

Assimilative Model for Ionospheric Dynamics Employing Delay, Doppler, and Direction of Arrival Measurements from Multiple HF Channels

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We describe the development of new HF data assimilation capabilities for our ionospheric inversion algorithm called GPSII (GPS Ionospheric Inversion). Previously existing capabilities of this algorithm included assimilation of GPS TEC data as well as assimilation of backscatter ionograms [Fridman *et al.*, 2012]. In the present effort we concentrated on developing assimilation tools for data related to HF propagation channels. Measurements of propagation delay, angle-of-arrival (AoA), and the ionosphere-induced Doppler from any number of known propagation links can now be utilized by GPSII. The resulting ionospheric model is consistent with all assimilated measurements. This means that ray-tracing simulations of the assimilated propagation links are guaranteed to be in agreement with measured data within the errors of measurement. The key theoretical element for assimilating HF data is the ray path response operator (RPRO) which describes response of ray path parameters to infinitesimal variations of electron density in the ionosphere. We construct the RPRO out of the fundamental solution of linearized ray-tracing equations for a dynamic magnetoactive plasma. We demonstrate performance and internal consistency of the algorithm using propagation delay data from multiple oblique ionograms (courtesy of DSTO, Australia) as well as with time series of near vertical incidence skywave data (courtesy of the IARPA HFGeo Program Government team). In all cases GPSII produces electron density distributions which are smooth in space and in time. We simulate the assimilated propagation links by performing ray tracing through GPSII-produced ionosphere and observe that simulated data are indeed in agreement with assimilated measurements.

1. Introduction

HF sky-wave propagation channels are known to be greatly influenced by ionospheric variations. These variations manifest themselves in HF measurements as fluctuations of the propagation delay, angles of arrival, and the ionosphere-induced shift of signal frequency (ionospheric Doppler). This sort of data carries information about spatial and temporal structure of the electron density in the ionosphere, albeit in a convoluted, implicit way. We have developed a formulation for recovering equivalent ionospheric structures from measurements of HF probes.

This problem of inverting HF data is approached as the task of extending capabilities of GPSII - the assimilative model of the ionosphere described in Fridman, *et al.*, [2006; 2012]. GPSII is capable of ingesting data from GPS and low earth orbiting satellite beacons, *in situ* electron density, vertical incidence sounders, and leading edges of backscatter ionograms to derive a three-dimensional ionosphere model that is both spatially and temporally smooth, but is yet in agreement with all the input data to within the data measurement error.

In the next section we will describe our formulation for incorporating HF data into ionospheric inversions followed by illustrations of algorithm operation. The companion paper by Nickisch *et al.* [2015] in this issue offers quantitative analysis of the algorithm performance for one data collection campaign.

2. Merging HF data with GPSII

Our approach to solving the ionospheric inverse problem is inherited from the GPSII algorithm [Fridman, *et al.*, 2006; 2012]. We represent the three-dimensional, time varying distribution of electron density in the ionosphere as

$$n(\mathbf{r}, t) = n_0(\mathbf{r}, t)Q[u(\mathbf{r}, t)] \quad (1)$$

where $n_0(\mathbf{r}, t)$ is a background model of the ionosphere, $Q(x)$ is a user-defined monotonically-increasing function of one variable such that $Q(-\infty) = 0$, $Q(\infty) = \infty$, and $u(\mathbf{r}, t)$ is an arbitrary function which will be determined as a result of the inversion procedure. The numerical solution will be performed over a four-dimensional spatial-temporal grid. The vector of values of $u(\mathbf{r}, t)$ in all nodes of this grid will be denoted U

(we are using bold face only for vectors in three-dimensional physical space). The unknown vector U is related to the vector of available measured quantities Y :

$$Y = M[U] + \eta . \quad (2)$$

Here M is the measurement operator. It is a known nonlinear operator that relates the ionospheric model (which is specified by U) to theoretical estimates of each of the measured quantities, and vector η represents the noise of measurements. It is assumed that the noise covariance matrix of measurement errors is known.

The task of the ionospheric inverse problem is to resolve equation (2) with respect to U . In order to solve it within the GPSII framework it is necessary to provide L - the linearized version of the measurement operator M : $L = \delta M[U] / \delta u$. Once procedures for calculating the vector $M[U]$ and the linear operator L are in place, the unknown vector of ionospheric modification U may be found iteratively using Tikhonov's regularization technique with the residual principle as described in Section 2.2 of [Fridman, et al. 2006]. This inversion technique takes into account the statistics of errors of measurements and ensures that diverse data types are ingested simultaneously and with proper weights.

Thus, in order to incorporate the HF channel probe data into GPSII we need to provide means for calculating the theoretical channel probe data for any ionosphere represented by (1). This will augment $M[U]$ with the components representing the HF data $M_{HF}[U]$. We also need to augment L with $L_{HF} = \delta M_{HF}[U] / \delta u$ which is the linearization of M_{HF} . Both tasks are solved with the aid of numerical ray-tracing as outlined below.

2.1 Extended ray tracing equations

We employ Hamiltonian formulation of the ray tracing (RT) equations [Haselgrove, 1957, Jones, 1975]:

$$\frac{d\mathbf{R}}{d\tau} = - \frac{\partial H}{\partial \mathbf{k}} \Big/ \frac{\partial H}{\partial \omega}, \quad \frac{d\mathbf{k}}{d\tau} = \frac{\partial H}{\partial \mathbf{R}} \Big/ \frac{\partial H}{\partial \omega}, \quad \frac{d\omega}{d\tau} = - \frac{\partial H}{\partial t} \Big/ \frac{\partial H}{\partial \omega} \quad (3)$$

where τ is the group delay, $\mathbf{R}(\tau)$ is the position of the wave packet in space, $\mathbf{k}(\tau)$ is the wave vector, and $H(\mathbf{R}, \mathbf{k}, \omega, t)$ is the RT Hamiltonian. The Hamiltonian may be in any form discussed by Jones, [1975]. Initial values of solution components $[\mathbf{R}, \mathbf{k}, \omega]_{\tau=0}$ must satisfy the dispersion relation $H(\mathbf{R}, \mathbf{k}, \omega, t) = 0$. In order to simplify derivations we are going to use Cartesian coordinates throughout this paper. Transformation to the Earth-centered spherical coordinates that are employed in our practical codes is straightforward.

It is convenient to rewrite equations (3) as a single equation for the 7-component solution vector $X = [\mathbf{R}, \mathbf{k}, \omega]^T$:

$$\frac{d}{d\tau} X = F \left(X, \left[n, \frac{\partial n}{\partial t} \right] \right) \quad (4)$$

We explicitly show here that the right-hand-side above depends on spatial fields of electron density and the time derivative of electron density.

In order to construct L_{HF} we augment the RT equations with their linearized version:

$$\frac{d}{d\tau} A = BA \quad (5)$$

where B is a 7 by 7 matrix whose elements b_{ij} are:

$$\begin{aligned} b_{1:3,1:3} &= \left[- \frac{\partial}{\partial \mathbf{R}} \otimes \frac{\partial H}{\partial \mathbf{k}} \Big/ \frac{\partial H}{\partial \omega} \right]^T, & b_{1:3,4:6} &= \left[- \frac{\partial}{\partial \mathbf{k}} \otimes \frac{\partial H}{\partial \mathbf{k}} \Big/ \frac{\partial H}{\partial \omega} \right]^T, & b_{1:3,7} &= - \frac{\partial}{\partial \omega} \frac{\partial H}{\partial \mathbf{k}} \Big/ \frac{\partial H}{\partial \omega} \\ b_{4:6,1:3} &= \left[\frac{\partial}{\partial \mathbf{R}} \otimes \frac{\partial H}{\partial \mathbf{R}} \Big/ \frac{\partial H}{\partial \omega} \right]^T, & b_{4:6,4:6} &= \left[\frac{\partial}{\partial \mathbf{k}} \otimes \frac{\partial H}{\partial \mathbf{R}} \Big/ \frac{\partial H}{\partial \omega} \right]^T, & b_{4:6,7} &= \frac{\partial}{\partial \omega} \frac{\partial H}{\partial \mathbf{R}} \Big/ \frac{\partial H}{\partial \omega} \\ b_{7,1:3} &= - \frac{\partial}{\partial \mathbf{R}} \frac{\partial H}{\partial t} \Big/ \frac{\partial H}{\partial \omega}, & b_{7,4:6} &= - \frac{\partial}{\partial \mathbf{k}} \frac{\partial H}{\partial t} \Big/ \frac{\partial H}{\partial \omega}, & b_{7,7} &= - \frac{\partial}{\partial \omega} \frac{\partial H}{\partial t} \Big/ \frac{\partial H}{\partial \omega} \end{aligned} \quad (6)$$

The extended system of RT equations (4), (5) is solved numerically for the 7 by 7 matrix $A(\tau)$ subject to the initial condition $A(0) = I$, where I is the identity matrix. Thus, columns of $A(\tau)$ comprise the fundamental solution of (5).

2.2 Ray path response operator

For a given receiver-transmitter configuration of a channel probe and for a given distribution of electron density $n(\mathbf{r}, t)$ one can find rays that connect receiver and transmitter [Coleman, 2011] in accordance with the RT equations. Then theoretical values for probe's measurements at the receive site (such as propagation delay, angles of arrival, ionosphere-induced Doppler shift) can be expressed in terms of components of the vector $J(t) = [\tau_L, \mathbf{k}_L, \omega_L]$, where τ_L is the value of τ at the landing point of the traced ray, $\mathbf{k}_L = \mathbf{k}(\tau_L)$, and $\omega = \omega(\tau_L)$.

The ray path response operator (RPRO) relates infinitesimal variations of $n(\mathbf{r}, t)$ at constant t to variation of components of the vector J :

$$\delta J = \iiint \left[R^S(\mathbf{r})\delta n + R^D(\mathbf{r})\delta\left(\frac{\partial}{\partial t}n\right) \right] d^3\mathbf{r} \quad (7)$$

Here R^S and R^D are static and dynamic components of the RPRO.

The relationship between L_{HF} and RPRO is straightforward, so we will concentrate on deriving components of the RPRO. The plan is to construct a Green function for the linear equation (5). This will allow us to relate perturbation of the RT solution to infinitesimal variations of the right-hand-side in (4). The variations of the later can be directly related to perturbations of electron density.

Assuming that the matrix $A(\tau)$ is available as a result of numerical ray tracing, the Green function (the impulse response function) for (5) regarded as the initial-value problem is:

$$G^I(\tau, \tau') = \begin{cases} 0, \tau \leq \tau' \\ A(\tau)A^{-1}(\tau'), \tau > \tau' \end{cases} \quad (8)$$

What we actually need is the Green function for the boundary-value problem where end points of perturbed rays remain fixed [Afanasiev *et. al.*, 1982]. In this case the starting wave vector \mathbf{k}_s as well as the group delay at landing τ_L are affected by perturbations along the ray. Denoting the unknown response of \mathbf{k}_s as $K(\tau')$ (this is a 3x7 matrix) and the response of τ_L as $T(\tau')$ (this is a 1x7 matrix) we can express the Green function of the point-to-point ray perturbation problem as

$$G(\tau, \tau') = G^I(\tau, \tau') + G^I(\tau, 0)_{[1:7, 4:6]} K(\tau')_{[1:3, 1:7]} \quad (9)$$

The response functions $K(\tau')$ and $T(\tau')$ are determined from the requirement that the perturbation in spatial position of the landing point is zero:

$$\begin{aligned} G^I(\tau_L, \tau')_{[1:3, 1:7]} + G^I(\tau_L, 0)_{[1:3, 4:6]} K(\tau')_{[1:3, 1:7]} + \dot{X}(\tau_L)_{[1:3]} T(\tau')_{[1, 1:7]} &= 0 \\ \dot{X}(0)_{[1:3]}^T K(\tau') &= 0 \end{aligned} \quad (10)$$

Here $\dot{X} = dX/d\tau$, found within the unperturbed RT problem. The second equation above reflects the requirement that the dispersion relation $H(\mathbf{R}, \mathbf{k}, \omega, t) = 0$ remains fulfilled by the perturbed starting wave vector (we exploited the first equation in (3) to express this requirement in a simpler form). Solving the matrix equation (10) with respect to $K(\tau')$ and $T(\tau')$ we find

$$\begin{bmatrix} K(\tau') \\ T(\tau') \end{bmatrix} = \begin{bmatrix} G^I(\tau_L, 0)_{[1:3, 4:6]} & \dot{X}(\tau_L)_{[1:3, 1]} \\ \dot{X}(0)_{[1, 1:3]}^T & 0 \end{bmatrix}^{-1} \begin{bmatrix} G^I(\tau_L, \tau')_{[1:3, 1:7]} \\ 0 \end{bmatrix} \quad (11)$$

Upon substituting $K(\tau')$ into (9) we obtain the impulse response of state vector X as a function of the propagation delay τ from the ray starting point. The response function for the state vector at the location of the receiver is

$$G^L(\tau') = G^L(\tau_L, \tau') + G^L(\tau_L, 0)_{[1:7,4:6]} K(\tau') + \dot{X}(\tau_L)_{[1:7,1]} T(\tau')_{[1,1:7]} \quad (12)$$

The last term in the above expression accounts for the perturbation of the propagation delay.

The components of the RPRO may be expressed in terms of the impulse response functions G^L and T :

$$R^S(\mathbf{r}) = \int_0^{\tau_L} \left[\begin{array}{c} T(\tau)_{[1,1:7]} \\ G^L(\tau)_{[4:7,1:7]} \end{array} \right] \frac{\delta F(X(\tau), [n, \partial n / \partial t])}{\delta n} d\tau \quad (13)$$

$$R^D(\mathbf{r}) = \int_0^{\tau_L} \left[\begin{array}{c} T(\tau)_{[1,1:7]} \\ G^L(\tau)_{[4:7,1:7]} \end{array} \right] \frac{\delta F(X(\tau), [n, \partial n / \partial t])}{\delta(\partial n / \partial t)} d\tau \quad (14)$$

In these expressions the functional derivatives are evaluated assuming that n and $\partial n / \partial t$ are independent fields. The following two properties of functional derivatives should be kept in mind when evaluating $\delta F / \delta n$ in (13) and (14). Suppose that a functional $\phi[n]$ amounts to a simple function ($\phi[n] \equiv \phi(n(\mathbf{r}))$).

Then $\frac{\delta \phi}{\delta n} = \phi'(n(\mathbf{r})) \delta(\mathbf{r} - \mathbf{r}')$, where $\delta(\mathbf{r} - \mathbf{r}')$ is the delta-function in three-dimensional space, and $\phi'(n) = \partial \phi(n) / \partial n$. The following property is useful for handling terms in the ray-tracing equations that contain spatial derivatives of electron density: $\frac{\delta}{\delta n} \frac{\partial n}{\partial \mathbf{r}} = \frac{\partial}{\partial \mathbf{r}} \delta(\mathbf{r} - \mathbf{r}')$.

It is justified to set $R^D_{[1:4]} = 0$ because relative magnitude of the Doppler shift of operating frequency is negligibly small for ionospheric propagation paths. The only non-negligible component of R^D is the Doppler shift component which can be rewritten as follows:

$$R_D(\mathbf{r})_{[5]} = - \int_0^{\tau_L} G^L(\tau)_{[7,7]} \frac{H_n(\mathbf{R}(\tau), \mathbf{k}(\tau), \omega_0)}{\partial H(\mathbf{R}(\tau), \mathbf{k}(\tau), \omega_0) / \partial \omega_0} \delta(\mathbf{r} - \mathbf{R}(\tau)) d\tau \quad (15)$$

Here ω_0 is the frequency of the transmitted signal, and $H_n = \partial H / \partial n$. The later expression is formulated with the understanding that the Hamiltonian depends on spatial and temporal coordinates entirely via its dependence on $n(\mathbf{r}, t)$, that is $H(\mathbf{r}, \mathbf{k}, \omega, t) = H(n(\mathbf{r}, t), \mathbf{k}, \omega)$.

As an example, consider transformation of RPRO into L_{HF} for the case of a single Doppler measurement (assume radian per second units) over a single propagation path. Formally $L_{HF} = Q'[u(\mathbf{r}, t)] [R^S \delta(t_m - t) + R^D \delta'(t_m - t)]$, where t_m is the time instant of the measurement, $Q'(x) = dQ(x) / dx$, and $\delta'(x) = d\delta(x) / dx$. The operator L_{HF} needs to be approximated over the spatial-temporal grid of the solution. For this purpose delta-function operators are replaced with appropriate interpolation over the grid operators. Derivatives of delta-functions are replaced by appropriate derivatives of the interpolation operators, while all integrals are approximated by finite sums.

3 GPSII Operation with Channel Probe Data

Data from a network of near-vertical propagation channels were provided to us by the IARPA HFGeo Program. Figure 1 shows locations of the receiver and 5 transmitters. An example of range-Doppler time series collected on one of the links is shown in Figure 2. (Note: Use of the term ‘‘range’’ here refers to ‘‘slant-range’’ or group pathlength, that is, delay times the speed of light.) GPSII inversion was performed using data from all links with a time cadence of one minute. The contour plot in Figure 1 shows a snapshot of the horizontal cross-section of the solution at altitude 220 km (approximate altitude of reflection of the rays). The GPSII fit to the data as reported by the internal ray tracing is also shown in Figure 2. The GPSII-derived prediction follows data quite closely during most of the analyzed time interval. Statistical analysis of GPSII performance for these kinds of data is provided in the companion paper by *Nickisch et al.* [2015].

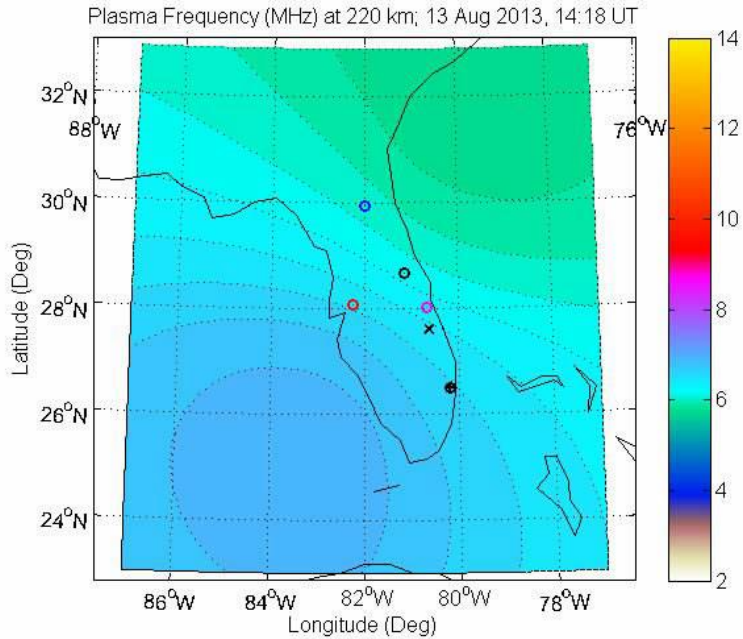


Figure 1. HF transmitters (circles) and receiver (x) providing range-Doppler data over 5 propagation channels. The contour plot presents the horizontal cross-section (220 km altitude) of one frame (1418 UT, August 13, 2013) of the GPSII solution driven by the HF data from the 5 transmitters.

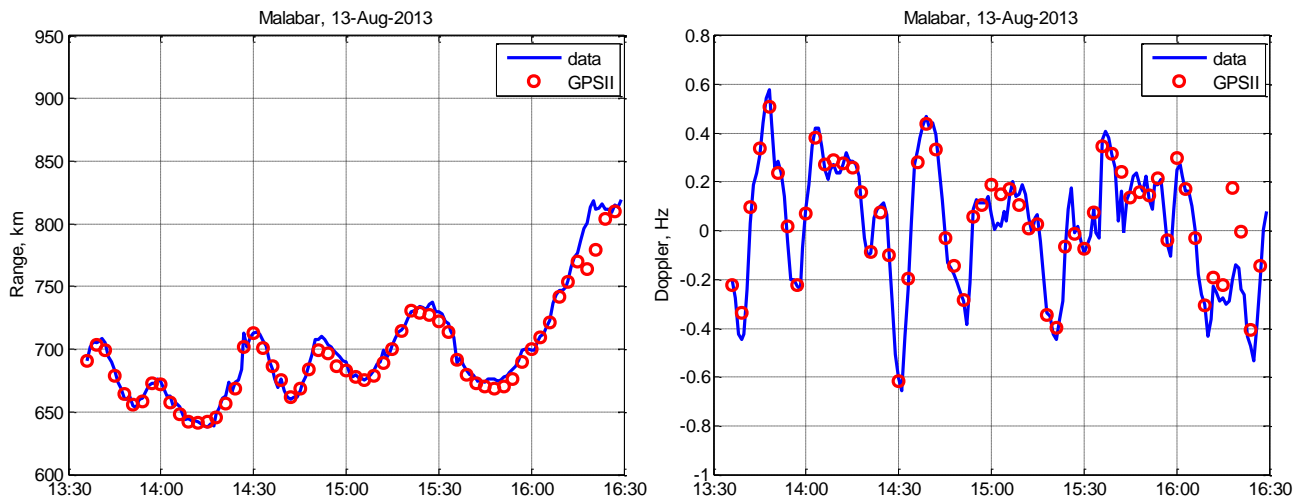


Figure 2. Example of range (left) and Doppler (right) data compared to GPSII fit (circles).

A valuable data set from a network of oblique ionogram (OI) links and vertical sounders was provided to us by DSTO (Australia). Figure 3 illustrates the configuration of the OI links, vertical sounders, and GPS receivers that were employed in one of our tests. These selected links are a small subset of dozens OI paths monitored by DSTO. OI data were provided to GPSII as a number of delay-frequency samples for the extraordinary (X) mode for each participating OI link. An example of data samples collected from one of the OIs (ASP-SCH link) is indicated by boxes in the left-hand plate of Figure 4. The GPSII solution was produced with a cadence of 15 minutes. Synthetic OIs were generated by ray tracing through GPSII ionosphere using an external numerical ray tracing code. A good match to the observed OI trace is evident in Figure 4 when OI data is assimilated (yellow points). It is notable that the same GPSII model provides good agreement for the non-assimilated OI link (WYN-LYN). Figure 4 also illustrates that the ionospheric model obtained without any OI data assimilated (red points) fails to provide satisfactory agreement with the OI data.

(Note that GPS L1/L2 beacon data and vertical ionograms were assimilated in all cases. We also note that the ionosphere was exceptionally dynamic at this time due to large-scale traveling ionospheric disturbance activity.) Figure 5 shows comparison of zonal distributions of plasma obtained with and without OI data for the time of observations in Figure 4.

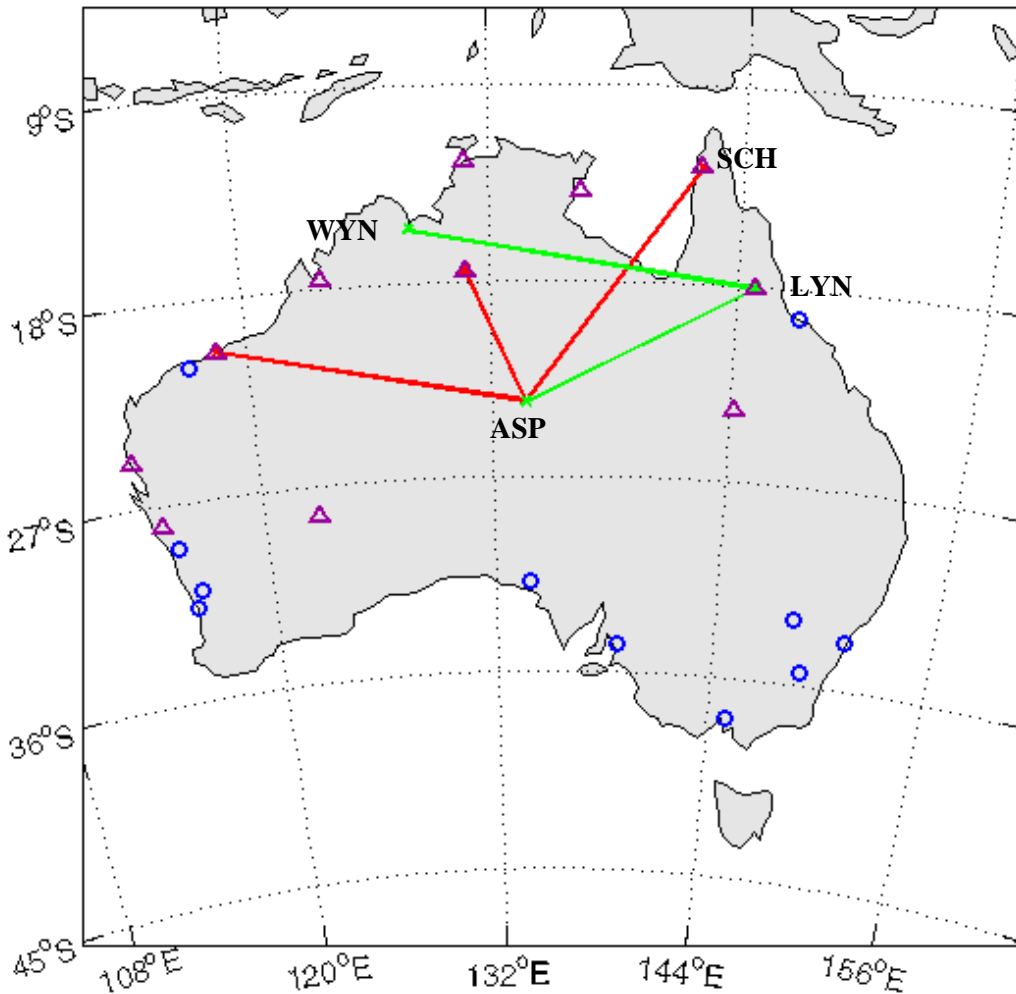


Figure 3. Assimilated OI links (red segments), assimilated vertical profiles (triangles) and GPS TEC receivers along with the test OI link (WYN-LYN).

3. Conclusions

We have developed theoretical framework for incorporating HF channel probe data (propagation delay, angles of arrival, Doppler shift) into ionospheric inversion algorithms. We have extended capabilities of GPSII (our ionospheric inversion algorithm) to incorporate data from HF channel probes and oblique ionograms. Performance of the new algorithm was demonstrated using range-Doppler time series produced by a network of short-range HF channel probes. In another demonstration we operated the algorithm with data from a network of OI sounders. We performed ray tracing through the GPSII-produced ionosphere using an independent numerical ray tracing code and observed that simulated data are indeed in agreement with assimilated measurements.

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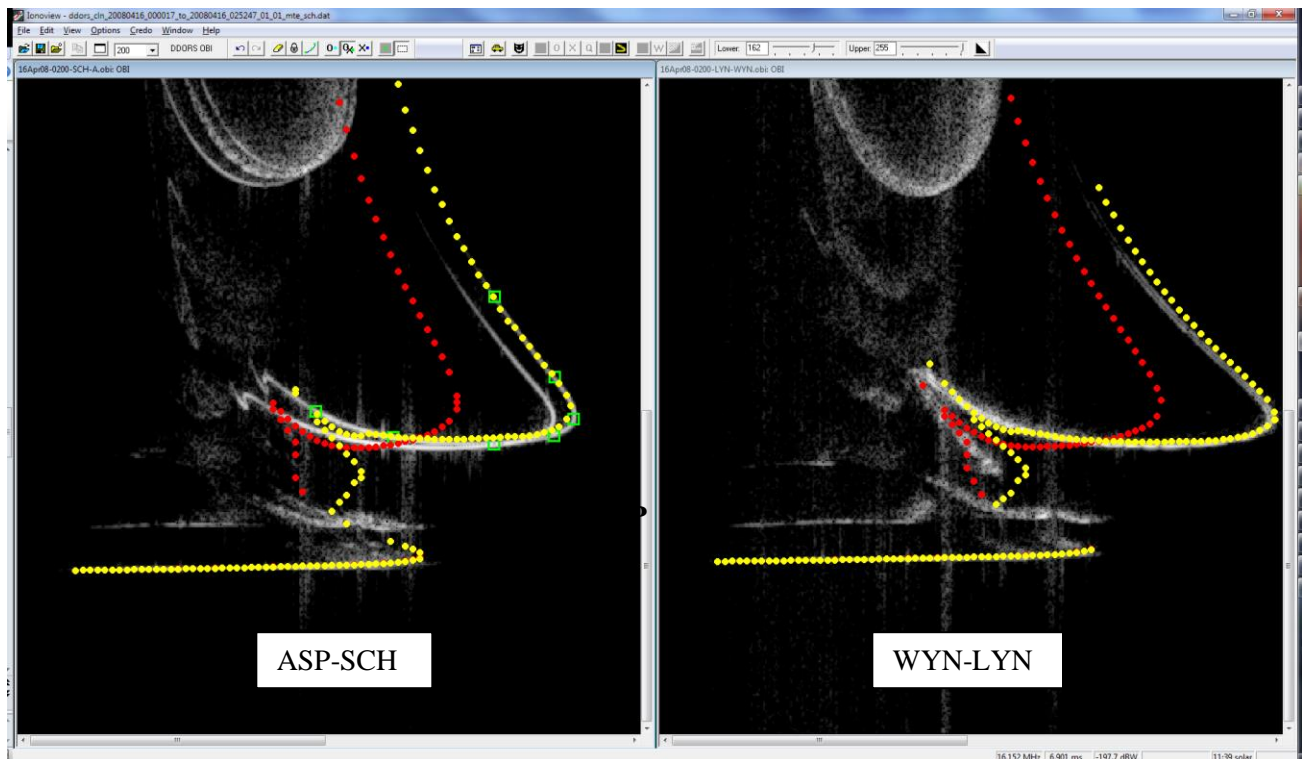


Figure 4. OIs collected on April 16 2008, 0202 UT compared to X-mode synthetic traces (yellow dots). The left-hand plate presents one of the assimilated-data links. Frequency-delay data supplied to GPSII are marked by green boxes. The plate on the right shows data from a validation (non-assimilated) link. Red dots show synthetic OIs for a different GPSII solution that was obtained without assimilating OI data (only GPS and VI data were assimilated in this case).

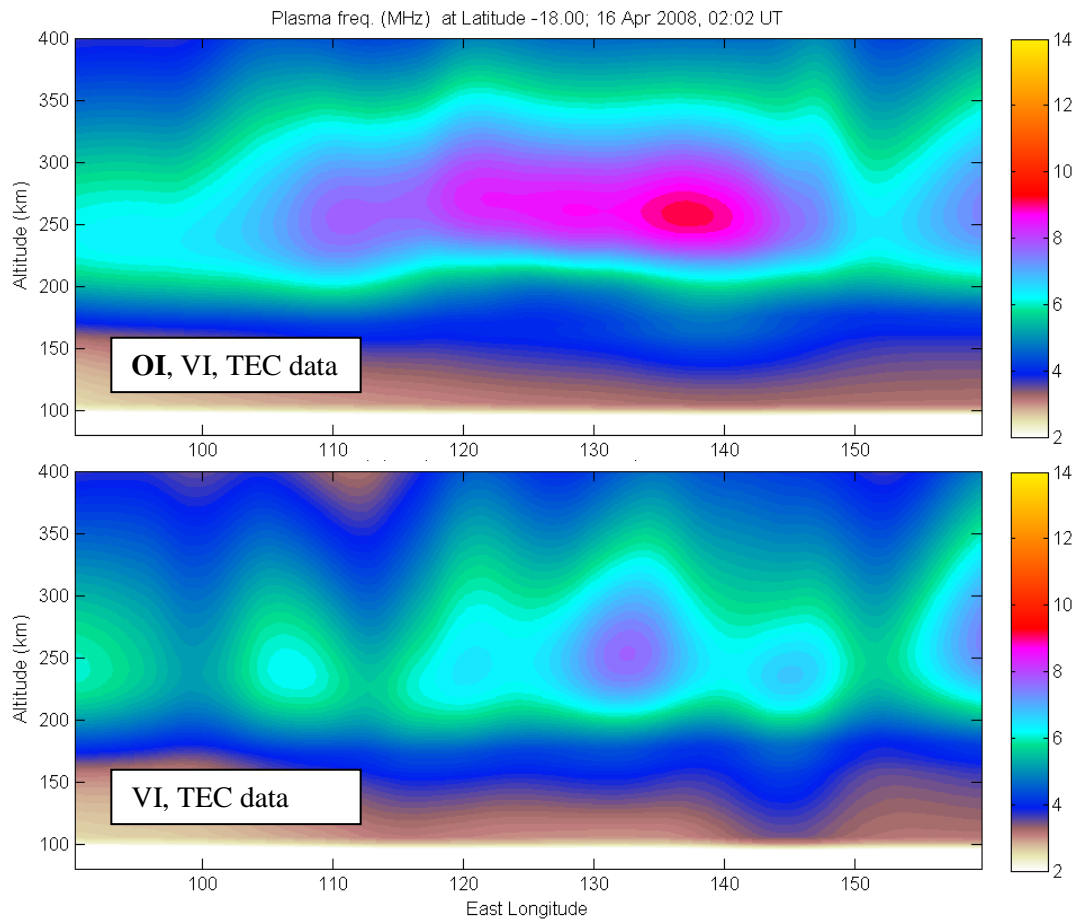


Figure 5. Vertical cross-section of GPSII solutions at a constant latitude of 18 degrees South. Solution driven by OI, VI and GPS TEC data (top) compared to the solution driven by VI and GPS TEC