

CATREF Software
Combination and Analysis of Terrestrial Reference
Frames

Zuheir Altamimi, Patrick Sillard, Claude Boucher

August 26, 2006

Contents

- 1. Introduction: History**
- 2. TRS/TRF Basic Equations**
- 3. Combination Model**
- 4. Datum Definition**
- 5. Constraint Handling**
- 6. Quality Evaluation: Variance Components, RMS & WRMS**
- 7. CATREF Package & Usage**

Introduction: History

- **First ITRF (BTS) combination Software was designed in the 80's**
 - Mean station positions + EOP (diagonal terms)
 - No velocity estimates
 - AM02 plate motion model
- **2nd ITRF Combination Software built end 80's using two steps:**
 - Combination of station positions with full variances
 - Combination of station velocities with full variances
 - EOP's were not included
- **CATREF project started in Nov. 1995 with the advent of SINEX format:**
 - Reads and writes SINEX with full variances
 - Station positions & velocities
 - EOP added in 2001
 - Well adapted for time series combination (rigorously stacking)
 - Handles constraints before combination

General Transformation between two TRS (1/2)

7-parameter similarity :

$$\boxed{X_2 = T + \lambda \cdot \mathcal{R} \cdot X_1}$$

Translation Vector $T = (T_x, T_y, T_z)^T$

Scale Factor λ

Rotation Matrix $\mathcal{R} = R_x \cdot R_y \cdot R_z$

$$R_x = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos R1 & \sin R1 \\ 0 & -\sin R1 & \cos R1 \end{pmatrix}$$

$$R_y = \begin{pmatrix} \cos R2 & 0 & -\sin R2 \\ 0 & 1 & 0 \\ \sin R2 & 0 & \cos R2 \end{pmatrix}$$

$$R_z = \begin{pmatrix} \cos R3 & \sin R3 & 0 \\ -\sin R3 & \cos R3 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

General Transformation between two TRS (2/2)

In space geodesy we use the linearized formula:

$$X_2 = X_1 + T + DX_1 + R.X_1 \quad (1)$$

with: $T = (T_x, T_y, T_z)^T$, $\lambda = (1 + D)$, **and** $\mathcal{R} = (I + R)$

where $R = \begin{pmatrix} 0 & -R3 & R2 \\ R3 & 0 & -R1 \\ -R2 & R1 & 0 \end{pmatrix}$

since T is less than 100 meters, D & R less than 10^{-5}

The terms of 2nd ordre are neglected: less than $10^{-10} \approx 0.6$ mm.

Differentiating equation 1 with respect to time, we have:

$$\dot{X}_2 = \dot{X}_1 + \dot{T} + \overbrace{D\dot{X}_1}^{\approx 0} + \dot{D}X_1 + \overbrace{R\dot{X}_1}^{\approx 0} + \dot{R}X_1 \quad (2)$$

Combination Model: Inputs/Outputs

We assume given (Inputs):

- a network of N points: $x_0^i, y_0^i, z_0^i, \dot{x}_0^i, \dot{y}_0^i, \dot{z}_0^i, \quad i = 1, \dots, N$
- K TRF
- a set of S solutions with :
 - station positions (& velocities) $x_s^i, y_s^i, z_s^i, \dot{x}_s^i, \dot{y}_s^i, \dot{z}_s^i, \quad t_s^i, \quad s = 1, \dots, S$
 - polar motion: x_s^p, y_s^p and UT_s and their daily rates: $\dot{x}_s^p, \dot{y}_s^p, LOD_s$
 - with full variance covariance matrix: Σ_s

The unknowns (Outputs) are:

- Positions at t_0 and velocities of the N points: $x^i, y^i, z^i, \dot{x}^i, \dot{y}^i, \dot{z}^i$
expressed in the combined frame,
- The 7 transformation parameters at t_k and their time derivatives between each TRF k and the combined TRF
- L pole parameters: $x^p, y^p, UT, \dot{x}^p, \dot{y}^p, LOD$

Combination Model: basic equations

$$\left\{ \begin{aligned}
 \begin{pmatrix} x_s^i \\ y_s^i \\ z_s^i \end{pmatrix} &= \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix} + (t_s^i - t_0) \begin{pmatrix} \dot{x}^i \\ \dot{y}^i \\ \dot{z}^i \end{pmatrix} + T_k + D_k \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix} + R_k \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix} \\
 &+ (t_s^i - t_k) \left[\dot{T}_k + \dot{D}_k \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix} + \dot{R}_k \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix} \right] \\
 \begin{pmatrix} \dot{x}_s^i \\ \dot{y}_s^i \\ \dot{z}_s^i \end{pmatrix} &= \begin{pmatrix} \dot{x}^i \\ \dot{y}^i \\ \dot{z}^i \end{pmatrix} + \dot{T}_k + \dot{D}_k \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix} + \dot{R}_k \begin{pmatrix} x^i \\ y^i \\ z^i \end{pmatrix}
 \end{aligned} \right. \quad (3)$$

$$\left\{ \begin{aligned}
 x_s^p &= x^p + R2_k \\
 y_s^p &= y^p + R1_k \\
 UT_s &= UT - \frac{1}{f} R3_k \\
 \dot{x}_s^p &= \dot{x}^p + \dot{R}2_k \\
 \dot{y}_s^p &= \dot{y}^p + \dot{R}1_k \\
 LOD_s &= LOD + \frac{\Lambda_0}{f} \dot{R}3_k
 \end{aligned} \right. \quad (4)$$

CATREF Units

- meter for positions and meter/year for velocities
- meter for translations and meter/year for their rates
- 10^{-6} for the scale and 10^{-6} /year for scale rate
- arc-seconds for rotations and arc-seconds/year for their rates
- *mas* for polar motion and *mas/day* for their rates
- *ms* for *UT* and *ms/day* for *LOD*.

X & Ẋ observation equations

$$\left\{ \begin{array}{l}
 x_s^i = x^i + dt_s^i \dot{x}^i + T1_k + x^i D_k 10^{-6} - cR3_k y^i + cR2_k z^i \\
 \quad + dt_k^i [T1_k + x^i \dot{D}_k 10^{-6} - c\dot{R}3_k y^i + c\dot{R}2_k z^i] \\
 \\
 y_s^i = y^i + dt_s^i \dot{y}^i + T2_k + y^i D_k 10^{-6} + cR3_k x^i - cR1_k z^i \\
 \quad + dt_k^i [T2_k + y^i \dot{D}_k 10^{-6} + c\dot{R}3_k x^i - c\dot{R}1_k z^i] \\
 \\
 z_s^i = z^i + dt_s^i \dot{z}^i + T3_k + z^i D_k 10^{-6} + cR1_k y^i - cR2_k x^i \\
 \quad + dt_k^i [T3_k + z^i \dot{D}_k 10^{-6} + c\dot{R}1_k y^i - c\dot{R}2_k x^i] \\
 \\
 \dot{x}_s^i = \dot{x}^i + \dot{T}1_k + x^i \dot{D}_k 10^{-6} - c\dot{R}3_k y^i + c\dot{R}2_k z^i \\
 \\
 \dot{y}_s^i = \dot{y}^i + \dot{T}2_k + y^i \dot{D}_k 10^{-6} + c\dot{R}3_k x^i - c\dot{R}1_k z^i \\
 \\
 \dot{z}_s^i = \dot{z}^i + \dot{T}3_k + z^i \dot{D}_k 10^{-6} + c\dot{R}1_k y^i - c\dot{R}2_k x^i
 \end{array} \right. \quad (5)$$

with $dt_s^i = t_s^i - t_0$, $dt_k^i = t_s^i - t_k$ **and** $c = \frac{\pi}{180 \times 3600}$

EOP observation equations

$$\left\{ \begin{array}{l} x_s^p(t_p) = x^p(t_p) + (R2_k + dt_k^p \frac{\dot{R}2_k}{y}) \times 1000 \\ y_s^p(t_p) = y^p(t_p) + (R1_k + dt_k^p \frac{\dot{R}1_k}{y}) \times 1000 \\ UT_s(t_p) = UT(t_p) - \frac{1}{f}(R3_k + dt_k^p \frac{\dot{R}3_k}{y}) \times \frac{1000}{15} \\ \dot{x}_s^p = \dot{x}^p + \frac{\dot{R}2_k}{y} \times 1000 \\ \dot{y}_s^p = \dot{y}^p + \frac{\dot{R}1_k}{y} \times 1000 \\ LOD_s = LOD + \frac{1}{f} \frac{\dot{R}3_k}{y} \times \frac{1000}{15} \end{array} \right. \quad (6)$$

with $dt_k^p = (t_p - t_k)$, $y = 365.25$ **and** $f = 1.002737909350795$

Linearized Unknowns

The unknown parameters are linearized around their approximate values:

$x_0^i, y_0^i, z_0^i, \dot{x}_0^i, \dot{y}_0^i, \dot{z}_0^i, x_0^p, y_0^p, \dot{x}_0^p, \dot{y}_0^p, UT_0$ and LOD_0 , so that we have:

$$x^i = x_0^i + \delta x^i \quad (\text{respectively } y^i, z^i)$$

$$\dot{x}^i = \dot{x}_0^i + \delta \dot{x}^i \quad (\text{respectively } \dot{y}^i, \dot{z}^i)$$

$$x^p = x_0^p + \delta x^p \quad (\text{respectively } y^p, \dot{x}^p, \dot{y}^p, UT \text{ et } LOD)$$

$$T1_k = T1_k^0 + \delta T1_k \quad (\text{respectively } T2_k, \dots, R3_k)$$

$$\dot{T}1_k = \dot{T}1_k^0 + \delta \dot{T}1_k \quad (\text{respectively } \dot{T}2_k, \dots, \dot{R}3_k)$$

Observation Equation

$$\begin{pmatrix} A1_s & A2_s \end{pmatrix} \begin{pmatrix} \delta\chi_s \\ \delta T_k \end{pmatrix} + B_s = V_s \quad (7)$$

Normal Equation

$$\begin{pmatrix} A1_s^T P_s A1_s & A1_s^T P_s A2_s \\ A2_s^T P_s A1_s & A2_s^T P_s A2_s \end{pmatrix} \begin{pmatrix} \delta\chi_s \\ \delta T_k \end{pmatrix} + \begin{pmatrix} A1_s^T P_s B_s \\ A2_s^T P_s B_s \end{pmatrix} = 0 \quad (8)$$

$\delta\chi_s$ & δT_k : Linearized unknowns

$A1_s$ & $A2_s$: Design matrices of partial derivatives

P_s : Weights matrix: inverse of variance matrix ($P_s = \Sigma_s^{-1}$)

B_s : Constant terms vector and V_s : Residuals vector

Design Matrix

Stacking of $(A1_s^i \ A2_s^i)$, with $A_s^i =$

$$= \begin{pmatrix} 1 & 0 & 0 & 10^{-6} \times x_0^i & 0 & c \times z_0^i & -c \times y_0^i \\ 0 & 1 & 0 & 10^{-6} \times y_0^i & -c \times z_0^i & 0 & c \times x_0^i \\ 0 & 0 & 1 & 10^{-6} \times z_0^i & c \times y_0^i & -c \times x_0^i & 0 \end{pmatrix}$$

$$A_s^p = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 1000 & 0 \\ 0 & 0 & 0 & 0 & 1000 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -\frac{1}{f} \times \frac{1000}{15} \end{pmatrix}, \quad A_s^{\dot{p}} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & \frac{1000}{y} & 0 \\ 0 & 0 & 0 & 0 & \frac{1000}{y} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{f} \times \frac{1000}{y \times 15} \end{pmatrix}$$

$$A1_s = \begin{pmatrix} \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ I & dt_s^i I & 0 & 0 & 0 & \dots & \dots & \dots \\ 0 & I & 0 & 0 & 0 & \dots & \dots & \dots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & 0 & I & 0 \dots \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & I \dots \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{pmatrix}, \quad A2_s = \begin{pmatrix} \cdot & \cdot \\ A_s^i & dt_k^i A_s^i \\ 0 & A_s^i \\ \vdots & \vdots \\ A_s^p & dt_k^p A_s^p \\ \cdot & \cdot \end{pmatrix}$$

$$y = 365.25$$

$$f = 1.002737909350795$$

Normal Matrix

$$\mathcal{N} = \begin{pmatrix} \sum_{s \in S} A1_s^T P_s A1_s & \sum_{s \in S_1} A1_s^T P_s A2_s & \dots & \dots & \sum_{s \in S_K} A1_s^T P_s A2_s \\ \sum_{s \in S_1} A2_s^T P_s A1_s & \sum_{s \in S_1} A2_s^T P_s A2_s & 0 & \dots & 0 \\ \vdots & 0 & \dots & \dots & \vdots \\ \vdots & \vdots & \dots & \dots & 0 \\ \sum_{s \in S_K} A2_s^T P_s A1_s & 0 & \dots & 0 & \sum_{s \in S_K} A2_s^T P_s A2_s \end{pmatrix}$$

and the right hand side vector:

$$\mathcal{K} = \begin{pmatrix} \sum_{s \in S} A1_s^T P_s B_s \\ \sum_{s \in S_1} A2_s^T P_s B_s \\ \vdots \\ \vdots \\ \sum_{s \in S_K} A2_s^T P_s B_s \end{pmatrix}$$

Constraint Handling

TRF implementation by individual techniques (1/2)

The initial NEQ system of space geodesy observations could be written as:

$$N.(\Delta X) = K$$

where $\Delta X = X - X_{apr}$ (Linearized Unknowns)

It is a singular system: rank deficiency = nb. of TRF parameters not reduced by the observations.

Lack of information for some TRF parameters:

- 3 (6) origin components (VLBI)
- 3 (6) orientation components (all techniques)
- 3 CRF orientation components (VLBI)

Constraint Handling

TRF implementation by individual techniques (2/2)

Additional constraints are necessary:

- **Tight constraints ($\sigma \geq 10^{-10}$) m**
- **Removable constraints ($\sigma \approx 10^{-5}$) m**
- **Loose constraints ($\sigma \geq 1$) m**
- **Minimum constraints (applied over the TRF parameters and not over station coordinates)**

Datum Definition: Minimum Constraints (1/3)

Application of Minimum Constraints (MC) approach based on theoretical works by many authors, since the 70's on, e.g.:

- **Free Network Adjustment**
- **S-transformation**
- **Minimum/Inner Constraints**

Main Goals:

- **"Best" TRF datum definition**
- **TRF internal consistency: no distortion**
- **Preserve actual quality of space geodesy observations**

Datum Definition : Minimum Constraints (3/3)

L.S. yields for θ :
$$\theta = \overbrace{(A^T A)^{-1} A^T}^{\mathbf{B}} (X_2 - X_1)$$

To have X_1 and X_2 be expressed in the same frame (i.e. $\theta = 0$), a "datum definition" equation at Σ_θ level could be written as

$$B(X_2 - X_1) = 0 \quad (\Sigma_\theta)$$

and in terms of normal equation:

$$B^T \Sigma_\theta^{-1} B (X_2 - X_1) = 0$$

Adding the above equation to the initial NEQ system, we have:

$$(N + B^T \Sigma_\theta^{-1} B)(\Delta X) = K + B^T \Sigma_\theta^{-1} B (X_R - X_{apr})$$

Σ_θ is a diagonal matrix of small variances over the 14 transformation parameters.

Datum Definition in CATREF

The normal equation is singular: rank deficiency of 14 equal to the datum definition parameters. The combined frame could be defined by, e.g.:

- Fixing to given values 14 parameters among those to be estimated
- Using minimum constraint equation over a selected set of stations of a reference TRF solution R . Having

$$X_R = X_C + A\theta \quad (9)$$

Least squares give
$$\theta = \overbrace{(A^T A)^{-1} A^T}^{\mathbf{B}} (X_R - X_C)$$

To have X_C expressed in the same frame as X_R (i.e. $\theta = 0$), we can write

$$B(X_R - X_C) = 0 \quad (\Sigma_\theta)$$

and in terms of normal equation

$$B^T \Sigma_\theta^{-1} B (X_R - X_C) = 0 \quad (10)$$

Equation (10) is added to the normal equation (8) of the combination model.

Variance Component Estimation

Degree of Freedom Estimator (Unbiased)

$$\sigma_0^2)_s = \frac{v_s^T P_s v_s}{f_s} \quad (11)$$

with v_s the residual vector and f_s the redundancy factor estimated by

$$f_s = (6n_p)_s + n_{eop})_s - \text{tr}(A_s \nu A_s^T P_s) \quad (12)$$

- $(n_p)_s$: number of points of solution s
- $(n_{eop})_s$: number of EOPs of solution s
- ν : inverse of the normal matrix
- A_s : design matrix of solution s
- P_s : inverse of variance matrix of solution s ($P_s = \Sigma_s^{-1}$)

Classical Estimator

$$\sigma_0^2)_s = \frac{v_s^T P_s v_s}{(6n_p)_s + n_{eop})_s - \frac{(6n_p)_s + n_{eop})_s}{n_{obs}} \times n_{unk}} \quad (13)$$

with n_{obs} number of observations and n_{unk} number of unknowns

RMS & Weighted RMS

$$RMS_{3D})_s^2 = \frac{\sum_i^{n_p)_s} v_X^2)_i + v_Y^2)_i + v_Z^2)_i}{f_s^X} \quad (14)$$

with $f_s^X = 3n_p)_s - tr_X(A_s \nu A_s^T P_s)$

$$RMS_{2D})_s^2 = \frac{\sum_i^{n_p)_s} v_E^2)_i + v_N^2)_i}{\frac{2}{3} f_s^X} \quad (15)$$

$$RMS_{Up})_s^2 = \frac{\sum_i^{n_p)_s} v_{Up}^2)_i}{\frac{1}{3} f_s^X} \quad (16)$$

$$\overline{RMS}_{3D})^2 = \frac{\sum_i^{n_p)_s} \frac{v_X^2)_i}{\sigma_X^2)_i} + \frac{v_Y^2)_i}{\sigma_Y^2)_i} + \frac{v_Z^2)_i}{\sigma_Z^2)_i}}{\left(\sum_i^{n_p)_s} \frac{1}{\sigma_X^2)_i} + \frac{1}{\sigma_Y^2)_i} + \frac{1}{\sigma_Z^2)_i}\right) \times \frac{f_s^X}{3n_s}} \quad (17)$$

$$\overline{RMS}_{2D})^2 = \frac{\sum_i^{n_p)_s} \frac{v_E^2)_i}{\sigma_E^2)_i} + \frac{v_N^2)_i}{\sigma_N^2)_i}}{\left(\sum_i^{n_p)_s} \frac{1}{\sigma_E^2)_i} + \frac{1}{\sigma_N^2)_i}\right) \times \frac{2}{3} \times \frac{f_s^X}{3n_s}} \quad (18)$$

$$\overline{RMS}_{Up})^2 = \frac{\sum_i^{n_p)_s} \frac{v_{Up}^2)_i}{\sigma_{Up}^2)_i}}{\left(\sum_i^{n_p)_s} \frac{1}{\sigma_{Up}^2)_i}\right) \times \frac{1}{3} \times \frac{f_s^X}{3n_s}} \quad (19)$$

The same estimators are computed for velocities and EOP parameters.

Other RMS's

$$RMS_{3D})^2 = \frac{\sum_i^{n_p)_s} v_X^2)_i + v_Y^2)_i + v_Z^2)_i}{3n_p)_s - 1} \quad (20)$$

$$RMS_{2D})^2 = \frac{\sum_i^{n_p)_s} v_E^2)_i + v_N^2)_i}{2n_p)_s - 1} \quad (21)$$

$$RMS_{Up})^2 = \frac{\sum_i^{n_p)_s} v_{Up}^2)_i}{n_p)_s - 1} \quad (22)$$

$$\overline{RMS}_{3D})^2 = \frac{\sum_i^{n_p)_s} \frac{v_X^2)_i}{\sigma_X^2)_i} + \frac{v_Y^2)_i}{\sigma_Y^2)_i} + \frac{v_Z^2)_i}{\sigma_Z^2)_i}}{\sum_i^{n_p)_s} \frac{1}{\sigma_X^2)_i} + \frac{1}{\sigma_Y^2)_i} + \frac{1}{\sigma_Z^2)_i}} \quad (23)$$

$$\overline{RMS}_{2D})^2 = \frac{\sum_i^{n_p)_s} \frac{v_E^2)_i}{\sigma_E^2)_i} + \frac{v_N^2)_i}{\sigma_N^2)_i}}{\sum_i^{n_p)_s} \frac{1}{\sigma_E^2)_i} + \frac{1}{\sigma_N^2)_i}} \quad (24)$$

$$\overline{RMS}_{Up})^2 = \frac{\sum_i^{n_p)_s} \frac{v_{Up}^2)_i}{\sigma_{Up}^2)_i}}{\sum_i^{n_p)_s} \frac{1}{\sigma_{Up}^2)_i}} \quad (25)$$

Constraints Handling in CATREF modules

- **Remove Constraints :** $(\Sigma_s^{unc})^{-1} = (\Sigma_s^{est})^{-1} - (\Sigma_s^{const})^{-1}$
- **Add Minimum Constraints (MC):** $(\Sigma_s^{mc})^{-1} = (\Sigma_s^{unc})^{-1} + (B^T \Sigma_\theta^{-1} B)$
where $B = (A^T A)^{-1} A^T$
- **Compute Solution with MC:** $\bar{X}_s = \Sigma_s^{mc} [(\Sigma_s^{est})^{-1} X_s^{est} - (\Sigma_s^{const})^{-1} X_s^{const}]$
- **Augment the loosely constrained solution by minimum constraints using:**

$$\Sigma_s^{mc} = \Sigma_s^{est} - \Sigma_s^{est} B^T (B \Sigma_s^{est} B^T + \Sigma_\theta)^{-1} B \Sigma_s^{est}$$

Epoch of Minimal Position Variance

For a given station with position vector X at epoch t_s and velocity vector \dot{X} , the variance propagation law gives its variance at epoch t as:

$$\begin{aligned} \text{var}(X(t)) = & \text{var}(X(t_s)) + 2 \times (t - t_s) \times \text{cov}(X, \dot{X}) \\ & + (t - t_s)^2 \times \text{var}(\dot{X}) \end{aligned} \quad (26)$$

The Epoch of Minimal Position Variance t is the epoch which minimizes the variance of the station positions so that:

$$\frac{d[\text{tr}(\text{var}(X(t)))]}{dt} = 0 \quad (27)$$

Note that we minimize the *trace* of the variance, so that:

$$t = t_s - \frac{[\text{cov}(x, \dot{x}) + \text{cov}(y, \dot{y}) + \text{cov}(z, \dot{z})]}{[\text{var}(\dot{x}) + \text{var}(\dot{y}) + \text{var}(\dot{z})]} \quad (28)$$

CATREF Combination Strategy

- Remove initial constraints (if any) from individual SINEX files**
- Apply Minimum Constraints equally to all individual SINEX files**
- Combine all MC'd SINEX files**
- Detect and properly handle outliers (de-weight or reject)**
- Locate discontinuities (in case of time series combination)**
- Iterate**
- Scale the variance-covariance matrices by the estimated variance factors**
- Re-iterate until Variance of Unit Weight (σ_0) is close to unity**