

Uncertainty in Uncertainty

John Langbein, USGS, Menlo Park

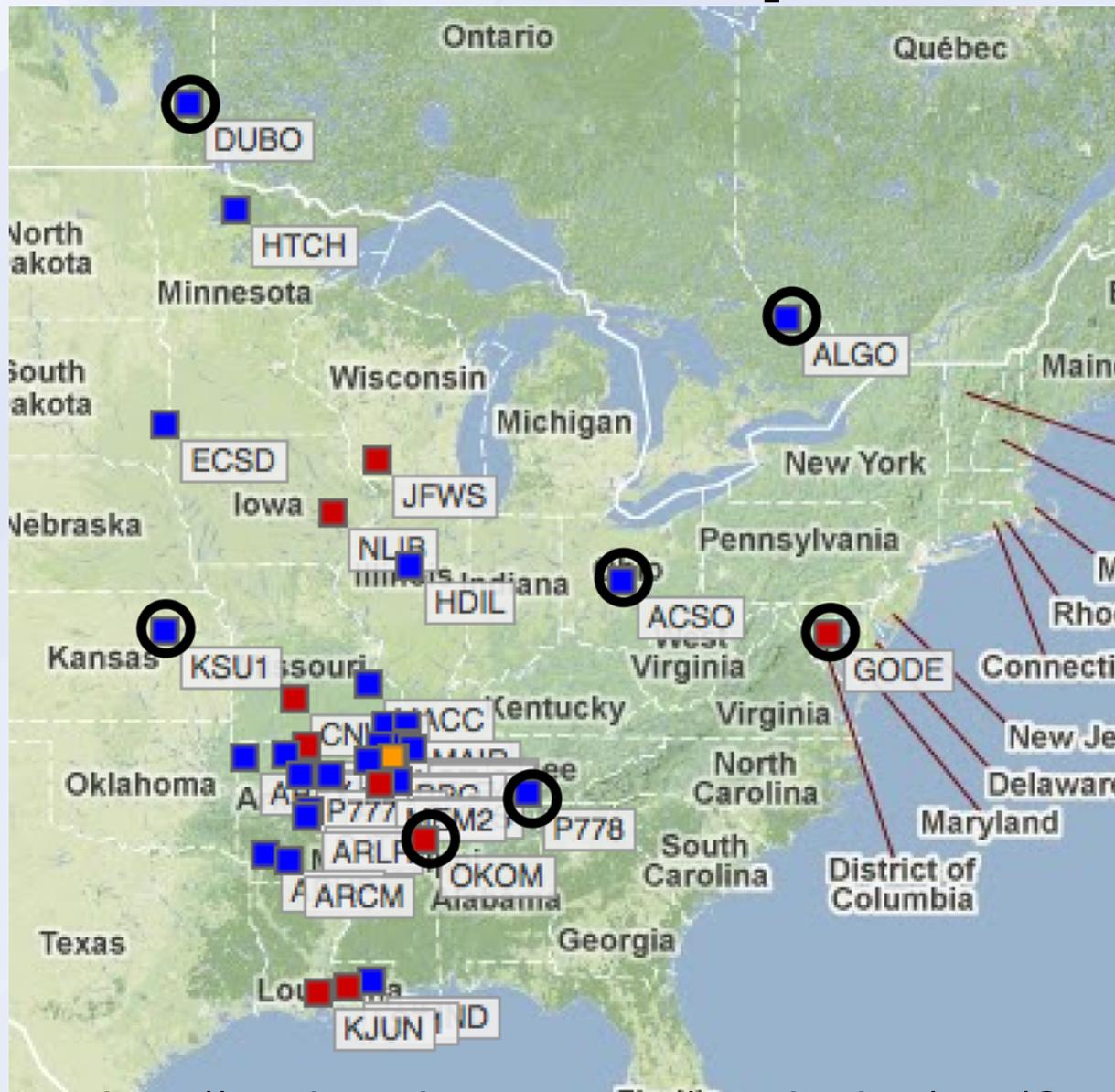
Uncertainty in Uncertainty

Within a factor of 2

Impact of noise on precision; applications to GPS data in New Madrid Seismic Zone

- GIPSY Processing of GPS; central US
- Short tutorial
- Estimating the background noise from GPS
- Using noise to evaluate monument stability
- Velocities and strain rate estimates
- Strategy to improve signal to noise ratio

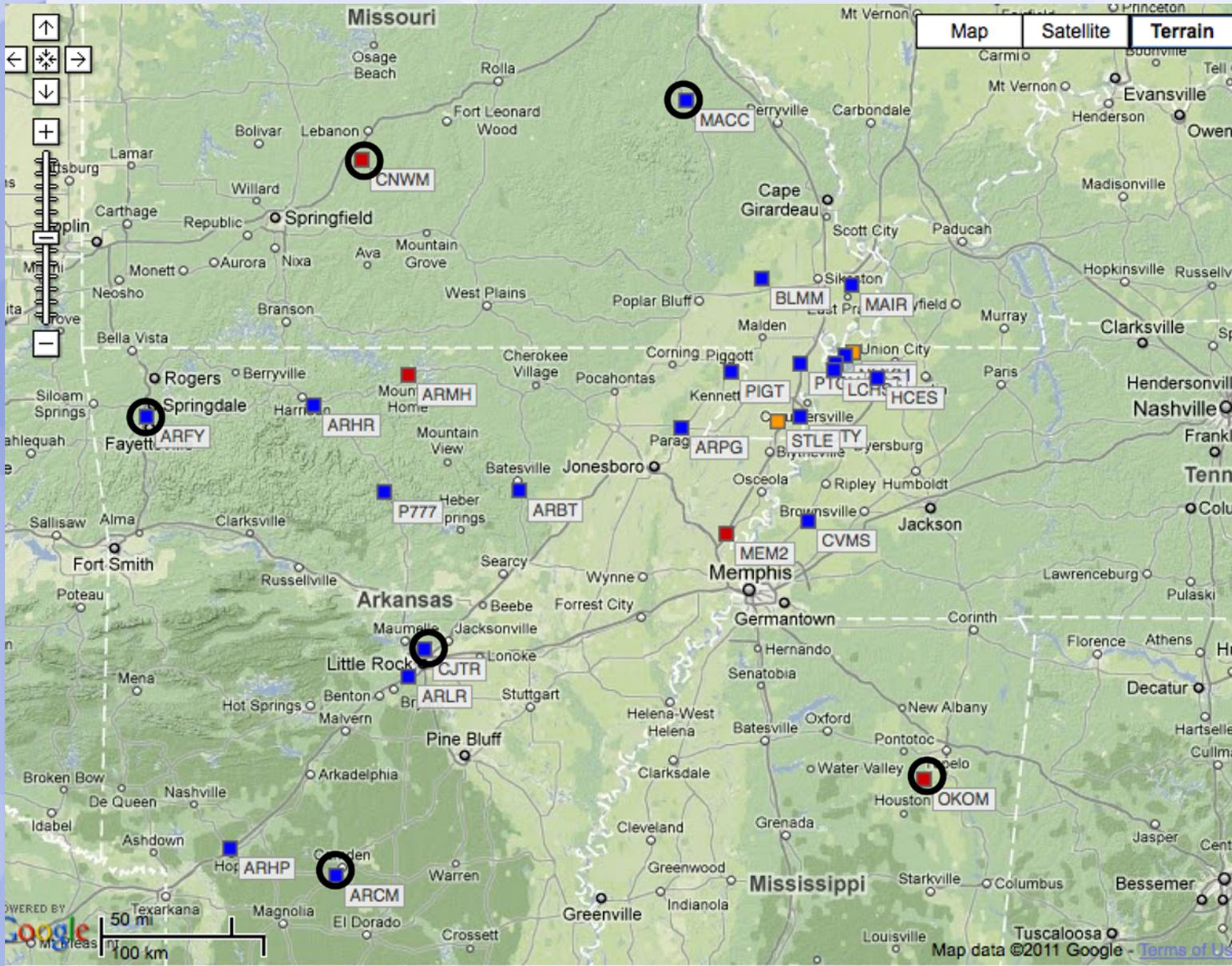
GIPSY processing



Regional filtering;
NA “fixed”

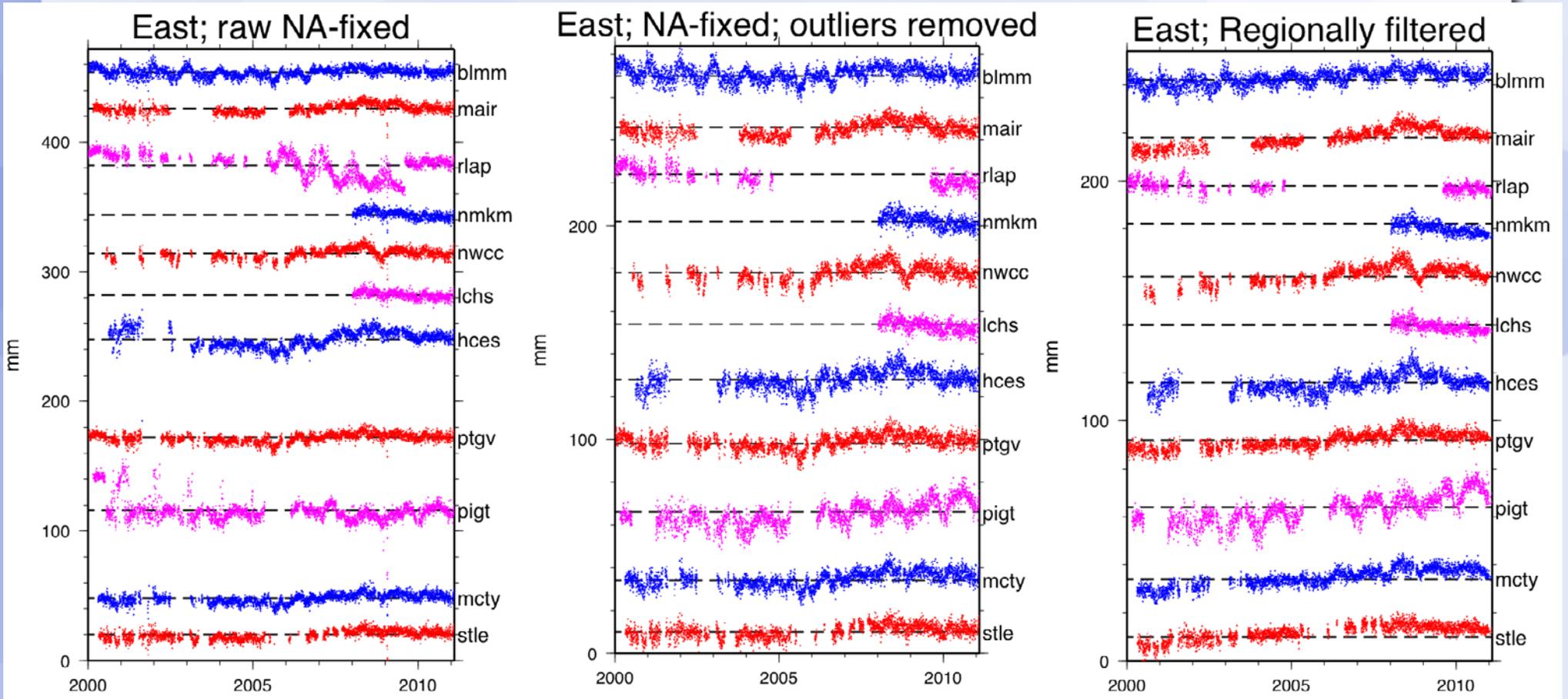
<http://earthquake.usgs.gov/monitoring/gps/CentralUS/>

Additional processing

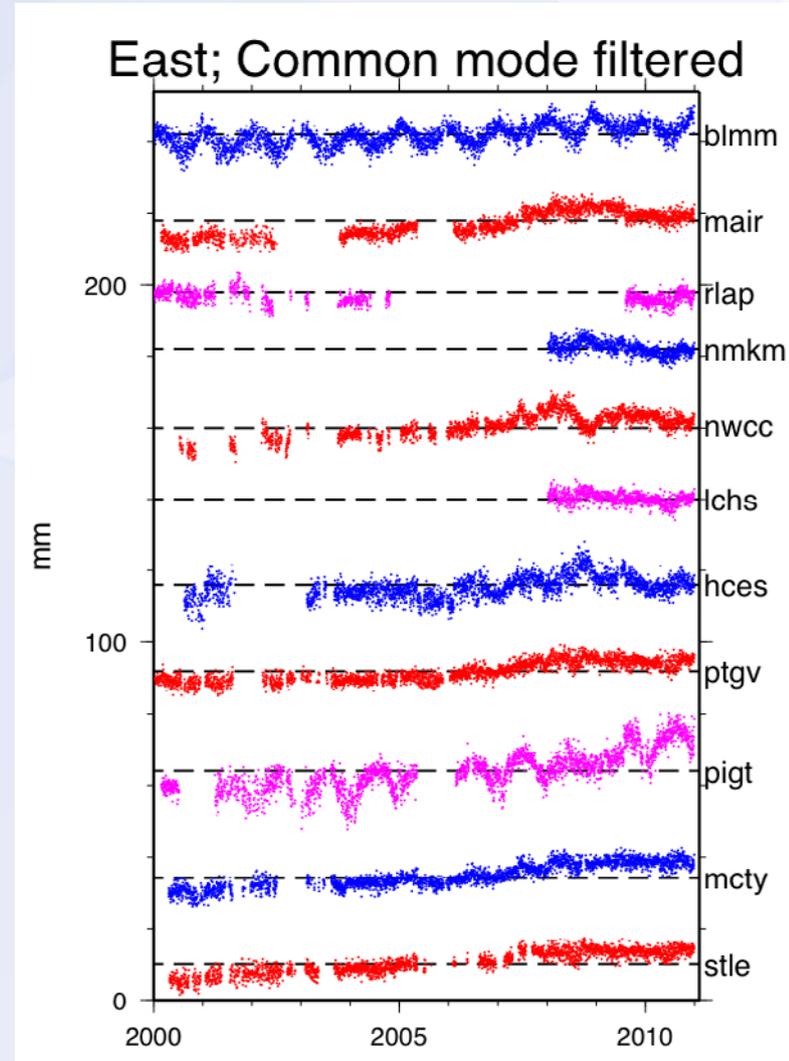
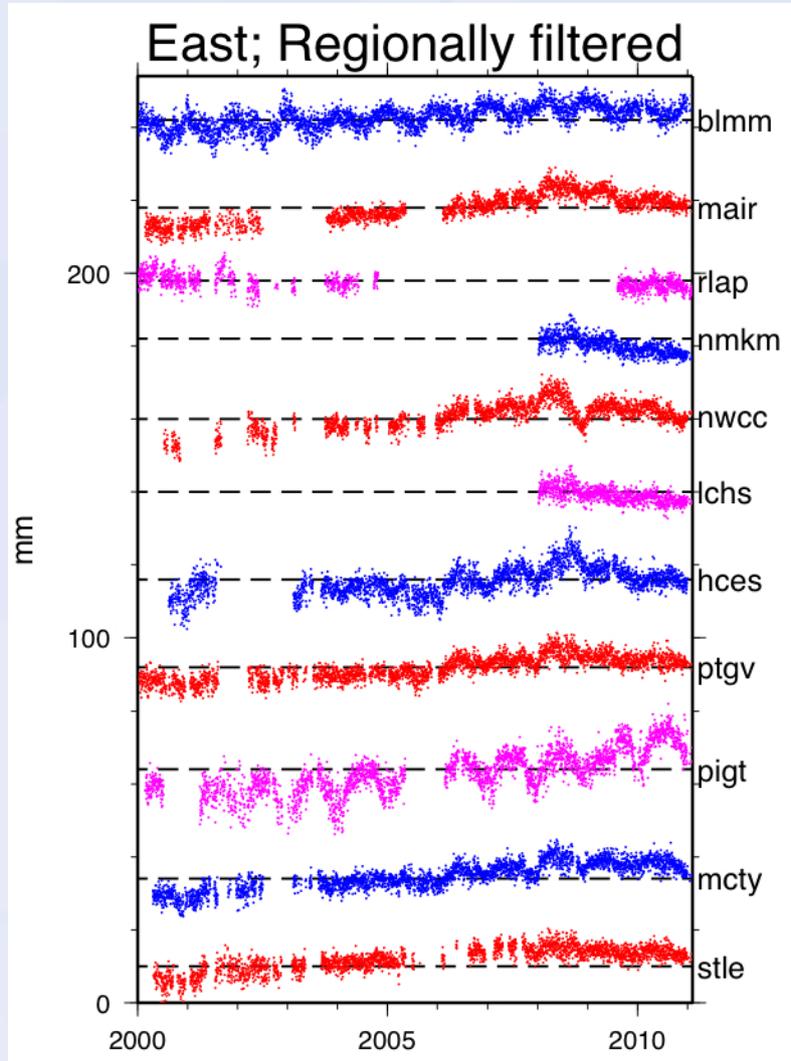


Use local sites to remove additional, common-mode translations

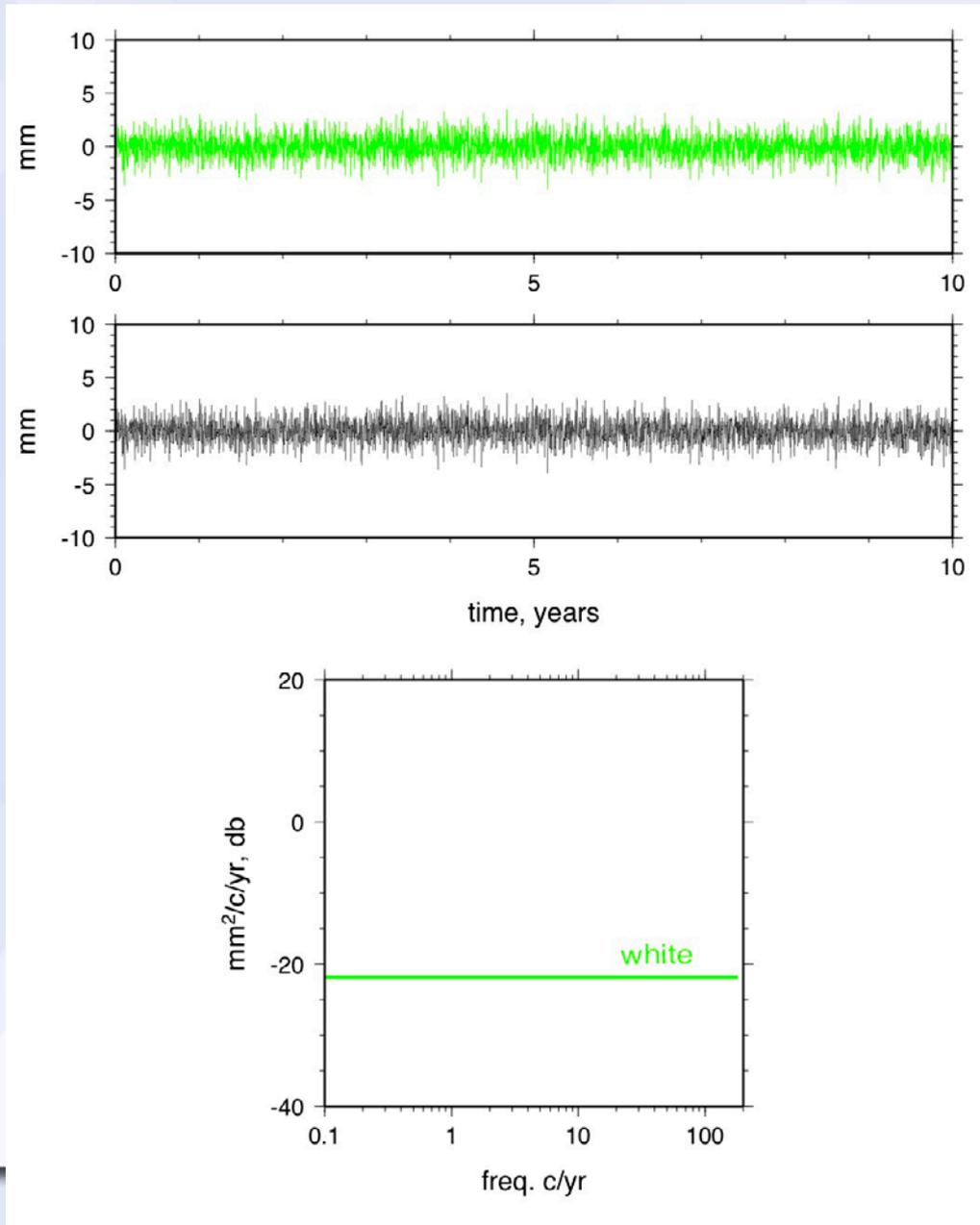
Standard processing



Additional processing

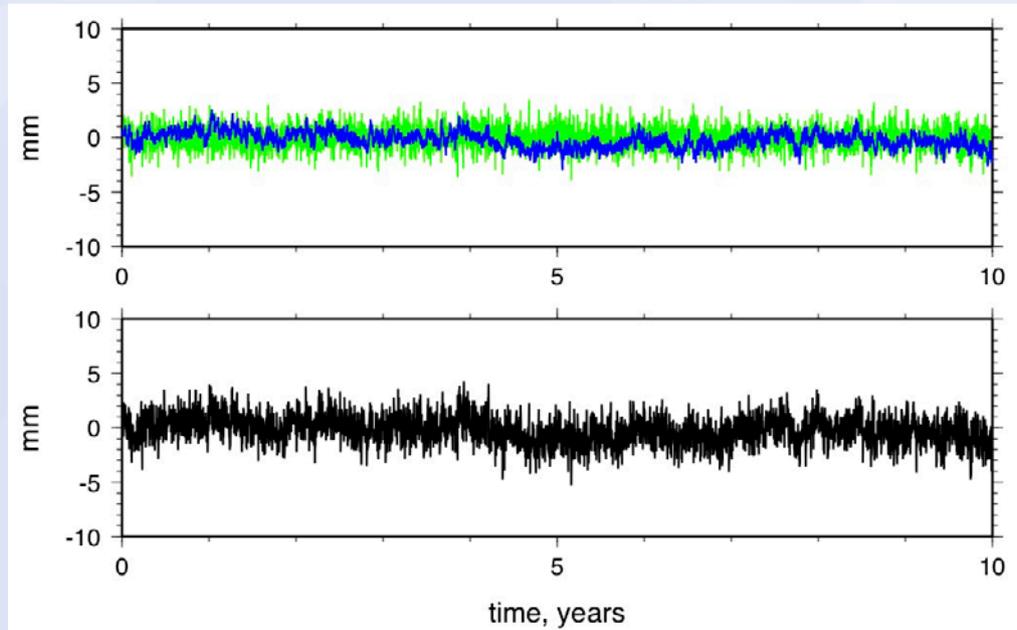


Noise Models

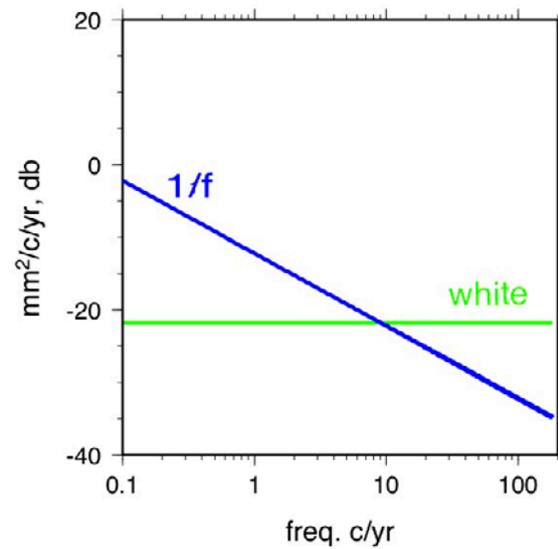


White Noise

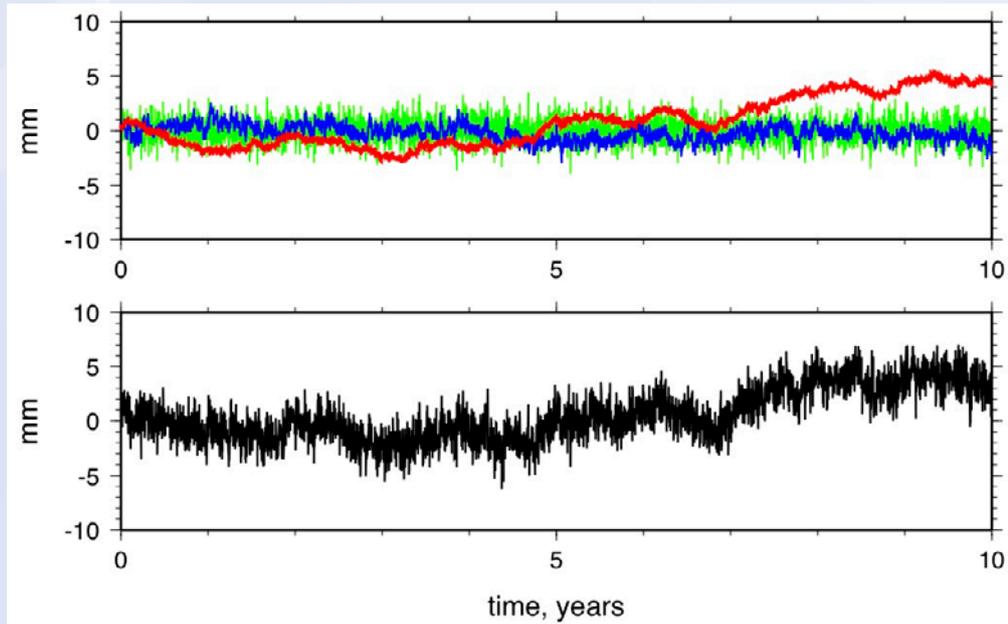
Noise Models



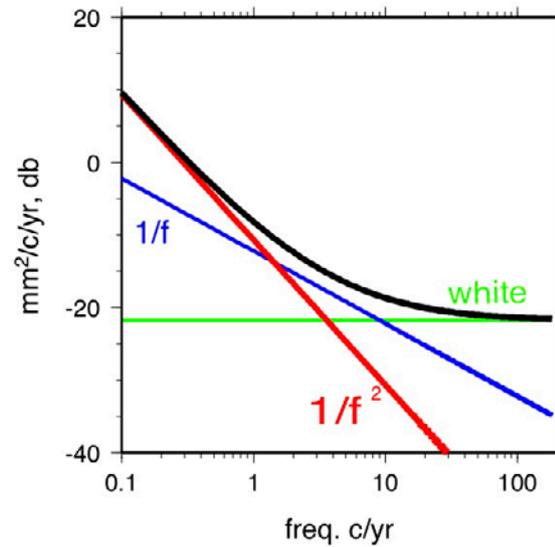
FLICKER



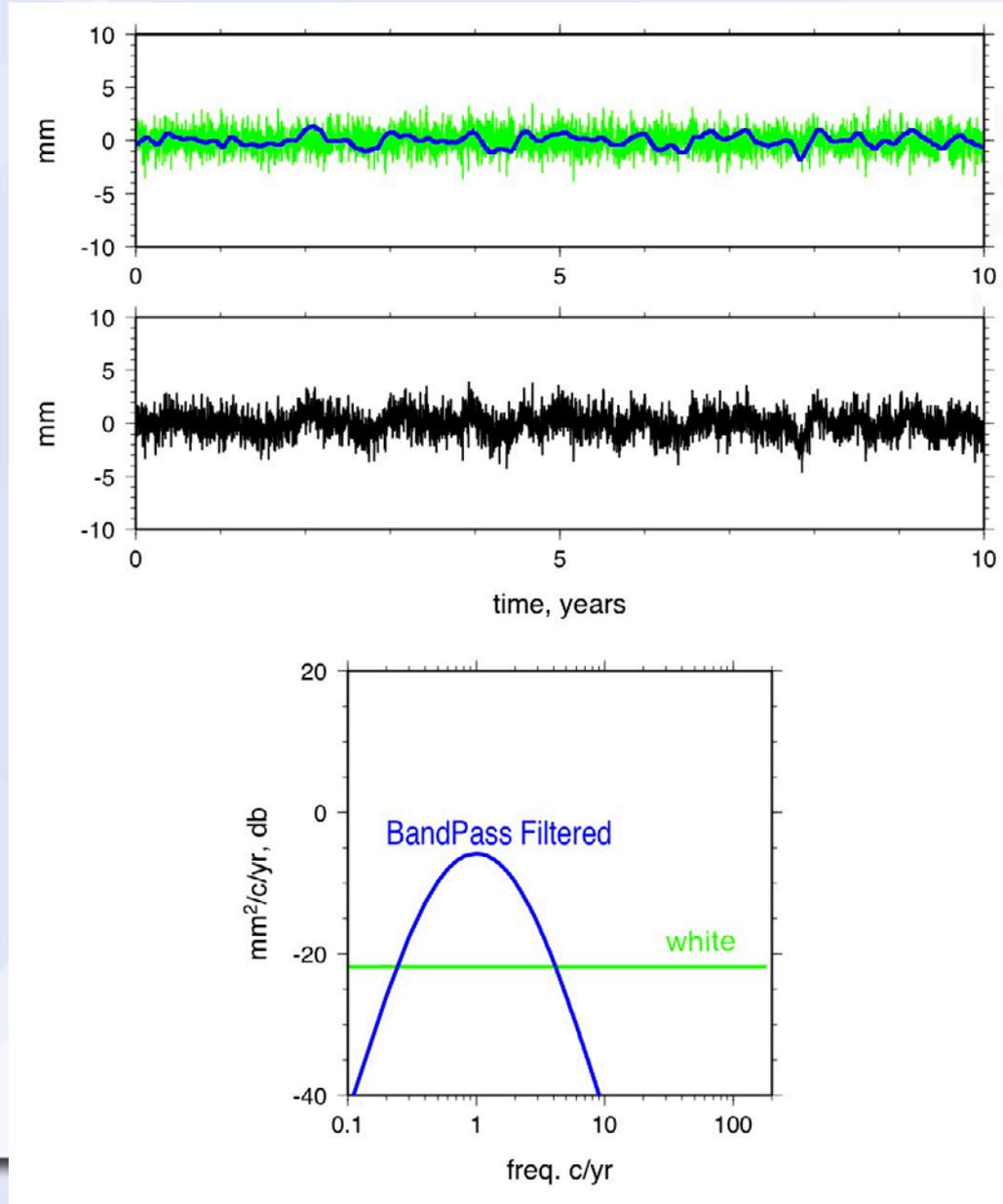
Noise Models



Random Walk

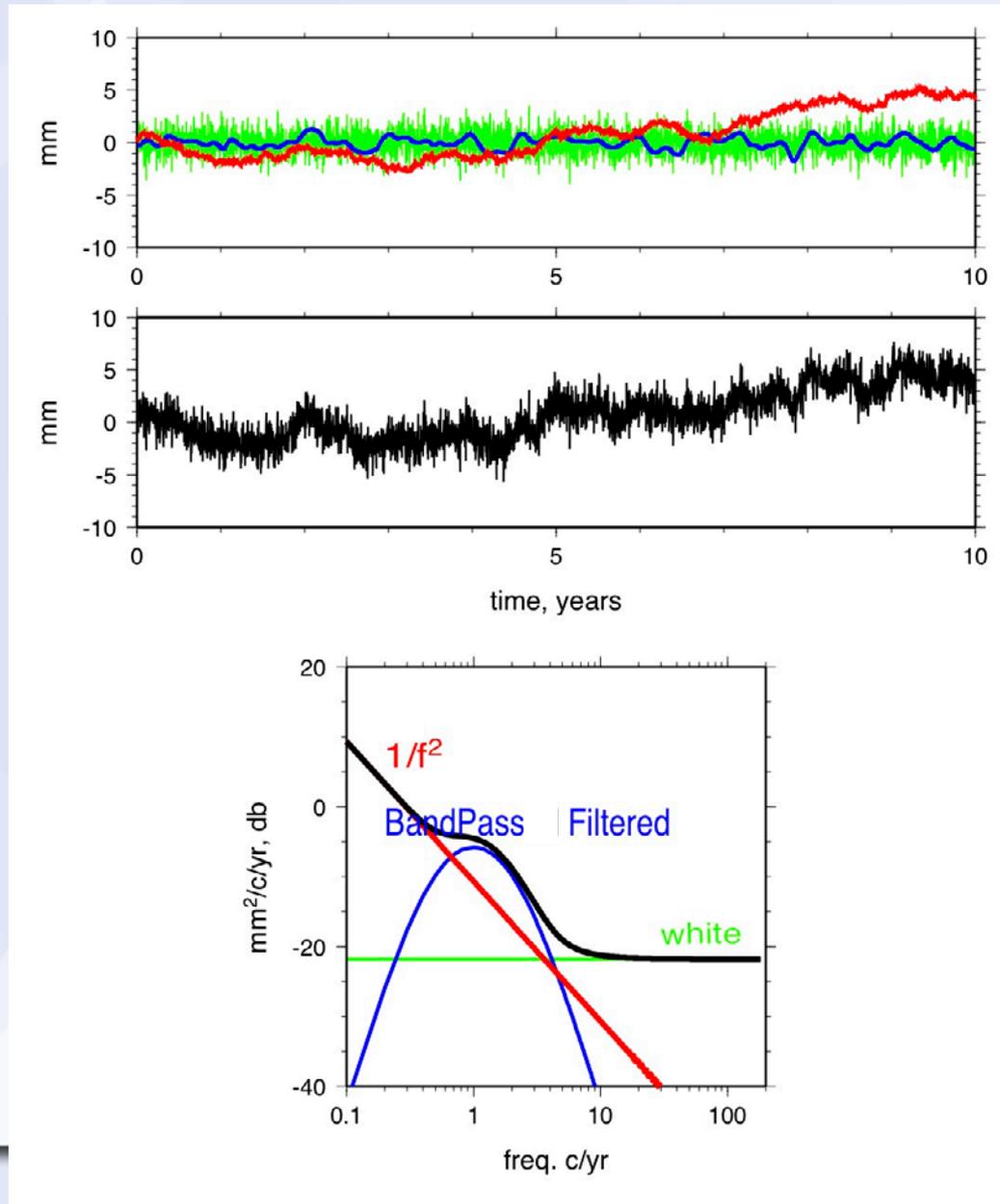


Noise Models



Band Pass
filtered;
Seasonals

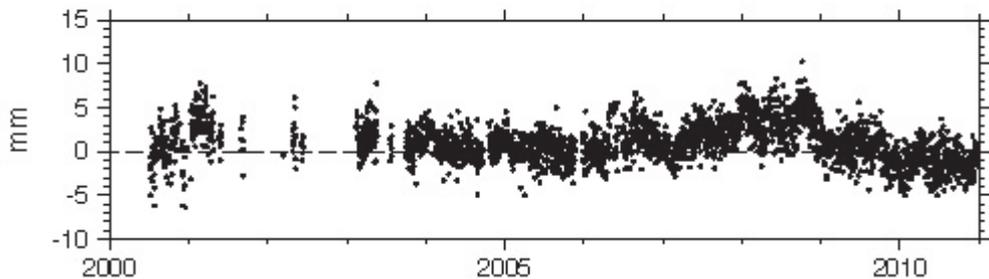
Example of GPS noise



Random Walk

Noise modeling of time series

cvms e residuals -- outliers and common mode removed

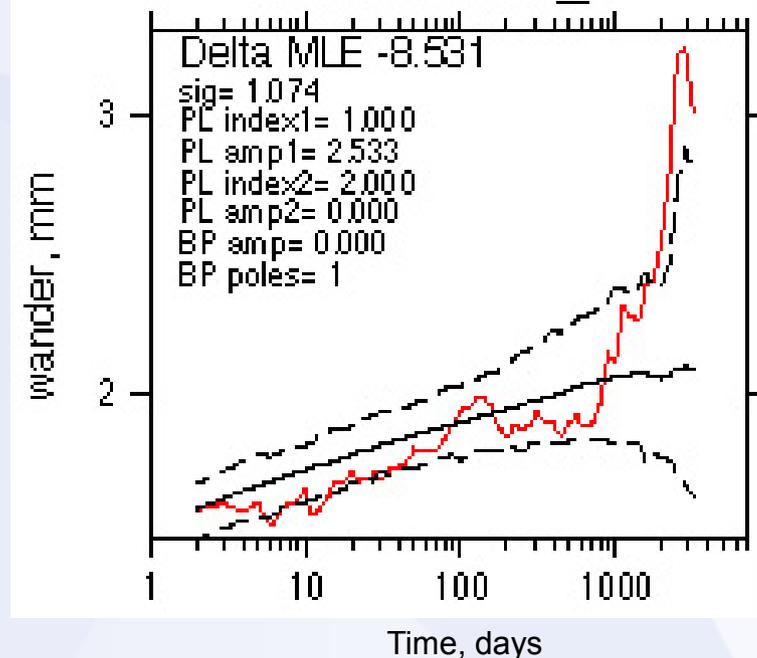


RMS of $[x(t + \tau) - x(t)]$

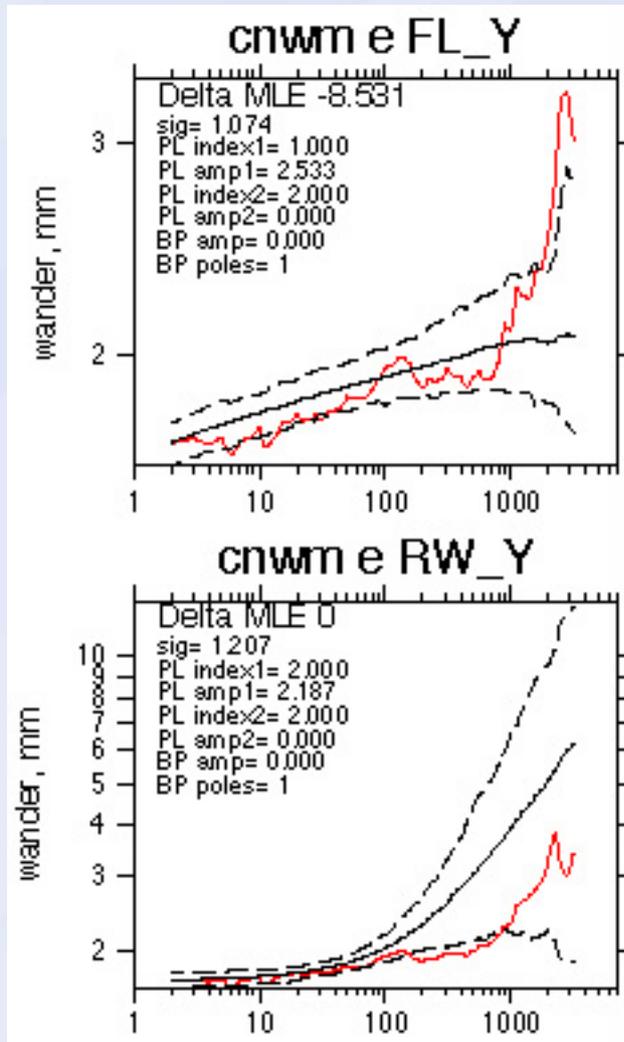
Red are the data

Black are the results of simulations of Flicker and white noise; the average from the simulation and the 95% limits

cnwm e FL_Y



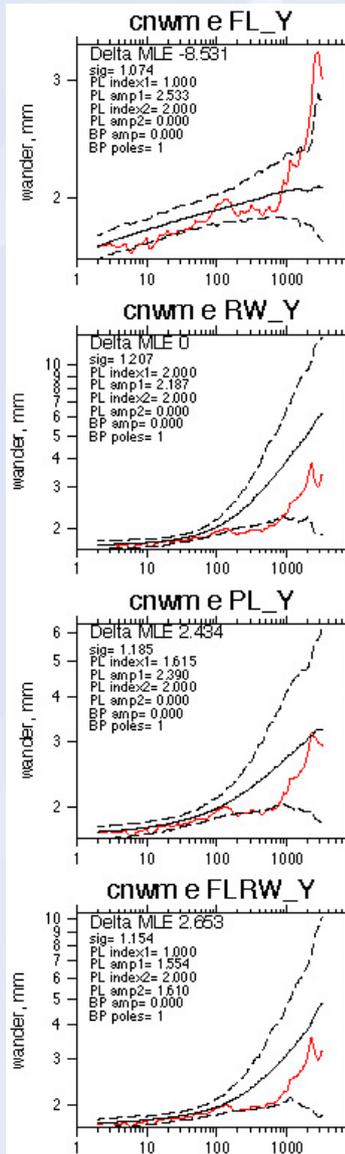
Noise modeling of time series



Comparison between two “end-member” noise models

Results suggest that the RW model is more successful than the FL model at the longer periods.

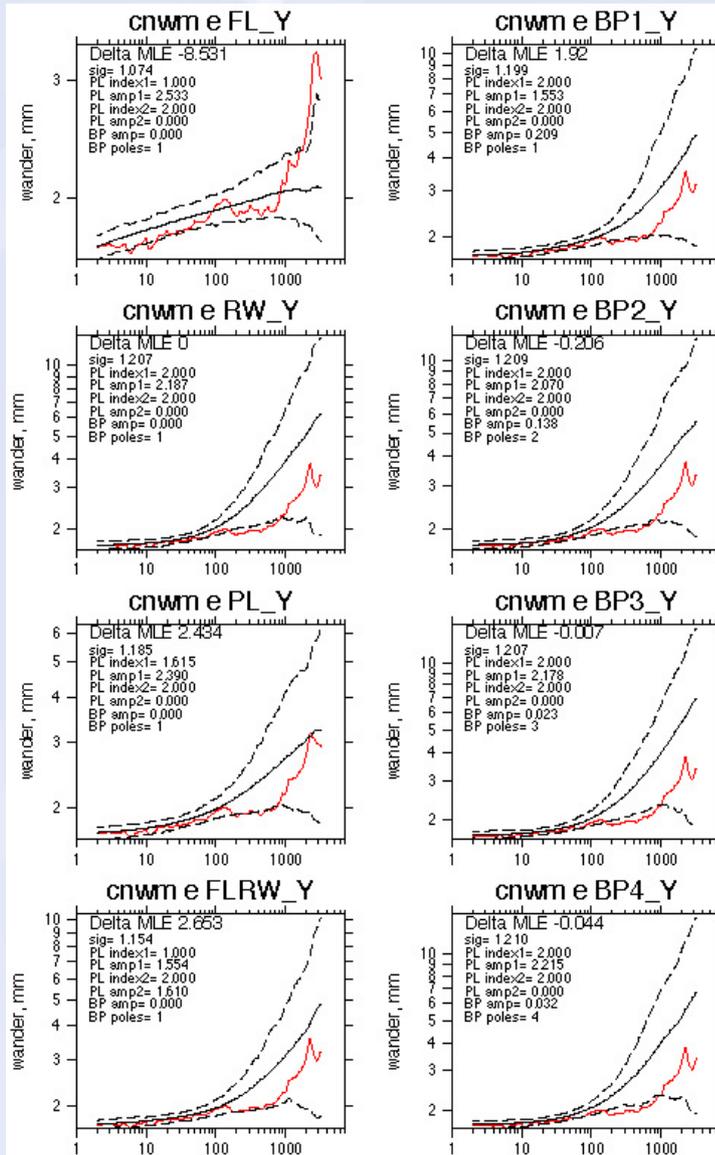
Noise modeling of time series



Variogram of data compared with 4 different noise models;

Either PL or FL+RW models are more successful representing these data.

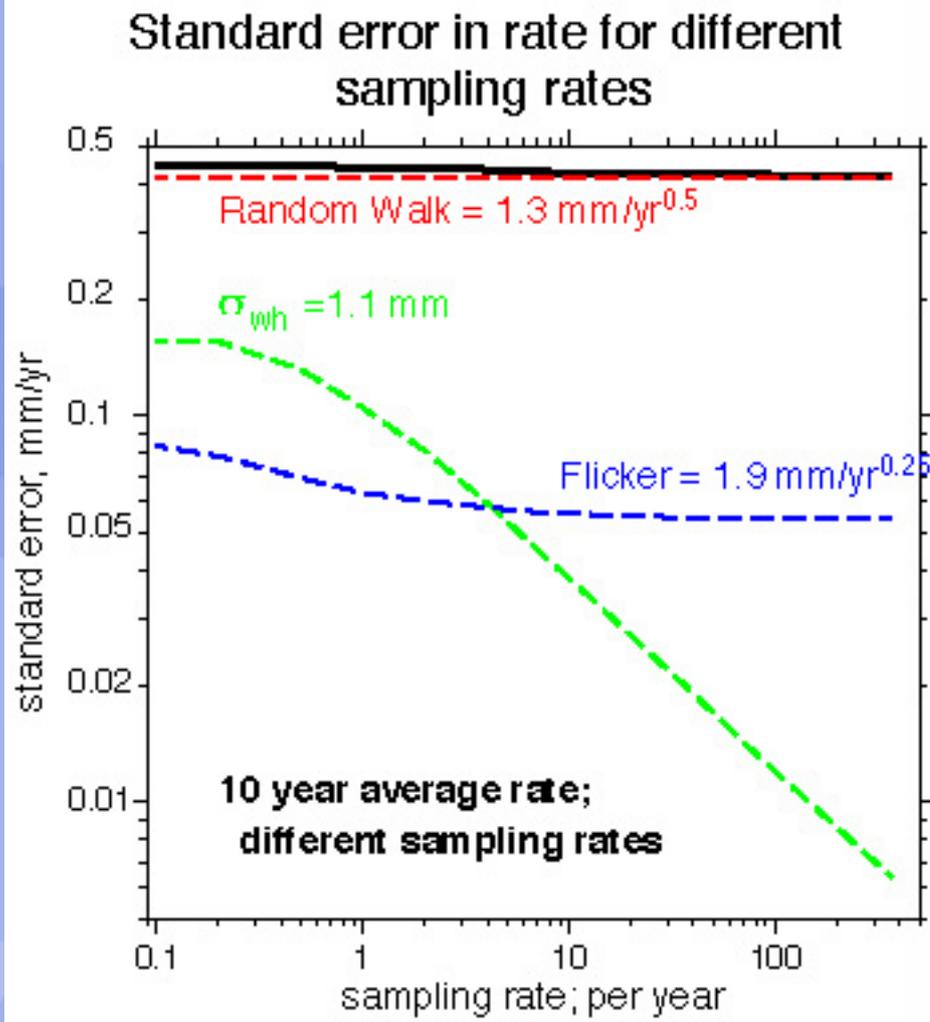
Noise modeling of time series



Variogram of data compared with 8 different noise models;

Either PL or FL+RW models are most successful representing these data.

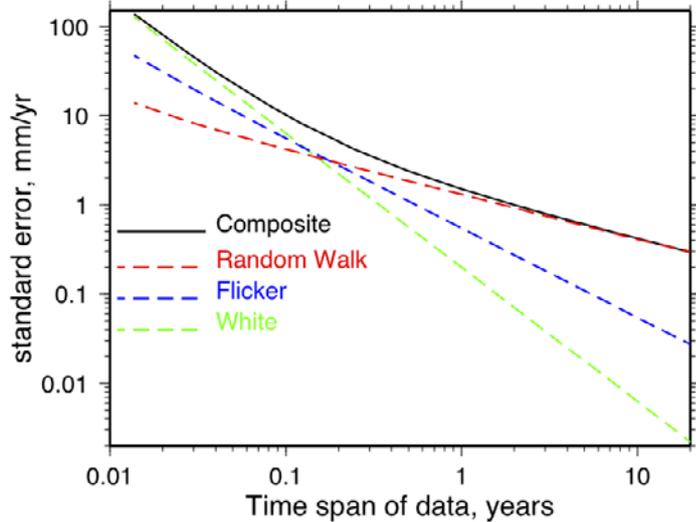
Sensitivity of rate uncertainty to sampling



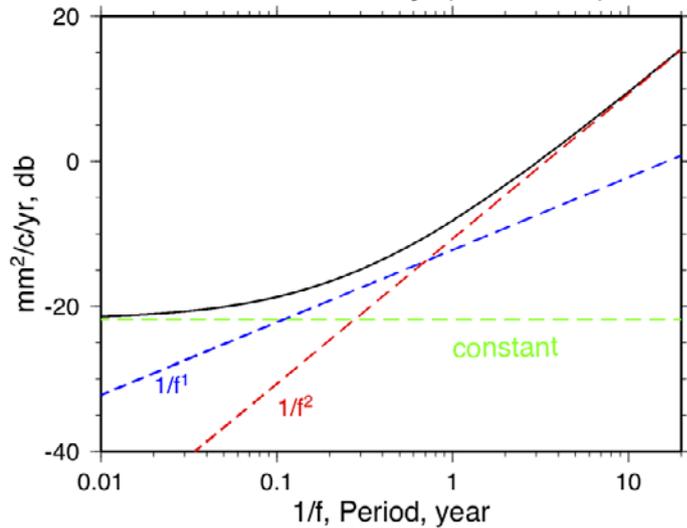
- Flicker noise insensitive to rates > 1 month
- White noise; sensitive - $1/n^{0.5}$
- Random walk insensitive to sampling rate

Error in Rate; length of data

Standard error in rate versus time-span

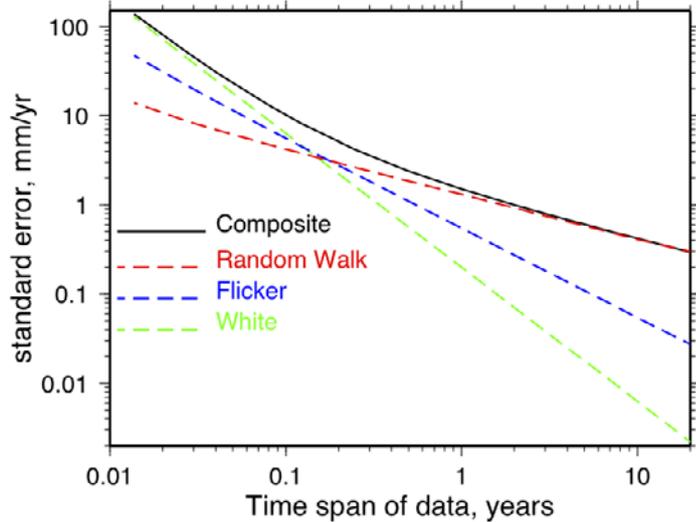


Power Density (inverted)



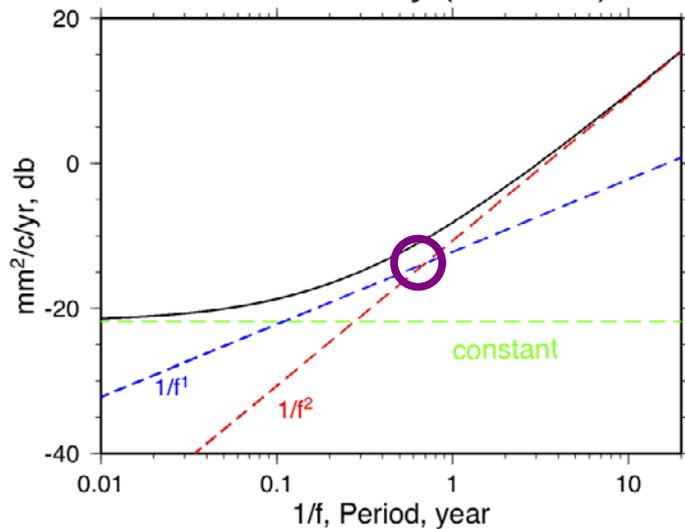
Error in Rate; length of data

Standard error in rate versus time-span



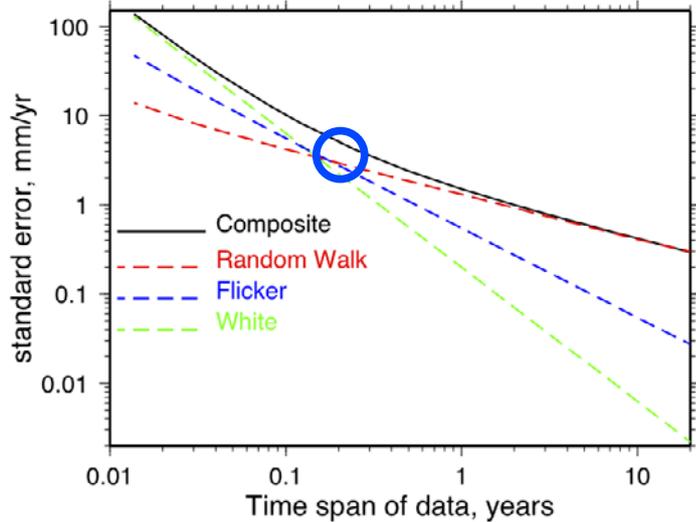
Random walk becomes marginally detectable at periods > 300 days

Power Density (inverted)



Error in Rate; length of data

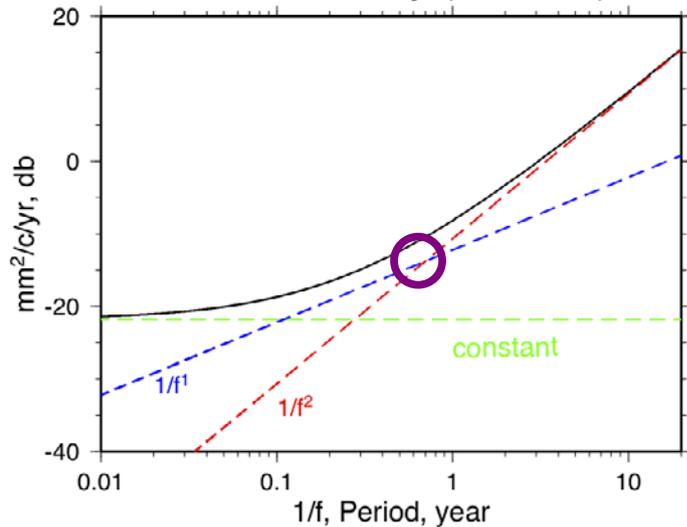
Standard error in rate versus time-span



Random walk becomes marginally detectable at periods > 300 days

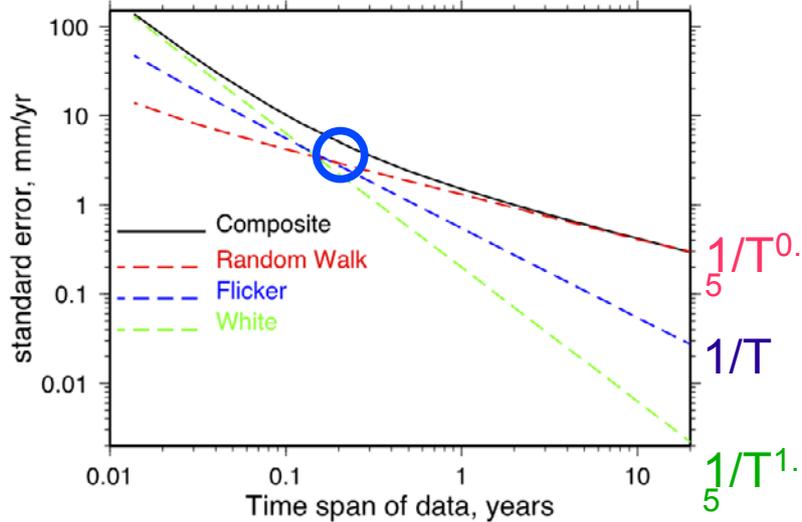
But random walk does affect rate errors for periods > 40 days

Power Density (inverted)



Error in Rate; length of data

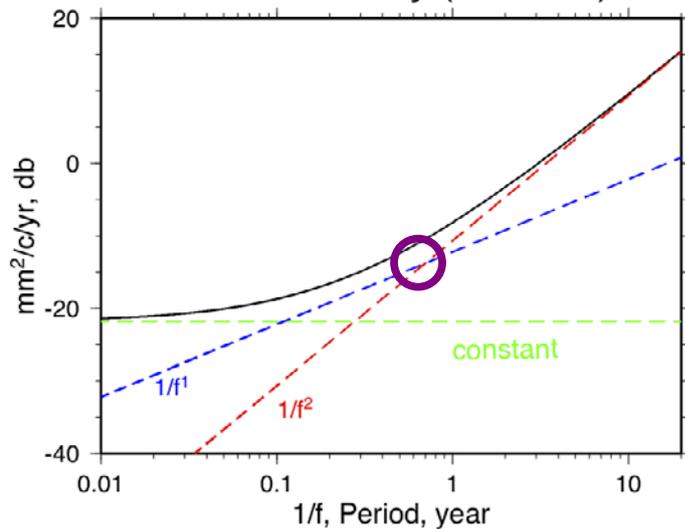
Standard error in rate versus time-span



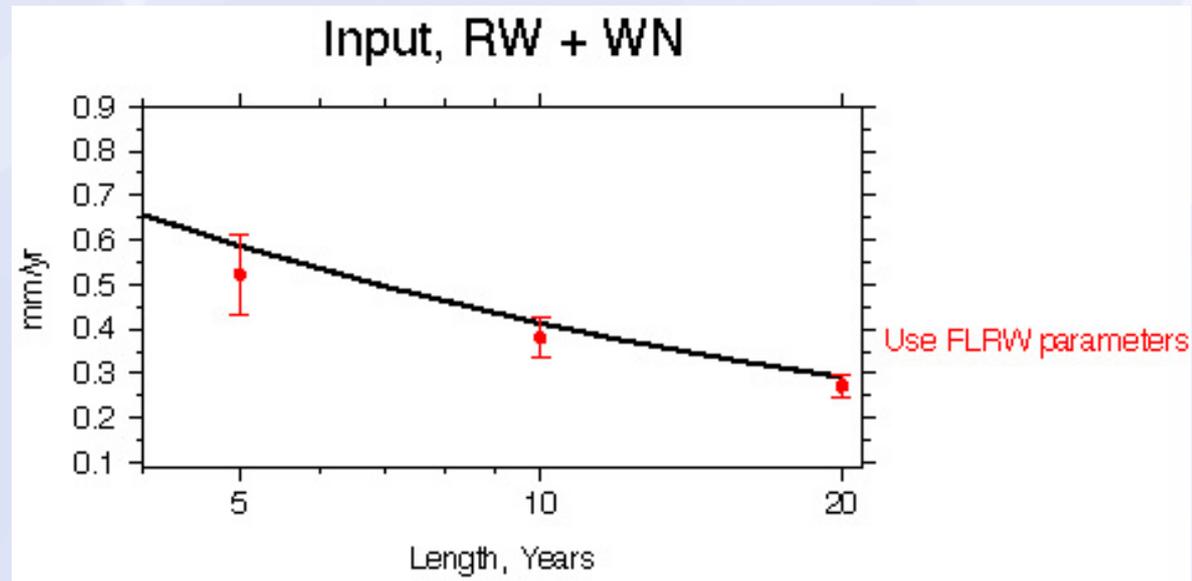
Random walk becomes marginally detectable at periods > 300 days

But random walk does affect rate errors for periods > 40 days

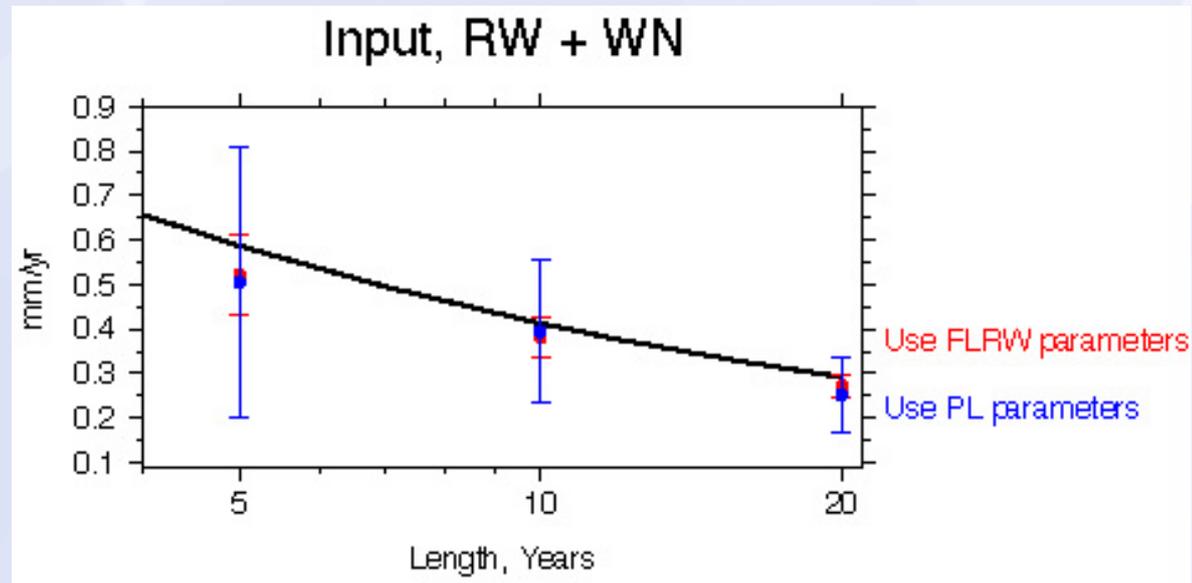
Power Density (inverted)



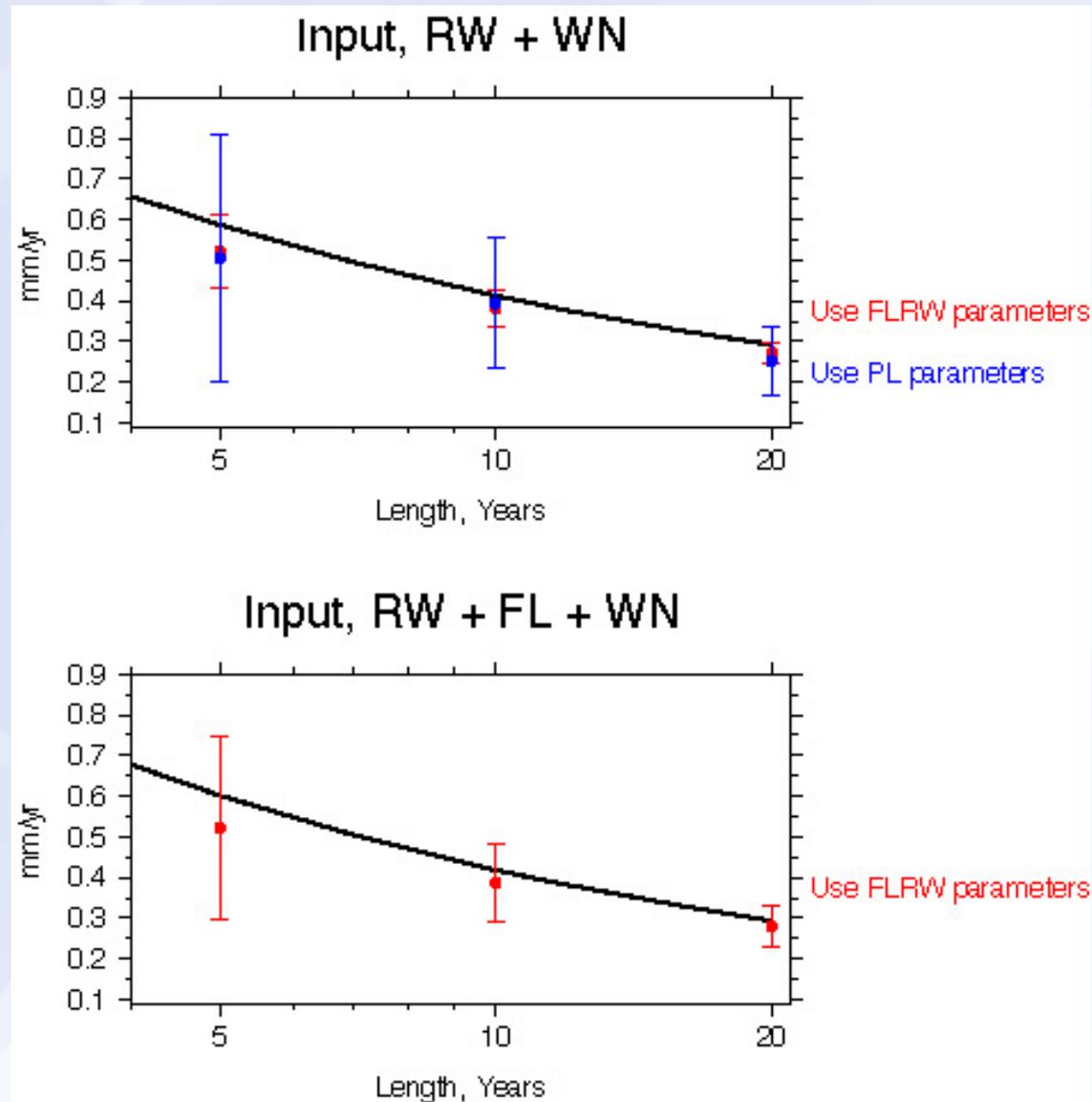
Choice of Noise Model



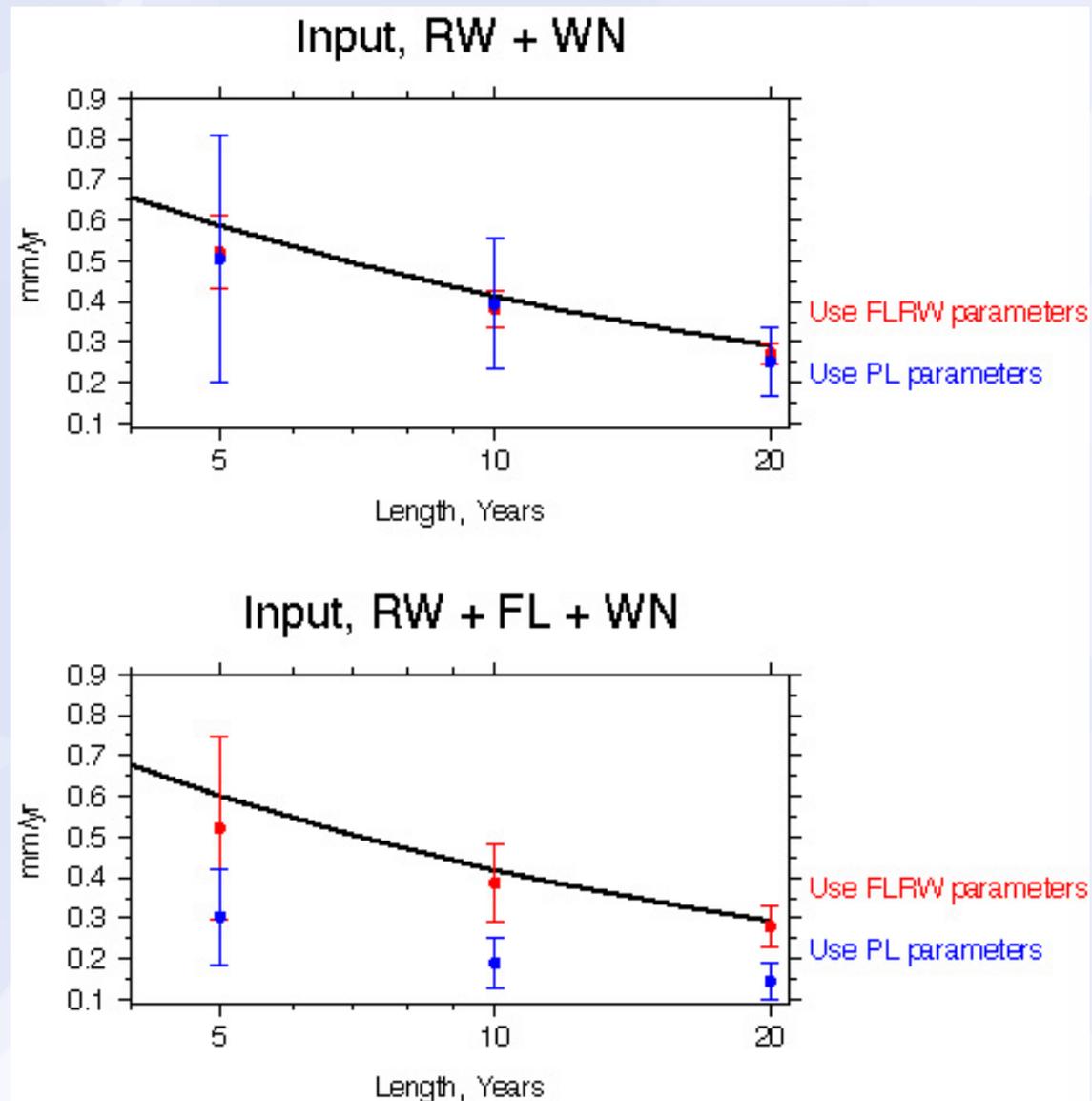
Choice of Noise Model



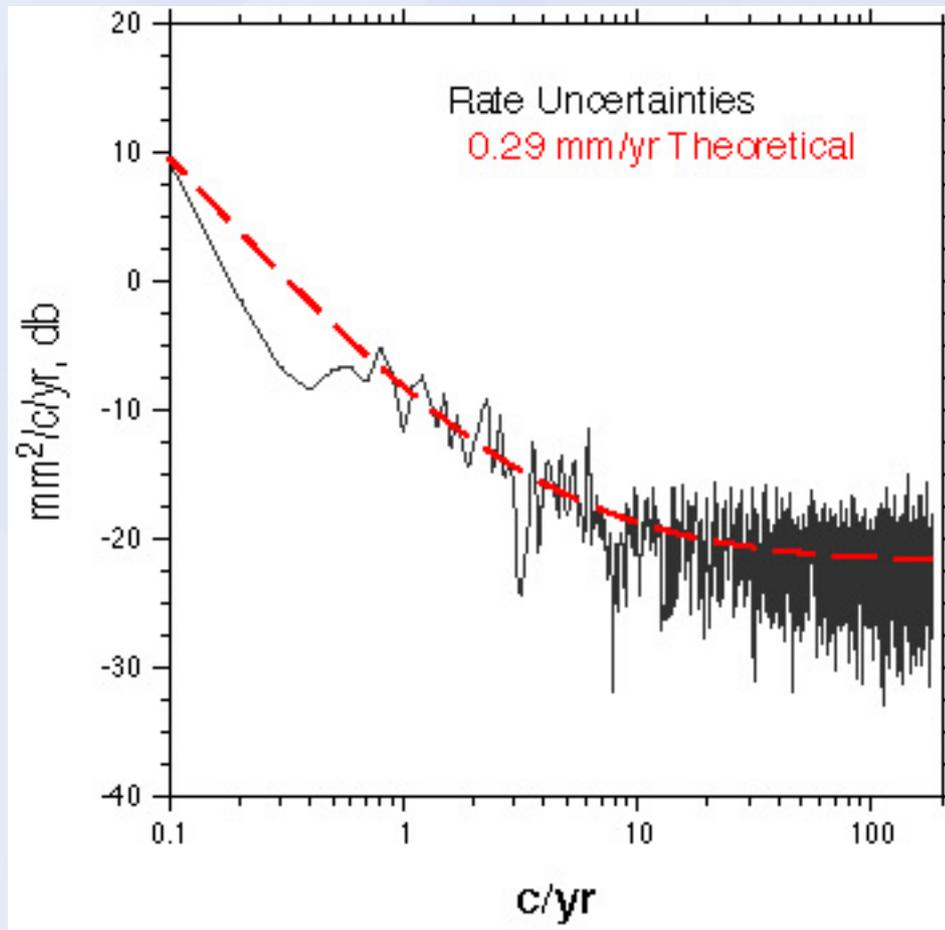
Choice of Noise Model



Choice of Noise Model

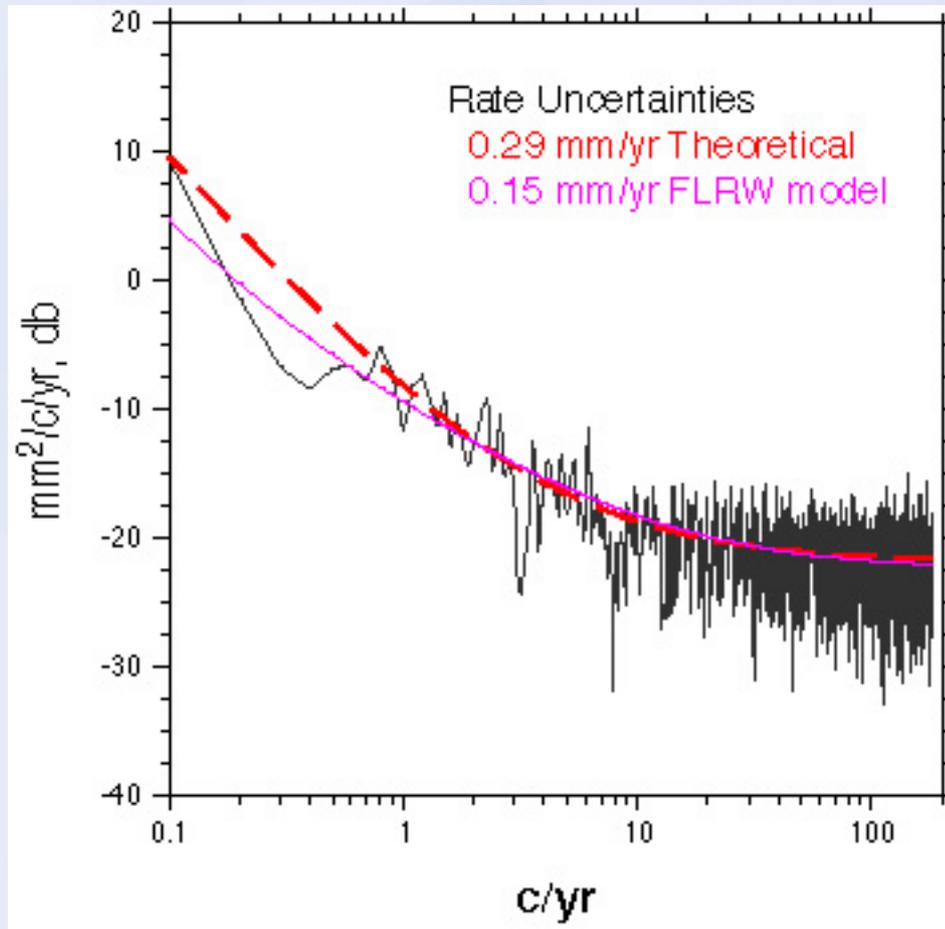


Choice of Noise Model; an extreme example



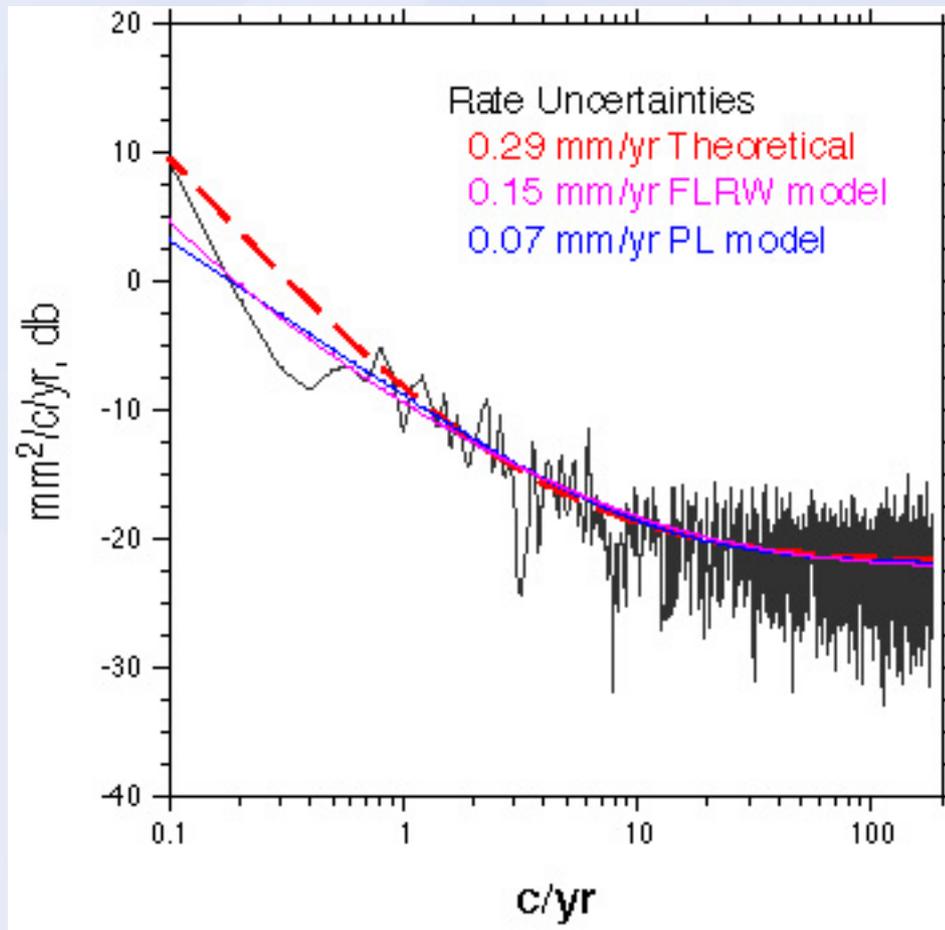
- Simulate 20 yrs of data using WN + FL + RW
- Compute PSD (black)
- Red is prescribed noise

Choice of Noise Model; an extreme example



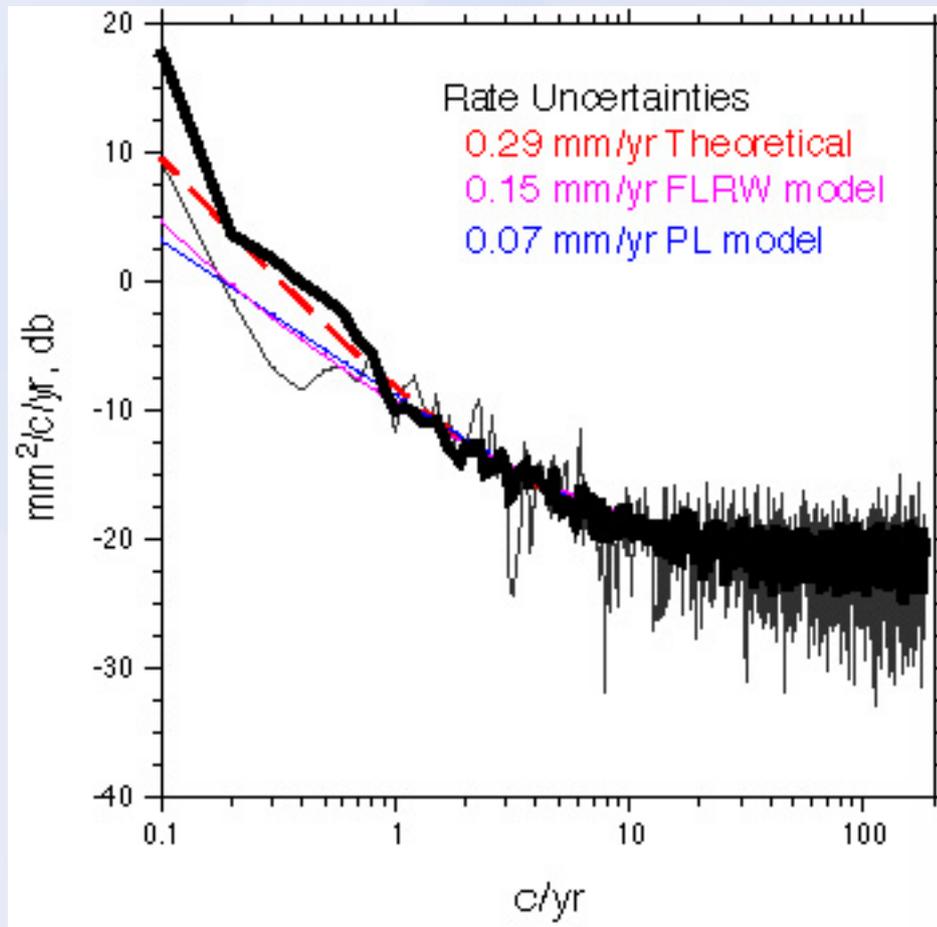
- Simulate 20 yrs of data using WN + FL + RW
- Compute PSD (black)
- Red is prescribed noise
- Model as WN + FL + RW

Choice of Noise Model; an extreme example



- Simulate 20 yrs of data using WN + FL + RW
- Compute PSD (black)
- Red is prescribed noise
- Model as WN + FL + RW
- Model as WN + PL

Choice of Noise Model; an extreme example



- Simulate 20 yrs of data using WN + FL + RW
- Compute PSD (black)
- Red is prescribed noise
- Model as WN + FL + RW
- Model as WN + PL
- Same simulation extended to 100 yrs
- PSD

Monument Pictures



gode

arbt/cors



Figure 4. Co-located cGPS monuments at Hillcrest Elementary School in Troy, TN. The monument in the foreground is HCES, the original GAMA I-beam style monument installed in 2000. The monument in the background (to the right) is HCEX, the newly installed UNAVCO-style deep, drill-braced monument.



blmm, cnwm,
okom ??



arfy/cors

Monument comparisons

North; 5 year rate

East; 5 year rate

Vertical; 5 year rate

tower
fence
Ceri
cement platform
roof
deep braced
short braced

cement platform
roof
deep braced
short braced

0.01 0.1 1
Standard error in rate, mm/yr

0.01 0.1 1
Standard error in rate, mm/yr

0.01 0.1 1
Standard error in rate, mm/yr

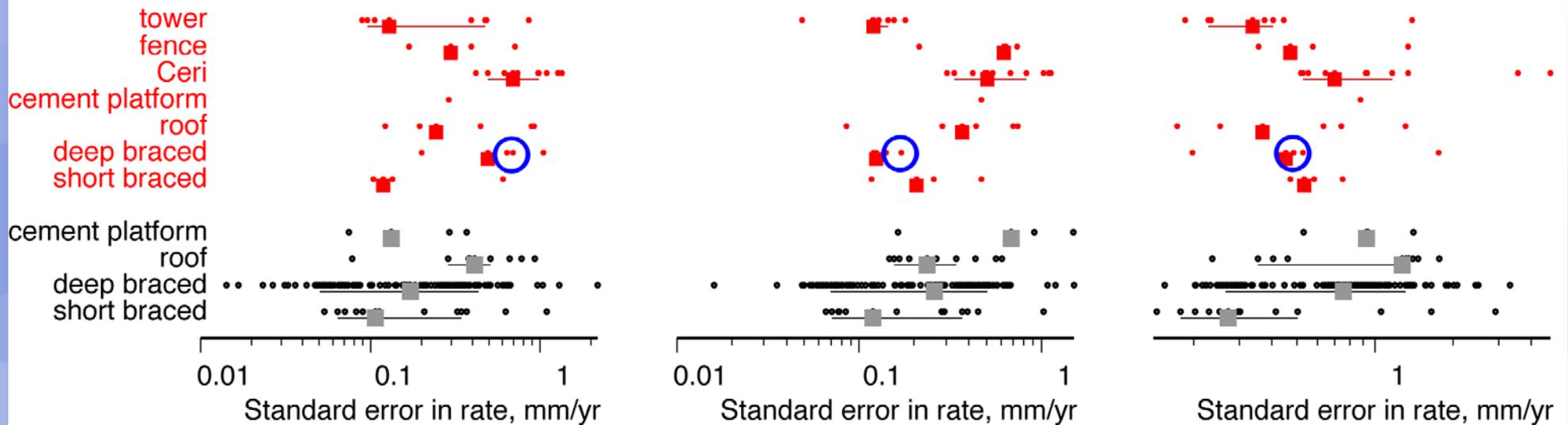
Red – Central U.S.
Black – SCIGN

Monument comparisons

North; 5 year rate

East; 5 year rate

Vertical; 5 year rate



○ Ichs & nmkm

Red – Central U.S.
 Black – SCIGN

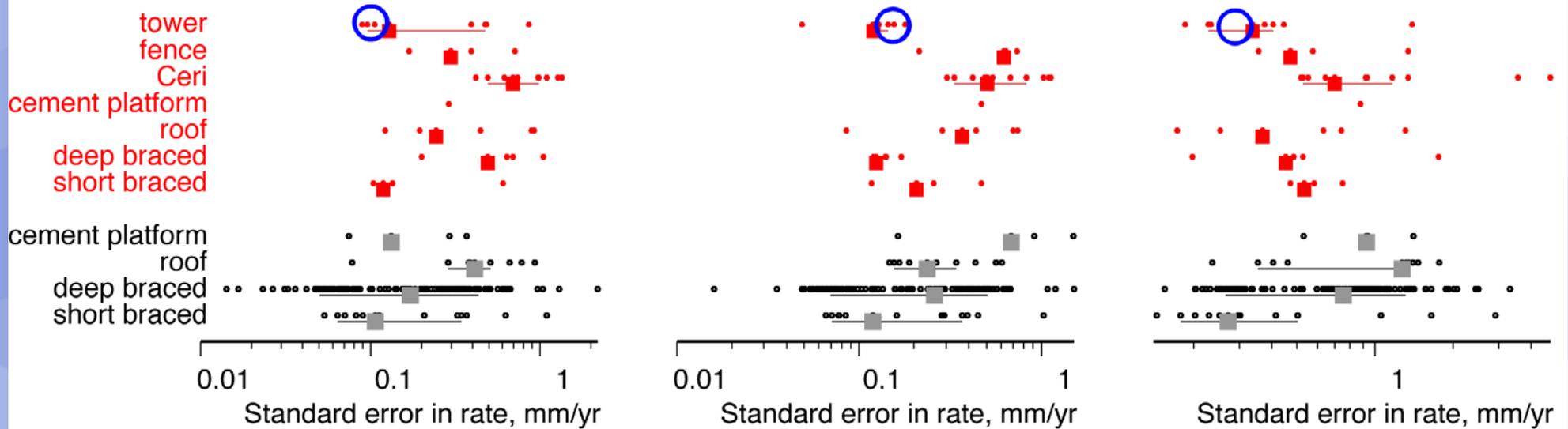
Comparison of 2 sites in NMSZ having braced monuments;
*caution – sites only have 3 years of data;
 many sites have ~10 years of data*

Monument comparisons

North; 5 year rate

East; 5 year rate

Vertical; 5 year rate

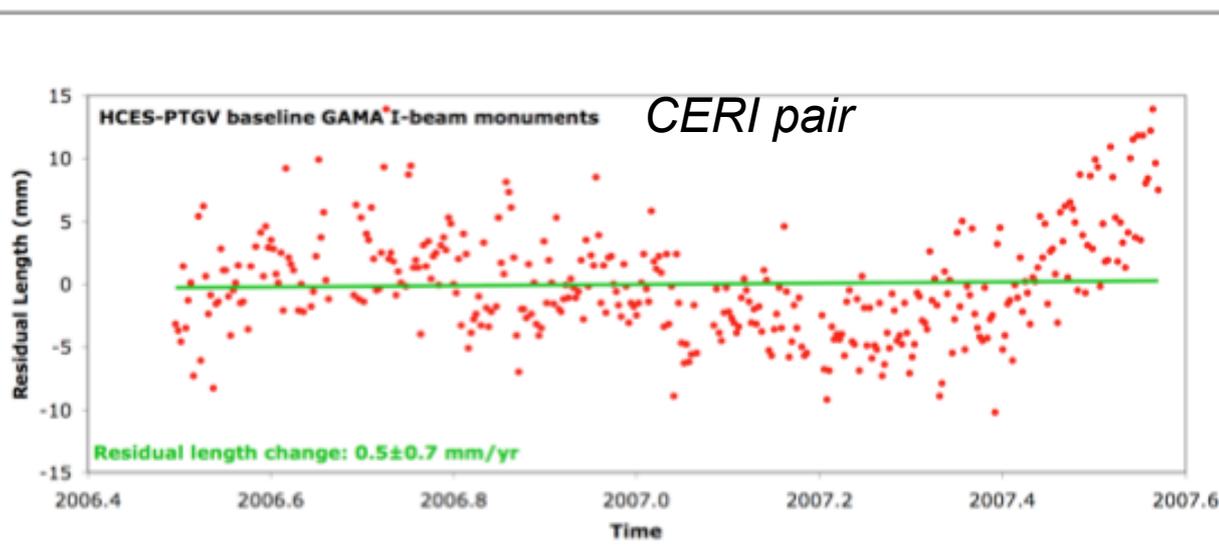
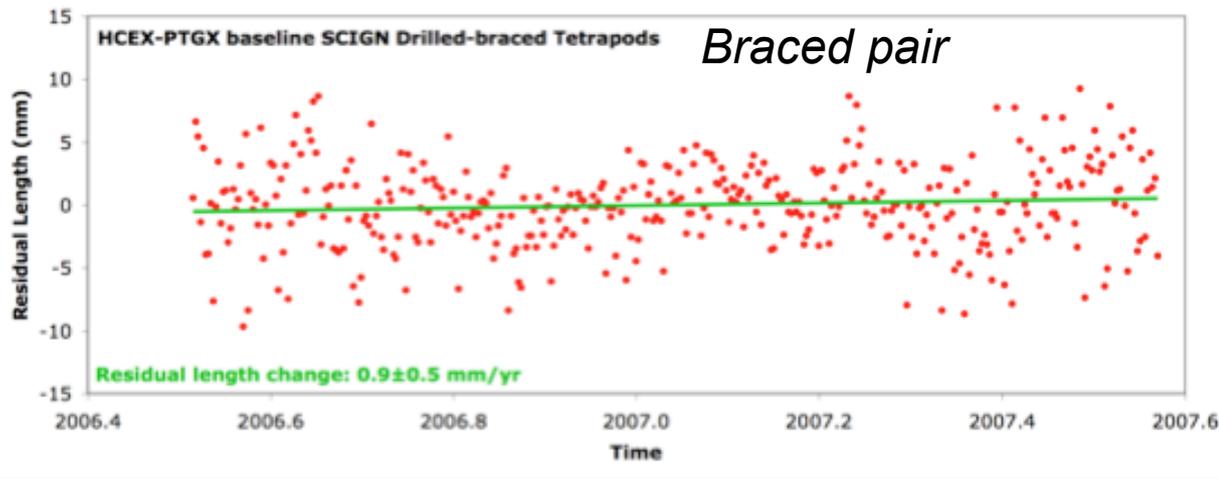


○ algo, gode, dubo

Red – Central U.S.
Black – SCIGN

Three sites used as regional filter sites with long time-series and excellent stability
Classified as “tower” but might not be the same construction used at CORS sites.

Braced/CERI Comparison



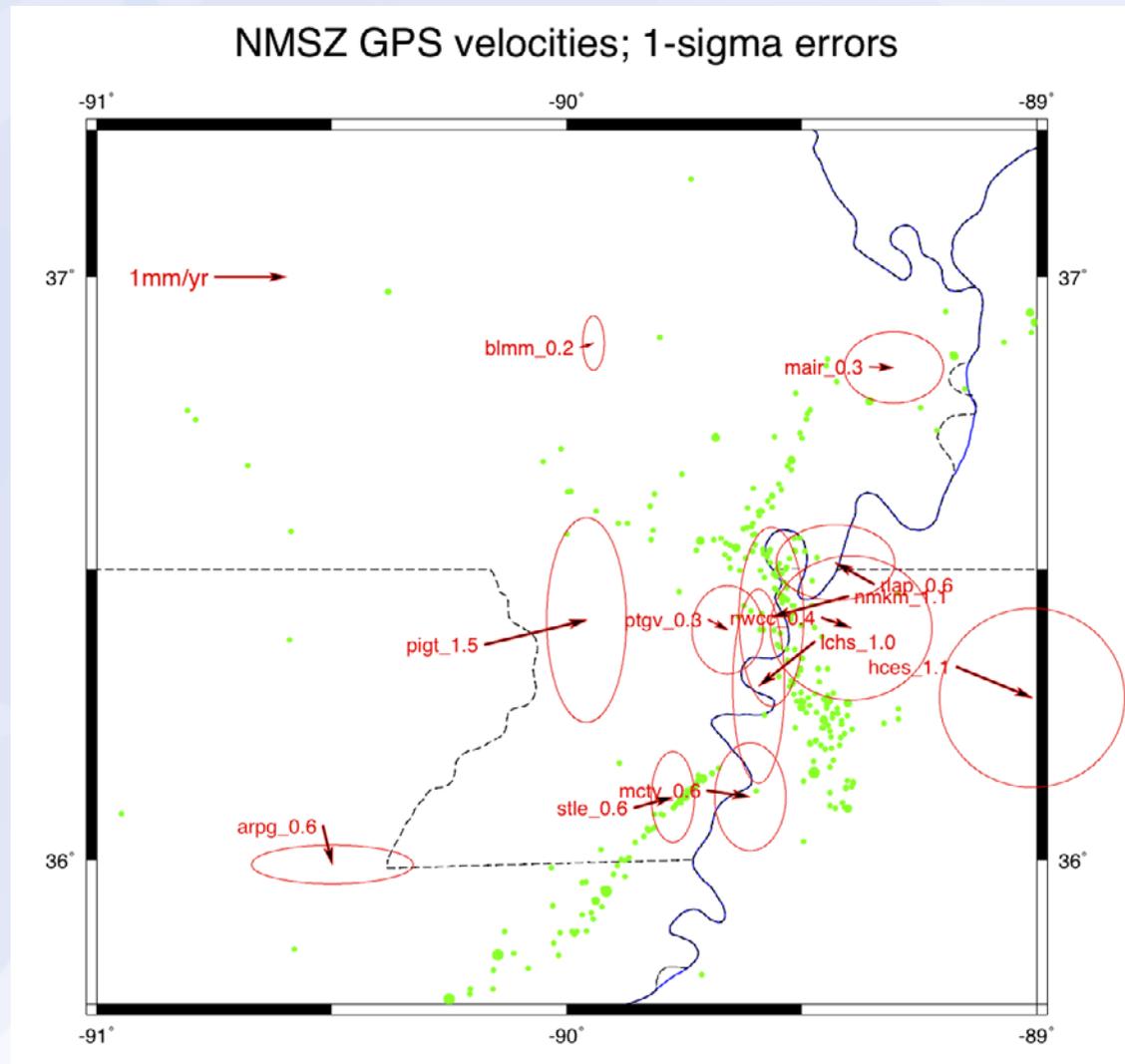
Baseline Length
Length= 48.2KM
hces – ptgv

1-year of data



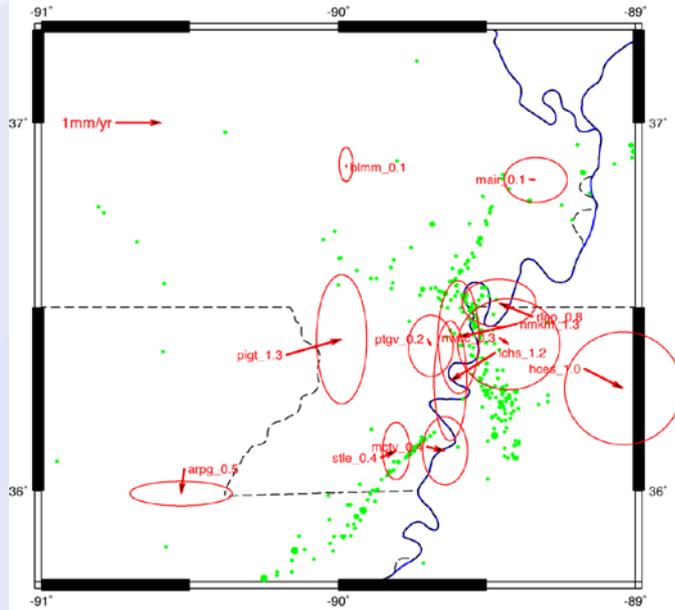
Figure 4. Co-located cGPS monuments at Hillcrest Elementary School in Troy, TN. The monument in the foreground is HCES, the original GAMA I-beam style monument installed in 2000. The monument in the background (to the right) is HCEX, the newly installed UNAVCO-style deep, drill-braced monument.

Velocities

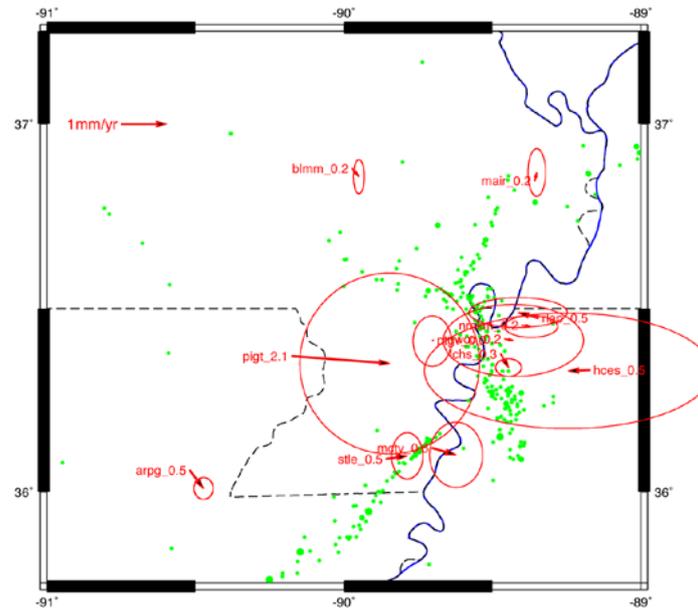


Velocity comparisons

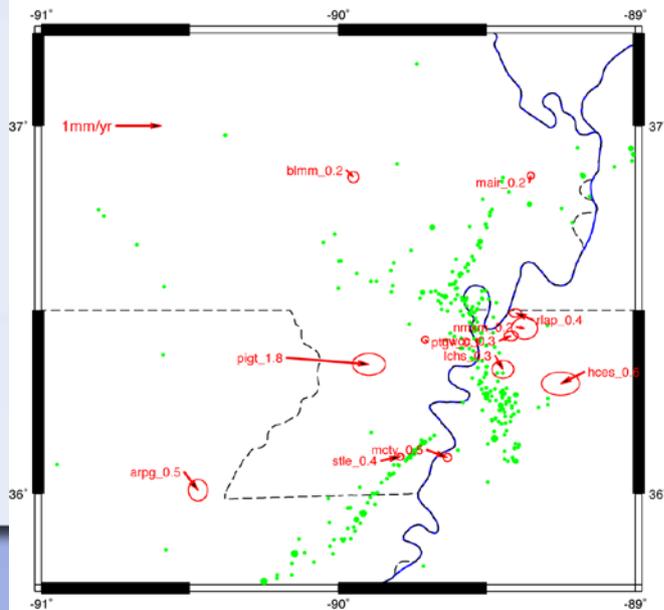
GIPSY solutions/ FL+RW model; 1-sigma errors



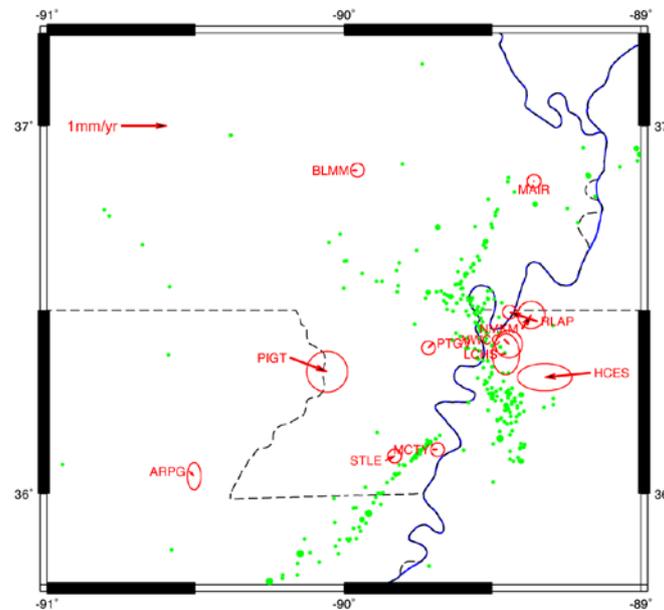
Calais solutions/FL + RW model; 1-sigma errors



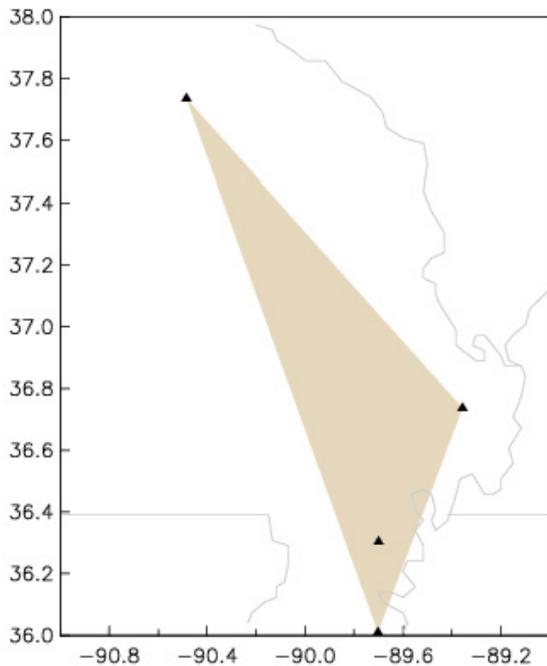
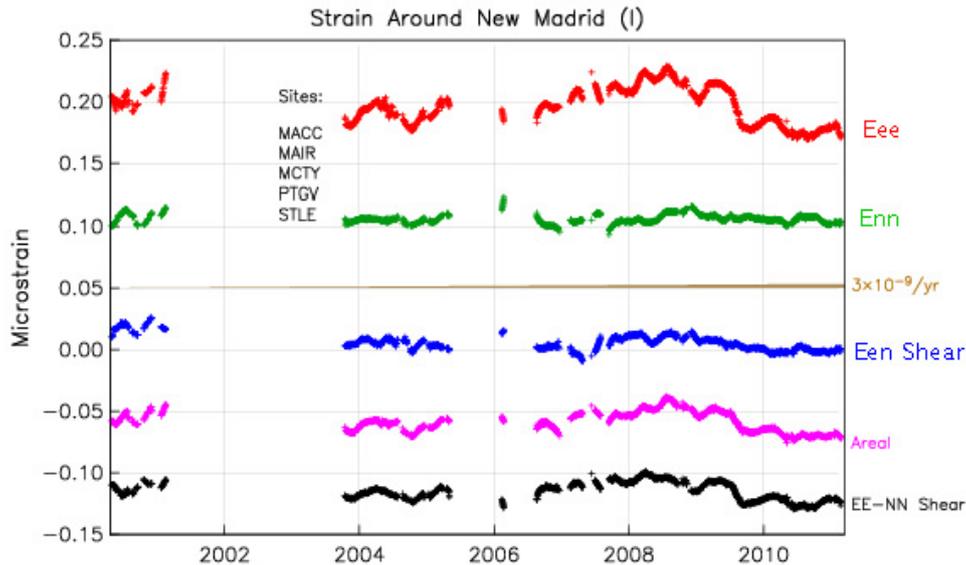
Calais solutions/FL only model; 1-sigma errors



NMSZ/Calais GPS velocities; 1-sigma errors



Strain



- Eee; detectable RW component of $18 \text{ ns/rt(yr)} \rightarrow -2.2 \pm 5.5 \text{ ns/yr}$
- Enn; RW not significant but, could be $5 \text{ ns/rt(yr)} \rightarrow 0.1 \pm 1.6 \text{ ns/yr}$
- Eee Shear; RW not significant but, could be $4 \text{ ns/rt(yr)} \rightarrow -1.8 \pm 1.2 \text{ ns/yr}$

Calculation by D. Agnew, University of California San Diego, 2011.

Concluding Remarks

- Although difficult to quantify, the presence of RW has a significant impact on the precision of the velocity estimates.
- Long time series will constrain the maximum amplitude of RW noise.
- Long time series, in the presence of RW noise will see a $1/t^{0.5}$ improvement in rate uncertainty.
- Frequent observations do not improve rate uncertainty but do provide estimates of precision.
- On the other hand, if RW is not justified, then frequent observations provide marginal improvement of rate uncertainty.
- Justification for RW noise comes from long baseline strainmeter data that precisely measure the change in distance between two monuments.

Items to consider:

Short term items –

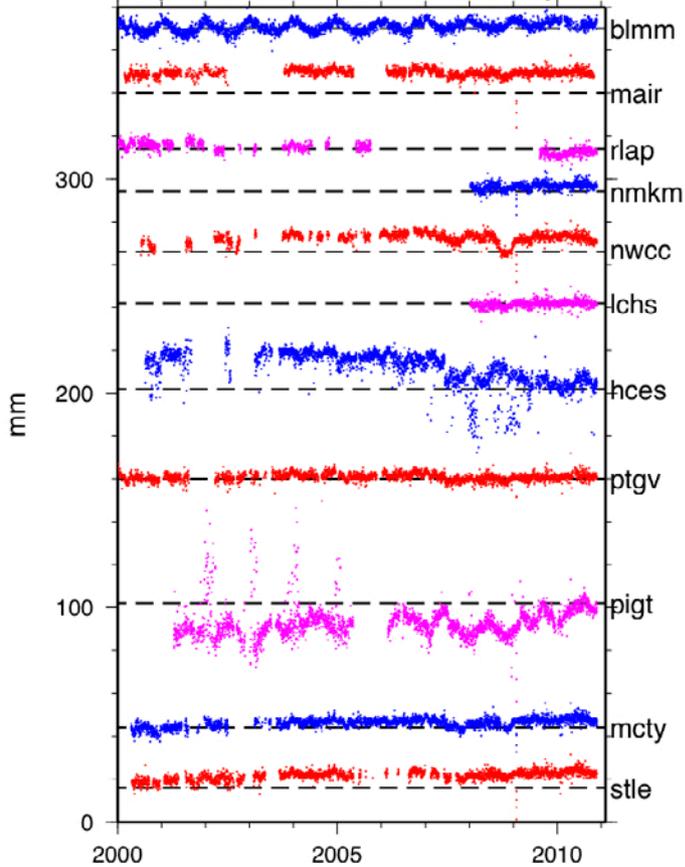
- Why does PIGT drift east?
 - Install second site at/near PIGT
 - Monitor tilt of PIGT pier
 - Persistent scatter InSar near PIGT
- Reactivate the Mattioli sites; HCES and PGTV
- Replace antenna at HCES (noisy)?
- Redo USGS solutions to obtain better precision

Long term items

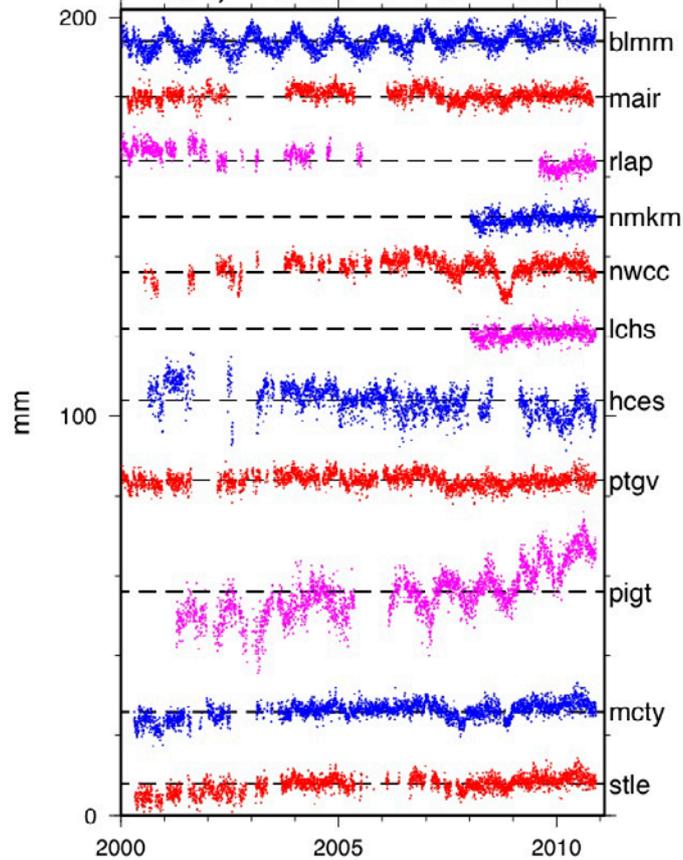
- Campaign/Survey mode GPS
- Reoccupy existing campaign, GPS sites
- Additional continuous GPS, where?

Calais's estimates

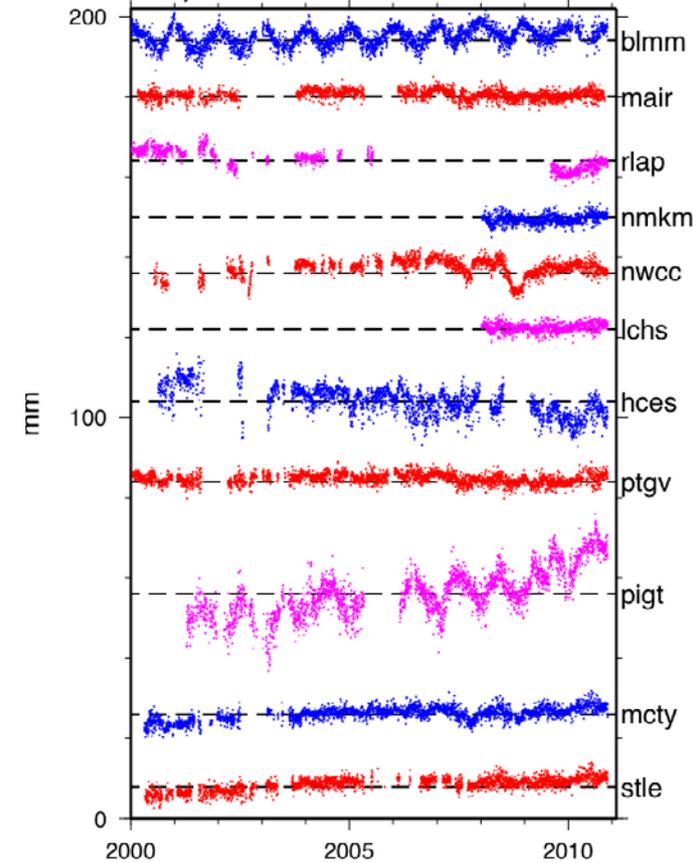
East; Calais's estimates, Raw



East; Calais's estimates

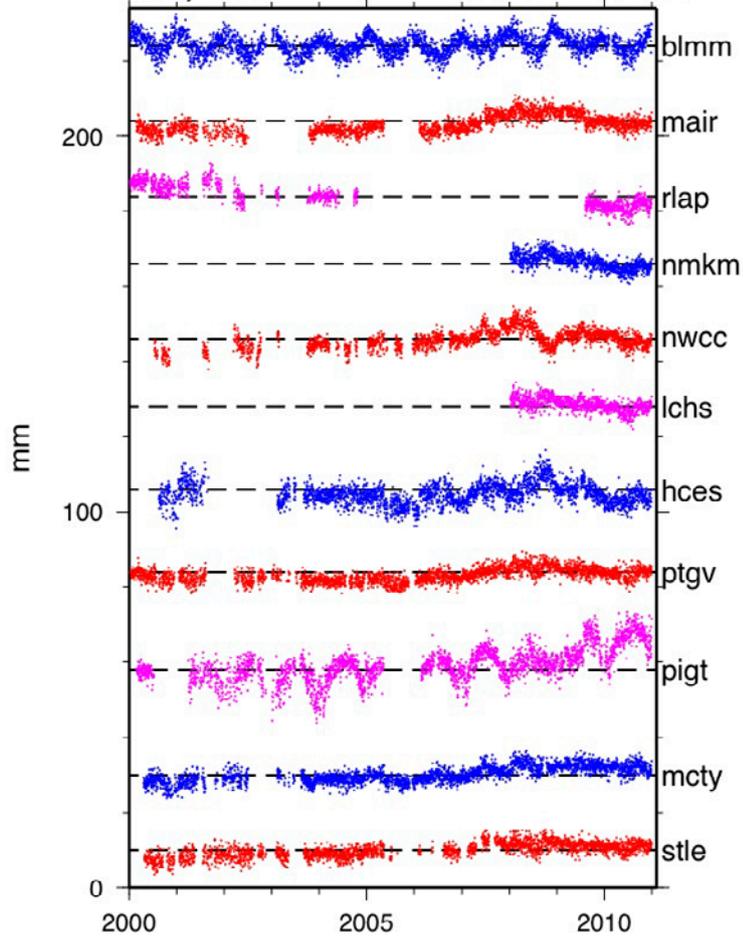


East; Common mode filtered



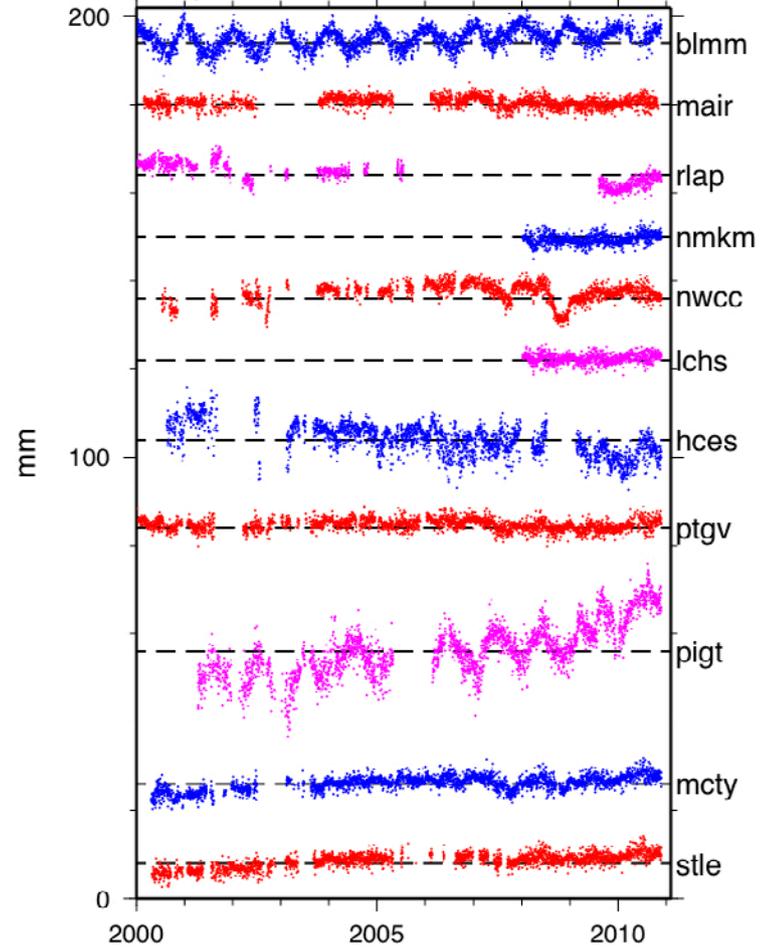
Compare GIPSY and Calais's

East; Common mode filtered



GIPSY/USGS

East; Common mode filtered



GAMIT/Calais