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AN EVALUATION OF THE PERFORMANCE OF A NEW STORM
TRACKING METHODOLOGY(U) NAVAL POSTGRADUATE SCHOOL
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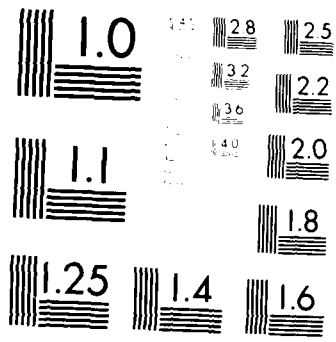
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NAVAL POSTGRADUATE SCHOOL

Monterey, California



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AN EVALUATION OF THE PERFORMANCE OF
A NEW STORM TRACKING METHODOLOGY
by
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September 1984
Technical Report For Period
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AN EVALUATION OF THE PERFORMANCE OF A
NEW STORM TRACKING METHODOLOGY

ABSTRACT

This report contains the results of an exploratory statistical analysis to evaluate the performance of the Systematic Error Identification System (SEIS) and the Vortex Tracking Program (VTP), when tracking weather systems.

Available For	
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Unclassified	<input type="checkbox"/>
Confidential	<input type="checkbox"/>
Secret	<input type="checkbox"/>
Availability Codes	
Avail and/or	
Spec	Special
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AN EVALUATION OF THE PERFORMANCE OF A
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1. Introduction

Weather forecasts made by the Fleet Numerical Oceanography Center (FNOC) are based on a numerical weather prediction model called the Naval Operational Global Atmospheric Prediction System (NOGAPS). Until 1983 the only available measures of model performance were of a global nature (aggregated over all the weather systems monitored), such as means, variances and root mean square errors. The operational field forecasters, on the other hand, prefer error statistics relevant at the synoptic level, i.e., measures pertaining to forecasts of individual storms and troughs. Such measures would enable these forecasters to provide better subjective forecasts at the regional level. In 1982, the Naval Environmental Prediction Research Facility (NEPRF) began the development of the Systematic Error Identification System (SEIS); the primary data reduction methodology within SEIS is the Vortex Tracking Program (VTP). In the VTP, an atmospheric low/high pressure system is mathematically represented as a generalized six parameter elliptic function. The six parameters correspond with the primary features of a storm, viz., the amplitude A , R the semi-major of the elliptic representation of the storm, ϵ the eccentricity or the ratio of the semi-major to the semi-minor, α the orientation of the ellipse and X_0, Y_0 the coordinates of the center of the storm. The units of measurement are millibars (mb) for A , and degrees with respect to the North for α while R, X_0, Y_0 are measured in terms of a 63x63 FNOC hemispheric grid units. For each valid storm, the VTP uses an iterated non-linear least squares scheme to estimate $A, R, \epsilon, \alpha, X_0, Y_0$ within the sea level pressure field for the analysis at time t as well as for the associated 12, 24, 36, 48 and 60 hour forecasts produced by NOGAPS. The iteration scheme requires a set of initial guess values for the parameters to produce the estimates for the analysis field at time t . These estimates are in turn used as guess values to produce the 12 hour forecasts; the 12 hour parameter

forecasts are used to generate the 24 hour forecasts and so on. The estimated parameter values for the analysis field at time t are also used as the first guesses for the analysis field at $t + 12$ hours. The estimates for the analysis field are usually referred to as verification values. Corresponding to each set of forecasted parameter values there will be a verification set obtained using the current (for the forecasted time) sea level pressure data. The difference between a forecasted value and its verification value is called the forecast error. SEIS, thus, provides the capability to track individual weather systems (by tracking the movement of the elliptic representation) and also a means to measure and analyze the tracking errors.

The modified NOGAPS model has been running on a real time basis since mid 1983. During the life cycle of each valid storm, twice each day (at noon and at midnight GMT), the elliptic parameter estimates are produced for the analysis field and the associated 12, 24, 36, 48 and 60 hour forecast fields. References [1], [2] and [3] discuss the VTP and SEIS models in more detail.

The objective of this project is the exploratory statistical analysis of the forecast errors to assess the performance of the SEIS/VTP model. Data on 80 storms, covering the North Pacific Ocean Basin, observed during the period January-May 1984 has been used in this study. The results of the analysis are described in the following sections. Section 2 contains overall measures of performance of SEIS/VTP, primarily summary statistics of forecast errors pooled over all the 80 storms. Error statistics pertaining to the tracking of individual storms are presented in Section 3. Conclusions and topics for further research are discussed in Section 4.

2. Analysis of Forecast Errors

A forecast error is defined as the difference between a forecasted parameter value and its verification value; an absolute forecast error is the absolute value of a forecast error. For each of the five forecasting periods (12, 24, 36, 48 and 60 hours) the forecast and the absolute forecast errors were subjected to various statistical analyses. Tables 1 and 2 contain the means (\bar{X}) and standard deviations (S) for these errors.

TABLE 1

SUMMARY STATISTICS OF FORECAST ERRORS

Forecast Period	Number of Samples	A		ε		R		α		X ₀		Y ₀	
		\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s
12	487	-1.53	5.20	-0.05	1.49	0.21	1.27	4.75	49.83	-0.06	0.77	0.13	0.13
24	429	-2.67	6.69	-0.07	1.47	0.19	1.38	4.60	52.14	-0.08	1.01	0.10	1.01
36	371	-4.11	7.68	-0.13	1.86	0.27	1.73	4.83	56.10	-0.14	1.22	-0.04	1.22
48	329	-5.14	8.50	-0.18	1.84	0.28	1.76	5.51	53.95	-0.11	1.34	-0.01	1.34
60	288	-5.08	9.61	-0.30	2.03	0.21	1.85	5.10	50.85	-0.09	1.45	-0.14	1.45

TABLE 2

SUMMARY STATISTICS OF ABSOLUTE FORECAST ERRORS

Forecast Period	Number of Samples	A		ε		R		α		X ₀		Y ₀	
		\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s
12	487	3.37	3.79	0.35	1.23	0.85	0.98	28.79	40.93	0.50	0.59	0.55	0.55
24	429	5.56	4.57	0.92	1.15	1.00	0.98	32.65	40.89	0.69	0.73	0.78	0.78
36	371	6.34	5.39	1.07	1.52	1.19	1.28	37.26	42.18	0.87	0.86	1.02	1.02
48	329	7.63	6.32	1.07	1.51	1.19	1.32	36.65	39.92	0.97	0.93	1.23	1.23
60	288	8.33	6.92	1.20	1.57	1.20	1.42	35.20	36.99	1.04	1.01	1.36	1.36

The following general conclusions appear warranted. The NOGAPS forecasting methodology does forecast the parameters A , R , ε , X_0 , Y_0 quite well. With regards to the forecasting of the orientation α , although the mean errors are not excessive, the standard deviations are somewhat high. In many cases the forecast errors are negative indicating a negative bias, i.e., the forecasted values tend to be on the low side of the verification values. With a few exceptions, the means and standard deviations increase with an increase in the forecasting period; this is to be expected in view of the higher levels of uncertainty involved.

The autocorrelations for lags 1 to 5 between the forecast errors are presented in Table 3. Except for the lag-one autocorrelations of about .30 for the forecast errors of A , X_0 , Y_0 the rest of the autocorrelations are quite negligible. This implies that a large error in forecasting a parameter at a given time will not have a lasting effect on future forecast errors. Also, the correlation matrices (correlations between the errors in forecasting A , α , R , ϵ , X_0 , Y_0) in Table 4 show that these correlations are negligible with one exception -- the correlation between the errors in forecasting R and ϵ is around .5. This may be interpreted to mean (with the one exception) that a large forecast error for one parameter will not have a detrimental effect on the estimates of the other parameters.

In an attempt to model the statistical behavior, gamma distribution were fit to the 12, 24, 36 and 48 hour absolute forecast errors. The histograms with the fitted gamma distribution superimposed are in Figures 1-18. Gamma distributions appear to serve as good statistical models of the absolute forecast errors for A and R . In the other cases, the lack of fit may be attributed to a higher peakedness in the data; a Weibull distribution may provide a better fit. Although no graphs are presented, gamma distributions did not provide a good fit to the forecast errors (appropriately translated/shifted to make them positive) also. Further work will be necessary to determine the most appropriate statistical distributions to model the probabilistic behavior of the forecast errors. Proper statistical modeling of the error data could be useful for exploring the development of uncertainty contours (confidence regions) for the movements of weather systems.

TABLE 3
AUTOCORRELATIONS BETWEEN THE FORECAST ERRORS

Parameters	12 Hr Forecasts					24 Hr Forecasts					36 Hr Forecasts					48 Hr Forecasts					60 Hr Forecasts				
	Lag					Lag					Lag					Lag					Lag				
	1	2	3	4	5	1	2	3	4	5	1	2	3	4	5	1	2	3	4	5	1	2	3	4	5
A	.13	.04	-.05	-.02	.04	.33	.11	-.06	-.09	-.10	.35	.02	-.07	-.05	-.05	-.04	-.04	-.04	-.03	-.07	.28	.02	.01	.01	-.02
ϵ	.04	.07	-.10	-.01	-.01	.14	-.12	-.06	.03	-.01	.04	0	-.01	-.06	0	.14	-.07	-.02	-.04	-.01	.16	-.03	.07	.11	.05
R	.02	.10	.08	.05	0	.21	0	.03	.08	-.05	.29	.06	0	.03	.02	.31	.03	.03	-.03	-.05	.13	-.03	0	-.03	.04
α	-.05	-.01	-.05	-.01	.02	-.04	.03	0	-.07	.02	-.03	.04	-.02	.03	-.02	-.06	.04	.01	.06	.04	.10	.06	.05	.02	-.08
X_0	.05	.05	0	-.04	-.06	.25	.05	-.07	-.01	-.03	.34	.06	.03	-.05	-.05	.41	.07	-.05	-.04	-.03	.29	.07	-.05	-.02	0
Y_0	.22	.11	.10	-.02	-.07	.28	.08	-.02	.04	.07	.29	.11	.08	0	.06	.36	.06	0	-.04	.07	.36	.06	.02	-.09	-.09

TABLE 4
CORRELATION MATRICES FOR FORECAST ERRORS

Parameters	12 Hr Forecasts					24 Hr Forecasts					36 Hr Forecasts					48 Hr Forecasts					60 Hr Forecasts							
	A					A					A					A					A							
	ϵ	R	α	X_0	Y_0	ϵ	R	α	X_0	Y_0	ϵ	R	α	X_0	Y_0	ϵ	R	α	X_0	Y_0	ϵ	R	α	X_0	Y_0			
A	1	.08	-.03	.09	.14	.02	1	.18	.07	.10	.03	1	.00	0	-.10	.04	1	.23	.03	.04	-.04	.15	1	.19	.01	.15	.04	.12
ϵ	.08	1	.48	.11	.06	-.08	.18	1	.55	.02	.15	0	1	.48	.02	.17	-.05	.23	1	.54	.04	.12	.05	.19	1	.57	.05	-.08
R	-.03	.48	1	.09	-.19	.01	.07	.55	1	-.04	-.13	.05	0	.48	1	-.04	.07	.03	.54	1	0	-.09	.12	.01	.57	1	-.05	-.06
α	.09	.11	.09	1	.04	0	.07	.02	-.04	1	.01	-.01	.10	.02	-.05	1	-.04	.08	.04	0	1	-.02	-.10	.15	.05	1	.05	-.15
X_0	.14	.06	-.19	.04	1	-.11	.10	.15	-.13	.01	1	-.22	.04	.17	-.11	-.04	1	-.20	.04	.12	.09	.02	1	-.22	.04	.08	.05	1
Y_0	.02	.08	.01	.00	-.11	1	.03	0	.05	.01	-.22	1	.10	.05	.07	-.08	.20	1	.15	.05	.12	.10	.22	1	.12	-.08	.15	

3. Statistics of Individual Weather Systems

To evaluate the performances of SEIS, in tracking individual weather systems, and the NOGAPS model in forecasting weather systems, data on 20 storms with at least 10 records per storm (i.e., 10 sets of forecasted and verification values per storm) were examined. The means (\bar{X}) and standard deviations (S) of the forecast errors for these 20 storms are in Table 5.

The trends in the forecast errors are similar to the global trends observed in the previous section; with the exception of the forecasting of α , the forecast errors are very small even at the individual storm level. The iterated non-linear least square procedure in VTP requires initial guess values for each of the parameters A, ϵ , R, α , X_0 , Y_0 ; the initial guess for α is always specified as zero. We conjecture that this may be the cause of the somewhat erratic forecasts of α . A better initial guess, closer to the true value, may result in a better forecast of α . The SEIS/VTP appears to be exceptionally good in forecasting the center of a storm.

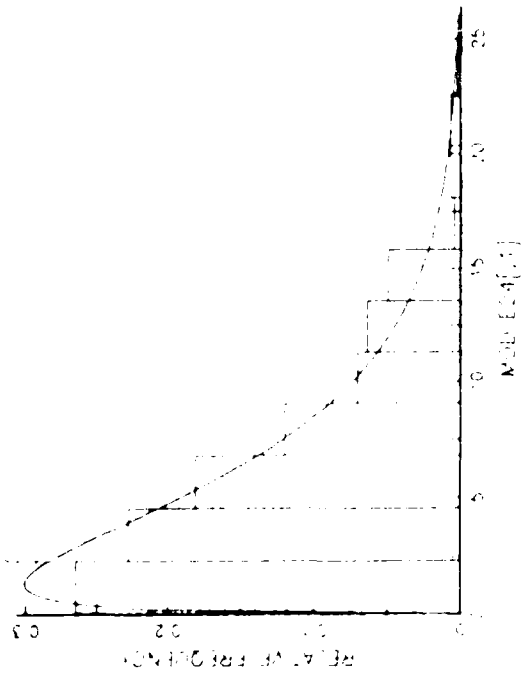
For each of the 20 storms the forecasted values of A, X_0 and Y_0 were plotted against their respective verification values. In several cases, the scatter plots indicated an approximate linear relationship between the forecasted and verification values. A few of these scatter plots are shown in Figures 19-30. A linear regression analysis was, therefore, performed with the forecasted value as the independent variable and the verification value as the dependent variable. The least squares estimates of the intercept and slope of the fitted line and also the estimated coefficient of correlation (a measure of goodness of the fitted line) are in Table 6.

TABLE 5

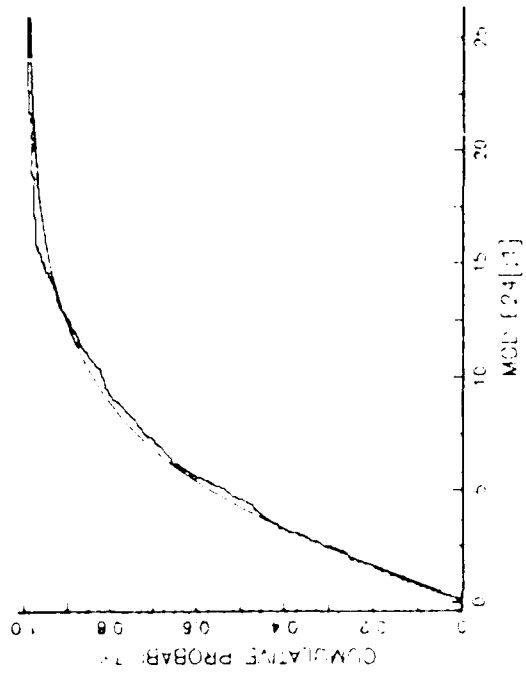
SUMMARY STATISTICS OF FORECAST ERRORS FOR INDIVIDUAL STORMS

Storm Number	Number of Records	A		e		R		α		K ₀		X ₀	
		\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s	\bar{x}	s
1	19	-9.9	5.2	0.6	1.3	0.8	1.5	4.4	99.0	5.3	0.8	0.1	0.3
2	18	-10.3	5.1	0.5	1.2	0.7	1.5	4.0	101.7	0.1	0.8	-0.1	0.3
3	34	-1.2	4.9	-0.6	1.5	-0.3	1.9	9.3	24.5	-5.2	0.7	-1.1	1.4
4	18	-6.4	5.1	-0.7	2.8	0.5	2.8	-3.3	20.3	1.1	1.4	-0.8	1.3
5	60	-5.6	10.1	0.1	0.9	0.6	1.4	-5.0	35.5	0.4	1.1	-0.5	1.8
6	19	-1.8	3.9	-0.2	1.0	1.4	1.7	6.9	31.3	-1.7	1.3	3.2	1.8
7	27	1.3	3.9	0.1	0.4	0.5	0.9	34.9	32.5	0.1	0.8	-0.9	1.4
8	41	-8.0	9.3	-1.3	3.3	0.7	2.3	3.5	47.2	-0.7	1.3	0.7	1.4
9	25	-3.2	16.0	-2.6	4.0	-0.5	1.4	11.0	74.8	-1.1	1.6	0.5	0.8
10	26	4.8	7.2	-0.1	2.4	0.4	1.1	-13.4	86.2	0.8	1.6	-0.4	0.5
11	23	-6.5	12.8	0.4	0.6	0.7	1.6	9.3	55.5	0.1	1.3	0.0	0.5
12	13	0.4	5.5	1.5	2.3	0.2	0.7	-10.7	29.2	0.1	0.9	0.0	0.5
13	63	-2.4	3.3	-0.1	1.7	-0.3	1.1	-6.9	54.4	0.5	1.1	0.8	0.6
14	10	-11.6	9.6	-0.1	0.8	-0.8	1.1	22.1	66.6	1.0	1.0	-0.2	0.5
15	20	-0.7	6.8	0.9	1.4	0.9	2.1	-7.3	36.7	1.2	2.0	-0.9	2.0
16	27	-2.0	6.7	-1.1	1.2	-0.9	2.0	7.5	33.0	-0.1	1.3	0.1	1.2
17	13	-6.6	4.2	-0.3	0.7	-0.7	0.8	-17.6	17.2	0.0	0.5	0.3	0.5
18	25	-3.4	6.7	-0.2	1.1	0.2	1.5	12.9	52.0	0.2	1.1	0.9	2.2
19	22	-5.1	9.4	0.3	1.4	-0.1	1.1	-11.0	54.8	0.1	1.0	0.1	1.9
20	51	-3.8	6.5	-0.5	2.7	-1.3	2.9	-20.1	36.8	-0.4	0.5	0.7	0.7

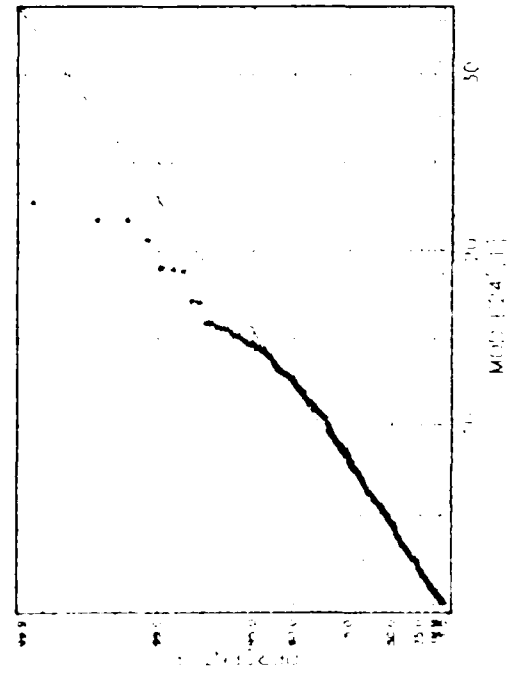
GAMMA DENSITY FUNCTION, N=425



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=425



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

SELECTION: MED [24] [1]
 ALL [24] [1]
 MIN: 0.000
 MAX: 425.000
 EST: METHOD: MAXIMUM LIKELIHOOD

PERCENTILES	SAMPLE	FITTED
5	0.4	0.0000
10	0.8	0.0012
25	1.9	0.0075
50	4.0	0.0240
75	7.2	0.0600
90	14.0	0.1500

MEAN: 5.8136
 STD DEV: 4.5513
 SKEWNESS: 1.0095
 KURTOSIS: 3.7448

COVARIANCE MATRIX OF PARAMETER ESTIMATES
 ALPHA: 0.008104
 BETA: 0.021433

DEGREES OF FREEDOM: 421
 CHI SQUARE: 17.153
 DEL. P-VAL: 0.0144
 SIGNIF: 0.0144
 REML SIGNIF: 0.0144
 SIGNIF: 0.0144
 CRITERION: 0.1200
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 AIC: 6.8877
 SIGNIF: 0.15

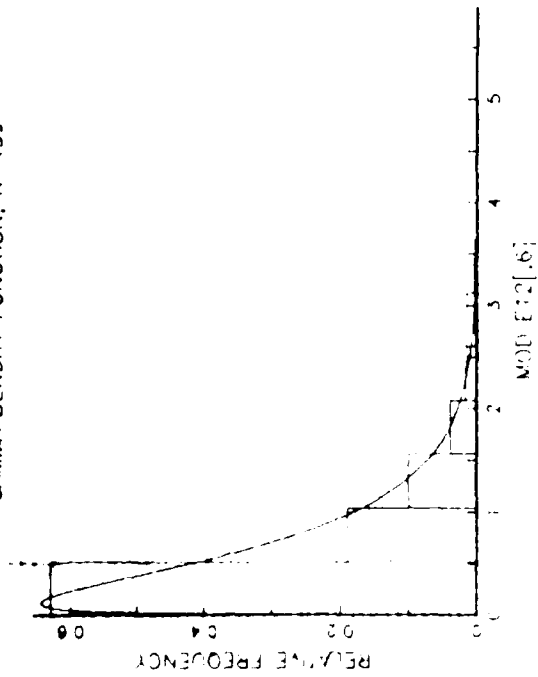
NS, AD AND DV SIGNIF. LEVELS NOT EXACT WITH ESTIMATED PARAMETERS

0.95 CONFIDENCE INTERVALS
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 BETA: 4.3648 3.7218 5.0078

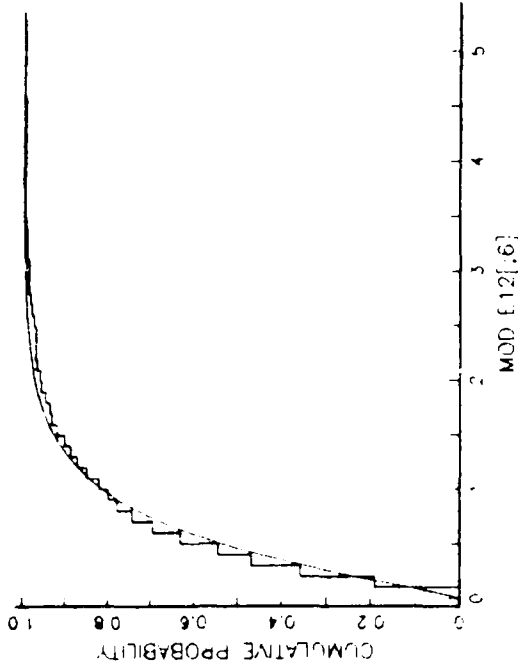
Fig. 7

24-hour Absolute Forecast Errors for A

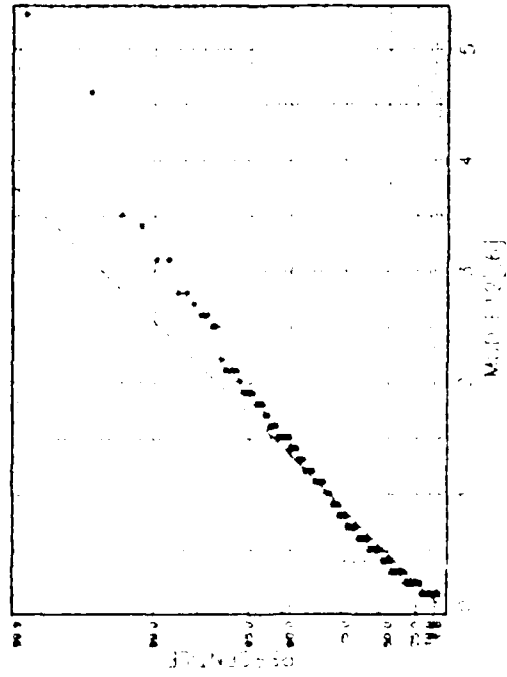
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GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=439



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

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 LABEL MOD E12[.6]
 SAMPLE SIZE 439
 MINIMUM 100
 MAXIMUM 5.200
 CENTERING NONE
 EST. METHOD MAXIMUM LIKELIHOOD

MEAN 0.81344 0.81344
 STD DEV 0.88477 0.88477
 SKWNESS 2.88659 1.78888
 KURTOSIS 13.344 7.84311

PERCENTILES SAMPLE FITTED
 0 0.00000 0.00000
 10 0.10000 0.09275
 20 0.20000 0.17476
 30 0.30000 0.24176
 40 0.40000 0.29804
 50 0.50000 0.34800
 60 0.60000 0.39400
 70 0.70000 0.43700
 80 0.80000 0.47800
 90 0.90000 0.51700

COVARIANCE MATRIX OF
 PARAMETER ESTIMATES
 ALPHA 0.000837 0.007731
 BETA 0.007283 0.003353

COEFFICIENTS OF FIT
 UNBIASED 2.88659
 BIAS 0.00000
 SLOPE 1.00000
 R SQUARE 0.99999
 NORM QUANT 1.20141
 SLOPE 2.13387
 QUANTILE 1.27070
 SLOPE 1.00000
 QUANTILE 0.51700

95. 90 AND 95 SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
 SLOPE 1.00000
 QUANTILE 0.51700

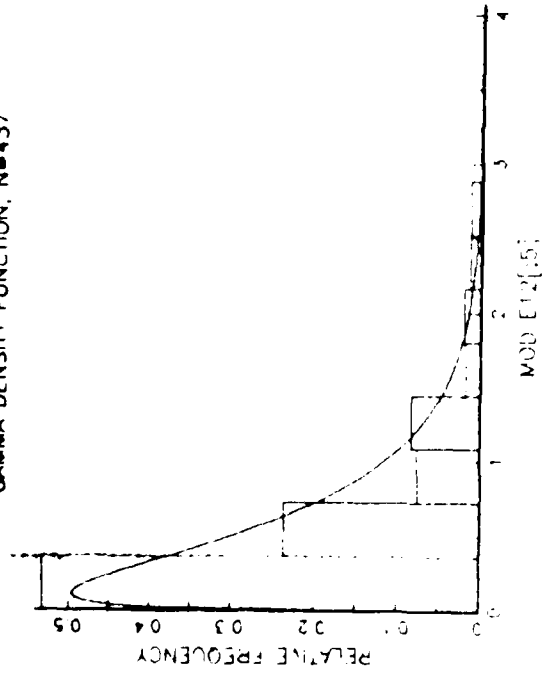
95. 90 AND 95 SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
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 QUANTILE 0.51700

PARAMETER ESTIMATE LOWER UPPER
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 BETA 0.44016 0.42311 0.38773

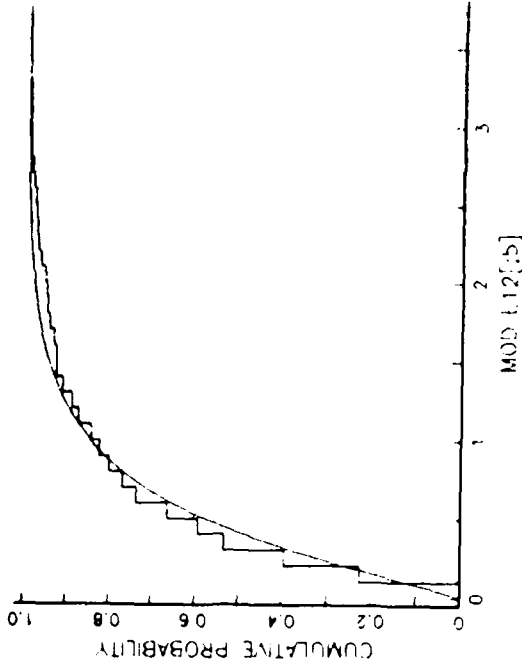
Fig. 6

12-hour Absolute Forecast Errors for Y_0

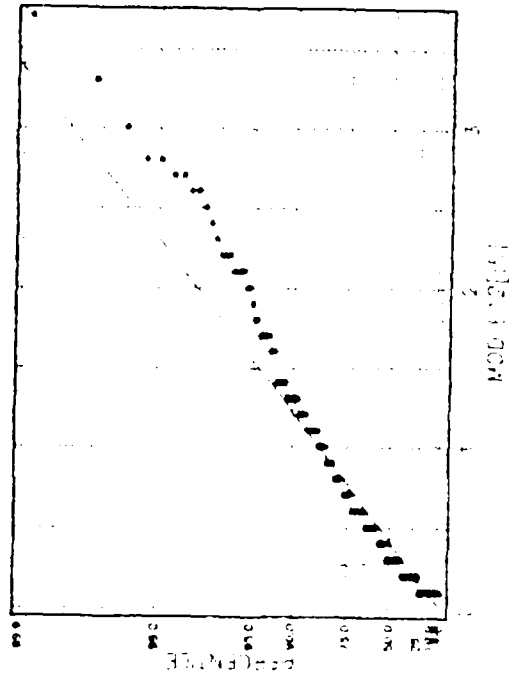
GAMMA DENSITY FUNCTION, N=437



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=437



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

X MOD E12[5]
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 LABEL MOD E12[5]
 SAMPLE SIZE 437
 MINIMUM 100
 MAXIMUM 3700
 CENTERING NONE
 EST METHOD MAXIMUM LIKELIHOOD

MEAN 0.554
 STD DEV 0.29187
 SKEWNESS 2.1844
 KURTOSIS 8.7585

PERCENTILES SAMPLE FITTED
 5 0.1 0.04545
 10 0.1 0.08079
 25 0.3 0.19218
 50 0.3 0.34428
 75 0.7 0.54114
 90 1.3 0.78726

CONFORMANCE METRICS OF PARAMETER ESTIMATES
 ALPHA 0.0078084
 BETA 0.0078084

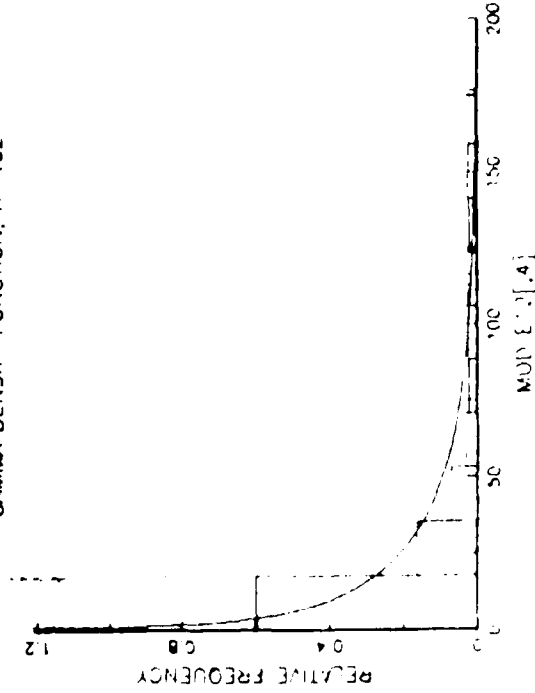
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 CHI-SQUARE 3.1781
 D.F. 426
 P-VALUE 0.00000
 SIGNIF 5.0E-248
 LOG LIKELIHOOD 1.8708
 COEFFICIENT OF DETERMINATION 0.99999
 ANOVA F-STAT 1.00000
 SIGNIF 0.00000

PS, AC, AND CV SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
 PARAMETER ESTIMATE LOWER UPPER
 ALPHA 0.2329 0.0000 1.378
 BETA 0.0000 0.0000 0.5148

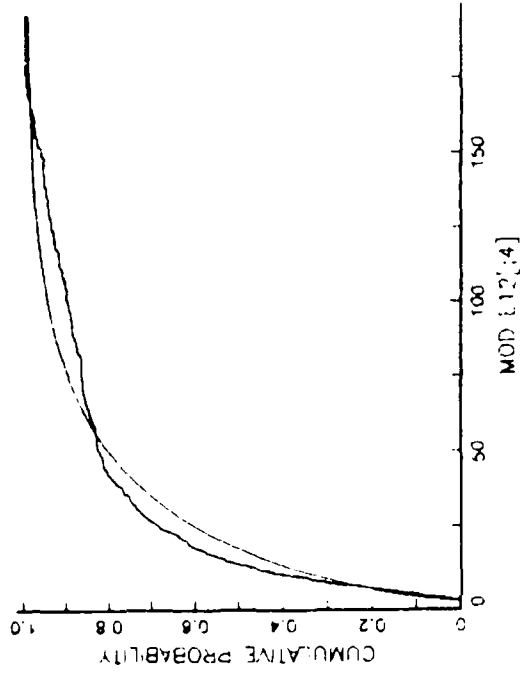
Fig. 5

12-hour Absolute Forecast Errors for X_0

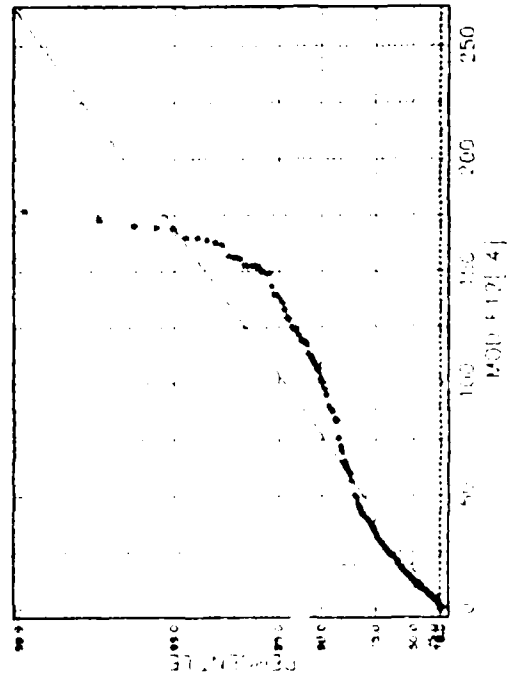
GAMMA DENSITY FUNCTION, N=462



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=462



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

SELECTION MOD E(12)[.4]
 LABEL MOD E(12)[.4]
 SAMPLE SIZE 462
 MINIMUM 178 200
 MAXIMUM 178 200
 CHROOTING NONE
 EST METHOD MAXIMUM LIKELIHOOD

MEAN 30.345 30.345
 STD DEV 41.413 34.318
 SURVIVAL 1.0013 2.3838
 NUM OBS 5 8002 11 584

PERCENTILES SAMPLE FITTED
 10 2.2 1.4348
 25 5.2 5.8008
 50 12.3 11.6308
 75 33.3 41.975
 90 100.3 78.22
 95 137.8 103.39

COVARIANCE MATRIX OF
 PARAMETER ESTIMATES
 ALPHA 0.0015327 0.000000
 BETA 0.008336 1.1796

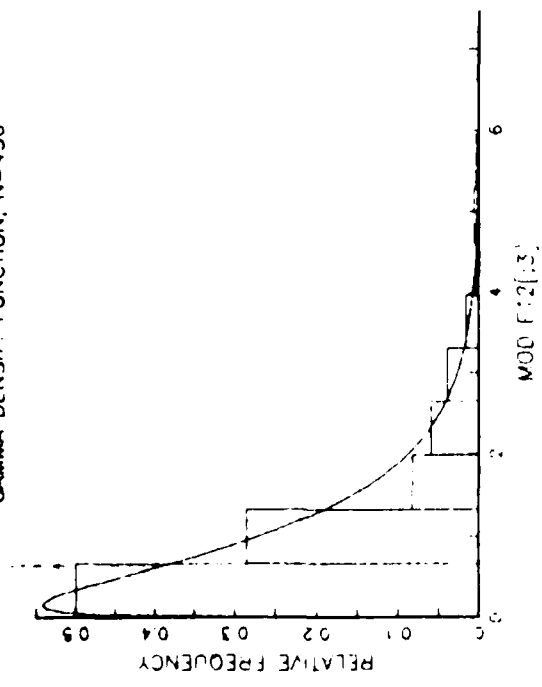
GOODNESS OF FIT
 CHI-SQUARE 6.780781
 DEG FREED 7.000000
 SIGNIF 2.5157E-10
 NORM SIGNIF 1.0191E-11
 SIGNIF 1.3804E-4
 CRAMER-V M 1.341100
 SIGNIF < .01
 AUERHOLZ 8.536800
 SIGNIF < .01

KS, AD, AND CV SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
 0.95 CONFIDENCE INTERVALS
 PARAMETER ESTIMATE LOWER UPPER
 ALPHA 0.00815 0.82141 0.71608
 BETA 43.440 28.737 81.198

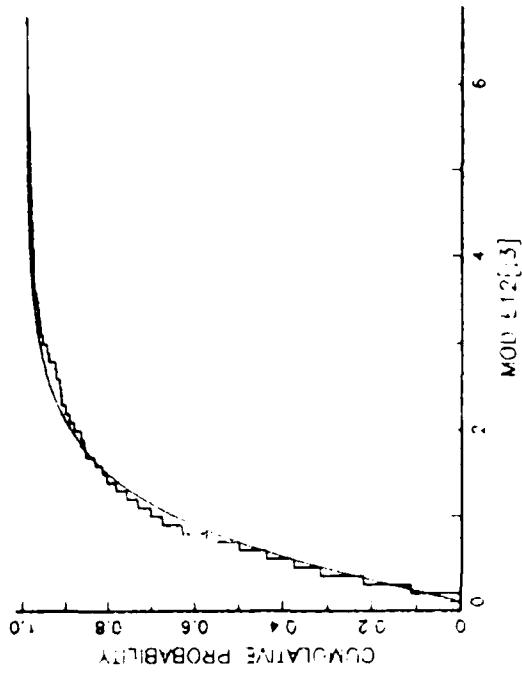
Fig. 4

12-hour Absolute Forecast Errors for 1

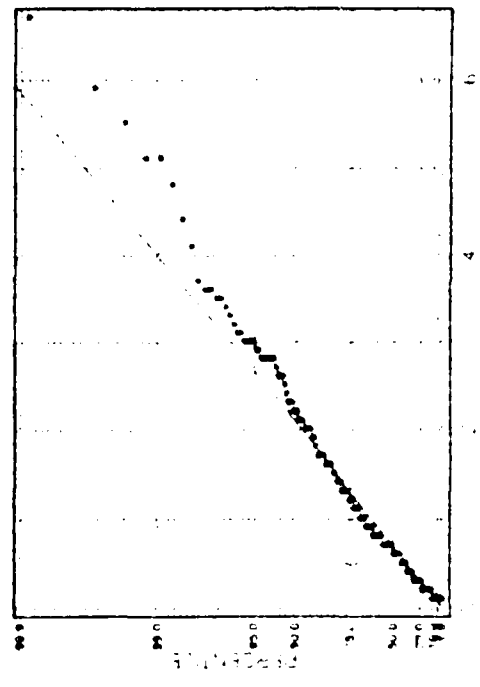
GAMMA DENSITY FUNCTION, N=436



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=436



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

3. MOD F(12, 3)
SELECTION A.
LABEL MOD F(12, 3)
SAMPLE SIZE 436
BIRTHDAY 8 100
MATHS 8 700
CUMULATIVE NONE
ESTIMATION METHOD MAXIMUM LIKELIHOOD

PARAMETER ESTIMATES
MEAN 0.84341 0.84341
STD DEV 0.86537 0.86447
BURN-IN 2 2000 1.87288
MULTIPLIS. 8 34308 8 0188

PERCENTILES SAMPLE FITTED
5 0.1 0.072888
10 0.1 0.13474
25 0.3 0.37136
50 0.6 0.68887
75 1.2 1.3085
90 2.2 2.0828
95 3 2.8603

GOODNESS OF FIT
CHI SQUARE 11.862
DFL FREED 4
SIGNIF 0.07003
COLJ-SIGFAC 0.283078
SIGNIF 0.0048073
CHISQ/DF 2.96108
APPROXIM 3.8413
SIGNIF 0.01

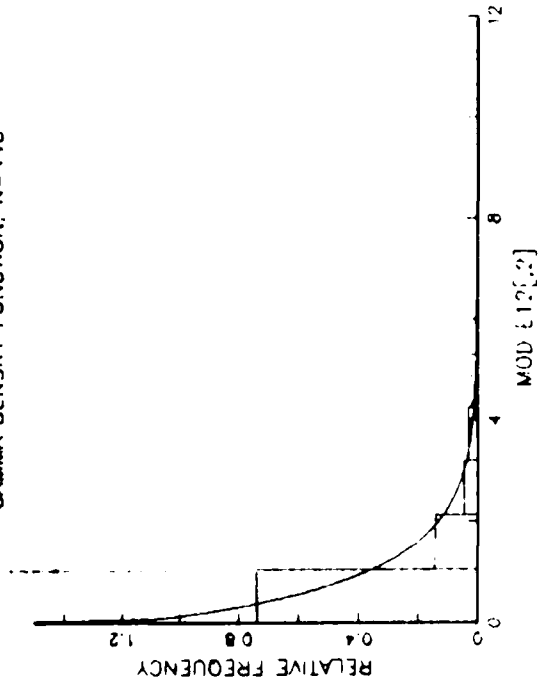
COVARIANCE MATRIX OF
PARAMETER ESTIMATES
ALPHA 0.0052884 0.0034753
BETA 0.0034753 0.0034753

45. AD AND CV SIGNIF LEVELS NOT FACT WITH ESTIMATED PARAMETERS
0.95 CONFIDENCE INTERVALS
PARAMETER ESTIMATE LOWER UPPER
ALPHA 1.180 1.0539 1.3382
BETA 0.78048 0.67458 0.90834
    
```

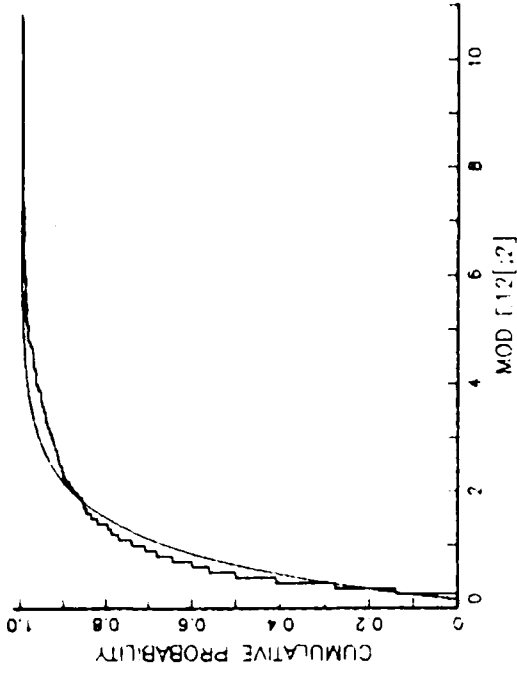
Fig. 3

12-hour Absolute Forecast Errors for R

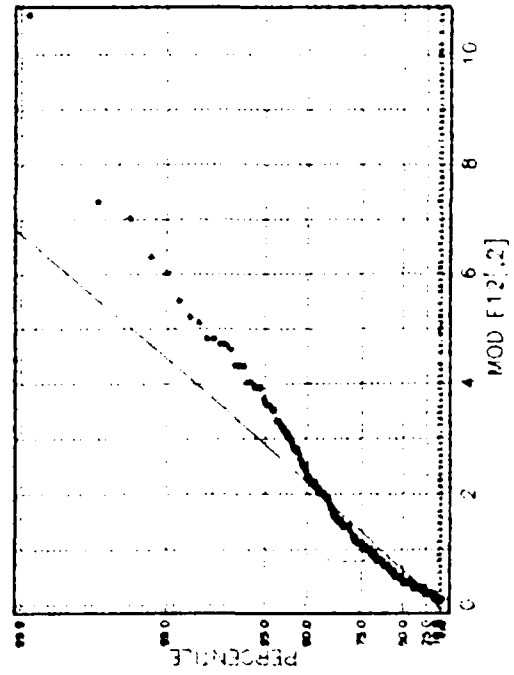
GAMMA DENSITY FUNCTION, N=443



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=443



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

SELECTION : ALL
MOD E12[:2]
LABEL : MOD E12[:2]
SAMPLE SIZE : 443
INITIAL : 100
MAXIMUM : 1000
CRITERION : NONE
EST METHOD : MAXIMUM LIKELIHOOD

SAMPLE FITTED
M AN 0 9.2873 0 9.9873
S.D. DEV 1 7.5271 0 8.6085
SKEWNESS 3 0.0288 2 0.9957
KURTOSIS 5 0.825 9 3.758

PERCENTILES SAMPLE FITTED
P 0 0 0 0.04064
10 0.1 0 0.080301
25 0.2 0 0.12036
50 0.4 0 0.1703
75 0.6 0 0.2185
90 0.8 0 0.2701

COVARIANCE MATRIX OF
PARAMETER ESTIMATES
ALPHA 0 0.03113 0 0.037818
BETA 0 0.031818 0 0.037648

CONSTANTS OF FIT
CHI-SQUARE 2 8.3481
D.F. FREED 2 8002.0
SIGNIF 8 8002.0
WILK-SAMUELSON 1 4.3481
SIGNIF 2 4001.0
CRAMER-V M 2 0.0580
SIGNIF 0
ANDERSON-DARLING 1 1.8241
SIGNIF 0

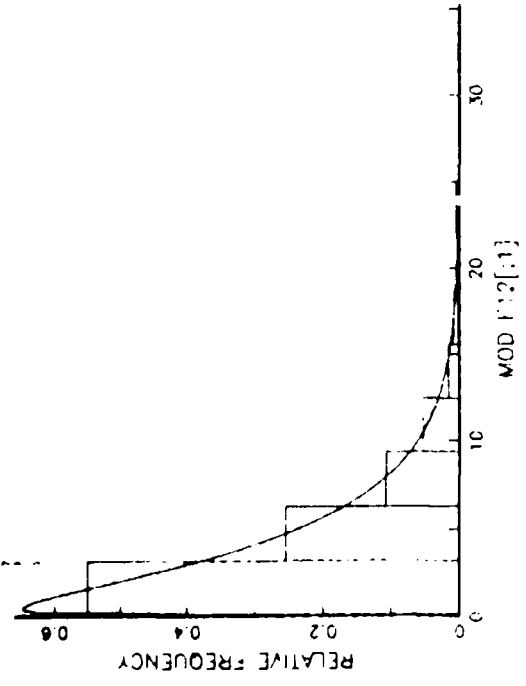
%S, MD, AND CV SIGNIF LEVELS NOT EXACT W/IN ESTIMATED PARAMETERS
%S 0.05 CONFIDENCE INTERVALS
MD 0.05 CONFIDENCE INTERVALS
CV 0.05 CONFIDENCE INTERVALS
PARAMETER ESTIMATE CONFIDENCE INTERVALS
ALPHA 0 0.03113 0 0.037818
BETA 0 0.031818 0 0.037648

```

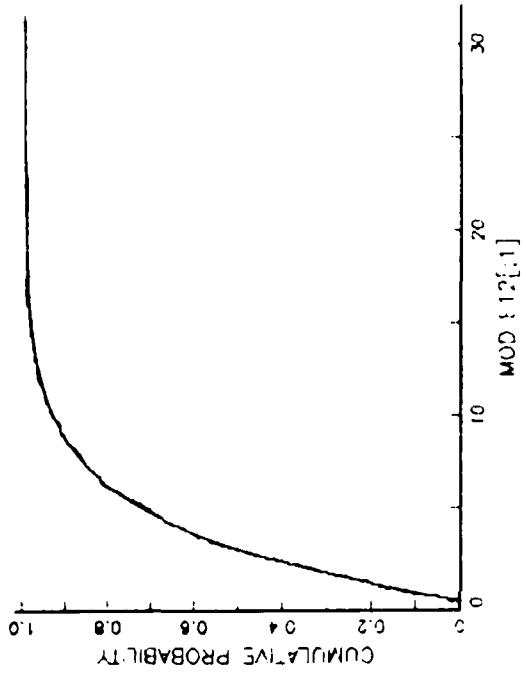
Fig. 2

12-hour Absolute Forecast Errors for

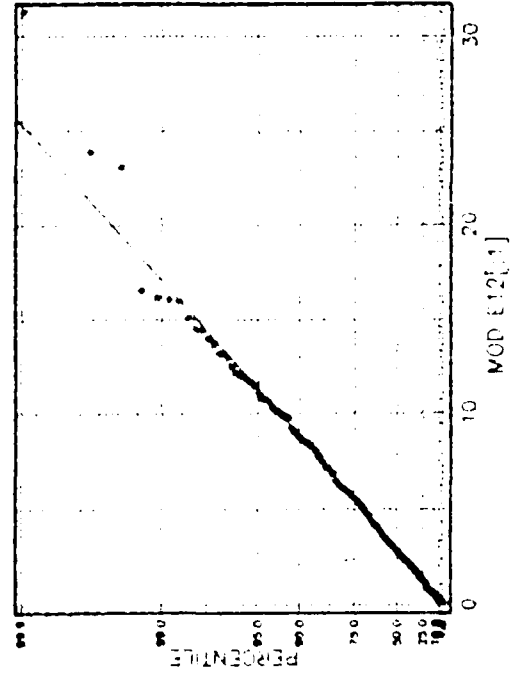
GAMMA DENSITY FUNCTION, N=482



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=482



GAMMA PROBABILITY PLOT



SELECTION ALL MOD E12[1]
 SAMPLE SIZE 482 MOD E12[1]
 MINIMUM 31.700
 CENSORING NONE
 EST METHOD MULTIMOMENT METHOD

MEAN 3.9179 3.9129
 STD DEV 3.783 3.7059
 SKWNESS 2.1835 1.8842
 KURTOSIS 11.208 8.3871

COVARIANCE MATRIX OF PARAMETER ESTIMATES
 ALPHA BR 1A
 ALPHA 0.0040824 0.017893
 BETA 0.017893 0.083383

PERCENTILES SAMPLE FITTED
 0 0 0 0
 10 0.4 0.48932
 25 1.3 1.2801
 50 3.6 3.8145
 75 6.7 6.7117
 85 11.282

GOODNESS OF FIT
 CHI-SQUARE 1 1.7134
 DEG. FREED 4 0.7788
 SIGNIF. 0.07982
 ALTERNATE 0.07982
 CHAMBERS M 0.035064
 SIGNIF. > .15
 MACKENZIE 0.35493
 SIGNIF. > .15

95, 90 AND 50 SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETER

95% CONFIDENCE INTERVALS
 PARAMETER ESTIMATE LOWER UPPER
 ALPHA 1.1149 0.86998 1.2401
 BETA 3.3068 3.0163 4.0035

Fig. 1

12-hour Absolute Forecast Errors for 1

REFERENCES

- [1] Tsui, T. L. and Brody, L. R., "Objective Storm Tracking System", Preprint: Proceedings of the 9th Conference on Weather Forecasting & Analysis, Seattle, WA, June 28-July 1, 1982.

- [2] Harr, P. A., Brody, L. R. and Tsui, T. L., "Verification Statistics of the Naval Operational Global Atmospheric Prediction System Tailored For The Field Forecaster", Extended Abstracts: Sixth Conference on Numerical Weather Prediction, Omaha, NE, June 6-9, 1983.

- [3] Harr, P. A., Tsui, T. L. and Brody, L. R., "Model Verification Statistics Tailored For The Field Forecaster", Preprints: 8th Conference on Probability and Statistics in Atmospheric Sciences, Hot Spring, Arkansas, 1983.

The overall conclusion is that the incorporation of the SEIS and VTP methodology within the NOGAPS model has improved the storm tracking capability of NOGAPS and the elliptic representation of storms provides a good means of providing synoptic level error statistics to the field forecasters.

We propose the following topics for further study and research:

1. Determine the most appropriate probability distributions to describe the probabilistic behavior of the forecast errors. The indications are that the Weibull family may provide a good fit to the absolute error data.
2. Develop procedures to generate uncertainty contours/ confidence regions around the forecasted elliptic representations of a storm based on the probability distributions of the forecast errors.
3. Examine more data to determine the functional relationship (if it exists) between the forecasted and verification values of the elliptic parameters. Different stratification schemes for the storm data such as by geographic regions and by climatic seasons could lead to the identification of sources of systematic errors and the means of remediation.

4. Conclusions and Recommendations

This study has demonstrated that the NOGAPS model performs exceedingly well in forecasting five of the six parameters of the elliptic representation of a storm. The maximum mean absolute error in forecasting the amplitude A is 8.38 (Table 2) which is less than 1% of the verification values that range between 900 and 1,000; the maximum standard deviation of these errors is 6.92. Similar positive statements apply to the errors in forecasting ϵ , R , X_0 , Y_0 as can be seen from Tables 1 and 2 and the single high mode close to zero in the histograms (Figures 1-18) of absolute errors.

The autocorrelations (Table 3) between the errors in successive forecasts of any of the six parameters indicate that these errors may, for all practical purposes, be treated as independent. Similarly, for each forecast period, the errors in forecasting the parameters A , ϵ , R , α , X_0 , Y_0 appear to be independent (Table 4). What this implies is that a large error in forecasting a parameter may not have a lasting effect on other forecasts nor will it have a carry over effect on forecasting the other parameters.

Even at the individual storm level, the mean forecast errors and their standard deviations are quite small; once again the exception is the parameter α . Scatter plots of the forecasted values versus the verification values indicated a linear relationship between the two sets, in several cases. Regression analyses to fit straight lines to the data confirmed this observation (Table 6 and Figures 19-30). When the data was stratified according to the forecasts period, e.g., all 12 hour forecasts are treated as one group, and a separate regression analysis performed for each group the linear relationship was accentuated (Table 7).

TABLE 7

ESTIMATED REGRESSION PARAMETERS FOR INDIVIDUAL FORECAST PERIOD

Storm No.	Forecast Period	Λ			X_o			Y_o		
		Intercept	Slope	Correlation	Intercept	Slope	Correlation	Intercept	Slope	Correlation
5	12	275.3	0.72	0.77	3.4	0.81	0.80	10.6	0.68	0.83
	24	476.2	0.52	0.72	7.4	0.56	0.78	6.0	0.83	0.96
	36	748.6	0.24	0.37	10.1	0.40	0.82	12.6	0.64	0.85
	48	1062.5	-0.08	-0.09	12.7	0.26	0.66	19.0	0.45	0.60
	60	1235.6	-0.25	-0.24	13.4	0.23	0.72	22.5	0.34	0.61
13	12	454.6	0.54	0.55	-2.0	1.11	0.96	-0.1	0.99	0.99
	24	572.5	0.43	0.52	3.3	0.81	0.94	-0.1	0.98	0.99
	36	740.7	0.26	0.39	6.4	0.63	0.78	0.1	0.97	0.99
	48	751.3	0.25	0.54	4.4	0.78	0.80	-1.4	1.01	0.99
	60	762.9	0.27	0.74	-1.0	0.99	0.78	-1.0	0.99	0.99
18	12	256.9	0.74	0.77	2.2	0.90	0.92	0.1	1.00	0.96
	24	489.0	0.50	0.49	3.7	0.81	0.81	2.8	0.93	0.93
	36	454.4	0.54	0.60	6.4	0.67	0.60	8.1	0.78	0.81
	48	616.6	0.37	0.45	14.9	0.25	0.22	14.8	0.57	0.66
	60	437.2	0.56	0.61	14.3	0.27	0.28	16.8	0.51	0.60
19	12	277.6	0.72	0.92	0.8	0.96	0.99	-0.7	1.02	0.99
	24	488.8	0.51	0.78	-0.8	1.05	0.99	-2.3	1.06	0.99
	36	646.1	0.35	0.54	-1.6	1.08	0.96	-1.9	1.06	0.94
	48	701.0	0.30	0.50	-4.3	1.20	0.94	-1.2	1.04	0.91
	60	819.9	0.18	0.38	-3.9	1.17	0.89	3.5	0.90	0.86

that can be made from the correlations in Table 7 is that the 12 and 24 hour forecasts, and to a lesser extent the 36 hour forecasts correspond well with the verification values; the efficiency of the forecasting scheme appears to drop after the 36 hour forecasts.

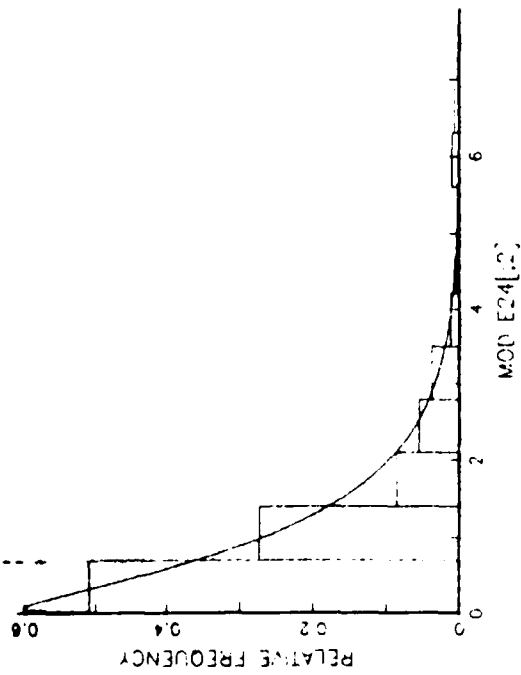
The regression analyses confirmed what was observed from the scatter plots, namely, a linear fit in many cases. If the functional relationship between the forecasted and verification values can be determined with good precision, corrective action can be taken to remove this source of systematic error in the forecasting scheme. However, the results in Table 6 do not lend themselves to the determination of the functional relationship. More data needs to be examined and different ways of stratifying the data such as by geographic regions and/or climatic seasons may prove to be profitable. Another possibility is to group the available records for a storm according to the forecast periods, i.e., all 12 hour forecasts as one group, all 24 hour forecasts as another group, etc. Of course, this scheme can only be applied to storms with large numbers of records. We tried this approach on 4 out of the 20 storms (storms 5, 13, 18 and 19, each with 60 or more records). The records for each storm were formed into five groups, one for each of the forecast periods and a separate regression analysis was performed for each group.

The estimated regression parameters in Table 7 reveal a much stronger linear relationship when the data is stratified according to the forecast period. Also, one can discern a definite pattern in the relationship between the forecasted and verification values of the storm's amplitude A . For the 12 hour forecasts, the relationship is linear with an intercept value of about 260 and slope .7; the intercept and slope values for the 48 hour forecasts are around 475 and .5 respectively. This is only an empirical observation and a more extensive study will be necessary to confirm this. Even though there is a strong correlation between the forecasted and verification values of X_0 and Y_0 , no pattern is evident in the estimates of the intercepts and slopes of the fitted lines. Another observation

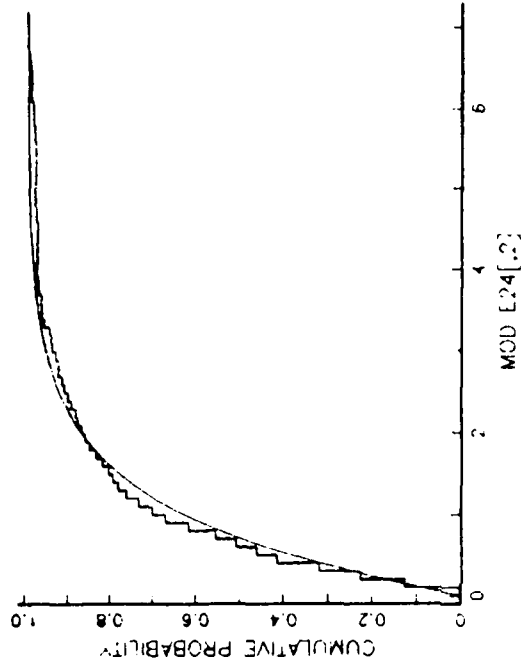
TABLE 6
ESTIMATED REGRESSION PARAMETERS

Storm No.	A			X _o			Y _o		
	Intercept	Slope	Correlation	Intercept	Slope	Correlation	Intercept	Slope	Correlation
1	212.9	0.79	0.91	12.1	0.45	0.55	28.8	0.25	0.51
2	630.2	0.37	0.90	15.5	0.25	0.64	38.9	-0.05	0.45
3	984.9	0.003	0.00	2.7	0.84	0.92	22.9	0.29	0.30
4	495.8	0.50	0.37	20.9	0.09	0.16	23.9	0.09	0.10
5	732.7	0.26	0.33	11.3	0.35	0.70	13.1	0.62	0.82
6	962.7	0.04	0.05	11.3	0.45	0.14	-7.3	1.12	0.73
7	589.3	0.41	0.75	2.0	0.88	0.75	15.5	0.61	0.95
8	357.8	0.64	0.64	7.5	0.68	0.87	12.4	0.57	0.86
9	1066.7	-0.08	0.09	8.5	0.63	0.85	8.7	0.69	0.91
10	714.8	0.28	0.28	-0.7	0.99	0.82	15.1	0.46	0.47
11	626.6	0.37	0.29	25.9	-0.20	-0.29	4.6	0.88	0.85
12	143.1	0.86	0.47	6.1	0.73	0.90	6.8	0.75	0.82
13	745.0	0.25	0.47	2.0	0.87	0.86	-0.2	0.98	0.99
14	-133.0	1.14	0.33	-4.0	1.19	0.48	10.7	0.59	0.89
15	446.2	0.55	0.67	7.9	0.60	-0.03	8.8	0.75	-0.29
16	640.4	0.35	0.79	-1.6	1.07	0.80	-0.6	1.01	0.60
17	349.5	0.65	0.09	4.1	0.81	0.32	0.4	0.97	0.38
18	812.9	0.13	0.59	8.4	0.52	0.60	0.3	0.99	0.81
19	261.3	0.74	0.57	22.5	-0.02	0.95	30.1	-0.09	0.93
20	959.5	0.04	0.31	10.1	0.50	0.91	27.9	0.24	0.97

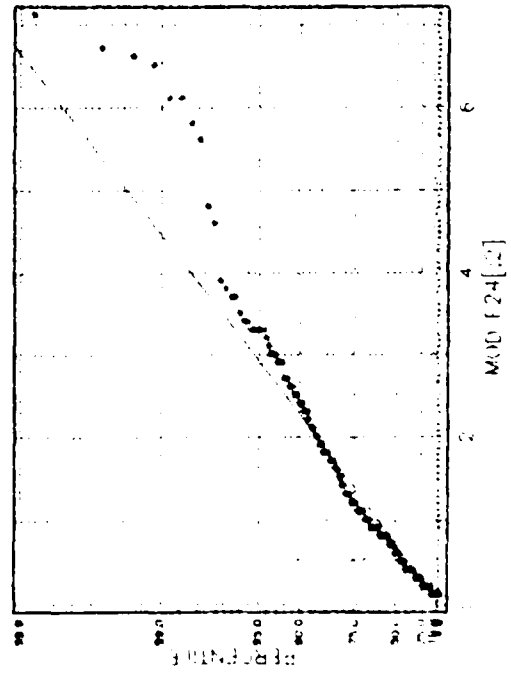
GAMMA DENSITY FUNCTION, N=396



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=396



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

SELECTION:  ALL MOD E24[.2]
SAMPLE SIZE: 396
MINIMUM:    0
MAXIMUM:    7.100
CONCENTR:   NONE
EST. METHOD: MAXIMUM LIKELIHOOD

          SAMPLE  FITTED
MEAN:    1.0078  1.0078
STD DEV:  1.5841  0.8883
SKEWNESS: 2.5635  1.8232
KURTOSIS: 10.938  8.8174

PERCENTILES SAMPLE  FITTED
5           0.1     0.08227
10          0.1     0.11874
20          0.3     0.26753
50          0.8     0.5721
80          2.4     2.2888
95          3.5     2.8321

COVARIANCE MATRIX OF
PARAMETER ESTIMATES
ALPHA  BETA
ALPHA  0.004271  0.0038751
BETA   0.0038751  0.005702

COEFFS OF FIT
CHI SQUARE  7.48
DEG FREED   4
SIGNIF     0.11248
ADJUST-RSQ  0.10108
CORRELATION 0.7487154
CONSTANT   4.01
SIGNIF     0.01
ADJUST-RSQ 0.0519
SIGNIF     0.01

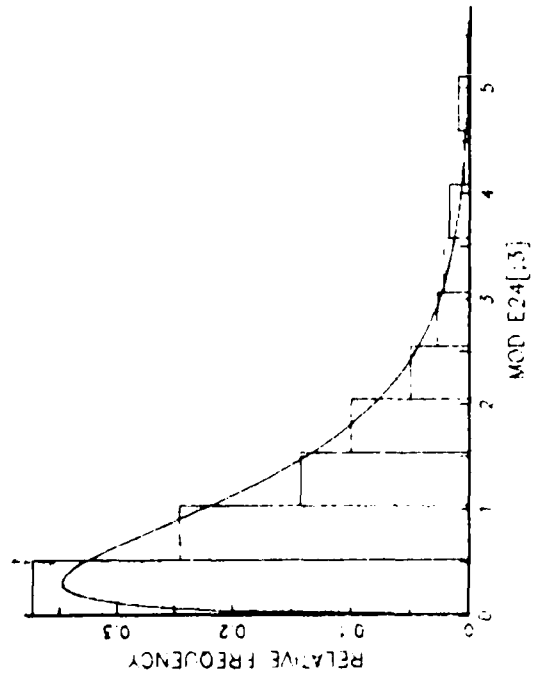
KS, AD, AND CV SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETERS

PARAMETER ESTIMATE LOWER UPPER
ALPHA  1.0081  0.8321  1.2
BETA   0.9388  0.7858  1.047
    
```

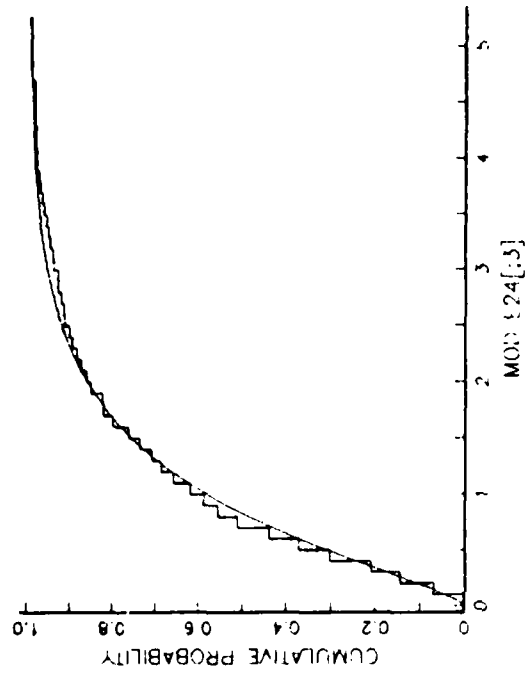
Fig. 8

24-hour Absolute Forecast Errors for ϵ

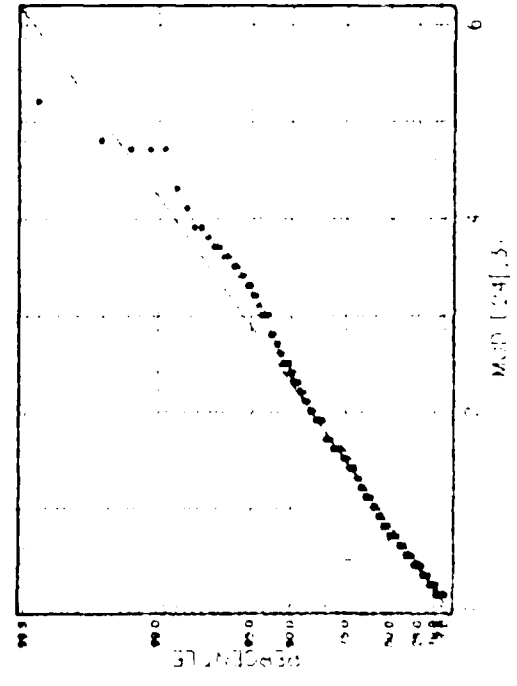
GAMMA DENSITY FUNCTION, N=398



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=398



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

T SELECTION : MOD E24[.3]
LABEL : MOD E24[.3]
SAMPLE SIZE : 398
MINIMUM : 100
MAXIMUM : 5,200
CLEANING : NONE
EST METHOD : MAXIMUM LIKELIHOOD

SAMPLE FITTED
MEAN : 1.0744 1.0744
STD DEV : 0.8701 0.8713
SKEW SS : 1.84 1.8980
KURTOSIS : 5.7184 7.3342

PERCENTILES SAMPLE FITTED
5 0 1 0.10875
10 0 2 0.1889
25 0 7 0.32942
50 0 17 0.51962
75 1 6 0.6798
90 2 4 0.8232
95 3 3 0.9152

COVARIANCE MATRIX OF
PARAMETER ESTIMATES
ALPHA : 1.0744
BETA : 0.870054 0.0044318
ALPHA : 0.0044318 0.0019178

COEFFICIENTS OF FIT
CHI-SQUARE : 13.444
DEGREES OF FREEDOM : 6
P-VALUE : 0.03601
WILCOX STAT : 0.007344
SIGNIF : 0.000008
CRAMER-V : 0.32983
SIGNIF : 1.15
ANDERSON-DWALD : 2.0824
SIGNIF : 0.10

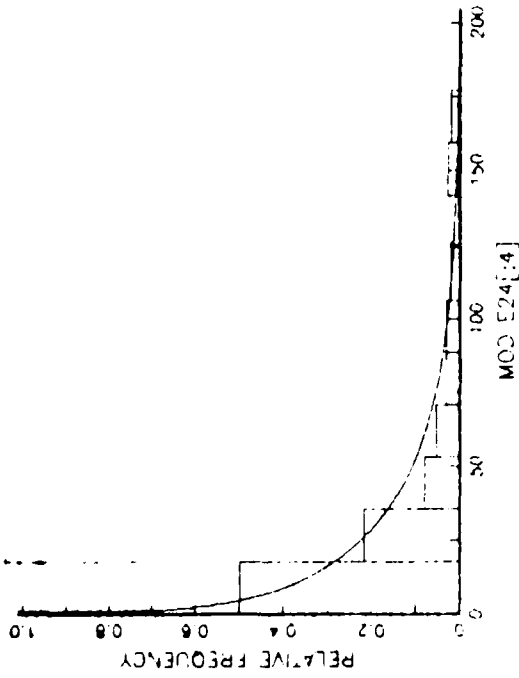
ITS AL AND CV SIGNIF LEVELS NOT EXACT WITH ESTIMATED PARAMETERS

PARAMETER ESTIMATE (CONFIDENCE INTERVALS)
ALPHA : 1.0743 1.21 1.2586
BETA : 0.77609 0.67883 0.87325
    
```

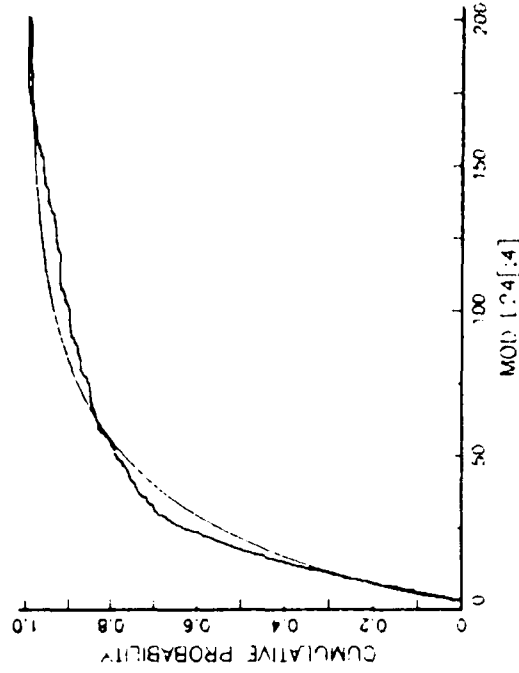
Fig. 9

24-hour Absolute Forecast Errors for R

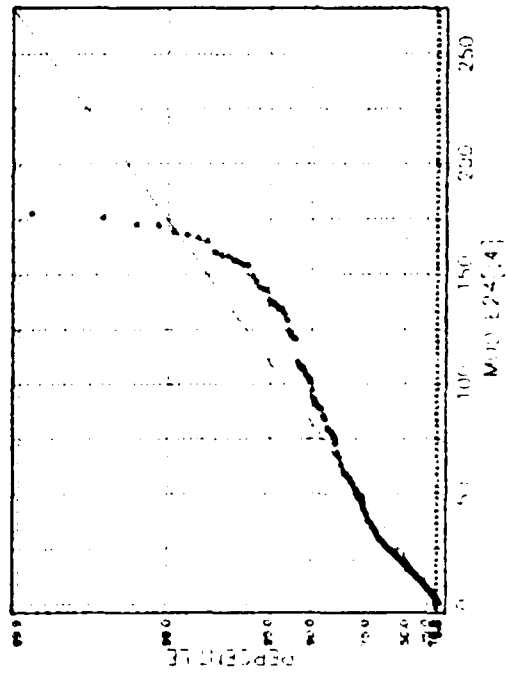
GAMMA DENSITY FUNCTION, N=411



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=411



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

K SELECTION ALL
MOD [24][4]
LAMB 1
SAMPLE SIZE 411
INITIALS 1.00
METHOD NONE
EST METHOD MAXIMUM LIKELIHOOD

MEAN 34.078 34.078
STD DEV 41.138 5.865
PARAMS 5 8.34 10.13
PERCENTILES SAMPLE FITTED
5 1.5 1.008
10 3 2.3829
25 7.8 7.8169
50 17.8 17.824
75 41.3 41.138
90 96.8 87.401
95 137.3 106.93

COVARIANCE MATRIX OF
PARAMETER ESTIMATES
ALPHA 0.0274389 0.17409
BETA 0.12409 1.481

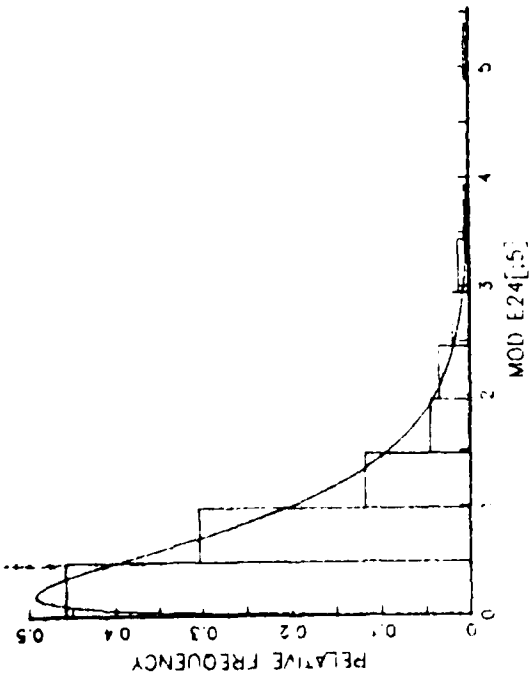
COEFFICIENTS OF FIT
CHI-SQUARE 3.802181
D.F. 3 3.802181
SIGMA 7.000000
SIGMA 3.13248 6
M.L.M. BAYES 8.8234 2
SIGMA 3.3747 3
CRAMP-AY 1.2004 1
SIGMA 1.075
AVERAGE 3.892380
SIGNIF. 0.01

%S, AD AND CV SIGNIF. LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
0.95 CONFIDENCE INTERVALS
PARAMETER ESTIMATE LOWER UPPER
ALPHA 0.01831 0.22188 0.01234
BETA 41.631 54.894 48.298
    
```

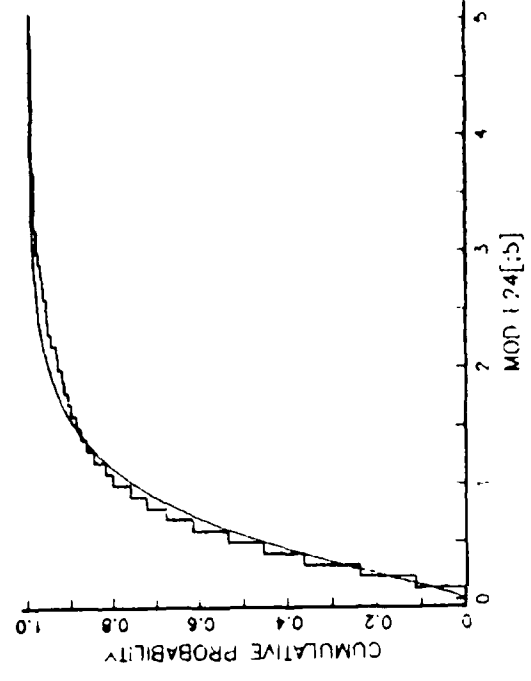
Fig. 10

24-hour Absolute Forecast Errors for λ

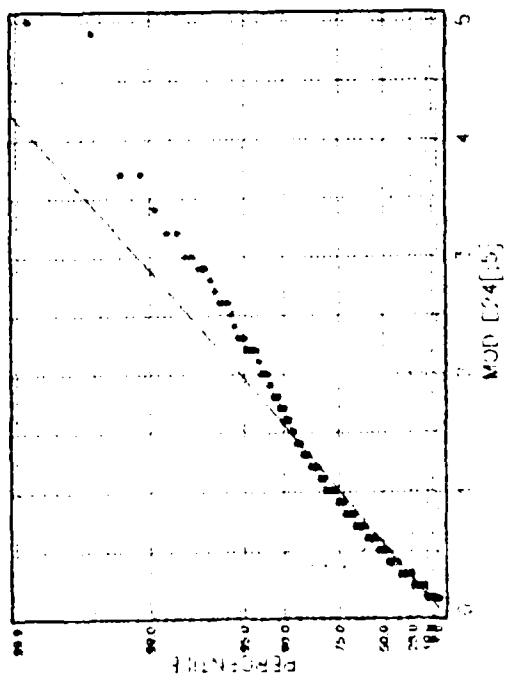
GAMMA DENSITY FUNCTION, N=408



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=408



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

3. SELECTION : MOD E24[.5]
   LABEL     : MOD E24[.5]
   SAMPLE SIZE : 408
   MINIMUM    : 100
   MAXIMUM    : 5000
   CENTERING  : NONE
   EST. OF THEO. MAXIMUM LIKELIHOOD

   SAMPLE    : FITTED
   MEAN      : 0.73084  0.73084
   STD DEV.  : 0.73279  0.82478
   SKEWNESS  : 2.34218  1.72089
   KURTOSIS  : 10.101   7.28033

   PERCENTILES SAMPLE    : FITTED
   5      0.1   0.1768
  10     0.1   0.1768
  25     0.3   0.27873
  50     0.5   0.58254
  75     0.9   0.9048
  80     1.1   1.2841
  85     1.7   1.8824
  90     2.3   1.8824

   COVARIANCE MATRIX OF
   PARAMETER ESTIMATES
   ALPHA  0.0715383  0.0078269
   BETA   0.0029349  0.0018874

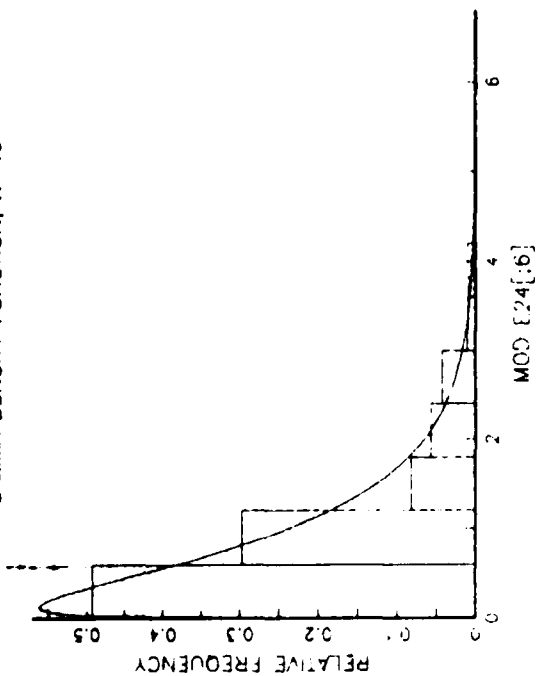
   GOODNESS OF FIT
   CHI-SQUARE  12.449
   DEG. FREED.  4
   SIGNIF.     0.014201
   NAGARAKENNA  0.0419891
   ZEPHERYNOV  0.74772
   CRESSIE    < 0.1
   SIGNIF.    4.8047
   ANDERSON-DWINSKY  0.01
   SIGNIF.    0.01

   VS. AD. AND CV SIGNIF. LEVELS NOT EXACTLY WITH ESTIMATED PARAMETERS
   0.95 CONFIDENCE INTERVALS
   PARAMETER ESTIMATE LOWER UPPER
   ALPHA  1.3468  1.1895  1.54
   BETA   0.0334  0.45371  0.87389
  
```

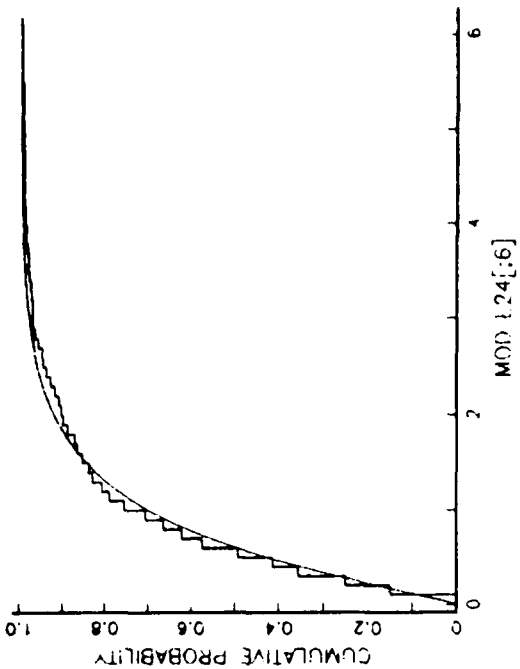
Fig. 11

24-hour Absolute Forecast Errors for X_0

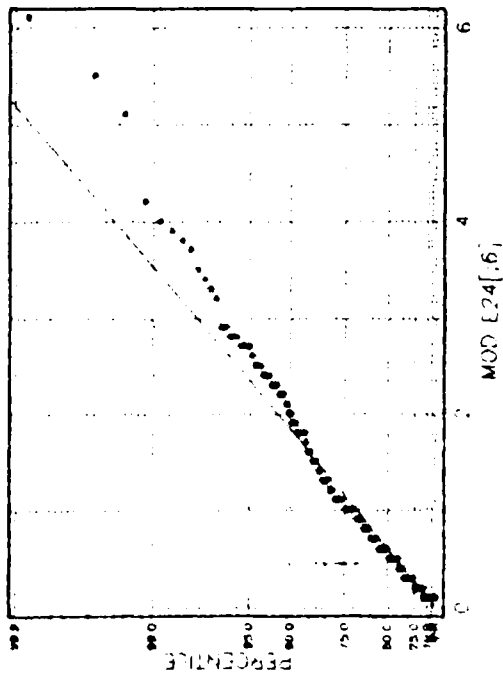
GAMMA DENSITY FUNCTION, N=404



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=404



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

SELECTION: MOD [24] [.6]
LABEL: ALL
SAMPLE SIZE: MOD [24] [.6]
N: 404
METHOD: 0
CONFIDENCE INTERVALS: 0
FITTING METHOD: 100
FITTING METHOD: 100
FITTING METHOD: MULTIMOMENT METHOD

SAMPLE: FITTED
MEAN: 0.83317 0.83317
STD DEV: 0.88293 0.78537
SKEWNESS: 2.1354 1.8372
KURTOSIS: 10.185 8.0832

PERCENTILES SAMPLE: FITTED
5: 0 0.06303
10: 0 0 0.11708
25: 0 2 0.28208
50: 0 6 0.614
75: 1 15 1.1577
90: 2 1.8397
95: 2 2.2916

COEFFICIENTS OF:
PARAMETER ESTIMATES
ALPHA: 0.0024871 0.0033
BETA: 0.0033 0.0078005

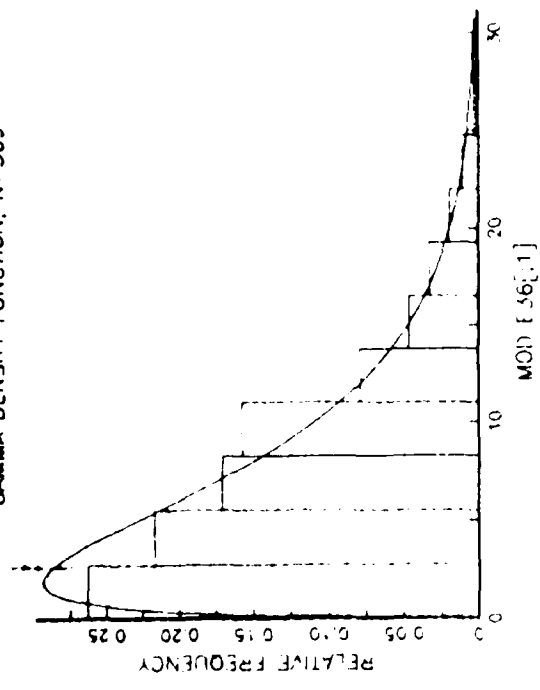
COEFFICIENTS OF:
PARAMETER ESTIMATES
CHI-SQUARE: 13.907
DEC FREED: 4
SIGNIF: 0.0078007
KOLMO-SMIRN: 0.00844
SIGNIF: 0.000078
Cramer's V: 0.29178
SIGNIF: 0.0078
Anderson-Darling: 6.4574
SIGNIF: 0.01

PS, NO, AND LOW SIGNIF. LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
PARAMETER ESTIMATES
ALPHA: 1.188 1.0368 1.3312
BETA: 0.70308 0.89948 0.81089
    
```

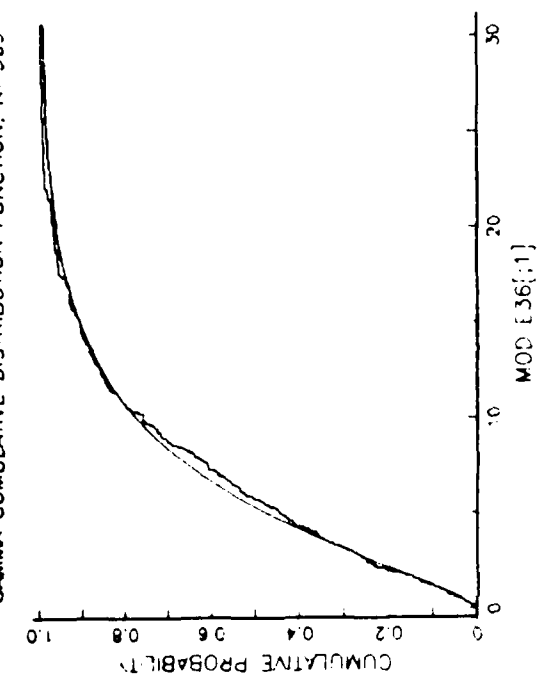
Fig. 12

24-hour Absolute Forecast Errors for Y_0

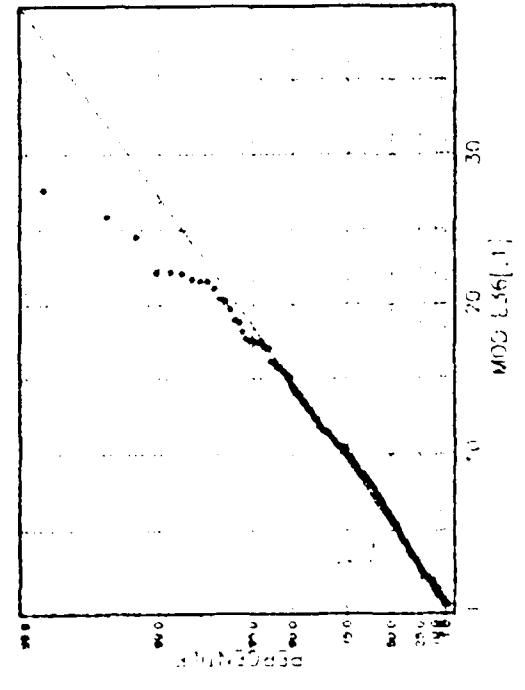
GAMMA DENSITY FUNCTION, N=369



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=369



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

7. SELECTION: ALL
 8. MOD: E36[.1]
 9. SAMPLE SIZE: 369
 10. MINIMUM: 100
 11. MAXIMUM: 21 800
 12. CLUSTERING: NONE
 13. EST. METHOD: MAXIMUM (LIKELIHOOD)

MEAN	STDEV	VARIANCE	KURTOSIS	SKW
5.681	0.3723	0.1386	3.9433	1.3981

PERCENTILES SAMPLE FITTED
 5 0.6 0.6863
 10 1.1 1.2009
 25 2.6 2.8188
 50 5.7 5.2009
 75 9.8 9.4808
 90 14.5 14.847
 95 17.5 18.447

COMPARISON MATRIX OF PARAMETER ESTIMATES
 ALPHA 0.008431 0.030084
 BETA 0.030284 0.18012

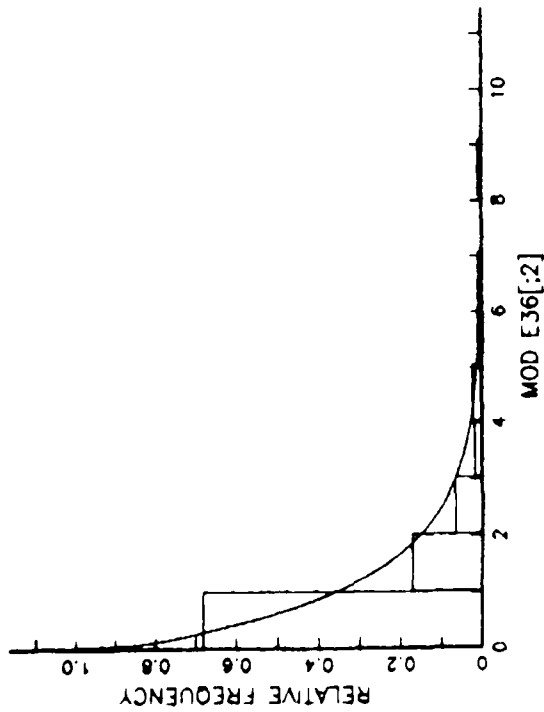
GOODNESS OF FIT
 CHI-SQUARE 0.0001
 DEG. FREED. 7
 SIGNIF. 0.9825
 MOD. STATIST. 0.050016
 SIGNIF. 0.31443
 CRAMER'S V 0.1884
 SIGNIF. 0.0014
 ADJUSTED R-SQ 0.0014
 SIGNIF. 0.13

KS, AD, AND CV SIGNIF. LEVELS NOT EXACT WITH ESTIMATED PARAMETERS
 PARAMETER ESTIMATE CONF. LOWER UPPER
 ALPHA 1.3773 1.1972 1.5672
 BETA 4.8864 4.2719 5.7808

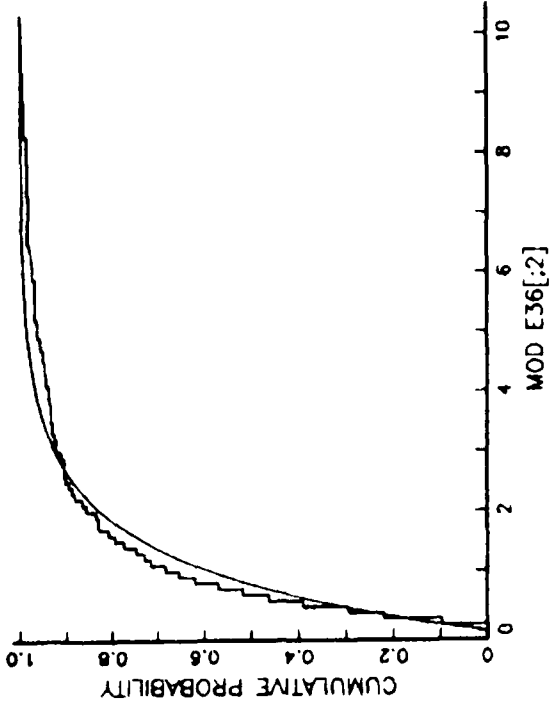
Fig. 13

36-hour Absolute Forecast Errors for A

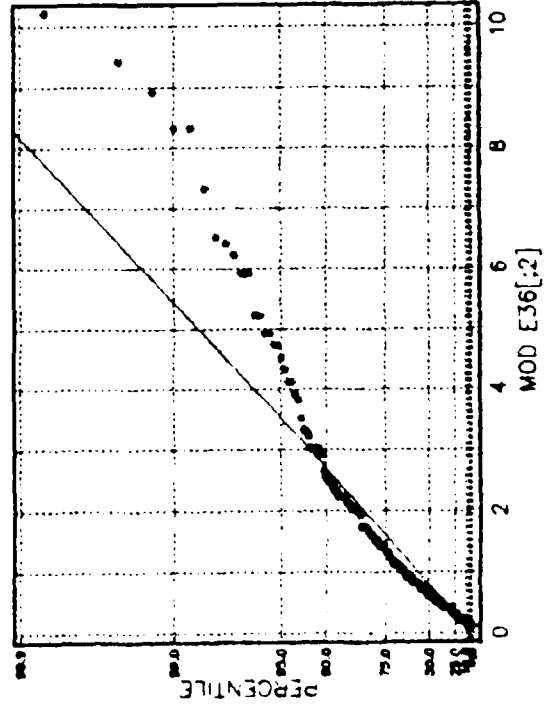
GAMMA DENSITY FUNCTION, N=344



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=344



GAMMA PROBABILITY PLOT



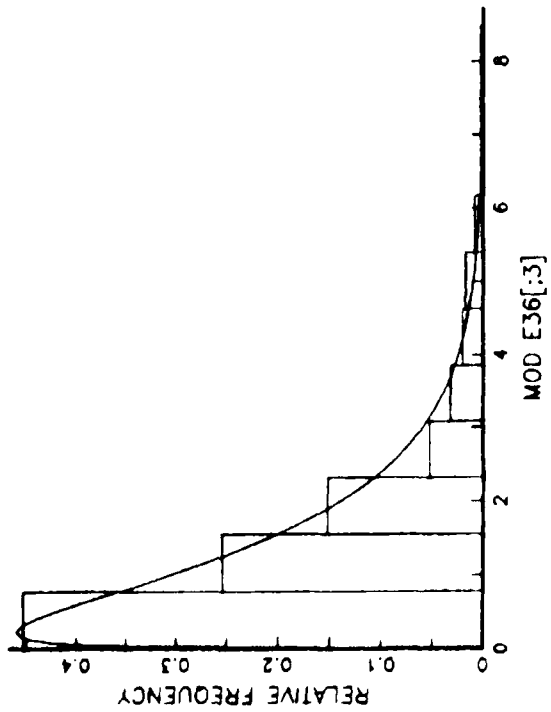
GAMMA DISTRIBUTION

X		MOD E36[:2]	
SELECTION	ALL	MOD E36[:2]	
LABEL	MOD E36[:2]		
SAMPLE SIZE	344		
MINIMUM	160		
MAXIMUM	10,300		
CENSORING	None		
FIT. METHOD	MAXIMUM LIKELIHOOD		
PARAMETER ESTIMATES			
MEAN	1.187	1.187	
STD DEV	1.8400	1.176	
COEFFICIENTS	3.014	2.0284	
ALPHAS	13.280	9.0283	
CONFIDENCE INTERVALS			
PARAMETER	ESTIMATE	LOWER	UPPER
ALPHA	0.0000	0.00794	1.0018
BETA	1.0000	0.99206	1.0031
COEFFICIENTS OF FIT			
CHI-SQUARE	24.340		
DEG. OF FREEDOM	3		
LIKELIHOOD	0.000000		
LOG-LIKELIHOOD	0.11880		
SCORE	0.70287		
SCORE-2	1.0041		
SCORE+2	2.0079		
WILCOXON	4.81		
WILCOXON-2	7.0168		
WILCOXON+2	9.0197		
PERCENTILES SAMPLE			
5	0.1	0.00146	
10	0.2	0.11202	
25	0.3	0.20000	
50	0.6	0.70287	
75	1.4	1.0041	
90	2.0	2.0079	
95	4.8	3.8167	
NOTE: 90% AND 95% BOUNDS, LEVELS NOT EXACT WITH ESTIMATED PARAMETERS			
CONFIDENCE INTERVALS			
PARAMETER	ESTIMATE	LOWER	UPPER
ALPHA	0.00000	0.00794	1.0018
BETA	1.00000	0.99206	1.0031

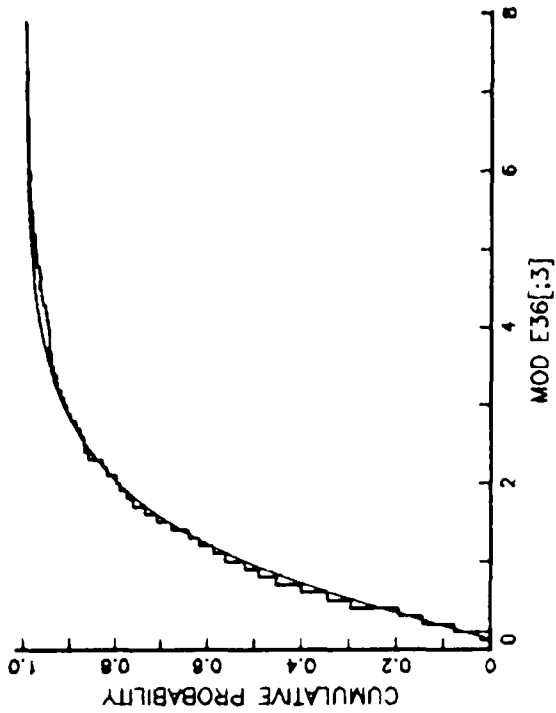
Fig. 14

36-hour Absolute Forecast Errors Plot

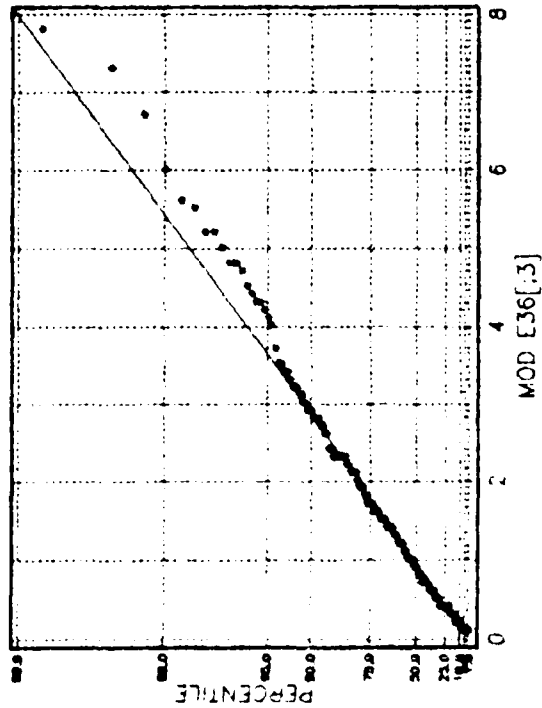
GAMMA DENSITY FUNCTION, N=342



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=342



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

SELECTION : ALL
 LABEL : MOD E36[:3]
 SAMPLE SIZE : 342
 MEAN : 1.763
 STD DEV : 1.2783
 SKEWNESS : 1.4889
 KURTOSIS : 7.8837

PARAMETER ESTIMATE LOWER UPPER
 ALPHA 1.7028 1.0428 1.3705
 BETA 1.0708 0.8938 1.2478

MEAN : 1.763
 STD DEV : 1.2783
 SKEWNESS : 1.4889
 KURTOSIS : 7.8837

PARAMETER ESTIMATE LOWER UPPER
 ALPHA 1.7028 1.0428 1.3705
 BETA 1.0708 0.8938 1.2478

COMPLIANCE MATRIX OF PARAMETER ESTIMATES
 ALPHA 0.808831 0.808074
 BETA 0.808074 0.808187

MEASURES OF FIT
 CHI-SQUARE 7.8273
 DEFS (PARAMS) 2
 SIGNIF 0.18544
 K-S-M-B-GHSH 0.07
 SIGNIF 0.87005
 Cramer-V M 0.23787
 SIGNIF > .15
 APOST-GHSH 1.8888
 SIGNIF < .15

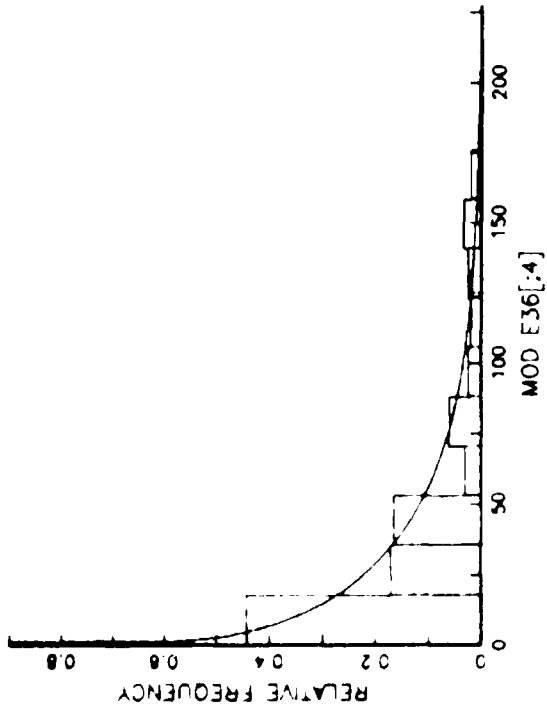
NO. OF AND CV SIGNIF. LEVELS NOT EXACT WITH ESTIMATED PARAMETERS

0.80 COMPOSITE INTERVALS
 PARAMETER ESTIMATE LOWER UPPER
 ALPHA 1.7028 1.0428 1.3705
 BETA 1.0708 0.8938 1.2478

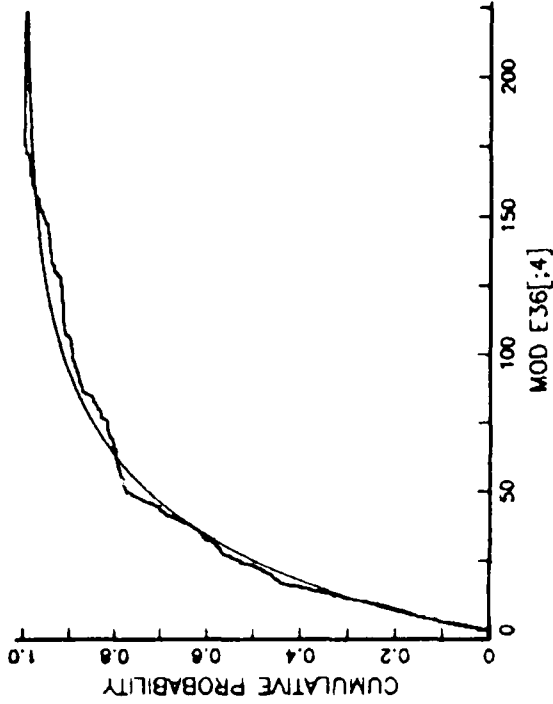
Fig. 15

36-hour Absolute Forecast Errors for R

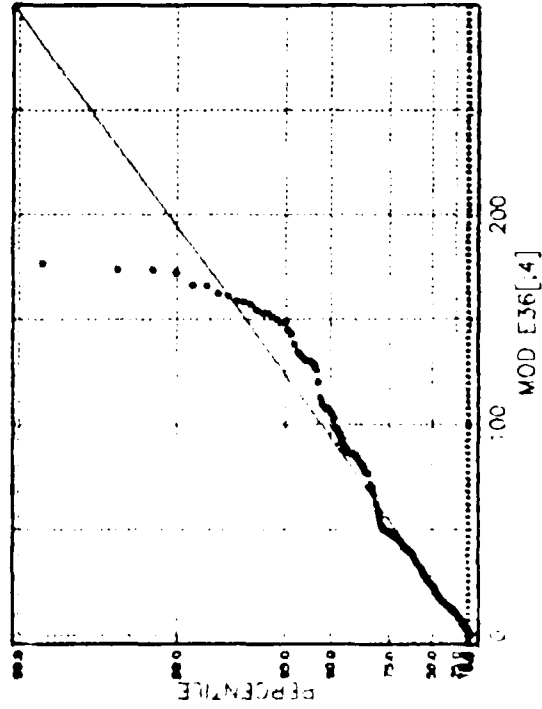
GAMMA DENSITY FUNCTION, N=356



GAMMA CUMULATIVE DISTRIBUTION FUNCTION, N=356



GAMMA PROBABILITY PLOT



GAMMA DISTRIBUTION

```

X SELECTION ALL MOD EM[.4]
LABEL ALL MOD EM[.4]
SAMPLE SIZE 300
MEAN 179.800
VARIANCE 179.800
EST. METHOD: MAXIMUM LIKELIHOOD

SAMPLE FITTED
MEAN 179.800
STD DEV 13.242
SKEWNESS 1.071
KURTOSIS 4.087

PARAMETER ESTIMATES
ALPHA 0.003208
BETA 0.10448

CONFIDENCE INTERVALS
PARAMETER ESTIMATE LOWER UPPER
ALPHA 0.00279 0.00379
BETA 0.102 0.107

COEFFICIENTS OF
PARAMETER ESTIMATES
ALPHA 0.003208
BETA 0.10448

COEFFICIENTS OF FIT
CHI-SQUARE 4.10121
DEG FREED 7.00000
SIGNIF 1.4110E-8
MULTI-CRITER 6.2160E-2
SIGNIF 2.7763E-1
CHI-SQUARE 2.1182E-1
SIGNIF 2.1320E-1
SIGNIF 3.11E-1
SIGNIF 3.11E-1

CONFIDENCE INTERVALS
PARAMETER ESTIMATE LOWER UPPER
ALPHA 0.00279 0.00379
BETA 0.102 0.107
    
```

Fig. 16

36-hour Absolute Forecast Errors for

SCATTER PLOT, SSZ=19

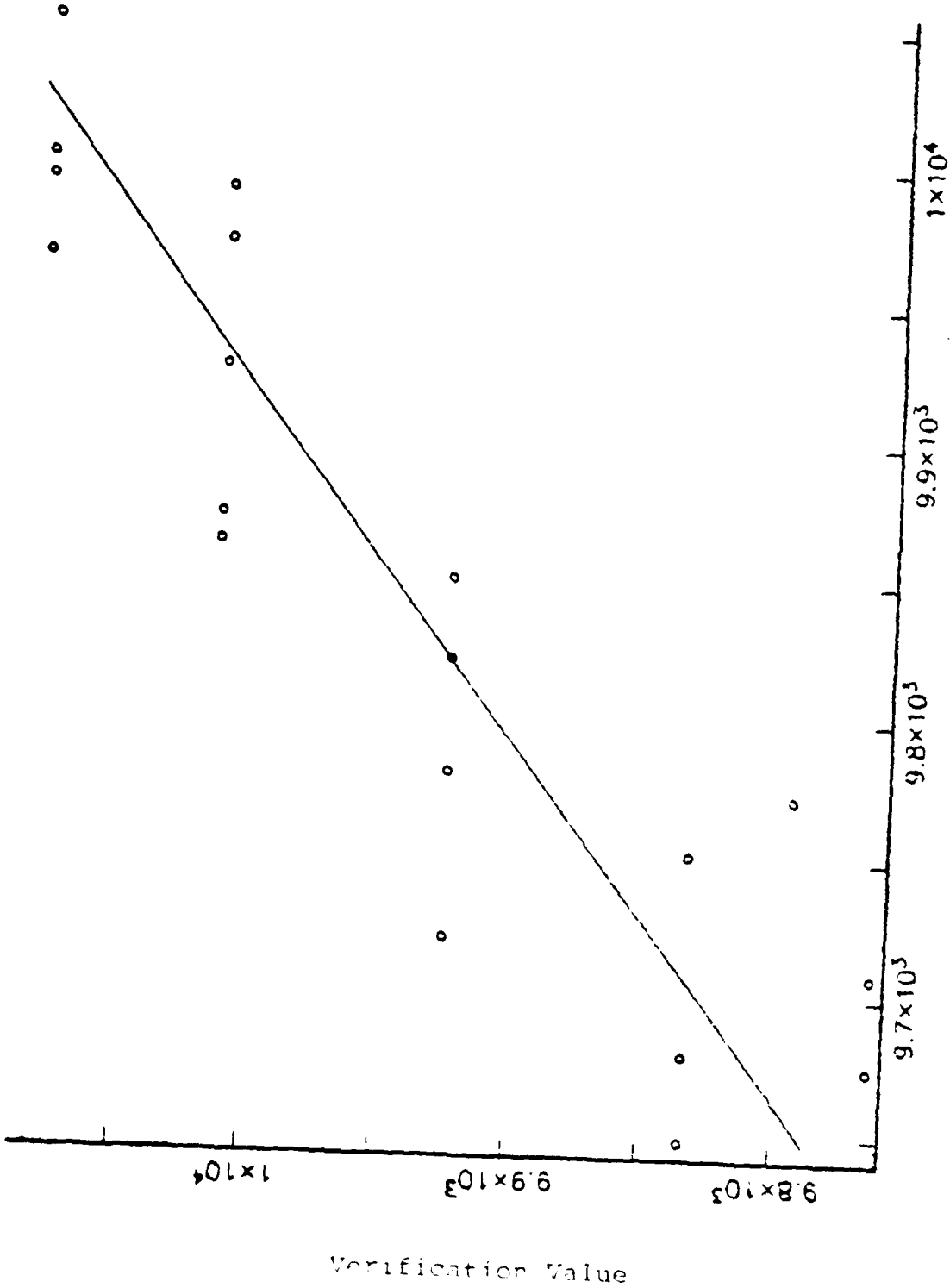


FIGURE 19
FORECASTED VALUES OF AMPLITUDE - STORM 2

SCATTER PLOT, SSZ=27

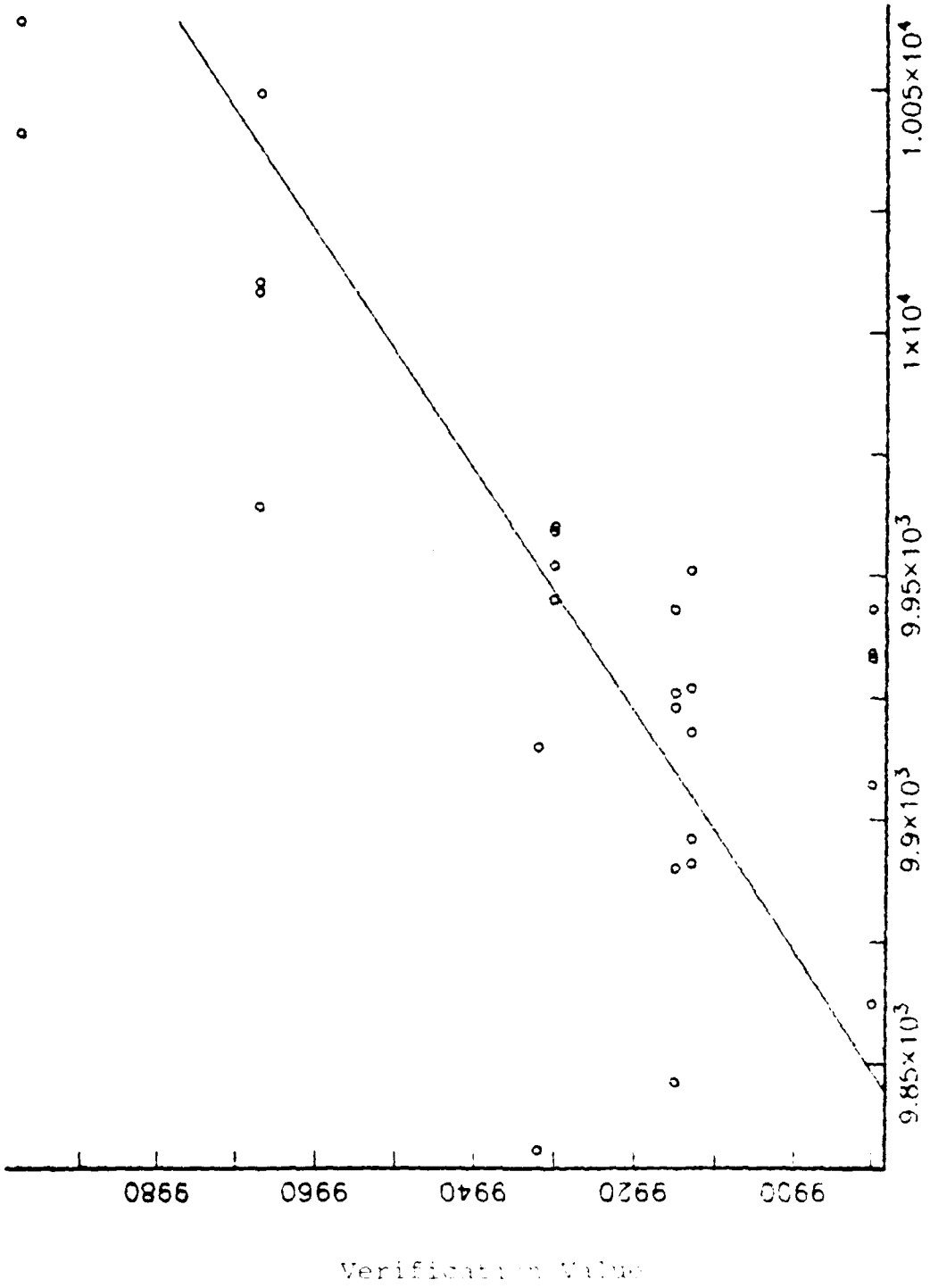


FIGURE 20
FORECASTED VALUES OF AMPLITUDE - STORM 10

Figure 21

SCATTER PLOT, SSZ=41

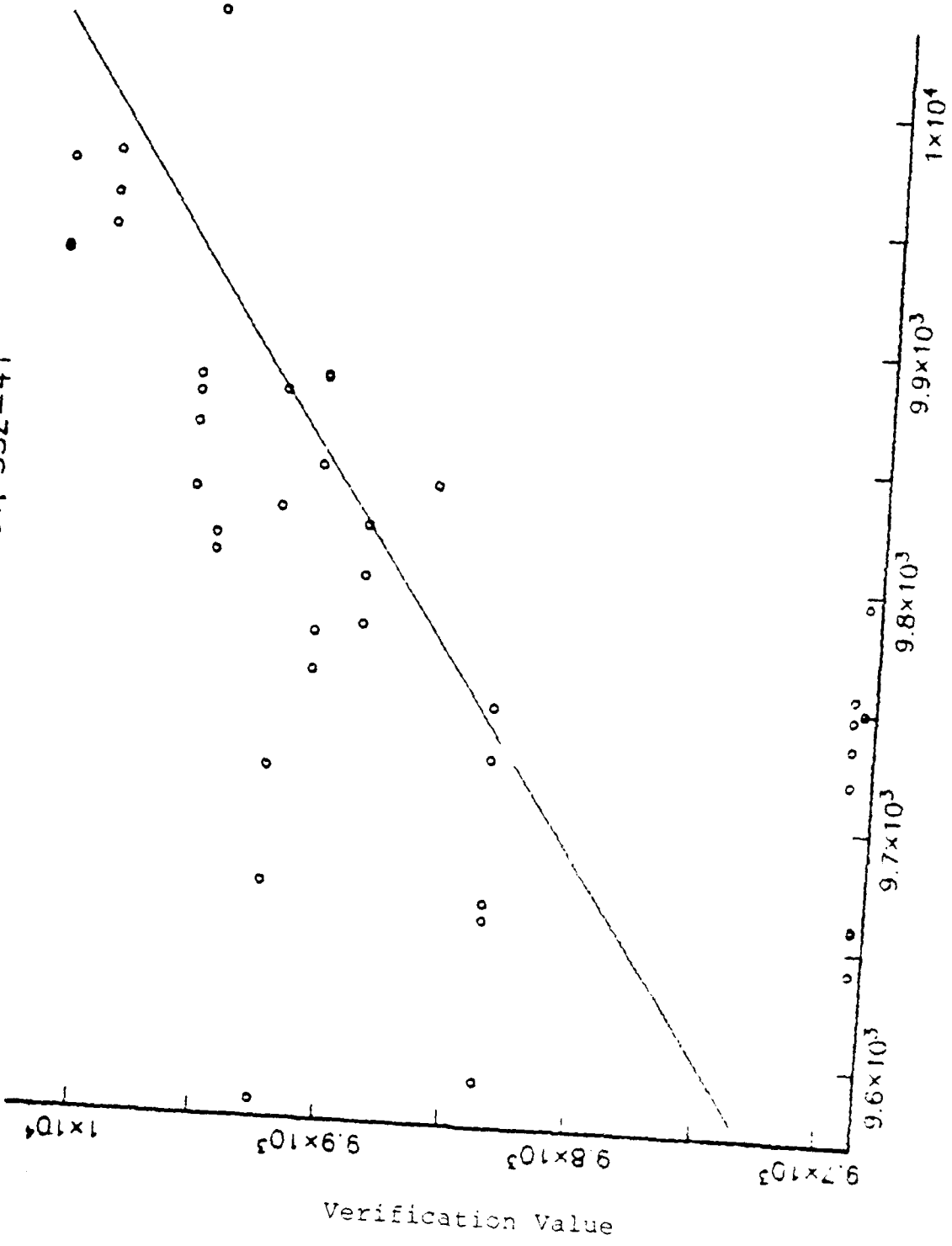


FIGURE 21
FORECASTED VALUES OF AMPLITUDE - STORM 11

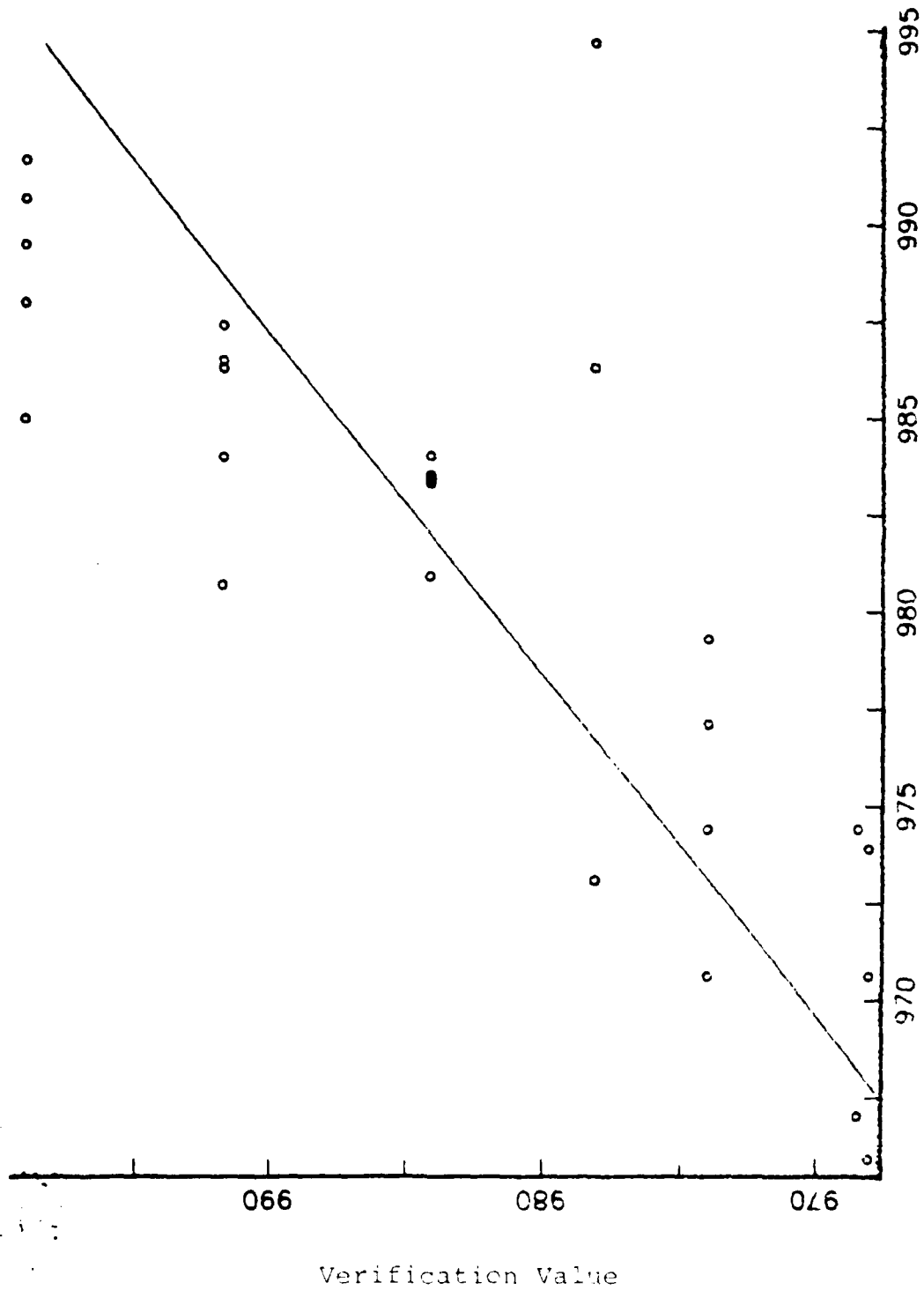


FIGURE 22
FORECASTED VALUES OF AMPLITUDE - STORM 20

SCATTER PLOT, SSZ=34

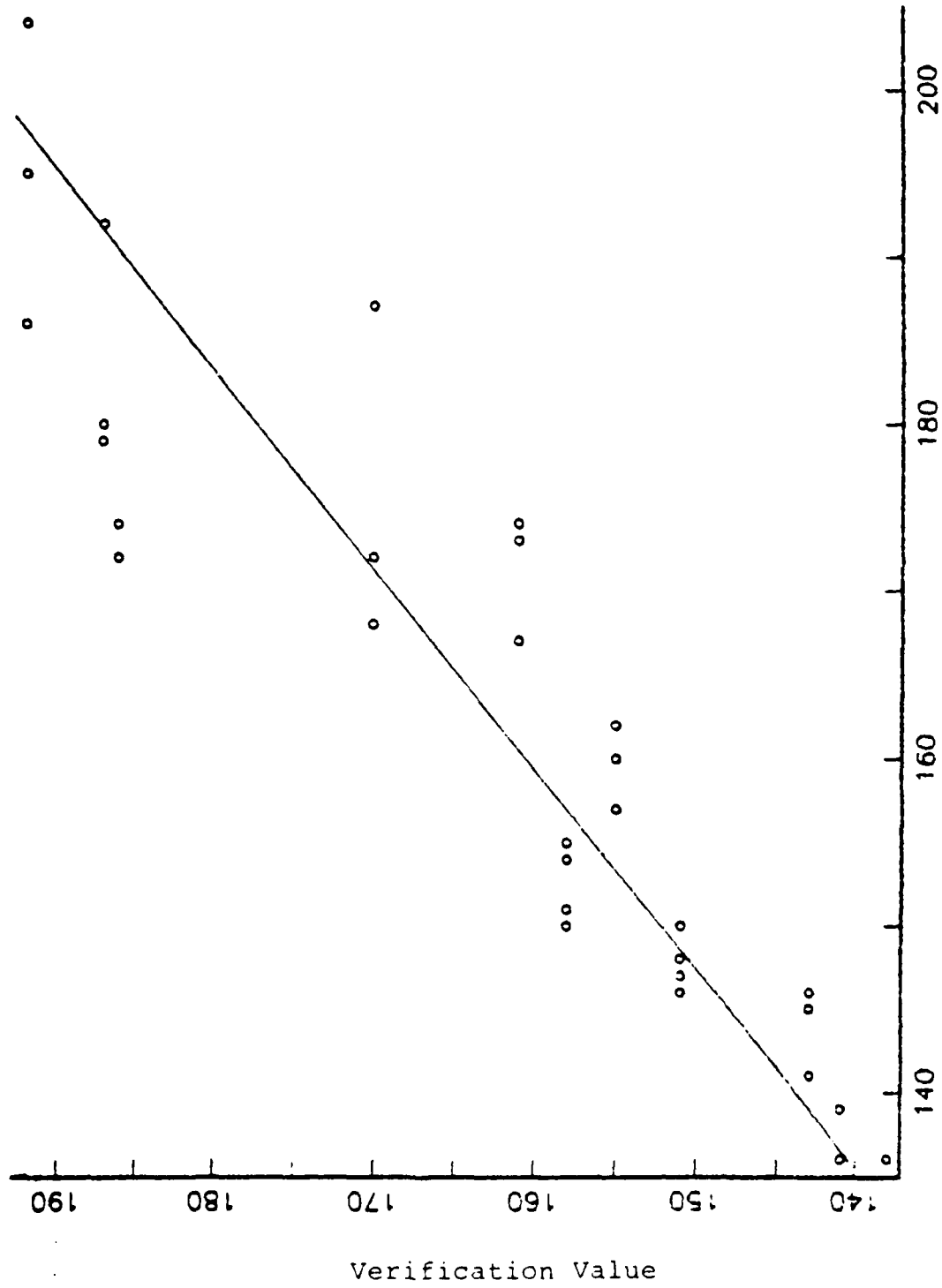


FIGURE 23
FORECASTED VALUE OF X₀ - STORM 4

SCATTER PLOT, SSZ=41

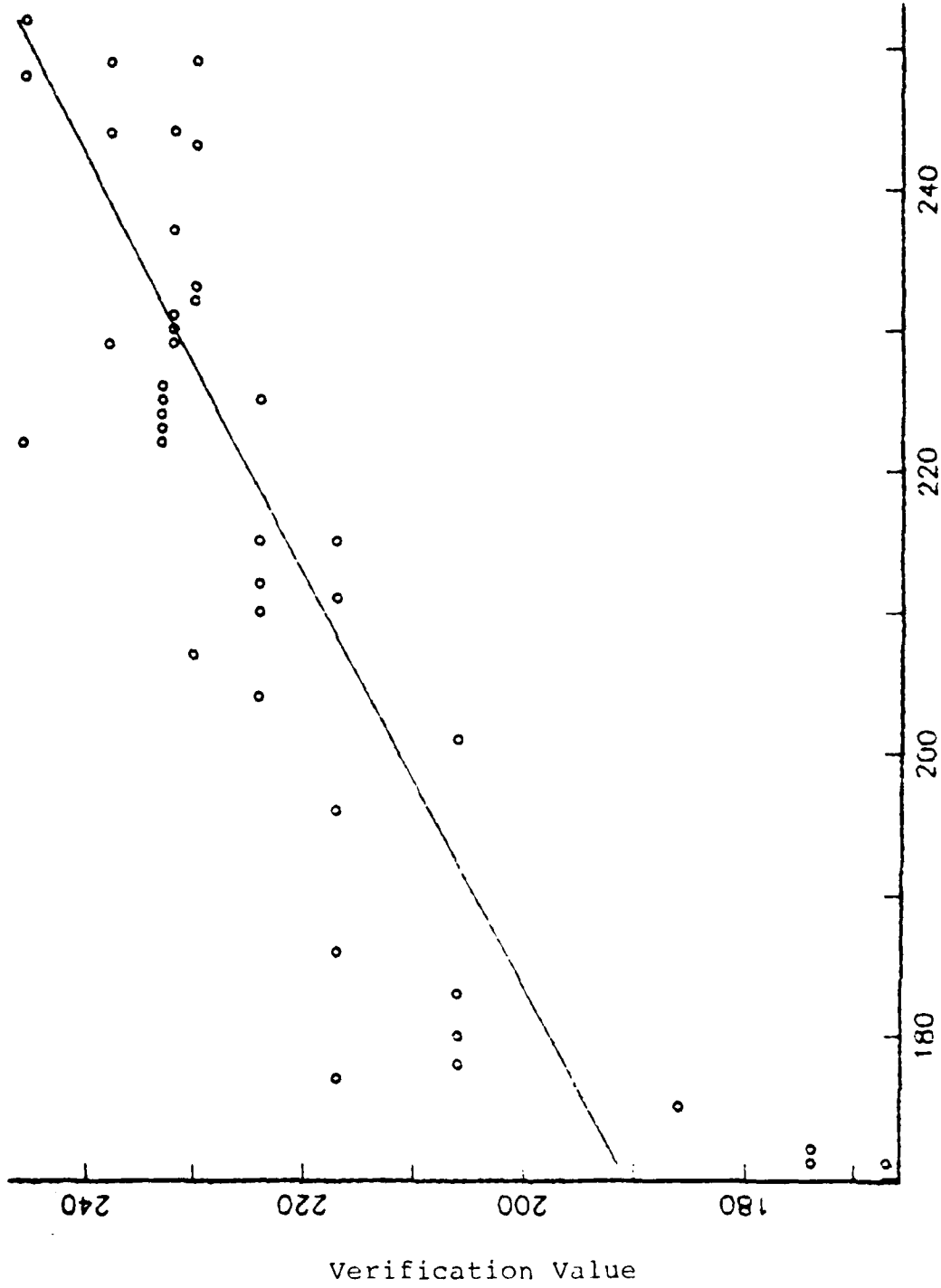


FIGURE 24
FORECASTED VALUE OF X_0 - STORM 11

SCATTER PLOT, SSZ=25

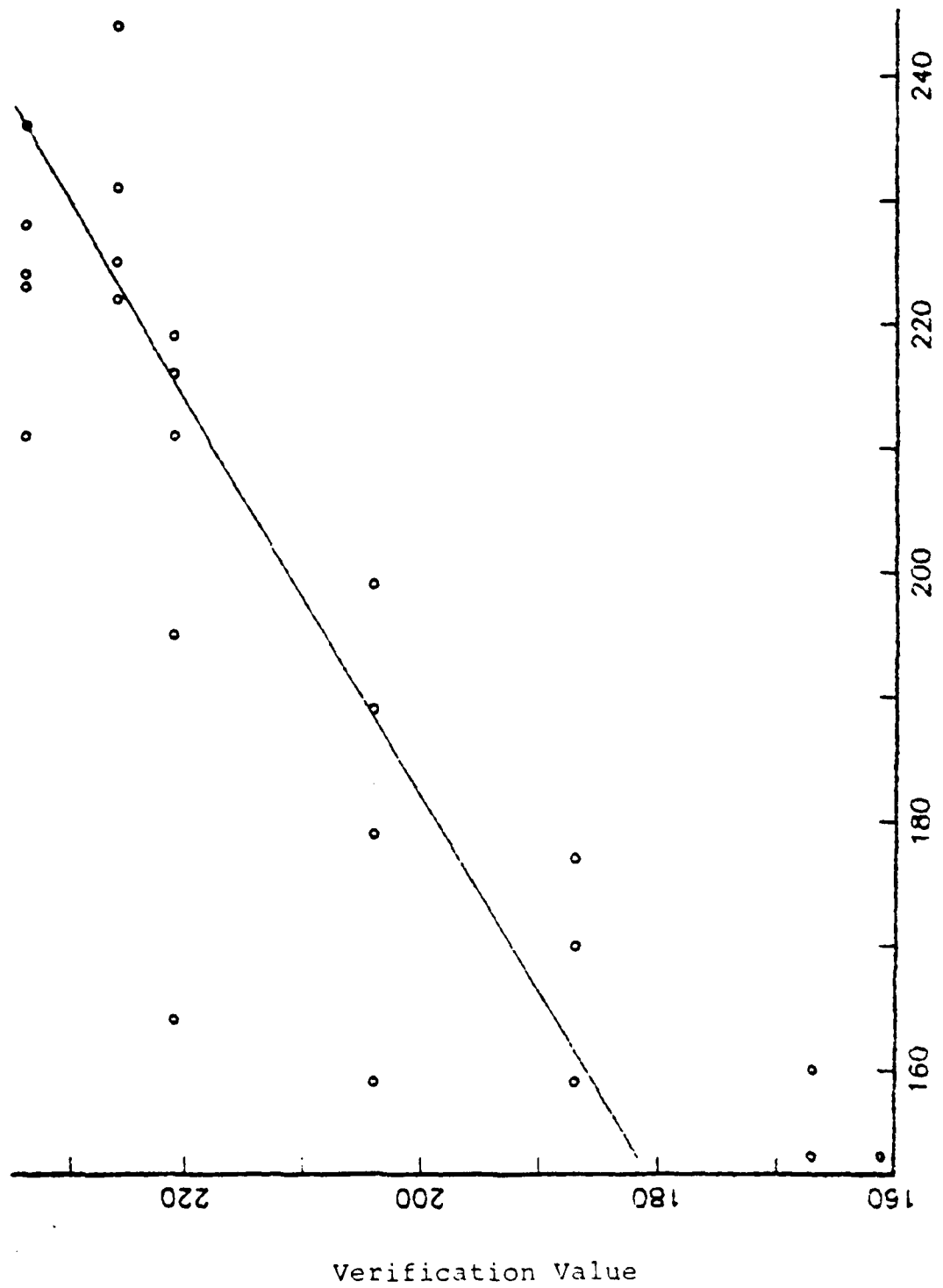


FIGURE 25
FORECASTED VALUE OF X_O - STORM 12

SCATTER PLOT, SSZ=63

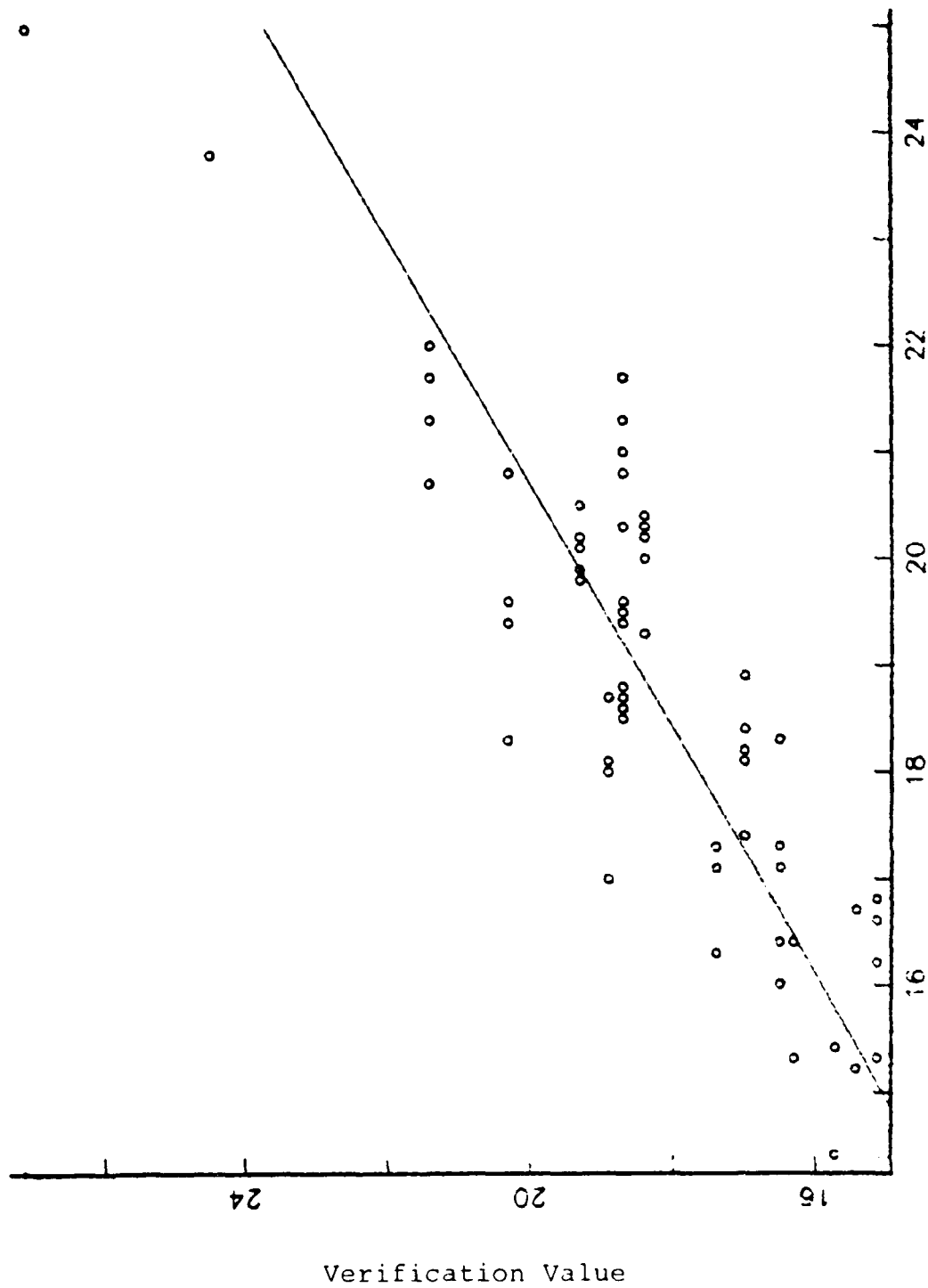


FIGURE 26
FORECASTED VALUE OF X_0 - STORM 16

SCATTER PLOT, SSZ=27

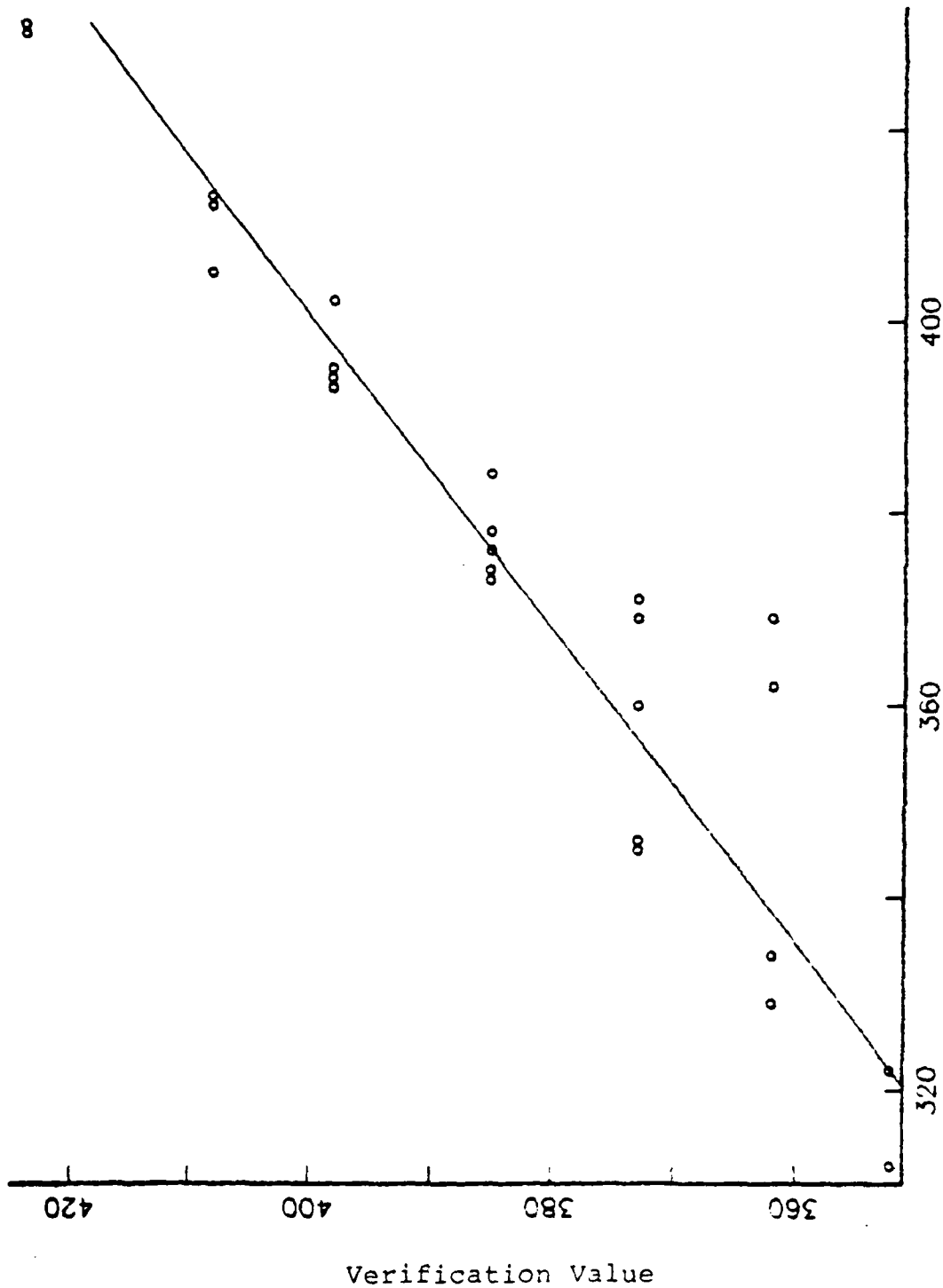


FIGURE 27
FORECASTED VALUES OF Y_0 - STORM 10

SCATTER PLOT, SSZ=41

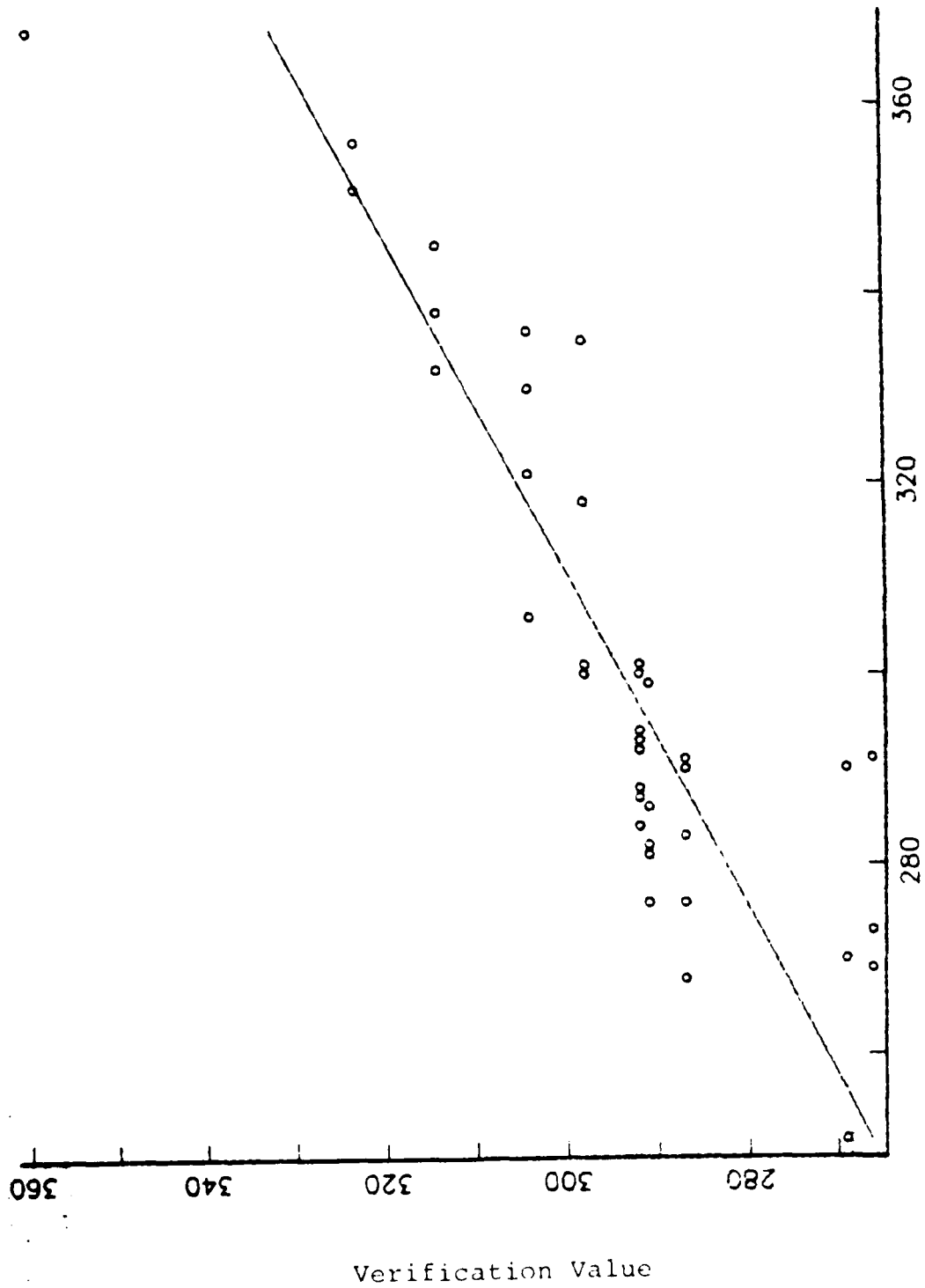


FIGURE 28
FORECASTED VALUES OF Y_O - STORM 11

SCATTER PLOT, SSZ=25

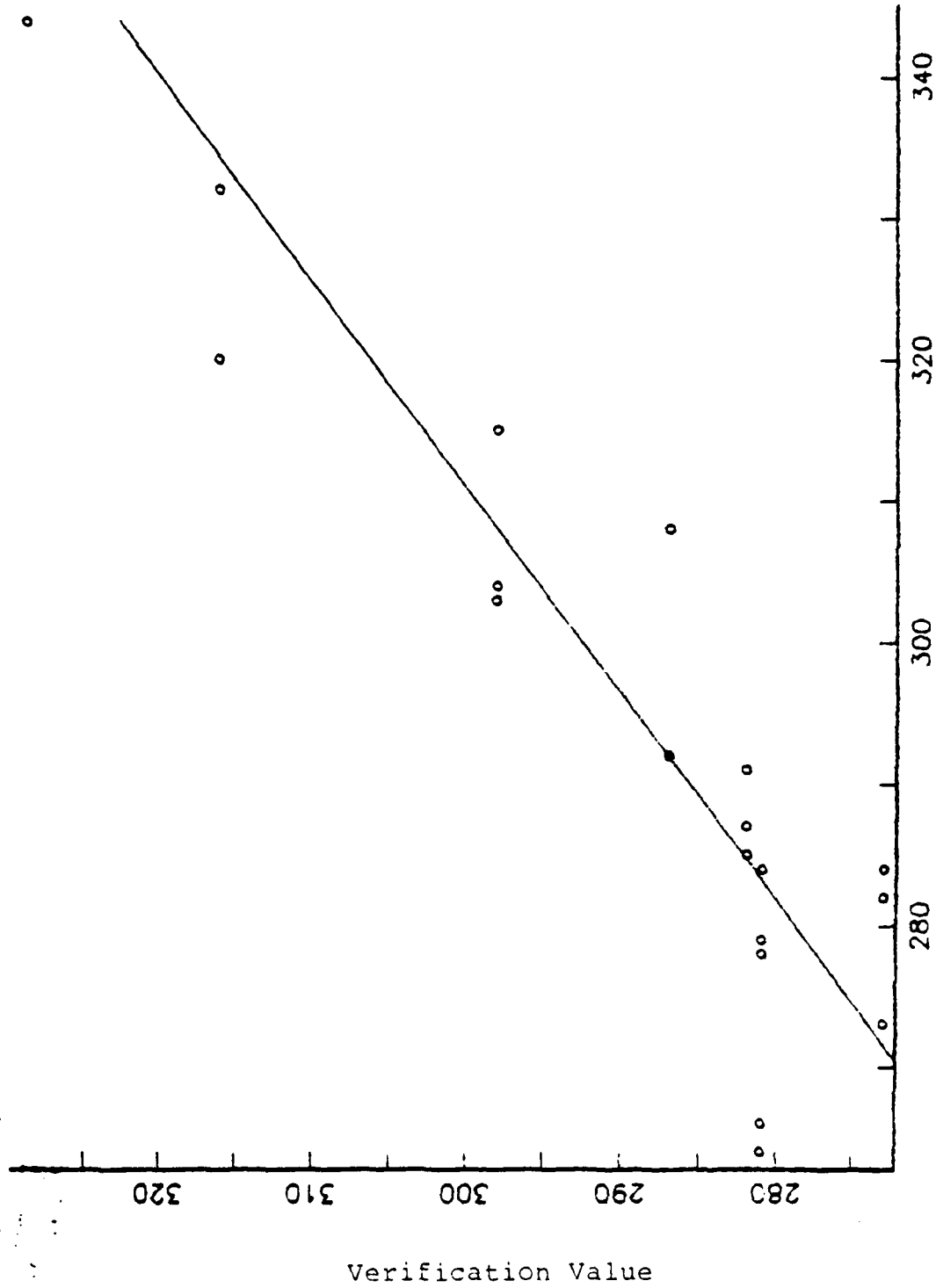


FIGURE 29
FORECASTED VALUES OF Y_c - STORM 12

SCATTER PLOT, SSZ=63

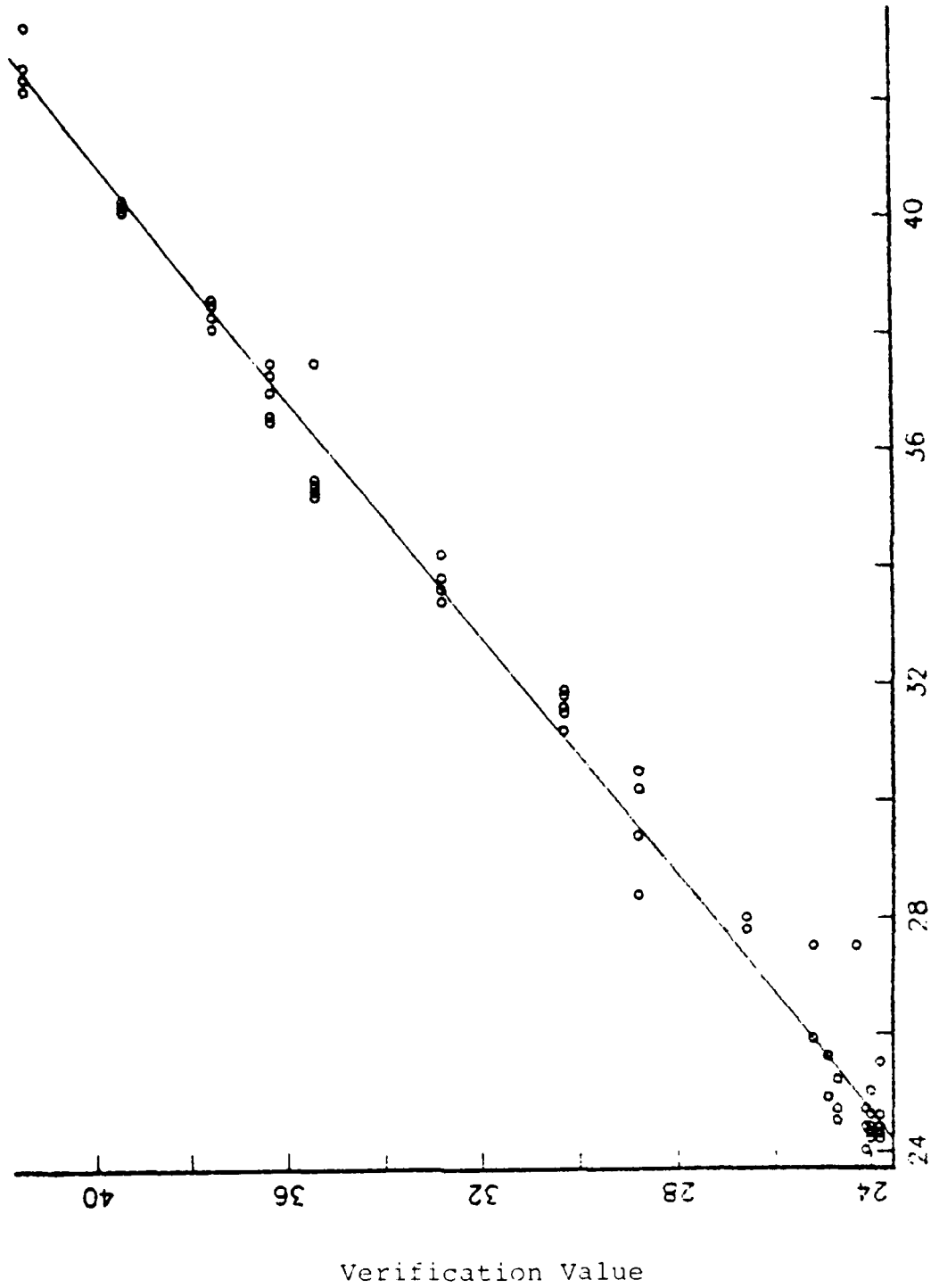


FIGURE 30
FORECASTED VALUES OF Y_0 - STORM 16

DISTRIBUTION LIST

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CAMERON STATION
ALEXANDRIA, VIRGINIA 22214

NAVAL ENVIRONMENTAL PREDICTION RESEARCH FACILITY (5)
MONTEREY, CALIFORNIA 93943
ATTN: Dr. Tsui

LIBRARY, Code 0142 (2)
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MONTEREY, CALIFORNIA 93943

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MONTEREY, CALIFORNIA 93943

DEPARTMENT OF MATHEMATICS (1)
Code 53
NAVAL POSTGRADUATE SCHOOL
MONTEREY, CALIFORNIA 93943

PROFESSOR TOKE JAYACHANDRAN (10)
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DEPARTMENT OF MATHEMATICS
NAVAL POSTGRADUATE SCHOOL
MONTEREY, CALIFORNIA 93943

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