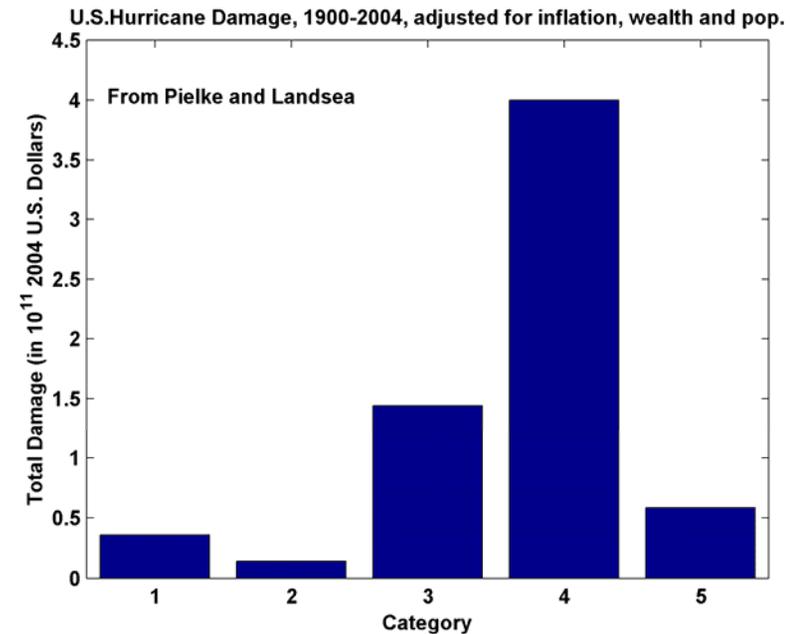
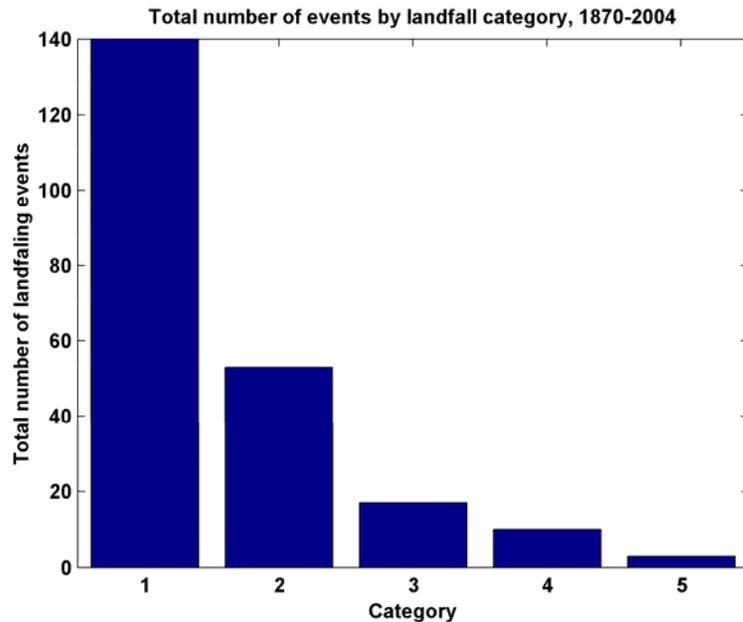


Quantifying Wind Risk: Present and Future

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- >50% of all damage caused by top 5 events, all category 4 and 5
- >90% of all damage caused by storms of category 3 and greater
- Category 3,4 and 5 events are only 13% of total landfalling events; only 30 since 1870
- *∴ Landfalling storm statistics are grossly inadequate for assessing hurricane risk*

Current Methods of Hurricane Risk Assessment

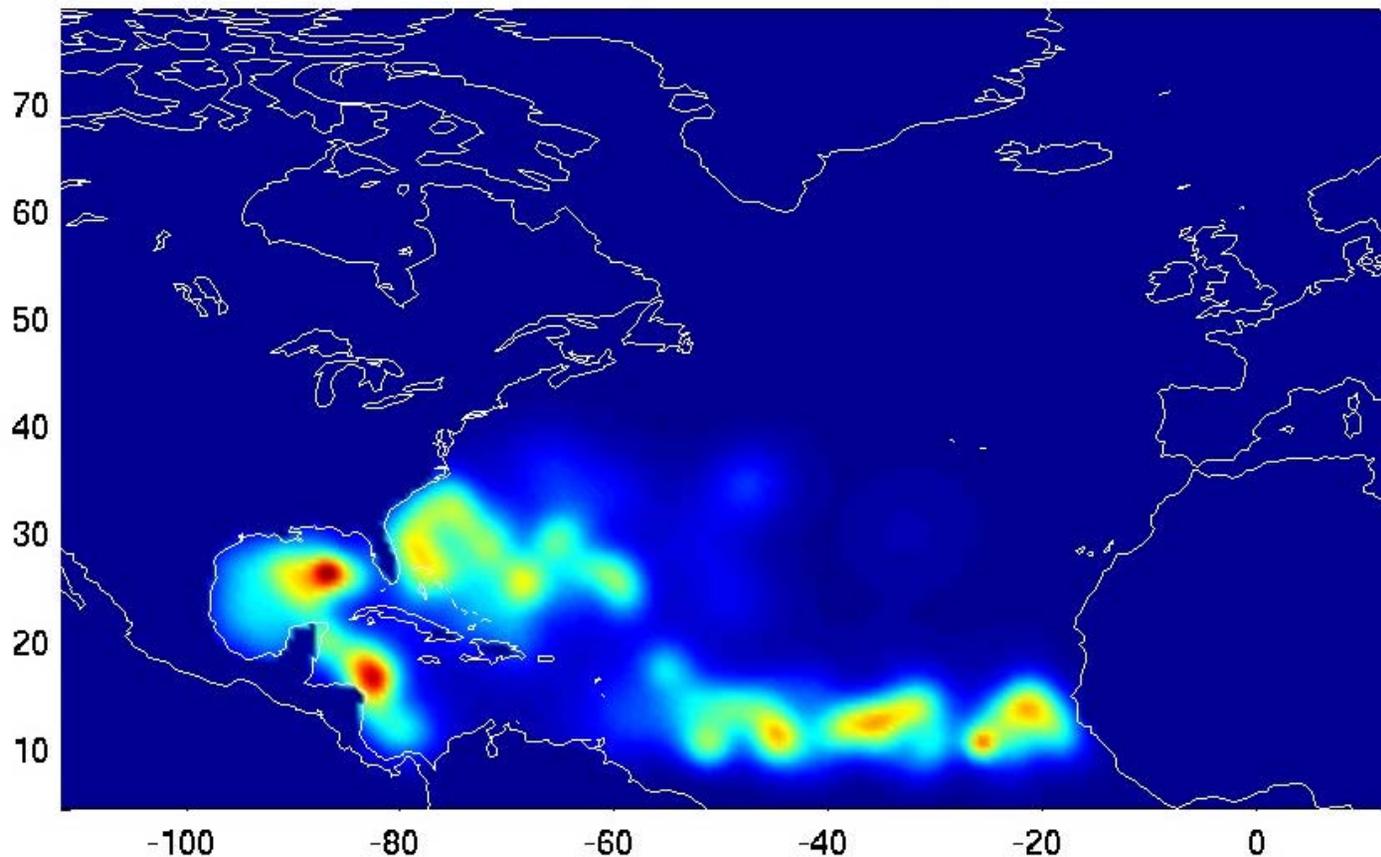
- Fit standard (e.. Weibull) distribution functions to peaks winds within a specified radius of point of interest, taken from historical hurricane data (Georgiou et al, 1983; Neumann, 1987)
- Find universal distribution functions of wind normalized by potential intensity and interpolate to specific locations based on historical frequency (Darling, 1991; Chu and Wang, 1998)
- Generate large database of synthetic storm tracks using previous track history and local climatology; couple to historical intensity data (Vickery et al., 2000)

Statistical-Deterministic Approach

- **Step 1:** Generate large ($\sim 10^4$) numbers of synthetic tropical cyclone tracks passing within specified radius of point of interest
 - Method 1: Use the Record (Markov Chain)
 - Method 2: Use large-scale winds (Markov Random Field)
- **Step 2:** Run a deterministic coupled tropical cyclone intensity model along each synthetic track
- **Step 3:** Directly deduce wind speed exceedence probabilities at point of interest.
 - Couple with surge models.

Genesis PDFs based on post-1970 historical tracks

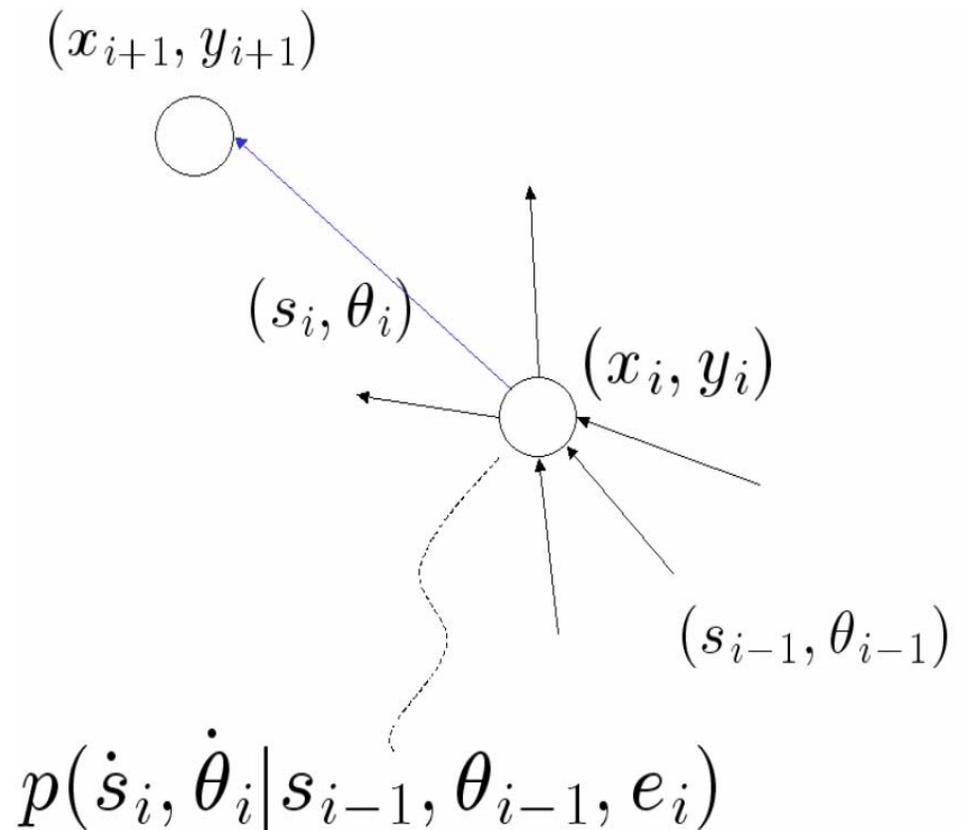
variable gaussian smoothing



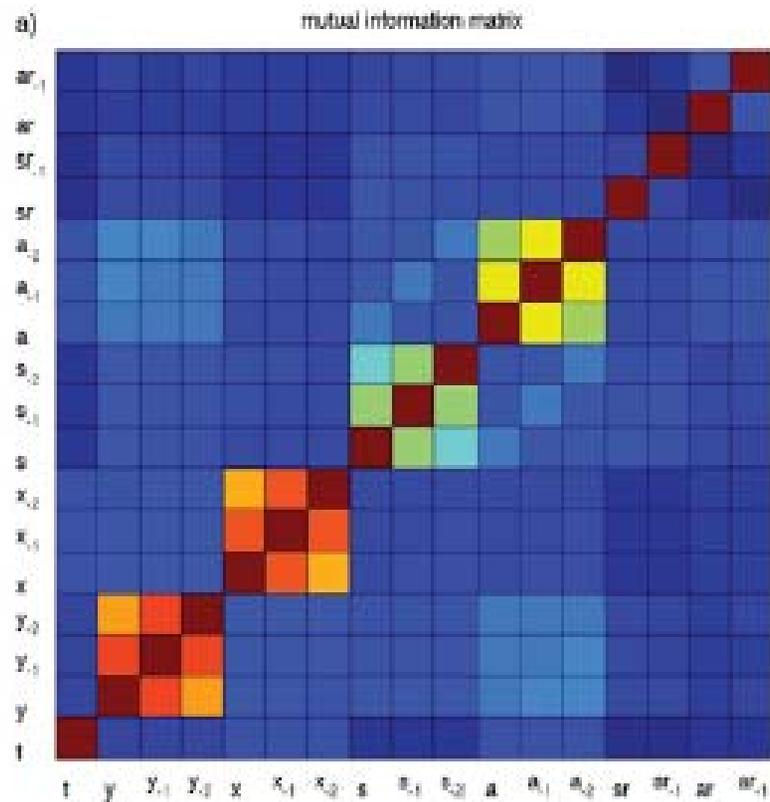
Tracks initiated by random draws from space-time PDF based on historical genesis data smoothed using a three-dimensional anisotropic space-varying Gaussian kernel

- Markov Chain

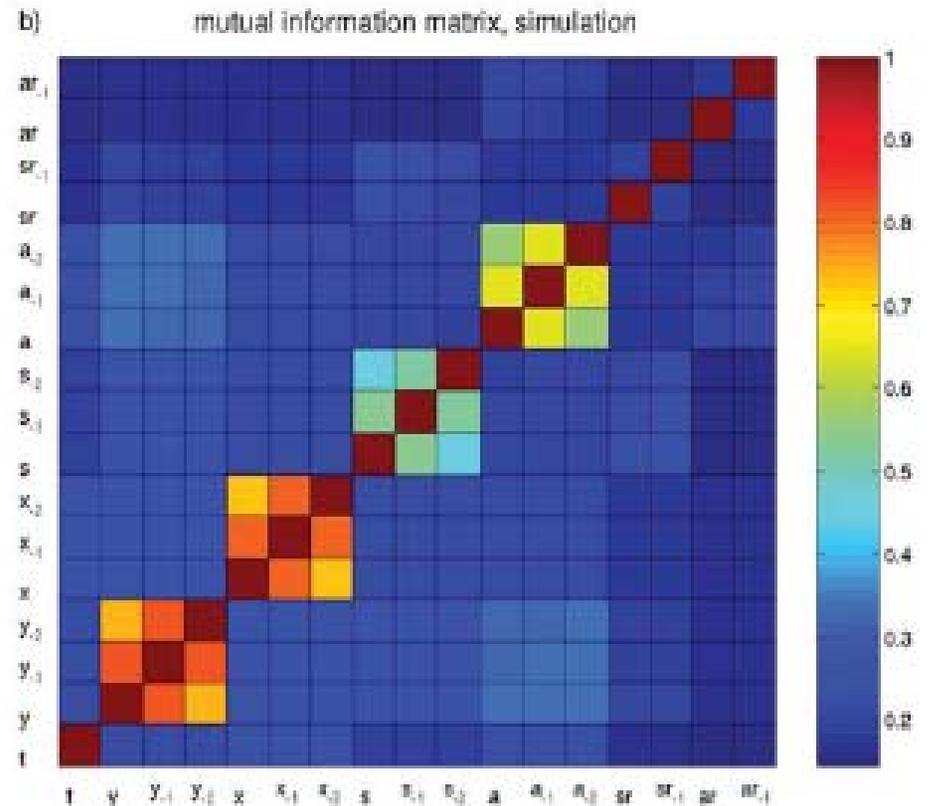
- Tracks propagated in 6-hour steps by integrating in time the rates of change of direction and speed, by randomly drawing from the probability distribution



Note: Probabilities of rates of change based on previous direction and speed, not their rates of change. Only last 6-hour step used.



Observed



Simulated

$$N(X_i, X_j) = \sqrt{\frac{I(X_i, X_j)}{\text{MIN}[H(X_i), H(X_j)]}}$$

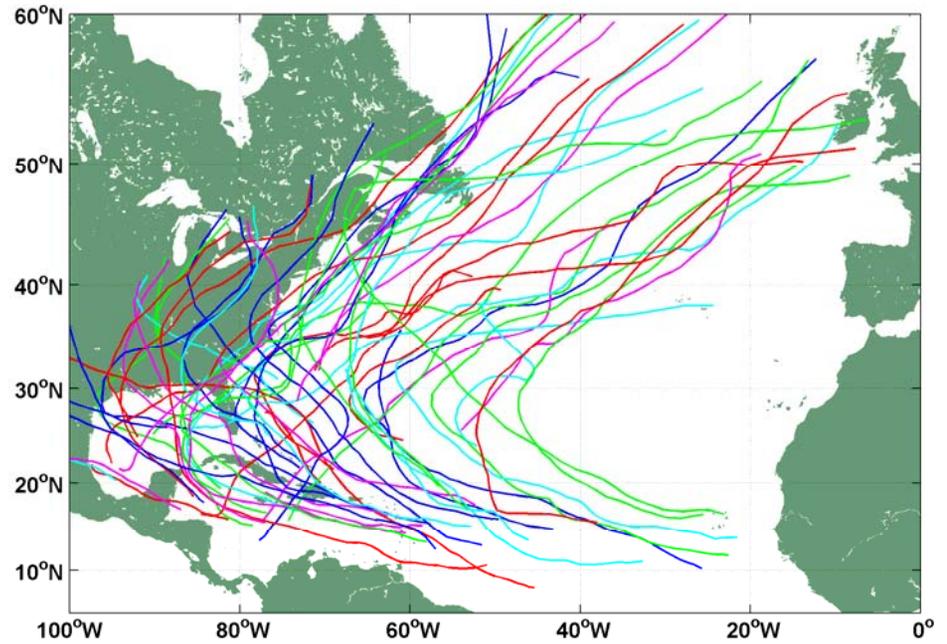
$$H(X) = -\sum_i P(X = x_i) \ln [P(X = x_i)]$$

$$H(X|Y) = \sum_i P(Y = y_i) H(X|y_i)$$

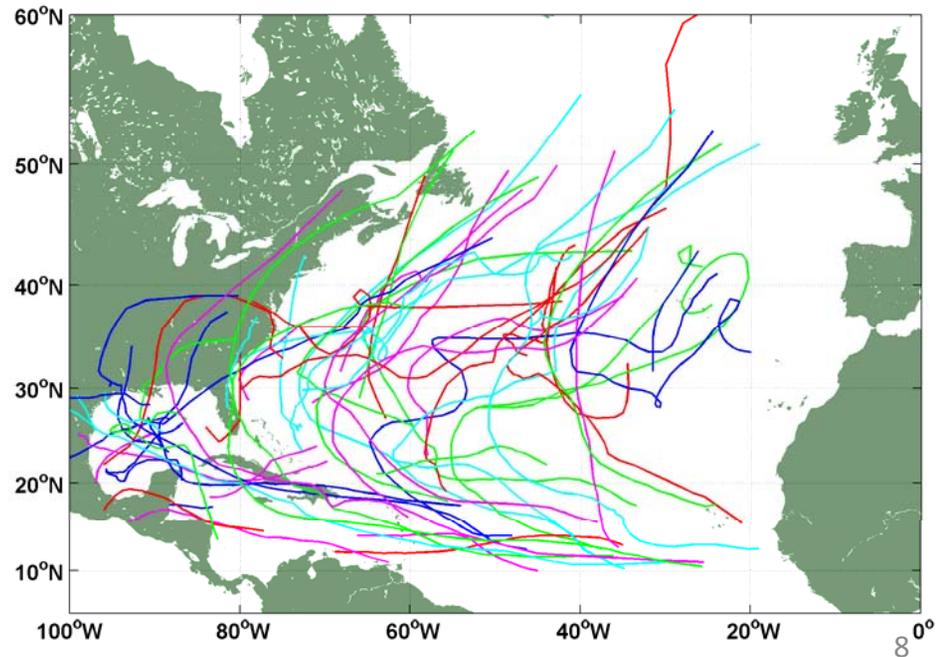
$$I(X, Y) = H(X) - H(X|Y) = H(Y) - H(Y|X).$$

Results:

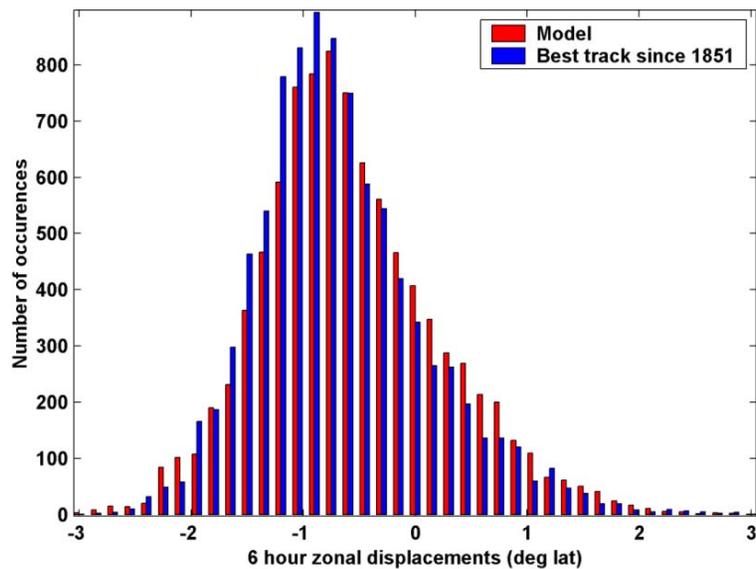
60 Markov tracks



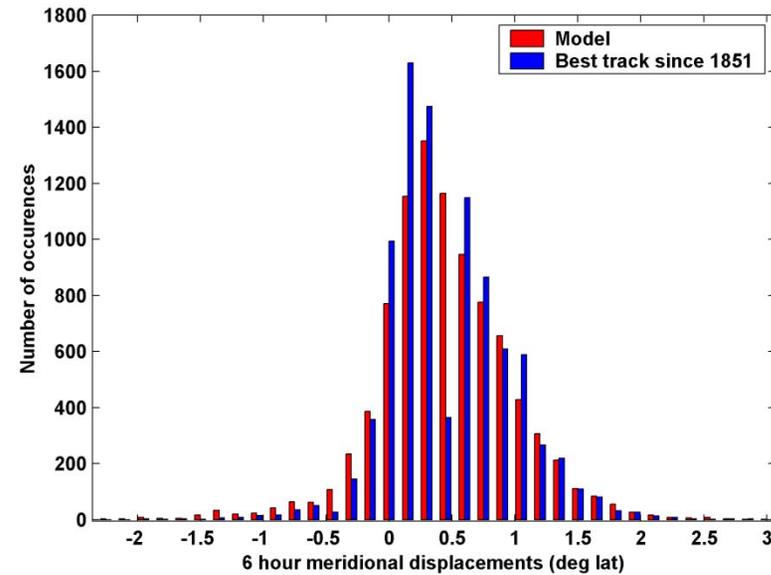
60 HURDAT tracks



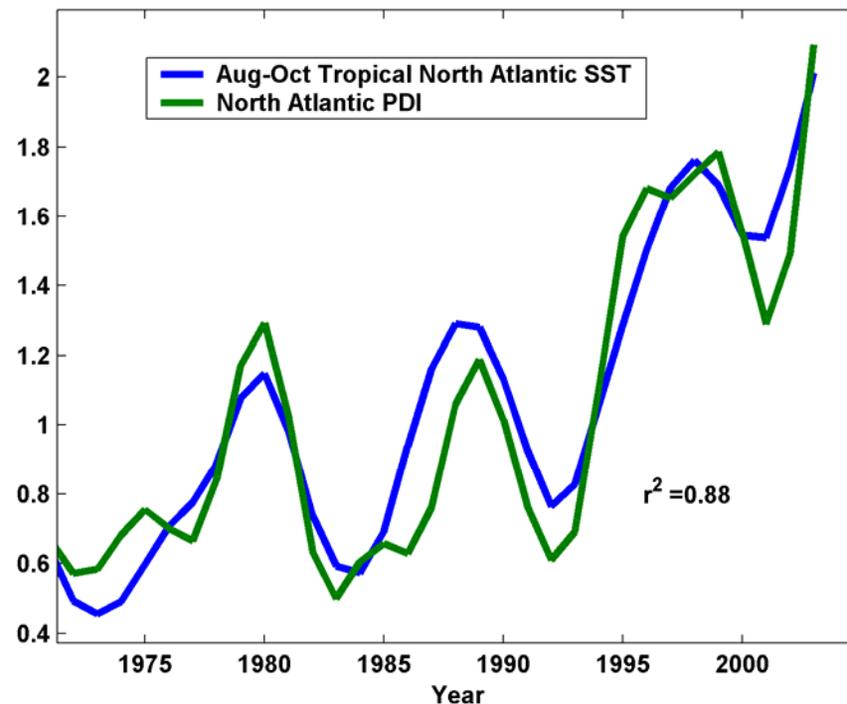
6-hour zonal displacements
in region bounded by 10°
and 30° N latitude, and 80°
and 30° W longitude



6-hour meridional displacements in
region bounded by 10° and 30° N
latitude, and 80° and 30° W
longitude



Current methods of hurricane risk assessment are based strictly on history, which is too short and may not be a good guide to the future



Atlantic Hurricane Power and Sea Surface Temperature

Synthetic Track Generation, Method 2: Use of Synthetic Wind Time Series

- **Use genesis technique as in Method 1**
- Postulate that TCs move with vertically averaged environmental flow plus a “beta drift” correction (Beta and Advection Model, or “BAMS”)
- Approximate “vertically averaged” by weighted mean of 850 and 250 hPa flow

Synthetic wind time series

- Monthly mean, variances and co-variances from NCEP re-analysis data
- Synthetic time series constrained to have the correct mean, variance, co-variances and an ω^{-3} power series

250 hPa zonal wind modeled as Fourier series in time with random phase:

$$u_{250}(x, y, \tau, t) = \bar{u}_{250}(x, y, \tau) + \sqrt{u'_{250}{}^2(x, y, \tau)} F_1(t)$$

$$F_1 \equiv \sqrt{\frac{2}{\sum_{n=1}^N n^{-3}}} \sum_{n=1}^N n^{-3/2} \sin\left(2\pi\left(\frac{nt}{T} + X_{1n}\right)\right)$$

where T is a time scale corresponding to the period of the lowest frequency wave in the series, N is the total number of waves retained, and X_{1n} is, for each n , a random number between 0 and 1.

The time series of other flow components:

$$v_{250}(x, y, \tau, t) = \bar{v}_{250}(x, y, \tau) + A_{21}F_1(t) + A_{22}F_2(t),$$

$$u_{850}(x, y, \tau, t) = \bar{u}_{850}(x, y, \tau) + A_{31}F_1(t) + A_{32}F_2(t) + A_{33}F_3(t),$$

$$v_{850}(x, y, \tau, t) = \bar{v}_{850}(x, y, \tau) + A_{41}F_1(t) + A_{42}F_2(t) + A_{43}F_3(t) + A_{44}F_4(t),$$

or

$$\mathbf{V} = \bar{\mathbf{V}} + \mathbf{A}\mathbf{F}$$

where each F_i has a different random phase, and \mathbf{A} satisfies

$$\mathbf{A}^T \mathbf{A} = \mathbf{COV}$$

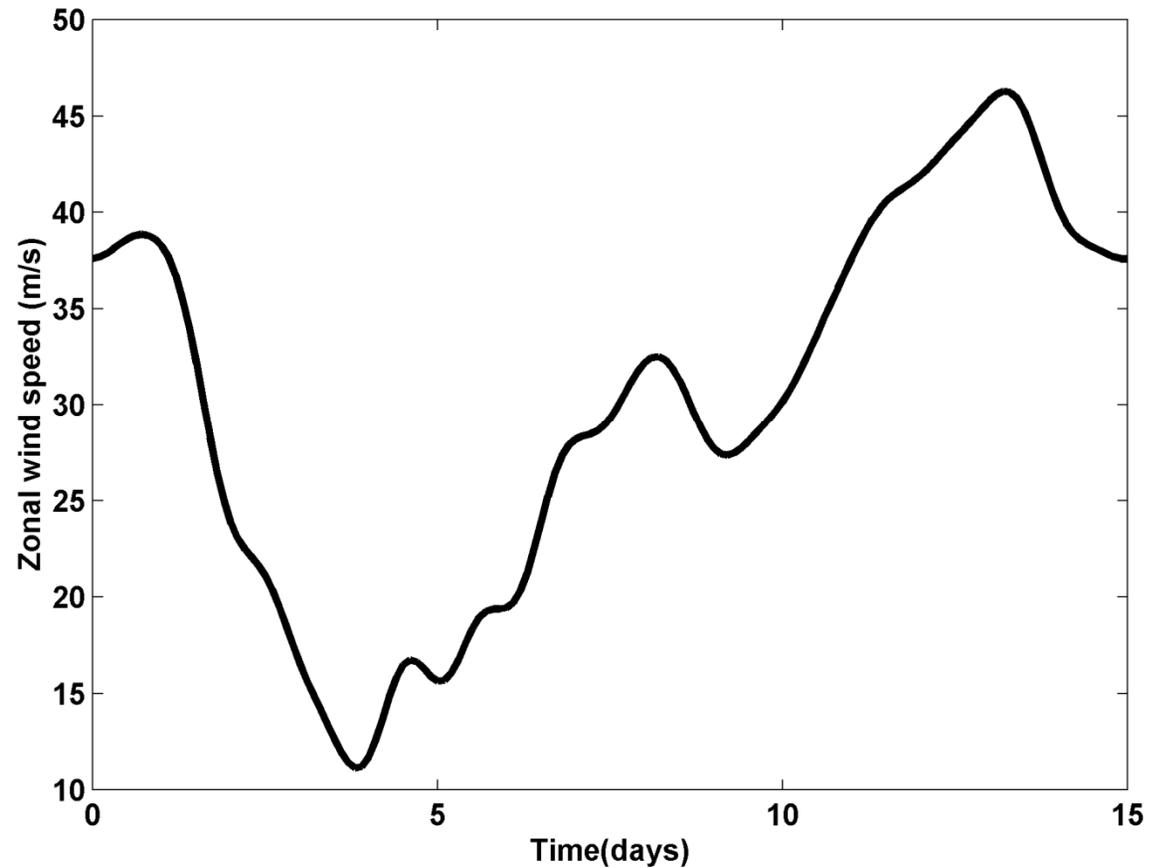
where \mathbf{COV} is the symmetric matrix containing the variances and covariances of the flow components.

Example:

$$\bar{u}_{250} = 30 \text{ m s}^{-1} \quad \sqrt{u'_{250}{}^2(x, y, \tau)} = 10 \text{ m s}^{-1}$$

$$N = 15$$

$$T = 15 \text{ days}$$



Track:

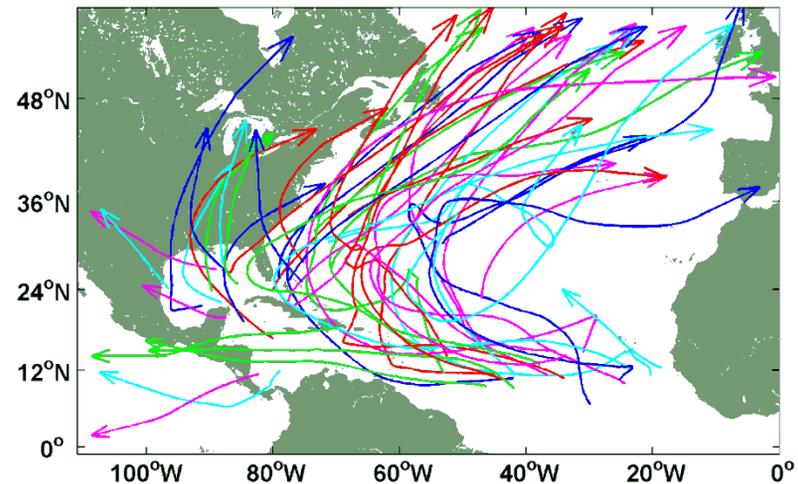
$$\mathbf{V}_{track} = \alpha \mathbf{V}_{850} + (1 - \alpha) \mathbf{V}_{250} + \mathbf{V}_{\beta},$$

Empirically determined constants:

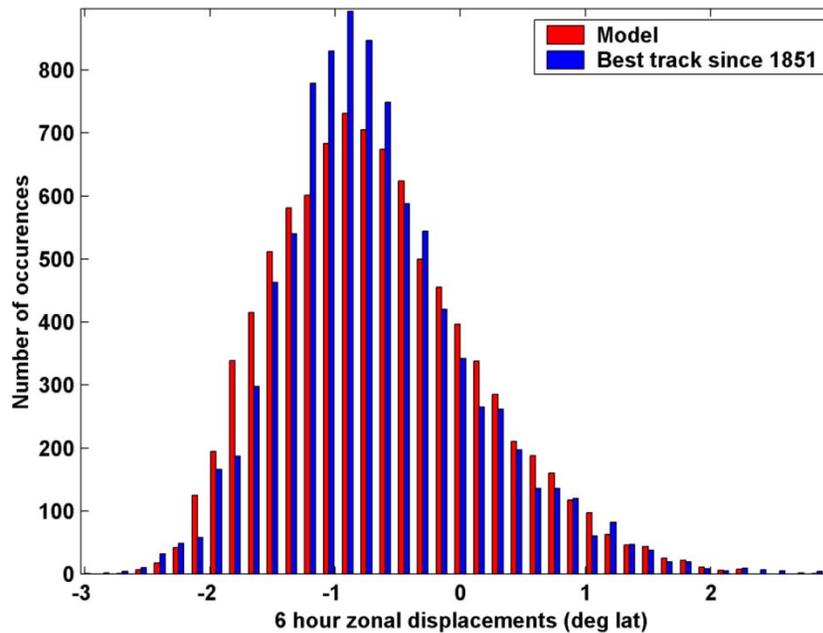
$$\alpha = 0.8,$$

$$u_{\beta} = 0 \text{ ms}^{-1},$$

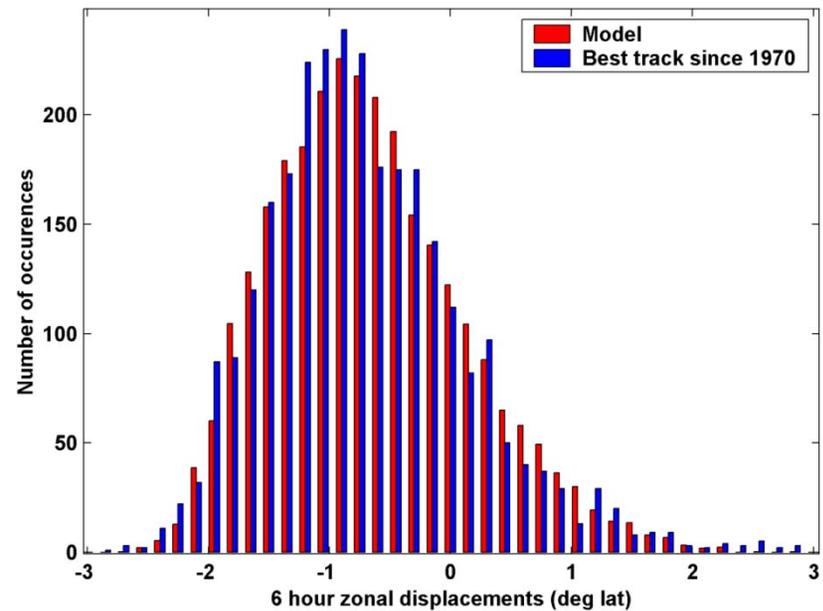
$$v_{\beta} = 2.5 \text{ ms}^{-1}$$



6-hour zonal displacements in
region bounded by 10° and 30°
N latitude, and 80° and 30° W
longitude



using only post-1970
hurricane data



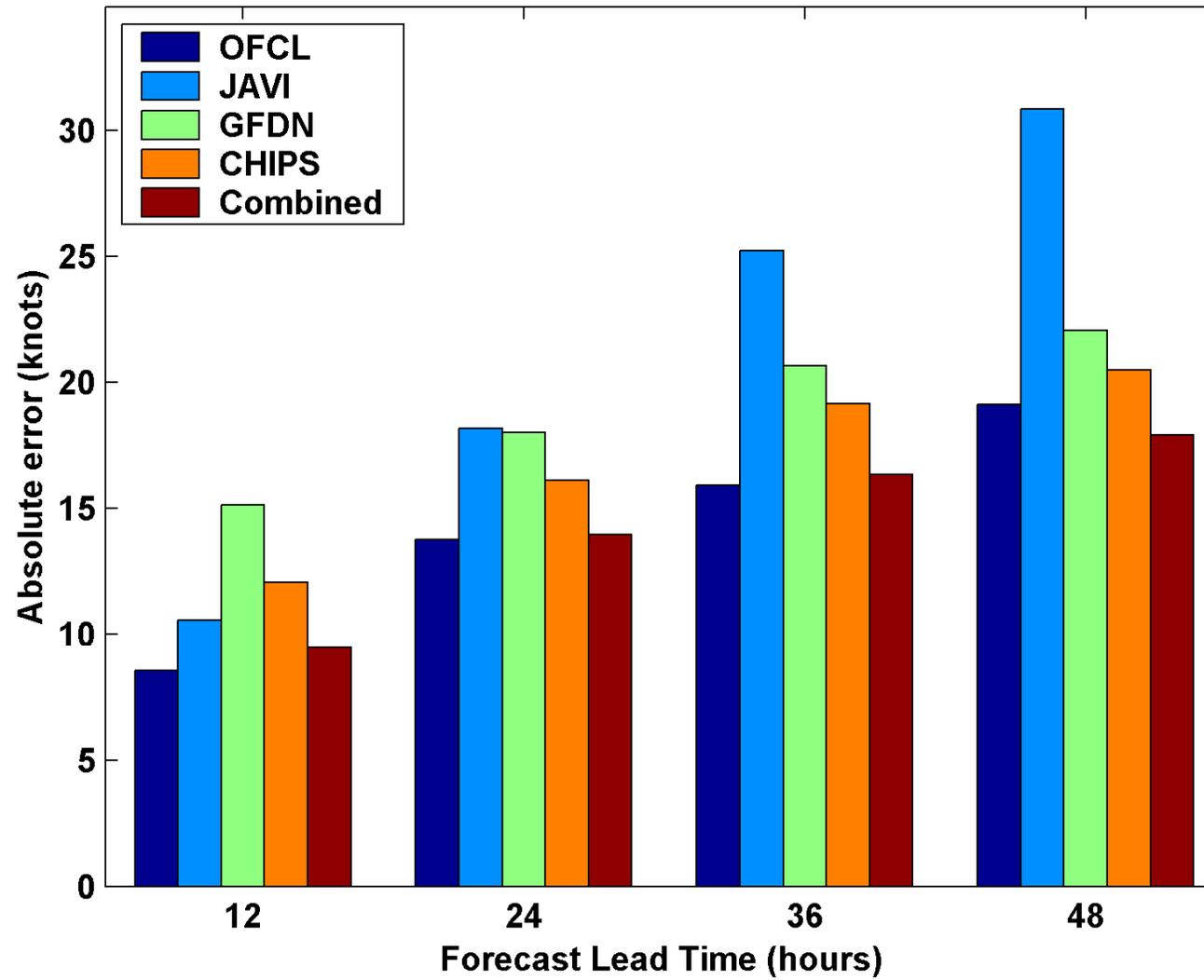
Step 2: Tropical Cyclone Intensity (Both methods)

- Run coupled deterministic model (CHIPS, Emanuel et al., 2004) along each track
- Use monthly mean potential intensity, ocean mixed layer depth, and sub-mixed layer thermal stratification
- Use shear from synthetic wind time series
- Initial intensity and rate of intensification specified as 15 ms^{-1} and $6 \text{ ms}^{-1} \text{ day}^{-1}$
- Tracks terminated when $v < 17 \text{ ms}^{-1}$

Coupled Hurricane Intensity Prediction System (CHIPS)

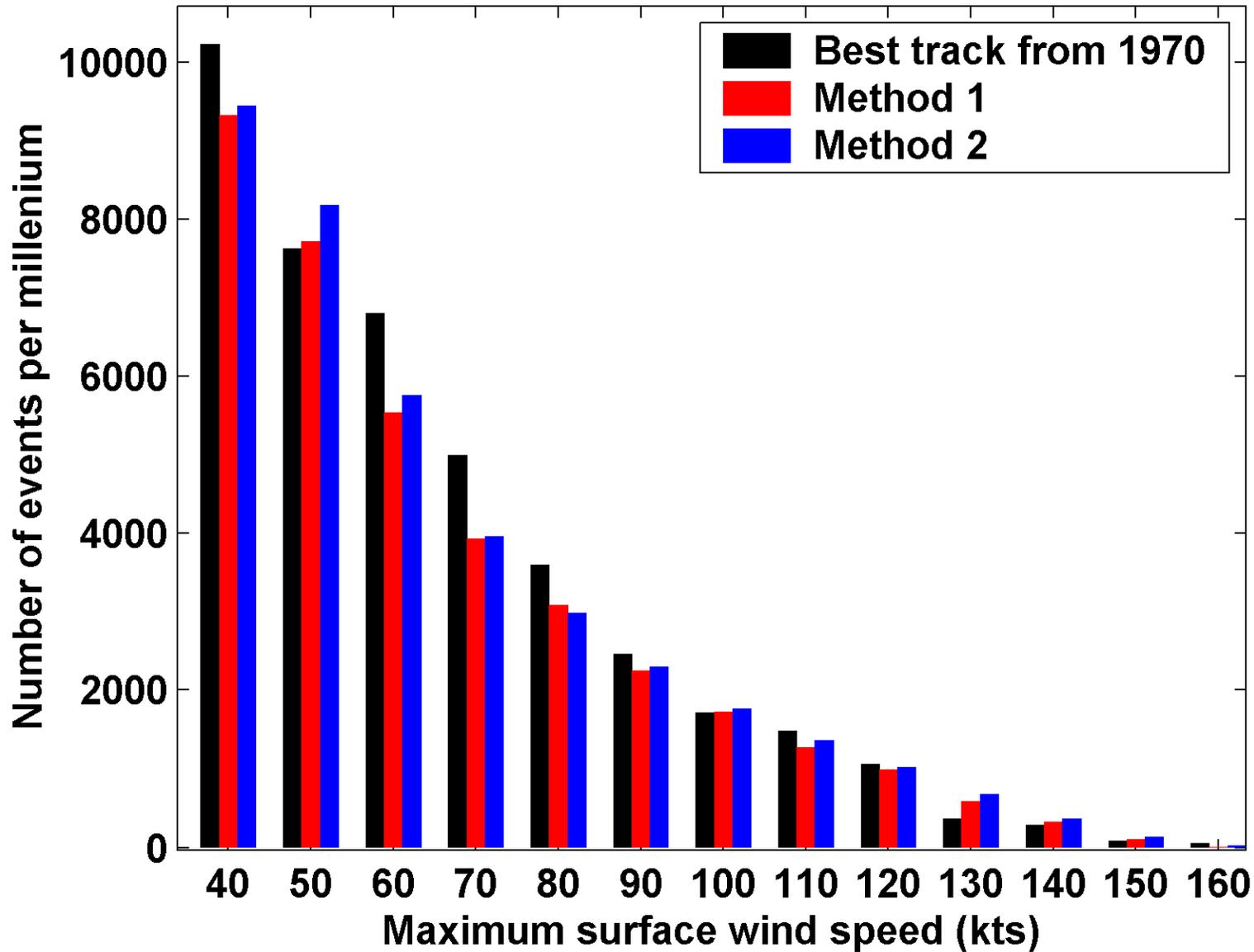
- Operational at JTWC
- Unique initialization based on entire storm history
- Major improvements in late 2005

Southern Hemisphere, 2005-2006



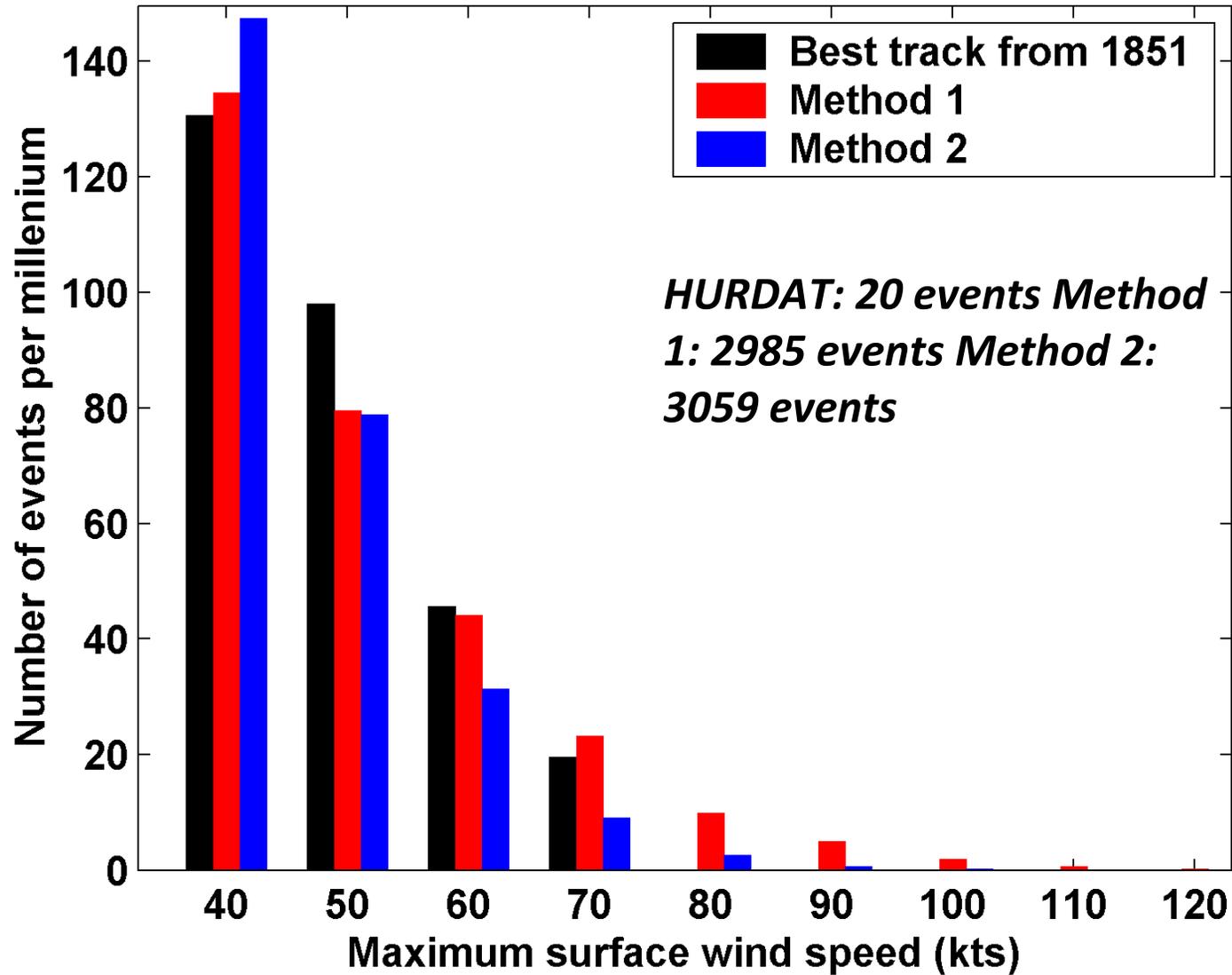
Results

1000 North Atlantic Tropical Cyclones

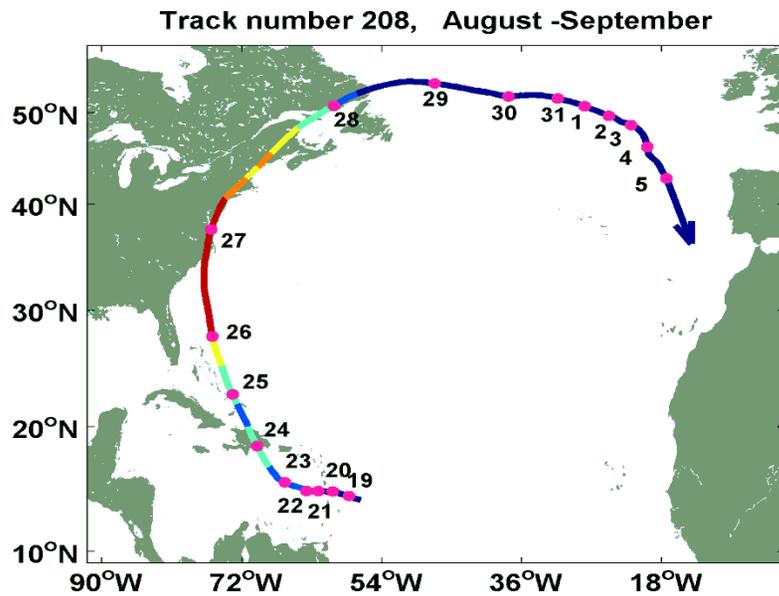


New York City

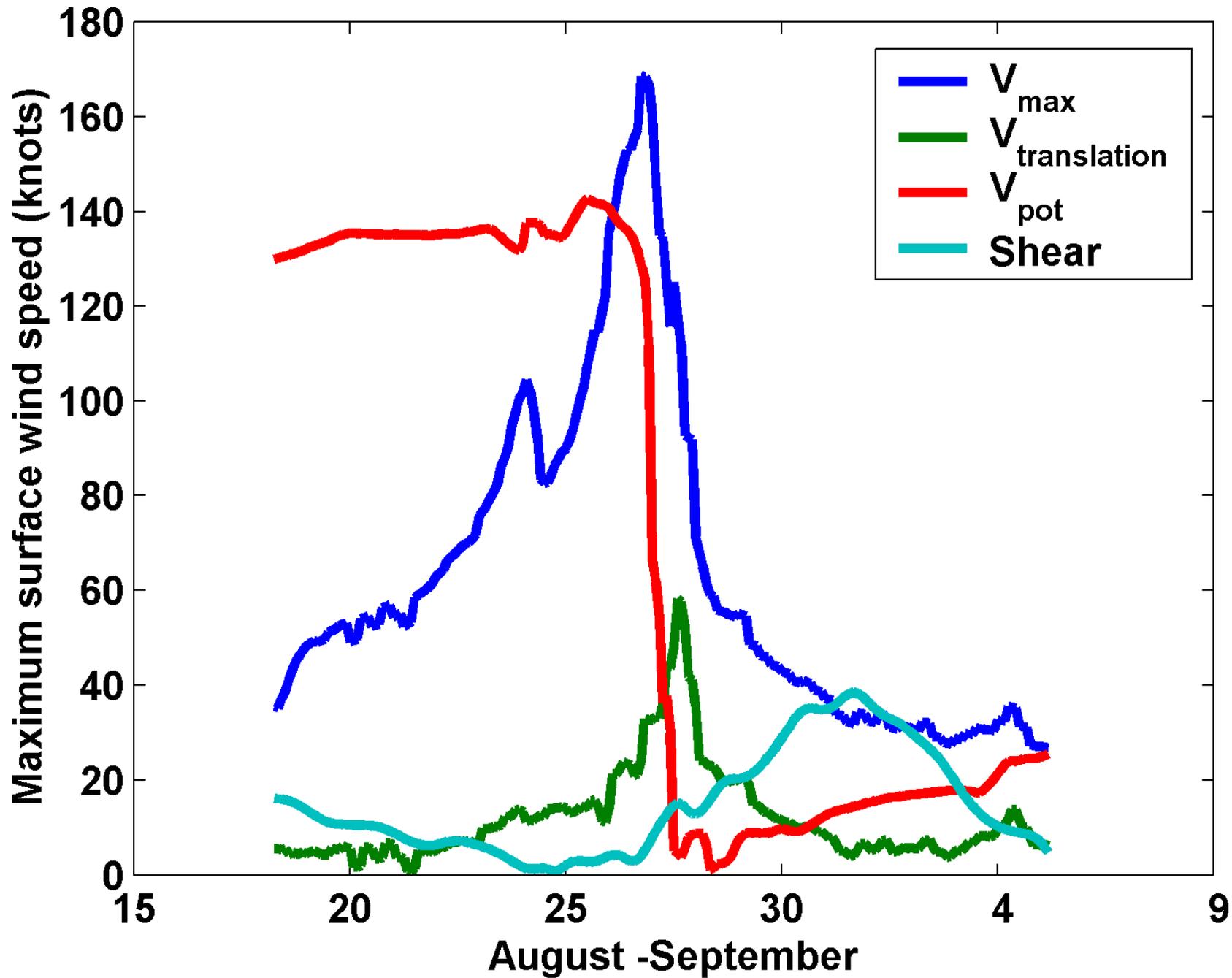
New York City, within 100 km



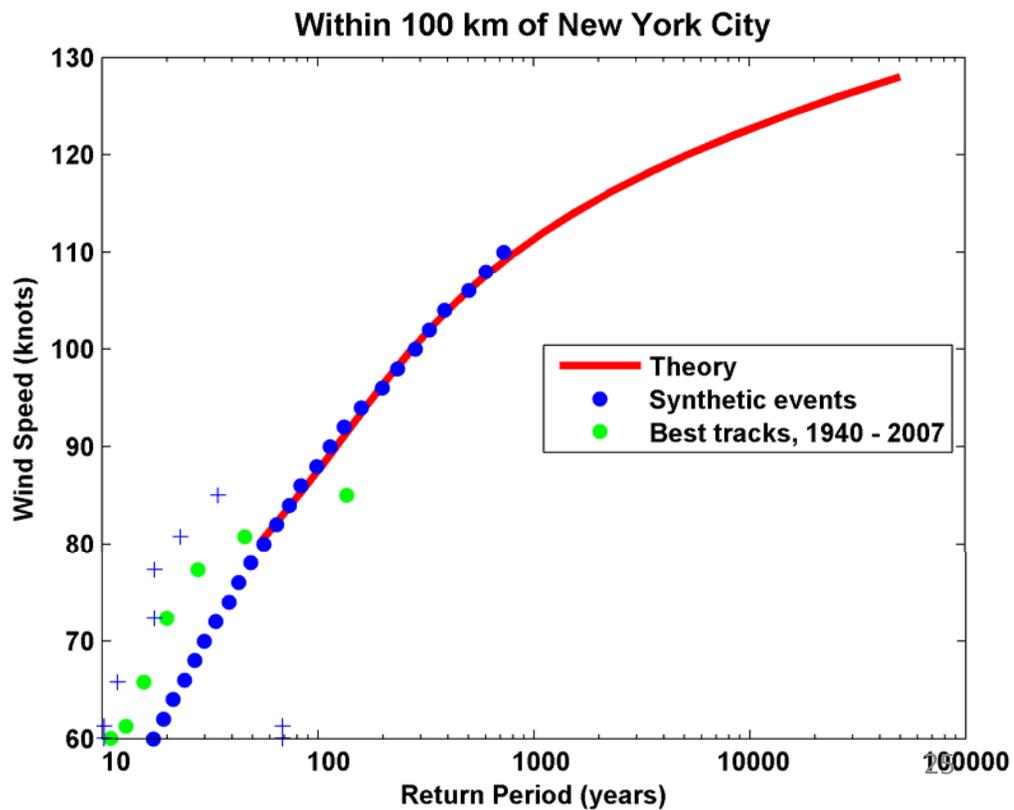
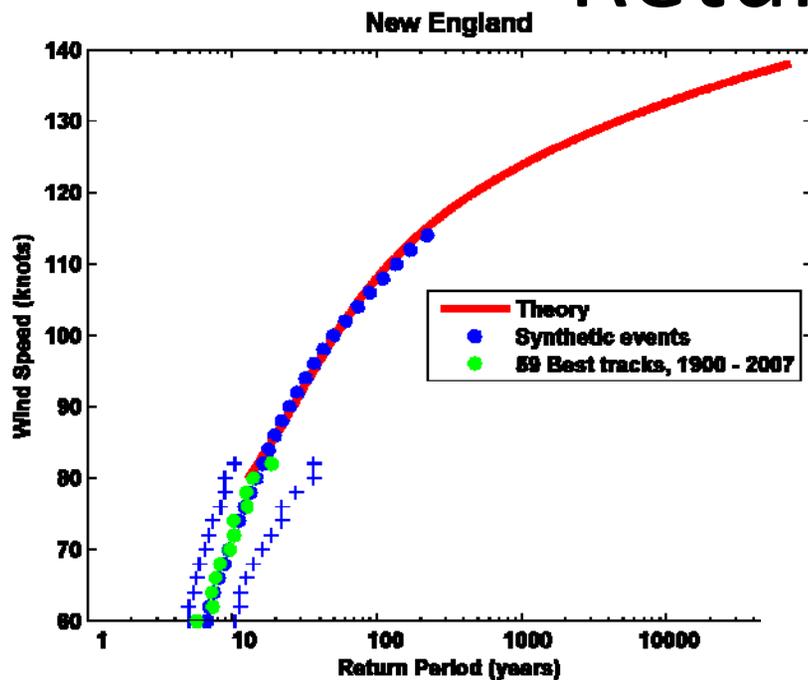
New York, worst event, Method 1



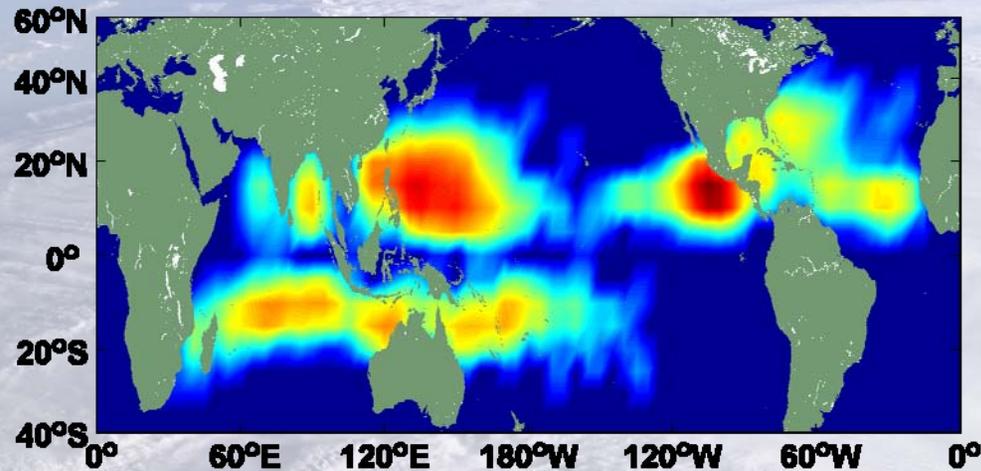
Track number 208



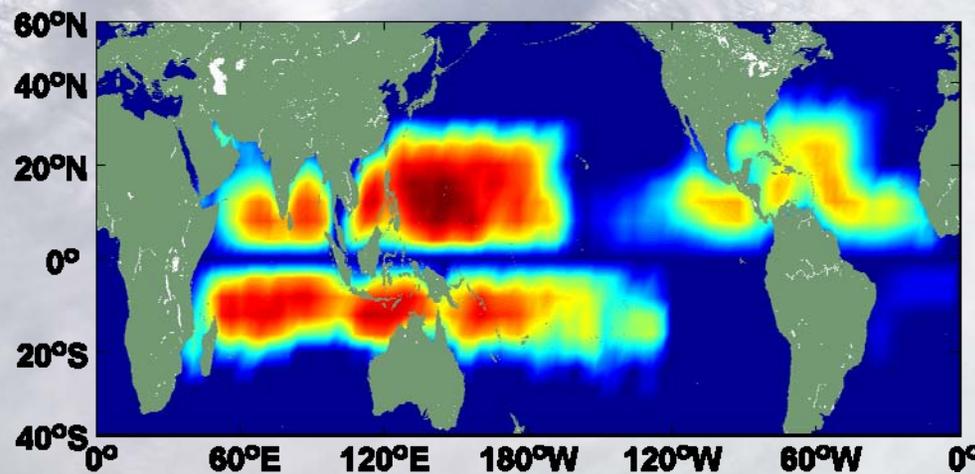
Return Periods



Random Seeding: Complete Independence from Record

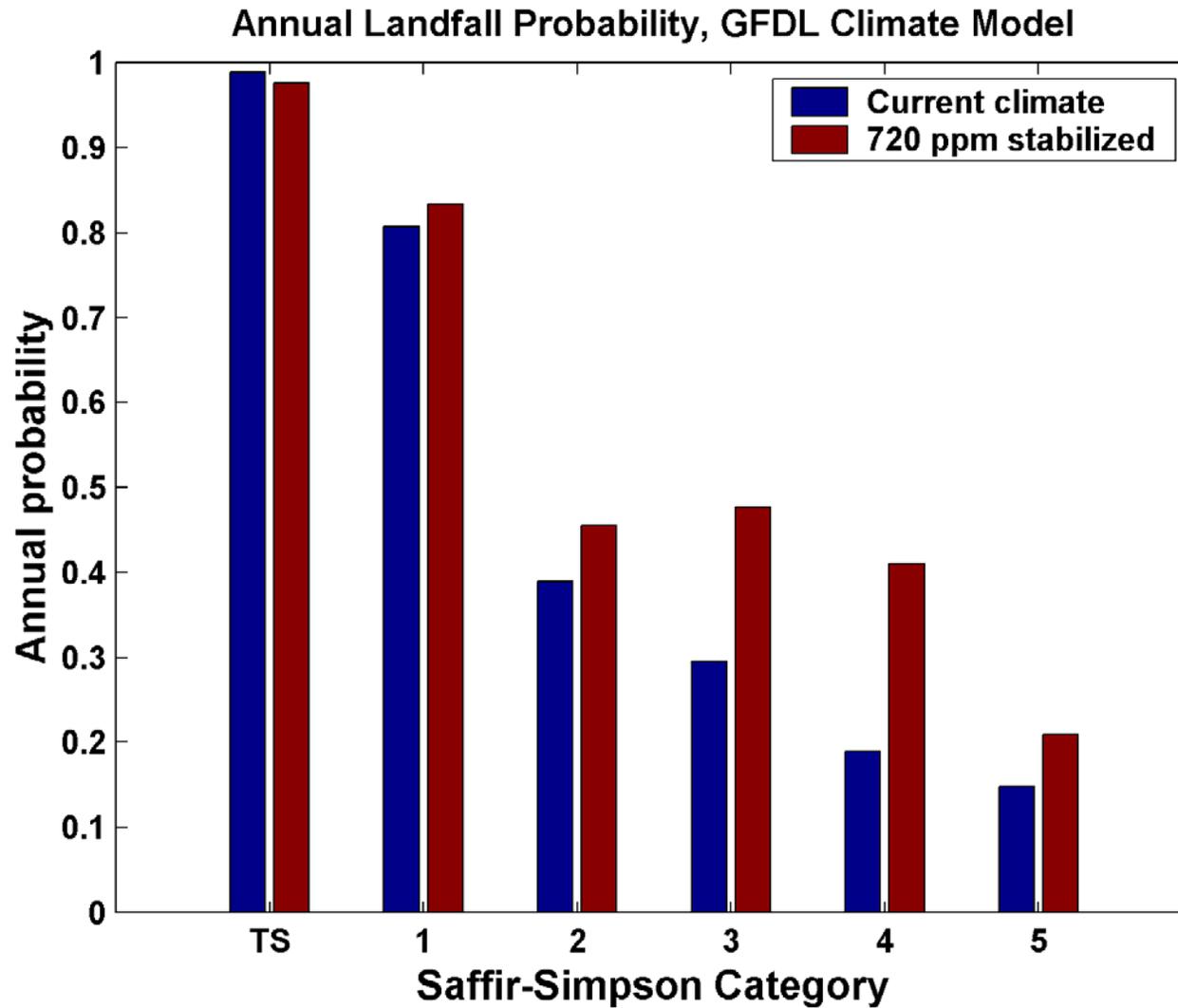


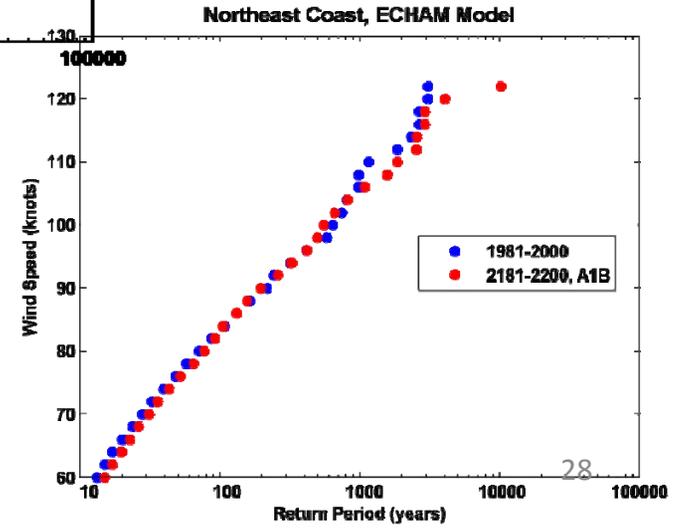
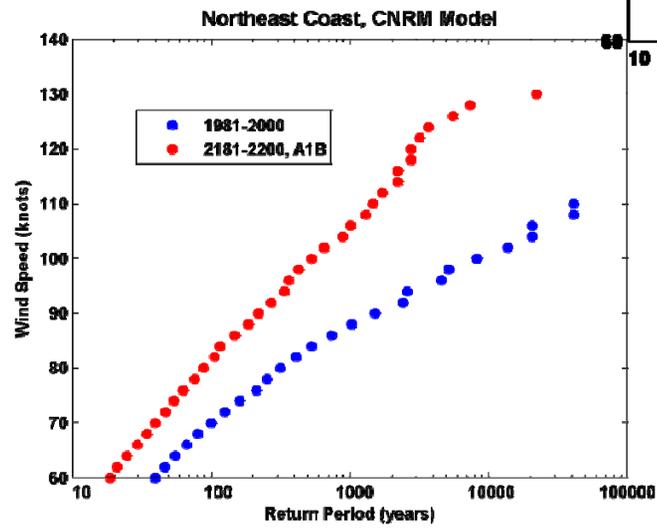
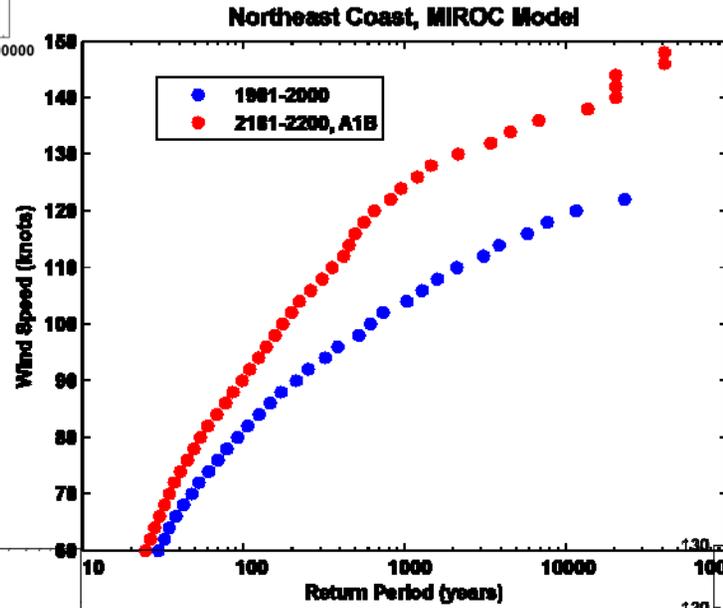
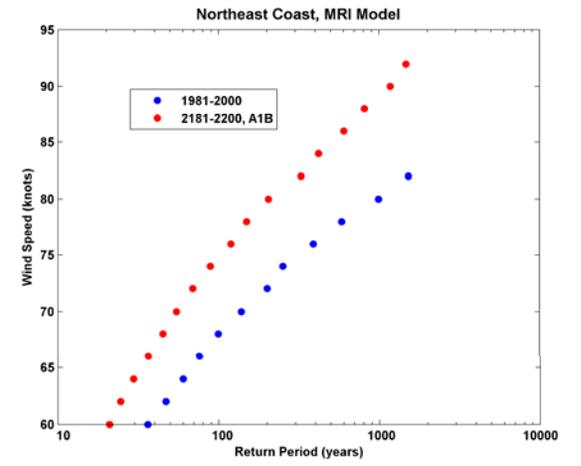
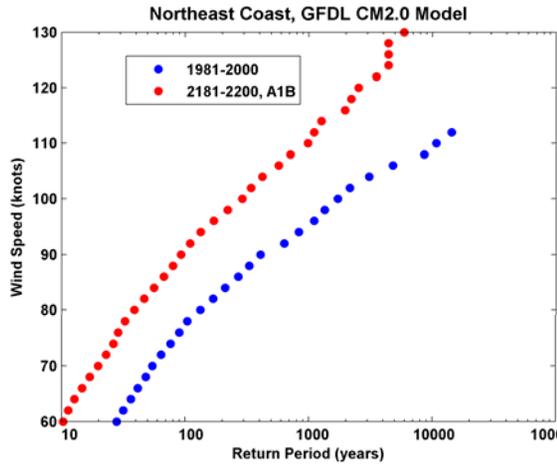
Observed



Synthetic

Change in U.S. Landfall Probability, by Category





Summary

- Historical records of hurricane activity are not long enough to make robust estimates of hurricane risk, even in a stable climate
- Regardless of ultimate cause, climate change is clearly affecting hurricane activity
- Physics can be brought to bear to make more robust risk assessments, in this and in future climates
- Global warming poses a serious threat of increased hurricane risk