

I think the paper will be acceptable for publication after inclusion of additional diagnostics concerning the degree to which EnKF brings useful information of the uncertainty on the state of the observed system.

The paper is a study of non-gaussianity in ensembles produced by an Ensemble Kalman Filter implemented, in a perfect model setting, on the SPEEDY intermediate meteorological model. It is largely original, and presents results of interest, such as the fact that non-Gaussianity occurs mostly in the temperature and humidity fields, and results primarily from on-off switches in the parametrization of tropical convection.

I have one major comment. The Ensemble Kalman Filter that is used has ensembles with dimension 10240. If one takes the trouble of determining ensembles with such a large dimension and uses the resources that are necessary for that, it is worth evaluating those ensembles by more than the RMS error in the ensemble means and the Gaussianity, or otherwise, of those ensembles. Although the word does not appear in the present paper, it is very generally accepted that assimilation can be stated as a problem in Bayesian estimation, *viz.*, determine the probability distribution for the state of the observed system, conditioned by the available data. Standard Kalman Filter achieves exact Bayesianity in linear and additive Gaussian situations. I think the 10240-size ensembles obtained by the authors must also be assessed in that respect. To what extent can the ensembles be considered as defining the uncertainty on the state of the observed system? The only result presented in the paper in that respect is that the spatial distributions of the RMSE in the ensemble mean and the ensemble spread are similar (top two panels of Fig. 7). I think more should be said.

Evaluation of ensembles has been discussed at length, if not for ensemble assimilation, at least for ensemble prediction (see, *e.g.*, Gneiting *et al.*, 2007). It is not possible in general to objectively assess the Bayesian character of ensembles (although it could be, albeit at a very high computational cost, in the identical twin situation, considered by the authors, in which the probability distribution of the errors affecting the data is known). But it is possible to objectively assess, on a statistical basis, two properties of ensembles. *Reliability* (also called *calibration*) is statistical consistency between the predicted PDFs and the verifying observations (reliability implies, in particular, equality between ensemble spread and RMSE in the ensemble mean). *Resolution* (also called *accuracy*, or *sharpness*) is closeness between the predicted PDFs and the observations (the RMS error in the ensemble mean is one measure of resolution). Objective scores have been defined for evaluating the degree to which an ensemble estimation system possesses those two properties. Concerning reliability (in addition to RMS-spread consistency), the easy-to-obtain *rank histogram* (Hamill, 2001) gives a simple global visualisation of the degree to which it is achieved. And the *Brier score* (see, *e.g.*, Candille and Talagrand, 2005), which decomposes into a reliability and a resolution components, can also easily be computed, as well as its generalization, the *Continuous Ranked Probability Score (CRPS)* (Hersbach, 2000). I think it is necessary to compute at least some of those scores, and to check in particular if they take different values when computed over all ensembles, or over the non-Gaussian ones only. After all, if the latter have high reliability and resolution, that will mean that the Ensemble Kalman Filter, even if it does not necessarily achieve the (rather elusive) goal of Bayesianity, provides useful information on the uncertainty on the state of the observed system, even in non-Gaussian situations.

I have in addition a number of remarks and suggestions. I put them below in approximate order of decreasing importance for each of three items.

I. Science

1. The authors use different diagnostics for identifying non-Gaussianity, *viz.*, skewness and kurtosis, Kullback-Leibler divergence, as well as the local outlier factor (LOD) for identifying outliers. Since they use ensembles with size 10240, a basic information would be the numerical values obtained for those diagnostics with a Gaussian ensemble with that size. For instance, what is the value of the quantity D_{KL} (Eq. 3) for such an ensemble ? And how often (if ever) does one find outliers in Gaussian samples with the LOD method as it is implemented in the paper ? The only information given for Gaussian ensembles consists of Eqs (10-13) together with the associated Fig. 15. That information should come with a more precise comparison of the values obtained for Gaussian samples with the values obtained for the EnKF ensembles.

2. Ll. 293-294, *The genesis of non-Gaussianity is explained by the convective instability.* Evidence for that is presented in the paper concerning the tropics, but not the storm tracks.

3. Ll. 311-312, *In the extratropics, (~~the~~) non-Gaussianity is generally weak and seldom appears except in the storm tracks, for which there are two possible explanations.* Well, I understand the text that follows as intended at explaining why non-Gaussianity occurs rarely in the extratropics, but not why it appears more frequently in the storm tracks.

4. Maybe I miss something, but Figure 10, and the associated text, make no sense to me. In particular, how can non-Gaussianity be identified on the Figure ?

5. Fig. 17. Concerning the SPEEDY and NICAM assimilations, a major difference is that NICAM assimilated real observations, so that model errors are present. That is to be mentioned.

6. L. 355-356, *The small cluster generated through physical processes has some physical significance.* What is the evidence that the small cluster is generated through physical processes ? I would rather suggest *The small cluster may be generated through physical processes, and have thus physical significance.*

7. Ll. 98-100, *Using $\pm 3\sigma$ and $\pm 4\sigma$ thresholds, the outliers appear too frequently because 100% and 65% of all grid points statistically have at least one outlier under the Gaussian PDF.* That sentence is ambiguous (and seems in contradiction with the previous one). Do you mean that, among all grid points, there is always at least one that has a $\pm 3\sigma$ outlier, and that there is a 65% probability that there is at least one that has a $\pm 4\sigma$ outlier ? Or what ? And how many grid points do you consider (number of horizontal grid points \times number of vertical levels \times number of physical variables ?). Do you consider here only univariate PDFs, or also multivariate ones ?

8. Ll. 211-212, *The frequency of high KL divergence D_{KL} for temperature corresponds to the time mean RMSE and D_{KL} .* Do you mean that the frequency of high KL divergence D_{KL} for temperature is similar to that of the time mean of RMSE and D_{KL} , or what ? And then *the pattern correlation is 0.68.* The pattern correlation between what and what exactly ?

9. Ll. 312-314. The authors discuss here the impact of the density of observations on the

analysis. I mention for a possible future work that the density can be easily varied in the identical twin setting considered in the paper.

10. From a strict mathematical point of view, and because of sampling effects, formulæ (1-2), as well as the formula for the standard deviation σ (l. 78), are incorrect. As is well known, the denominator in the formula for σ should be $N - 1$ instead of N . The appropriate formulæ for skewness and kurtosis are more complicated, especially if one takes into account the fact that the denominator σ in (1-2) is obtained from the same sample as the numerators. In view of the large dimension of the samples used here (10240), the error must be negligible. But have you used codes that take sampling errors into account ? I suggest you mention briefly that question. And what is the exact connection between formulæ (1-2) and (10-13) ? And speaking of Eq. (12), if there is an *a priori* known bias in the sample kurtosis, why is not that bias subtracted in the first place ?

11. Ll. 281-283, *With increasing the ensemble size up to 10240, the LOFs of the small cluster and main cluster show almost the same value (Fig. 5b)*. Contrary to what you seem to say here, Figures 5b and 16c are distinctly different. The small clusters have distinctly different values of LOP. That may be explained by the smaller sample in Fig. 16c (1280) than in Fig. 5b (10240), but the difference must be mentioned.

12. L. 145. It could be useful to say that the *ensemble perturbations* are the deviations from the mean of the ensemble.

13. The authors describe in detail the local outlier factor (LOP) method (ll. 102- 125), and demonstrate it on a two-dimensional example (Fig. 3). My understanding is that it was also used in two dimensions for the diagnostics that follow (*e.g.* Fig.6). That does not seem to be said explicitly.

14. Ll. 84-85, ... *two PDFs which are normalized by standard deviation* ... Normalization is actually not necessary for the general definition of the Kullback-Leibler divergence (that point actually does not matter here since the two PDFs that are to be compared have the same standard deviation, but what is written here may mislead an unformed reader).

15. Fig. 11. At what time (06 or 12 UTC) is $d\theta'_e$ evaluated ? (12 UTC, from what I understand, but say it explicitly). And change *left side* to *right side* in l. 498 of the caption.

16. L. 338, *The number of outliers is basically one*. By which criterion for 'outlyingness' ? $LOF > 8$, as indicated on l. 200 ? Fig. 6b does not show that there is usually one outlier. Or do you mean that (again by that particular, largely arbitrary, criterion), you observe only one outlier much more frequently than several. Although that statement is in my mind of minor interest, be more explicit, and do not wait for the conclusion to mention it.

2. Editing

17. Ll. 332-333 ... *one of three horizontal wind components* ... What do you mean? See also ll. 525-526.

18. Ll. 106-107. I would suggest to put parentheses ... *number of objects (except for the object p itself) within* ...

19. L. 241, *The more outside members ...* The formulation is awkward. I suggest *The members having the largest (smallest) temperature values at 1200 UTC correspond to very large (very small) values of stability (dark red and blue points respectively)*
20. L. 278, *as in Fig. 5b*. Do you mean you took the same grid point as in Fig. 5b ?
21. Ll. 263-264, *10240 members (see Fig. 4)*
22. Caption of Fig. 9, *As in Fig. 8,*

3. English

23. L. 264, *to discuss* → *to identify*
24. L. 280, *... are divided into outliers.* → *... are identified as outliers.*
25. L. 21, *the localization impact* → *the impact of localization*

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