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John Harlim* (jharlim@math.umd.edu), 1301 Mathematics Building, College Park, MD 20742,
and **Brian Hunt**. *An Efficient Ensemble Kalman Filter for Numerical Weather Prediction*.

The Ensemble Kalman Filter is introduced as a data assimilation scheme. This least-square based method corrects initial conditions for numerical weather forecasting by accounting the current forecast and observation uncertainties. In this talk, I will discuss an efficient method of implementing Ensemble Kalman Filter and present some results, obtained from applying this filter to a simple "weather-like" model. (Received September 12, 2005)