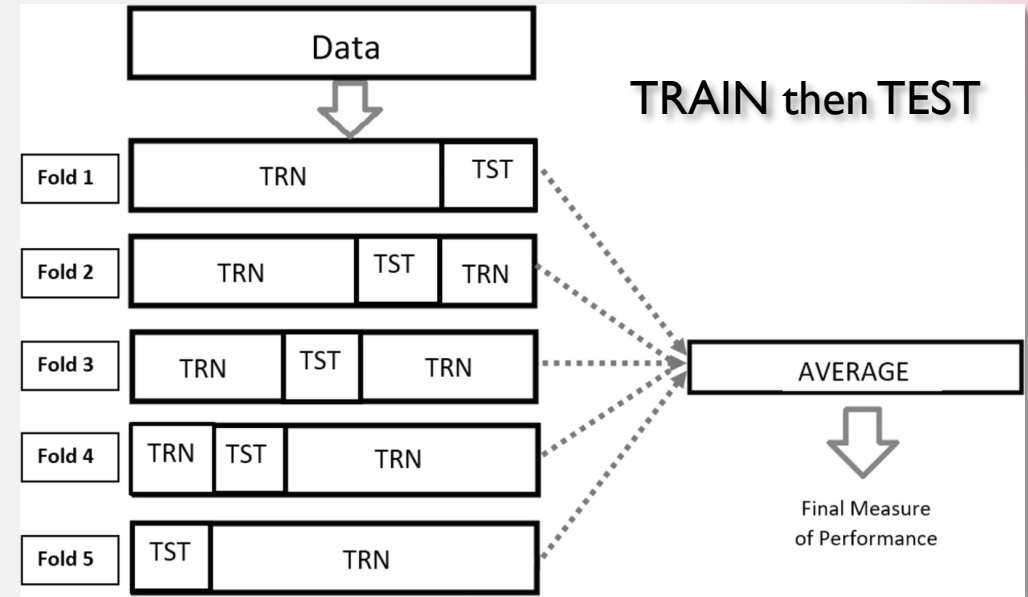
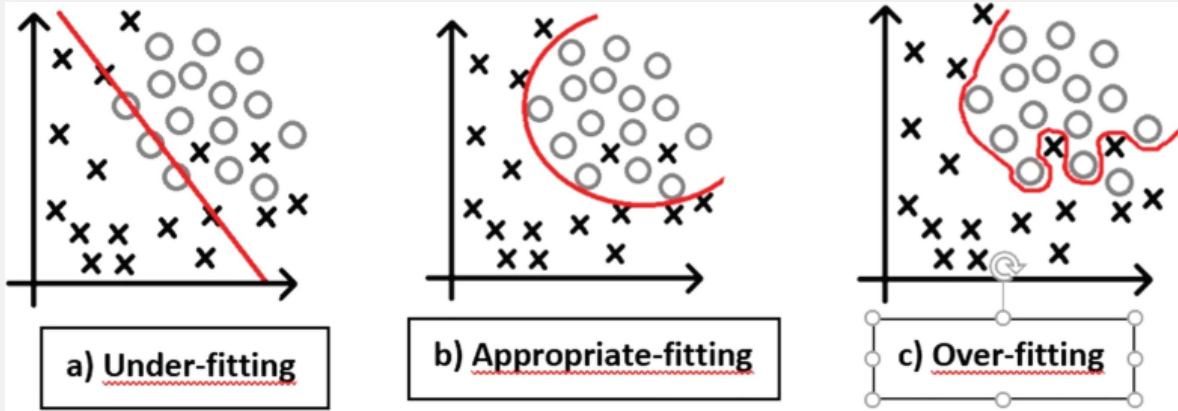




# ENSO Modeling

Cross-Validation





# Cross-Validation primer

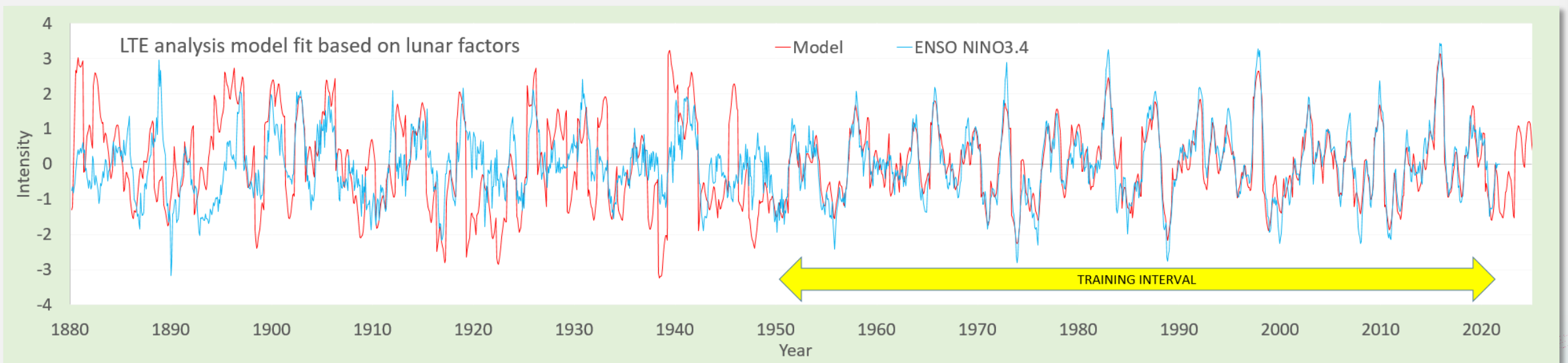
Montesinos López O.A., Montesinos López A., Crossa J. (2022) *Overfitting, Model Tuning, and Evaluation of Prediction Performance*. In: Multivariate Statistical Machine Learning Methods for Genomic Prediction. Springer, Cham. [https://doi.org/10.1007/978-3-030-89010-0\\_4](https://doi.org/10.1007/978-3-030-89010-0_4)



# Appropriate Fit of ENSO

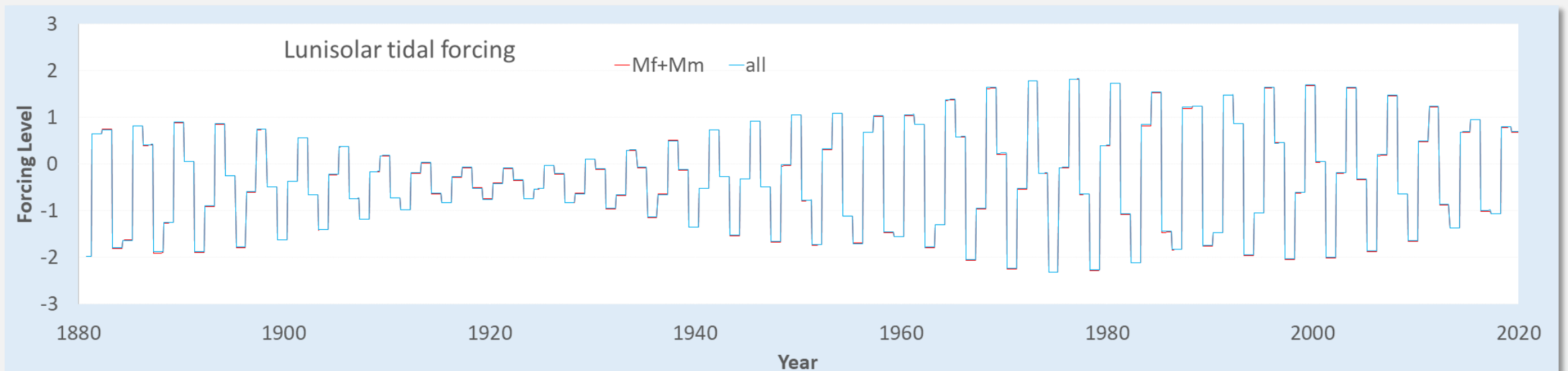
Using Laplace's Tidal Equation model - see [Mathematical Geoenergy](#) (Wiley, 2018)

- This is a parsimonious fit as it applies 2 primary tidal factors, **Mf** (13.66 day)+**Mm** (27.55 day)
- An over-fit training interval reproduces back-fitted values, capturing most El Nino events



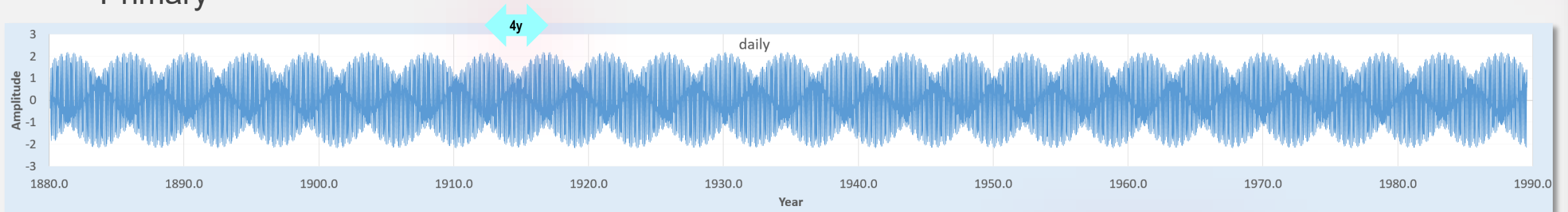
# Tidal Forcing

- Input forcing is an annual impulse modulated by the tidal amplitude at that time
- The **Mf** and **Mm** amplitudes are supplemented by other known tidal amplitudes
- As shown below the effect of adding all factors is slight

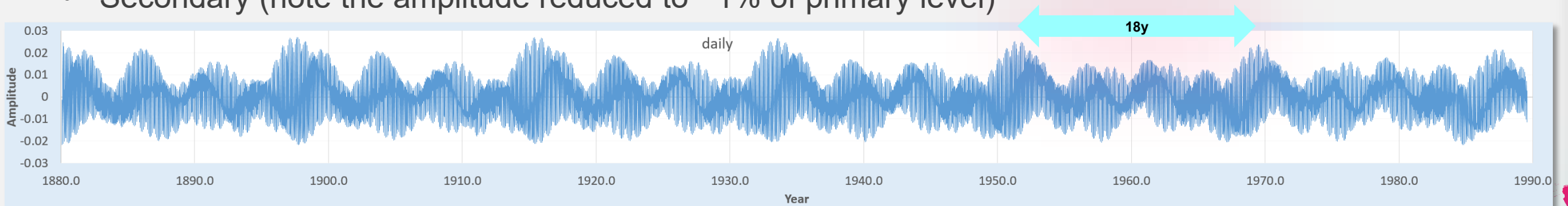


# Tidal Factor Breakdown

- At the daily level, the **Mf+Mm** factors produce the well-known 4.42 year perigean envelope
- The secondary factors combine to produce an 18 year Saros cycle and 6 year sub-cycle
  - Primary



- Secondary (note the amplitude reduced to ~1% of primary level)



# Laplace's Tidal Equations derivation

## Starting point

- The primitive equations

### 12.2.5. Part 1: Deriving a Closed-Form Solution to Laplace's Tidal Equations

For a fluid sheet of average thickness  $D$ , the vertical tidal elevation  $\zeta$ , and the horizontal velocity components  $u$  and  $v$  (in the latitude  $\varphi$  and longitude  $\lambda$  directions), the following is the set of Laplace's tidal equations. The idea is that along the equator, that is, for  $\varphi$  at zero, we can reduce these to something much simpler:

$$\frac{\partial \zeta}{\partial t} + \frac{1}{a \cos(\varphi)} \left[ \frac{\partial}{\partial \lambda} (uD) + \frac{\partial}{\partial \varphi} (vD \cos(\varphi)) \right] = 0,$$

$$\frac{\partial u}{\partial t} - v(2\Omega \sin(\varphi)) + \frac{1}{a \cos(\varphi)} \frac{\partial}{\partial \lambda} (g\zeta + U) = 0, \quad (12.1)$$

$$\frac{\partial v}{\partial t} + u(2\Omega \sin(\varphi)) + \frac{1}{a} \frac{\partial}{\partial \varphi} (g\zeta + U) = 0,$$

where  $\Omega$  is the angular frequency of the planet's rotation,  $g$  is the planet's gravitational acceleration at the mean ocean surface,  $a$  is the planetary radius, and  $U$  is the external gravitational tidal forcing potential.



## Ending point

- After applying ansatz (see Chap 12)

After properly applying the chain rule, this reduces the equation to a function of  $\zeta(t)$  and  $\varphi(t)$ , along with a constant  $A$ . The  $A$  subsumes the wavenumber  $SW(s)$  portion, so there will be multiple solutions for the various standing waves, which will be used in fitting the model to the data:

$$A\zeta(t) + \frac{1}{\frac{\partial \varphi}{\partial t}} \cdot \frac{\partial}{\partial t} \frac{\zeta'(t)}{\frac{\partial \varphi}{\partial t}} = 0 \quad (12.12)$$

So, if we fix  $\varphi(t)$  to a periodic function with a long-term mean of zero

$$\frac{\partial \varphi}{\partial t} = \sum_{i=1}^{i=N} k_i \omega_i \cos(\omega_i t) \quad (12.13)$$

to describe the perturbed tractive latitudinal displacement terms near the equator, then the solution is the following potentially highly nonlinear result (depending on the strength of the inner terms):

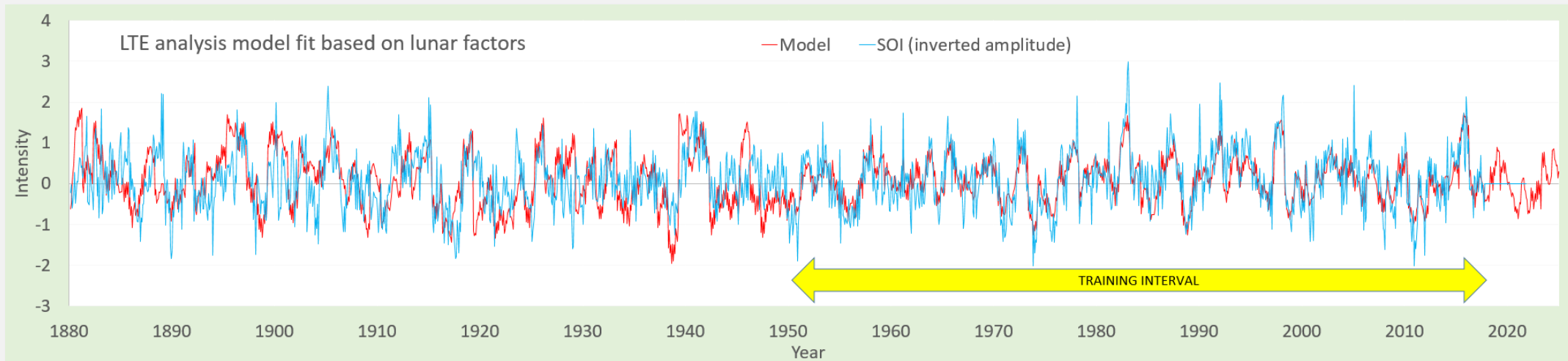
$$\zeta(t) = \sin \left( \sqrt{A} \sum_{i=1}^{i=N} k_i \sin(\omega_i t) + \theta_0 \right) \quad (12.14)$$

where  $A$  is an aggregate of the constants of the differential equation and  $\theta_0$  represents the fixed phase offset necessary for aligning on a seasonal peak. This approximation of a



# Higher-Order terms?

- SOI duplicates NINO34 but has finer structure
- If these are higher index standing wave modes then it may be possible to fit as well



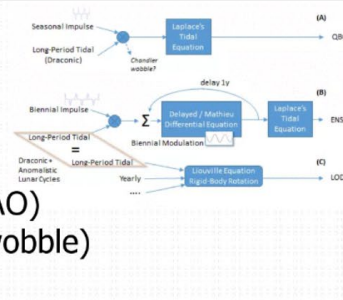
# Path Forward

- ENSO model is simple and parsimonious, but nonlinear terms make it challenging to fit
- Invitation is open to apply other cross-validation approaches such as described here:

[Ephemeris calibration of Laplace's tidal equation model for ENSO](#) AGU 2018 Fall Meeting

Several approaches used to validate the analysis

1. Temporal-domain cross-validation
2. Frequency-domain cross-validation
3. Multiple time-scale validation (monthly and daily)
4. Common-mode validation (other indices QBO, PDO, AMO, NAO)
5. Geophysics validation (Ephemeris, Length-of-Day, Chandler wobble)
6. Out-of-band coral proxy validation



- Pointless to have to wait years to validate true forecasts, so this is what we must test, test, test