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WP4 Verification Validation Uncertainty Quantification (VVUQ)

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Dissemination workshop, 3rd September 2021, Bluejeans

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WP Objectives





- Based on the URANIE platform, WP4 aims to:
 - Develop a generic European VVUQ package for weather and climate simulations that is deployable on supercomputers preparing workloads of pre-exascale computations on many-core configurations.
 - Demonstrate the VVUQ package for both dwarf and full forecasting system workloads and optimise the performance of the VVUQ package for the use cases based on the available VVUQ methodologies.
 - Enhance the URANIE platform to capitalise and disseminate the approaches learned from the weather and climate community to other science disciplines and use cases





T4.1 – VVUQ framework

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Goal

Definition of common VVUQ framework between both communities for the following of the project

Concepts

- **Reality** (ou truth): Phenomenon what we want to simulate
- Measure: Information that we collect
 - Error from measure tools
- **Mathematical representation**: How we model the truth
 - Error of the model
- **Numerical model**: Approximation to solve the mathematical equations
 - Error of approximation

VVUQ

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Validation: Quantify how accurate the numerical model is able to predict the reality

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Verification: testing whether the model is "solving the equation correctly".



- Uncertainty Quantification
 - Uncertainty propagation
 - Sensivity analysis

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Quantify the input uncertainties





T4.1 – VVUQ framework



• The URANIE platform

- Dedicated for Uncertainty Quantification
- Developed by CEA/DES (nuclear/defense fields)
- C++ (2 releases a year), based on ROOT (cern)
- Multi platform (Unix / Windows)
- Advanced visu tools (on top of ROOT's ones)
- Black-box approach (non intrusive)
- Parallelism (fork, pthread, MPI, GPU)

DKRZ

- Main purposes:
 - construction of **Design Of Experiments (DOE)**
 - uncertainty propagation
 - sensitivity analysis
 - surrogate model building
 - optimisation problem
 - calibration

- reliability analysis
- Link: <u>https://sourceforge.net/projects/uranie</u> and description paper: <u>https://arxiv.org/abs/1803.10656</u>

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T4.1 – VVUQ workshop

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- Organisation of VVUQ workshop
 - Held in Paris, April 2019
 - inputs from URANIE and NWP communities
- Definition of a **common working basis**
 - VVUQ
 - Verification done at the code level (typically unit tests)
 - Validation comparison with measurements (business-specific)
 - URANIE \rightarrow Mainly dedicated of **Uncertainty Quantification**
 - Distinction between physical parameters and initial conditions
- Weather forecast \rightarrow complex process
 - Data assimilation to generate the forecast initial condition
 - Uncertainty Quantification based on the Ensemble Prediction System (EPS)

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- URANIE
 - focus will be on the physical parameters
 - Example: parametrisation of the radiation model as in ACRANEB-2







T4.2 – VVUQ for weather/climate toy model



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Shallow water toy model

- provided by ECMWF
- Black box (meaning is unknown)
- 5 inputs

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- Only the variation is given
- \rightarrow Uniform distribution
- 3 outputs: Errors with reference solution



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T4.2 – VVUQ for weather/climate toy model

• Sensitivity analysis

- Design of Experiments \rightarrow trends of the model
- Qualitative Morris indices \rightarrow Hierarchy between inputs
- Quantitative Sobol indices \rightarrow Influence of input variances on outputs







T4.2 – VVUQ for weather/climate toy model

Calibration by optimization

URANIE

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- Non linear algorithms
- Multi starting point strategy

	Range	URANIE	TRUE	Meaning	
in ₁	[0; 50]	32.665	52 (integer)	Number of bits	VEDIEICATION
in ₂	[0; 50]	20.43	20 (integer)	Seed of the random generator	VERIFICATION
in ₃	[0; 1]	0.05	0.05	Amplitude of the initial perturbation in the h direction	
in_4	[0; 1]	1.0	1.0	Slippyness along the coast-line	
				(0 free-slip, 1 no slip)	
in_5	[0; 2000]	470.23	470.23	Viscosity of the fluid	

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• Sensitivity analysis

Design of Experiments \rightarrow trends of the model

Quantitative Sobol indices \rightarrow Influence of input

Qualitative Morris indices \rightarrow Hierarchy between inputs

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T4.3 – Enhancement of URANIE workflow management

• Main goals:

- Implement a new workflow management system, the Autosubmit tool, which is the workflow management tool
 developed at BSC for operating large-scale and diverse applications on HPC systems.
- Enhance the I/O management of URANIE to process large data workloads across multiple tasks efficiently without affecting the scalability of the application.
- Perform tests and produce performance assessments using the BSC tools Extrae and Paraver, and to identify
 potential bottlenecks in the processing.
- Testing with node allocation patterns beyond today's limits of URANIE.

• Main outcome:

- Output of this task will be an upgraded workflow management environment for URANIE that allows running large-scale applications in parallel and on large HPC node allocations.
- Deliverable D4.3 summarizing the developments done to improve the workflow in URANIE.





T4.3 – Enhancement of URANIE workflow management





Main tasks performed

- Study, install and deploy Uranie Code as developer
- Launch code on remote clusters
 - Add support for Marenostrum 4 (adding SLURM support)
 - Launch a design of experiment from the workstation
 - Enable to launch multiple code on the same macro
 - Enable sensitivity, optimizer and modeler modules to be launched on remote
- Compilation of heavy intensive code
- Local compilation + remote launch

• New features

- Integrate remote functionalities to URANIE launcher
- Based on the Autosubmit workflow manager experience
- Allow send and launch design of experiment from remote
- Allow send and launch a binary with static libraries
- Allow send multiple launches within a single macro.
- Compile and launch a code within a macro.
- Grant usage flexibility to user
- Allow to configure cluster, launcher and compiler parameters.
- Job management







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ACRANE dwarf

- Radiation scheme
- 12 input physical parameters
- Fast to run (<1s)
- 300 columns of 48 layers
- Summarized in 6 norms with a reference solution
- Reference solution from another model



- Complete VVUQ analysis
 - Sensitivity analysis for each column (CEA)
 - Global sensitivity analysis (CEA)
- Calibration
 - Reference solution from DMI
 - Optimal parameters determined by optimization (CEA)

Numerical precision analysis

- Building a reduced precision emulator (BSC)
- UQ URANIE analysis (CEA)
- D3.2 methodology application (RMI)

Neural Network

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- Artificial Neural Network based on data (URANIE CEA)
 - Main trends identified
 - Lack of physical meaning for improving quality



T4.5 - New calibration techniques for URANIE



Context

Provided the optimal set of parameters targeting the reference solution

New module

ECMW

- Calibration by optimization (URANIE)
- Calibration techniques for identifying inputs stochastic model
 - Bayesian methods
 - Strong experiment from URANIE team
 - Sequential approach for MCMC
 - Approximate Bayesian Calibration (ABC)
 - Easy to parallelize \rightarrow HPC



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ABC on ACRANEB2 → Quantification of the input uncertainties

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T4.6 - VVUQ on HARMONEPS

HarmonEPS

 Limited Area Model Ensemble Prediction System

 \rightarrow used operationally in several ACCORD countries

- 11 members
- Initial and boundary condition perturbations coming from IFS (ECMWF) ensemble
- Tendency perturbations (SPPT)
- Parametrization parameter perturbations (SPP)
- Surface field perturbations



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Complex scripting structure (HARMONIE + ECFLOW) for data staging and data-assimilation cycling

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- > Typical URANIE black box approach no longer feasible
- Split URANIE workflow in different tasks

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Each task now part of HarmonEPS scripting system



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T4.6 - VVUQ on HARMONIE EPS





First Experiment:

- Problem with too dry perturbed members when surface perturbations are active
- After numerous experiments SOIL MOISTURE (WG) perturbations were identified as culprit
- Perform sensitivity study with URANIE Morris screening method
- → confirms 2m relative humidity bias as most sensitive to soil moisture perturbations

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Sensitivity of HarmonEPS RH2m on surface perturbations URANIE Morris screening method - 40 iterations Forecast period: 20200714 - 20200715

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T4.6 - VVUQ on HARMONIE EPS



Second experiment (in progress):

- Identify sensitivity of typical surface variables (T2m, RH2m, S10m, ...) on tendency and perturbation length scales (done)
- optimize/calibrate the perturbation correlations length scales for most important length scale surface variable combination (in progress)

Conclusions:

- URANIE can be combined with Ensemble prediction system
- Most useful for sensitivity and calibration experiments
- Allows systematic screening of characteristics of the EPS
- Bottleneck lies in many iterations some of the URANIE methods require







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- 6 deliverables + 1 workshop
- A common VVUQ framework is defined
 - ✓ Validation : to solve the right equations
 - ✓ Verification : to solve the equations right
 - ✓ Uncertainty Quantification : measurement of the uncertainties introduce at each step

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- VVUQ analysis using URANIE on increasing complexity model
 - ✓ Shallow water toy model → Black-box analysis, macros
 - ✓ ACRANEB2 dwarf → Complete analysis: UQ, numerical precision analysis
 - ✓ Harmonie EPS → Full complex system
- Improvement of the URANIE platform
 - ✓ Launcher based on Libssh library for multi-cluster running
 - Calibration module \rightarrow specifically Approximate Bayesian Computation
- Participation of ESCAPE2 summer school





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Questions?

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