



Characterization and error analysis of statistical retrievals

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Computation of averaging kernels and estimates of retrieval error covariance matrices

A gentle reminder that this is possible also for statistical retrievals



Optimal estimation retrieval error covariance estimate

$$\bullet (S_x^{-1} + K^T S_Y^{-1} K)^{-1}$$

• But this is only a good estimate if we can provide good estimates of S_x and S_Y



Generic retrieval error covariance estimate

- Null space error $S_S = (I A)C_{\chi\chi}(I A)^T$
- Retrieval noise $S_n = GS_yG^T$

• Total retrieval error covariance $S_s + S_n$

- G is the gain matrix
- A is the averaging kernel
- C_{xx} is the variability of x



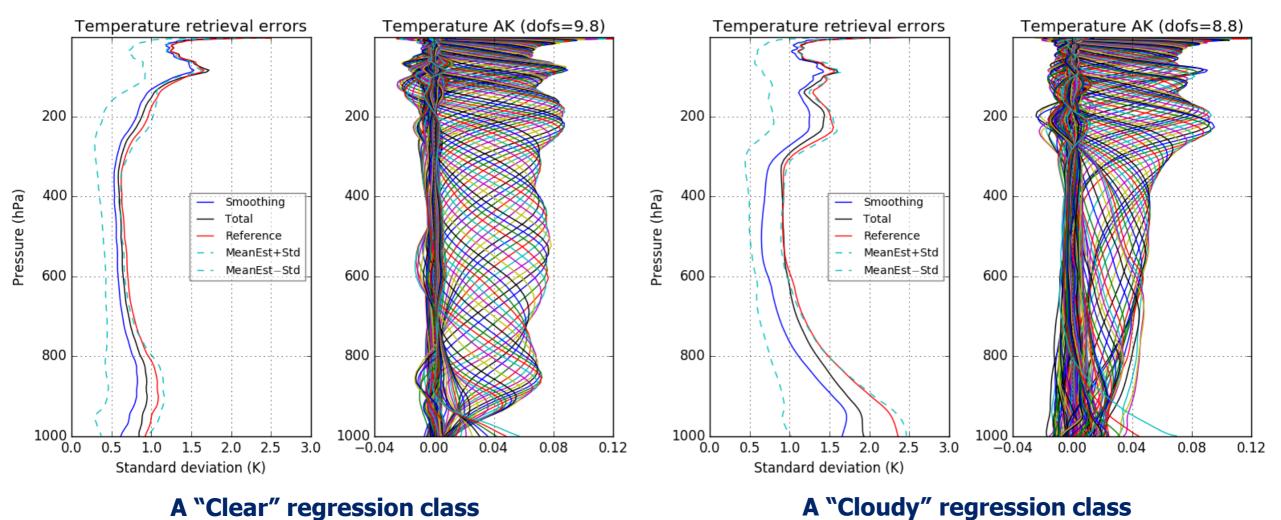
In a PWLR context

•
$$= C_{xy}C_{yy}^{-1}$$
 and $A = GK = C_{xy}C_{yy}^{-1}C_{yx}C_{xx}^{-1}$

• in general G is just the derivative of the retrieval function – available via automatic differentiation for any retrieval code.



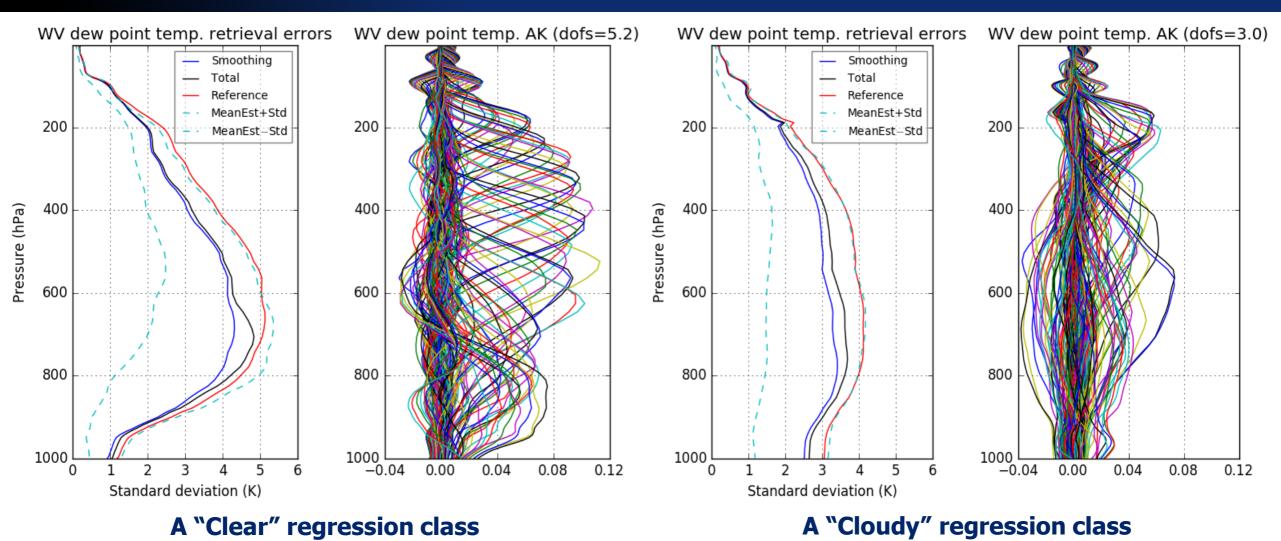
Temperature averaging kernels



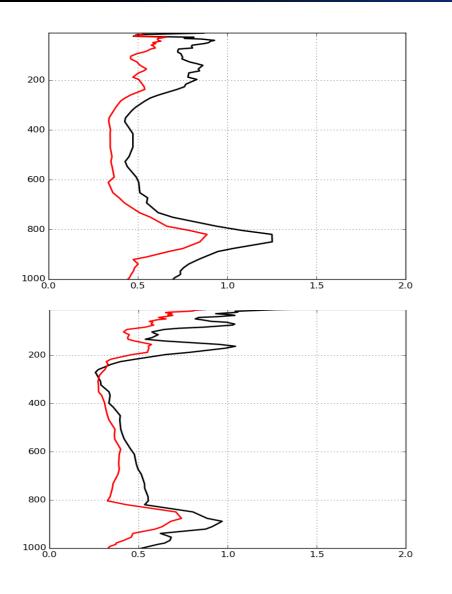
EUMETSAT

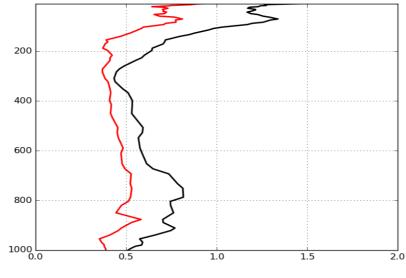
A "Cloudy" regression class

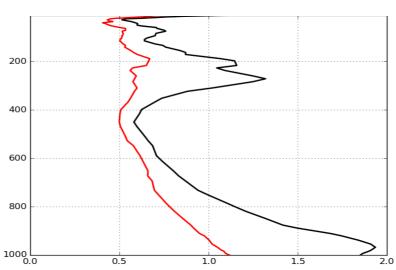
Water vapour averaging kernels



Examples of PWLR null space error estimates





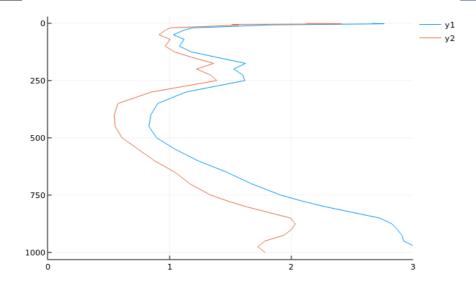


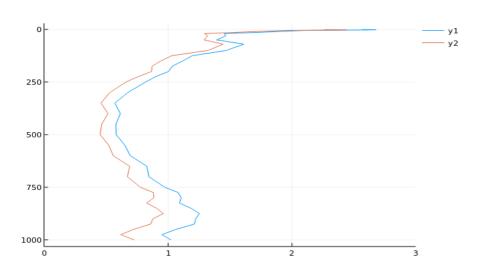
Black: FCT free PWLR Red: FCT as prior in PWLR

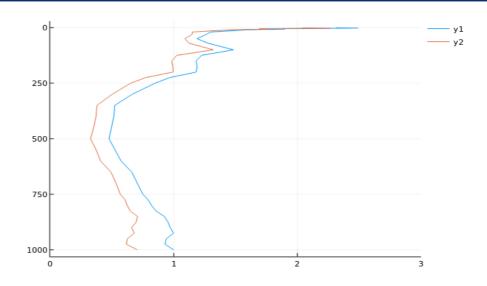
Salient points

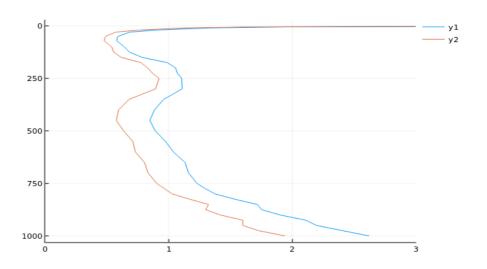
- Error characterization of statistical retrievals is easy to obtain
- Good agreement between the error estimates and the actual errors!
- Averaging kernels (needed for assimilation of L2 profiles) can be precomputed for each regression class and distributed in advance to keep disseminated data volume manageable

Temperature



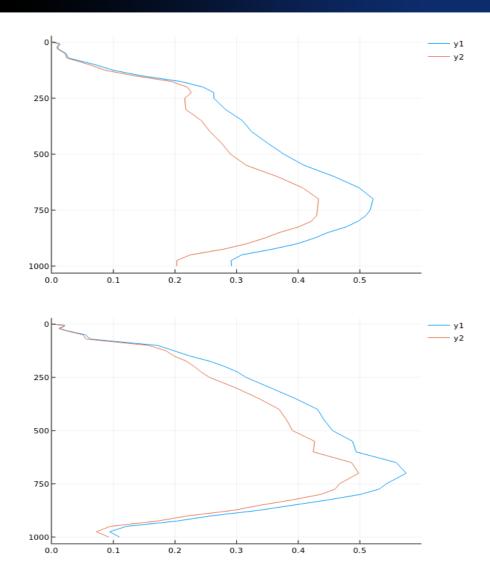


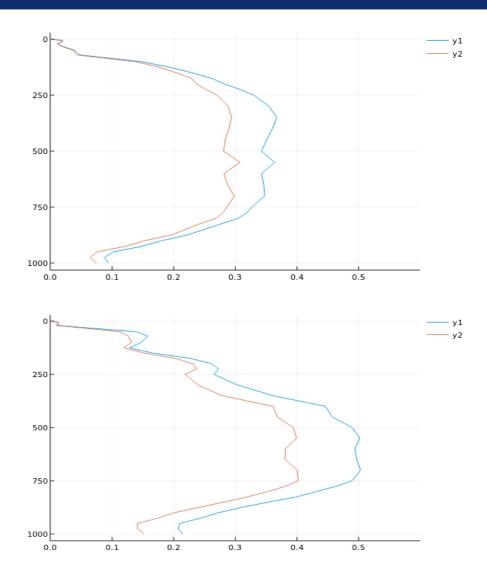






Log(humidity)







Rigorous error characterization

 Careful to look at or consider every part of something to make certain it is correct or safe

