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Covariance estimation in data assimilation
Nonlinear and Gaussian state-space model

The most popular formulation in DA is:

$$\begin{align*}
    \mathbf{x}(k) &= \mathcal{M}(k-1, \mathbf{x}(k-1)) + \eta(k), \\
    \mathbf{y}(k) &= \mathcal{H}(k, \mathbf{x}(k)) + \varepsilon(k),
\end{align*}$$

With important unknown covariance matrices $\mathbf{Q}$ and $\mathbf{R}$:

$$\begin{align*}
    \eta(k) &\sim \mathcal{N}(0, \mathbf{Q}(k)) \\
    \varepsilon(k) &\sim \mathcal{N}(0, \mathbf{R}(k))
\end{align*}$$

→ Reconstruction of $\mathbf{x}$ highly depends $\mathbf{Q}$ and $\mathbf{R}$
→ Joint Estimation of $\mathbf{Q}$ and $\mathbf{R}$ is necessary
→ Many authors worked on this topic but...

Simulation results on the L96
Berry & Sauer 2013 [Tellus A]
Covariance estimation in data assimilation

What are Q and R covariances?

Model error $Q$ represents:
- model deficiencies
- errors in the parameters
- unresolved scales
- errors in numerical schemes

Observation error $R$ represents:
- instrument noise
- representativeness error
Covariance estimation in data assimilation
Timeline of estimation of Q and R

Research field initiated by Daley et al. 1992 [MWR] & Dee 1995 [MWR]
Covariance estimation in data assimilation
Methods comparison: preliminary results

Focus on 2 methods:
- Lag-Innovation (LI) method
- Expectation-Maximization (EM) algorithm
  - robust and accurate in practice

Numerical experiment:
- linear and Gaussian AR(1) model
- constant Q and R variances
- time varying Q and R variances

Offline estimation (constant Q & R):

Online estimation (varying Q & R):
Covariance estimation in data assimilation

Summary about this review paper

Schedule:
- draft available soon on arXiv
- accepted for submission in MWR
- ongoing simulation paper with L96 model & SPEEDY model

My feedbacks about such review paper:
- very long, lot of reading, need to be honest and exhaustive, sometimes boring…
- but I have now a global view of the methods
- nice to build collaborations
- I hope it will be useful!

→ See my presentation at the UQ workshop in February 2018 for more details
A bunch of data-driven methods
AnDA applied to spatial oceanography (2018-2020, with IFREMER and Univ. Grenoble)

Goal:
- adaptive spatio-temporal interpolator for spatial oceanography
- use an ensemble of numerical simulations (50 ensembles, 55 years)
- apply the Analog Data Assimilation (AnDA, Lguensat et al. 2017 [MWR])
A bunch of data-driven methods
Deep learning on SAR images (2016-2019, with IFREMER and Univ. Seattle & New Hampshire)

Goal:
- use 20x20 km annotated SAR images (37,560)
- apply deep learning to classify natural phenomena

Results:
- 98% accuracy!
- lot of applications

Ocean swell  Wind streaks  Convective cells  Biological slicks
Sea ice  Icebergs  Oil sea  Atmospheric & oceanic fronts
A bunch of data-driven methods
Predictability of rogue waves (2017-2019, with FEM and MIT)

Goal:
- nowcasting of extreme wave events (up to 5 minutes)
- apply a mix of data-driven & model-driven approaches

Mitsuyasu (2009) [J OCEANOGR]

Famous Draupner rogue wave
A bunch of data-driven methods
Machine learning for satellite data (with IFREMER and Météo-France)

Goal:
- post-process satellite SST data using atmospheric information
- use geostationary data and \textit{in situ} measurements (485,600 match-ups)
- apply machine learning regression algorithms

Results:
- 31\% of the variability is explained
- operationally applied at Météo-France
- Saux Picart et al. 2017 [REMOTE SENS]

- Raw bias
- Bias after correction
A bunch of data-driven methods
Machine learning for solar energy prediction (with Elum Energy, a French startup)

Goal:
- predict solar irradiance 6h ahead for solar panels and energy saving
- use geostationary data (2011-2016, hourly data, 0.05°)
- apply analog forecasting and other statistical methods

Results:
- method can be applied everywhere in Europe and Africa
- Ayet & Tandeo et al. 2018 [SOL ENERGY]

Persistency
- VAR(1)
- Analog forecasting
- Analog forecasting (with post-processing)