1	Sub-daily signals in GPS observations and their effect at semi-annual and annual
2	periods
3	
4	Matt A. King
5	School of Civil Engineering and Geosciences, Newcastle University, Newcastle upon
6	Tyne, NE1 7RU, United Kingdom
7	E: m.a.king@ncl.ac.uk; P: +44 (0)191 222 7833; F: +44 (0)191 222 6502
8	
9	Christopher S. Watson
10	Centre for Spatial Information Science, School of Geography and Environmental Studies,
11	University of Tasmania, Private Bag 76, Hobart, Tasmania, 7001, Australia
12	
13	Nigel T. Penna, Peter J. Clarke
14	School of Civil Engineering and Geosciences, Newcastle University, Newcastle upon
15	Tyne, NE1 7RU, United Kingdom
16	
17	Abstract: Estimates of seasonal geophysical loading from GPS may be biased by
18	propagated unmodeled sub-daily signals. Although the major geophysical signals at semi-
19	diurnal and diurnal frequencies are now routinely modeled in GPS analyses, the
20	characteristics of unmodeled or mismodeled sub-daily signals are not well known. Here,
21	using site coordinates estimated every 5 minutes, we examine the sub-daily coordinate
22	spectral characteristics for ~90 global GPS sites. Unmodeled signals with amplitudes at
23	the 10 mm level are present at frequencies between $\sim 1/day$ and the Nyquist frequency.
24	These are shown to propagate into 24 h solutions with (among other frequencies) annual

- and semi-annual periods with amplitudes up to 5 mm, with a median amplitude in the
- 26 height component of 0.8 mm (annual) and 0.6 mm (semi-annual). They are shown to bias
- 27 low-degree spherical harmonics estimates of geophysical loading at the level of 5-10%,
- although the exact effect will be network dependent.

An edited version of this paper was published by AGU. Copyright (2008) American Geophysical Union.

King, M. A., C. S. Watson, N. T. Penna, and P. J. Clarke (2008), Subdaily signals in GPS observations and their effect at semiannual and annual periods, Geophys. Res. Lett., 35, L03302, doi:10.1029/2007GL032252.

29 1. Introduction

30 Geodetic measurements of periodic deformations of the Earth at annual and semi-annual 31 timescales provide important information on the global water cycle [Blewitt et al., 2001; 32 Mangiarotti et al., 2001; van Dam and Wahr, 1998; Wu et al., 2003]. GPS measurements 33 are of particular importance due to the spatial density and distribution of the global GPS 34 network [Wu et al., 2003]. However, GPS estimates of long (semi-annual to annual) 35 period surface deformations are not currently in close agreement with independent 36 GRACE estimates, for example [King et al., 2006; van Dam et al., 2007]. Of particular 37 relevance is the effect of propagation of unmodeled or mis-modeled sub-daily GPS 38 signals into annual, semi-annual and other long-period signals [Penna and Stewart, 2003; 39 Stewart et al., 2005], sometimes occurring with admittances of greater than 100% [Penna 40 et al., 2007]. For example, using conventional precise point positioning (PPP) techniques 41 with data from International GNSS Service (IGS; [Dow et al., 2005]) site KARR (21°S, 42 117°E), Penna et al. [2007] showed that an unmodeled signal of 3.4 mm amplitude with 43 period 12 h (S2) in the north component propagates into a 4.2 mm amplitude semi-annual 44 signal in the height component, an admittance of >120%. The accurate estimation of 45 deformation (normally of the order of a few mm) at seasonal timescales using GPS 46 therefore requires a rigorous treatment of sub-daily geophysical and non-geophysical 47 systematic error sources.

48

Sub-daily periodic signals affecting GPS observations may originate from relatively wellknown phenomena such as solid Earth tides, ocean tide loading, atmospheric pressure
loading and higher-order ionospheric delays. Other sub-daily effects include inadequate
satellite orbit modeling, tropospheric mapping function errors and multipath (see also *Rav*

53 et al. [2007]). However, only solid Earth tide and ocean tide loading displacements are 54 currently routinely modeled at the observation level in GPS data analyses and given the 55 potential impact of the aforementioned admittances, errors in the modeling of all sub-56 daily phenomena must be considered (see *Watson et al.* [2006] for an example dealing 57 with two disparate solid Earth tide models). The spectral characteristics of the unmodeled 58 signal sources are sparsely understood [Fritsche et al., 2005; Tregoning and van Dam, 59 2005] and we note that sub-daily signals have been identified in Earth orientation 60 parameters [Rothacher et al., 2001], tropospheric zenith delay estimates [Humphreys et 61 al., 2005] and coordinate time series [Khan and Scherneck, 2003] derived from GPS 62 observations. In each of these cases the sub-daily spectrum has only been partially 63 explained and the influence of these signals on standard 24 h GPS coordinate time series 64 is not yet known.

65

To better understand the range and distribution of signals at sub-daily periods influencing 66 GPS analyses, we examine the frequency content of sub-daily coordinate time series for 67 68 ~90 globally distributed GPS sites. Through the simultaneous analysis of conventional 69 24 h GPS solutions we also investigate and quantify the propagation of these highfrequency signals into spurious low-frequency signals at annual and semi-annual periods. 70 71

72 **2. Method and data**

73 We analyzed GPS data collected between 2000.0 and 2006.0 at 90 of the IGS IGb00 74 reference sites (Figure 1) using the PPP strategy in GIPSY/OASIS v4 [Zumberge et al., 75 1997]. In contrast to conventional positioning analyses, we estimate site coordinates every 76 5 minutes, refining a strategy previously used to measure ocean tides [King and Aoki, 77 2003] and ocean tide loading displacements [King, 2006]. First, the pseudorange data for 78 each site session are smoothed using the carrier phase and then both the pseudorange and 79 carrier data are decimated to 5 minute intervals. Next, the Jet Propulsion Laboratory (JPL) 80 fiducial satellite orbits, clocks and Earth orientation parameters are held fixed, while 81 station coordinates and tropospheric zenith delays are estimated at each epoch as random 82 walk parameters and receiver clocks as a white noise process. Random walk process noise 83 was set at 60 mm/ \sqrt{h} and 4.8 mm/ \sqrt{h} for the coordinates and tropospheric parameters 84 respectively. A range of coordinate process noise values were tested with little difference 85 found in the amplitude of the dominant sub-daily spectrum. The selected value is loose 86 [King and Aoki, 2003] in order to avoid any possibility of over-smoothing the time series. 87 Ambiguities were not fixed to integers. Solid Earth tides and ocean tide loading 88 displacements were modeled according to IERS2003 standards [McCarthy and Petit, 89 2004] and the TPXO6.2 ocean tide model convolved through Green's functions 90 respectively [Egbert and Erofeeva, 2002; Agnew, 1997]. To reduce day boundary jumps, 91 data were processed in 30 h batches and then subsequently windowed to span a single 92 24 h period covering one UT day. 93

We note that using a simplified GPS model for site coordinates estimated every 24 h, the
work of *Stewart et al.* [2005] predicts the existence of spurious low frequency signals in

96 coordinate time series as a result of unmodeled periodic signals at diurnal and semi-97 diurnal frequencies. The same theory allows for spurious signals to be present even when 98 coordinates are generated at high rates, such as in our 5 minute solutions, since the effect 99 of the repeat period of the satellite constellation remains. To examine this, Eq. 30 of 100 Stewart et al. [2005] was evaluated for the major tidal constituents for a period of ten 101 years. Analysis of the resultant time series spectra suggests that in addition to the real 102 input signal, spurious sub-daily signals may exist in our time series at sub-daily frequencies, but with amplitudes three orders of magnitude smaller than the real signal. 103 104 No long-period spurious signals were predicted using the 5 minute solutions. These 105 results were confirmed using a realistic GPS simulator [King et al., 2003]. Since these 106 effects are small, the high-frequency component of our 5 minute solution coordinate time 107 series is expected to be influenced most significantly by unmodeled or mismodeled 108 signals as previously discussed. The low-frequency component of the 5 minute solution 109 spectra is, however, expected to be free from spurious propagated signals. 110 111 To compare with these solutions, we repeated the GPS data analysis except that site

112 coordinates were estimated every 24 h and using only data in that window (i.e.,

113 conventional 24 h GPS PPP analyses with ambiguities not fixed to integers). Otherwise,

114 the solutions were identical to those from which the sub-daily signals were estimated,

including the modeling of ocean tide loading displacements and solid Earth tides.

116 **3. Coordinate time series analysis**

117 **3.1 Sub-daily spectra**

118 We computed the coordinate time series amplitude spectra, using the approach of *Scargle* 119 [1982] as described in *Press et al.* [1992], after sub-sampling to one coordinate per 0.5 h and removing outliers defined by a tolerance of ± 4 times the inter-quartile range. Typical 120 high-frequency spectra for the three coordinate components are shown for site GOLD in 121 122 Figure 2. Signals are evident and observed at all sites at or near several major tidal 123 frequencies, such as K1, K2, S1, S2, but also at other frequencies including the harmonics 124 of K1. The spectra show some site-to-site and component-to-component variability with 125 respect to relative signal magnitude and the exact period of the signal near K1 varies from 126 site to site, possibly due to multipath [Georgiadou and Kleusberg, 1988]. Amplitudes are 127 typically several millimeters at ~K1, K2, S1 and S2, although can exceed 10 mm at some 128 sites at these frequencies. This variability shows no obvious geographical correlation or 129 dependence.

130

131 To test the constancy of these signals over the time series, we computed short-time 132 Fourier transforms (spectrograms) for each site and compared these with those produced 133 from simulated time series. The spectrograms used a second-order Goertzel algorithm 134 [Burrus and Parks, 1985] approach enabling specific attention to the diurnal and semi-135 diurnal bands. To generate the simulated time series, firstly a harmonic analysis was 136 performed on the entire time series and then a coordinate time series prediction made 137 based on the determined time-constant (in amplitude and phase) constituent frequencies. 138 The spectrogram was computed for this predicted time series and therefore shows only 139 the effect of the diurnal and semi-diurnal constituents shifting in and out of phase.

140 Through comparison, the spectrograms of the observed time series suggest a time-varying 141 behavior in the semi-diurnal and diurnal frequency bands, with Figure 3 an example for 142 the height component of BAHR. This time-varying behavior will add complexity to any 143 resulting long-period signals since it is not a simple time-constant systematic error as 144 considered in *Penna et al.* [2007].

145

146 The sources of these sub-daily signals can, at present, only be partially explained. 147 Previous analyses have reported biases in K1 and K2 estimates using GPS (see e.g., 148 Schenewerk et al. [2001]) with inadequate satellite orbit modeling and multipath 149 suggested as possible causes. For the S1 and S2 signals, *Tregoning and van Dam* [2005] 150 show atmospheric pressure loading displacements of the order of 0.5-1.5 mm at these 151 frequencies, although these are too small to explain a large portion of the signal observed 152 in our time series. The clear latitude dependent relationship of the S1 and S2 atmospheric 153 loading displacements is also not evidenced in our time series. Residual tropospheric 154 delay errors may contribute to the S1 signals, and higher-order ionospheric effects (not 155 taken in consideration in our analysis) may be partially responsible for the signal in the 156 diurnal frequency band, but its sub-daily characteristic at a wide range of sites is not yet 157 well known [Fritsche et al., 2005]. Residual solid Earth tide and ocean tide loading 158 signals are expected to be typically less than 1-2 mm at these frequencies at the majority 159 of sites [see Penna et al., 2007]. The observed spectra are therefore largely unexplained at 160 present. However, as previously mentioned, their presence in GPS analyses involving 161 conventional 24 h sessions, regardless of their origin, may result in spurious long-period 162 signals at periods of distinct geophysical interest.

164 **3.2 Propagation to long periods**

165 In order to assess the effects of these signals on 24 h solutions, the conventional 24 h 166 solution was compared with the high rate analysis. The 24 h coordinate time series were 167 linearly interpolated to 0.5 h and differenced from the time series described in Section 168 3.1. This differencing removes any common geophysical signal and common mode noise. 169 The resultant difference time series then contains unmodeled sub-daily signals (from the 170 0.5 h solutions) and any resulting long-period propagated signals. It is important to note 171 for clarity that *i*) all common long-period (>1 day) geophysical signal is differenced, and 172 *ii)* that sub-daily signals in all three coordinate components propagate into the height 173 coordinate time series [Penna et al., 2007]. The amplitude spectra of these differenced 174 time series were then computed, revealing significant signals with, or close to, annual and 175 semi-annual periods. In some cases, signals were evident also at 1/3 and 1/4 years. 176 Amplitude spectra for a selection of sites are shown in Figure 4. 177 Fitting offset, linear rate and annual and semi-annual periodic terms to these differenced 178 179 time series reveals the level of propagation at each site, as shown in Figure 1. Annual 180 propagated signals reach ~4.2 mm (height), 1.0 mm (north) and 2.4 mm (east), with 181 corresponding median values of 0.8 mm, 0.3 mm and 0.6 mm. Semi-annual propagated 182 signals reach ~3.8 mm (height), 0.9 mm (north) and 5.5 mm (east), with corresponding 183 median values of 0.6 mm, 0.2 mm and 0.4 mm.

184

185 Fitting only annual, semi-annual and linear terms leaves long-period signal (periods

186 longer than ~3 months) in the time series, which we attribute to arise from the time-

187 varying sub-daily signals producing broad spectral peaks. These include the harmonics of

188 one year plus signal just greater than one year which could bias velocity estimates

189 [*Blewitt and Lavallée*, 2002]. This residual noise contributes to GPS coordinate time

190 series noise at the level of a few millimeters, on average.

191

192 4. Discussion and Conclusions

193 The signal present in these differenced time series would normally be indistinguishable 194 from real geophysical signals of interest in conventional 24 h time series and hence would 195 bias per-site estimates of low frequency geophysical loading and mass transfer signals. 196 Comparing the amplitudes and phases of the semi-annual and annual terms (Figure 1) 197 over western Europe, where the site density is greatest, suggests a level of signal 198 coherence. However, signal coherence is not evident over larger regions (e.g., Australia), 199 where the site density is lower. The level of bias will, therefore, be specific to each 200 chosen study region. .

201

202 Computing their effect on low-degree (n<=4) spherical harmonic coefficients of non-203 secular global surface mass loading, reveals that, for this 90-site network, they may bias 204 estimates by up to 5-10%, plus add random noise to their solution. Inferred loading 205 estimates from time periods earlier than those considered here (pre-2000) may be subject 206 to larger site-by-site biases due to worse sub-daily modeling at that time [Watson et al., 207 2006] and greater effects from individual stations due to decreased station density. For 208 example, Blewitt et al. [2001], used a cumulative IGS time series that, from 1994 until at 209 least 2004, included insufficient or erroneous sub-daily solid earth tide models and fewer 210 stations than used here. Furthermore, inter-comparison of GPS time series with GRACE

data at semi-annual annual periods [*e.g., King et al., 2006*] will be affected by these
errors.

213

214 Different orbit/clock products may also induce different sub-daily errors. Indeed, 215 determining sub-daily solutions on a 15 site subset of the network using IGS products 216 instead of JPL ones produced similar results but, when compared to the JPL spectra, the 217 IGS spectra contained considerably broader peaks at sub-daily frequencies with typically 218 larger amplitudes. Greater levels of site-by-site long-period signal bias would therefore be 219 expected, with consequently larger (systematic and/or random) errors in low degree 220 spherical harmonics derived from them. 221 222 To address the biases we have identified, the source(s) of these unmodeled signals must 223 be determined. Satellite orbit modeling error is perhaps the most likely source of large 224 (>2 mm) signals around K1 and K2 frequencies together with multipath [Ray et al., 225 2007]. Candidate causes of the S1 and S2 signals are residual tropospheric delay and 226 mapping function errors as well as atmospheric pressure loading and higher order 227 ionospheric effects. In the absence of models accurate to ~0.1 mm, conventional 24 h 228 'static' solutions are not ideal and alternative parameterizations may need to be 229 considered when analyzing GPS observation data for seasonal atmospheric, hydrologic 230 and oceanic loading studies. 231

232 Acknowledgements

- 233 We thank the IGS community for provision of GPS data, JPL for GIPSY software,
- 234 satellite orbits and clocks, Duncan Agnew for making SPOTL available and Gary Egbert
- for making TPXO6.2 available. MAK was supported by a NERC postdoctoral fellowship.

237 References

- Agnew, D. C. (1997), NLOADF: A program for computing ocean-tide loading, J.
- 239 *Geophys. Res.*, 102, 5109-5110.
- 240 Blewitt, G., and D. Lavallée (2002), Effect of annual signals on geodetic velocity, J.
- 241 Geophys. Res., 107, doi:10.1029/2001JB000570.
- 242 Blewitt, G., D. Lavallée, P. Clarke, and K. Nurutdinov (2001), A New Global Mode of
- Earth Deformation: Seasonal Cycle Detected, *Science*, *294*, 2342-2345, DOI:
- 244 2310.1126/science.1065328.
- 245 Burrus, C. S., and T. W. Parks. (1985), DFT/FFT and Convolution Algorithms, 232 pp.,
- 246 John Wiley & Sons, New York, NY.
- 247 Dow, J. M., R. E. Neilan, and G. Gendt (2005), The International GPS Service:
- Celebrating the 10th anniversary and looking to the next decade, *Advances in Space Research*, *36*, 320-326.
- 250 Egbert, G. D., and S. Y. Erofeeva (2002), Efficient inverse modeling of barotropic ocean
- 251 tides, J. Atmos. Ocean. Technol., 19, 183-204.
- 252 Fritsche, M., R. Dietrich, C. Knofel, A. Rulke, S. Vey, M. Rothacher, and P.
- 253 Steigenberger (2005), Impact of higher-order ionospheric terms on GPS estimates,
- 254 *Geophys. Res. Lett.*, *32*, L23311, doi:23310.21029/22005GL024342.
- 255 Georgiadou, Y., and A. Kleusberg (1988), On carrier signal multipath effects in relative
- 256 GPS positioning, *Manuscr. Geodaet.*, 13, 172-179.
- 257 Humphreys, T. E., M. C. Kelley, N. Huber, and P. M. Kintner (2005), The semidiurnal
- variation in GPS-derived zenith neutral delay, *Geophys. Res. Lett.*, 32, L24801,
- doi:24810.21029/22005GL024207.

- 260 Khan, S. A., and H. G. Scherneck (2003), The M₂ ocean tide loading wave in Alaska:
- vertical and horizontal displacements, modelled and observed, J. Geodesy, 77, 117-
- 262 127, doi: 110.1007/s00190-00003-00312-y.
- 263 King, M. (2006), Kinematic and static GPS techniques for estimating tidal displacements
- with application to Antarctica, J. Geodyn., 41, 77-86,
- 265 doi:10.1016/j.jog.2005.1008.1019.
- 266 King, M., and S. Aoki (2003), Tidal observations on floating ice using a single GPS
- 267 receiver, *Geophys. Res. Lett.*, 30, 1138 doi:1110.1029/2002GL016182.
- 268 King, M., R. Coleman, and L. Nguyen (2003), Spurious periodic horizontal signals in
- sub-daily GPS position estimates, *J. Geodesy*, 77, 15-21, doi:10.1007/s00190-0000200308-z.
- 271 King, M. A., P. Moore, P. J. Clarke, and D. L. Lavallée (2006), Choice of optimal
- averaging radii for temporal GRACE gravity solutions, a comparison with GPS and
- 273 satellite altimetry, *Geophys. J. Int.*, *166*, 1-11, doi: 10.1111/j.1365-
- 274 1246X.2006.03017.x.
- 275 Mangiarotti, S., A. Cazenave, L. Soudarin, and J. F. Cretaux (2001), Annual vertical
- crustal motions predicted from surface mass redistribution and observed by space
- 277 geodesy, J. Geophys. Res., 106, 4277-4291.
- 278 McCarthy, D. D., and G. Petit (2004), IERS Conventions (2003), IERS Technical Note,
- 279 127 pp, Frankfurt am Main: Verlag des Bundesamts für Kartographie und Geodäsie.
- 280 Penna, N. T., M. A. King, and M. P. Stewart (2007), GPS height time series: Short period
- origins of spurious long period signals, J. Geophys. Res., 112, B02402,
- 282 doi:02410.01029/02005JB004047.

283	Penna, N. T., and M. P. Stewart (2003), Aliased tidal signatures in continuous GPS height
284	time series, Geophys. Res. Lett., 30, 2184, doi:2110.1029/2003GL018828.

- 285 Press, W. H., S. A. Teukolsky, W. T. Vetterling, and F. B.P. (1992), Numerical Recipes in
- 286 FORTRAN 77: The Art of Scientific Computing, 2nd ed., Cambridge University Press,
- New York.
- Ray, J., Z. Altamimi, X. Collilieux, and T. Van Dam (2007), Anomalous harmonics in the
 spectra of GPS position estimates, *GPS Sol.*, doi:10.1007/s10291-007-0067-7.
- 290 Rothacher, M., G. Beutler, R. Weber, and J. Hefty (2001), High-frequency variations in
- Earth rotation from Global Positioning System data, J. Geophys. Res., 106, 13711-
- **292 13738**.
- Scargle, J. D. (1982), Studies in astronomical time series analysis. II. Statistical aspects of
 spectral analysis of unevenly spaced data, *Astronomical Journal*, 263, 835-853.
- 295 Schenewerk, M. S., J. Marshall, and W. Dillinger (2001), Vertical ocean-loading
- deformations derived from a global GPS network, J. Geod. Soc. Japan, 47, 237-242.
- 297 Stewart, M. P., N. T. Penna, and D. D. Lichti (2005), Investigating the propagation
- 298 mechanism of unmodelled systematic errors on coordinate time series estimated using
- least squares, J. Geodesy, 79, 479-489, doi:410.1007/s00190-00005-00478-00196.
- 300 Tregoning, P., and T. van Dam (2005), Atmospheric pressure loading corrections applied
- 301 to GPS data at the observation level, *Geophys. Res. Lett.*, *32*, L22310,
- 302 doi:22310.21029/22005GL024104.
- 303 van Dam, T., J. Wahr, and D. Lavallée (2007), A comparison of annual vertical crustal
- 304 displacements from GPS and Gravity Recovery and Climate Experiment (GRACE)
- 305 over Europe, J. Geophys. Res., 112, B03404, doi:03410.01029/02006JB004335.

- 306 van Dam, T. M., and J. Wahr (1998), Modeling Environment Loading Effects: a Review,
 307 *Phys. Chem. Earth*, *23*, 1077-1087.
- 308 Watson, C., P. Tregoning, and R. Coleman (2006), The impact of solid earth tide models
- 309 on GPS coordinate and tropospheric time series, *Geophys. Res. Lett.*, 33, L08306,
- 310 doi:08310.01029/02005GL025538.
- 311 Wu, X. P., M. B. Heflin, E. R. Ivins, D. F. Argus, and F. H. Webb (2003), Large-scale
- 312 global surface mass variations inferred from GPS measurements of load-induced
- deformation, *Geophys. Res. Lett.*, *30*, 1742, doi:1710.1029/2003GL017546.
- 314 Zumberge, J. F., M. B. Heflin, D. C. Jefferson, M. M. Watkins, and F. H. Webb (1997),
- 315 Precise point positioning for the efficient and robust analysis of GPS data from large
- 316 networks, J. Geophys. Res., 102, 5005-5017.
- 317
- 318



321 Figure 1:Height component semi-annual (top) and annual (bottom) amplitudes (left) and

322 phases (right) due to the propagation of unmodelled sub-daily signals.



325 Figure 2: Spectra of the GOLD coordinate time series generated from the sub-daily PPP

time series.



Figure 3: Spectrogram for the height component of site BAHR in the diurnal and semi-

diurnal frequency bands using the observed time series and a simulated time series for

BAHR based on assumed time-constancy of each constituent.





341 solutions for GOLD, BAHR and MAW1, arising from the propagation of unmodeled sub-

daily signals.