 164, 167, 170, 184, 188, 190–192, 195, 196, 198, 308, 310, 321
 - Gaussian, 322
 - hybrid, 210, 223–226
 - hybrid ensemble-variational, 255, 305
 - inverse three-dimensional variational, 129
 - non-Gaussian, 322
 - of cloud, 308
 - of precipitation, 308
 - operational, 20, 63, 97, 305
 - probabilistic, 6
 - quality of, 309
 - real-time, 55
 - recursive, 255, 257
 - recursive Bayesian, 56
 - satellite, 305
- satellite radiance, 313
 - single-observation, 311
 - static, 55, 57
 - strongly coupled, 234
 - three-dimensional variational, 7, 184, 192, 193, 195, 200, 202, 310
 - uncoupled, 233
 - variational, 6, 7, 90, 111, 163, 164, 210, 216, 218, 221, 224–226, 239, 255, 284, 305, 306, 310
 - weakly coupled, 234
- data assimilation cycle, 7, 15, 361
 - data assimilation framework, 55
 - data assimilation initiation, 362
 - data assimilation interval, 361
 - data assimilation syste, 311
 - data assimilation system, 63
 - data assimilation window, 361
 - data fitting, 5
 - data targeting, 296
 - Davidon–Fletcher–Powell update, 154
 - degree of freedom, 224
 - degrees of freedom, 215, 221, 311
 - dependent, *see* dependent variable
 - dependent variable, 112, 113
 - derivative, 111–114
 - exact, 111
 - first-order, 111
 - ordinary derivative, 113
 - partial derivative, 113, 114
 - derivative accumulation, 113
 - direction of, 118, 121
 - reverse, 119
 - derivative code, 111, 112, 118, 121
 - Desroziers diagnostic, 187
 - Desroziers diagnostics, 185
 - determinant of a matrix, 236
 - diabatic process, 95
 - diagnostic equation, 63
 - diagnostic function, 95
 - diagnostic variable, 111
 - diagonal matrix, 316, 337
 - differential calculus, 112
 - differential evolution, 128
 - differential tree diagram, 112
 - differentiation, 111
 - digital filter, 259
 - direct transform, 216
 - directed acyclic graph, 113
 - directional derivative, 129–131, 134, 140–142
 - second-order, 135
 - discontinuity, 95, 97–99, 319, 320
 - discontinuous function, 98
 - discontinuous process, 95
 - discrete EKF, 62
 - discrete extended Kalman filter, 62
 - discrete KF, 58, 68
 - forecast step, 58
 - distance between vectors, 335

distance-based interpolation weights, 5
 diverging trajectory, 96
 dynamic data assimilation, 55
 dynamical balance, 259
 dynamical balance constraint, 7
 dynamical constraint, 8, 28
 dynamical model, 54, 55, 64, 78
 dynamical prediction system, 55
 dynamical process, 97, 309
 dynamical system, 5, 8, 9
 dynamical variable, 310, 312

ECMWF 4DVAR system, 179
 eigenvalue, 65, 283, 339
 eigenvalue decomposition, 282, 283, 316, 339
 eigenvalue threshold, 317
 eigenvector, 65, 282, 283, 339
 eigenvector space, 316
 EKF, *see* extended Kalman filter, 59
 analysis equation, 61
 discrete, 62
 forecast equation, 60
 Kalman gain, 61
 EKF formulation, 60
 EMP, *see* empirical model parameter, 3
 empirical model parameter, 3, 4
 empirical orthogonal function, 64
 empirical parameters, 3
 EnKF, *see* ensemble Kalman filter, 7
 full-rank, 8
 iterative, 7
 square-root, 8
 EnKF algorithm, 227–229
 EnKF analysis equation, 218
 EnKF direct linear solution, 227
 EnKF equation, 218
 EnKF method, 219
 ENS, *see* ensemble data assimilation, 210
 ENS algorithm, 224
 ENS analysis, 225
 ENS covariance, 224
 ENS posterior error covariance, 225
 ensemble adjustment filter, 219
 ensemble covariance
 flow-dependent, 8
 ensemble data assimilation, 210, 216, 222, 224–226,
 239, 305, 309, 324
 ensemble error covariance, 241, 310, 311
 flow-dependent, 224
 low-rank approximation of, 310
 structure of, 311
 ensemble forecast error covariance, 8, 217, 224, 311,
 312
 structure of, 312
 ensemble forecast perturbation, 286
 ensemble forecasting, 310
 ensemble iterative Kalman filter, 317

ensemble Kalman filter, 7, 8, 216–219, 225, 281, 317,
 324
 square-root, 219
 ensemble member, 7
 ensemble method, 224, 306, 313
 ensemble prediction system, 99
 ensemble SA, 282
 ensemble square-root filter, 219
 ensemble transform Kalman filter, 219, 281, 286, 295,
 296
 ensemble transformation, 281
 ensemble-variational, 223, 224
 entropy, 234, 314, 315
 EnVar, *see* ensemble-variational, 224
 equation
 Fokker–Planck, 252
 Kolmogorov, 252
 logistic, 124
 tangent linear, 93
 error
 analysis, 58, 61, 67
 background, 56
 correlated observation, 308
 covariance, 9
 forecast, 58, 60, 67
 Gaussian, 321, 322
 growing mode, 5
 initial, 252
 initial state, 252
 instrument, 4
 local, 4
 measurement, 9
 model, 3, 4, 8
 neutral mode, 5
 non-Gaussian, 6, 308, 322, 323
 normally distributed, 5
 observation, 4, 9, 24, 56, 314, 316, 322
 prediction, 252
 random, 9
 representativeness, 4
 roundoff, 63, 64
 transmission, 4
 unbiased, 57
 uncorrelated, 57
 variance, 9
 white, 57
 error covariance, 8, 57, 58, 63, 64, 67, 69, 241, 257,
 324
 a posteriori, 64
 analysis, 25, 58, 61, 66, 226, 227, 255, 284
 asymptotic, 64
 background, 15, 28–30, 56, 176, 177, 179–181, 186
 ensemble, 310, 311
 ensemble forecast, 8, 311, 312
 estimation, 64
 forecast, 6–8, 58, 60, 64, 179, 180, 224, 225, 229,
 251, 255, 260, 308–311, 313, 319, 323
 full-rank, 8, 309

- hybrid, 224, 225
- ill-conditioned, 64
- low-rank, 8
- model, 6, 58
- modeled, 7, 8
- modeling, 7
- observation, 11, 15, 20, 29, 58, 176, 177, 179, 181, 183, 186, 187, 314–316
- posterior, 6, 225
- reduced-rank, 309
- smoother, 71
- static, 225, 319
- stationary, 7, 8
- structure of, 311
- total, 28
- unbalanced, 260
- error covariance diagnostics, 186, 187
- error covariance localization, 225, 309–311
- error covariance matrix, 176
- error cross-covariance, 68
 - analysis, 68
 - analysis-forecast, 68
- error evolution, 83
- error growth, 83, 252–257
 - neutral, 253
 - unbalanced, 258
 - unstable, 253
- error space, 64
 - reduced-order, 65
- error space order, 64
- error subspace, 65, 66
- error variance
 - background, 182
 - observation, 182
- estimate, 4, 6, 9, 21, 54
 - a priori, 9
 - best linear unbiased, 21–23, 25, 27
 - bias of, 21
 - biased, 21
 - filter, 68
 - least squares, 18
 - linear, 25
 - linear unbiased, 21, 22
 - minimum variance, 57
 - observation, 11
 - optimal, 9, 17, 27, 54, 67
 - smoothed, 77
 - smoother, 67, 68, 77
 - state, 16
 - unbiased, 21
 - unbiased linear, 21
 - weighted least squares, 20, 23
- estimated measurement, 16
- estimation error covariance, 64
- ETKF, *see* ensemble transform Kalman filter, 286
- ETKF summary map, 286
- Euclidian space, 335
- Euler equation, 165
- Euler–Lagrange equation, 165, 166, 172
- evaluation trace, 112, 117–121
 - reverse, 120
- EVD, *see* eigenvalue decomposition, 282
- exact derivative, 111
- exponential forcing, 95
- extended FAST, 267
- extended Kalman filter, 59–61, 63, 66
- external forcing, 96
- FAST, *see* Fourier amplitude sensitivity test, 267
- FDE, *see* finite difference equation, 347
- FGAT, *see* first guess at appropriate time, 200
- filter, 54, 56, 64, 68
 - backward, 54
 - discrete extended Kalman, 62
 - divergence, 64
 - estimate, 64
 - extended Kalman, 59–61, 63, 66
 - Kalman, 57, 58, 63, 64, 68, 71
 - reduced-order, 64
 - SEEK, 66
 - square root, 64
 - steady-state, 64
- filter analysis, 71, 77
- filter divergence, 64
- filter equation, 72
- filter estimate, 64, 68
- filter forecast, 71, 77
- filter gain, 71
- filtering, 54, 57, 70, 74, 76
 - forward, 77
 - minimum variance, 70
 - square root, 64
 - standard, 68
- filtering process, 54
- final SV, 283
- finite differencing, 111
- first guess at appropriate time, 200
- first PDF moment, 255
- first SV, 286–288
- first-order convergence, 144
- first-order derivative, 88, 95, 98, 111
- fixed-interval joint smoother, 76
- fixed-interval smoother, 68, 73, 74, 77
- fixed-interval smoother estimate, 73
- fixed-interval smoothing, 73
- fixed-lag joint smoother, 77
- fixed-lag smoother, 68, 72, 73
- fixed-lag smoother estimate, 72
- fixed-lag smoothing, 77
- fixed-point smoother, 68, 71, 72
- fixed-point smoother equation, 72
- fixed-point smoother estimate, 69, 70
- fixed-point smoothing, 77
- flow-dependent ensemble, 8
- flow-dependent ensemble covariance, 8
- flow-dependent error covariance, 210, 214, 216

- Fokker–Planck equation, 252
- forecast equation, 60, 61
- forecast error, 58, 60, 67, 219
- forecast error covariance, 6–8, 58, 60, 179, 180, 210, 224, 225, 229, 238, 284, 308–311, 313, 319, 323
- all-sky, 311
- block matrix form of, 309
- constant, 64
- cross-correlations in, 309
- ensemble, 217, 224, 311
- ensemble-based, 310
- localized, 227
- nonuniqueness of, 313
- structure of, 309, 311
- variational, 224
- forecast model, 308
- forecast PDF, 42
- forecast sensitivity, 267
- forecast step, 58
- forecast time, 54
- forecast uncertainty, 219
- forward difference, 111
- forward filtering, 77
- forward mode, *see* chain rule
- forward SA, 267–269, 279
- forward sensitivity coefficient, 267–269, 272, 273, 275
- forward-backward recursive algorithm, 77
- forward-backward smoother, 73, 78
- four-dimensional variational data assimilation, 7, 164, 167, 170, 184, 188, 190–192, 195, 196, 198, 308, 310, 321
- Fourier amplitude sensitivity test, 267
- frequentist, 35
- FSC, *see* forward sensitivity coefficient, 268
- FSV, *see* first SV, 286
- FSV-based perturbation, 287
- full Jacobian, 272
- full-rank covariance, 225
- full-rank EnKF, 8
- full-rank error covariance, 8, 309
- full-rank KF covariance, 217
- function
 - basis, 64
 - composite function, 113
 - correlation, 316
 - differentiable function, 113, 114
 - discontinuous, 98
 - empirical orthogonal, 64
 - Heaviside step, 97
 - linear, 325
 - multivariate function, 113, 114
 - nonlinear, 9
 - on–off switching, 97, 98
 - quadratic, 150
- Rosenbrock's, 157
- smoothing, 321
- threshold, 97
- top-hat, 316
- function fitting, 5
- function surface, 129
- functional analysis, 5, 334
- GA, *see* genetic algorithm, 128
- gain, 15, 25
- gain matrix, 64
- Gauss–Markov theorem, 22
- Gaussian assumption, 322
- Gaussian conditional PDF, 47
- Gaussian data assimilation, 322
- Gaussian distribution, 78
- Gaussian error, 321, 322
- Gaussian framework, 73, 314, 322
- Gaussian function, 222
- Gaussian multivariate PDF, 39
- Gaussian PDF, 6, 7, 47
- Gaussian prior PDF, 47
- Gaussian system, 57
- Gaussian univariate PDF, 39
- Gaussian-like variable, 322
- genetic algorithm, 128
- geostrophic balance constraint, 310
- geostrophic constraint, 6
- global data assimilation system, 14
- global minimum, 96
- Global Positioning System, 305
- Global Positioning System radio occultation, 305, 307
- global prediction, 55
- global SA, 266
- global sensitivity, 267
- GPS, *see* Global Positioning System, 305
- GPS measurement, 307
- GPS RO, *see* Global Positioning System radio occultation, 305
- GPS signal, 307
- gradient, 83, 93, 111, 112
 - continuous adjoint, 103
 - discrete adjoint, 103
- gradient descent method, 139
- gradient method, 83
- gradient vector, 129
- gradient-based algorithm, 111
- grid point, 11, 12, 311, 347
- grid point system, 348
- guess conditional PDF, 42
- Hadamard product, 221, 228
- Hamiltonian function, 170, 171
- Heaviside step function, 97
- Hessian, 220, 284, 317, 324
 - condition number of, 318
 - conditioning of, 317
 - positive definite, 150
- Hessian preconditioning, 226, 317–319, 323
- Hessian singular vector, 284, 285
- Hilbert space, 335
- HSV, *see* Hessian singular vector, 284

- humidity, 12
- HYB, *see* hybrid data assimilation, 210
- HYB method, 210
 - hybrid data assimilation, 210, 223–226
 - hybrid ensemble-variational data assimilation, 255, 305
 - hybrid ensemble-variational method, 8, 319
 - hybrid EnVar, 224
 - hybrid EnVar method, 225
 - hybrid EnVar system, 224
 - hybrid error covariance, 224, 225
 - hybrid variational-ensemble method, 306, 317, 322, 323
 - hydrostatic balance constraint, 310
- IC, *see* initial condition, 3
- identity matrix, 6, 337
- ill-conditioned error covariance, 64
- impact analysis, 294
- importance sampling, 266
- increment, 179, 188, 200
- incremental 4DVAR, 164, 199, 200
- incremental approach, 324
- incremental cost function, 189, 193, 199, 200
- independent, *see* independent variable
- independent random variables, 37
- independent variable, 112–114
- information content, 316
- information entropy, 43
- information gain, 42
- information theory, 5
- initial condition, 3–5, 14, 54, 55, 68, 83, 96
 - optimized, 67
- initial error, 252
- initial perturbation, 83, 88, 96
- initial state, 252, 253
- initial state error, 252
- initial SV, 283
- inner product, 334
- innovation, 15, 179, 181, 197
- innovation covariance, 181, 182, 185
- innovation covariance matrix, 194
- input parameter, 266
- input state, 266
- input variable, 111, 112
- intermediate variable, 112, 113
- interpolation, 5, 11
- inverse AEC, 284
- inverse BFGS update, 156
- inverse Hessian, 226
- inverse three-dimensional variational data
 - assimilation, 129
- inversion problem, 7
- iterative sequence, 211
- Jacobian, 93, 271, 272
- Jacobian matrix, 271
- joint entropy, 43, 235
 - joint probability, 40
 - joint smoothing, 76
- Kalman filter, 6, 7, 57, 58, 63, 64, 68, 71, 78, 219, 220, 225, 320
 - ensemble, 218, 219, 225, 317, 324
 - ensemble iterative, 317
 - ensemble transform, 219, 286, 295, 296
 - singular evolutive extended, 66
 - singular evolutive interpolated, 66
- Kalman filter analysis equation, 211, 227
- Kalman gain, 25, 58, 193, 227
- Kalman smoother, 68, 78
- KF, *see* Kalman filter, 6
 - approximate, 64
 - augmented, 72
 - computational demand of, 64
 - discrete, 58, 68
 - linear analysis equation, 7, 8
 - nonlinear extension of, 59
 - standard, 59, 61
 - suboptimal, 64
- KF analysis, 225
- KF analysis equation, 220
- KF innovation, 68
- knowledge of the system, 3
- Kolmogorov equation, 252
- kurtosis, 38
- L-BFGS, *see* limited memory BFGS, 154
- lagged time interval, 68
- Lagrange function, 168–170, 173
- Lagrange multiplier, 163, 168, 169
- Lagrange multiplier method, 163, 169
- Lagrangian, *see* Lagrange function, 170
- Latin hypercube sampling, 266
- leading SV, 282, 284
- leaf vertex, 113
- least squares estimate, 18
- Leibniz notation, 113
- lightning, 307
 - lightning assimilation, 307
 - lightning flash rate, 307
 - lightning mapper, 307
 - lightning strike, 307
- limited memory BFGS, 154
- linear algebra, 5, 333
- linear approximation, 83, 95, 96
- linear channel, 317
- linear computational graph, 117, 119, 120
- linear dynamics, 83
- linear estimate, 25
- linear Gaussian framework, 73
- linear operator, 57, 90
- linear perturbation, 93, 98
- linear propagator, 88
- linear regression, 321
- linear regression model, 16

linear smoother, 68
 linear unbiased estimate, 21, 22
 linearized computational graph, 113
 linearized model, 97
 linearized operator, 14, 61
 linearized physical process, 95, 97
 LM, *see* Lokal Modell, 99
 local CNOP, 287
 local minimum, 96
 local OI method, 8
 local SA, 266
 local sensitivity coefficient, 273
 localization function, 313
 localization path length, 248
 localization refractive index, 248
 localized approximation, 64
 localizing covariance, 221
 localizing matrix, 228
 log-likelihood function, 43
 logistic equation, 124, 353, 354
 lognormal multivariate PDF, 40
 lognormal univariate PDF, 39
 Lokal Modell, 99
 low-rank error covariance, 8
 LSC, *see* local sensitivity coefficient, 273
 Lyapunov exponent, 252, 254–256

machine accuracy, 94
 machine learning library, 122
 machine learning technique, 122
 marginal distribution, 74, 76
 marginal smoother, 77
 marginal smoothing, 76
 Markov process, 74, 251
 mathematical expectation, 37
 matrix, 65
 background error covariance, 181
 diagonal, 11, 316
 error covariance, 176
 innovation covariance, 194
 Jacobian, 271
 nondiagonal, 11
 observation error covariance, 181
 positive definite, 65, 316
 regularization, 176
 symmetric, 65, 316
 symmetric positive definite, 316
 Tikhonov regularization, 174
 maximum a posteriori, 47
 maximum likelihood ensemble filter, 224, 226, 227, 312, 324
 ME, *see* model error, 3
 mean, 4
 measurement
 estimated, 16
 true, 16
 measurement model, 78
 microphysical process, 97

microwave all-sky satellite radiance, 311
 minimization, 128, 129, 317, 318, 321
 conditioning of, 317
 gradient-based, 320
 iterative, 139, 227, 317
 iterative nonlinear, 226
 line-search, 139
 Newton's method, 146
 nonlinear, 323
 nonlinear iterative, 216, 225
 preconditioned, 318
 steepest descent, 141, 143, 144
 variational-like, 8
 minimization algorithm, 129, 132, 133, 139, 157, 317, 318, 321
 adjoint Newton algorithm, 129
 conjugate-gradient, 317
 gradient-based, 111, 321
 line-search, 320
 Newton, 137
 nondifferentiable, 129, 320
 quasi-Newton, 317
 minimization method, 128
 gradient-based, 128
 conjugate gradient, 128
 Gauss–Newton, 128
 gradient descent, 128
 quasi-Newton, 128
 gradient-free, 128
 hybrid, 128
 metaheuristic, 128
 ant colony, 128
 cuckoo search, 128
 differential evolution, 128
 genetic algorithm, 128
 particle swarm optimization, 128
 simulated annealing, 128
 population-based, 128
 quadratic, 147
 minimization path, 143, 151, 157
 minimization problem, 129, 132, 138, 143, 147
 large scale, 153
 minimization process, 128, 132, 133, 137, 139, 149, 151
 minimization tolerance, 139
 minimum error variance, 27
 minimum variance, 6, 21–24, 47
 minimum variance condition, 21, 25
 minimum variance estimate, 57
 minimum variance estimator, 6
 minimum variance filtering, 70
 mixing ratio
 cloud, 12
 water vapor, 12
 MLEF, *see* maximum likelihood ensemble filter, 224
 forecast step of, 226
 MLEF algorithm, 226, 227, 324

- MLEF analysis, 324
- MLEF analysis equation, 324
- MM5 3DVAR system, 182
- model equation, 3, 4, 55, 266
- model error, 3, 4, 8
- model error covariance, 58
- model operator, 57, 59, 63
 - tangent linear, 63
- model prediction, 4, 15
- model solution, 95, 99
- model solution sensitivity, 83
- model space, 15
- model state, 5, 9, 11, 12, 14, 15, 29, 54, 55, 58, 64, 95
- model state variable, 11
- model trajectory, 88
- model variable, 4, 6, 11, 12
- modeled error covariance, 8
- moist process, 95
- moist SV, 296
- Monte Carlo, 216
- Monte Carlo approach, 64, 83
- Monte Carlo method
 - sequential, 219
- multivariate covariance, 47
- mutual information, 45, 235, 236, 314
- Newton direction, 147
- Newton's algorithm, 145
- Newton's method, 129, 145–147, 153, 157
- NLM, *see* nonlinear model, 83
 - continuous, 103, 104
 - discrete, 103, 105
 - forward, 105
 - forward run of, 269–272
 - linearizing, 105
- NLM solution, 95, 97
- NLP, *see* nonlinear perturbation, 89
- non-Gaussian data assimilation, 322
- non-Gaussian error, 308, 322, 323
- non-Gaussian errors, 240
- non-Gaussian framework, 322
- non-Gaussian PDF, 322
- non-Gaussianity, 323
- nondifferentiability, 95, 308, 321, 323
- nonlinear model, 55, 83, 87, 88, 92, 95, 105, 106, 108, 111
 - derivative code of, 112
 - differentiation of, 111
- nonlinear observation, 6, 7
- nonlinear operator, 12, 56, 61, 323
- nonlinear perturbation, 89, 95–99, 265
- nonlinear propagator, 55
- nonlinear regression, 322
- nonlinear solution, 89
- nonlinear state, 88
- nonlinear system, 83
- nonlinear trajectory, 95, 96, 100, 108
- nonlinear variation, 98
- nonlinearity, 5, 63, 95, 96, 99, 308, 317, 321, 323
- normal equation, 17, 18, 174, 175
- normal probability distribution, 5
- normalized steepest descent direction, 140
- normed vector space, 335
- numerical minimization, 128
- numerical solution, 104
- numerical weather prediction, 267, 306
- NWP, *see* numerical weather prediction, 306
- OAT experiment, *see* one-at-a-time experiment, 267
- observable, 11
- observation, 4–9, 11, 14, 15, 18, 20, 23, 25, 27–31, 54
 - correlated, 314
 - global, 27
 - gridded, 25
 - indirect, 11, 12
 - model-generated, 25
 - real, 24, 25
 - remotely sensed, 11
 - uncorrelated, 314
- observation density, 316
- observation equation, 9, 56, 70, 313
- observation error, 56, 314, 316, 322
 - correlated, 314, 317, 323
 - non-Gaussian all-sky radiance, 323
 - nondiagonal, 317
 - uncorrelated, 314, 323
- observation error correlation, 313, 316
- observation error covariance, 11, 15, 20, 29, 58, 176, 177, 179, 181, 183, 186, 187, 314–316
- observation error statistic, 322
- observation error statistics, 322
- observation error variance, 182
- observation estimate, 11
- observation impact, 271, 289–295
 - total, 292
- observation increment, 15, 311
 - uncorrelated, 314
- observation information matrix, 255
- observation level, 29
- observation model, 9, 16, 21, 24, 25
- observation nonlinearity, 317
- observation operator, 6, 7, 9, 12–15, 25, 28, 30, 46, 56, 57, 59, 63, 228, 229, 305, 307, 308, 319, 321
 - all-sky radiance, 306, 307, 317, 320
 - clear-sky radiance, 306
 - complex, 29
 - diagonal, 228
 - discontinuity of, 320
 - linear, 6, 16, 23, 58, 324
 - linearized, 29, 63
 - nondifferentiability of, 319
 - nonlinear, 324
 - radiance, 306, 308
 - radiative transfer, 317
 - satellite radiance, 305, 306

tangent linear, 63
 observation point, 29
 observation quantity, 12
 observation sensitivity, 289, 290, 295
 adjoint, 289
 adjoint-based, 294
 observation sensitivity analysis, 294
 observation site, 11, 12
 observation space, 9, 11, 15, 28, 29, 228
 observation space localization, 222, 228, 229
 observation system simulation experiment, 4
 observation thinning, 316
 observation variable, 11
 observation vector, 9
 observation-space error covariance localization,
 228
 observation-space localization, 228
 observation-space localizing matrix, 228
 observation-space targeting, 288, 294
Odyssée, 122
 OI, *see* optimal interpolation, 6
 analysis, 28
 analysis field, 30
 local method, 8
 method, 30
 scheme, 27, 30
 solution, 27
 on-off process, 95
 on-off switch, 95, 108, 321
 on-off switching process, 95
 on-off switching time, 95
 on/off switching function, 97, 98
 one-at-a-time experiment, 267
 operand, 121
 operational data assimilation, 63, 97, 305
 operator overloading, 120, 122, 123
 optical transmittance, 306
 optimality condition, 172
 optimal control, 167, 170, 172
 optimal control problem, 167, 168, 172
 optimal control solution, 172
 optimal control theory, 163, 166–168, 170, 171
 optimal estimate, 9, 17, 27, 54, 67, 192
 optimal interpolation, 6, 7, 27–30, 191, 306
 optimal perturbation, 282
 optimal state, 54
 optimal zone for observing, 284
 optimality system, 172
 optimization, 112, 128, 147
 optimization problem, 138
 optimization time interval, 281
 order of convergence, 144, 149
 orthogonal basis, 335
 orthogonal matrix, 337
 orthogonality, 335
 orthonormal matrix, 337
 OSSE, *see* observation system simulation
 experiment, 4
 OTI, *see* optimization time interval, 281

output variable, 112
 OZO, *see* optimal zone for observing, 285
 OZO target, 285
 parameter
 empirical model, 3, 4
 model parameter, 3, 4
 tuning of, 294
 parameter space, 265
 parameterization
 cloud-process, 97
 evaporation, 96
 formulation of, 95, 97
 Kessler-type, 97
 lateral eddy mixing, 97
 subgrid-scale, 97
 Sundqvist-type, 97
 terminal velocity, 96, 97
 parameterization scheme, 95, 321
 linearized, 97
 physical, 97
 partial differential equations, 3
 particle filter, 219, 317, 323
 particle swarm optimization, 128
 passive variable, 113
 PDE, *see* partial differential equations, 3
 PDF, *see* probability density function, 4
 conditional, 41, 42, 46, 47
 Gaussian, 6, 7, 47
 Gaussian conditional, 47
 Gaussian multivariate, 39
 Gaussian prior, 47
 Gaussian univariate, 39
 guess conditional, 42
 lognormal multivariate, 40
 lognormal univariate, 39
 non-Gaussian, 322
 posterior, 35, 47, 225
 prior, 46, 47
 PDF moment, 5
 first, 4, 6–8, 225
 higher-order, 4
 second, 4, 7, 225
 penalty term, 260
 perturbation, 83, 87, 88, 95–97, 99, 105
 initial, 83, 88, 96
 linear, 93, 98
 linear evolution of, 87
 nonlinear, 89, 95–99
 nonlinear effect of, 96
 nonlinear evolution of, 83
 projected, 88
 random, 94
 realistic, 98, 99
 subset of, 83
 tangent linear, 89, 96–98
 perturbation insertion time, 99
 perturbation magnitude, 99
 perturbation scaling factor, 89

- perturbation size, 95, 97
- perturbed observation, 7
- perturbed observations, 217
- PF, *see* particle filter, 219
- PF method, 219
- physical parameterization, 83
 - cumulus convection, 95
 - subgrid-scale, 95
 - turbulent flow, 95
- physical process, 3, 96–98
- physical space, 318
- Physical-space Statistical Analysis Scheme, 194, 195
- plateau, 132, 133
- PMP, *see* Pontryagin’s maximum (minimum) principle, 8
- point observation, 4
- Pontryagin’s maximum (minimum) principle, 8, 167, 168, 170, 172
- positive definite, 64, 65, 316
- positive definite matrix, 65, 316
- positive semidefinite matrix, 338
- posterior error covariance, 6
- posterior PDF, 35, 47, 225
- posterior predictive distribution, 76
- preaccumulation, 113
- precipitation-affected radiance, 306
- precipitation-affected radiances, 313
- preconditioned space, 318
- preconditioning, 318, 319
- precursor, 321
- predictability, 255, 256
- predictability limit, 83
- prediction, 54, 76
- prediction distribution, 76
- prediction error, 252
- prediction model, 3–7, 14, 308
- prediction step, 76, 77
- prediction system, 306
- predictor, 321, 322, 325
- preprocessor approach, 122
- primal code, 118, 121
- prior PDF, 46, 47
- probabilistic data assimilation, 35
- probability, 5, 36
- probability density function, 4, 6, 9, 21
- probability distribution, 76, 78
- probability interpretations, 49
- probability theory, 5
- prognostic variable, 111
- program code, 120
- projected perturbation, 88
- propagator
 - linear, 88
 - tangent linear, 88
- PSAS, *see* Physical-space Statistical Analysis Scheme, 194
 - incremental formalism of, 195
- PSO, *see* particle swarm optimization, 128
- quadratic convergence, 147
- quadratic function, 150
- quasi-inverse TLM, 282, 295
- quasi-Newton algorithm, 317
- quasi-Newton condition, 153, 155
- quasi-Newton method, 153–155, 157
 - limited memory, 156
- quasi-Newton update, 154
- radar reflectivity, 12
- radiance, 11, 305, 321
 - all-sky, 306, 308, 312, 317, 319, 322, 323
 - clear-sky, 306, 317
 - cloudy, 306
 - precipitation-affected, 306
 - satellite, 321, 323
- radiance bias, 321, 322, 324, 325
- radiance bias correction, 324
 - nonlinear variational, 324
- radiance observation operator, 306, 308
 - complexity of, 306
 - nonlinearity of, 306
- radiance transfer model, 12
- radiances
 - all-sky, 319
 - cloudy, 313
 - precipitation-affected, 313
- radiative transfer model, 11, 306, 308, 309, 321
- radiative transfer observation operator, 317
- radiative transfer operator, 317, 319
 - all-sky, 320
- radio occultation, 305
- random perturbation, 94
- random sampling, 266
- Rauch–Tung–Striebel smoother, 73, 78
- real-time data assimilation, 55
- recursive Bayesian data assimilation, 56
- recursive data assimilation, 255, 257
- recursive dynamic system, 56
- recursive ensemble data assimilation, 255
- recursive evolution, 55
- recursive system, 55
- reduced-dimension subspace, 64
- reduced-order filter, 64
- reduced-order model, 64
- reduced-rank ensemble covariance, 225
- reduced-rank error covariance, 309
- regime shift, 96
- regime shift boundary, 96
- regression analysis, 5
- regression coefficient, 321
- regularization, 97, 173, 176, 192
 - regularization matrix, 176
 - regularization parameter, 174
 - regularization term, 177
- relative error, 89
- relative sensitivity coefficient, 272–275, 279, 280
- reliability, 266

retrieval
 hydrometeor profile, 307
 soil moisture, 307
 water content profile, 307
 retrieved satellite product, 308
 reverse mode, *see* chain rule
 RO, *see* radio occultation, 305
 root vertex, 113
 Rosenbrock's function, 157
 RSC, *see* relative sensitivity coefficient, 272
 cumulative, 276, 277
 forward, 279
 forward SA, 279
 RTS smoother, *see* Rauch–Tung–Striebel smoother, 73

SA, *see* sensitivity analysis, 265
 adjoint, 267, 270, 271, 275, 276, 278, 281, 282, 295, 296
 derivative-based, 267
 ensemble, 282
 ensemble-based, 267
 forward, 267–269, 279
 sampling approach, 217
 satellite bias, *see* radiance bias, 321
 satellite data assimilation, 305
 satellite geometry, 321
 satellite observation, 305
 nonradiance, 305, 307
 satellite product assimilation, 305
 satellite radiance, 6, 7, 12, 305, 321, 323
 all-sky, 306
 clear-sky, 306
 microwave all-sky, 311
 satellite radiance assimilation, 305
 satellite radiance data assimilation, 313
 satellite radiance observation, 306
 satellite radiance observation operator, 305, 306
 satellite radiances, 3
 all-sky, 306
 clear-sky, 306
 scattering effect, 319
 scattering process, 317
 Schur product, 221, 222
 search direction, 141, 143, 145, 147, 148, 155, 157
 secant condition, 153
 second-order convergence, 144
 seed, 117
 SEEK, *see* singular evolutive extended Kalman filter, 66
 SEEK filter, 66
 SEIK, *see* singular evolutive interpolated Kalman filter, 66
 self-localization, 257
 sensitive region, 282, 284, 285
 sensitivity, 265, 266
 sensitivity analysis, 112, 265, 266
 ADJM-based, 99
 adjoint, 90

deterministic approach, 266, 267
 adjoint SA method, 266
 brute-force method, 266
 decoupled direct method, 266
 forward SA method, 266
 Green's function method, 266
 tangent linear SA method, 266
 observation, 294
 statistical approach, 266
 reliability method, 267
 sampling-based method, 266
 screening design method, 267
 variance-based method, 267
 TLM-based, 99
 sensitivity coefficient, 271
 adjoint, 269–272, 274–276, 278, 279, 282, 289
 forward, 267–269, 272, 273, 275
 local, 273
 relative, 272–275, 279, 280
 sensitivity equation, 266
 differential, 266
 sensitivity measure, 267
 sequential approach, 54
 sequential Monte Carlo method, 219
 sequential smoother, 68–70
 Shannon information theory, 4, 234, 314
 signal processing, 6
 simulated annealing (SA), 128
 simulation model, 3
 single-observation data assimilation, 311
 single-observation framework, 212
 singular evolutive extended Kalman filter, 66
 singular evolutive interpolated Kalman filter, 66
 singular value, 211, 338
 singular value decomposition, 211, 282, 283, 338
 singular vector, 64, 211, 281–284, 338
 Hessian, 284, 285
 total energy, 284, 285
 skewness, 38
 smoothed estimate, 77
 smoother, 54, 67–69, 72, 73, 76, 77, 225
 classification of, 69
 fixed-interval, 68, 73, 74, 77
 fixed-interval joint, 76
 fixed-lag, 68, 72, 73
 fixed-lag joint, 77
 fixed-point, 68, 71, 72
 forward-backward, 73
 Kalman, 68
 linear, 68
 marginal, 77
 Rauch–Tung–Striebel, 73
 sequential, 68–70
 smoother analysis, 70, 71, 77
 smoother analysis step, 68, 72, 73
 smoother error covariance, 71
 smoother estimate, 67, 68, 77
 fixed-interval, 73

- fixed-lag, 72
- fixed-point, 69, 70
- smoother gain, 70, 71
- smoother state, 71
- smoothing, 54, 70, 74, 76, 97, 320
 - backward, 77
 - fixed-interval, 73
 - fixed-lag, 77
 - fixed-point, 77
 - joint, 76
 - marginal, 76
- smoothing distribution, 77
- smoothing function, 321
- smoothing period, 54, 67
- smoothing procedure, 54
- smother, 308
- Sobol's method, 267
- solution trajectory, 87
- source code, 122
- source transformation, 120, 122, 123
- source vertex, 113
- spatiotemporal scales, 240
- square root ensemble Kalman filter, 218
- square root filter, 64, 212
- square root filtering, 64
- square root matrix, 338
- square-root EnKF, 8
- square-root ensemble Kalman filter, 219
- SR-EnKF, *see* square root ensemble Kalman filter, 218
- SR-EnKF method, 219
- standard 4DVAR, 192, 195
- standard deviation, 315
- standard filtering, 68
- standard KF, 59, 61
- state augmentation, 69
- state equation, 171, 172
- state estimate, 16
- state estimate vector, 11
- state space, 9, 64, 225, 228, 266
- state space localization, 221, 226
- state space order, 64
- state variable, 11
- state vector, 9, 11, 239, 311, 324, 342
- state-space localization, 228
- state-space localizing matrix, 228
- static data assimilation, 55, 57
- static error covariance, 225, 319
- stationary error covariance, 8
- stationary variational, 8
- statistical interpolation, 6
- steady-state filter, 64
- steepest descent, 140
- steepest descent algorithm, 140, 142–145, 147
- steepest descent convergence, 144
- steepest descent direction, 140, 148–150, 152
- steepest descent method, 139, 150, 151, 157
- steepest descent minimization, 141, 143, 144
- step length, 138, 140–143, 145, 150
- approximate, 142
- optimum, 141, 144, 145, 157
- stable, 140
- strong minimum, 132, 133, 137, 145
- strong-constraint 4DVAR, 199
- strong-constraint cost function, 196
- strongly coupled data assimilation, 234
- structure of forecast error covariance, 212, 243
- sublinear convergence, 144
- suboptimal KF, 64
- superlinear, 144
- superlinear convergence, 157
- SV
 - final, 283
 - first, 286–288
 - initial, 283
 - leading, 282, 284
 - moist, 296
 - targeted, 284
- SVD, *see* singular value decomposition, 282
- switching process, 95
- switching time, 95
- symbolic differentiation, 111
- symbolic manipulation, 111
- symmetric matrix, 316, 337
- system state, 76, 77
- TAF, *see* Transformation of Algorithms in Fortran, 122
- TAMC, *see* Tangent linear and Adjoint Model Compiler, 122
- Tangent linear and Adjoint Model Compiler, 122
- tangent linear approximation, 83
- tangent linear code, 124
- tangent linear equation, 93
- tangent linear model, 66, 83, 87–90, 92–97, 99, 105–107, 111, 224, 266–269, 272, 278, 282, 284, 310
- tangent linear perturbation, 89, 96–98
- tangent linear propagator, 88
- tangent linear variation, 98
- tangent-line, 98
- Tapenade, 122, 124, 355, 358
- target area, 286
- target location, 286
- target region, 281, 284, 285, 287
- targeted AEC optimal, 284
- targeted data point, 288
- targeted dropsonde, 288
- targeted observation, 280, 281, 286, 287, 289
- targeted observing, 295
- targeted SV, 284
- targeting field program, 294, 295
- targeting guidance, 281, 295
- targeting method, 288
 - HSV-based, 284
- targeting strategies, 295
- Taylor series approximation, 140
- Taylor series expansion, 111, 129, 133, 145, 266, 347

- TE, *see* total energy, 284
- temperature, 12
- TESV, *see* total-energy singular vector, 284
- three-dimensional variational data assimilation, 7, 164, 184, 192, 193, 195, 200, 202, 310
- threshold function, 97
 - Kessler-type, 98
 - Sundqvist-type, 98
- Tikhonov functional, 174–176
- Tikhonov regularization, 173, 174, 177
- Tikhonov regularization matrix, 174
- time step, 347
- time-dependent sensitivity, 266
- TLM, *see* tangent linear model, 83
 - correctness check of, 89
 - correctness of, 89
 - formulation of, 87
 - forward integration of, 284
 - forward run, 94
 - forward run of, 268, 269, 272
 - transpose of, 93
 - uncertainty of, 95
 - validity of, 95, 98
- TLM approximation, 96
- TLM code, 107, 108
- TLM correctness, 89
- TLM correctness test, 90
- TLM forecast, 276
- TLM formulation, 282
- TLM solution, 89, 90, 95, 97, 98, 268
- TLM validity, 90, 99
- TLP, *see* tangent linear perturbation, 89
- top-hat function, 316
- total energy, 284
- total error, 258
- total-energy singular vector, 284–286, 295
- Transformation of Algorithms in Fortran, 122
- transition density, 251
- transition model, 75
- transition probability density, 77
- transpose of a matrix, 337
- tree diagram, 112, 114
- true measurement, 16
- true state, 9
- truncation error, 111
- unbiased estimate, 21
- unbiased linear estimate, 21
- uncertainty, 3, 4, 8, 342, 369
- unconstrained optimization problem, 138
- uncoupled data assimilation, 233
- uniform distribution, 38
- VAR, *see* variational data assimilation, 210
- VAR algorithm, 224
- VAR analysis, 225
- VAR covariance, 224
- variance, 38
- variational analysis, 27, 163, 225
- variational bias correction, 321
- variational correction scheme, 324
- variational data assimilation, 6, 7, 111, 163, 164, 210, 216, 218, 221, 224–226, 239, 255, 284, 305, 306, 310
- variational formalism, 6
- variational method, 7, 8, 30, 224, 306, 312, 313, 317, 319, 320
- variational methodology, 7
- variational principle, 6, 7
- variational satellite bias correction, 324
- VBC, *see* variational bias correction, 321
- vector norm, 334
- vector space, 333
- verification time, 282
- weak minimum, 132, 133, 137
- weak-constraint 4DVAR, 191, 198, 199
- weak-constraint cost function, 198, 199
- weakly coupled data assimilation, 234
- Weather Research and Forecasting model, 311
- weight, 15
- weighted least squares estimate, 20, 23
- wind, 12
- WLSE, *see* weighted least squares estimate, 23
- WRF model, *see* Weather Research and Forecasting model, 311