Interactive comment on “Application of ensemble transform data assimilation methods for parameter estimation in nonlinear problems" by Sangeetika Ruchi et al.

Sangeetika Ruchi¹, Svetlana Dubinkina¹, and Jana de Wiljes²

¹Centrum Wiskunde & Informatica, P.O. Box 94079, 1098 XG Amsterdam, the Netherlands
²University of Potsdam, Karl-Liebknecht-Str. 24/25, 14476, Potsdam, Germany

Correspondence: Jana de Wiljes (wiljes@uni-potsdam.de)

We would like to thank Femke Vossepoel and Marc Bocquet for carefully reading the manuscript and for their insightful comments and suggestions that definitely improved our article.

Point-by-point answer to the comments by Femke Vossepoel

Specific comments:

1. Terminology and description of example: As this paper could be of particular use to practitioners in the reservoir-engineering domain, I would encourage the authors to make the text more accessible to those. This could be done by changing or clarifying the use of certain terms and adding key references to explain the methods. For example, in reservoir engineering, the term Ensemble Kalman Filter is more commonly used than the term Ensemble Kalman Inversion; adding a number of key publications on this method and derived methods would help to set the scene and provide the reader with further background information. Also, those using data assimilation in practical applications will be interested in the actual values of the properties, and less likely to work on dimensionless problems. Relating the symbols to physical quantities would make this manuscript more accessible and relevant to them.

Response: Thank you for raising this important point. It is crucial for us to reach practitioners and make the paper accessible to a wider audience and we have taken your suggestions into account. For instance we now use the term Ensemble Kalman filter instead of Ensemble Kalman Inversion as it is much more prevalent in the applied communities. Further we added a short discussion on the different terms and methods including randomised maximum likelihood, which is very popular with practitioners, and how they relate to each other.

2. Presentation of the methodologies: The mathematical rigour and expertise of the authors would allow them to not only compare the performance of the methods in an empirical sense, but also place them in the overall framework of data-assimilation methods for parameter estimation. The manner
in which the hybrid EKI-TETPF method is presented, is presented as a particle filter with several "fixes" (namely a) tempering, b) a Sinkhorn approximation, and c) an EKI proposal).

Can the authors think of a way to present the methods from a holistic viewpoint, making clear that these "fixes" are essential ingredients of the methods in order to perform a consistent and also effective parameter estimation? The abstract reads "Gaussian approximations [....] often produce astonishingly accurate estimations despite the inherently wrong underlying assumptions." Can you discuss more explicitly how the assumption of Gaussianity affects the outcome, perhaps by illustrating how non-Gaussian the distributions really are, or how the different methods deal with non-Gaussianity and/or non-linearity?

Response: The chosen presentation via particle filters (or Sequential Monte Carlo) allowed us to introduce all considered methods within one overarching family of filters. In order to make clear which techniques are standalone methods and which fixes they required to make the feasible in a challenging setting, we added the following text:

In the following we will introduce a range of methods that can be employed to estimate solutions to the presented inverse problem under the overarching mantel of tempered Sequential Monte Carlo filters. Alongside these methods we will also proposed several important add-on tools required to achieve feasibility and higher accuracy in high-dimensional non-linear settings.

The sentence on Gaussian approximations has been adjusted (see our response to comment 3).

Technical corrections (language, minor items)

1. Please pay attention to the use of hyphens in compound modifiers. For example, the title could read "Application of ensemble-transform data-assimilation methods for parameter estimation in nonlinear problems". Other places where this would help: "high-dimensional problems", "entropy-inspired", "highly-correlated samples", "an easy-to-sample form", etc.

Response: Thank you this suggestion. We now use the hyphens high-dimensional, entropy-inspired, highly-correlated samples and easy-to-sample within the manuscript in order to increase readability. The original title was changed to "Fast hybrid tempered ensemble transform filter formulation for Bayesian elliptical problems via Sinkhorn approximation" and we preferred not to have the hyphen ensemble-transform.

2. The term "ensemble Kalman inversion" is used to a method that is known by many as "ensemble Kalman filtering". I suggest to clarify that EKI is used as equivalent to the ensemble Kalman filter.

Response: We have changed Ensemble Kalman Inversion to Ensemble Kalman filter everywhere in the manuscript. Furthermore, we now mention that the method is known under different names
in different communities: randomized maximum likelihood, multiple data assimilation, ensemble of
data assimilation, ensemble Kalman inversion. The following text has been added to the manuscript:

"As a side remark, EnKF was originally proposed for estimating a dynamical state of
a chaotic system (e.g., Burgers et al., 1998). It was latter shown by Anderson (2001)
that EnKF can be used for parameter estimation by introducing a trivial dynamics to the
unknown static parameter. We note that EnKF is well known under different names in
different scientific communities. In the reservoir community it is Ensemble Randomized
Maximum Likelihood (Chen and Oliver, 2012), multiple data assimilation (Emerick and
Reynolds, 2013), and Randomize-Then-Optimize (Bardsley et al., 2014). In the numerical
weather prediction community, it falls under a large umbrella of Ensemble of Data Assim-
ilation, see Carrassi et al. (2018) for a recent review. In the inverse problem community,
it is ensemble Kalman inversion (Chada et al., 2018)."

3. Page 1, line 3: abstract: "inherently wrong": the Gaussian assumptions are not always wrong, so
suggest to reformulate: "despite the simplifying assumptions" or something along these lines. Alter-
atively, demonstrate in the manuscript that these assumptions are actually wrong.

Response: We have changed "inherently wrong" to "despite the simplifying assumptions".

4. Page 2, line 55: the number of required intermediate steps and the efficiency of ETPF still depends
on it. What does it refer to?

Response: Here it refers to the dependence on the initialisation. The corresponding text in the revised
manuscript is "Although tempering restrains any sharp fail in the importance sampling step due to a
poor initial ensemble selection, the number of required intermediate steps and the efficiency of ETPF
still depends on the initialisation."


Response: pcn-MCMC means the preconditioned Crank-Nicolson MCMC.

6. Page 5 line 130: the scalar theta -> the scalar theta in Equation 5.

Response: Thank you, we fixed it.

7. Page 6, line 152: where the minimum is compute -> where the minimum is computed

Response: Thank you, we fixed it.

8. Page 7 line 181 One the other hand -> on the other hand.

Response: Thank you, we fixed it.


Response: Thank you, we fixed it.
The intermediate measures \( \{\mu_t\}_{t=0}^T \) are approximated by Gaussian distributed variables with empirical mean \( m_t \) and empirical variance \( C_t \). Empirical mean \( m_{t-1} \) and empirical covariance \( C_{t-1} \) are defined in terms of \( \{u_{t-1,i}\}_{i=1}^M \) as following

\[
m_{t-1} = \frac{1}{M} \sum_{i=1}^M u_{t-1,i}, \quad C_{t-1} = \frac{1}{M - 1} \sum_{i=1}^M (u_{t-1,i} - m_{t-1}) \otimes (u_{t-1,i} - m_{t-1}),
\]

where \( \otimes \) denotes Kroneker product. Then the mean and the covariance are updated as

\[
m_t = m_{t-1} + C_{t-1}^{-1} (C_{FF} + \Delta_t R)^{-1} (y_{obs} - \overline{F}_{t-1}) \quad \text{and} \quad C_t = C_{t-1} - C_{t-1}^{-1} (C_{FF} + \Delta_t R)^{-1} (C_{uF}^{-1})',
\]

respectively. Here \( \prime \) denotes the transpose,

\[
C_{uF}^{-1} = \frac{1}{M - 1} \sum_{i=1}^M (u_{t-1,i} - m_{t-1}) \otimes (F(u_{t-1,i}) - \overline{F}_{t-1}), \quad C_{FF}^{-1} = \frac{1}{M - 1} \sum_{i=1}^M [F(u_{t-1,i}) - \overline{F}_{t-1}] \otimes [F(u_{t-1,i}) - \overline{F}_{t-1}],
\]

\[
\overline{F}_{t-1} = \frac{1}{M} \sum_{i=1}^M F(u_{t-1,i}), \quad \text{and} \quad \Delta_t = \frac{1}{\phi_t - \phi_{t-1}}.
\]

We recall that the nonlinear forward problem is \( y = F(u) \), the observation \( y_{obs} \) has a Gaussian observation noise with zero mean and the covariance matrix \( R \), and \( \phi_t \) is a temperature associated with the measure \( \mu_t \).

11. Page 9, line 232: make clear how to choose beta.

Response: We agree that the choice of \( \beta \) needs to be discussed. For our concrete numerical setting we added the following information in the numerical section:

"Note that \( \beta \in [0, 1] \) and should be tuned according to underlying forward operator."

We later also address the choice of \( \beta \) in more detail in the conclusion (please see our response to comment 24).

12. Page 9, line 239: EKI as an more elaborate -> as a more elaborate.

Response: Thank you, we fixed it.

13. Page 9, line 240: Computational complexity: the estimates of computational complexity of the various methods is very useful. I suggest to include a table that illustrates the computational complexity of all methods/variations and include a few sentences on this in the 'Conclusions' part.

Response: Thank you for this suggestion. We added the following table (Table ???) to the appendix and now elaborate on the computational complexity in the conclusion.

14. Page 9, line 244: the example is dimensionless. Suggest to relate this to an example in which you list a number of typical values. You can then also mention that channels such as shown in Fig 1 can be found in fluvial rock formations that form aquifers or reservoirs.
Table 1. The table provides an overview of the computational complexity of all the algorithms considered in the manuscript.

<table>
<thead>
<tr>
<th>Algorithm</th>
<th>Complexity</th>
</tr>
</thead>
<tbody>
<tr>
<td>TETPF</td>
<td>$O[T(MC + M^3 \log M + \tau_{\text{max}}MC)]$</td>
</tr>
<tr>
<td>TESPF</td>
<td>$O[T(MC + M^2C(\alpha) + \tau_{\text{max}}MC)]$</td>
</tr>
<tr>
<td>EnKF</td>
<td>$O[T(MC + \kappa^2 n + \tau_{\text{max}}MC)]$</td>
</tr>
<tr>
<td>Hybrid EnKF-TETPF</td>
<td>$O[T(MC + \kappa^2 n + MC + M^3 \log M + \tau_{\text{max}}MC)]$</td>
</tr>
<tr>
<td>Hybrid EnKF-TESPF</td>
<td>$O[T(MC + \kappa^2 n + MC + M^2C(\alpha) + \tau_{\text{max}}MC)]$</td>
</tr>
<tr>
<td>Forward model</td>
<td>$O(MC)$</td>
</tr>
<tr>
<td>pcn-MCMC mutation</td>
<td>$O(\tau_{\text{max}}MC)$</td>
</tr>
<tr>
<td>FastEMD</td>
<td>$O(M^3 \log M)$</td>
</tr>
<tr>
<td>Sinkhorn approximation</td>
<td>$O(M^2C(\alpha))$</td>
</tr>
</tbody>
</table>

Response: We relate now to the paper by Zovi et al. (2017): "We note that a single-phase Darcy flow model, though not a steady-state, is widely used to model the flow in a subsurface aquifer and to infer uncertain permeability using data assimilation. For example, Zovi et al. (2017) used an EnKF to infer permeability of an existing aquifer located in North-East Italy. The area of this aquifer is 2.7 km² and exhibits several channels, such as the one depicted in Fig. 1. There a size of a computational cell was ranging from 2 m (near wells) to 20 m away from the wells."

15. Page 9, line 247: please make clear what physical variable (rate, pressure) the source term represents.

Response: The source term $f$ accounts for groundwater recharge. This text is added to the revised manuscript.

16. Page 9 line 267: on an $N \times N$ grid: a potential user would like to know what is the scale, and spatial dimension. Suggest to give the value of $N$ earlier than you do now (on page 10, line 273).

Response: The details of the numerical approximation are now given right after the continuous formulation.

17. Page 10, line 255: the choice of $P$ for parameterisation is not very practical, as you are also using this letter for pressure.

Response: It is changed to $F$ for parameterisation.

18. Page 11, line 285: please make clear what property is being observed.

Response: We observe the pressure at a few grid points. We have changed the text accordingly.

19. Page 12, line 310: we plot box plot -> we plot a box plot; using Sinkhorn approximation -> using a Sinkhorn approximation.

Response: Thank you, we fixed it.
20. Page 12, line 313: TESPF outperforms: has a lower RMSE? Is smoother? How do you define a good performance?

Response: TESPF outperforms TETPF as the RMSE error is lower. The corresponding text is added to the revised manuscript.


Response: Thank you, we fixed it.

22. Page 13, figure 2: it is good to see the box plots for permeability, I would have liked to also see this for rate (observed state variable).

Response: We compute the pressure of the mean log permeability and plot a corresponding box plot for the RMSE in Figure ??.

First, we see that the smaller is the $\beta$, the smaller is the error. Next, we see that at the large ensemble size $M = 500$ the optimal transport resampling (shown in Figure ??(b)) outperforms the Sinkhorn approximation (shown in Figure 1(a)) in terms of smaller error. These two conclusions hold for the mean log permeability shown in Figure ??(a). The difference is that at the smaller ensemble size $M = 100$ the optimal transport resampling (shown in Figure 1(b)) outperforms the Sinkhorn approximation (shown in Figure ??(a)) in terms of smaller error for the pressure. However, for the log permeability it is the Sinkhorn approximation (shown in Figure ??(a)) that outperforms the optimal transport resampling (shown in Figure ??(b)) for $\beta \geq 0.6$ in terms of smaller error. We attribute this inconsistency to the cancellation of errors when computing the pressure of the mean log permeability.

![Figure 1. Application to F1 parameterization: using Sinkhorn approximation (a) and optimal transport resampling (b). Box plot over 20 independent simulations of RMSE of the pressure of the mean log permeability. X-axis is for the hybrid parameter, where $\beta = 0$ corresponds to EnKF and $\beta = 1$ to TET(S)PF. Ensemble size $M = 100$ is shown in red, and $M = 500$ in green. Central mark is the median, edges of the box are the 25th and 75th percentiles, whiskers extend to the most extreme datapoints, and crosses are outliers.](image)

23. Page 14 figure 4: please label the x axis (it is described in the caption but would be good to see in the figure, too).

Response: Thank you, we fixed it.
Figure 2. Application to F1 parameterization: using Sinkhorn approximation (a) and optimal transport resampling (b). Box plot over 20 independent simulations of RMSE of mean log permeability. X-axis is for the hybrid parameter, where $\beta = 0$ corresponds to EnKF and $\beta = 1$ to TET(S)PF. Ensemble size $M = 100$ is shown in red, and $M = 500$ in green. Central mark is the median, edges of the box are the 25th and 75th percentiles, whiskers extend to the most extreme datapoints, and crosses are outliers.

24. Page 14, line 332: these are very interesting results. I would value a discussion on how to find the best $\beta$ value in a realistic application of the hybrid method. In a synthetic case, this value can be determined, but how would you deal with this when assimilating real data? This discussion could be added in "conclusions: (page 17).

Response: Thank you for raising this point, we added the following discussion to the conclusion:

Note that we have considered a synthetic case, where the truth is available, and thus chose $\beta$ in terms of accuracy of an estimate. However, in a realistic application the truth is not provided. In the context of state estimation with an underlying dynamical system it has been suggested to adaptively change the hybrid parameter with respect to the effective sample size. As the tempering scheme is already changed according to the effective sample size this ansatz would require to define the interplay between the two tuning variables. An ad-hoc choice for $\beta$ could be 0.2 or 0.3. This is motivated by the fact that the particle filter is too unstable in high dimensions and it is therefore sensible to use a tuning parameter prioritising the EnKF. The ad-hoc choice is supported by the numerical results in Section 3 and in Acevedo et al. (2017); de Wiljes et al. (2020) in the context of state-estimation.

25. Page 14 line 344: we plot box plot -> we plot a box plot (or "the box plot shows...”).

Response: Thank you, we fixed it.

26. Page 15, line 363: the application that you show, would be referred to as a "reservoir engineering" application, or a "hydrological" application, not as a "geophysical application". (In oil- and gas industry, reservoir engineering is about flow in porous media, while geophysics is about the use of seismic and other geophysical data and propagation of sound waves. In hydrology, permeability is usually replaced by hydraulic conductivity, so by using permeability your example would be more familiar to those working in reservoir engineering.)
Response: We are very grateful for you comment as we belief that these specifics are crucial to make our manuscript comprehensible for readers from the various community. Thank you also for taking the time to clarify the specifications of the fields. We changed geophysical application to reservoir engineering.

Point-by-point answer to the comments by Marc Bocquet

1. Page 1: I believe that the title of the paper is too generic, not specific enough. It could suit dozens of papers already published. I strongly suggest that you revise it. I understand that this is not easy since you use a large collection of methods. Although quick to amend, I believe this point is problematic for the visibility/identification of the paper.

Response: We agree and have changed the title to "Fast hybrid tempered ensemble transform filter formulation for Bayesian elliptical problems via Sinkhorn approximation"

2. Page 1, line 2: "Kalman inversion" is not a widespread terminology, "randomized maximum likelihood" is better known, even beyond the reservoir community. See Oliver et al. (1996) and many references since then.

Response: We have changed ensemble Kalman inversion to a better known ensemble Kalman filter. Furthermore, we added text about different name in different scientific communities. Namely:

"As a side remark, EnKF was originally proposed for estimating a dynamical state of a chaotic system (e.g., Burgers et al., 1998). It was latter shown by Anderson (2001) that EnKF can be used for parameter estimation by introducing a trivial dynamics to the unknown static parameter. We note that EnKF is well known under different names in different scientific communities. In the reservoir community it is Ensemble Randomized Maximum Likelihood (Chen and Oliver, 2012), multiple data assimilation (Emerick and Reynolds, 2013), and Randomize-Then-Optimize (Bardsley et al., 2014). In the numerical weather prediction community, it falls under a large umbrella of Ensemble of Data Assimilation, see Carrassi et al. (2018) for a recent review. In the inverse problem community, it is ensemble Kalman inversion (Chada et al., 2018)."

3. Page 1, line 4: "of the associated statistics." : I am not sure to get what you mean.

Response: We mean that we can go beyond Gaussian approximations even with ensemble Kalman filter. We have adjusted the text accordingly:

Yet there is a lot of room for improvement specifically regarding a correct approximation of a non-Gaussian posterior distribution.

4. page 1, line 18, "a just approximation": do you mean a "correct approximation"?

Response: Yes, we have adjusted the text correspondingly.
5. page 2, line 28, "The main drawback of MCMC is that this approach is not parallelizable.": You know that there are parallel (multiple tries) versions of MCMCs. It actually seems that you are yourself using multiple parallel MCMCs. So I believe you should mitigate that statement.

**Response:** Indeed, we have omitted this statement. Instead we emphasise that MCMC samples are highly correlated. The following text has been added:

Typically, MCMC methods provide highly correlated samples. Therefore, in order to sample the posterior correctly MCMC requires a long chain, especially in the case of a multimodal or a peaked distribution. A peaked posterior is associated with very accurate observations.

6. Page 2, line 41-43: "However for nonlinear problems, Ernst et al. (2015); Evensen (2018) showed that in the large ensemble size limit an EKI approximation is not consistent with the Bayesian approximation.": To the best of my knowledge this is has been pointed out first by Oliver et al. (1996). The mathematical problem has also been clearly defined by Bardsley et al. (2014), and nicely named 'Randomize-Then-Optimize'. There is also a recent discussion on the issue in Liu et al. (2017), p. 2894.

**Response:** We have now included these references. Namely:

However for nonlinear problems, it has been shown by Oliver et al. (1996); Bardsley et al. (2014); Ernst et al. (2015); Liu et al. (2017) that an EnKF approximation is not consistent with the Bayesian approximation.

7. Page 2, line 57-58: Yes, but you should at this point mention here that the idea originates from the optimal transport community, and that it is by now widespread.

**Response:** Thank you for pointing this out. The sentence is indeed misleading. Additionally we add a more extensive literature survey of hybrid filters as we felt we did not do it justice before. The following text address both issues and is now added to the revised version of the manuscript:

The lack of robustness in high dimensions can be addressed via a hybrid approach that combines a Gaussian approximation with a particle filter approximation (e.g., Santitissadeekorn and Jones, 2015). Different algorithms are created by Frei and Künsch (2013); Stordal et al. (2011), for example. In this paper, we adapt a hybrid approach of Chustagulprom et al. (2016) that uses EnKF as a proposal step for ETPF with a tuning parameter. Furthermore, it is well established that the computational complexity of solving an optimal transport problem can be significantly reduced via a Sinkhorn approximation by Cuturi (2013). This ansatz has been been implemented for the ETPF in Acevedo et al. (2017).

8. Page 3, line 73: even though obvious, it would be better to mention explicitly that $\mathcal{N}$ is the Gaussian distribution.
9. Page 4, line 114: "Mutation" is applied mathematics Pierre Del Moral’s terminology. You could briefly explain what it corresponds to in the geophysics particle filter community (rejuvenation?)

Response: We have added the following text:

In the framework of particle filtering for dynamical systems, ensemble perturbation is achieved by rejuvenation, when ensemble members of the posterior measure are perturbed with a random noise sampled from a Gaussian distribution with zero mean and a covariance matrix of the prior measure. The covariance matrix of the ensemble is inflated and no acceptance step is performed due to the associated high computational costs for a dynamical system.

Since we consider a static inverse problem, for ensemble perturbation we employ a Metropolis–Hastings method (thus we mutate samples) but with a proposal that speeds up an MCMC method for estimating a high-dimensional parameter.

10. Page 4, line 122: "we use random walk" → "we use the following random walk".

Response: Thank you, we fixed it.

11. Page 5, line 135: "where C is computational cost of a forward model F" → "where C is the computational cost of the forward model F".

Response: Thank you, we fixed it.

12. Page 6, line 136: 'is not effected"→"is not affected".

Response: Thank you, we fixed it.

13. Page 6, line 150: 'we seak" → "we seek".

Response: Thank you, we fixed it.

14. Page 6, line 160, Eq.(10): What is the definition of the norm of the random variables used in this equation?

Response: Thank you for pointing this out. We have changed the equation to the following:

\[
\omega^* = \arg \inf_{\tilde{\omega}} \left\{ \int_{\mathbb{R}^2} \| u - \tilde{u} \|^2 d\omega(u, \tilde{u}) : \omega \in \prod_{\mu, \nu} \right\}. \tag{1}
\]

15. Page 7, line 181: "One the other hand"→"On the other hand".

Response: Thank you, we fixed it.

16. Page 7, line 193: "where Z is matrix with entires"→ "where Z is the matrix with entries".

Response: Thank you, we fixed it.
17. Page 7: It would be worth referring to the monograph by Peyré and Cuturi (Peyré and Cuturi, 2019) on optimal transport (in particular section 4), since it is very well done and freely available.

Response: Thank you for the suggestion. We now refer the reader to the monograph.

18. Page 8, line 8, "ensemble Kalman inversion (EKI) is one of the widely used algorithm." it has other (better known) names such as Randomized Maximum Likelihood (RML) and Randomize-Then-Optimize. Its sequential variant is known as the very well known EDA (Ensemble of Data Assimilation) in the numerical weather prediction/data assimilation community.

Response: We have addressed this in the revised manuscript. Please see our response to comment 2. above.

19. Page 8, line 218: "By implementing a sequential observation update of Whitaker et al. (2008),": what do you mean by this statement?

Response: We have omitted this statement, since it is irrelevant for a small number of observations. Instead, we state that

The computational complexity of solving Eq.(13) is $O(\kappa^2 n)$, where $n$ is the parameter space dimension, and $\kappa$ is the observation space dimension.

20. Page 8, line 224: "is remarkable robust" → "is remarkably robust".

Response: Thank you, we fixed it.

21. Page 9, Eqs.(14,15): I don’t understand the intermediate member of both equations. The $\beta$ or $1 - \beta$ should be powers of $g$, and not multiply $g$. Or is this a notation? What did I miss?

Response: Thank you for pointing out this typo. Indeed, $\beta$ or $1 - \beta$ should be powers of $g$. It is now fixed in the revised manuscript.

22. Page 9, line 238-239: "This ansatz can also be understood as using the EKI as an more elaborate proposal density for the importance sampling step within SMC.": Using RML as a proposal density was already proposed and tested by Oliver et al. (1996).

Response: Thank you for pointing out this reference, which we now add in the revised manuscript: "This ansatz can also be understood as using the EnKF as a more elaborate proposal density for the importance sampling step within SMC (e.g., Oliver et al., 1996)."

23. Page 9, line 244-245: Are $(x, y)$ horizontal dimensions or is $y$ the depth? I believe it is worth explaining.

Response: $(x, y)$ are horizontal dimensions. We now add this in the revised manuscript.

24. Page 10, 258: "$\delta$ Dirac function" → "$\delta$ the Dirac function".

Response: Thank you, we fixed it.
25. Page 10, line 262: "We assume log permeability for" → "We assume that the log permeability for".

**Response:** Thank you, we fixed it.

26. Page 10, line 267: Ok, but which type of solver did you use? (multigrid, linear algebra solver, etc.)

**Response:** We use a linear algebra solver (backslash operator in MATLAB). The corresponding text in now added to the revised version.

27. Page 11, line 272: "The grid dimension is 70" → "The grid dimension is \( N = 70 \).

**Response:** Thank you, we fixed it.

28. Page 11, line 277: "The grid dimension is 50" → "The grid dimension is \( N = 50 \).

**Response:** Thank you, we fixed it.

29. Page 11, lines 293-295: "Such a small noise makes the data assimilation problem hard to solve, since the likelihood is very peaked and a non-iterative data assimilation approach fails.": the explanation is very unclear to me. Please clarify.

**Response:** With such a small noise the likelihood is a peaked distribution. Therefore a non-iterative data assimilation approach requires a computationally unfeasible number of ensemble members to sample the posterior. This text is now added to the revised manuscript.

30. Page 12, line 301: "An MCMC solution was obtained by combining 50 independent chains each of length 106": this contradicts to some extent the statement made about its serial nature in the introduction.

**Response:** We have omitted the statement about MCMC serial nature made earlier in the introduction.

31. Page 12, line 223: 9 observation seem too few, are they? Your experiments might rely too much on the prior. I guess for reservoir or hydrological applications, there are indeed just a few points, but they are many measurements over time at the same well.

**Response:** This is a fair criticism. Fewer observations allow for a multi-modal posterior. More observations (either due to more wells or due to measurements at a few wells but over some time interval) decrease the uncertainty resulting in a uni-modal posterior.

32. Page 12, line 323: "distributed observations. which are displayed" → "distributed observations, which are displayed"

**Response:** Thank you, we fixed it.

33. Page 13, Figure 2: please add a label \((\beta)\) to the x-axis.

**Response:** Thank you, we fixed it.
Page 13, Figure 2: At $\beta = 0$ there is quite a discrepancy between the $M = 100$ and the $M = 500$ experiments. This could show that EKI (alone) is not working very well here. Moreover, quite often, the whiskers for $M = 100$ and $M = 500$ have no overlap. We would expect some overlap, would we? Do you have an interpretation?

Response:

A discrepancy between the $M = 100$ and the $M = 500$ experiments at $\beta = 0$ (thus EnKF alone) is related to the curse of dimensionality. The ensemble size $M = 100$ is too small to estimate an uncertain parameter of the dimension $10^3$ using 36 accurate observations. However, at the ensemble size $M = 500$ EnKF alone ($\beta = 0$) gives an excellent performance compared to any combination ($\beta > 0$).

We now add the above text to the revised manuscript.

Indeed, the overlap in the whiskers is to be expected. Therefore we have performed experiments with EnKF ($\beta = 0$) at the ensemble sizes $M = 200$ and $M = 400$. The box plot of the error is shown in Figure 3. We see that as ensemble size increases the whiskers get close to each other and we see an overlap between $M = 400$ and $M = 500$.

Figure 3. Application to F1 parameterization: using Sinkhorn approximation. Box plot over 20 independent simulations of RMSE of mean log permeability. X-axis is for the hybrid parameter, where $\beta = 0$ corresponds to EnKF and $\beta = 1$ to TET(S)PF. Ensemble size $M = 100$ is shown in red, $M = 200$ in green, $M = 400$ in blue, and $M = 500$ in black. Central mark is the median, edges of the box are the 25th and 75th percentiles, whiskers extend to the most extreme datapoints, and crosses are outliers.

35. Page 13, Figure 3: By “Optimal” in the labelling of the panels, do you mean optimal transport, or something else?

Response: We see the confusion. Indeed, by "Optimal" in the labelling of the panels we mean optimal transport. We now change it to "OT".
36. page 14, Figure 4: Now, there is some consistent overlap between the $M = 100$ and $M = 500$ experi-
ments, because, I guess, of the limited number of parameters (the curse of dimensionality is avoided in
this case).

Response: Indeed, in this numerical experiment we have less observations (only 9). The P2 param-
eterization has 5 geometrical parameters and of order $10^3$ permeability parameters.

37. Page 14, line 333: "is lowest though" → "is lowest although''.

Response: Thank you, we fixed it.

38. Page 15, lines 362-363: "This makes the proposed method a promising option for the high dimen-
sional nonlinear problems one is typically faced with in geophysical applications.". Your problem do
not have time dependence (does it?) which often makes many geophysical applications (like meteor-
ology and ocean forecasting) very difficult. So you could mitigate that statement.

Response: We agree that we need to be more specific in this sentence and replaced "geophysical
applications" with "reservoir engineering".

39. Page 16, Figure 6: What about the prior? How does it compare to the posterior?

Response: The prior is uniform, namely $d^1 \sim U[0.3, 2.1]$, $d^2 \sim U[\pi/2, 6\pi]$, $d^3 \sim U[-\pi/2, \pi/2]$, $d^4 \sim U[0, 6]$, $d^5 \sim U[0.12, 4.2]$. We see that the posterior is not a uniform distribution.

40. Page 17: "approach provides all the desirable properties required to obtain robust and highly accurate
approximate solutions of nonlinear high dimensional Bayesian inference problems.". You cannot
really make such a bold statement from one (however nice) example. Please mitigate your statement.

Response: We have changed this statement to the following:

"This suggests a hybrid approach has a great potential to obtain robust and highly-accurate
approximate solutions of nonlinear high-dimensional Bayesian inference problems."

41. General question which is worth discussing a bit: In practice, how fast is the Sinkhorn numerical
solution compared to the exact optimal transport?

Response: This is a good question. Yet it is difficult to provide a general answer as the computational
complexity of the Sinkhorn approximation is highly dependent on the choice of the regularisation pa-
rameter $\alpha$, i.e, specifically $O(M^2C(\alpha))$. It is know that $C(\alpha)$ grows with $\alpha$ as the original transport
problem is approached yet the associated computational complexity can vary considerably. Therefore
it is important to find an acceptable trade-off between a good approximation and the improvement
in computational complexity. This fact was not discussed in the manuscript and we now added the
following discussion to the conclusions:

"Note however that $C(\alpha)$ depends on the chosen regularisation and grows with $\alpha$. There-
therefore, one needs to balance between reducing computational time and finding a reasonable
approximate solution of the original transport problem when choosing a value for $\alpha$."