Comparison of probabilistic post-processing approaches for improving NWP-based daily and weekly reference evapotranspiration forecasts

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Abstract: Reference evapotranspiration (ETo) forecasts play an important role in agricultural, environmental, and water management. This study evaluated probabilistic post-processing approaches, including the nonhomogeneous Gaussian regression (NGR), affine kernel dressing (AKD), and Bayesian model averaging (BMA) techniques, for improving daily and weekly ETo forecasting based on single or multiple numerical weather predictions (NWP) from The International Grand Global Ensemble (TIGGE), including the European Centre for Medium-Range Weather Forecasts (ECMWF), the National Centers for Environmental Prediction Global Forecast System (NCEP), and the United Kingdom Meteorological Office forecasts (UKMO). The approaches were examined for the forecasting of summer ETo at 101 U.S. Regional Climate Reference Network stations distributed all over the contiguous United States (CONUS). We found that the NGR, the AKD and the BMA methods greatly improved the skill and reliability of the ETo forecasts compared to a linear regression bias correction method, due to the considerable adjustments on the spread of ensemble forecasts. The methods were especially effective when applied over the raw NCEP forecasts, followed by the raw UKMO forecasts, because of their low skill compared to that of the raw ECMWF forecasts. The post-processed weekly forecasts had much lower rRMSE (between 8-11%) than the persistence-based weekly forecasts (22%), and the post-processed daily forecasts (13-20%). Compared with the single model ensemble ETo forecasts based on ECMWF, multi-model ensemble ETo forecasts showed higher skill at short lead times (1 or 2 days) and over the southern and western regions of the United States. The improvement was higher at the daily timescale than at the weekly timescale. The NGR and AKD methods performed the best, but unlike the AKD method, the NGR method can post-process multi-model forecasts and it is easier to interpret than the other methods. In summary, the study demonstrated that the three probabilistic approaches generally outperform conventional procedures based on the simple bias correction of single model forecasts, with the NGR post-processing of the ECMWF and ECMWF-UKMO forecasts providing the most cost-effective ETo forecasting.

Introduction

Reference crop evapotranspiration (ETo) represents the weather driven component of the water transfer from plants and soils to the atmosphere. It plays a fundamental role in estimating mass and energy balance over land surface as well as in agronomic, forestry, and water resources management. In particular, ETo forecasting is important for aiding water management decision making (such as irrigation scheduling, reservoir operation, etc.) under uncertainty by identifying the range of future plausible water stress and demand (Pelosi et al., 2016; Chirico et al., 2018). While ETo forecasts have been mostly focused on the daily timescale (e.g. Perera et al., 2014; Medina et al., 2018), weekly ETo forecasts are also important for users. Studies show that both daily and weekly forecasts have increasing influence on the decision makers in agriculture (Prokopy et al., 2013; Mase and Prokopy, 2014) and water resource management (Hobbins et al., 2017). For example, irrigation is commonly scheduled considering both daily and weekly basis, while weekly evapotranspiration forecasts are useful for planning water allocation from reservoirs, especially in cases of shortages. Weekly ETo anomalies can also be useful to provide warnings of wild-fires (Castro et al., 2003) and evolving flash drought conditions (Hobbins et al., 2017).

However, ETo forecasting is highly uncertain due to the chaotic nature of weather systems. In addition, ETo estimation requires full sets of meteorological data which are usually not easy to obtain. Due to the improvement of numerical weather predictions (NWPs), studies have been recently emerged to forecast ETo using outputs of NWPs over different regions of the world (Silva et al., 2010; Tian and Martinez, 2012 a, 2012b, and 2014; Perera et al., 2014; Pelosi et al., 2016; Chirico et al., 2018; Medina et al., 2018). Operationally, experimental ETo forecast products are being developed, such as Forecast Reference EvapoTranspiration (FRET) product (https://digital.weather.gov/), as part of the U.S. National Weather Service (NWS) National Digital Forecast Database (NDFD) (Glahn and Ruth, 2003), and the Australian Bureau of Meteorology's Water and Land website (http://www.bom.gov.au/watl), which provides current and forecasted ETo at the continental scale.

The improved performance of NWPs during recent years is largely due to the improvement of physical, statistical representations of the major processes in the models, and the use of ensemble forecasting (Hamill et al., 2013, Bauer et al., 2015). Nevertheless, the NWP forecasts still commonly show systematic inconsistencies with measurements, which are often caused by inherent errors of NWPs or local land-atmospheric variability which is not well resolved in the models. Post-processing methods, defined as any form of adjustment to the model outputs in order to get better predictions (eg., Hagedorn et al., 2012), are highly recommended to attenuate, or even eliminate, those inconsistencies (Wilks, 2006). Until a few years ago, most post-processing applications only considered single-model predictions (i.e., predictions generated by a single NWP model), and addressed errors in the mean of the forecast distribution while ignored those in the forecast variance (Gneiting, 2014). These procedures regularly adopted some form of model output statistics (MOS, Glahn and Lowry, 1972; Klein and Glahn, 1974) methods, focusing on correcting current ensemble forecasts based on the bias in the historical forecasts.

As no forecast is complete without an accurate description of its uncertainty (National Research Council of the National Academies 2006), the dispersion of the forecast ensemble often misrepresent the true density distribution of the forecast uncertainty (Krzysztofowicz 2001; Smith 2001; Hansen 2002). The ensemble forecasts are, for example, commonly under-dispersed (e.g. Buizza et al. 2005; Leutbecher and Palmer, 2008), which make the probabilistic predictions overconfident (Wilks 2011). Therefore, another generation of probabilistic techniques was proposed to also address dispersion errors of the ensembles (Hamill and Colucci 1997; Buizza et al., 2005, Pelosi et al., 2017), in some cases through the manipulation of multi-model weather forecasts.

The nonhomogeneous Gaussian regression (NGR, Gneiting et al., 2005), the Bayesian model averaging, (BMA, Raftery et al., 2005; Fraley et al., 2010), the extended logistic regression (ELR, Wilks et al., 2009; Whan and Schmeits, 2018), the quantile mapping (Verkade et al., 2013) and the family of kernel dressing (Roulston and Smith 2003; Wang and Bishop 2005), such as the affine kernel dressing (AKD, Brocker and Smith 2008), are state of art probabilistic techniques (Gneiting, 2014). However, the ELR has been reported to fall short in using the information contained in the ensemble spread in efficient way (Messner et al., 2014), while the quantile mapping method have been found to degrade rather than improve the forecast performance in some circumstances (Madadgar et al., 2014). The NGR, AKD and BMA are sometimes considered as variants of dressing methods (Brocker and Smith 2008), as they produce a continuous forecast probability distribution function (pdf) based on the original ensemble. This property makes them particularly useful for the decision making (Gneiting, 2014), compared to the methods that provide post-processed ensembles. Another common advantage is that they perform commonly well with relatively short training datasets (Geiting et al., 2005; Raftery et al., 2005; Wilks and Hamill, 2007). A limitation of the NGR, compared to the AKD and BMA methods, is that the resulting forecast pdf is invariably Gaussian, while a limitation of the AKD is that it only considers single model ensembles. Instead, the NGR and AKD methods provide more flexible mechanisms for the simultaneous adjustments in the forecast mean and spread-skill (Brocker and Smith, 2008).

Studies suggest that the post-processing of NWP-based ETo forecasts are crucial for informing decision making (e.g. Ishak et al., 2010). Medina et al. (2018) compared single and multi-model NWP-based ensemble ETo forecasts and the results showed that the performance of the multi-model ensemble ETo forecasts is considerably improved through a simple bias-correction post-processing, and that the bias-corrected multi-model ensemble forecasts were in general better than the single model ensemble forecasts. In reality, while most applications for the ETo forecasting have involved some form of post-processing, these have been often limited to simple MOS procedures of single-model ensembles (e.g. Silva et al., 2010; Perera et al., 2014). Poor treatments of uncertainty and variability is considered as a main issue affecting users' perceptions and adoptions of weather forecasts (Mase and Prokopy, 2014). The appropriate representation of the second and higher moments of the ETo forecast probability density is especially important to predict extreme values, as shown by Williams et al. (2014). Therefore, the use of probabilistic post-processing techniques such as the NGR, the AKD and BMA, may greatly enhance the overall performance of the ETo forecasts compared to the simple MOS procedures.

Only a few studies have considered probabilistic methods for post-processing of ETo forecasts. These include the works of Tian and Martinez (2012a, 2012b, and 2014), and more recently Zhao et al (2019). The former authors showed the Analog Forecast (AF) method to be useful for the post-processing ETo forecasts based on Global Forecast System (GFS, Hamill et al., 2006) and Global Ensemble Forecast System (GEFS, Hamill et al., 2013) reforecasts. Tian and Martinez (2014) found that water deficit forecasts produced with the post-processed ETo forecasts had higher accuracy than those produced with climatology. On other hand, Zhao et al. (2019) improved the skill and the reliability of the Australian BoM model using a Bayesian joint probability (BJP) post-processing approach, which is based on the parametric modelling of the joint probability distribution between forecast ensemble means and observations. However, a main disadvantage of the BJP method compared to the aforementioned state of art probabilistic approaches is that, while they transform the spread of the ensembles, they rely on the mean of retrospective reforecasts, thus neglecting information about their dispersion. The AF approach has the disadvantages that requires long time series of retrospective forecasts, and may be unsuitable for extreme events forecasting (e.g. Medina et al., 2019). The use of new ETo forecasting strategies relying on the postprocessing of single and multi-model ensemble forecasts with the NGR, AKD and the BMA probabilistic techniques provide good opportunities for improving the predictions.

In this paper, we are addressing several scientific questions which have not been adequately studied in previous literature, including, how effective are the state of art probabilistic post-processing methods compared with the traditional MOS bias correction methods for post-processing ETo forecasts? Is it worth implementing the probabilistic post-processing for multi-model rather than single-model ensemble forecasting? For the first time, this work aims to evaluate and compare multiple strategies for post-processing both daily and weekly ETo forecasts using the NGR, AKD and BMA approaches. The study represents a major step forward with respect to Medina et al. (2018), which evaluated the performance of raw and linear regression bias corrected daily ETo forecasts produced with single and multi-model ensemble forecasts. It provides a broad characterization of the performance for different probabilistic post-processing strategies but also diagnoses the causes of high and low performance.

2 Methods and Datasets

2.1 The probabilistic methods

The NGR, AKD and BMA techniques follow a common strategy: they yield a predictive probability density function (PDF) of the post-processed forecasts y given the raw forecasts x and some fitting parameters θ ($p(y|x,\theta)$). The parameters θ are fitted using a training dataset of ensemble forecasts and observations, as in the MOS techniques. Below is a brief description of each technique.

2.1.1 Non-Homogeneous Gaussian Regression

The NGR (Gneiting et al., 2005) produces a Gaussian predictive (PDF) based on the current ensemble (of typically multi-model) forecasts. If x_{ij} denote the j th ($j = 1, \dots, m_i$) ensemble forecast member of model i ($i = 1, \dots, n$), then $p(y|x,\theta) \sim \mathcal{N}(\mu, v)$, where the mean

$$\mu = a + \sum_{i=1}^{n} b_i \bar{x}_i \quad (1)$$

is a linear combination of the mean ensemble forecasts $\bar{x}_i$ and the variance

$$v = c + dS^2 \quad (2)$$

is a linear function of the ensemble variance S^2. The fitting parameters a, b_i, c and d are determined by minimizing the continuous rank probability score (CRPS) using the training set of forecasts and observations. Notice that parameters a, c and d are indistinguishable among members; therefore the b_i can be seen as a weighting parameters that reflect the better or worse performance of one model compared to the others. The NGR technique is implemented in R (R Core Team) using the packages ensembleMOS (Yuen et al., 2018),

2.1.2. Affine Kernel Dressing

The affine kernel dressing method (Bröcker and Smith, 2008) only considers single model ensemble forecasts. It estimates $p(y|x,\theta)$ using a mixture of normally distributed variables

$$p(y|x,\theta) = \frac{1}{m\sigma}\sum_{j=1}^{m} K\left(\frac{y-z_j}{\sigma}\right) \quad (3)$$

where K represents a standard normal density kernel ($K(\xi) = 1/\sqrt{2\pi}\exp(-1/2\xi^2)$), centered at z_j, such that

$$z_j = ax_j + r_1 + r_2\bar{x} \quad (4)$$

and,

$$\sigma^2 = h_s^2\left(s_1 + s_2 u(\boldsymbol{z})\right) \quad (5)$$

where h_s is the Silversman's factor (Bröcker and Smith, 2008), $u(\boldsymbol{z})$ is the variance of $\boldsymbol{z}$ and a, r_1,r_2, s_1, s_2 are fitting parameters obtained by minimizing the mean Ignorance score. For clarity we use the same nomenclature for the parameters as in the original study. From Eqs. 4 and 5 we can obtain that the predictive variance v is a function of the ensemble variance S^2 (Brocker and Smith, 2008)

$$v = h_s^2 s_1 + a^2(1 + h_s^2 s_2)S^2 = c^* + d^* S^2 \quad (6)$$

Here, S^2 represents the variance of the ensemble of exchangeable members.
The AKD technique is implemented through the SpecsVerification R package (Siegert, 2017).

2.1.3 Bayesian Model Averaging

The BMA method (Raftery et al. 2005, Fraley et al., 2010) also produces a mixture of normally distributed variables, as the AKD method, but based on multi-model ensemble forecasts. In this case the predictive PDF is given by a weighted sum of component PDFs, $g_i\left(y|x_{i,j};\theta_i\ \right)$, one per each member:

$$p(y|x,\theta) = \sum_{i=1}^{n}\sum_{j=1}^{m_i} w_i g_i\left(y|x_{i,j},\theta_i\right) \quad (7)$$

such that the weights and the parameters are invariable among members of the same model and

$$\sum_{i=1}^{n} m_i w_i = 1$$

In the study the component PDFs are assumed normal as for the affine kernel dressing method. Estimates of w_is and θ_is are produced by maximizing the likelihood function using an Expectation Maximization algorithm (Casella and Berger, 2002). The BMA technique is implemented through the ensembleBMA R package (Fraley et al., 2016).

2.2 Measurement and forecast datasets

ETo observations and forecasts were computed with the FAO-56 PM equation (Allen et al., 1998), from daily meteorological data as inputs. They covered the same period, between May and August from 2014 to 2016. The observations used daily measurements of minimum and maximum temperature, minimum and maximum relative humidity, wind speed, and surface incoming solar radiation from 101 U.S. Climate Reference Network (USCRN) weather stations. The USCRN stations are distributed over nine climatologically consistent regions in CONUS (Fig. 1). The ETo forecasts used daily maximum and minimum temperature, solar radiation, wind speed, and dew point temperature reforecasts of European Centre for Medium-Range Weather Forecasts model (ECMWF) outputs, United Kingdom Meteorological office model (UKMO) outputs, and National Centers for Environmental Prediction model (NCEP) from The International Grand Global Ensemble (TIGGE; Swinbank et al. 2016) database at each of these stations, considering a maximum lead time of 7 days. We used the same models as Medina et al. (2018) for comparison purposes, and because they are considered among the most skillful globally (e.g. Hagedorn et al., 2012). The forecasts were interpolated to the same $0.5^{o} \times 0.5^{o}$ grid using the TIGGE data portal. The weekly forecasts accounted for the sum of the daily predictions generated at a specific day of each week, and the weekly observations considered the sum of the daily observations over the corresponding forecasting days, such that the weekly observations were independent from each other. In the study, we used the nearest neighbor approach to interpolate the forecasts to the USCRN stations, which does not account for the effects of elevation. While the use of interpolation techniques considering the effects of elevation (e.g. van Osnabrugge et al., 2019) may correct part of the forecasts errors before the post-processing, it could also affect the multivariate dependence of the weather variables. Hagedorn et al. (2012) showed that the post-processing can not only address the discrepancies related to the model's spatial resolution, but also serve as a means of downscaling the forecasts.

2.3 Post-processing schemes

2.3.1 Training and verification periods

The training data for the daily post-processing comprised the pairs of daily forecasts and corresponding observations from 30 days prior to the forecast initial day, as in Medina et al. (2018). Instead, the training data for the weekly post-processing included all the other pairs of weekly forecasts and observations available for the forecast location, similarly as in the case of a leave one out cross validation framework. In the study both the daily and weekly forecasts were verified for events over June-August, 2014-2016.

2.3.2 Baseline approaches

Linear regression bias correction (BC) of the ECMWF forecast was used as a baseline approach for measuring the effectiveness of the NGR, the AKD and the BMA methods considering both daily and weekly forecasts. Here, the current forecasts bias is estimated as a linear function of the forecasts mean, and the members of the ensemble are shifted accordingly. The function is calibrated using the forecasts mean and the actual biases based on the same training periods as for the other post-processing methods. Persistence is also used as a baseline approach for weekly forecasts, considering its applicability in productive systems. In this case the ETo for a current week is estimated as the observed ETo during the previous week.

2.3.3 Forecasting Experiments

Table 1 summarizes the daily and weekly NWP-based ETo forecasting experiments based on different post-processing methods and model combinations. The analyses of the daily forecasts put more emphasis on the differences among post-processing methods. They include an examination of the effect of the duration of the training period on the forecasts assessments as well as the regression weights from the tested post-processing methods. Whereas, the weekly forecasts put more emphasis on the differences among the several single and multi-model ETo forecasts under baseline and probabilistic post-processing.

2.4 Forecast verification metrics

In this study we use several metrics to evaluate deterministic and probabilistic forecast performance of the post-processed ETo forecasts. For consistency purposes, the metrics of the tested methods were assessed using 50 random samples, i.e., same number as members in the bias corrected ECMWF forecasts. Deterministic ETo forecast was produced by taking the average of the ensemble members. The deterministic forecast performance was assessed using the bias or mean error (ME) and relative ME (rME), the root mean square error (RMSE) and the relative RMSE (rRMSE), and the correlation (ρ), which are common measures of agreement in many studies. The absolute bias and relative bias are are calculated and reported.

The ME and rME were computed as

$$\mathrm{ME} = \frac{1}{n}\sum_{i=1}^{n}\left(\bar{f}_i - \sigma_i\right) \tag{8}$$

$$\mathrm{rME} = \frac{\sum_{i=1}^{n}(\bar{f}_i - \sigma_i)}{n\bar{\sigma}} \tag{9}$$

where $\bar{f}_i$ represents the average ensemble forecast for the event i ($i = 1 \ldots n$), σ_i is the corresponding observation, and $\bar{\sigma}$ is the mean observed data.

The RMSE and the rRMSE were computed as

$$\mathrm{RMSE} = \sqrt{\frac{1}{n}\sum_{i=1}^{n}\left(\bar{f}_i - \sigma_i\right)^2} \tag{10}$$

$$\mathrm{rRMSE} = \frac{\sqrt{\frac{1}{n}\sum_{i=1}^{n}(\bar{f}_i - \sigma_i)^2}}{\bar{\sigma}} \tag{11}$$

The correlation was obtained as

$$\rho = \frac{\sum_{i=1}^{n}(\bar{f}_i - \bar{\bar{f}})(\sigma_i - \bar{\sigma})}{s_{\bar{f}}\, s_{\sigma}} \tag{12}$$

where $\bar{\bar{f}}$ is the mean of the average ensemble forecast and $s_{\bar{f}}$ and s_{σ} are the standard deviation of the average forecasts and the observations, respectively.

The probabilistic forecast performance was assessed using range histogram, the spread-skill relationship (see Wilks, 2011) and the forecast coverage as measures of the forecast reliability, the Brier Skill Score (BSS) as a measure of the skill, and the continuous rank probability score (CRPS), for providing an overall view of the performance (Hersbach, 2000), as it is sensitive to both errors in location and spread simultaneously.

Reliability here refers to the statistical consistency (as in Toth et al. 2003), which is met when the observations are statistically indistinguishable from the forecast ensembles (Wilks, 2011). To obtain the rank histogram, we get the rank of the observation when merged into the ordered ensemble of ETo forecasts and then we plot the ranks histogram. The spread-skill relationships are represented as binned-type plots (e.g. Pelosi et al., 2017), accounting for the mean of the ensemble standard deviation deciles (as an indication of the ensemble spread) against the mean RMSE of the forecasts in each decile over the verification period. The plots include the correlation between these two quantities. Calibrated ensembles should show a 1:1 relationship between the standard deviations and the RMSE. If the forecasts are unbiased and the spread is small compared to the RMSE, then the ensembles tend to be under-dispersive. The inverse of the spread provides an indication of sharpness, which is the level of "compactness" of the ensemble (Wilks, 2011).

In addition to the spread skill relationship, we also report the ratio between the observed and nominal coverage (hereinafter referred as coverage ratio). The coverage of a $(1-\alpha)100\,\%$, $\alpha \in (0,1)$, central prediction interval is the fraction of observations from the verification data set lying between $\alpha/2$ and $1-\alpha/2$ quantiles of the predictive distribution. It is empirically assessed by considering the observations lying between the extreme values of the ensembles. The nominal or theoretical coverage of a calibrated predictive distribution is $(1-\alpha)100\,\%$. A calibrated forecast of m ensemble members provides a nominal coverage of about $(m-1)/(m+1)\,100\,\%$ central prediction interval (e.g. Beran and Hall, 1993). For example, an ensemble of 50 members provides 96% central prediction interval. The ratio between the observed and nominal coverages provides a quantitative indicator of the quality of the forecasts dispersion under unbiasedness: a ratio lower (larger) than 1 suggest that the forecasts tend to be under (over) dispersive.

The BSS is computed as

$$\mathrm{BSS} = 1 - \frac{\mathrm{BS}}{\mathrm{BS_{clim}}} \tag{13}$$

where BS is the Brier score of the forecast

$$\mathrm{BS} = \frac{1}{N}\sum_{i=1}^{N}(p_i - o_i)^2 \tag{14}$$

p is the forecast probability p of the event, which is estimated based on the ensemble, and o is equal to 1 if the event occurs and 0 otherwise.

$\mathrm{BS_{clim}}$ in Eq. 8 represents the Brier Score of the sample climatology, computed as (Wilks, 2010)

$$\mathrm{BS_{clim}} = \bar{o}(1-\bar{o}) \tag{15}$$

where $\bar{o}$ is the sample climatology computed as the mean of the binary observations o_i in the verification dataset.

In this study we compute the BSS associated to the tercile events of the ETo forecasts (upper or 1st, middle or 2nd, and lower or 3rd terciles). Therefore, the sample climatology is equal to $0.3\overline{3}$ and $\mathrm{B}S_{\mathrm{clim}} = 0.2\overline{2}$.

The CRPS was computed as

$$\mathrm{CRPS} = \frac{1}{n}\sum_{i=1}^{n}\int_{-\infty}^{\infty}\left(F_i^f(h) - F_i^o(h)\right)^2 dh \tag{16}$$

where F^f and F^o are the cumulative distribution function of the forecast and the observations, respectively, and h represents the threshold value. $F_i^o(h) = H(h - o_i)$, H representing the Heaviside function, which is 0 for $h < o_i$ and 1 for $h \geq o_i$.

3 Results

3.1 Comparing the NGR, AKD and BMA methods at daily scale

3.1.1 Deterministic forecast performance

Figure 2 shows the rME and rRMSE as well as the correlation of the forecasts post-processed using different approaches over the southeast (SE) and northwest (NW) regions. These regions are representative of the Eastern and Western zones, which tended to provide the worse and best rRMSE and correlations, respectively. In general, the probabilistic post-processing methods add no additional skill to the deterministic forecast performance compared to the simple bias correction. While the rRMSE are relatively high, the rME are very low, which indicates that the errors are mostly random. The BMA and the simple linear regression methods provided lower bias than the NGR and AKD methods. Instead, the BMA method provided higher rRMSE and lower correlations than the other three methods at long lead times. The rRMSE and the correlations tended to be more variable among lead times and regions than among post-processing methods, while for the rME was the opposite. In addition, the changes in rRMSE and correlation with lead time tended to be larger over the Eastern regions.

3.1.2 Probabilistic forecast performance

Figure 3 shows the spread skill relationship and the rank histograms using all pairs of forecasts and observations for lead days 1 and 7. The spread-skill relationship shows that the probabilistic post-processing methods considerably improved the reliability of the ETo forecasts compared with the linear regression bias correction. The former methods tend to correct evident shortcomings of the ensemble raw forecasts which are unresolved by the simple post-processing, i.e., the considerable under-dispersion at short lead times, and the poor consistency between the ensemble spread and the RMSE at longer lead times. The adjustments had a low cost in terms of sharpness, judging by the range of ensemble spreads for the different line plots, but seemed slightly insufficient. The correlations between the ensemble standard deviation and the RMSE are fairly low, suggesting a limited predictive ability of the spread (Wilks, 2011). Nonetheless, they were consistently higher for probabilistic post-processing methods, compared to the linear regression method, and at short lead times, compared to the long lead times. The rank histograms in Figure 3 show that the probabilistic methods provided better calibration than the linear regression approach both at 1 and 7 days, but the improvements were considerably larger at 1 day. At the short lead time, the three methods slightly over-forecasted ETo, suggesting that the departures from the predictive mean has a negative skew, but in general they were fairly confident. In this case all the methods provided almost the same result. At the long lead time, there is also an overestimation and then a positive bias, but also a slight U-shaped pattern, associated to some underdispersion for the range of the low and medium observations, which is coherent with the spread skill relationships. These issues are more pronounced using the BMA method and less pronounced using the AKD methods. Scheuerer and Büermann (2014) reported similar issues when post-processing ensemble forecasts of temperatures with the NGR method and a version of the BMA method. On the other hand, the calibration was affected little by the choice of a single or multi-model strategy for a given post-processing method. Nevertheless, the probabilistic methods provided a coverage ratio close to 100% independently of the lead time (see Table 2) and the region (not shown). The simple bias correction method instead provided coverage ratios much lower and more variable among regions (see Table 2) and lead times.

The NGR and AFK methods provided better Brier skill score (BSS) than the BC method for the three categories of ETo values, with improvements being higher for the middle tercile, than for the lower and upper terciles (Figure 4). The BMA based skill scores tended to decrease with lead time. On west regions (SW, W and NW) and at short lead days the multi-model ensemble forecasts post-processed with the NGR were the most skillful; in the other cases the ECMWF forecasts post-processed with the NGR and the AKD methods tended to be best. The differences of BSS among regions were larger at longer lead times because the skill decreased more sharply over the Eastern regions. This issue is slightly addressed by the NGR and AKD methods based on the ECMWF.

3.1.3 Summary of average performance for daily forecast

Table 2 shows the average performance for the lead days 1 and 7, by weighting the values of each metric according to the number of stations in each region. The ECMWF- UKMO forecasts post-processed with the NGR method were best at short lead times (1-2 days), while the ECMWF forecasts post-processed with the AKD and the NGR methods were the first and second best at the longer lead times. The BMA method performed well at short lead times but poorly at long times, while the simple bias correction method performed well for deterministic forecasts, but poorly for the probabilistic forecasts. The forecast performance across climate regions is also associated with the choice of the ECMWF ensemble forecasts or the multi-model ensemble forecasts (Table A1, ANEX). The single model ECMWF forecasts performed better over northern climate regions than the multi-model ensemble forecasts, while the multi-model did better than any single model forecast over the western regions. The performance over the other regions was more variable among strategies. The performance of the ECMWF- UKMO forecasts was generally better than that of the ECMWF-NCEP- UKMO forecasts (see Table A1, and Figs. 2 and 4). Unlike other performance metrics, the coverage was mostly better for the ECMWF ensemble forecasts than for the multi-model ensemble forecasts. Our CRPS values is comparable with those reported by Osnabrugge (2019) based on the ECMWF ensemble forecasts of potential evapotranspiration over the Rhine basin, in Europe.

3.1.3 Effect of the length of training period

The choice of an "optimum" training period is an important issue related to the operational use of post-processing techniques for ETo forecasts. Here we compared the performance of different forecasts post-processed with NGR and AKD techniques using 45 and 30 training days. The results suggest that the payoff from using 45 days is practically minimal. Table A2 (Anex) shows the percentage differences the forecasting performance of using 45 and 30 training days for post-processing. While there are generally some minor improvements for using 45 days than 30 days, which tend to be higher at longer lead times than shorter times, these improvements usually represent less than 3 percent of original statistics. The largest percentage difference, accounting for the BSS at the middle tercile, actually represented a negligible gain in absolute terms since they were affected by the close-to-zero range of the variable. The improvements were a bit higher for multi-model ensemble forecasts than for single model forecasts. Notice that, while testing two different periods may be limited to evaluate the methods' sensitivity to the training period, they comprised the range for which methods such as the NGR and BMA have been reported to provide stable results (Gneiting et al., 2005; Raftery et al., 2005).

3.1.4 Weighting coefficients

The weighting coefficients reflect both the performance of the ensemble models and the performance the post-processing techniques relative to their counterparts. Figure 5 shows the mean b_i (Eq. 1) weighting coefficients of the NGR technique and w_i (Eq. 7) weighting coefficient of the BMA techniques for each region and lead time for the post-processed ECMWF-NCEP-UKMO, respectively. The coefficients for the NGR and BMA techniques exhibited some common patterns of variability across regions and lead times. Both methods show that the weights of the ECMWF forecasts are at overall the highest, with a clear maximum at medium lead times. The weights of the UKMO model are the highest at 1 and 2 days, but sharply decreases with the lead time, while the weights of the NCEP model are in general the lowest, although they consistently increase with lead time, most likely because of the stronger decrease of performance with lead time by the other two models. It explains well the most outstanding features of the performance assessments, in relation to the role of each model, and the dependence on regions and lead times. Compared to the NGR method, the BMA method gives the UKMO forecasts a higher relative weight, at the expense of the ECMWF forecast weights. For example, the weighting coefficients of the BMA method over the west regions are consistently higher for the UKMO forecasts than for the ECMWF forecasts. It suggests that the lower performance of the BMA post-processing relative to the NGR and the AKD methods may be related to a misrepresentation of the model weights on the performance. This in turn may be caused by convergence problems during the parameter optimization with the expectation-maximization algorithm (Vrugt et al., 2008).

We observed considerable similarities on the distribution of variance coefficients for the NGR method (Eq. 2) and the AKD (Eq. 6) method after post-processing the ECMWF forecasts. The two methods also provide very similar adjustments on the mean forecast because, unlike the BMA method, they independently bias correct the mean and optimize the spread-skill relationship, (Bröcker and Smith, 2008). However, in the experiment the NGR method was about 60 faster than the AKD method. The BMA method was also faster than the AKD method, but still considerably slower than the NGR method. Considering the effectiveness of the NGR method, and its versatility to post-process both single and multi-model ensemble forecasts, we applied this probabilistic technique to weekly ETo forecasts based on single model and multi-model ensembles.

3.2 Assessing NGR method for post-processing weekly ETo forecasts

3.2.1 Deterministic forecast assessments

As for the daily predictions, the bias, the RMSE and the correlation of the weekly forecasts post-processed with the NGR method and the linear regression methods were similar (Fig. 6). However, while the RMSE of daily forecasts based on ECMWF model varies between 12 and 20 % of the total ETo (Fig. 2), the RMSE for any of weekly forecasting strategies commonly varies between 8 and 11%, which is lower than for daily forecasts, making it more useful for operational purpose. The post-processed forecasts showed much lower RMSE and twice higher correlation than the predictions based on persistence, with the weekly predictions based on ECMWF forecasts being generally better, followed by the predictions based on the UKMO forecasts.

3.2.2 Probabilistic forecast assessments

Both the skill and the reliability of the weekly forecasts considerably improved through the NGR post-processing compared with the bias correction post-processing (Table 3). The improvements were different among ETo forecast models. In most cases, the better the forecasts performance, the lower the improvements are. The adjustments in the coverage ratio and the Brier skill score were about 2.5 and 5 times larger for the UKMO and the NCEP forecasts, respectively, than for the ECMWF forecasts. The bias corrected ECMWF forecasts are generally better than both the UKMO and NCEP forecasts post-processed with the NGR method. We found that the post-processing of the NCEP forecasts with methods like the NGR is almost mandatory to get reasonable probabilistic weekly forecasts of ETo. For example, the coverage ratio of the bias corrected forecasts on the West region was only 29%, because of the considerable under-dispersion. However, it is notable that, once they were post-processed with the NGR technique, they performed almost comparably to the UKMO forecasts post-processed with the same method, increasing the coverage ratio to 98.4%. Table 3 also shows that the multi-model ECMWF- UKMO weekly forecasts are commonly the best among all of those post-processed using the NGR method, followed by the ECMWF and the ECMWF-NCEP-UKMO forecasts.

The improvements in the reliability came through substantial adjustments both in the ensemble spread and spread-skill relationship of the raw forecasts (Fig. 7). The correlations between the standard deviation of the ensembles and the RMSE were more than twice larger through the NGR post-processing than through the linear regression bias correction. The adjustments seemed even slightly more effective than those resulting from the probabilistic post-processing of the daily forecasts (Fig. 3), although at the expense of a greater loss of sharpness. The contrasts in the post-processing effectiveness are probably associated with the differences in the training strategies.

In the case of the probabilistic forecast skill (Fig. 8), the improvements were larger for the middle tercile than for the other two terciles, similarly as with daily forecasts. Unlike the bias corrected forecasts, any of the probabilistically post-processed forecasts outperform climatology for practically any tercile and at any region. Maybe more importantly, the Brier scores for the lower and upper tercile events of the forecasts that have been post-processed with the NGR method is in most cases over

30% better than the scores of climatology. In the coast regions, from the South to the Northwest the score is commonly over 50% better, similarly as for the daily forecasts. Finally, the improvements resulting from the use of multi-model ensemble forecasts compared to the single model ensemble forecasts were generally small, except for the Southwest region.

4. Discussion

4.1 Effects of probabilistic post-processing on ETo forecasting performance

This study showed that NGR, AKD and BMA post-processing schemes considerably improved the probabilistic forecast performance (coverage ratio, calibration, spread-skill, BSS, CRPS) of the daily and weekly ETo forecasts compared with the simple (i.e., using linear regression based on ensemble mean) bias correction method. While sharpness is a wished quality of any forecast, the daily and weekly bias corrected ETo forecasts from NWP are spuriously sharp, which leads to a poor consistency between the range of the ETo forecasts and the true values, and ultimately undermine the confidence on those forecasts. They also exhibit a poor consistency in that the variance of the ensembles are commonly insensitive to the size of the forecast error. The probabilistic post-processed methods provided a much better reliability, with a coverage which is close to the nominal value, and at a low cost on sharpness. Therefore, they lead to a much better agreement between the forecasted probability of having an ETo event between certain thresholds and the proportions of times that the event occurs (see Gneiting et al., 2005).

In the case of the weekly ETo forecasts, the rate of the improvements are considerably smaller for the ECMWF forecasts, than for the UKMO, and especially the NCEP forecasts. This seems to be largely due to the better performance of the ECMWF raw forecasts compared to the other forecasting systems. The probabilistic post-processing of the weekly NCEP forecasts seemed practically mandatory to produce reasonable predictions, but once implemented it provided performance assessments almost comparable to those based on the UKMO forecasts. These results have important implications for operational ETo forecasts, such as the U.S. national digital forecast database, one of the few operational products of its type, which are based on the NCEP forecasts.

Unlike the probabilistic forecast metrics, the deterministic metrics (ME, RMSE and correlation od the ensemble mean) are low sensitive to the form (deterministic or probabilistic) of post-processing. In particular, the RMSE and correlation seemed more affected by the choice of the single or multi-model ensemble forecast strategy than the choice between the NGR, the AKD or the simple bias correction as post-processing method. Whereas, RMSE and correlation provided by the BMA method are consistently worse at long lead times. The daily errors under any post-processing were relatively large, but mostly random, and therefore tend to cancel out at weekly scales. Therefore, while the RMSE varied between 12% and 20% of the daily totals, it represented between 8% and 11% of the weekly totals. The RMSE for weekly ETo forecasts were in all cases more than 100% lower than for the persistence-based ETo forecasts, and potentially more skillful than the forecasts that exploit the temporal persistence of the ETo timeseries (e.g. Landeras et al., 2009; Mohan and Arumugam, 2009).

4.2 Comparing the three probabilistic post-processing methods

The NGR and AKD based post-processing methods for the ECMWF forecasts produced comparable results, indicating that the simple Gaussian predictive distribution from the NGR method represents fairly well the uncertainty of the ETo predictions. The methods led to similar distribution of the first two moments of the predictive probability function and similar performance statistics (with the AKD based forecasts being just slightly better). However, the NGR method is more versatile since it can be applied to correct both single model and multi-model ensemble forecasts, while the AKD method can only be applied to correct single model forecast. The NGR based predictive distribution function is also easier to interpret than the AKD based predictive distribution, which is given by an averaged sum of standard Gaussians.

The BMA method performed slightly less desirable compared to the NGR and AKD presumably due to issues with the parameter identifiability. The implemented method uses the Expectation-Maximization (EM) algorithm to produce maximum likelihood estimates of the fitting coefficients, which is susceptible to converge to local minima, especially when dealing with multi-model ensemble forecasts with very different ensemble sizes (Vrugt et al., 2008). Archambeau et al. (2003) demonstrated that, in presence of outliers or repeated values, this algorithm tends to identify local maximums of the likelihood of the parameters of a Gaussian mixture model. Tian X. et al. (2012) found that adjusted BMA coefficients using both a quasi-Newtonian limited memory algorithm and the Markov Chain Monte Carlo were more accurate than those fitted with the EM algorithm, a procedure that is worth testing in future studies.

4.3 Multi-model ensemble versus single model ensemble forecasts

Daily multi-model ensemble forecasts performed better (in terms of ME, RMSE, correlation, CRPS and BSS) than daily ECMWF forecasts at short lead times (1-2 days) and over the western and southern regions, while the ECMWF forecasts are better over the northeastern regions for longer lead times. For other region/lead time combinations the performance of single and multi-model ensemble forecasts did not differ much. We observed similar patterns for the raw and simple bias corrected forecasts (Medina et al., 2018). Whereas, the weekly multi-model ensemble forecast where consistently better than the weekly single-model forecasts only in the Southwest region, seemingly because the weekly forecasts logically involve both short and long lead time assessments, and the effectiveness of the multi-models is degraded for long lead times. The observed behavior is associated with the performance of the ECMWF forecasts relative to the UKMO forecasts. While the ECMWF forecasts are in general better than the UKMO and NCEP forecasts, they are much better over the northeastern regions for medium lead times (4-6 days). The UKMO forecasts are in many cases the best at 1 and 2 lead days, but tend to be the worst at the longest times (6-7 days), especially over these regions. The NCEP forecasts had a small contribution with respect to the ECMWF and UKMO forecasts at short lead times. These forecasts are comparatively better at longer lead times, but still keep a minor role with regard to the ECMWF forecasts.

When considering daily forecasts we adopted a length of the training period of 30 days and showed that by increasing the length to 45 days the improvements were small (commonly lower than three percent). This seems a plausible range for future works and represents an obvious advantage upon methods such as the analog forecast, which provide similar performance (Tian and Martinez 2012 a, b, 2014) but require long training datasets. Gneiting et al. (2005) and Wilson (2007) found that lengths between 30 and 40 days provided good and almost constant performance assessments of sea level pressure forecasts post-processed with the NGR method, and temperatures forecasts post-processed with the BMA method, respectively.

4.4. Post-processing the individual inputs versus post-processing ETo

While in this study we considered the post-processing of ETo ensembles produced with raw NWP forecasts, a question is if by post-processing the forcing variables such as temperature, radiation and wind speed first, and then computing the ETo, we might have better predictions. The NGR method has been shown to be successful for the post-processing of surface temperatures (e.g. Wilks and Hamill, 2007), whose distribution is fairly Gaussian. For example, Hagedorn (2008) and Hagedorn et al. (2008) showed gains in lead time between two days and four days, with the gains being larger over areas where the raw forecast showed poor skill. Kann et al., (2009) and Kann et al., (2011), used the NGR method for improving short range ensemble forecasts of 2m-temperature. Recently, Scheuerer and Büermann (2014) provided a generalization of the original approach of Gneiting et al. (2005) that produces spatially calibrated probabilistic temperature forecasts. The wind-speed forecasts have been commonly post-processed with the use of quantile regression method (e.g. Bremnes 2004; Pinson et al. 2007; Møller et al., 2008). More recently Sloughter et al. (2010) extended the original BMA method of Raftery et al. (2005) for wind speed, by considering a gamma distribution for modeling the distribution of every member of the ensemble, which considerably improved the CRPS, the absolute errors and the coverage. Whereas, Vanvyve et al., (2015) and Zhang et al. (2015) used the analog method following the methodology of Delle Monache (2013). The accurate solar radiation forecasting is particularly challenging because it requires detailed representation of the cloud fields (Verzijlbergh et al., 2015), which is usually not well resolved by the NWP models. Davò et al. (2016) used artificial neural networks (ANN) and the analog method approaches for the post-processing of both wind speed and solar radiation ensemble forecasts, which outperformed a simple bias correction approach. However, the post-processing of meteorological forecasts for producing ETo ensemble forecasts may require accounting for the multivariate dependence among those forcing, which is often difficult (e.g. Wilks, 2015). Kang et al (2010) found that post-processing of the streamflow forecasts provided more accurate predictions than post-processing the forcing alone, while Vekade et al (2013) showed that the improvements in precipitation and temperature through the post-processing hardly benefited the streamflow forecasts. Lewis et al., 2014 showed that the performance of the ETo forecasts can largely surpass that of the individual input variables. Therefore, it is unclear if we can have any benefit by using the post-processed inputs, instead of the raw forecasts, to construct ETo forecasts.

4.5. Future outlook

It is worth noting that, while the ETo forecasts are produced for being used in agriculture, they were tested over USCRN stations, which are not representative of agricultural settings. In real applications, the bias between the forecasts with no post-processing and the measurements based on agricultural stations could be higher than the bias resolved in this study. A question that should be addressed in the future studies is to what extent the improvements of the predictive distribution of the ETo forecasts can be translated into a more reliable representation of the crop water use in agricultural lands and, ultimately, in water savings and economic gains. Since the ETo estimations can have remarkable impacts on the soil moisture estimations (Rodriguez-Iturbe et al., 1999), we envision that new studies relying on the combination of rainfall and ETo forecasts post-processed with probabilistic methods will lead to considerable reductions on the uncertainty of soil moisture forecasts. New attempts should also investigate the role of the state of art probabilistic post-processing techniques on ETo forecasts produced from regional numerical weather prediction models, which have had improved spatial resolution and already been used in different meteorological services (e.g. Baldauf et al. 2011; Seity et al. 2011; Hong and Dudhia, 2012; Bentzien and Friederichs, 2012).

5. Conclusions

This study for the first time evaluated probabilistic methods based on NGR, AKD, and BMA techniques for post-processing daily and weekly ETo forecasts derived from single or multi-model ensemble numerical weather predictions. The different ETo post-processing methods were compared against the simple linear regression bias correction method using both daily and weekly forecasts, and also against persistence in the case of weekly forecasts. The probabilistic post-processing techniques largely modified the spread of the original ETo forecasts, with very favorably impacts on the probabilistic forecast performance. They corrected the notable under-dispersion and the poor consistency between the spread of the ETo forecasts and the dimension of the errors, leading to better BSS, reliability (both coverage ratio and spread-skill) and CRPS. The adjustments were crucial on the performance of the weekly NCEP forecasts, followed by the weekly UKMO forecasts, whose bias corrected versions show a clear disadvantage compared with simply post-processed ECMWF forecasts.

The deterministic performance based on the NGR, AKD and BMA methods were comparable to the performance based on the linear regression bias correction for both daily and weekly forecasts, and the skill is about 100% higher than those based on persistence in the case of the weekly forecasts. The rRMSE are between 12 and 20% for the daily totals and 8 and 11% for the weekly totals. The NGR and AKD provided similar estimates of the first and second order moments of the predictive density distribution; they showed similar effectiveness, but the NGR method has the advantage that can post-process both single and multi-model ensemble forecasts. Both NGR and AKD post-processing methods outperformed the BMA method when considering daily forecasts at long lead times.

The multi-model ensemble forecasting provided benefits at daily scales compared to the ECMWF ensemble forecasting, while the benefits were marginal at weekly scales. The multi-model ensemble forecasting seems a better choice when the UKMO forecasts are comparable or slightly better than the ECMWF forecasts, such as at short (1-2 days) lead times and over the southern and western regions. Post-processing single model forecast is a better choice than post-processing multi-model ensemble forecast in the circumstances where the ECMWF forecasts perform considerably better than the UKMO and NCEP, such as at mid and long lead times, especially over the northeastern regions. While we considered a length of the training period of 30 days for daily post-processing, the increase of the training period to 45 days only led to minimal improvements. In conclusion, our results suggest that the NGR post-processing of ETo forecasts generated from the ECMWF or ECMWF-UKMO predictions is the most plausible strategy among those being evaluated, and is recommended for operational implementations, because accuracy and reliability requirements for practical applications have not been dicussed.

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Code/Data availability

Request for materials should be addressed to Di Tian.

Author contributions

Hanoi Medina and Di Tian designed and conceptualized the research. Hanoi Medina implemented the design, performed data curation, analysis, validation, visualization, and wrote the original draft. Di Tian supervised the research, contributed by advice, and reviewed and edited the manuscript.

Competing interests

The authors declare that they have no conflict of interest.

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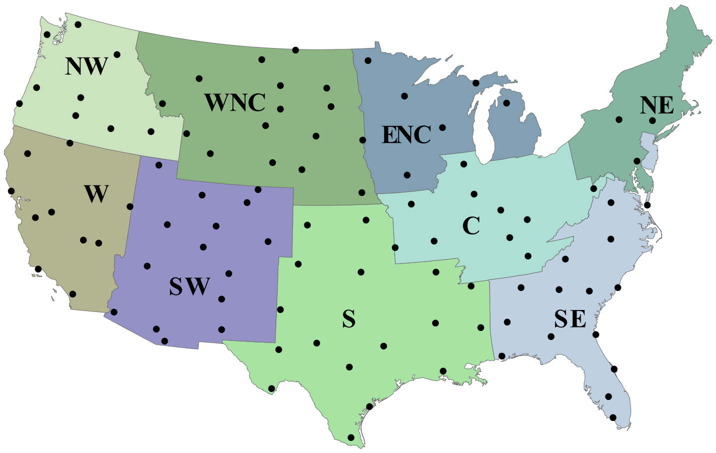

Figure 1. U.S. climate regions: NW (North West), WNC (West North Central), ENC (East North Central), NE (North East), C (Central), SE (South East), C (Central), S (South), SW (South West), W (West). The circles represent the sampled USCRN stations in the experiment.

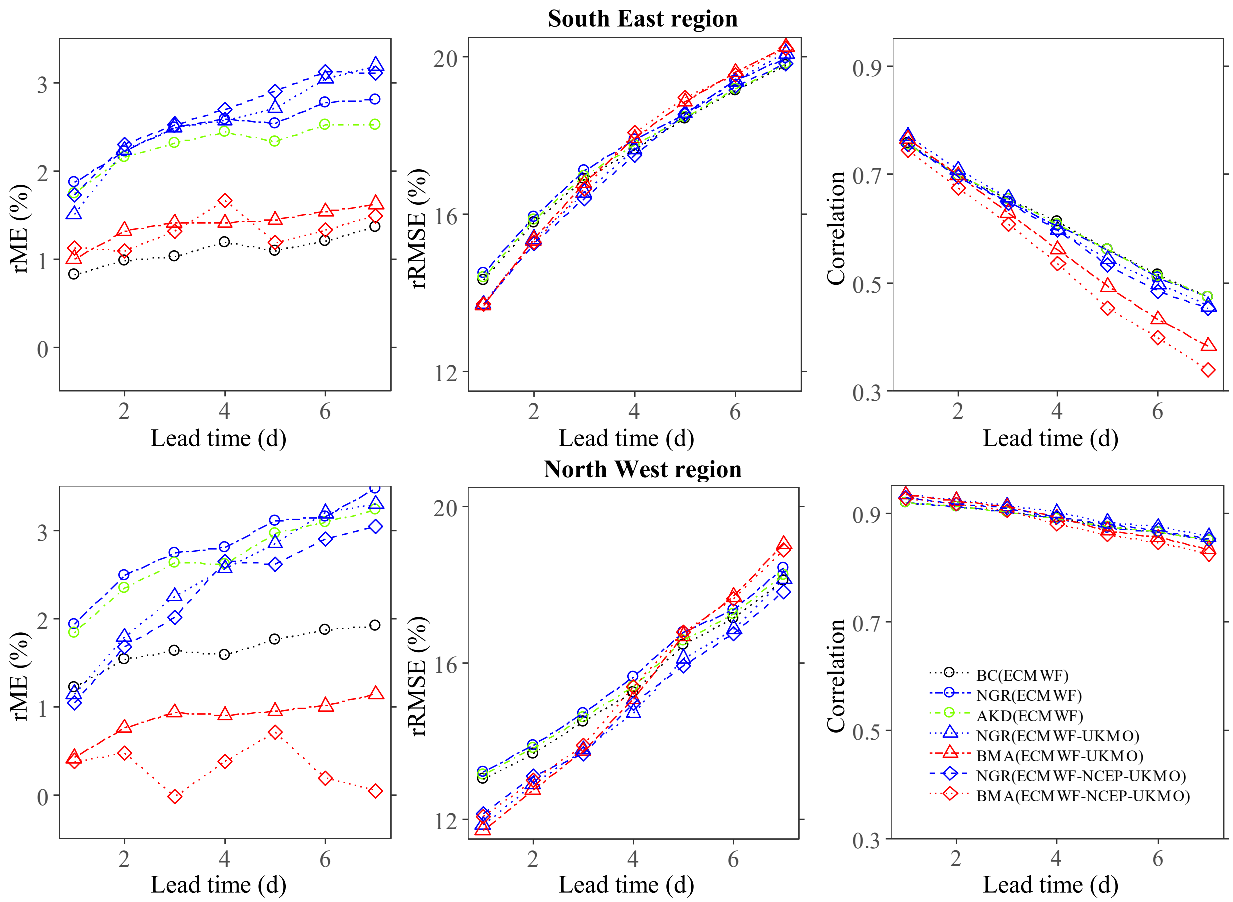

Figure 2. Relative mean error (rME), relative root mean square error (rRMSE), and correlation considering daily forecasts for different lead times over the SE and NW regions.

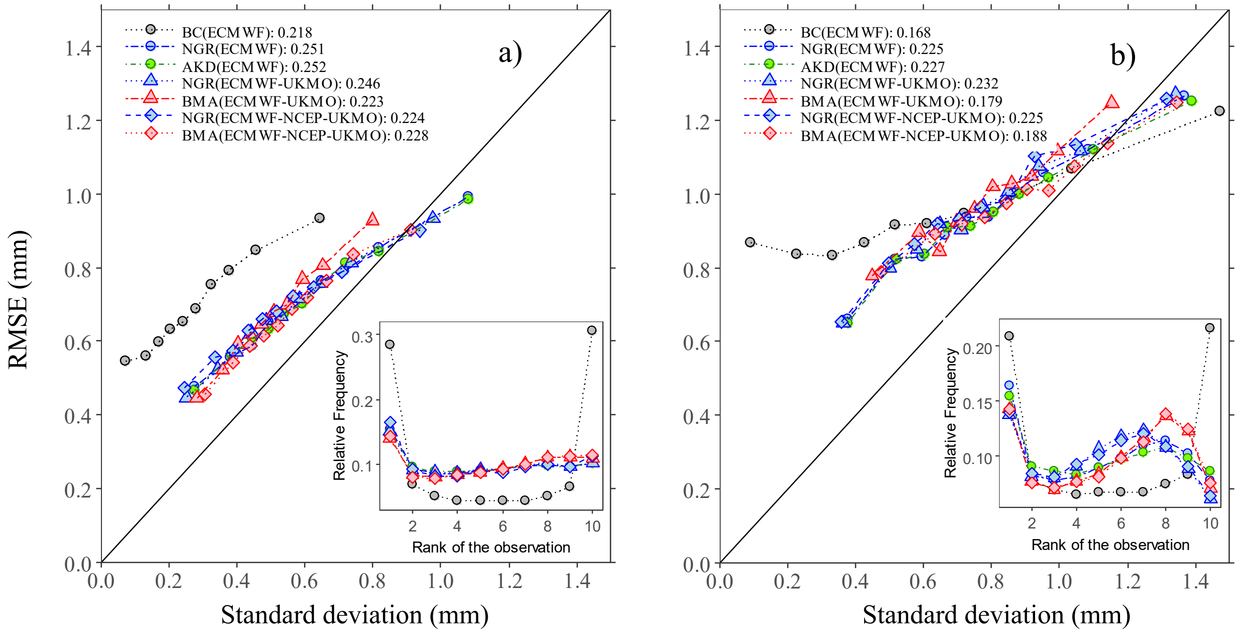

Figure 3. Binned spread-skill plots accounting for the mean of the ensemble standard deviation deciles against the mean RMSE of the forecasts in each decile over the verification period based on all pairs of forecasts and observations at a) 1-day and b) 7-day lead. The panel in the right and the bottom shows the corresponding rank histograms. The correlation between the standard deviations and the absolute errors is reported after the colon. The solid line represents the 1:1 relationship.

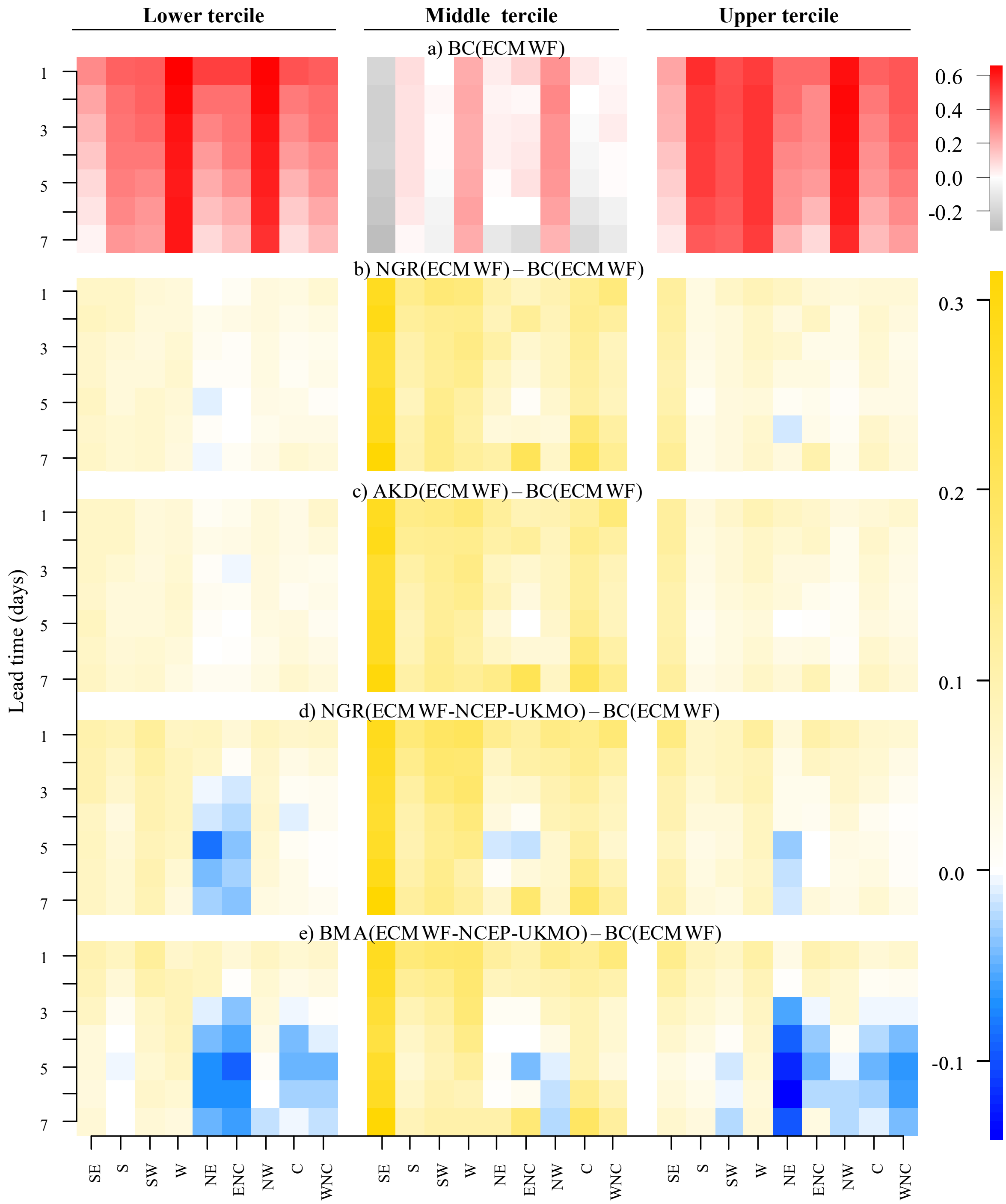

Figure 4. a) BSS for every region and lead time of the daily ECMWF forecasts post-processed using simple bias correction (used as reference BSS values) and b-e) differences between the BSS of the daily ECMWF forecasts post-processed with the b) NGR and c) AKD methods and the daily ECMWF-NCEP-UKMO forecasts post-processed with the d) NGR and e) BMA methods and the reference BSS.

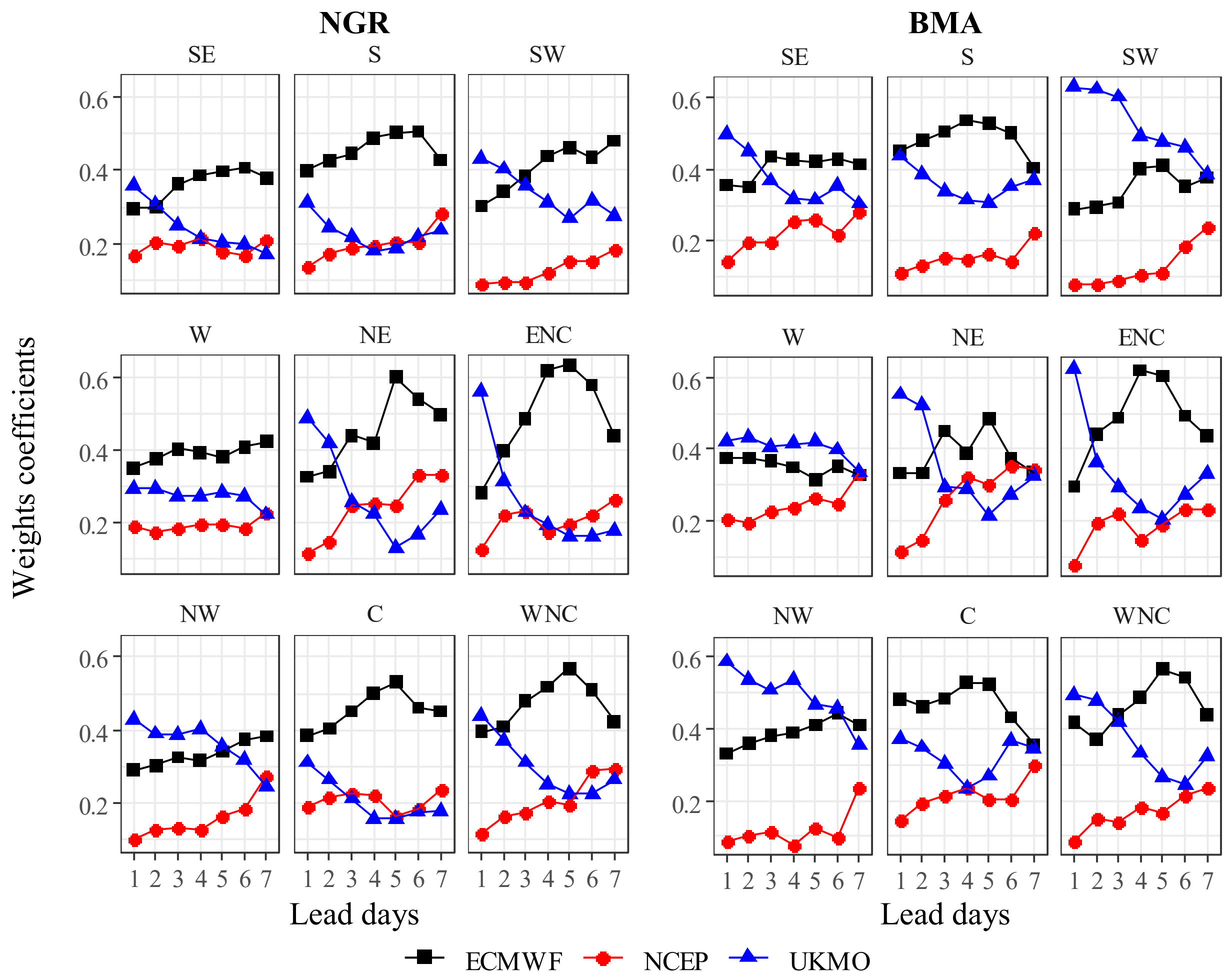

Figure 5. Regional mean weight coefficient *b* of the NGR technique (left panel) and the weight coefficient *w* of the BMA technique (right panel) for the post-processed daily ECMWF-NCEP-UKMO forecasts at different lead days.

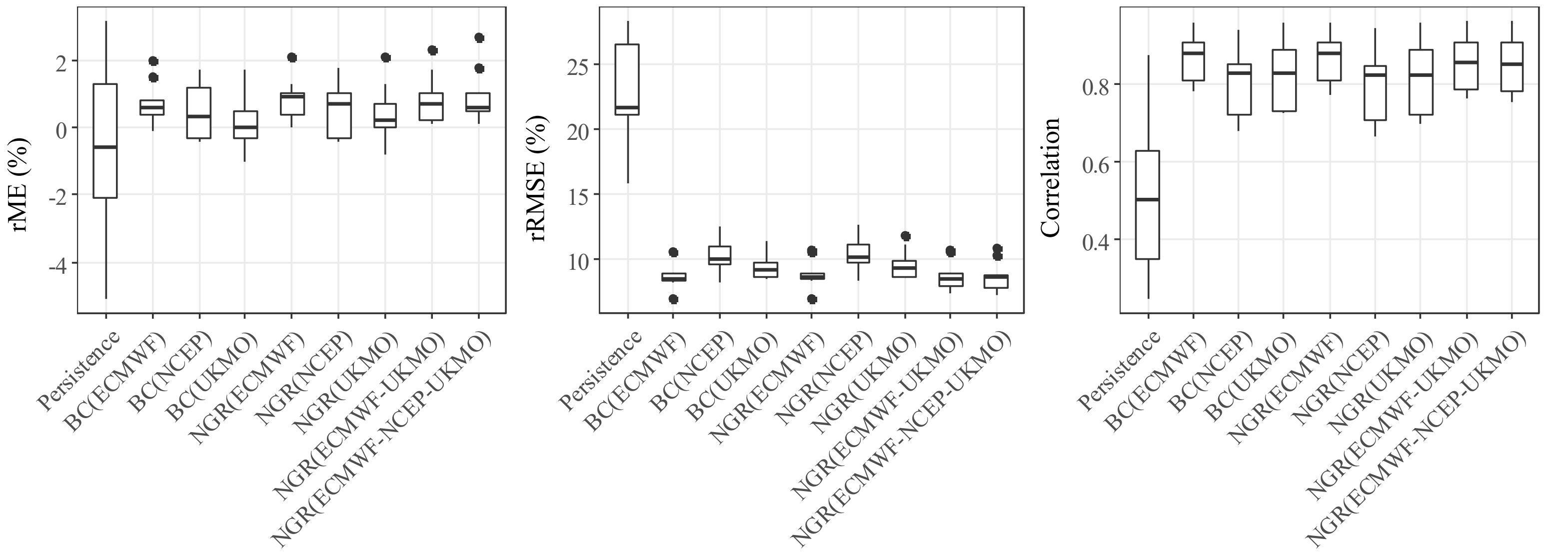

Figure 6. Whisker plot with the 2.5th, 25th, 50th, 75th and 97.5th percentile of the distribution of the rME, rRMSE and correlation of weekly forecasts across different regions.

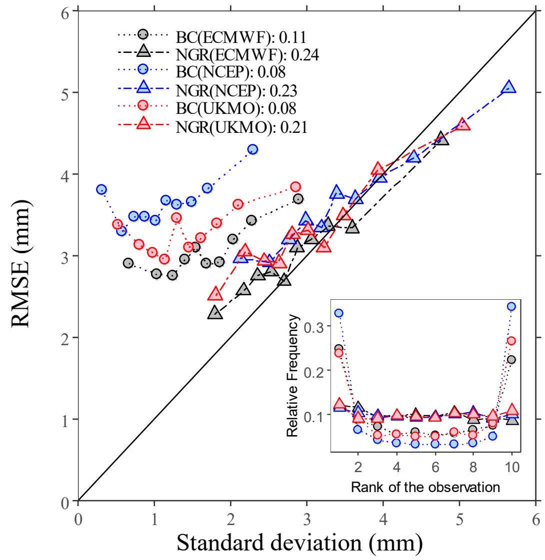

Figure 7. Binned spread-skill plots for the weekly forecasts accounting for the mean of the ensemble standard deviation deciles against the mean RMSE of the forecasts in each decile over the verification period using all pairs of forecasts and observations. The panel in the right and the bottom shows the corresponding rank histograms. The correlation between the standard deviations and the absolute errors is included in the legend. The solid line represents the 1:1 relationship.

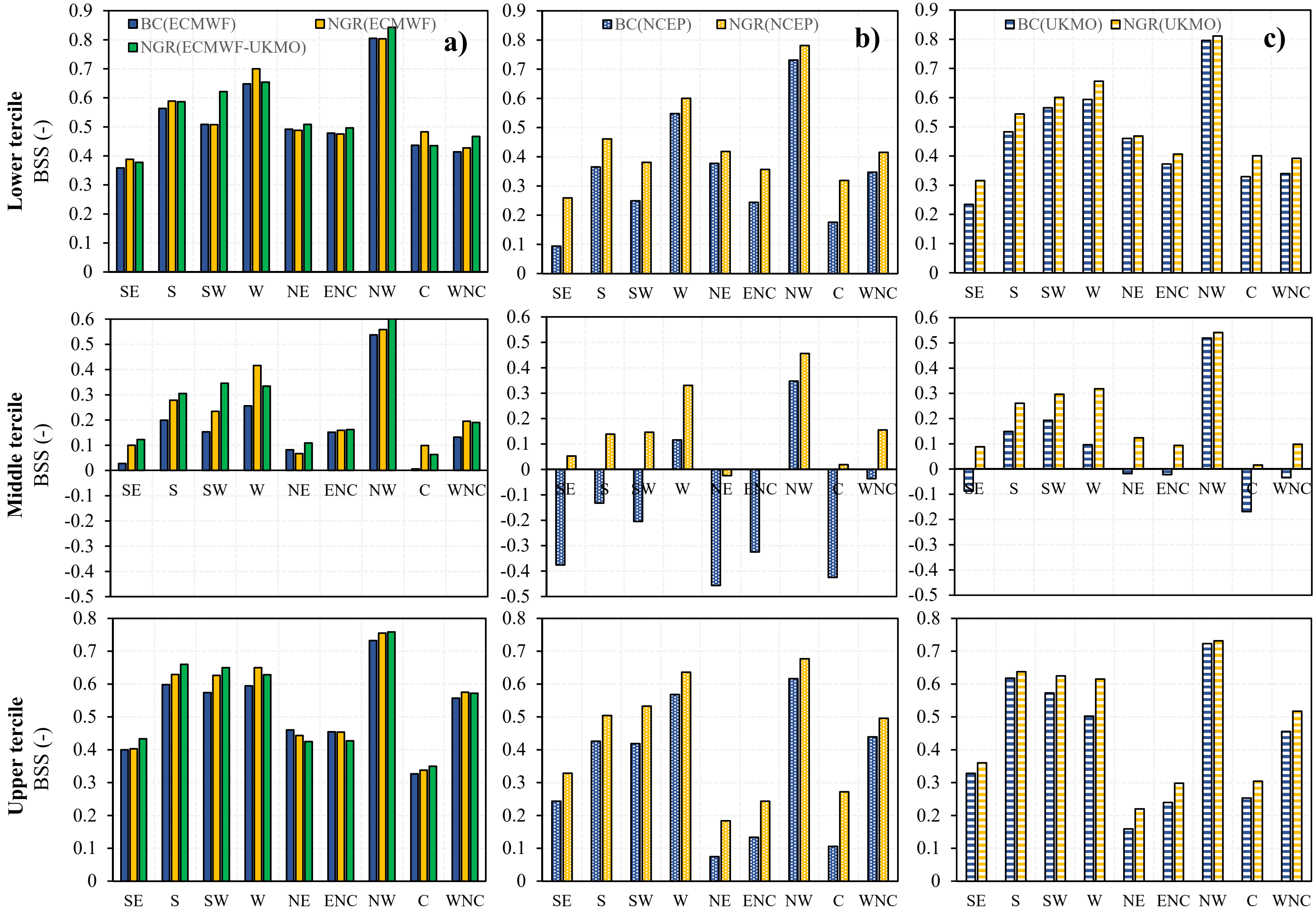

Figure 8. Comparison between BC and NGR based Brier Skill Scores considering a) ECMWF and ECMWF-UKMO forecasts, b) NCEP, and c) UKMO forecasts across the different climate regions.

Table 1. Evaluated schemes for daily and weekly ETo ensemble forecasts with different post-processing methods: BC (simple bias correction), NGR (nonhomogeneous Gaussian regression), AKD (affine kernel dressing), and BMA (Bayesian model averaging), and different model and ensemble schemes: ECMWF (European Centre for Medium-Range Weather Forecasts model), NCEP (National Centers for Environmental Prediction model), and UKMO (United Kingdom Meteorological office model) ensemble forecasts, as well as ECMWF-UKMO (ensembles of ECMWF and UKMO) and ECMWF-NCEP-UKMO (ensembles of ECMWF, NCEP, and UKMO) ensemble forecasts.

	Persistence	BC			NGR					AKD	BMA	
		ECMWF	NCEP	UKMO	ECMWF	NCEP	UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF	ECMWF-UKMO	ECMWF-NCEP-UKMO
Daily		✓			✓			✓	✓	✓	✓	✓
Weekly	✓	✓	✓	✓	✓	✓	✓	✓	✓			

Table 2. Spatial weighted average values of daily forecast metrics over all climate regions for different methods at lead days 1 and 7. See the caption of Table 1 for explanations of the methods acronyms. Numbers in bold indicate the best performance for each lead day.

	BC ECMWF		NGR ECMWF		AKF ECMWF		NGR ECMWF-UKMO		BMA ECMWF-UKMO		NGR ECMWF-NCEP-UKMO		BMA ECMWF-NCEP-UKMO	
	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days
rME (%)	0.822	1.203	1.695	2.682	1.626	2.419	1.327	2.735	0.632	0.939	1.394	2.778	**0.490**	**0.626**
rRMSE (%)	14.38	**19.64**	14.59	19.88	14.47	19.76	13.68	19.67	13.65	20.15	**13.59**	19.67	13.67	20.28
ME (mm day^{-1})	0.038	0.057	0.080	0.128	0.077	0.115	0.063	0.131	0.029	0.046	0.067	0.134	0.005	0.006
RMSE (mm day^{-1})	0.708	0.950	0.718	0.961	0.716	0.958	0.682	0.965	0.681	0.990	0.681	0.971	0.685	1.002
Correlation	0.832	**0.652**	0.829	0.649	0.830	0.649	**0.843**	0.639	0.841	0.586	0.841	0.635	0.832	0.560
Coverage ratio	64.54	79.40	95.63	95.44	95.93	96.10	94.24	94.73	**96.51**	96.56	93.52	94.57	96.47	**97.24**
CRPS (mm)	0.432	0.555	0.395	0.526	0.394	**0.525**	**0.374**	0.529	0.374	0.547	0.375	0.534	0.377	0.557
BSS_1st	0.442	0.232	0.492	0.279	0.492	**0.282**	**0.525**	0.274	0.519	0.240	0.521	0.271	0.513	0.225
BSS_2nd	0.042	-0.062	0.201	0.101	0.202	**0.101**	**0.224**	0.095	0.214	0.074	0.217	0.089	0.200	0.059
BSS_3nd	0.433	0.300	0.496	**0.359**	0.499	0.358	**0.519**	0.350	0.515	0.305	0.512	0.338	0.494	0.277

Table 3. Spatial weighted average values of weekly forecast metrics over all climate regions. See the caption of Table 1 for explanations of the methods acronyms.

	Persistence	BC			NGR				
		ECMWF	NCEP	UKMO	ECMWF	NCEP	UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO
rME (%)	-0.288	0.683	0.296	**0.097**	0.846	0.496	0.305	0.764	0.814
rRMSE (%)	22.108	8.872	10.453	9.460	8.952	10.571	9.599	8.753	**8.661**
ME (mm week^{-1})	-0.086	0.217	0.077	**0.007**	0.277	0.145	0.080	0.246	0.268
RMSE (mm week^{-1})	7.541	3.059	3.634	3.306	3.086	3.675	3.353	**3.059**	3.064
Correlation	0.530	**0.872**	0.806	0.835	0.870	0.801	0.829	0.863	0.856
Coverage ratio(%)		78.40	48.07	62.92	**99.29**	98.58	98.13	97.74	97.40
CRPS (mm)		1.836	2.406	2.072	1.727	2.071	1.884	**1.708**	1.715
BSS_1st		0.508	0.326	0.448	0.529	0.430	0.501	**0.547**	0.506
BSS_2nd		0.164	-0.147	0.069	0.238	0.150	0.204	**0.255**	0.225
BSS_3rd		0.528	0.371	0.468	0.553	0.461	0.515	**0.558**	0.550

ANNEX

Table A1. Percentage differences (averaged over all lead times) of the ECMWF-UKMO and ECMWF-NCEP-UKMO forecast performance with the ECMWF forecast performance, after post-processing with the non-homogeneous Gaussian regression (NGR) method. See the caption of Table 1 for explanations of the forecast models acronyms.

	Western climate regions						Northern climate regions					
	SW		W		NW		NE		ENC		WNC	
	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO
ME	-26.75	-30.83	-9.11	9.42	-13.91	-18.80	-4.27	25.05	-2.15	-1.45	-10.12	0.76
RMSE	-4.68	-4.01	-3.46	-2.51	-3.97	-2.84	1.90	4.33	1.46	2.00	-1.31	-0.92
Correlation	1.76	0.63	0.95	0.71	1.20	0.61	-4.18	-4.60	-3.28	-3.14	-2.31	-2.06
Cov. ratio	-1.39	-2.09	-0.98	-1.19	-1.02	-1.14	-0.84	-1.66	-0.85	-0.99	-0.84	-1.40
CRPS	-4.84	-3.89	-3.42	-1.99	-3.90	-2.81	1.41	4.02	1.58	2.45	-1.00	-0.27
BSS_1st	12.02	7.48	3.22	2.85	3.55	4.24	-12.00	-9.68	-9.64	-9.38	-3.68	-5.18
BSS_2nd	8.99	-6.50	5.79	9.04	4.98	3.96	-112.95	-93.09	-19.09	-13.64	-15.73	-27.95
BSS_3nd	2.30	-1.81	3.58	6.56	4.20	2.37	-9.11	-8.99	-6.42	-10.61	-4.60	-5.84

Table A2. Percentage differences (averaged over regions) of forecast performance of using 45 days training period with using 30 days training period for lead days 1 and 7. See the caption of Table 1 for explanations of the methods acronyms.

	NGR(ECMWF)		AKD(ECMWF)		NGR(ECMWF-UKMO)		NGR(ECMWF-NCEP-UKMO)	
	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days
ME	16.57	18.73	21.65	22.86	4.71	10.09	-0.50	7.07
RMSE	-0.70	-2.64	-1.01	-3.12	-0.40	-3.72	-0.05	-4.74
Correlation	-0.16	0.53	-0.14	0.61	-0.10	1.33	-0.47	0.74
Cov. Ratio	1.28	0.95	1.62	1.26	1.70	1.50	1.94	1.34
CRPS (mm)	-0.77	-3.00	-1.22	-3.51	-0.92	-3.89	-0.01	-4.53
BSS_1st	-0.88	2.18	-1.16	2.76	-0.21	5.06	-2.60	6.28
BSS_2nd	-1.26	2.76	-1.28	5.68	3.61	8.96	-2.29	5.56
BSS_3rd	-0.38	-1.59	-0.90	-0.21	-1.34	2.63	-1.63	0.24

Comparison of probabilistic post-processing approaches for improving NWP-based daily and weekly reference evapotranspiration forecasts

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Abstract: Reference evapotranspiration (ETo) forecasts play an important role in agricultural, environmental, and water management. This study evaluated probabilistic post-processing approaches, including the nonhomogeneous Gaussian regression (NGR), affine kernel dressing (AKD), and Bayesian model averaging (BMA) techniques, for improving daily and weekly ETo forecasting based on single or multiple numerical weather predictions (NWP) from The International Grand Global Ensemble (TIGGE), including the European Centre for Medium-Range Weather Forecasts (ECMWF), the National Centers for Environmental Prediction Global Forecast System (NCEP), and the United Kingdom Meteorological Office forecasts (UKMO). The approaches were examined for the forecasting of summer ETo at 101 U.S. Regional Climate Reference Network stations distributed all over the contiguous United States (CONUS). We found that the NGR, the AKD and the BMA methods greatly improved the skill and reliability of the ETo forecasts compared to a linear regression bias correction method, due to the considerable adjustments on the spread of ensemble forecasts. The methods were especially effective when applied over the raw ~~weekly~~ NCEP forecasts, followed by the raw UKMO forecasts, because of their low skill compared to that of the raw ECMWF forecasts. The post-processed weekly forecasts had much lower rRMSE (between 8-11%) than the persistence-based weekly forecasts (22%), and the post-processed daily forecasts (13-20%). Compared with the single model ensemble ETo forecasts based on ECMWF, multi-model ensemble ETo forecasts showed higher skill at short lead times (1 or 2 days) and over the southern and western regions of the United States. The improvement was higher at the daily timescale than at the weekly timescale. The NGR and AKD methods performed the best, but unlike the AKD method, the NGR method can post-process multi-model forecasts ~~is more flexible~~ and it is easier to interpret ~~computationally efficient~~ than the other methods. In summary, the study demonstrated that the three probabilistic approaches generally outperform conventional procedures based on the simple bias correction of single model forecasts, with the NGR post-processing of the ECMWF and ECMWF-UKMO forecasts providing the most ~~efficient~~ cost-effective ETo forecasting.

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Introduction

Reference crop evapotranspiration (ETo) represents the weather driven component of the water transfer from plants and soils to the atmosphere. It plays a fundamental role in estimating mass and energy balance over land surface as well as in agronomic, forestry, and water resources management. In particular, ETo forecasting is important for aiding water management decision making (such as irrigation scheduling, reservoir operation, etc.) under uncertainty by identifying the range of future plausible water stress and demand (Pelosi et al., 2016; Chirico et al., 2018). While ETo forecasts ~~based on global medium range NWP~~ have been mostly focused on the daily timescale (e.g. Perera et al., 2014; ~~Silva et al., 2010; Tian and Martinez, 2012a, b, 2014;~~ Medina et al., 2018), weekly ETo forecasts are also important for users. Studies show that both daily and weekly forecasts have increasing influence on the decision makers in agriculture (Prokopy et al., 2013; Mase and Prokopy, 2014) and water resource management (Hobbins et al., 2017). For example, irrigation is commonly scheduled considering both daily and weekly basis, while weekly evapotranspiration forecasts are useful for planning water allocation from reservoirs, especially in cases of shortages. Weekly ETo anomalies can also be useful to provide warnings of wild-fires (Castro et al., 2003) and evolving flash drought conditions (Hob~~o~~bins et al., 2017). ~~Therefore, accounting for the post-processing of both daily and weekly ETo predictions provides a more comprehensive view of the capabilities of these forecasting approaches than considering only daily predictions while better fits the user's actual needs.~~

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However, ETo forecasting is highly uncertain due to the chaotic nature of weather systems. In addition, ETo estimation requires full sets of meteorological data which ~~is~~ are usually not easy to obtain. Due to the improvement of numerical weather predictions (NWPs), studies have been recently emerged to forecast ETo using outputs of NWPs over different regions of the world (Silva et al., 2010; Tian and Martinez, 2012 a, 2012b, and 2014; Perera et al., 2014; Pelosi et al., 2016; Chirico et al., 2018; Medina et al., 2018). Operationally, experimental ETo forecast products are being developed, such as Forecast Reference EvapoTranspiration (FRET) product (https://digital.weather.gov/), as part of the U.S. National Weather Service (NWS) National Digital Forecast Database (NDFD) (Glahn and Ruth, 2003), and the Australian Bureau of Meteorology's Water and Land website (http://www.bom.gov.au/watl), which provides current and forecasted ETo at the continental scale.

The improved performance of NWPs during recent years is largely due to the improvement of physical, statistical representations of the major processes in the models, and the use of ensemble forecasting (Hamill et al., 2013, Bauer et al., 2015). Nevertheless, the NWP forecasts still commonly show systematic inconsistencies with measurements, which are often caused by inherent errors of NWPs or local land-atmospheric variability which is not well resolved in the models. Post-processing methods, defined as any form of adjustment to the model outputs in order to get better predictions (eg., Hagedorn et al., 2012), ~~is~~ are highly recommended to attenuate, or even eliminate, those inconsistencies (Wilks, 2006~~Gneitting et al., 2005; Raftery et al., 2005~~). ~~However,~~Until a few years ago, most post-processing ~~procedures~~ applications only considered single-model predictions (i.e., predictions generated by a single NWP model), and addressed errors in the mean of the forecast distribution while ignored those in the forecast variance (Gneiting, 2014). These procedures regularly adopted some form of model output statistics (MOS, Glahn and Lowry, 1972; Klein and Glahn, 1974) methods, focusing on correcting current ensemble forecasts based on the bias in the historical forecasts.

As no forecast is complete without an accurate description of its uncertainty (National Research Council of the National Academies 2006), the dispersion of the forecast ensemble often misrepresent the true density distribution of the forecast uncertainty (Krzysztofowicz 2001; Smith 2001; Hansen 2002). The ensemble forecasts are, for example, commonly under-dispersed (e.g. Buizza et al. 2005; Leutbecher and Palmer, 2008), which make the probabilistic predictions overconfident (Wilks 2011). Therefore, ~~a~~another ~~new~~ generation of probabilistic techniques ~~has been~~was proposed to also address dispersion errors of the ensembles (Hamill and Colucci 1997; Buizza et al., 2005, Pelosi et al., 2017), in some cases through the manipulation of multi-model weather forecasts.

The nonhomogeneous Gaussian regression (NGR, Gneiting et al., 2005), the Bayesian model averaging, (BMA, Raftery et al., 2005; Fraley et al., 2010), the extended logistic regression (ELR, Wilks et al., 2009; Whan and Schmeits, 2018), the quantile mapping (Verkade et al., 2013) and the family of kernel dressing (Roulston and Smith 2003; Wang and Bishop 2005), such as the affine kernel dressing (AKD, Brocker and Smith 2008), are ~~emerging~~ state of art probabilistic techniques (Gneiting, 2014). However, the ELR has been reported to fall short in using the information contained in the ensemble spread in efficient way (Messner et al., 2014), while the quantile mapping method have been found to degrade rather than improve the forecast performance in some circumstances (Madadgar et al., 2014). ~~,~~The ~~with the~~ NGR, AKD and ~~and the~~ BMA are sometimes considered as variants of dressing methods (Brocker and Smith 2008), as they produce a continuous forecast probability distribution function (pdf) based on the original ensemble. This property makes them particularly useful for the decision making (Gneiting, 2014), compared to the methods that provide post-processed ensembles. Another common advantage is that they perform commonly well with relatively short training datasets (Geiting et al., 2005; Raftery et al., 2005; Wilks and Hamill, 2007). A limitation of the NGR, compared to the AKD and BMA methods, is that the resulting forecast pdf is invariably Gaussian, while a limitation of the AKD is that it only considers single model ensembles. Instead, the NGR and AKD methods provide more flexible mechanisms for the simultaneous adjustments in the forecast mean and spread-skill (Brocker and Smith, 2008).

~~The AKD, NGR and BMA methods produce continuous predictive density distributions, which may be useful for the decision making (Gneiting, 2014), and perform commonly well with relatively short training datasets (Geiting et al., 2005; Raftery et al., 2005; Wilks and Hamill, 2007).methods being especially designed for multi-model post-processing.~~

Studies suggest that the post-processing of NWP-based ETo forecasts are crucial for informing decision making (e.g. Ishak et al., 2010). Medina et al. (2018) compared single and multi-model NWP-based ensemble ETo forecasts and the results showed that the performance of the multi-model ensemble ETo forecasts is considerably improved through a simple bias-correction post-processing, and that the bias-corrected multi-model ensemble forecasts were in general better than the single model ensemble forecasts. In reality, while most applications for the ETo forecasting have involved some form of post-processing, these have been often limited to simple MOS procedures of single-model ensembles (e.g.~~,~~ Silva et al., 2010; Perera et al., 2014). Poor treatments of uncertainty and variability is considered as a main issue affecting users' perceptions and adoptions of weather forecasts (Mase and Prokopy, 2014). The appropriate representation of the second and higher moments of the ETo forecast probability density is especially important to predict extreme values, as shown by Williams et al. (2014). Therefore, the use of probabilistic post-processing techniques such as the NGR, the AKD and BMA, may greatly enhance the overall performance of the ETo forecasts compared to the simple MOS procedures.

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Only a few studies have considered probabilistic methods for post-processing of ETo forecasts. These include the works of Tian and Martinez (2012a, 2012b, and 2014), and more recently Zhao et al (2019). The former authors showed the Analog Forecast (AF) method to be useful for the post-processing ETo forecasts based on Global Forecast System (GFS, Hamill et al., 2006) and Global Ensemble Forecast System (GEFS, Hamill et al., 2013) reforecasts. Tian and Martinez (2014) found that water deficit forecasts produced with the post-processed ETo forecasts had higher accuracy than those produced with climatology. On other hand, Zhao et al. (2019) improved the skill and the reliability of the Australian BoM model using a Bayesian joint probability (BJP) post-processing approach, which is based on the parametric modelling of the joint probability distribution between forecast ensemble means and observations. However, a main disadvantage of ~~both the AF and~~ the BJP method~~s~~ compared to the aforementioned ~~emerging~~ state of art probabilistic approaches is that, while they transform the spread of the ensembles, they rely on the mean of retrospective reforecasts, thus neglecting information about their dispersion. T~~T~~he AF approach ~~also~~has the disadvantages that requires long time series of retrospective forecasts, and may be unsuitable for extreme events forecasting (e.g. ~~,~~ Medina et al., 2019). ~~The AKD, NGR and BMA methods produce continuous predictive density distributions, which may be useful for the decision making (Gneiting, 2014), and perform commonly well with relatively short training datasets (Geiting et al., 2005; Raftery et al., 2005; Wilks and Hamill, 2007).~~ The use of new ETo~~novel~~ forecasting strategies relying on the postprocessing of single and multi-model ensemble forecasts with ~~these emerging~~the NGR, AKD and the BMA probabilistic techniques provide good opportunities for improving the ~~ETo~~ predictions.

~~While ETo forecasts based on global medium range NWP have been mostly focused on the daily timescale (Perera et al., 2014; Silva et al., 2010; Tian and Martinez, 2012a, b, 2014; Medina et al., 2018), weekly ETo forecasts are also important for users. Studies show that both daily and weekly forecasts have increasing influence on the decision makers in agriculture (Prokopy et al., 2013; Mase and Prokopy, 2014) and water resource management (Hobbins et al., 2017). For example, irrigation is commonly scheduled considering both daily and weekly basis while weekly evapotranspiration forecasts are useful for planning water allocation from reservoirs, especially in cases of shortages. Weekly ETo anomalies can also be useful to provide warnings of wild-fires (Castro et al., 2003) and evolving flash drought conditions (Hoobins et al., 2017). Therefore, accounting for the post-processing of both daily and weekly ETo predictions provides a more comprehensive view of the capabilities of these forecasting approaches than considering only daily predictions while better fits the user's actual needs.~~

In this paper, we are addressing several scientific questions which have not been adequately studied in previous literature, including, how effective are the ~~new~~ state of art probabilistic post-processing methods compared with the traditional MOS bias correction methods for post-processing ETo forecasts? Is it worth implementing the probabilistic post-processing for multi-model rather than single-model ensemble forecasting? For the first time, this work aims to evaluate and compare multiple ~~novel~~ strategies for post-processing both daily and weekly ETo forecasts using the ~~emerging~~ NGR, AKD and BMA~~probabilistic~~ approaches. The study represents a major step forward with respect to Medina et al. (2018), which evaluated the performance of raw and linear regression bias corrected daily ETo forecasts produced with single and multi-model ensemble forecasts. It provides a broad characterization of the performance for different probabilistic post-processing strategies but also diagnoses the causes of high and low performance.

2 Methods and Datasets

2.1 The probabilistic methods

The NGR, AKD and BMA techniques follow a common strategy: they yield a predictive probability density function (PDF) of the post-processed forecasts y given the raw forecasts x and some fitting parameters θ ($p(y|x,\theta)$). The parameters θ are fitted using a training dataset of ensemble forecasts and observations, as in the MOS techniques. Below is a brief description of each technique.

2.1.1 Non-Homogeneous Gaussian Regression

The NGR (Gneiting et al., 2005) produces a Gaussian predictive (PDF) based on the current ensemble (of typically multi-model) forecasts. If x_{ij} denote the j^{th} ($j = 1, \dots, m_i$) ensemble forecast member of model i ($i = 1, \dots, n$), then $p(y|x,\theta) \sim \mathcal{N}(\mu, v)$, where the mean~~:~~

$$\mu = a + \sum_{i=1}^{n} b_i \bar{x}_i \tag{1}$$

is a linear combination of the mean ensemble forecasts $\bar{x}_i$ and the variance~~:~~

$$v = c + dS^2 \tag{2}$$

is a linear function of the ensemble variance S^2. The fitting parameters a, b_i, c and d are determined by minimizing the continuous rank probability score (CRPS) using the training set of forecasts and observations. Notice that parameters a, c and d are indistinguishable among ~~exchangeable~~ members; therefore the b_i can be seen as a weighting parameters that reflect the better or worse performance of one model compared to the others. The NGR technique is implemented in R (R Core Team) using the packages ensembleMOS (Yuen et al., 2018),

2.1.2. Affine Kernel Dressing

The affine kernel dressing method (Bröcker and Smith, 2008) only considers single model ensemble forecasts. It estimates $p(y|x,\theta)$ using a mixture of normally distributed variables~~:~~

$$p(y|x,\theta) = \frac{1}{m\sigma} \sum_{j=1}^{m} K\left(\frac{y - z_j}{\sigma}\right) \tag{3}$$

where K represents a standard normal density kernel ($K(\xi) = 1/\sqrt{2\pi}\exp(-1/2\xi^2)$), centered at z_j, such that~~:~~

$$z_j = a x_j + r_1 + r_2 \bar{x} \tag{4}$$

and,

$$\sigma^2 = h_s^2\big(s_1 + s_2 u(\boldsymbol{z})\big) \tag{5}$$

where h_s is the Silversman's factor (Bröcker and Smith, 2008), $u(\boldsymbol{z})$ is the variance of $\boldsymbol{z}$ and a, r_1, r_2, s_1, s_2 are fitting parameters obtained by minimizing the mean Ignorance score. For clarity we use the same nomenclature for the parameters as in the original study. From Eqs. 4 and 5 we can obtain that the predictive variance v is a function of the ensemble variance S^2 (Brocker and Smith, 2008)~~:~~

$$v = h_s^2 s_1 + a^2(1 + h_s^2 s_2)S^2 = c^* + d^* S^2 \quad (6)$$

Here, S^2 represents the variance of the ensemble of exchangeable members.

The AKD technique is implemented through the SpecsVerification R package (Siegert, 2017).

2.1.3 Bayesian Model Averaging

The BMA method (Raftery et al. 2005, Fraley et al., 2010) also produces a mixture of normally distributed variables, as the AKD method, but based on ~~multi-model fore~~multi-model ensemble forecasts. In this case the predictive PDF is given by a weighted sum of component PDFs, $g_i(y|x_{i,j};\theta_i)$, one per each member:~~;~~

$$p(y|x,\theta) = \sum_{i=1}^{n}\sum_{j=1}^{m_i} w_i g_i(y|x_{i,j},\theta_i) \quad (7)$$

such that the weights and the parameters are invariable among members of the same model and

$$\sum_{i=1}^{n} m_i w_i = 1$$

In the study the component PDFs are assumed normal as for the affine kernel dressing method. Estimates of w_is and θ_is are produced by maximizing the likelihood function using an Expectation Maximization algorithm (Casella and Berger, 2002). The BMA technique is implemented through the ensembleBMA R package (Fraley et al., 2016).

2.2 Measurement and forecast datasets

ETo observations and forecasts were computed with the FAO-56 PM equation (Allen et al., 1998), from daily meteorological data as inputs. They covered the same period, between May and August from 2014 to 2016. The observations used daily measurements of minimum and maximum temperature, minimum and maximum relative humidity, wind speed, and surface incoming solar radiation from 101 U.S. Climate Reference Network (USCRN) weather stations. The USCRN stations are distributed over nine climatologically consistent regions in CONUS (Fig. 1). The ETo forecasts used daily maximum and minimum temperature, solar radiation, wind speed, and dew point temperature reforecasts of European Centre for Medium-Range Weather Forecasts model (ECMWF) outputs, United Kingdom Meteorological office model (UKMO) outputs, and National Centers for Environmental Prediction model (NCEP) from The International Grand Global Ensemble (TIGGE; Swinbank et al. 2016) database at each of these stations, considering a maximum lead time of 7 days. We used the same models as Medina et al. (2018) for comparison purposes, and because they are considered among the most skillful globally (e.g. Hagedorn et al., 2012). The forecasts were interpolated to the same 0.5° × 0.5° grid using the TIGGE data portal. The weekly forecasts accounted for the sum of the daily predictions generated at a specific day of each week, and the weekly observations considered the sum of the daily observations over the corresponding forecasting days, such that the weekly observations were independent from each other. In the study, we used the nearest neighbor approach to interpolate the forecasts to the USCRN stations, which does not account for the effects of elevation. While the use of interpolation techniques considering the effects of elevation (e.g. van Osnabrugge et al., 2019) may correct part of the forecasts errors before the post-processing, it could also

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affect the multivariate dependence of the weather variables. Hagedorn et al. (2012) showed that the post-processing can not only address the discrepancies related to the model's spatial resolution, but also serve as a means of downscaling the forecasts.

2.3 Post-processing schemes

2.3.1 Training and verification periods

The training data for the daily post-processing ~~comprehended~~ comprised the pairs of daily forecasts and corresponding observations ~~corresponding~~ from 30 days prior to the forecast initial day, as in Medina et al. (2018). Instead, the training data for the weekly post-processing ~~comprehended~~ included all the other pairs of weekly forecasts and observations available for the forecast location, similarly as in the case of a leave one out cross validation framework. In the study both the daily and weekly forecasts were verified for events over June-August, 2014-2016.

2.3.2 Baseline approaches

Linear regression bias correction (BC) of the ECMWF forecast was used as a baseline approach for measuring the effectiveness of the NGR, the AKD and the BMA methods considering both daily and weekly forecasts. Here, the current forecasts bias is estimated as a linear function of the forecasts mean, and the members of the ensemble are shifted accordingly. The function is calibrated using the forecasts mean and the actual biases ~~from a retrospective~~based on the same training periods as for the other post-processing methods ~~set of forecasts and observations~~. Persistence is also used as a baseline approach for weekly forecasts, considering its applicability in productive systems. In this case the ETo for a current week is estimated as the observed ETo during the previous week.

2.3.3 Forecasting Experiments

Table 1 summarizes the daily and weekly NWP-based ETo forecasting experiments based on different post-processing methods and model combinations. The analyses of the daily forecasts ~~make~~ put more emphasis on the differences among post-processing methods. They include an examination of the effect of the duration of the training period on the forecasts assessments as well as the regression weights from the tested post-processing methods. Whereas, the weekly forecasts ~~make~~ put more emphasis on the differences among the several single and multi-model ETo forecasts under baseline and probabilistic post-processing.

2.4 Forecast verification metrics

In this study we use several metrics to evaluate deterministic and probabilistic forecast performance of the post-processed ETo forecasts. For consistency purposes, the metrics of the tested methods were assessed using 50 random samples, i.e., same number as members in the bias corrected ECMWF forecasts. Deterministic ETo forecast was produced by taking the average of the ensemble members. The deterministic forecast performance was assessed using the bias or mean error (ME) and relative

~~bias~~ME (rME)~~ or mean error~~, the root mean square error (RMSE) and the relative RMSE (rRMSE), and the correlation (ρ), which are common measures of agreement in many studies. The ~~Both the relative and the~~ absolute bias and relative ~~RMSE bias are~~ are calculated and reported.

The ME and rME were computed as

$$\mathrm{ME} = \frac{1}{n}\sum_{i=1}^{n}\left(\bar{f}_i - o_i\right) \qquad (8)$$

$$\mathrm{rME} = \frac{\sum_{i=1}^{n}\left(\bar{f}_i - o_i\right)}{n\bar{o}} \qquad (9)$$

where $\bar{f}_i$ represents the average ensemble forecast for the event i ($i = 1 \ldots n$), o_i is the corresponding observation, and $\bar{o}$ is the mean observed data.

The RMSE and the rRMSE were computed as

$$\mathrm{RMSE} = \sqrt{\frac{1}{n}\sum_{i=1}^{n}\left(\bar{f}_i - o_i\right)^2} \qquad (10)$$

$$\mathrm{rRMSE} = \frac{\sqrt{\frac{1}{n}\sum_{i=1}^{n}\left(\bar{f}_i - o_i\right)^2}}{\bar{o}} \qquad (11)$$

The correlation was obtained as

$$\rho = \frac{\sum_{i=1}^{n}\left(\bar{f}_i - \bar{\bar{f}}\right)\left(o_i - \bar{o}\right)}{s_{\bar{f}}\, s_{o}} \qquad (12)$$

where $\bar{\bar{f}}$ is the mean of the average ensemble forecast and $s_{\bar{f}}$ and s_{o} are the standard deviation of the average forecasts and the observations, respectively.

The probabilistic forecast performance was assessed using range histogram, the spread-skill relationship (see Wilks, 2011) and the forecast coverage as measure~~s~~~~ments~~ of the forecast reliability, ~~and~~ the Brier Skill Score (BSS) as a measure of the skill, and the continuous rank probability score (CRPS), for providing an overall view of the performance (Hersbach, 2000), as it is sensitive to both errors in location and spread simultaneously~~as a measurement of the skill~~.

Reliability here refers to the statistical consistency (as in Toth et al. 2003), which is met when the observations are statistically indistinguishable from the forecast ensembles (Wilks, 2011). To obtain the rank histogram, we get the rank of the observation when merged into the ordered ensemble of ETo forecasts and then we plot the ranks histogram. The spread-skill relationships are represented as binned-type plots (e.g.~~,~~ Pelosi et al., 2017), accounting for the mean of the ensemble standard deviation deciles (as an indication of the ensemble spread) against the mean RMSE of the forecasts in each decile over the verification period. The plots include the correlation between these two quantities. Calibrated ensembles should show a 1:1 relationship between the standard deviations and the RMSE. If the forecasts are unbiased and the spread is small compared to the RMSE, then the ensembles tend to be under-dispersive. The inverse of the spread provides an indication of sharpness, which is the level of "compactness" of the ensemble (Wilks, 2011).

In addition to the spread skill relationship, we also report the ratio between the observed and nominal coverage (hereinafter referred as coverage ratio). The coverage of a $(1-\alpha)100\,\%$, $\alpha \in (0,1)$, central prediction interval is the fraction of observations from the verification data set lying between $\alpha/2$ and $1-\alpha/2$ quantiles of the predictive distribution. It is empirically assessed by considering the observations lying between the extreme values of the ensembles. The nominal or theoretical coverage of a calibrated predictive distribution is $(1-\alpha)100\ \%$. A calibrated forecast of m ensemble members provides a nominal coverage of about $(m-1)/(m+1)\ 100\ \%$ central prediction interval (e.g.~~,~~ Beran and Hall, 1993). For example, an ensemble of 50 members provides 96% central prediction interval. The ratio between the observed and nominal coverages provides a quantitative indicator of the quality of the forecasts dispersion under unbiasedness: a ratio lower (larger) than 1 suggest that the forecasts tend to be under (over) dispersive.

The BSS is computed as

$$\mathrm{BSS} = 1 - \frac{\mathrm{BS}}{\mathrm{BS_{clim}}} \qquad (13)$$

where BS is the Brier score of the forecast

$$\mathrm{BS} = \frac{1}{N}\sum_{i=1}^{N}(p_i - o_i)^2 \qquad (14)$$

p is the forecast probability *p* of the event, which is estimated based on the ensemble, and *o* is equal to 1 if the event occurs and 0 otherwise.

$\mathrm{BS_{clim}}$ in Eq. 8 represents the Brier Score of the sample climatology, computed as (Wilks, 2010)

$$\mathrm{BS_{clim}} = \bar{o}(1-\bar{o}) \qquad (15)$$

where $\bar{o}$ is the sample climatology computed as the mean of the binary observations o_i in the verification dataset.

~~Finally, the BSS represents a traditional skill-score relationship that adopts the Brier score (Wilks, 2011), as the accuracy measure.~~ In this study we compute the BSS associated to the tercile events of the ETo forecasts (upper or 1st, middle or 2nd, and lower or 3rd terciles)~~.~~, Therefore, the sample climatology is equal to $0.3\overline{3}$ and $BS_{\mathrm{clim}} = 0.2\overline{2}$.~~exactly as in Medina et al. (2018).~~

The CRPS was computed as

$$\mathrm{CRPS} = \frac{1}{n}\sum_{i=1}^{n}\int_{-\infty}^{\infty}\left(F_i^f(h) - F_i^o(h)\right)^2 dh \qquad (16)$$

where F^f and F^o are the cumulative distribution function of the forecast and the observations, respectively, and h represents the threshold value, $F_i^o(h) = H(h - o_i)$, H representing the Heaviside function, which is 0 for $h < o_i$ and 1 for $h \geq o_i$.

3 Results

3.1 Comparing the NGR, AKD and BMA methods at daily scale

3.1.1 Deterministic forecast performance

Figure 2 shows the ~~relative bias~~rME and rRMSE as well as the correlation of the forecasts post-processed using different approaches over the southeast (SE) and northwest (NW) regions. These regions are representative of the Eastern and Western

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zones, which tended to provide the worse and best rRMSE and correlations, respectively. In general, the probabilistic post-processing methods add no additional skill to the deterministic forecast performance compared to the simple bias correction. While the rRMSE are relatively high, the ~~bias~~ rME ~~is~~ are very low, which indicates that the errors are mostly random. The BMA and the simple linear regression methods provided lower bias than the NGR and AKD methods. Instead, the BMA method provided higher rRMSE and lower correlations than the other three methods at long lead times. The rRMSE and the correlations tended to be more variable among lead times and regions than among post-processing methods, while for the rME was the opposite. In addition, the changes in rRMSE and correlation with lead time tended to be larger over the Eastern regions.

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3.1.2 Probabilistic forecast performance

Figure 3 shows the spread skill relationship and the rank histograms using all pairs of forecasts and observations for lead days 1 and 7. The spread-skill relationship ~~in Figure 3~~ shows that the probabilistic post-processing methods considerably improved the reliability of the ETo forecasts compared with the linear regression bias correction ~~(Figure 3)~~. The former methods tend to correct evident shortcomings of the ensemble raw forecasts which are unresolved by the simple post-processing, i.e., the considerable~~y~~ under-dispersion at short lead times, and the poor consistency between the ensemble spread and the RMSE at longer lead times. The adjustments had a low cost in terms of sharpness, judging by the range of ensemble spreads for the different line plots, but seemed slightly insufficient. The correlations between the ensemble standard deviation and the RMSE are fairly low, suggesting a limited predictive ability of the spread (Wilks, 2011). Nonetheless, they were consistently higher for probabilistic post-processing methods, compared to the linear regression method, and at short lead times, compared to the long lead times. ~~The performance was low sensitive to the type of probabilistic post-processing, independent of the single or multi-model forecasts strategy, although the BMA post-processing provided slightly lower correlations, especially for longer lead times.~~ The rank histograms in Figure 3 show that the probabilistic methods provided better calibration than the linear regression approach both at 1 and 7 days, but the improvements were considerably larger at 1 day. At the short lead time, the three methods slightly over-forecasted ETo, suggesting that the departures from the predictive mean has a negative skew, but in general they were fairly confident. In this case all the methods provided almost the same result. At the long lead time, there is also an overestimation and then a positive bias, but also a slight U-shaped pattern, associated to some underdispersion for the range of the low and medium observations, which is coherent with the spread skill relationships. These issues are more pronounced using the BMA method and less pronounced using the AKD methods. Scheuerer and Büermann (2014) reported similar issues when post-processing ensemble forecasts of temperatures with the NGR method and a version of the BMA method. On the other hand, the calibration was affected little by the choice of a single or multi-model strategy for a given post-processing method. Nevertheless, the probabilistic methods provided a coverage ratio close to 100% independently of the lead time (see Table 2) and the region (not shown). The simple bias correction method instead provided coverage ratios much lower and more variable among regions (see Table 2) and lead times.

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~~The coverage ratios in table 2 provides quantitative insights about the forecasts under-dispersion for the different strategies. The simple bias corrected ECMWF forecasts provided a mean coverage ratio of 77%, but it can be as low as the 50%. The~~

~~other forecasts provided coverage ratios of over 91%. The ratios were slightly better (i.e., closer to one) using the BMA method than with the NGR and the AKD methods, and using single ECMWF forecasts than with the ECMWF- UKMO and the ECMWF-NCEP- UKMO forecasts.~~

The NGR and AFK methods provided better Brier skill score (BSS) than the BC method for the three categories of ETo values, with improvements being higher for the middle tercile, than for the lower and upper terciles (Figure 4). The BMA based skill scores tended to decrease with lead time. On west regions (SW, W and NW) and at short lead days the ~~multi-model fore~~multi-model ensemble forecasts post-processed with the NGR were the most skillful; in the other cases the ECMWF forecasts post-processed with the NGR and the AKD methods tended to be best. The differences of BSS among regions were larger at longer lead times because the skill decreased more sharply over the Eastern regions. This issue is slightly addressed by the NGR and AKD methods based on the ECMWF.

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3.1.3 Summary of average performance for daily forecast

Table 2~~3~~ shows the average performance for the lead days 1 and 7, by weighting the values of each metric according to the number of stations in each region. The ECMWF- UKMO forecasts post-processed with the NGR method were best at short lead times (1-2 days), while the ECMWF forecasts post-processed with the AKD and the NGR methods were the first and second best at the longer lead times. The BMA method performed well at short lead times but poorly at long times, while the simple bias correction method performed well for deterministic forecasts, but poorly for the probabilistic forecasts. The forecast performance across climate regions is also associated with the choice of the ECMWF ensemble forecasts or the ~~multi-model fore~~multi-model ensemble forecasts (Table A1, ANEX~~4~~). The single model ECMWF forecasts performed better over northern climate regions than the multi-model ensemble forecasts, while the multi-model did better than any single model forecast over the western regions. The performance over the other regions was more variable among strategies. The performance of the ECMWF- UKMO forecasts was generally better than that of the ECMWF-NCEP- UKMO forecasts (see Table ~~4~~A1, and Figs. 2 and 4). Unlike other performance metrics, the coverage was mostly better for the ECMWF ensemble forecasts than for the ~~multi-model fore~~multi-model ensemble forecasts. Our CRPS values ~~seems~~is comparable with those reported by Osnabrugge (2019) based on the ECMWF ensemble forecasts of potential evapotranspiration over the Rhine basin, in Europe.

3.1.3 Effect of the length of training period

The choice of an "optimum" training period is an important issue related to the operational use of post-processing techniques for ETo forecasts. Here we compared the performance of different forecasts post-processed with NGR and AKD techniques using 45 and 30 training days. The results suggest that the payoff from using 45 days is practically minimal. Table ~~5~~ A2 (Anex) shows the percentage differences the forecasting performance of using 45 and 30 training days for post-processing. While there are generally some minor improvements for using 45 days than 30 days, which tend to be higher at longer lead times than shorter times, these improvements usually represent less than 3 percent of original statistics. The largest percentage difference, accounting for the BSS at the middle tercile, actually represented a negligible gain in absolute terms since they were affected by the close-to-zero range of the variable. The improvements were a bit higher for ~~multi-model fore~~multi-model ensemble forecasts than for single model forecasts. Notice that, while testing two different periods may be limited to evaluate the methods' sensitivity to the training period, they comprised the range for which methods such as the NGR and BMA have been reported to provide stable results (Gneiting et al., 2005; Raftery et al., 2005).

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3.1.4 Weighting coefficients

The weighting coefficients reflect both the performance of the ensemble models and the performance the post-processing techniques relative to their counterparts. Figure 5 shows the mean b_i (Eq. 1) weighting coefficients of the NGR technique and w_i (Eq. 7) weighting coefficient of the BMA techniques for each region and lead time for the post-processed ECMWF-NCEP-UKMO, respectively. The coefficients for the NGR and BMA techniques exhibited some common patterns of variability across regions and lead times. Both methods show that the weights of the ECMWF forecasts are at overall the highest, with a clear maximum at medium lead times. T~~; t~~he weights of ~~the UKMO~~the UKMO model are the highest at 1 and 2 days, but sharply decreases with the lead time, while the weights of the ~~of the~~ NCEP model are in general the lowest, although they consistently increase with lead time, ~~.~~most likely because of the stronger decrease of performance with lead time by the other two models. It explains well the most outstanding features of the performance assessments, in relation to the role of each model, and the dependence on regions and lead times. Compared to the NGR method, the BMA method gives ~~the UKMO~~the UKMO forecasts a higher relative weight, at the expense of the ECMWF forecast weights. For example, the weighting coefficients of the BMA method over the west regions are consistently higher for ~~the UKMO~~the UKMO forecasts than for the ECMWF forecasts. It suggests that the lower performance of the BMA post-processing relative to the NGR and the AKD methods may be related to a misrepresentation of the model weights on the performance. This in turn may be caused by convergence problems during the parameter optimization with the expectation-maximization algorithm (Vrugt et al., 2008).

We observed considerable similarities on the distribution of variance coefficients for the NGR method (Eq. 2) and the AKD (Eq. 6) method after post-processing the ECMWF forecasts. The two methods also provide very similar adjustments on the mean forecast because, unlike the BMA method, they independently bias correct the mean and optimize the spread-skill relationship, (Bröcker and Smith, 2008). ~~However,~~ However~~the computing speed using, the~~ in the experiment the NGR~~NGR~~ method ~~is~~ was about 60 faster than the AKD method~~about 60 times faster than using the AKD, which was perceived as the main drawback of the AKD method~~. The BMA method ~~is also more computationally demanding~~was also faster than the AKD method, ~~than the NGR method~~ but ~~less than the AKD~~ still considerably slower than the NGR method. Considering the effectiveness of the NGR method, ~~computational efficiency~~ and its versatility to post-process both single and multi-model ensemble forecasts ~~of the NGR method~~, we applied this probabilistic technique to weekly ETo forecasts based on single model and multi-model ensembles.

3.2 Assessing NGR method~~s~~ for post-processing weekly ETo forecasts

3.2.1 Deterministic forecast assessments

As for the daily predictions, the bias, the RMSE and the correlation of the weekly forecasts post-processed with the NGR method and the linear regression methods were similar (Fig. 6). However, while the RMSE of daily forecasts based on ECMWF model varies between 12 and 20 % of the total ETo (Fig. 2), the RMSE for any of weekly forecasting strategies commonly varies between 8 and 11%, which is lower than for daily forecasts, making it more useful for operational purpose. The post-processed forecasts showed much lower RMSE and twice higher correlation than the predictions based on persistence, with the weekly predictions based on ECMWF forecasts being generally better, followed by the predictions based on ~~the UKMO~~the UKMO forecasts.

3.2.2 Probabilistic forecast assessments

Both the skill and the reliability of the weekly forecasts considerably improved through the NGR post-processing compared with the bias correction post-processing (Table 3~~6~~). The improvements were different among ETo forecast models. In most cases, the better the forecasts performance, the lower the improvements are. The adjustments in the coverage ratio and the Brier skill score were about 2.5 and 5 times larger for the UKMO and the NCEP forecasts, respectively, than for the ECMWF forecasts. The bias corrected ECMWF forecasts are generally better than both the UKMO and NCEP forecasts post-processed with the NGR method. We found that the post-processing of the NCEP forecasts with methods like the NGR is almost mandatory to get reasonable probabilistic weekly forecasts of ETo. For example, the coverage ratio of the bias corrected forecasts on the West region was only 29%, because of the considerable under-dispersion. However, it is notable that, once they were post-processed with the NGR technique, they performed almost comparably to the UKMO forecasts post-processed with the same method, increasing the coverage ratio to 98.4%. Table 3~~6~~ also shows that the multi-model ECMWF- UKMO weekly forecasts are commonly the best among all of those post-processed using the NGR method, followed by the ECMWF and the ECMWF-NCEP-UKMO forecasts.

The improvements in the reliability came through substantial adjustments both in the ensemble spread and spread-skill relationship of the raw forecasts (Fig. 7). The correlations between the standard deviation of the ensembles and the RMSE were more than twice larger through the NGR post-processing than through the linear regression bias correction. The adjustments seemed even slightly more effective than those resulting from the probabilistic post-processing of the daily forecasts (Fig. 3), although at the expense of a greater loss of sharpness. The contrasts in the post-processing effectiveness are probably associated with the differences in the training strategies.

In the case of the probabilistic forecast skill (Fig. 8), the improvements were larger for the middle tercile than for the other two terciles, similarly as with daily forecasts. Unlike the bias corrected forecasts, any of the probabilistically post-processed forecasts outperform climatology for practically any ~~event~~ tercile and at any region. Maybe more importantly, the ~~skill~~ Brier scores for the lower and upper tercile events of the forecasts that have been post-processed with the NGR method is in most cases over 30% better than the ~~skill~~ scores of climatology. In the coast regions, from the South to the Northwest the ~~skill~~ score is commonly over 50% better, similarly as for the daily forecasts. Finally, the improvements resulting from the use of ~~multi-model fore~~multi-model ensemble forecasts compared to the single model ensemble forecasts were generally small, except for the Southwest region.

4. Discussion

4.1 Effects of probabilistic post-processing on ETo forecasting performance

This study showed that NGR, AKD and BMA post-processing schemes considerably improved the probabilistic forecast performance (coverage ratio, calibration, spread-skill, BSS, CRPS) of the daily and weekly ETo forecasts compared with the simple (i.e., using linear regression based on ensemble mean) bias correction method. While sharpness is a wished quality of any forecast, the daily and weekly bias corrected ETo forecasts from NWP are spuriously sharp, which leads to a poor consistency between the range of the ETo forecasts and the true values, and ultimately undermine the confidence on those forecasts. They also ~~experiment~~ exhibit a poor consistency in that the variance of the ensembles are commonly insensitive to the size of the forecast error. The probabilistic post-processed methods provided a much better reliability, with a coverage which is close to the nominal value, and at a low cost on sharpness. Therefore, they lead to a much better agreement between the forecasted probability of having an ETo event between certain thresholds and the proportions of times that the event occurs (see Gnei~~t~~ting et al., 2005).

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In the case of the weekly ETo forecasts, the rate of the improvements are considerably smaller for the ECMWF forecasts, than for the UKMO, and especially the NCEP forecasts. This seems to be largely due to the better performance of the ECMWF raw forecasts compared to the other forecasting systems. The probabilistic post-processing of the weekly NCEP forecasts seemed practically mandatory to produce reasonable predictions, but once implemented it provided performance assessments almost comparable to those based on ~~the UKMO~~the UKMO forecasts. These results have important implications for operational ETo forecasts, such as the U.S. national digital forecast database, one of the few operational products of its type, which are based on the NCEP forecasts.

Unlike the probabilistic forecast metrics, the deterministic metrics (~~bias~~ME, RMSE and correlation od the ensemble mean) are low sensitive to the form (deterministic or probabilistic) of post-processing. In particular, the RMSE and correlation seemed more affected by the choice of the single or ~~multi-model fore~~multi-model ensemble forecast strategy than the choice between the NGR, the AKD or the simple bias correction as post-processing method. Whereas, RMSE and correlation provided by the BMA method are consistently worse at long lead times. The daily errors under any post-processing were relatively large, but mostly random, and therefore tend to cancel out at weekly scales. Therefore, while the RMSE varied between 12% and 20% of the daily totals, it represented between 8% and 11% of the weekly totals. The RMSE for weekly ETo forecasts were in all cases more than 100% lower than for the persistence-based ETo forecasts, and potentially more skillful than the forecasts that exploit the temporal ~~autocorrelation~~ persistence of the ETo timeseries (e.g.~~,~~ Landeras et al., 2009; Mohan and Arumugam, 2009).

4.2 Comparing the three probabilistic post-processing methods

The NGR and AKD based post-processing methods for the ECMWF forecasts produced comparable results, indicating that the simple Gaussian predictive distribution from the NGR method represents fairly well the uncertainty of the ETo predictions. The methods led to similar distribution of the first two moments of the predictive probability function and similar performance statistics (with the AKD based forecasts being just slightly better). However, the NGR method ~~requires less computing time and~~ is more versatile since it can be applied to correct both single model and multi-model ensemble forecasts, while the AKD method can only be applied to correct single model forecast. The NGR based predictive distribution function is also easier to ~~manipulate and~~ interpret than the AKD based predictive distribution, which is given by an averaged sum of standard Gaussians. The BMA method performed slightly less desirable compared to the NGR and AKD presumably due to issues with the parameter identifiability. The implemented method uses the Expectation-Maximization (EM) algorithm to produce maximum likelihood estimates of the fitting coefficients, which is susceptible to converge to local minima, especially when dealing with ~~multi-model fore~~multi-model ensemble forecasts with very different ensemble sizes (Vrugt et al., 2008). Archambeau et al. (2003) demonstrated that, in presence of outliers or repeated values, this algorithm tends to identify local maximums of the likelihood of the parameters of a Gaussian mixture model. Tian X. et al. (2012) found that adjusted BMA coefficients using both a quasi-Newtonian limited memory algorithm and the Markov Chain Monte Carlo were more accurate than those fitted with the EM algorithm, a procedure that is worth testing in future studies.~~.~~

4.3 Multi-model ensemble versus single model ensemble forecasts

Daily multi-model ensemble forecasts performed better (in terms of ME, RMSE, correlation, CRPS and BSS) than daily ECMWF forecasts at short lead times (1-2 days) and over the western and southern regions, while the ECMWF forecasts are better over the northeastern regions for longer lead times. For other region/lead time combinations the performance of single and multi-model ensemble forecasts did not differ much. We observed similar patterns for the raw and simple bias corrected forecasts (Medina et al., 2018). Whereas, ~~the effect of~~ the weekly ~~multi-model fore~~multi-model ensemble forecast where consistently better than the weekly single-model forecasts only in the Southwest region ~~is generally inconsistent at weekly scales~~, seemingly because the weekly forecasts logically involve both short and long lead time assessments, and the effectiveness of the multi-models is degraded for long lead times~~due to the variable impact of the forecasting strategy with lead days~~. The observed behavior is associated with the performance of the ECMWF forecasts relative to ~~the UKMO~~the UKMO forecasts. While the ECMWF forecasts are in general better than ~~the UKMO~~the UKMO and NCEP forecasts, they are much better over the northeastern regions for medium lead times (4-6 days). The UKMO forecasts are in many cases the best at 1 and 2 lead days, but tend to be the worst at the longest times (6-7 days), especially over these regions. The NCEP forecasts had a small contribution with respect to the ECMWF and -UKMO forecasts at short lead times. These forecasts are comparatively better at longer lead times, but still keep a minor role with regard to the ECMWF forecasts.

When considering daily forecasts we adopted a length of the training period of 30 days and showed that by increasing the length to 45 days the improvements were small (commonly lower than three percent). This seems a plausible range for future works and represents an obvious advantage upon methods such as the analog forecast, which provide similar performance (Tian and Martinez 2012 a, b, 2014) but require long training datasets. Gneiting et al. (2005) and Wilson (2007) found that lengths between 30 and 40 days provided good and almost constant performance assessments of sea level pressure forecasts post-processed with the NGR method, and temperatures forecasts post-processed with the BMA method, respectively.

4.4. Post-processing the individual inputs versus~~against~~ post-processing ETo

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While in this study we considered the post-processing of ETo ensembles produced with raw NWP forecasts, a question is if by post-processing the forcing variables such as temperature, radiation and wind speed first, and then computing the ETo, we might have better predictions. The NGR method has been shown to be successful for the post-processing of surface temperatures (e.g. Wilks and Hamill, 2007), whose distribution is fairly Gaussian. For example, Hagedorn (2008) and Hagedorn et al. (2008) showed gains in lead time between two days and four days, with the gains being larger over areas where the raw forecast showed poor skill. Kann et al., (2009) and Kann et al., (2011), used the NGR method for improving short range ensemble forecasts of 2m-temperature. Recently, Scheuerer and Büermann (2014) provided a generalization of the original approach of Gneiting et al. (2005) that produces spatially calibrated probabilistic temperature forecasts. The wind-speed forecasts have been commonly post-processed with the use of quantile regression method (e.g. Bremnes 2004; Pinson et al. 2007; Møller et al., 2008). More recently Sloughter et al. (2010) extended the original BMA method of Raftery et al. (2005) for wind speed, by considering a gamma distribution for modeling the distribution of every member of the ensemble, which considerably improved the CRPS, the absolute errors and the coverage. Whereas, Vanvyve et al., (2015) and Zhang et al. (2015) used the analog method following the methodology of Delle Monache (2013). The accurate solar radiation forecasting is particularly challenging because it requires detailed representation of the cloud fields (Verzijlbergh et al., 2015), which is usually not well resolved by the NWP models. Davò et al. (2016) used artificial neural networks (ANN) and the analog method approaches for the post-processing of both wind speed and solar radiation ensemble forecasts, which outperformed a simple bias correction approach. However, the post-processing of meteorological forecasts for producing ETo ensemble forecasts may require accounting for the multivariate dependence among those forcing, which is often difficult (e.g. Wilks, 2015). Kang et al (2010) found that post-processing of the streamflow forecasts provided more accurate predictions than post-processing the forcing alone, while Vekade et al (2013) showed that the improvements in precipitation and temperature through the post-processing hardly benefited the streamflow forecasts. Lewis et al., 2014 showed that the performance of the ETo forecasts can largely surpass that of the individual input variables. Therefore, it is unclear if we can have any benefit by using the post-processed inputs, instead of the raw forecasts, to construct ETo forecasts.

4.~~4~~5. Future outlook

It is worth noting that, while the ETo forecasts are produced for being used in agriculture, they were tested over USCRN stations, which are not representative of agricultural settings. In real applications, the bias between the forecasts with no post-processing and the measurements based on agricultural stations could be higher than the bias resolved in this study. A question that should be addressed in the future studies is to what extent the improvements of the predictive distribution of the ETo forecasts can be translated into a more reliable representation of the crop water use in agricultural lands and, ultimately, in water savings and economic gains. Since the ETo estimations can have remarkable impacts on the soil moisture estimations (Rodriguez-Iturbe et al., 1999), we envision that new studies relying on the combination of rainfall and ETo forecasts post-processed with probabilistic methods will lead to considerable reductions on the uncertainty of soil moisture forecasts. New attempts should also investigate the role of the~~ emerging~~ state of art probabilistic post-processing techniques on ETo forecasts produced from regional numerical weather prediction models, which have had improved spatial resolution and already been used in different meteorological services (e.g.~~,~~ Baldauf et al. 2011; Seity et al. 2011; Hong and Dudhia, 2012; Bentzien and Friederichs, 2012).

5. Conclusions

This study for the first time evaluated probabilistic methods based on NGR, AKD, and BMA techniques for post-processing daily and weekly ETo forecasts derived from single or multi-model ensemble numerical weather predictions. The different ETo ~~forecasting strategies~~post-processing methods were compared against the simple linear regression bias correction method using both daily and weekly forecasts, and also against persistence in the case of weekly forecasts. The probabilistic post-processing techniques largely modified the spread of the original ETo forecasts, with very favorably impacts on the probabilistic forecast performance. They corrected the notable under-dispersion and the poor consistency between the spread of the ETo forecasts and the dimension of the errors, leading to better ~~skill~~BSS,~~ and~~ reliability (both coverage ratio and spread-skill) and CRPS. The adjustments were crucial on the performance of the weekly NCEP forecasts, followed by the weekly UKMO forecasts, whose bias corrected versions show a clear disadvantage compared with simply post-processed ~~the strategies that include the~~ ECMWF forecasts.

The ~~deterministic forecast performance~~deterministic performance based on the ~~probabilistic~~ NGR, AKD and BMA methods were comparable to the performance based on the linear regression bias correction for both daily and weekly forecasts, and the skill is about 100% higher than those based on persistence in the case of the weekly forecasts. The rRMSE are between 12 and 20% for the daily totals and 8 and 11% for the weekly totals. The NGR and AKD provided similar estimates of the first and second order moments of the predictive density distribution; they showed similar effectiveness, but the NGR method has the advantage that can post-process both single and multi-model ensemble forecasts~~exhibited higher flexibility and computational efficiency~~. Both NGR and AKD post-processing methods outperformed the BMA method when considering daily forecasts at long lead times.

The ~~multi-model fore~~multi-model ensemble forecasting provided benefits at daily scales compared to the ECMWF ensemble forecasting, while the benefits were marginal at weekly scales. The multi-model ensemble forecasting seems a better choice when ~~the UKMO~~the UKMO forecasts are comparable or slightly better than the ECMWF forecasts, such as at short (1-2 days) lead times and over the southern and western regions. Post-processing single model forecast is a better choice than post-processing multi-model ensemble forecast in the circumstances where the ECMWF forecasts perform considerably better than the UKMO and NCEP, such as at mid and long lead times, especially over the northeastern regions. While we considered a length of the training period of 30 days for daily post-processing, the increase of the training period to 45 days only led to minimal improvements. In conclusion, our results suggest that the NGR post-processing of ETo forecasts generated from the ECMWF or ECMWF-UKMO predictions is the most plausible strategy among those being evaluated, and is recommended for operational implementations, because accuracy and reliability requirements for practical applications have not been dicussed.

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Code/Data availability

Request for materials should be addressed to Di Tian.

Author contributions

Hanoi Medina and Di Tian designed and conceptualized the research. Hanoi Medina implemented the design, performed data curation, analysis, validation, visualization, and wrote the original draft. Di Tian supervised the research, contributed by advice, and reviewed and edited the manuscript.

Competing interests

The authors declare that they have no conflict of interest.

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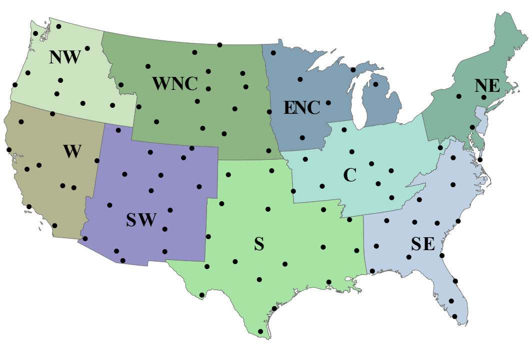
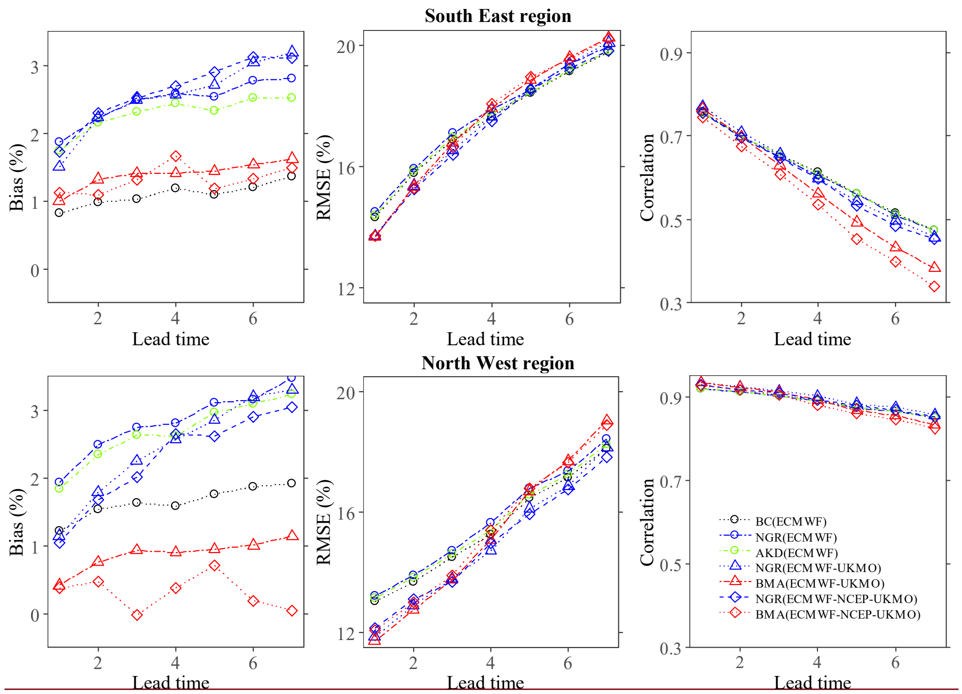


Figure 1. U.S. climate regions: NW (North West), WNC (West North Central), ENC (East North Central), NE (North East), C (Central), SE (South East), C (Central), S (South), SW (South West), W (West). The circles represent the sampled USCRN stations in the experiment.


South East region
North West region
Bias (%)
RMSE (%)
Correlation
Lead time
BC(ECMWF)
NGR(ECMWF)
AKD(ECMWF)
NGR(ECMWF-UKMO)
BMA(ECMWF-UKMO)
NGR(ECMWF-NCEP-UKMO)
BMA(ECMWF-NCEP-UKMO)

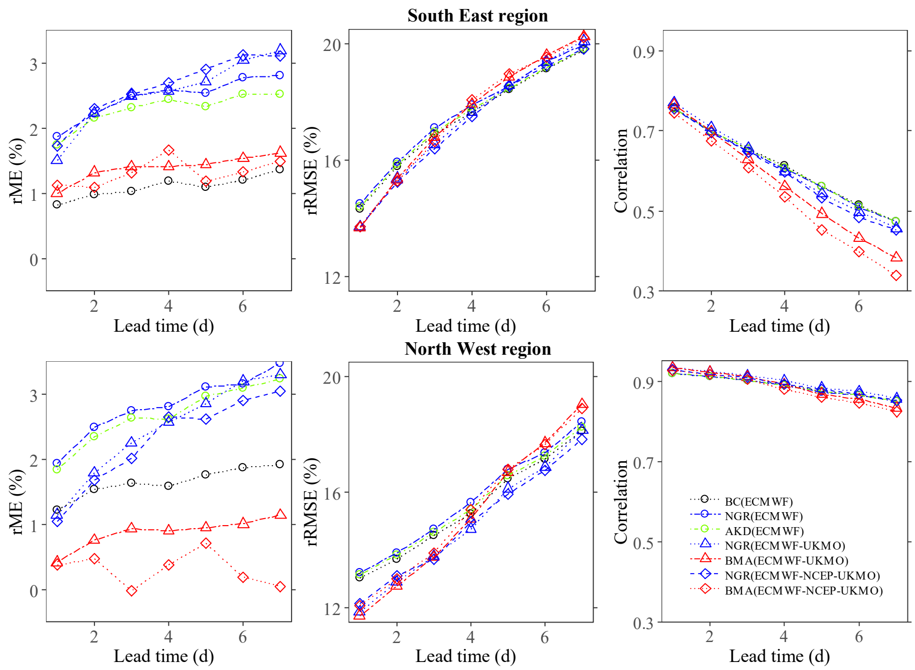


Figure 2. Relative mean error (rME)~~ME~~, relative root mean square error (~~rmse~~rRMSE), and correlation considering daily forecasts for different lead times over the SE and NW regions.

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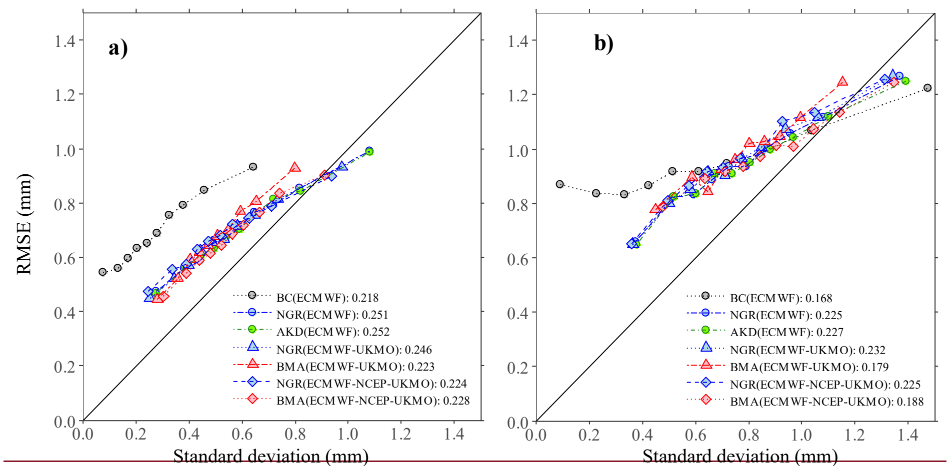

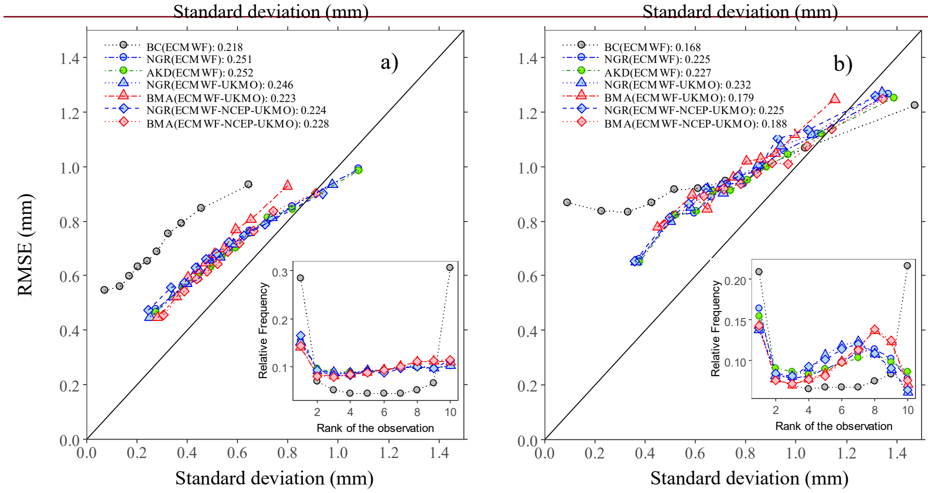

Figure 3. Binned spread-skill plots accounting for the mean of the ensemble standard deviation deciles against the mean RMSE of the forecasts in each decile over the verification period ~~using~~ based on all pairs of forecasts and observations at a) 1-day and b) 7-day lead. The panel in the right and the bottom shows the corresponding rank histograms. The correlation between the standard deviations and the absolute errors is reported after the colon. The solid line represents the 1:1 relationship.

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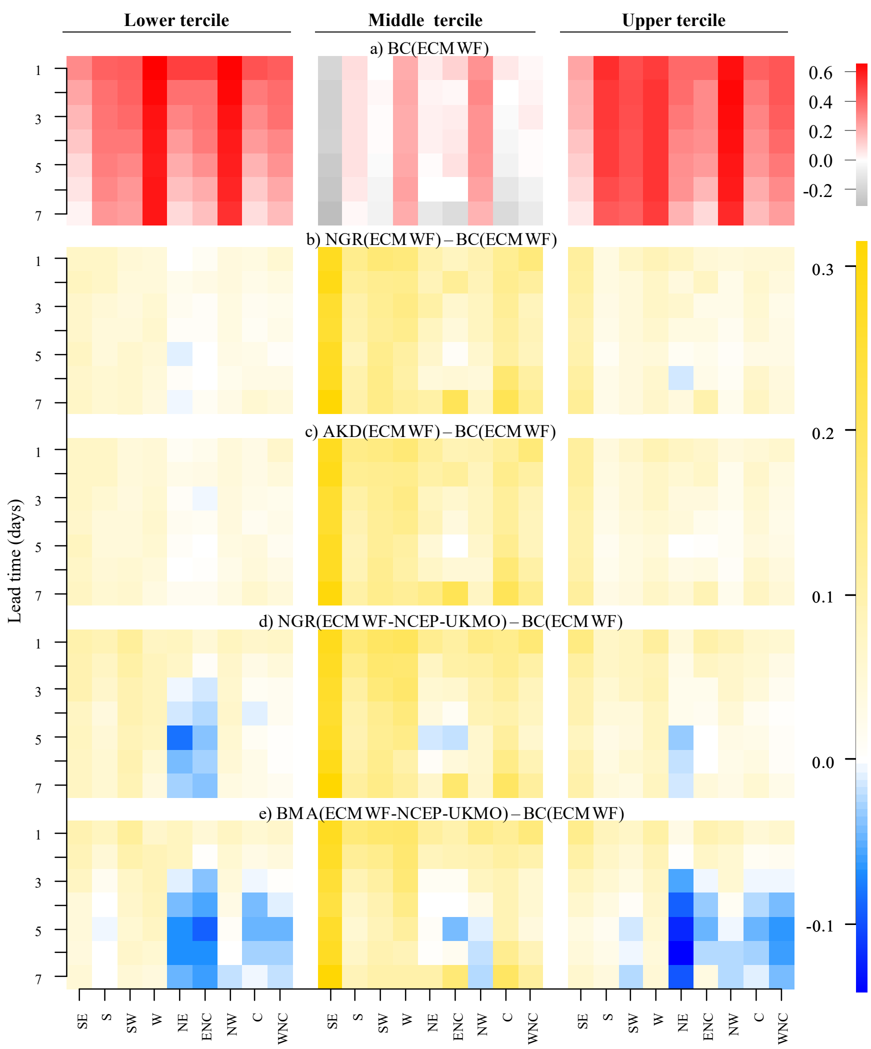

Figure 4. a) BSS for every region and lead time of the daily ECMWF forecasts post-processed using simple bias correction (used as reference BSS values) and b-e) differences between the BSS of the daily ECMWF forecasts post-processed with the b) NGR and c) AKD methods and the daily ECMWF-NCEP-UKMO forecasts post-processed with the d) NGR and e) BMA methods and the reference BSS.

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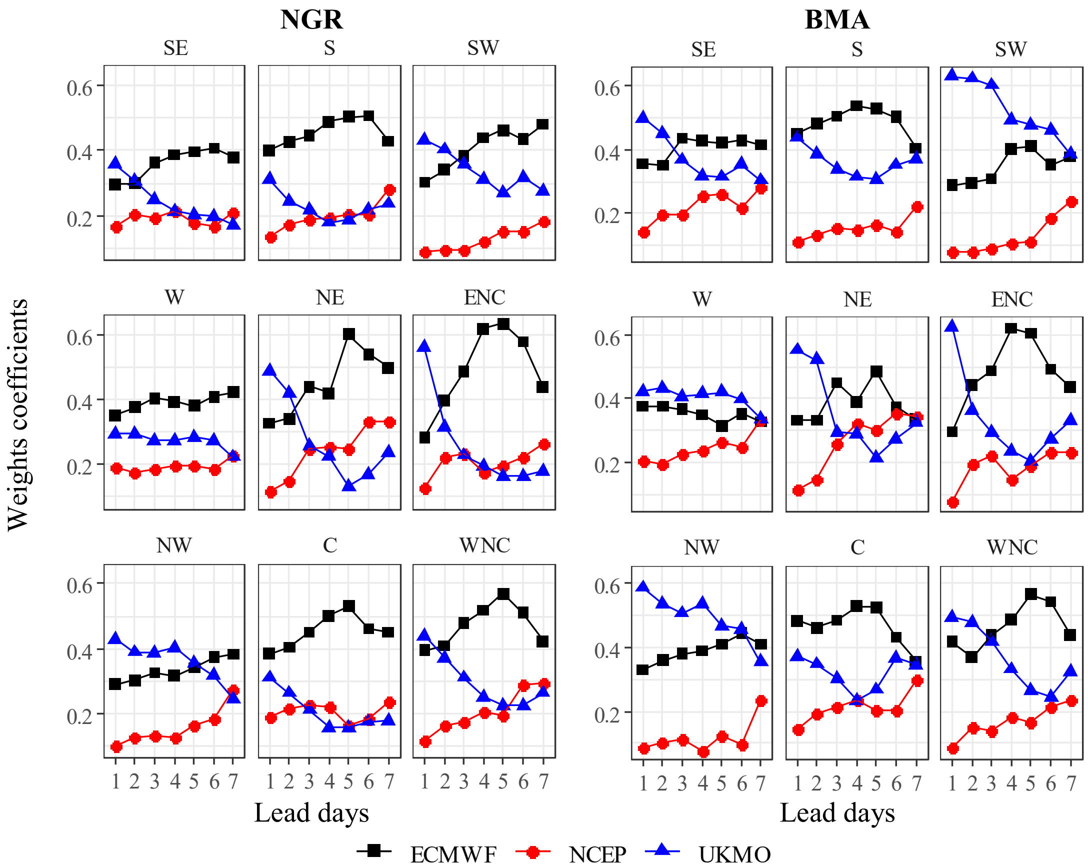

Figure 5. Regional mean weight coefficient *b* of the NGR technique (left panel) and the weight coefficient *w* of the BMA technique (right panel) for the post-processed daily ECMWF-NCEP-UKMO forecasts at different lead days.

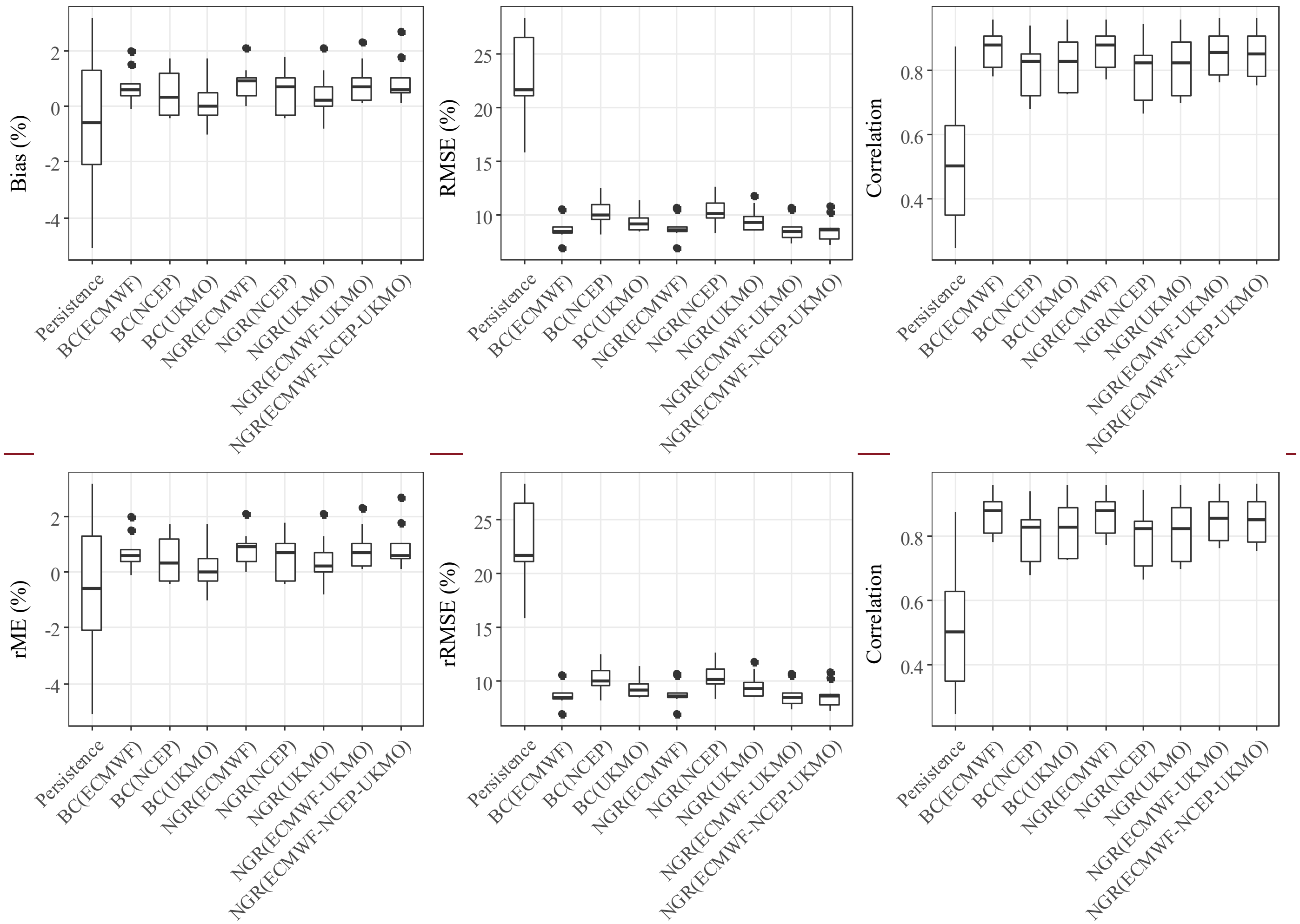

Figure 6. Whisker plot with the 2.5th, 25th, 50th, 75th and 97.5th percentile of the distribution of the ~~Relative bias~~rME, r~~elative~~ RMSE and correlation of weekly forecasts across different regions.

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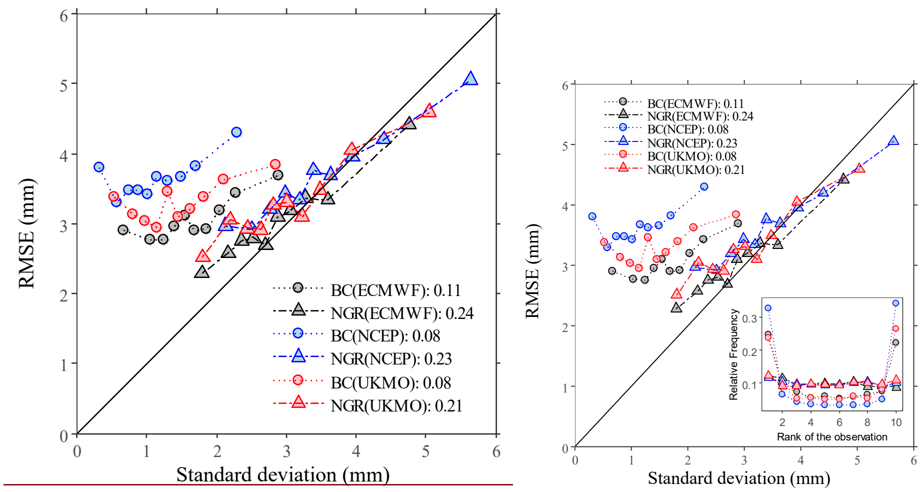

Figure 7. Binned spread-skill plots for the weekly forecasts accounting for the mean of the ensemble standard deviation deciles against the mean RMSE of the forecasts in each decile over the verification period~~Binned spread-skill plot for the weekly forecasts~~ using all pairs of forecasts and observations. The panel in the right and the bottom shows the corresponding rank histograms. The correlation between the standard deviations and the absolute errors ~~is reported~~is included in the legend ~~after the colon~~. The solid line represents the 1:1 relationship.

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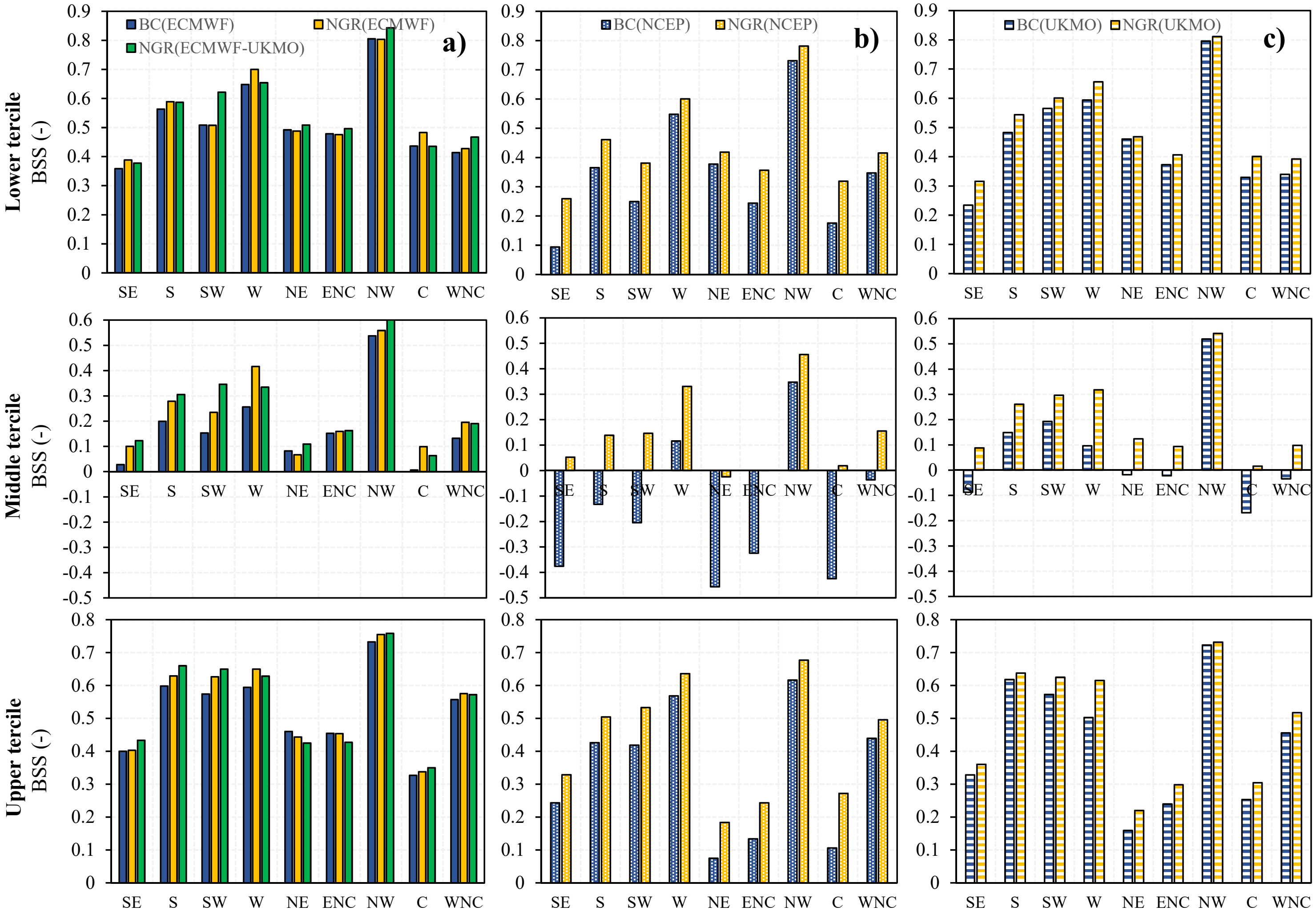

Figure 8. Comparison between BC and NGR based Brier Skill Scores considering a) ECMWF and ECMWF-UKMO forecasts, b) NCEP, and c) UKMO forecasts across the different climate regions.~~.~~

Table 1. Evaluated schemes for daily and weekly ETo ensemble forecasts~~,~~ with different post-processing methods: BC (simple bias correction), NGR (nonhomogeneous Gaussian regression), AKD (affine kernel dressing), and BMA (Bayesian model averaging), and different model and ensemble schemes: ECMWF (European Centre for Medium-Range Weather Forecasts model), NCEP (National Centers for Environmental Prediction model), and UKMO (United Kingdom Meteorological office model) ensemble forecasts, as well as ECMWF-UKMO (ensembles of ECMWF and UKMO) and~~,~~ ECMWF-NCEP-UKMO (ensembles of ECMWF~~FMWF~~, NCEP, and UKMO) ensemble forecasts.

	Persistence	BC			NGR					AKD	BMA	
		ECMWF	NCEP	UKMO	ECMWF	NCEP	UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF	ECMWF-UKMO	ECMWF-NCEP-UKMO
Daily		✓			✓			✓	✓	✓	✓	✓
Weekly	✓	✓	✓	✓	✓	✓	✓	✓	✓			

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~~Table 2. Minimum, mean and maximum coverage ratios over all the climate regions and lead times for different methods. See the caption of Table 1 for explanations of the methods acronyms.~~

~~-~~	~~BC ECMWF~~	~~NGR ECMWF~~	~~AKD ECMWF~~	~~NGR ECMWF-UKMO~~	~~BMA ECMWF-UKMO~~	~~NGR ECMWF-NCEP-UKMO~~	~~BMA ECMWF-NCEP-UKMO~~
~~Minimum coverage ratio~~	~~49.69~~	~~94.27~~	~~94.69~~	~~93.23~~	~~94.38~~	~~92.60~~	~~91.35~~
~~Mean coverage ratio~~	~~76.67~~	~~95.73~~	~~96.25~~	~~94.90~~	~~96.98~~	~~94.38~~	~~96.88~~
~~Maximum coverage ratio~~	~~93.13~~	~~98.02~~	~~98.33~~	~~97.29~~	~~99.38~~	~~96.56~~	~~99.58~~

Table 2~~3~~. Spatial weighted average values of daily forecast metrics over all climate regions for different methods at lead days 1 and 7. See the caption of Table 1 for explanations of the methods acronyms. Numbers in bold indicate the best performance for each lead day.

	BC ECMWF		NGR ECMWF		AKF ECMWF		NGR ECMWF-UKMO		BMA ECMWF-UKMO		NGR ECMWF-NCEP-UKMO		BMA ECMWF-NCEP-UKMO	
	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days
~~rBias~~rME (%)	0.822	1.203	1.695	2.682	1.626	2.419	1.327	2.735	0.632	0.939	1.394	2.778	**0.490**	**0.626**
rRMSE (%)	14.38	**19.64**	14.59	19.88	14.47	19.76	13.68	19.67	13.65	20.15	**13.59**	19.67	13.67	20.28
~~Bias~~ ME (mm day^{-1})	0.038	0.057	0.080	0.128	0.077	0.115	0.063	0.131	0.029	0.046	0.067	0.134	0.005	0.006
RMSE (mm day^{-1})	0.708	0.950	0.718	0.961	0.716	0.958	0.682	0.965	0.681	0.990	0.681	0.971	0.685	1.002
Correlation	0.832	**0.652**	0.829	0.649	0.830	0.649	**0.843**	0.639	0.841	0.586	0.841	0.635	0.832	0.560
Coverage ratio	64.54	79.40	95.63	95.44	95.93	96.10	94.24	94.73	**96.51**	96.56	93.52	94.57	96.47	**97.24**
CRPS (mm)	0.432	0.555	0.395	0.526	0.394	**0.525**	**0.374**	0.529	0.374	0.547	0.375	0.534	0.377	0.557
BSS_1st	0.442	0.232	0.492	0.279	0.492	**0.282**	**0.525**	0.274	0.519	0.240	0.521	0.271	0.513	0.225
BSS_2nd	0.042	-0.062	0.201	0.101	0.202	**0.101**	**0.224**	0.095	0.214	0.074	0.217	0.089	0.200	0.059
BSS_3nd	0.433	0.300	0.496	**0.359**	0.499	0.358	**0.519**	0.350	0.515	0.305	0.512	0.338	0.494	0.277

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~~Table 4. Percentage differences (averaged over all lead times) of the ECMWF-UKMO and ECMWF-NCEP-UKMO forecast performance with the ECMWF forecast performance, after post-processing with the non-homogeneous Gaussian regression (NGR) method. See the caption of Table 1 for explanations of the forecast models acronyms.~~

	Western climate regions						Northern climate regions					
	SW		W		NW		NE		ENC		WNC	
	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO
Bias	-26.753	-30.826	-9.111	9.421	-13.908	-18.800	-4.268	25.053	-2.149	-1.445	-10.119	0.761
RMSE	-4.682	-4.013	-3.455	-2.505	-3.973	-2.839	1.898	4.333	1.455	2.000	-1.313	-0.922
Correlation	1.760	0.627	0.947	0.707	1.197	0.607	-4.180	-4.600	-3.275	-3.137	-2.312	-2.062
Cov. ratio	-1.386	-2.094	-0.977	-1.194	-1.019	-1.144	-0.835	-1.656	-0.850	-0.986	-0.835	-1.402
BSS_1st	12.022	7.481	3.222	2.846	3.548	4.236	-11.999	-9.676	-9.643	-9.384	-3.680	-5.181
BSS_2nd	8.991	-6.504	5.792	9.044	4.984	3.961	-112.954	-93.092	-19.092	-13.642	-15.725	-27.949
BSS_3nd	2.295	-1.807	3.575	6.557	4.196	2.370	-9.105	-8.992	-6.420	-10.605	-4.595	-5.835

~~Table 5. Percentage differences (averaged over regions) of forecast performance of using 45 days training period with using 30 days training period for lead days 1 and 7. See the caption of Table 1 for explanations of the methods acronyms.~~

	~~NGR(ECMWF)~~		~~AKD(ECMWF)~~		~~NGR(ECMWF-UKMO)~~		~~NGR(ECMWF-NCEP-UKMO)~~	
	~~1 day~~	~~7 days~~	~~1 day~~	~~7 days~~	~~1 day~~	~~7 days~~	~~1 day~~	~~7 days~~
~~Bias~~	~~16.569~~	~~18.732~~	~~21.654~~	~~22.859~~	~~4.714~~	~~10.089~~	~~-0.496~~	~~7.070~~
~~RMSE~~	~~-0.701~~	~~-2.641~~	~~-1.007~~	~~-3.121~~	~~-0.404~~	~~-3.720~~	~~-0.045~~	~~-4.742~~
~~Correlation~~	~~-0.157~~	~~0.525~~	~~-0.141~~	~~0.605~~	~~-0.099~~	~~1.332~~	~~-0.467~~	~~0.741~~
~~Cov. Ratio~~	~~1.276~~	~~0.954~~	~~1.615~~	~~1.257~~	~~1.701~~	~~1.495~~	~~1.938~~	~~1.338~~
~~BSS_1st~~	~~-0.884~~	~~2.183~~	~~-1.164~~	~~2.761~~	~~-0.212~~	~~5.062~~	~~-2.600~~	~~6.277~~
~~BSS_2nd~~	~~-1.259~~	~~2.764~~	~~-1.283~~	~~5.680~~	~~3.614~~	~~8.959~~	~~-2.293~~	~~5.562~~
~~BSS_3nd~~	~~-0.382~~	~~-1.589~~	~~-0.904~~	~~-0.212~~	~~-1.340~~	~~2.632~~	~~-1.625~~	~~0.240~~

Table 3~~6~~. Spatial weighted average values of weekly forecast metrics over all climate regions. See the caption of Table 1 for explanations of the methods acronyms.

	Persistence	BC			NGR				
		ECMWF	NCEP	UKMO	ECMWF	NCEP	UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO
~~rBias~~rME (%)	-0.288	0.683	0.296	**0.097**	0.846	0.496	0.305	0.764	0.814
rRMSE (%)	22.108	8.872	10.453	9.460	8.952	10.571	9.599	8.753	**8.661**
~~Bias~~ ME (mm week^{-1})	-0.086	0.217	0.077	**0.007**	0.277	0.145	0.080	0.246	0.268
RMSE (mm week^{-1})	7.541	3.059	3.634	3.306	3.086	3.675	3.353	**3.059**	3.064
Correlation	0.530	**0.872**	0.806	0.835	0.870	0.801	0.829	0.863	0.856
Coverage ratio(%)		78.40	48.07	62.92	**99.29**	98.58	98.13	97.74	97.40
CRPS (mm)		1.836	2.406	2.072	1.727	2.071	1.884	**1.708**	1.715
BSS_1st		0.508	0.326	0.448	0.529	0.430	0.501	**0.547**	0.506
BSS_2nd		0.164	-0.147	0.069	0.238	0.150	0.204	**0.255**	0.225
BSS_3nd		0.528	0.371	0.468	0.553	0.461	0.515	**0.558**	0.550

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ANNEX

Table A1. Percentage differences (averaged over all lead times) of the ECMWF-UKMO and ECMWF-NCEP-UKMO forecast performance with the ECMWF forecast performance, after post-processing with the non-homogeneous Gaussian regression (NGR) method. See the caption of Table 1 for explanations of the forecast models acronyms.

	Western climate regions						Northern climate regions					
	SW		W		NW		NE		ENC		WNC	
	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO	ECMWF-UKMO	ECMWF-NCEP-UKMO
ME	-26.75	-30.83	-9.11	9.42	-13.91	-18.80	-4.27	25.05	-2.15	-1.45	-10.12	0.76
RMSE	-4.68	-4.01	-3.46	-2.51	-3.97	-2.84	1.90	4.33	1.46	2.00	-1.31	-0.92
Correlation	1.76	0.63	0.95	0.71	1.20	0.61	-4.18	-4.60	-3.28	-3.14	-2.31	-2.06
Cov. ratio	-1.39	-2.09	-0.98	-1.19	-1.02	-1.14	-0.84	-1.66	-0.85	-0.99	-0.84	-1.40
CRPS	-4.84	-3.89	-3.42	-1.99	-3.90	-2.81	1.41	4.02	1.58	2.45	-1.00	-0.27
BSS_1st	12.02	7.48	3.22	2.85	3.55	4.24	-12.00	-9.68	-9.64	-9.38	-3.68	-5.18
BSS_2nd	8.99	-6.50	5.79	9.04	4.98	3.96	-112.95	-93.09	-19.09	-13.64	-15.73	-27.95
BSS_3nd	2.30	-1.81	3.58	6.56	4.20	2.37	-9.11	-8.99	-6.42	-10.61	-4.60	-5.84

Table A2. Percentage differences (averaged over regions) of forecast performance of using 45 days training period with using 30 days training period for lead days 1 and 7. See the caption of Table 1 for explanations of the methods acronyms.

	NGR(ECMWF)		AKD(ECMWF)		NGR(ECMWF-UKMO)		NGR(ECMWF-NCEP-UKMO)	
	1 day	7 days	1 day	7 days	1 day	7 days	1 day	7 days
ME	16.57	18.73	21.65	22.86	4.71	10.09	-0.50	7.07
RMSE	-0.70	-2.64	-1.01	-3.12	-0.40	-3.72	-0.05	-4.74
Correlation	-0.16	0.53	-0.14	0.61	-0.10	1.33	-0.47	0.74
Cov. Ratio	1.28	0.95	1.62	1.26	1.70	1.50	1.94	1.34
CRPS (mm)	-0.77	-3.00	-1.22	-3.51	-0.92	-3.89	-0.01	-4.53
BSS_1st	-0.88	2.18	-1.16	2.76	-0.21	5.06	-2.60	6.28
BSS_2nd	-1.26	2.76	-1.28	5.68	3.61	8.96	-2.29	5.56
BSS_3rd	-0.38	-1.59	-0.90	-0.21	-1.34	2.63	-1.63	0.24

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