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Scientific definition of Space Geodesy

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Instilled confidence in the analysis of Space Geodesy data

# Local oscillatory signals in geodetic tropospheric delay

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- Independent Components (ICs)
- Phase synchronization

#### Summary

# Long history of geodetic data

- VLBI observations (e.g., since Jan 1979)
- GPS observations (since Jan 2005)
- SLR measurements
- Geodetic products: EOP, LoD, dUT1, station coordinates
- Working dictum:
   "the derived geodetic data has the required scientific accuracy"



Figure 1. ZWD and NEU at HartRAO between 2000 and 2005. Data source [1].

#### **Given Some of the reported analysis strategies in the literature**

- Bengtsson et al, (2004):-A global deterministic component of +0.36
   kg m<sup>-2</sup> per decade of IWV from ECMWF 40-year reanalysis data
- Jin et al., (2007):- used ZTD derived from GPS and computed a linear trend of **15 mm per decade**. These results also showed regional dependence
- Nilsson & Elgered, (2008):- used data from ground-based GPS and computed long-term linear trends ~0.2 -1.0 kg m<sup>-2</sup>
- In all these studies, a functional form of the trend is subjectively determined i.e. the function that represent the trend is preselected
- Are there no tractable & a robust way to decipher components in the data? **Data adaptive methods exist** e.g., Zhauhua et al., (2007)

#### □ Post-analysis strategies: a new direction

- ➤ Look at the series as a mixture of components e.g.,
- trend (a slowly evolving component that have a global span) & other quasi-periodic components & a noise component.
- Assume that these components are additive and fluctuate at different timescales.
- Extract components embedded in the data by use of nonparametric methods e.g. Empirical mode decomposition [2], Wavelets [4], Independent Component analysis [3]

#### Post-analysis strategies: a new direction

- Use a combined EMD-ICA algorithm to extract local oscillatory components.
- In this regard, the ZTD observations could be modeled as:

$$\mathbf{y}_{j}(t) = \sum_{i=1}^{N} \beta_{i,j} \mathbf{s}_{i}(t)$$

• Here, *s* are the signals components , *y* represent the measurement and j spans over the observation space.

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#### □ Post-analysis strategies: a new direction

• In matrix formulation, Y is the matrix of observations, S a matrix of underlying signals and noise (could Gaussian), observation model can be expressed as

# Y=AS+δ

• Then, determine whether the signal components have any linkage with known geophysical signals by calculating the synchronization index, see for example [5]

# Data & method

#### □ Six IVS stations: data span of ~ 11 years

<b>IVS station Name</b>	Daily data records
HartRAO	4191
Hobart26	4191
Wettzell	4191
Westford	4191
Gilcreek	4191
Sukub32	4183

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# Data & method

Other geophysical signals (monthly anomalies)

- Quasi-Biennial Oscillation (QBO) derived from NCEP/NCAR reanalysis
- Southern Oscillation Index (SOI) from NCEP
- Sun Spot Number (SSN) available at www.sidc.oma.be
- Length of Day (LoD); an IERS product

# Method

- Extracting oscillatory components: EMD-ICA algorithm
- 1. Add iid white noise (with zero-mean and  $\sigma_{iid} = \lambda \sigma_0$ ) to ZTD. Here the noise parameter  $\lambda$  is arbitrary taken as 0.3
- 2. EEMD [2] to extract a set of ZTD IMFs.
- 3. Determine the Independent components using FastICA[3] on the IMFs obtained in 2.

# ICA model & clustering

• Simple linear model of the form

x = As

Here, A is the mixing matrix, s are the independent sources and x are signal components in the series. In practice, what is estimated in the inverse of pseudo inverse (also called the de-mixing matrix) such that

# Clustering

 For a data matrix: X = [x<sub>1</sub> x<sub>2</sub> --- x<sub>N</sub>] Here, N is the number of signal components (IMFs) with a total temporal span of K. Now run M times (with a selected criteria for initial conditions e.g., bootstrapping or randomizing or a combination of both [3]) to obtain

$$W = [W_i^T]^T$$
  $i=1, 2, ..., M$ 

de-mixing matrices.

# Clustering

- For each run, n<sub>i</sub> ICs are estimated.
- Use a clustering algorithm (e.g., Agglomerative Hierarchical clustering) and dissimilarity measure (can use the mutual correlation coefficient which is calculated via the de-mixing & the covariance matrix of the actual observations) to partition the set of all estimated ICs into disjoint clusters

# Clustering

- Use the cluster quality index to identify compact and isolated clusters.
- For each cluster and quality index, select the most central IC that is representative of the cluster.



Figure 3: Ranked station dependent quality index Iq of independent components derived from zenith total delay

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## Method

- Phase synchronization index via the analytic signal paradigm
- Hilbert-Transform both the ICs from ZTD and the known geophysical signals

$$\xi = A_x^H(t) e^{j\phi_x^H(t)}$$

 Compute the phase difference of the analytic signal component pairs (here, *n:m* define the phase locking ratio)

$$\Delta \phi_{xy}^{H}(t) = n \phi_{x}^{H}(t) - m \phi_{y}^{H}(t)$$

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## Method

Phase synchronization index via the analytic signal paradigm

• determine the phase synchronization index assuming a1:1 phase locking ratio

$$\eta = \sqrt{\left\langle \cos\Delta\phi_{xy}^{H}(t) \right\rangle_{t}^{2} - \left\langle \sin\Delta\phi_{xy}^{H}(t) \right\rangle_{t}^{2}}$$

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#### **Test results**

## □ Adaptive decomposition of ZTD

# of modes (we have 7)dependent on the temporalspan of the data

6<sup>th</sup> & 7<sup>th</sup> modes have been combined to generate a nonlinear trend.

≻High fluctuating mode(s):
1& 2 exhibit a period ~ 1
month

➢ 3<sup>rd</sup> & 4<sup>th</sup> modes have seasonal and annual periods respectively



Figure 4: Empirical Mode Functions (IMFs) of ZTD series at six IVS stations with site dependent modes of fluctuations.

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#### **Test results**

#### □ Independent oscillatory components from ICA

The cluster quality index is used to rank the ICs in each IVs station

Select ICs with high degree of localization.

Station	ZTD	G.S
Tsukub32	1, 3, 4	3,4
Wettzell	1, 2, 3, 4	-do-
Westford	1, 2, 3	-do-
Gilcreek	1, 2, 6	-do-
HartRAO	1, 2	-do-
Hobart	1, 2, 3	-do-



Figure 5: Estimated independent components in ZTD.

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## **Test results**

#### ☐ The angle strength of the phase angle difference

Station	ZTD	η
Tsukub3 2	1-3; 1-4; 3-3; 3-4; 4-3; 4-4	0.47; 0.46; 0.47; 0.46; 0.47; 0.45
Wettzell	1-3; 1-4; 2-3; 2-4; 3-3; 3-4; 4-3; 4-4	0.48;0.58; 0.47; 0.62; 0.43; 0.61; 0.42; 0.53
Westford	1-4; 2-4; 3-4	0.46; 0.49; 0.46
Gilcreek	1-3; 2-3; 6-3	0.55; 0.58; 0.58
HartRA O	1-3; 2-4; 2-3; 2-4	0.54; 0.53; 0.57; 0.50
Hobart	1-3; 1-4; 2-3; 3-3; 3-4; 2-4	0.57; 0.48; 0.57; 0.49; 0.56; 0.48



Figure 6: Phase synchrony index between pairs of geophysical signals.

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# Summary

### □Non-linear dynamics

- EEMD-ICA robustly extract tractable signal components that carry important geophysical information
- The signal components exhibit spatial-temporal signature that characterises the underlying process
- ZTD signal components have dynamical coupling that exhibit spatial dependence