

Metrics for addressing UK Met Office user needs

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* Trinity College Dublin



Outline

- Met Office Space Weather Operations Centre (MOSWOC)
- Verification in near real-time
 - Systems adapted from terrestrial weather
 - Geomagnetic storm / flare forecasts
- Flare forecast verification
- CME arrival time verification
- Summary

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Met Office Space Weather Operations Centre (MOSWOC)

- 24/7 space weather monitoring service since 2014
- 2 forecasters on duty (1 dedicated to space weather)
- Fully integrated within Met Office Operations Centre
- Provide twice daily forecasts, & timely alerts & warnings
- 14 forecasters, 5 scientists,
- 3 Business, IT developers
- National capability supporting; government, military & critical sectors (National Grid, satellite operators, etc)



Public webpages:

http://www.metoffice.gov.uk/publicsector/emergencies/space-weather







Probabilistic forecasts to verify

- Probabilistic & multi-category (G-level / flare class)
- Truth data used for verification:

 Geomag storms: daily max Kp (estimated Kp in near real-time, definitive Kp for forecasts older than ~1month)

• Flare: GOES 1 min long wave radiation flux

| Geo-Magnetic Storm | l evel | Past 24 Hours | Day 1 (00-24 UTC) | Day 2 (00-24 UTC) | Day 3 (00-24 UTC) | Day 4 (00-24 UTC) | |
|-----------------------------|-------------------------------|------------------|----------------------|----------------------|----------------------|----------------------|--|
| Probability (Exceedance) | 20101 | (Yes/No) | (Yes/No) (%) | | (%) | (%) | |
| Minor or Moderate | Minor or Moderate G1 to G2 | | 5 | 5 40 | | 30 | |
| Strong | Strong G3 Severe G4 | | 1 | 1 | 5 | 5 | |
| Severe | | | 1 | 1 | 1 | 1 | |
| Extreme G5 N | | N | 1 | 1 | 1 | 1 | |

Example MOSWOC geomagnetic storm forecast (above) & flare forecast (below).

Column 1 & 2: geomag storm/flare level. Column 3: identifies whether storm/flare has occurred in previous 24 h. Columns 4-7: probabilistic forecast for next 4 days.

| X Ray Flares | Level | Past 24 Hours | Day 1 (00-24 UTC) | Day 2 (00-24 UTC) | Day 3 (00-24 UTC) | Day 4 (00-24 UTC) |
|-----------------|----------------------------------|------------------|----------------------|----------------------|----------------------|----------------------|
| Probability | Level | (Yes/No) | (%) | (%) | (%) | (%) |
| Active | R1-R2 M Class | N | 20 | 20 | 15 | 10 |
| Very Active | Very R3 to R5 Ctive X Class N | | 2 | 2 | 1 | 1 |

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Area Forecast Verification System (AFVS)

Area Forecast Verification System: originally applied to marine products (e.g. shipping forecast)

Metric applied in AFVS: Ranked Probability Score (RPS)- commonly associated with multi-category probabilistic forecasts (Epstein 1969, Murphy 1971)

RPS is calculated for recent & archived forecasts – rolling 12 monthly performance plot is updated daily to monitor rolling skill compared to reference

Sharpe, 2013, Verification of Marine Forecasts using an Objective Area Forecast Verification System, Meterol. Apps.

Epstein, 1969, A scoring system for probability forecasts of ranked categories, J. Applied Meteorology

Murphy, 1971, A note on the ranked probability score, Journal of Applied Meteorology

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Example of MOSWOC internal verification pages: AFVS showing rolling monthly geomag forecast performance



RPS and RPSS

Ranked Probability Score (RPS)

Shows how well the probability forecast predicts the category which the observation falls into.

Measures the sum of squared differences in cumulative probability space for a multi-category probabilistic forecast. Penalises more when probabilities are further from the observation (same as Brier Score for two category forecasts).

 $RPS = \sum_{n=0}^{5} (P(G_n) - O(G_n))^2$

P(Gn): forecast probability that max storm level to be observed during 24 h is <=Gn (n = 0, 1/2, 3, 4 or 5) **O(Gn)**: 0 if max observed level is <Gn, & 1 otherwise **RPS range**: 0 - 1 (where 0 = perfect)

Ranked Probability Skill Score (RPSS):

Skill score based on RPS values.

Shows relative improvement of probability forecast over reference forecast in predicting the category which the observation falls into. Benchmarks forecast performance by comparing against a reference. For this verification: RPS is calculated separately for every day, for each forecast. Mean value (\overline{RPS}) is obtained by averaging RPS values calculated for a large number of forecasts.

$$RPSS = 1 - \frac{\overline{RPS}}{\overline{RPS}_{re}}$$

RPSS range: -infinity -1 (where 1 = perfect) RPSS > 0 forecast is more skilful than reference.



Geomagnetic storm forecast RPSS

Met Office

• RPSS is greatest on day1 but associated Confidence Intervals (CIs) generally cross the green no-skill line.

For similar analysis of flare forecasts:

• Little evidence to suggest that forecast has more skill than predictor for forecasting max daily flare class.

• No evidence in CIs to suggest any forecast day is more skilful than another but some suggestion from RPSSs that day 1 is more accurate.



Rolling 12-monthly RPSS values (x) with 90% bootstrapped CIs for each day of the geomag storm forecast (Mar-Oct 2016).

Day 1,2,3 & 4 are indicated by solid, long dashed, short dashed and dotted lines, respectively.



Warnings Verification System (WVS)



ROC-plot generated using the (x) un-flexed, the flexed including low-misses (\square) and the flexed excluding lowmisses (+) technique for day 1 only of geomag storm forecasts for G1, issued between April 2015 and October 2016. Grey diagonal line is no-skill. POFD=probability of false detection. POD=probability of detection. Relative Operating Characteristic (ROC) plot:

- Measures forecast discrimination
- Conditioned on observations
- Gives info on hit rates & false alarm rates expected from using different probability thresholds to trigger advisory action
- Can use ROC plot to select trigger threshold for an event that provides best balance between hit rate & false alarm rate for a particular decision
- Points are all above the grey diagonal no-skill line, thus indicating that geomag storm forecast has skill at discriminating events of G1 or above.



NRT WVS verification – geomagnetic storm forecast



Reliability diagram:

• Measures how closely forecast probabilities of an event correspond to actual chance of observing event

Conditioned on forecasts

• Plot of frequency of the observations v forecast probability.

Reliability diagrams for geomag storm forecasts of G1 issued between April 2015 and October 2016 on: day 1 (solid/dark grey), day 2 (long-dashed/mid-dark grey), day 3 (short-dashed/mid-grey) and day 4 (dotted/light grey); when verified against daily maximum Kp values of at least 4-.

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Flare forecast verification – Sophie Murray

- Verified M-class flare forecasts between 2014-July 2016
- Show forecaster added-value to issued forecasts
- Forecast skill is best at shorter forecasting periods







ROC plot for 4 day forecasts. Day 1 forecasts show greater skill.

> Sophie Murray, et al., 'Flare forecasting at the Met Office Space Weather Operations Centre', Sp. Weather accepted Mar. 2017



CME forecast verification

| Date/time 21.5R (UTC) | Halo: Full or Partial | Source | Source Location | Estimated Speed | Estimated Arrival Time | Comments |
|--------------------------|--------------------------|----------------------|--------------------|--------------------|---------------------------|----------|
| 12/1920Z | Partial | Filament eruption | 20S35W | 600 | 16/0200 | nil |

Example MOSWOC CME forecast

- Forecast method: WSA Enlil + CME Analysis Tool
- Verification method:

Compared observed CME arrival times (identified using ACE data) with MOSWOC forecasts:

- Use verification statistics derived from 2x2 contingency table, e.g. hit rate, false alarm rate, Heidke/Peirce skill scores, etc
- Bootstrap contingency table to get 90% confidence interval for each derived quantity
- Compared MOSWOC performance against CCMC Scoreboard average







MOSWOC v CCMC average CME arrival time verification

| Category | Metric | MOSWOC | ССМС | 90% conf. ints.overlap? |
|----------------|---------------------|--------|------|----------------------------|
| Accuracy | Proportion Correct | 0.73 | 0.75 | |
| | Threat Score | 0.69 | 0.69 | |
| Bias | Bias | 0.93 | 1.44 | Ν |
| Reliability | False Alarm Ratio | 0.15 | 0.31 | Ν |
| Discrimination | Hit Rate | 0.79 | 1.00 | Ν |
| | False Alarm Rate | 0.46 | 0.57 | Ν |
| Skill | Heidke | 0.30 | 0.45 | |
| | Peirce | 0.32 | 0.43 | |
| | Equit. Threat Score | 0.18 | 0.30 | |

- **Hit rate**: CCMC average always predicts a hit; false alarm rate and ratio are also higher
- Bias: MOSWOC 0.9 slight under-prediction of events

CCMC 1.4 - over-prediction of events (consistent with the high hit/false alarm rate)

- Equitable Threat Score and Heidke Skill Scores are comparable
- Overall, results suggest broadly comparable performance of MOSWOC and CCMC average, CME forecasts despite slightly different approaches

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Metrics applied:

• RPS – shows how well the probability forecast predicts the category which the observation falls into

• RPSS - shows relative improvement of probability forecast over reference forecast in predicting the category which the observation falls into

• ROC plot - measures forecast discrimination

• Reliability diagram - measures how closely forecast probabilities of an event correspond to actual chance of observing event

• Contingency table skill scores - e.g. Bias, False Alarm Ratio, Heidke, Peirce.

Verification methods/definitions: http://www.cawcr.gov.au/projects/verification/



Forecast verification undertaken:

Near real-time probabilistic geomagnetic storms & flares

• Forecasts were skilful at identifying minor geomag storms & M-class flares but both were overforecast (Apr 2015-Oct 2016)

• Rolling prediction periods of 6 and 8 months provide the most skillful forecasts for Geomagnetic Storm and X-ray flare forecasts respectively during the 10year period between 2006 and 2015.

• Rolling 12 month analysis using RPSS indicates day 1 geomag storm forecasts are more skilful than 6 month predictor reference forecast. No consistent evidence for flare forecasts (reference: 8 month predictor).

• Archived M-class probabilistic flares (2014- July 2016):

• Showed forecaster added skill to issued forecasts (compared to model output)

o Forecasts issued with probabilities >30% appear to over-predict flares

- Day 1 forecasts are more skilful than forecasts on later days
- CME arrival times at Earth:

• MOSWOC & Scoreboard Average – comparable in skill

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Collaboration is key:

- NASA CCMC Flare/SEP scoreboards (Sophie Murray / Mike Marsh)
- International Space Environment Services
 - Forecast standardisation
 - Internationally consistent verification
- FLARECAST project:
 - Automated ensemble forecasting system will be compared with current forecasting methods.
 - Met Office involvement with verification and dissemination.









Thank you

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Reference forecast

Met Office

'Climatology' / predictor periods used: geomag storms - previous 6 months , flares - previous 8 months



RPS obtained using the frequency of occurrence of geomag storm forecasts during prediction periods between 1 and 60 months as the forecast of GMS activity during the subsequent month, analyzed over a the 10-year period from 2006 to 2015. Determined best performing rolling predictor period (between 1 & 60 months) to use as a reference forecast.

Used geomag storm observations over 10 y period ('06-'15).

Looked at RPS for each rolling prediction period.

Found that for geomag storm, RPS was lowest for 6 month predictor period.



Rolling 6-month frequency of occurrence of daily maximum geomag storm level



Space weather verification: key aspects

- Why verify?
 - To monitor, improve & compare forecast quality
 - Understand strengths/limitations
 - o To assess forecaster added value
 - o For forecasters, modellers, users & stake-holders to understand skill/value
 - Near real-time verification for operational purposes
- Key aspects:
 - o Often issued as categories, as probabilities
 - Interest is in extreme events which occur very rarely
 - o Data records are short
 - o Observations for comparison can be non-existent
 - Data are strongly modulated by 11-year solar cycle
 - Standardise verification procedures across centres to enable comparisons (working with International Space Environment Service http://www.spaceweather.org/)
 - o Can adapt NWP verification methods but be aware of differences between space weather/terrestrial meteorology



Terrestrial weather verification resources

WMO Working Group under the World Weather Research Program (WWRP) & Working Group on Numerical Experimentation (WGNE)

Activities:

- Verification research
- Training
- Workshops & tutorials
- Publications on 'best practices'

http://www.wmo.int/pages/prog/arep/wwrp/new/Forecast_Verification.html





Terrestrial weather verification resources

Website maintained by WMO verification Working Group includes:

- Methods (brief definitions)
- Verification issues
- FAQs
- Links and references
- Verification discussion group

http://www.cawcr.gov.au/projects/verification/





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Terrestrial weather verification resources

Papers:

• Casati et al. (2008), *Forecast verification: current status and future directions*, Meteorological Applications, **15**, 3-18.

• Ebert et al. (2013), *Progress and challenges in forecast verification,* Meteorological Applications, **20**, 130-139.

Books:

• Jolliffe and Stephenson (2012): *Forecast Verification: a practitioner's guide*, Wiley & Sons.

• Stanski, Burrows, Wilson (1989) *Survey of Common Verification Methods in Meteorology* (available at http://www.cawcr.gov.au/projects/verification/)

• Wilks (2011), Statistical Methods in Atmospheric Science, Academic press.







Terrestrial weather verification tools: R verification libraries

R verification libraries:

- · Freely available statistics packages.
- <u>http://www.r-project.org/</u>
- Maintained & supported by NCAR.

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| Bug Tracking | | |
| Conferences | | |
| Search | | |
| | | |
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The R Project for Statistical Computing

Package 'verification'

February 20, 2015

Version 1.41 Date 2012-4-09

Title Weather Forecast Verification Utilities.

Author NCAR - Research Applications Laboratory

Maintainer Eric Gilleland <ericg@ucar.edu> Depends R (>= 2.10), methods, fields, boot, CircStats, MASS, dtw

Description This package contains utilities for verification of discrete, continuous, probabilistic forecasts and forecast

expressed as parametric distributions.

License GPL (>= 2) LazyData ves

Repository CRAN

Date/Publication 2014-12-24 20:27:09

Package 'SpatialVx'

 February 19, 2015
 4

 Version 0.2-2
 6

 Date 2011-12-09
 7

 Title Spatial Forecast Verification
 11

 Author Eric Gilleland <EricG@ucar.edu>
 11

 Maintainer Eric Gilleland <EricG@ucar.edu>
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 Maintainer Eric Gilleland <EricG@ucar.edu>
 14

 Depends R (>= 2.100, spatstat (>= 1.37-0), fields (>= 6.8), mothic, smath, turboEM
 16

 smoothic, smath, turboEM
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 Suggests shapes
 21

 Description Functions to perform spatial forecast verification
 21

 Lierens GPL (>= 2)
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URL http://www.ral.ucar.edu/projects/icp

BugReports http://www.ral.ucar.edu/projects/icp/SpatialVx NeedsCompilation no Repository CRAN Date/Publication 2014-12-24 01:45:06

R topics documented:

| SpatialVx-package |
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| abserrloss |
| Aindex |
| bearing |
| centdist |
| Cindex |
| clusterer |
| combiner |
| compositer |
| convthresh |
| CSIsamples |

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Info from: B. Brown. ISES Verification Workshop, Apr. 2015

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Terrestrial weather verification tools: MET

Model Evaluation Tools (MET):

- Forecast evaluation tools
- Implemented & supported by the Developmental Testbed Center (DTC) & Joint Numerical Testbed Program at NCAR/RAL
- Includes a suite of standard stats, non-traditional stats (e.g. spatial methods)
- · Designed to undertake systematic evaluations
- Has a database & display system for aggregating & plotting data
- Provides a standardized evaluation platform for cross-institution comparisons
- Freely available
- Highly configurable
- · Supported via the web & "live" user tutorials

http://www.dtcenter.org/met/users/



©2015, DTC • Postal Address: P.O. Box 3000, Boulder, CO 80307-3000 • Shipping Address: 3090 Center Green Dr. Boulder, CO 80301 • Contact

Info from: B. Brown. ISES Verification Workshop, Apr. 2015



Terrestrial weather verification resources

• WMO World Weather Research Programme (WWRP):

http://www.wmo.int/pages/prog/arep/wwrp/new/Forecast_Verification.html



WWRP/WGNE Joint Working Group on Forecast Verification Research

New: Enter the Challenge to Develop and Demonstrate the Best New User-Oriented Forecast Verification Metric

The aim of this challenge is to promote user-oriented verification, that is, quantitative assessment of forecast quality in terms that are meaningful to particular forecast users. The scope includes all applications of meteorological and hydrological forecasts. The user-oriented verification metrics will help support the <u>WWRP High Impact Weather Project</u>. Click <u>here</u> to find out more, or contact <u>verifchallenge@ucar.edu</u>.

Introduction - what is this web site about?

<u>Issues:</u>

<u>Why verify?</u> Types of forecasts and verification What makes a forecast good? Forecast quality vs. value What is "truth"? Validity of verification results Pooling vs. stratifying results

Methods:

 Standard verification methods:

 Methods for dichotomous (yes/no) forecasts

 Methods for multi-category forecasts

 Methods for forecasts of continuous variables

 Methods for probabilistic forecasts

 Scientific or diagnostic verification methods:

 Methods for spatial forecasts

 Methods for probabilistic forecasts, including ensemble prediction systems

 Methods for rare events

 Other methods

Sample forecast datasets:

<u>Finley tornado forecasts</u> <u>Probability of precipitation forecasts</u>

Freely available verification tools and packages

• Website maintained by WMO verification Working Group, http://www.cawcr.gov.au/projects/verification/, includes:

- Methods (brief definitions)
- Verification issues
- o FAQs
- Links and references
- Verification discussion group



Terrestrial weather verification tools: MET & 'R' libraries

• Model Evaluation Tools (MET):

http://www.dtcenter.org/met/users/

- Forecast evaluation tools
- Implemented & supported by the Developmental Testbed Center (DTC) & Joint Numerical Testbed Program at NCAR/RAL
- Includes a suite of standard stats & non-traditional stats (e.g. spatial methods)
- o Designed to undertake systematic evaluations
- Has a database & display system for aggregating & plotting data
- Provides a standardized evaluation platform for cross-institution comparisons
- Freely available, highly configurable, "live" tutorials
- NCAR verification stats packages:

http://www.r-project.org/





Markov chain persistence model

• When the geomagnetic field is disturbed, the Kp-index time series exhibits an almost instantaneous rise, followed by a decay which occurs over a period of 1-2 days

• A one-step Markov chain provides an informative description:

- Use time series of daily maximum Kp/G-index to generate a matrix of transition probabilities (T), i.e. $P_{ji} = P(X_{n+1} = j | X_n = i)$
- Starting from the observed state on a given day, u (e.g. u = (0,1,0,0,0)), the forecast probabilities on the *n*th day are: $u_n = uT^n$
- Quantify uncertainty in transition matrix (and forecast probabilities) by bootstrapping.
- o For N >=3, Tⁿ ~ P_{clim}



Verification of

59 Kergulen 60 Learmonth

S22 E114

-1

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-1

-1

-1

-1

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To verify GM Storm forecast observations are needed in near real-time.

SWPC's 7day_AK.txt contains: Data from the past 7 days

3-hourly values of...

- Kp
- 7 station K values

Files are extracted & processed every 3 hours

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Verification of Kp

Probabilities are cumulative Probability ≥G0 is always 100% Min probability = 1%

The probability density function gives the probability each category will occur

| Insignificant | G0 | Y | 100 <mark>85</mark> | 100 <mark>70</mark> | 100 <mark>70</mark> | 100 <mark>70</mark> |
|-----------------------------|----------|------------------|----------------------|----------------------|----------------------|-------------------------------|
| Geo-Magnetic Storm | Level | Past 24 Hours | Day 1 (00-24 UTC) | Day 2 (00-24 UTC) | Day 3 (00-24 UTC) | Day 4 (00-24 UTC) |
| Probability (Exceedance) | Lever | (Yes/No) | (%) | (%) | (%) | (%) |
| Minor or Moderate | G1 to G2 | Ν | ¹⁵ 15 | 30 <mark>30</mark> | 30 <mark>30</mark> | ³⁰ <mark>30</mark> |
| Strong | G3 | Ν | 1 0 | 1 0 | 1 0 | 1 0 |
| Severe | G4 | Ν | 1 <mark>0</mark> | 1 0 | 1 0 | 1 0 |
| Extreme | G5 | Ν | 1 <mark>0</mark> | 1 0 | 1 0 | 1 <mark>0</mark> |



Distribution of K observations and Kp from 1-4 Oct 2015.

PLANETARY forecast starting on 01/10/2015



All categories with forecast probabilities > 0%



RPS calculated for forecast on 1 Oct. '15





Probability Density Function









Day 4 forecast issued at 00Z on 01/10/2015 <u>RPS = 0.1126</u>



