Huge Ensembles of Weather Extremes using the Fourier Forecasting Neural Network



William D. Collins and Ankur Mahesh Berkeley Lab and UC Berkeley NERSC NVIDIA "Must-have" use case for Huge Ensembles for Extremes

Proposal: Generate statistics on simulated LLHIs that could have occurred under historical conditions, as well as their drivers, by generating

> HENS: Huge Ensembles of 10^N members, where N > 4 required to converge statistics

The ensemble will consist of short (2-week long) hindcasts.

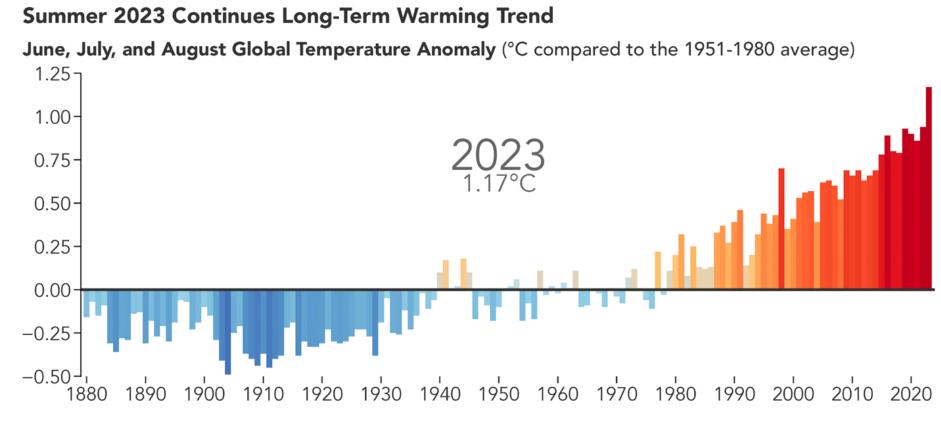
Hypothesis: Ergodicity of climate system means we can "trade" increasing ensemble size with increasing length of sampling time.

Huge Ensembles (HENS) for Summer 2023

Constructing HENS: We construct ensembles with FourCastNet using the same ensembling techniques as operational weather centers

Validating HENS: We validate these ensembles on extremes using the same techniques as NWP

LLHIs in HENS: Summer 2023 was the hottest summer on record. We will study and quantify near-miss LLHIs in ultra-large counterfactuals of summer 2023.



Source: NASA Earth Observatory

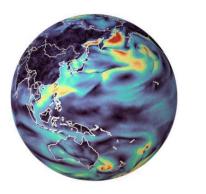
FourCastNet: an Open-Source Al-Driven Digital Twin

Modulus-Makani & Earth2-MIP Repositories

Makani: Massively parallel training of machine-learning based weather and climate models

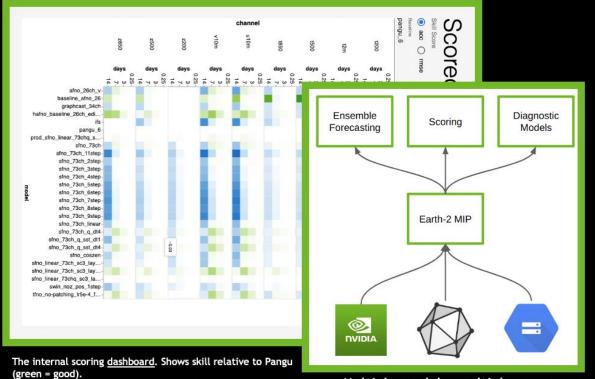
Overview | Getting started | More information | Known issues | Contributing | Further reading | References

Makani (the Hawaiian word for wind **S**) is an experimental library designed to enable the research and development of machine-learning based weather and climate models in PyTorch. Makani is used for ongoing research. Stable features are regularly ported to the <u>NVIDIA Modulus</u> framework, a framework used for training Physics-ML models in Science and Engineering.



https://github.com/NVIDIA/modulus-makani

Public version features a reduced set of models



Ad set of models. Multiple models, multiple sources https://github.com/NVIDIA/earth2mip

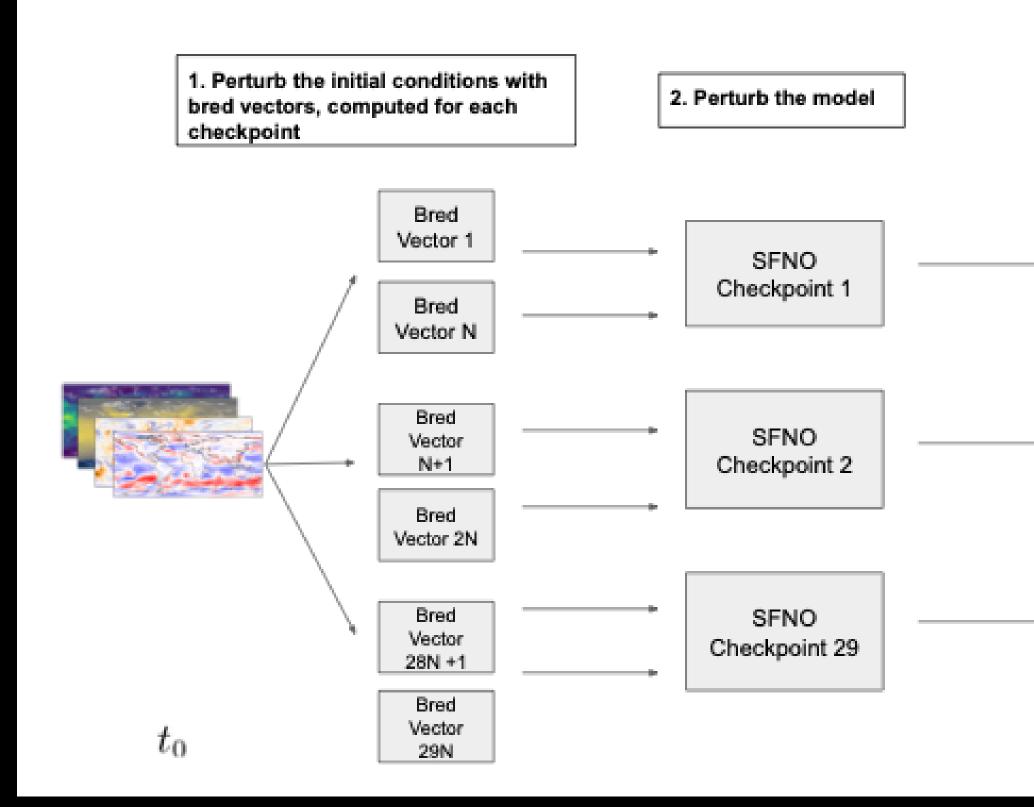
Scope

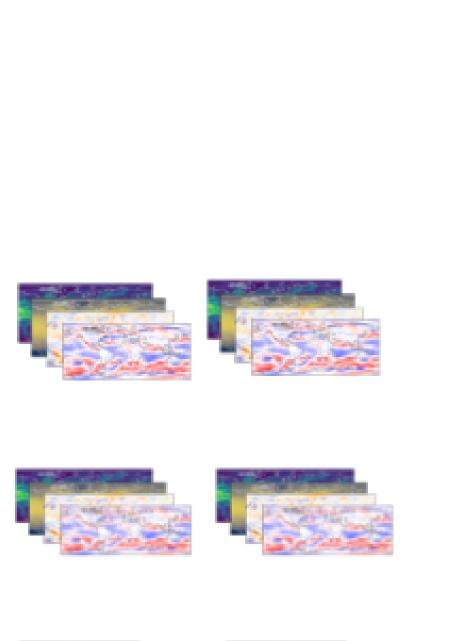
- Model Type
- Architecture
- Resolution
- State Variables Temperature, wind, pressure, humidity
- Training Data
- Inference Time 3 sec (2-week forecast)
- Calibration
- Speedup /NWP O(10,000 100,000)
- Power Savings O(10,000)
- Max Rollout
- Project Type

- Global
- Full-Atmosphere AI Surrogate
- Fourier Neural Operator
- 25km, 6-hourly
- ERA5 Reanalysis
 - IC + Bayesian model uncertainty

- Years
- Open-source

Constructing Huge Ensembles with FourCastNet







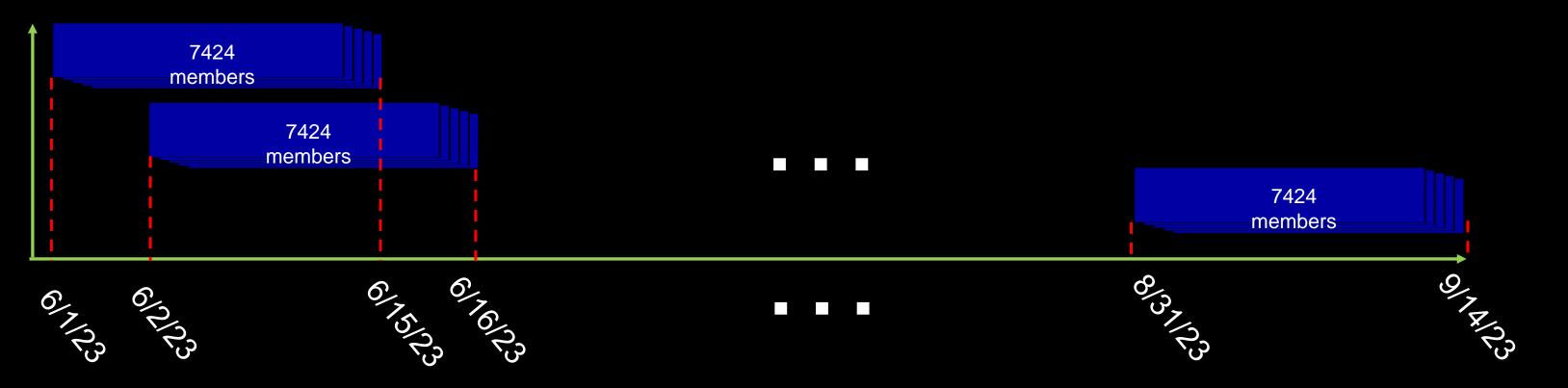


Parameters and Contents of HENS

The parameters of HENS are:

Number of models	Number of initial co
29	256

HENS consists of 29*256=7424 15-day hindcasts started from each summer day:



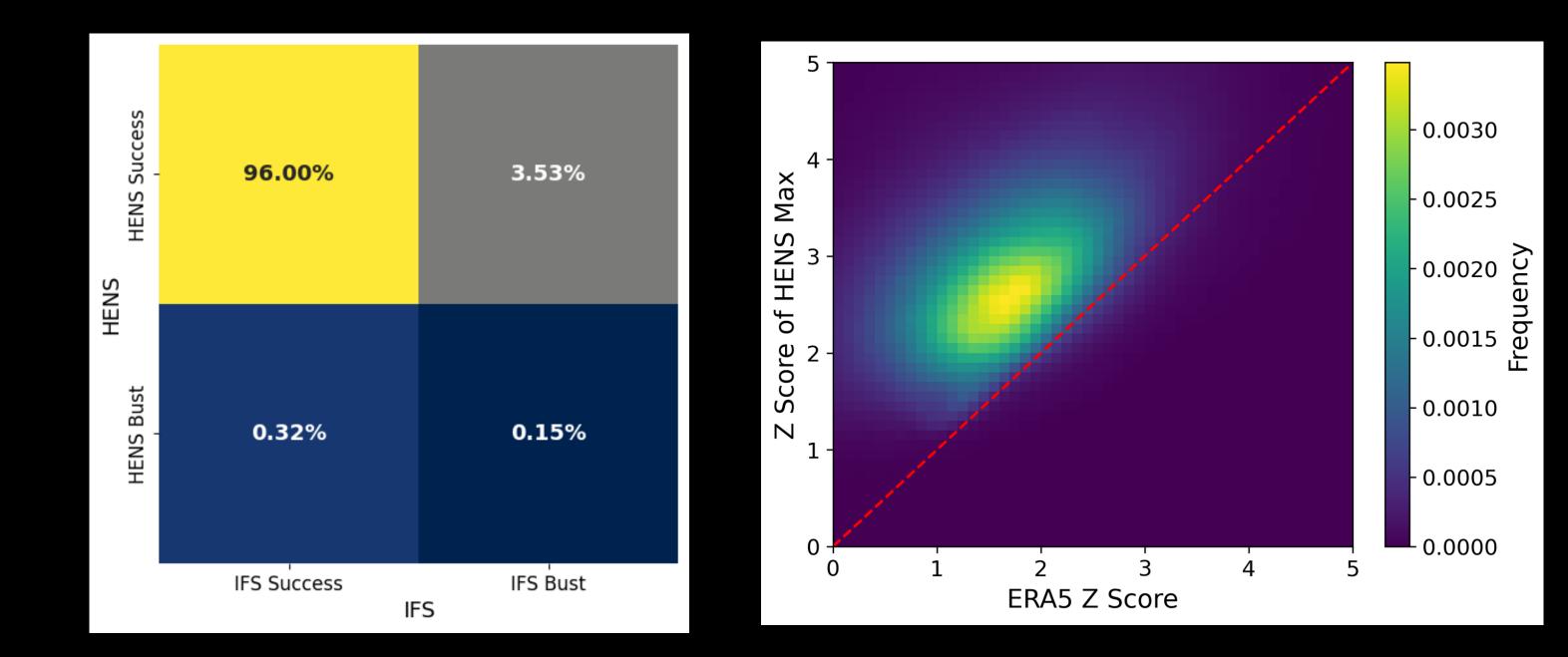


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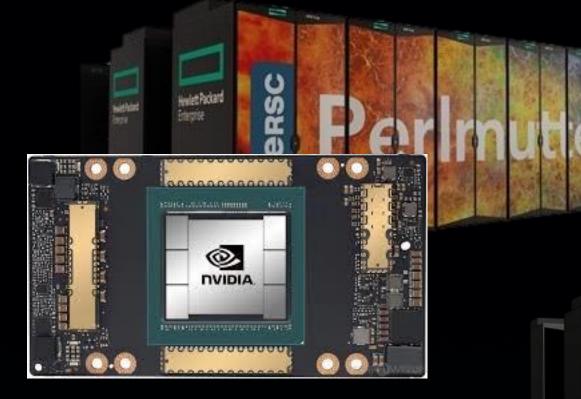
HENS captures extremes outside range of IFS ensemble

For the ensembles initialized throughout summer, at a 10 day lead time (240-258 hours), the HENS ensemble range includes extremes missed by the IFS ensemble range.

- For these IFS misses, the maximum HENS member is greater than ERA5. ullet
- Most of the distribution is above the 1:1 line. (right) ightarrow



What are the current and unique strengths and foundational capabilities of DOE for this topic? Enabling Technology: DOE's GPU Exascale Systems



2022: ~1.7 exaFLOPS/s (C

Argonne 🐴

ENEILGY

intel

Hewlett Packard

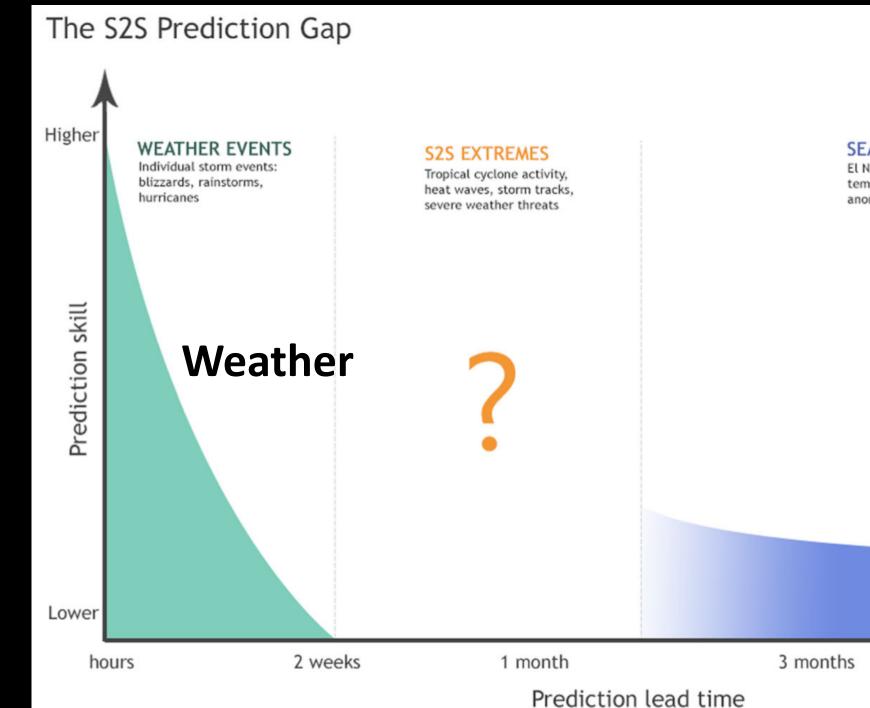


2023: --- CexeELOPS/s (ALCE)





What are the grand challenges in advancing the research on this topic? Filling the gap between weather (short-term) and climate (long-term).



SEASONAL OUTLOOKS

El Niño-Southern Oscillation, temperature and precipitation anomalies

Climate

12 months

Adapted from: iri.columbia.edu/news/ga-subseasonal-prediction-project

What are the gaps in research / infrastructure / coordination that prevent advances? GPU-enabled emulator speed stresses storage rates

Perlmutter Supercomputer

Metals Sources	Ferinutation 8 C	B/:	Sec	
Parameter	Value		Model Field	Meaning
			t2m	2-meter surface
# of nodes / GPUs	64 / 256		t2d	2-meter surface
Run time for 1 start day	~45 minutes		tcwv	Total column w
			t850	Air temperature
Run time for 1 season	~69 hours ≅ 3 days		q850	Specific humidi
GPU-hours	69 * 256 = 17664 hrs = 2 yrs		z500	Geopotential h
				Manager

Perlmutter All-Flash Scratch

Project Disk



10 GB/sec

ce air temperature

e dewpoint temperature

water vapor

e at 850 hPa

dity at 850 hPa

eight at 850 hPa

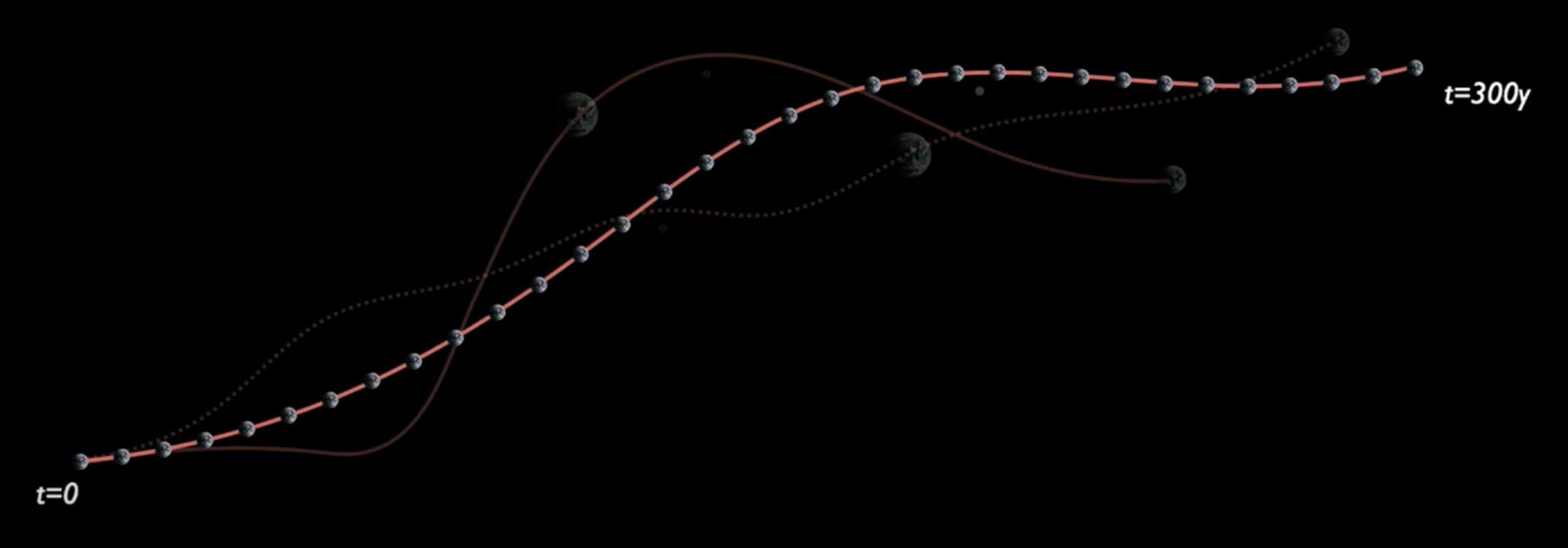
Mean sea level pressure

msl



What opportunities exist to overcome each of those gaps? Switch to exchanging regeneration methods, not data?

Al nimbly generates details between "checkpoints" saved only infrequently from physics-based climate simulations



-- Bjorn Stevens, GTC 2021

What role could other agencies play in facilitating our science?

Out of 15 agencies in USGCRP, NSF is a prime target.



U.S. Global Change Research Program

Agencies





Department of Energy



Department of Housing and Urban Development



Commerce



DT 1



Department of Health and Human Services



Department of the Interior



Department of Defense

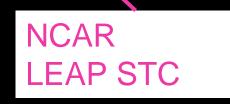


Department of Homeland Security



Department of State







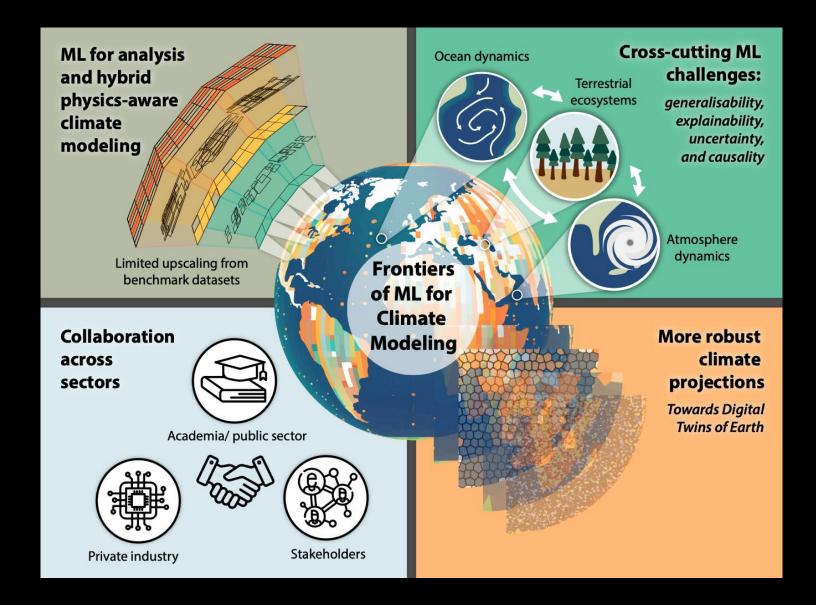
What are reasonable 2–5 year, 5–10 year, and long-term goals for addressing these grand challenges? Some suggestions for goals

2-5 year goals:

- 1. 1st hybrid ESM simulations \rightarrow CMIP7
- 2. 1st diagnostics for emulator physics
- 3. 1st formal intercomparisons of emulators & hybrid ESMs

5-10 year goals:

- 1. Establishment of parallel PCMDI for ML/AI?
- 2. Extension of data-driven emulators to IAMs
- 3. Revisiting the Charney report in ML/AI era



Conferences led by CASCADE4



Machine Learning for Actionable Climate Science Exploiting Machine Learning to Enhance Earth System Modeling and Analysis Across Scales

Gordon Research Conference

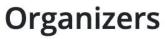
June 22 - 27, 2025 • Bryant University

Exploiting Machine Learning to Enhance Earth System Modeling and Analysis Across Scales

This GRC conference will explore how to best push the frontiers of ML beyond state-of-the-art approaches, especially in

- developing hybrid Earth system models with greater fidelity,
- providing capabilities for climate extremes through large ensembles with emulators as well as enhancing detection and attribution methods, and
- advancing climate model analysis and benchmarking. 3.

This interdisciplinary conference brings together ML and climate scientists, as well as the private sector, to accelerate progress towards actionable climate science.







Veronika Eyring Chair



William Collins Co-Chair



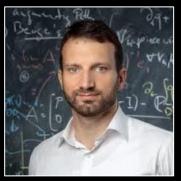
Laure Zanna Co-Vice Chair



Chris Lofholm Conference Operations Associate



Thanks to all collaborators!



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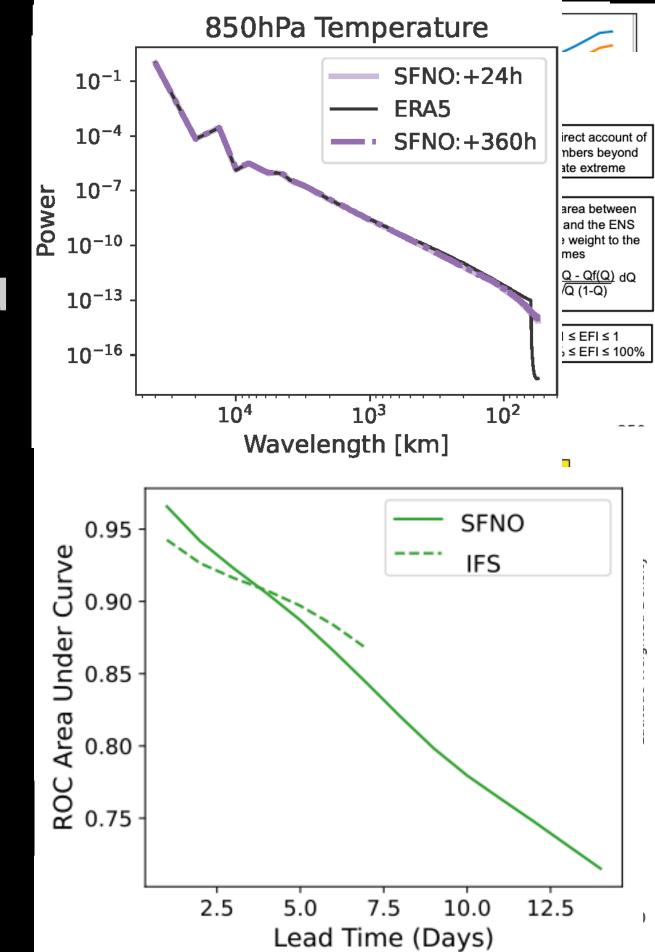
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BACKUP SLIDES

Validation of HENS using Metrics from NWP

We validate FourCastNet using the same metrics used by operational weather centers.

- 1. Can the forecast distinguish between extremes and non-extremes?
- 2. Do forecast probabilities of extremes match their observed occurrence?
- 3. Does the ensemble spread match its skill?
- 4. Does the distance between ensemble and climatology match numerical models?
- **5. Are the power spectra realistic?**



Model Variants are Statistically Indistinguishable

Denote the HENS output by

 $\{X_{ii}: i = 1, \dots, 29; j = 1, \dots, 256\},$ where $i = 1, \dots 29$ indexes the individual model variants and $j = 1, \dots, 256$ indexes the ensemble members for each varia

Assume X_{ii} arises from a Gaussian with variant-specific mean:

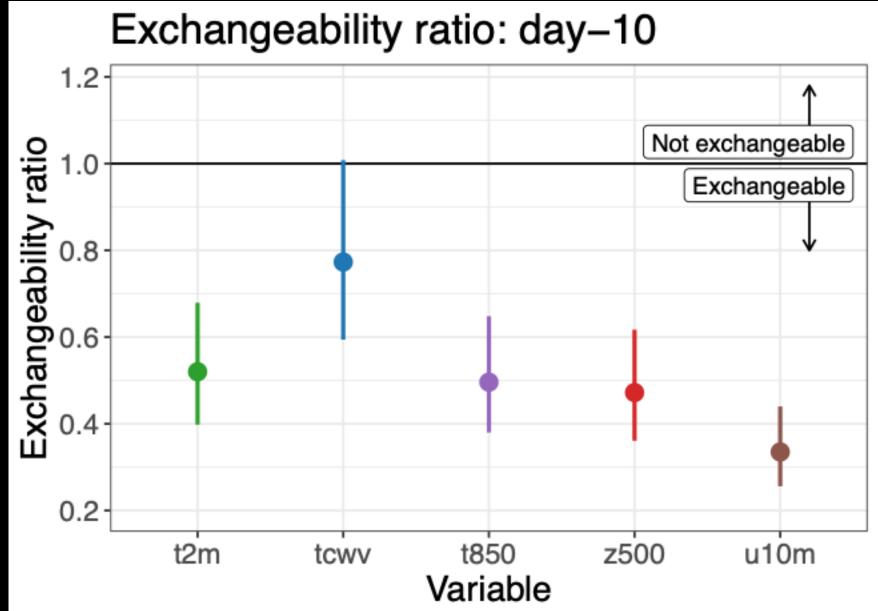
 $X_{ii} \sim N(m_i, \tau^2)$

Assume variant-specific mean arises from a different Gaussian:

 $m_i \sim N(M, \sigma^2)$

- ▶ Define an "exchangeability ratio" $R = \sigma / \tau$.
- The possible values of R mean:

models are **interchangeable** models are **different** $R = \frac{\sigma}{\tau}$



Information on Extremes Gained from Huge Ensembles

Define information gain for n random variables to be

$$G_n = \max_{i=1,\dots,n} \frac{|X_i - \overline{X}_n|}{S_n} \bigg|_{\overline{X}=0,S_n=1} = \max_{i=1,\dots,n} |X_i|$$

- We seek expected information gain $E[G_n]$ as a function of n.
- \blacktriangleright The cumulative distribution function of G_n is

 $P(G_n \leq x) = \left(P(|X_i| \leq x)\right)^n$ $P(|X_i| \le x) = 2P(X_i \le x) - 1 \equiv 2\Phi(x) - 1$

where $\Phi(\cdot)$ is the CDF of N(0, 1).

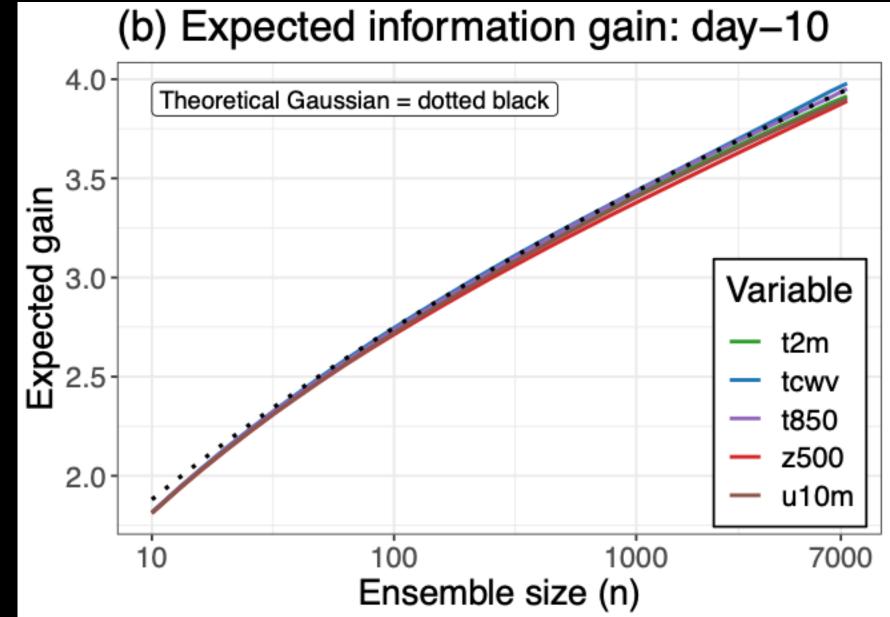
 \blacktriangleright Hence, for Gaussian data, the CDF of G_n is

 $P(G_n \leq x) = \left(2\Phi(x) - 1\right)^n.$

▶ The expected gain $E[G_n]$ is

$$E[G_n] = \int_0^\infty x \frac{d P(G_n \le x)}{d x} dx$$

which can be solved with numerical integration.





Theory for Large-Sample Behavior of Extreme Statistics

Assume that HENS arises from a Normal distribution, i.e.,

 $X_i \stackrel{\text{IID}}{\sim} N(\mu, \sigma^2),$

Statistical theory yields the uncertainty in the sample mean as

 $SD[\overline{X}_n] = \frac{\sigma}{\sqrt{n}}$.

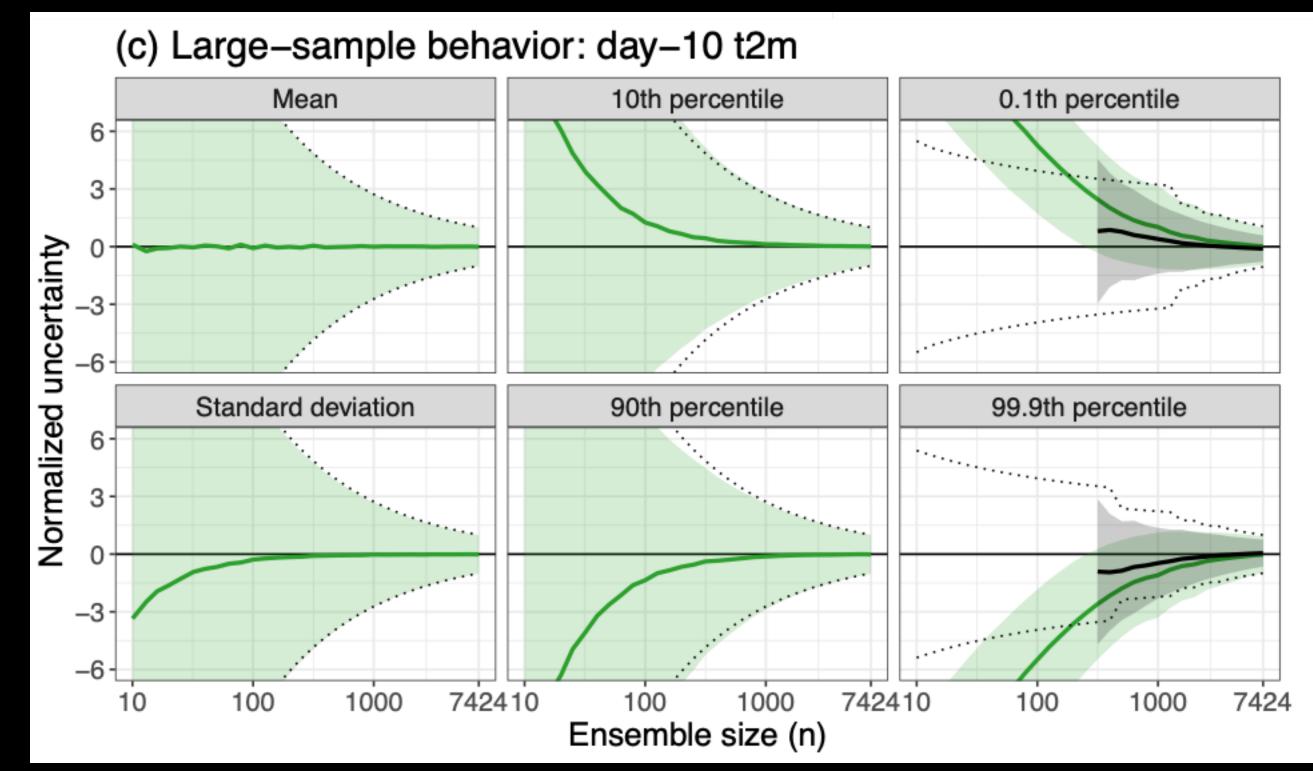
Similarly, the uncertainty in the sample standard deviation is:

$$SD[S_n] \xrightarrow[n \to \infty]{n \to \infty} \frac{\sigma}{\sqrt{n}}$$

The uncertainty in the $100\alpha^{th}$ sample percentile from a sample of size n, denoted $X_n(\alpha)$, is

$$SD[X_n(\alpha)] \approx \frac{1}{\sqrt{n}}f(\alpha)$$
.

Large-Sample Behavior of Extreme Statistics



···· Analytic uncertainty

Bias

- Empirical
- Extreme value theory

HENS uncertainty

Empirical Extreme value theory