Latent Space Data Assimilation by using Deep Learning

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Abstract

Performing Data Assimilation (DA) at a low cost is of prime concern in Earth system modeling, particularly at the time of big data where huge quantities of observations are available. Capitalizing on the ability of Neural Networks techniques for approximating the solution of PDE’s, we incorporate Deep Learning (DL) methods into a DA framework. More precisely, we exploit the latent structure provided by autoencoders (AEs) to design an Ensemble Transform Kalman Filter with model error (ETKF-Q) in the latent space. Model dynamics are also propagated within the latent space via a surrogate neural network. This novel ETKF-Q-Latent (thereafter referred to as ETKF-Q-L) algorithm is tested on a tailored instructional version of Lorenz 96 equations, named the augmented Lorenz 96 system: it possesses a latent structure that accurately represents the observed dynamics. Numerical experiments based on this particular system evidence that the ETKF-Q-L approach both reduces the computational cost and provides better accuracy than state of the art algorithms, such as the ETKF-Q.

1 Introduction

Data Assimilation estimates the state of a system $x \in \mathbb{R}^n$ given two sources of information: a model that provides a background knowledge $x^b \in \mathbb{R}^n$ and an observation vector $y \in \mathbb{R}^p$. We can either observe the system directly - partially or entirely - or implicitly through an observation operator $\mathcal{H}$, yielding the observation relation $y = \mathcal{H}(x)$ [3, 7].

Most variational and ensemble DA algorithms encounter two problems that will be considered in the present paper.

First, they are largely grounded on the Kalman filter which assumes that errors follow a Gaussian distribution and the physical model is mildly nonlinear. Another issue is the cost of applying the propagation model that can be computationally prohibitive. Thus, we propose to follow a data-driven approach which can efficiently represent nonlinear dynamics as long as a sufficient amount of data is given. They can also make better use of big data and exploit better the future computing hardware.

In the last decade, machine learning (ML) techniques managed to outperform existing methods in image classification [29, 31, 26, 54], segmentation [43, 20], Natural Language Processing (NLP) [41, 21], language translation [55, 67] and in mastering go game [52, 53] for instance. It is now broadening to new areas like computational physics where it achieves interesting results too, as exemplified by the so-called physically informed artificial neural networks [44, 45, 40]. Nevertheless, the widespread applicability of ML to plethora of problems is hampered by significant concerns like the difficulty to incorporate physical knowledge in DL frameworks [64, 10] or the existence of adversarial examples [56, 14, 48] that reduces practical applications in sensitive fields (e.g. automated driving). We can also mention the absence of uncertainty estimation analysis [47].

As suggested by [22], Data Assimilation and Deep Learning can take advantage of each other as they are complementary and have also similarities. Therefore, coupling DA and DL is quite a natural approach. In this study, we are interested in utilizing DL tools within a DA framework to:

- reduce the computational cost and memory storage by performing calculations in a reduced space (latent space).

- get a better accuracy by exploiting the latent structure and a surrogate network.

- propose a novel and promising framework that could be extended to other DA methods and NNs. The proposed method simplicity is also a great advantage: there is no need to change the DA algorithm, only the operators.

1 Introduction
1.1 Related work and our contributions

Optimizing DA methods is a key issue in Earth system modeling, particularly in the context of big data where huge quantities of observations are now available (thanks to remote sensing among other [30]), and where the increase of the complexity of physical models goes hand in hand with the augmentation of the computational resources needed in applications. For this reason, model reduction techniques and surrogate models have been investigated by the DA community.

As shown in [3, Chapter 5], DA reduction techniques rely on multiple mathematical tools in order to alleviate the computational cost: singular value decompositions, principal component analysis (PCA) or proper orthogonal decomposition (POD), spectral decomposition (e.g. Fourier series), wavelets and curvelets for instance. Reduction methods in DA can be divided into two groups: either they aim at reducing the numerical cost of the time integration of the model or they improve the DA method itself.

Probably the most direct approach in the first category consists in simplifying the model (see [38]), whereas more sophisticated approaches rely on POD [13, 2] or on wavelets [57]. Rank reduction techniques have been investigated as well for both variational and sequential methods: the core change is to introduce low rank approximations of the covariance matrices, without changing the complexity of the time integration. In this case, some methods focus on factorizing the model error covariance matrix by possibly relying on sparse structures (see [6] for a review). Propagating such a matrix through time is also expensive, hence the idea is to use a Truncated Singular Value Decomposition (TSVD) on the model linear operator [17].

When coming to improving the DA algorithm by space reduction, we find the Singular Evolutive Extended Kalman Filter (SEEK) [61] and, using sampling techniques, ensemble DA methods like Ensemble Kalman Filter (EnKF), the reduced-rank square root filter (RRSQRT), the stochastic EnKF and the deterministic EnKF.

Deep Learning also proposes reduction techniques along with surrogate models. It is also establishing itself in computational physics. Recent research shows that PDEs can be solved efficiently by using DL methods and the computational cost of simulations can be reduced by considering the latent space structure provided by NNs [44, 45, 32, 51, 25, 27]. For instance, the Physics Informed Neural Networks (PINNs) [44, 45] are capable to properly learn the solution of a nonlinear PDE while being computationally cheap. Also, one of the most promising research work, though not investigated here, consists in making the most of Fourier transforms to solve PDEs [32]: this technique has the advantage to be both accurate and computationally efficient.

Creating a latent space is mostly performed with well-known networks like autoencoders (AE), convolutional autoencoders (CAE) or variational autoencoders (VAE). The aim in creating a latent space is either to get a better accuracy or to reduce the computational cost. For example, in [12] a convolutional VAE is used to construct a continuous parameterization for facies in order to preserve the geological realism of the model (i.e. predictions for oil and gas reservoirs). This leads to a better accuracy. In [65, 66], the authors are mainly interested in computational speed up and robust long-term predictions for fluid flows simulations. They therefore demonstrate the capability of data-driven approaches for modeling fluid dynamics: they implemented a CAE for spatial compression and stacked long-short term memory (LSTM) layers to define their surrogate network, i.e. a network that performs time propagation. They achieve a compression ratio of 256 enabling them to replace heavy fluid flows simulations. Similarly, [37] resorts to a CAE for space reduction and recurrent neural networks for the time propagation. About [35], in addition to Control Variable Transform (CVT) they take advantage of a CAE inspired by the image compression field that uses state-of-the-art deep learning techniques. In [46], fully-connected layers are considered to perform the reduction. Lastly, we can quote [19] where the authors utilize an AE to encode 3D virtual figurines, then deform their motions within the latent space and finally get the new pose in the full space. Time propagation within the latent space is performed with a mere matrix product given by the so-called Koopman operator. The reduced space obtained with this method is of much smaller dimension than linear model reduction techniques, therefore it yields faster and more accurate results along with improved robustness.

When including model reduction techniques within DA frameworks, we find [12] and [35] which both employ neural networks in their data assimilation architectures. Yet, they do not have the same purposes. Indeed, [12] trains a convolutional variational autoencoder (CVAE) with the aim to generate realistic geological facies by introducing a new continuous parameterization which was not properly achieved with prior techniques. They use a type of ensemble smoother based on multiple data assimilation and assimilate the data in the new parametrization (latent) space which leads to a better accuracy. They do not use a surrogate network in their DA method.

Regarding [35], the goal is to reduce the physical domain into a latent space to speed up computations in the context of an ensemble based DA without temporal aspect. Besides the temporal aspect, the main difference with our methodology is that they introduce an observation encoder network which includes an interpolation operator to map the observations to the full space. This observation network maps the observations to the latent space where data assimilation is performed. Having an interpolation operator may introduce additional errors during DA. Whereas in our method, observations stay in their original space and we do not need to apply any transformation. In their latent space DA approach, they also only focus on the computational cost gain.
As for surrogate networks coupled with DA algorithms, we have [42] and [11] which both consider Lorenz 96 system. In [42], Pawar and San model unresolved flow dynamics with a surrogate network and learn the correlation between resolved flow processes and unresolved subgrid variables thanks to a set of NNs. Whereas we both aim to more accurately forecast, their approach does not involve any space reduction technique. Their main motivation is not on reducing the computational cost either. Regarding [11], Brajard et al. use an ensemble Kalman filter algorithm combined to a convolutional neural network with skipconnections [26]. What is remarkable here is that the surrogate model is iteratively trained with the data assimilation algorithm, whereas in our case NNs are not aware of the existence of an outer data assimilation process: our networks are trained independently of the ETKF-Q algorithm. Nonetheless, Brajard et al. consider neither standard space reduction techniques nor latent spaces obtained with NNs like we do.

A first ingredient in the approach we introduce in the present paper is to replace the (supposedly expensive) time integration of the model with a NN surrogate. Time stepping methods based on surrogates have already been explored by several authors [34, 65, 66, 37, 63, 11, 42]. A key question that comes immediately is to ensure the time stability of the resulting scheme (see [24, 23] for an investigation within deep learning surrogate models) when the model is repeatedly called to propagate the state over several time steps. To this aim, we introduce in the training loss an explicit stabilization that involves a penalization of the growth of model iterations.

We also address the question of incorporating latent spaces in DA frameworks. In general, DA and ML are not really coupled, model reduction or surrogate models are used only for the time propagation within an existing DA algorithm. We believe our approach is original in that it performs DA directly in the NN latent space. This approach is appealing, since it exploits an underlying geometry and leads to perform the computations mostly in the space where they are cheap (the latent space). We shall see that to obtain good results, a special care has to be taken in the description of the dynamical and observational errors.

Therefore, in this paper we propose a new latent space DA methodology, that is the ETKF-Q-L one, which:

1. explores the ability of DL for creating a \( \ell \)-dimensional reduced space, based on the assumption that a latent space of size \( \ell \) which accurately represents the full dynamics exists. This is achieved with an autoencoder.

2. defines a surrogate network within the latent space that performs time propagation. An innovative iterative training enforces the surrogate to be stable over time.

3. implements an ensemble DA algorithm within the learned \( \ell \)-dimensional latent space thanks to the AE and the surrogate network.

Interestingly, 1. and 2. can be performed in an all-at-once approach by training both the AE and the surrogate at the same time through a well-suited custom loss function. The training set is an ensemble of simulations of the physical system which lies in \( \mathbb{R}^N \). For short, the proposed methodology provides the following advantages:

1. since any DA algorithm requires to store vectors lying in the model space, discovering a lower dimensional representation induces a reduction in memory needs and computational cost.

2. performing the DA linear analysis in the latent space obtained by AE is less susceptible to yield non-physical solutions since the decoder is a nonlinear transformation that fits the manifold where state trajectory statistically belongs, when such a structure does exist.

We show the relevance of our approach on a 400-dimensional system possessing an underlying dynamics that follows the 40-variables Lorenz 96 equations. The existence of this latent physics is ensured by construction of the full space dynamics which is built upon Lorenz 96 system.

1.2 Organization of this work

The remainder of this work is organized as follows: in section 2, we precisely detail the role of the AE NN structure for the latent space computation. We also present the surrogate network used for time stepping and expose the loss function that allows the joint learning of these two networks.

In section 3, we first remind some general DA concepts, then we explain an ensemble algorithm that takes model error into account that is the ETKF-Q algorithm. Lastly, we detail our latent DA framework namely the ETKF-Q-L method, based on the ETKF-Q algorithm associated with the AE and the surrogate.

In section 4, we present the experimental context chosen to benchmark our approach, i.e. the augmented Lorenz 96 dynamics, the NN architectures and the training setting along with the DA context. We show the performance of the new DA method on the augmented Lorenz 96 system. A grid search algorithm is used to tune the DA algorithm parameters.

2 Latent Space Dynamics

In this section we explain how to approximate the model dynamics under consideration in a latent space. We first briefly present the autoencoder (AE) structures, which are widely used for dimension reduction [28], and then provide more details on the surrogate network which is nested in the AE (figure 1). We also discuss
2.1 Autoencoders

Autoencoders are a type of NNs that are trained to reproduce the input data by enforcing them to be accurately represented in a lower dimension [28]. They consist of an encoder and a decoder trained together. Given data lying in $\mathbb{R}^N$, the encoder maps from $\mathbb{R}^N$ to $\mathbb{R}^\ell$ (with $\ell \ll N$) and is generally made of successive fully connected or convolutional layers with decreasing dimensions. The decoder performs the reverse operation and therefore mirrors encoder’s layers. A common loss function is the Mean Square Error (MSE):

$$\text{MSE}(x, D(E(x))) = \frac{1}{N} \sum_{i=1}^{N} \left( x^{(i)} - [D(E(x))]^{(i)} \right)^2$$

where $x \in \mathbb{R}^N$, $x^{(i)}$ denotes the $i$-th element of vector $x$, $E$ and $D$ denote the encoder and the decoder, respectively. Note that unlike Principal Component Analysis (PCA), AEs leverage nonlinear transformations and are thus better suited to handling nonlinearities [28].

In order to apprehend how AEs work, let us consider MNIST dataset\(^1\) made of hand-written digits stored as $28 \times 28$ images or vectors of size 784: a very simple encoder could contain 4 fully connected layers whose input dimensions could be as follows: 784, 300, 150, 100, 20. Then, the decoder would hold the same number of layers in the reverse order (i.e. with dimensions $20, 100, 150, 300, 784$, respectively). Hence the bottleneck structure of AE networks with the reduced space at the encoder-decoder junction point.

While learning, encoder and decoder’s weights are modified so that the autoencoder can reconstruct the input digit with the strong requirement that data have to be well represented in a $\ell$-dimensional space called the latent space.

AE’s quality is highly impacted by the type and the number of layers, their dimensions and the size of the latent space chosen. The major issue, that is used tackled numerically by hyperparameter tuning, is to be able to find the smallest latent space that enables to represent the data the more accurately as possible.

In this study, which is more of a proof of concept, we assume available a system of size $N$ for which a latent space of lower dimension $\ell$ is deemed to exist and in which the observed dynamical system can be described. Our encoder maps from $\mathbb{R}^{N}$ to $\mathbb{R}^{\ell}$ and the decoder performs the reverse operation. We want to emphasize that there is absolutely no reason for the latent space of dimension $\ell$ produced by the autoencoder to be unique. Indeed, the loss function used in the training promotes a coherence between the triplet consisting of the decoder, the encoder and the latent space on the one hand, and data on the other hand. Whenever one particular latent space is discovered (the network is completely free in the way it designs the latent space), other latent spaces exist as well, obtained by transformations such as rotations, or changes of scales.

2.2 Surrogate network and stability

We want to train a surrogate network such that time propagation of the model dynamics can be performed in the latent space (obtained by the AE). Therefore, our surrogate network is estimated using encoded data and outputs a transformation acting on, and producing latent vectors. Just like the AE, a first idea would consist in training the surrogate network through a MSE loss function as follows:

$$\text{MSE}(x_{k+1}, T(x_k)) = \frac{1}{N} \sum_{i=1}^{N} \left( x_{k+1}^{(i)} - [T(x_k)]^{(i)} \right)^2$$

where $x_k, x_{k+1} \in \mathbb{R}^{N}$ are the state vectors at time $t_k$ and $t_{k+1}$, respectively and operator $T$ is such that $T(.) = D(S(E(\cdot)))$ with $E$, $S$ and $D$ denoting the encoder, the surrogate and the decoder, respectively.

Nonetheless, training our surrogate with this loss function (equation (2)) does not yield a stable solution. This is especially easy to understand when the dynamics under consideration is chaotic, as often the case in data assimilation. In this case, if the non-vanishing components of the dynamics are not represented with enough accuracy, the surrogate dynamics is expected to be of insufficient quality. This is even worse in

\(^1\)see \url{http://yann.lecun.com/exdb/mnist/} for more details
the case where the original dynamics would exhibit conservative components; if the surrogate dynamics does not capture these components accurately enough, it is easy to conceive that nonphysical unstable subspaces may occur, making the latent space time stepping with the surrogate inappropriate for DA.

Issues related to stable NNs approximation of time stepping methods have already been investigated in the literature though outside of our DA context. They have been linked to exploding or vanishing gradients issues and NNs’ robustness as well. [24, 23] get some insights in this direction by proposing groundbreaking results than training the AE first and then the surrogate. Since AE’s quality influences surrogate’s performances, a combined training allows them to “communicate” and “share” information in order to more properly learn: the latent space is designed to fit the surrogate and vice versa. To do so, we define a custom loss function with a weighting parameter $\rho$ that balances between equation (1) and equation (3):

$$\mathcal{L} (x_{k:k+C}) = \mathcal{L}_{AE} (x_{k+1:k+C}) + \rho \times \mathcal{L}_{Sur} (x_{k:k+C})$$

where:

$$\mathcal{L}_{AE} (x_{k+1:k+C}) = \frac{1}{C} \sum_{c=1}^{C} \text{MSE} (D (E (x_{k+c})) , x_{k+c})$$

and:

$$\mathcal{L}_{Sur} (x_{k:k+C}) = \frac{1}{C} \sum_{c=1}^{C} \text{MSE} (T^c (x_k), x_{k+c})$$

where $x_{k:k+C}$ denotes the sequence $[x_k, x_{k+1}, \ldots, x_{k+C}]$.

3 Data Assimilation within a latent space

Before presenting in details our ETKF-Q-Latent algorithm, we first remind basic facts of sequential DA. The upcoming sections section 3.1 and section 3.2 are strongly inspired by [7, 4, 18].

3.1 Sequential Data Assimilation

Sequential or statistical DA is based on estimation theory and refers to a DA method for which observations are
sequentially assimilated as they become available.

Sequential data assimilation deals with the following stochastic-dynamical system:

\[
\begin{align*}
    y_k &= \mathcal{H}_k(x_k) + \varepsilon_k \\
    x_k &= M_k(x_{k-1}) + \eta_k
\end{align*}
\]  

(5)

where \(x_k \in \mathbb{R}^n\), \(y_k \in \mathbb{R}^p\) \(\forall k \in [0, K]\), \(M_k\) is the nonlinear dynamical model used for time propagation of the state from time \(t_{k-1}\) to time \(t_k\) with the additive model error \(\eta_k\), and \(\mathcal{H}_k\) is the observation operator, mapping the state from the model space to the observation space with the observation error \(\varepsilon_k\). The errors are assumed to be all unbiased, uncorrelated in time and independent from \(x_0\).

In sequential DA, the state estimation by using this stochastic-dynamical system is obtained based on the Bayesian approach which takes into account probability distributions of the errors. Available observation is used to update the conditional probability density function (pdf) (analysis step), and then this pdf is propagated to the next time step (forecast step).

A common choice for pdf is the Gaussian distribution since many processes are well described with it and it is algebraically convenient. Let us assume that in (equation (5)), the observation error follows a Gaussian distribution with zero mean and a covariance matrix \(R_k\) and similarly model error follows a Gaussian distribution with zero mean and a covariance matrix \(Q_k\).

Using Gaussian error pdfs and under the assumption that the model and observation operators are linear (denoted by \(M_k\) and \(H_k\), respectively), the Kalman filter recursively finds the analysis as the conditional mean of the posteriori pdf:

\[
x_k^a = x_k^f + K_k (y_k - H_k x_k^f)
\]  

(6)

Here, the state \(x_k^a\) at time \(t_k\) represents the model prediction from the analysis at time \(t_{k-1}\), i.e. \(x_k^f = M_k(x_{k-1}^a)\) and \(K_k\) denotes the Kalman gain matrix at time \(k\):

\[
K_k = P_k^f H_k^T \left( R_k + H_k P_k^f H_k^T \right)^{-1}
\]  

(7)

where \(P_k^f\) is the error covariance matrix of the forecast \(x_k^f\). Note that the estimation given by (equation (6)) is also known as the BLUE (Best Linear Unbiased Estimator) estimate, which gives the minimum variance analysis with the choice of \(K_k\) provided by (equation (7)).

Once the analysis is derived, the estimate and its error covariance matrix are propagated through time:

\[
\begin{align*}
    x_{k+1}^f &= M_{k+1}(x_k^a) \\
    P_{k+1}^f &= M_{k+1} P_k^a M_{k+1}^T + Q_{k+1}
\end{align*}
\]  

(8)

(9)

where \(P_k^a\) is the error covariance matrix of the analysis. \(P_k^a\) is derived as follows:

\[
P_k^a = (I_k - K_k H_k) P_k^f
\]

with \(I_k\) being the identity matrix of order \(k\).

### 3.2 Ensemble Transform Kalman Filter with additive model error: ETKF-Q

Ensemble DA algorithms address downsides of the Kalman filter such as handling nonlinear models and storing and computing large matrices. For instance with a Kalman filter one has to store and manipulate error covariance matrices lying in \(\mathbb{R}^{n \times n}\) which is often intractable in practice. Also, applying on both sides the model \(M_k\) in equation (9) to compute the forecast covariance matrix \(P_{k+1}^f\) is prohibitively costly. Thus, ensembles enable to approximate the forecast covariance matrix thanks to a reduced set of sample vectors. In this section, we expose a tailored version of the widely used ensemble algorithm ETKF, namely ETKF-Q [18]. What we call ETKF-Q method precisely denotes the IEnKS-Q algorithm of [18, Algorithm 4.1] with parameters \((L=0, K=0, S=1, G=0,\) one Gauss Newton loop, transform version).

Let us consider ensemble \(E_k\) at time \(k\) such that:

\[
E_k = \{x_{k1}, x_{k2}, \ldots, x_{km}\} \in \mathbb{R}^{n \times m}\text{ where } m \text{ is the number of members. Thus, we can empirically approximate its forecast covariance matrix:}
\]

\[
P_k^f = \frac{1}{m-1} \sum_{i=1}^{m} (x_{ki}^f - \bar{x}_k) (x_{ki}^f - \bar{x}_k)^T = X_k^f \left( X_k^f \right)^T
\]

(10)

where superscript \(i\) denotes the \(i\)-th member of \(E_k\) and \(\bar{x}_k\) the mean at time \(k\) (i.e. \(\bar{x}_k = \frac{1}{m} \sum_{i=1}^{m} x_{ki}^f\)). As for \(X_k^f \in \mathbb{R}^{n \times m}\), it denotes the anomaly matrix such that \(X_k^f = x_{ki}^f - \bar{x}_k\sqrt{m-1}\).

Then the analysis \(x_k^a\) can be written as:

\[
x_k^a = \bar{x}_k + X_k^f w_k^a
\]

(11)

Substituting this equation into equation (6) and using Sherman-Morrison-Woodbury formula (see [3] for more details) yields:

\[
w_k^a = (I_m + Y_k R^{-1} Y_k)^{-1} Y_k^T R^{-1} d_k
\]

(12)

being an \(m\)-dimensional vector with \(d_k = y_k - \mathcal{H}(x_k)\).

In equation (12), \(Y_k\) represents observation anomalies, i.e.

\[
[Y_k]^T = \mathcal{H}(x_k) - \bar{y}_k \sqrt{m-1}
\]

with \(\bar{y}_k = 1/m \sum_{i=1}^{m} \mathcal{H}(x_{ki})\).

Note that the decomposition of \(x_k^a\) given by equation (11) is not unique due to rank deficient matrix \(X_k^f\). This yields an ill-defined change of variables in the ensemble space that has to be fixed with the so called gauge-fixing term (\([9]\)). As an alternative Fillion et al. [18] introduce deviation matrices to overcome this problem.

**Definition Deviation matrix**: a deviation matrix \(\Delta\) of a symmetric semi-definite positive matrix \(\Sigma\) is an injective factor verifying: \(\Delta \Delta^T = \Sigma\). A deviation matrix of an
ensemble is a deviation matrix of its sample covariance matrix.

Therefore, we aim to find a deviation matrix $\Delta_k$ of $P_k^f$ so that formulation in equation (11) yields a unique estimate $x_k^0$. Hence, we apply [18, Proposition 3.2]) to $x_k^0$ in order to ensure such a requirement. Since then, it exists a unique vector $w_k^0 \in \mathbb{R}^{m-1}$ such that:

$$x_k^0 = \bar{x}_k + \Delta w_k^0,$$

and

$$E[w_k^0] = 0_{m-1},$$

$$C[w_k^0] = I_{m-1},$$

where $E$ and $C$ are the expectation and covariance operator, respectively.

Remains the question of calculating a deviation matrix of $P_k^f$. Again, we rely on another Fillion et al.’s proposition (18, Proposition 3.3):

**Proposition 1.** (Deviation matrix and ensemble construction):

Let $n, m, l \in \mathbb{N}$ such that $n \geq m, l = m - 1$. Let $U_m \in \mathbb{R}^{n \times m}$ such that $\frac{1}{\sqrt{m}} U_m \in \mathbb{R}^{n \times m}$ be an orthonormal matrix. If $E \in \mathbb{R}^{n \times n}$ is a full column rank ensemble, then the mean $\mu \in \mathbb{R}^n$ and a deviation matrix $\Delta \in \mathbb{R}^{n \times l}$ of $E$:

$$[\mu, \Delta] = E \times \left[ \frac{1}{\sqrt{m}} U_m \right] .$$

(13)

Conversely, if $\mu \in \mathbb{R}^n$ and $\Delta \in \mathbb{R}^{n \times l}$ then the ensemble $E \in \mathbb{R}^{n \times n}$ defined by

$$E = [\mu, \Delta] \times \left[ \frac{1}{\sqrt{m}} \sqrt{U_m} \right]^T,$$

(14)

has $\mu$ as sample mean and $\Delta \Delta^T$ as sample covariance matrix.

With equation (13), we can compute $\Delta_k$, a deviation matrix of $P_k^f$ (we remind that $l = m - 1$):

$$\Delta_k = [x_k^1, x_k^2, \ldots, x_k^m] \frac{U_m}{\sqrt{m - 1}}.$$

Regarding $U_m \in \mathbb{R}^{m \times (m-1)}$, it is a matrix such that $\left[ \frac{1}{\sqrt{m}} U_m \right]$ is orthonormal (where $I_m$ denotes the $m$-length vector $[1, 1, \ldots, 1]^T$). It is worth mentioning that $U_m$ can be constructed thanks to Householder’s rotations.

When propagating through time, we know that our model $\mathcal{M}_k$ is not perfect and has an intrinsic error denoted $\eta_k$ (see equation (5)). However, up to now we have not included this particular knowledge in our analysis keeping the erroneous prediction as it is. Some approaches attempt to leverage this information in order to perform a model error correction and thus improve predictions’ quality [50, 39, 49, 36, 1].

We now come to the core of the ETKF-Q algorithm, the variant of the ETKF one which takes model error into account in the expression of the covariance matrix of $x_k$ (here $x_k$ denotes the real physical state):

$$x_k = \mathcal{M}_k(x_{k-1}) + \eta_k$$

$$\mathbb{C}[x_k|x_{0:k-1}] = \mathbb{C}[\mathcal{M}_k(x_{k-1}) + \eta_k|y_{0:k-1}]$$

where $y_{0:j}$ denotes the sequence of all the observations from time 0 to time $j$.

We have supposed that $\eta_k \forall k \in [0, K]$ and $x_0$ are mutually independent. Then, as $\mathcal{M}_k(x_{k-1})$ is a function of $x_0$ and of $\eta_0, \eta_1, \ldots, \eta_{k-1}$, it comes that $\mathcal{M}_k(x_{k-1})$ and $\eta_k$ are independent which yields that

$$\mathbb{C}[x_k|y_{0:k-1}] = \mathbb{C}[\mathcal{M}_k(x_{k-1})|y_{0:k-1}] + \mathbb{C}[\eta_k|y_{0:k-1}]$$

We have also assumed that propagation and observation errors $\eta_k$ and $\varepsilon_k$ are mutually independent $\forall k \in [0, K]$. Then, we have $\mathbb{C}[\eta_k|y_{0:k-1}] = \mathbb{C}[\eta_k] = Q_k$.

We get:

$$\mathbb{C}[x_k|y_{0:k-1}] = \mathbb{C}[\mathcal{M}_k(x_{k-1})|y_{0:k-1}] + Q_k$$

But, $\mathbb{C}[\mathcal{M}_k(x_{k-1})|y_{0:k-1}]$ has been empirically approximated by $P_k^f = \Delta_k \Delta_k^T$.

Hence we obtain that

$$\mathbb{C}[x_k|y_{0:k-1}] \approx \Delta_k \Delta_k^T + Q_k.$$  

Deviation matrices of $\Delta_k \Delta_k^T + Q_k$ are supposed to lie in $\mathbb{R}^{n \times n}$, but since a $n \times l$ deviation matrix is required for the next cycle, a reduction has to be performed. As $\Delta_k \Delta_k^T + Q_k$ is symmetric (as a sum of symmetric matrices), its eigendecomposition by using the first $l (= m - 1)$ dominant eigenvectors yields $V_k \in \mathbb{R}^{n \times (m-1)}$ and $\Lambda_k \in \mathbb{R}^{(m-1) \times (m-1)}$ such that:

$$\left( \Delta_k \Delta_k^T + Q \right) V_k \approx V_k \Lambda_k$$

One could notice that this approximation is the best one in matrix Frobenius norm.

Therefore, a square root approximation of $\Delta_k \Delta_k^T + Q_k$ is given by $V_k \Lambda_k^{1/2}$. We hence update $\Delta_k = V_k \Lambda_k^{1/2}$. Then, equation (14) enables to update ensemble $E_k$ according to this new statistic:

$$E_k = \bar{x}_k + \Delta_k \sqrt{m - 1} U_m^T$$

Similarly, we apply equation (13) to the observation ensemble to produce $Y_k$ which is analogous to the observation anomalies in the regular ETKF algorithm:

$$Y_k = [\mathcal{H}(x_k^1), \mathcal{H}(x_k^2), \ldots, \mathcal{H}(x_k^m)] \frac{U_m}{\sqrt{m - 1}}$$

From now on, it is a straightforward application of the regular ETKF algorithm (see [7, Section 5.3]). In algorithm 1, we detail the ETKF-Q algorithm with the additional assumptions that $R_k = R, Q_k = Q, \forall k \in [0, K]$. In this algorithm, we mention that operator $\mathcal{H}$ is a column-wise operator when applied to an ensemble, i.e.,

$$\mathcal{H}(E_k) = [\mathcal{H}(x_k^1), \mathcal{H}(x_k^2), \ldots, \mathcal{H}(x_k^m)].$$
Algorithm 1: ETKF-Q

Inputs:
- Observation vector \( y_0 \in \mathbb{R}^p \);
- Observation operator \( \mathcal{H} : \mathbb{R}^n \to \mathbb{R}^p \);
- Obs. error covariance matrix \( R \in \mathbb{R}^{p \times p} \);
- Ensemble \( E_0 = \{x_0^1, x_0^2, \ldots, x_0^m\} \in \mathbb{R}^{n \times m} \);
- Model operator \( M : \mathbb{R}^n \to \mathbb{R}^n \);
- Model error covariance matrix \( Q \in \mathbb{R}^{n \times n} \);
- Inflation parameter \( \lambda \in \mathbb{R}^\ell \);

Initialization:
- Construct \( U_m \) matrix such that \( \frac{1}{\sqrt{m}} \mathbb{U}_m \) is orthonormal;

for \( k = 1, 2, \ldots \) do
  Propagation step
  1. \( E_k := M(E_{k-1}^T) \);
  2. \( \bar{x}_k \Delta_k := E_k \times U \);
  3. Calculate eigenpairs of \( (\Delta_k \Delta_k^T + Q) \) V_k \approx V_k \Delta_k \) with \( V_k \in \mathbb{R}^{n \times (m-1)} \) and \( \Delta_k \in \mathbb{R}^{(m-1) \times (m-1)} \);
  4. \( \Delta_k := V_k \Delta_k^{1/2} \) (Update deviation matrix with model error);
  5. \( E_k := \bar{x}_k \Delta_k^T \times U^{-1} \) (Update ensemble with new statistics);

Analysis step
  6. \( [\bar{y}_k \ Y_k] := \mathcal{H}(E_k) \times U \);
  7. Let \( \Omega_k \in \mathbb{R}^{(m-1) \times (m-1)} \) such that:
    \[ \Omega_k \Omega_k^T = (I_{n-1} + Y_k^T R^{-1} Y_k)^{-1} \]
  8. \( w_k^\Delta := \Omega_k \bar{Y}_k R^{-1} (y_k - \bar{y}_k) \);
  9. \( E_k^\Delta := \bar{x}_k 1_m + \lambda \times \Delta_k (w_k^\Delta 1_m + \sqrt{m - \Omega_k}) \);

end

3.3 ETKF-Q-Latent algorithm

Our goal with the ETKF-Q-L algorithm is to perform DA analysis within the latent space of our autoencoder. Indeed, we now assume the existence of a \( N \)-dimensional system possessing a latent representation of lower dimension \( \ell \). From now on, variable \( N \) refers to the full space dimension whereas notation \( \ell \) denotes the latent space dimension. Algorithm 2 exposes the changes we made to do so. Here again operator \( \mathcal{H} \) is a column-wise operator when applied to an ensemble. We highlight that ensemble \( E_0 \in \mathbb{R}^{N \times m} \) is first encoded into ensemble \( Z_0 \in \mathbb{R}^{\ell \times m} \) and then all computations happen within the latent space. In order to calculate the misfit vector \( d_k := y_k - \mathcal{H}(\bar{x}_k) \), first the decoder \( \mathcal{D} \) is used to map the ensemble from the latent space to the full space, then the observation operator \( \mathcal{H} \) maps the ensemble from the full space to the observation space. Therefore, we do not need to perform any operation with the observations. They stay in their original space. Since time propagation is performed in the latent space, we no longer refer to matrix \( Q \) but we rather introduce \( Q_\ell \). Instead of using \( \Delta \) to represent a deviation matrix, we refer to it as \( \Gamma \) in the case of the latent algorithm. For simplicity, we assume that \( R = \sigma_k I_p \) and \( Q_\ell = \sigma_{Q_\ell} I_\ell \). Since we cannot characterize the error committed by our surrogate network, the model correction step needs a tuned parameter \( \sigma_{Q_\ell} \) that embodies the unknown surrogate error.

In order to picture the overall architecture of our DA framework, we can refer to figure 3.

The strong difference between algorithm 1 and algorithm 2, is the reduction of the computational space from \( \mathbb{R}^N \) to \( \mathbb{R}^\ell \), which straightforwardly reduces both the computational cost and the memory storage. In practice, our latent space is 10 times smaller than our full space (see section 4.4 for detailed results).

Numerical experiments also show an accuracy improvement when the assimilation is performed within the latent space. Indeed, decoding the analysis lying in the latent space DA might not capture the intrinsic dynamics and yields a poorer estimate.

Algorithm 2: ETKF-Q-Latent

Inputs:
- Observation vector \( y_0 \in \mathbb{R}^p \);
- Observation operator \( \mathcal{H} \circ \mathcal{D} : \mathbb{R}^\ell \to \mathbb{R}^N \to \mathbb{R}^p \);
- Obs. error covariance matrix \( R \in \mathbb{R}^{p \times p} \);
- Ensemble \( E_0 = \{x_0^1, x_0^2, \ldots, x_0^m\} \in \mathbb{R}^{N \times m} \);
- Surrogate model \( S : \mathbb{R}^\ell \to \mathbb{R}^N \);
- Model error covariance matrix \( Q_\ell \in \mathbb{R}^{\ell \times \ell} \);
- Encoder \( \mathcal{E} : \mathbb{R}^N \to \mathbb{R}^\ell \);
- Inflation parameter \( \lambda \in \mathbb{R}^\ell \);

Initialization:
- Construct \( U_m \) matrix such that \( \frac{1}{\sqrt{m}} \mathbb{U}_m \) is orthonormal;

for \( k = 1, 2, \ldots \) do
  Propagation step
  1. \( Z_k := S(Z_{k-1}^T) \);
  2. \( [\bar{x}_k \ \Gamma_k] := Z_k \times U \);
  3. Calculate eigenpairs of \( (\Gamma_k \Gamma_k^T + Q_\ell) \approx V_k \Delta_k \) with \( V_k \in \mathbb{R}^{\ell \times (m-1)} \) and \( \Delta_k \in \mathbb{R}^{(m-1) \times (m-1)} \);
  4. \( \Gamma_k := V_k \Delta_k^{1/2} \) (Update deviation matrix with model error);
  5. \( Z_k := [\bar{x}_k \ \Gamma_k] \times U^{-1} \) (Update ensemble with new statistics);

Analysis step
  6. \( [\bar{y}_k \ Y_k] := \mathcal{H}(\mathcal{D}(Z_k)) \times U \);
  7. Let \( \Omega_k \in \mathbb{R}^{(m-1) \times (m-1)} \) such that:
    \[ \Omega_k \Omega_k^T = (I_{n-1} + Y_k^T R^{-1} Y_k)^{-1} \]
  8. \( w_k^\Delta := \Omega_k \bar{Y}_k R^{-1} (y_k - \bar{y}_k) \);
  9. \( Z_k^\Delta := \bar{x}_k 1_m + \lambda \times \Gamma_k (w_k^\Delta 1_m + \sqrt{m - \Omega_k}) \);

end
4 Numerical experiments

4.1 Choice of a physical system: The augmented Lorenz 96 model

The Lorenz 96 model [33] is widely used as a dynamical system [11, 63, 42] in ensemble data assimilation in particular for weather prediction.

It is defined as follows:

$$\frac{dx[i]}{dt} = (x[i+1] - x[i-2])x[i-1] - x[i] + F, \; \forall i = 1, \ldots, L \tag{15}$$

with $x[-1] = x[L-1]$, $x[0] = x[L]$, $x[L+1] = x[1]$, and $L \geq 4$. Subscript $[i]$ denotes the $i$-th variable.

In this equation, quadratic terms represent the advection that conserves the total energy, linear term represents the damping through which the energy decreases, and the constant term represents external forcing keeping the total energy away from zero. The L variables may be thought of as values of some atmospheric quantity in L sectors of a latitude circle. For $F = 8$, the system is known to have a chaotic behavior [33].

We consider the Lorenz 96 dynamics with $L = 40$ and then construct an augmented model based on this latent space representation. Doing so, we guarantee the existence of a latent space in which the observed dynamical system can be accurately expressed. Hence, by construc-
these consecutive layers give the best achievements.

The surrogate network consists of 5 fully connected layers each one being followed by a 0.2 slope LeakyReLU activation except the last one. Data remain in $\mathbb{R}^{40}$ through this network.

4.3 Neural Networks training

We have generated 1000 Lorenz 96 simulations with 500 time steps and 40 trajectories each, i.e. a thousand of $500 \times 40$ images. We precise that in this paper a trajectory denotes the time evolution of one variable $x_{[i]}$ (see equation (15)), i.e. of a row in a $500 \times 40$ image, whereas a simulation represents the image itself.

All simulations come from the same distribution defined as follows (Python code):

```python
X = np.zeros((time, nb_sim, dim))
for i in range(nb_sim):
    x0 = np.random.rand(dim) + 0.01 + F0
    initial_perturbation = np.random.rand(dim)
    x0 := initial_perturbation
    X[:, i] = new_trajectory(x0, dim, burn, time, F0, deltaT)
```

where $x0$ denotes the initial state, $F0$ the forcing term in Lorenz 96 system (denoted $F$ in equation (15)), $dim$ is the number of variables (here 40), $burn$ the number of burned states, $time$ the number of time steps, $nb_sim$ the number of simulations (here 1000) and $deltaT$ represents a single time step that is $0.01$ in our case.

We have then transformed the 1000 Lorenz 96 simulations into 1000 augmented Lorenz 96 ones, i.e. into a thousand 400-dimensional data.

The training set represents 95% of all available data and the test set the remaining ones. The batch size is set to 32 and we chose an Adam optimizer with a learning rate of $10^{-3}$. The number of epochs is first arbitrarily fixed to 20 for computation time purposes. Then, once a network shows satisfactory performances, it is retrained with 40 epochs. Networks’ weights are saved each time we reach a lower loss score on the testset. Also, it is worth reminding that both the autoencoder and the surrogate are trained together: parameter $\rho$ of our custom loss function (see equation (4)) is set to 5 and the number of iterations $C$ is set to 2. Figure 6 consists of four curves that validate NNs effective learning: indeed, the smooth exponential decreasing of the loss function (see top left graph) indicates that NNs are performing the task they are assigned to better and better over training. Second and third plots (top right and bottom left, respectively) confirm that both the AE and the surrogate do learn, i.e. that none of them is left behind during the training stage. Regarding the last plot (bottom right), it is close to the third one as it also measures the efficiency of the surrogate but without chaining, meaning that states are encoded, propagated only once and decoded afterwards.

One could have noticed that $L_{AE}$ and $L_{Sur}$ have almost the same values over learning: it would suggest to set $\rho$ to 1 rather than to 5 in order to define a fair loss function. However, it turns out that weighting more $L_{Sur}$ gives better scores, meaning that more effort is needed for the surrogate to properly learn than for the AE. Along with the aforementioned stability issues, it confirms that the surrogate network is the more challenging to train.

In section 2.1, we pointed out the fact that the latent space produced by the autoencoder and the original 40-variables Lorenz 96 dynamics have absolutely no reason to be alike: indeed, we remind that no constraint is added to the autoencoder in this sense. Figure 7 confirms this comment by putting aside both the Lorenz 96 data in dimension 40 and the associated latent space produced by the autoencoder and the original 40-dynamics in dimension 40. Second graph (right) is the associated latent data yielded by the trained autoencoder.

4.4 Assessing the performance of our DA framework: the ETKF-Q-L

We have proposed a new latent space DA algorithm coupled with an AE and a surrogate network. In this section we perform benchmark tests against the ETKF-Q-L algorithm presented in section 3.3. For the comparison, the
Root Mean Square Error (RMSE) is computed in the full space of dimension 400:

$$RMSE(x_k, D(z_k)) = \frac{1}{N} \sum_{i=1}^{N} (x_k^{(i)} - D(z_k^{(i)}))^2$$ (16)

where $D$ denotes the decoder, $z_k$ is the latent prediction at time $k$ and $x_k$ is the truth at the same time.

Here is the list of the other approaches we benchmark our ETKF-Q-L method against:

- **ETKF-Q**: we perform the standard ETKF-Q algorithm [18] over the augmented Lorenz 96 data without resorting to any neural network. Propagation is performed by applying a standard Lorenz 96 propagator based on the Runge-Kutta fourth-order (RK4) scheme: this requires first to bring back the 400-dimensional data to the 40 dimensional space by applying transformation $F$ (see section 4.1). Data are mapped to the full space afterwards and the method loops back.

- **ETKF-Q-P (ETKF-Q-Physical)**: it remains pretty close to the regular ETKF-Q algorithm (see algorithm 1) as only the propagation step differs from it: instead of the standard propagator, we apply the encoder, the surrogate and the decoder, respectively. Notation -P indicates that data assimilation is performed within the full - i.e. physical - space.

- **PCA-S-P (Principal Component Analysis - Surrogate - Physical)**: it works exactly like ETKF-Q-P except that the encoder and the decoder are switched for a Principle Component Analysis (PCA) which can be seen as the simplest linear space reduction technique.

- **PCA-S-L (Principal Component Analysis - Surrogate - Latent)**: this approach and ours are very alike, the only difference is that encoding and decoding stages are performed with a PCA.

- **PCA-LinReg-P (Principal Component Analysis - Linear Regression - Physical)**: same as PCA-S-P but here the surrogate is replaced with the scikit-learn linear regression predictor.

- **PCA-LinReg-L (Principal Component Analysis - Linear Regression - Latent)**: same as PCA-S-L but here again the surrogate is replaced with the scikit-learn linear regression predictor.

Table 1 summarizes the benchmark context by specifying the DA space (i.e. the space where analysis is performed) along with the propagation method used.

In the standard ETKF algorithm, the multiplicative inflation parameter needs to be tuned. For simplicity, we chose $R$ and $Q$ as diagonal matrices: $R = \sigma_R^2 I_p$ and $Q = \sigma_Q^2 I_N$. Then, in the ETKF-Q algorithm [18], in addition to the multiplicative inflation parameter, there is another parameter namely the standard deviation of the additive model error, $\sigma_Q$. The trajectories of the ensemble states are corrected using this model error at the beginning of each cycle (see algorithm 1 and algorithm 2). These updated states are used as the forecast states. However, due to the sampling error, this model error at each step can be thought of as an additive type of inflation. Thus, this model error parameter may correct the sampling error as well. With this idea in mind, the values of the model error during propagation and the update of the deviation matrix may be different. According to our experiments, indeed taking different values gives better RMSE scores.

As for the observation operator $H$, it is set to $I_p$, meaning that observation and state spaces are the same i.e. $N = p$.

For the latent space algorithms, we introduce $Q_\ell = \sigma_Q^\ell I_\ell$. Since we do not know the propagation error of the surrogate model, we need to iteratively test dozens of $\sigma_Q\ell$ to find the one that best suits.

After some hand-made experiments, we decided to find the best parameters combination in a straightforward manner through a grid search. The context of experiment is as follows:

- **Parameters:**
  - 40 ensemble members
  - Observation error covariance matrix $\sigma_R^2 I_{400}$ with $\sigma_R = 1.0$.
  - Initial forecast error covariance matrix $\sigma_B^2 I_{400}$ at time $k = 0$ with $\sigma_B = 0.3$.
  - 1000 iterations/time steps.
  - Model error covariance matrix $\sigma_M^2 I_{40}$ (for ETKF-Q method only): $\sigma_M = 0.3$.

- **Grid search:**
  - inflation ranges from 0.99 to 1.9.
  - $\sigma_Q/\sigma_Q\ell$ ranges from $10^{-7}$ to 0.9.

We conducted an experiment that consists in tuning inflation and $\sigma_Q$ or $\sigma_Q\ell$ parameters. Distinction between $\sigma_Q$ and $\sigma_Q\ell$ only aims at differentiating full space data assimilation from latent space data assimilation, respectively. Results are given in table 2.

They draw the conclusion that our approach is competitive with other methods that rely on a simple space.
Table 2: Data Assimilation results (mean RMSE). Only two parameters are tuned: inflation and $\sigma_Q/\sigma_{Q*}$.

| Name          | RMSE | Inflation | $\sigma_Q/\sigma_{Q*}$ |
|---------------|------|-----------|------------------------|
| ETKF-Q        | 0.194| 1.12      | 0.07                   |
| ETKF-Q-P      | 0.217| 1.08      | 0.1                    |
| ETKF-Q-L      | 0.168| 1.004     | 5.10 $\times$ 10^{-3}  |
| PCA-S-P       | 0.831| 1.14      | 0.6                    |
| PCA-S-L       | 0.829| 1.24      | 0.7                    |
| PCA-LinReg-P  | 0.426| 1.2       | 0.9                    |
| PCA-LinReg-L  | 0.426| 1.2       | 0.9                    |

To study how to incorporate DL in a DA framework. For more global processes. In this paper, we proposed to study how to incorporate DL in a DA framework. For

As priorly mentioned in the introduction, our method also aims at tackling time computing issues faced by regular DA algorithms. Therefore, all our benchmark algorithms have been run 100 times on a virtual machine composed of four virtual CPUs, one NVIDIA Tesla P100 GPU and 15 GB of RAM. Table 3 evidences that our approach is the best one in our benchmark context on both the accuracy and the computational cost criteria.

| Name          | GPU | CPU |
|---------------|-----|-----|
| ETKF-Q        | 16.32s | 16.23s |
| ETKF-Q-P      | 15.69s | 17.12s |
| ETKF-Q-L      | 6.52s  | 6.89s  |
| PCA-S-P       | 13.22s | 12.18s |
| PCA-S-L       | 5.93s  | 5.53s  |
| PCA-LinReg-P  | 12.09s | 11.62s |
| PCA-LinReg-L  | 5.02s  | 4.94s  |

The motivation for performing the latent space DA was both reducing the computational cost and also getting a better accuracy. Reducing the computational cost is a natural gain due to performing DA in a reduced space. The accuracy gain on the other hand depends on the fact that DA linear analysis in the latent space obtained by the AE is less susceptible to yield non-physical solutions. We have therefore trained an AE and a surrogate network through a single learning thanks to a chained custom loss function. In addition to allowing a better training since both the AE and the surrogate modify their weights according to each other, this particular loss function also enhances stability. Indeed, the surrogate is called several times in a row and thus has to produce stable results at least for two successive time steps. Experience demonstrates that this is already enough to get a quite satisfactory stable behaviour on longer time windows. Then, given these two networks we can perform latent DA.

We have shown the potential of our methodology on the instructional augmented Lorenz 96 system which is designed such that we ensure the existence of a latent dynamics. We have compared our methodology to the existing ETKF-Q algorithm and numerical results confirmed that the proposed methodology performs better than the usual full space strategy. Our methodology can be utilized as long as a system lying in $\mathbb{R}^N$ is accurately representable in a lower dimension.

We believe that the proposed proof of concept is encouraging and that, as such, it stimulates several tracks for future research. For instance, to before considering a use in more operational situations, a number of theoretical question should be considered. For instance, it would be interesting to further investigate the sensibility of the methodology to several hyper-parameters of the method including the latent space dimension, obser-
vation frequency, inflation etc. It is also important to better understand how the properties of the full model dynamics behave in the latent space including the model error. We remind that in this study we consider very simple NN architectures. Investigating more sophisticated networks and introducing constraints to enforce latent space’s structure could be of course important. This structure may be motivated by underlying properties of the physics, such as the coupling between variables, or other structures. This being done, considering other toy problems would necessary before going for more complex problems.

Finally, the latent space strategy that we propose in this paper for an ensemble Kalman filter type method is quite general in the sense that it can be easily adapted to other DA algorithms like the variational approaches.

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