

Understanding Climate Change: *A Data-Driven Approach*

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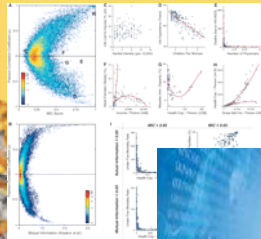
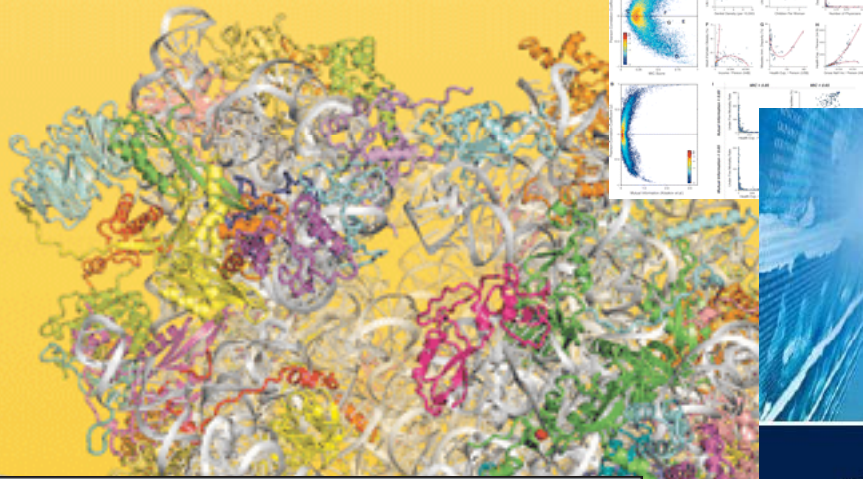
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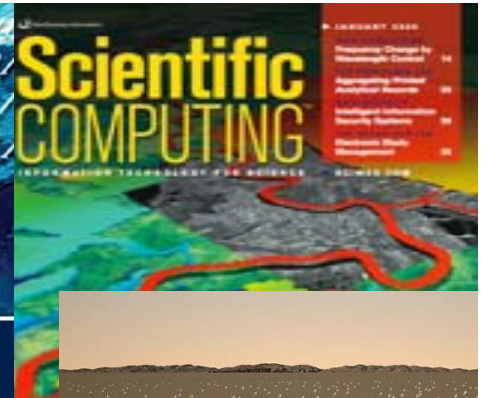
U.S. DEPARTMENT OF
ENERGY

Science

16 December 2011 | \$10

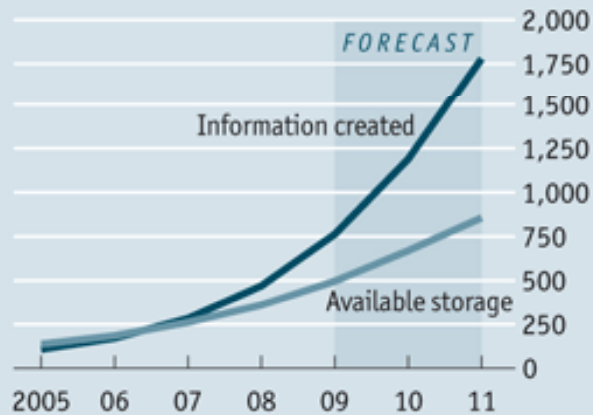


Science and Society Transformed by Data



Overload

Global information created and available storage
Exabytes



Source: IDC

The FOURTH PARADIGM

DATA-INTENSIVE SCIENTIFIC DISCOVERY

nature

BIG DATA

SCIENCE IN THE
PETABYTE ERA

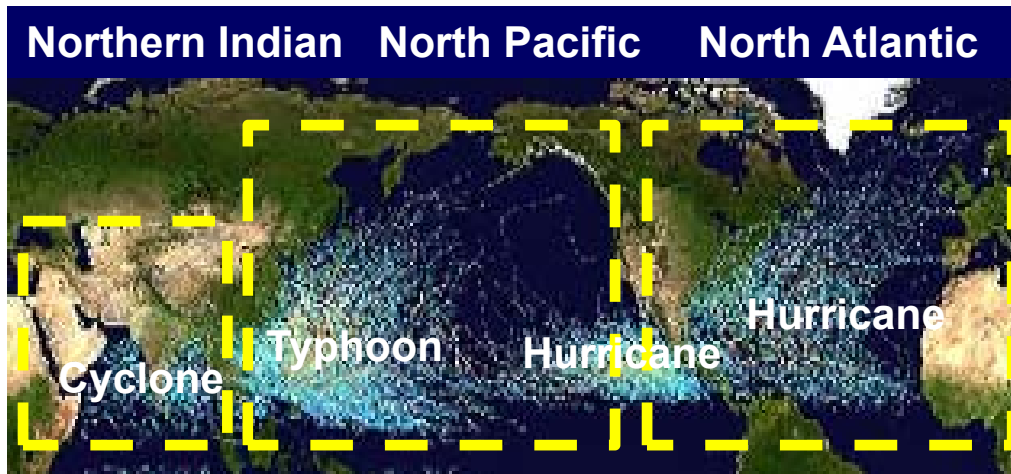


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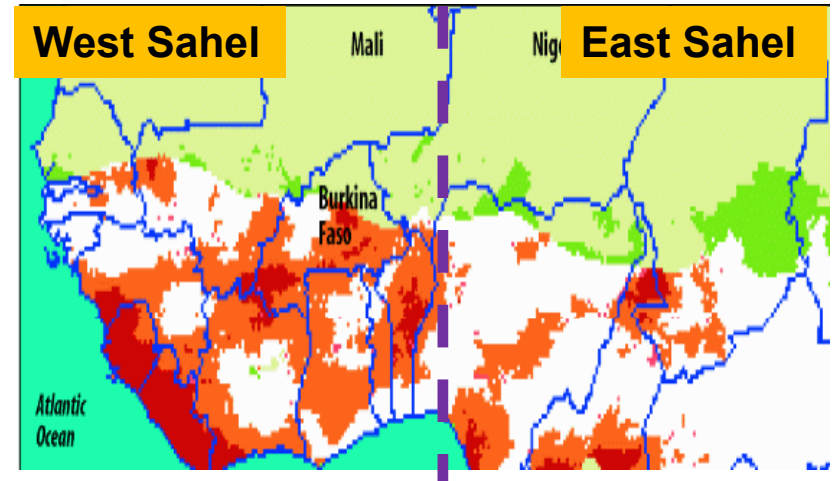
Slide 2

Example Use Cases: Extreme Events Prediction

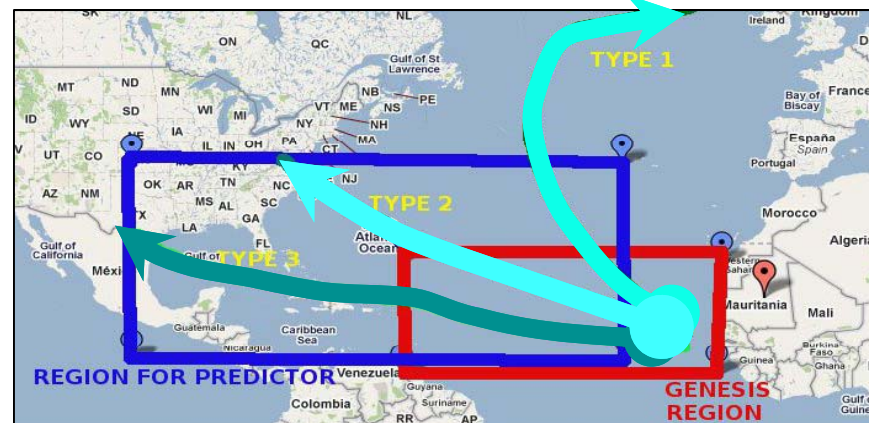
NH Tropical Cyclone (TC) Activity



Climate-Meningitis Outlook



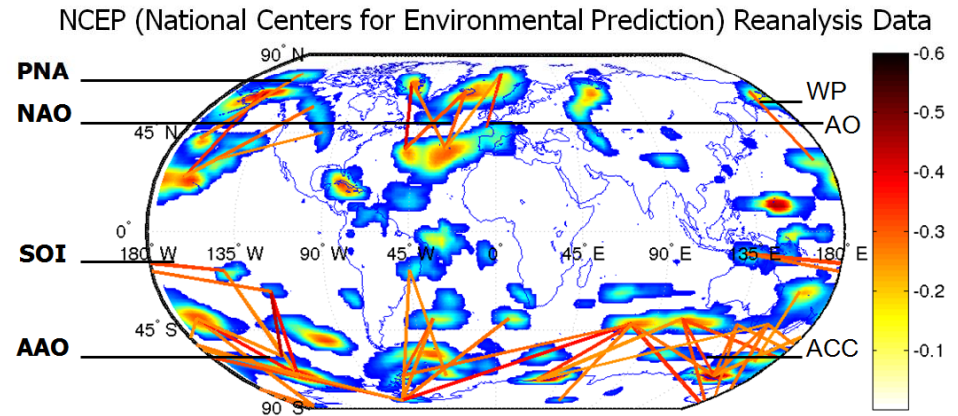
Forecasting NA Hurricane Tracks



Climate System Complexity

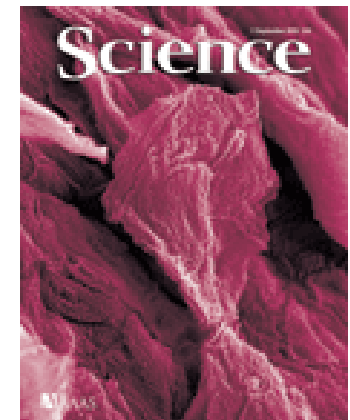
The Complexity of Climate Systems Comes from Interconnections.

Climate systems are complex because of non-linear coupling of its subsystems (e.g., the ocean and the atmosphere).



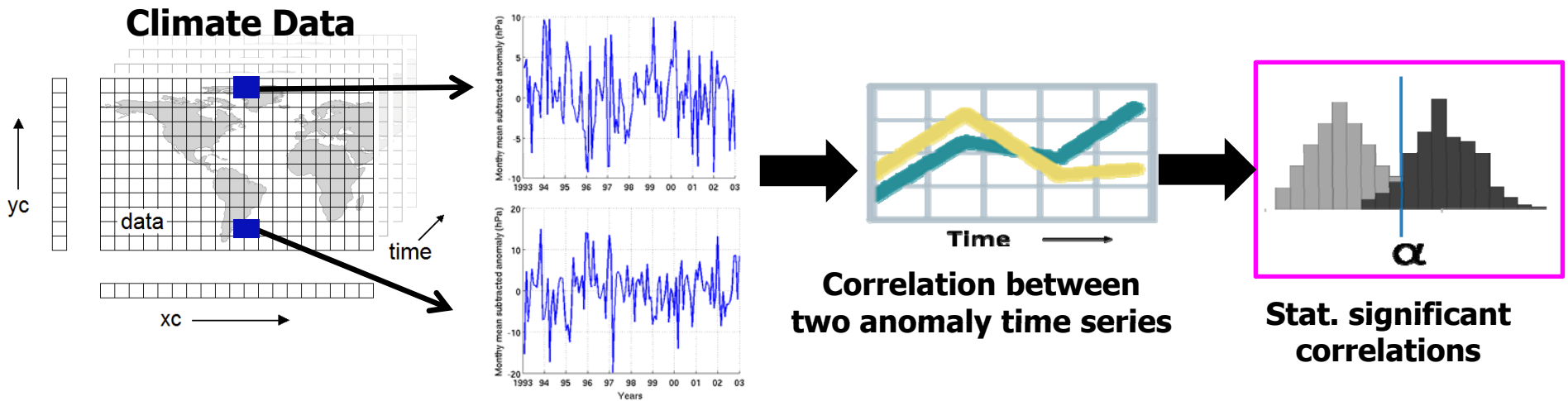
Challenge:

How to “connect the dots”, that is, to construct *predictive phenomenological models* explaining **structure-dynamics-function relationships** in the complex climate system.

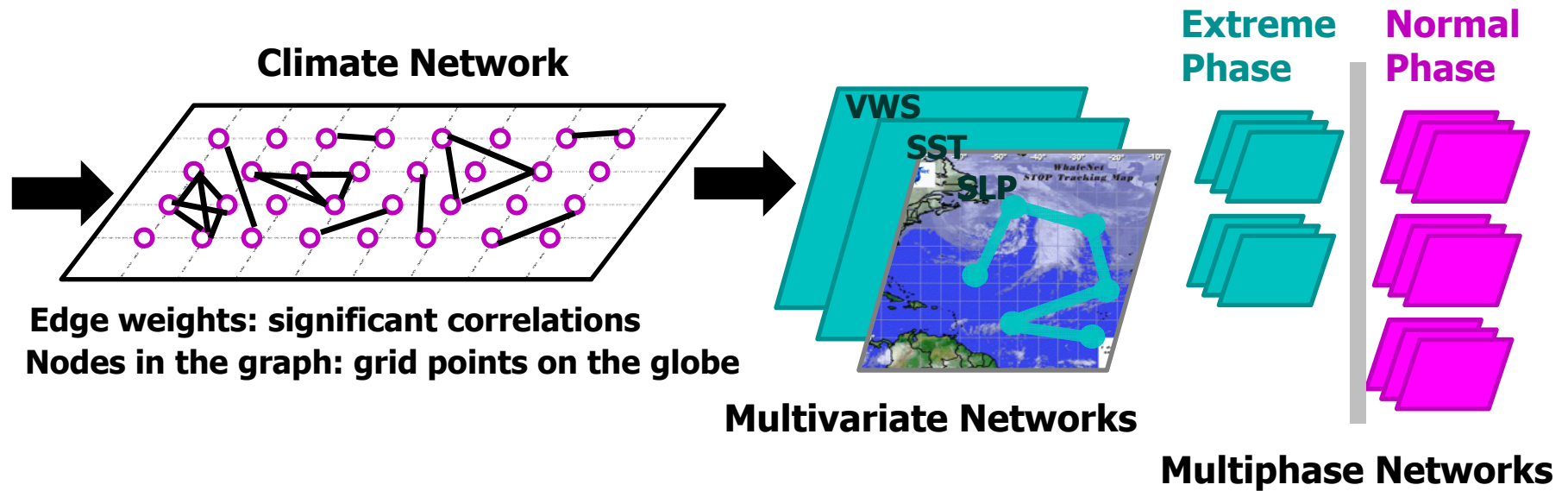


From Simplicity to Complexity
Science 3 September 2010: 1125.

Modeling a Climate System as a Network

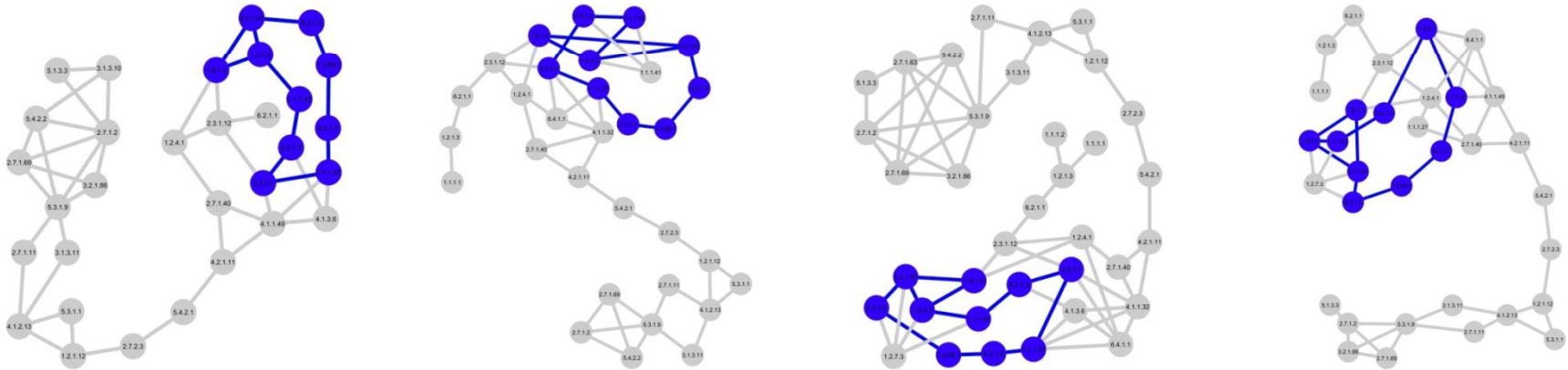


Anomaly time series at each node

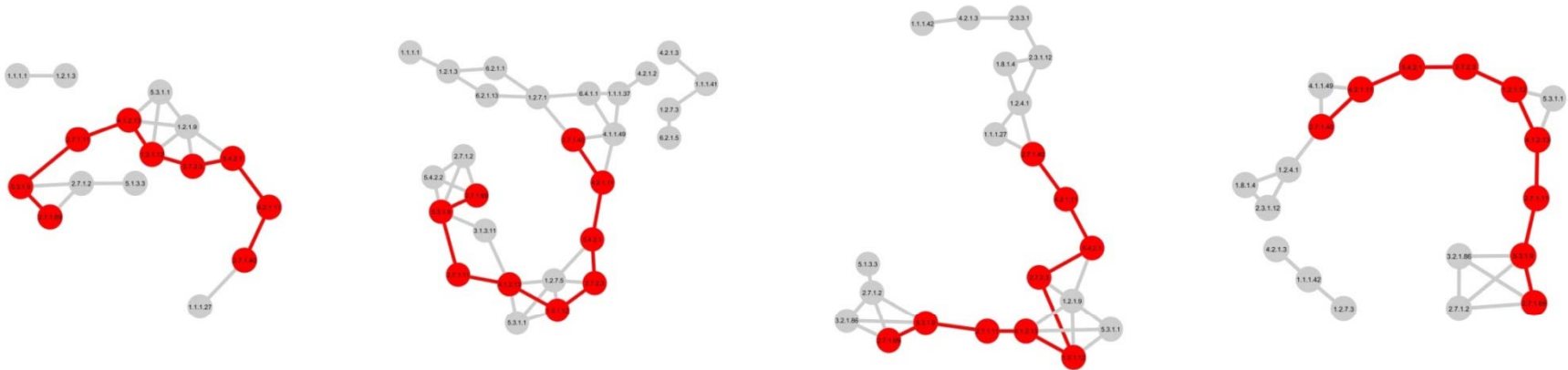


Subgraphs Common to Extreme Event Climate Networks

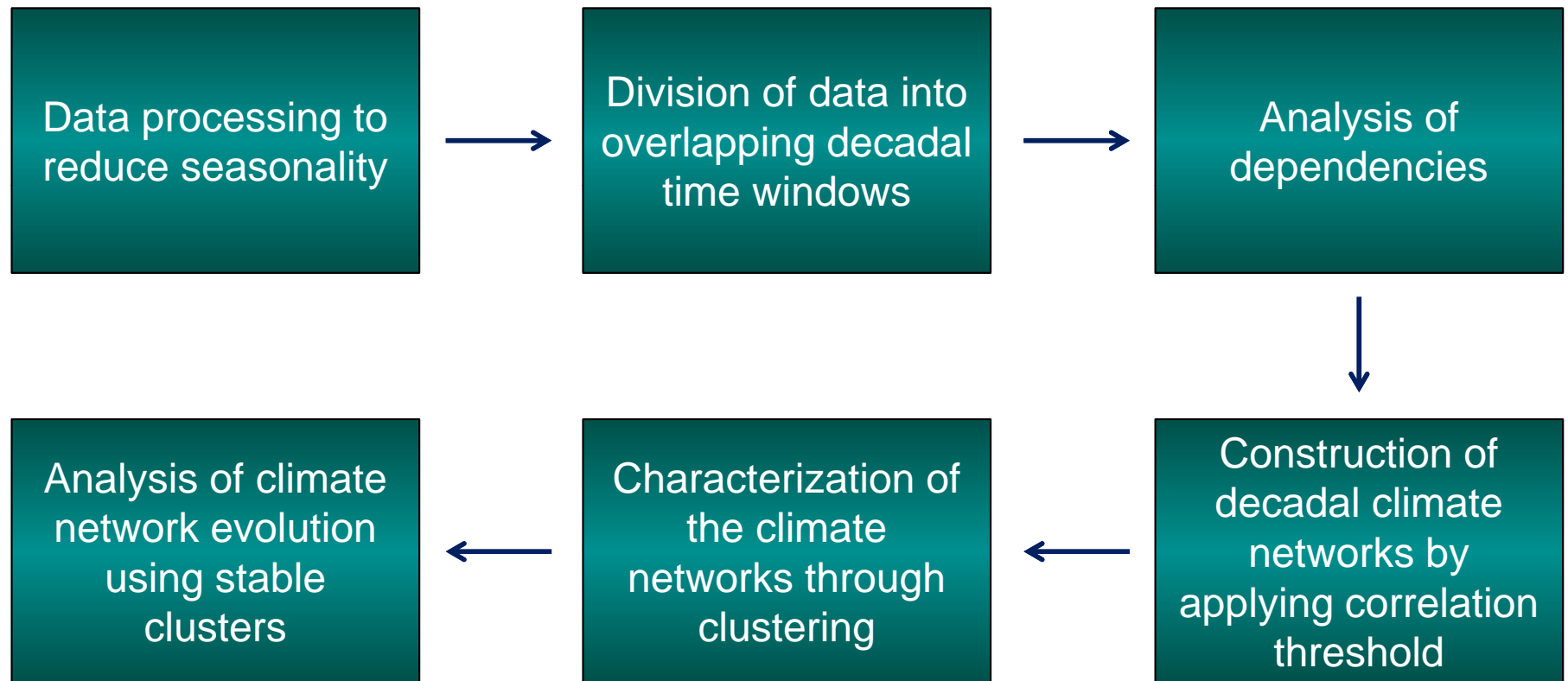
Networks for Climate Systems during Extreme Events



Networks for Climate Systems during Normal Events

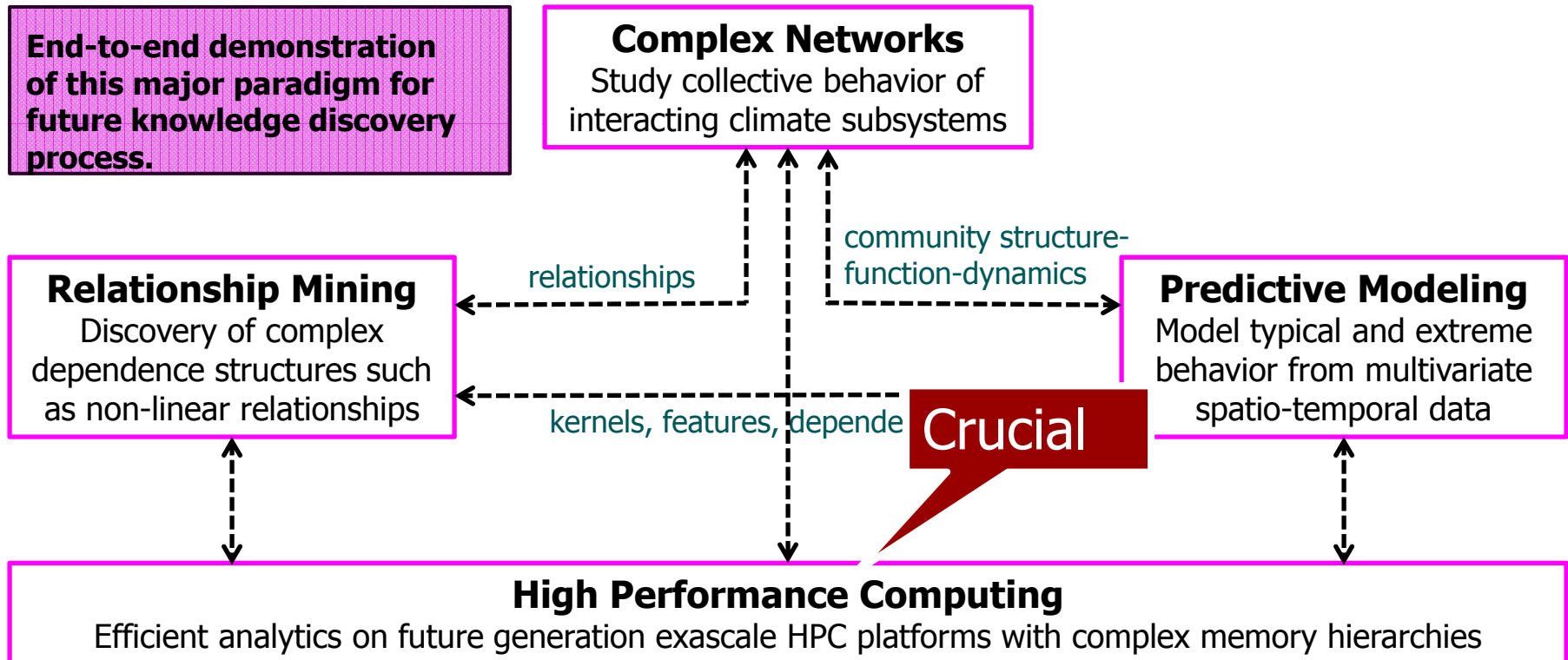


Identifying patterns in the evolution of the climate system – Example : Analysis of Decadal Trends in Climate

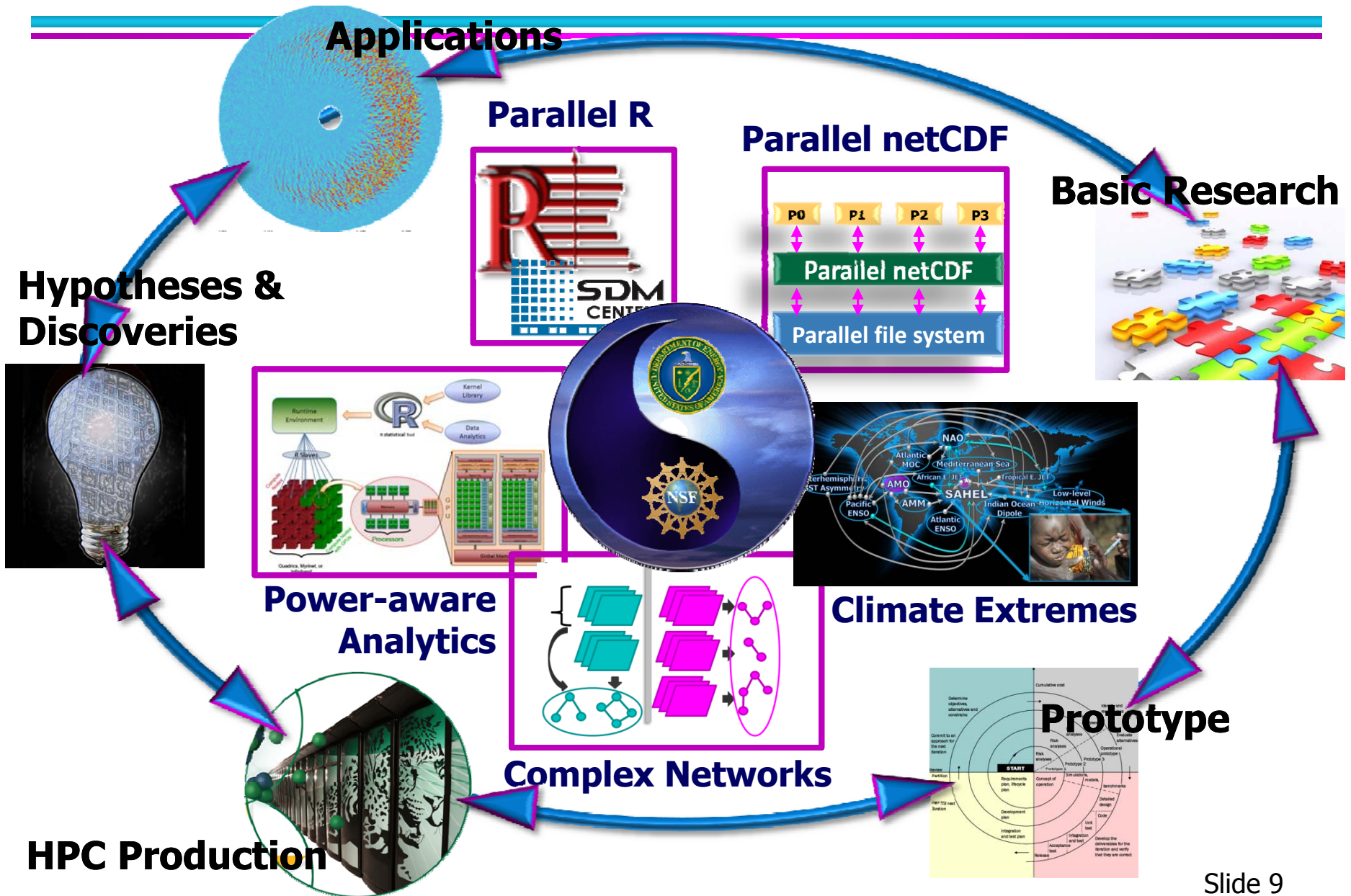


Enabling Transformative Computer Science Research

Enabling large-scale data-driven science for complex, multivariate, spatio-temporal, non-linear, and dynamic systems:

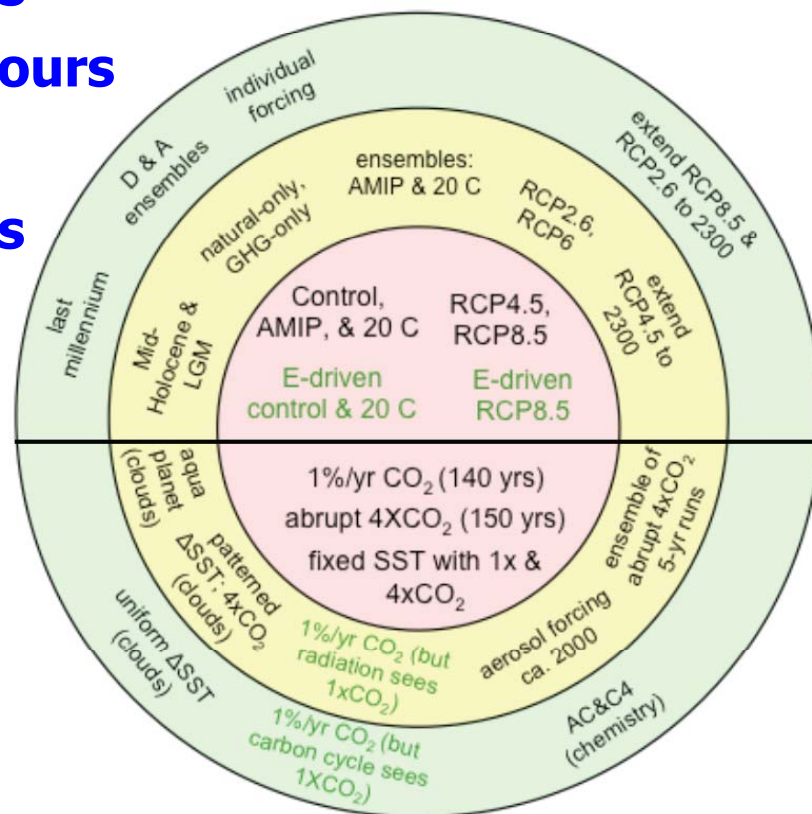


A Complementary Interplay of R&D Portfolios



Illustrative Case for HPC: CMIP3 → CMIP5

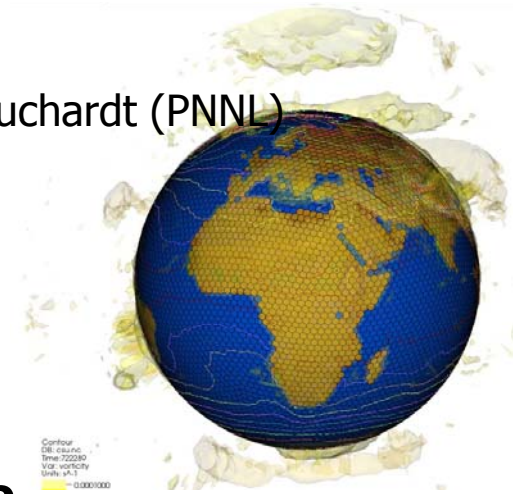
- Coupled Model Inter comparison Project
- Spatial resolution: 1 – 0.25 degrees
- Temporal resolution: 6 hours – 3 hours
- Models: 24 - 37
- Simulation experiments: 10s - 100s
 - Control runs & hindcast
 - Decadal & centennial-scale forecasts
- Covers 1000s of simulation years
- 100+ variables
- 10s of TBs to 10s of PBs



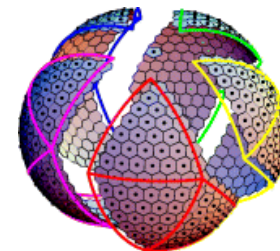
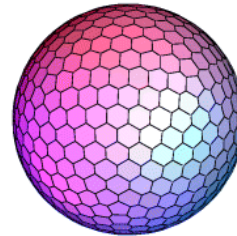
Summary of CMIP5 model experiments, grouped into three tiers

Scaling I/O and Analytics

- **Global Cloud Resolving Model (GCRM)**
 - Simulate circulation associated with large convective clouds
 - Developed by David Randell (Colorado State U) & Karen Schuchardt (PNNL)
- **Geodesic grid model**
- **1.4 PB data per simulation**
 - 4 km resolution, 3 hourly, 1 simulated year
 - 1.5 TB per checkpoint
- **Parallel NetCDF I/O library outreaches climate community under NSF Expeditions in Computing project**



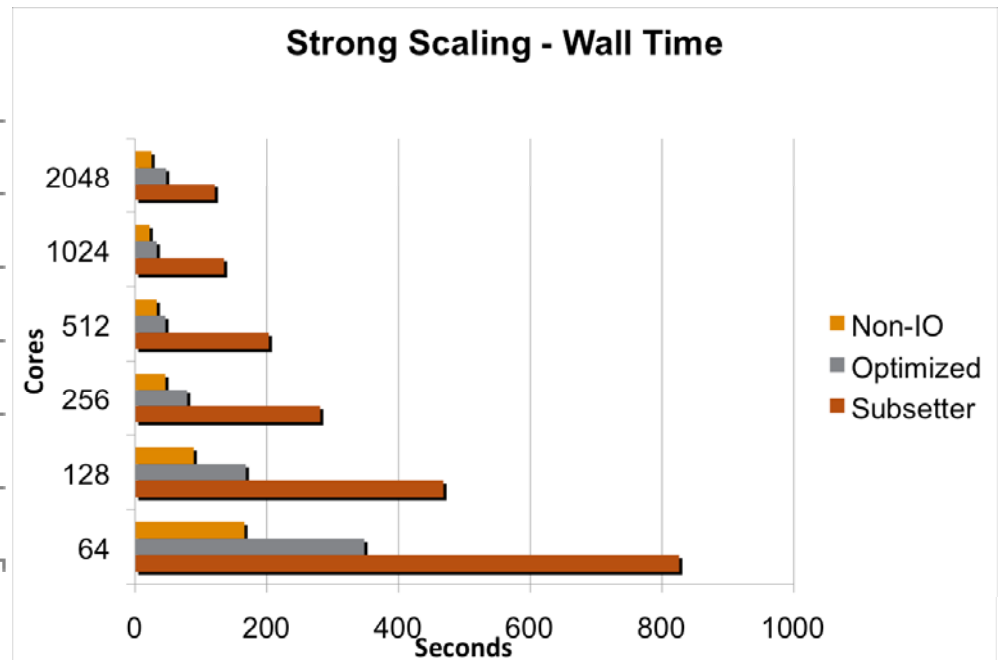
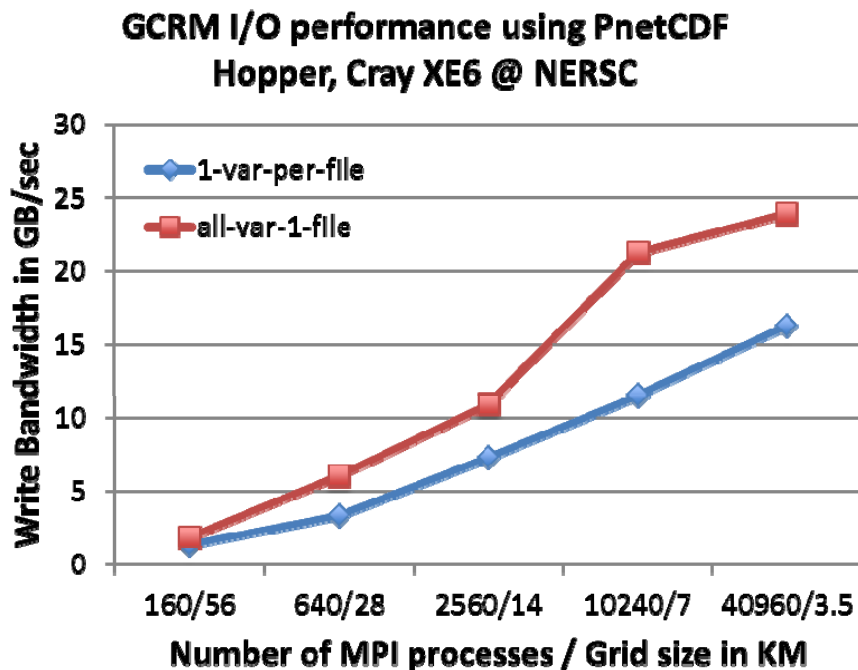
**I/O was previously a major bottleneck:
The only reason execution at this scale
became possible was due to I/O scaling.**



Illustrative Results

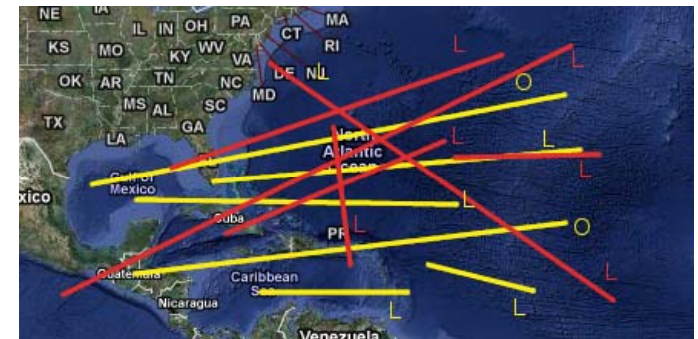
- **Improved I/O throughput**

- Using PnetCDF optimizations, massive scalability
- For 3.5 km grid resolution, grid size is 41.9M cells with 256 vertical layers
- Data analysis read and simulation checkpoint



Taking Climate Science to the Next Level with HPC-Illustration

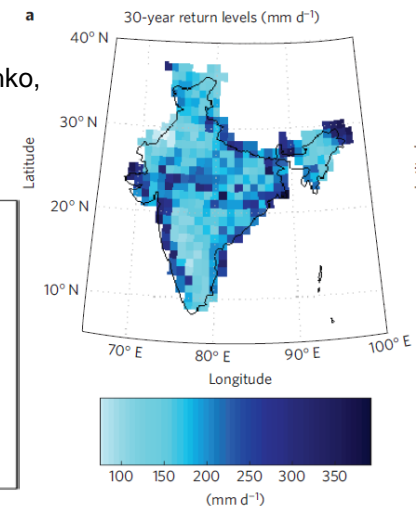
- **Our HPC goals are enabling data analysis at:**
- **Higher spatial or temporal resolution**
 - Precipitation extremes analysis
 - Network-based hurricane prediction
 - Estimation of spatiotemporal dependence
- **Higher data dimensionality**
 - Bayesian analysis of multi-model ensembles
 - Sampling-based statistical methods
 - Multivariate quantile analysis
- **Greater complexity per data point**
 - Estimation of complex dependence structures
 - Handling non-stationarity
 - Multi-resolution analysis
- **Shorter response time**
 - Interactive hypothesis testing



Significant correlations for hurricane prediction
(Sencan, Chen, Hendrix, Pansombut, Semazzi, Choudhary, Kumar, Melechko, and Samatova, 2011)



Prediction of land climate using ocean climate variables
(Chatterjee, Steinhäuser, Banerjee, Chatterjee, and Ganguly, 2012)



Intensity of heaviest Indian storms
(Ghosh, Das, Kao, and Ganguly, 2011)

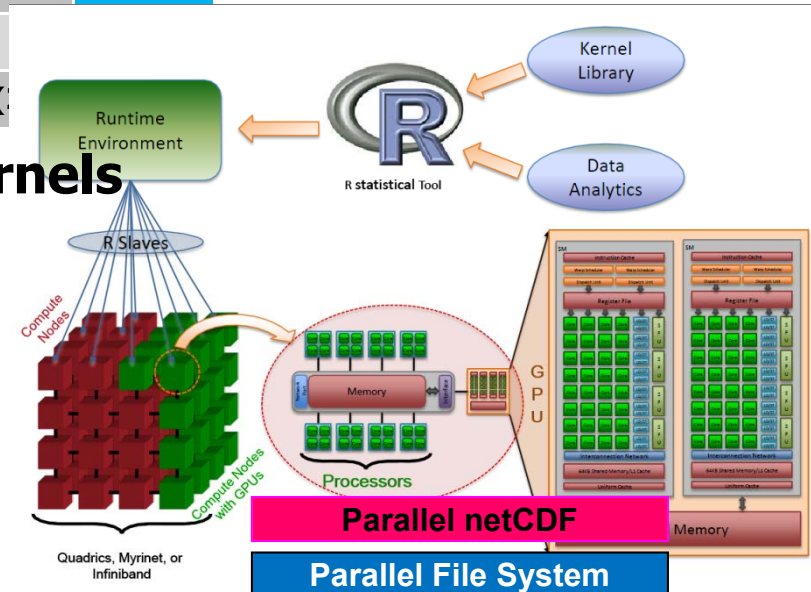
Enabling Large-scale Analytics: An HPC Library of Data Analysis Kernels

Performance typically dominated by a few computational *kernels*.

Application	Top 3 Kernels			Σ (%)
	Kernel 1 (%)	Kernel 2 (%)	Kernel 3 (%)	
K-means	Distance (68)	Center (21)	minDist (10)	99
Fuzzy K-means	Center (58)	Distance (39)	fuzzySum (1)	98
BIRCH	Distance (54)	Variance (22)	Redist (10)	86
HOP	Density (39)	Search (30)	Gather (23)	92
Naïve Bayesian	probCal (49)	Variance (38)	dataRead (10)	97
ScalParC	Classify (37)	giniCalc (36)	Compare (24)	97
Apriori	Subset (58)	dataRead (14)	Increment (8)	80
Eclat	Intersect (39)	addClass (23)	invertC (10)	
SVMLight	quotMatrix (57)	quadGrad (38)	quotUpdate ()	

Library of highly optimized, scalable kernels

- Flexibility to define custom analytics pipelines
- High scalability
- Integrate into a software framework (e.g. R)
- MPI, OpenMP, CUDA, Parallel I/O

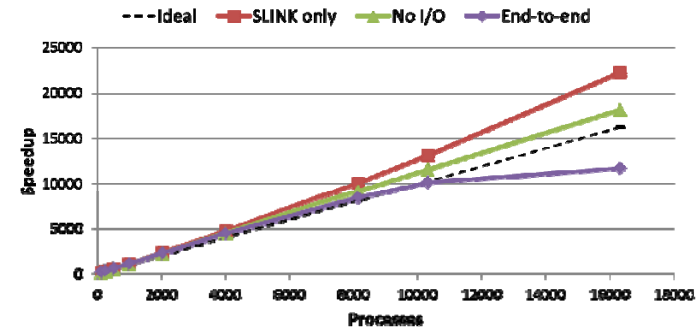


Scalable & Power-aware Data Analytics

Representative Data Analytics Kernels

- **Parallel hierarchical clustering**

- Speedup of 18,000 on 16k processors
- I/O significant at large scale



Power-aware analytics

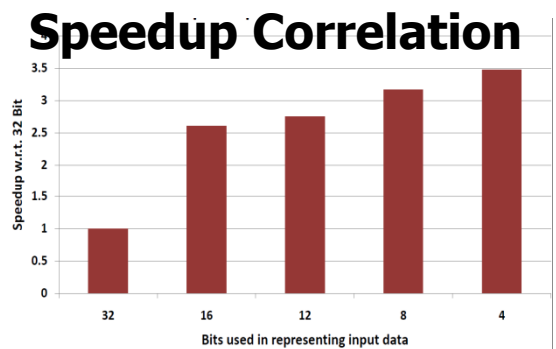
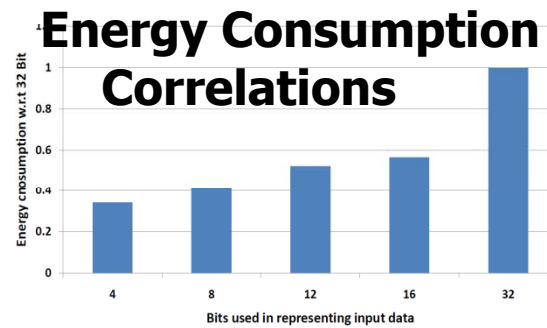
- **Reduced bit fixed-point representations**

- **Pearson correlation**

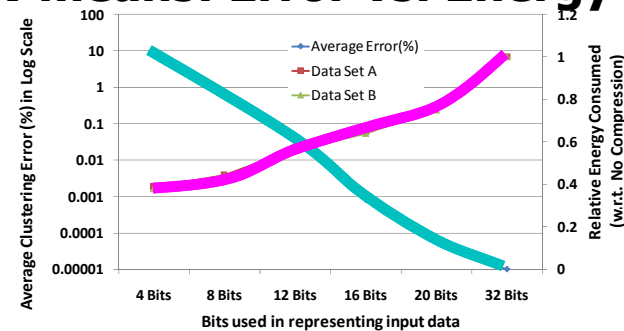
- 2.5-3.5 times faster
- 50-70% less energy

- **K-means**

- ~44% less energy with an error of only 0.03% using 12-bit representation



K-means: Error vs. Energy



Data Mining and Analytics – Broader Impact

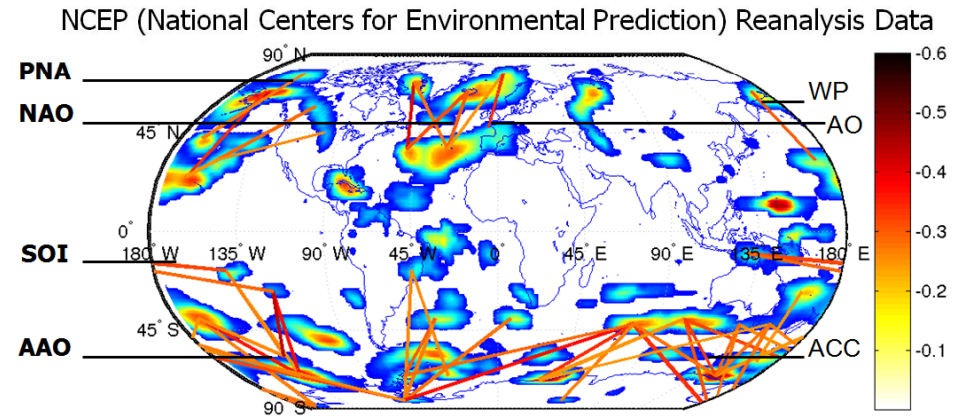
Illustrative Applications	Feature, data reduction, or analytics task	Data analysis kernels
Chemistry, Climate , Combustion, Cosmology, Fusion, Materials science, Plasma	Clustering	k-means, fuzzy k-means, BIRCH, MAFIA, DBSCAN, HOP, SNN, Dynamic Time Warping, Random Walk
Biology, Climate , Combustion, Cosmology, Plasma, Renewable energy	Statistics	Extrema, mean, quantiles, standard deviation, copulas, value-based extraction, sampling
Biology, Climate , Fusion, Plasma	Feature selection	Data slicing, LVF, SFG, SBG, ABB, RELIEF
Chemistry, Materials science, Plasma, Climate	Data transformations	Fourier transform, wavelet transform, PCA/SVD/EOF analysis, multidimensional scaling, differentiation, integration
Combustion, Earth science	Topology	Morse-Smale complexes, Reeb graphs, level set decomposition
Earth science	Geometry	Fractal dimension, curvature, torsion
Biology, Climate , Cosmology, Fusion	Classification	ScalParC, decision trees, Naïve Bayes, SVMlight, RIPPER
Chemistry, Climate , Combustion, Cosmology, Fusion, Plasma	Data compression	PPM, LZW, JPEG, wavelet compression, PCA, Fixed-point representation
Climate	Anomaly detection	Entropy, LOF, GBAD
Climate , Earth science	Similarity / distance	Cosine similarity, correlation (TAPER), mutual information, Student's t-test, Eulerian distance, Mahalanobis distance, Jaccard coefficient, Tanimoto coefficient, shortest paths
Cosmology	Halos and sub-halos	SUBFIND, AHF

Examples and Results

Climate System Complexity

The Complexity of Climate Systems Comes from Interconnections.

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Challenge:

How to “connect the dots”, that is, to construct *predictive phenomenological models* explaining **structure-dynamics-function relationships** in the complex climate system.

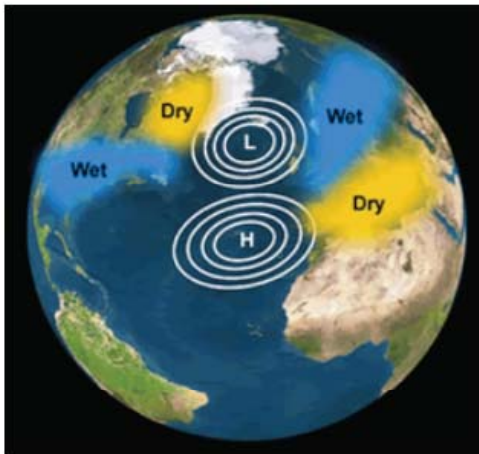


From Simplicity to Complexity
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What are Climate Indices?

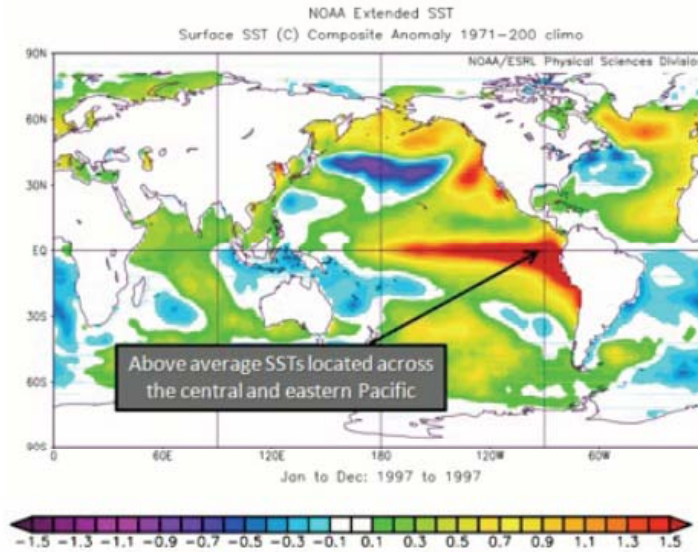
Climate indices are defined to quantify climatic phenomena

Many of them are defined in terms of teleconnection patterns or dipoles



North Atlantic Oscillation

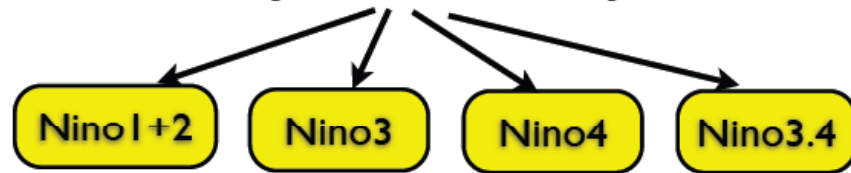
Dipole - difference in sea level pressure between the azores and a region near Iceland



El Niño (Warm Phase)

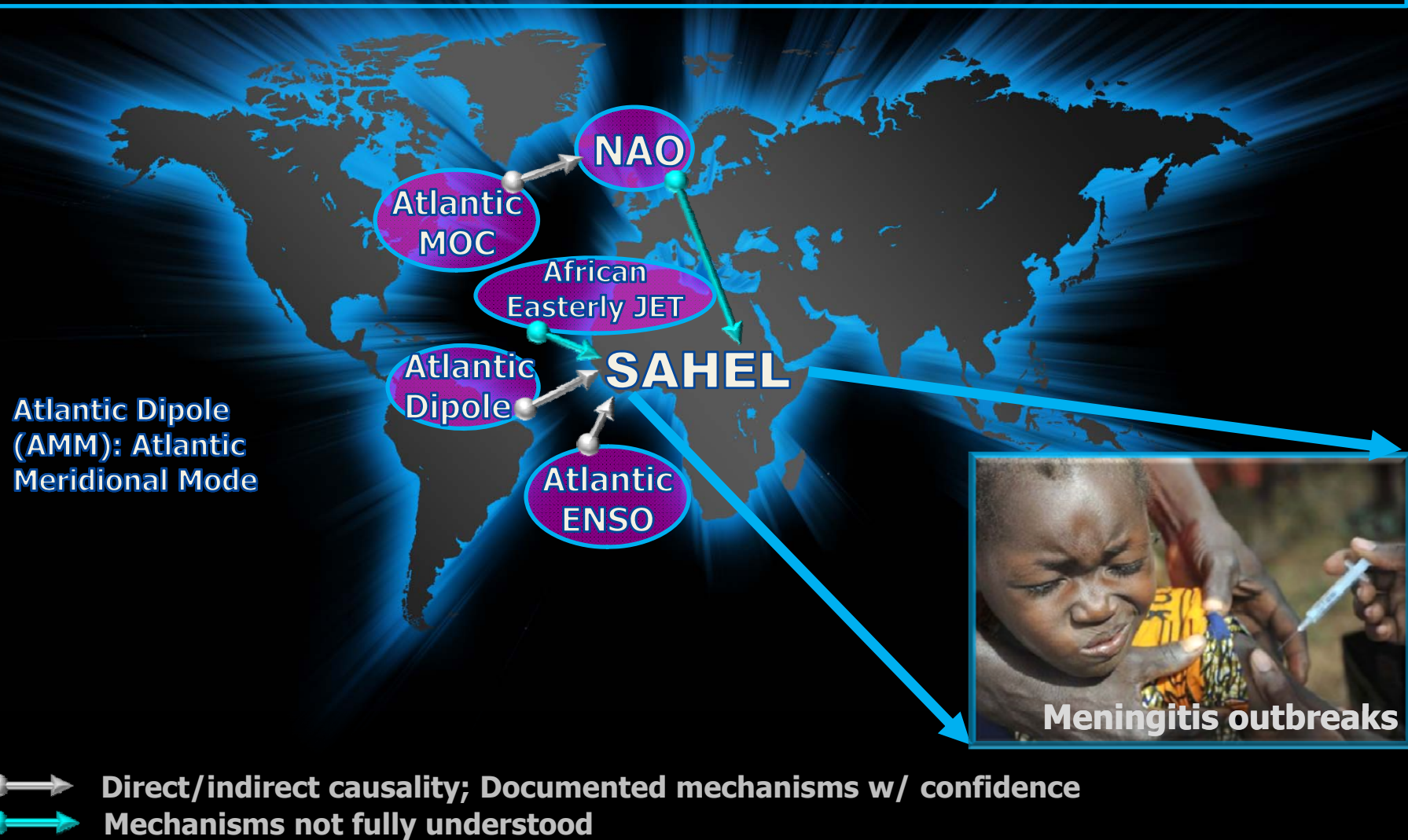
Teleconnection pattern - above average Sea Surface Temperature across the tropical Pacific

leads to drought like conditions in the Sahel region



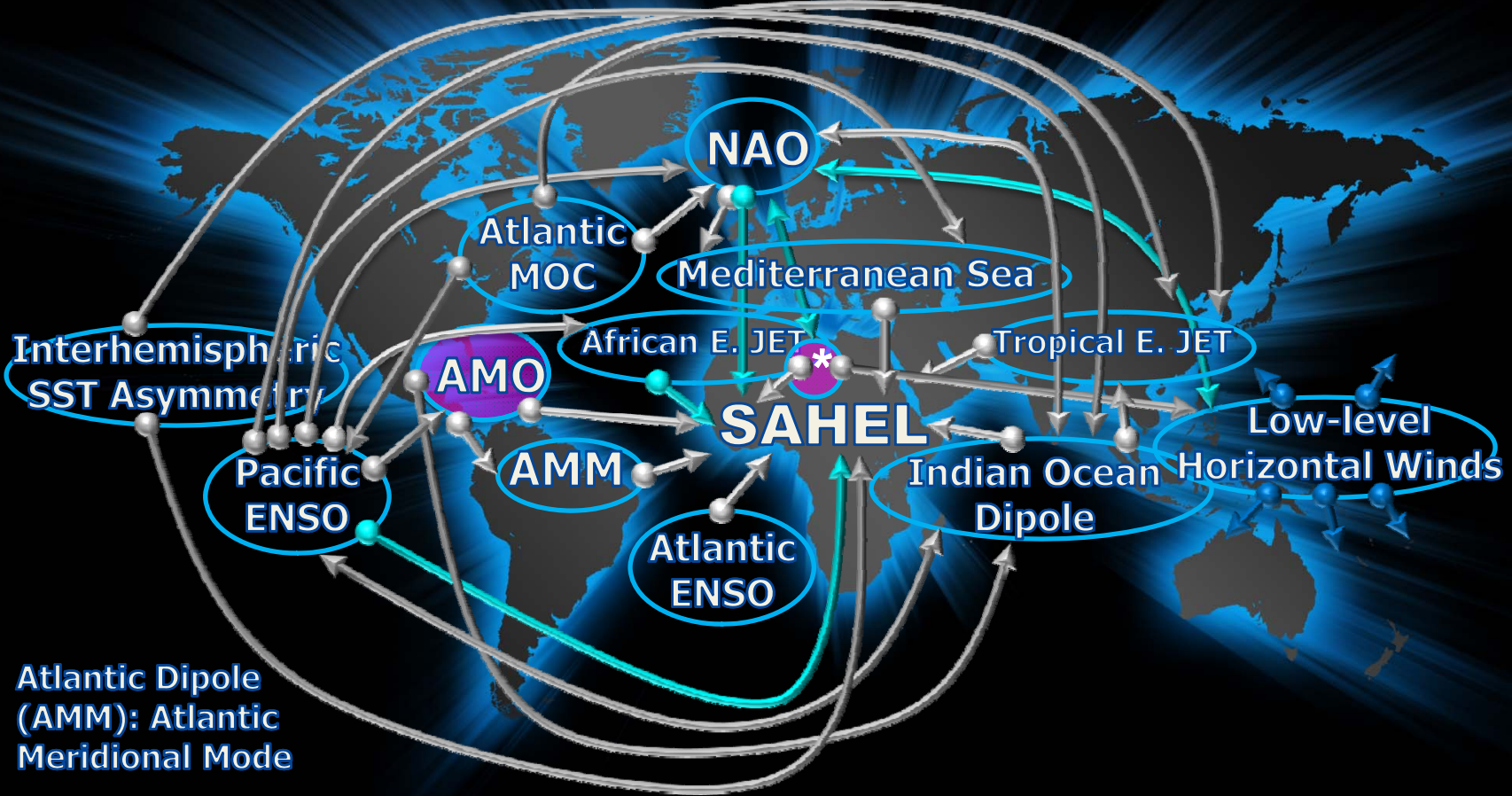
ENSO index family

Cold phase of the Atlantic Dipole is associated with weak increased low-level outflow from the south Atlantic ocean basin (cold SST anomalies) and, hence, positive rainfall anomalies in Sahel.



1986-2009 Studies to Understand Key Climate Drivers & Dynamic Factors/Mechanisms Affecting the West African Climate.

Can data-driven approaches expedite such discoveries?



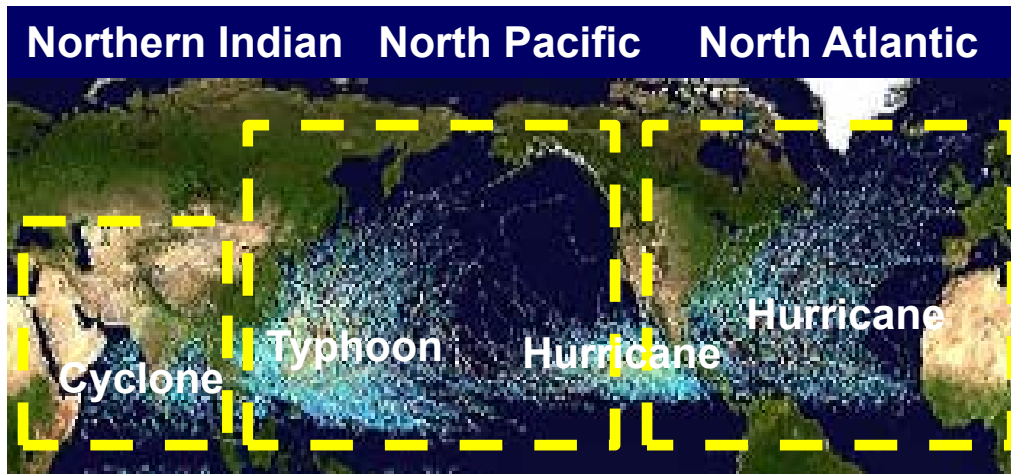
Atlantic Dipole (AMM): Atlantic Meridional Mode

- Grey arrow: Direct/indirect causality; Documented mechanisms w/ confidence
- Cyan arrow: Mechanisms not fully understood
- Blue arrows: Hadley & Walker circulations

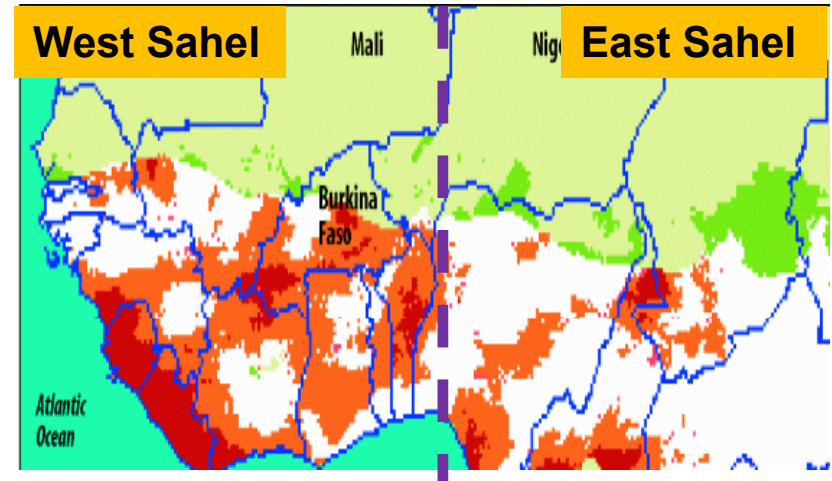
* North African Orographic Forcing

Example Use Cases: Extreme Events Prediction

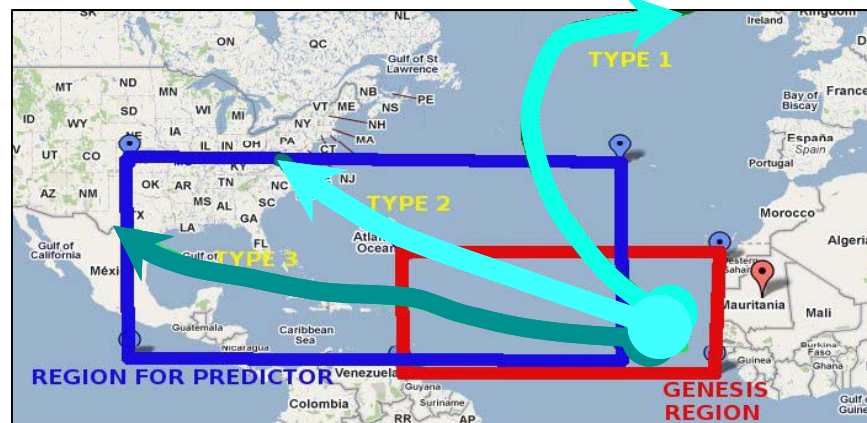
NH Tropical Cyclone (TC) Activity



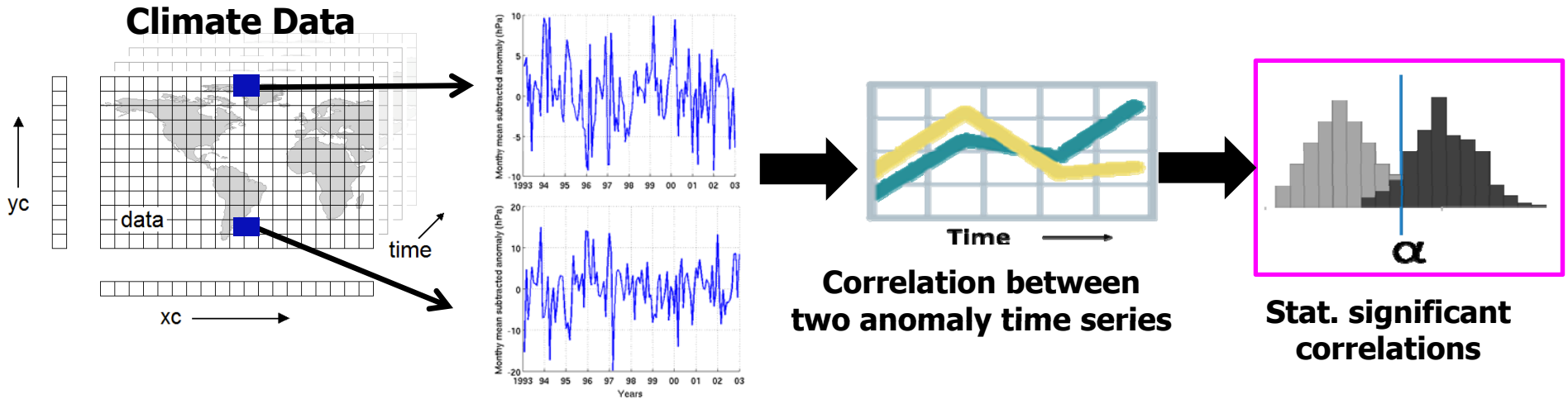
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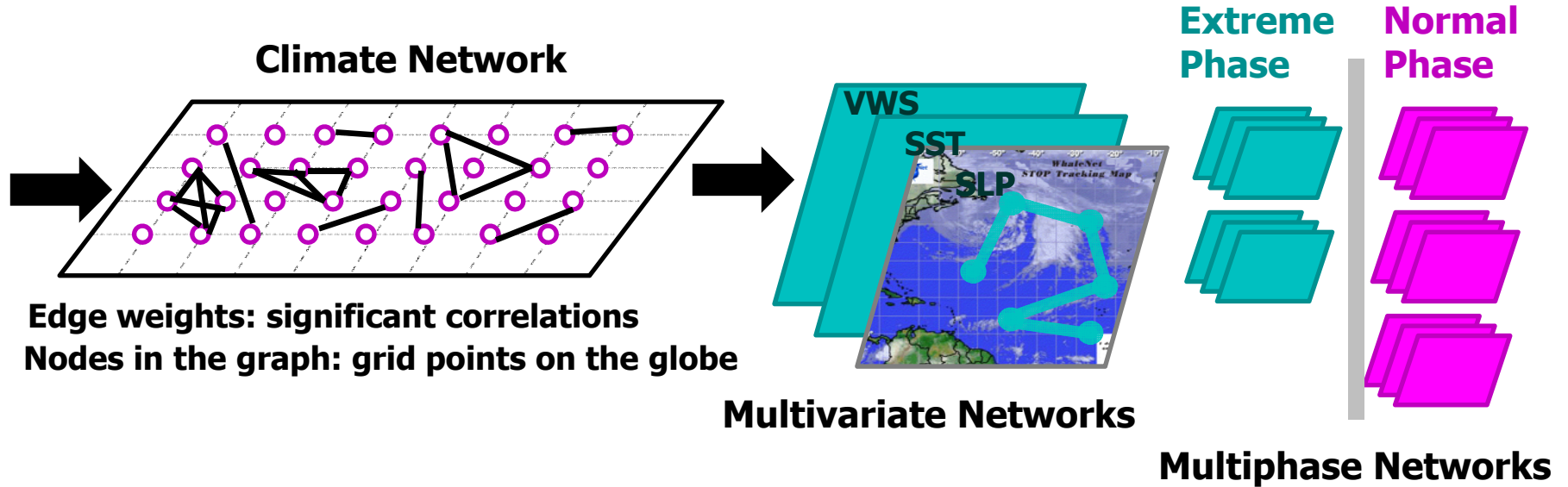
Forecasting NA Hurricane Tracks



Modeling a Climate System as a Network

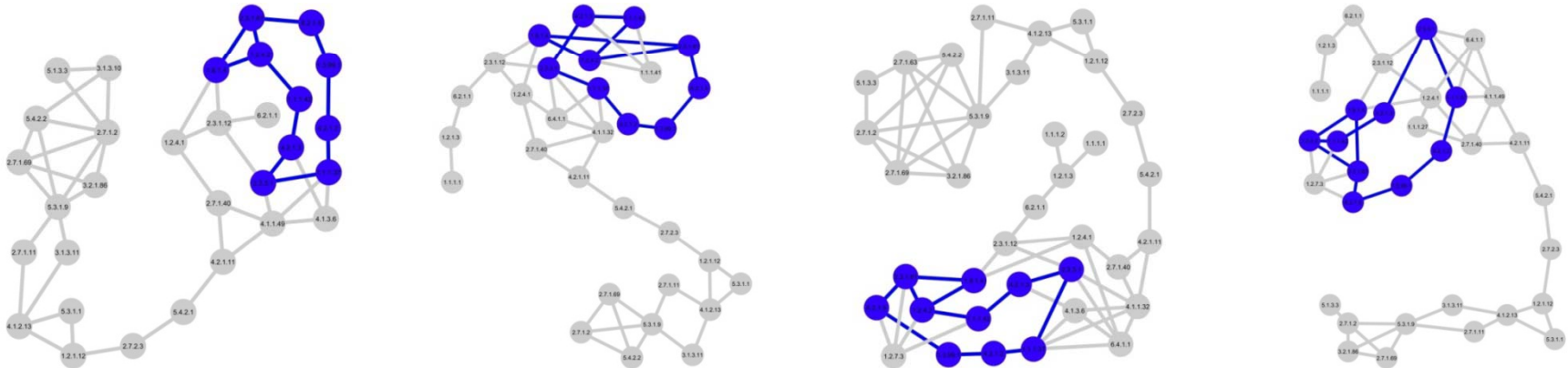


Anomaly time series at each node

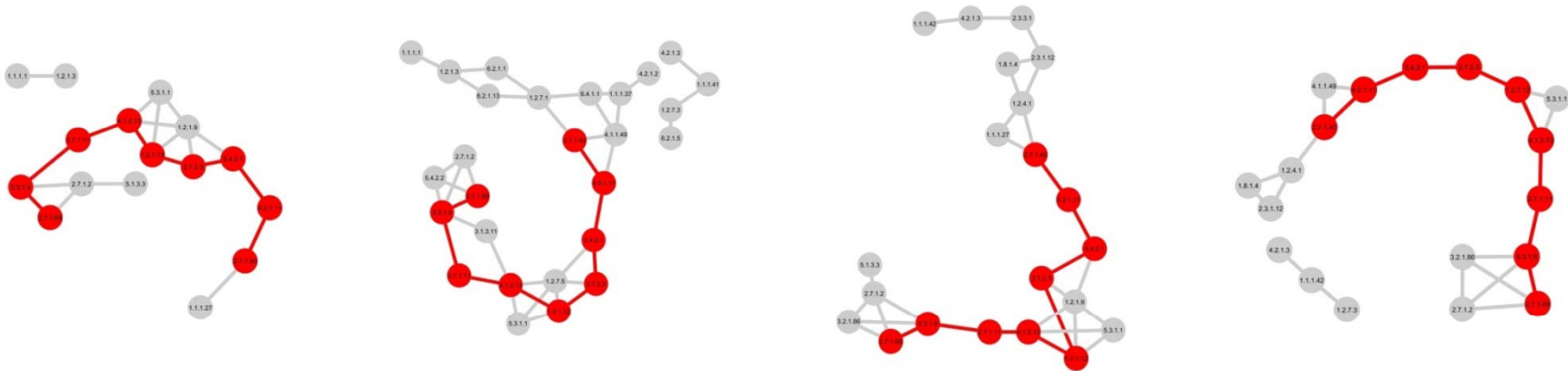


Subgraphs Common to Extreme Event Climate Networks

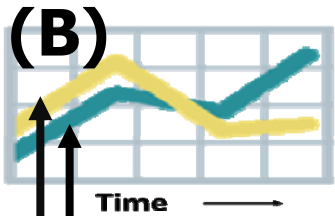
Networks for Climate Systems during Extreme Events



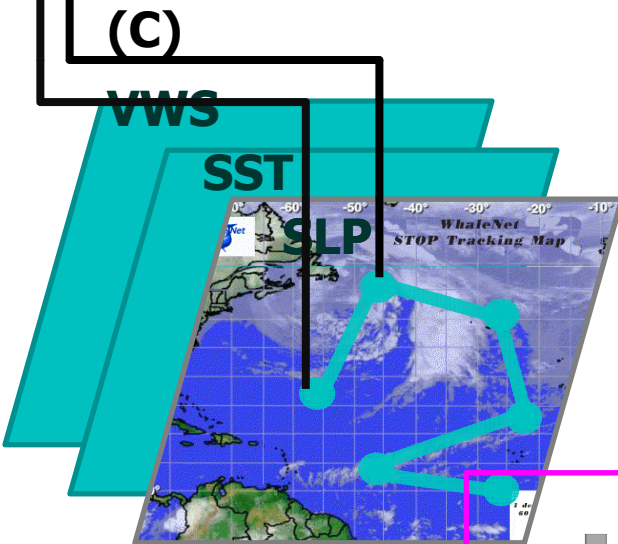
Networks for Climate Systems during Normal Events



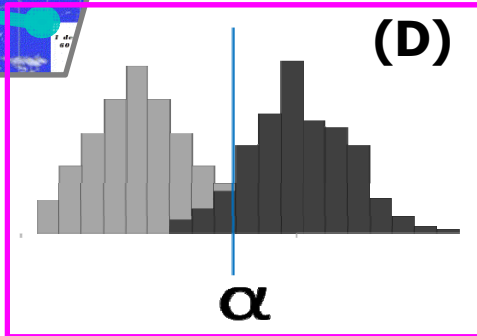
Extreme Event Forecasting via Contrast-based Network Motif Discovery



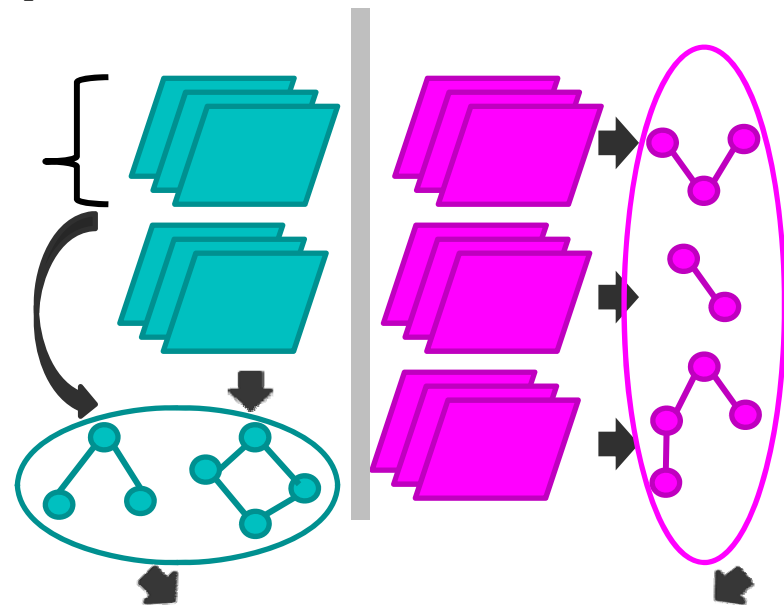
Intuition: If an extreme event (e.g. hurricane track) is in one of its key phases (e.g. land-hitting), then there exist network motifs (recurrent patterns in climate networks) that are specific to that phase.



Climate Networks



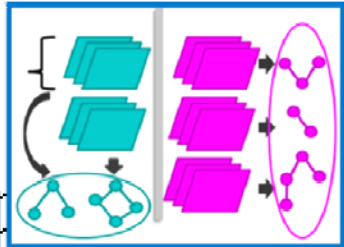
(E) Phase:Land Phase:Curve



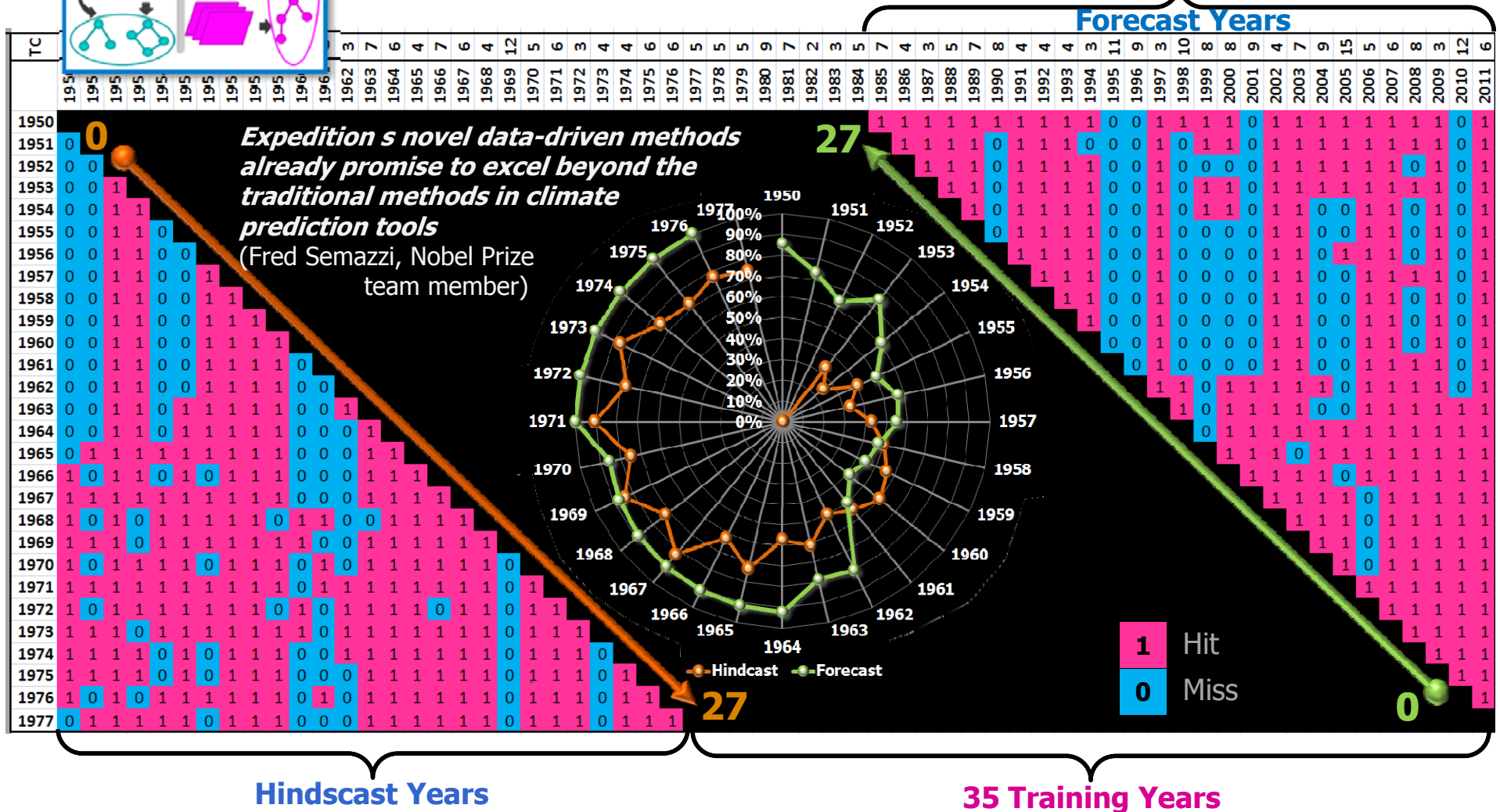
(F) Phase-Biased Network Motifs



Robust & Accurate Seasonal Hurricane Forecasts through Comparative Climate Networks Analytics

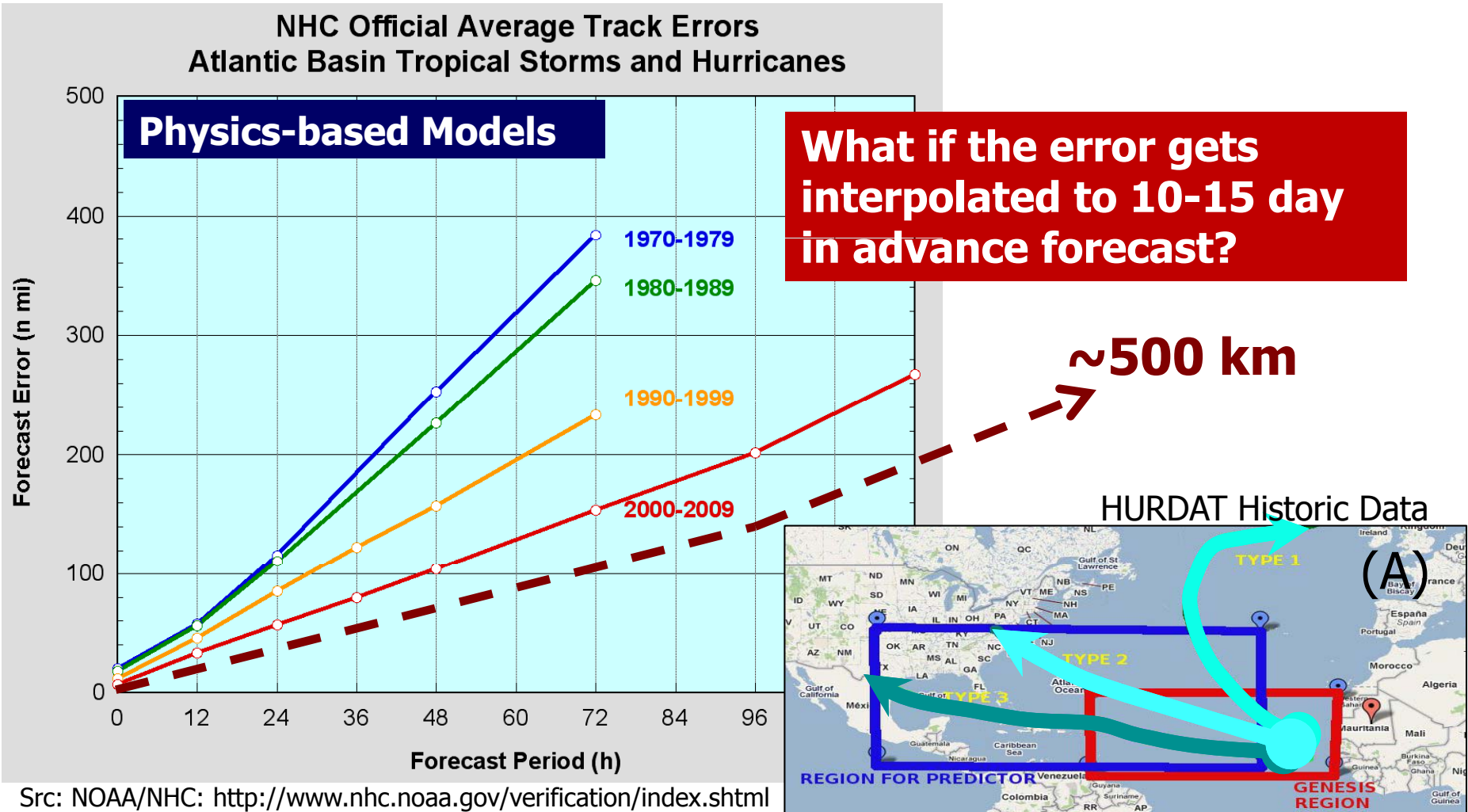


Comparative analysis of climate networks leverages the DOE-funded network theory & scalable algorithms.



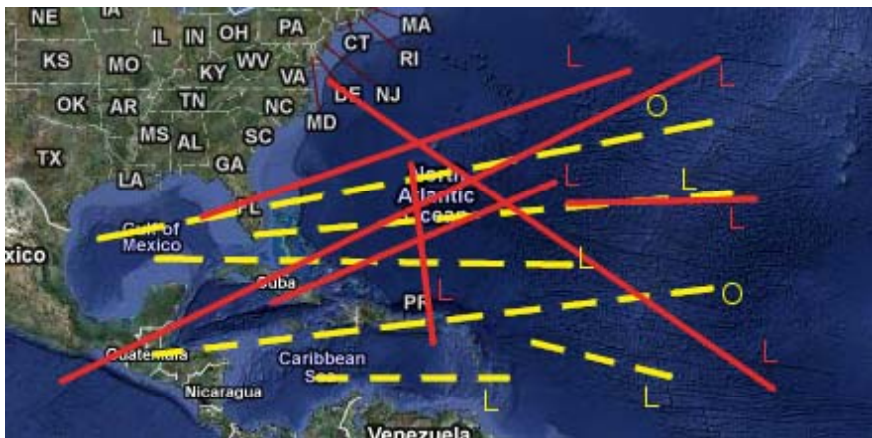
Forecasting Hurricane Tracks

Improving but have mean error (>185km) beyond 48 h



Hurricane End-game Track Forecast

Forecast **10-15 days in advance** the **end-game** of a North Atlantic since hurricane embryonic formation in Western Africa.



- Nearly **east-oriented SLP** edges suggest horizontal pressure gradient configuration in the same direction.
- Based on Buys Ballot's law, this pressure gradient would be associated with **wind flow in the north-south direction**.
- Onshore wind anomaly flow would promote favorable conditions for landfall; opposite flow anomaly would be more favorable for hurricanes tracks in no-landfall.

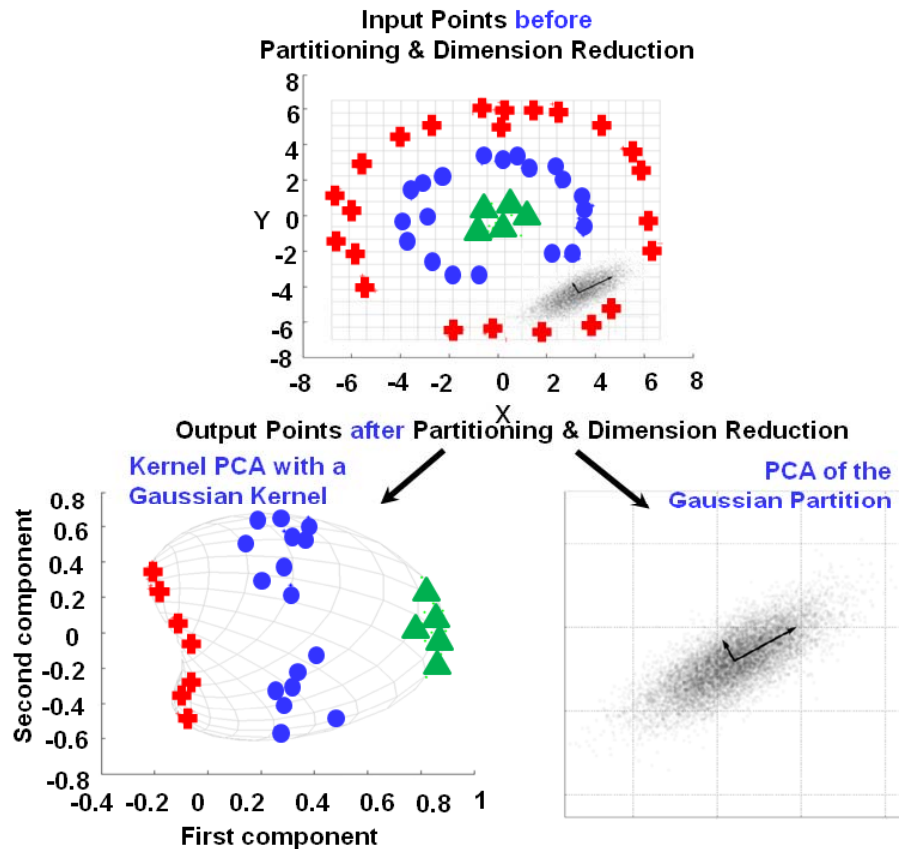
SLP (yellow/dashed) and SST (red/solid) (+)correlated teleconnections;
 L—biased toward land-hitting tracks;
 O—biased toward offshore tracks.

Performance of Land-hitting vs. Offshore

	LOO			10-FOLD	
	SLP	SST	SLP+SST	SLP	SST
Accuracy	0.88	0.90	0.92	0.90	0.90
Sensitivity	0.91	0.96	0.97	0.95	0.97
Specificity	0.77	0.76	0.81	0.80	0.74
Precision	0.90	0.90	0.92	0.92	0.90
F1-meas.	0.90	0.93	0.94	0.93	0.93

Hierarchical Modularity of Complex Systems: Multilevel Paradigm via Divide-and-Conquer Strategy

Hierarchical modularity is a known principle of complex system's organization & function. These functionally associated modules often combine in a hierarchical manner into larger, functionally less cohesive subsystems.



Divide Step:

FORECASTER

Divide all system features into modules that likely function together to define what state the system is in: modules with **stronger associations within the modules than between them.**

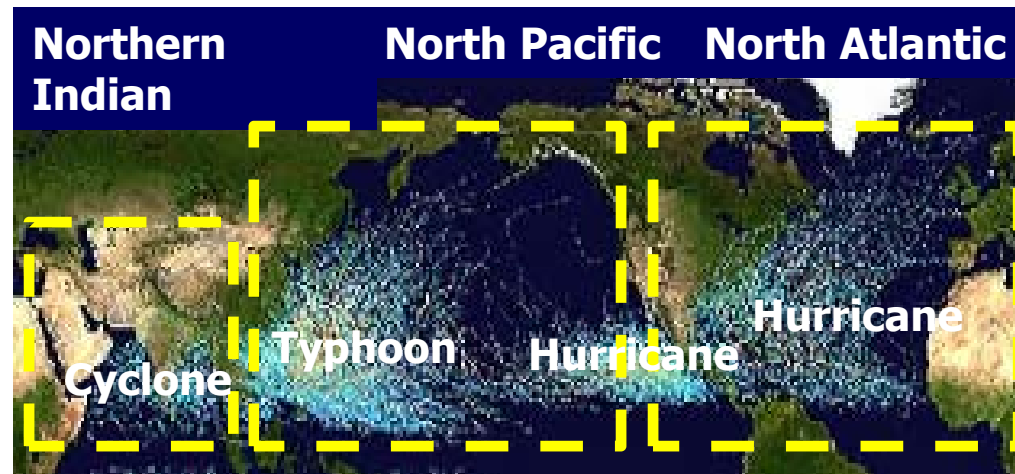
Conquer Step:

Conquers each of these modules in order to refine the **specificity of the inter-feature relationships within the module.**

Cross-talk between Regional & Global Systems

There is an inherent interplay (e.g., **feedback**) between regional scale subsystems and the global scale system. Ignoring these relationships by focusing on a specific region is a simplification.

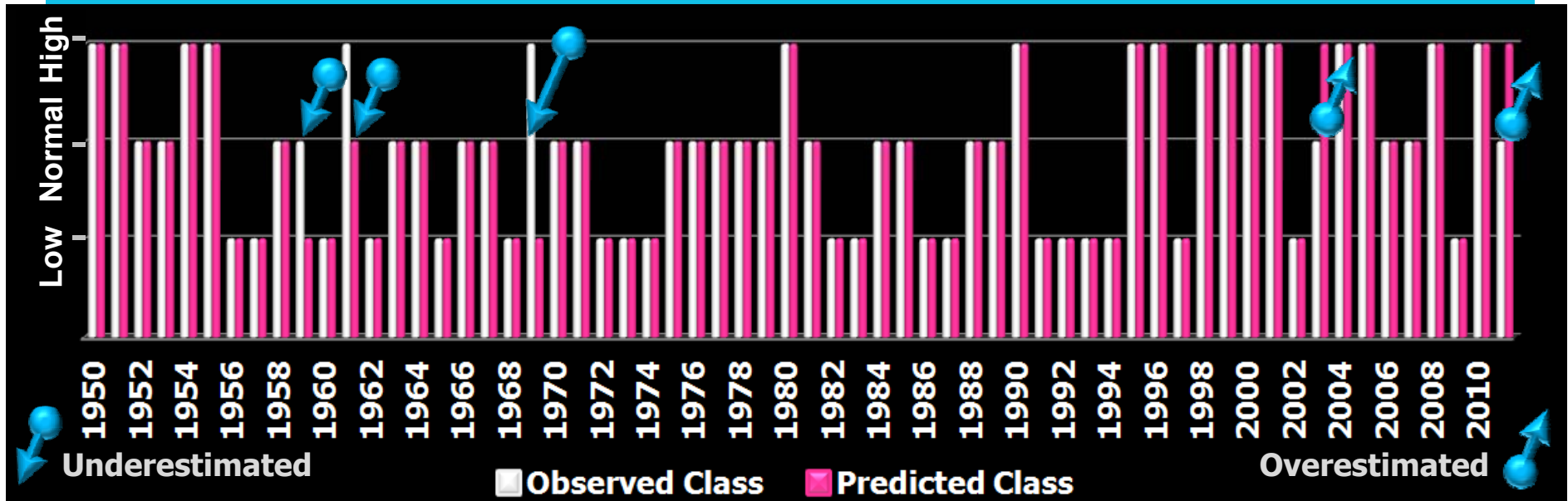
DETECTOR



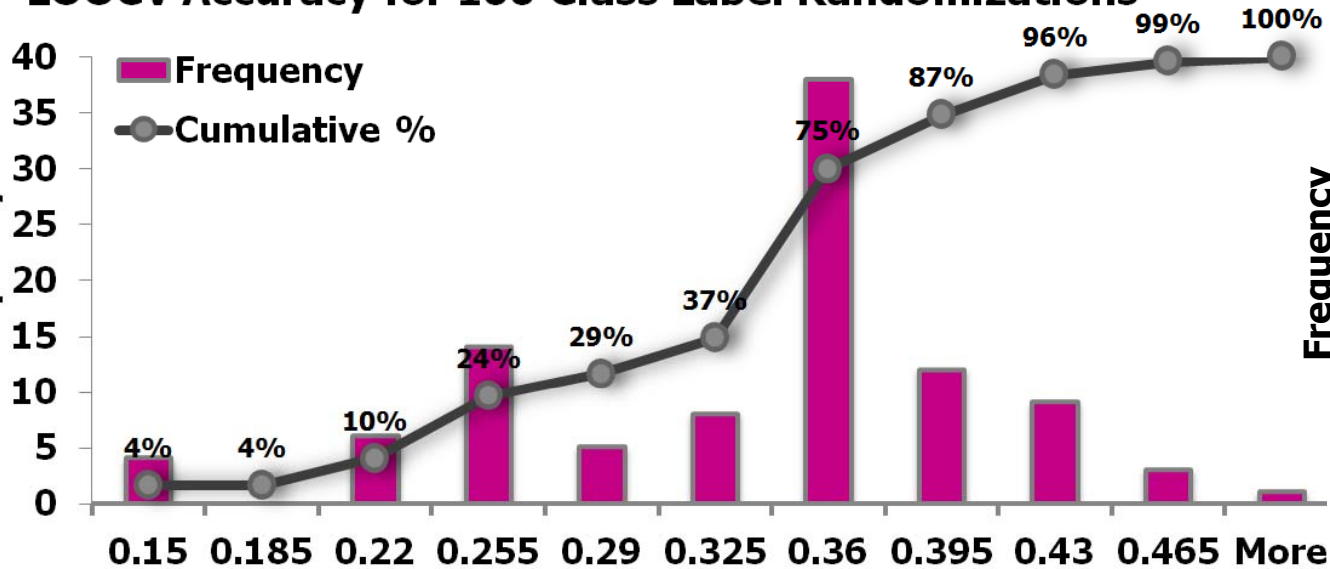
We could use these relationships for detecting the prediction errors and/or possibly correcting them.

92% Accuracy w/ Leave One Out Cross Validation

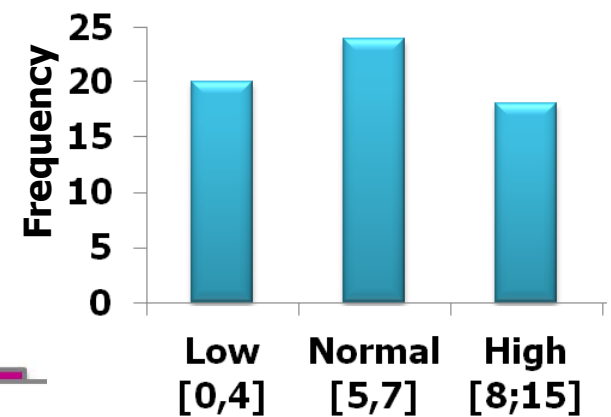
Seasonal Hurricane Activity



LOOCV Accuracy for 100 Class Label Randomizations



Hurricane Counts by Classes



Hurricane **Activity** Class Forecast vs. State-of-art

FORECASTER Performance on North Atlantic Hurricane

Metric	FORECASTER NC State	[1], 2009 Colorado	[2], 2010 GA Tech	Random Forest	Bagging	Boosting
Accuracy (%)	93.3	64.0	65.5	76.7	73.3	75.0
HSS	0.90	0.45	0.49	0.66	0.60	0.62
PSS	0.92	0.44	0.50	0.65	0.63	0.63
GSS	0.96	0.50	0.68	0.65	0.67	0.66

ML-based

Regression

Hybrid

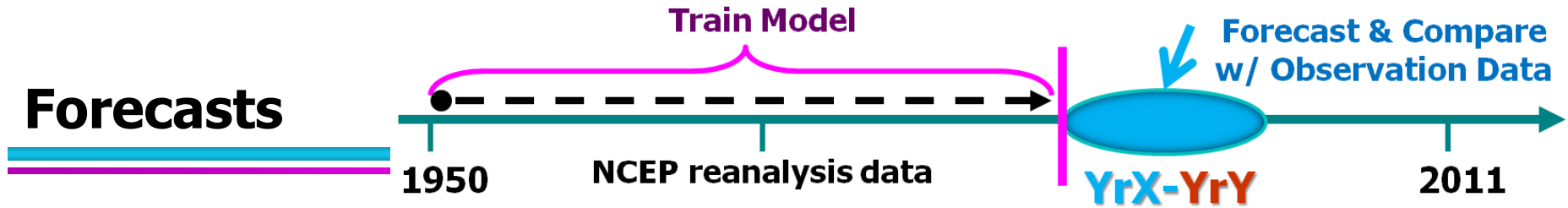
[1] P. J. Klotzbach and W. M. Gray, "Twenty-five years of Atlantic basin seasonal hurricane forecasts (1984-2008)," Geophys. Res. Lett., vol. 36, pp. L09 711, 5pp, May 2009.

[2] H. M. Kim and P. J. Webster. Extended-range seasonal hurricane forecasts for the North Atlantic with a **hybrid dynamical-statistical model**. Geophys. Res. Lett., 37(21):L21705, 2010.

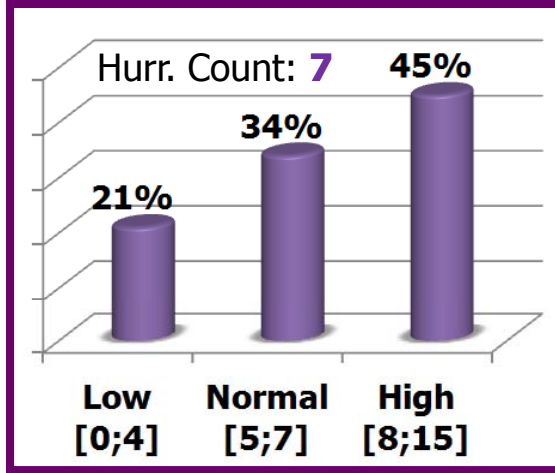
HSS: Heidke score, measures how well relative to a randomly selected forecast;

PSS: Peirce score, difference between the hit rate and the false alarm rate;

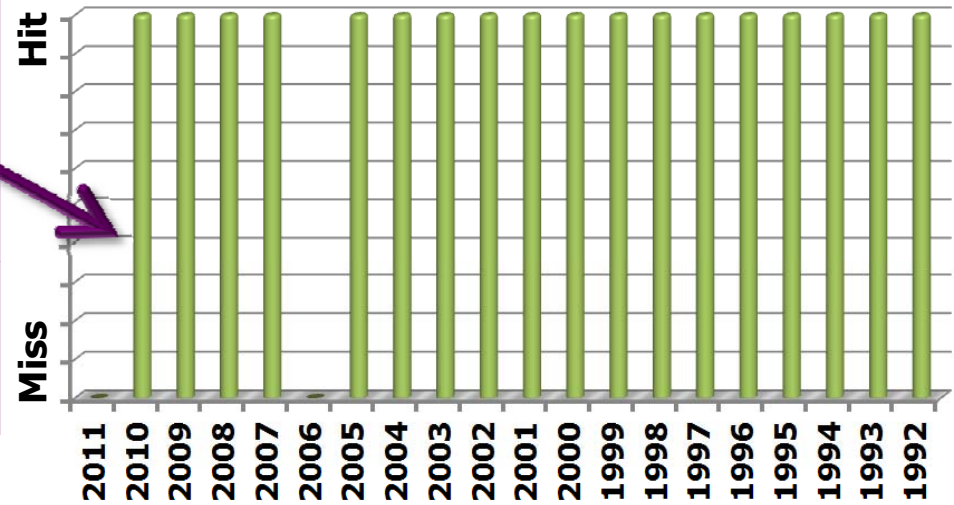
GS: Gerrity score, occurrences substantially less frequent.



Model Ensemble Predictions

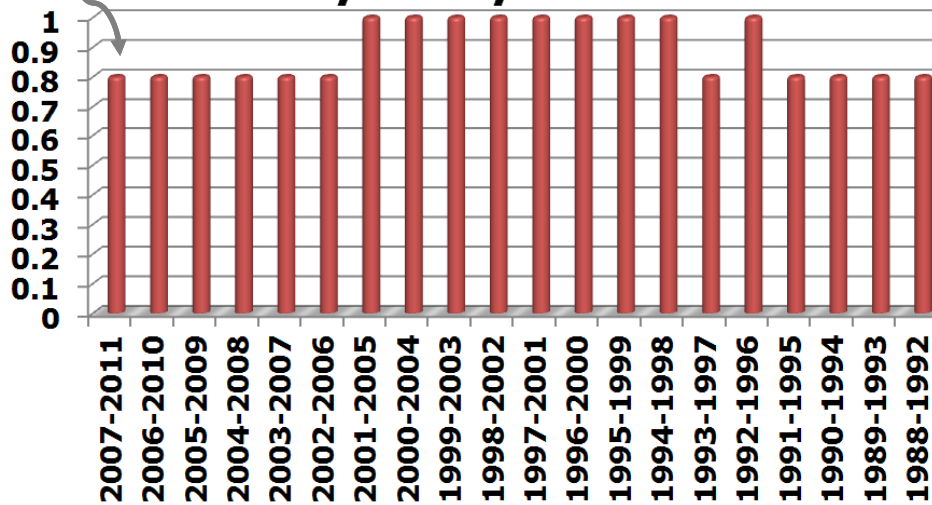


Accuracy for 1-year Forecast

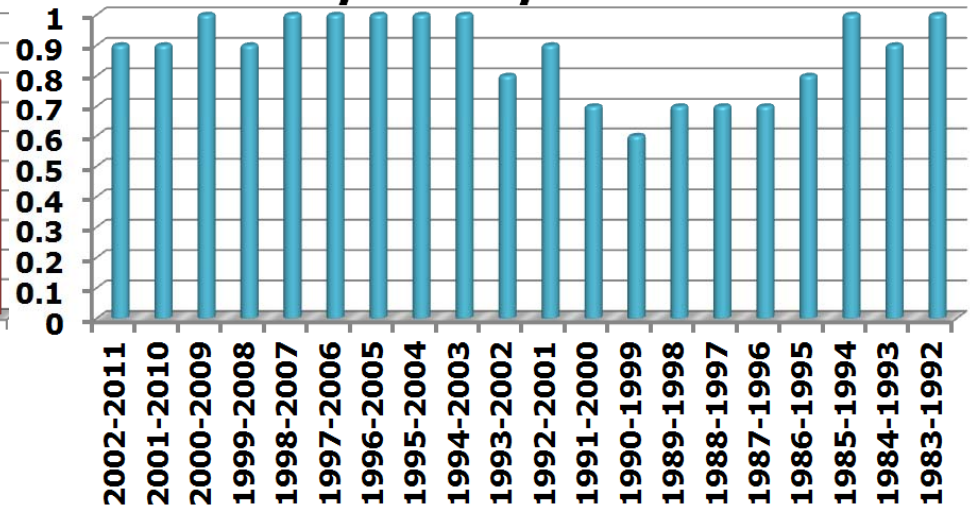


Miss: 1 out of 5 yrs
Accuracy: **0.8**

Accuracy for 5-year Forecasts



Accuracy for 10-year Forecasts



Effectiveness of **DETECTOR** + **FORECASTER**

Regional subsystems and global system interplays

Task	System	FORECASTER	DETECTOR + FORECASTER
STCP	NH	90.0	95.0
	NA1	88.3	93.3
SHP	NA2	93.3	98.6
	LNA	86.7	93.4
NARP	SH	88.9	94.5
	WS	90.7	96.3

Tropical cyclone activity (STCP):

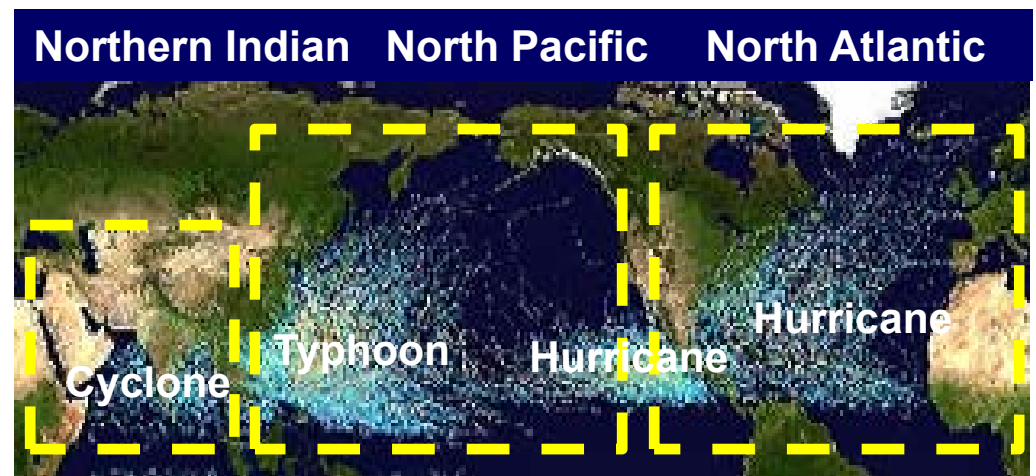
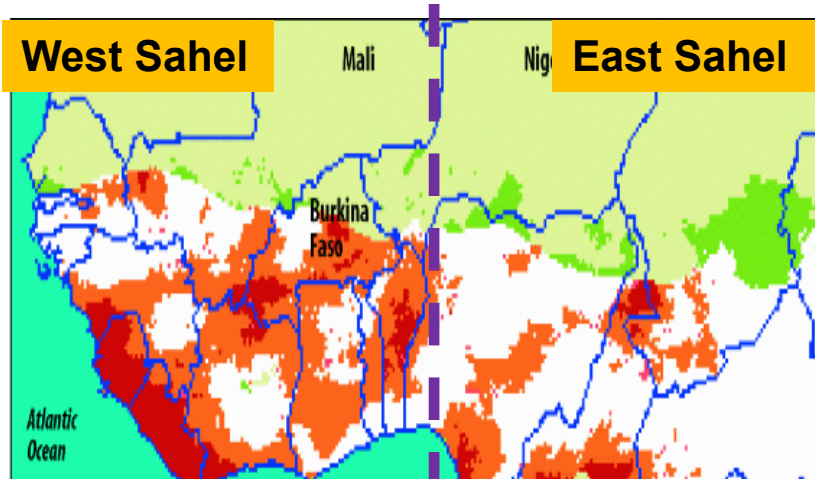
- NH: Northern Hemisphere
- NA1: North Atlantic

Hurricane activity (SHP):

- NA2: North Atlantic hurricane
- LNA: North Atlantic land-falling

North Africa rainfall activity (NARP)

- SH: Sahel area
- WS: West Sahel.



Predicted Network Motifs Agree with Climate Indices Related to Hurricane Activity

Variable	Spatial location	Climate indices
SST	(4N, 114W)	Nino 3
	(2S, 168W)	ENSO
	(42N, 30W)	
	(32S, 16W)	
VWS	(27.5N, 65W)	MDR
	(52.5N, 37.5W)	NAO
	(7.5N, 122.5W)	Nino 3
	(10S, 60W)	
	(27.5N, 55W)	
PW	(52.5N, 135E)	PDO
	(82.5N, 15W)	AO
	(37.5N, 40E)	
SLP	(57.5N, 22.5W)	NAO
	(60N, 155E)	PDO
	(37.5N, 162.5W)	
	(12.5N, 122.5E)	

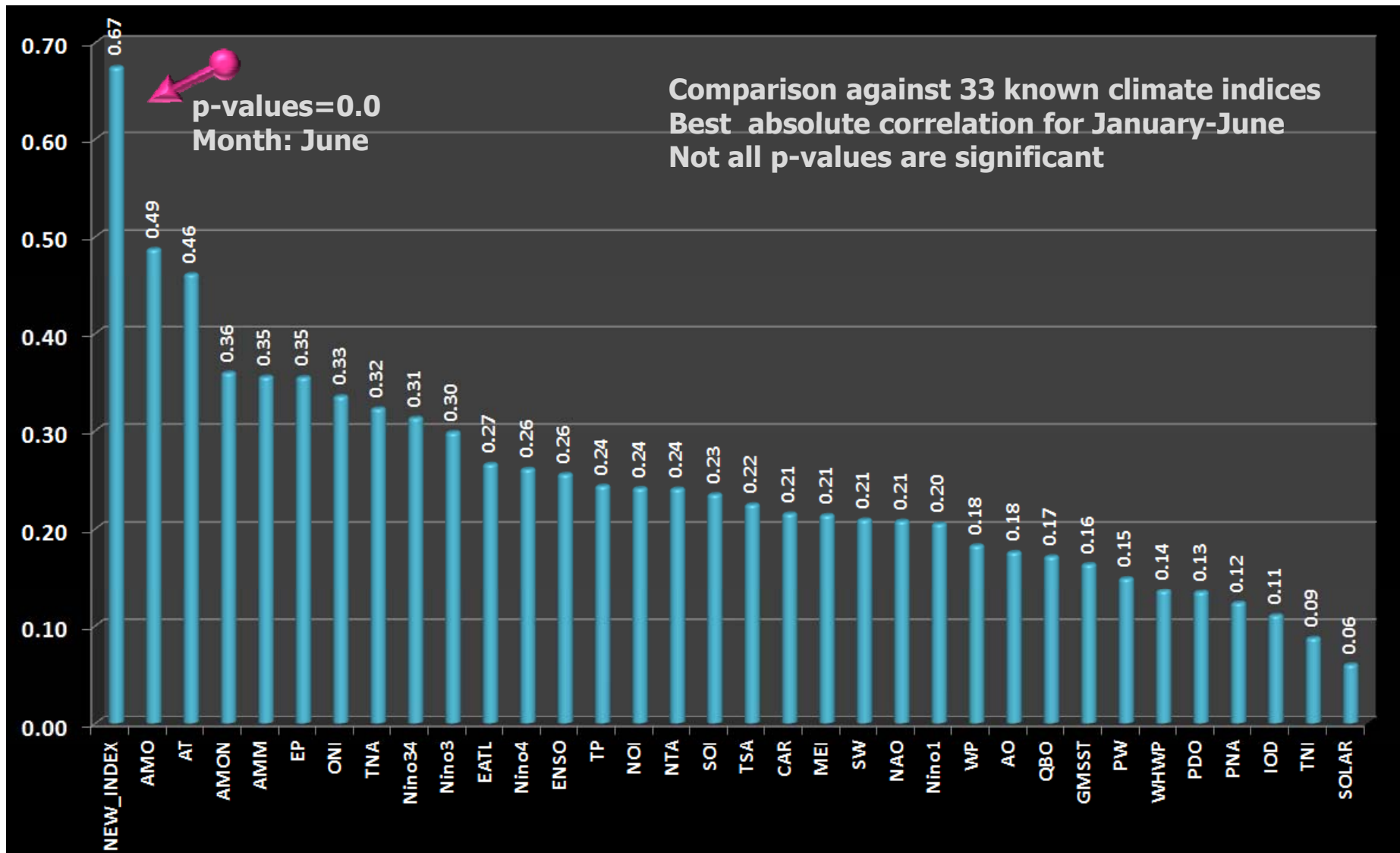
Published Facts

- Nino3 SSTs correlate with Atlantic hurricane activity
- ENSO modulates NA TCs
- SSTs in MDR contribute to hurricanes in MDR region
- NAO June correlates with NA hurricane tracks
- Shifts in the PDO phase can have significant implications for Atlantic hurricane activity

New Hypotheses

Atlantic multi-decadal Oscillation (AMO) and Arctic Oscillation (AO) indices might affect the North Atlantic tropical cyclone activities

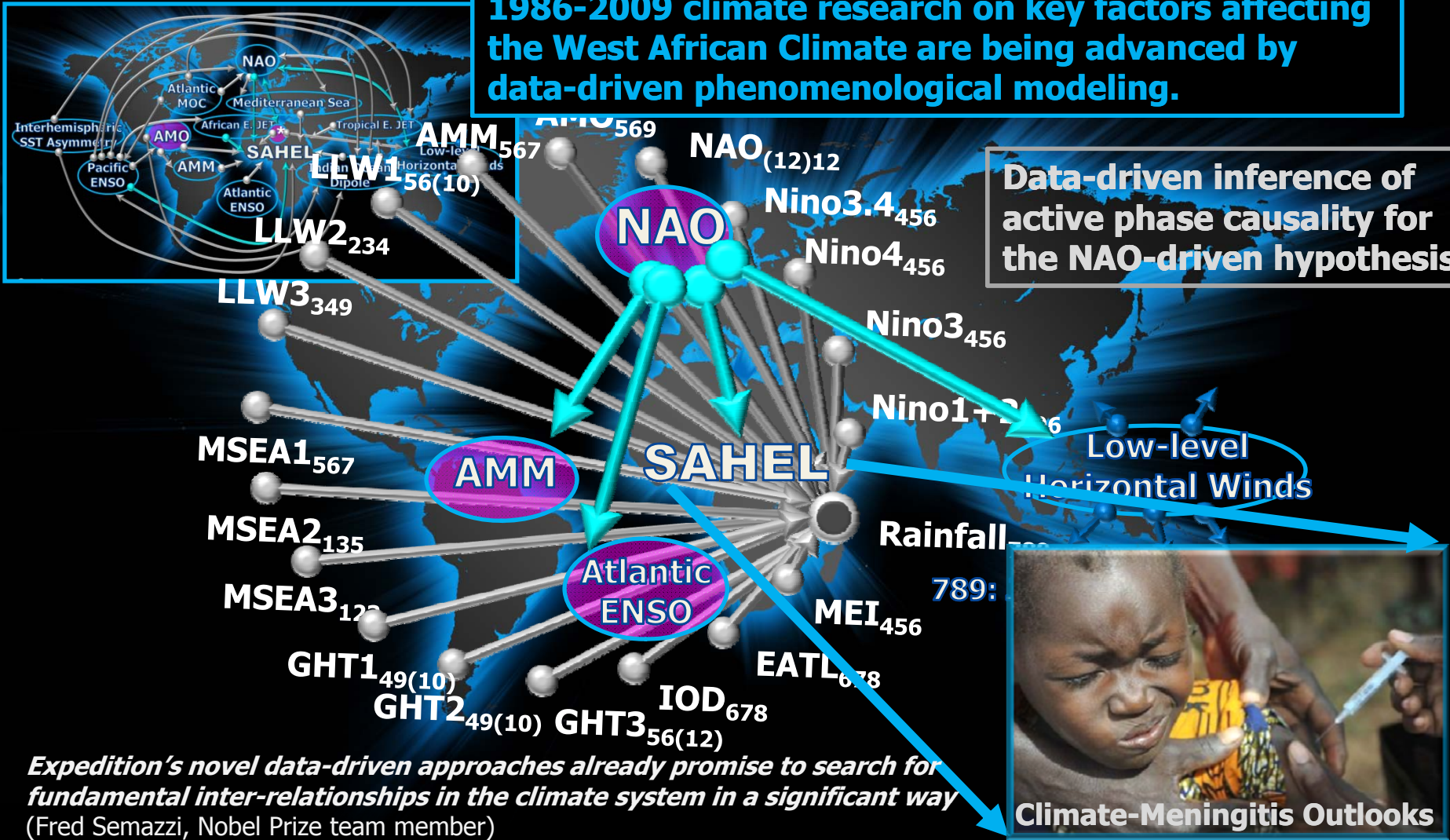
0.67 Spearman Rank-order Correlation between Network-based Climate Index & Hurricane Activity



Hypothesis: NAO modulates the climate drivers of the West African climate—the Atlantic Dipole & Atlantic ENSO—via the low-level westerly jet.



1986-2009 climate research on key factors affecting the West African Climate are being advanced by data-driven phenomenological modeling.

Data-driven inference of active phase causality for the NAO-driven hypothesis

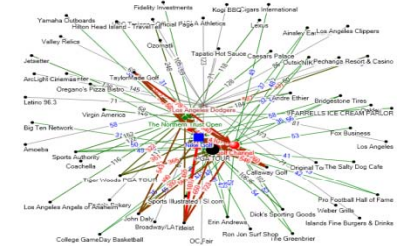


Expedition's novel data-driven approaches already promise to search for fundamental inter-relationships in the climate system in a significant way (Fred Semazzi, Nobel Prize team member)



 Direct/indirect causality inferred by the data-driven methods
 Hypothesized mechanisms quantified by data driven methods

Summary: Discovering Knowledge from Massive Data – Next Frontier for HPC



Business



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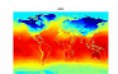
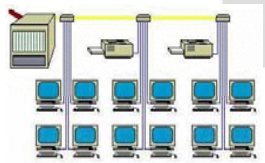
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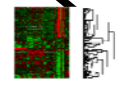
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Data management, High-End Analytics, Data Mining, and Network Mining



Knowledge Discovery



Visualization

Analytics and Mining

Massive datasets



Engineering



Observations Instruments Experiments

Large-Scale Scientific Simulation



Science

