Response to review comments for manuscript NPG-2019-10: *Revising the stochastic iterative ensemble smoother*

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We thank editors and reviewers for their work; the feedback has been very useful. Pointwise replies to the review comments can be seen below. We hope the present version will satisfy the high standards of the journal of nonlinear processes in geophysics.

A latex-diff pdf file is attached, tracking the changes made. These are largely of a minor character. The most significant changes (prompted by reviews) are (i) the addition of some experiments (ii) moving the "layout" section into section 1.0, and (iii) improved clarity around Theorem 1. Additionally, (iv) details have been added around Algorithm 1, and and (v) we have changed the recommended form of the inverse transform matrix (and done cosmetic improvements to the accompanying appendix).

RC1 (Pavel Sakov)

This is a useful study that nicely sums up the existing literature on the stochastic EnKS (mainly known as EnRML), offers a simplified and more efficient algorithm, and compares performance of the method with that of a few other popular iterative schemes in two Lorenz-96 based experiments.

Apart from a few suggestions and questions below, the manuscript overall seems to be in a good shape to recommend it to **publish with a minor revision**.

> We thank the reviewer for his generous review.

1. P.1, L.15: **IES**

   The Ensemble Smoother (ES) van Leeuwen and Evensen (1996) is a non-sequential method. It involves no ensemble update during the whole run of the system. While ES produces an optimal analysis for linear systems only, it also seems to be a popular approach for nonlinear systems with stable dynamics, e.g. in reservoir modelling.

   In contrast, the EnRML is a sequential method specifically designed for nonlinear dynamics. I am therefore a bit lost when the authors say that EnRML is "also known as the iterative ensemble smoother (IES)", particularly considering that the paper in general is fairly thorough in reviewing the literature, and that Geir Evensen is one of the authors.

   If the above is correct, then using the term "ES-MDA" in regard to a sequential method also seems somewhat controversial.

> The reviewer is probably thinking of Gu and Oliver [2007], which formulated EnRML sequentially. However, EnRML is usually employed for reservoir problems, where it is employed non-sequentially (or in "batch" mode). In this case, it is also sometimes known as the IES (especially among users of the ERT software).
>
> As mentioned in section 1.2, it is easy to formulate all "flavours" in sequential and batch formulations. This also includes ES-MDA. To try to resolve some confusion, we have moved the (single mention of the) IES acronym to section 1.2.

2. P1., L.18 and further: **Gu et al.**

   Should be "Gu and Oliver".

> Done, thanks.

3. P.5, L.49: **$\mathbf{C}_y$ may be identified as the prior covariance of observation**

   Should be "as the prior covariance of innovation".

> We assume the "innovation" the reviewer is referring to is $\boldsymbol{d} \coloneqq \boldsymbol{y} - \mathbf{M}\boldsymbol{\mu}_{\boldsymbol{x}}$. Writing this as $\boldsymbol{d} = (\boldsymbol{y} - \mathbf{M}\boldsymbol{x}) + (\mathbf{M}\boldsymbol{x} - \mathbf{M}\boldsymbol{\mu}_{\boldsymbol{x}})$, one may show that $\mathbb{C}\mathrm{ov}(\boldsymbol{d}) = \mathbf{M}\mathbf{C}_{\boldsymbol{x}}\mathbf{M}^{\mathsf{T}} + \mathbf{C}_{\boldsymbol{\delta}}$, as the reviewer says. However, it is also clearly the prior covariance of $\boldsymbol{y} \coloneqq \mathbf{M}\boldsymbol{x} + \boldsymbol{\delta}$. We have now included both naming options in the paper.

4. P.5, L.61: **Sakov et al. (2017)**

   Should be "Sakov et al. (2018)".

> Done, thanks.

5. P.7, L.26: **Using the $\mathbf{C}_x$ in its stead is flawed and damaging because it is zero in the directions orthogonal to the ensemble subspace, so that its use would imply that the prior is assumed infinitely uncertain (i.e. flat) as opposed to infinitely certain (like a delta function) in those directions.**

   I used to believe that using $\mathbf{C}_x^+$ is not a problem because the cost function is estimated in the ensemble subspace only.

> We're unsure if the reviewer is saying that he is not yet convinced by our arguments, or rather that he now *is* convinced.
>
> In the latter case: thanks!
>
> In the former case, consider that using $\boldsymbol{x}^{\mathsf{T}}\bar{\mathbf{C}}_{\boldsymbol{x}}^{+}\boldsymbol{x}$ as the prior mismatch term would not penalize components of $\boldsymbol{x}$ outside of the ensemble subspace. Thus, these components of the posterior (ensemble) would just be set to those of the likelihood! This is clearly quite contrary to the correct posterior, which should not move from the prior (outside of the ensemble subspace). For simplicity, the above is based on assumptions that $\mathbf{C}_{\boldsymbol{\delta}}$ and $\bar{\mathbf{C}}_{\boldsymbol{x}}$ are proportional. The other cases are illustrated by Figure 1. In addition, we have conducted benchmarking investigations with Lorenz-96 which confirm that the Kalman-gain form is better.
>
> Note that the question does not even arise if the change of variables to $\boldsymbol{w}$ is done in the beginning of the derivation, because then the cost function is only formulated for the ensemble subspace. As noted in the manuscript, however, we chose to follow the "traditional" derivation precisely in order to highlight this and other issues.

6. P.8, L.57: **Bocquet et al.,2013**

   Should be "Bocquet and Sakov, 2013".

> Done, thanks.

7. P.14, L.12: **where the data assimilation window has been fixed at L = 0.4, which is near optimal (cf. Bocquet et al., 2013, Figures 3 and 4)**

   I am missing the point why $L = 0.4$ is near optimal.

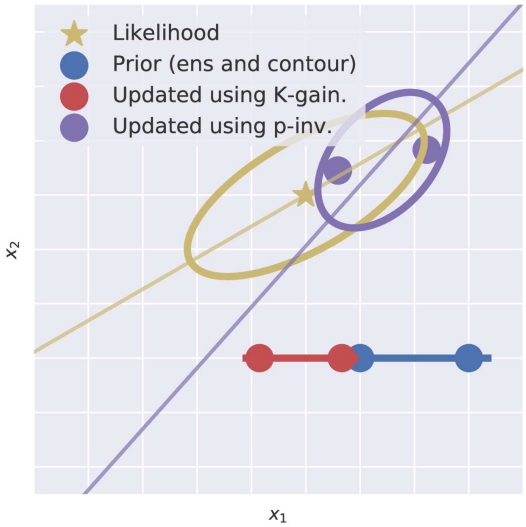

Figure 1: Illustration of the consequence of using the pseudo-inverse to update the ensemble. Here, the state vector is two-dimensional, and the ensemble has two members. The correct update (red) stays in the ensemble subspace.

> Consider Bocquet and Sakov [2013], Figure 3. We're investigating filtering performance, so their left pane is the relevant one. The method corresponding to our set-up is their `SDA IEnKS-N S=1`. It's optimal lag can be seen to lie between 15 and 20, but it's not much worse at 8. In model time, this correspond to $8 \times 0.05 = 0.4$, which is our setting. In their Figure 4, the optimal lag is 4, but the performance is not much worse for 2 (corresponding to our model time of 0.4).
>
> Furthermore, we believe the relative/qualitative performance results are not very sensitive to this setting. We therefore decided to use only one, selecting a value that was fairly optimal, but slightly shorter (to be on the safe side, and because it is cheaper.),

8. Section 4.2

It would also be interesting to see results for a more nonlinear case $\Delta t_{obs} = 0.8$.

> We have now included the case of $\Delta t_{\text{obs}} = 0.6$, which is a fairly extreme setting for data assimilation. It clearly demonstrates the need for more iterations when the nonlinearity is stronger. It also shows a wider disparity between the two types of smoothers: Gauss-Newton and MDA. This has been remarked on in the results text. We have also included the benchmark scores for the EnKF.
>
> NB1: We have changed our definition of "analysis" RMSEs (before, it was defined by the application of the ultimate $\mathbf{W}_i$ to the forecast ensemble; now it is defined by the nonlinear propagation of the smoothed ensemble of iteration i). This has the effect of lowering the reported scores, although the algorithms themselves are unchanged.
>
> NB2: we swapped the hollow/compact definition of the markers.

RC2

Major. This manuscript reformulates the algorithm of the original ensemble randomized maximum likelihood (EnRML), a stochastic EnKS, and compares its performance with other iterative schemes using the Lorenz-96 model. The manuscript is well written. I basically have no critical comment on the proposed method. However, I would like to recommend the authors performing some additional Lorenz-96 experiments to discuss differences between EnRML and iterative EnKS. For example, the following experiments would be interesting:

(1) experiments with imperfect observation error variance

(2) experiments with higher nonlinearily (e.g., larger obs error or infrequent assimilation)
(3) experiments with model imperfection

Those additional experiments, I believe, should improve the manuscript more.

We thank the reviewer for his generous words and comments.

- Concerning items 1 and 3: The distinction between EnRML/IEnKS (following our improvements to EnRML) is their stochastic/deterministic nature. Since both are derived from the same hidden Markov model (HMM) framework, without system error, there seems to be little reason to suspect that one would systematically be better suited to deal with it. We therefore prefer to keep the manuscript short and focused, and defer to other studies for the issue of system error.

- Concerning item 2: Please see the response to P. Sakov's point 8, and M. Bocquet's point 26.

Minor. 1. Please add dimensions of matrices as Eqs. (13) and (14) so that we can follow equations easier.

2. I recommend the authors to add a schematic figure that simply illustrates the proposed method compared with the original EnRML and iterative EnKS.

3. "stochastic and deterministic ES-MDA" should be explained more.

1. Done, thanks.

2. We were not able to accomplish this to a satisfactory degree.

3. Done, thanks.

RC3 (Marc Bocquet)

This is a very nice paper. Taking inspiration from the deterministic IEnKS, it significantly clarifies the derivation of the EnRML which I personally always found a bit convoluted. In spite of all the technical details, it is a relief to see the simple and sleek algorithm in page 12 of the manuscript. It allows for an immediate comparison with the deterministic IEnKS and it makes sense even without going into the details of the derivation. Part (and only part) of the simplification is reminiscent of the simplification operated in Bocquet and Sakov (2012) onto the IEnKF algorithm of Sakov et al. (2012) (line 21 of the main algorithm in Appendix A) without fundamentally changing the method. This could be briefly mentioned. I have not checked the appendices which are very technical and would require too much time to confidently check.

> We thank the reviewer for his generous words. The "reminiscence" point is clarified in item 30.

1. The line numbering is inconsistent (unpractical at best)!

> Sorry! I don't know how it happened (...probably it's a compilation issue).
>
> PS: Also note that I'm not able to remove the pagewise option, which is part of copernicus.cls.

2. line 1: The parentheses around stochastic are unnecessary.

> I have gone back and forth on this a lot, actually. There is a subtle interplay of the phrasing (i) here, (ii) below, for the IEnKS, and (iii) in the title.

3. line 12: "reservoir" → "oil reservoir": I believe reservoir is not natural for the usual NPG reader.

> Done, thanks.

4. line 16: Readers unfamiliar with the EnRML may jump to the beginning of the derivation: section 2: But then, there would be no introduction at all for theses readers. They do deserve a few sentences! (the abstract does not count.)

> Done, thanks. Moreover, this resulted in the incorporation of the "layout" section as a paragraph here.

5. lines 27-28: Parentheses are missing around the equations' number.

> Done, thanks.

6. line 44: Bocquet and Sakov (2012) could be mentioned here, as it showed that the requirement for inverses in Sakov et al. (2012) was unnecessary.

> Done, thanks.

7. lines 50-52: I guess you are missing the key point which is that chaotic model require sequential assimilation, whereas oil reservoir models, although nonlinear (and non trivial), are not chaotic.

> Done, thanks.

8. line 59: "some of the results" → "some of the mathematical results" (otherwise, the statement would seem odd).

> Done, thanks.

9. line 64: This has also been discussed in Liu et al. (2017) and to some extent Morzfeld et al. (2018).

> Done, thanks.

10. page 3, line 12: Please define $\|$.

> (Unless I'm missing something) this was/is defined right there (i.e. below eqn 3).

11. page 4, line 19: The section title is too generic and not consistent with the one chosen for section 2.3. "RML" would be more consistent.

> Done, thanks.

12. page 4, line 30: "first-order" is ambiguous. Strictly speaking, this is second-order as a Taylor expansion but without second-order derivatives.

> Done, thanks.

13. page 4, line 41: Please define $\mathbf{I}_M$.

> Done, thanks.

14. Page 5, line 49: $\mathbf{C}_y$ is often called the innovation covariance matrix, or innovation statistics.

> Please see our response to P. Sakov's point 3.

15. Page 5, line 50: "than the inversion to compute $\mathbf{C}$" → "than the inversion needed to compute $\mathbf{C}_\bullet$ in (7b)."

> Done, thanks.

16. page 5, line 62: "yield" → "yields".

> I like the subjunctive "flourish" in English, but ok.

17. page 5, line 68: "without the costly use of Metropolis-Hastings": More fundamentally this is due to the curse of dimensionality (see e.g., Liu et al. (2017)).

> Done, thanks.

18. page 7, line 6: "Maciejewski and Klein, 1985" → "as proven by ..." or use parentheses.

> Done, thanks.

19. page 7, Theorem 1: At the NPG level, this result can be seen and written down on the back of an envelope, and that is why nobody cares to do so. It is nice though that you show it rigorously but since the heuristic for this proof is adamant, this would not really be required in NPG. By that I mean that previous authors are not really guilty. Also, I believe that the heuristic derivation is not restricted to Gaussian distributions, is it?

> In order to hasten the exchange, we have discussed this item in a private correspondence with the reviewer. We thus established that the reviewer did not fully appreciate the result. Therefore, to better emphasize its qualities, the paragraph has been somewhat reorganized.

20. page 8, lines 41-48: This can be better understood thinking in terms of conditioning of the associated cost function.

> Done, thanks.

21. page 8, line 58: "the control vector" → "a control vector" right? there may be several.

> Yes, thanks.

22. page 9, line 90: "Inversely" → "Conversely".

> Done, thanks.

23. page 12, line 63: "pre-multiplying" is ambiguous. Say for instance on the right or on the left.

> Done, thanks (also did "post-multiplying")

24. page 13, line 85: There is also a quasi-static variant of the deterministic IEnKS that would be worth considering (Fillion et al., 2018). However the data assimilation window length your chose might not be long enough to do so.

> (Unless I'm missing something) this was/is mentioned in the associated footnote.

25. page 13, line 10: 10'000, do you mean 10,000?

> Yes, thanks.

26. page 14, line 18: I would add the smoothing RMSE to the numerical study to muscle it up. Moreover, I noticed that it is often uneasy for colleagues to grasp that such filter yields better filtering RMSE. I would show both the filtering and smoothing RMSEs to tell that these methods do both with high accuracy.

> We have included plots of the smoothing RMSE, and clarified the distinction to analysis RMSE further in the text.
>
> Also see the response to P. Sakov's point 8.

27. page 14, line 31: You could mention that this is qualitatively if not quantitatively similar to the deterministic versus stochastic EnKF.

> Done, thanks (it was/is also noted in the summary).

28. Page 14, line 42: "has been subject of" → "has been the subject of".

> Done, thanks.

29. page 14, line 42: "tuning of the step length": what does it mean? I really have no clue.

> Reformulated. Hopefully it makes sense now.

30. page 15, line 48: This is really reminiscent of the improvement brought about by Bocquet and Sakov (2012) onto Sakov et al. (2012) in the context of the deterministic IEnKF/IEnKS.

> As far as I can tell, avoiding the explicit computation of $\bar{\mathbf{M}}_i$ in favour of $\mathbf{Y}_i = \bar{\mathbf{M}}_i\mathbf{X}$, and its computation by an inverse transform, was already in place (in the deterministic/IEnKS context) in Sakov, Oliver, and Bertino [2012]. Thus, I believe you're referring to the product $(\mathbf{X}^\mathsf{T}\mathbf{X})^+\mathbf{X}^\mathsf{T}$ on line 21 of their algorithm, which was simplified by Bocquet and Sakov [2012] by the change of variables to $\boldsymbol{w}$ (I also faintly remember a presentation with an explicit reduction of the product, but I cannot find the source). It is accomplished in the same manner in our section 3.4, where the papers have now been appropriately cited.

31. page 16, line 57: "do not go the length of" → "do not go to the length of".

> Changed to "do not venture to"

32. page 16, line 63: "prove" → "proves".

> Done, thanks.

References

Bocquet, M. and Sakov, P.: Combining inflation-free and iterative ensemble Kalman filters for strongly nonlinear systems, Nonlinear Processes in Geophysics, 19, 383–399, 2012.

Bocquet, M. and Sakov, P.: Joint state and parameter estimation with an iterative ensemble Kalman smoother, Nonlinear Processes in Geophysics, 20, 803–818, 2013.

Gu, Y. and Oliver, D. S.: An iterative ensemble Kalman filter for multiphase fluid flow data assimilation, SPE Journal, 12, 438–446, 2007.

Sakov, P., Oliver, D. S., and Bertino, L.: An Iterative EnKF for Strongly Nonlinear Systems., Monthly Weather Review, 140, 1988–2004, 2012.

Revising the stochastic iterative ensemble smoother

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Abstract

Ensemble randomized maximum likelihood (EnRML) is an iterative (stochastic) ensemble smoother, used for large and nonlinear inverse problems, such as history matching and data assimilation. Its current formulation is overly complicated and has issues with computational costs, noise, and covariance localization, even causing some practitioners to omit crucial prior information. This paper resolves these difficulties and streamlines the algorithm, without changing its output. These simplifications are achieved through the careful treatment of the linearizations and subspaces. For example, it is shown (a) how ensemble linearizations relate to average sensitivity, and (b) that the ensemble does not loose rank during updates. The paper also draws significantly on the theory of the (deterministic) iterative ensemble Kalman smoother (IEnKS). Comparative benchmarks are obtained with the Lorenz-96 model with these two smoothers and the ensemble smoother using multiple data assimilation (ES-MDA).

1 Introduction

Ensemble (Kalman) smoothers are approximate methods used for data assimilation (state estimation in geoscience), history matching (parameter estimation for petroleum reservoirs), and other inverse problems constrained by partial differential equations. Iterative forms of ~~the ensemble smoother~~these smoothers, derived from optimization perspectives, have proven useful in improving the estimation accuracy when the forward operator is nonlinear. Ensemble randomized maximum likelihood (EnRML) ~~, also known as the iterative ensemble smoother (IES),~~ is one such method. ~~This paper fixes several issues~~

This paper rectifies several conceptual and computational complications with EnRML, ~~described in the following.~~ detailed in section 1.1. As emphasized in section 1.2, these improvements are largely inspired by the theory of the iterative ensemble Kalman smoother (IEnKS). *Readers unfamiliar with EnRML may jump to the beginning of the derivation: section ~~2.~~*, which defines the inverse problem and the idea of the randomized maximum likelihood method. Section 3 derives the new formulation of EnRML, which is summarized by Algorithm 1 of section 3.7. Section 4 shows benchmark experiments obtained with various iterative ensemble smoothers. Appendix A provides proofs of some of the mathematical results used in the text.

1.1 Ensemble randomized maximum likelihood (EnRML): obstacles

The Gauss-Newton variant of EnRML was given by Gu and Oliver [2007]; Chen and Oliver [2012], with an important precursor being Reynolds et al. [2006]. This version explicitly requires the ensemble-estimated "model sensitivity" matrix, herein denoted $\bar{\mathbf{M}}_i$. As detailed in section 3, this is problematic because $\bar{\mathbf{M}}_i$ is noisy and requires the computation of the pseudo-inverse of the "anomalies", $\mathbf{X}_i^{+}$, for each iteration, i.

A Levenberg-Marquardt variant was proposed in the landmark paper of Chen and Oliver [2013b]. Its main originality is a partial resolution to the above issue by modifying the Hessian (beyond the standard trust-region step regularization): the prior ensemble covariance matrix is replaced by the posterior covariance (of iteration i): $\bar{\mathbf{C}}_{\boldsymbol{x}} \leftarrow \bar{\mathbf{C}}_{\boldsymbol{x},i}$. Now the Kalman gain form of the *likelihood increment* is "vastly simplified", because the linearization $\bar{\mathbf{M}}_i$ only appears in the product $\bar{\mathbf{M}}_i \bar{\mathbf{C}}_{\boldsymbol{x},i} \bar{\mathbf{M}}_i^{\mathsf{T}}$, which does not require $\mathbf{X}_i^{+}$. For the *prior increment*, on the other hand, the modification breaks its Kalman gain form. Meanwhile, the precision matrix form, i.e. their equation (10), is already invalid because it requires the inverse of $\bar{\mathbf{C}}_{\boldsymbol{x},i}$. Still, in their equation (15), the prior increment is formulated with an inversion in ensemble space, and also unburdened of the explicit computation of $\bar{\mathbf{M}}_i$. Intermediate explanations are lacking, but could be construed to involve approximate inversions. Another issue is that the pseudo-inverse of $\bar{\mathbf{C}}_{\boldsymbol{x}}$ is now required (via $\mathbf{X}$), and covariance localization is further complicated.

An approximate version was therefore also proposed, where the prior mismatch term is omitted from the update formula altogether. This is not principled, and severely aggravates the chance of over-fitting and poor prediction skill. Therefore, unless the prior mismatch term is relatively insignificant, over-fitting must be prevented by limiting the number of steps or by clever stopping criteria. Nevertheless, this version has received significant attention in history matching.

This paper revises EnRML; without any of the above tricks, we formulate the algorithm such that there is

no explicit computation of $\bar{\mathbf{M}}_i$, and show how the product $\bar{\mathbf{M}}_i\mathbf{X}$ may be computed without any pseudo-inversions of the matrix of anomalies. Consequently, the algorithm is simplified, computationally and conceptually, and there is no longer any reason to omit the prior increment. Moreover, the Levenberg-Marquardt variant is a trivial modification of the Gauss-Newton variant. The above is achieved by improvements to the derivation, notably by (a) improving the understanding of the sensitivity/linearizations involved, (b) explicitly and rigorously treating issues of rank-deficiency and subspaces, and (c) avoiding premature insertion of singular value decompositions (SVD).

1.2 Iterative ensemble Kalman smoother (IEnKS)

The contributions of this paper (listed by the previous paragraph) are original, but draw heavily on the theory of the ~~iterative ensemble Kalman smoother (IEnKS) of Sakov et al. [2012]; Bocquet and Sakov [2014]~~IEnKS of Sakov et al. [2012]; Bocquet and Sakov [2012, 2014]. Relevant precursors include [Zupanski, 2005], as well as the iterative, extended Kalman filter [e.g., Jazwinski, 1970].

It is informally known that EnRML can be seen as a stochastic flavour of the IEnKS [Sakov et al., 2012]. Indeed, while the IEnKS update takes the form of a deterministic, "square-root" transformation, based in a single objective function, EnRML uses stochastic, "perturbed observations", associated with an ensemble of randomized objective functions.

Another notable difference is that the IEnKS was developed in the atmospheric literature, while EnRML was developed in the literature on subsurface flow. Thus, typically, the IEnKS is applied to (sequential) state estimation problems such as filtering for chaotic dynamical systems, while EnRML is applied to (batch) parameter estimation problems, such as nonlinear inversion for physical constants and boundary conditions. ~~As illustrated~~ For these problems, EnRML is sometimes referred to as the iterative ensemble smoother (IES). As shown by Gu and Oliver [2007], however, EnRML is easily reformulated for the sequential problem~~, and vice-versa for the IEnKS~~. Vice-versa, the IEnKS may be formulated for the batch problem.

The improvements to the EnRML algorithm herein renders it very similar to the IEnKS, also in computational cost. It thus fully establishes that EnRML is ~~"the stochastic~~ the stochastic "counterpart" to the IEnKS. In spite of the similarities, the theoretical insights and comparative experiments of this paper should make it interesting also for readers already familiar with the IEnKS.

1.3 ~~Layout~~

~~Section 2 defines the inverse problem and the idea of the randomized maximum likelihood method. Section 3 derives the new formulation of EnRML, summarized in Algorithm 1 of section 3.7. Section 4 shows benchmark experiments obtained with various iterative ensemble smoothers. Appendix A provides proofs of some of the results used in the text.~~

2 RML

Randomized maximum likelihood (RML) [Kitanidis, 1995; Oliver, 1996; Oliver et al., 2008] is an approximate solution approach to a class of inverse problems. The form of RML described here is a simplification, common for large inverse problems, ~~which does not make use of~~ without the use of a correction step (such as Metropolis-Hastings~~techniques~~). This restricts the class of problems for which it is unbiased, but makes it more tractable [Oliver, 2017]. ~~A similar method was~~ Similar methods were proposed and studied by ~~Bardsley et al. [2014]~~ Bardsley et al. [2014]; Liu et al. [2017]; Morzfeld et al. [2018] .

2.1 The inverse problem

Consider the problem of estimating ~~an~~ the unknown, high-dimensional ~~parameter~~ state (or parameter) vector $\boldsymbol{x} \in \mathbb{R}^M$, given the observation $\boldsymbol{y} \in \mathbb{R}^P$. It is assumed that

$$\boldsymbol{y} = \mathcal{M}(\boldsymbol{x}) + \boldsymbol{\delta}\,,$$

~~where~~ the (generic, and typically nonlinear) forward/observation process may be approximated by a computational model, $\mathcal{M}$, ~~is known and typically nonlinear, and the observation~~ so that

$$\boldsymbol{y} = \mathcal{M}(\boldsymbol{x}) + \boldsymbol{\delta}\,, \tag{1}$$

where the error, $\boldsymbol{\delta}$ ~~, is random noise, giving~~ is random and gives rise to a likelihood, $p(\boldsymbol{y}|\boldsymbol{x})$.

In the Bayesian paradigm, prior information is quantified as a probability density function (pdf) called the prior, denoted $p(\boldsymbol{x})$, and the truth, $\boldsymbol{x}$, is considered a draw thereof. The inverse problem then consists of computing and representing the posterior which, in principle, is given by pointwise multiplication:

$$p(\boldsymbol{x}|\boldsymbol{y}) \propto p(\boldsymbol{y}|\boldsymbol{x})\, p(\boldsymbol{x})\,, \tag{2}$$

quantifying the updated estimation of $\boldsymbol{x}$. Due to the noted high-dimensionality and nonlinearity, this can be challenging, necessitating approximate solutions.

The prior is assumed Gaussian, with mean $\boldsymbol{\mu}_{\boldsymbol{x}}$ and covariance $\mathbf{C}_{\boldsymbol{x}}$, i.e.

$$\begin{aligned} p(\boldsymbol{x}) &= \mathcal{N}(\boldsymbol{x} \,|\, \boldsymbol{\mu}_{\boldsymbol{x}}, \mathbf{C}_{\boldsymbol{x}}) \\ &= |2\pi\mathbf{C}_{\boldsymbol{x}}|^{-\frac{1}{2}}\, e^{-\frac{1}{2}\|\boldsymbol{x}-\boldsymbol{\mu}_{\boldsymbol{x}}\|^2_{\mathbf{C}_{\boldsymbol{x}}}}\,. \end{aligned} \tag{3}$$

For now, the prior covariance matrix, ~~$\mathbf{C}_{\boldsymbol{x}}$~~ $\mathbf{C}_{\boldsymbol{x}} \in \mathbb{R}^{M\times M}$, is assumed invertible such that the corresponding norm, $\|\boldsymbol{x}\|^2_{\mathbf{C}_{\boldsymbol{x}}} = \boldsymbol{x}^{\mathsf{T}}\mathbf{C}_{\boldsymbol{x}}^{-1}\boldsymbol{x}$, is defined. Note that vectors are taken to have column orientation, and that $\boldsymbol{x}^{\mathsf{T}}$ denotes the transpose.

The observation error, $\boldsymbol{\delta}$, is assumed drawn from:

$$p(\boldsymbol{\delta}) = \mathcal{N}(\boldsymbol{\delta} \,|\, \mathbf{0}, \mathbf{C}_{\boldsymbol{\delta}}) \,, \tag{4}$$

whose covariance, $\cancel{\mathbf{C}_{\boldsymbol{\delta}}}\mathbf{C}_{\boldsymbol{\delta}} \in \mathbb{R}^{P\times P}$, will always be assumed invertible. Then, assuming $\boldsymbol{\delta}$ and $\boldsymbol{x}$ are independent and recalling equation (1),

$$p(\boldsymbol{y}|\boldsymbol{x}) = \mathcal{N}(\boldsymbol{y} \,|\, \mathcal{M}(\boldsymbol{x}), \mathbf{C}_{\boldsymbol{\delta}}) \,. \tag{5}$$

2.2 ~~The algorithm~~Randomize, then optimize

The Monte-Carlo approach offers a convenient representation of distributions as samples. Here, the prior is represented by the "prior ensemble", $\{\boldsymbol{x}_n\}_{n=1}^N$, whose members (sample points) are assumed independently drawn from it. RML is ~~a relatively~~ an efficient method to approximately "condition" (i.e. implement (2) on) the prior ensemble, using optimization. Firstly, an ensemble of perturbed observations, $\{\boldsymbol{y}_n\}_{n=1}^N$, is generated as $\boldsymbol{y}_n = \boldsymbol{y} + \boldsymbol{\delta}_n$, where $\boldsymbol{\delta}_n$ is independently drawn according to equation (4).

Then, the n-th "randomized log-posterior", $J_{\boldsymbol{x},n}$, is defined by Bayes' rule (2), except with the prior mean and the observation replaced by the n-th members of the prior and observation ensembles:

$$J_{\boldsymbol{x},n}(\boldsymbol{x}) = \tfrac{1}{2}\|\boldsymbol{x} - \boldsymbol{x}_n\|^2_{\mathbf{C}_{\boldsymbol{x}}} + \tfrac{1}{2}\|\mathcal{M}(\boldsymbol{x}) - \boldsymbol{y}_n\|^2_{\mathbf{C}_{\boldsymbol{\delta}}} \,. \tag{6}$$

The two terms are referred to as the model mismatch (log-prior) and data mismatch (log-likelihood), respectively.

Finally, these log-posteriors are minimized. Using the Gauss-Newton iterative scheme (for example) requires (7a) its gradient and (7b) ~~a~~ its Hessian approximated by first-order ~~approximation to its Hessian~~ model expansions, both evaluated at the current iterate, labelled $\boldsymbol{x}_{n,i}$ for each member n and iteration i. To simplify the notation, define $\boldsymbol{x}_\bullet = \boldsymbol{x}_{n,i}$. Objects evaluated at $\boldsymbol{x}_\bullet$ are similarly denoted; for instance, $\cancel{\mathbf{M}_\bullet = \mathcal{M}'(\boldsymbol{x}_\bullet)}$ $\mathbf{M}_\bullet = \mathcal{M}'(\boldsymbol{x}_\bullet) \in \mathbb{R}^{P\times M}$ denotes the Jacobian of $\mathcal{M}$ evaluated at $\boldsymbol{x}_\bullet$, and

$$\nabla J_\bullet = \mathbf{C}_{\boldsymbol{x}}^{-1}[\boldsymbol{x}_\bullet - \boldsymbol{x}_n] + \mathbf{M}_\bullet^{\mathsf{T}}\mathbf{C}_{\boldsymbol{\delta}}^{-1}[\mathcal{M}(\boldsymbol{x}_\bullet) - \boldsymbol{y}_n] \,, \tag{7a}$$

$$\mathbf{C}_\bullet^{-1} = \mathbf{C}_{\boldsymbol{x}}^{-1} + \mathbf{M}_\bullet^{\mathsf{T}}\mathbf{C}_{\boldsymbol{\delta}}^{-1}\mathbf{M}_\bullet \,. \tag{7b}$$

Application of the Gauss-Newton scheme yields:

$$\begin{aligned} \boldsymbol{x}_{n,i+1} &= \boldsymbol{x}_\bullet - \mathbf{C}_\bullet \nabla J_\bullet \\ &= \boldsymbol{x}_\bullet + \boldsymbol{\Delta}_\bullet^{\text{prior}} + \boldsymbol{\Delta}_\bullet^{\text{lklhd}} \,, \end{aligned} \tag{8}$$

where the prior (or model) and likelihood (or data) increments are respectively given by:

$$\boldsymbol{\Delta}_\bullet^{\text{prior}} = \mathbf{C}_\bullet\mathbf{C}_{\boldsymbol{x}}^{-1}[\boldsymbol{x}_n - \boldsymbol{x}_\bullet] \,, \tag{9a}$$

$$\boldsymbol{\Delta}_\bullet^{\text{lklhd}} = \mathbf{C}_\bullet\mathbf{M}_\bullet^{\mathsf{T}}\mathbf{C}_{\boldsymbol{\delta}}^{-1}[\boldsymbol{y}_n - \mathcal{M}(\boldsymbol{x}_\bullet)] \,, \tag{9b}$$

which can be called the "precision matrix" form.

Alternatively, by corollaries of the well known Woodbury matrix identity, the increments can be written in the "Kalman gain" form:

$$\boldsymbol{\Delta}_\bullet^{\text{prior}} = (\mathbf{I}_M - \mathbf{K}_\bullet\mathbf{M}_\bullet)[\boldsymbol{x}_n - \boldsymbol{x}_\bullet] \,, \tag{10a}$$

$$\boldsymbol{\Delta}_\bullet^{\text{lklhd}} = \mathbf{K}_\bullet[\boldsymbol{y}_n - \mathcal{M}(\boldsymbol{x}_\bullet)] \,, \tag{10b}$$

where $\cancel{\mathbf{K}_\bullet \text{ is the }}\mathbf{I}_M \in \mathbb{R}^{M\times M}$ is the identity matrix, and $\mathbf{K}_\bullet \in \mathbb{R}^{M\times P}$ is the gain matrix:

$$\mathbf{K}_\bullet = \mathbf{C}_{\boldsymbol{x}}\mathbf{M}_\bullet^{\mathsf{T}}\mathbf{C}_{\boldsymbol{y}}^{-1} \,, \tag{11}$$

with

$$\mathbf{C}_{\boldsymbol{y}} = \mathbf{M}_\bullet\mathbf{C}_{\boldsymbol{x}}\mathbf{M}_\bullet^{\mathsf{T}} + \mathbf{C}_{\boldsymbol{\delta}} \,. \tag{12}$$

As the subscript suggests, $\mathbf{C}_{\boldsymbol{y}}$ may be identified (in the linear case) as the prior covariance of the observation, ~~equation (1)~~$\boldsymbol{y}$, of equation (1); it is also the covariance of the innovation, $\boldsymbol{y} - \mathcal{M}(\boldsymbol{\mu}_{\boldsymbol{x}})$. Note that if $P \ll M$, then the inversion of $\cancel{\mathbf{C}_{\boldsymbol{y}}}\mathbf{C}_{\boldsymbol{y}} \in \mathbb{R}^{P\times P}$ for the Kalman gain form (10) is significantly cheaper than the inversion ~~to compute~~ ~~$\mathbf{C}_\bullet$~~ of $\mathbf{C}_\bullet \in \mathbb{R}^{M\times M}$ for the precision matrix form (9).

3 EnRML

Ensemble-RML (EnRML) is an approximation of RML where the ensemble is used in its own update, by estimating $\mathbf{C}_{\boldsymbol{x}}$ and $\mathbf{M}_\bullet$. This section derives EnRML, and gradually introduces the new improvements.

Computationally, compared to RML, EnRML offers the simultaneous benefits of working with low-rank representations of covariances, and not requiring a tangent-linear (or adjoint) model. Both advantages will be further exploited in the new formulation of EnRML.

Concerning their sampling properties, a few points can be made. Firstly (due to the ensemble covariance), EnRML is biased for finite N, even for a linear-Gaussian problem, for which RML will sample the posterior correctly. This bias arises for the same reasons as in the ensemble Kalman filter [EnKF, van Leeuwen, 1999; Sacher and Bartello, 2008]. Secondly (due to the ensemble linearization), EnRML effectively smoothes the likelihood. It is therefore less prone to getting trapped in local maxima of the posterior [Chen and Oliver, 2012]. Sakov et al. [2018] explain this by drawing an analogy to the secant method, as compared to the Newton method. Hence, it may reasonably be expected that EnRML ~~yield~~ yields constructive results if the probability mass of the exact posterior is concentrated around its global maximum. Although this regularity condition is rather vague, it would require that the model be "not too nonlinear" in this neighbourhood. Conversely, EnRML is wholly inept at reflecting multimodality introduced through the likelihood, and so RML may be better suited when local modes feature prominently, as is quite common in problems of subsurface flow [Oliver and Chen, 2011]. However, while RML has the ability to sample multiple modes, it is difficult to predict to what extent their relative proportions will be ~~correct~~ accurate (without the costly use of a correction step such as Metropolis-Hastings). Further comparison of the sampling properties of RML and EnRML was done by Evensen [2018].

3.1 Ensemble preliminaries

For convenience, define the concatenations:

$$\mathbf{E} = \left[\, \boldsymbol{x}_1 \,, \quad \dots \quad \boldsymbol{x}_n \,, \quad \dots \quad \boldsymbol{x}_N \,\right] \in \mathbb{R}^{M \times N} \,, \tag{13}$$

$$\mathbf{D} = \left[\, \boldsymbol{\delta}_1 \,, \quad \dots \quad \boldsymbol{\delta}_n \,, \quad \dots \quad \boldsymbol{\delta}_N \,\right] \in \mathbb{R}^{P \times N} \,, \tag{14}$$

which are known as the "ensemble matrix" and the "perturbation matrix", respectively.

Projections sometimes appear through the use of linear regression. We therefore recall [Trefethen and Bau, 1997] that a (square) matrix $\mathbf{\Pi}$ is an orthogonal projector if

$$\mathbf{\Pi}\mathbf{\Pi} = \mathbf{\Pi} = \mathbf{\Pi}^\mathsf{T} \,. \tag{15}$$

For any matrix $\mathbf{A}$, let $\mathbf{\Pi}_\mathbf{A}$ denote the projector whose image is the column space of $\mathbf{A}$, implying that

$$\mathbf{\Pi}_\mathbf{A}\mathbf{A} = \mathbf{A} \,. \tag{16}$$

Equivalently, $\mathbf{\Pi}_\mathbf{A}^\perp \mathbf{A} = \mathbf{0}$, where $\mathbf{\Pi}_\mathbf{A}^\perp = \mathbf{I} - \mathbf{\Pi}_\mathbf{A}$ is called the complementary projector. The (Moore-Penrose) pseudo-inverse, $\mathbf{A}^+$, may be used to express the projector:

$$\mathbf{\Pi}_\mathbf{A} = \mathbf{A}\mathbf{A}^+ = (\mathbf{A}^\mathsf{T})^+(\mathbf{A}^\mathsf{T}) \,. \tag{17}$$

Here, the second equality follows from the first by equation (15) and $(\mathbf{A}^+)^\mathsf{T} = (\mathbf{A}^\mathsf{T})^+$. The formulae simplify further in terms of the SVD of $\mathbf{A}$.

Now, denote $\mathbb{1} \in \mathbb{R}^N$ the (column) vector of ones~~, and let $\mathbf{I}_N$ be the N-by-N identity matrix.~~. The matrix of anomalies, ~~$\mathbf{X}$~~$\mathbf{X} \in \mathbb{R}^{M \times N}$, is defined and computed by subtracting the ensemble mean, $\bar{\boldsymbol{x}} = \mathbf{E}\mathbb{1}/N$, from each column of $\mathbf{E}$. It should be appreciated that this amounts to the projection:

$$\mathbf{X} = \mathbf{E} - \bar{\boldsymbol{x}}\mathbb{1}^\mathsf{T} = \mathbf{E}\mathbf{\Pi}_\mathbb{1}^\perp \,, \tag{18}$$

where $\mathbf{\Pi}_\mathbb{1}^\perp = \mathbf{I}_N - \mathbf{\Pi}_\mathbb{1}$, with $\mathbf{\Pi}_\mathbb{1} = \mathbb{1}\mathbb{1}^\mathsf{T}/N$.

Definition 1 (The ensemble subspace)**.** *The flat (i.e. affine subspace) given by:* $\{\boldsymbol{x} \in \mathbb{R}^M \;:\; [\boldsymbol{x} - \bar{\boldsymbol{x}}] \in \mathrm{col}(\mathbf{X})\}$.

Similarly to section 2, iteration index ($i > 0$) subscripting on $\mathbf{E}$, $\mathbf{X}$, and other objects, is used to indicate that they are conditional (i.e. posterior). The iterations are initialized with the prior ensemble: $\boldsymbol{x}_{n,0} = \boldsymbol{x}_n$.

3.2 The constituent estimates

The ensemble estimates of $\mathbf{C}_{\boldsymbol{x}}$ and $\mathbf{M}_\bullet$ are the building blocks of the EnRML algorithm. The canonical estimators are used, namely the sample covariance (19a), and the least-squares linear regression coefficients (19b). They are denoted with the overhead bar:

$$\bar{\mathbf{C}}_{\boldsymbol{x}} = \tfrac{1}{N-1}\mathbf{X}\mathbf{X}^\mathsf{T} \,, \tag{19a}$$

$$\bar{\mathbf{M}}_i = \mathcal{M}(\mathbf{E}_i)\mathbf{X}_i^+ \,. \tag{19b}$$

The anomalies at iteration i are again given by $\mathbf{X}_i = \mathbf{E}_i\mathbf{\Pi}_\mathbb{1}^\perp$, usually computed by subtraction of $\bar{\boldsymbol{x}}_i$. The matrix $\mathcal{M}(\mathbf{E}_i)$ is defined by the column-wise application of $\mathcal{M}$ to the ensemble members. Conventionally, $\mathcal{M}(\mathbf{E}_i)$ would also be centred in equation (19b), i.e. ~~post-multiplied~~ multiplied on the right by $\mathbf{\Pi}_\mathbb{1}^\perp$. However, this operation (and notational burden) can be neglected, because $\mathbf{\Pi}_\mathbb{1}^\perp\mathbf{X}_i^+ = \mathbf{X}_i^+$, which follows from $\mathbf{\Pi}(\mathbf{A}\mathbf{\Pi})^+ = (\mathbf{A}\mathbf{\Pi})^+$ ~~[valid for any matrix $\mathbf{A}$ and projector $\mathbf{\Pi}$ Maciejewski and Klein, 19~~ [valid for any matrix $\mathbf{A}$ and projector $\mathbf{\Pi}$, as shown by Maciejewski .

Note that the linearization (previously $\mathbf{M}_\bullet$, now $\bar{\mathbf{M}}_i$) no longer depends on the ensemble index, n. Indeed, it has been called "average sensitivity" since the work of Zafari and Reynolds [2005]; Reynolds et al. [2006]; Gu and Oliver [2007]. ~~The formula (19b) for $\bar{\mathbf{M}}_i$ is sometimes arrived at via a Taylor expansion of $\mathcal{M}$ around $\bar{\boldsymbol{x}}_i$, but this requires further, indeterminate approximations to obtain any other interpretation than $\mathcal{M}'(\bar{\boldsymbol{x}}_i)$: the Jacobian evaluated at the ensemble mean. Instead, the "average sensitivity/derivative/gradient" description suggest that~~

$$\bar{\mathbf{M}} \approx \frac{1}{N}\sum_{n=1}^{N} \mathcal{M}'(\boldsymbol{x}_n) \,,$$

~~where the subscript i has been temporarily dropped for clarity. However, equation (20) does not appear to have been spelled out in the literature, and the sense in which it holds has not yet been established; this~~ However, this intuition has not been rigorously justified.[1] This is accomplished by ~~Theorem 1~~the following theorem.

Theorem 1 (Regression coefficients versus derivatives)**.** ~~*Let $\boldsymbol{x}$ be drawn from the distribution of the ensemble (e.g., the prior or posterior of any iteration):*~~ *Suppose the ensemble is drawn from a Gaussian. Then*

$$\lim_{N\to\infty} \bar{\mathbf{M}} = \mathbb{E}[\mathcal{M}'(\boldsymbol{x})] \,, \tag{20}$$

with "almost sure" convergence, and expectation ($\mathbb{E}$) *in* $\boldsymbol{x}$~~.~~*, which has the same distribution as the ensemble members. Regularity conditions and proof in appendix A.* ~~*Note: the expectation could also be defined using the ensemble itself, since* $\mathbb{E}[N^{-1}\sum_n \mathcal{M}'(\boldsymbol{x}_n)] = \mathbb{E}[\mathcal{M}'(\boldsymbol{x})]$.~~

~~Note that the~~ A corollary of Theorem 1 is that $\bar{\mathbf{M}} \approx \frac{1}{N}\sum_{n=1}^{N}\mathcal{M}'(\boldsymbol{x}_n)$, justifying the "average sensitivity/derivative description. The theorem applies for the ensemble of *any* Gaussian, and hence also holds for $\bar{\mathbf{M}}_i$. On the other hand, the generality of Theorem 1 is restricted by ~~its~~ the Gaussianity assumption. Thus, for generality and precision, $\bar{\mathbf{M}}_i$ should simply be labelled "the least-squares (linear) fit" of $\mathcal{M}$, based on $\mathbf{E}_i$.

~~Finally, note that~~ Note that the computation (19b) of $\bar{\mathbf{M}}_i$ seemingly requires calculating a new pseudo-inverse, $\mathbf{X}_i^+$, at each iteration, i; this is addressed in section 3.6.

The prior covariance estimate (previously $\mathbf{C}_{\boldsymbol{x}}$, now $\bar{\mathbf{C}}_{\boldsymbol{x}}$) is *not* assumed invertible, in contrast to section 2. It is then not possible to employ the precision matrix forms (9) because $\bar{\mathbf{C}}_{\boldsymbol{x}}^{-1}$ is not defined. Using the $\bar{\mathbf{C}}_{\boldsymbol{x}}^{+}$ in its stead is

[1] The formula (19b) for $\bar{\mathbf{M}}_i$ is sometimes arrived at via a truncated Taylor expansion of $\mathcal{M}$ around $\bar{\boldsymbol{x}}_i$. This is already an approximation, and still requires further, indeterminate approximations to obtain any other interpretation than $\mathcal{M}'(\bar{\boldsymbol{x}}_i)$: the Jacobian evaluated at the ensemble mean.

flawed and damaging because it is zero in the directions orthogonal to the ensemble subspace, so that its use would imply that the prior is assumed infinitely uncertain (i.e. flat) as opposed to infinitely certain (like a delta function) in those directions. Instead, ~~as shown in the following,~~ one should employ ensemble subspace formulae, or equivalently ~~, the~~ (as shown in the following, using corollaries of the Woodbury identity), the Kalman gain form.

3.3 Estimating the Kalman gain

The ensemble estimates (19) are now substituted into the Kalman gain form of the update, equation (10) to (12). The ensemble estimate of the gain matrix, denoted $\bar{\mathbf{K}}_i$, thus becomes:

$$\begin{aligned}\bar{\mathbf{K}}_i &= \bar{\mathbf{C}}_{\boldsymbol{x}}\bar{\mathbf{M}}_i^{\mathsf{T}}\big(\bar{\mathbf{M}}_i\bar{\mathbf{C}}_{\boldsymbol{x}}\bar{\mathbf{M}}_i^{\mathsf{T}}+\mathbf{C}_{\boldsymbol{\delta}}\big)^{-1}\\ &= \mathbf{X}\mathbf{Y}_i^{\mathsf{T}}\big(\mathbf{Y}_i\mathbf{Y}_i^{\mathsf{T}}+(N{-}1)\mathbf{C}_{\boldsymbol{\delta}}\big)^{-1}\,,\end{aligned} \tag{21}$$

where ~~$\mathbf{Y}_i$~~ $\mathbf{Y}_i \in \mathbb{R}^{P\times N}$ has been defined as the *prior* (i.e. unconditioned) anomalies, under the action of the i-th iterate linearization:

$$\mathbf{Y}_i = \bar{\mathbf{M}}_i\mathbf{X}\,. \tag{22}$$

A Woodbury corollary ~~(again, no implicit pseudo-inverting),~~ can be used to express $\bar{\mathbf{K}}_i$ as:

$$\bar{\mathbf{K}}_i = \mathbf{X}\bar{\mathbf{C}}_{\boldsymbol{w},i}\mathbf{Y}_i^{\mathsf{T}}\mathbf{C}_{\boldsymbol{\delta}}^{-1}\,, \tag{23}$$

with

$$\bar{\mathbf{C}}_{\boldsymbol{w},i} = \big(\mathbf{Y}_i^{\mathsf{T}}\mathbf{C}_{\boldsymbol{\delta}}^{-1}\mathbf{Y}_i+(N{-}1)\mathbf{I}_N\big)^{-1}\,. \tag{24}$$

The reason for labelling this matrix with the subscript $\boldsymbol{w}$ is revealed later. For now, note that, in the common case of $N \ll P$, the inversion in equation (24) is significantly cheaper than the inversion in equation (21). Another computational benefit is that $\bar{\mathbf{C}}_{\boldsymbol{w},i}$ is non-dimensional, ~~meaning that data with small magnitude will not be "perceived" as noise by numerical decomposition routines~~improving the conditioning of the optimization problem [Lorenc, 1997].

In conclusion, the likelihood increment (10b) is now estimated as:

$$\bar{\boldsymbol{\Delta}}_{\bullet}^{\text{lklhd}} = \bar{\mathbf{K}}_i[\boldsymbol{y}_n - \mathcal{M}(\boldsymbol{x}_{\bullet})]\,. \tag{25}$$

This is efficient because $\bar{\mathbf{M}}_i$ does not explicitly appear in $\bar{\mathbf{K}}_i$ (neither in formula (21) nor (23)), even though it is implicitly present through $\mathbf{Y}_i$ (22), where it multiplies $\mathbf{X}$. This absence (a) is reassuring, as the product $\mathbf{Y}_i$ constitutes a less noisy estimate than just $\bar{\mathbf{M}}_i$ alone [Chen and Oliver, 2012; Emerick and Reynolds, 2013b, figures 2 and 27, resp.]; (b) constitutes a computational advantage, as will be shown in section 3.6; (c) enables leaving the type of linearization made for $\mathcal{M}$ unspecified, as is usually the case in EnKF literature.

3.4 Estimating the prior increment

In contrast to the likelihood increment (10b), the Kalman gain form of the prior increment (10a) explicitly contains the sensitivity matrix, $\mathbf{M}_{\bullet}$. ~~In response, consider~~ This issue was resolved by Bocquet and Sakov [2012] in their refinement of Sakov et al. [2012] by employing the change of variables:

$$\boldsymbol{x}(\boldsymbol{w}) = \bar{\boldsymbol{x}} + \mathbf{X}\boldsymbol{w}\,, \tag{26}$$

where $\boldsymbol{w} \in \mathbb{R}^N$ is called the ensemble "controls" [Bannister, 2016], also known as the ensemble "weights" [Ott et al., 2004], or "coefficients" [Bocquet and Sakov, 2013].

Denote $\boldsymbol{w}_{\bullet}$ ~~the control~~ an ensemble coefficient vector such that $\boldsymbol{x}(\boldsymbol{w}_{\bullet}) = \boldsymbol{x}_{\bullet}$, and note that $\boldsymbol{x}(\boldsymbol{e}_n) = \boldsymbol{x}_n$, where $\boldsymbol{e}_n$ is the n-th column of the identity matrix. Thus, $[\boldsymbol{x}_n - \boldsymbol{x}_{\bullet}] = \mathbf{X}[\boldsymbol{e}_n - \boldsymbol{w}_{\bullet}]$, and the prior increment (10a) with the ensemble estimates becomes:

$$\bar{\boldsymbol{\Delta}}_{\bullet}^{\text{prior}} = (\mathbf{X} - \bar{\mathbf{K}}_i\mathbf{Y}_i)[\boldsymbol{e}_n - \boldsymbol{w}_{\bullet}]\,, \tag{27}$$

where there is no explicit $\bar{\mathbf{M}}_i$, which only appears implicitly through $\mathbf{Y}_i = \bar{\mathbf{M}}_i\mathbf{X}$, as defined in equation (22) Alternatively, applying the subspace formula (23) and using $\mathbf{I}_N = \bar{\mathbf{C}}_{\boldsymbol{w},i}(\bar{\mathbf{C}}_{\boldsymbol{w},i})^{-1}$ yields:

$$\bar{\boldsymbol{\Delta}}_{\bullet}^{\text{prior}} = \mathbf{X}\bar{\mathbf{C}}_{\boldsymbol{w},i}(N{-}1)[\boldsymbol{e}_n - \boldsymbol{w}_{\bullet}]\,. \tag{28}$$

3.5 Justifying the change of variables

Lemma 1 (Closure). *Suppose $\mathbf{E}_i$ is generated by EnRML. Then, each member (column) of $\mathbf{E}_i$ is in the (prior) ensemble subspace. Moreover,* $\text{col}(\mathbf{X}_i) \subseteq \text{col}(\mathbf{X})$.

Lemma 1 may be proven by noting that $\mathbf{X}$ is the leftmost factor in $\bar{\mathbf{K}}_i$, and using induction on equations (10a) and (10b). Alternatively, it can be deduced [Raanes et al., 2019] as a consequence of the implicit assumption on the prior that $\boldsymbol{x} \sim \mathcal{N}(\bar{\boldsymbol{x}}, \bar{\mathbf{C}}_{\boldsymbol{x}})$. A stronger result, namely $\text{col}(\mathbf{X}_i) = \text{col}(\mathbf{X})$, is conjectured in appendix A, but Lemma 1 is sufficient for the present purposes: it implies that there exists $\boldsymbol{w}_{\bullet} \in \mathbb{R}^N$ such that $\boldsymbol{x}(\boldsymbol{w}_{\bullet}) = \boldsymbol{x}_{\bullet}$ for any ensemble member and any iteration. Thus, the lemma justifies the change of variables (26).

Moreover, using the ensemble ~~control~~ coefficient vector ($\boldsymbol{w}$) is theoretically advantageous as it inherently embodies the restriction to the ensemble subspace. A practical advantage is that $\boldsymbol{w}$ is relatively low-dimensional compared to $\boldsymbol{x}$, which lowers storage and accessing expenses.

3.6 Simplifying the regression

Recall the definition of equation (22): $\mathbf{Y}_i = \bar{\mathbf{M}}_i\mathbf{X}$. Avoiding the explicit computation of $\bar{\mathbf{M}}_i$ used in this product between the iteration-i estimate $\bar{\mathbf{M}}_i$ and the initial (prior) $\mathbf{X}$ was the motivation behind the modification $\bar{\mathbf{C}}_{\boldsymbol{x}} \leftarrow \bar{\mathbf{C}}_{\boldsymbol{x},i}$ by Chen and Oliver [2013b]. Here, instead, by simplifying the expression of the regression, it is shown how to compute $\mathbf{Y}_i$ without first computing $\bar{\mathbf{M}}_i$.

3.6.1 The transform matrix

Inserting the regression $\bar{\mathbf{M}}_i$ (19b) into the definition (22),

$$\mathbf{Y}_i = \mathcal{M}(\mathbf{E}_i)\,\mathbf{T}_i^{+}\,, \tag{29}$$

where $\mathbf{T}_i^{+} = \mathbf{X}_i^{+}\mathbf{X}$ has been defined, apparently requiring the pseudo-inversion of $\mathbf{X}_i$ for each i. But, as shown in appendix A.2,

$$\mathbf{T}_i = \mathbf{X}^{+}\mathbf{X}_i\,, \tag{30}$$

which only requires the one-time pseudo-inversion of the prior anomalies, $\mathbf{X}$. Then, since the pseudo-inversion of $\mathbf{T}_i \in \mathbb{R}^{N\times N}$ for $\mathbf{Y}_i$ (29) is a relatively small calculation, this saves computational time.

The symbol $\mathbf{T}$ has been chosen in reference to deterministic, square-root EnKFs. Indeed, ~~pre-multiplying equation (30)~~ multiplying equation (30) on the left by $\mathbf{X}$ and recalling equation (17) and Lemma 1 produces $\mathbf{X}_i = \mathbf{X}\mathbf{T}_i$. Therefore, the "transform matrix", $\mathbf{T}_i$, describes the conditioning of the anomalies (and covariance).

~~Inversely~~Conversely, equation (29) can be seen as the "de-conditioning" of the posterior observation anomalies. This interpretation of $\mathbf{Y}_i$ should be contrasted to its definition (22), which presents it as the prior ~~parameter~~ state anomalies "propagated" by the linearization of iteration i. The two approaches are known to be "mainly equivalent" in the deterministic case [Sakov et al., 2012]. To our knowledge, however, it has not been exploited for EnRML before now, possibly because the proofs (appendix A.2) are a little more complicated in this stochastic case.

3.6.2 From the ensemble ~~controls~~coefficients

The ensemble matrix of iteration i can be written:

$$\mathbf{E}_i = \bar{\boldsymbol{x}}\mathbb{1}^{\mathsf{T}} + \mathbf{X}\mathbf{W}_i\,, \tag{31}$$

where the columns of $\mathbf{W}_i \in \mathbb{R}^{N\times N}$ are the ensemble ~~control~~ coefficient vectors (26). ~~Post-multiplying equation (31)~~ Multiplying equation (31) on the right by $\mathbf{\Pi}_{\mathbb{1}}^{\perp}$ to get the anomalies produces:

$$\mathbf{X}_i = \mathbf{X}(\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp})\,. \tag{32}$$

This seems to indicate that $\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp}$ is the transform matrix, $\mathbf{T}_i$, discussed in the previous subsection. However, they are not fully equal: inserting $\mathbf{X}_i$ from (32) into (30) yields:

$$\mathbf{T}_i = \mathbf{\Pi}_{\mathbf{X}^{\mathsf{T}}}(\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp})\,, \tag{33}$$

i.e. they are distinguished by $\mathbf{\Pi}_{\mathbf{X}^{\mathsf{T}}} = \mathbf{X}^{+}\mathbf{X}$: the projection onto the row space of $\mathbf{X}$.

Appendix A.3 shows that, in most conditions, this pesky projection matrix vanishes when $\mathbf{T}_i$ is used in equation (29):

$$\mathbf{Y}_i = \mathcal{M}(\mathbf{E}_i)\,(\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp})^{+} \quad \text{if} \begin{cases} N{-}1 \le M, \text{ or} \\ \mathcal{M} \text{ is linear.} \end{cases} \tag{34}$$

In other words, the projection $\mathbf{\Pi}_{\mathbf{X}^{\mathsf{T}}}$ can be omitted unless $\mathcal{M}$ is nonlinear *and* the ensemble is larger than the unknown ~~parameter~~state's dimensionality.

A well known result of Reynolds et al. [2006] is that the first step of the EnRML algorithm (with $\mathbf{W}_0 = \mathbf{I}_N$) is equivalent to the EnKF. However, ~~the standard definition of the EnKF uses cross-covariances rather than an explicit $\bar{\mathbf{M}}_0$ to define the Kalman gain, and this corresponds to a $\mathbf{Y}_0$ that *never* contains~~ this is only strictly true if there is no appearance of $\mathbf{\Pi}_{\mathbf{X}^{\mathsf{T}}}$ in EnRML. The following section explains why ~~it should be so for EnRML too~~EnRML should indeed always be defined without this projection.

3.6.3 Linearization chaining

Consider applying the change of variables (26) to $\boldsymbol{w}$ at the very beginning of the derivation of EnRML. Since $\mathbf{X}\mathbb{1} = 0$, there is a redundant degree of freedom in $\boldsymbol{w}$, meaning that there is a choice to be made in deriving its density from the original one, given by $J_{\boldsymbol{x},n}(\boldsymbol{x})$ in equation (6). The simplest choice [Bocquet et al., 2015] results in the log-posterior:

$$J_{\boldsymbol{w},n}(\boldsymbol{w}) = \tfrac{1}{2}\|\boldsymbol{w} - \boldsymbol{e}_n\|^2_{\frac{1}{N-1}\mathbf{I}_N} + \tfrac{1}{2}\|\mathcal{M}(\bar{\boldsymbol{x}}{+}\mathbf{X}\boldsymbol{w}) - \boldsymbol{y}_n\|^2_{\mathbf{C}_{\boldsymbol{\delta}}}\,,$$

Application of the Gauss-Newton scheme with the gradients and Hessian of $J_{\boldsymbol{w},n}$, followed by a reversion to $\boldsymbol{x}$, produces the same EnRML algorithm as ~~developed~~ above.

The derivation summarized in the previous paragraph is arguably simpler than that of the last few pages. Notably, (a) it does not require the Woodbury identity to derive the subspace formulae; (b) there is never an explicit $\bar{\mathbf{M}}_i$ to deal with; (c) the statistical linearization of least-squares regression from $\mathbf{W}_i$ to $\mathcal{M}(\mathbf{E}_i)$ directly yields equation (34), except that there are no preconditions.

While the case of a large ensemble ($N{-}1 > M$) is not typical in geoscience, the fact that this derivation does not produce a projection matrix (which requires a pseudo-inversion) under any conditions begs the questions: Why are they different? Which version is better?

The answers lie in understanding the linearization of the map $\boldsymbol{w} \mapsto \mathcal{M}(\bar{\boldsymbol{x}} + \mathbf{X}\boldsymbol{w})$, and noting that, similarly to analytical (infinitesimal) derivatives, the chain rule applies for least-squares regression. In effect, the product $\mathbf{Y}_i = \bar{\mathbf{M}}_i\mathbf{X}$, which ~~potentially yields a projection matrix~~ implicitly contains the projection matrix $\mathbf{\Pi}_{\mathbf{X}^{\mathsf{T}}}$, can be seen as an application of the chain rule for the composite function $\mathcal{M}(\boldsymbol{x}(\boldsymbol{w}))$. By contrast, equation (34) – but without the precondition – is obtained by direct regression of the composite function. Typically, the two versions yield identical results (i.e. the chain rule). However, since the intermediate space, col($\mathbf{X}$), is of lower dimensions than the initial domain ($M < N{-}1$), ~~indirect linear regression~~ composite linearization results in a loss of information, manifested by the projection matrix. Therefore, the definition $\mathbf{Y}_i = \mathcal{M}(\mathbf{E}_i)\,(\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp})^{+}$ is henceforth preferred to $\bar{\mathbf{M}}_i\mathbf{X}$.

Numerical experiments, as in section 4 but not shown, indicate no statistically significant advantage for either version. This corroborates similar findings by Sakov et al.

[2012] for the deterministic flavour. Nevertheless, there is a practical advantage: avoiding the computation of $\mathbf{\Pi}_{\mathbf{X}^\mathsf{T}}$.

3.6.4 Inverting the transform

In square-root ensemble filters, the transform matrix should have $\mathbb{1}$ as an eigenvector [Sakov and Oke, 2008; Livings et al., 2008]. By construction, this also holds true for $\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp}$, with eigenvalue 0. Now, consider adding $\mathbf{0} = \mathbf{X}\mathbf{\Pi}_{\mathbb{1}}$ to equation (32), yielding another valid transformation:

$$\mathbf{X}_i = \mathbf{X}(\underbrace{\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp} + \mathbf{\Pi}_{\mathbb{1}}}_{\mathbf{\Omega}_i}) \,. \tag{35}$$

The matrix $\mathbf{\Omega}_i$, in contrast to $\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp}$ and $\mathbf{T}_i$, has eigenvalue 1 for $\mathbb{1}$ ~~, and can be shown to be invertible(Lemma 2, appendix A.3)~~and is thus invertible. This is ~~convenient for proving equation (34) , as is done~~ used to prove equation (34) in appendix A.3, where $\mathbf{Y}_i$ is ~~initially~~ expressed in terms of $\mathbf{\Omega}_i^{-1}$. ~~Note, however, that this version requires centring $\mathcal{M}(\mathbf{E}_i)$ before post-multiplying by $\mathbf{\Omega}_i^{-1}$~~

Numerically, the use of $\mathbf{\Omega}_i$ in the computation (34) of $\mathbf{Y}_i$ was found to yield stable convergence of the new EnRML algorithm in the trivial example of $\mathcal{M}(\boldsymbol{x}) = \alpha\boldsymbol{x}$. By contrast, the use of $(\mathbf{W}\mathbf{\Pi}_{\mathbb{1}}^{\perp})^{+}$ exhibited geometrically growing (in i) errors when $\alpha > 1$. Other formulae for the inversion are derived in appendix A.4; the one found to be the most stable is $(\mathbf{W}\mathbf{\Pi}_{\mathbb{1}}^{\perp})^{+} = \mathbf{W}^{-1}\mathbf{\Pi}_{\mathbb{1}}^{\perp}$; it is therefore preferred in Algorithm 1.

~~In real applications it is commonplace to use a stable linear solver in place of any inversion. Reflecting this, Algorithm 1 persists with $(\mathbf{W}_i\mathbf{\Pi}_{\mathbb{1}}^{\perp})^{+}$ rather than $\mathbf{\Omega}_i^{-1}$. However, in this pseudo-inversion, all $N-1$~~ Irrespective of the inverse transform formula used, it is important to retain all non-zero singular values~~should be retained, and no truncation threshold should be used, because all components of $\mathbf{W}_i$ are equally important (unlike~~. This absence of a truncation threshold is a tuning simplification compared with the old EnRML algorithm, where ~~a~~ $\mathbf{X}$ and/or $\mathbf{X}_i$ was scaled decomposed, and truncated~~)~~. If, by extreme chance ~~(~~or poor numerical subroutines, the matrix $\mathbf{W}_i$ is not invertible (this never occurred in any of the experiments except by our explicit intervention; cf. the conjecture in appendix A)~~combined with poor numerical precision or subroutines, the rank of $\mathbf{W}_i$ or~~ , its pseudo-inversion ~~is lower, this will invalidate $J_{\boldsymbol{w},n}$ and the algorithm unless compensated for by pre-multiplying~~ should be used; however, this must also be accounted for in the prior increment ~~on ?? 8 by that same projection~~ by multiplying the formula on line 8 on the left by the projection onto $\mathbf{W}_i$.

3.7 Algorithm

To summarize, Algorithm 1 provides pseudo-code for the new EnRML formulation. The increments $\bar{\mathbf{\Delta}}^{\text{lklhd}}$ (25) and $\bar{\mathbf{\Delta}}^{\text{prior}}$ (28) can be recognized by ~~pre-multiplying ?? 10~~ multiplying line 10 on the left by $\mathbf{X}$. For aesthetics, the sign of the gradients has been reversed. Note that there is no need for an explicit iteration index. Nor is there an ensemble index, n, since all N columns are stacked into the matrix $\mathbf{W}$. However, in case M is large, $\mathbf{Y}$ may be computed column-by-column to avoid storing $\mathbf{E}$. ~~The product $\mathbf{W}\mathbf{\Pi}_{\mathbb{1}}^{\perp}$ is computed by subtracting the column mean of $\mathbf{W}$. Its pseudo-inverse on ?? 6 should retain all $N-1$ non-zero singular values, as discussed in section 3.6.4 . Line 9 may be computed using a reduced or truncated SVD of $\mathbf{C}_{\boldsymbol{\delta}}^{-1/2}\mathbf{Y}$, which is relatively fast for N both larger and smaller than P. Alternatively, the Kalman gain forms could be used.~~

Algorithm 1 Gauss-Newton variant of EnRML (the stochastic flavour of the IEnKS analysis update)

require: prior ens. $\mathbf{E}$, obs. perturb's $\mathbf{D}$

1: $\bar{\boldsymbol{x}} = \mathbf{E}\mathbb{1}/N$
2: $\mathbf{X} = \mathbf{E} - \bar{\boldsymbol{x}}\mathbb{1}^\mathsf{T}$
3: $\mathbf{W} = \mathbf{I}_N$
4: **repeat:**
5: Run model (on each col.) to get $\mathcal{M}(\mathbf{E})$
6: $\mathbf{Y} = \cancel{\mathcal{M}(\mathbf{E})\,(\mathbf{W}\mathbf{\Pi}_{\mathbb{1}}^{\perp})^{+}} = \mathcal{M}(\mathbf{E})\,\mathbf{W}^{-1}\mathbf{\Pi}_{\mathbb{1}}^{\perp}$
7: $\nabla J_{\mathbf{W}}^{\text{lklhd}} = \mathbf{Y}^\mathsf{T}\mathbf{C}_{\boldsymbol{\delta}}^{-1}[\boldsymbol{y}\mathbb{1}^\mathsf{T} + \mathbf{D} - \mathcal{M}(\mathbf{E})]$
8: $\nabla J_{\mathbf{W}}^{\text{prior}} = (N-1)[\mathbf{I}_N - \mathbf{W}]$
9: $\bar{\mathbf{C}}_{\boldsymbol{w}} = \left(\mathbf{Y}^\mathsf{T}\mathbf{C}_{\boldsymbol{\delta}}^{-1}\mathbf{Y} + (N-1)\mathbf{I}_N\right)^{-1}$
10: $\mathbf{W} = \mathbf{W} + \bar{\mathbf{C}}_{\boldsymbol{w}}[\nabla J_{\mathbf{W}}^{\text{prior}} + \nabla J_{\mathbf{W}}^{\text{lklhd}}]$
11: $\mathbf{E} = \bar{\boldsymbol{x}}\mathbb{1}^\mathsf{T} + \mathbf{X}\mathbf{W}$
12: **until** tolerable convergence or max. iterations
13: **return** posterior ensemble $\mathbf{E}$

Line 6 is typically computed by solving $\mathbf{Y}'\mathbf{W} = \mathcal{M}(\mathbf{E})$ for $\mathbf{Y}'$ and then subtracting its column mean. Alternative formulae are discussed in section 3.6.4. Line 9 may be computed using a reduced (or even truncated) SVD of $\mathbf{C}_{\boldsymbol{\delta}}^{-1/2}\mathbf{Y}$, which is relatively fast for N both larger and smaller than P. Alternatively, the Kalman gain forms could be used.

The Levenberg-Marquardt variant is obtained by adding the trust-region parameter $\lambda > 0$ to $(N-1)$ in the Hessian, line 9, which impacts both the step length and direction.

Localization may be implemented by local analysis ~~. Tapering may be done~~ [Hunt et al., 2007; Sakov and Bertino, 2011] ; also see Bocquet [2016]; Chen and Oliver [2017]. Here, tapering is applied by replacing the local-domain $\mathbf{C}_{\boldsymbol{\delta}}^{-1/2}$ ~~by $\rho^{1/2} \circ \mathbf{C}_{\boldsymbol{\delta}}^{-1/2}$, where~~ (implicit on lines 7 and 9) by $\rho \circ \mathbf{C}_{\boldsymbol{\delta}}^{-1/2}$, with $\circ$ ~~is~~ being the Schur product, and ρ ~~is~~ a square matrix containing the ~~localization~~ (square-root) tapering coefficients, $\rho_{m,l} \in [0,1]$. ~~Also see Bocquet [2016]; Chen and Oliver [2017] for localization of smoothers.~~ If the number of local domains used is large, so that the number of $\mathbf{W}$ matrices used becomes large, then it may be more efficient to revert to the original state variables, and explicitly compute the sensitivities $\bar{\mathbf{M}}_i$ using the local parts of $\mathcal{M}(\mathbf{E}_i)$ and $\mathbf{X}_i$.

Inflation and model error parameterizations are not included in the algorithm, but may be applied outside of it. ~~Also see~~ We refer to Sakov et al. [2018]; Evensen [2019] for model error treatment with iterative methods.

~~The Levenberg-Marquardt variant is obtained by adding the trust-region parameter $\lambda > 0$ to $(N-1)$ in the Hessian, line 9, which impacts both the step length and direction.~~

4 Benchmark experiments

The new EnRML algorithm produces results that are *identical* to the old formulation, at least up to round-off and truncation errors, and for $N-1 \leq M$. Therefore, since there is already a large number of studies of EnRML with reservoir cases [e.g., Chen and Oliver, 2013a; Emerick and Reynolds, 2013b], adding to this does not seem necessary.

However, there does not appear to be any studies of EnRML with the Lorenz-96 system [Lorenz, 1996] in a data assimilation setting. The advantages of this case are numerous: (a) the model is a surrogate of weather dynamics, and as such holds relevance in geoscience; (b) the problem is (exhaustively) sampled from the system's invariant measure, rather than being selected by the experimenter; (c) the sequential nature of data assimilation inherently tests prediction skill, which helps avoid the pitfalls of point measure assessment, such as overfitting; (d) its simplicity enhances reliability and reproducibility, and has made it a literature standard, thus facilitating comparative studies.

Comparison of the benchmark performance of EnRML will be made to the IEnKS, and to ensemble multiple data assimilation (ES-MDA)[2]~~, both its stochastic and~~. Both the stochastic and the deterministic (square-root) ~~flavour.~~ flavours of ES-MDA are included, which in the case of only one iteration (not shown), result in exactly the same ensembles as EnRML and IEnKS, respectively. Not included in the benchmark comparisons is the version of EnRML where the prior increment is dropped (cf. section 1.1). This is because the chaotic, sequential nature of this case makes it practically impossible to achieve good results without propagating prior information. Similarly, as they lack a dynamic prior, this precludes "regularizing, iterative ensemble smoothers" [Iglesias, 2015], [Luo et al., 2015],[3] [Mandel et al., 2016][4], even if their background is well-tuned, and their stopping condition judicious. Because they require the tangent-linear model, $\mathbf{M}_\bullet$, RML and EDA/En4DVar [Tian et al., 2008; Bonavita et al., 2012; Jardak and Talagrand, 2018] are not included. For simplicity, localization will not be used, nor covariance hybridization. Other, related methods may be found in the reviews of Bannister [2016]; Carrassi et al. [2018].

[2]Note that this is MDA in the sense of ~~Emerick and Reynolds [2013a]~~ Emerick and Reynolds [2013a]; Stordal [2015]; Kirkpatrick et al. [1983], where the annealing itself yields iterations, and not in the sense of quasi-static assimilation [Pires et al., 1996; Bocquet and Sakov, 2014; Fillion et al., 2018], where it is used as an auxiliary technique.

[3]Their Lorenz-96 experiment only concerns the initial conditions.

[4]Their Lorenz-96 experiment seems to have failed completely, with most of the benchmark scores (their Figure 5) indicating divergence, which makes it pointless to compare benchmarks. Also, when reproducing their experiment, we obtain much lower scores than they report for the EnKF. One possible explanation is that we include, and tune, inflation.

4.1 Setup

The performances of the iterative ensemble smoother methods are benchmarked with "twin experiments", using the Lorenz-96 dynamical system, which is configured with standard settings [e.g., Ott et al., 2004; Bocquet and Sakov, 2014], detailed below. The dynamics are given by the $M = 40$ coupled ordinary differential equations:

$$\frac{\mathrm{d}x_m}{\mathrm{d}t} = (x_{m+1} - x_{m-2})\, x_{m-1} - x_m + F\,, \qquad (36)$$

for $m = 1, \ldots, M$, with periodic boundary conditions. These are integrated using the fourth-order Runge-Kutta scheme, with time steps of 0.05 time units, and no model noise, to yield the truth trajectory, $\boldsymbol{x}(t)$. Observations of the entire state vector are taken ~~$\Delta t_{\mathrm{obs}} = 0.2$ or 0.4~~ Δt_{obs} time units apart with unit noise variance, meaning $\boldsymbol{y}(t) = \boldsymbol{x}(t) + \boldsymbol{\delta}(t)$, for each $t = k \cdot \Delta t_{\mathrm{obs}}$, with ~~$k = 0, 1, \ldots, 10'000$~~ $k = 0, 1, \ldots, 10{,}000$, and $\mathbf{C}_{\boldsymbol{\delta}} = \mathbf{I}_M$.

The iterative smoothers are employed ~~for the *filtering* problem~~ in the sequential problem of filtering, aiming to estimate $\boldsymbol{x}(t)$ as soon as $\boldsymbol{y}(t)$ comes in. In so doing, they also tackle the smoothing problem for ~~$\boldsymbol{x}(t-L)$~~ $\boldsymbol{x}(t-\Delta t_{\mathrm{DAW}})$, where the length of the data assimilation window~~has been fixed at $L = 0.4$, which is near optimal [cf. Bocquet and Sakov, 2013, Figures 3 and 4].~~, Δt_{DAW}, is fixed at a near-optimal value [inferred from Figures 3 and that is also cost efficient (i.e. short). This window is shifted by ~~$1 \times \Delta t_{\mathrm{obs}}$~~ $1 \cdot \Delta t_{\mathrm{obs}}$ each time a new observation becomes available. A post-analysis inflation factor is tuned for optimal performance for each smoother and each ensemble size, N. Also, random rotations are used to generate the ensembles for the square-root variants. The number of iterations is fixed, either at 3 or 10. No tuning of the step length is undertaken: it is 1/3 or 1/10 for ES-MDA, and 1 for EnRML and the IEnKS.

The ~~smoothers~~ methods are assessed by their accuracy, as measured by root-mean squared error:

$$\mathrm{RMSE}(t) = \sqrt{\frac{1}{M}\left\|\boldsymbol{x}(t) - \bar{\boldsymbol{x}}(t)\right\|_2^2}\,, \qquad (37)$$

which is recorded immediately following each analysis of the latest observation $\boldsymbol{y}(t)$. The "smoothing" error [assessed with $\boldsymbol{x}(t-\Delta t_{\mathrm{DAW}})$] is also recorded. After the experiment, the instantaneous $\mathrm{RMSE}(t)$ are averaged for all $t > 20$. ~~A table of RMSE averages is compiled for a range of N, and plotted as curves for each method, in Figure 1. All of the~~ The results can be reproduced using Python-code scripts hosted online at `https://github.com/nansencenter/DAPPER/tree/paper_StochIEnS`. This code reproduces previously published results in the literature. For example, our benchmarks obtained with the IEnKS can be cross-referenced with the ones reported by Bocquet and Sakov [2014, Figure 7a].

4.2 Results

~~As we expect, Figure 1 shows that the performance~~ A table of RMSE averages is compiled for a range of N, and then plotted as curves for each method, in Figure 1.

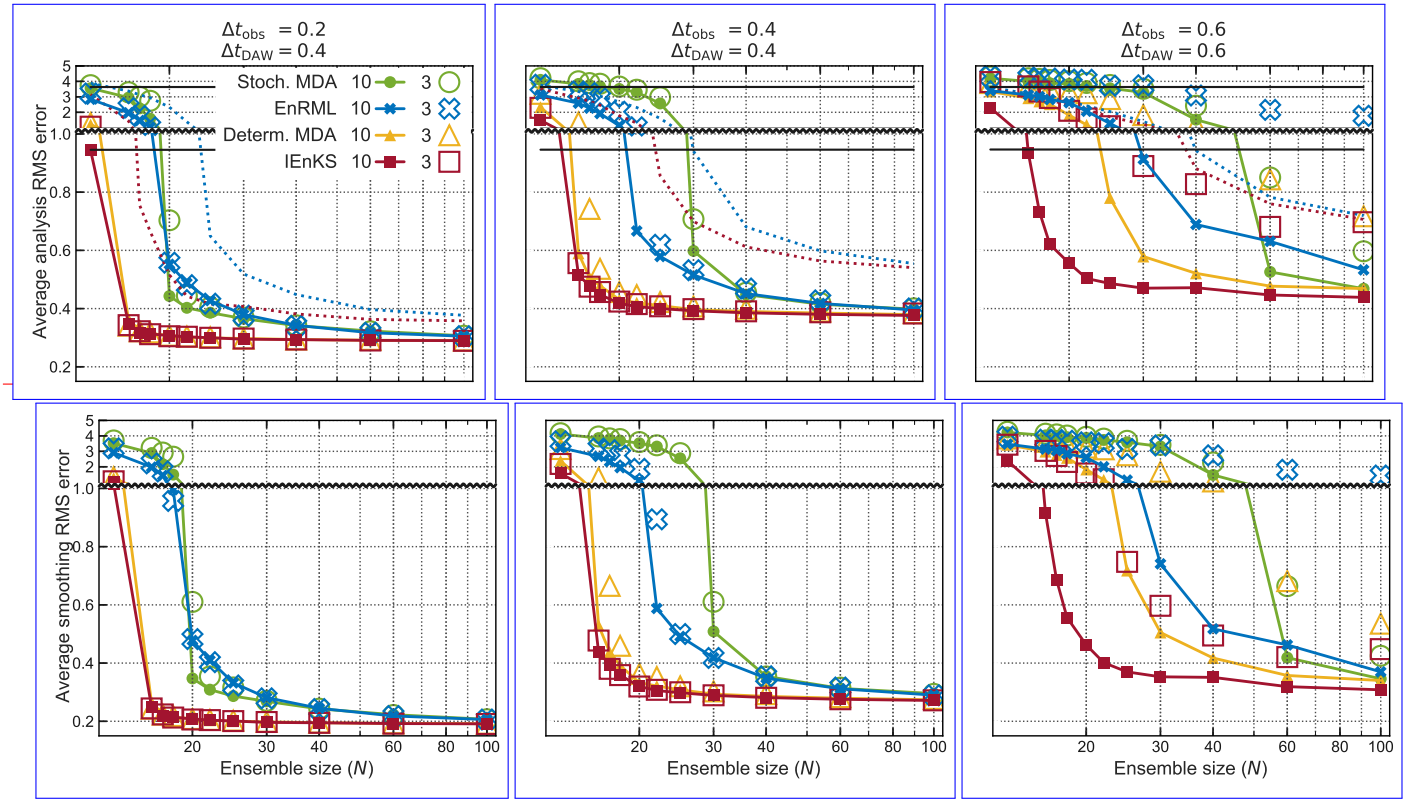

Figure 1: Benchmarks of ~~the (filtering) accuracy of four iterative ensemble smoothers, obtained with~~ filtering (upper) and smoothing (lower) accuracy, in three configurations of the Lorenz-96 system, plotted as functions of N. The y-axis changes resolution at $y = 1$. ~~For perspective, the two lines at $y = 3.6$ and $y = 0.94$ show the average RMSE of the climatological mean, and of the optimal interpolation method, respectively.~~ Each of the four (coloured) iterative ensemble smoothers is plotted for 3 (~~compact~~ hollow markers) and 10 (~~hollow~~ compact markers) iterations. It can be seen that the deterministic (i.e. square-root) methods systematically achieve lower RMSE averages. For perspective, the black lines at $y = 3.6$ and $y = 0.94$ show the average RMSE scores of the climatological mean, and of the optimal interpolation method, respectively. The dotted lines show the scores of the stochastic (blue) and deterministic (red) EnKF.

The upper panels report the analysis RMSE scores, while the lower panels report the smoothing RMSE scores. The smoothing scores are systematically lower, but the relative results are highly similar. Moving right among the panels increases Δt_{obs}, and thus the nonlinearity; naturally, all of the RMSE scores also increase. As a final "sanity check", note that the performances of all of the ~~smoothers~~ ensemble methods improve with increasing N, which needs to be at least 15 for tolerable performance, corresponding to the rank of the unstable subspace of the dynamics plus one [Bocquet and Carrassi, 2017]. ~~Of course, all of the scores are lower for the left pane where $\Delta t_{\text{obs}} = 0.2$, compared to the right pane where $\Delta t_{\text{obs}} = 0.4$~~

For experiments with $\Delta t_{\text{obs}} \leq 0.4$, using 3 iterations is largely sufficient, since its markers are rarely significantly higher than those of 10 iterations. On the other hand, for the highly nonlinear experiment where $\Delta t_{\text{obs}} = 0.6$, there is a significant advantage in using 10 iterations.

The deterministic (square-root) IEnKS and ES-MDA score noticeably lower RMSE averages than the stochastic IEnKS (i.e. EnRML) and ES-MDA, which require N closer to 30 for ~~tolerable performance.~~ good performance. This is qualitatively the same result as obtained for non-iterative methods [e.g., Sakov and Oke, 2008]. Also tested (not shown) was the first-order-approximate deterministic flavour of ES-MDA [Emerick, 2018]~~, which systematically performed slightly worse than~~; it performed very similarly to the square-root flavour.

~~It appears that 3 iterations is largely sufficient, since its markers are rarely significantly higher than those of 10 iterations, the exceptions all occurring when the ensemble size is close to the lower limit of the tolerable performance range.~~

~~Between the two stochastic smoothers(EnRML and stochastic~~ Among the stochastic smoothers, the one based on Gauss-Newton (EnRML) scores noticeably lower averages than the one based on annealing (ES-MDA) ~~there is no clear-cut advantage. Among~~ when the nonlinearity is strong ($\Delta t_{\text{obs}} \geq 0.4$), and for small N. A similar trend holds for the deterministic smoothers~~,~~: the IEnKS performs ~~slightly~~ better than ES-MDA ~~, though this is hardly significant. This result came as a surprise because, in contrast with~~ for $\Delta t_{\text{obs}} = 0.6$. The likely explanation for this result is that EnRML/IEnKS ~~which~~ can iterate indefinitely, ~~we thought that~~ while ES-MDA ~~would suffer from occasionally~~ may occasionally suffer from not "reaching" the optimum.

~~One explanation could be that~~ Furthermore, the performance of EnRML/IEnKS ~~need a lowering of~~ could possibly be improved by lowering the step lengths, ~~possibly as a function of the iteration number,~~ to avoid causing "unphysical" states, and to avoid "bouncing around" near the optimum. ~~Along with the related MDA-inflation parameter,~~ The tuning of the ~~step length has been~~ parameter that controls the step length, (e.g., the trust-region parameter and the MDA-inflation parameter) has been the subject of several studies [Chen and Oliver, 2012; Bocquet and Sakov, 2012; Ma et al., 2017; Le et al., 2016; Rafiee and Reynolds, 2017]. However, our superficial trials with this parameter (not shown) yielded little or no improvement.

5 Summary

This paper has presented a new and simpler (on paper and computationally) formulation of the iterative, stochastic ensemble smoother known as ensemble randomized maximum likelihood (EnRML). Notably, there is no explicit computation of the sensitivity matrix $\bar{\mathbf{M}}_i$, while the product $\mathbf{Y}_i = \bar{\mathbf{M}}_i \mathbf{X}$ is computed without any pseudo-inversions of the matrix of ~~parameter~~ state anomalies. This fixes issues of noise, computational cost, and covariance localization, and there is no longer any temptation to omit the prior increment from the update. Moreover, the Levenberg-Marquardt variant is now a trivial modification of the Gauss-Newton variant.

The new EnRML formulation was obtained by improvements to the background theory and derivation. Notably, Theorem 1 established the relation of the ensemble-estimated, least-squares linear regression coefficients, $\bar{\mathbf{M}}_i$, to "average sensitivity". Section 3.6 then showed that the computation of its action on the prior anomalies, $\mathbf{Y}_i = \bar{\mathbf{M}}_i \mathbf{X}$, simplifies into a de-conditioning transformation, $\mathbf{Y}_i = \mathcal{M}(\mathbf{E}_i)\, \mathbf{T}_i^{+}$. Further computational gains resulted from expressing $\mathbf{T}_i$ in terms of the ~~control~~ coefficient vectors, $\mathbf{W}_i$, except that it also involves the "annoying" $\mathbf{\Pi}_{\mathbf{X}^\intercal}$. Although it usually vanishes, the appearance of this projection is likely the reason why most expositions of the EnKF do not ~~go the length of declaring~~ venture to declare that its implicit linearization of $\mathcal{M}$ is that of least-squares linear regression. Section 3.6.3 showed that the projection is merely the result of using the chain rule for indirect regression to the ensemble space, and argued that it is preferable to use the direct regression of the standard EnKF.

The other focus of the derivation was rank issues, with $\bar{\mathbf{C}}_{\boldsymbol{x}}$ not assumed invertible. Using the Woodbury matrix lemma, and avoiding implicit pseudo-inversions and premature insertion of SVDs, it was shown that the rank deficiency invalidates the Hessian form of the RML update, which should be restricted to the ensemble subspace. On the other hand, the subspace form and Kalman gain form of the update remain equivalent and valid. Furthermore, Theorem 2 of appendix A ~~prove~~ proves that the ensemble does not lose rank during the updates of EnRML (or EnKF).

The paper has also drawn significantly on the theory of the deterministic counterpart to EnRML: the iterative ensemble Kalman smoother (IEnKS). Comparative benchmarks using the Lorenz-96 model with these two and the ensemble multiple data assimilation (ES-MDA) smoother were shown in section 4. Little difference was observed between the performances of deterministic (resp. stochastic) ES-MDA versus EnRML (resp. IEnKS), although the latter did achieve better accuracy for small ensembles and large nonlinearity. As in the non-iterative case~~[e.g., Sakov and Oke, 2008]~~, the deterministic smoothers achieved better accuracy than the stochastic methods. ~~Surprisingly, there was is little performance difference between ES-MDA and EnRML/IEnKS.~~

A Proofs

A.1 Preliminary

Proof of Theorem 1. Assume $0 < |\mathbf{C}_{\boldsymbol{x}}| < \infty$, and that each element of $\mathbf{C}_{\mathcal{M}(\boldsymbol{x}),\boldsymbol{x}}$ and $\mathbb{E}[\mathcal{M}'(\boldsymbol{x})]$ is finite. Then $\bar{\mathbf{C}}_{\boldsymbol{x}}$ is a strongly consistent estimator of $\mathbf{C}_{\boldsymbol{x}}$. Likewise, $\bar{\mathbf{C}}_{\mathcal{M}(\boldsymbol{x}),\boldsymbol{x}} \to \mathbf{C}_{\mathcal{M}(\boldsymbol{x}),\boldsymbol{x}}$ almost surely, as $N \to \infty$. Thus, since $\bar{\mathbf{M}} = \bar{\mathbf{C}}_{\mathcal{M}(\boldsymbol{x}),\boldsymbol{x}}\,\bar{\mathbf{C}}_{\boldsymbol{x}}^{-1}$ for sufficiently large N, Slutsky's theorem yields $\bar{\mathbf{M}} \to \mathbf{C}_{\mathcal{M}(\boldsymbol{x}),\boldsymbol{x}}\,\mathbf{C}_{\boldsymbol{x}}^{-1}$, almost surely. The equality to $\mathbb{E}[\mathcal{M}'(\boldsymbol{x})]$ follows directly from "Stein's lemma" [Liu, 1994]. □

Theorem 2 (EnKF rank preservation)**.** *The posterior ensemble's covariance, obtained using the EnKF, has the same rank as the prior's, almost surely (a.s.).*

Proof. The updated anomalies, both for the square-root and the stochastic EnKF, can be written $\mathbf{X}^a = \mathbf{X}\mathbf{T}^a$ for some $\mathbf{T}^a \in \mathbb{R}^{N\times N}$.

For a deterministic EnKF, $\mathbf{T}^a = \sqrt{N-1}\bar{\mathbf{C}}_{\boldsymbol{w}}^{-1/2}$ for ~~some matrix square-root [Sakov and Oke, 2008]. Indeed, $\bar{\mathbf{C}}_{\boldsymbol{w}}$ is symmetric , positive , definite , and full-rank~~the symmetric positive definite square root of $\bar{\mathbf{C}}_{\boldsymbol{w}}$, or an orthogonal transformation thereof [Sakov and Oke, 2008]. Hence $\mathrm{rank}(\mathbf{X}^a) = \mathrm{rank}(\mathbf{X})$.

For the stochastic EnKF, equations (23) and (25) may be used to show that $\mathbf{T}^a = (N-1)\bar{\mathbf{C}}_{\boldsymbol{w}}\boldsymbol{\Upsilon}\boldsymbol{\Pi}_{\mathbb{1}}^{\perp}$, with $\boldsymbol{\Upsilon} = \mathbf{I}_N + \mathbf{Y}^{\mathsf{T}}\mathbf{C}_{\boldsymbol{\delta}}^{-1}\mathbf{D}/(N-1)$. Hence, for rank preservation, it will suffice to show that $\boldsymbol{\Upsilon}$ is a.s. full rank.

We begin by writing $\boldsymbol{\Upsilon}$ more compactly:

$$\boldsymbol{\Upsilon} = \mathbf{I}_N + \mathbf{S}^{\mathsf{T}}\mathbf{Z} \quad \text{with} \quad \begin{cases} \mathbf{S} = (N-1)^{-1/2}\mathbf{C}_{\boldsymbol{\delta}}^{-1/2}\mathbf{Y}\,, \\ \mathbf{Z} = (N-1)^{-1/2}\mathbf{C}_{\boldsymbol{\delta}}^{-1/2}\mathbf{D}\,. \end{cases} \tag{38}$$

From equations (4), (14) and (38) it can be seen that column n of $\mathbf{Z}$ follows the law $\boldsymbol{z}_n \sim \mathcal{N}(\mathbf{0}, \mathbf{I}_P/(N-1))$. Hence, column n of $\boldsymbol{\Upsilon}$ follows $\boldsymbol{\upsilon}_n \sim \mathcal{N}(\boldsymbol{e}_n, \mathbf{S}^{\mathsf{T}}\mathbf{S}/(N-1))$, and has sample space:

$$\mathcal{S}_n = \{\boldsymbol{\upsilon} \in \mathbb{R}^N \;:\; \boldsymbol{\upsilon} = \boldsymbol{e}_n + \mathbf{S}^{\mathsf{T}}\boldsymbol{z}\}\,. \tag{39}$$

Now consider, for $n = 0, \ldots, N$, the hypothesis:

$$\mathrm{rank}([\boldsymbol{\Upsilon}_{:n},\ \mathbf{I}_{n:}]) = N\,, \tag{H_n}$$

where $\boldsymbol{\Upsilon}_{:n}$ denotes the first n columns of $\boldsymbol{\Upsilon}$, and $\mathbf{I}_{n:}$ denotes the last $N-n$ columns of $\mathbf{I}_N$. Clearly, H_0 is true. Now, suppose H_{n-1} is true. Then the columns of $[\boldsymbol{\Upsilon}_{:n-1},\ \mathbf{I}_{n-1:}]$ are all linearly independent. For column n, this means that $\boldsymbol{e}_n \notin \mathrm{col}([\boldsymbol{\Upsilon}_{:n-1},\ \mathbf{I}_{n:}])$. By contrast, from equation (39), $\boldsymbol{e}_n \in \mathcal{S}_n$. The existence of a point in $\mathcal{S}_n \setminus \mathrm{col}([\boldsymbol{\Upsilon}_{:n-1},\ \mathbf{I}_{n:}])$ means that

$$\dim\left(\mathcal{S}_n \cap \mathrm{col}([\boldsymbol{\Upsilon}_{:n-1},\ \mathbf{I}_{n:}])\right) < \dim(\mathcal{S}_n)\,. \tag{40}$$

Since $\boldsymbol{\upsilon}_n$ is absolutely continuous with sampling space $\mathcal{S}_n$, equation (40) means that the probability that $\boldsymbol{\upsilon}_n \in \mathrm{col}([\boldsymbol{\Upsilon}_{:n-1},\ \mathbf{I}_{n:}])$ is zero. This implies H_n a.s., establishing the induction. Identifying the final hypothesis (H_N) with $\mathrm{rank}(\boldsymbol{\Upsilon}) = N$ concludes the proof~~for the EnKF~~. □

A corollary of Theorem 2 and Lemma 1 is that the ensemble subspace is also unchanged by the EnKF update. Note that both the prior ensemble and the model (involved through $\mathbf{Y}$) are arbitrary in Theorem 2. However, $\mathbf{C}_{\boldsymbol{\delta}}$ is assumed invertible. The result is therefore quite different from the topic discussed by Kepert [2004]; Evensen [2004], where rank deficiency arises due to a reduced-rank $\mathbf{C}_{\boldsymbol{\delta}}$.

Conjecture 1. *The rank of the ensemble is preserved by the EnRML update (a.s.) and $\mathbf{W}_i$ is invertible.*

We were not able to prove Conjecture 1, but it seems a logical extension of Theorem 2, and is supported by numerical trials. The following proofs utilize Conjecture 1, without which some projections will not vanish. Yet, even if Conjecture 1 should not hold (due to bugs, truncation, or really bad luck), Algorithm 1 is still valid and optimal, as discussed in sections 3.6.3 and 3.6.4.

A.2 The transform matrix

Theorem 3. $(\mathbf{X}^+\mathbf{X}_i)^+ = \mathbf{X}_i^+\mathbf{X}$.

Proof. Let $\mathbf{T} = \mathbf{X}^+\mathbf{X}_i$ and $\mathbf{S} = \mathbf{X}_i^+\mathbf{X}$. The following shows that $\mathbf{S}$ satisfies the four properties of the Moore-Penrose characterization of the pseudo-inverse of $\mathbf{T}$:

1. $$\begin{aligned} \mathbf{TST} &= (\mathbf{X}^+\mathbf{X}_i)(\mathbf{X}_i^+\mathbf{X})(\mathbf{X}^+\mathbf{X}_i) \\ &= \mathbf{X}^+\boldsymbol{\Pi}_{\mathbf{X}_i}\boldsymbol{\Pi}_{\mathbf{X}}\mathbf{X}_i && [\boldsymbol{\Pi}_{\mathbf{A}} = \mathbf{A}\mathbf{A}^+] \\ &= \mathbf{X}^+\boldsymbol{\Pi}_{\mathbf{X}_i}\mathbf{X}_i && [\text{Lemma 1}] \\ &= \mathbf{T}\,. && [\boldsymbol{\Pi}_{\mathbf{A}}\mathbf{A} = \mathbf{A}] \end{aligned}$$
2. $\mathbf{STS} = \mathbf{S}$, as may be shown similarly to point 1.
3. $\mathbf{TS} = \mathbf{X}^+\mathbf{X}$, as may be shown similarly to point 1, using Conjecture 1. The symmetry of $\mathbf{TS}$ follows from that of $\mathbf{X}^+\mathbf{X}$.
4. The symmetry of $\mathbf{ST}$ is shown as for point 3. □

This proof was heavily inspired by appendix A of Sakov et al. [2012]. However, our developments apply for EnRML (rather than the deterministic, square-root IEnKS). This means that $\mathbf{T}_i$ is not symmetric, which complicates the proof in that the focus must be on $\mathbf{X}^+\mathbf{X}_i$ rather than $\mathbf{X}_i^+$ alone. Our result also shows the equivalence of $\mathbf{S}^+$ and $\mathbf{T}$ in general, while the additional result of the vanishing projection matrix in the case of $N-1 \leq M$ is treated ~~as a corollary, shown in the following~~separately, in appendix A.3.

A.3 Proof of equation (34)

Lemma 2. *$\boldsymbol{\Omega}_i$ is invertible (provided $\mathbf{W}_i$ is).*

Proof. We show that $\boldsymbol{\Omega}_i\boldsymbol{u} \neq 0$ for any $\boldsymbol{u} \neq 0$, where $\boldsymbol{\Omega}_i = \mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^{\perp} + \boldsymbol{\Pi}_{\mathbb{1}}$. For $\boldsymbol{u} \in \mathrm{col}(\mathbb{1})$: $\boldsymbol{\Omega}_i\boldsymbol{u} = \boldsymbol{u}$. For $\boldsymbol{u} \in \mathrm{col}(\mathbb{1})^{\perp}$: $\boldsymbol{\Omega}_i\boldsymbol{u} = \mathbf{W}_i\boldsymbol{u} \neq 0$ (Conjecture 1). □

Recall that equation (33) was obtained by inserting $\mathbf{X}_i$ in the expression (30) for $\mathbf{T}_i$. ~~The following uses the alternative of inserting~~ By contrast, the following inserts $\mathbf{X}$ from equation (35) in the expression (29) for $\mathbf{T}_i^+$~~.~~

~~By equation (35) and Lemma 2, $\mathbf{X} = \mathbf{X}_i\boldsymbol{\Omega}_i^{-1}$ and so $\mathbf{T}_i^+ = \boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}\boldsymbol{\Omega}_i^{-1}$. We now re-introduce $\boldsymbol{\Pi}_{\mathbb{1}}^\perp$, which was omitted for equation (19b), by prepending it to $\mathbf{T}_i^+$; this does not change its value. In summary, equation (29) becomes:~~ , yielding $\mathbf{T}_i^+ = \mathbf{X}_i^+\mathbf{X} = \mathbf{X}_i\mathbf{X}_i\boldsymbol{\Omega}_i^{-1} = \boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}\boldsymbol{\Omega}_i^{-1} = \boldsymbol{\Pi}_{\mathbb{1}}^\perp\boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}\boldsymbol{\Omega}_i^{-1}$, and hence

$$\mathbf{Y}_i = [\mathcal{M}(\mathbf{E}_i)\boldsymbol{\Pi}_{\mathbb{1}}^\perp]\boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}\boldsymbol{\Omega}_i^{-1}\,.,\tag{41}$$

Next, it is shown that, under certain conditions, the projection matrix $\boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}$ vanishes:

$$\mathbf{Y}_i = [\mathcal{M}(\mathbf{E}_i)\boldsymbol{\Pi}_{\mathbb{1}}^\perp]\boldsymbol{\Omega}_i^{-1}\,.\tag{42}$$

Thereafter, equation (47) of appendix A.4 can be used to write $\boldsymbol{\Omega}_i^{-1}$ in terms of $(\mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp)^+$, reducing equation (42) to (34).

The case of $N-1 \leq M$

In the case of $N-1 \leq M$, the null space of $\mathbf{X}$ is the range of $\mathbb{1}$ [with probability 1, Muirhead, 1982, Theorem 3.1.4]. By Lemma 2, the same applies for $\mathbf{X}_i$, and so $\boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}$ in equation (41) reduces to $\boldsymbol{\Pi}_{\mathbb{1}}^\perp$. □

The case of linearity

Let $\mathbf{M}$ be the matrix of the observation model $\mathcal{M}$, here assumed linear: $\mathcal{M}(\mathbf{E}_i) = \mathbf{M}\mathbf{E}_i$. By equation (41), $\mathbf{Y}_i = \mathbf{M}\mathbf{E}_i\boldsymbol{\Pi}_{\mathbf{X}_i^\intercal}\boldsymbol{\Omega}_i^{-1}$. But $\mathbf{E}_i\boldsymbol{\Pi}_{\mathbf{X}_i^\intercal} = \mathbf{X}_i = \mathbf{E}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp$. □

A.4 ~~The pseudo-inverse version~~Inverse transforms

~~The results of this section do not depend on whether the projection $\boldsymbol{\Pi}_{\mathbf{X}}$ is included in $\mathbf{Y}_i$ or not. Either way,~~ Recall from equation (22) that $\mathbf{Y}_i\mathbb{1} = 0$~~, and so~~. Therefore

$$\bar{\mathbf{C}}_{\boldsymbol{w},i}^{-1\pm1}\mathbb{1} = (N-1)^{\mp1}\mathbb{1} = \mathbb{1}\,,\tag{43}$$

where $\bar{\mathbf{C}}_{\boldsymbol{w},i}$ is defined in equation (24), and the ~~second equality follows from the first~~identity for $\bar{\mathbf{C}}_{\boldsymbol{w},i}$ follows from that of $\bar{\mathbf{C}}_{\boldsymbol{w},i}^{-1}$. Similarly, the following identities are valid also when $\mathbf{W}_i$ and $\mathbf{W}_i^{-1}$ are swapped.

$$\mathbf{W}_i^\intercal\mathbb{1} = \mathbb{1}\,;\tag{44}$$

$$\mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp = \boldsymbol{\Pi}_{\mathbb{1}}^\perp\mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp\,;\tag{45}$$

$$(\mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp)^+ = \mathbf{W}_i^{-1}\boldsymbol{\Pi}_{\mathbb{1}}^\perp\,.\tag{46}$$

Equation (44) is proven inductively (in i) ~~using (43) in ?? 10~~ by inserting (43) in line 10 of Algorithm 1. It enables showing (45), using $\boldsymbol{\Pi}_{\mathbb{1}}^\perp = \mathbf{I}_N - \boldsymbol{\Pi}_{\mathbb{1}}$. This enables showing (46), similarly to Theorem 3. ~~These identities can then~~ Note that this implies that $\mathbf{Y}_i\mathbb{1} = 0$ also for $\mathbf{Y}_i = \mathcal{M}(\mathbf{E}_i)\,(\mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp)^+$, and hence that the identities of this section also hold with this definition. Equations (45) and (46) can be used to ~~verify~~ show (by multiplying with $\boldsymbol{\Omega}_i$) that

$$\boldsymbol{\Omega}_i^{-1} = (\mathbf{W}_i\boldsymbol{\Pi}_{\mathbb{1}}^\perp)^+ + \boldsymbol{\Pi}_{\mathbb{1}}\,.\tag{47}$$

~~Substituting this formula for $\boldsymbol{\Omega}_i^{-1}$ into equation (42) then reduces it to the pseudo-inverse version (34). As for equation (19b), the projection $\boldsymbol{\Pi}_{\mathbb{1}}^\perp$ can again be omitted.~~

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