

000 001 002 003 004 005 IMPROVING EXTREME WIND PREDICTION 006 WITH FREQUENCY-INFORMED LEARNING 007 008 009

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027 ABSTRACT

028
029 Accurate prediction of extreme wind velocities has substantial significance in in-
030 dustry, particularly for the operation management of wind power plants. Although
031 the state-of-the-art data-driven models perform well for general meteorological
032 forecasting, they may exhibit large errors for extreme weather—for example, sys-
033 tematically underestimating the magnitudes and short-term variation of extreme
034 winds. To address this issue, we conduct a theoretical analysis of how the data
035 frequency spectrum influences errors in extreme wind prediction. Based on these
036 insights, we propose a novel loss function that incorporates a gradient penalty
037 to mitigate the magnitude shrinkage of extreme weather, and we theoretically
038 justify its effectiveness via a PDE-based energy–enstrophy analysis. To capture
039 more precise short-term wind velocity variations, we design a novel structure of
040 physics-embedded machine learning models with frequency reweighting. Experi-
041 ments demonstrate that, compared to the baseline models, our approach achieves
042 significant improvements in predicting extreme wind velocities while maintaining
043 robust overall performance.

044 1 INTRODUCTION

045 Wind velocity field prediction is crucial to both academic research and industrial practice (Tas-
046 cikaraoglu & Uzunoglu, 2014; Hanifi et al., 2020). For instance, the wind power plants require
047 accurate predictions of the wind speed magnitude to support accurate real-time production estima-
048 tion and safe operational control, since the output power is approximately proportional to the wind
049 magnitude cubed (v^3), and the wind turbines will cease to work for extremely large wind (Sabzehgari
050 et al., 2020; Wan et al., 2010). Traditionally, solving dynamic systems by mathematical methods,
051 Numerical Weather Prediction (NWP) has been the workhorse of wind velocity prediction (Coiffier,
052 2011). However, recent advances in deep learning have revolutionized weather prediction, with
053 models like FourCastNet (Pathak et al., 2022) and Pangu-Weather (Bi et al., 2022) significantly out-
054 performing traditional NWP methods (Coiffier, 2011). Based on an extensive amount of data, these
055 models are specialized in producing accurate overall predictions of the wind velocity field.

056 One of the key challenges in wind velocity prediction is to accurately predict the amplitude changes
057 of the extreme wind. General data-driven models may be struggling with this challenge if they
058 are trained by common loss functions (like MSE) based on regular wind speed datasets (Olivetti
059 & Messori, 2024). For example, many data-driven forecasters systematically underestimate the
060 amplitudes of extreme winds (Rychlik & Mao, 2019). This bias persists even when overall (non-
061 extreme) skill is strong (Shi et al., 2025), leading to underestimated risks and missed rapid ramps in
062 practical operations. Therefore, addressing this challenge in extreme wind velocity prediction is the
063 main focus of this paper.

064 There exist several data-driven models specifically designed for extreme weather predictions. Some
065 models employ classical deep learning models such as RNN (Prasetya & Djamal, 2019), CNN
066 (Zhang et al., 2019), and LSTM (Gao et al., 2018) to capture spatiotemporal dependencies in weather
067 data. Many other models utilize generative data augmentation methods, including variational au-
068 toencoder (VAE) (Vega-Bayo et al., 2024) and diffusion models (Zhong et al., 2024), to address
069 data scarcity through weather pattern simulation. Despite these advances, critical gaps remain for
070 extreme wind predictions: (i) most approaches offer little theoretical (or even intuitive) explanation
071 of why errors arise significantly for extreme winds; (ii) many methods implicitly rely on abundant

054 training data that include extreme cases, whereas such cases are intrinsically scarce in real datasets;
 055 (iii) to better capture the dynamics of sharply-changing pattern, the data-driven models may re-
 056 quire much more complicated model structure than overall prediction; and (iv) depending mainly on
 057 large data, some models may be insufficient for capture the intrinsic dynamics and still suffer from
 058 uncontrollable regional errors for extreme weather prediction (Zhou et al., 2024).

059 To resolve the challenge, we conduct a theoretical analysis of the error behavior in the frequency
 060 domain. Based on proper simplification, we separate the traditional mean-squared error (MSE) into
 061 three terms: amplitude shrinkage error, pattern translation error, and noise. We show that while train-
 062 ing with standard MSE as a loss function, small pattern deviations will lead to significant amplitude
 063 shrinkage for the high-frequency wind field components, causing the underestimation of extreme
 064 amplitude and blurred short-term variability in prediction. Inspired by the analysis, we propose a
 065 gradient-penalized loss function upweighting the amplitude shrinkage error. We further provide a
 066 PDE-based energy-ensrophy interpretation showing that the new loss function enforces enstrophy
 067 matching and controls small-scale vorticity, thereby theoretically explaining its effectiveness in mit-
 068 igating amplitude shrinkage for extreme winds. To more effectively reduce the pattern translation
 069 error, as well as improve parameter efficiency, we design a physics-embedded structure for the neural
 070 network, with a backbone of the Navier-Stokes (NS) equation. The equations reveal how the motion
 071 of a fluid, such as the atmosphere, is affected by a combination of external forces, pressures within
 072 the fluid, and viscous effects (Marion & Temam, 1998). Moreover, we utilize a frequency separation
 073 and reweighting mechanism to coordinate the impact of high- and low-frequency components to the
 074 loss function. Based on the above frequency-informed modification of the loss function and neural
 075 network structure, our model overcomes the amplitude shrinkage challenge in wind prediction and
 076 achieves a significant improvement in extreme wind velocity prediction accuracy.

077 Our research makes the following significant contributions to the field of extreme wind prediction:

- 078 • **Frequency-theoretic explanation of underestimation.** We provide a Fourier-domain
 079 analysis showing how small spatial shifts and scaling yield a wavenumber-dependent MSE,
 080 theoretically accounting for underestimation of extreme amplitudes and smearing of short-
 081 term variability.
- 082 • **Gradient-penalized objective for extremes.** We propose a simple, implementation-ready
 083 loss that augments MSE with gradient matching, equivalently reweighting high-frequency
 084 errors to mitigate spectral shrinkage and recover sharp ramps.
- 085 • **Frequency separation & reweighting with a physics-embedded backbone.** We design
 086 a spectral pipeline (Fourier masking, band-specific branches, learnable fusion) atop a sim-
 087 plified NS block with continuity regularization, targeting precise short-horizon dynamics
 088 while preserving stability and data efficiency.
- 089 • **Empirical validation on regional extremes.** Across diverse regions and baselines (in-
 090 cluding CNN, ConvLSTM, and PINN), our method substantially improves extreme-wind
 091 prediction while maintaining robust overall performance under normal conditions.

092 The remainder of this paper is structured as follows: Section 2 includes problem formulation, phys-
 093 ical backgrounds, and our theoretical analysis on predictive error. Section 3 displays our methodol-
 094 ogy, including the novel loss function formulation and the new network design. Section 4 describes
 095 our experiments and corresponding results. Section 5 contains the conclusion with limitations and
 096 future directions. Related works to this paper can be found in Appendix A. Other detailed specifica-
 097 tions are provided in the appendices.

100 2 PRELIMINARIES AND INSIGHTS

101 2.1 PROBLEM FORMULATION

103 In this paper, we mainly consider the wind velocity field prediction within certain rectangular re-
 104 gions, which can be discretized into $N \times M$ points. Let $\mathbf{u}(\mathbf{x}, t) = [v(x, y, t), w(x, y, t)]$ de-
 105 note the wind velocity field in this region, where $\mathbf{x} = (x, y)$ is the two-dimensional spatial do-
 106 main and t is the temporal domain; v and w represent the velocity components in the longitude
 107 and latitude directions, respectively. We denote historical wind data sequences by $\mathbf{u}_{[t_1:t_N]} =$
 $\{\mathbf{u}(x, y, t_1), \mathbf{u}(x, y, t_2), \dots, \mathbf{u}(x, y, t_N)\}$.

108 Let $\tilde{\mathbf{u}}(\mathbf{x}, t)$ denote the prediction of \mathbf{u} given by a certain model at time t . Then our objective to
 109 predict the wind velocity field at the next time can be expressed as follows:
 110

$$111 \quad \tilde{\mathbf{u}}_{t_{N+1}} = \tilde{\mathbf{u}}(x, y, t_{N+1}) = f_{\theta}(\mathbf{u}_{[t_1:t_N]}, \text{other data}), \quad (1)$$

112 where f_{θ} is the model we intend to train, and "other data" contains other data sequences that might
 113 also contribute to wind velocity prediction (like surface pressure, which will be explained later). The
 114 error between \mathbf{u} and $\tilde{\mathbf{u}}$ evaluates the performance of the predictive model.
 115

116 **Temporal and Spatial Scale for Extreme Prediction.** In atmospheric forecasting, temporal and
 117 spatial scales are tightly coupled: short-term predictions are typically associated with short-range
 118 dynamics (Jung & Broadwater, 2014) (Zhu et al., 2019). In this paper, we adopt the convention
 119 of extreme wind velocity prediction that focuses on short-period and regional prediction, while the
 120 temporal and spatial resolutions are also higher compared to global weather forecasting to resolve
 121 rapidly evolving, small-scale features.

122 2.2 PHYSICAL BACKGROUNDS

123 As a fundamental assumption in meteorology, atmospheric systems' dynamics generally satisfy
 124 the *Navier-Stokes (NS) equations* together with the *continuity equation* (mass-conservation) con-
 125 straint (Holton & Hakim, 2013). The NS equations are a set of nonlinear partial differential equations
 126 (PDEs) that describe the relationship between the motion of a fluid and the forces acting upon it.
 127 For a two-dimensional domain with wind velocity field $\mathbf{u} = [v(x, y, t), w(x, y, t)]$, the NS equation
 128 and continuity equation are shown as follows:
 129

$$131 \quad \begin{cases} \frac{\partial \mathbf{u}}{\partial t} = -\mathbf{u} \cdot \nabla \mathbf{u} - \frac{1}{\rho} \nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{F} & x \in \Omega, t > 0, \\ \nabla \cdot \mathbf{u} = 0, & x \in \Omega, t > 0, \end{cases} \quad (2)$$

132 where $\mathbf{u} \cdot \nabla \mathbf{u}$ is the advective acceleration; $-\frac{1}{\rho} \nabla P$ refers to the pressure gradient force; $\nu \nabla^2 \mathbf{u}$
 133 denotes the viscous friction (ν : kinematic viscosity); and \mathbf{F} is the external body forces. The body
 134 force term may vary in different scenarios, with typical examples including gravity and the Coriolis
 135 force (Holton & Hakim, 2013).
 136

137 2.3 INSIGHTS FROM FREQUENCY DOMAIN ANALYSIS

138 When solving and analyzing PDEs, a standard method is to apply the Fourier transform (often with
 139 respect to spatial domains) to convert the PDEs into ODEs (Evans, 2022). Let $\hat{\cdot}$ denote the Fourier
 140 operator, and $\mathbf{k} = (k_x, k_y)$ denote the frequency domain coordinates. For example, applying the
 141 Fourier transform to a simplified version of the NS equation equation 2 with advection and diffusion:
 142

$$143 \quad \partial_t \mathbf{u}(\mathbf{x}, t) + \mathbf{U} \cdot \nabla \mathbf{u}(\mathbf{x}, t) = \nu \nabla^2 \mathbf{u}(\mathbf{x}, t) + f(\mathbf{x}, t),$$

144 we will get

$$145 \quad \partial_t \hat{\mathbf{u}}(\mathbf{k}, t) + i(\mathbf{k} \cdot \mathbf{U}) \hat{\mathbf{u}}(\mathbf{k}, t) = -\nu \|\mathbf{k}\|^2 \hat{\mathbf{u}}(\mathbf{k}, t) + \hat{f}(\mathbf{k}, t), \quad (3)$$

146 which is an ODE with respect to $\hat{\mathbf{u}}$. Equation equation 3 shows that the advection of air may
 147 appear as a phase shift $e^{-i\mathbf{k} \cdot \mathbf{U} t}$, corresponding to a spatial translation in physical space. Moreover,
 148 diffusion may induce amplitude damping at a rate proportional to $\|\mathbf{k}\|^2$ (stronger for high frequency).
 149

150 Motivated by this idea, we apply a 2-dimensional Fourier transform to the wind velocity fields
 151 and analyze how the frequency spectrum affects the prediction error. By equation equation 3 and
 152 statistical convention, we assume that the prediction error is mainly caused by three factors: scaling,
 153 translation, and noise. Therefore, the relationship between $\tilde{\mathbf{u}}$ and \mathbf{u} can be illustrated as follows:
 154

$$155 \quad \tilde{\mathbf{u}}(\mathbf{x}) = a \mathbf{u}(\mathbf{x} + \Delta) + \varepsilon(\mathbf{x}), \quad (4)$$

156 where a is the scaling magnitude of wind speed amplitude, and Δ corresponds to the deviation
 157 amount of the data pattern. We may also assume $\varepsilon \sim \mathcal{N}(0, \sigma^2)$ to be a Gaussian noise.
 158

159 Now, let's consider the mean squared error (MSE) of the prediction and the ground-truth. By
 160 Rayleigh's energy theorem (Temple et al., 2004), we can show that the MSE of the original data

162 in the spatial domain is equivalent to the MSE of the Fourier-transformed data in the (double) frequency domain:
 163

$$165 \text{MSE}(\mathbf{u}, \tilde{\mathbf{u}}) = \frac{1}{NM} \sum_{\mathbf{x}} |\mathbf{u} - \tilde{\mathbf{u}}|^2 = \frac{1}{(NM)^2} \sum_k |\hat{\mathbf{u}} - \hat{\tilde{\mathbf{u}}}|^2.$$

168 We denote $\theta_{\mathbf{k}} = 2\pi \left(\frac{k_x \Delta_x}{N} + \frac{k_y \Delta_y}{M} \right)$, and we assume θ_k is sufficiently small. Then the Fourier
 169 transform of the prediction is $\hat{\tilde{\mathbf{u}}}(k) = ae^{i\theta_k} \hat{\mathbf{u}}(k) + \varepsilon(k)$, and the expectation of the MSE will be:
 170

$$\begin{aligned} 172 \mathbb{E}[\text{MSE}(\mathbf{u}, \tilde{\mathbf{u}})] &= C_1 \sum_{\mathbf{k}} (1 - ae^{i\theta_{\mathbf{k}}})^2 \|\hat{\mathbf{u}}(\mathbf{k})\|^2 + \sigma^2; \\ 173 &= C_1 \sum_{\mathbf{k}} (a^2 + 1 - 2a\mathbb{E}[\cos \theta_{\mathbf{k}}]) \cdot \|\hat{\mathbf{u}}(\mathbf{k})\|^2 + \sigma^2; \\ 174 &= C_1 \sum_{\mathbf{k}} \underbrace{\{a - \mathbb{E}[\cos \theta_{\mathbf{k}}]\}^2 \|\hat{\mathbf{u}}(\mathbf{k})\|^2}_{\text{scaling error}} + \underbrace{\{1 - \mathbb{E}^2[\cos \theta_{\mathbf{k}}]\} \|\hat{\mathbf{u}}(\mathbf{k})\|^2}_{\text{translation error}} + \underbrace{\sigma^2}_{\text{noise}}, \end{aligned} \quad (5)$$

180 where C_1 is a constant depend on N and M .

181 As the last line of equation 5 shows, the MSE has been separated into three components: The *scaling*
 182 *error* reflects the magnitude difference between the prediction and the ground-truth; the *translation*
 183 *error* is caused by the pattern deviation Δ ; the *noise* is assumed to be independent of both a and Δ .
 184

185 **The Cause of Amplitude Shrinkage.** The scaling error term is highly related to the pattern deviation
 186 factor Δ , and the theoretically optimal amplitude scaling will be $a = \mathbb{E}[\cos \theta_{\mathbf{k}}]$. Given the
 187 existence of the derivation Δ , we will have $\mathbb{E}[\cos \theta_{\mathbf{k}}] < 1$, causing the shrinkage in the amplitude of
 188 the predicted wind speed. Therefore, we also name the *scaling error* as *shrinkage error*.

189 Moreover, if we assume that Δ is small enough, then the optimal a will be:
 190

$$191 a_{opt} = \mathbb{E}[\cos \theta_{\mathbf{k}}] = 1 - \frac{C_2(\mathbf{k} \cdot \Delta)^2}{2} + o(\|\mathbf{k}\|^2), \quad (6)$$

193 which is decreasing as \mathbf{k} becomes higher and C_2 is a scalar. Therefore, the amplitude shrinkage
 194 phenomenon will theoretically tend to be more severe for high-frequency spectrum data.
 195

196 When trained with MSE, the estimator reduces the squared discrepancy between the prediction and
 197 the target, effectively acting on a decomposition of error into translation, scaling, and stochastic
 198 noise. If model capacity or optimization is insufficient to avoid the translation component ($\Delta > 0$),
 199 gradients can still decrease the objective by attenuating the field's amplitude (i.e., driving $a < 1$).
 200 This mechanism explains why general MSE-trained models may underestimate wind-speed amplitudes
 201 and dampen short-term variability, thereby degrading performance on extreme-wind prediction:
 202

- 203 • **Upweight scaling error.** Increase the relative weight of the amplitude (scaling) component
 204 in the loss to counteract shrinkage.
- 205 • **Reduce translation error.** Incorporate mechanisms that explicitly address misalignment
 206 Δ so the optimizer need not compensate by damping amplitudes.
- 207 • **Frequency-aware weighting.** Reweight residuals by frequency spectrums to mitigate
 208 high-frequency attenuation and preserve short-term variability.

210 3 METHODOLOGY

213 Guided by the insights from Section 2 on frequency-domain error behavior, we propose a new
 214 *gradient-penalized* loss function that mitigates MSE-induced amplitude shrinkage under pattern
 215 deviation, and we design a neural framework that combines a *physics-embedded structure* and *frequency separation & reweighting*. The model architecture is shown in Figure 1.

216 3.1 GRADIENT-PENALIZED LOSS FUNCTION
217

218 Building on the previous analysis in Section 2.3, the amplitude shrinkage phenomena under MSE
219 mainly arise from pattern deviation between the predicted and true wind fields. One idea to solve the
220 problem is to modify MSE by a correction term, which should be insensitive to such deviation, but
221 capture the field’s general spatial change. One of the intuitive approaches is encouraging the norm
222 of the prediction gradient $\|\nabla \tilde{\mathbf{u}}\|$ to match that of the ground-truth $\|\nabla \mathbf{u}\|$. Therefore, we propose our
223 novel *Gradient-Penalized Loss Function* as follows:

$$224 \quad 225 \quad \mathcal{L}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) = \text{MSE}(\tilde{\mathbf{u}}, \mathbf{u}) + \lambda \left| \|\nabla \tilde{\mathbf{u}}\|^2 - \|\nabla \mathbf{u}\|^2 \right|. \quad (7)$$

226 The coefficient $\lambda > 0$ balances pointwise fit against global variation matching: a larger λ more
227 strongly discourages amplitude shrinkage and preserves high-frequency variability; a smaller λ ap-
228 proaches plain MSE.

229
230 **Connection with error decomposition.** Due to the amplitude shrinkage phenomena studied in
231 Section 2.3, $\|\nabla \tilde{\mathbf{u}}\|^2$ is likely less than $\|\nabla \mathbf{u}\|^2$ in practice. When this happens, minimizing equation
232 equation 7 is equivalent to minimizing the following simplified version:

$$233 \quad 234 \quad \mathcal{L}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) = \text{MSE}(\tilde{\mathbf{u}}, \mathbf{u}) - \lambda \|\nabla \tilde{\mathbf{u}}\|^2. \quad (8)$$

235 Applying the Fourier transform to $\nabla \tilde{\mathbf{u}}$ and using the Rayleigh’s energy theorem as in Section 2.3, we
236 know $\|\nabla \tilde{\mathbf{u}}\|^2$ is proportional to $\sum_{\mathbf{k}} \|\mathbf{k}\|^2 \|\hat{\tilde{u}}(\mathbf{k})\|^2$. On the other hand, suppose that Δ is sufficiently
237 small, then the decomposition equation equation 5 will also yield

$$238 \quad 239 \quad \mathbb{E}[\text{MSE}] \approx C_1 \sum_{\mathbf{k}} (a-1)^2 \|\hat{\mathbf{u}}(\mathbf{k})\|^2 + C_2 a \cos \langle \mathbf{k}, \Delta \rangle \|\Delta\|^2 \|\mathbf{k}\|^2 \|\hat{\mathbf{u}}(\mathbf{k})\|^2 + \sigma^2,$$

240 where the second term is proportional to $\sum_{\mathbf{k}} \cos \langle \mathbf{k}, \Delta \rangle \frac{\|\Delta\|^2}{a} \|\mathbf{k}\|^2 \|\hat{\tilde{u}}(\mathbf{k})\|^2$, and thus proportional to
241 $\|\nabla \tilde{\mathbf{u}}\|^2$. Therefore, the essential effect of the gradient-penalization can be explained as follows: By
242 tuning λ , the loss \mathcal{L}_{gp} increases the effective weight on shrinkage error relative to pattern translation
243 error. Consequently, when optimization hits a bottleneck in reducing the translation mismatch, the
244 model will attempt to optimize on the shrinkage error and thus improve the extreme prediction.

246 3.2 ENERGY-ENSTROPHY INTERPRETATION OF THE GRADIENT-PENALIZED LOSS
247

248 The motivation of our gradient-penalized loss function 7 is strongly connected to the energy structure
249 of the incompressible NS equations (Leslie & Shvydkoy, 2016). Conceptually, the loss function can
250 be viewed as trading off *energy matching* (via the MSE term) and *enstrophy matching* (via the gradi-
251 ent term) (Dascaliuc et al., 2005; Palha & Gerritsma, 2017). This perspective explains why gradient
252 penalization is theoretically effective in mitigating amplitude shrinkage of high-gradient, extreme
253 wind events. More detailed explanations and proofs to all theorems can be found in Appendix C.2.

254 In fluid dynamics, vorticity and enstrophy are often used to characterize the rotation and turbulent
255 behavior of a fluid. The formal definition of them is shown as follows (Foias et al., 2001).

256 **Definition 1** (Vorticity). *For an incompressible velocity field $\mathbf{u}(u_1, u_2) : \Omega \rightarrow \mathbb{R}^2$, the vorticity ω is
257 defined to be the curl of the fluid velocity, mathematically,*

$$258 \quad \omega(x, t) := (\nabla \times \mathbf{u})(x, t) = \partial_{x_1} u_2(x, t) - \partial_{x_2} u_1(x, t).$$

259 **Definition 2** (Enstrophy). *The enstrophy \mathcal{E} of the flow \mathbf{u} is defined as the L^2 -norm of the vorticity,*

$$260 \quad 261 \quad \mathcal{E}(\mathbf{u}(t)) := \int_{\Omega} |\omega(x, t)|^2 dx = \int_{\Omega} |\nabla \times \mathbf{u}(x, t)|^2 dx. \quad (9)$$

262 According to Foias et al. (2001), for incompressible NS equations, there exist an important connec-
263 tion between enstrophy and the norm of the velocity field, illustrated by the following theorem.

264 **Theorem 1** (Enstrophy of 2D incompressible flow). *Let \mathbf{u} be a sufficiently regular, divergence-free
265 2D velocity field on Ω with periodic or no-slip boundary conditions. Then its enstrophy is equivalent
266 to the L^2 norm of the velocity gradient:*

$$267 \quad 268 \quad \mathcal{E}(\mathbf{u}) \simeq \int_{\Omega} \|\nabla \mathbf{u}(x)\|^2 dx = \|\nabla \mathbf{u}\|_{L^2}^2. \quad (10)$$

270 Thus, $\|\nabla \mathbf{u}\|_{L^2}^2$ can be interpreted as the total strength of rotation and shear in the flow: it is dominated by fronts, shear layers, and small-scale vortices where $\|\nabla \mathbf{u}\|$ is large.
 271
 272

273 **Energy balance for 2D incompressible NS equations.** Denote the kinetic energy of velocity field
 274 \mathbf{u} by $E(t) := \frac{1}{2}\|\mathbf{u}(t)\|_{L^2}^2$. Taking the L^2 inner product of NS equation 2 with $\mathbf{u}(t)$ and integrating
 275 by parts (see Appendix C.2), we obtain the following basic energy balance theorem.

276 **Theorem 2** (Energy balance for incompressible NS). *Let \mathbf{u} be a sufficiently regular solution of
 277 equation 2 with periodic or no-slip boundary conditions. Then, for almost every $t \geq 0$, the kinetic
 278 energy satisfies*

$$279 \quad \frac{1}{2} \frac{d}{dt} \|\mathbf{u}(t)\|_{L^2}^2 + \nu \|\nabla \mathbf{u}(t)\|_{L^2}^2 = \langle \mathbf{F}(t), \mathbf{u}(t) \rangle. \quad (11)$$

281 This theorem shows that the enstrophy $\|\nabla \mathbf{u}(t)\|_{L^2}^2$ controls the rate at which kinetic energy is dissipated by viscosity, and therefore plays a central role in the evolution of kinetic energy.
 282
 283

284 **Spectral representation of energy and enstrophy.** Let $E(k, t)$ be the spectral energy at frequency
 285 k . By Rayleigh’s theorem (see appendix B), we have
 286

$$287 \quad E(t) = \frac{1}{2} \|\mathbf{u}(t)\|_{L^2}^2 = \frac{1}{2} \int_0^\infty E(k, t) dk, \quad (12)$$

$$289 \quad \mathcal{E}(t) = \int_{\Omega} \|\nabla \mathbf{u}(x, t)\|^2 dx = \int_0^\infty k^2 E(k, t) dk.$$

291 Thus, the same spectrum $E(k, t)$ generates both the kinetic energy (an unweighted integral) and the
 292 enstrophy (a k^2 -weighted integral) (Fischer et al., 2007). In particular, enstrophy is heavily biased
 293 toward high frequencies (small scales), while energy treats all scales equally.
 294

295 **Gradient-penalized loss as an energy–enstrophy trade-off.** Based on the above analysis, the
 296 continuous form of the gradient-penalized loss function 7 can be interpreted as follows:
 297

$$298 \quad \mathcal{L}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) = \underbrace{\int_{\Omega} \|\tilde{\mathbf{u}}(x) - \mathbf{u}(x)\|^2 dx}_{\text{energy matching (MSE)}} + \lambda \underbrace{\left| \|\nabla \tilde{\mathbf{u}}\|_{L^2}^2 - \|\nabla \mathbf{u}\|_{L^2}^2 \right|}_{\text{enstrophy matching}}, \quad (13)$$

301 where the “energy matching” here means reducing the energy of the error field.
 302

303 Here, the first term minimizes the kinetic energy of the error field, while the second term matches
 304 the enstrophy, which controls the temporal decay rate of kinetic energy. Consequently, the gradient-
 305 penalized loss does not only suppress the error energy, but also constrains the predicted flow to
 306 exhibit a physically consistent rate of energy change. In practice, the learned model thus maintains
 307 an overall accurate prediction of the velocity field, while restoring sufficient gradient and vortic-
 308 ity strength in high-impact regions so that the total enstrophy remains comparable to the ground
 309 truth. Therefore, the gradient-penalized loss makes uniform amplitude shrinkage an inefficient way
 310 to reduce the objective, encouraging the network to preserve the magnitude of physically relevant
 311 small-scale structures.
 312

3.3 PHYSICS-EMBEDDED STRUCTURE

314 To more effectively reduce the *translation error* highlighted at the end of Section 2.3, we introduce
 315 a physics-embedded structure that leverages the NS equations as inductive bias. The translation er-
 316 ror predominantly stems from uncertainty in the direction and magnitude of the wind-field shift at
 317 the next time step. Traditional neural networks do not impose explicit constraints on such pattern
 318 transport: they attempt to learn it implicitly via the loss. In contrast, using an physics embedded
 319 backbone provides a first-principles estimate of the dominant transport and deformation of the field
 320 (e.g., advection and diffusion), yielding a rough but informative pattern forecast. This explicit phys-
 321 ical guidance both constrains translation error more directly and reduces the burden on the learnable
 322 components, thereby lowering parameter and training costs.
 323

Inspired by equation equation 2, we embed the Navier-Stokes equation into our neural network and
 name it as *NS Operator*. The operator is decomposed into four components:

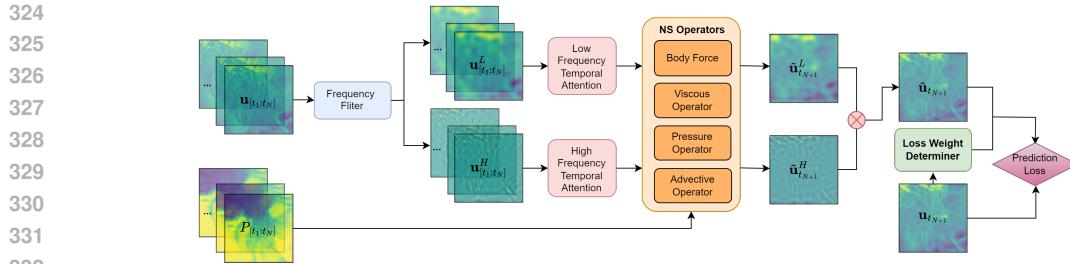


Figure 1: The full architecture of our model. The input data are the wind velocity field \mathbf{u} and the pressure field P . The wind velocity field will be successively processed by the Frequency filter, temporal attention module, and the NS operator to obtain the prediction of high- and low-frequency data. Then the model will combine the two predictions to produce the final prediction results.

1. **Advection Operator**: implements the nonlinear transport term $\mathbf{u} \cdot \nabla \mathbf{u}$.
2. **Viscous Operator**: implements viscous diffusion $\nu \nabla^2 \mathbf{u}$ arising from internal friction.
3. **Pressure Operator** : accounts for the pressure-gradient force $\frac{1}{\rho} \nabla P$. Here, we will utilize the pressure data $P[t_1 : t_N]$. However, if the pressure data is not obtainable, we may consider the pressure force as implicit and merge this operator into the Body-Force operator.
4. **Body-Force Operator**(conventional neural networks): because explicit short-term formulations of external forces are often imprecise or unavailable, we model the body force with learnable neural networks that capture dynamics not explained by the above three operators.

Remark that the **body force operator** is equivalent to conventional neural networks and can adopt various structures as other pure data-driven models (but likely contains fewer layers and parameters). During training, the first three operators will learn to generate a rough pre-prediction based on dynamic properties and to ensure the pattern translation magnitude and direction lie in a reasonable range, while the Body-Force operator will learn how to capture the exact wind field dynamics based on the pre-prediction given by the other three operators.

3.4 FREQUENCY DOMAIN SEPARATION AND REWEIGHTING

Guided by the insights from Section 2.3, we adopt a *frequency-aware weighting* strategy to counter high-frequency attenuation and preserve short-term variability. Concretely, we design a frequency filtering & reweighting scheme that (i) splits the wind field into low- and high-frequency components and (ii) processes and reweights these components respectively so the model can retain rapid, localized dynamics without sacrificing large-scale coherence.

Fourier Filter. We employ a Fourier filter (Alleyne & Cawley, 1991) (Münch et al., 2009) to decompose wind velocity data \mathbf{u} into low-frequency (\mathbf{u}^L) and high-frequency (\mathbf{u}^H) components. The filter consists of three main steps: 1) Fourier Transform: Converts wind velocity data from the positional domain to frequency domain. 2) Frequency Masking: Separates high- and low-frequency components using appropriate masks: $\hat{\mathbf{u}}_f(k) = \hat{\mathbf{u}}(k) \cdot \mathcal{M}(k)$, where $\mathcal{M}(k)$ denotes the frequency mask (high or low). 3) Inverse Fourier Transform: Transforms the filtered components back to the positional domain. This decomposition enables the model to focus on distinct frequency components, enhancing its ability to capture both large-scale trends and rapid, localized variations.

Frequency-Based Temporal Attention To refine the dynamic modeling, we design temporal attention mechanisms for both high- and low-frequency data sequences. Inspired by SENet (Cheng et al., 2016), temporal attention contains two operations: **Squeeze**, which compresses the data of each time slot into a value; and **Excitation**, which produces weight sequences that reflect the relative importance of each time slot for future predictions. The temporal attention is applied at different resolutions for high- and low-frequency components, respectively. Since high-frequency data are more critical for short-term dynamics, they are processed with higher temporal resolution (shorter time intervals). Conversely, low-frequency sequences, which correspond to long-term trends, are han-

378 dled at lower temporal resolution. This differentiation ensures that the model effectively captures
 379 the unique characteristics of both short-term and long-term dynamics.
 380

381 4 EXPERIMENTAL RESULTS

384 We evaluated our approaches through three key experiments: 1. **Effect of Gradient Penalized Loss**
 385 **Function:** Our novel loss function effectively resolves the amplitude shrinkage problem in extreme
 386 wind prediction. 2. **Main Prediction Results:** Our model outperformed baselines in both overall
 387 accuracy and predictions in extreme wind regions. 3. **Different Frequency Masking Levels:** The
 388 results showed that intermediate masking thresholds achieved the best balance between high- and
 389 low-frequency information, leading to more accurate predictions.
 390

391 **Data.** We evaluate our approaches on meteorological data sampled from the 5th generation of
 392 the ECMWF reanalysis (ERA5) database (Hersbach et al., 2020). The dataset includes three key
 393 meteorological variables related to wind prediction: the eastward and northward components of 10-
 394 meter wind and surface pressure. Guided by the prediction scales stated in Section 2.1, the data of
 395 each variable is represented as a time series of two-dimensional latitude-longitude fields over the
 396 study region, temporally ordered and co-registered on a common grid. The temporal resolution of
 397 the data is 1 hour, while the spatial resolution is 0.25° . For convenience, we define each 24-hour
 398 period as a prediction unit, where the first 23 hours are used as inputs to predict the 24th hour.
 399

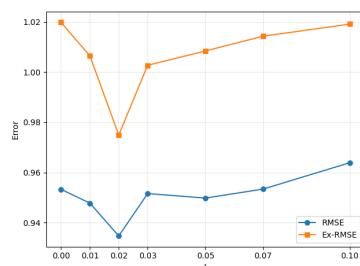
400 **Baseline Models.** To study the effect of the gradient penalized loss function, we utilize the struc-
 401 ture of a multivariate meteorological data fusion wind prediction network called MFWPN (Zhang
 402 et al., 2025). We further compare our full model with several state-of-the-art regional weather pre-
 403 diction approaches, including CNN, Convolutional LSTM (Tan et al., 2023), and Physics-Informed
 404 Neural Network (PINN) (Eivazi et al., 2022). We remark that the PINN model is designed with a
 405 revised form of the Navier-Stokes (NS) equations (the Reynolds-averaged Navier-Stokes (RANS)
 406 equations) (Ling & Templeton, 2015; Cai & Wang, 2024).
 407

408 **Evaluation Metrics.** We assess the performance of models using *Root Mean Squared Error*
 409 (*RMSE*), one of the most commonly used metrics for overall predictions. We also evaluate the *Ex-
 410 treme Attentive RMSE* (*Ex-RMSE*), which is a modified version of RMSE focusing on regions with
 411 extreme wind velocities. The detailed explanations of the two metrics are shown in Appendix E.2.
 412

413 4.1 EFFECT OF GRADIENT PENALIZED LOSS FUNCTION

414 To quantify the impact of the proposed gradient-penalized
 415 objective function, we compare the performance of mod-
 416 els trained by equation 7 and MSE over the same base-
 417 line structure, and study the impact of different hyper-
 418 parameter λ on the model performance. The baseline model
 419 adopts the same structure as MFWPN (Zhang et al., 2025),
 420 which is a machine learning model for short-term wind
 421 speed prediction using spatial-temporal fusion and CNN
 422 units. We use second-order central differences along both
 423 axes to represent spatial gradients. All other settings (opti-
 424 mizer, learning rate, augmentations, and early stopping
 425 criteria) are kept identical to the baseline for a fair com-
 426 parison. The choices of hyperparameters include $\lambda \in$
 427 $\{0, 0.01, 0.02, 0.03, 0.05, 0.07, 0.10, 0.15, 0.20, 0.25\}$.
 428

429 **Results.** Figure 2 demonstrates the effectiveness of the
 430 gradient penalized loss function and the trade-off between amplitude error and translation error. With
 431 a proper λ value, the models trained by gradient-penalized loss outperform the baseline trained
 432 by MSE in general. We also observe a consistent U-shaped curve w.r.t. λ : small positive values
 433 markedly reduce extreme attentive error while preserving overall accuracy; too-large values over-
 434 weight high-frequency residuals and harm stability. In particular, the best performance is achieved at



435 Figure 2: Effect of the gradient-
 436 penalized loss across λ values.
 437

Table 1: Comparative error results cross models. The best values are shown in **bold**.

Model	Lead time: 1h		Lead time: 3h		Lead time: 5h	
	RMSE	Ex-RMSE	RMSE	Ex-RMSE	RMSE	Ex-RMSE
CNN	0.4639	0.3183	1.0442	0.7355	2.0757	1.0693
ConvLSTM	0.3471	0.2294	0.7834	0.5357	1.0644	0.8097
PINN	0.3946	0.2541	0.8283	0.5646	1.1434	0.7347
Ours	0.3287	0.1868	0.6622	0.4329	0.9076	0.6158

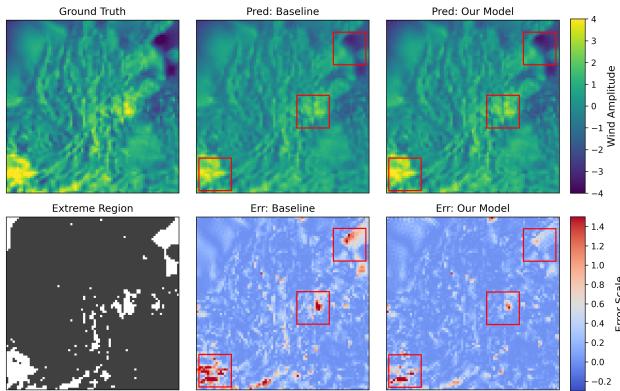


Figure 3: The first line: the ground truth and prediction results of the baseline (PINN) and our models. The first sub-figure in the second line: regions where wind velocity exceeds a specified threshold, highlighted as "Extreme Regions" (in white). The last two sub-figures: comparative prediction errors between our model and the baseline, where bluer indicate lower prediction errors.

$\lambda = \lambda^*$. Moreover, when $\lambda \geq 0.15$, optimization becomes unstable and the models fail to converge within the prescribed training budget.

The empirical trend aligns with our frequency-domain analysis in Section 2.3 and Section 3.1. The gradient term in equation 7 effectively penalizes the amplitude shrinkage trend and therefore improves the accuracy for extreme wind velocity prediction. However, the penalized term $|\|\nabla \tilde{\mathbf{u}}\|^2 - \|\nabla \mathbf{u}\|^2|$ itself does not contain any information regarding positional alignment. Therefore, beyond a threshold of λ , the learned model may intend to generate predictions with large spatial fluctuations, regardless of the positional pattern mismatch. Moreover, we also provide a convergence analysis for the gradient-penalized objective in Appendix D, which theoretically explains why the model performance will degrade for large λ .

4.2 EXTREME WIND VELOCITY PREDICTION

In this section, we evaluate the performance of our final model, which integrates all components in the methodology section with an architecture shown in Figure 1. We compare against several representative baselines on the same regional wind velocity prediction task. The baseline models include: CNN, ConvLSTM, and PINN. We train all models with an initial learning rate of 1×10^{-5} and the SGD optimizer. All approaches consume the same wind-velocity inputs, except that our model additionally utilizes surface pressure P as an auxiliary field.

Results. Table 1 reports both overall prediction errors and extreme wind attentive errors. Compared to the CNN, ConvLSTM, and PINN baselines, in next-frame prediction, the overall RMSEs of our model decrease by 29.1%, 5.3%, and 16.7%, respectively; while the extreme attentive RMSEs decrease by 41.3%, 18.6%, and 26.5%. Moreover, we evaluate the performances for multi-horizon predictions. Our method consistently attains the lowest RMSE and Ex-RMSE across all longer forecasting lead times (3h, and 5h). In weather forecasting, lead time is the period between issuing a forecast and the occurrence of the predicted weather (Easterling & Mjelde, 1987). Overall,

486 these results demonstrate that the proposed model delivers stable multi-horizon improvements and
 487 substantially enhances extreme wind prediction without sacrificing overall accuracy.
 488

489 Figure 3 provides a visual comparison of regional wind velocity amplitudes. Compared with the
 490 PINN baseline, our predictions exhibit larger and more realistic amplitudes that are closer to the
 491 ground truth, particularly in the most extreme zones (highlighted by red boxes). This aligns with
 492 our frequency-domain analysis in Section 2.3 and the first-stage results in Section 4.1. The above
 493 results show our model’s better performance for both extreme and overall wind velocity predictions,
 494 mitigating the critical amplitude shrinkage problem in extreme weather prediction.
 495

496 4.3 ABLATION STUDY

497 To provide insights into the effectiveness of the
 498 main modules in our model, we conduct an ab-
 499 lation study to quantify their contributions. We
 500 compare the performance of our final model with
 501 the following cases: only NS operator (NS op);
 502 without gradient-penalized loss (W/O grad-loss);
 503 without NS structure, or in other words, only
 504 body force operator (W/O NS); and without fre-
 505 quency separation (W/O freq-sep). The results of
 506 the ablation study is shown in Table 2.

507 When we retain only the NS operator, the errors
 508 become substantially larger, indicating that sim-
 509 ply learning a neural NS operator alone is insuf-
 510 ficient for the predictions. Removing the gradient-penalized term leads to only a negligible change
 511 in the global RMSE, but causes a pronounced degradation in Ex-RMSE, confirming that the gra-
 512 dient penalty has a targeted effect on reconstructing sharp gradients and vorticity in high-impact
 513 regions and thus sharpening extremes predictions. When the NS-based structure is removed, both
 514 RMSE and Ex-RMSE deteriorate, suggesting that encoding the NS prior into the model architecture
 515 provides a beneficial inductive bias that improves the background velocity field. Moreover, if the
 516 frequency separation mechanism is discarded, the model yields significant increase in both RMSE
 517 and Ex-RMSE, highlighting that explicitly disentangling low- and high-frequency components is
 518 crucial for capturing both large- and small-scale structures of the velocity fields.

519 Overall, these results demonstrate that all the above components (the NS-informed architecture, the
 520 gradient-penalized loss, and the frequency separation module) make complementary and nontrivial
 521 contributions for our full model.

522 5 CONCLUSIONS

523 We conducted a comprehensive frequency-informed learning to address a key obstacle in wind ve-
 524 locity prediction: the amplitude misalignment (particularly underestimation) of extreme wind ve-
 525 locity prediction. From a frequency-domain perspective, we showed that small spatial pattern de-
 526 viations combined with standard MSE training induce frequency-dependent amplitude shrinkage,
 527 disproportionately suppressing high-frequency components. Guided by this insight, we separated
 528 the error into different components and proposed a gradient-penalized loss function that encour-
 529 ages models to emphasize amplitude misalignment. Furthermore, we provided a PDE-based en-
 530 ergy–enstrophy analysis to explain the proposed loss function’s effectiveness in restoring small-scale
 531 gradients and vorticity. We proposed a frequency separation and reweighting framework with a
 532 physics-embedded backbone to further enhance the capture of extreme wind dynamics. Empirically,
 533 the proposed methods outperform baselines on regional datasets, significantly improving extreme-
 534 wind prediction accuracy while keeping robustness of overall wind prediction.
 535

536 **Limitations** Our analysis relies on a simplified assumption on the factors (scaling, shifting, and
 537 noise) that cause prediction errors, and a comprehensive study on more complex error-causing fac-
 538 tors might be a promising direction. Moreover, generalizations to longer lead times, 3-dimensional
 539 scenarios, and other weather variables may also be interesting.

Table 2: Ablation study of the proposed model.

Model	RMSE	Ex-RMSE
NS op	0.7061	0.4577
W/O grad-loss	0.3351	0.2632
W/O NS	0.3754	0.2363
W/O freq-sep	0.4199	0.2703
Ours	0.3287	0.1868

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702 **A RELATED WORKS**
703704 **A.1 NUMERICAL AND DATA-DRIVEN WEATHER PREDICTION**
705706 Numerical Weather Prediction (NWP) (Bauer et al., 2015) represents traditional physical weather
707 forecasting methods, which rely on computational techniques to solve the physical equations gov-
708 erning atmospheric dynamics. For wind velocity prediction, the Navier-Stokes equations and the
709 continuity equation are pivotal in describing the wind velocity field dynamics within a region. NWP
710 models discretize these equations over a computational grid and solve them numerically using meth-
711 ods such as finite difference, finite volume, or spectral techniques. Despite their widespread use,
712 NWP models face significant limitations, including a reliance on precise initialization data and high
713 computational costs. These challenges make real-time predictions and extreme weather scenario
714 forecasting particularly difficult.
715716 In contrast, purely data-driven models leverage machine learning algorithms to predict wind speed
717 by identifying patterns in historical data. Examples include CNNs (Liu et al., 2016), LSTMs (Yu
718 et al., 2019), ConvLSTMs (Kim et al., 2017), GANs (Li et al., 2021), and transformers (Bi et al.,
719 2022). These models excel at capturing complex wind patterns and local variations, demon-
720 strating flexibility and adaptability in learning from data. However, they lack the physical constraints
721 required to ensure realistic predictions, which can sometimes result in unreasonable outputs.
722723 **A.2 PHYSICS-INFORMED DATA-DRIVEN WEATHER PREDICTION**
724725 Recent advancements in weather prediction have introduced hybrid approaches that integrate phys-
726 ical laws with machine learning. For example, Physics-Informed Neural Networks (PINNs) (Cai
727 et al., 2021; Cai & Wang, 2024) incorporate differential equations into the training process to en-
728 force physical realism. These methods reduce dependency on large datasets and computational
729 resources, ensure predictions adhere to known physical laws, and enhance robustness in complex
730 environments.
731732 A notable example of this approach is DeepPhysiNet (Li et al., 2024), developed by W. Li et al.
733 This model combines physics-guided machine learning with weather prediction by constructing
734 physics networks based on multilayer perceptrons for meteorological variables. Partial Differential
735 Equations are incorporated as part of the loss function, while a hyper-network based on deep learning
736 directly learns weather patterns, contributing to the weights of the physics networks. This hybrid
737 design ensures both physical consistency and the ability to capture intricate weather patterns.
738739 **A.3 EXTREME WEATHER PREDICTION**
740741 In this paper, extreme weather refers to the outlying values of specific weather properties. For exam-
742 ple, wind power plants require precise predictions of wind speeds at turbine locations, particularly
743 the extreme values of wind speeds (Sabzehgar et al., 2020). According to (Wan et al., 2010), when
744 wind speeds exceed the cut-out speed, wind turbines cease operation to prevent damage. As such,
745 accurate regional wind speed forecasting, especially for extreme wind speeds, is critical for optimiz-
746 ing wind power generation.
747748 Recent advancements in machine learning have significantly improved predictive capabilities for
749 extreme weather conditions. For instance, Fuxi Extreme, developed by X. Zhong et al. (Zhong
750 et al., 2024), leverages a Denoising Diffusion Probabilistic Model (DDPM) to enhance accuracy and
751 detail in extreme weather predictions. This model combines a base weather prediction framework
752 with DDPM, capturing fine-scale features through a two-step process: adding noise in a forward
753 step and refining details in a reverse denoising step. This innovative approach has demonstrated ex-
754 ceptional accuracy and detail restoration, making it highly effective for forecasting extreme weather
755 conditions.
756757 **B ANALYSIS ON THE IMPACT OF FREQUENCY ON LOSS FUNCTION**
758759 In this section, we study how the frequency of the Fourier-transformed data affects the MSE loss
760 function. Suppose we discretize the 2-dimensional region by $N \times M$ points (corresponding to
761

longitudinal and latitudinal directions, respectively). Then the discrete Fourier transform of the wind velocity field \mathbf{u} on the region is given by:

$$\hat{\mathbf{u}}(k_x, k_y) = \mathcal{F}(\mathbf{u}) = \sum_{x=0}^{N-1} \sum_{y=0}^{M-1} \mathbf{u}(x, y) \cdot e^{-2\pi i \left(\frac{k_x x}{N} + \frac{k_y y}{M} \right)},$$

where $\hat{\cdot}$ is the Fourier operator, $k = (k_x, k_y)$ are the mode index in the frequency domain. For simplicity, we let $\phi_k(x, y) = e^{-2\pi i \left(\frac{k_x x}{N} + \frac{k_y y}{M} \right)}$ denote the Fourier basis. Then the inverse transform can be written by:

$$\mathbf{u}(x, y) = \frac{1}{NM} \sum_k \hat{\mathbf{u}}(k) \phi_k.$$

Suppose we have a prediction of \mathbf{u} denoted by $\tilde{\mathbf{u}}$. The mean square error (MSE) of the prediction is given by $\text{MSE}(\mathbf{u}, \tilde{\mathbf{u}}) = \frac{1}{NM} \sum_{x,y} |\mathbf{u} - \tilde{\mathbf{u}}|^2$. By the discrete orthogonality of the Fourier basis ϕ_k 's, we have $\sum_{x,y} \phi_k \overline{\phi_{k'}} = NM \delta_{k,k'}$. Therefore, we can derive the equivalent form of the MSE in the frequency domain:

$$\begin{aligned} \text{MSE}(\mathbf{u}, \tilde{\mathbf{u}}) &= \frac{1}{NM} \sum_{x,y} |\mathbf{u} - \hat{\mathbf{u}}|^2 \\ &= \frac{1}{NM} \sum_{x,y} \left| \frac{1}{NM} \sum_k (\hat{\mathbf{u}}(k) - \tilde{\mathbf{u}}(k)) \phi_k(x, y) \right|^2 \\ &= \frac{1}{NM} \sum_{x,y} \frac{1}{(NM)^2} \sum_k \sum_{k'} (\hat{\mathbf{u}}(k) - \tilde{\mathbf{u}}(k)) \cdot \overline{(\hat{\mathbf{u}}(k') - \tilde{\mathbf{u}}(k'))} \phi_k(x, y) \overline{\phi_{k'}(x, y)} \\ &= \frac{1}{(NM)^3} \sum_k \sum_{k'} (\hat{\mathbf{u}}(k) - \tilde{\mathbf{u}}(k)) \cdot \overline{(\hat{\mathbf{u}}(k') - \tilde{\mathbf{u}}(k'))} \underbrace{\sum_{x,y} \phi_k(x, y) \overline{\phi_{k'}(x, y)}}_{NM \delta_{k,k'}} \\ &= \frac{1}{(NM)^2} \sum_k \left| \hat{\mathbf{u}} - \tilde{\mathbf{u}} \right|^2. \end{aligned}$$

Now, let's analyze the potential impact of frequency on MSE. Statistically, the prediction of the wind velocity field can be modeled as a translation of the ground truth plus white noise:

$$\tilde{\mathbf{u}}(\mathbf{x}) = \mathbf{u}(\mathbf{x} + \Delta) + \varepsilon(\mathbf{x}),$$

where $\mathbf{x} = (x, y)$; $\Delta = (\Delta_x, \Delta_y)$; $\varepsilon(\mathbf{x}) \sim \mathcal{N}(0, \sigma_\varepsilon^2)$ is a Gaussian white noise that may or may not be invariant with respect to \mathbf{x} . It should be clarified that the real prediction scenario can be much more complicated than this formula. However, it will be extremely difficult or even impossible to study the real cases in detail. Besides, this simplification is enough to show some insights about the impact of frequency on the loss function. We denote $\theta_k = 2\pi \left(\frac{k_x \Delta_x}{N} + \frac{k_y \Delta_y}{M} \right)$, then the Fourier transform of the prediction is:

$$\hat{\tilde{\mathbf{u}}}(k) = e^{i\theta_k} \hat{\mathbf{u}}(k) + \varepsilon(k).$$

Therefore, the mean square error of the prediction is:

$$\text{MSE}(\mathbf{u}, \tilde{\mathbf{u}}) = \frac{1}{(NM)^2} \sum_k \left| (1 - e^{i\theta_k}) \hat{\mathbf{u}}(k) - \hat{\varepsilon}(k) \right|^2.$$

Since ε is Gaussian white noise, we have $\mathbb{E}[\hat{\varepsilon}] = 0$ and $\mathbb{E}[\hat{\varepsilon}(k) \overline{\hat{\varepsilon}(k')}] = NM \sigma^2 \delta_{k,k'}$. Therefore, the expectation of the MSE will be:

$$\begin{aligned} \mathbb{E}[\text{MSE}(\mathbf{u}, \tilde{\mathbf{u}})] &= \frac{1}{(NM)^2} \sum_k \left| (1 - e^{i\theta_k}) \hat{\mathbf{u}}(k) \right|^2 + \sigma^2. \\ &= \frac{1}{(NM)^2} \sum_k 4 \sin^2 \left(\frac{\theta_k}{2} \right) \cdot |\hat{\mathbf{u}}(k)|^2 + \sigma^2. \end{aligned}$$

810 Suppose the magnitude of the translation $|\Delta|$ is sufficiently small such that $\theta_k \ll 1$. Then we can
 811 approximate the $\sin(\theta_k/2)$ term by $\theta/2$:

$$\begin{aligned} 813 \quad \mathbb{E}[\text{MSE}] &\approx \frac{1}{(NM)^2} \sum_k \theta_k^2 |\hat{\mathbf{u}}(k)|^2 + \sigma^2 \\ 814 \\ 815 \quad &\approx C \sum_k |k|^2 \cdot |\hat{\mathbf{u}}|^2 + \sigma^2, \\ 816 \\ 817 \end{aligned}$$

818 where C is constant.

819 According to the above formula, we can separate the MSE into two parts: one is attributed to the
 820 translation of the overall wind velocity field, and the other is attributed to the essential error from the
 821 white noise. The error from translation is approximately proportional to the square of the magnitude
 822 of the frequency.

823 The above analysis provides us with insights that the high-frequency data is more likely to affect the
 824 MSE.

826 C PHYSICAL INTERPRETATION OF THE GRADIENT- PENALIZED LOSS: 827 ENERGY-ENSTROPHY TRADE-OFF

829 C.1 ENSTROPHY AND ITS RELATION TO THE SQUARED GRADIENT NORM

831 In fluid dynamics, vorticity and enstrophy are often used to characterize and quantify the rotation
 832 and turbulent behavior of a fluid. The former definition of them is shown as follows.

833 **Definition 3** (Vorticity and Enstrophy). *For an incompressible velocity field $\mathbf{u}(u_1, u_2) : \Omega \rightarrow \mathbb{R}^2$,
 834 the vorticity ω is defined to be the curl of the fluid velocity, mathematically,*

$$836 \quad \omega(x, t) := (\nabla \times \mathbf{u})(x, t) = \partial_{x_1} u_2(x, t) - \partial_{x_2} u_1(x, t).$$

837 The enstrophy \mathcal{E} of the flow is defined as the L^2 -norm of the vorticity,

$$839 \quad \mathcal{E}(\mathbf{u}(t)) := \int_{\Omega} |\omega(x, t)|^2 dx = \int_{\Omega} |\nabla \times \mathbf{u}(x, t)|^2 dx. \quad (14)$$

841 According to Foias et al. (2001), for the incompressible Navier-Stokes equations, there exist an im-
 842 portant connection between enstrophy and the norm of the velocity field, illustrated by the following
 843 theorem.

844 **Theorem 3** (Enstrophy of 2D incompressible flow). *Let $\mathbf{u} = (u_1, u_2)$ be a sufficiently smooth veloc-
 845 ity field solving the 2D incompressible Navier-Stokes equations on domain Ω . Then the enstrophy
 846 of the velocity field is equal to its L^2 gradient energy, or mathematically*

$$848 \quad \mathcal{E}(\mathbf{u}(t)) = \int_{\Omega} \|\nabla \mathbf{u}(x, t)\|^2 dx. \quad (15)$$

850 Since the book (Foias et al., 2001) didn't provide the full justification of the theorem, here we prove
 851 it in details.

853 *Proof.* We first express $|\omega|^2$ in terms of the components of $\nabla \mathbf{u}$. By definition,

$$855 \quad \omega = \partial_{x_1} u_2 - \partial_{x_2} u_1,$$

856 so that

$$\begin{aligned} 858 \quad |\omega|^2 &= (\partial_{x_1} u_2 - \partial_{x_2} u_1)^2 \\ 859 \\ 860 \quad &= (\partial_{x_1} u_2)^2 + (\partial_{x_2} u_1)^2 - 2 \partial_{x_1} u_2 \partial_{x_2} u_1. \end{aligned}$$

861 On the other hand, the squared Frobenius norm of the gradient is

$$862 \quad \|\nabla \mathbf{u}\|_{\text{F}}^2 = \sum_{i,j=1}^2 (\partial_{x_j} u_i)^2 = (\partial_{x_1} u_1)^2 + (\partial_{x_2} u_1)^2 + (\partial_{x_1} u_2)^2 + (\partial_{x_2} u_2)^2.$$

864 A short algebraic rearrangement shows that,
 865

$$866 \quad 867 \quad 868 \quad |\omega|^2 = \sum_{i,j=1}^2 (\partial_{x_j} u_i)^2 - \sum_{i,j=1}^2 \partial_{x_i} u_j \partial_{x_j} u_i. \quad (16)$$

869 (Indeed, expanding the right-hand side and cancelling terms yields exactly the expression for $|\omega|^2$
 870 above.)

871 Integrating equation 16 over Ω gives
 872

$$873 \quad 874 \quad 875 \quad \int_{\Omega} |\omega|^2 dx = \int_{\Omega} \sum_{i,j=1}^2 (\partial_{x_j} u_i)^2 dx - \int_{\Omega} \sum_{i,j=1}^2 \partial_{x_i} u_j \partial_{x_j} u_i dx. \quad (17)$$

876 We now show that the second integral on the right-hand side vanishes by integration by parts and
 877 incompressibility. For clear notation we denote
 878

$$879 \quad 880 \quad 881 \quad I := \int_{\Omega} \sum_{i,j=1}^2 \partial_{x_i} u_j \partial_{x_j} u_i dx.$$

882 Using integration by parts in the x_i -variable and the assumption that boundary terms vanish, we
 883 obtain

$$884 \quad 885 \quad 886 \quad I = \sum_{i,j=1}^2 \int_{\Omega} \partial_{x_i} u_j \partial_{x_j} u_i dx \\ 887 \quad 888 \quad 889 \quad = - \sum_{i,j=1}^2 \int_{\Omega} u_j \partial_{x_i} \partial_{x_j} u_i dx.$$

890 Since partial derivatives commute, $\partial_{x_i} \partial_{x_j} u_i = \partial_{x_j} \partial_{x_i} u_i$, we may rewrite this as
 891

$$892 \quad 893 \quad 894 \quad I = - \sum_{j=1}^2 \int_{\Omega} u_j \partial_{x_j} \left(\sum_{i=1}^2 \partial_{x_i} u_i \right) dx.$$

895 By incompressibility, $\sum_{i=1}^2 \partial_{x_i} u_i = \nabla \cdot \mathbf{u} = 0$, and hence $\partial_{x_j} (\nabla \cdot \mathbf{u}) = 0$ for $j = 1, 2$. It follows
 896 that the integrand in the last expression vanishes identically, and therefore
 897

$$898 \quad I = 0.$$

899 Returning to equation 17, we conclude that
 900

$$901 \quad 902 \quad 903 \quad \int_{\Omega} |\omega|^2 dx = \int_{\Omega} \sum_{i,j=1}^2 (\partial_{x_j} u_i)^2 dx = \int_{\Omega} \|\nabla \mathbf{u}\|_F^2 dx,$$

904 which is precisely equation 15. This shows that, for 2D incompressible flows under the stated
 905 boundary conditions, the enstrophy defined via the vorticity coincides with the gradient energy of
 906 the velocity field. \square

908 C.2 ENERGY BALANCING FOR THE 2D INCOMPRESSIBLE NAVIER–STOKES EQUATIONS

909 We consider the incompressible Navier–Stokes equations on a bounded domain $\Omega \subset \mathbb{R}^2$, with
 910 viscosity $\nu > 0$ and density $\rho > 0$. As a convention in PDE analysis, we combine the NS equation
 911 with the continuity equation, which stands for the incompressibility of the fluid system. We have
 912

$$913 \quad 914 \quad 915 \quad \begin{cases} \frac{\partial \mathbf{u}}{\partial t} = -\mathbf{u} \cdot \nabla \mathbf{u} - \frac{1}{\rho} \nabla P + \nu \nabla^2 \mathbf{u} + \mathbf{F} & x \in \Omega, t > 0, \\ \nabla \cdot \mathbf{u} = 0, & x \in \Omega, t > 0, \end{cases} \quad (18)$$

916 where $\mathbf{u}(x, t) \in \mathbb{R}^2$ is the velocity field, $P(x, t) \in \mathbb{R}$ is the pressure, and $\mathbf{F}(x, t) \in \mathbb{R}^2$ is an external
 917 forcing (in our context, represented by the neural network). We may also assume either periodic

boundary conditions or no-slip boundary conditions $\mathbf{u}|_{\partial\Omega} = 0$, so that all boundary terms arising from integration by parts vanish.

We denote the L^2 inner product and norm as follows:

$$\langle \mathbf{a}, \mathbf{b} \rangle := \int_{\Omega} \mathbf{a}(x) \cdot \mathbf{b}(x) \, dx, \quad \|\mathbf{u}\|_2^2 := \int_{\Omega} |\mathbf{u}(x)|^2 \, dx.$$

Following the classical energy method dealing with PDEs, we take the inner product of equation 18 with \mathbf{u} over Ω , which yields

$$\langle \partial_t \mathbf{u}, \mathbf{u} \rangle = -\langle (\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{u} \rangle - \frac{1}{\rho} \langle \nabla P, \mathbf{u} \rangle + \nu \langle \nabla^2 \mathbf{u}, \mathbf{u} \rangle + \langle \mathbf{F}, \mathbf{u} \rangle. \quad (19)$$

We now treat each term in equation 19 separately.

Time derivative term. Assuming sufficient regularity to interchange differentiation and integration, we have

$$\|\mathbf{u}(t)\|_2^2 = \int_{\Omega} |\mathbf{u}(x, t)|^2 \, dx,$$

and thus

$$\frac{d}{dt} \|\mathbf{u}(t)\|_2^2 = \int_{\Omega} \partial_t (|\mathbf{u}|^2) \, dx = \int_{\Omega} 2 \mathbf{u} \cdot \partial_t \mathbf{u} \, dx = 2 \langle \partial_t \mathbf{u}, \mathbf{u} \rangle.$$

Hence

$$\langle \partial_t \mathbf{u}, \mathbf{u} \rangle = \frac{1}{2} \frac{d}{dt} \|\mathbf{u}(t)\|_2^2. \quad (20)$$

Advection term. Write $\mathbf{u} = (u_1, u_2)$ and note that

$$(\mathbf{u} \cdot \nabla) \mathbf{u} = (u_1 \partial_{x_1} u_1 + u_2 \partial_{x_2} u_1, u_1 \partial_{x_1} u_2 + u_2 \partial_{x_2} u_2).$$

Then

$$\begin{aligned} \langle (\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{u} \rangle &= \int_{\Omega} (\mathbf{u} \cdot \nabla) \mathbf{u} \cdot \mathbf{u} \, dx \\ &= \int_{\Omega} \sum_{i=1}^2 (\mathbf{u} \cdot \nabla) u_i u_i \, dx = \int_{\Omega} \sum_{i=1}^2 \sum_{j=1}^2 u_j (\partial_{x_j} u_i) u_i \, dx. \end{aligned}$$

Notice that $u_i \partial_{x_j} u_i = \frac{1}{2} \partial_{x_j} (u_i^2)$, so

$$\sum_{i=1}^2 u_i \partial_{x_j} u_i = \frac{1}{2} \partial_{x_j} \left(\sum_{i=1}^2 u_i^2 \right) = \frac{1}{2} \partial_{x_j} |\mathbf{u}|^2.$$

Therefore,

$$\begin{aligned} \langle (\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{u} \rangle &= \int_{\Omega} \sum_{j=1}^2 u_j \cdot \frac{1}{2} \partial_{x_j} |\mathbf{u}|^2 \, dx \\ &= \frac{1}{2} \int_{\Omega} \mathbf{u} \cdot \nabla (|\mathbf{u}|^2) \, dx. \end{aligned}$$

Using the identity

$$\mathbf{u} \cdot \nabla (|\mathbf{u}|^2) = \nabla \cdot (\mathbf{u} |\mathbf{u}|^2) - |\mathbf{u}|^2 (\nabla \cdot \mathbf{u}),$$

we obtain

$$\langle (\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{u} \rangle = \frac{1}{2} \int_{\Omega} \nabla \cdot (\mathbf{u} |\mathbf{u}|^2) \, dx - \frac{1}{2} \int_{\Omega} |\mathbf{u}|^2 (\nabla \cdot \mathbf{u}) \, dx.$$

Since $\nabla \cdot \mathbf{u} = 0$, the second term vanishes. Applying the divergence theorem to the first term gives

$$\int_{\Omega} \nabla \cdot (\mathbf{u} |\mathbf{u}|^2) \, dx = \int_{\partial\Omega} |\mathbf{u}|^2 (\mathbf{u} \cdot \mathbf{n}) \, dS,$$

where \mathbf{n} is the outward unit normal on $\partial\Omega$. Under periodic boundary conditions, this boundary integral cancels out; under no-slip conditions, $\mathbf{u} = 0$ on $\partial\Omega$ so the integrand vanishes. In either case,

$$\langle (\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{u} \rangle = 0. \quad (21)$$

Thus the convection term does not contribute to the evolution of the energy.

972 **Viscous term.** We now consider the viscous term

$$\begin{aligned} 973 \quad \nu \langle \nabla^2 \mathbf{u}, \mathbf{u} \rangle &= \nu \int_{\Omega} \nabla^2 \mathbf{u} \cdot \mathbf{u} \, dx \\ 974 \quad &= \nu \sum_{i=1}^2 \int_{\Omega} \nabla^2 u_i u_i \, dx. \\ 975 \quad \\ 976 \quad \\ 977 \quad \\ 978 \end{aligned}$$

979 Since $\nabla^2 u_i = \nabla \cdot (\nabla u_i)$, integration by parts yields

$$980 \quad \int_{\Omega} \nabla^2 u_i u_i \, dx = \int_{\Omega} \nabla \cdot (\nabla u_i) u_i \, dx = \int_{\partial\Omega} (\partial_n u_i) u_i \, dS - \int_{\Omega} |\nabla u_i|^2 \, dx. \\ 981 \\ 982$$

983 Therefore,

$$\begin{aligned} 984 \quad \nu \langle \nabla^2 \mathbf{u}, \mathbf{u} \rangle &= \nu \sum_{i=1}^2 \left[\int_{\partial\Omega} (\partial_n u_i) u_i \, dS - \int_{\Omega} |\nabla u_i|^2 \, dx \right] \\ 985 \quad &= -\nu \sum_{i=1}^2 \int_{\Omega} |\nabla u_i|^2 \, dx + \nu \sum_{i=1}^2 \int_{\partial\Omega} (\partial_n u_i) u_i \, dS. \\ 986 \quad \\ 987 \quad \\ 988 \quad \\ 989 \end{aligned}$$

990 As before, under periodic boundary conditions the boundary integral vanishes by periodicity; under
991 no-slip conditions $u_i = 0$ on $\partial\Omega$, so the boundary term is again zero. Thus

$$992 \quad \nu \langle \nabla^2 \mathbf{u}, \mathbf{u} \rangle = -\nu \sum_{i=1}^2 \int_{\Omega} |\nabla u_i|^2 \, dx = -\nu \int_{\Omega} |\nabla \mathbf{u}|^2 \, dx = -\nu \|\nabla \mathbf{u}\|_2^2. \quad (22) \\ 993 \\ 994$$

995 This term represents viscous dissipation of kinetic energy.

996 **Pressure term.** For the pressure term we use integration by parts:

$$997 \quad \frac{1}{\rho} \langle \nabla P, \mathbf{u} \rangle = \frac{1}{\rho} \int_{\Omega} \nabla P \cdot \mathbf{u} \, dx = -\frac{1}{\rho} \int_{\Omega} P (\nabla \cdot \mathbf{u}) \, dx + \frac{1}{\rho} \int_{\partial\Omega} P (\mathbf{u} \cdot \mathbf{n}) \, dS. \\ 998 \\ 999$$

1000 Since $\nabla \cdot \mathbf{u} = 0$, the volume integral vanishes. Under periodic boundary conditions, the boundary
1001 integral cancels; under no-slip conditions $\mathbf{u} = 0$ on $\partial\Omega$, so $\mathbf{u} \cdot \mathbf{n} = 0$ and the boundary integral is
1002 zero. Consequently,

$$1003 \quad \frac{1}{\rho} \langle \nabla P, \mathbf{u} \rangle = 0. \quad (23) \\ 1004 \\ 1005$$

1006 Substituting equation 20, equation 21, equation 22, and equation 23 into equation 19, we obtain the
1007 following theorem.

1008 **Theorem 4** (Energy balance for NS equation). *Let $\Omega \subset \mathbb{R}^2$ be a bounded domain with smooth
1009 boundary, \mathbf{u} be a velocity field defined on Ω satisfying the incompressible Navier-Stokes equation 18
1010 with corresponding boundary conditions. Then the velocity field \mathbf{u} satisfies the energy balance
1011 equality*

$$1011 \quad \frac{1}{2} \frac{d}{dt} \|\mathbf{u}(t)\|_{L^2(\Omega)}^2 + \nu \|\nabla \mathbf{u}(t)\|_{L^2(\Omega)}^2 = \langle \mathbf{F}(t), \mathbf{u}(t) \rangle. \quad (24) \\ 1012$$

1013 for all t in the interval of existence.

1014 **Physical interpretation.** Equation equation 24 can be interpreted as an exact balance of kinetic
1015 energy (per unit density) for the incompressible flow:

$$1016 \quad \underbrace{\frac{1}{2} \frac{d}{dt} \|\mathbf{u}(t)\|_{L^2}^2}_{\text{rate of change of kinetic energy}} + \underbrace{\nu \|\nabla \mathbf{u}(t)\|_{L^2}^2}_{\text{viscous dissipation}} = \underbrace{\langle \mathbf{F}(t), \mathbf{u}(t) \rangle}_{\text{power input by forcing}}.$$

1017 The first term measures how fast the total kinetic energy $E(t) = \frac{1}{2} \|\mathbf{u}(t)\|_{L^2}^2$ changes in time. The
1018 second term is nonnegative and represents viscous dissipation: it is proportional to $\|\nabla \mathbf{u}\|_{L^2}^2$, which
1019 in two dimensions is equivalent (up to constants) to the enstrophy $\|\nabla \times \mathbf{u}\|_{L^2}^2$ and therefore quantifies
1020 the strength of small-scale shear and vortical structures. The right-hand side $\langle \mathbf{F}, \mathbf{u} \rangle$ is the rate at
1021 which the external forcing \mathbf{F} does work on the flow, injecting kinetic energy into the system. In our
1022 setting, \mathbf{F} is represented by the neural network and thus encodes the part of the dynamics that is not
1023 explicitly captured by the analytic Navier-Stokes operator.

1026 C.3 FREQUENCY-DOMAIN PERSPECTIVES OF ENERGY AND ENSTROPY
1027

1028 We now consider the energy balance in frequency domain. This makes explicit how kinetic energy
1029 and enstrophy are distributed across spatial scales, and will later be used to interpret the purposed
1030 gradient-regularized loss.

1031 Let $E(t)$ and $\mathcal{E}(t)$ denote the total kinetic energy and enstrophy, respectively.
1032

$$1033 E(t) := \frac{1}{2} \|\mathbf{u}(t)\|_{L^2(\Omega)}^2, \quad \mathcal{E}(t) := \|\nabla \mathbf{u}(t)\|_{L^2(\Omega)}^2. \\ 1034$$

1035 According to Rayleigh's theorem (Temple et al., 2004) illustrated in appendix B, these quantities
1036 can be written in terms of the Fourier coefficients of \mathbf{u} :

$$1037 E(t) = \frac{1}{2} \sum_{k \in \mathbb{Z}^2} |\hat{\mathbf{u}}(k, t)|^2, \quad \mathcal{E}(t) = \sum_{k \in \mathbb{Z}^2} |k|^2 |\hat{\mathbf{u}}(k, t)|^2. \\ 1038 \\ 1039$$

1040 For isotropic flows, it is convenient to introduce a one-dimensional energy spectrum $E(k, t)$ such
1041 that

$$1042 E(t) = \frac{1}{2} \int_0^\infty E(k, t) dk, \quad \mathcal{E}(t) = \int_0^\infty k^2 E(k, t) dk. \quad (25) \\ 1043$$

1044 Given this representation, we may consider the energy and enstrophy as follows: they are both
1045 yielded by the same spectra $\{E(k, t)\}_k$; the energy is an unweighted integral, while the enstrophy
1046 includes a k^2 weight that emphasizes high frequency.

1047 Analogizing the analysis of theorem 4 to spectral energy, we obtain the following theorem in the
1048 frequency domain.

1049 **Theorem 5** (Frequency-domain energy balance). *Let $\Omega \subset \mathbb{R}^2$ be a bounded domain with smooth
1050 boundary, \mathbf{u} be a velocity field defined on Ω satisfying the incompressible Navier-Stokes equa-
1051 tion 18 with corresponding boundary conditions. Let $E(k, t)$ be the isotropic energy spectrum de-
1052 fined above, and let $G(k, t)$ denote the rate of energy injection by \mathbf{F} at frequency k . Then the total
1053 kinetic energy $E(t)$ satisfies the frequency-domain energy balance equation*

$$1054 \frac{d}{dt} E(t) = -2\nu \int_0^\infty k^2 E(k, t) dk + \int_0^\infty G(k, t) dk. \quad (26) \\ 1055 \\ 1056$$

1057 *Proof.* Taking the spatial Fourier transform of the Navier-Stokes equations yields

$$1058 \partial_t \hat{\mathbf{u}}(k, t) = -\nu |k|^2 \hat{\mathbf{u}}(k, t) + \hat{\mathcal{N}}(k, t) + \hat{\mathbf{F}}(k, t), \quad (27) \\ 1059 \\ 1060$$

1061 where $\hat{\mathcal{N}}(k, t)$ collects the contributions of the advection and pressure terms. Because the flow is
1062 incompressible, the pressure term acts as an orthogonal projection onto divergence-free modes and
1063 does not contribute directly to the energy balance.

1064 Taking the inner product in \mathbb{C}^2 of equation 27 with $\hat{\mathbf{u}}(k, t)$ and then keeping the real part (denoted
1065 as $\Re(\cdot)$), we obtain a spectrum-wise energy balance:

$$1066 \frac{1}{2} \frac{d}{dt} |\hat{\mathbf{u}}(k, t)|^2 = \Re(\partial_t \hat{\mathbf{u}}(k, t) \cdot \overline{\hat{\mathbf{u}}(k, t)}) \\ 1067 = -\nu |k|^2 |\hat{\mathbf{u}}(k, t)|^2 + \Re(\hat{\mathcal{N}}(k, t) \cdot \overline{\hat{\mathbf{u}}(k, t)}) + \Re(\hat{\mathbf{F}}(k, t) \cdot \overline{\hat{\mathbf{u}}(k, t)}). \quad (28) \\ 1068 \\ 1069$$

1070 The nonlinear term $\hat{\mathcal{N}}(k, t)$ redistributes energy among spectra. However, when summed over all k ,
1071 its contribution cancels due to the skew-symmetry of the advection operator, which is the spectral
1072 counterpart of $\langle (\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{u} \rangle = 0$ in physical space. Therefore,

$$1073 \sum_k \Re(\hat{\mathcal{N}}(k, t) \cdot \overline{\hat{\mathbf{u}}(k, t)}) = 0. \\ 1074 \\ 1075$$

1076 Summing equation 28 over k and using Rayleigh's energy theorem to identify $E(t) =$
1077 $\frac{1}{2} \sum_k |\hat{\mathbf{u}}(k, t)|^2$ and $\mathcal{E}(t) = \sum_k |k|^2 |\hat{\mathbf{u}}(k, t)|^2$, we obtain

$$1078 \frac{d}{dt} E(t) = -2\nu \mathcal{E}(t) + \sum_{k \in \mathbb{Z}^2} \Re(\hat{\mathbf{F}}(k, t) \cdot \overline{\hat{\mathbf{u}}(k, t)}). \\ 1079$$

1080 Passing from the discrete sum over $k \in \mathbb{Z}^2$ to the isotropic $E(k, t)$ and power injection density
 1081 $G(k, t)$ yields equation 26, with
 1082

$$1083 \mathcal{E}(t) = \int_0^\infty k^2 E(k, t) dk, \quad \int_0^\infty G(k, t) dk = \sum_{k \in \mathbb{Z}^2} \Re(\widehat{\mathbf{F}}(k, t) \cdot \widehat{\mathbf{u}}(k, t)).$$

1085 This completes the proof. \square

1087 **Special case without external force.** The simple unforced case $\mathbf{F} \equiv 0$ already offers an intuitive
 1088 viewpoint on why, data-driven predictors are particularly prone to amplitude shrinkage when a flow's
 1089 energy is heavily concentrated in high-frequency spectra, as implied by equation 6. In such cases,
 1090 the frequency-domain balance equation 26 reduces to

$$1091 \frac{d}{dt} E(t) = -2\nu \int_0^\infty k^2 E(k, t) dk = -2\nu \mathcal{E}(t). \quad (29)$$

1093 Using equation 25, we now introduce an energy-weighted average frequency

$$1094 1095 1096 1097 k_E^2(t) := \frac{\int_0^\infty k^2 E(k, t) dk}{\int_0^\infty E(k, t) dk} = \frac{\mathcal{E}(t)}{E(t)}. \quad (30)$$

1098 Then equation 29 may be written as the scalar ODE

$$1100 \frac{d}{dt} E(t) = -2\nu k_E^2(t) E(t). \quad (31)$$

1101 This linear ODE has the exact solution

$$1102 1103 1104 1105 E(t) = E(0) \exp\left(-2\nu \int_0^t k_E^2(s) ds\right), \\ \approx E(0) \exp(-2\nu k_E^2 t), \quad (32)$$

1106 if the average frequency $k_E(t)$ can be regarded as approximately constant (for instance, in a statis-
 1107 tically steady regime).

1108 Equation equation 32 highlights the joint role of energy and enstrophy in controlling the evolution
 1109 of the flow: the decay rate of $E(t)$ is governed by the cumulative integral of $k_E^2(t)$, i.e. by how
 1110 strongly the energy is biased toward small or large scales. When the spectrum is concentrated at
 1111 large frequency (large $k_E(t)$), kinetic energy decays rapidly; when most energy sits at large scales
 1112 (small $k_E(t)$), the decay is much slower. These results consist with the implication of equation 6 in
 1113 the main context.

1114 C.4 GRADIENT-PENALIZED LOSS AS AN ENERGY-ENSTROPY TRADE-OFF

1116 We finally interpret our gradient-penalized loss function help mitigate the amplitude shrinkage. We
 1117 consider the continuous version of gradient-penalized loss function 7 on the domain Ω :

$$1119 1120 \mathcal{L}_{gp}(\tilde{\mathbf{u}}, \mathbf{u}) = \int_{\Omega} \|\tilde{\mathbf{u}}(x) - \mathbf{u}(x)\|^2 dx + \lambda \left| \|\nabla \tilde{\mathbf{u}}\|_{L^2}^2 - \|\nabla \mathbf{u}\|_{L^2}^2 \right| \quad (33)$$

1121 where $\tilde{\mathbf{u}}$ is the prediction of the ground-truth \mathbf{u} , and $\lambda > 0$ is a tunable hyperparameter. For the
 1122 vector fields $\nabla \tilde{\mathbf{u}}$ and $\nabla \mathbf{u}$, we have

$$1123 1124 \|\nabla \tilde{\mathbf{u}}\|_{L^2}^2 = \int_{\Omega} \|\nabla \tilde{\mathbf{u}}(x)\|^2 dx, \quad \|\nabla \mathbf{u}\|_{L^2}^2 = \int_{\Omega} \|\nabla \mathbf{u}(x)\|^2 dx.$$

1125 **Enstrophy matching.** By Theorem 3, we know for a sufficiently regular and divergence-free 2D
 1126 velocity field \mathbf{v} on Ω ,

$$1127 1128 \int_{\Omega} \|\nabla \mathbf{v}(x)\|^2 dx = \int_{\Omega} |\omega_{\mathbf{v}}(x)|^2 dx = \mathcal{E}(\mathbf{v})$$

1129 where $\omega_{\mathbf{v}} = \nabla \times \mathbf{v}$ denotes the vorticity and $\mathcal{E}(\cdot)$ denotes the enstrophy. Consequently, the second
 1130 term in equation 33 can be interpreted as a *global enstrophy matching* constraint:

$$1131 1132 \left| \|\nabla \tilde{\mathbf{u}}\|_{L^2}^2 - \|\nabla \mathbf{u}\|_{L^2}^2 \right| = |\mathcal{E}(\tilde{\mathbf{u}}) - \mathcal{E}(\mathbf{u})|,$$

1133 The loss \mathcal{L}_{gp} therefore penalizes predictions whose overall vorticity and shear intensity is signifi-
 1134 cantly weaker or stronger than that of the reference flow.

1134 **MSE as average energy of the error field.** Let $\mathbf{e}(x) := \tilde{\mathbf{u}}(x) - \mathbf{u}(x)$ denote the error field. Then
 1135 the MSE term in equation 33 can be written as
 1136

$$1137 \text{MSE}(\tilde{\mathbf{u}}, \mathbf{u}) = \int_{\Omega} \|\mathbf{e}(x)\|^2 dx = \|\mathbf{e}\|_{L^2(\Omega)}^2. \\ 1138$$

1139 This quantity is naturally interpreted as the *average kinetic energy* of the error field.
 1140

1141 Therefore, the original gradient-penalized loss function can be interpreted from energy perspective
 1142 as follows:
 1143

$$1144 \mathcal{L}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) = \underbrace{\int_{\Omega} \|\tilde{\mathbf{u}}(x) - \mathbf{u}(x)\|^2 dx}_{\text{energy matching (MSE)}} + \lambda \underbrace{\left| \|\nabla \tilde{\mathbf{u}}\|_{L^2}^2 - \|\nabla \mathbf{u}\|_{L^2}^2 \right|}_{\text{enstrophy matching}}, \quad (34) \\ 1145 \\ 1146$$

1147 where the "energy matching" means reducing the energy of the error field.
 1148

1149 The MSE measures how large the velocity error is in an L^2 sense, without distinguishing across
 1150 spatial scales. In contrast, the enstrophy weights regions with strong gradients and vorticity much
 1151 more heavily, and is therefore especially sensitive to shear layers, fronts, and small-scale vortices.
 1152

1153 **Why enstrophy matching mitigates amplitude shrinkage.** We first conclude the two perspective
 1154 of the energy-enstrophy connection analyzed before.
 1155

- 1156 1. By energy balance of the 2D incompressible NS equations24,

$$1157 \frac{1}{2} \frac{d}{dt} \|\mathbf{u}(t)\|_{L^2}^2 + \nu \|\nabla \mathbf{u}(t)\|_{L^2}^2 = \langle \mathbf{F}(t), \mathbf{u}(t) \rangle, \\ 1158$$

1159 we know that the enstrophy governs the viscous dissipation of kinetic energy.
 1160

2. By the spectral interpretation of energy and enstrophy 25,

$$1161 E(t) = \frac{1}{2} \int_0^{\infty} E(k, t) dk, \quad \mathcal{E}(t) = \int_0^{\infty} k^2 E(k, t) dk, \\ 1162 \\ 1163$$

1164 we know that the enstrophy is a biased average of spectral energies leaning towards high-
 1165 frequency spectra.
 1166

1167 The above two perspectives jointly provide the properties of enstrophy. A high enstrophy corre-
 1168 sponds to strong small-scale activity and rapid energy decay, while low enstrophy corresponds to
 1169 smoother flows and weaker dissipation. Moreover, enstrophy can be regarded as a measure of "how
 1170 strongly the flow is twisted and sheared". Since enstrophy weights regions with strong gradients and
 1171 vorticity much more heavily, it especially sensitive to shear layers, fronts, and small-scale vortices—
 1172 the common representation of extreme winds.

1173 In our extreme wind prediction setting, *amplitude shrinkage* manifests precisely in these high-
 1174 gradient regions: the model tends to underestimate peak wind speeds and over-smooth sharp struc-
 1175 tures. If training uses only the MSE term, such behavior can be relatively cheap in terms of the
 1176 objective: the extreme regions typically occupy a small fraction of the domain Ω , so the error intro-
 1177 duced by flattening sharp peaks may not dominate the global L^2 norm $\|\mathbf{e}\|_{L^2}^2$. As a result, a model
 1178 that systematically reduces gradients and peak amplitudes can still obtain a low MSE, leading to
 1179 pronounced amplitude shrinkage in practice.

1180 The enstrophy matching term in equation 13 directly counteracts this tendency. Since the global
 1181 enstrophy $\|\nabla \mathbf{u}\|_{L^2}^2$ is concentrated in regions where $\|\nabla \mathbf{u}(x)\|$ is large, any systematic smoothing of
 1182 extreme events and fronts immediately drives $\|\nabla \tilde{\mathbf{u}}\|_{L^2}^2$ significantly below $\|\nabla \mathbf{u}\|_{L^2}^2$. This leads to a
 1183 large penalty in the regularization term.

1184 Therefore, by using the gradient penalized loss, the model is encouraged both to:

- 1185 • maintain accurate average energy of the velocity field via the MSE term, and
 1186
- 1187 • restore sufficient gradient and vorticity strength in high-impact regions so that the total
 1188 enstrophy $\|\nabla \tilde{\mathbf{u}}\|_{L^2}^2$ remains comparable to $\|\nabla \mathbf{u}\|_{L^2}^2$.

1188 In other words, the loss \mathcal{L}_{gp} enforces a trade-off between matching the *energy* of the flow and
 1189 matching its *enstrophy*. This trade-off explicitly discourages solutions that achieve small L^2 error
 1190 by globally smoothing sharp structures and suppressing extremes. Instead, it biases training to-
 1191 toward predictions that preserve the correct overall intensity of shear and vorticity, thereby mitigating
 1192 amplitude shrinkage and yielding more faithful reconstructions of extreme wind events.
 1193

1194 D THEORETICAL CONVERGENCE ANALYSIS OF THE GRADIENT-PENALIZED 1195 LOSS MODEL

1196 In this section, we provide a convergence analysis sketch for the simplified model with the gradient-
 1197 penalized loss function shown in equation 7. The main goal is to explain why excessively large
 1198 values of λ over-amplify high-frequency modes and can destabilize discrete gradient-based opti-
 1199 mization, as shown in figure 2.
 1200

1201 Recall the gradient-penalized loss

$$1203 \mathcal{L}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) = \text{MSE}(\tilde{\mathbf{u}}, \mathbf{u}) + \lambda \left| \|\nabla \tilde{\mathbf{u}}\|^2 - \|\nabla \mathbf{u}\|^2 \right|, \quad (6 \text{ revisited})$$

1204 where $\tilde{\mathbf{u}}$ is the predicted wind field at a given lead time and \mathbf{u} is the ground truth. As discussed
 1205 in Sec 3.1, in the typical amplitude-shrinkage regime we have $\|\nabla \tilde{\mathbf{u}}\|^2 < \|\nabla \mathbf{u}\|^2$; in this case,
 1206 minimizing the original loss function is approximately equivalent to minimizing the following:
 1207

$$1209 \mathcal{L}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) = \text{MSE}(\tilde{\mathbf{u}}, \mathbf{u}) - \lambda \|\nabla \tilde{\mathbf{u}}\|^2, \quad (8 \text{ revisited})$$

1210 which means that, up to an additive constant independent of $\tilde{\mathbf{u}}$, the gradient term contributes a
 1211 negative Sobolev-type penalty on $\|\nabla \tilde{\mathbf{u}}\|^2$. We also recall that

$$1213 \|\nabla \tilde{\mathbf{u}}\|^2 \propto \sum_k \|k\|^2 \|\hat{\mathbf{u}}(k)\|_2^2,$$

1214 where $\hat{\mathbf{u}}(k)$ denotes the discrete Fourier transform of $\tilde{\mathbf{u}}$ and $k = (k_x, k_y)$ is the (double) frequency
 1215 index.
 1216

1217 According to Appendix B, the MSE can be equivalently written (up to a positive constant factor) in
 1218 the frequency domain:

$$1219 \text{MSE}(\tilde{\mathbf{u}}, \mathbf{u}) \propto \sum_k \|\hat{\mathbf{u}}(k) - \hat{\mathbf{u}}(k)\|_2^2 \quad (35)$$

1220 Therefore, by absorbing positive constants into λ for notational simplicity, we obtain the following
 1221 normalized local surrogate for \mathcal{L}_{gp} :

$$1225 \tilde{\mathcal{L}}_{\text{gp}}(\tilde{\mathbf{u}}, \mathbf{u}) \equiv \sum_k \left[\|\hat{\mathbf{u}}(k) - \hat{\mathbf{u}}(k)\|_2^2 - \lambda \|k\|^2 \|\hat{\mathbf{u}}(k)\|_2^2 \right]. \quad (36)$$

1226 Thus the loss is decomposed into a sum of independent vector-valued quadratics over frequency
 1227 spectra.

1228 For the clarity of notations, we now denote $\mathbf{p}_k := \hat{\mathbf{u}}(k)$ and $\mathbf{q}_k := \hat{\mathbf{u}}(k) \in \mathbb{R}^d$ for every frequency
 1229 spectrum k . Then the contribution of each spectrum k to \mathcal{L}_{gp} will be

$$1232 \ell_k(\mathbf{p}_k) = \|\mathbf{p}_k - \mathbf{q}_k\|_2^2 - \lambda \|k\|^2 \|\mathbf{p}_k\|_2^2. \quad (37)$$

1234 D.1 VECTOR HESSIAN EIGENVALUES ANALYSIS

1235 We now compute the gradient and Hessian of ℓ_k with respect to \mathbf{p}_k . Expanding the squared norms
 1236 in equation 37 gives

$$1239 \ell_k(\mathbf{p}_k) = \mathbf{p}_k^\top \mathbf{p}_k - 2\mathbf{q}_k^\top \mathbf{p}_k + \mathbf{q}_k^\top \mathbf{q}_k - \lambda \|k\|^2 \mathbf{p}_k^\top \mathbf{p}_k.$$

1240 Differentiating with respect to \mathbf{p}_k yields

$$1241 \nabla_{\mathbf{p}_k} \ell_k = 2\mathbf{p}_k - 2\mathbf{q}_k - 2\lambda \|k\|^2 \mathbf{p}_k = 2[(1 - \lambda \|k\|^2) \mathbf{p}_k - \mathbf{q}_k].$$

1242 Differentiate once again, we get the Hessian of ℓ_k :

$$1244 \quad \nabla_{\mathbf{p}_k}^2 \ell_k = 2(1 - \lambda \|k\|^2) I_d, \quad (38)$$

1245 where I_d is the identity matrix. Thus, all d eigenvalues of the Hessian block for mode k are equal to

$$1247 \quad h_k(\lambda) = 2(1 - \lambda \|k\|^2) \begin{cases} > 0, & \text{if } \lambda \|k\|^2 < 1, \\ 1248 = 0, & \text{if } \lambda \|k\|^2 = 1, \\ 1249 < 0, & \text{if } \lambda \|k\|^2 > 1. \end{cases} \quad (39)$$

1250 The above results imply the theoretical convexity of the simplified gradient-penalized loss function.
1251 For low frequencies (small $\|k\|$) and moderate λ , we have $h_k(\lambda) > 0$ and the loss remains locally
1252 convex in those directions. However, for sufficiently large λ , modes with $\lambda \|k\|^2 > 1$ exhibit nega-
1253 tive curvature and the local quadratic approximation becomes a saddle (or even a local maximum)
1254 along those high-frequency directions. Practically, the extremely high-frequency components of the
1255 data are negligible. Therefore, we may assume that the frequency support is bounded by some con-
1256 stant K_{\max} , i.e. $\|k\| \leq K_{\max}$. In these cases, a sufficient condition for (block-diagonal) positive
1257 definiteness of the Hessian of $\hat{\mathcal{L}}_{\text{gp}}$ is

$$1259 \quad 1 - \lambda K_{\max}^2 > 0 \quad \iff \quad \lambda < \frac{1}{K_{\max}^2}. \quad (40)$$

1261 D.2 GRADIENT DESCENT DYNAMICS AND INSTABILITY FOR LARGE λ

1263 We now analyze vanilla gradient descent dynamics on the per-spectrum objective function $\ell_k(\mathbf{p}_k)$
1264 with step size $\eta > 0$. The update rule is

$$1266 \quad \mathbf{p}_k^{(t+1)} = \mathbf{p}_k^{(t)} - \eta \nabla_{\mathbf{p}_k} \ell_k(\mathbf{p}_k^{(t)}). \quad (41)$$

1268 Suppose there exists a stationary point \mathbf{p}_k^* for ℓ_k . Defining the error $\mathbf{e}_k^{(t)} := \mathbf{p}_k^{(t)} - \mathbf{p}_k^*$, we have the
1269 following lemma:

1270 **Lemma 1** (Spectrum stability condition). *Under the update rule 41, the error $\mathbf{e}_k^{(t)}$ converges to zero
1271 only if*

$$1272 \quad 0 < \eta(1 - \lambda \|k\|^2) < 1, \quad (42)$$

1273 or equivalently,

$$1274 \quad \begin{cases} 1 - \lambda \|k\|^2 > 0, \\ 1275 0 < \eta < \frac{1}{1 - \lambda \|k\|^2}. \end{cases} \quad (43)$$

1278 *Proof.* Plugging the gradient of the spectral loss function $\nabla_{\mathbf{p}_k} \ell_k$ into 41, we have

$$1280 \quad \mathbf{p}_k^{(t+1)} = \mathbf{p}_k^{(t)} - \eta \nabla_{\mathbf{p}_k} \ell_k(\mathbf{p}_k^{(t)}) = \mathbf{p}_k^{(t)} - 2\eta[(1 - \lambda \|k\|^2)\mathbf{p}_k^{(t)} - \mathbf{q}_k]. \quad (44)$$

1282 Therefore, a stationary point \mathbf{p}_k^* should satisfy

$$1283 \quad (1 - \lambda \|k\|^2)\mathbf{p}_k^* - \mathbf{q}_k = 0 \quad \implies \quad \mathbf{p}_k^* = \frac{1}{1 - \lambda \|k\|^2} \mathbf{q}_k,$$

1285 provided $1 - \lambda \|k\|^2 \neq 0$. Therefore, the recurrence formula of $\mathbf{e}_k^{(t)}$ is

$$1287 \quad \mathbf{e}_k^{(t+1)} = [I_d - 2\eta(1 - \lambda \|k\|^2)I_d] \mathbf{e}_k^{(t)} = \rho_k(\lambda, \eta) \mathbf{e}_k^{(t)}, \quad (45)$$

1289 with the linear recurrence scaling factor

$$1290 \quad \rho_k(\lambda, \eta) := 1 - \eta h_k(\lambda) = 1 - 2\eta(1 - \lambda \|k\|^2).$$

1292 Since the update matrix is a scalar multiple of I_d , each component of $\mathbf{e}_k^{(t)}$ follows the same one-
1293 dimensional recurrence. The recurrence formula 45 converges only if $|\rho| < 1$, which is equivalent
1294 to

$$1295 \quad -1 < 1 - 2\eta(1 - \lambda \|k\|^2) < 1 \iff 0 < 2\eta(1 - \lambda \|k\|^2) < 2,$$

1296 which finishes the proof. \square

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Interpretation. Lemma 1 reveals two key effects of λ in the vector-valued Fourier setting:

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(i) **Theoretical upper-bound of λ .** For any spectrum k satisfying $\lambda\|k\|^2 \geq 1$, we have $1 - \lambda\|k\|^2 \leq 0$ and no choice of $\eta > 0$ can satisfy $0 < \eta(1 - \lambda\|k\|^2) < 1$. In this case the per-mode quadratic is flat or concave and gradient descent cannot converge to a local minimum along that high-frequency direction. The above analysis suggests that there exist a theoretical upper bound $\lambda_{\max} \leq 1/K_{\max}^2$, where K_{\max} denotes a high-frequency cutoff chosen so that the majority of the spectral energy is concentrated in spectra with $\|k\| \leq K_{\max}$. If λ is chosen larger than the upper-bound, there is no guarantee that the training will converge. As necessary condition for λ and the learning rate should be

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$$\lambda \leq \lambda_{\max} < \frac{1}{K_{\max}^2} \quad \text{and} \quad 0 < \eta < \frac{1}{1 - \lambda K_{\max}^2} \quad (46)$$

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As a result, the performance as a function of λ naturally exhibits a U-shaped curve, as illustrated by figure 2: small to moderate λ improves the fit by correcting amplitude shrinkage, while overly large λ will degrade or even destabilize the optimization and affect final accuracy.

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(ii) **High-frequency spectra suffers more.** Given that λ is fixed, the effective spectral-wise curvature $h_k(\lambda) = 2(1 - \lambda\|k\|^2)$ is more likely to become negative for high-frequency spectra. Therefore, if λ is not chosen properly, it's possible to witness the instability of training in regions with large energy of higher-frequency spectra, such as turbulent regions.

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Remark. This convergence sketch is based on a simplified model of the gradient-penalized loss rather than the full nonlinear network and training pipeline. Although real world optimization dynamics are more complex, the above analysis reveals the key structural effect of our method, and provide the intuitive insights of the U-shape performance curve with respect to λ , in line with the empirical experiments.

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E DATASETS AND EVALUATION METRICS

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We mainly used the ERA5 datasets for our model training and testing processes. The ERA5 datasets(Hersbach et al., 2020), developed by the European Centre for Medium-Range Weather Forecasts (ECMWF), is a fifth-generation reanalysis of the climate and weather covering data from 1940 to the present. Although the datasets contain detailed reanalysis data globally, it provides flexibility to select and obtain data in rectangular spatial region in different scales and locations. Therefore, the datasets is suitable for studying our work on regional weather prediction. This datasets is created through data assimilation, which combines model data with observations from various sources worldwide, resulting in a globally consistent and comprehensive datasets. ERA5 provides hourly estimates for a wide range of atmospheric, ocean-wave, and land-surface variables, including uncertainty estimates using a 10-member ensemble at three-hour intervals. The data is available on a regular latitude-longitude grid, with a horizontal resolution of $0.25^\circ \times 0.25^\circ$ for atmospheric reanalysis. The temporal resolution of ERA5 is hourly, and the data is accessible in GRIB format, providing high-resolution information for many climate and weather applications.

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In this study, we focus on specific variables from the ERA5 dataset relevant to wind speed prediction, namely the 10-meter wind components and surface pressure. The 10-meter u-component of wind represents the eastward component of horizontal wind speed at 10 meters above ground level, while the v-component represents the northward component at the same height. These components are measured in meters per second (m/s) and can be combined to calculate the speed and direction of the horizontal wind. Surface pressure, given in Pascals (Pa), is the atmospheric pressure at the Earth's surface, which reflects the weight of the air column above a specific point. These parameters together provide essential information for modeling and predicting wind dynamics in the atmosphere.

E.2 DETAILS OF EVALUATION METRICS

Root Mean Squared Error (RMSE) The RMSE quantifies the overall accuracy of the predicted wind velocity field by measuring the difference between the predicted and ground truth values. It is

1350 defined as:

$$1351 \quad 1352 \quad 1353 \quad 1354 \quad 1355 \quad \text{RMSE} = \sqrt{\frac{1}{N} \sum_{i=1}^N \|\hat{\mathbf{u}}_i - \mathbf{u}_i\|^2},$$

where:

- 1356 • $\hat{\mathbf{u}}_i$ and \mathbf{u}_i are the predicted and ground truth wind velocity vectors at the i -th grid point,
- 1357 • N is the total number of grid points.
- 1358

1359 **Extreme Region Error (Ex-RMSE)** The Extreme Region Error (Ex-RMSE) focuses on the
1360 model’s accuracy in predicting extreme weather regions, characterized by high wind velocities. It
1361 assigns larger weights to regions with extreme wind values to emphasize their importance. Mathe-
1362 matically, it is defined as:

$$1363 \quad 1364 \quad 1365 \quad 1366 \quad \text{ExtremeErr} = \sqrt{\frac{\sum_{i=1}^N w_i \cdot \|\hat{\mathbf{u}}_i - \mathbf{u}_i\|^2}{\sum_{i=1}^N w_i}},$$

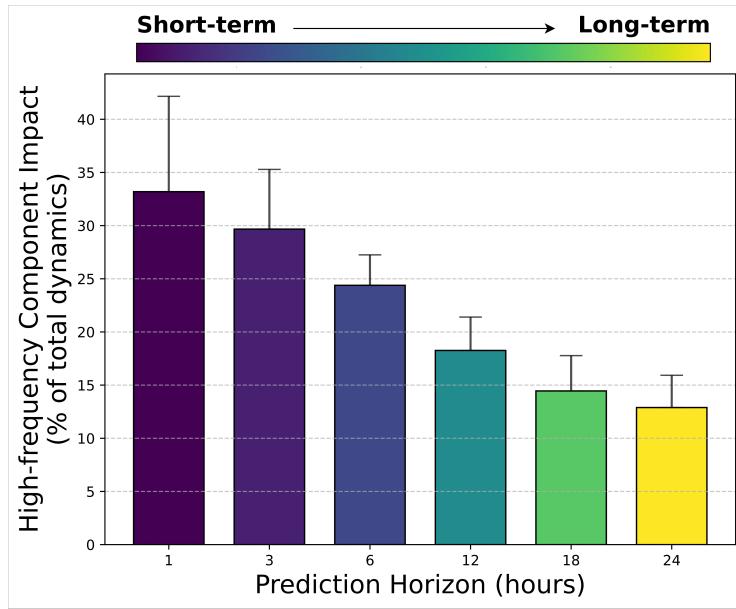
where:

- 1367 • w_i is the weight assigned to the i -th grid point, with higher values for extreme wind velocity
1368 regions,
- 1369 • $\hat{\mathbf{u}}_i$ and \mathbf{u}_i are the predicted and ground truth wind velocity vectors at the i -th grid point.
- 1370

1371 These metrics collectively assess the model’s accuracy, adherence to physical principles, and capa-
1372 bility to predict extreme weather conditions effectively.

1375 F ADDITIONAL EXPERIMENTS

1376 F.1 IMPACT OF FREQUENCY ON TEMPORAL DATA



1400 Figure 4: Impact of high-frequency components on wind field dynamics decreases as prediction
1401 horizon extends from 1 to 21 hours.

1402 We conducted preliminary experiments to investigate how high- and low-frequency components of
1403 wind data contribute to future dynamics across different temporal scales. Using Fourier filtering

1404 techniques (detailed in Section 4), we decomposed the two-dimensional wind velocity field time
 1405 series into their respective frequency components.

1406 Our correlation analysis examined the relationship between these decomposed components and ac-
 1407 tual future wind patterns across prediction horizons ranging from 1 to 24 hours. The results, il-
 1408 lustrated in *Figure 1*, reveal a clear temporal dependency pattern: For longer prediction horizons
 1409 (approaching 24 hours), low-frequency components demonstrate dominant predictive power in wind
 1410 speed pattern evolution. Conversely, at shorter intervals (approaching 1 hour), high-frequency com-
 1411 ponents become increasingly significant in determining wind pattern changes.

1412 This observation can be theoretically explained as follows. Suppose $\mathbf{u}(x, y)$ is the wind velocity
 1413 field. Then the Fourier transform of the spatial gradient of wind velocity $\nabla \mathbf{u}$ is:

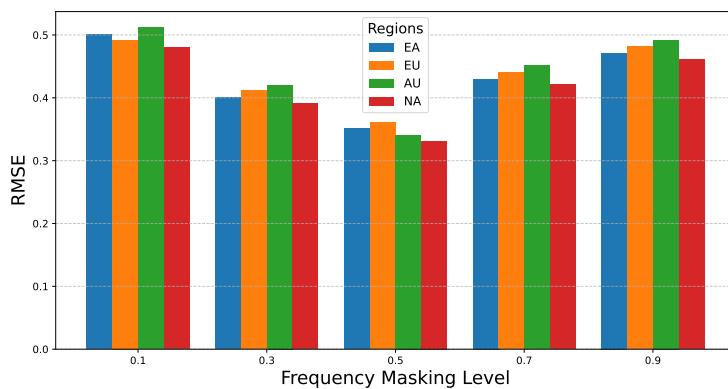
$$1415 \nabla \hat{\mathbf{u}}(\mathbf{k}) = i\mathbf{k} \iint u(x, y) e^{-i2\pi(k_x x + k_y y)} dx dy,$$

1416 where $\mathbf{k} = (k_x, k_y)$ represents frequency domain coordinates and $\hat{\cdot}$ denotes the Fourier transform.
 1417 This relationship demonstrates that higher frequencies (larger $|\mathbf{k}|$) correspond to larger spatial gradi-
 1418 ents ($\|\nabla u\|$). Consequently, high-frequency components capture small-scale features characterized
 1419 by sharp gradients and abrupt changes in the wind velocity field—characteristics typically associated
 1420 with turbulence and extreme weather events.

1423 F.2 DIFFERENT FREQUENCY MASKING LEVEL

1425 In this subsection, we investigate how different frequency masking levels affect the model’s wind
 1426 velocity prediction performance using the Fourier Frequency Filter. The results show that exces-
 1427 sively high or low masking thresholds degrade accuracy, while optimal performance is achieved at
 1428 intermediate levels, where a balance between high- and low-frequency information is maintained.

1429 To explore this, we varied the threshold for dividing high- and low-frequency components and an-
 1430 alyzed its effect on wind speed prediction accuracy. Experiments were conducted using frequency
 1431 masking levels of 0.1, 0.3, 0.5, 0.7, and 0.9, which represent the proportion of the highest frequen-
 1432 cies included in the high-frequency data. These experiments were performed on wind velocity field
 1433 data from four distinct regions, with the results summarized in Figure 5.



1448 Figure 5: Impact of high-frequency components on wind field dynamics decreases as prediction
 1449 horizon extends from 1 to 21 hours.

1450 The results demonstrate that both excessively high and excessively low-frequency masking thresh-
 1451 olds negatively impact the model’s prediction accuracy. When the masking level is too high, critical
 1452 low-frequency information is excluded, leading to incomplete data representation. Conversely, when
 1453 the masking level is too low, significant high-frequency details are overlooked, impairing the model’s
 1454 ability to capture rapid variations in wind speed. Optimal prediction performance is achieved when
 1455 the frequency masking level lies between 0.3 and 0.7, as this range effectively balances the inclusion
 1456 of high- and low-frequency information, enabling the model to better capture both large-scale and
 1457 small-scale dynamics.

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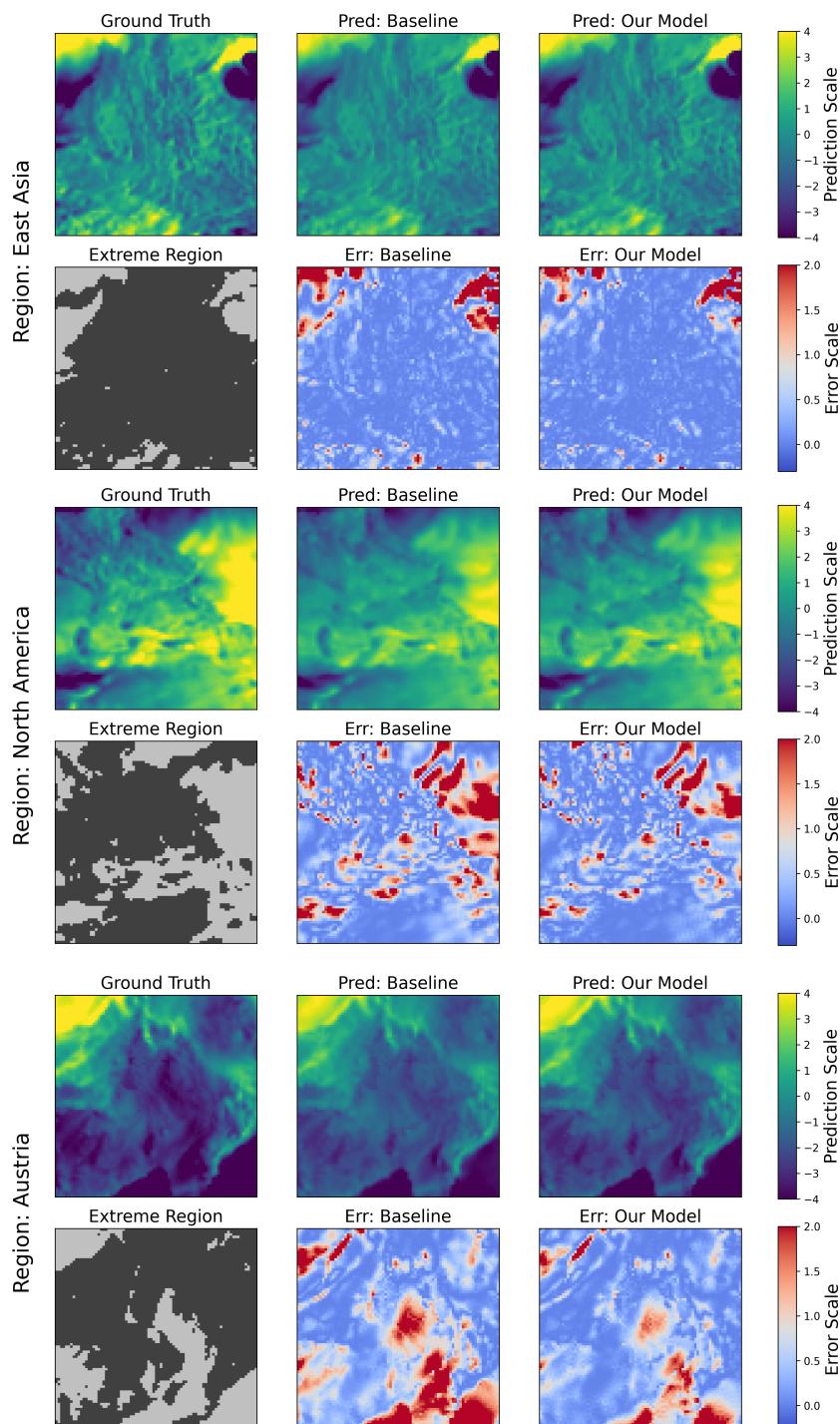


Figure 6: Results of cross-regional experiments.

Table 3: Comparative error results across regions and models.

Region	Model	Lead time: 1h		Lead time: 3h		Lead time: 5h	
		RMSE	Ex-RMSE	RMSE	Ex-RMSE	RMSE	Ex-RMSE
EA	CNN	0.9559	0.6011	3.3106	2.2872	5.1008	3.7931
	ConvLSTM	0.8356	0.4217	2.4391	1.5702	3.0405	2.5460
	PINN	0.8156	0.3983	2.0649	1.4828	2.8327	2.2321
	Ours	0.6947	0.3236	1.8657	1.3334	2.5840	1.9037
NA	CNN	0.8309	0.5691	1.9977	1.5617	3.6052	2.4897
	ConvLSTM	0.6569	0.4237	1.2097	1.0331	1.7852	1.5028
	PINN	0.6630	0.4863	1.3394	1.1201	1.8592	1.6391
	Ours	0.6065	0.3872	1.1935	0.9305	1.6862	1.2477
AU	CNN	1.1043	0.6830	2.3372	1.4968	3.0311	2.1449
	ConvLSTM	0.8584	0.3292	2.0674	1.0791	2.4728	1.7153
	PINN	0.9342	0.4409	2.2171	1.0831	2.3327	1.5570
	Ours	0.7411	0.3244	1.8853	0.8901	2.0521	1.1371

F.3 CROSS REGIONAL EXPERIMENTS

To further evaluate the robustness and generalizability of our model, we conducted additional experiments using datasets from different geographical regions. The experimental setup, including the fundamental parameters and evaluation metrics, remained consistent with those described in the main text to ensure comparability.

Among the various results obtained, we present the most representative findings in Table 3 and Figure 6. In these experiments, EA, NA, and AU correspond to datasets from East Asia, North America, and Australia, respectively. The results consistently demonstrate that our model outperforms the baseline and comparative methods in predicting extreme wind speeds across all tested regions. Specifically, our model achieves the lowest RMSE while maintaining high accuracy in capturing the most significant variations in wind speed. Moreover, the improvements are particularly evident in regions with frequent extreme weather events, further validating the effectiveness of our approach in handling complex wind dynamics.