

1 **A Genetic Algorithm Method for Locating the Gulf Stream North**

2 **Wall**

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ABSTRACT

4
5 Genetic algorithms are a tool for solving problems, particularly where there are many possible
6 good solutions and it is relatively easy to tell when you have found one but hard to decide
7 what will produce the best solution beforehand. Locating the North Wall of the Gulf Stream
8 is such a problem. We demonstrate the application of Genetic Algorithms to this problem,
9 as has been applied in NWS operations since 2003 in support of ocean forecasting.

1. Introduction

The location of the Gulf Stream, particularly the northern edge (or 'wall') is an important feature for, among other uses, ocean wave forecasting. Ocean wave models, for example NOAA WaveWatch III [Tolman 1991, Tolman et al. 2002], do not yet include ocean current fields. The currents are important because when waves are running against the currents, they steepen and are more dangerous to shipping [e.g. Phillips, 1977]. Steps in support of improving wave forecast guidance in NCEP has been to implement a regional ocean forecast system (ROFS) [Rivin et al., 2002] in 2001, and an improved model, the Real Time Ocean Forecast System-Atlantic (RTOFS-Atlantic) 13 Dec 2005 [MMAB, 2005 et seq.] which do provide guidance for ocean currents.

Nevertheless, it is desirable to have a more specific description of the location of the Gulf Stream north wall because not only is it a region of high currents, it is a region of warm water that can lead to unstable boundary layers in a cold air outbreak. Usually, the Gulf Stream and its north wall are located by a human analyst, examining satellite sea surface temperature observations and possibly other data sources. It is nontrivial for a human analyst to locate the Gulf Stream from data, consequently, e.g., it is done only 3 times per week by the Navy. Such a process would be difficult to apply to a daily run of a model, and for 5 days of forecast. One difficulty for analysis and users is that areas can be cloud covered for extended periods – as for cold air outbreaks, which is one of the periods of greatest need for such information. A second major drawback is that such analysis is typically only done for present observations. For making wave and marine weather forecasts, it is desirable to have automated guidance as to where the Gulf Stream north wall is going to be.

Since NCEP started running in 2001 an ocean forecast system for both nowcast and forecast purposes to 48 hours [Rivin et al, 2002] there have been objective fields on which algorithms could be run to locate the Gulf Stream north wall. An improved ocean model was implemented in December 2005 [MMAB, 2005 et seq.]. The challenge is to find a method which can do so in an automated way, which is stable, and which produces reasonable

37 guidance for the intended user community of marine forecasters. While there are many
38 approaches to locating the Gulf Stream documented in the literature, a common feature
39 they have is reliance on very high resolution inputs – typically the 1.1 km of the AVHRR
40 [e.g. Cornillon and Watts, 1987]. While the newer RTOFS model has a higher resolution
41 than the ROFS, it is still only 5-10 km in the Gulf Stream region. A further question is how
42 well such methods will perform in the event that the input (such as the ROFS model, we’ll
43 see below) is biased in some way, or if its biases change through time.

44 Rather than tackle the problem of perfecting extant methods, and then have to re-write
45 or retune them when the model changes, we encountered and have applied a very different
46 approach to the problem. Instead of thinking of a specific analytical method which *a priori*
47 might be expected to locate the Gulf Stream north wall, we have applied genetic algorithms.
48 Genetic algorithms are a means of evolving solutions to problems. If one has a general sense
49 of a good starting point, the genetic algorithm (GA) can search a large parameter space
50 efficiently to produce good solutions.

51 We will first describe some elementary aspects of using genetic algorithms. Then, we will
52 apply them specifically to the problem of locating the Gulf Stream. Finally, we will discuss
53 the results of applying the genetic algorithm in operations within the NWS in its first five
54 years.

55 **2. The Genetic Algorithm**

56 A good introduction to evolutionary computing is Eiben and Smith [1998]. Genetic
57 algorithms are only one such method. Terms are defined in a glossary. For our oceanographic
58 and meteorological interests, it is useful to consider the genetic algorithm (GA) to be a
59 means of evolving good parameter values. As with, for instance, neural networks, the initial
60 inspiration for GAs is biology. The evolutionary process starts with a population – in our
61 case, of parameter values. Then fitness is evaluated – the quality of the fit between manually-

62 drawn analyses and the automated analysis. The least "fit" parameter values (those which
63 produce the poorest scores) are eliminated from the population, while the most fit reproduce
64 so as to fill out the allowed population. Reproduction, here, means a descendant parameter
65 value inheriting part of the encoding from one parent, and part from another (crossover).
66 Descendants may also acquire mutations.

67 Then the process is repeated for another generation (iteration): evaluate fitness, select
68 the best, reproduce, repeat. What was a good parameter value (or, at least, good enough to
69 be carried forward to the next iteration) in one generation may not be in a later generation.
70 Not because it is any worse, but because the competition is better. In carrying out the
71 generation by generation evaluations, what we've described is known as an 'elitist' scheme
72 – the current best values are retained unchanged in the population. This is unlike real
73 biological evolution, but can be useful in a computational situation.

74 If the parameter space is sufficiently small, we could simply evaluate all possible values
75 and select the best one. If the fitness function were sufficiently smooth, we could apply a
76 familiar Newton's or other such method to locate the optimum. The evolutionary methods
77 have their greatest value in situations where neither of those applies – a large parameter
78 space in which the quality function may not only be unsmooth, but have multiple local
79 optima. Given the number of different methods tried for locating the Gulf Stream north wall
80 automatically, it seems likely that multiple local optima with unsmooth quality function is
81 our case.

Given, again, that there have been multiple attempts at an automated method, it also
seems likely that this is a difficult problem, and one in which we are likely to be best served
by not presuming much about what the Gulf Stream will look like to the automated finder.
Common elements in attempting to automate finding the location of the Gulf Stream include
looking for critical values (such as 14 °C at 400 m [Halkin and Rossby, 1985] for instance),
and applying edge detection algorithms [e.g. Cornillon and Watts, 1987]. We will use a
critical temperature (not in the initial implementation, but added in 2005), the sea surface

height, its gradient squared and laplacean (which should be related to 'edges'), and let the GA find optimal weighting parameters for the combined set. We will look, then, for the weights to a function such that the maxima of the function lie along the north wall of the Gulf Stream. The first three terms in the trial function are those implemented in the first operational finder (2001). They are based largely on experiments with sea surface height – we look for, potentially, a location where the height is perhaps large (depending on the size of n1), where the gradient in height is large (a typical way of thinking of the Gulf Stream north wall), or where the laplacean is large (in a geostrophic system, this would correspond to large vorticity, a different view of the Gulf Stream). The final term is based on searching for a critical temperature, as has been used previously (e.g. Halkin and Rossby, 1995) but we do not limit to either the depth or a simple integer value. Our trial function is, then:

$$f(H) = (H^{N1} + a\nabla^2(H)^{N2} + b\nabla^2(H))/(1 + a + b) + d/(0.1 - (T - T_C)^2) \quad (1)$$

82 where H is any scalar. The GA will be searching for values of N1, a, N2, b, and d and T_C.
 83 The division by the sum of the weights is so that the magnitude of the function is limited. In
 84 some cases it may be desirable to permit the GA to be less bounded. In our case, however,
 85 we are looking for a relative maximum in f, so that there is nothing gained by having a
 86 higher maximum. H, $(\nabla H)^2$ and $\nabla^2 H$ are scaled to not exceed 1 in the model domain, each
 87 day.

88 For initial operational use, a requirement was to use surface fields only. Sea surface
 89 height was found to be the best among surface salinity, temperature, and height. A later
 90 effort found that using surface temperature as well as the sea surface height fields improved
 91 the analysis by about 10% and was implemented operationally in May 2005. Temperatures
 92 at depths of 200 and 400 m were also attempted, and gave inferior results.

93 3. An Example

94 Let us consider a simple example of a genetic algorithm before moving on to the full
95 complexity of the Gulf Stream Finder – locating the maximum sea surface temperature on
96 a half degree analysis for a given day [15 June 2006; Gemmill, Katz, Li, 2007]. The genome
97 will be a string of bits which represent the i and j coordinates of the maximum. These
98 coordinates range from 1 to 720 and 1 to 360 and require 10 and 9 bits, respectively, to
99 represent as binary integers. One may work with real numbers instead. Values here over the
100 upper limit are folded, such that a bit string which represents, say, 785 for the i coordinate
101 is folded to 65.

102 The steps after initializing a population are:

103 Evaluate fitness

104 Select population from which to reproduce

105 Reproduce with mutation and crossover

106 Repeat

107

108 The population is initialized by random assignment of a 0 or 1 to each of the 19 bits in
109 the genome, for each member of the population (200 of these genomes – the figure may be
110 varied). For simplicity, we will let fitness be the temperature itself, in Celsius. So to evaluate
111 fitness, the first 10 bits are transcribed into an integer representing the i coordinate of the
112 point to be examined, the next 9 transcribed to the j, and then the SST for that location is
113 read out. The SST itself is the fitness score in the example.

114 The candidate genomes are those whose fitness is greater than the average of the whole
115 population. This is an adjustable parameter in evolutionary computing. One can be much
116 more selective [Eiben and Smith, 1998]. If it should happen that more than half the genomes
117 have a higher fitness than the average, the median score is used instead. Again, this can be
118 adjusted.

119 The selection scheme used here, for the simple example, and the Gulf Stream north

120 wall finder, is elitist. All of these most fit (highest scoring) genomes are preserved intact
121 into the next iteration (generation). Reproduction, then, only generates new genomes for
122 the difference between the total population of 200 and the reproducing population. In this
123 implementation of elitist strategy, this could be as few as 100 new genomes in the next
124 iteration (generation).

125 Given a population from which to reproduce (generate new genomes), we must still
126 decide how reproduction shall be done. There are many possible methods, see Eiben and
127 Smith [1998]. Here we use roulette weighting – the probability that a genome from the
128 parent population is used is proportional to its score divided by the total score of all parent
129 candidates. More fit genomes, therefore, reproduce more often.

130 In analogy to reproduction like that for humans, two parents are used (diploidy). The
131 resultant genome is identical to the first parent (selected by the roulette-weighting) for the
132 first N bits, and the second (another roulette selection) for the remainder. N itself is a
133 uniformly random variable from 1 to 19 (in this case – it ranges across the entire length of
134 the genome in general). This procedure is known as crossover. It need not be applied to
135 generate every possible descendant. Instead, some fraction of the time, one may generate a
136 completely random new genome. In our case, the crossover proportion is 0.5. Half of the
137 new genomes are random. The random genomes help provide a continued source of new
138 genes (diversity), so as to help avoid premature convergence to a local optimum.

139 The other diversity-preserving measure is that after new genomes are created, they are
140 subject to mutation. The probability of mutation is 1 in 19 in this case, more generally 1
141 in N where N is the number of bits in the genome. This is a common value in evolutionary
142 computing [Eiben and Smith, 1998]. Some genomes, therefore, will be unmodified, while
143 others will receive multiple mutations. We expect 1 mutation per genome.

144 Then we repeat the process, from evaluation through generating descendants until a
145 sufficiently good result is found, or we reach a limit in number of iterations. For the example,
146 we used a limit of 20 generations. At all times, we have a list of currently best genomes.

147 Consequently, we have a running estimate of the best locations. This is something of a
148 (computational) biological counterpart to ensemble methods.

149 In the first generation, the results are as for strictly random search. The warmest tem-
150 perature seen is 30.00 °C, at 14.25 °N, 117.75 °E in the South China Sea. The 15th best is
151 28.49 °C. Given that warm waters cover much of the ocean area, it is unsurprising that there
152 is little falloff in score. After 20 generations (and 1918 evaluations, it turned out), the best
153 (warmest) water is found to be 32.38 °C (vs the actual maximum of 32.59 found by looking
154 at all 259,200 grid points), at 56.25 °E, 24.75 °N in the Persian Gulf. Table 1 gives the top
155 15 score and their locations.

156 Though the genetic algorithm did not find the absolute maximum, it did locate several
157 areas of warm water on the global ocean. This points to a couple of features. One is, as with
158 other optimizers, one may arrive at a local optimum rather than the global optimum. On the
159 other hand, one could also combine the genetic algorithm with a local gradient climber. This
160 would then bear some resemblance to simulated annealing [Metropolis et al., 1953] except
161 that the random stage would be evolved. Another is that we may often want to know the
162 many locations in the parameter space in which there are high scores (warm SST in this
163 case, but in a moment it will mean good ways of locating the north wall of the Gulf Stream).

164 Figure 1 and 2 show the population evolution through 400 generations of selection, dis-
165 playing generations 1, 50, 75, 200, and 400. In the first generation, candidates are all over
166 the globe. The search did not exclude land points, though that could have been done, be-
167 cause the sea surface temperature analysis fills in land points. In later generations, we see
168 increasingly many points are focused to the Pacific warm pool, the Red Sea, and the Persian
169 Gulf. Nevertheless, even in later generations, some points appear far from these high quality
170 locations. These are the points which result from larger mutations, or large effect crossover.
171 In more general cases than this simple example, they prevent premature convergence to local
172 optima, and ensure sampling of remote points which might also be highly fit. Figure 2 is as
173 for figure 1, but focuses on the Arabian Peninsula, which is where the warmest water is.

174 If we disable the mutation and crossover, giving us a purely random search, but otherwise
175 leave the evolutionary program alone (so that it does retain most fit genomes), in 20 gener-
176 ations and 2659 evaluations, the best found is 32.20 °C and 15th is 30.42 °C. This problem
177 has a large fraction of the search space giving very high scores, and evaluates a large fraction
178 of the search space, so random searching can do relatively well.

179 The model here demonstrates some of the language and character of genetic algorithm
180 (GA) methods, rather than to demonstrate its superiority to other methods. Nevertheless,
181 it is a reminder that in some problems random selection may be valuable, or that exhaustive
182 searching may be appropriate. In the case at hand, arriving at a good answer after searching
183 1% of the parameter space (approx 2500 samplings vs. 259,200 grid points) is no great
184 savings as the fitness evaluation is extremely inexpensive. Further, this is a rather high
185 portion of the parameter space to be searching.

186 In the real problem of interest, the north wall finder, the parameter space is one of 42
187 bits, or $4 \cdot 10^{12}$ values. Sampling 1% of that space is extremely expensive, the more so as
188 evaluating the fitness is a much more expensive proposition than a mere memory lookup.
189 In practice, the finder evaluates fitness about 25,000 times, about $6 \cdot 10^{-9}$ of the space, in 3
190 minutes on a current desktop computer. Exhaustive evaluation would require approximately
191 900 years at that pace.

192 4. Representing the Genetics for the North Wall Finder

193 We will let the 4 parameters, N1, N2, a, and b be represented by floating point numbers
194 in the range [-4:4] with 8 bits precision (steps of 1/32), d is 6 bits in the range 0 to 1 and T_C
195 is given 4 bits, in the range 16 to 20. This is the genome. Even steps this small are already
196 distinguishable in the fitness score. This gives us a parameter space of approximately 4
197 trillion members, in excess of what can be explored profitably by brute force. The fitness
198 function is also non-smooth and contains many local optima.

199 Parents are selected with roulette weighting. The probability that the i th potential parent
200 is selected is proportion to $\frac{P_i}{\sum P_j}$, where the sum is over all parent scores P_j .

201 The crossover rate is 0.5. If the random number (uniform on [0:1]) is less than this, we
202 cross genomes between the selected parent and another.

203 The mutation rate is 1/42 – given the 42 bits in the genome, we expect 1 bit to flip
204 within each genome. After new genomes are generated, we step through each genome and
205 test whether to mutate (flip a 1 to a 0 or vice versa) each bit, with this probability of doing
206 so.

207 All parents survive in to the next generation (complete elitism).

208 The population size is 100. The limiting number of generations is 200. One could set an
209 earlier stopping criterion, such as the best fit being better than some tolerance. But in this
210 case, running to the limit number of generations was more satisfactory.

211 Population size, generations, stopping criteria, crossover rate, mutation rate, and parent
212 selection rules are all things which can themselves be experimented with. See Eiben and
213 Smith [1998] and references therein for some considerations. The fitness score is the inverse
214 of rms distance between the Navy manual north wall Gulf Stream and the maximum in the
215 GA. For initial simplicity, the maximum was sought separately along each line of longitude
216 in the model output. A result of this is that eddies and other local features disconnected
217 from the main body of the Gulf Stream sometimes are identified instead of the Gulf Stream.
218 Discussion with the Ocean Prediction Center [Sienkiewicz, pers. com. 2002] lead to the
219 conclusion that this was a constructive feature. The OPC interest is in correcting wave
220 model guidance for current interactions, and these other points are definitely active and in
221 need of wave forecaster correction. Consequently this method was continued for this utility,
222 though it did result in limiting the degree to which the automated method could reproduce
223 the manual analysis.

224 We must also select a range of longitudes along which to assess the quality of the analysis.
225 The eastern boundary is set by the analysis, which stops a 65 °W. (Analysis by the finder,

226 however, is extended to the eastern boundary of the domain.) The western boundary is
227 set at 77 °W, where the Gulf Stream begins significant eastward motion. West of this, the
228 Gulf Stream flows nearly northwards (hence introducing artefacts to the algorithm searching
229 along lines of longitude for a maximum in the genetic function; Auer [1985] refers to this as
230 the non-orthogonality problem). Parameter sets which work well to the east also work well
231 to the west, but the converse is not necessarily, or even often, the case.

232 5. Performance of the Finder

233 The original north wall finder was implemented operationally in NCEP on 24 January
234 2003. The improved version, including the surface temperature in the fitness function, was
235 implemented operationally 20 May 2005. The discussion here has included the full function,
236 and certain coding improvements and population changes. For this paper, we re-ran the
237 finder with consistent (current) parameters for the genetics. As the finder is computationally
238 inexpensive, this provides a consistent scoring, and demonstration of the current method's
239 skill.

240 Figure 3 shows the quality of the best found north wall, as inverse rms grid point differ-
241 ences, on those days which had Navy analyses for comparison. The horizontal axis is days
242 since 31 January 2003. Since the finder is permitted to locate eddies and active areas away
243 from the Gulf Stream itself, the score will not be as good as it might be. Conversely, some
244 portions of the North Wall are not observable in every analysis, so that the error may be
245 in the analysis. Nevertheless a lower rms error gives more confidence in the procedure. We
246 see in this figure that the median rms error is 35 km, satisfying the original design criterion
247 of 50 km. Somewhat troubling is that the scores worsened through time with the ROFS,
248 approaching 50 km late in 2006. The ROFS model was retired from operations in late 2007.

249 Figure 4 displays an ensemble of the 15 best north walls and the Navy analysis they were
250 evolved to fit. The analysis extended only to 65 W. Matches were quite close from 77 to 72

251 W, but as the Gulf Stream curves and recurves more actively, the fit declines. We see that
252 the different members mostly make the same errors between 65 and 69 W, which suggests
253 a model bias that the algorithm could not overcome. Outside the region, 77 to 65 W, in
254 which the evolution was applied, the different members diverge more from each other. Some
255 members apparently picking up on Gulf Stream recirculation.

256 In another offline run, searching for critical temperatures at depth (in correspondance
257 with methods like Halkin and Rossby [1985]), we find that there is a trend in model tem-
258 peratures with time, and that the ROFS model is increasingly cold. Rather than 14 °C at
259 400m [Halkin and Rossby 1985] for the Gulf Stream axis, the best (median) for the north
260 wall is 10.2 °C at 400m, and this figure becomes colder as time moves towards the present.
261 We expect, then, that the reason for worsening scores in the North Wall finder is that ROFS
262 is experiencing climate drift. While the finder remains useful in spite of the climate drift,
263 there are obviously limits to which the method can adapt to drifting input.

264 **6. RTOFS-Atlantic Version**

265 The advent of a new, higher resolution, real time ocean forecast system for the Atlantic
266 ocean (RTOFS-Atlantic [MMAB 2005 et seq.]) at NCEP made it possible and necessary
267 to re-examine the genetic algorithm method used for locating the Gulf Stream north wall.
268 If evolutionary computing, of which genetic algorithms are an example, is to live up to its
269 promises, it must be able to adapt to a new situation easily. As we also wish to expand
270 capabilities with the advent of more capable models, we want the system to be easily modified
271 without either great computational cost or programming effort. Finally, as our concerns
272 evolve, it is necessary that we be able to readily change the fitness definition(s) used by the
273 algorithm to represent more accurately the desired features of the analysis.

274 Evolutionary methods rely critically on what the user decides is the best result, the
275 'fitness' function which we will discuss again. With the new model, RTOFS-Atlantic, for

276 input to the North Wall finder, we again defined fitness to be inverse (inverse so that higher
277 score is better) rms distance between the north wall line as found by the automated system
278 and the Navy analysis. But now the automated analysis, rather than sweeping along lines of
279 longitude in search of maxima, traces down the spine of maxima in the evolved 'north wall
280 function'. This enables it to follow recurving stretches of the north wall. The initial points
281 on the north wall are found by scanning for maxima along lines from 82 °W 28.2 and 28.0
282 °N, to 77 °W 28.2 and 28.0 °N. These then define points on the north wall, and a line of
283 travel along which to look for maxima. The direction of travel can be reversed to find an
284 estimate for the location of the Loop Current in the more extensive model domain of the
285 RTOFS(Atlantic).

286 The distance is then computed between each point on the automated analysis' line and
287 the nearest point on the manual analysis line. The manual analysis line is first examined to
288 find the point (call it point N) which is nearest to the automated analysis point in question.
289 Then the distance between the automated analysis and the lines formed by points (N,N-
290 1) and (N,N+1) are computed and the minimum taken. If one examines all line segments,
291 distances between automated points and the manual analysis line segments can be extremely
292 small as the recurved segments of the Gulf Stream project lines through much of the ocean
293 even far from the Gulf Stream. Evolutionary systems are very good at locating loopholes
294 in definitions, so that the implementation of this simple concept was elaborated after some
295 very bad (to human eyes) analyses were given very good scores by that loophole.

296 A different change made for the RTOFS(Atlantic) version of the north wall finder was
297 to work on the model's native horizontal grid. This model, as was the case for ROFS
298 [Rivin et al., 2002] uses a variably-spaced grid. In conducting the initial work on the north
299 wall finder, the precision of the manual analysis (0.1 degree digitization) and operational
300 forecast concern (to be better than 50 km analysis – approximately the width of lines on
301 mariner guidance maps [Sinekiewicz, 2001]) were such that the ease of working with a regular
302 latitude-longitude grid was significant. In the present case, now that the prior generation

303 of finder had established a typical rms error of only about 35 km in spite of the artefacts
304 noted above, it was decided to attempt all possible precision. The RTOFS(Atlantic) grid
305 varies from approximately 5 to 10 km spacing over the Gulf Stream region [MMAB 2005
306 et seq.]. Locations are reported to 0.01 degree by interpolation from these grids. As future
307 generations of model improve resolution, this precision will become more meaningful. In the
308 mean time, it ensures that the closeness of fit between manual and automated analysis is
309 not limited by the grid spacing (which alone guaranteed a 0.05 degree minimum difference
310 between manual and automated analysis in the ROFS version as the manual is rounded to
311 0.1 degree, and automated grid was staggered such that points were on x.05, x.15, ... degrees
312 latitudes and longitudes).

313 In the ROFS version of the finder, sea surface height, its gradient squared, and its
314 laplacean were each rescaled every day to fit the range [-1,1]. The hope was that this would
315 lead to a series of weights in the north wall function (equation 1) which would become
316 slowly varying in time, as the relative magnitude of the Gulf Stream signal (in these terms,
317 compared to farther afield values) would be relatively slowly varying, versus the detailed
318 values themselves. Such was not the experience. So in this edition, values for gradient
319 squared of sea surface height, laplacean of sea surface height, and gradient squared of sea
320 surface temperature are scaled (multiplied) by constant values (10^5 , 10^9 , 10^3), sufficient that
321 each is of approximately the same order of magnitude. The sea surface heights used are
322 the 25 hour averages centered on the valid time (nowcast, 1 day forecast, etc.), except for
323 the final forecast date when the last 25 hours of the forecast period are used. This provides
324 improved tide suppression over the ROFS version, where only 24 hour averages were possible.
325 The variations in parameters then are attempting to find universal parameters descriptive of
326 the north wall in the model, irrespective of far field behavior of the ocean. Our initial scaling
327 of the fields to approximately equal magnitudes lets the GA decide the relative importance
328 easily. We could leave the fields unscaled, but if it turned out (as it does) that the relative
329 contributions are within a factor of 10 of each other, we would need to permit the GA to

330 search over ranges of plus or minus 10^6 as opposed the factor of 10 we do permit. This gives
331 us a much more rapid convergence in the evolutionary process.

As in the ROFS version of the finder, we defined a function which will constructed to have a maximum along the north wall of the Gulf Stream, then seek parameters to that function which will make this be the case. For the RTOFS version, with a vastly larger model grid (approximately 2 million points, vs. 63 thousand), we use a function similar to ROFS version, but computationally faster to evaluate over the grid:

$$a(\nabla H)^2 + b\nabla^2(H) + c(\nabla T)^2 \quad (2)$$

332 where H is the sea surface height, and T is the sea surface temperature. a, b, c are all
333 represented with 8 bits. c is in the range [0:10), a and b are in the range [-10:10).

334 The genetic algorithm now searches for the best weights a, b, c, with best defined as
335 producing the minimum rms error in location. The population size is 100, and 50 generations
336 are evaluated. Crossover rate and mutation rate are unchanged, at 0.5 and $1/N$ (1/24).

337 Recent results available show rms error of about 8 grid points, approximately 45 km,
338 and originally on implementation it was about 35 km. Given the number of changes in
339 how errors are computed, this figure is not strictly comparable to that from the ROFS
340 finder. Nevertheless, it is reassuring that the differences are comparable to the ROFS system,
341 and within the tolerances required for operational use even with this much more stringent
342 comparison to the analysis. The system for this vastly larger model output is slower, about
343 10 minutes for the RTOFS version versus 3 for the ROFS version. But this compares quite
344 favorably to the 100-fold increase in grid points between the two systems.

345 7. Conclusions

346 This paper introduced two topics: genetic algorithms and the NCEP operational auto-
347 mated Gulf Stream north wall finder.

348 Genetic algorithms have shown their utility and flexibility in our specific application.
349 While remaining computationally tractable, they search a large parameter space to locate
350 objective functions which can be used to trace the Gulf Stream's north wall. The compu-
351 tational requirement is 3 (ROFS) or 10 (RTOFS) minutes on recent desktop computers for
352 those days which have an analysis for comparison. They further managed to produce meri-
353 torious results in spite of a significant model drift in the ROFS. The technique also satisfied
354 our requirement that it be readily applicable to new models as they become available.

355 A feature of this automated method, versus manual analyses of observations, is that it
356 can be applied to forecast fields as well, and without any significant further cost (the main
357 cost is in developing the latest genomes; evaluating the North Wall location once the genomes
358 have been found is a negligible cost). Further, in working from the model, there are never
359 observation gaps.

360 8. Glossary

361 Crossover : Inheritance process in which two parents are selected and the first N bits of
362 the first parent are used in the descendant, and the remaining genes are from the second
363 parent. n.b. there are many other crossover methods

364 Descendant : A genome which is developed by crossover and mutation from some other
365 (parent) genome

366 Elitism : Retaining into a subsequent generation the parents of the current generation

367 Encoding : The translation process between the bits in the genome and the parameter
368 values.

369 Evolutionary Computing : EC; The collection of methods, of which GAs are one, which
370 use evolutionary methods and approaches to solve problems.

371 Fitness : The quality of the result Fitness function : a function which assesses the quality
372 of a parameter set (genome)

373 Fitness landscape : The magnitude of the fitness function displayed, or considered, over
374 all parameter values (dimensions)

375 GA : Genetic Algorithm; a method of using evolutionary processes to develop improved
376 parameter sets

377 Generation : A complete iteration of evaluating the fitness of a population, selecting par-
378 ents, and replacing by descent from the selected parents those genomes which were rejected
379 for parenthood.

380 Gene : A collection of one or more bits which represent a value

381 Genome: A collection of one or more Genes, a parameter set

382 Inheritance : The process by which genes are passed from parents to descendants

383 Mutation : Flipping a bit from 1 to 0 or vice versa.

384 Parent : A genome used as a basis for developing more genomes (descendants)

385 Population: The set of all genomes under consideration

386 Reproduction; The process by which new genomes are generated from old

387 Source codes used for the RTOFS and ROFS North Wall finders is available at
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TABLE 1. Temperature (Score), i,j coordinate of point on grid, and Latitude-Longitude of the location

Temperature °C	I	J	Longitude °E	Latitude ° N
32.38	112	130	56.25	24.75
32.14	105	131	52.75	24.25
30.97	200	162	100.25	8.75
30.87	86	151	43.25	14.25
30.76	93	148	46.75	15.75
30.64	285	169	142.75	5.25
30.57	196	184	98.25	-2.25
30.56	292	172	146.25	3.75
30.54	107	138	53.75	20.75
30.48	210	160	105.25	9.75
30.44	216	146	108.25	16.75
30.43	274	165	137.25	7.25
30.42	312	182	156.25	1.25
30.42	210	169	105.25	5.25

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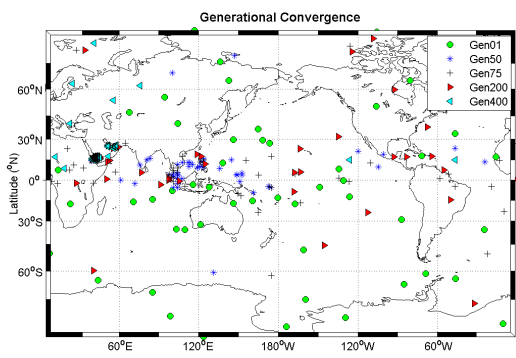


FIG. 1. Figure 1: Population of evolutionary candidates, by generation

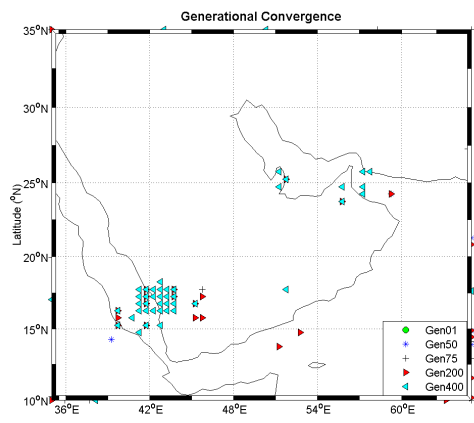


FIG. 2. Figure 2: Population of evolutionary candidates, by generation. Focused in area of highest temperatures

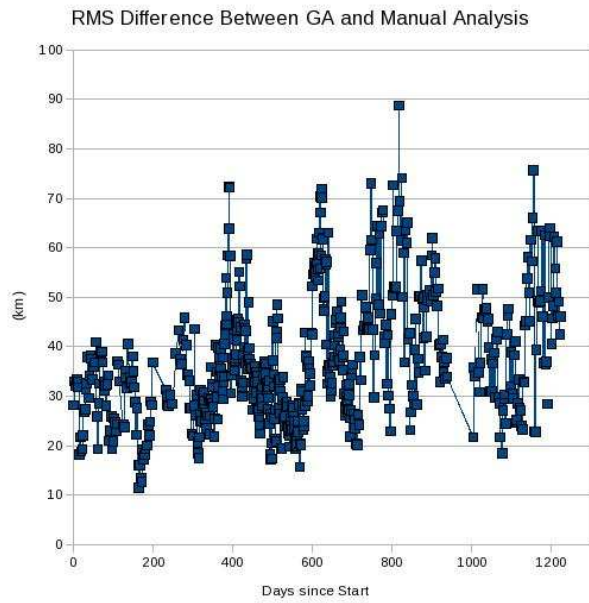


FIG. 3. Figure 3: RMS difference in north wall location in the ROFS model as diagnosed by the genetic algorithm as compared to manual analysis of satellite data. Days since 31 January 2003

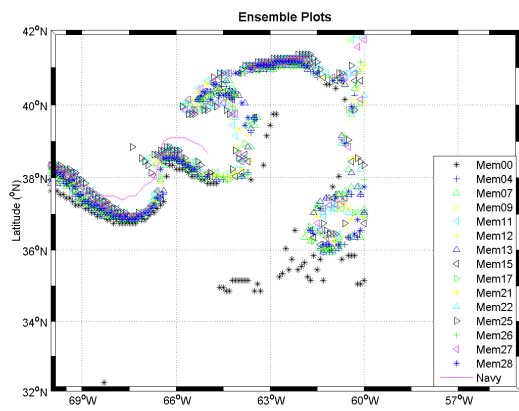


FIG. 4. Figure 4: Ensemble plot of the 15 best fit genetic algorithm north wall edges