# Earth's changing mass distribution: Making the most of GRACE

# Frederik J Simons

F. A. Dahlen, Jessica C. Hawthorne, Dong V. Wang Princeton University

Mark A. Wieczorek

IPG Paris

Lei Wang Ohio State University NASA Goddard

Shin-Chan Han

Chris T. Harig, Kevin W. Lewis, Alain Plattner Princeton University









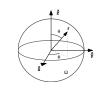
• The GRACE mission, in a nutshell



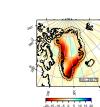
• The GRACE mission, in a nutshell



• *Theory:* Analysis of **noisy** and **incomplete** data on a **sphere** 

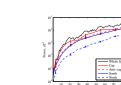


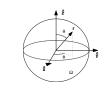
- The GRACE mission, in a nutshell
- Theory: Analysis of noisy and incomplete data on a sphere
- Application 1: Quantifying mass loss from glaciated regions

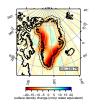




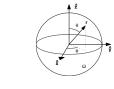
- The GRACE mission, in a nutshell
- *Theory:* Analysis of **noisy** and **incomplete** data on a **sphere**
- Application 1: Quantifying mass loss from glaciated regions
- Application 2: The spectral signature of the Martian magnetic field

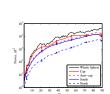


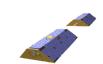




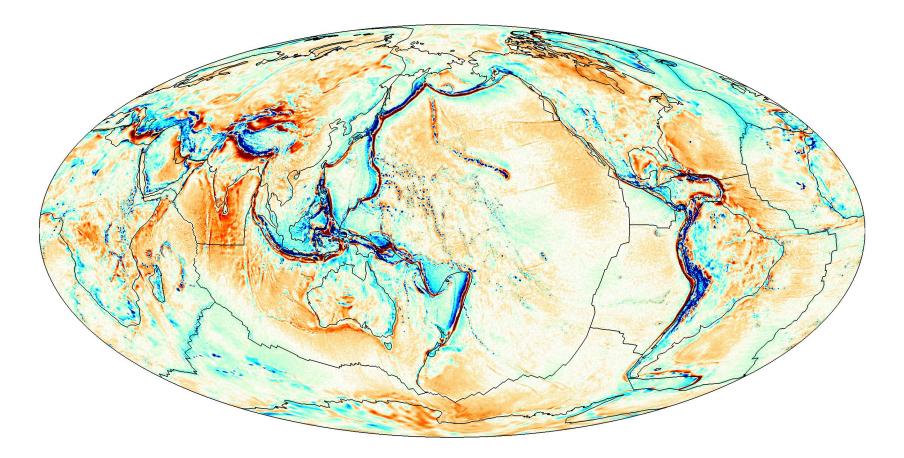
- The GRACE mission, in a nutshell
- *Theory:* Analysis of **noisy** and **incomplete** data on a **sphere**
- Application 1: Quantifying mass loss from glaciated regions
- Application 2: The spectral signature of the Martian magnetic field
- What have we learned? Conclusions & Outlook

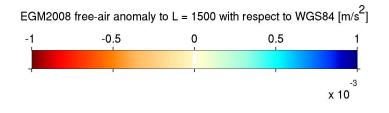




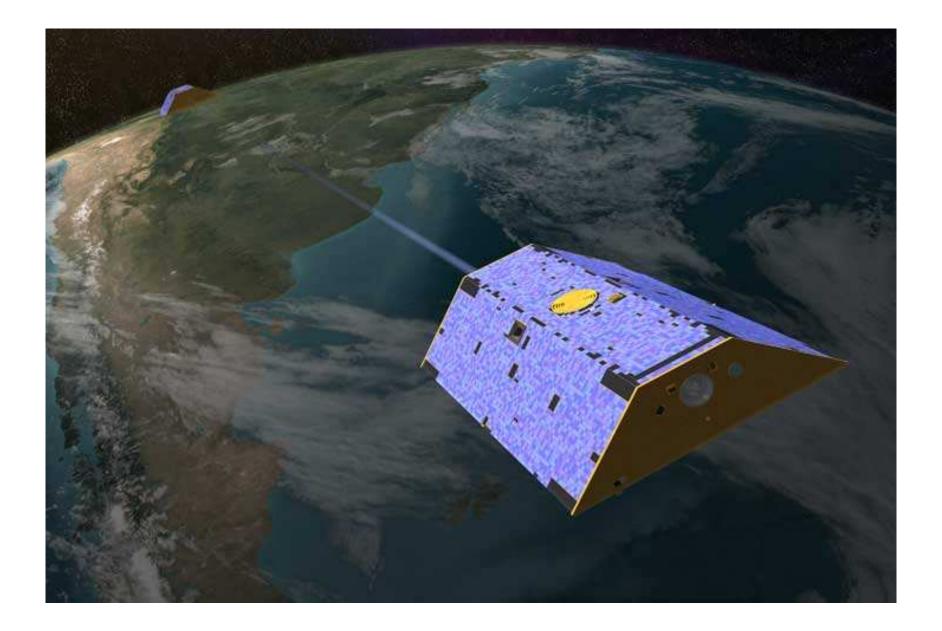


### Earth's gravity field is highly variable...





## ...and it changes over time



• The mission will precisely measure the planet's **shifting water masses** and map their effects on Earth's **gravity field**, yielding new information on the effects of **global climate change**.

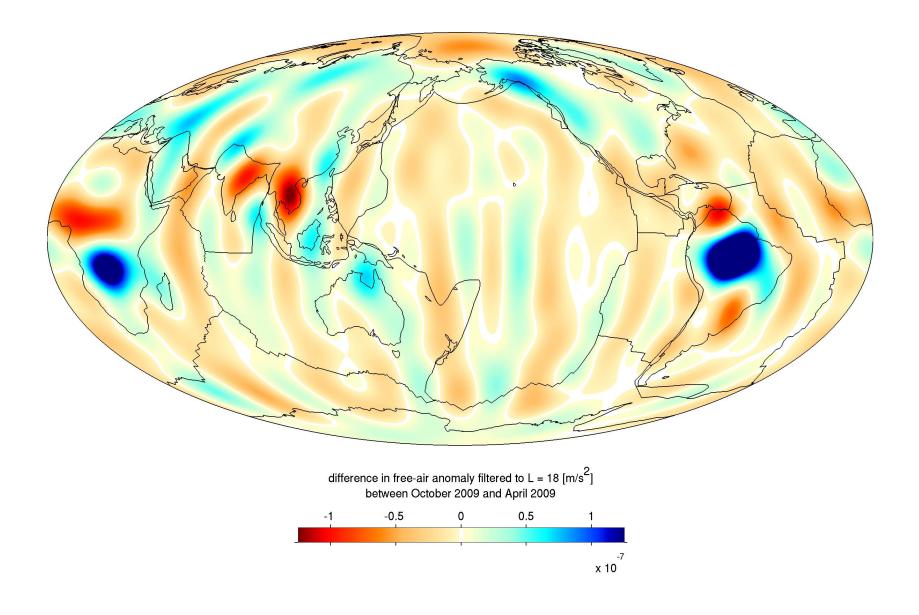
- The mission will precisely measure the planet's shifting water masses and map their effects on Earth's gravity field, yielding new information on the effects of global climate change.
- The mission will use a **microwave ranging system** to accurately measure changes in the speed and distance between two identical spacecraft flying in a polar orbit about 220 km apart, 500 km above Earth.

- The mission will precisely measure the planet's shifting water masses and map their effects on Earth's gravity field, yielding new information on the effects of global climate change.
- The mission will use a **microwave ranging system** to accurately measure changes in the speed and distance between two identical spacecraft flying in a polar orbit about 220 km apart, 500 km above Earth.
- The ranging system is so **sensitive** that it can detect separation changes as small as 10 microns about one-tenth the width of a human hair over a distance of 220 km.

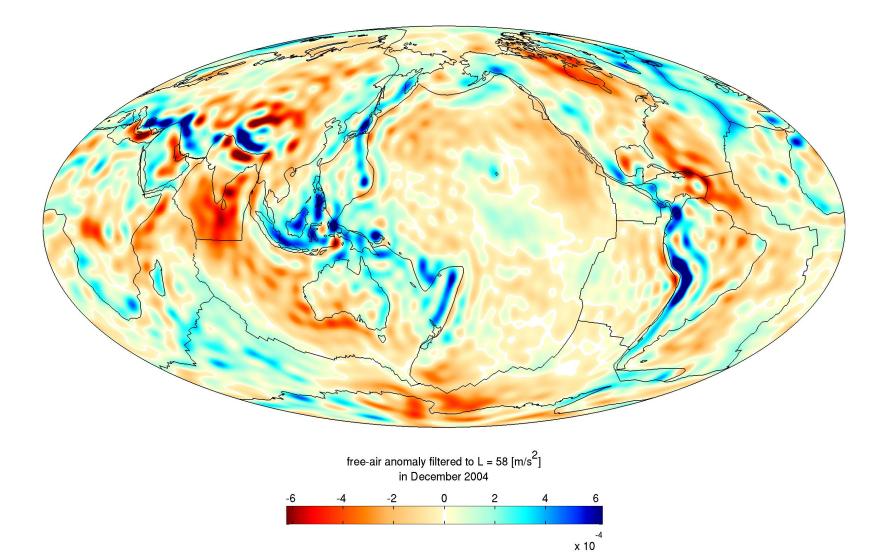
- The mission will precisely measure the planet's shifting water masses and map their effects on Earth's gravity field, yielding new information on the effects of global climate change.
- The mission will use a **microwave ranging system** to accurately measure changes in the speed and distance between two identical spacecraft flying in a polar orbit about 220 km apart, 500 km above Earth.
- The ranging system is so sensitive that it can detect separation changes as small as 10 microns — about one-tenth the width of a human hair over a distance of 220 km.
- The question is, of course:

with what spatial, temporal, and spectral resolution?

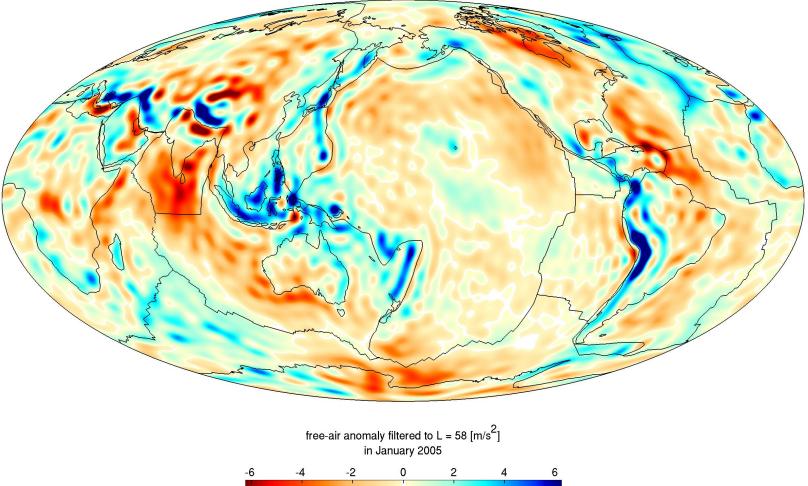
## The hydrological signal is big and large

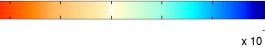


## What lurks in the high-frequency "noise"? – 1

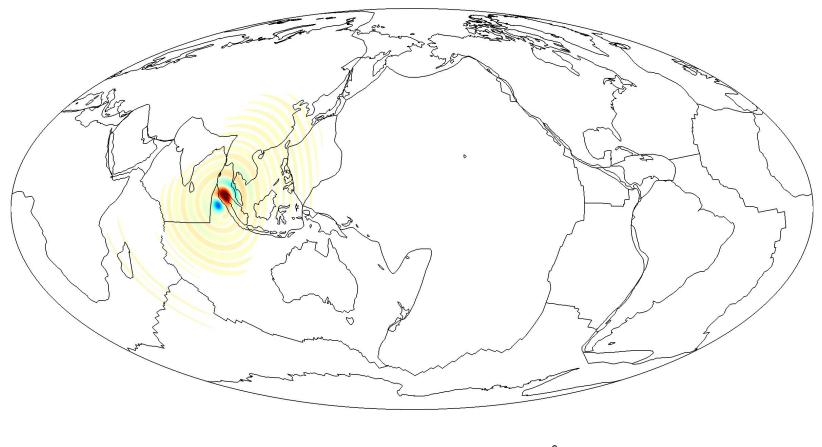


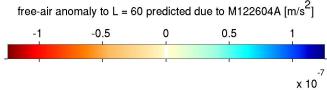
## What lurks in the high-frequency "noise"? – 2



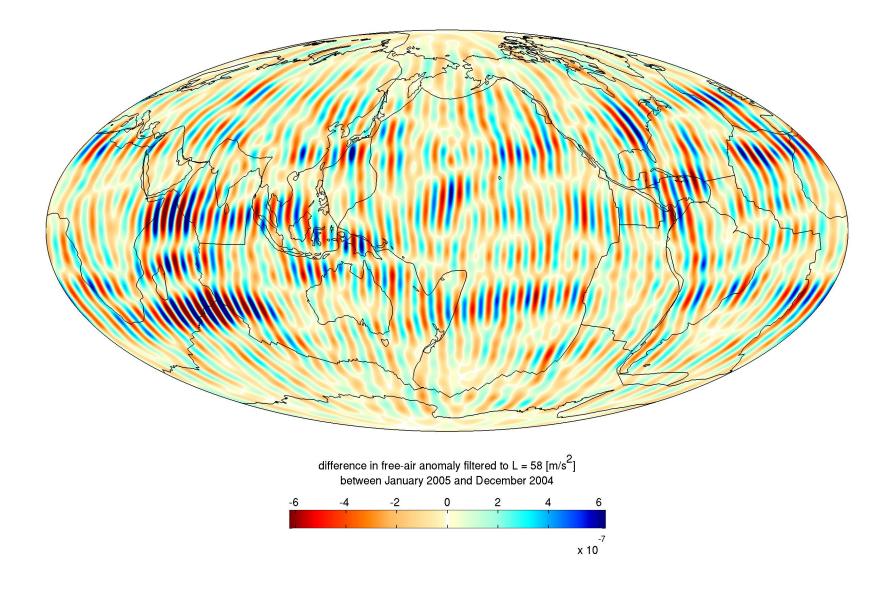


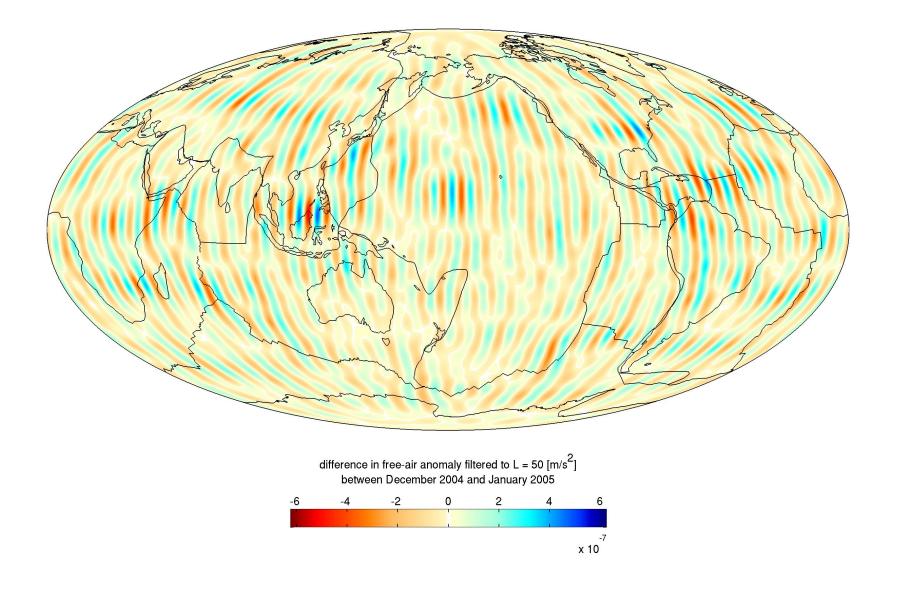
#### Earthquakes are small (even large ones)

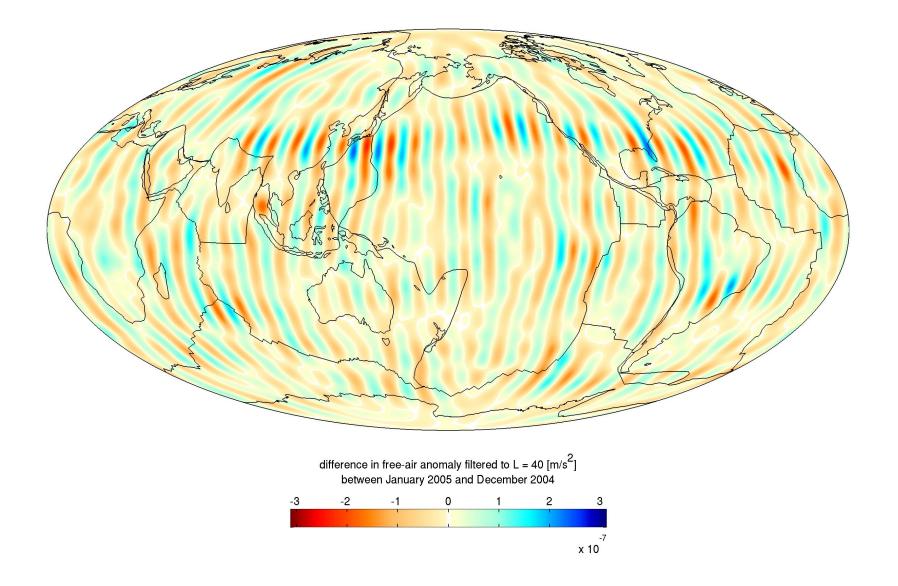


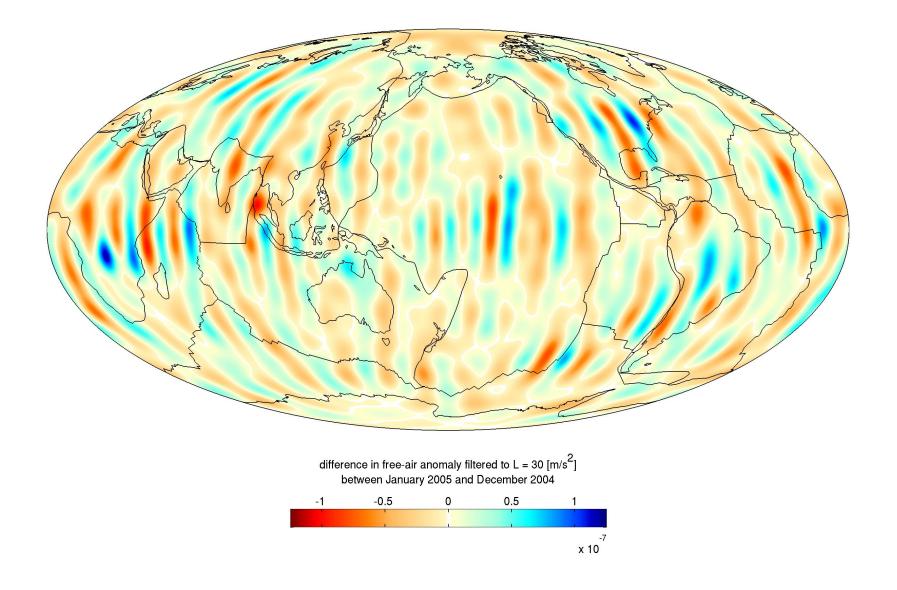


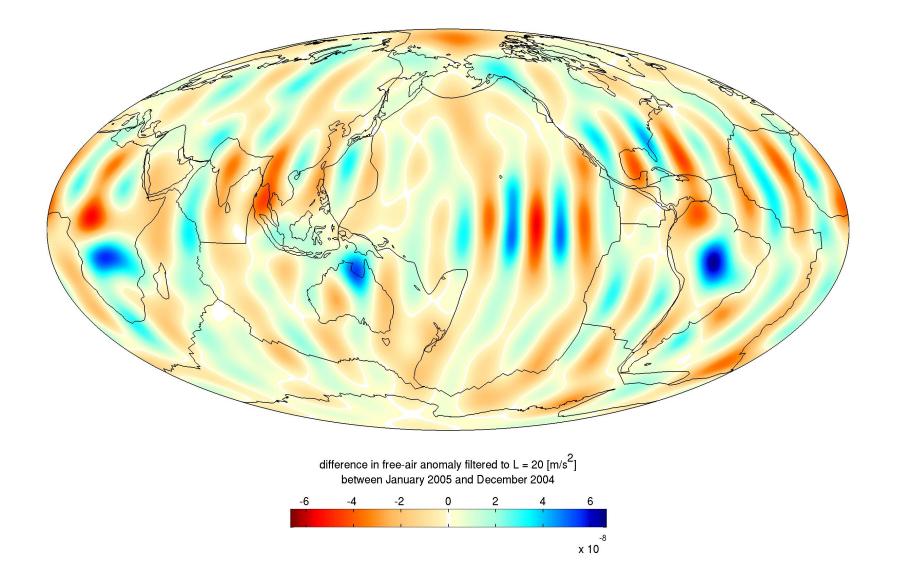
#### Difference Jan 2005 – Dec 2004











• Let's *forget* about the **hydrological signal** for the moment.



It is (more-or-less) straightforward to extract from the background.

- Let's *forget* about the **hydrological signal** for the moment.
   It is (more-or-less) straightforward to extract from the background.
- Let's *forget* about **earthquakes** for the moment.

They appear hopeless: even the largest ones look too small.





- Let's forget about the hydrological signal for the moment. It is (more-or-less) straightforward to extract from the background.
- Let's *forget* about **earthquakes** for the moment.

They appear hopeless: even the largest ones look too small.

Let's focus on the climate signal: longer-term, multi-annual trends.

How well does GRACE detect what may be going on with the world's ice caps?









- Let's *forget* about the **hydrological signal** for the moment. It is (more-or-less) straightforward to extract from the background.
- Let's forget about earthquakes for the moment.

They appear hopeless: even the largest ones look too small.

Let's focus on the climate signal: longer-term, multi-annual trends. How well does GRACE detect what may be going on with the world's ice caps?

Aware of the huge challenges to beat elevated noise levels at small spatial footprints, the community has developed a multitude of **filtering** methods to enhance signal-to-noise ratios and, in particular, to eliminate the prominent effect of the satellite orbits on the behavior of the solutions (**destriping**).







## Whither Greenland?

• What goes into the estimation?

## Whither Greenland?

- What goes into the estimation?
- Authors more-or-less *agree* on the *elastic* effects (Love numbers etc).

- What goes into the estimation?
- Authors more-or-less *agree* on the *elastic* effects (Love numbers etc).
- Authors more-or-less *agree* on the *visco-elastic* effects (PGR etc).

- What goes into the estimation?
- Authors more-or-less *agree* on the *elastic* effects (Love numbers etc).
- Authors more-or-less *agree* on the *visco-elastic* effects (PGR etc).
- Authors *disagree* on how to deal with **leakage**, how to **smooth**, filter and **average**, and how to incorporate the **statistical information** that is implicit in the GRACE solutions.

- What goes into the estimation?
- Authors more-or-less *agree* on the *elastic* effects (Love numbers etc).
- Authors more-or-less *agree* on the *visco-elastic* effects (PGR etc).
- Authors *disagree* on how to deal with **leakage**, how to **smooth**, filter and **average**, and how to incorporate the **statistical information** that is implicit in the GRACE solutions.
- Authors *disagree* on matters as fundamental as the choice of basis to represent the solution. Pixels? Mascons? Spherical harmonics? How do these choices influence the results?

## The problem – 1

The data collected in or limited to R are signal plus noise:

We may assume that  $n(\mathbf{r})$  is **zero-mean** and **uncorrelated** with the signal,

and consider the **noise covariance**:

In other words: we've got **noisy** and **incomplete** data, on a sphere,  $\Omega$ .

The data collected in or limited to R are signal plus noise:

$$d(\mathbf{r}) = \begin{cases} s(\mathbf{r}) + n(\mathbf{r}) & \text{if } \mathbf{r} \in R, \\ \text{unknown/undesired} & \text{if } \mathbf{r} \in \Omega - R. \end{cases}$$

We may assume that  $n(\mathbf{r})$  is **zero-mean** and **uncorrelated** with the signal,

$$\langle n(\mathbf{r}) \rangle = 0$$
 and  $\langle n(\mathbf{r})s(\mathbf{r}') \rangle = 0$ ,

and consider the **noise covariance**:

$$\langle n(\mathbf{r})n(\mathbf{r}')\rangle.$$

In other words: we've got **noisy** and **incomplete** data, on a sphere,  $\Omega$ .

The data collected in or limited to R are signal plus noise:

$$d(\mathbf{r}) = \begin{cases} s(\mathbf{r}) + n(\mathbf{r}) & \text{if } \mathbf{r} \in R, \\ \text{unknown/undesired} & \text{if } \mathbf{r} \in \Omega - R. \end{cases}$$

We may assume that  $n(\mathbf{r})$  is **zero-mean** and **uncorrelated** with the signal,

$$\langle n(\mathbf{r}) \rangle = 0$$
 and  $\langle n(\mathbf{r})s(\mathbf{r}') \rangle = 0$ ,

and consider the **noise covariance**:

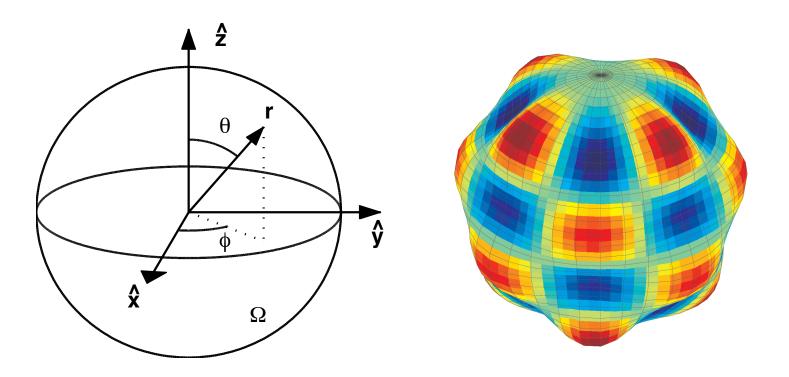
$$\langle n(\mathbf{r})n(\mathbf{r}')\rangle.$$

In other words: we've got **noisy** and **incomplete** data, on a sphere,  $\Omega$ .

To honor the spherical shape of the Earth, we work in the **spherical-harmonic** basis.

## **Spherical harmonics**

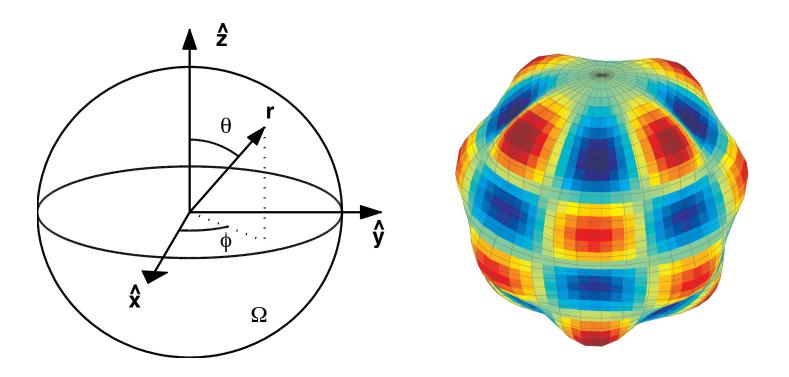
Scalar signals  $s(\mathbf{r})$  modeled on a unit sphere  $\Omega$ :



Spherical harmonics  $Y_{lm}(\mathbf{r})$  form an **orthonormal** basis on  $\Omega$ :

## **Spherical harmonics**

Scalar signals  $s(\mathbf{r})$  modeled on a unit sphere  $\Omega$ :



Spherical harmonics  $Y_{lm}(\mathbf{r})$  form an **orthonormal** basis on  $\Omega$ :

$$\int_{\Omega} Y_{lm} Y_{l'm'} \, d\Omega = \delta_{ll'} \delta_{mm'} \quad \text{and} \quad s(\mathbf{r}) = \sum_{lm}^{\infty} s_{lm} Y_{lm}(\mathbf{r}).$$

This is an *inverse problem*. It is *ill-posed*, so we modify it by *regularization*:

$$\int_{R} (s-d)^2 \, d\Omega = \text{minimum}.$$

This is an *inverse problem*. It is *ill-posed*, so we modify it by *regularization*:

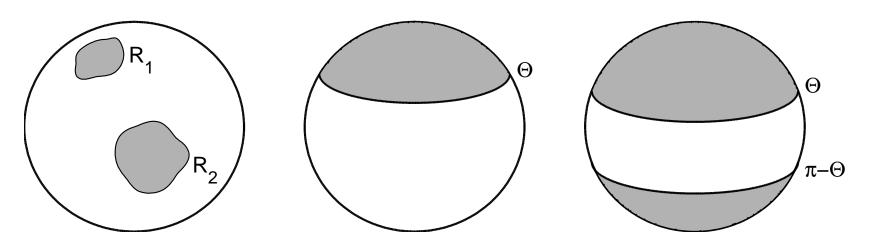
$$\int_{R} (s-d)^2 \, d\Omega + \eta \int_{\Omega-R} s^2 \, d\Omega = \text{minimum}$$

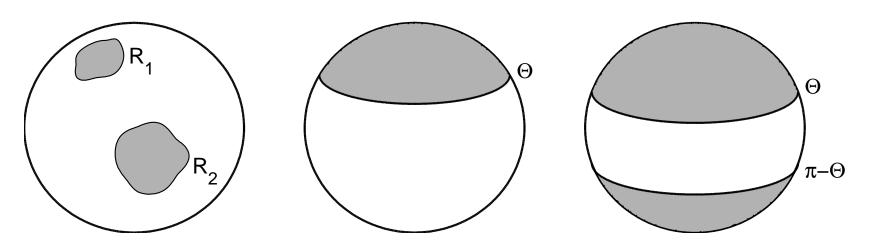
$$\int_{R} (s-d)^2 \, d\Omega = \text{minimum}.$$

This is an *inverse problem*. It is *ill-posed*, so we modify it by *regularization*:

$$\int_{R} (s-d)^2 \, d\Omega + \eta \int_{\Omega-R} s^2 \, d\Omega = \text{minimum}.$$

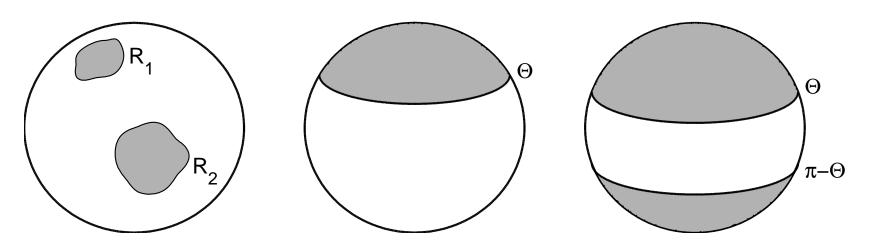
The statistics of the unknown signal and the noise dictate what  $\eta$  should be.





The spherical harmonics  $Y_{lm}$  are **not orthogonal** on R:

$$\int_{R} Y_{lm} Y_{l'm'} \, d\Omega = D_{lm,l'm'}$$

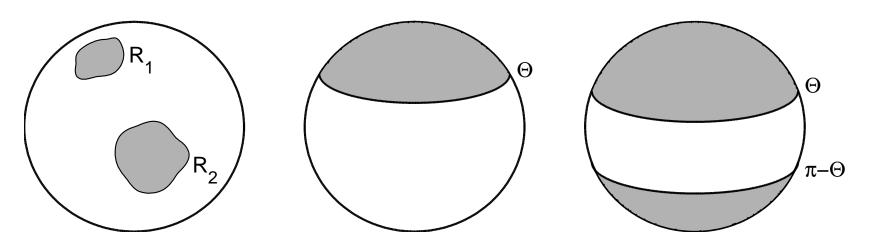


The spherical harmonics  $Y_{lm}$  are **not orthogonal** on R:

$$\int_{R} Y_{lm} Y_{l'm'} \, d\Omega = D_{lm,l'm'}$$

Orthogonality is a big deal, leakage is what happens when it's lost.

So we construct a new basis from the **eigenfunctions of** D.



The spherical harmonics  $Y_{lm}$  are **not orthogonal** on R:

$$\int_{R} Y_{lm} Y_{l'm'} \, d\Omega = D_{lm,l'm'}$$

Orthogonality is a big deal, leakage is what happens when it's lost.

So we construct a new basis from the **eigenfunctions of**  $\boldsymbol{D}.$ 

These new, doubly orthogonal, functions are called Slepian functions,  $g(\mathbf{r})$ .

Instead of *regularizing*, we form a *truncated* expansion:

$$\int_{R} (s-d)^2 \, d\Omega = \text{minimum}.$$

Instead of *regularizing*, we form a *truncated* expansion:

$$\hat{s}(\mathbf{r}) = \sum_{\alpha=1}^{J} \hat{s}_{\alpha} g_{\alpha}(\mathbf{r}).$$

$$\int_{R} (s-d)^2 \, d\Omega = \text{minimum}.$$

Instead of *regularizing*, we form a *truncated* expansion:

$$\hat{s}(\mathbf{r}) = \sum_{\alpha=1}^{J} \hat{s}_{\alpha} g_{\alpha}(\mathbf{r}).$$

The statistics of the unknown signal and the noise dictate what J should be.

### **Slepian functions**

Eigenvectors of  $\boldsymbol{D}$  expand to bandlimited Slepian functions:

that satisfy **Slepian's concentration problem** to the region R of area A:

The Shannon number, or sum of the eigenvalues,

is the effective dimension of the space for which the bandlimited g are a basis.

## **Slepian functions**

Eigenvectors of  $\boldsymbol{D}$  expand to bandlimited Slepian functions:

$$g = \sum_{lm}^{L} g_{lm} Y_{lm},$$

that satisfy **Slepian's concentration problem** to the region R of area A:

$$\lambda = \int_R g^2 \, d\Omega \, \Big/ \int_\Omega g^2 \, d\Omega = {\rm maximum} \, d\Omega$$

The Shannon number, or sum of the eigenvalues,

$$K = (L+1)^2 \frac{A}{4\pi},$$

is the effective dimension of the space for which the bandlimited g are a basis.

## **Slepian functions**

Eigenvectors of  $\boldsymbol{D}$  expand to **bandlimited Slepian functions**:

$$g = \sum_{lm}^{L} g_{lm} Y_{lm},$$

that satisfy **Slepian's concentration problem** to the region R of area A:

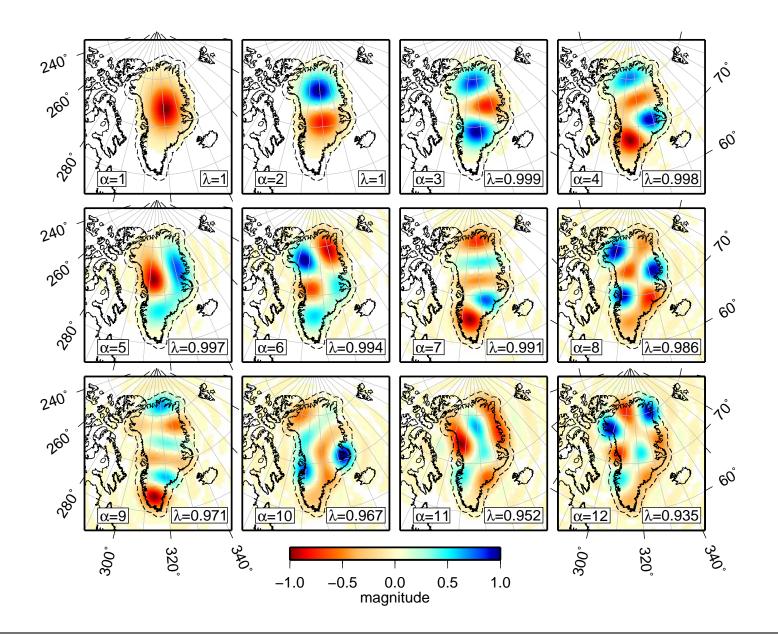
$$\lambda = \int_R g^2 \, d\Omega \, \Big/ \int_\Omega g^2 \, d\Omega = {\rm maximum}$$

The Shannon number, or sum of the eigenvalues,

$$K = (L+1)^2 \frac{A}{4\pi},$$

is the effective dimension of the space for which the bandlimited g are a basis. Voilà! We have *concentrated* a poorly localized basis of  $(L + 1)^2$  functions,  $Y_{lm}$ , both *spatially* and *spectrally*, to a new basis with only about K functions, g.

## Slepian functions for Greenland, L = 60



Learn as much as possible about the **noise** and the structure of the **signal**.
 More than likely, this is an **iterative** procedure.

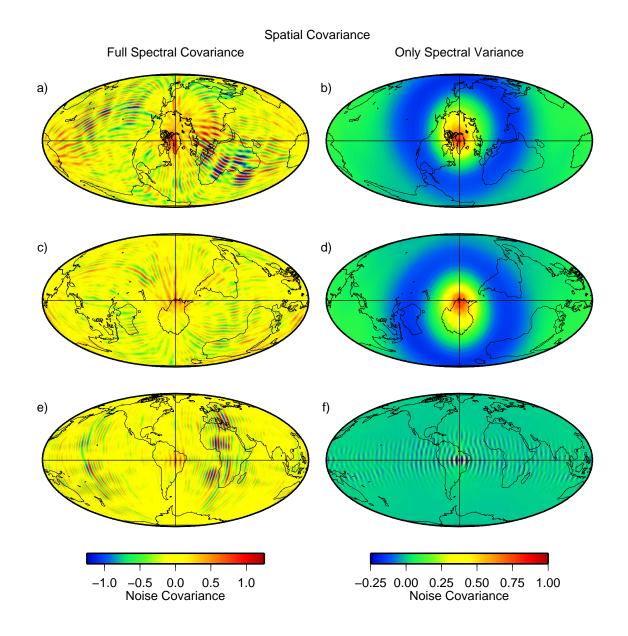
- Learn as much as possible about the **noise** and the structure of the **signal**.
   More than likely, this is an **iterative** procedure.
- Design basis functions appropriate for the region of interest.
   Slepian functions are optimal for this type of problem in multiple respects.

- Learn as much as possible about the **noise** and the structure of the **signal**.
   More than likely, this is an **iterative** procedure.
- Design basis functions appropriate for the region of interest.
   Slepian functions are optimal for this type of problem in multiple respects.
- 3. Experiment with the **bandwidth** L of the signal as considered, allow for small **buffers** outside the region of interest. Monitor the statistics.

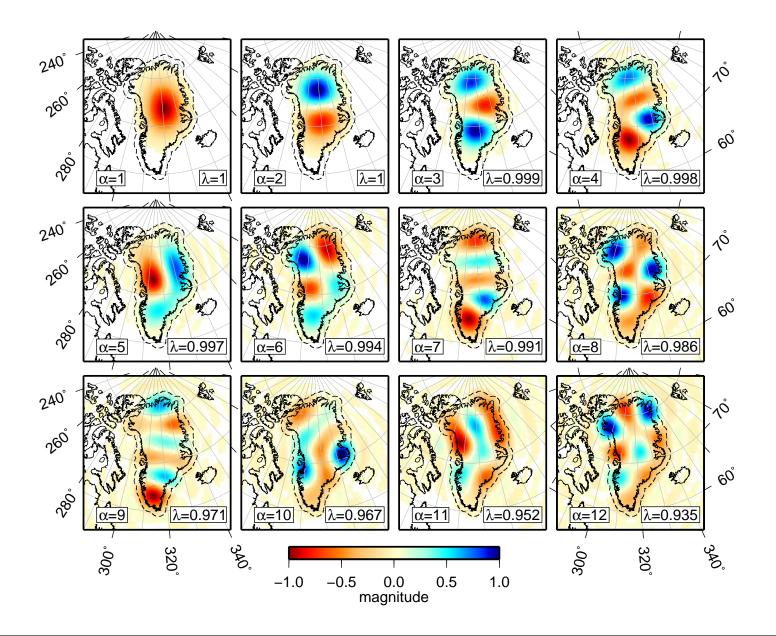
- Learn as much as possible about the **noise** and the structure of the **signal**.
   More than likely, this is an **iterative** procedure.
- Design basis functions appropriate for the region of interest.
   Slepian functions are optimal for this type of problem in multiple respects.
- 3. Experiment with the **bandwidth** L of the signal as considered, allow for small **buffers** outside the region of interest. Monitor the statistics.
- 4. In this philosophy, the signal is **projected** onto the basis in which signal-tonoise ratios are maximized, and all subsequent estimates take the full spatial and spectral noise **covariance** into account.

- Learn as much as possible about the **noise** and the structure of the **signal**.
   More than likely, this is an **iterative** procedure.
- Design basis functions appropriate for the region of interest.
   Slepian functions are optimal for this type of problem in multiple respects.
- 3. Experiment with the **bandwidth** L of the signal as considered, allow for small **buffers** outside the region of interest. Monitor the statistics.
- 4. In this philosophy, the signal is **projected** onto the basis in which signal-tonoise ratios are maximized, and all subsequent estimates take the full spatial and spectral noise **covariance** into account.
- 5. This is *very* different from most other approaches, though in spirit, it is *identical* to the stuff Slepian, Shannon and Wiener figured out in the 1950s.

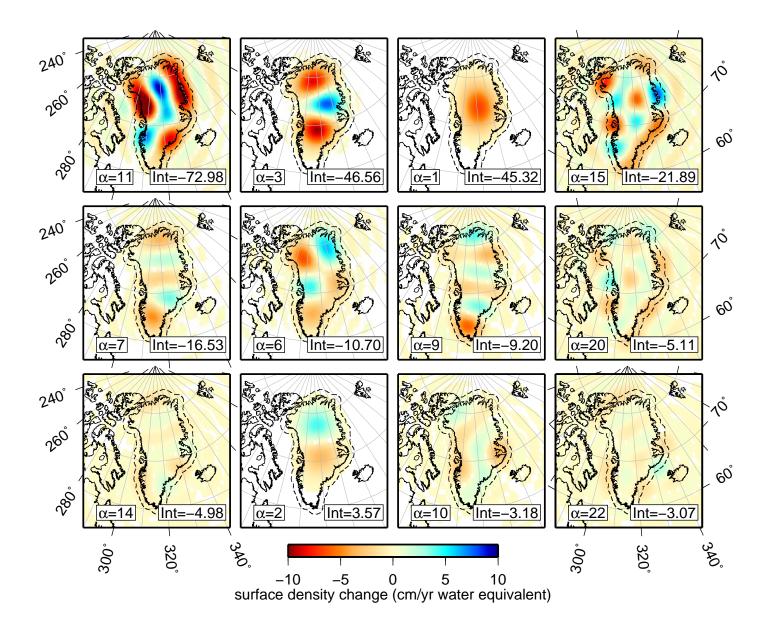
## I. Look at the noise (in the pixel basis)



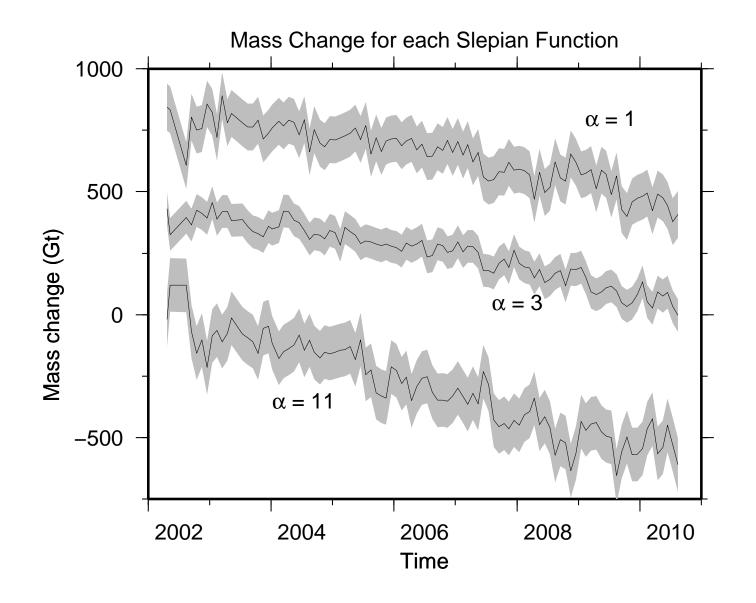
# **II. Construct an appropriate basis**



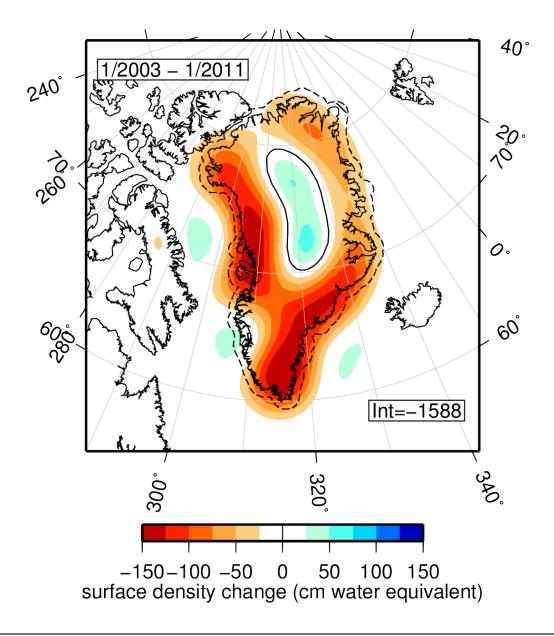
### III. Project the signal onto the new basis



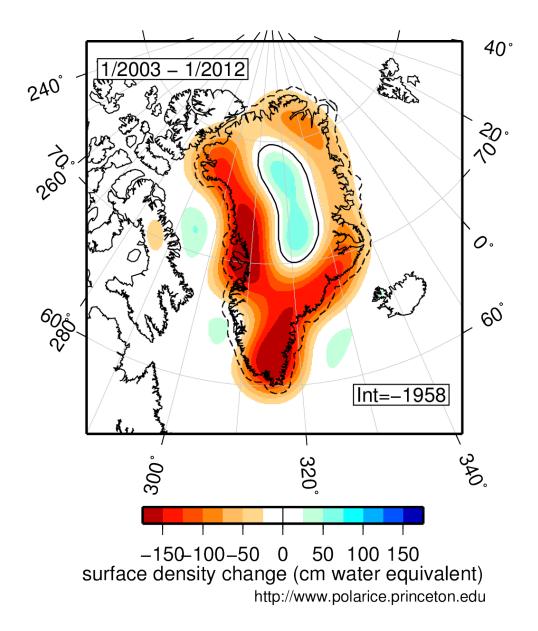
## III. Project the signal onto the new basis



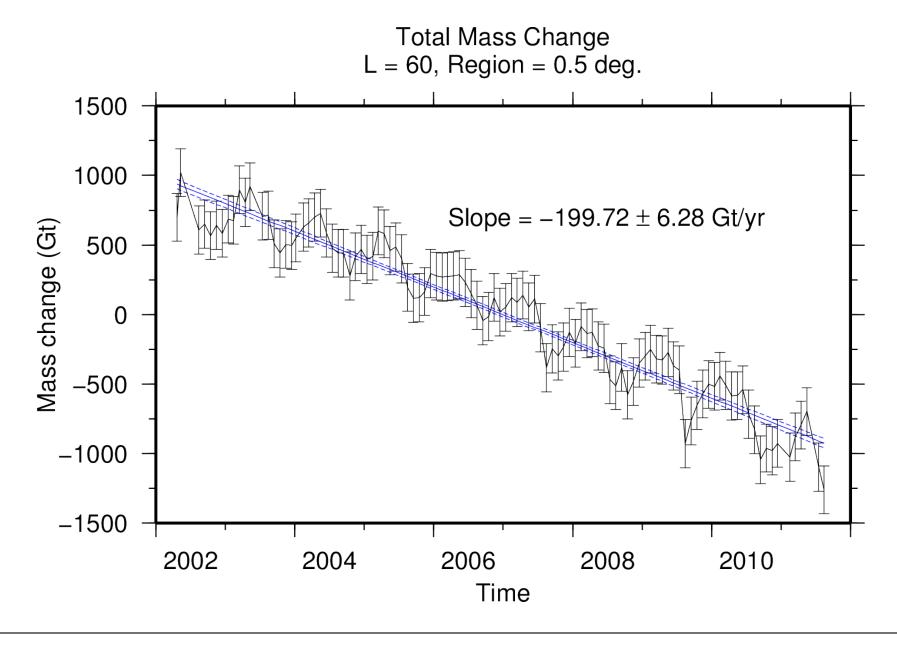
## **IV. Construct the final total estimate**



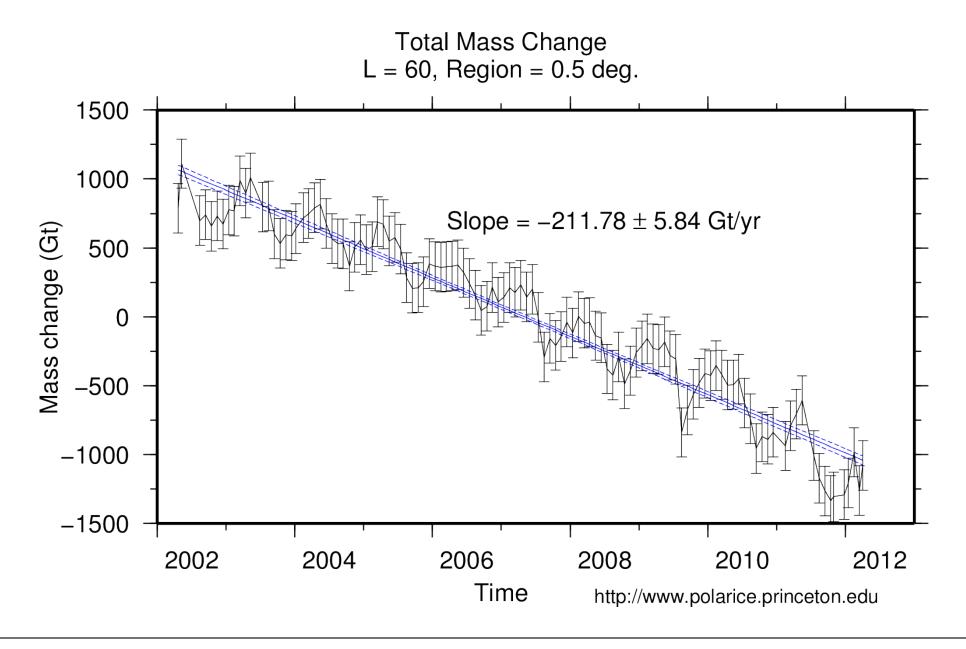
## **IV. Construct the final total estimate UPDATE**



## IV. Invert for the total budget (if you must)



# **IV. Invert for the total budget UPDATE**



• The early estimates were not so much at odds with one another as lacking a complete understanding of the **modeling uncertainty**.

- The early estimates were not so much at odds with one another as lacking a complete understanding of the **modeling uncertainty**.
- Greenland's mass loss appears to be on a pretty steady trend, with no hint of acceleration in recent years.

- The early estimates were not so much at odds with one another as lacking a complete understanding of the **modeling uncertainty**.
- Greenland's mass loss appears to be on a pretty steady trend, with no hint of acceleration in recent years.
- The average yearly mass loss *is* about 200 km<sup>3</sup>yr<sup>-1</sup>, corrected for elastic effects. The 95% interval **halves** with each additional observation year.

- The early estimates were not so much at odds with one another as lacking a complete understanding of the **modeling uncertainty**.
- Greenland's mass loss appears to be on a pretty steady trend, with no hint of acceleration in recent years.
- The average yearly mass loss *is* about 200 km<sup>3</sup>yr<sup>-1</sup>, corrected for elastic effects. The 95% interval **halves** with each additional observation year.
- Modeling by Slepian functions requires very few *ad hoc* assumptions.
   Moreover, in addition to regional mass-average estimates, we get **maps**.

- The early estimates were not so much at odds with one another as lacking a complete understanding of the **modeling uncertainty**.
- Greenland's mass loss appears to be on a pretty steady trend, with **no hint of acceleration** in recent years.
- The average yearly mass loss *is* about 200 km<sup>3</sup>yr<sup>-1</sup>, corrected for elastic effects. The 95% interval **halves** with each additional observation year.
- Modeling by Slepian functions requires very few *ad hoc* assumptions.
   Moreover, in addition to regional mass-average estimates, we get **maps**.
- Maps of the time-averaged mass loss show a marked concentration at the **outlet glaciers**. Observed rates compare well with GPS surveys.

# **Common problems**

Planetary gravity/magnetic field:

#### Problem 1

Given  $d(\mathbf{r})$  and  $\langle n(\mathbf{r})n(\mathbf{r'})\rangle$ , estimate the signal  $s(\mathbf{r})$  at source level:

$$\hat{s}(\mathbf{r}) = \sum_{\alpha=1}^{J} \hat{s}_{\alpha} g_{\alpha}(\mathbf{r}), \qquad (1)$$

realizing that the estimate  $\hat{s}(\mathbf{r})$  is **localized** and **bandlimited** to  $L < \infty$ .

# **Common problems**

Planetary gravity/magnetic field:

#### Problem 1

Given  $d(\mathbf{r})$  and  $\langle n(\mathbf{r})n(\mathbf{r'})\rangle$ , estimate the signal  $s(\mathbf{r})$  at source level:

$$\hat{s}(\mathbf{r}) = \sum_{\alpha=1}^{J} \hat{s}_{\alpha} g_{\alpha}(\mathbf{r}), \qquad (1)$$

realizing that the estimate  $\hat{s}(\mathbf{r})$  is **localized** and **bandlimited** to  $L < \infty$ .

Also: *Cosmic Microwave Background radiation*:

#### **Problem 2**

(2)

Given  $d({\bf r})$  and  $\langle n({\bf r})n({\bf r'})\rangle$ , and assuming the universe behaves as

$$\langle s_{lm} \rangle = 0$$
 and  $\langle s_{lm} s^*_{l'm'} \rangle = S_l \, \delta_{ll'} \delta_{mm'},$ 

estimate the **power spectral density**  $S_l$ , for  $0 \le l < \infty$ .

Whole-sphere ... unattainable

$$\hat{S}_{l}^{\text{WS}} = \frac{1}{2l+1} \sum_{m} \left| \int_{\Omega} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(3)

Whole-sphere ... unattainable

$$\hat{S}_{l}^{\text{WS}} = \frac{1}{2l+1} \sum_{m} \left| \int_{\Omega} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(3)

Periodogram ... broadband bias, high variance

$$\hat{S}_{l}^{\rm SP} = \left(\frac{4\pi}{A}\right) \frac{1}{2l+1} \sum_{m} \left| \int_{R} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(4)

Whole-sphere ... unattainable

$$\hat{S}_{l}^{\text{WS}} = \frac{1}{2l+1} \sum_{m} \left| \int_{\Omega} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(3)

Periodogram ... broadband bias, high variance

$$\hat{S}_{l}^{\rm SP} = \left(\frac{4\pi}{A}\right) \frac{1}{2l+1} \sum_{m} \left| \int_{R} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(4)

Single-taper ... bandlimited bias

$$\hat{S}_{l}^{\alpha} = \frac{1}{2l+1} \sum_{m} \left| \int_{\Omega} g_{\alpha}(\mathbf{r}) \, d(\mathbf{r}) \, Y_{lm}^{*}(\mathbf{r}) \, d\Omega \right|^{2} - \text{noise correction.}$$
(5)

Whole-sphere ... unattainable

$$\hat{S}_{l}^{\text{WS}} = \frac{1}{2l+1} \sum_{m} \left| \int_{\Omega} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(3)

Periodogram ... broadband bias, high variance

$$\hat{S}_{l}^{\rm SP} = \left(\frac{4\pi}{A}\right) \frac{1}{2l+1} \sum_{m} \left| \int_{R} d(\mathbf{r}) Y_{lm}^{*}(\mathbf{r}) d\Omega \right|^{2} - \text{noise correction.}$$
(4)

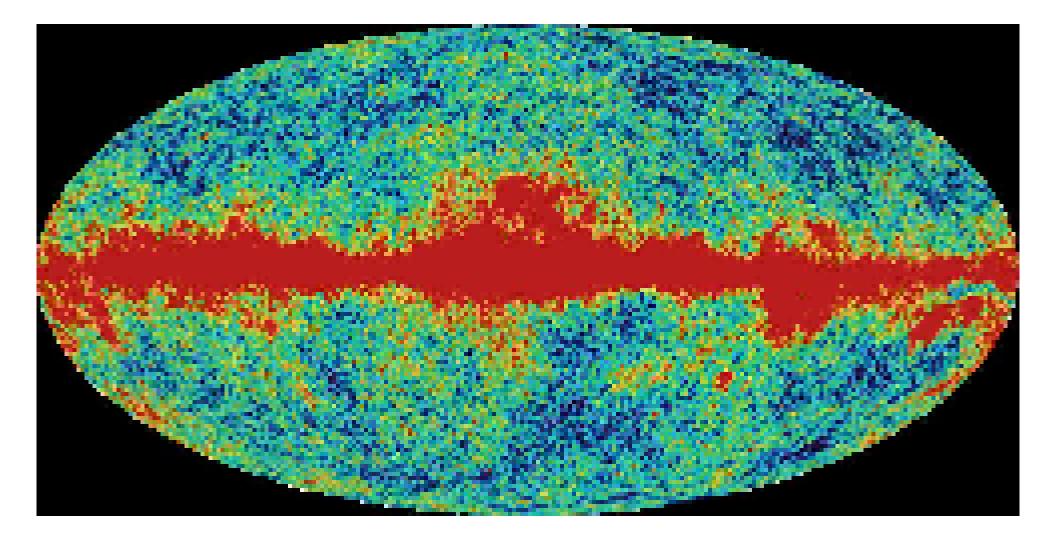
Single-taper ... bandlimited bias

$$\hat{S}_{l}^{\alpha} = \frac{1}{2l+1} \sum_{m} \left| \int_{\Omega} g_{\alpha}(\mathbf{r}) \, d(\mathbf{r}) \, Y_{lm}^{*}(\mathbf{r}) \, d\Omega \right|^{2} - \text{noise correction.}$$
(5)

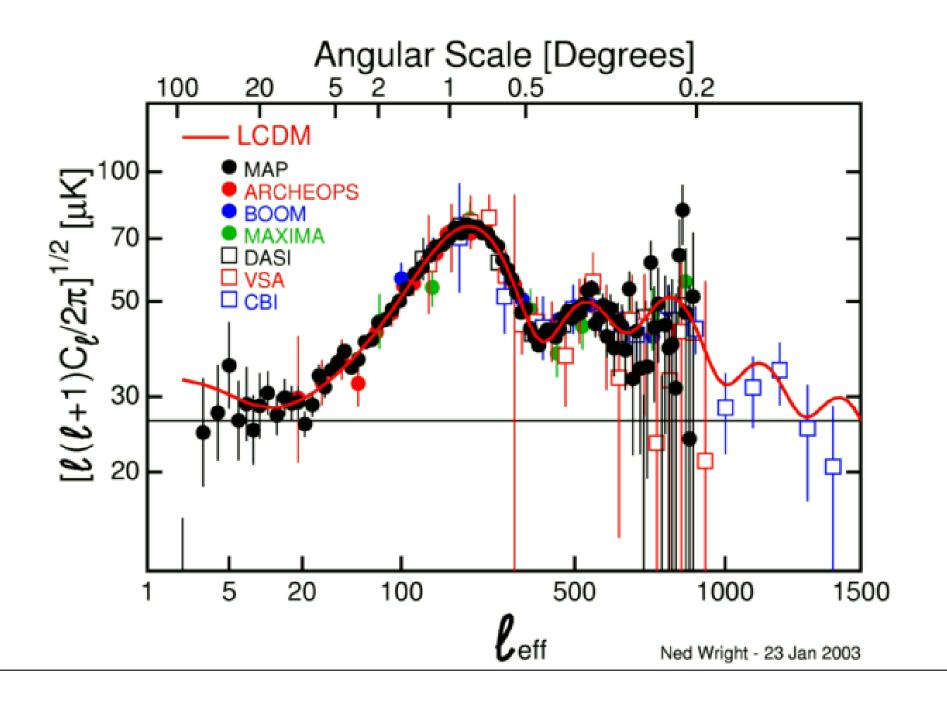
Multiple-taper ... bandlimited bias, lower variance, easily implemented

$$\hat{S}_{l}^{\rm MT} = \frac{1}{N} \sum_{\alpha} \lambda_{\alpha} \hat{S}_{l}^{\alpha}.$$
(6)

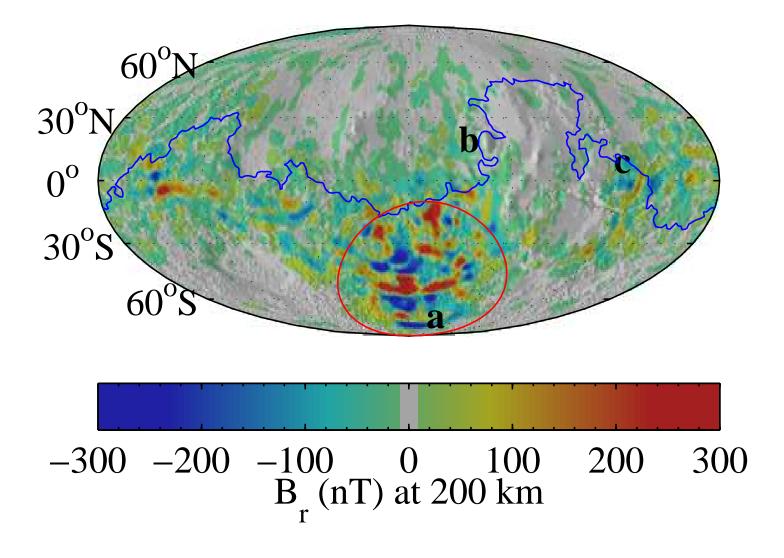
# WMAP & Cosmic Background Radiation — 1



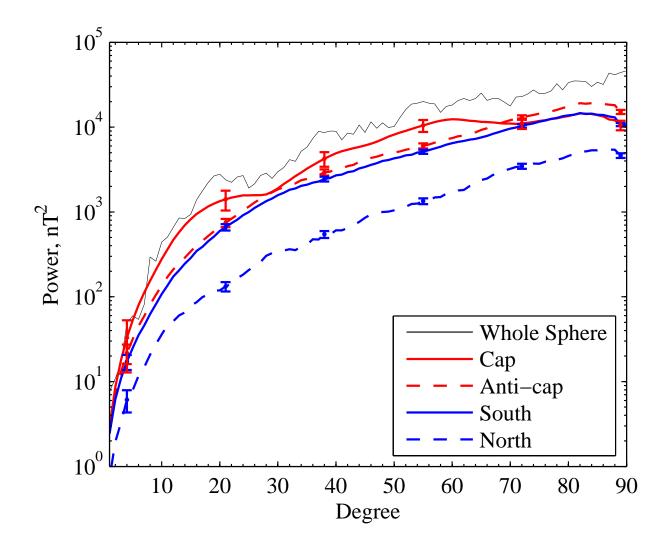
# WMAP & Cosmic Background Radiation — 2



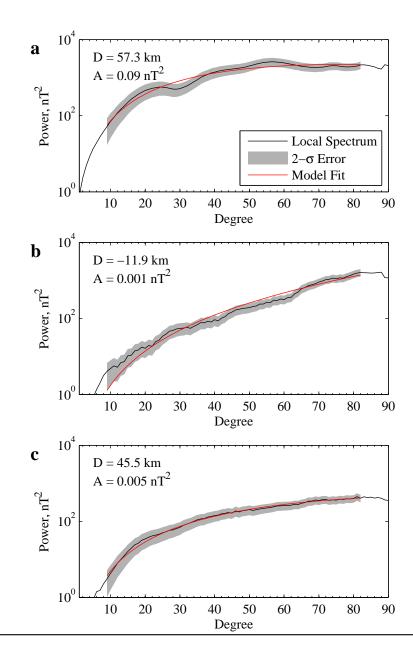
### Mars' radial magnetic field



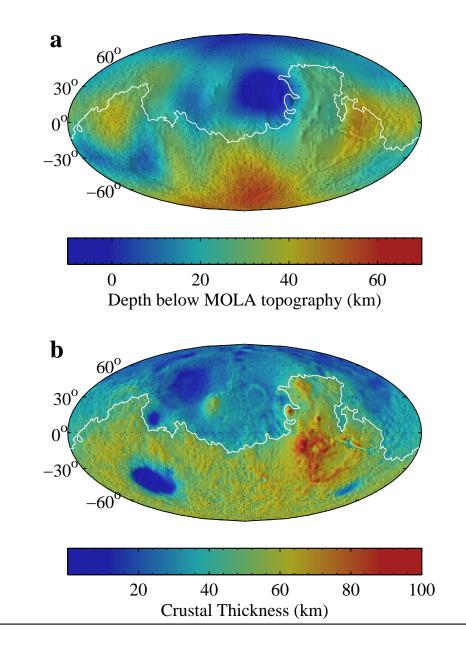
### Mars' magnetic field: Power spectral density



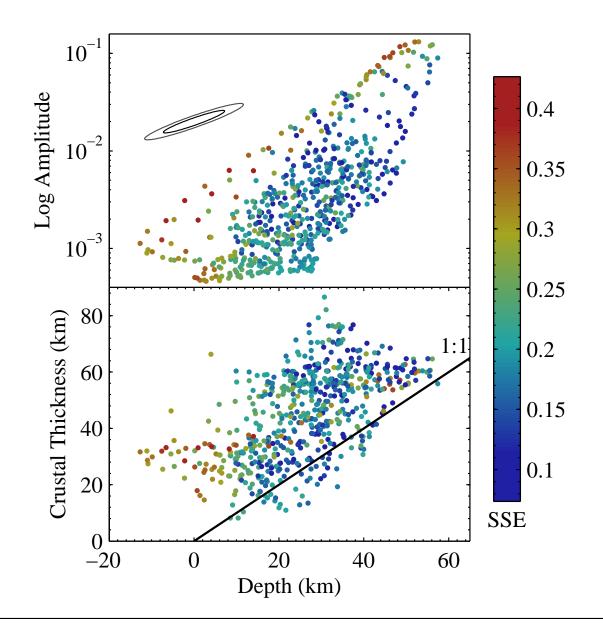
## Mars: Magnetic strength vs decorrelation depth



## Mars: Decorrelation depth vs crustal thickness



#### Mars: Decorrelation depth vs crustal thickness



 The battle to detect the slight secular mass changes from melting ice caps using GRACE has been about *estimating* the signal with realistic uncertainties, both in terms of overall mass loss and as a function of position and time.

- The battle to detect the slight secular mass changes from melting ice caps using GRACE has been about *estimating* the signal with realistic uncertainties, both in terms of overall mass loss and as a function of position and time.
- The latest tools in signal analysis and inverse theory come in the form of spatiospectrally concentrated Slepian functions.

- The battle to detect the slight secular mass changes from melting ice caps using GRACE has been about *estimating* the signal with realistic uncertainties, both in terms of overall mass loss and as a function of position and time.
- The latest tools in signal analysis and inverse theory come in the form of spatiospectrally concentrated Slepian functions.
- A power-spectral analysis of the Martian magnetic field reveals that for much of the planet local source models provide much better fits to the data than is captured by a global model.

- The battle to detect the slight secular mass changes from melting ice caps using GRACE has been about *estimating* the signal with realistic uncertainties, both in terms of overall mass loss and as a function of position and time.
- The latest tools in signal analysis and inverse theory come in the form of spatiospectrally concentrated Slepian functions.
- A power-spectral analysis of the Martian magnetic field reveals that for much of the planet local source models provide much better fits to the data than is captured by a global model.
- The correlation of magnetic source depths and strengths with independent crustal thickness estimates indicates that a significant fraction of the martian crustal column may contribute to the observed field, as would be consistent with an intrusive magmatic origin.