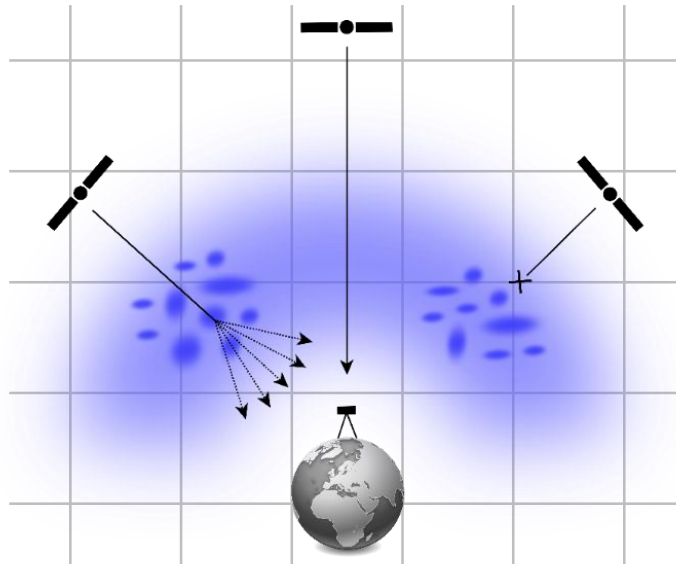


Performances of Absolute GNSS Positioning Algorithms during Equatorial and Polar Ionospheric Scintillations



Matthieu Lonchay

University of Liège, Belgium
Geomatics Unit

Thesis Committee Meeting
Liège, Belgium

13 November 2014

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Research

Conclusion

Discussion

Background

Analysis

Algorithm

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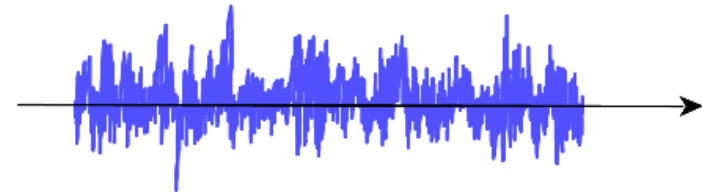
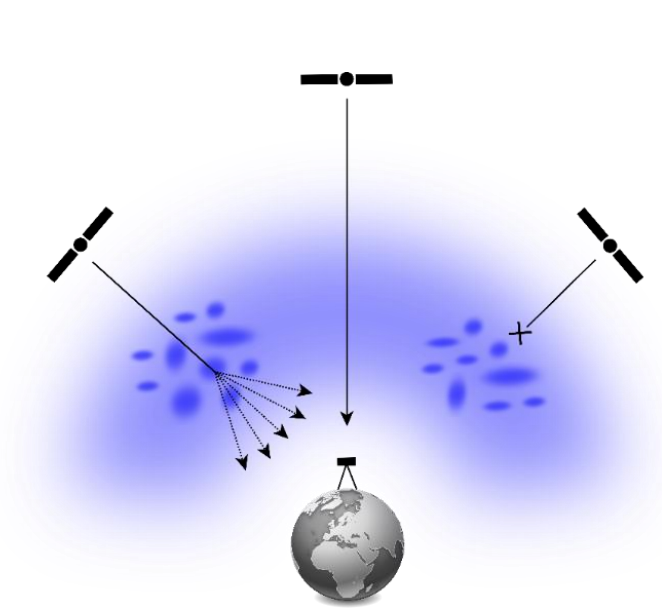
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Ionospheric Scintillations are Rapid Fluctuations of the Phase and the Amplitude of Electromagnetic Signals **diffracted** by the **Ionosphere**



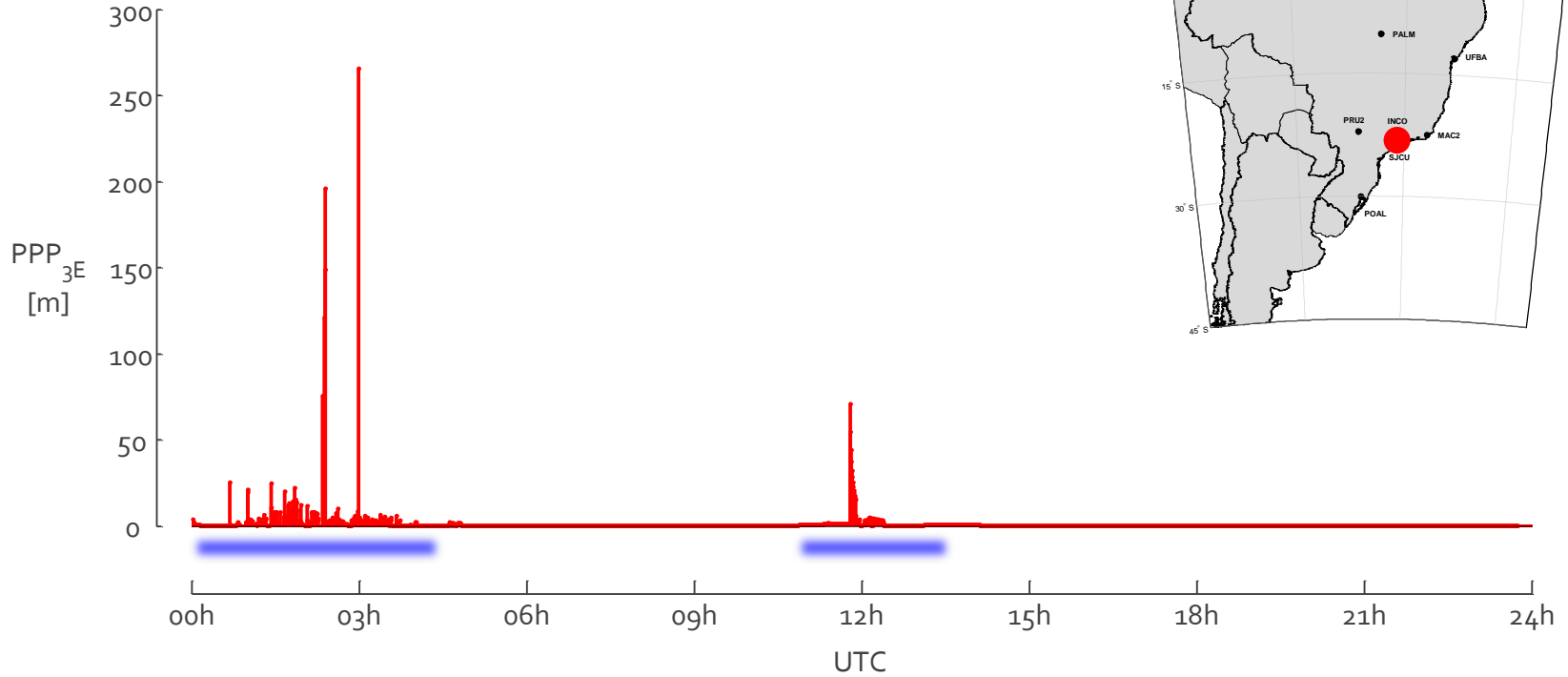
Effects on GNSS Signals Tracking

- Signal Losses
- Noise Measurement
- Cycle Slips
- Weak Geometry

→ Reduced Performances for Positioning

Ionospheric Scintillations limit the performances of GNSS Positioning Algorithms

INCO
047/14 16-Feb-2014



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My Research aims at improving the Performances of **Absolute GNSS Positioning Algorithms (SPP/PPP)** in case of **Ionospheric Scintillations**

1) Analysis

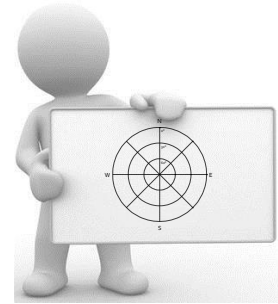
- **Descriptive** Analysis of Ionospheric Scintillations on GNSS Signals
 - Symptoms
 - M-GNSS + M-Signals
 - Equatorial + Polar Scintillations
 - RINEX vs. ISMR



My Research aims at improving the Performances of **Absolute GNSS Positioning Algorithms (SPP/PPP)** in case of **Ionospheric Scintillations**

1) Analysis

- **Descriptive** Analysis of Ionospheric Scintillations
- **Spatial** Analysis of Ionospheric Scintillations



Today
Meeting

- Detection of Spatial Autocorrelation
- **Spatio-Temporal** Analysis of Ionospheric Scintillation
- « **Hot Spots** » Detection
- **Production** of Ionospheric Scintillation **Sky Maps**

My Research aims at improving the Performances of **Absolute GNSS Positioning Algorithms (SPP/PPP)** in case of **Ionospheric Scintillations**

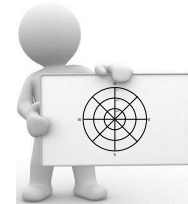
1) Analysis

- **Descriptive** Analysis of Ionospheric Scintillations
- **Spatial** Analysis of Ionospheric Scintillations



2) Algorithm

- **Spatial Stochastic Modeling**
- **Spatial Preprocessing Technique**



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Positioning

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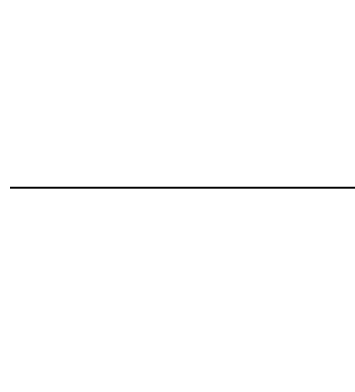
Background

Analysis

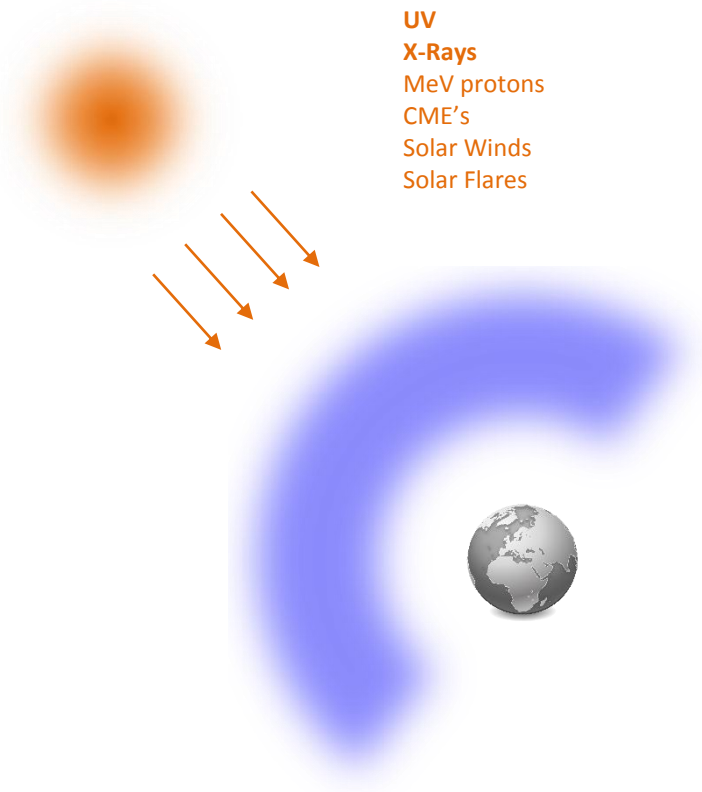
Algorithm



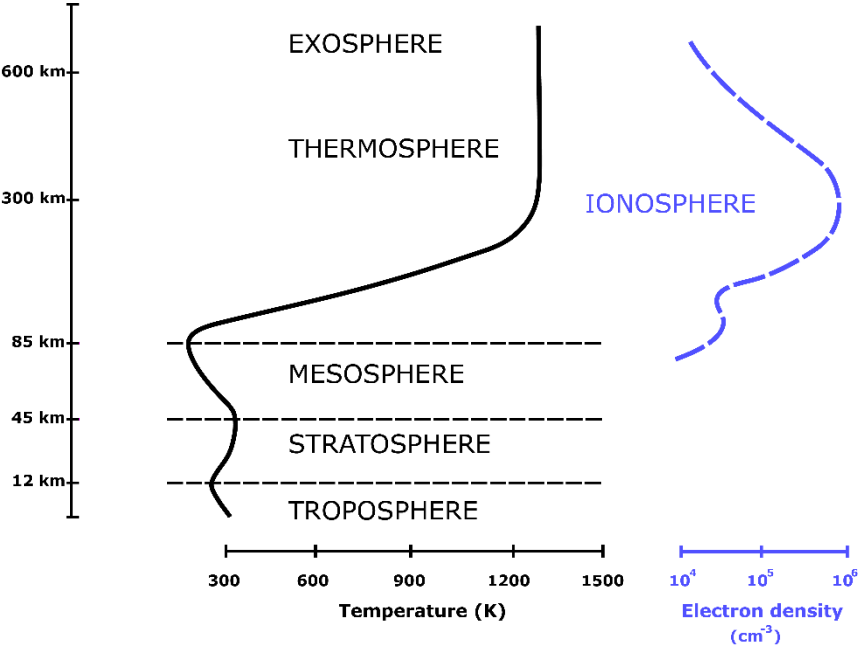
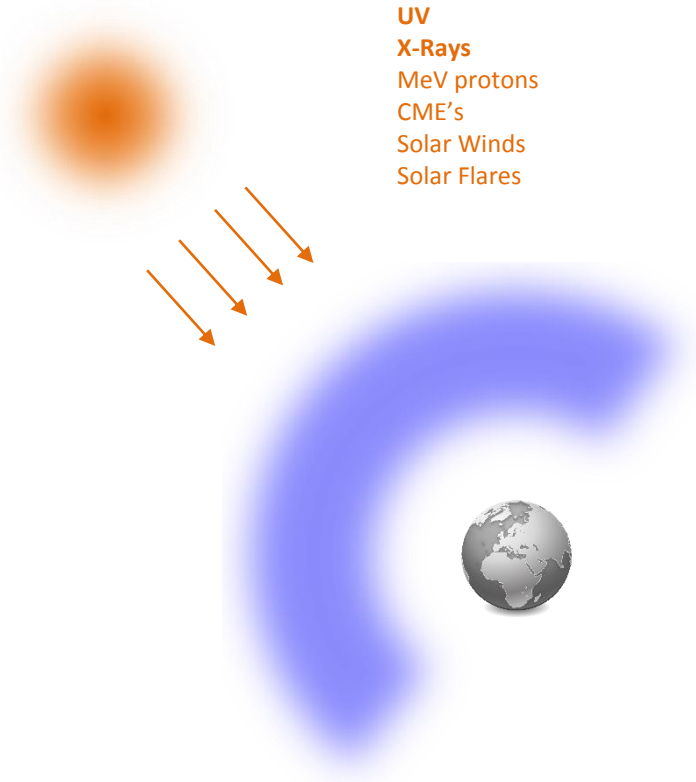
Ionosphere
Positioning



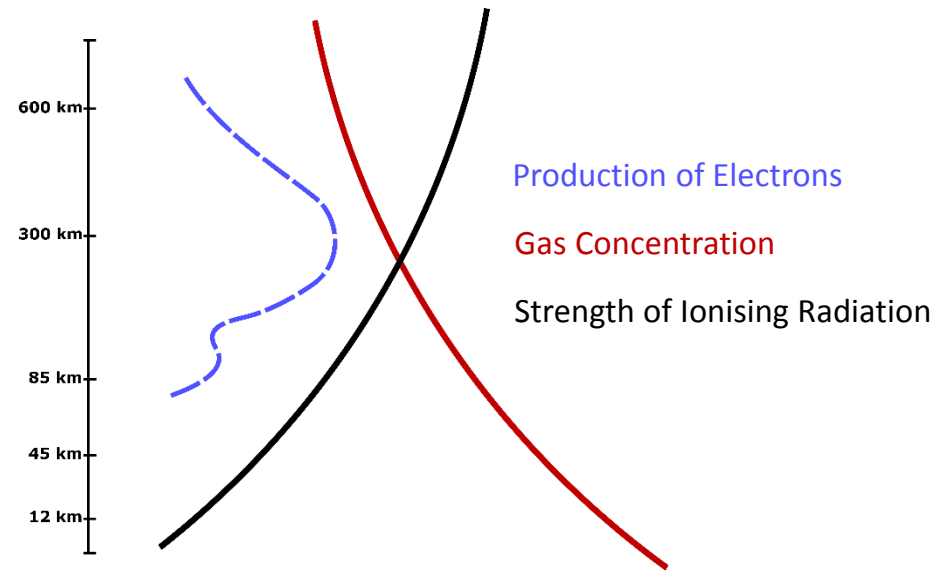
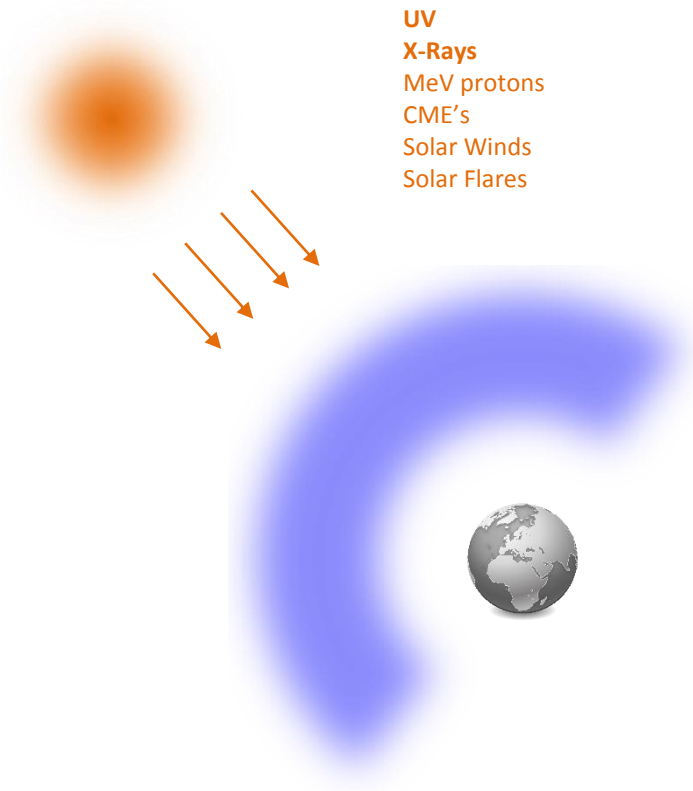
The **Ionosphere** is a Plasma **ionised** by Solar Radiations and characterised by an Electron Density highly variable in **Space** and **Time**



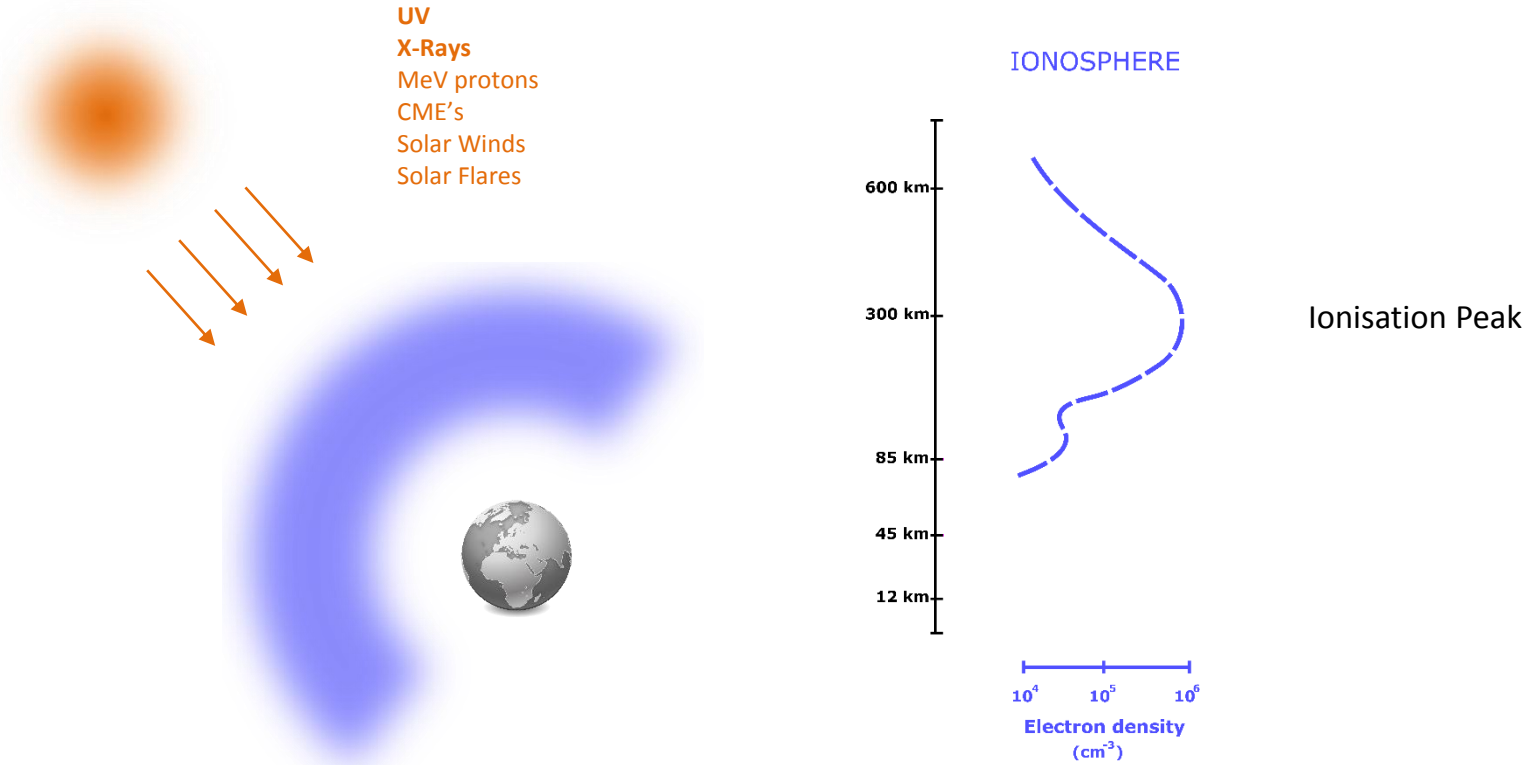
The Earth Atmosphere can be Partitioned in Several Layers Separated by Reversals of the Temperature Gradient



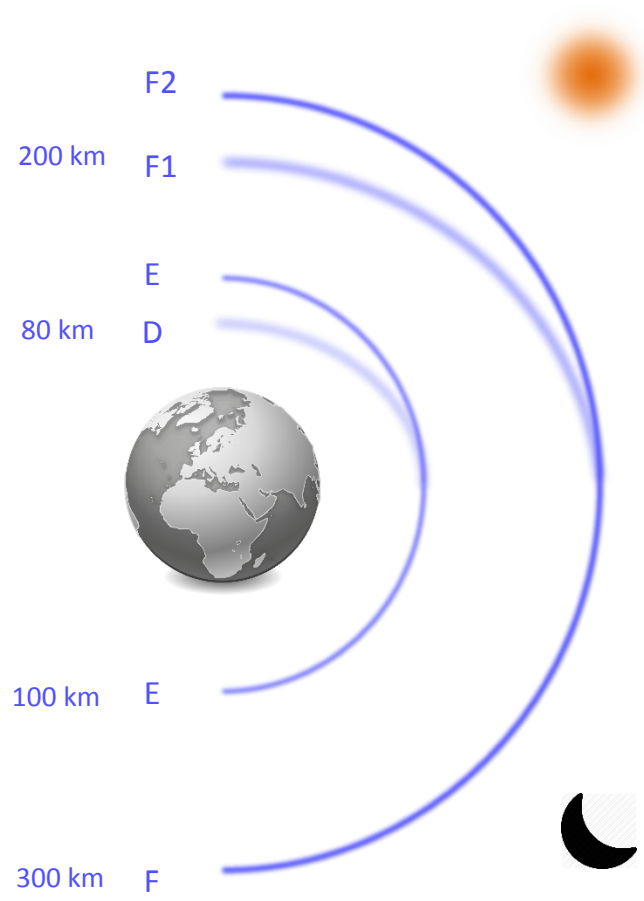
The Vertical Electron Density Profile Results of the Balance between the Gas Concentration and the Strength of Ionising Radiation



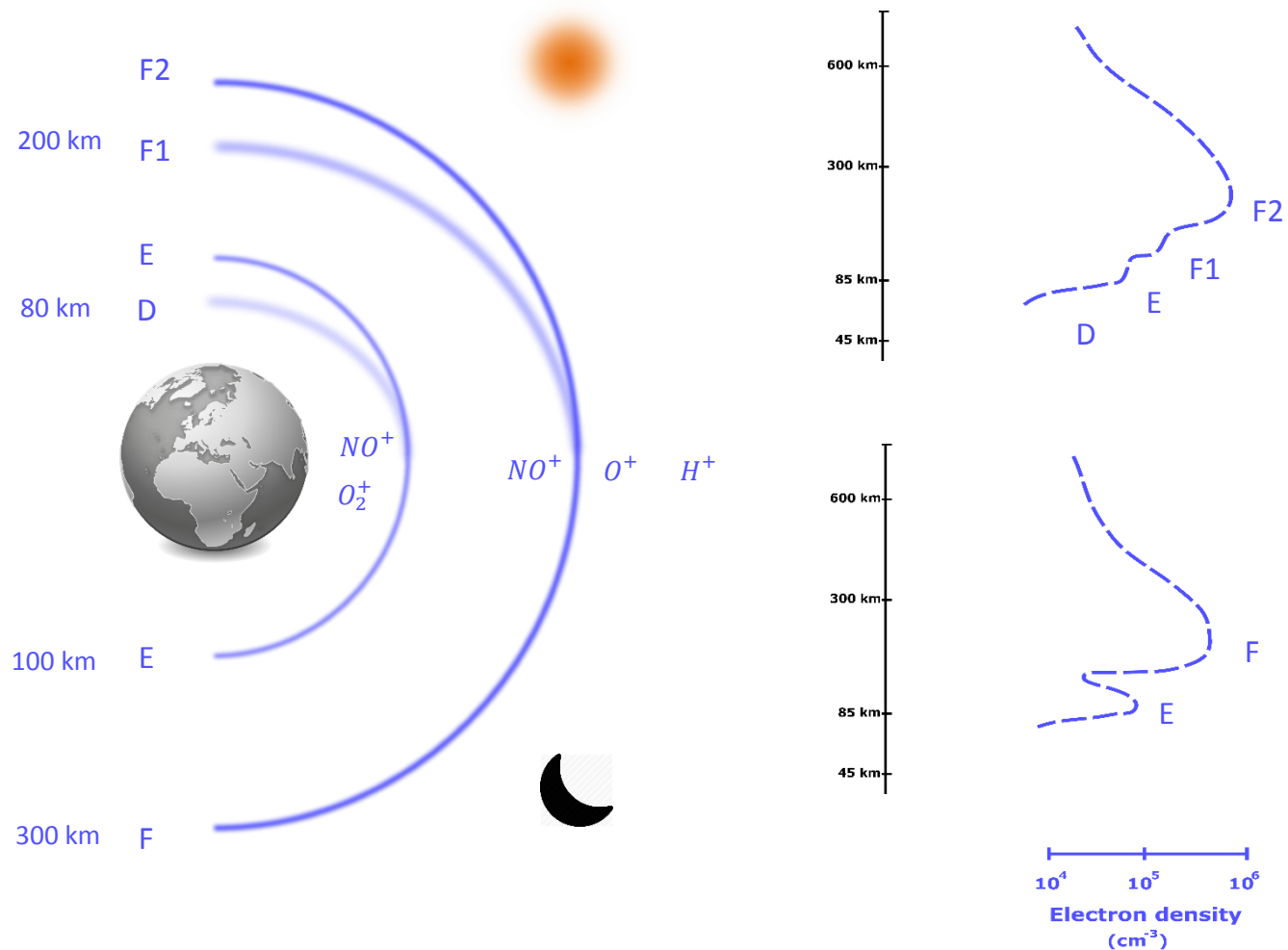
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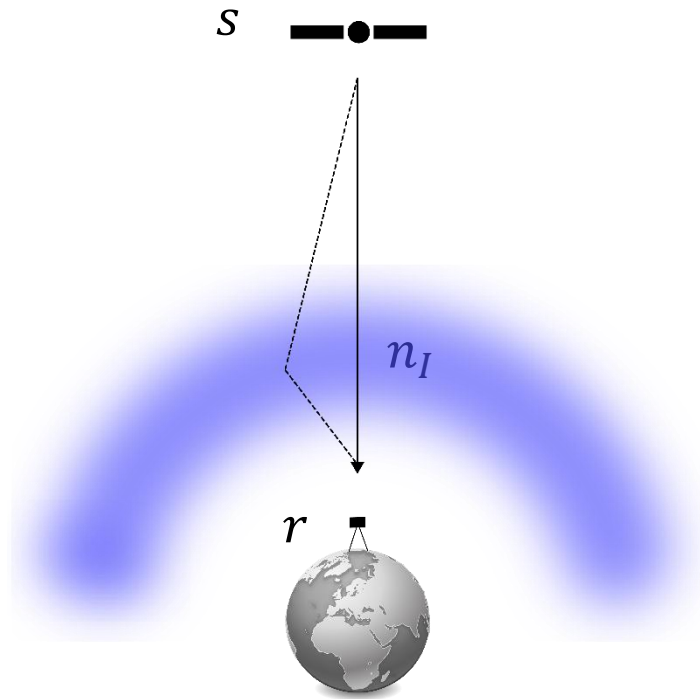
The Ionosphere Structure Exhibits Day-To-Night Variations



The **Multicomponent** Earth Atmosphere is partially responsible for the Formation of several Regions in the **Ionosphere**



The Electron Density of the **Ionosphere** is responsible for **Refraction** effects of GNSS radio signals

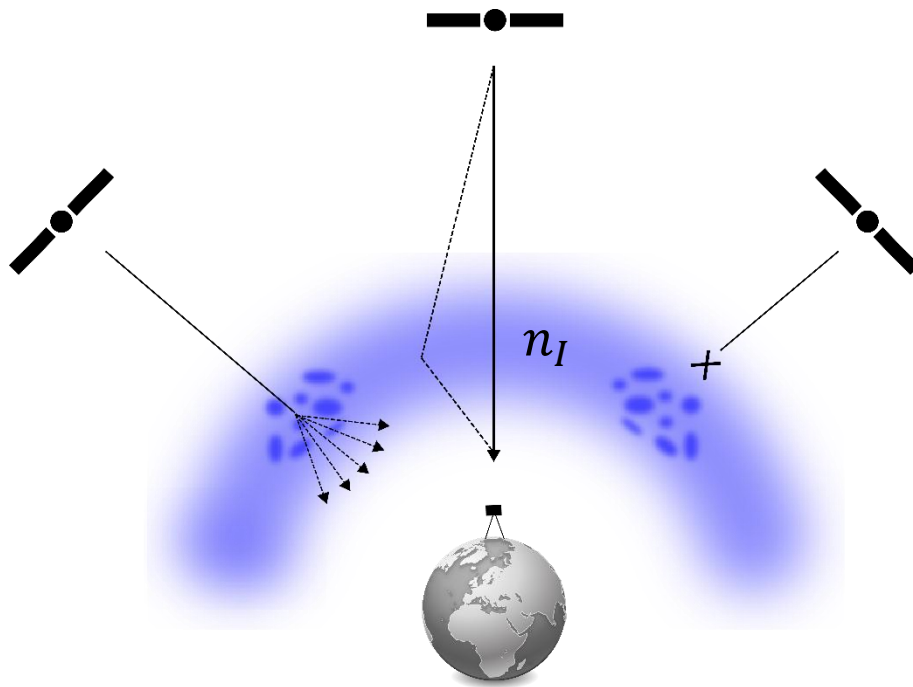


Ionospheric Delay

$$n_I = \frac{c}{v} \approx 1 \pm \frac{40.3}{f^2} N_e$$

$$I \approx \pm \frac{40.3}{f^2} \int_r^s N_e dl = \pm \frac{40.3}{f^2} sTEC$$

Small-Scale Irregularities in the Electron Density of the **Ionosphere** are responsible for **Diffraction** effects of GNSS radio signals



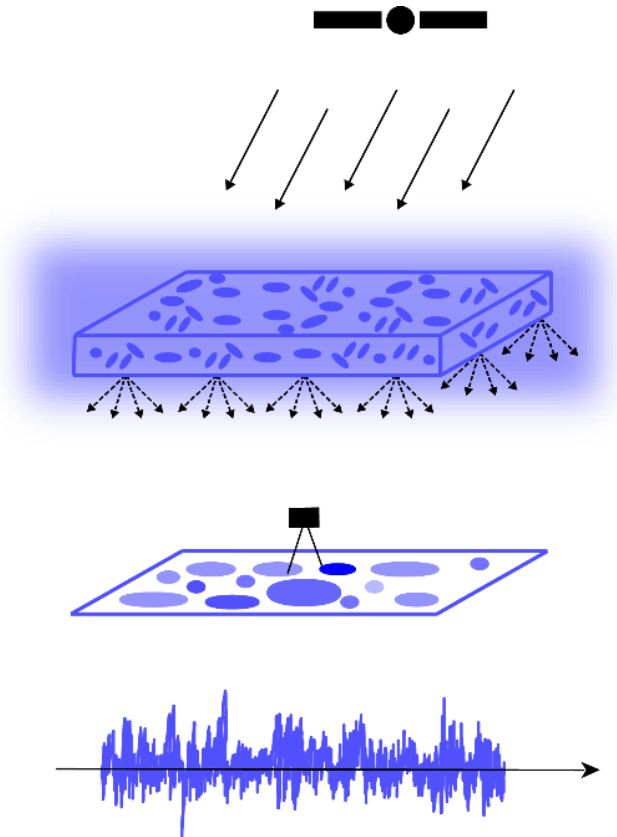
Fluctuation of the GNSS signal phase

$$\sigma_{\varphi} = \sqrt{\langle \theta^2 \rangle - \langle \theta \rangle^2}$$

Fluctuation of the GNSS signal amplitude

$$S_4 = \frac{\sqrt{\langle I^2 \rangle - \langle I \rangle^2}}{\langle I \rangle}$$

Ionospheric Scintillations are rapid Fluctuations of the Signal **Phase** and **Amplitude** due to Small-Scale Irregularities in the Electron Density of the **Ionosphere**



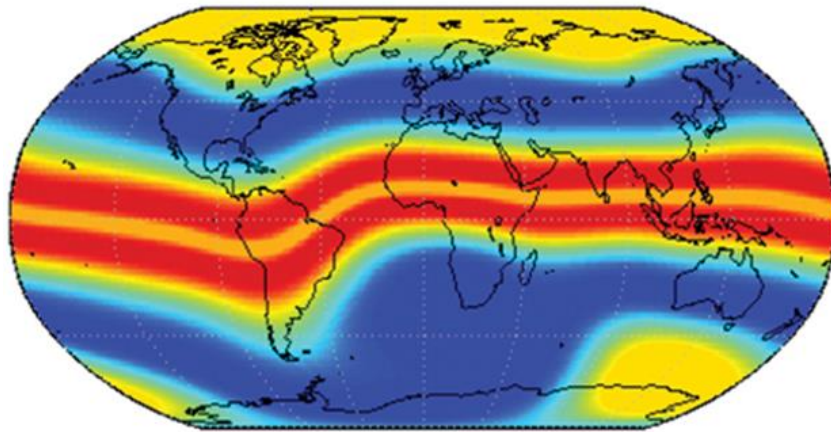
Fluctuation of the GNSS signal phase

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Fluctuation of the GNSS signal amplitude

$$S_4 = \frac{\sqrt{\langle I^2 \rangle - \langle I \rangle^2}}{\langle I \rangle}$$

Intense **Ionospheric Scintillations** affect mostly two areas on Earth:
Equatorial and Polar Latitudes



Infrequent

Frequent

Operating Frequencies

Geographic Locations

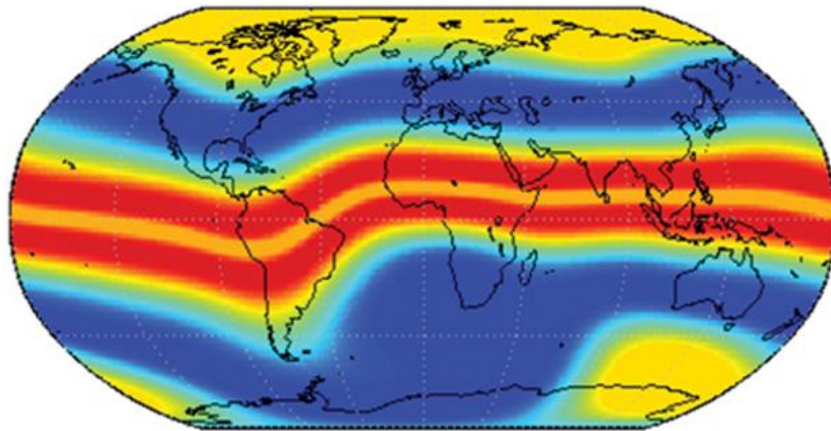
Local Time

Season

Magnetic Activity

Solar Activity

Intense **Ionospheric Scintillations** affect mostly two areas on Earth:
Equatorial and Polar Latitudes



Infrequent

Frequent

Large Scale Irregularities
 ≈ 100 km

Small Scale Irregularities
 $\approx 1 - 100$ m

Background Plasma Drift Speed
 $\approx 50-150$ ms^{-1}

Duration
 \approx minutes/hours

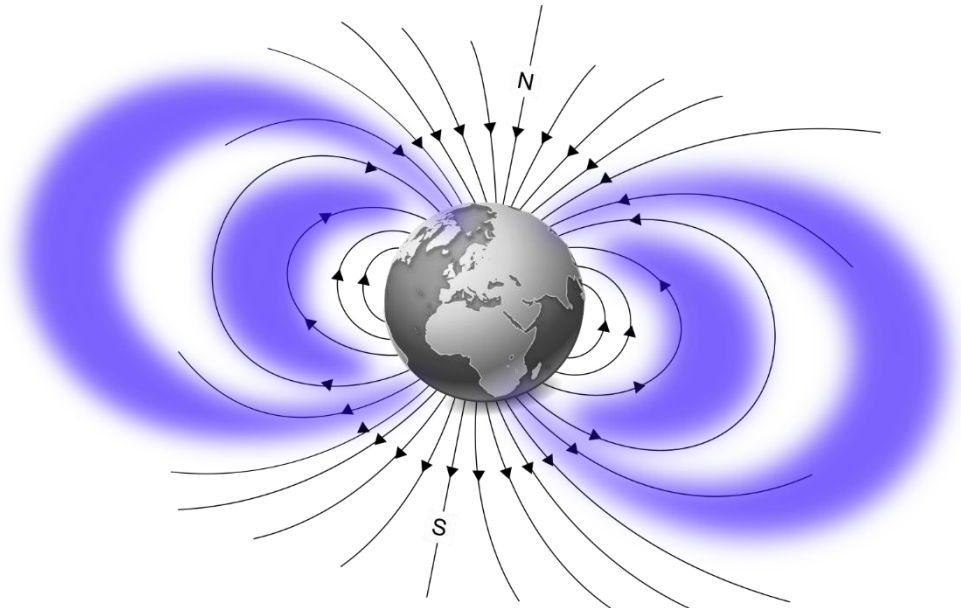
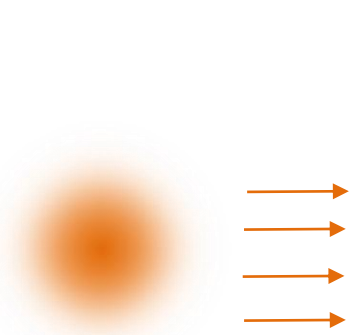
Spatio-Temporal Variations of
Scintillations Intensity

Polar and Equatorial Ionospheric Scintillations are generated by different physical process

Polar Scintillations

Geomagnetic Storm

- Polar IS are strongly dependent on the Geomagnetic Activity
- The frequency of Polar IS varies during the 11-year Solar Cycles
- Geomagnetic Planetary Kp-Index [0-9]
- Polar IS can occur at any time during any season



Earth Magnetic Field

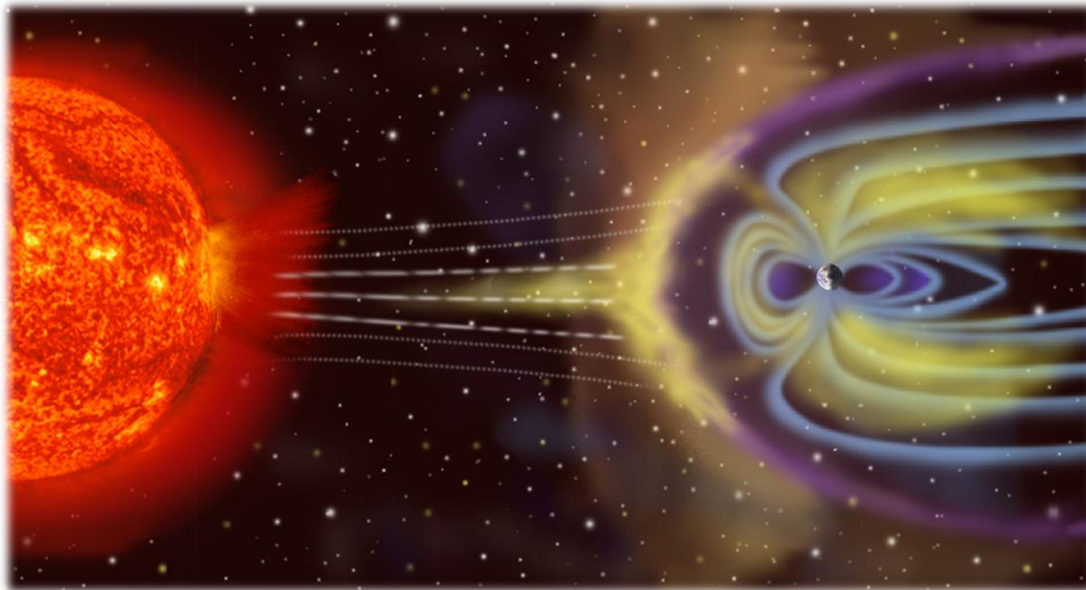
Van Allen radiation belts

Polar and Equatorial Ionospheric Scintillations are generated by different physical process

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Birth of a Geomagnetic Storm

Polar and Equatorial Ionospheric Scintillations are generated by different physical process

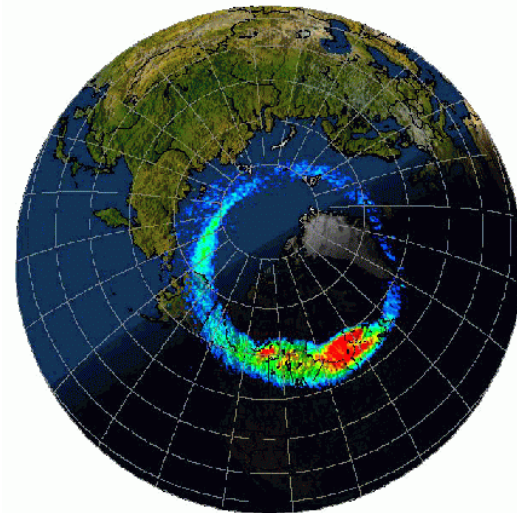
Polar Scintillations

Geomagnetic Storm

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Aurora Borealis



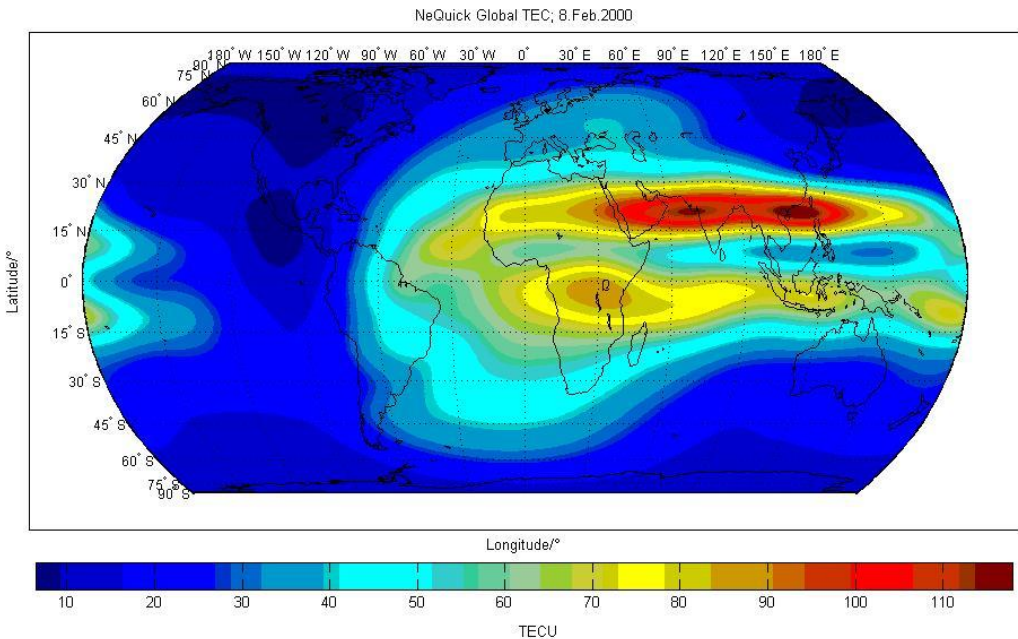
Auroral Oval

Polar and Equatorial Ionospheric Scintillations are generated by different physical process

Equatorial Scintillations

Equatorial Anomaly

- Daily Post-Sunset Irregularities
- Rayleigh-Taylor Instability
- Disturbance Storm Time Index (DST)
- Dense Ionosphere distributed in two bands around the Geomagnetic Equator



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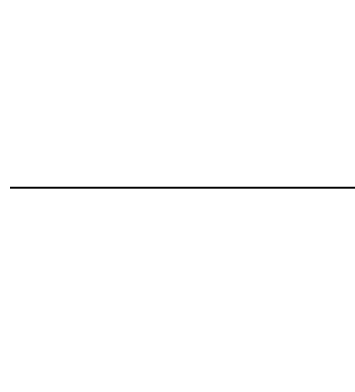
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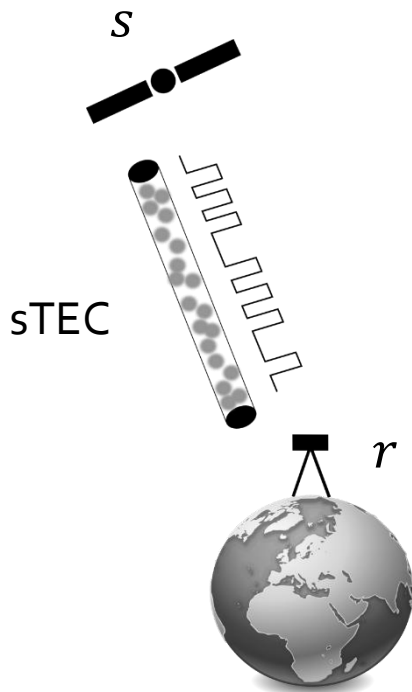
Ionosphere
Positioning



Satellite Positioning is based on **Multilateration**

$$P_r^s(t) = D_r^s + T_r^s + I_{r,k,m}^s + c(\Delta t^s - \Delta t_r) + M_{r,k,m}^s + \varepsilon_{r,k,m}^s$$

$$\phi_r^s(t) = D_r^s + T_r^s - I_{r,k,\phi}^s + c(\Delta t^s - \Delta t_r) + \lambda_k N_{r,k}^s + M_{r,k,\phi}^s + \varepsilon_{r,k,\phi}^s$$

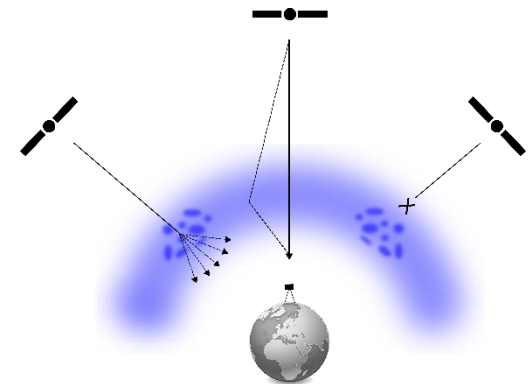
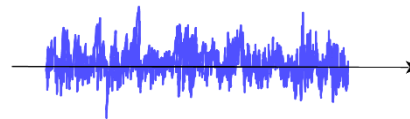


$$D_r^s = \sqrt{(X^s - X_r)^2 + (Y^s - Y_r)^2 + (Z^s - Z_r)^2}$$

$$\varepsilon_{r,k,m}^s \quad \varepsilon_{r,k,\phi}^s$$

$$N_{r,k}^s$$

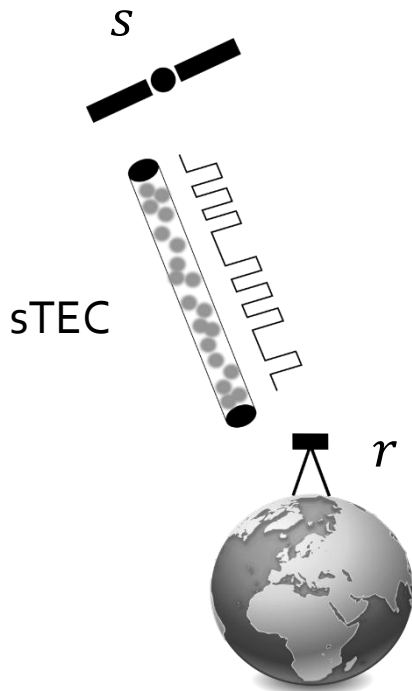
$$I_{r,k}^s = \frac{40.3}{f^2} sTEC$$



The Standard Point Positioning (SPP) is an Elementary SF Positioning Algorithm

$$P_r^S(t) = D_r^S + T_r^S + I_{r,k,m}^S + c(\Delta t^S - \Delta t_r) + M_{r,k,m}^S + \varepsilon_{r,k,m}^S$$

$$D_r^S = \sqrt{(X^S - X_r)^2 + (Y^S - Y_r)^2 + (Z^S - Z_r)^2}$$



Pseudorange measurements

Single Frequency

Single Point Single Epoch (SPSE) Technique

Real-Time / Post-Processing

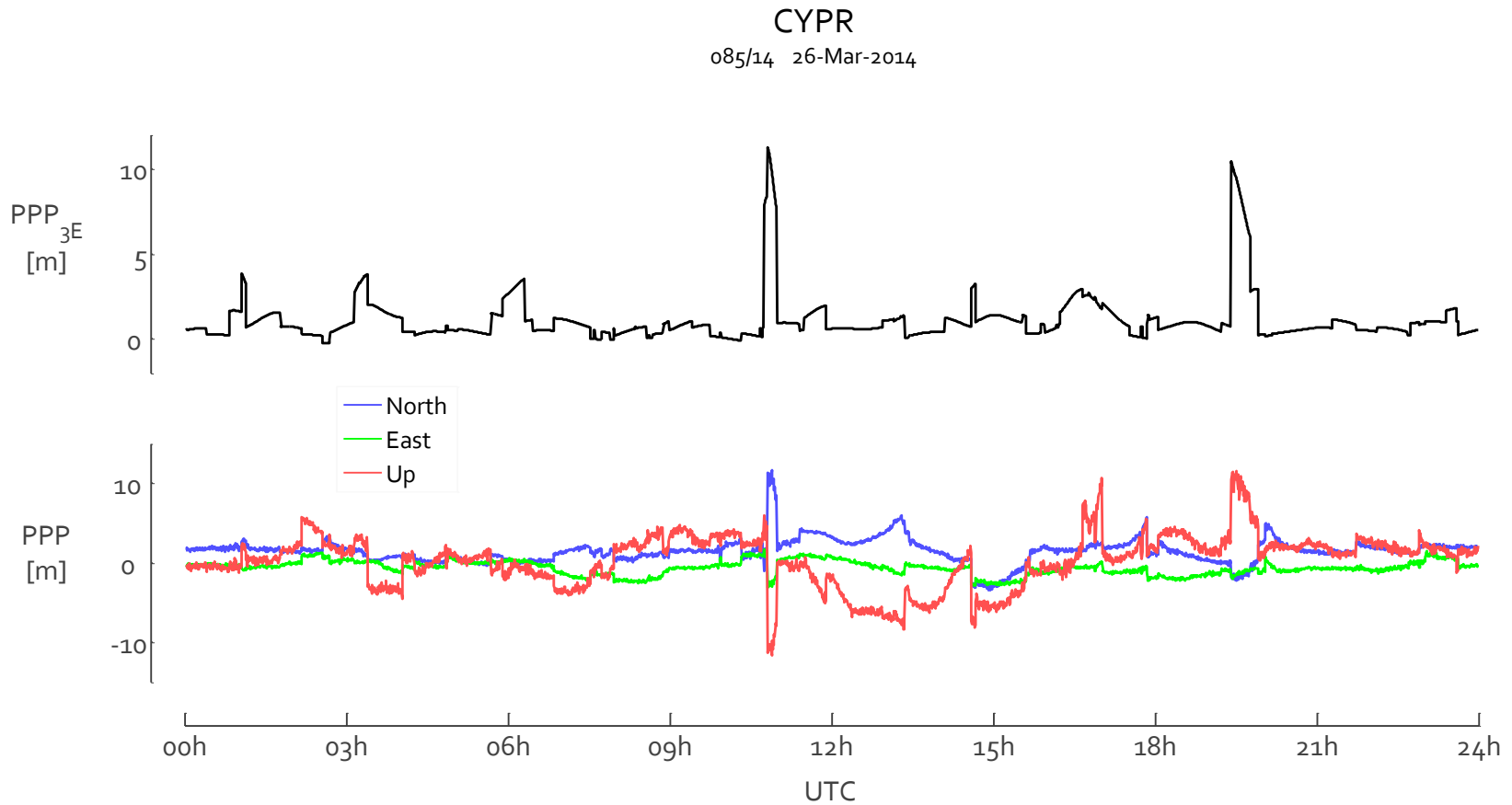
Static / Kinematic

Atmospheric Models (Ionosphere and Troposphere)

Broadcast Ephemeris

Least Square Adjustment (LSA)

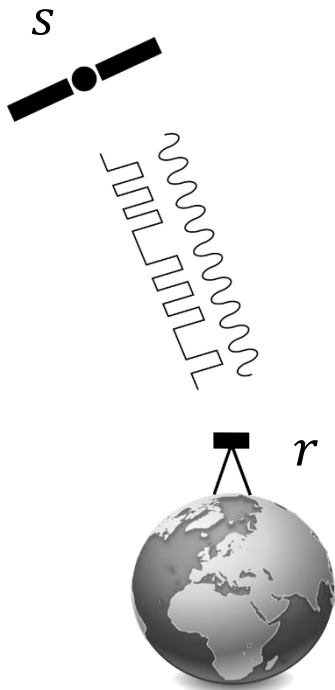
The Standard Point Positioning (**SPP**) is an Elementary SF Positioning Algorithm



The Precise Point Positioning (PPP) is an Advanced DF Positioning Algorithm

$$P_r^s(t) = D_r^s + T_r^s + I_{r,k,m}^s + c(\Delta t^s - \Delta t_r) + M_{r,k,m}^s + \varepsilon_{r,k,m}^s$$

$$\phi_r^s(t) = D_r^s + T_r^s - I_{r,k,\phi}^s + c(\Delta t^s - \Delta t_r) + \lambda_k N_{r,k}^s + M_{r,k,\phi}^s + \varepsilon_{r,k,\phi}^s$$



Pseudorange and Carrier-Phase measurements

Ambiguity Resolution Process

Dual Frequency

Real-Time / Post-Processing

Static / Kinematic

Strategies against atmospheric effects (Ionosphere Free Model)

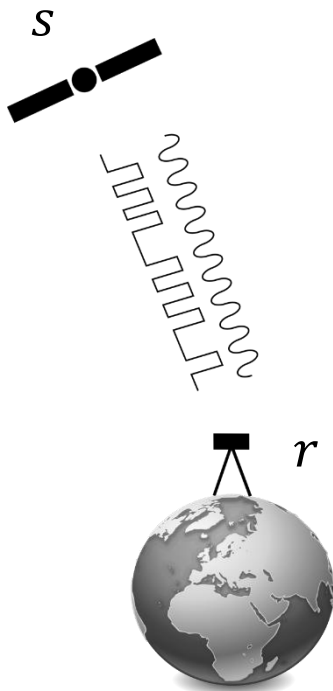
Precise Products: Ephemeris / Code-Phase Delays / Antenna

Sequential Least Squares Adjustment (Filter)

The Precise Point Positioning (PPP) is an Advanced DF Positioning Algorithm

$$P_r^S(t) = D_r^S + T_r^S + I_{r,k,m}^S + c (\Delta t^S - \Delta t_r) + M_{r,k,m}^S + \varepsilon_{r,k,m}^S$$

$$\phi_r^S(t) = D_r^S + T_r^S - I_{r,k,\phi}^S + c (\Delta t^S - \Delta t_r) + \lambda_k N_{r,k}^S + M_{r,k,\phi}^S + \varepsilon_{r,k,\phi}^S$$



Mathematical Model: Ionosphere-Free + Precise Products

$$P_{r,IF}^S(t) = \underline{D_r^S} + \underline{T_r^S} + c (\underline{\Delta t^S} - \underline{\Delta t_r}) + M_{r,IF,m}^S + \varepsilon_{r,IF,m}^S$$

$$\phi_{r,IF}^S(t) = \underline{D_r^S} + \underline{T_r^S} + c (\underline{\Delta t^S} - \underline{\Delta t_r}) + \lambda_{IF} \underline{N_{r,IF}^S} + M_{r,IF,\phi}^S + \varepsilon_{r,IF,\phi}^S$$

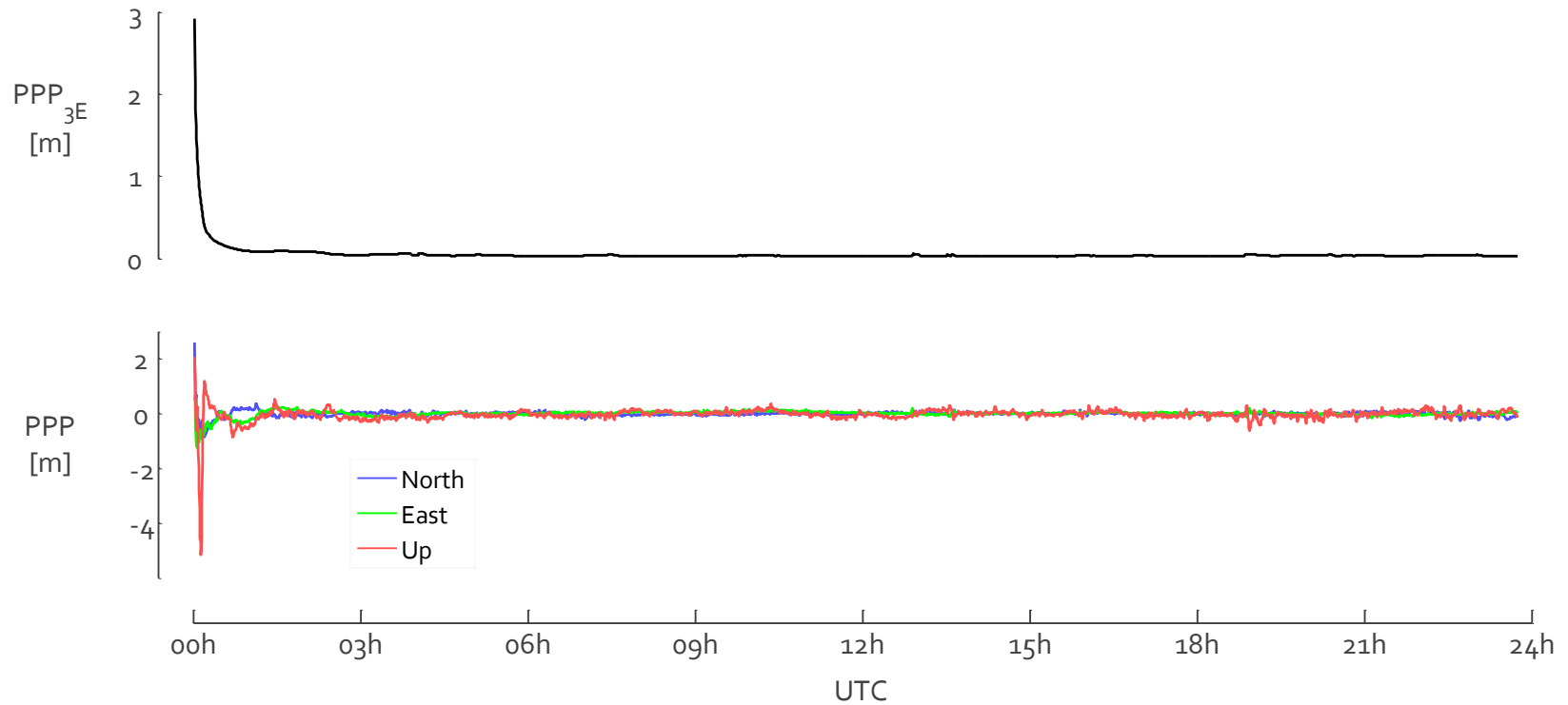
Stochastic Model

Solution: Sequential Least Square Adjustment (Filter)

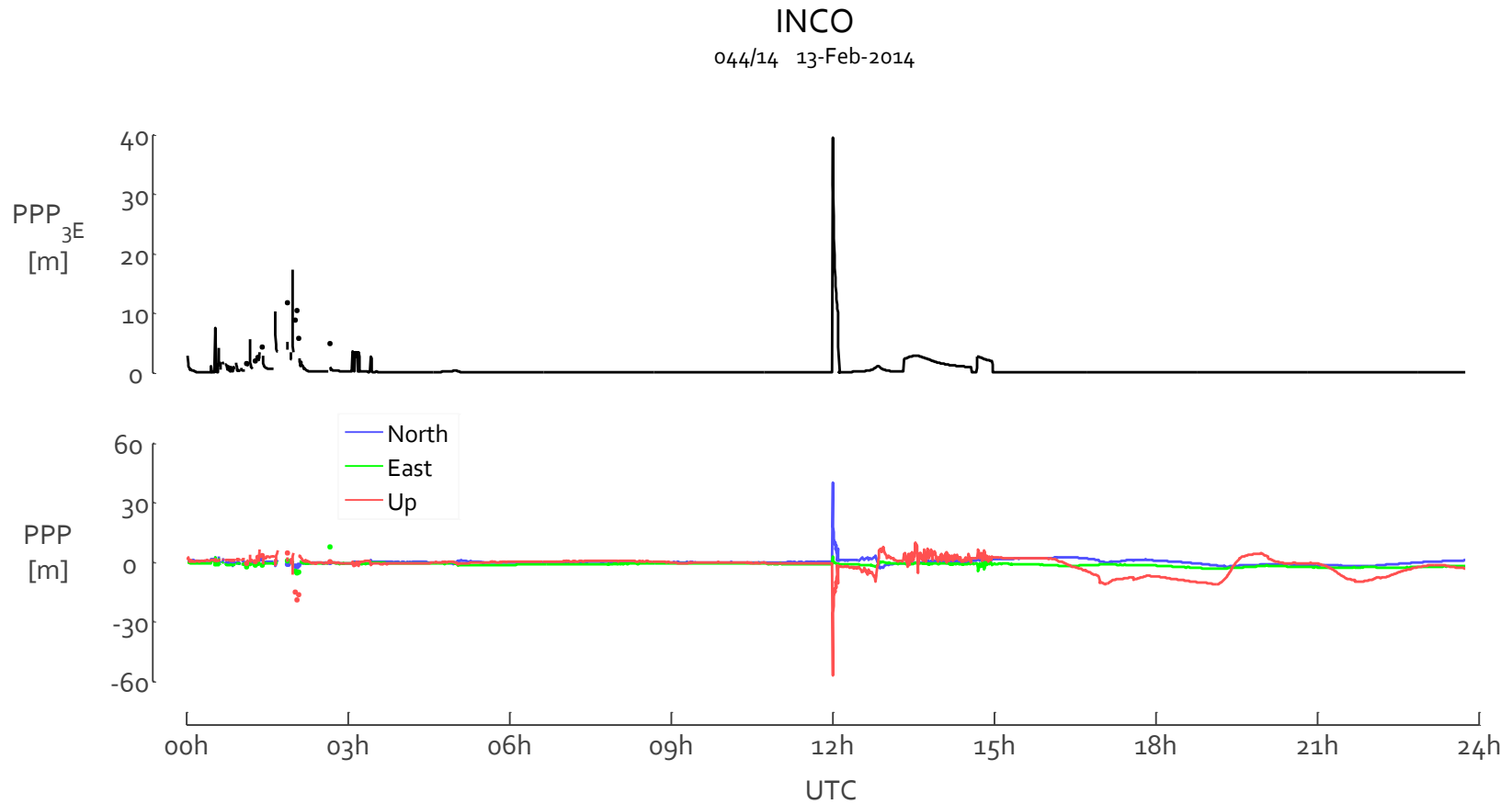
The Precise Point Positioning (PPP) is an Advanced DF Positioning Algorithm

BRUS

001/12 01-Jan-2012



The Precise Point Positioning (PPP) is highly Sensitive to **Ionospheric Scintillations Effects**



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Statistics
Spatiality

We developed a Matlab Software for Processing GNSS Ionospheric Scintillation Measurements

Acquisition

Storage

Merging

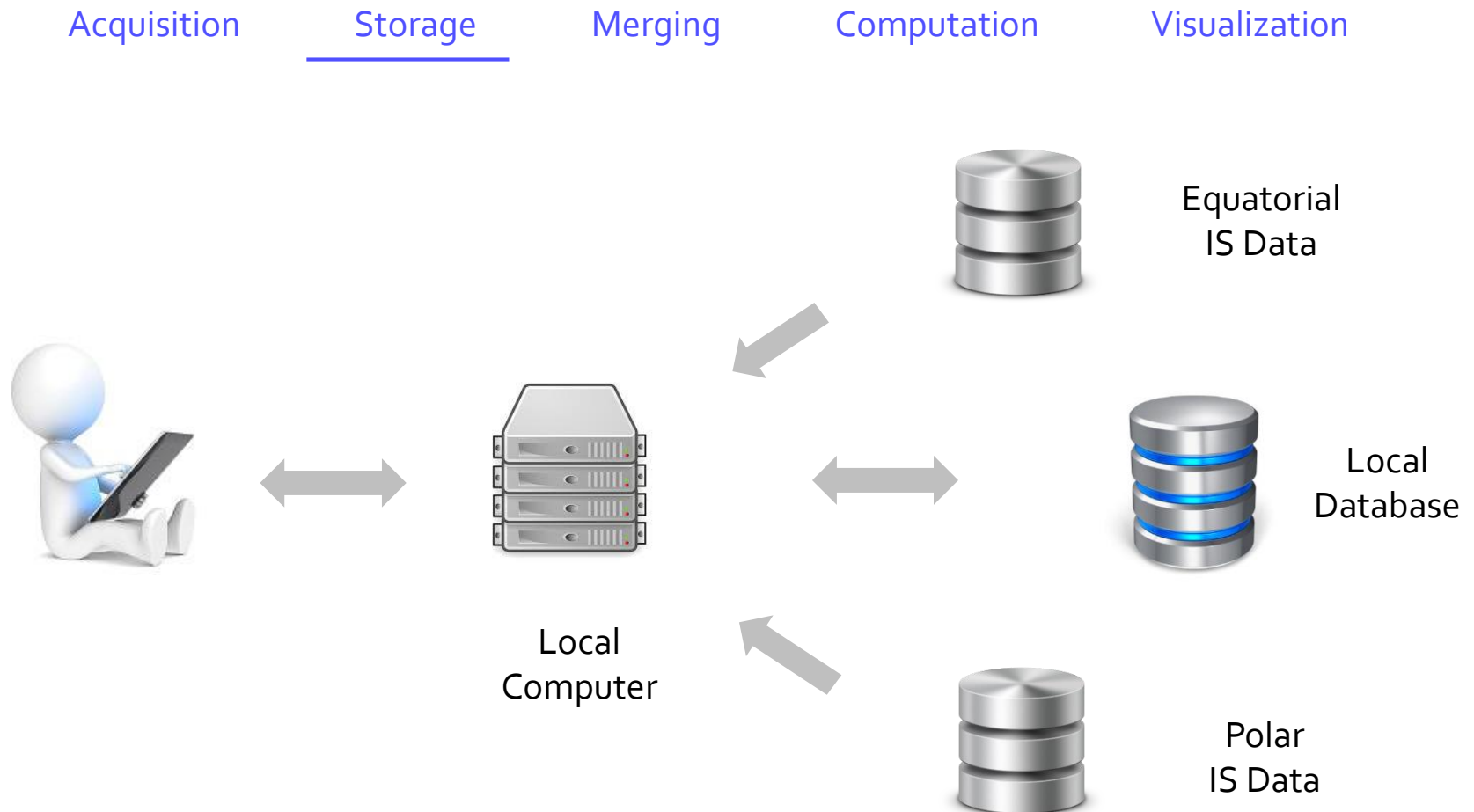
Computation

Visualization

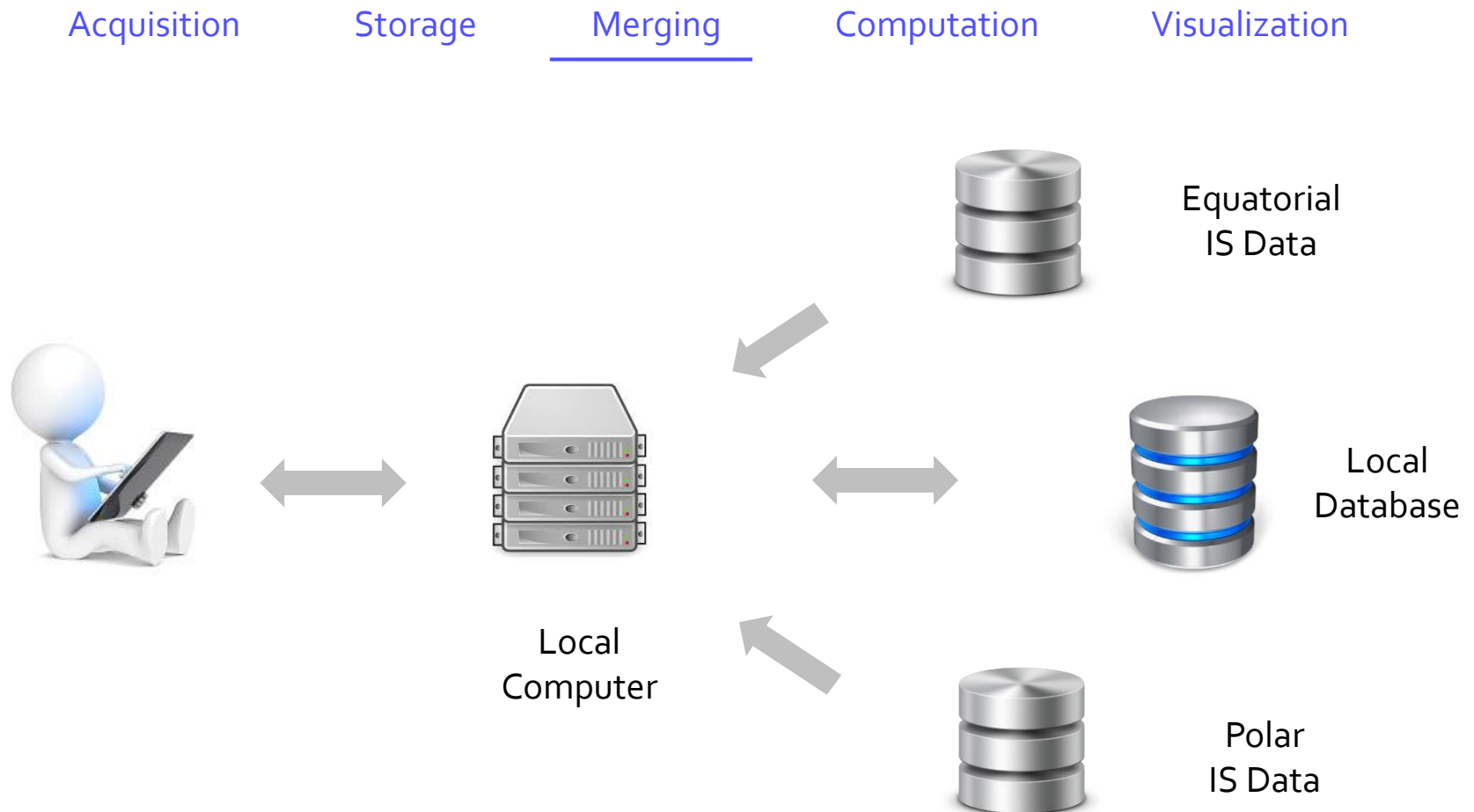


- O RINEX Observation
- P RINEX Navigation (M-GNSS)
- I ISMR
- J Jitter
- K Geomagnetic Kp
- D Geomagnetic DST
- X Positioning - SPP
- Y Positioning - PPP
- Z Positioning - POS

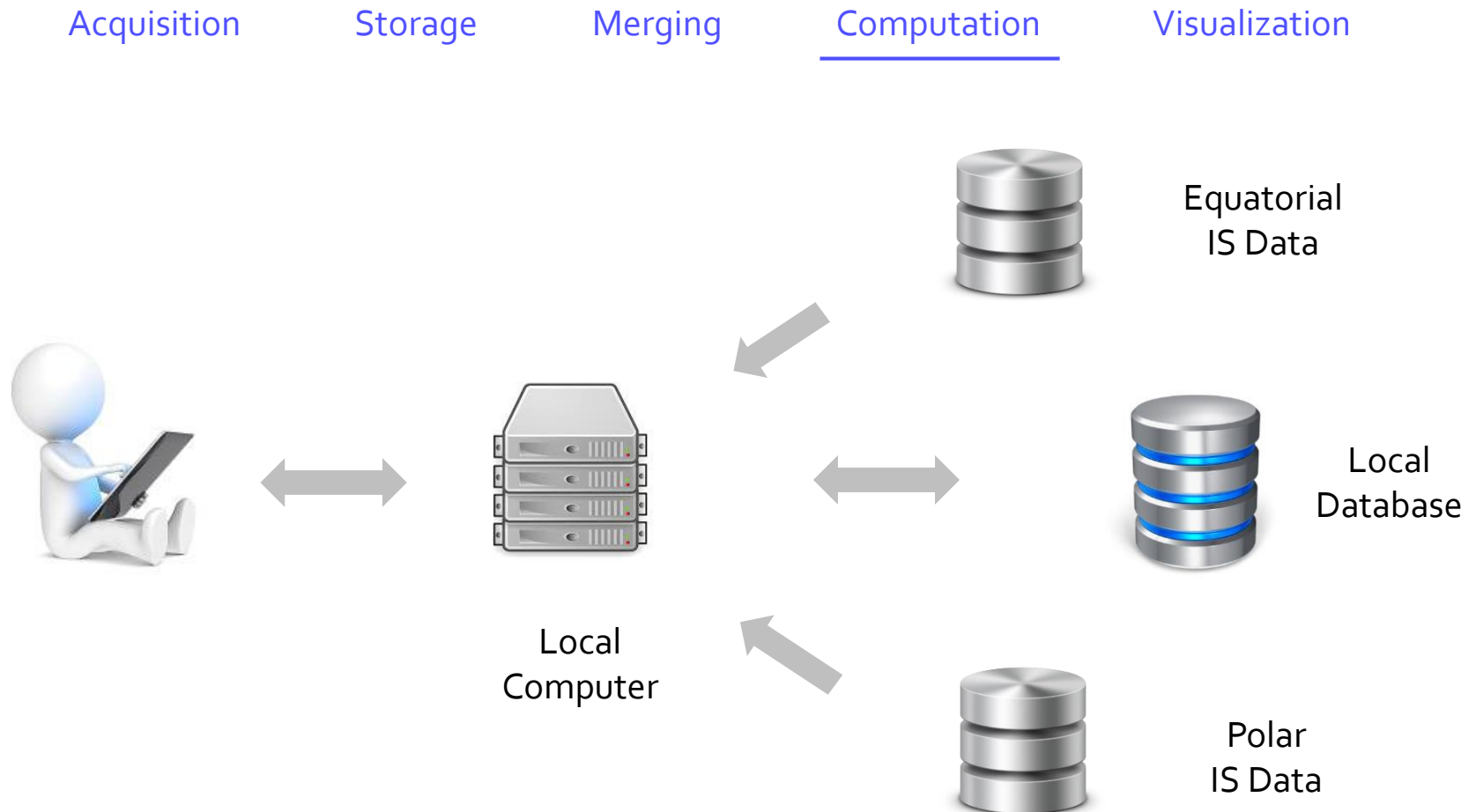
We developed a **Matlab** Software for **Processing** GNSS Ionospheric Scintillation Measurements



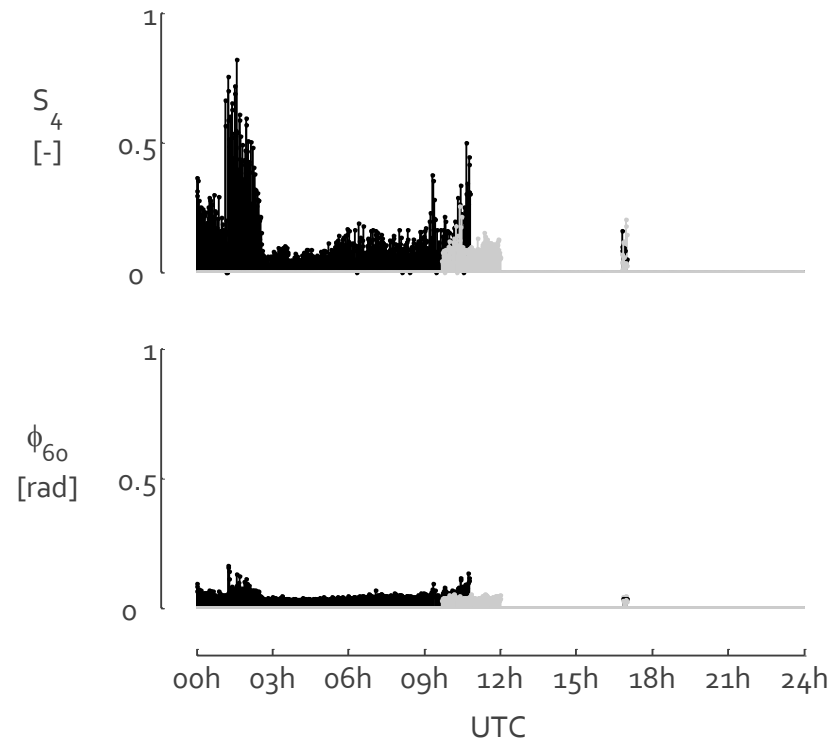
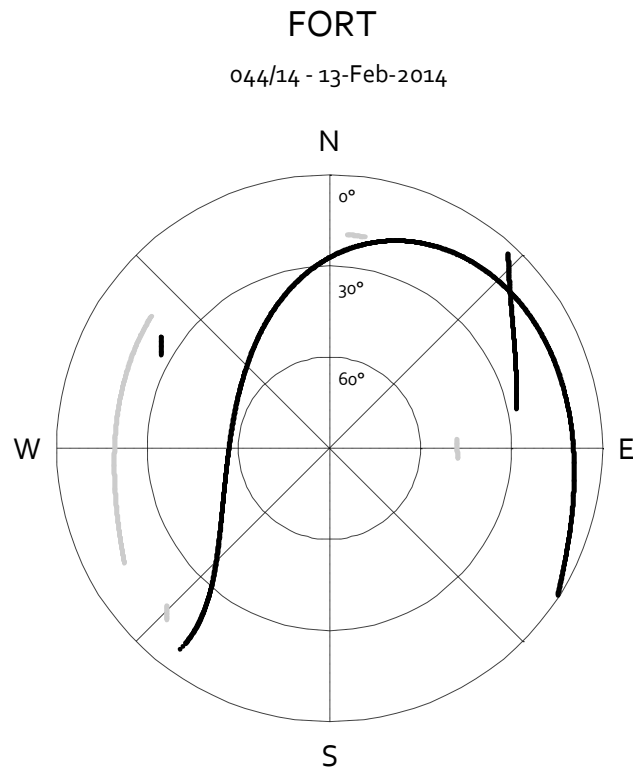
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We developed a **Matlab** Software for **Processing** GNSS Ionospheric Scintillation Measurements



We developed a [Matlab](#) Software for [Processing](#) GNSS Ionospheric Scintillation Measurements

[Acquisition](#)[Storage](#)[Merging](#)[Computation](#)[Visualization](#)

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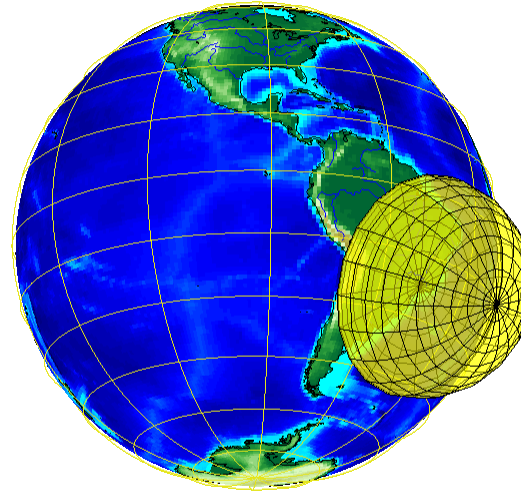
Introduction
Configuration
Spatial Dependency
Interpolation

Description

Detection

Scale

Location



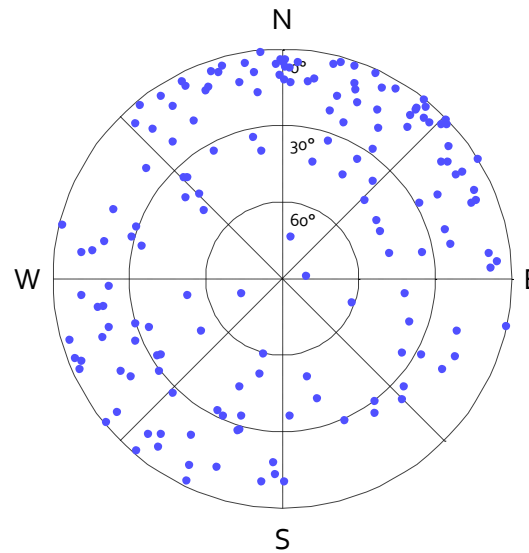
Description
Detection
Scale
Location

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Spatial Dependency

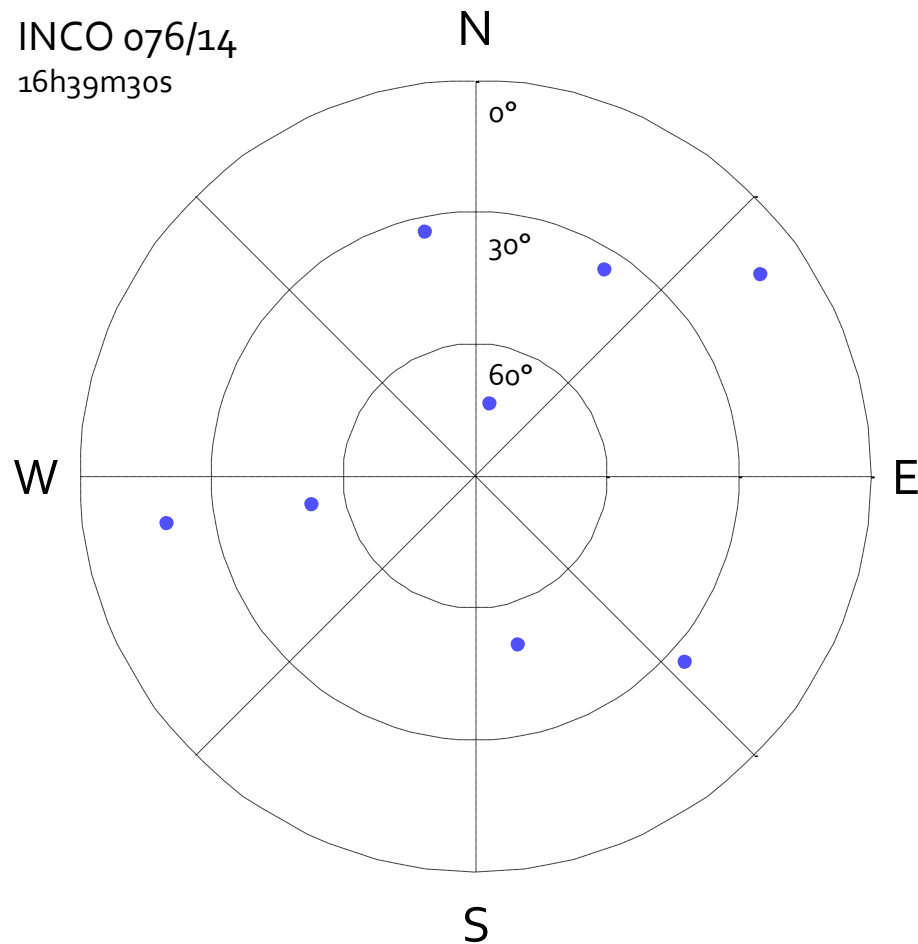
Interpolation



	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

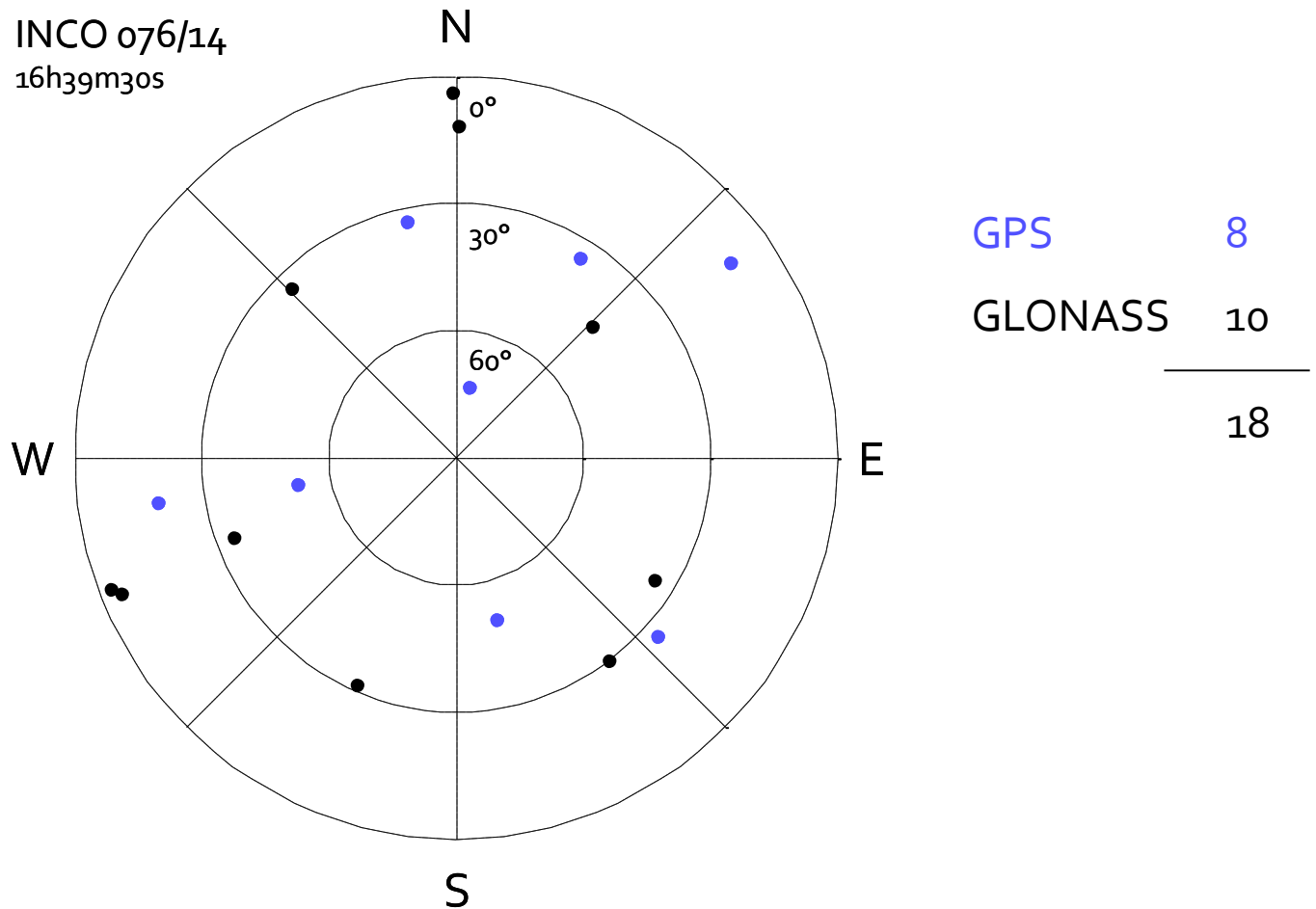
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



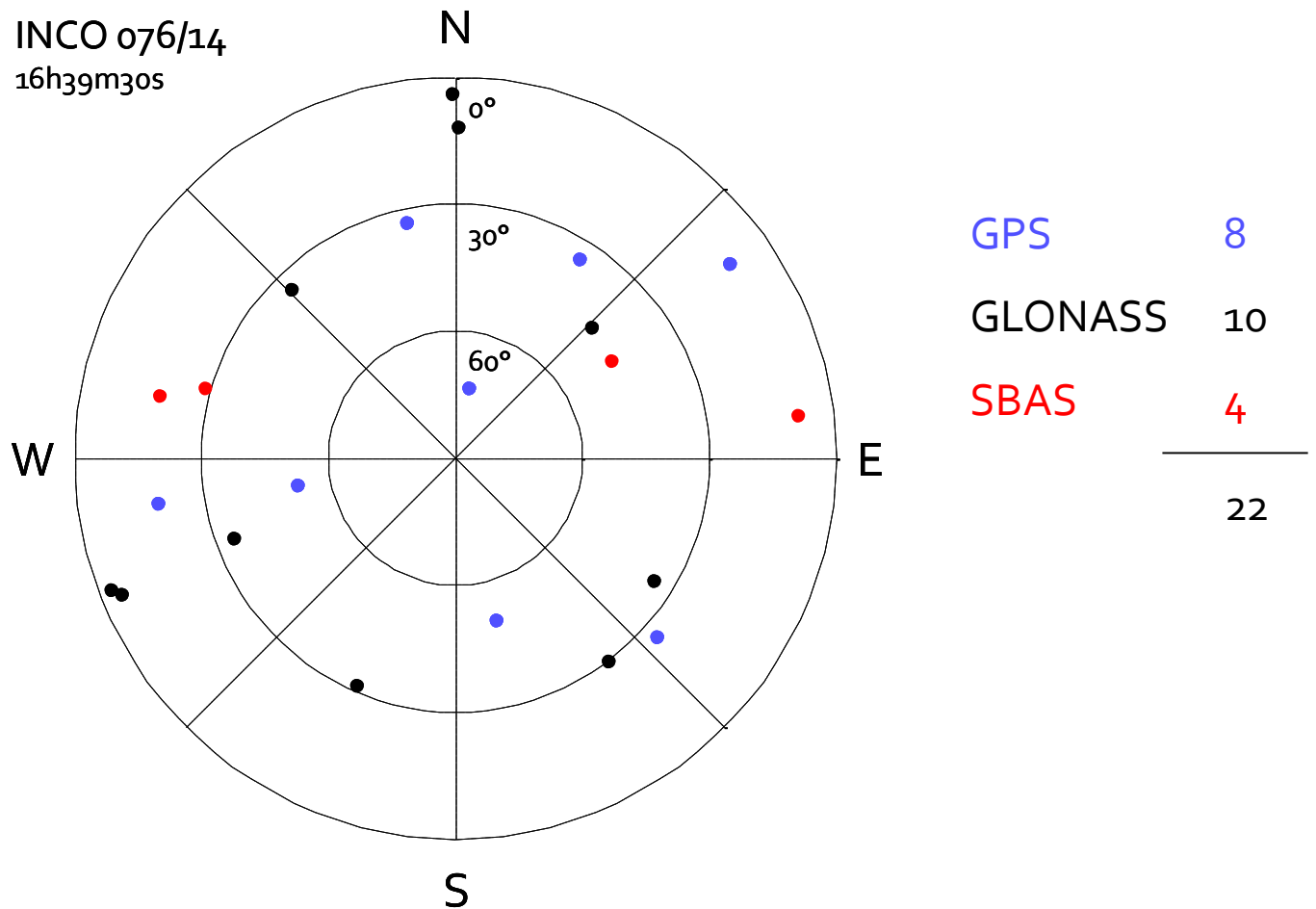
GPS

8

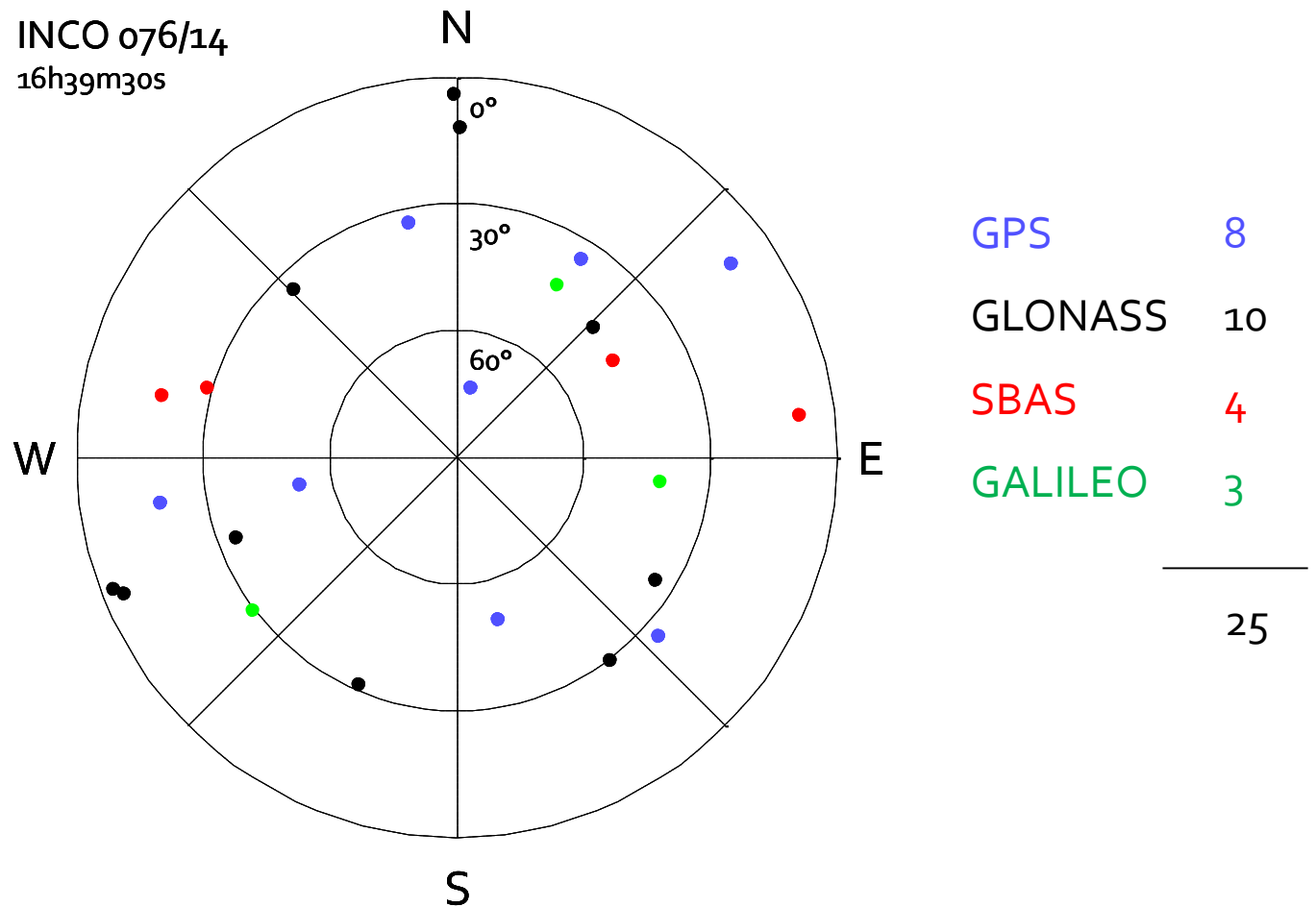
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



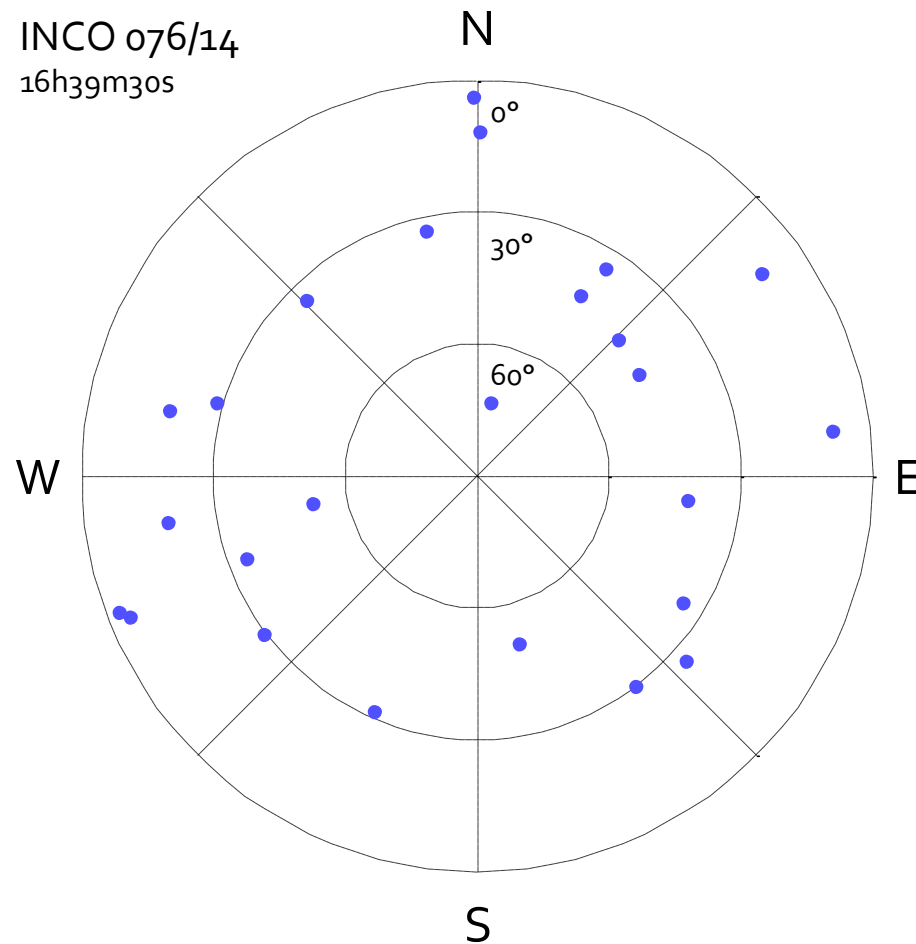
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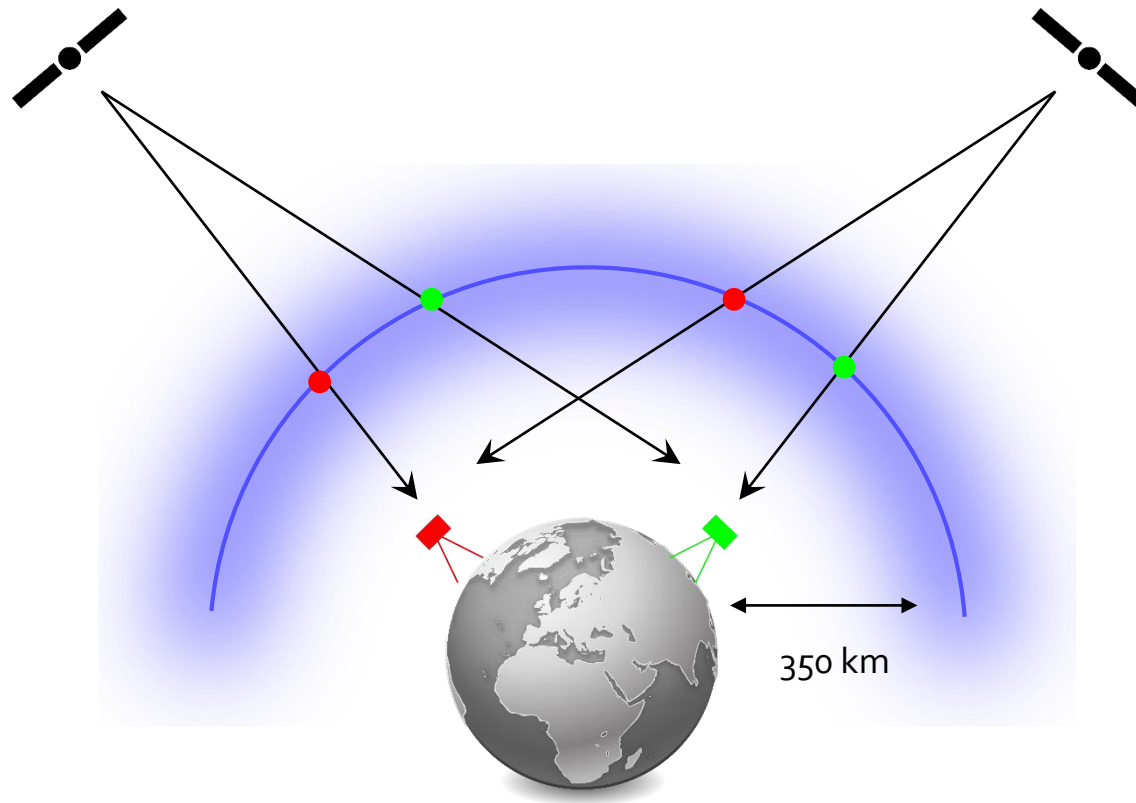


The M-GNSS Measurement Skyplot constitute the Experimental Data Field



M-GNSS 25

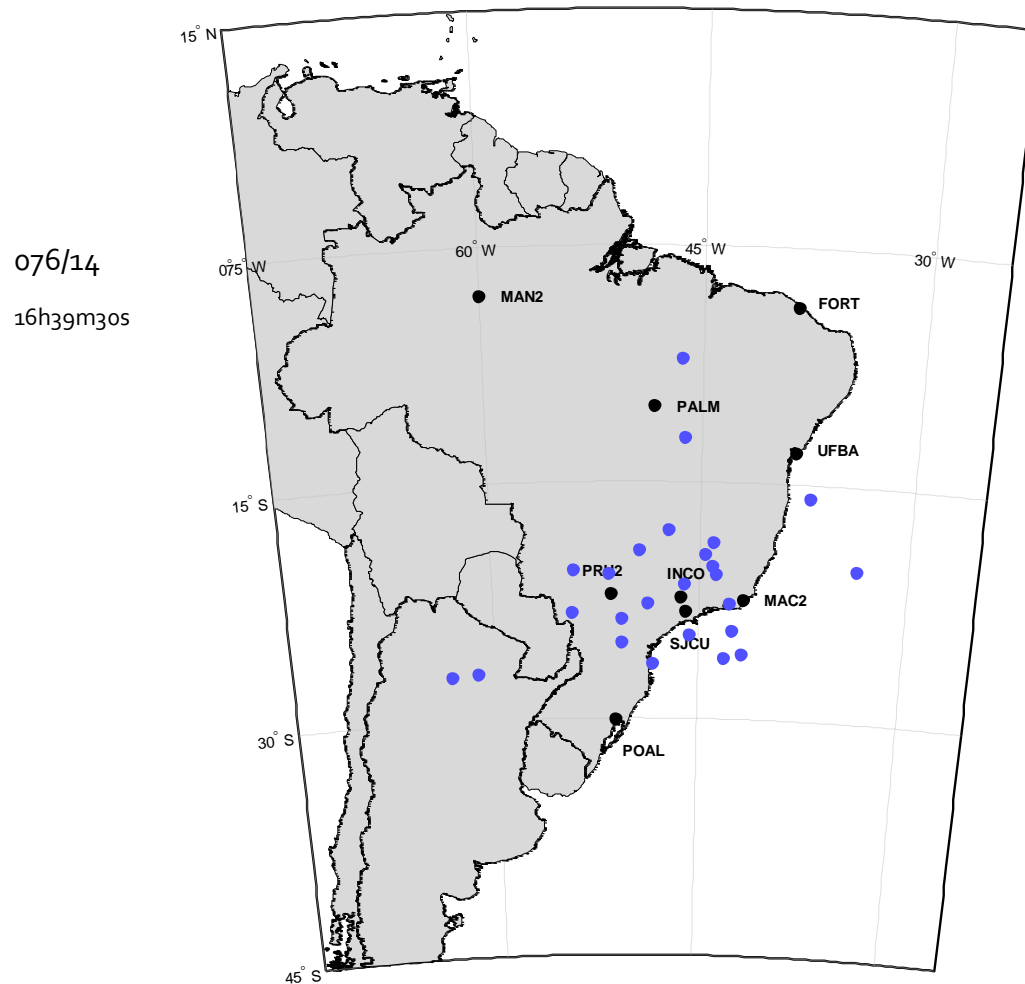
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The M-GNSS Measurement Skyplot constitute the **Experimental Data Field**



The M-GNSS Measurement Skyplot constitute the Experimental Data Field

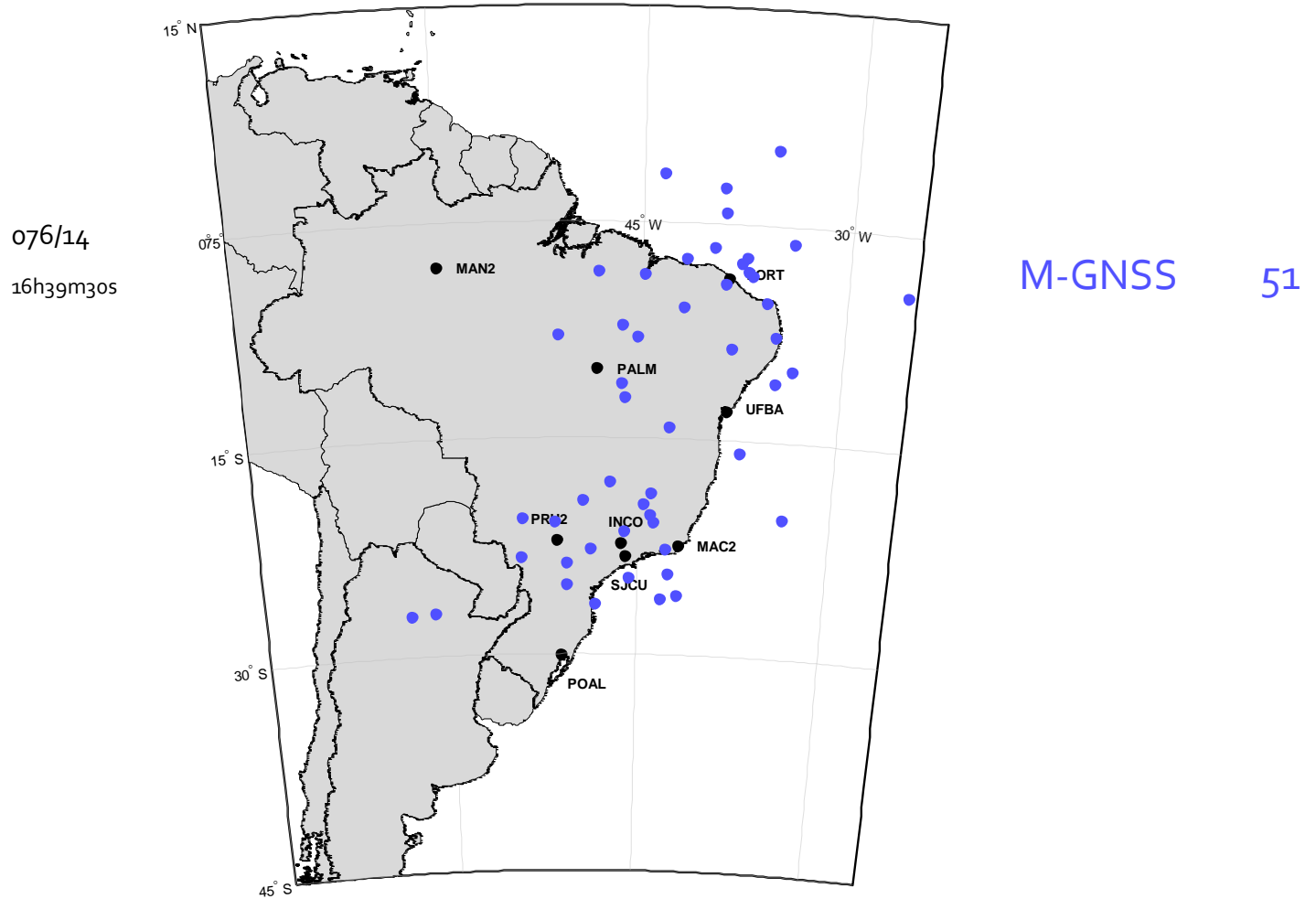


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16h39m30s

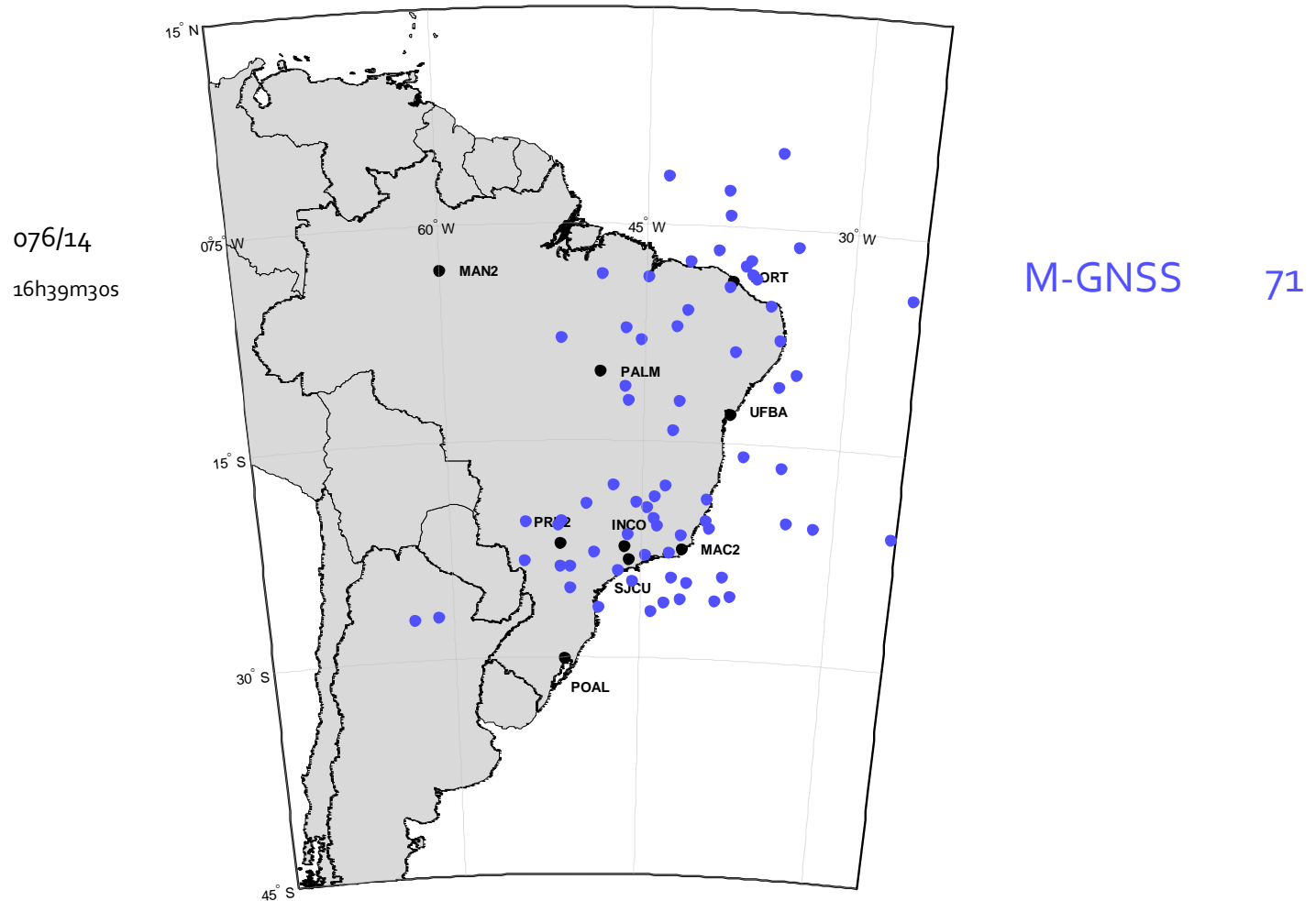
M-GNSS

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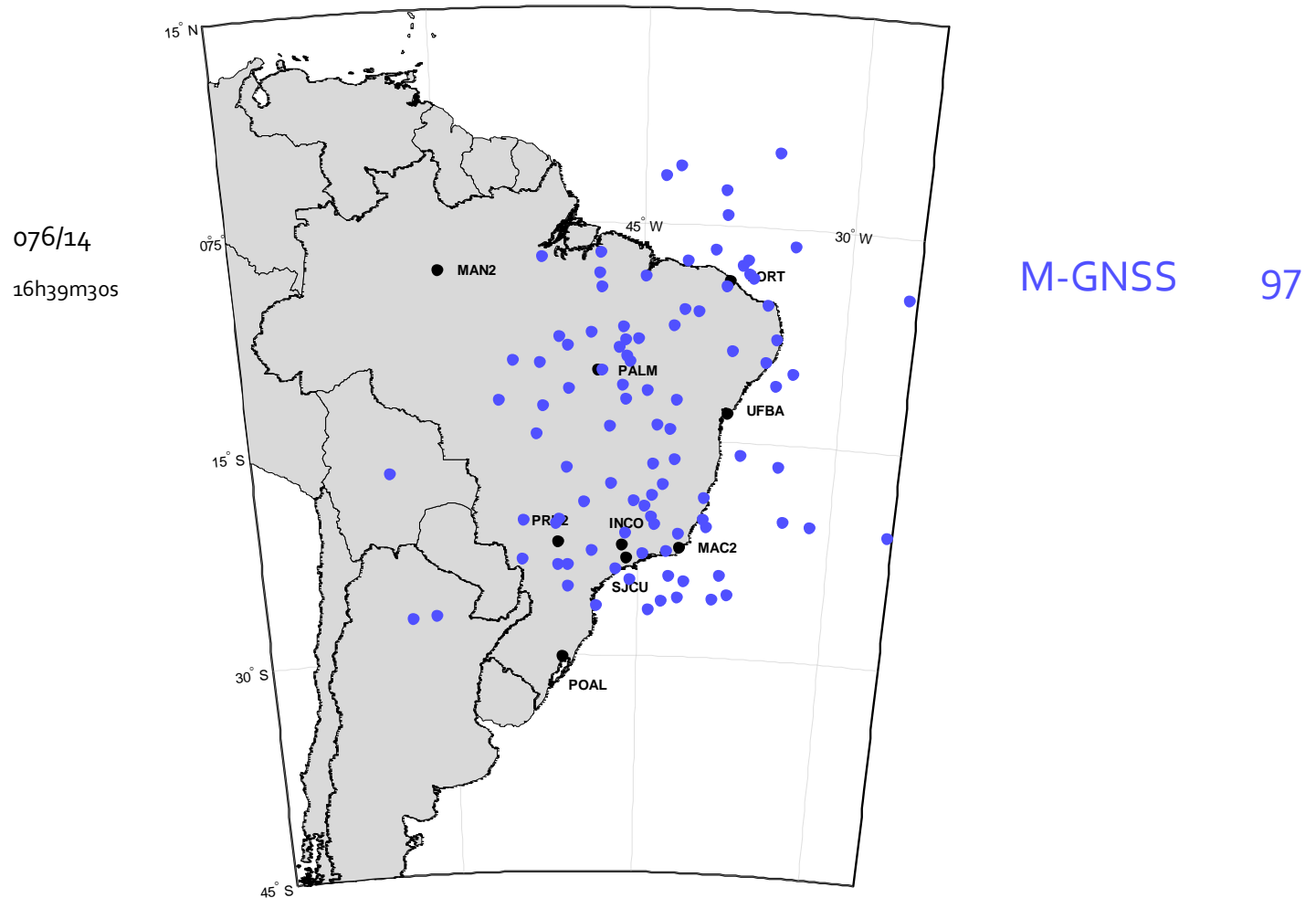
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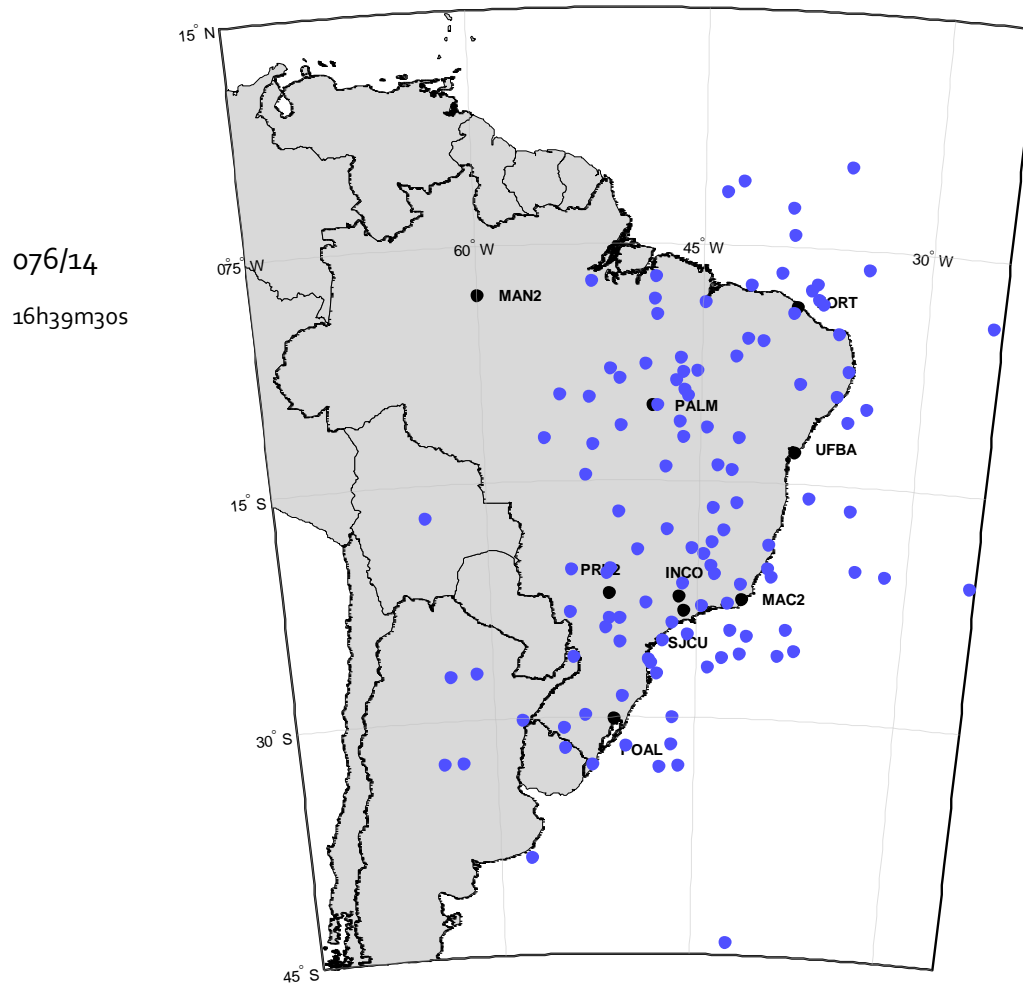
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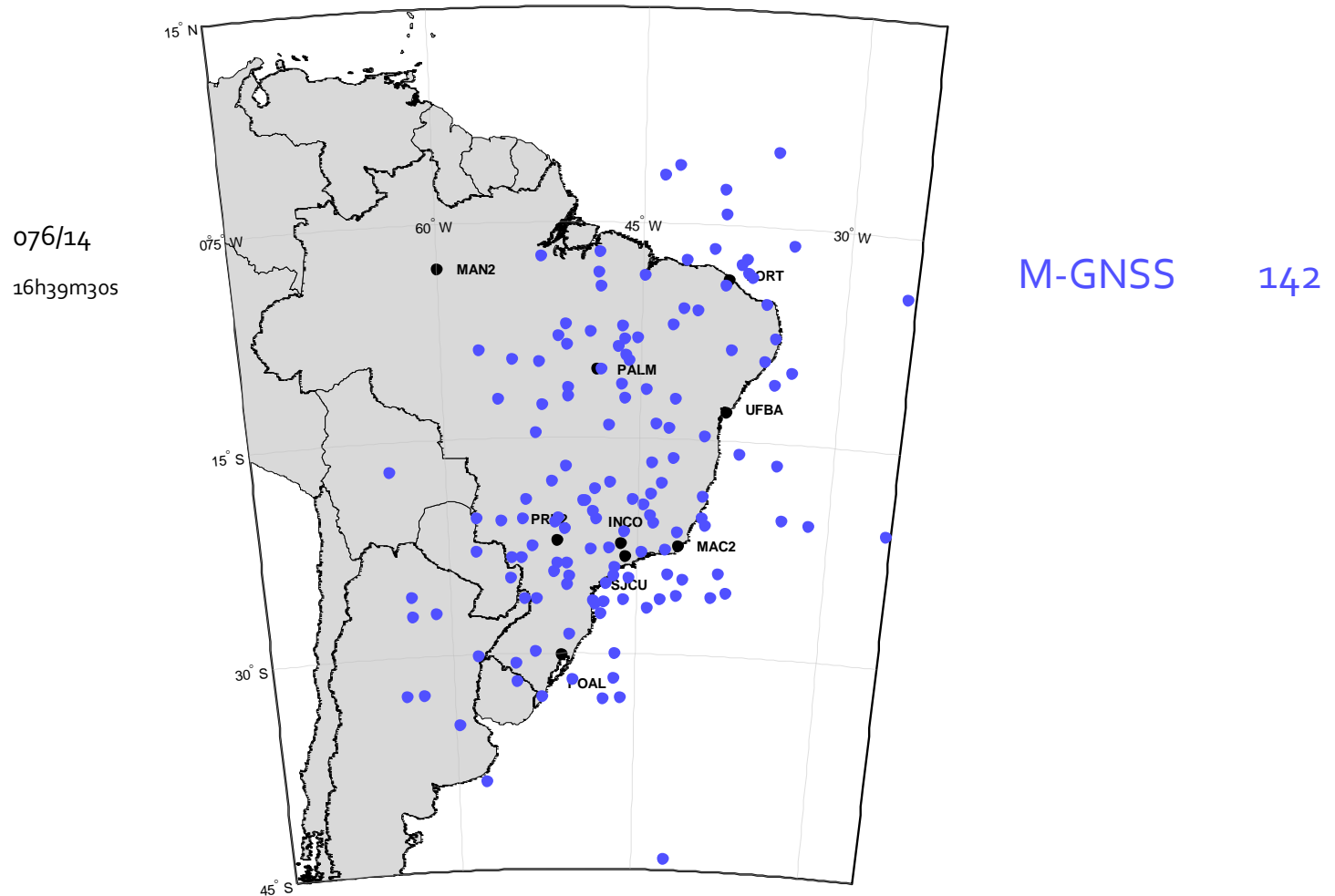
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



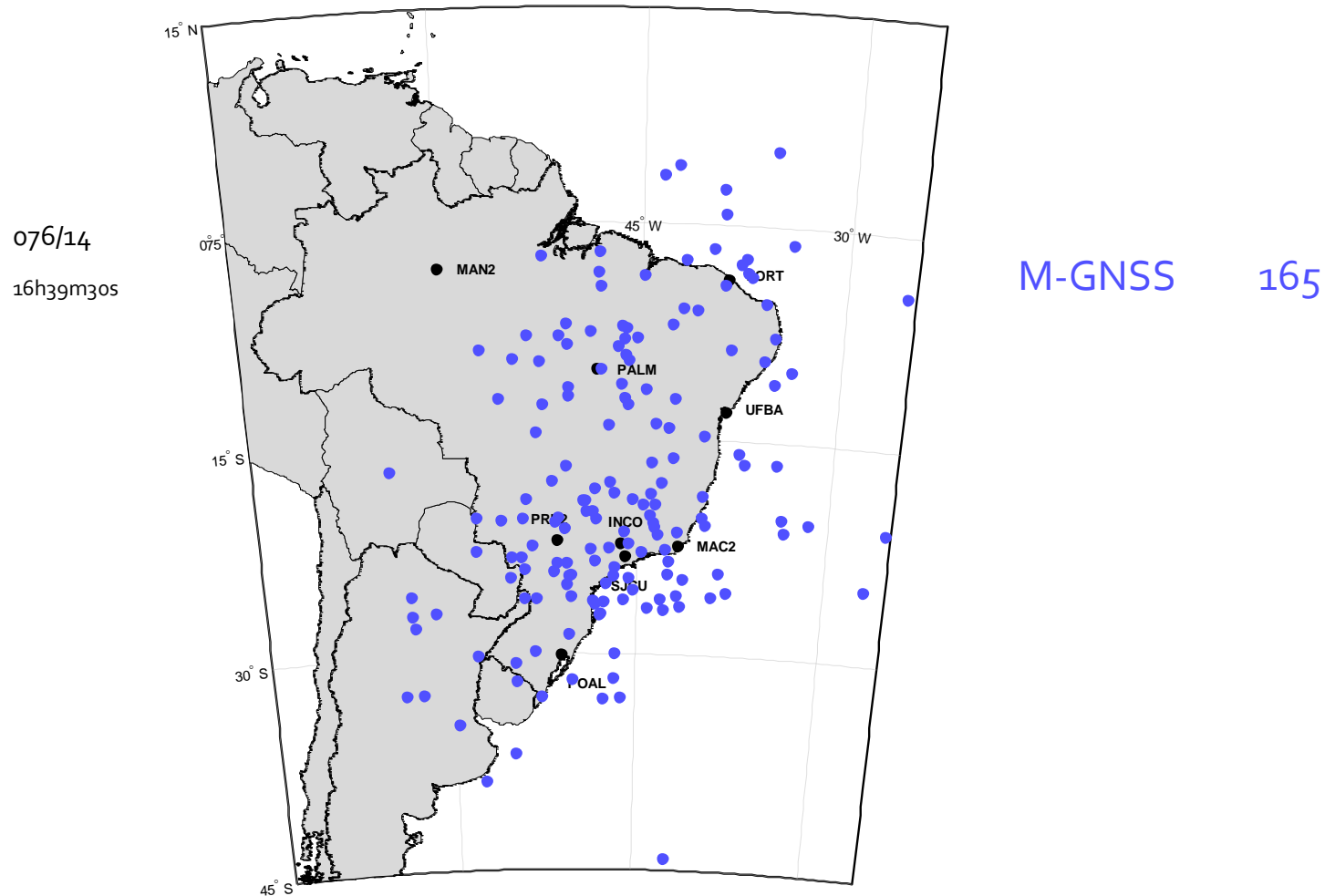
M-GNSS

117

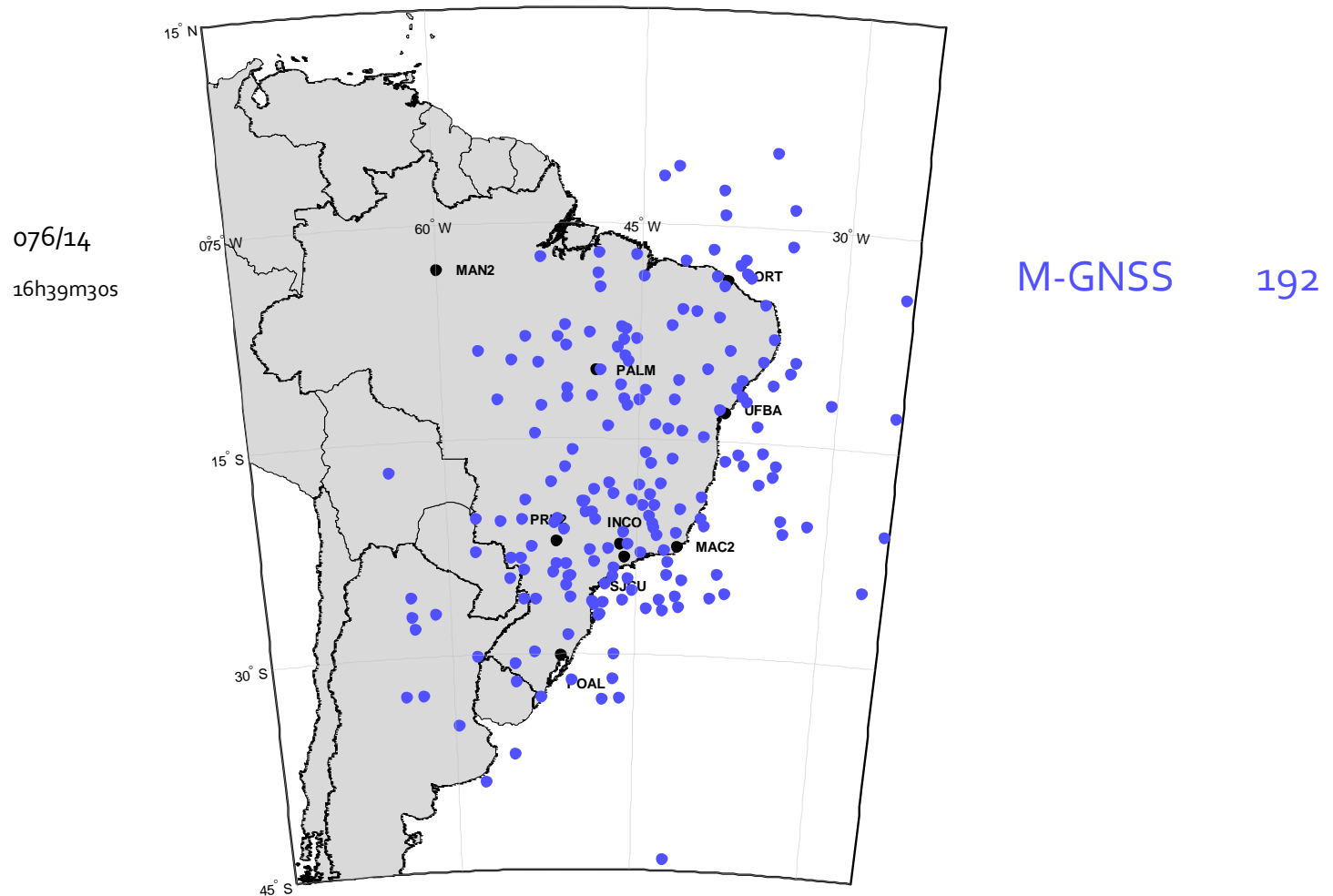
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



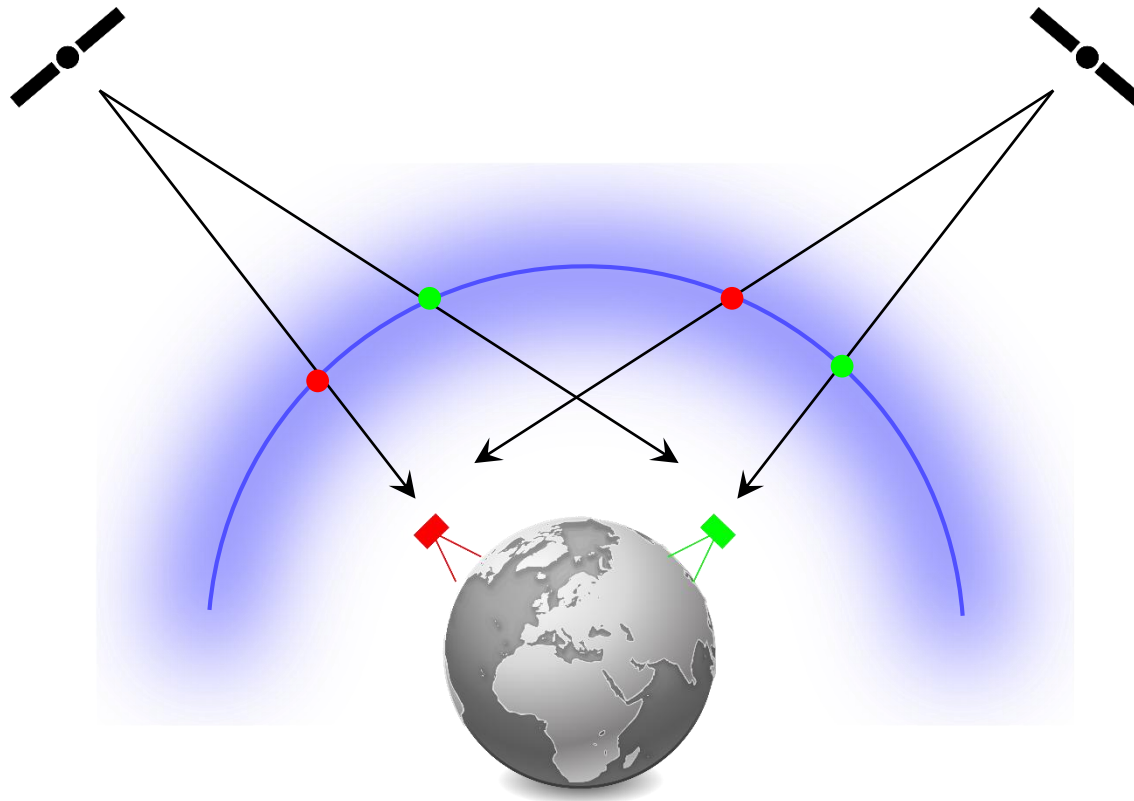
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



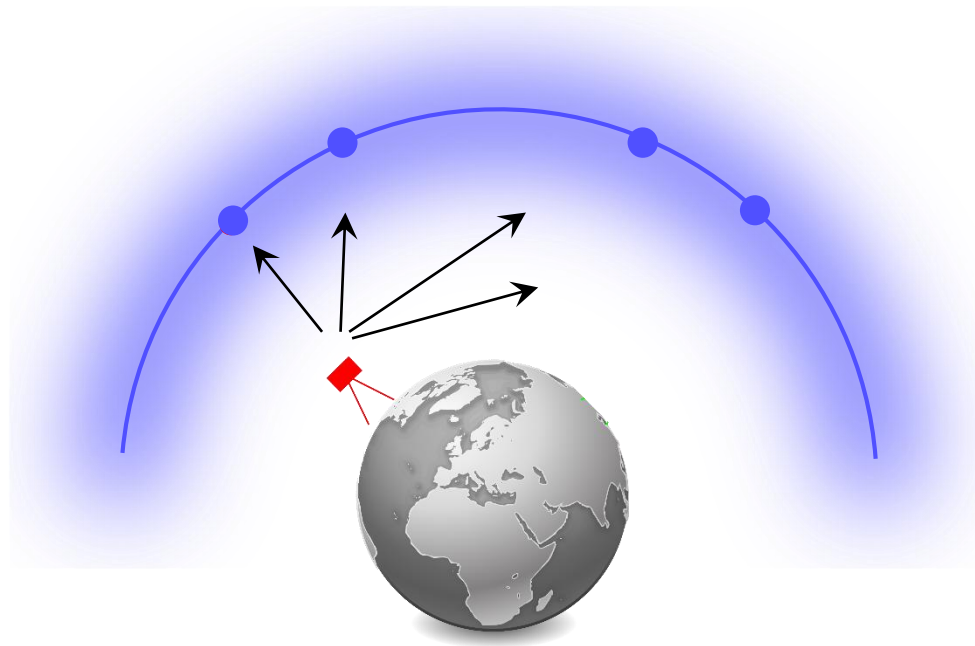
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



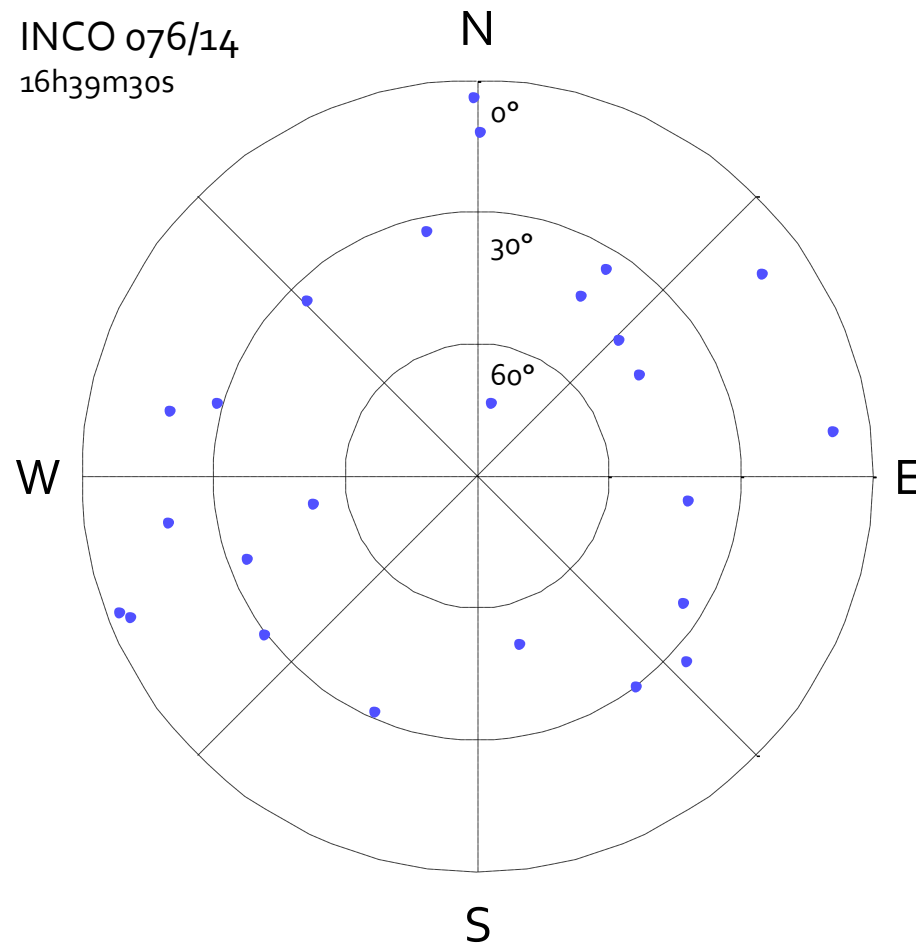
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



The M-GNSS Measurement Skyplot constitute the Experimental Data Field

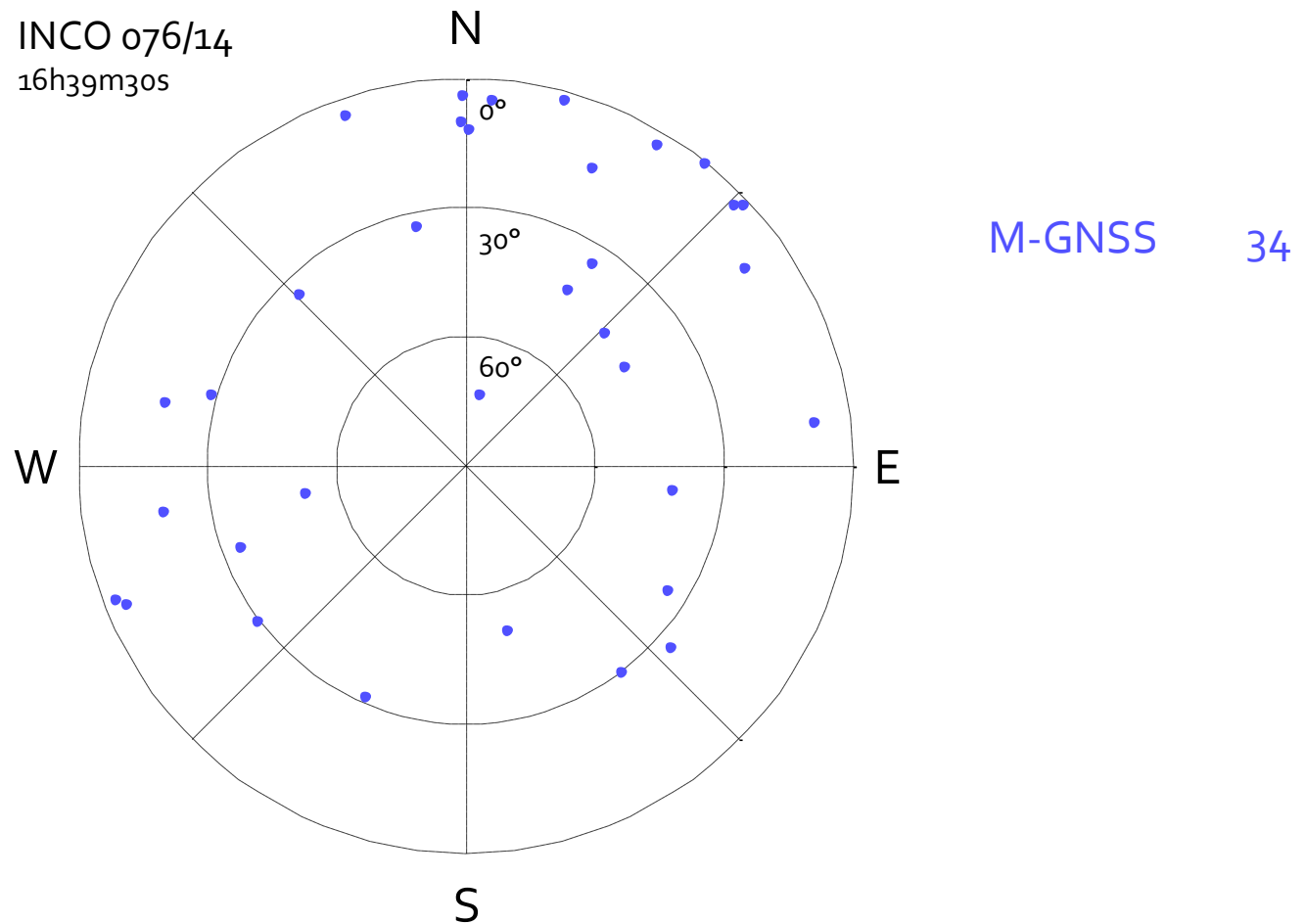


The M-GNSS Measurement Skyplot constitute the Experimental Data Field

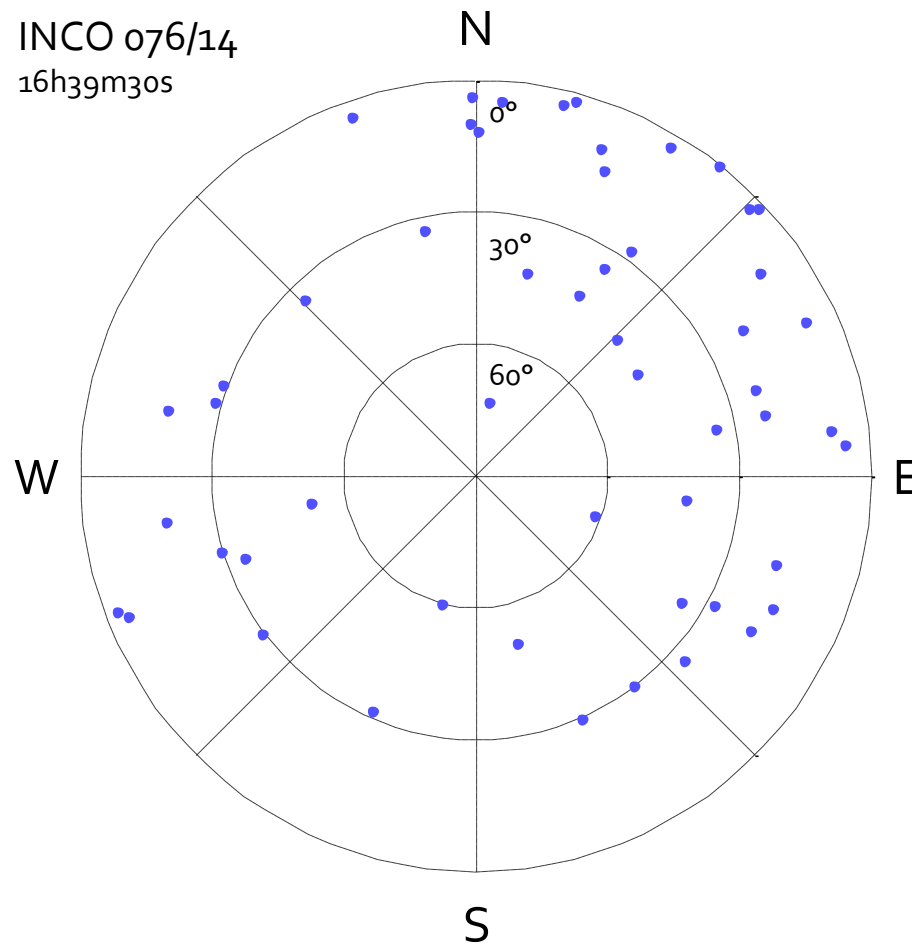


M-GNSS 25

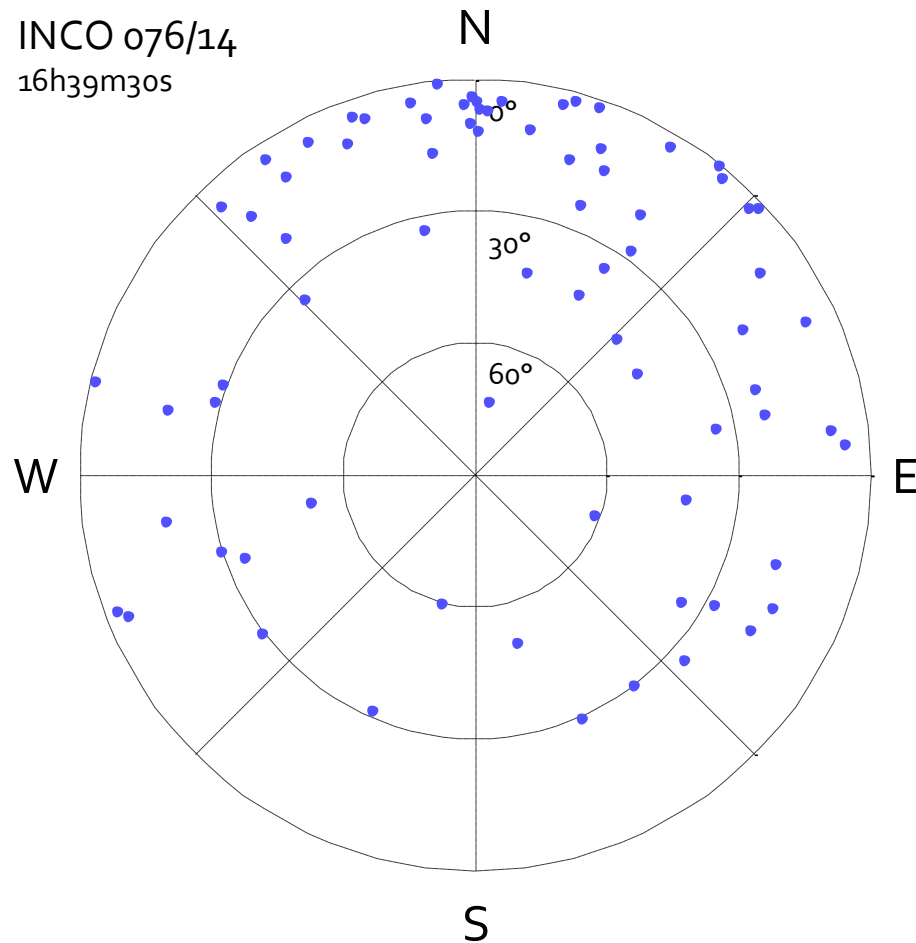
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



The M-GNSS Measurement Skyplot constitute the Experimental Data Field

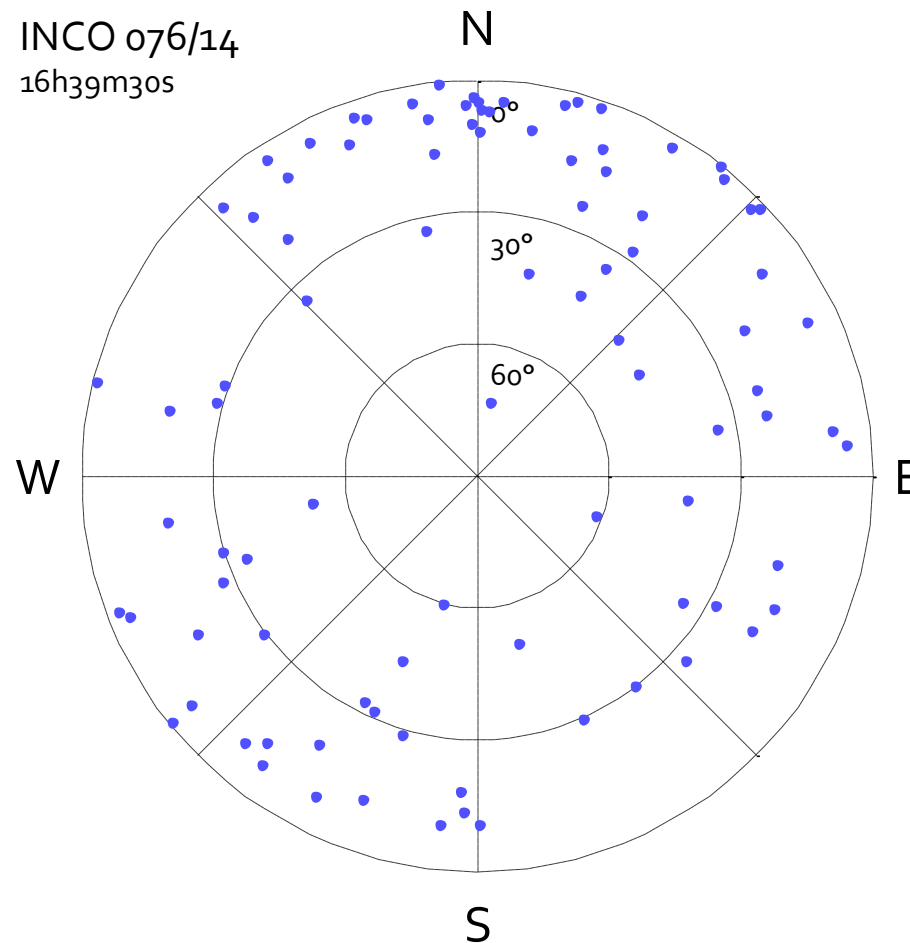


The M-GNSS Measurement Skyplot constitute the Experimental Data Field



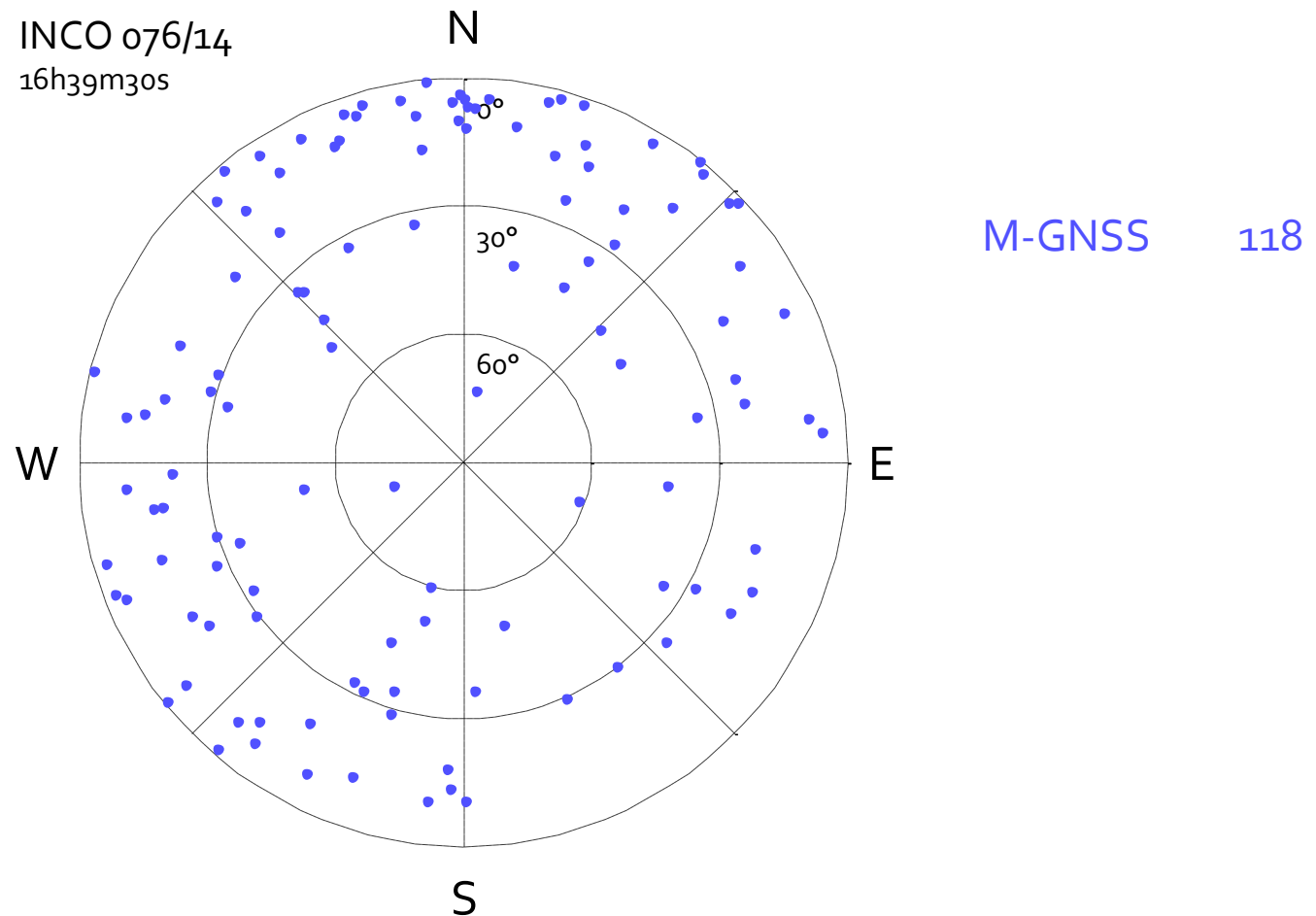
M-GNSS 76

The M-GNSS Measurement Skyplot constitute the Experimental Data Field

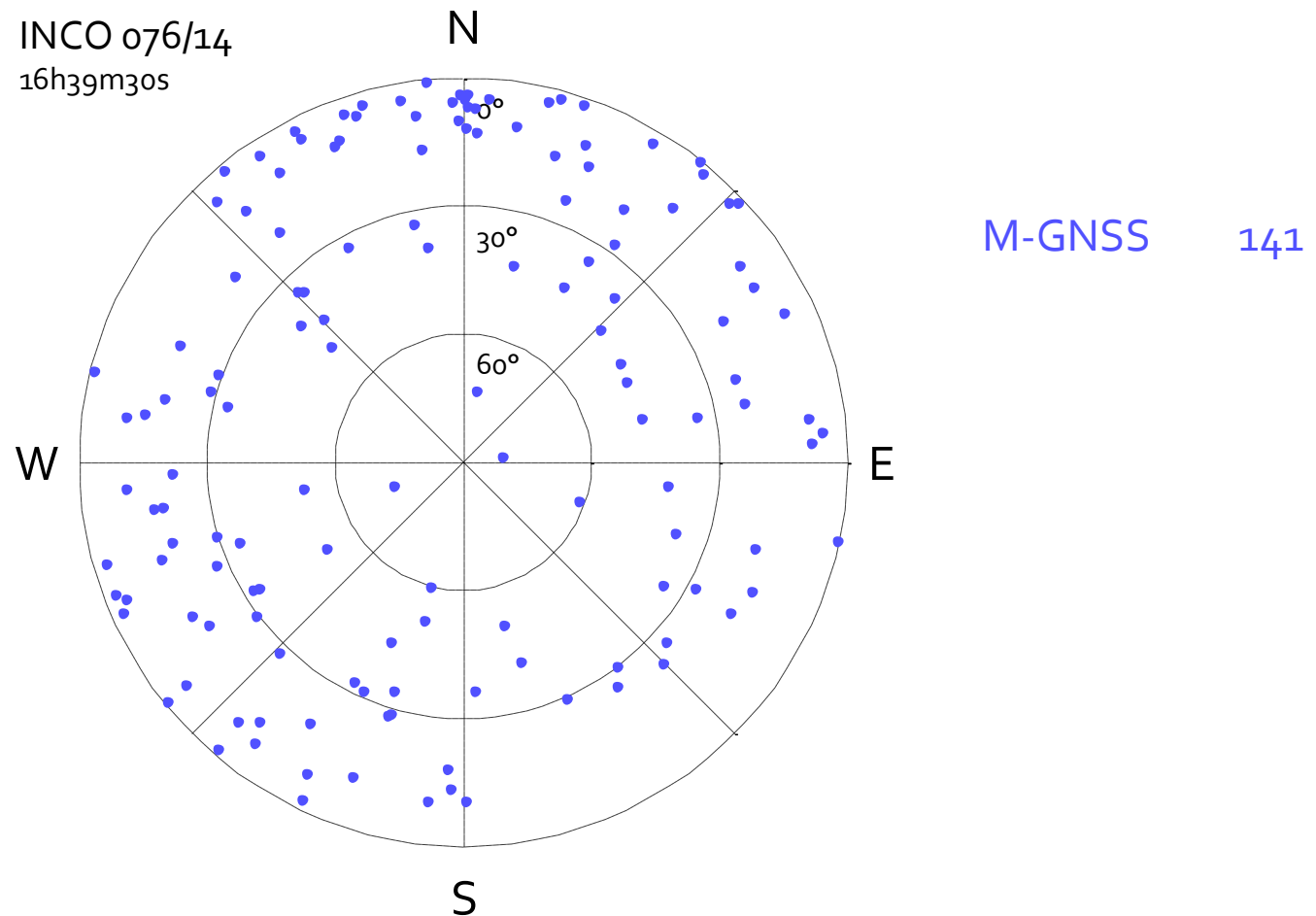


M-GNSS 93

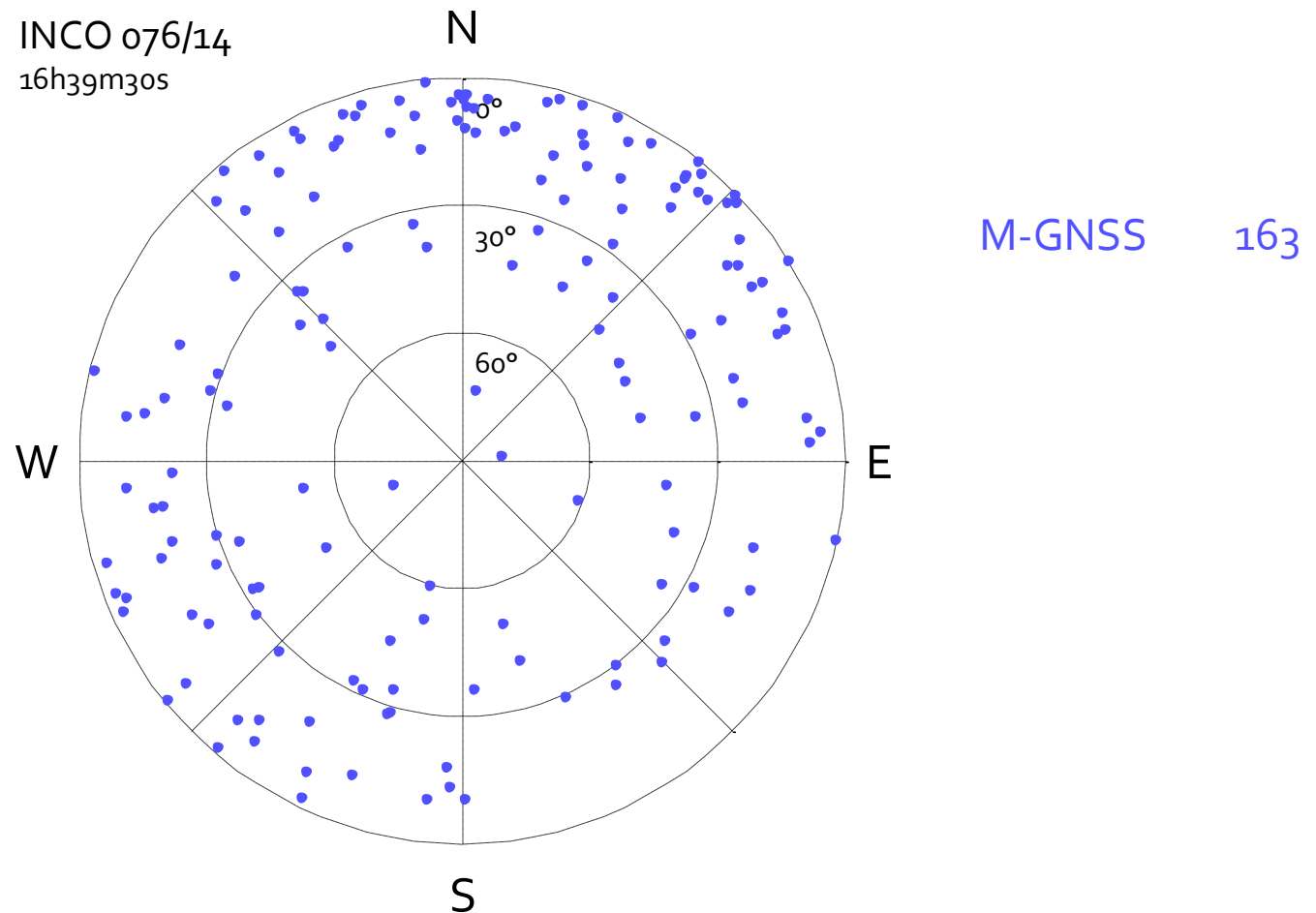
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



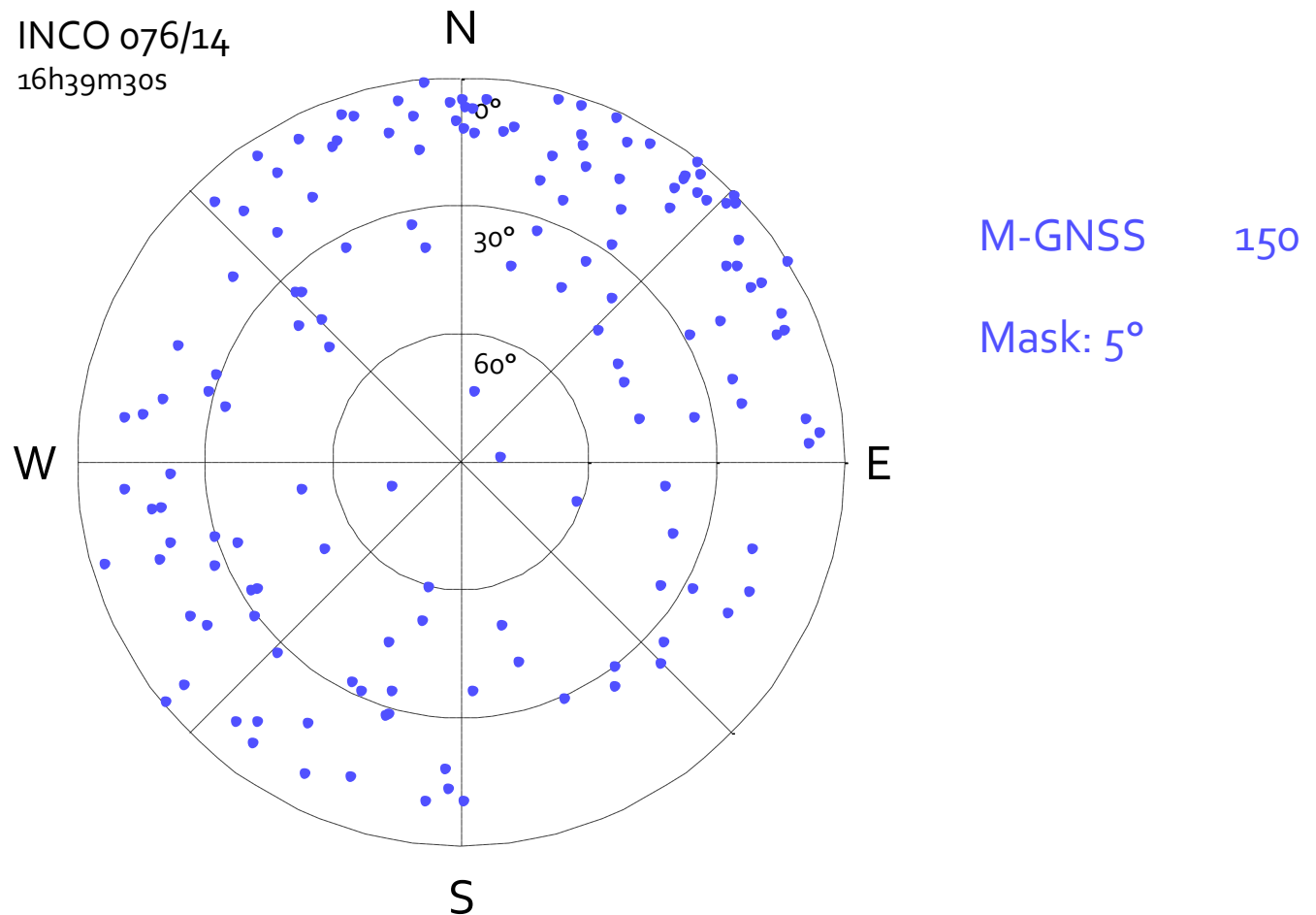
The M-GNSS Measurement Skyplot constitute the Experimental Data Field



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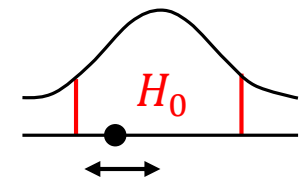
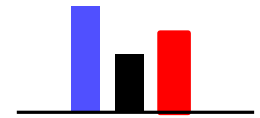
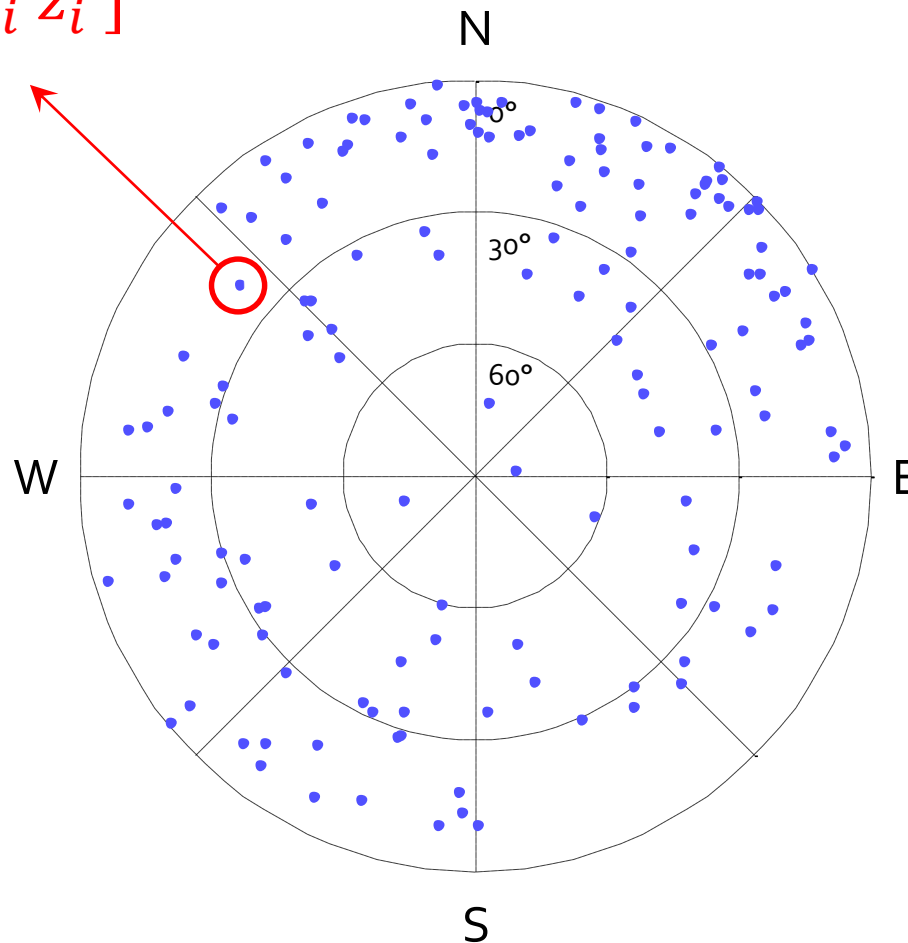


The M-GNSS Measurement Skyplot constitute the Experimental Data Field



Spatial Analysis Techniques involve Descriptive and Inferential Statistics

$[x_i \ y_i \ z_i]$



$$Z = f(x_i \ y_i \ z_i)$$

$$\forall i = 1, 2, \dots, N$$

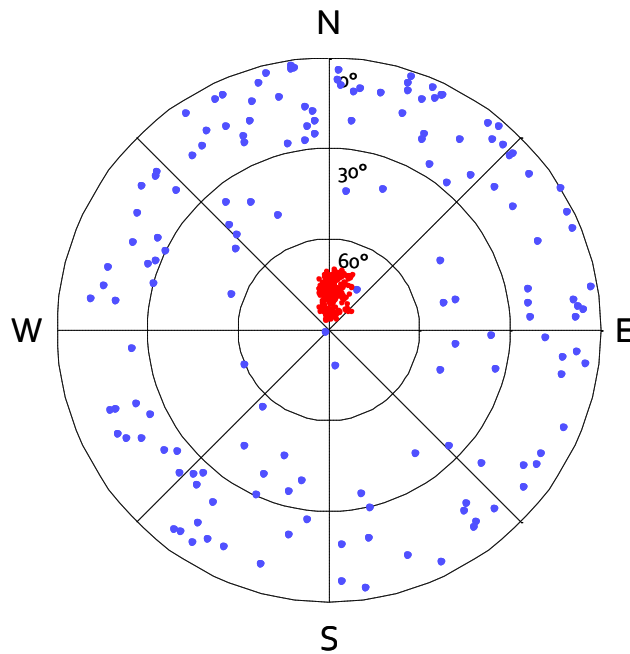
	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

Descriptive Statistics is based on 3 Types of Indicators

Central Tendency

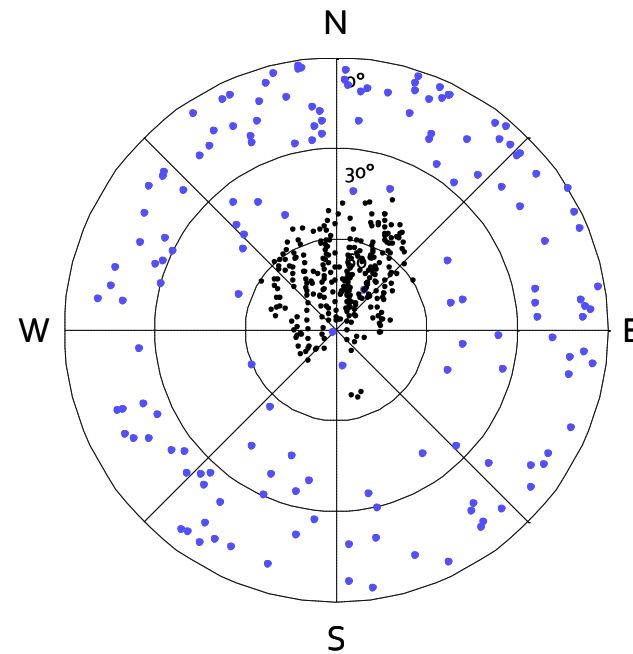
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Barycentre

$$X_G = \frac{1}{N} \sum x_i \quad Y_G = \frac{1}{N} \sum y_i$$



Minimum Distance Point

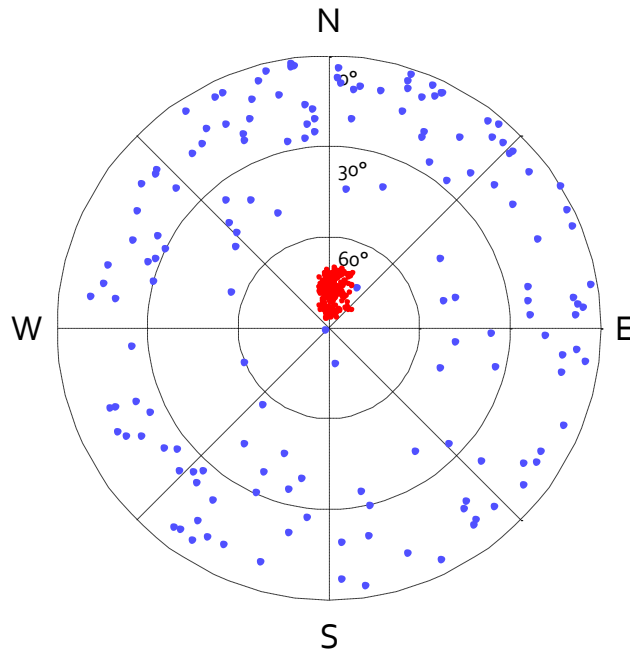
$$M_D = \sum_i d_{ij}$$

Descriptive Statistics is based on 3 Types of Indicators

Dispersion

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Standard Distance

$$d_s = \sqrt{\frac{1}{N} \sum d_{iG}^2}$$

Descriptive Statistics is based on 3 Types of Indicators

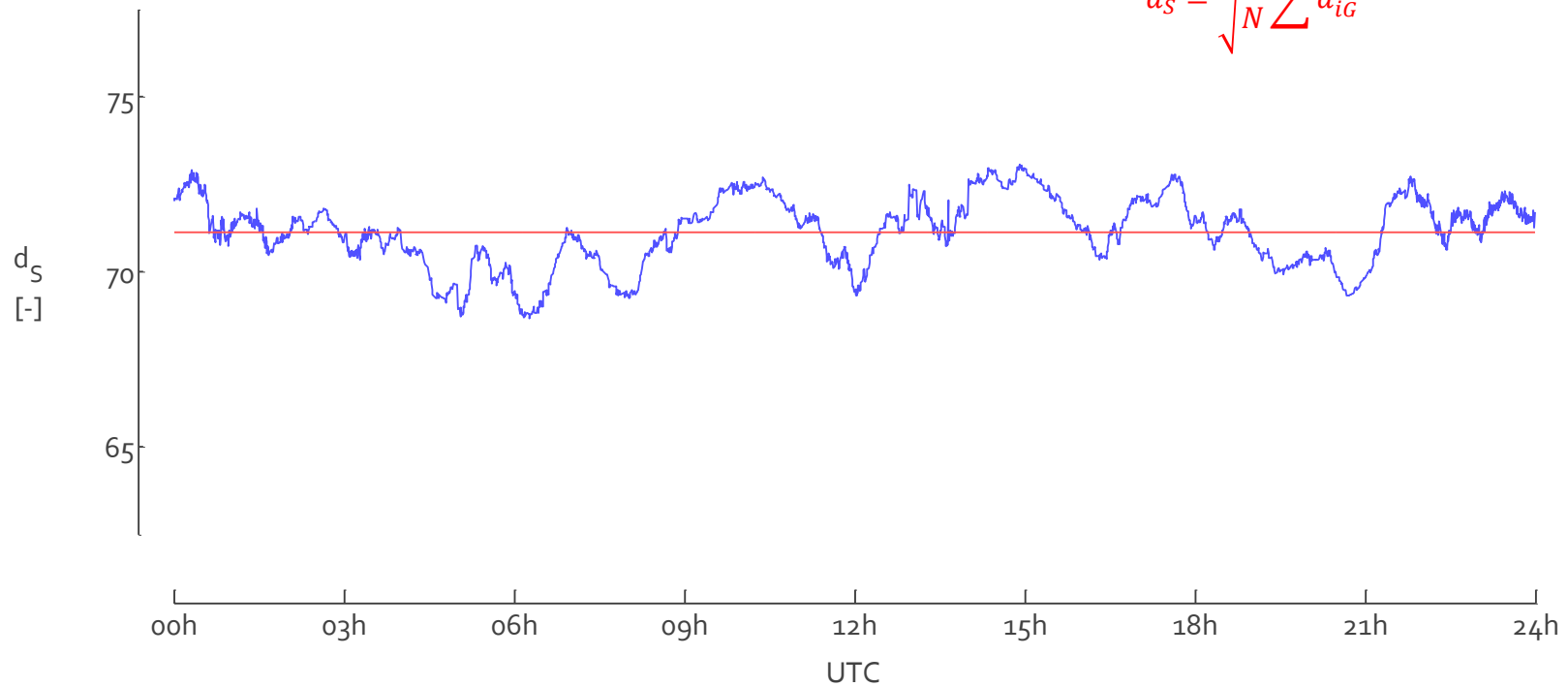
Dispersion

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Standard Distance

$$d_s = \sqrt{\frac{1}{N} \sum d_{iG}^2}$$

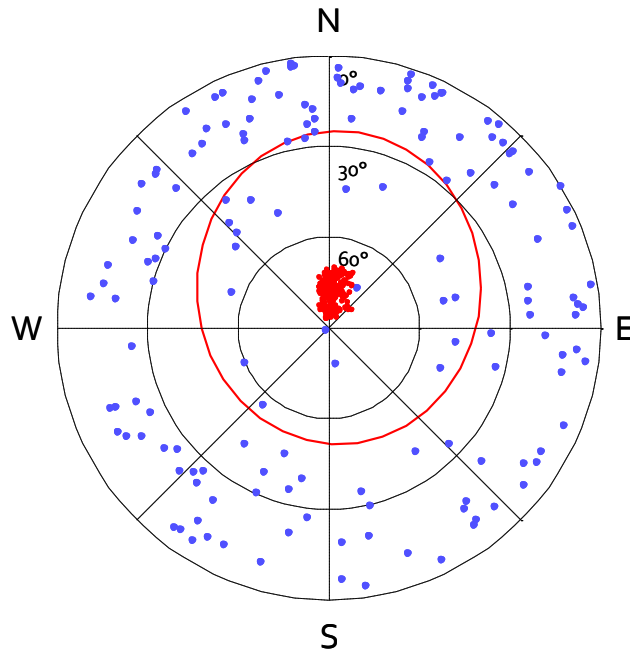


Descriptive Statistics is based on 3 Types of Indicators

Assymetry

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Standard Deviation Ellipse

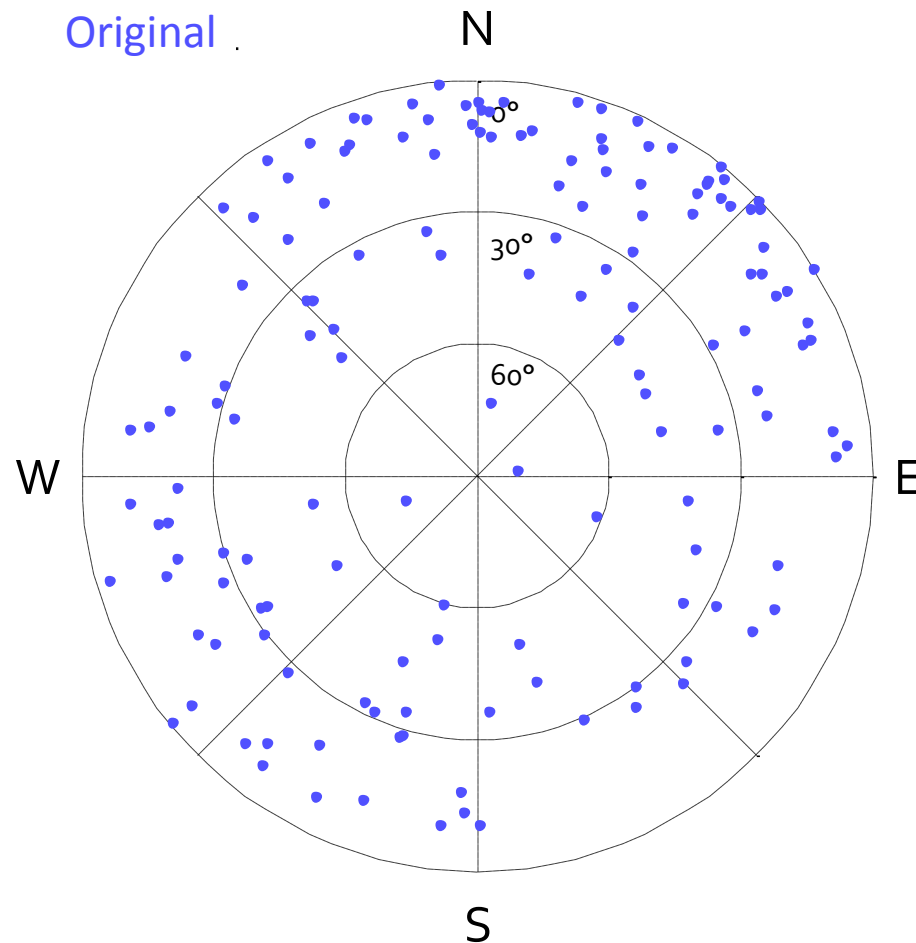
$$\theta = \text{atan}(G(\underline{x}, \underline{y}))$$

$$S_x = \sqrt{\frac{1}{N-2} \left[\sum_i (x_i - \bar{x}) \cos(\theta) - (x_i - \bar{x}) \sin(\theta) \right]^2}$$

$$S_y = \sqrt{\frac{1}{N-2} \left[\sum_i (x_i - \bar{x}) \sin(\theta) - (x_i - \bar{x}) \cos(\theta) \right]^2}$$

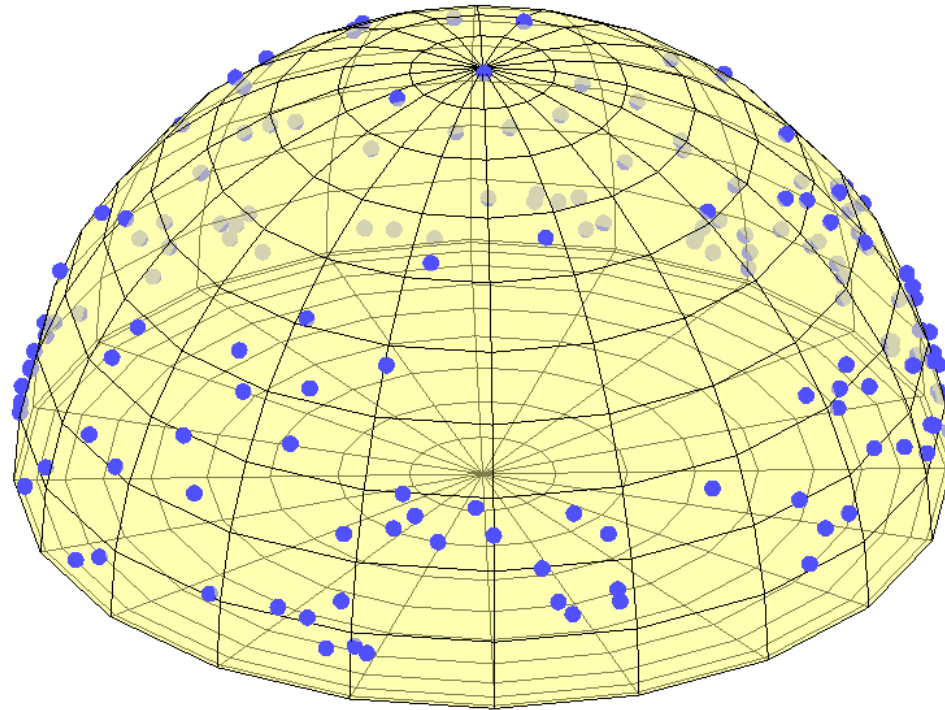
	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

The Data Set is not a **Point Pattern** Sampled by a Random or Systematic Method



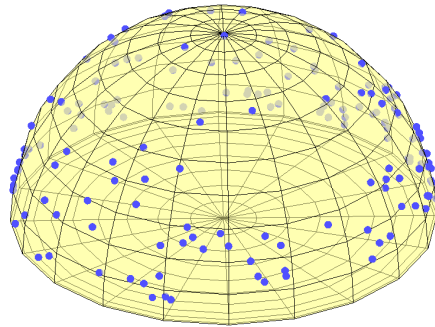
The Data Set is not a **Point Pattern** Sampled by a Random or Systematic Method

Original

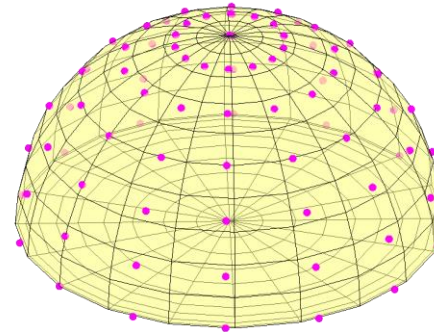


The Data Set is not a **Point Pattern** Sampled by a **Random** or **Systematic** Method

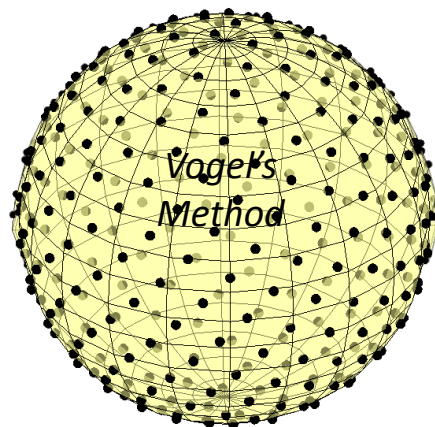
Original



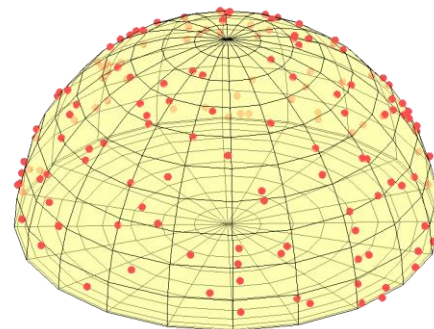
Intuitive



Systematic

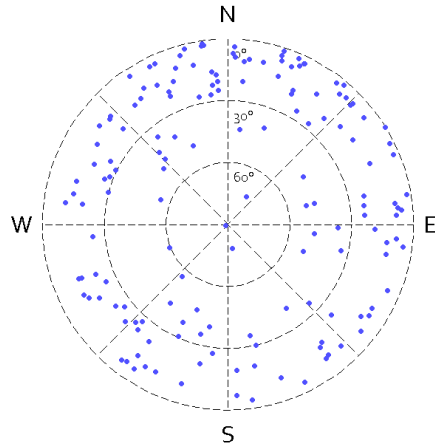


Random

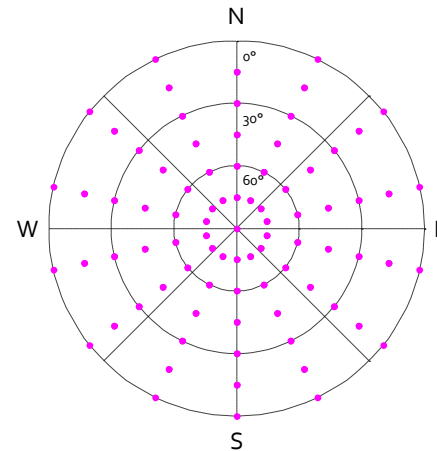


The Data Set is not a **Point Pattern** Sampled by a **Random** or **Systematic** Method

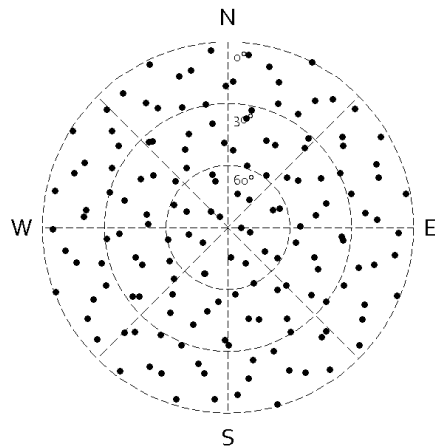
Original



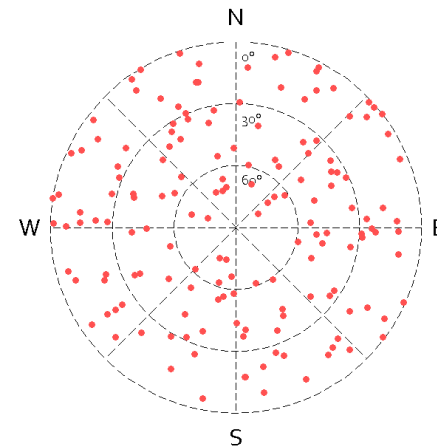
Intuitive



Systematic



Random

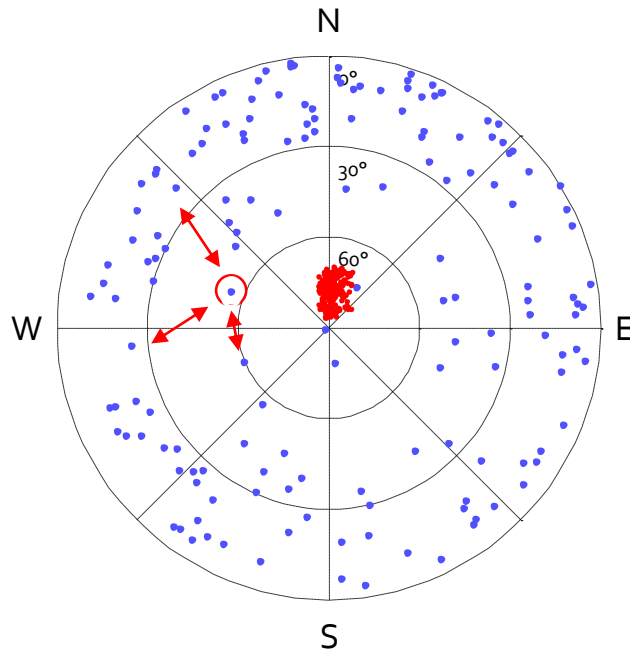


Is the Experimental Data Set Spatially Clustered or Scattered?

Single-Linkage Clustering

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Mean Distance to the Nearest Neighbor (NN)

$$\bar{d}_1 = \frac{1}{N} \sum_i d_{i1}$$

Theoretical Model

$$E[d_1] = \frac{1}{2} \sqrt{\frac{S}{N}} \quad V[d_1] = \frac{0.26136}{\sqrt{\frac{N^2}{S}}}$$

Statistics

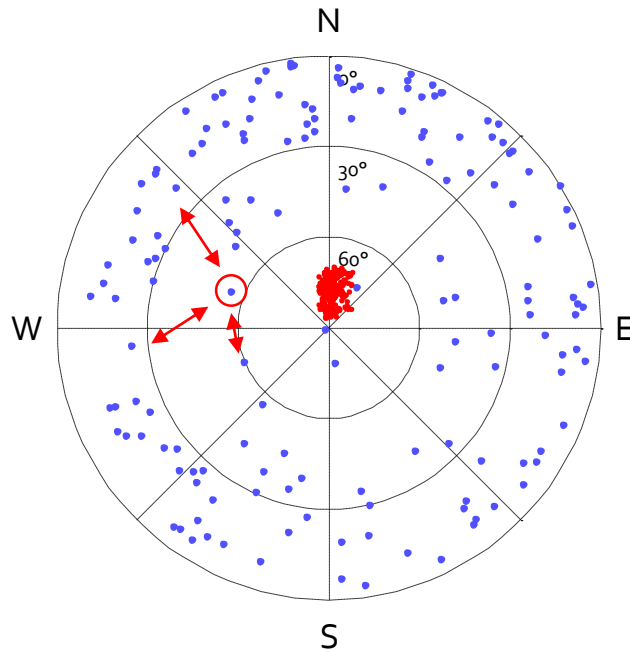
$$R = \frac{\bar{d}_1}{E[d_1]} \quad \varepsilon = \frac{|\bar{d}_1 - E[d_1]|}{V[d_1]}$$

Is the Experimental Data Set Spatially Clustered or Scattered?

Single-Linkage Clustering

INCO

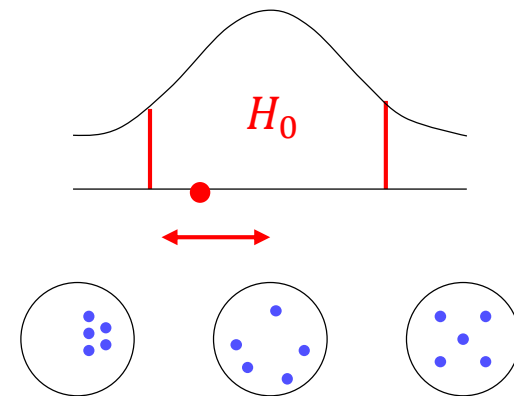
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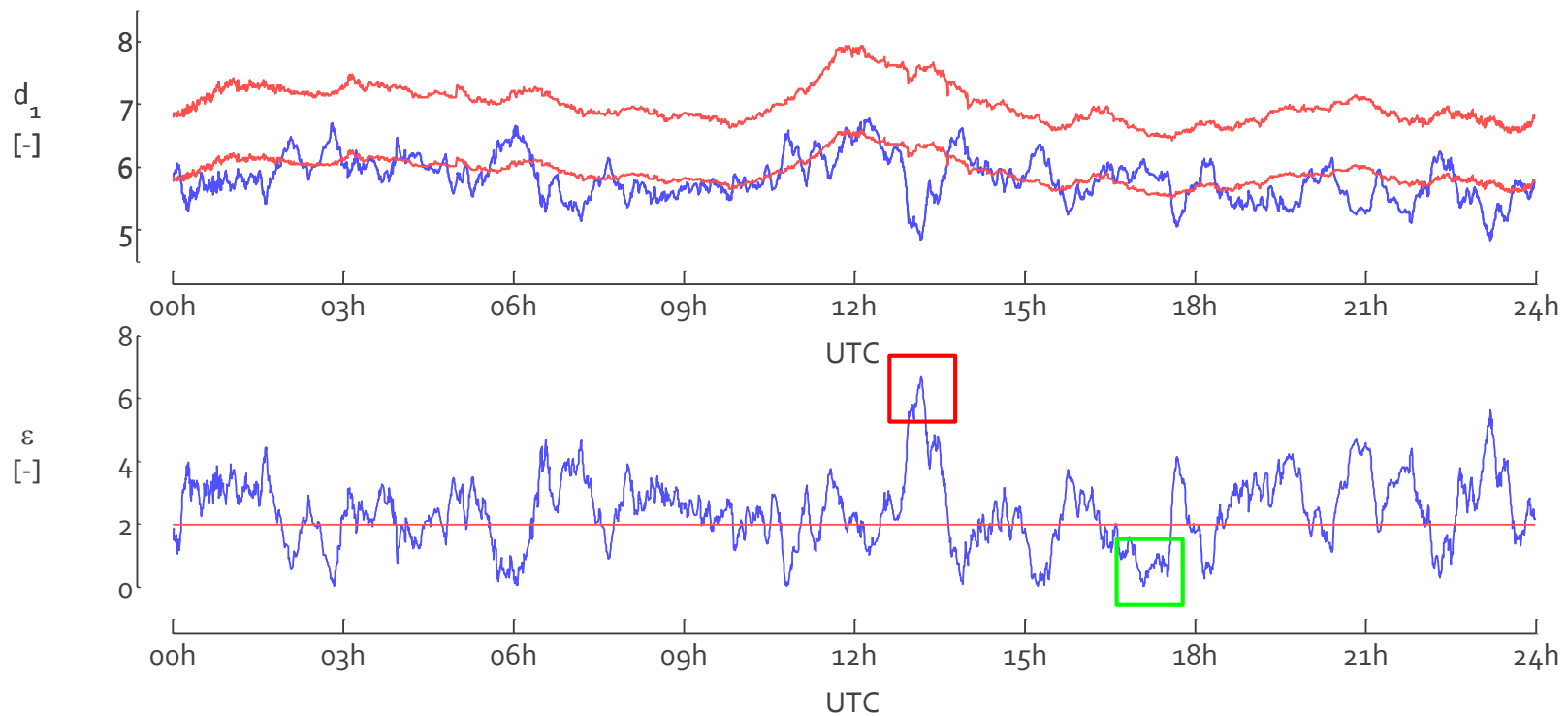


The Clustering Level of the Data Set is Frequently Significant

Single-Linkage Clustering

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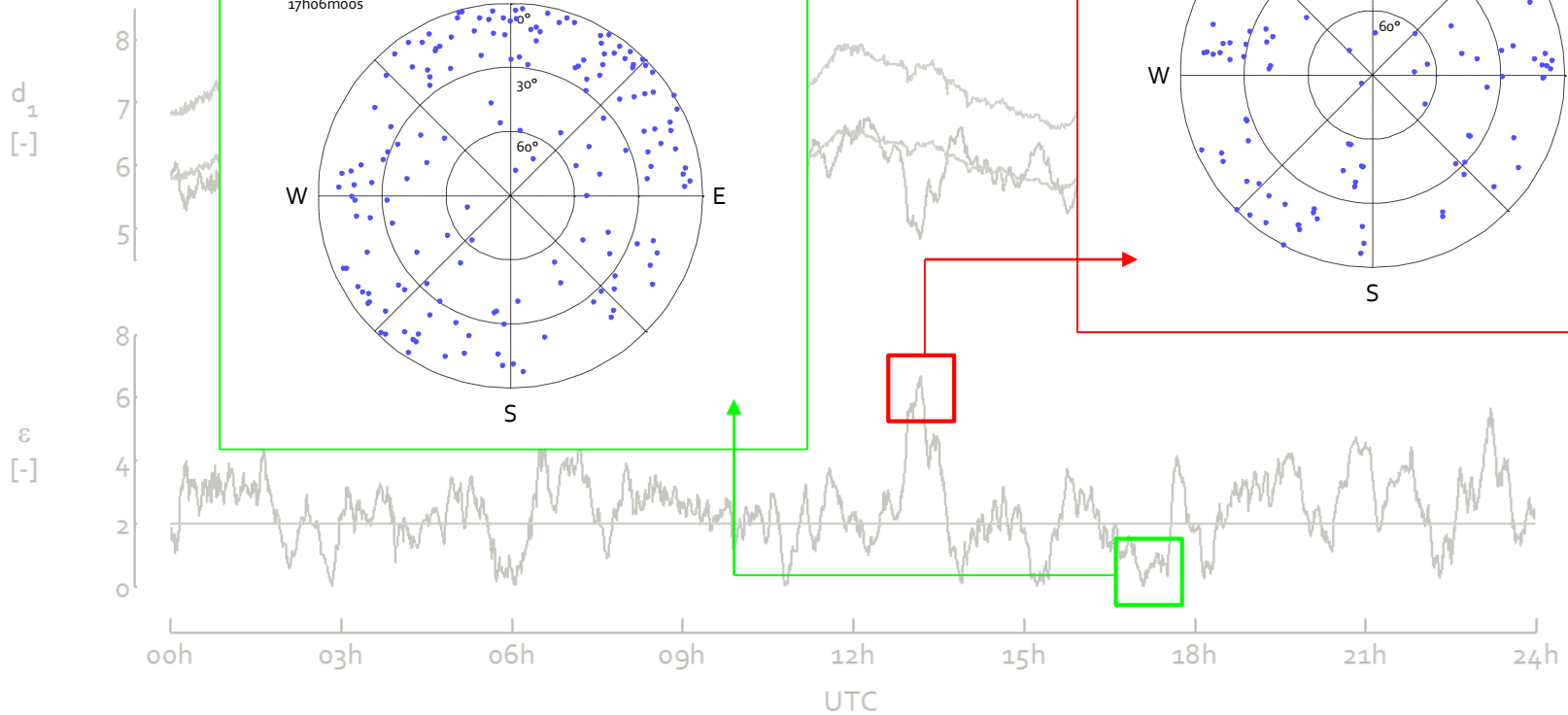
The Clustering Level of the Data Set is Frequently Significant

Single-Linkage Clustering

Clustered Case

Scattered Case

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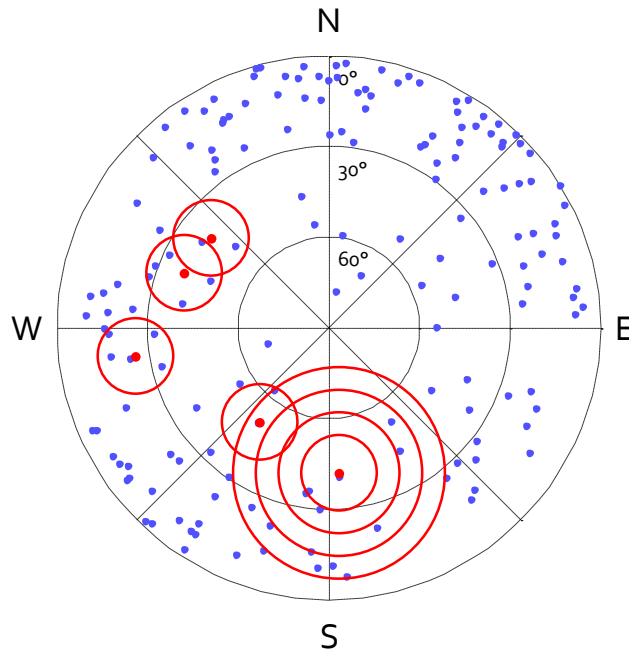
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Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

What is the Scale of the Detected Clusters?

Ripley's K Function

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Ripley's K and Besag's L Functions

$$K_{d_p} = \frac{S}{N(N-1)} \sum_i \sum_j k_{ij}$$

$$L_{d_p} = \sqrt{\frac{K_{d_p}}{\pi} - d_p}$$

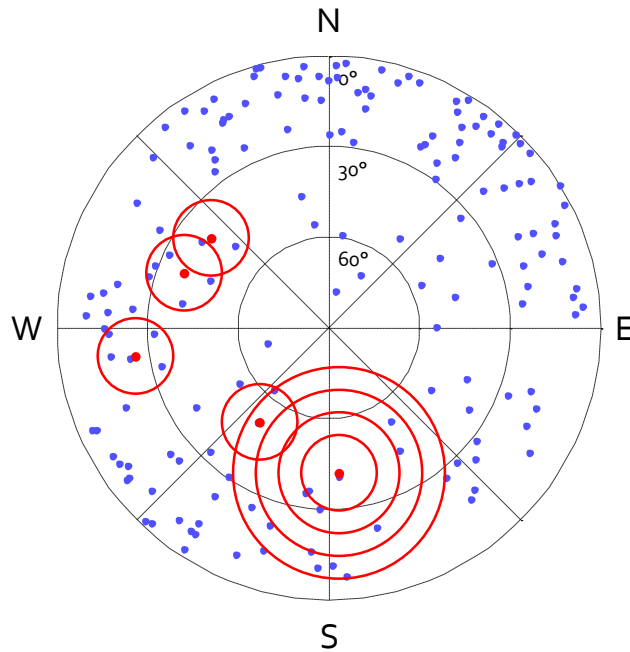
$$E[L_{d_p}] = ?$$

$$V[L_{d_p}] = ?$$

Monte-Carlo
Simulations

What is the Scale of the Detected Clusters?

Ripley's K Function



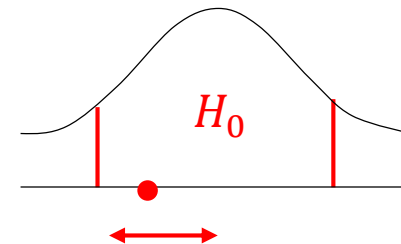
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Ripley's K and Besag's L Functions

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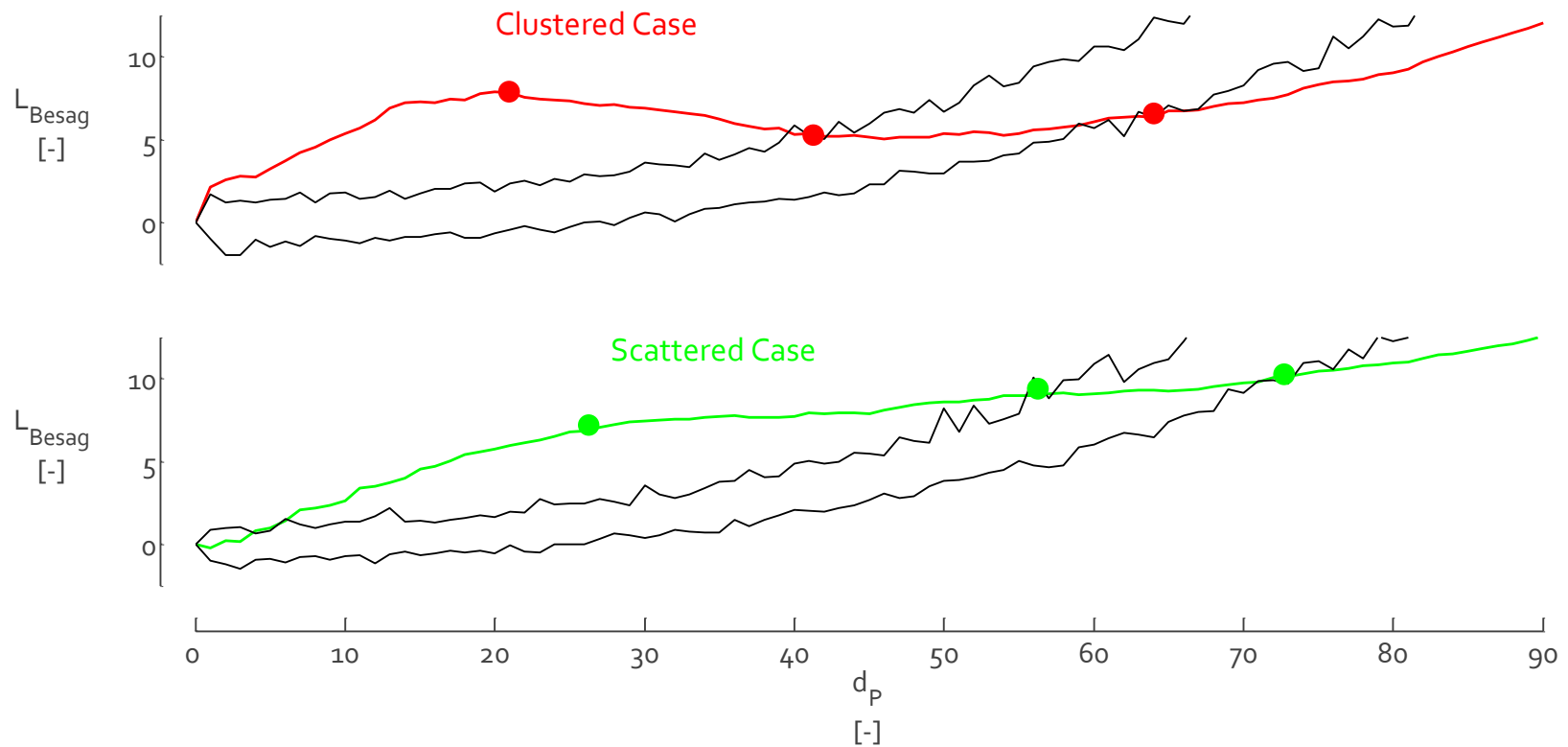


What is the Scale of the Detected Clusters?

Ripley's K Function

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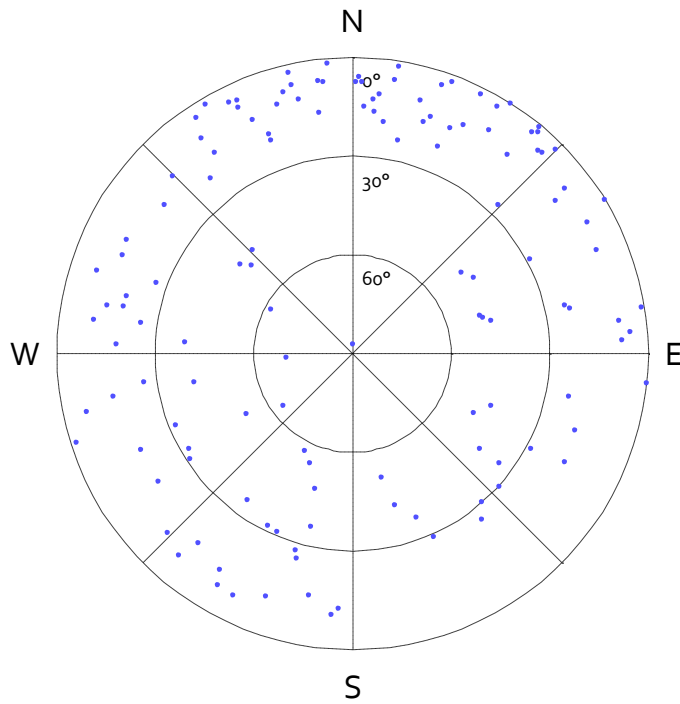
	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

Where are located the Clusters?

Experimental Sectorization

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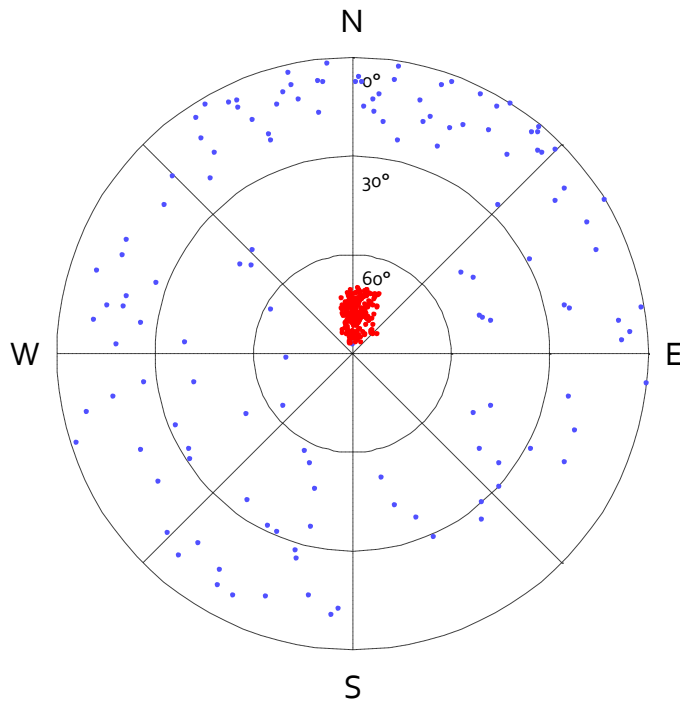


Where are located the Clusters?

Experimental Sectorization

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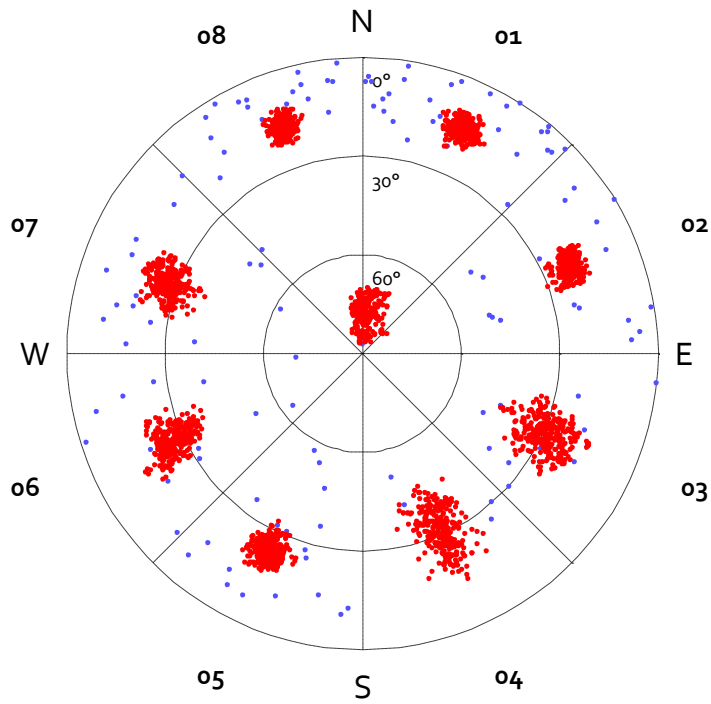


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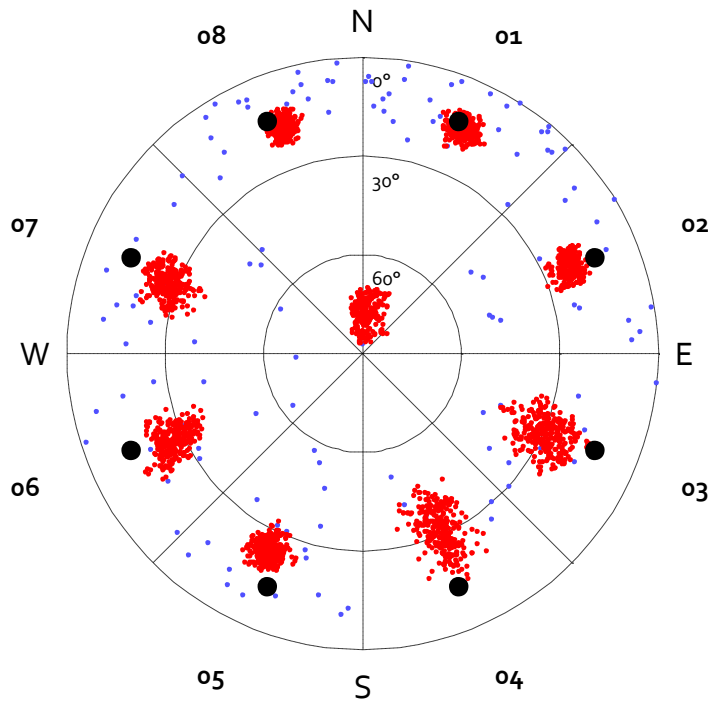


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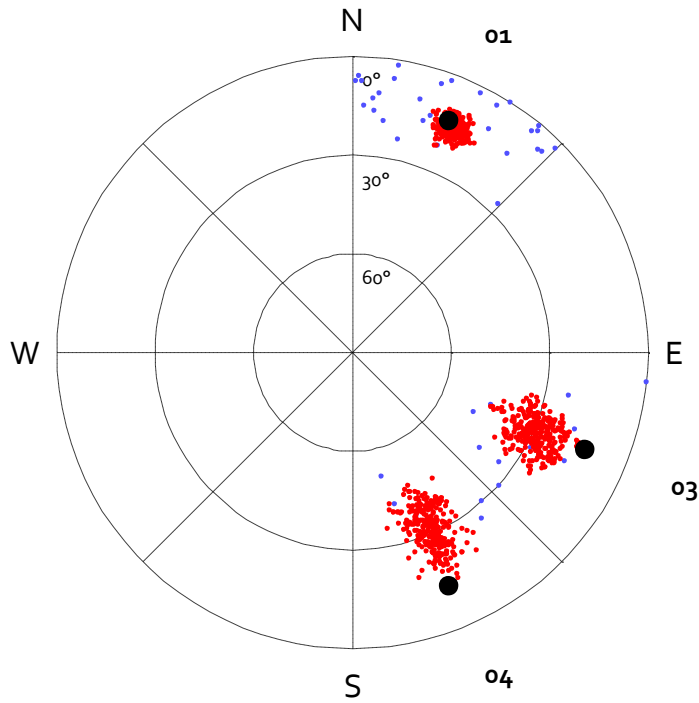


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Experimental Sectorization

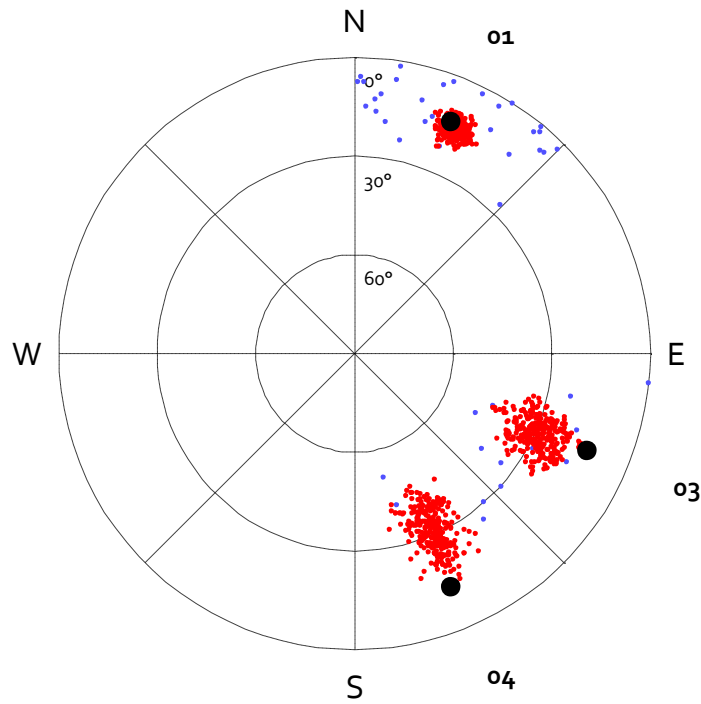
INCO

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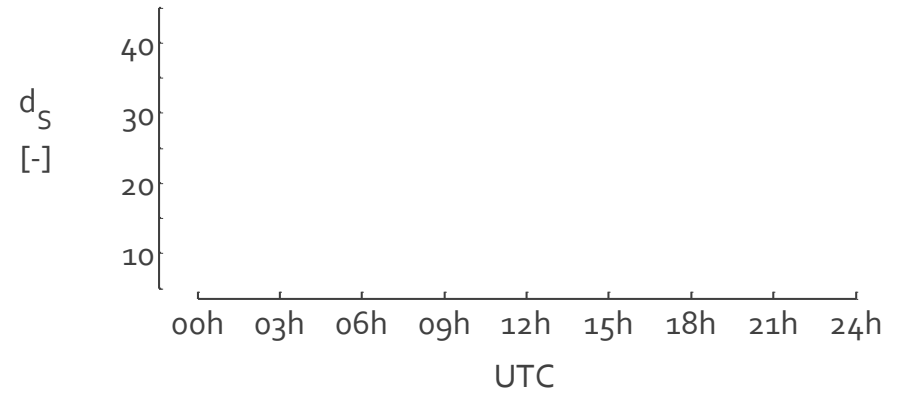
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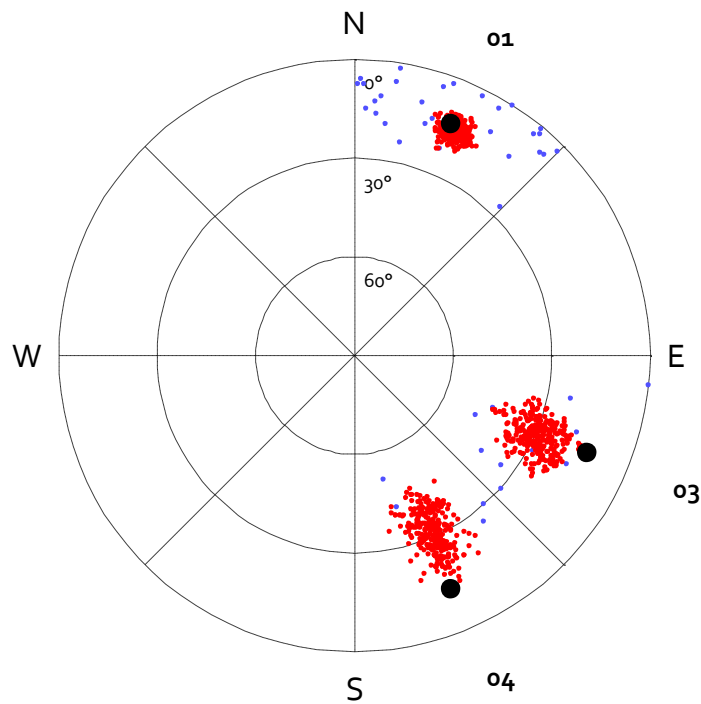
INCO

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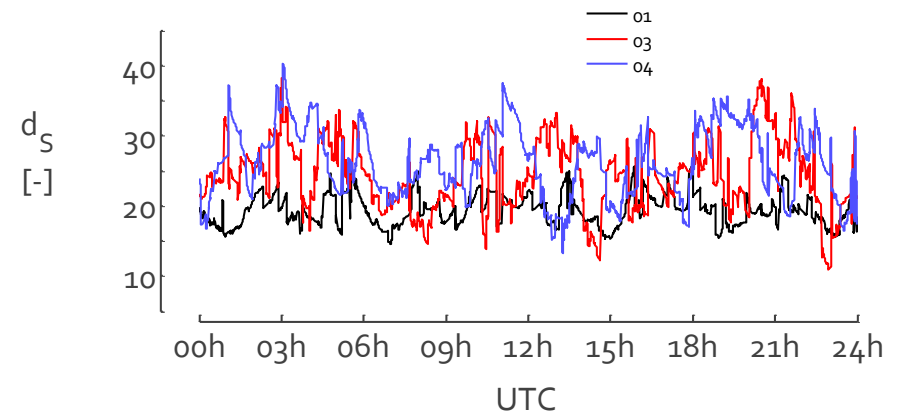
Where are located the Clusters?

Experimental Sectorization



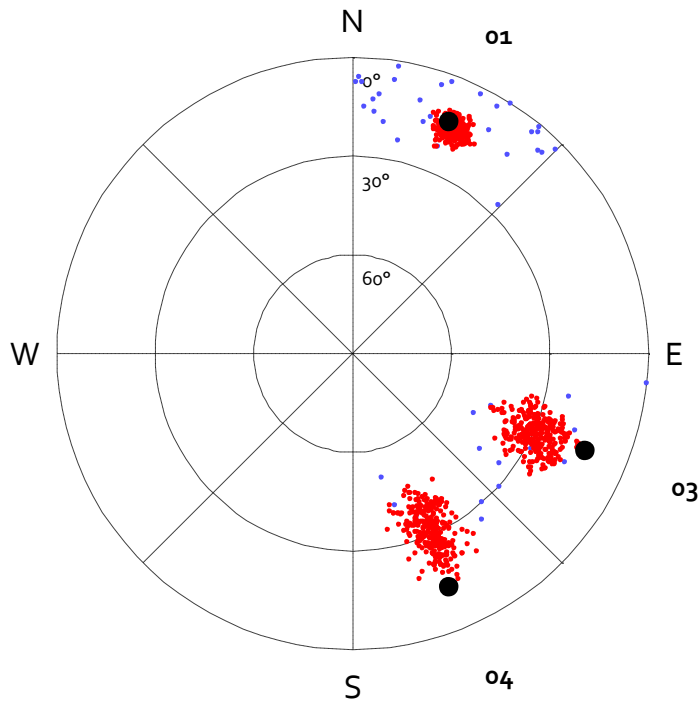
INCO

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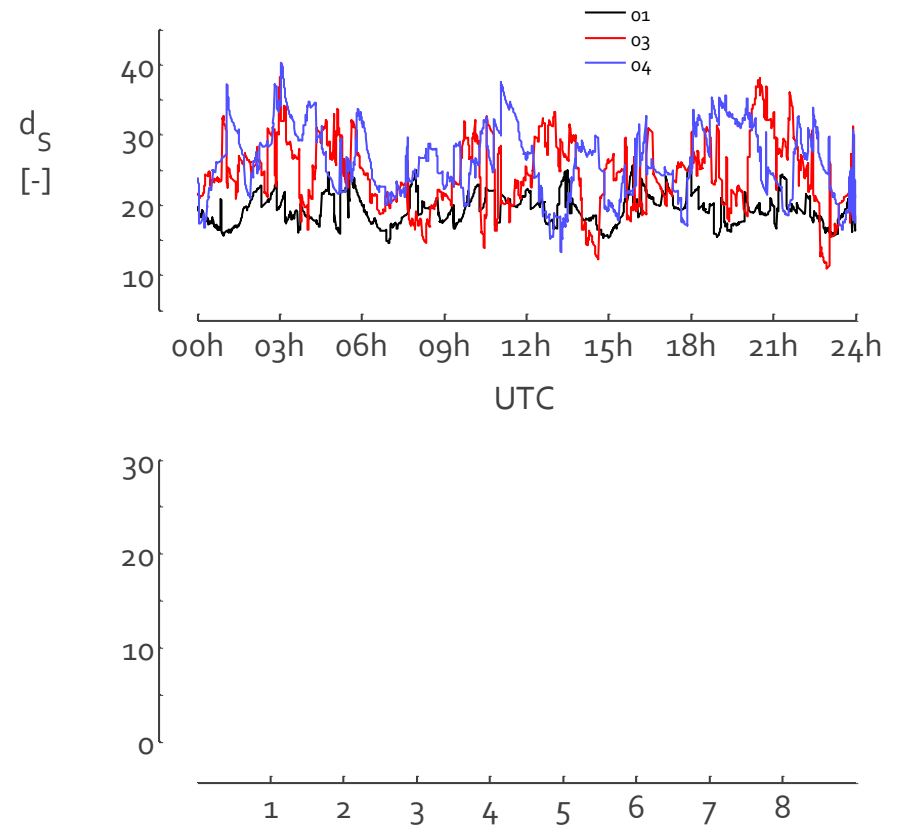
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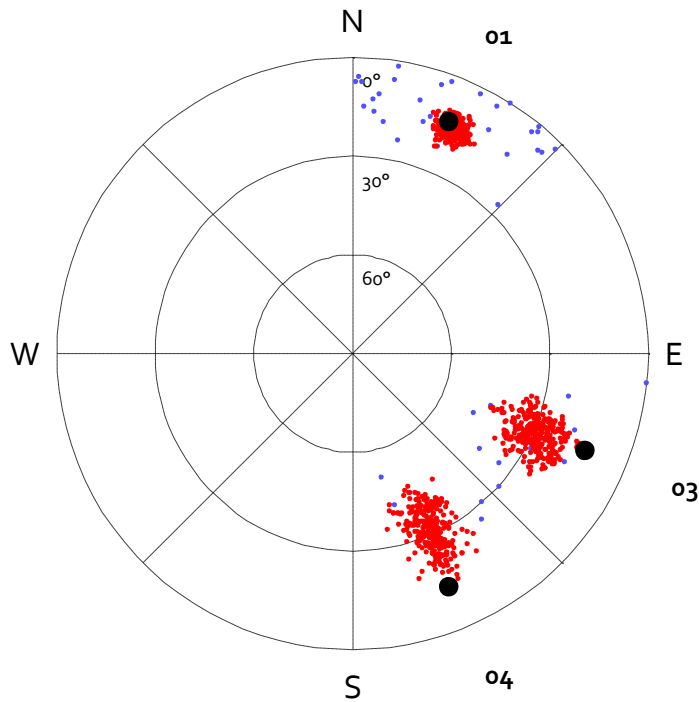
INCO

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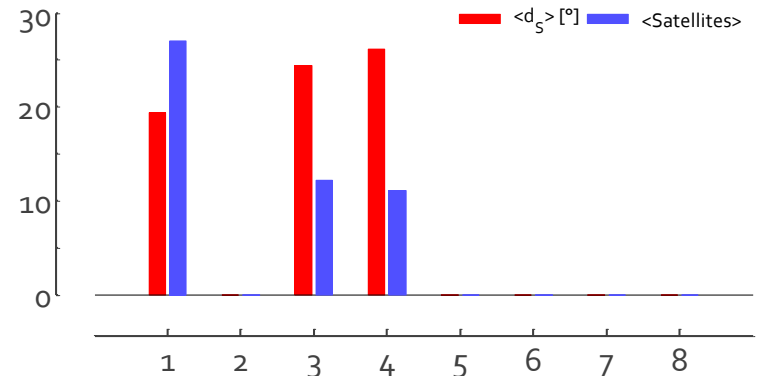
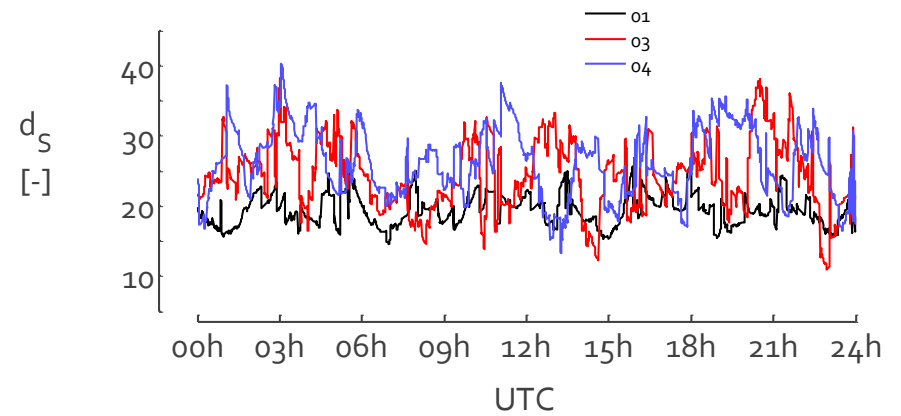
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Experimental Sectorization



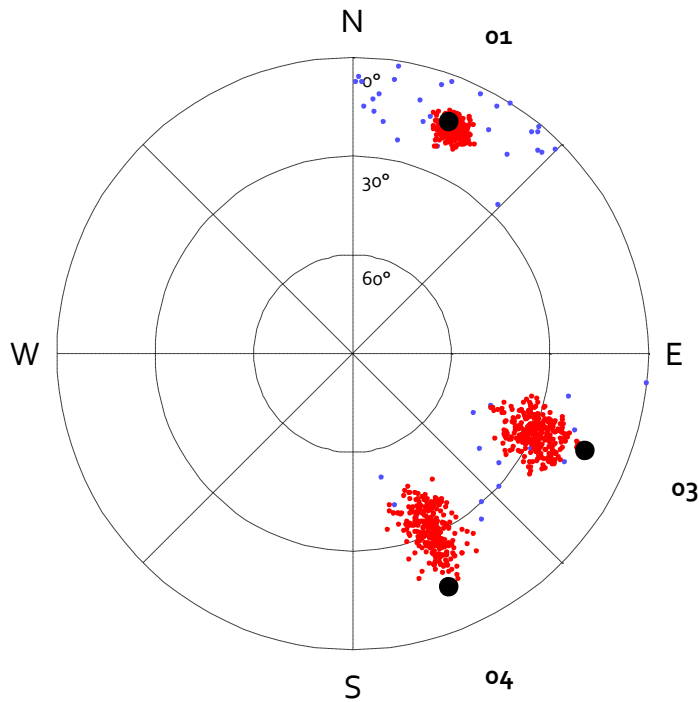
INCO

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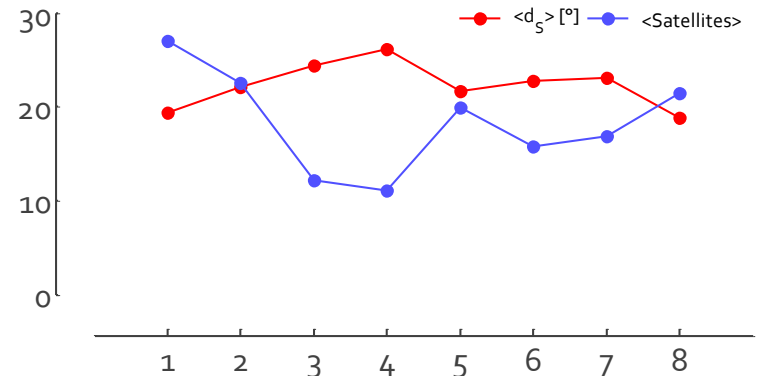
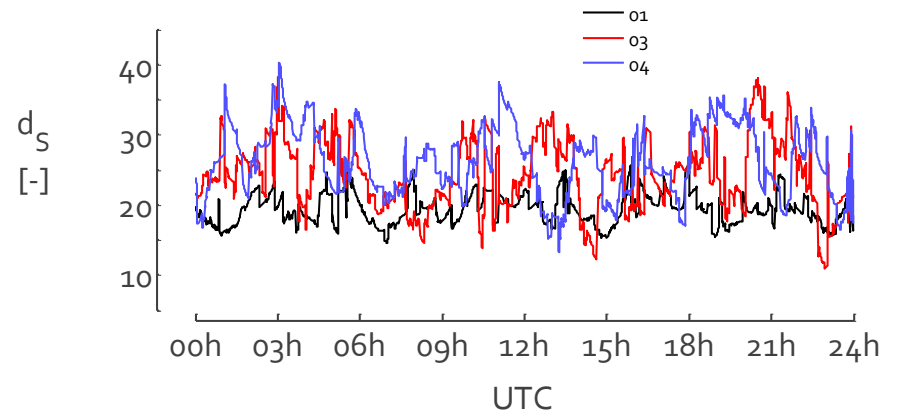
Where are located the Clusters?

Experimental Sectorization



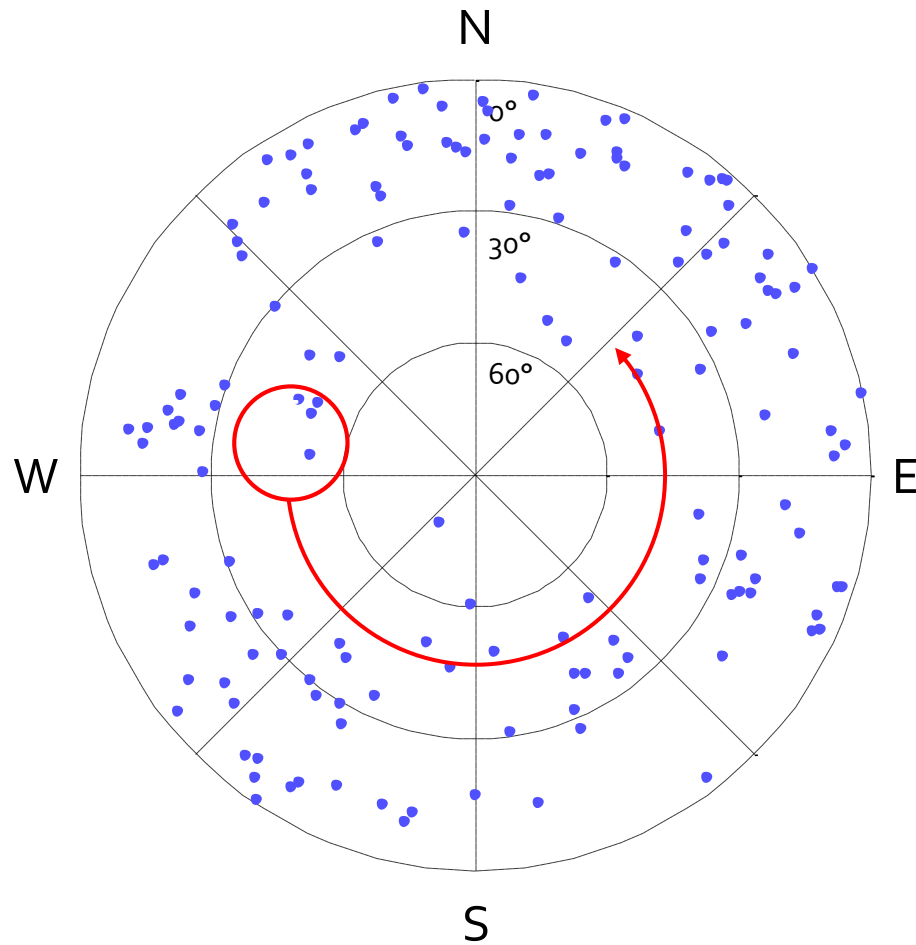
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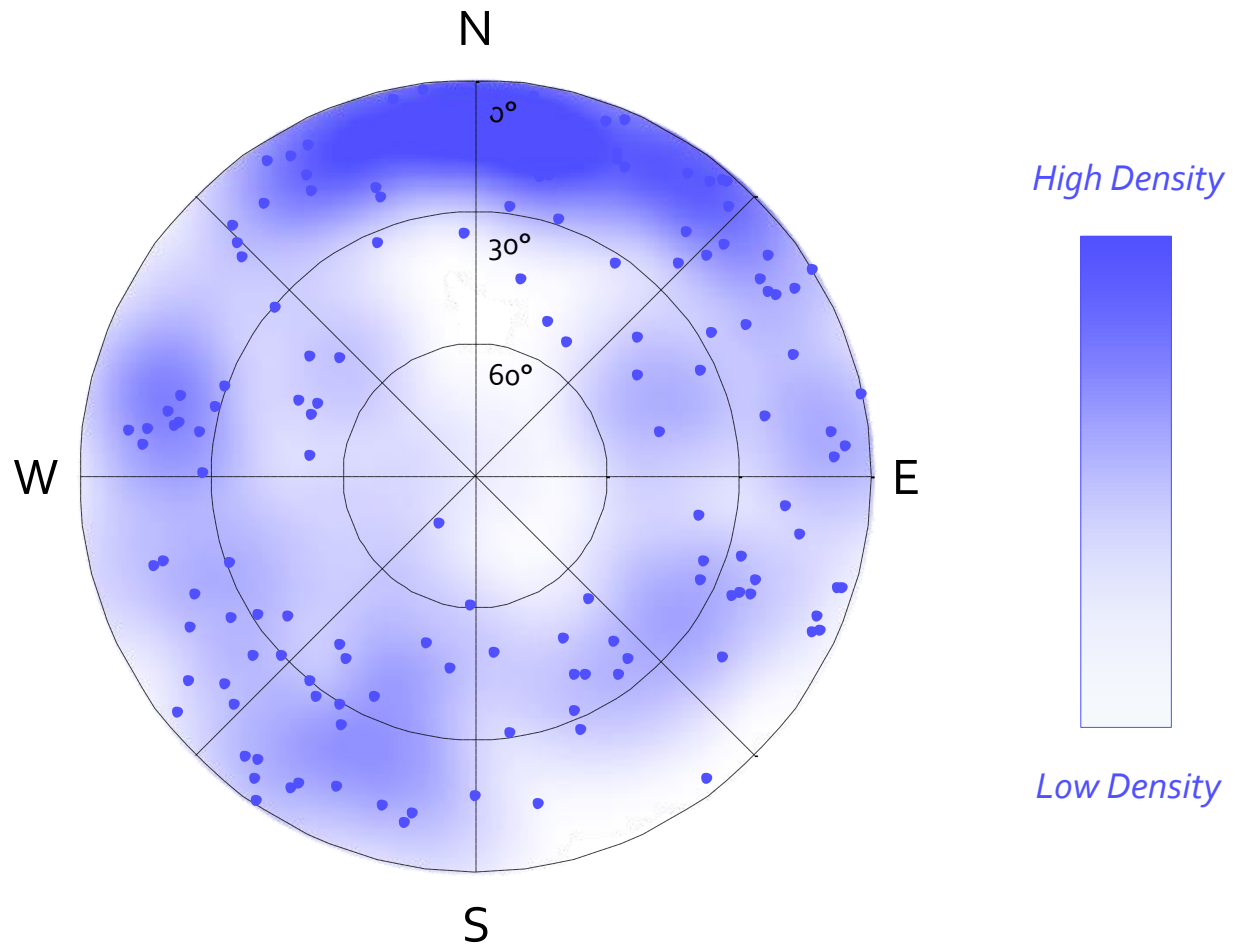
Where are located the Clusters?

Heat Map



Where are located the Clusters?

Heat Map



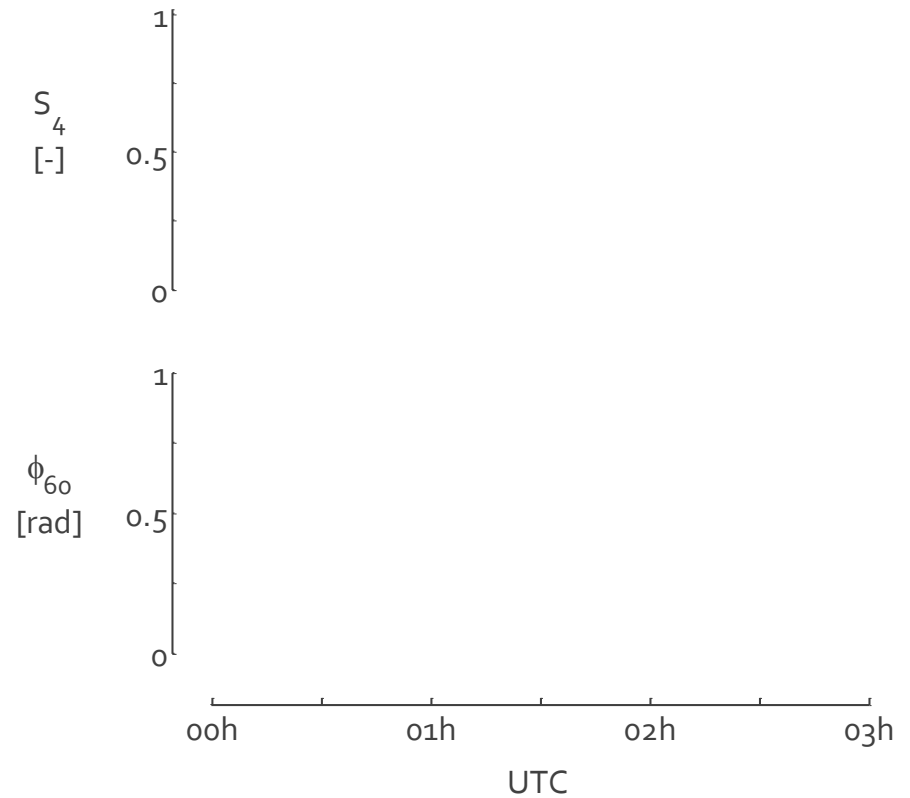
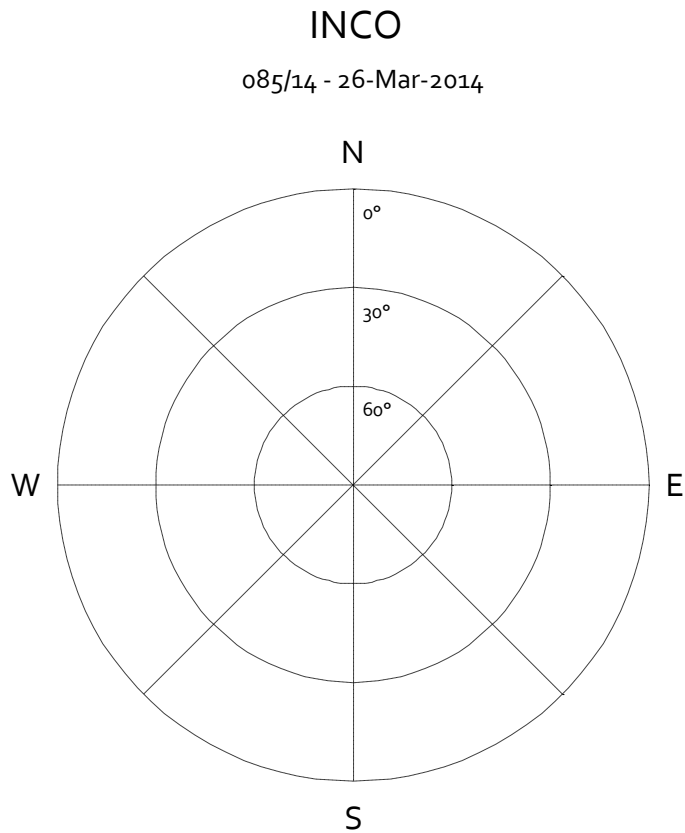
	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

First Law of Geography...

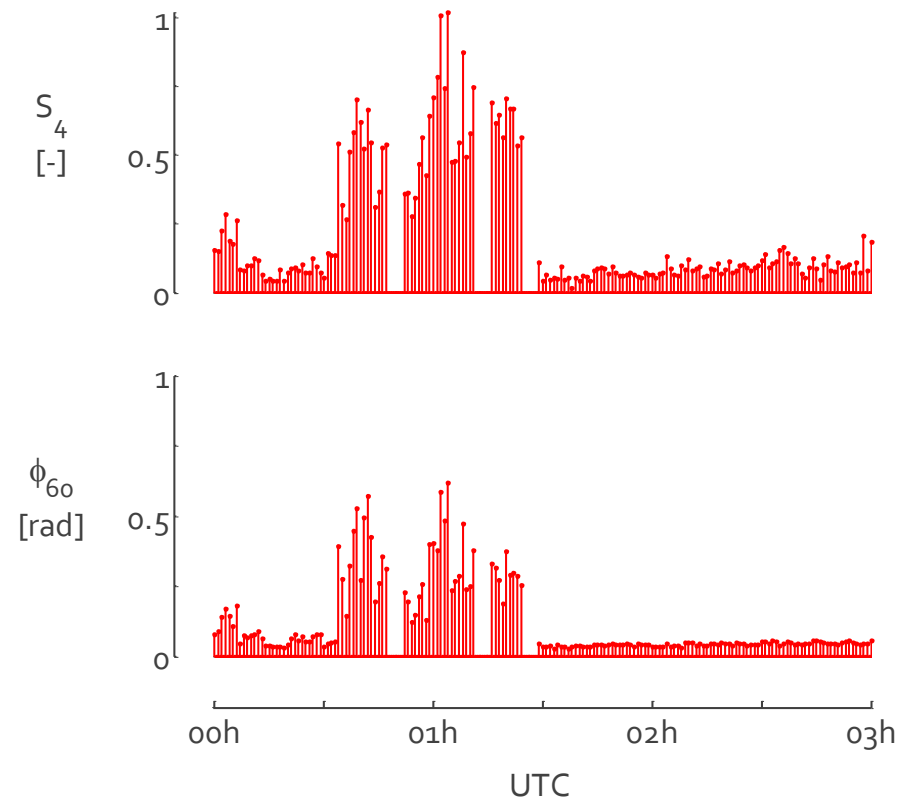
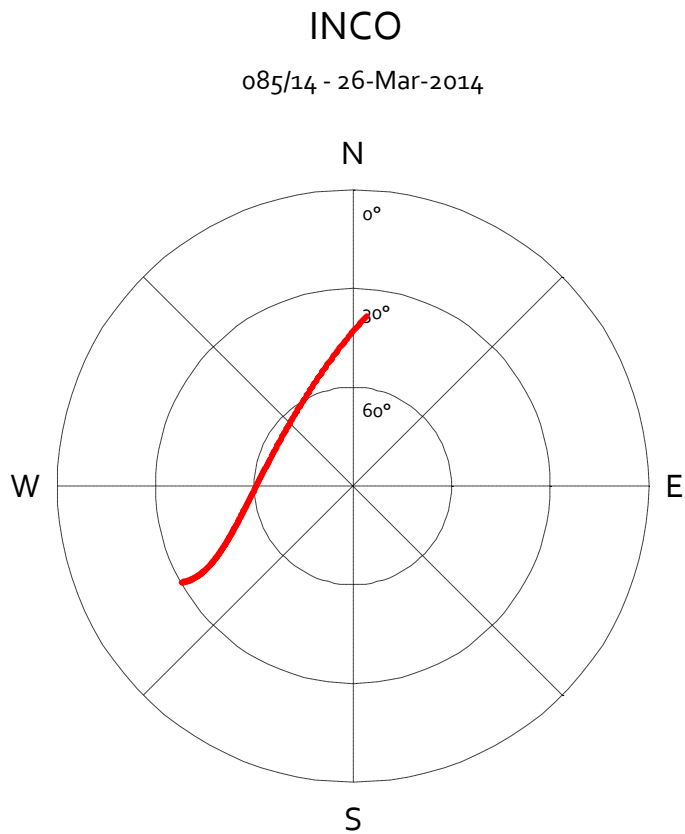
*“Everything is related to everything else,
but near things are more related than distant things.”*

Waldo Tobler

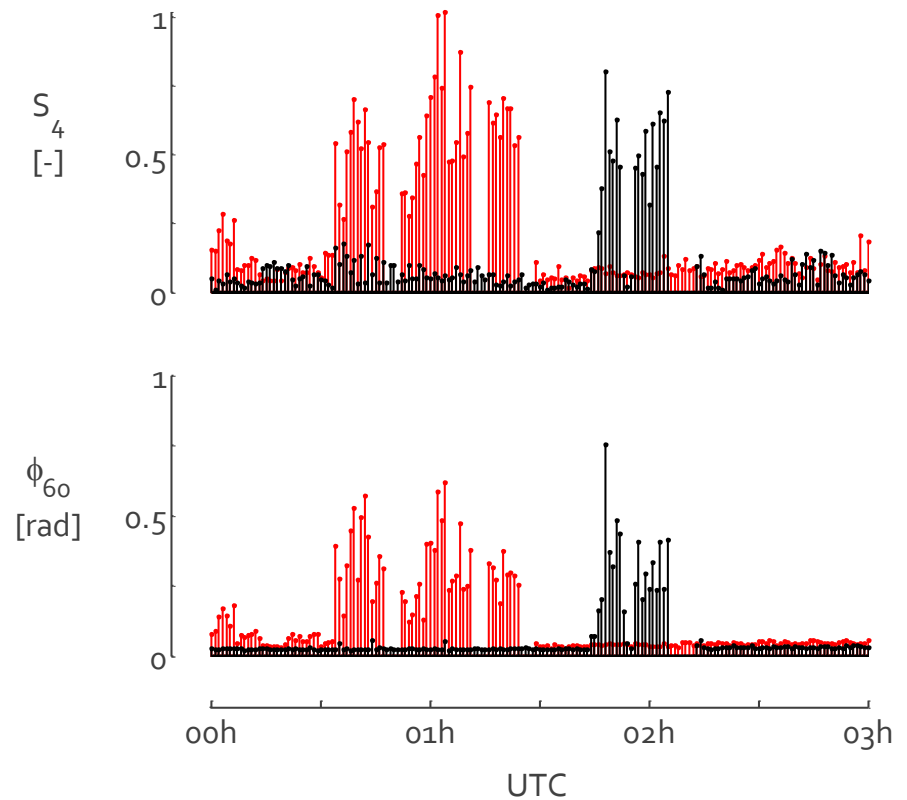
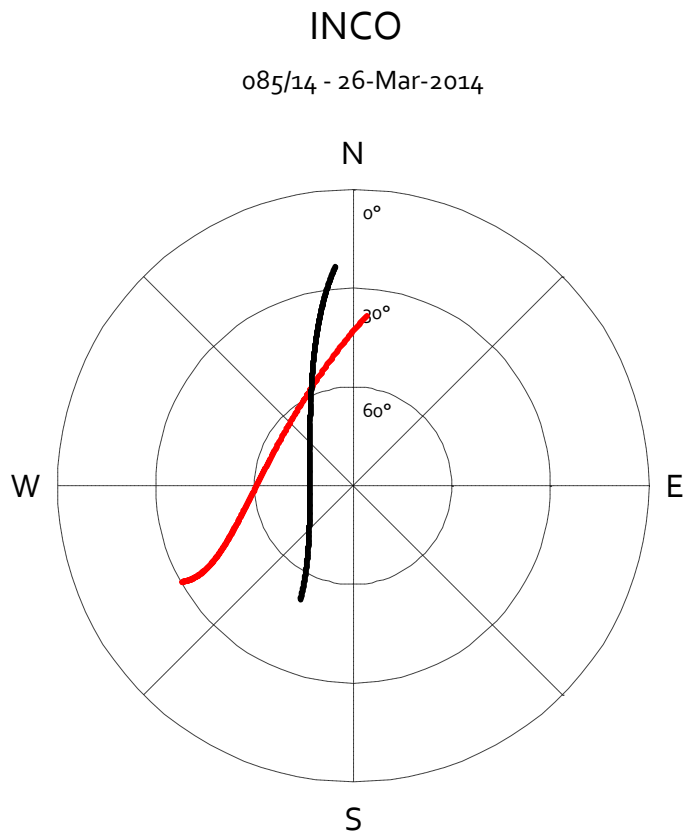
GNSS Signals Scintillations show Signs of Spatial Dependence



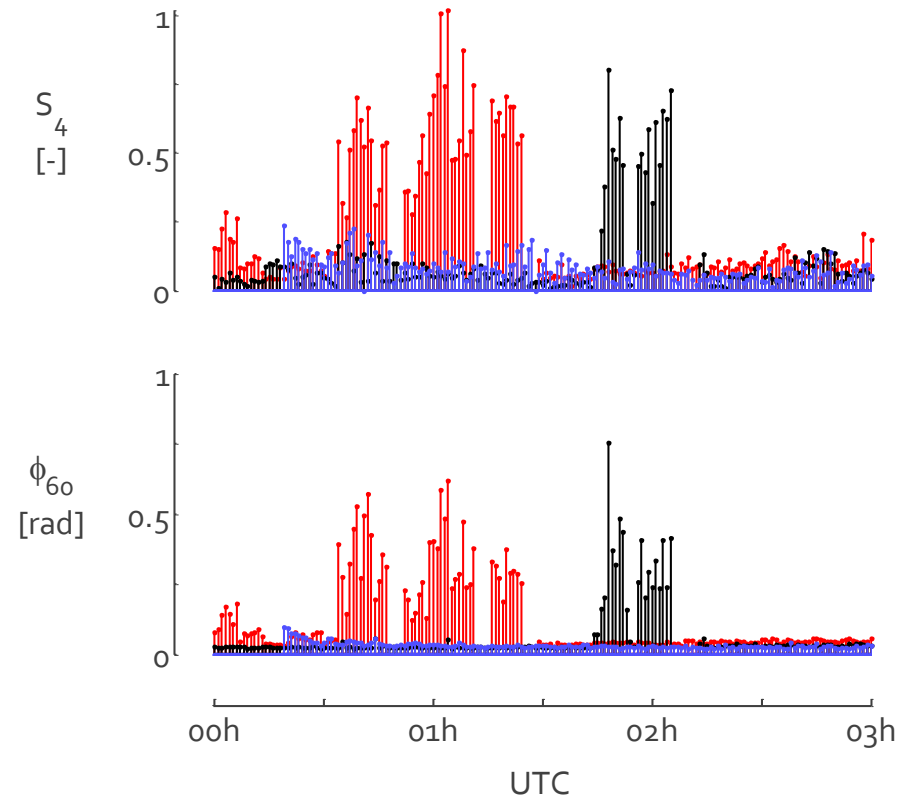
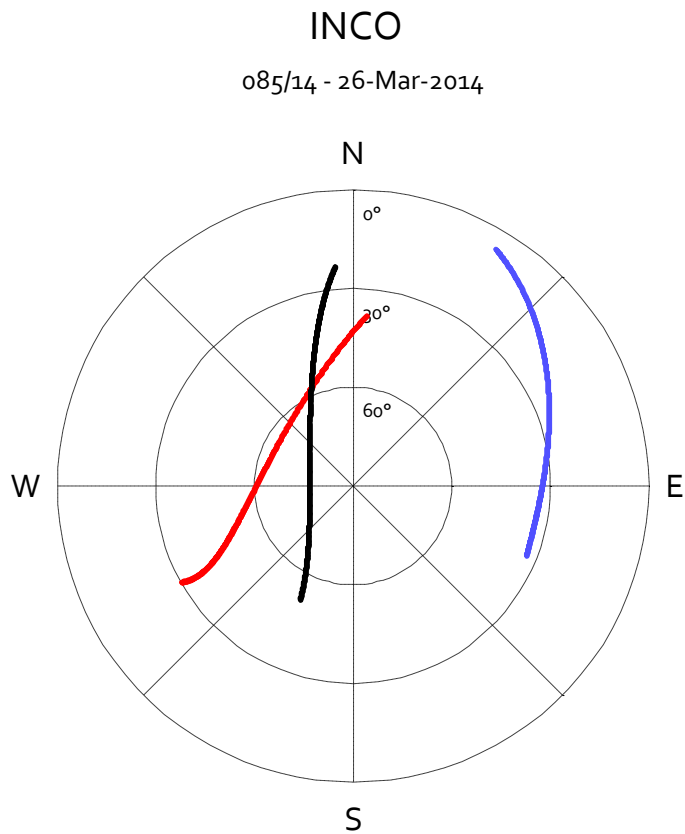
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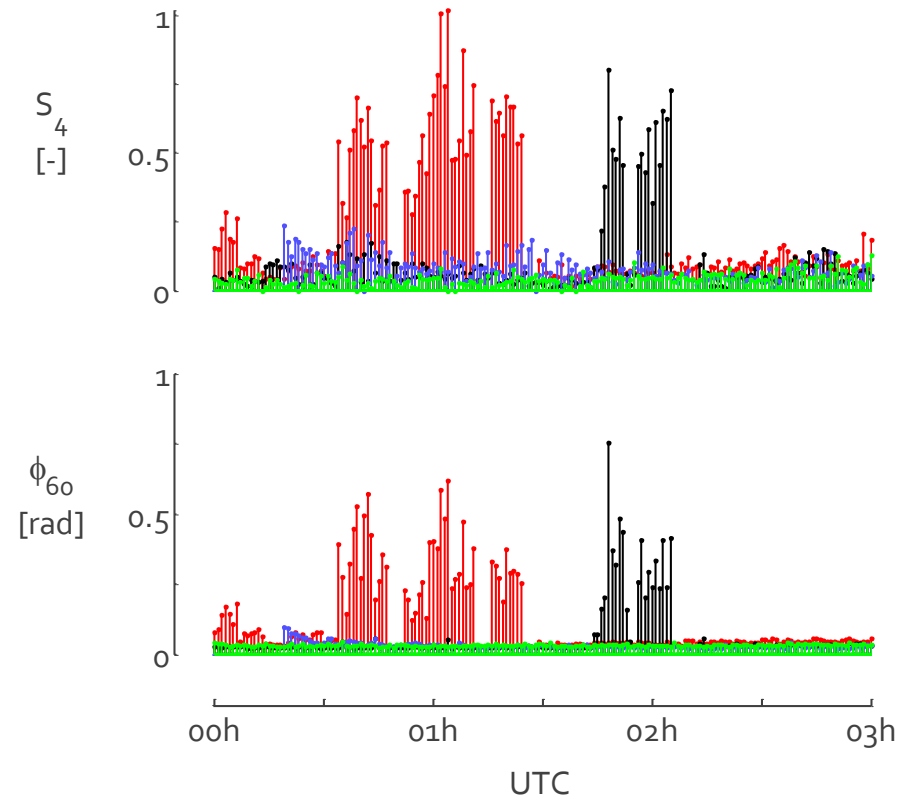
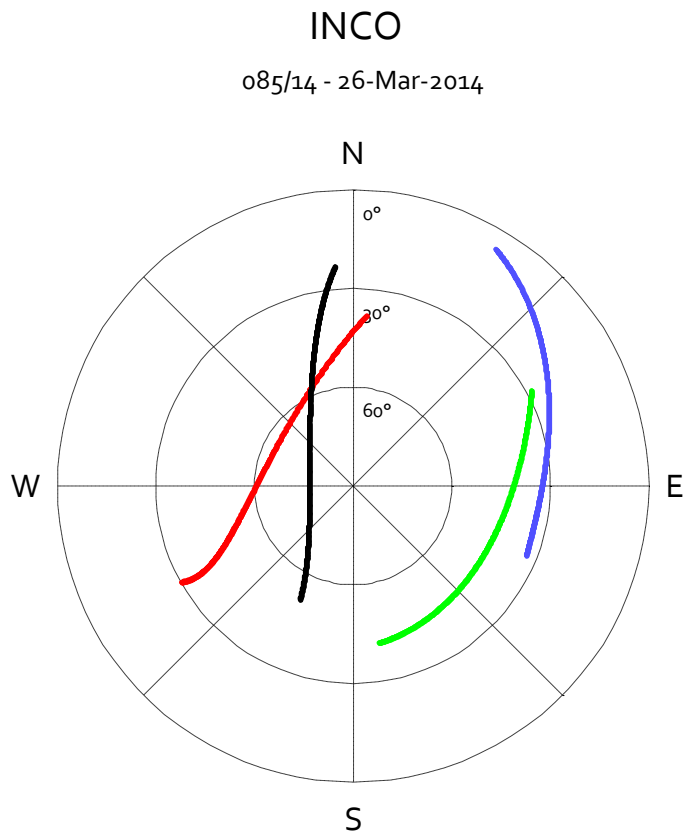
GNSS Signals Scintillations show Signs of Spatial Dependence



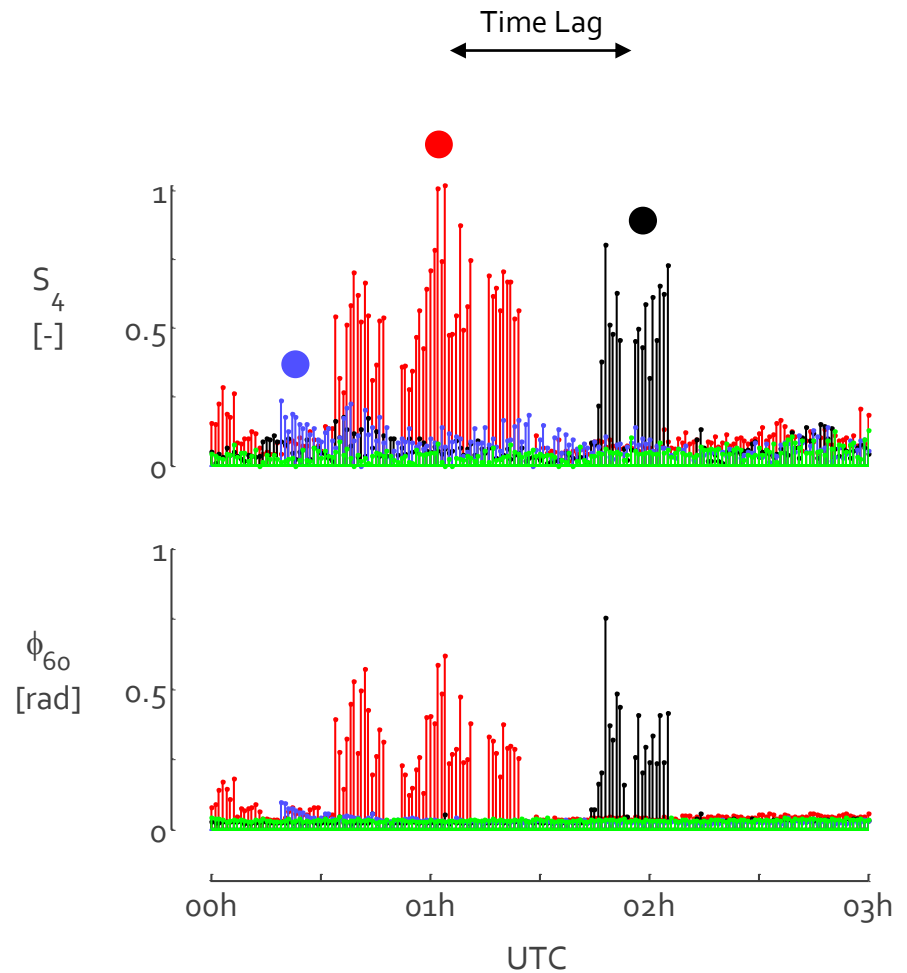
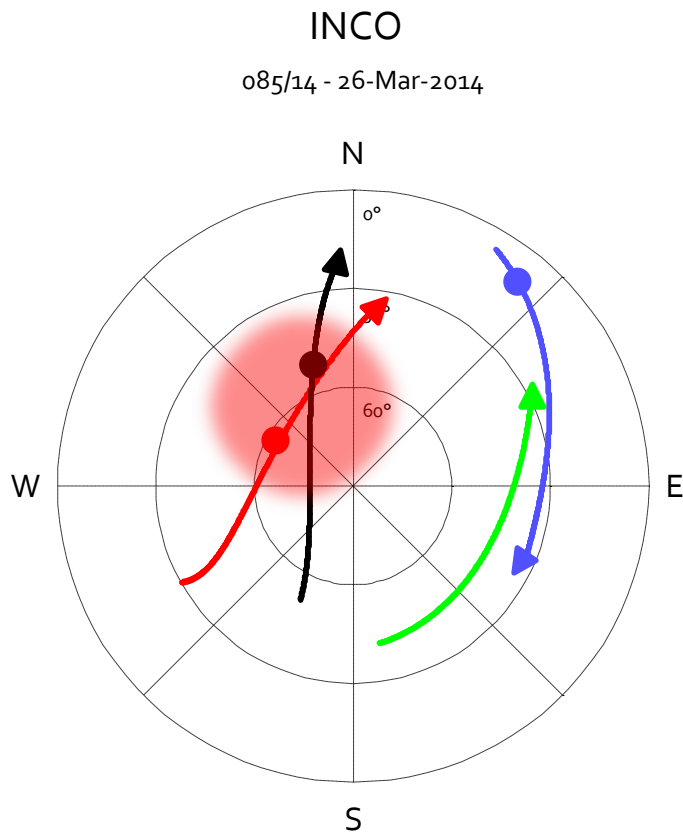
GNSS Signals Scintillations show Signs of Spatial Dependence



GNSS Signals Scintillations show Signs of Spatial Dependence



GNSS Signals Scintillations show Signs of Spatial Dependence

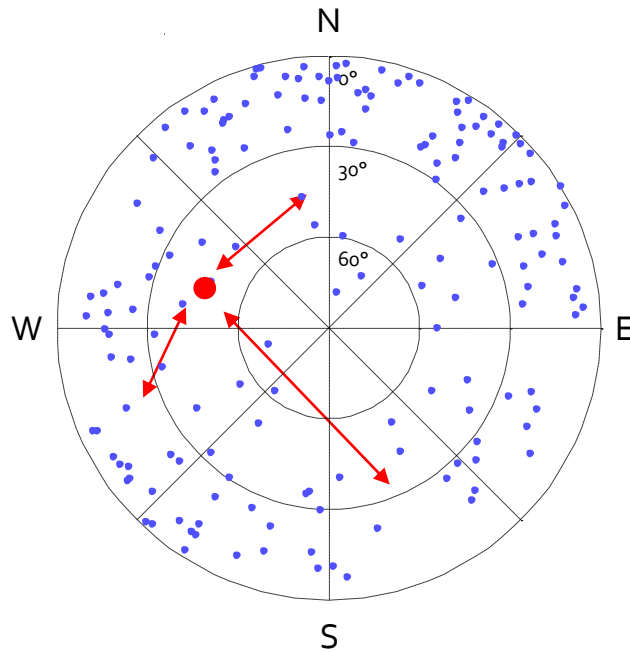


	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

Moran's I Index

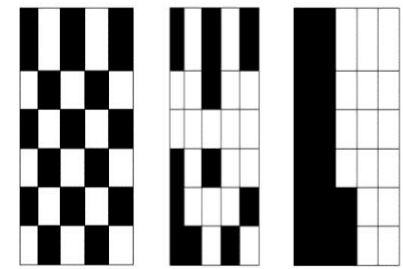
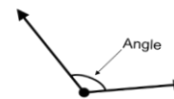
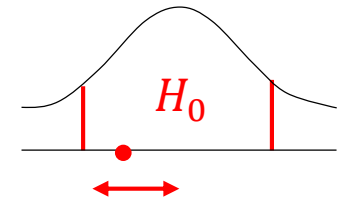
$$I = \frac{N}{\sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - \bar{v})(v_j - \bar{v})}{\sum_i (v_i - \bar{v})^2}$$



$$v_i = S4_i$$

$$w_{ij} = \frac{1}{d_{ij}^2}$$

$$\forall i \neq j$$



$$E[I] = 0$$

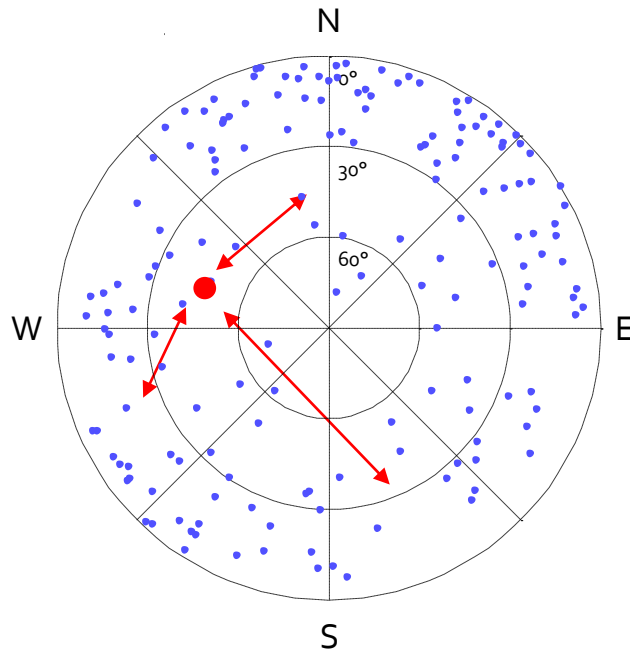
$$V[I] = \dots$$

$$I < 0 \quad I \approx 0 \quad I > 0$$

Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

Geary's C Index

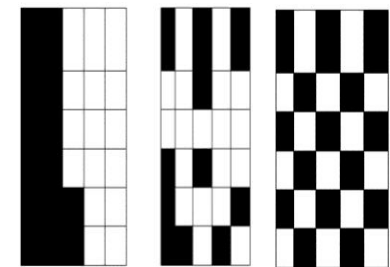
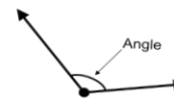
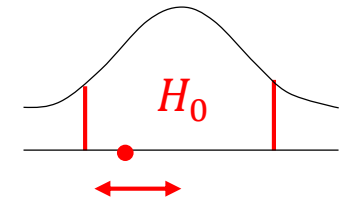
$$C = \frac{(N-1)}{2 \sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - v_j)^2}{\sum_i (v_i - \bar{v})^2}$$



$$v_i = S4_i$$

$$w_{ij} = \frac{1}{d_{ij}^2}$$

$$\forall i \neq j$$



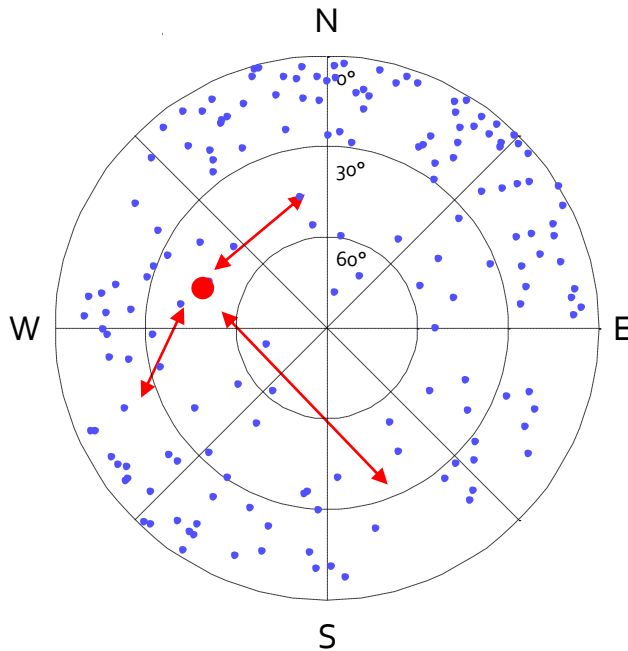
$$E[I] = 1$$

$$V[I] = \dots$$

$$C < 1 \quad C \approx 1 \quad C > 1$$

Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

The Geometry of the Survey and the Ionospheric Activity evolve according to Time

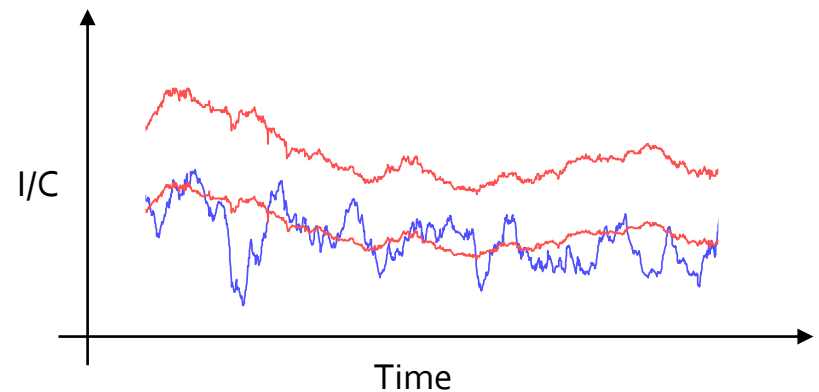


Moran's I

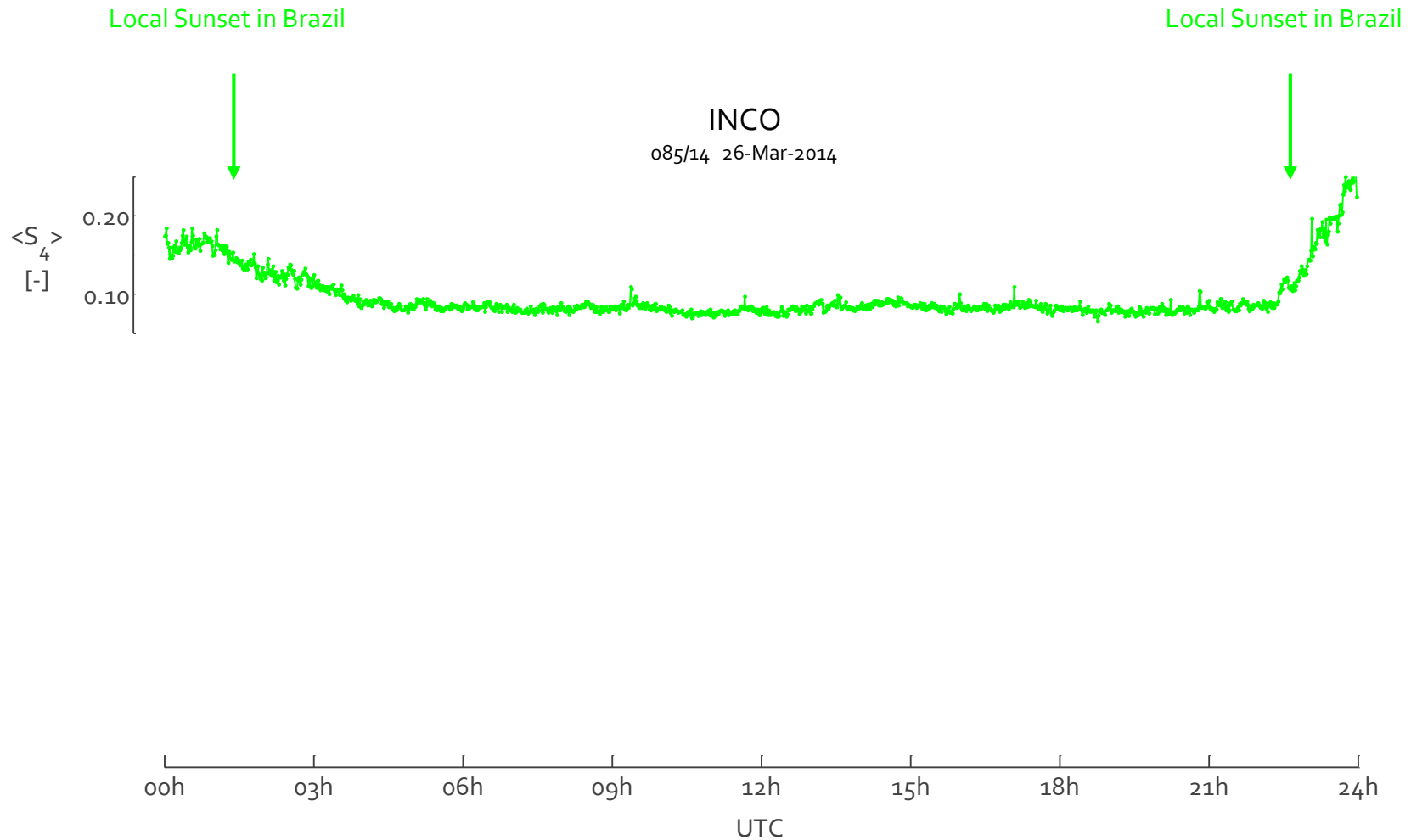
$$I = \frac{N}{\sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - \bar{v})(v_j - \bar{v})}{\sum_i (v_i - \bar{v})^2}$$

Geary's C

$$C = \frac{(N-1)}{2 \sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - v_j)^2}{\sum_i (v_i - \bar{v})^2}$$



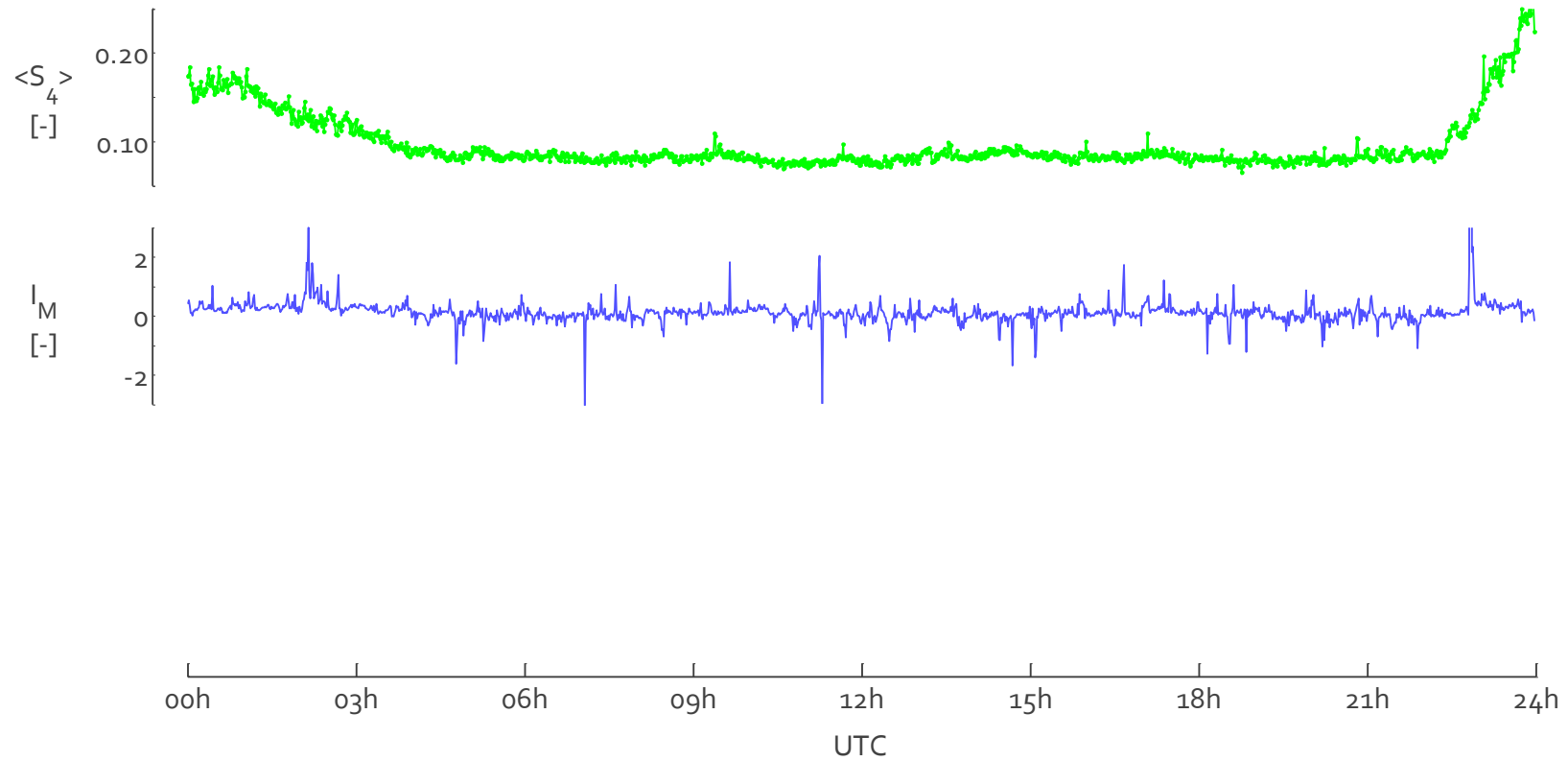
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



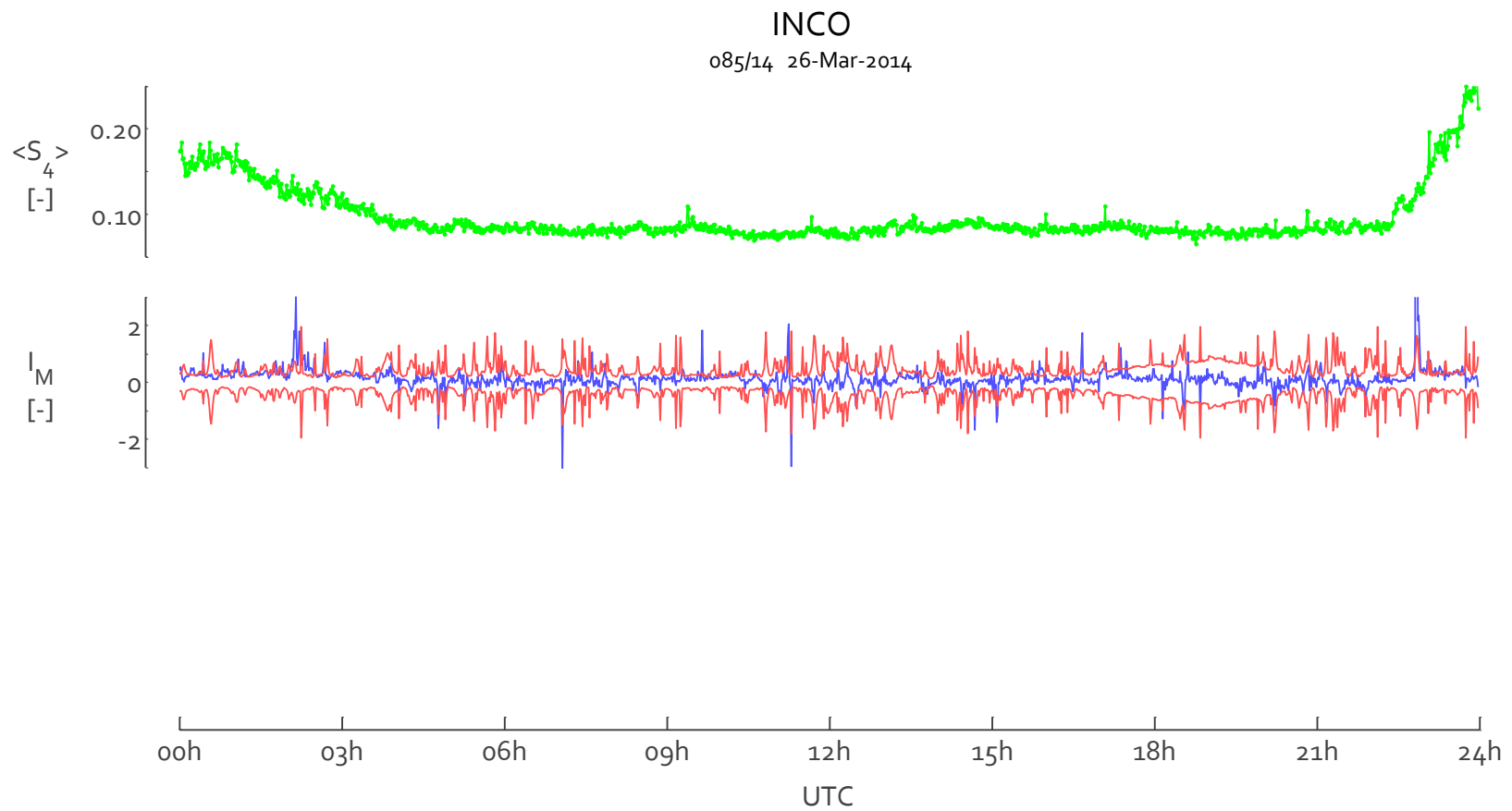
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

INCO

085/14 26-Mar-2014



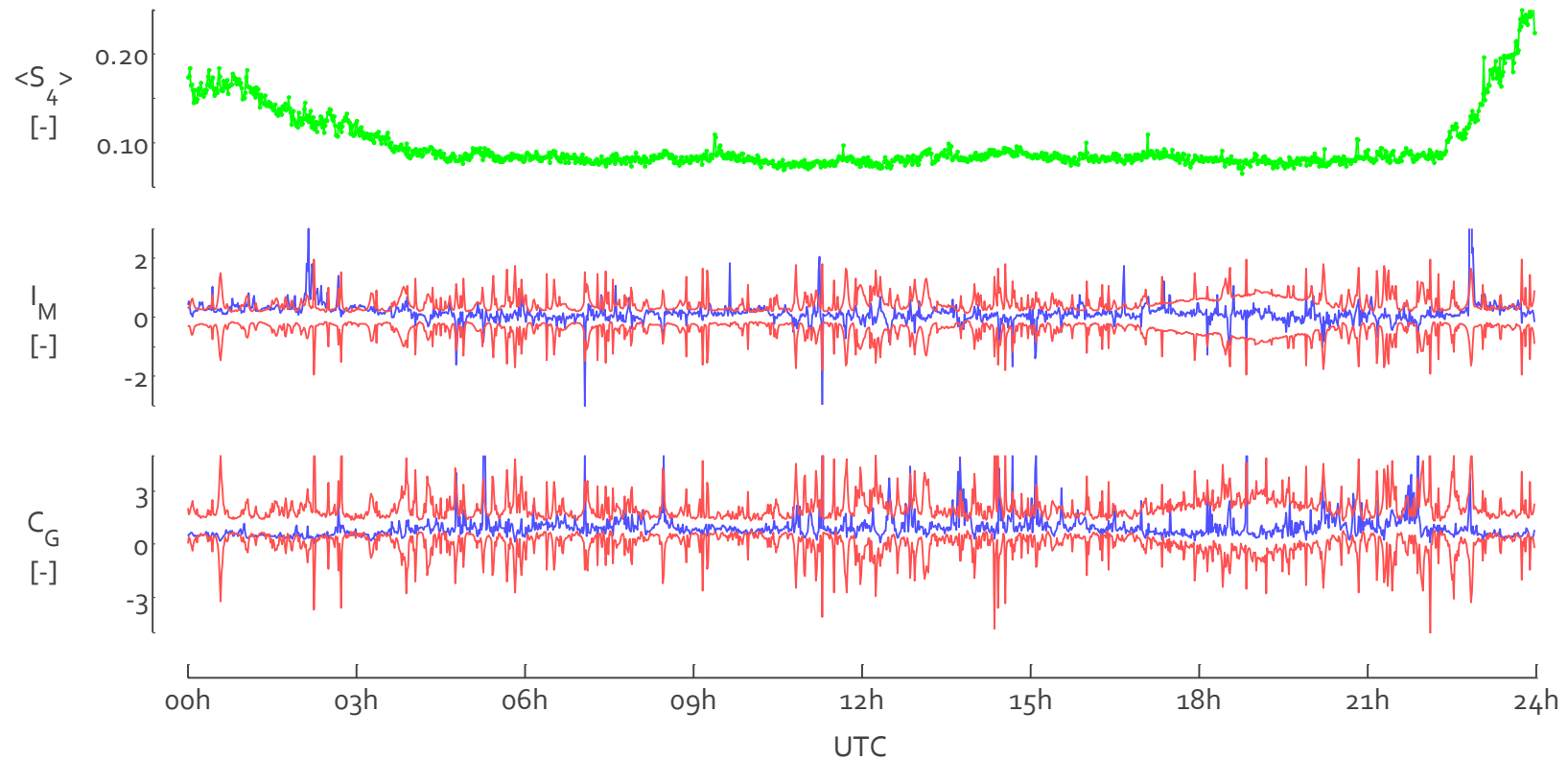
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

INCO

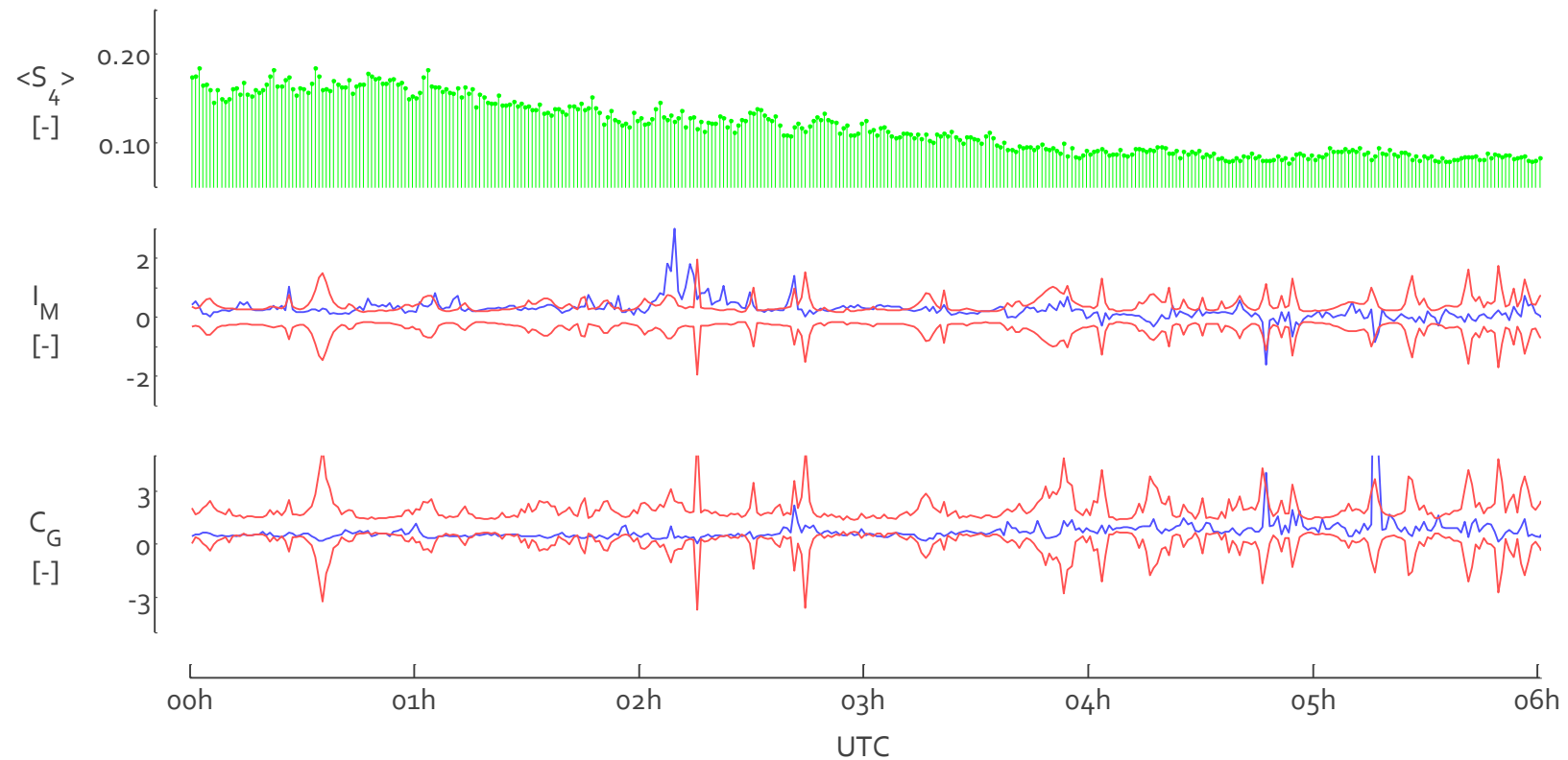
085/14 26-Mar-2014



Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

INCO

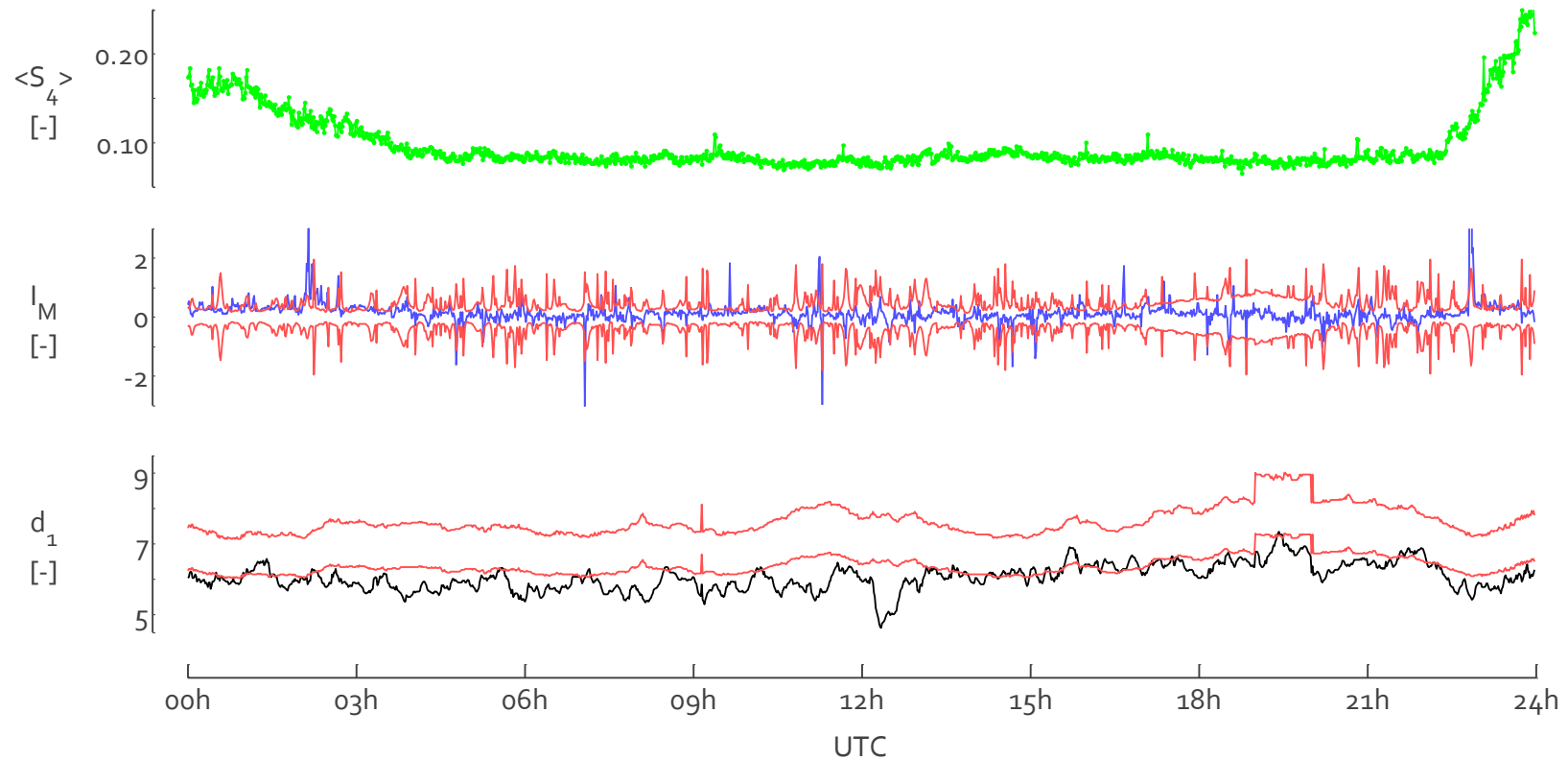
085/14 26-Mar-2014



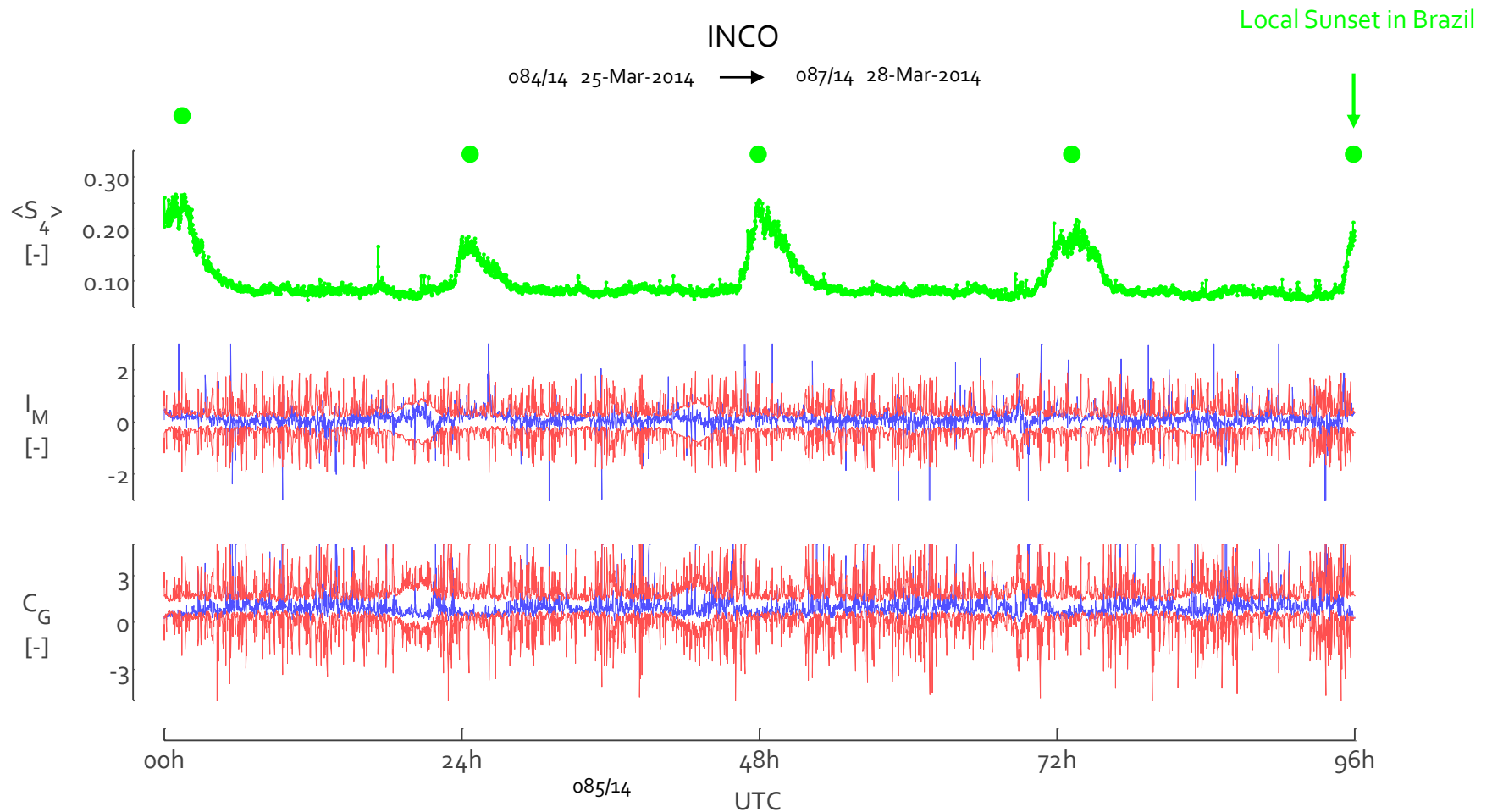
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

INCO

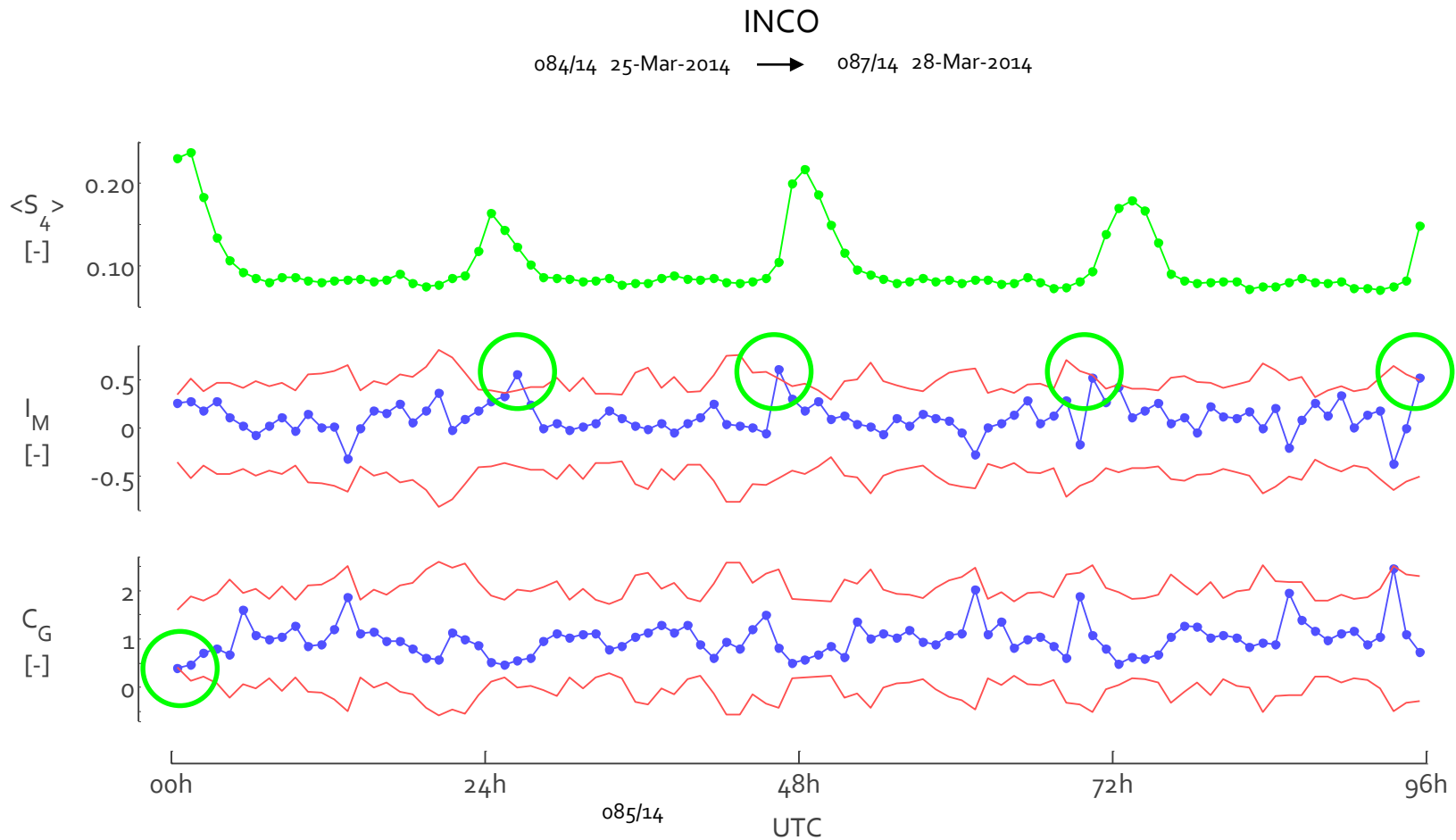
085/14 26-Mar-2014



Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



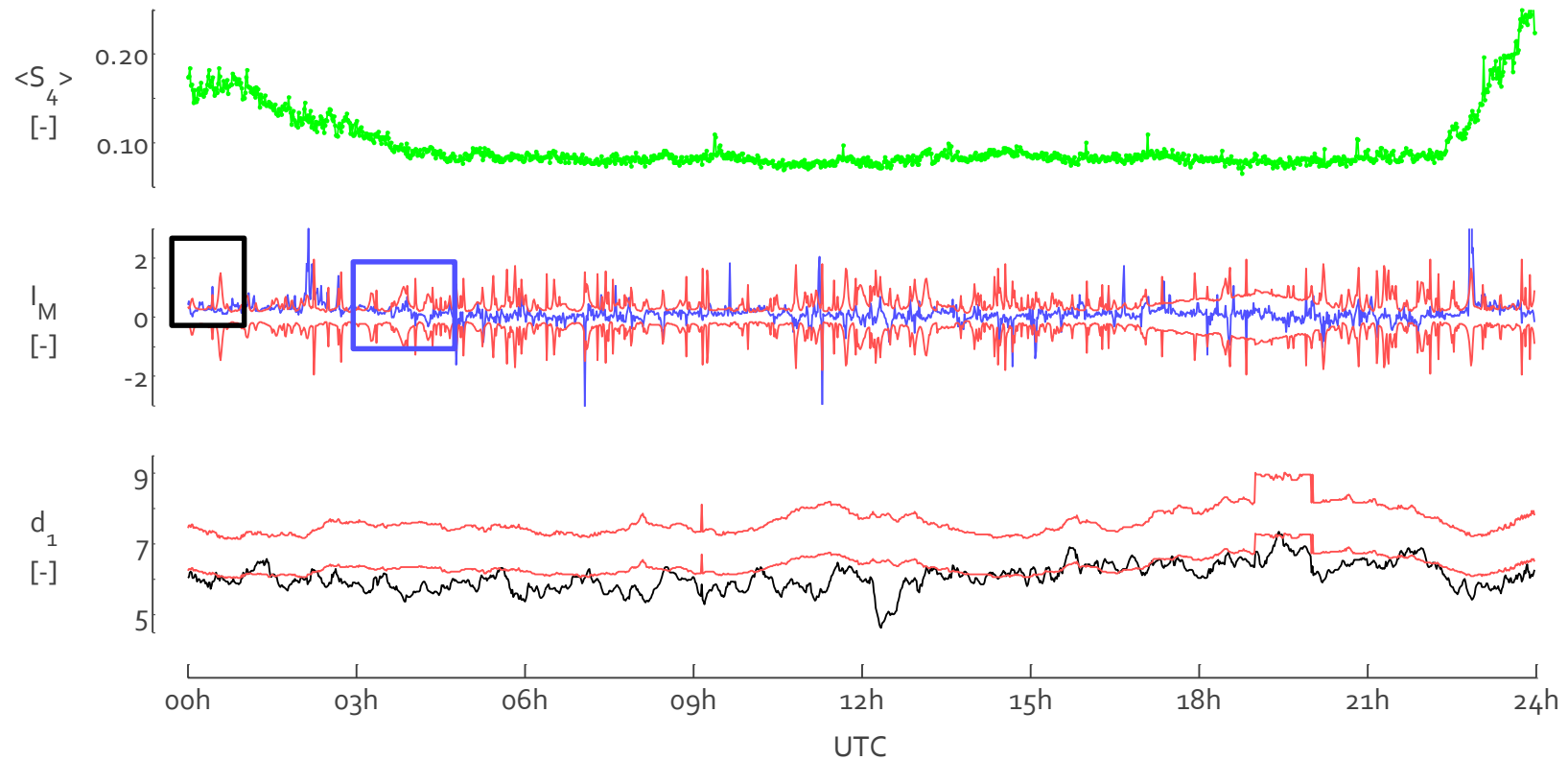
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



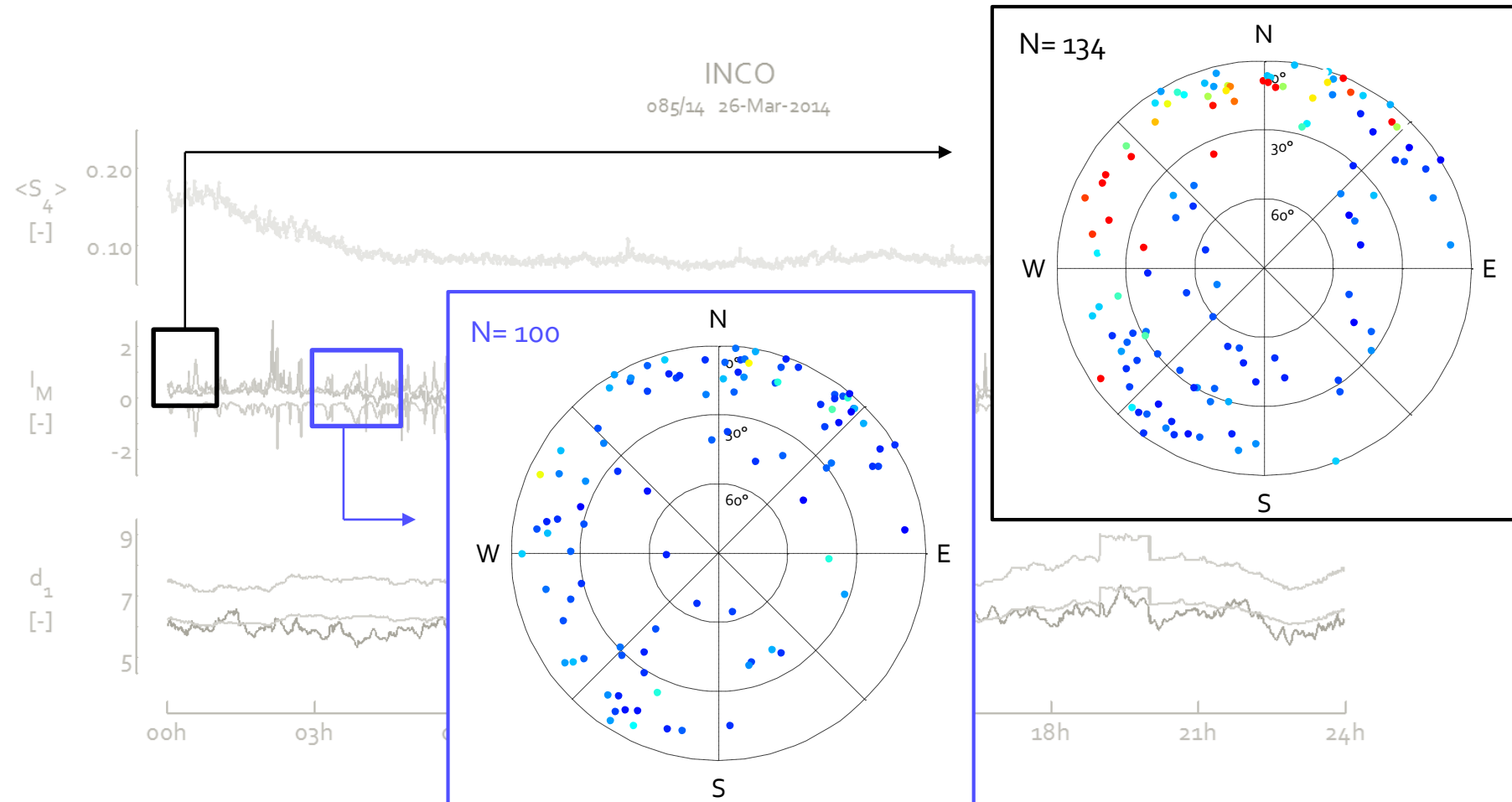
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

INCO

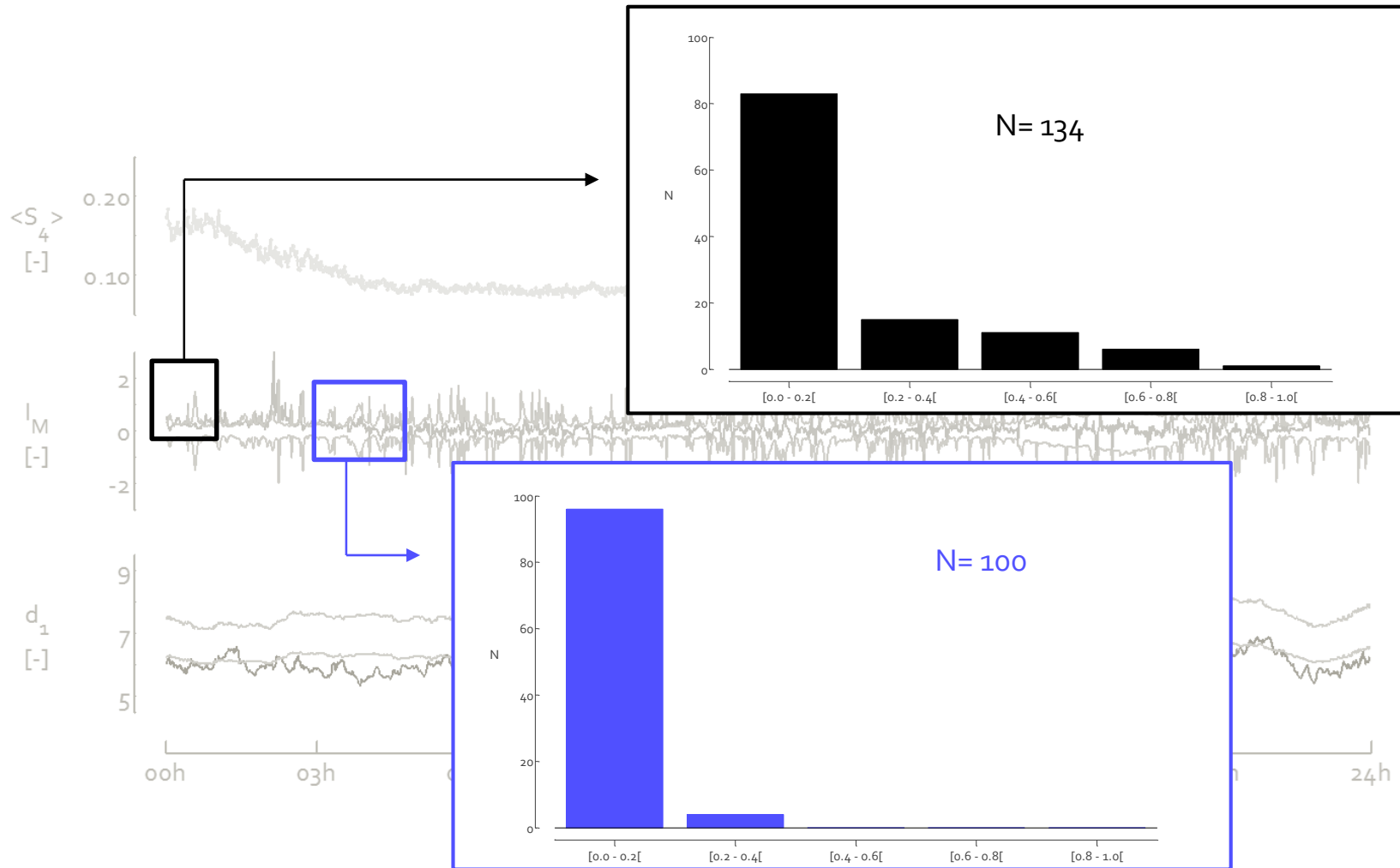
085/14 26-Mar-2014



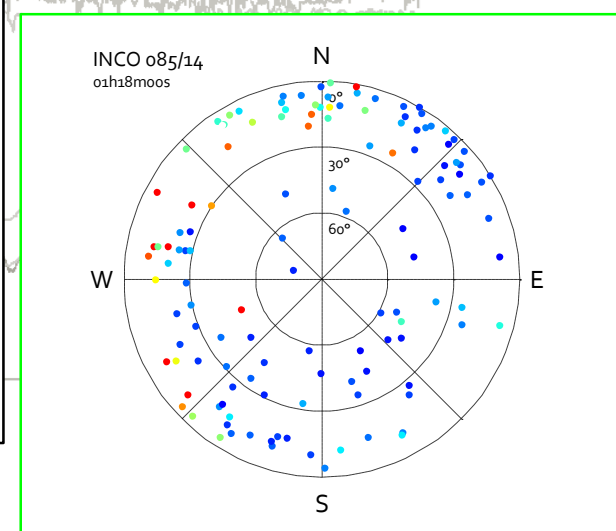
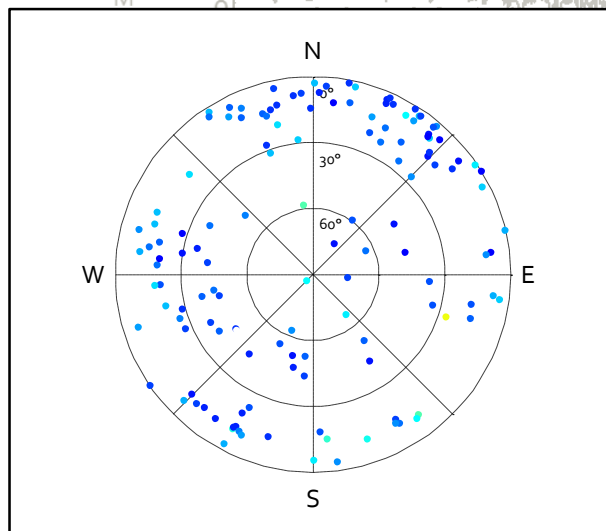
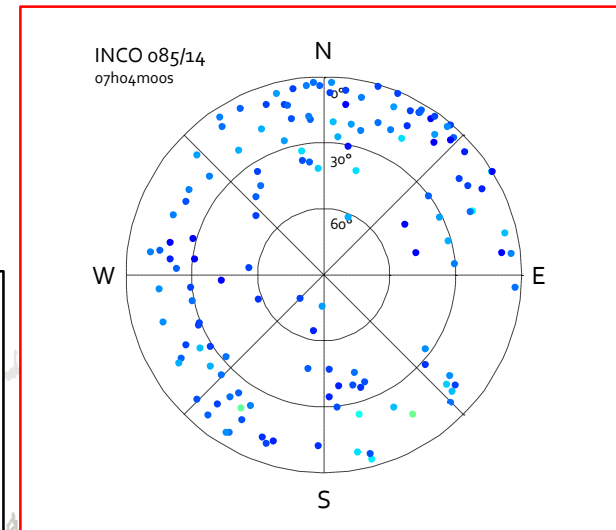
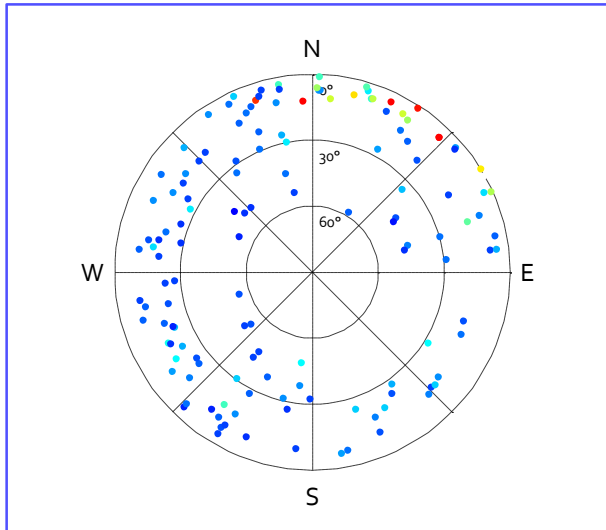
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency



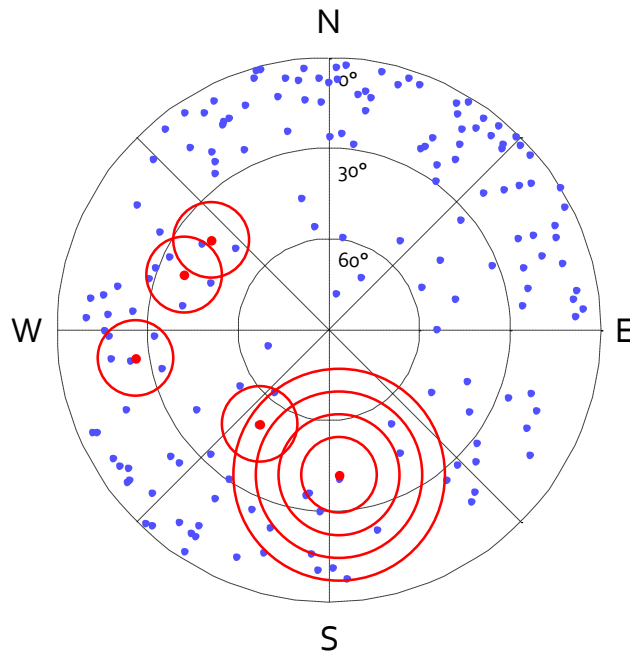
INCO
085/14 26-Mar-2014

- SAC ++ (I)
- SAC -- (I)
- SAC ~ o (I)
- SAC ++ (C)

	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

Analyse of the Scale of the Spatial Dependency with SAC Correlograms

SAC Correlogram: SAC vs. the Analysis Scale



Moran's I

$$I(\omega) = \frac{N}{\sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - \bar{v})(v_j - \bar{v})}{\sum_i (v_i - \bar{v})^2}$$

Geary's C

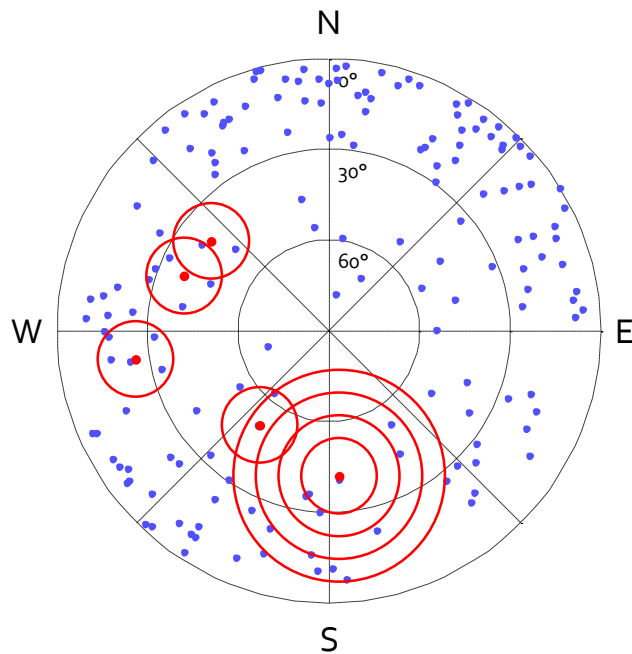
$$C(\omega) = \frac{(N-1)}{2 \sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - v_j)^2}{\sum_i (v_i - \bar{v})^2}$$

$$d_{ij} \leq \omega_p \Rightarrow w_{ij} = \frac{1}{d_{ij}^2}$$

$$d_{ij} > \omega_p \Rightarrow w_{ij} = 0$$

Analyse of the Scale of the Spatial Dependency with SAC Correlograms

SAC Correlogram: SAC vs. the Analysis Scale

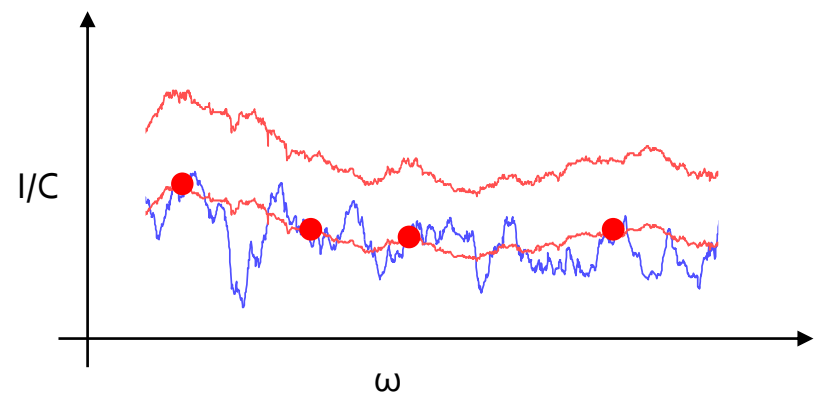


Moran's I

$$I(\omega) = \frac{N}{\sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - \bar{v})(v_j - \bar{v})}{\sum_i (v_i - \bar{v})^2}$$

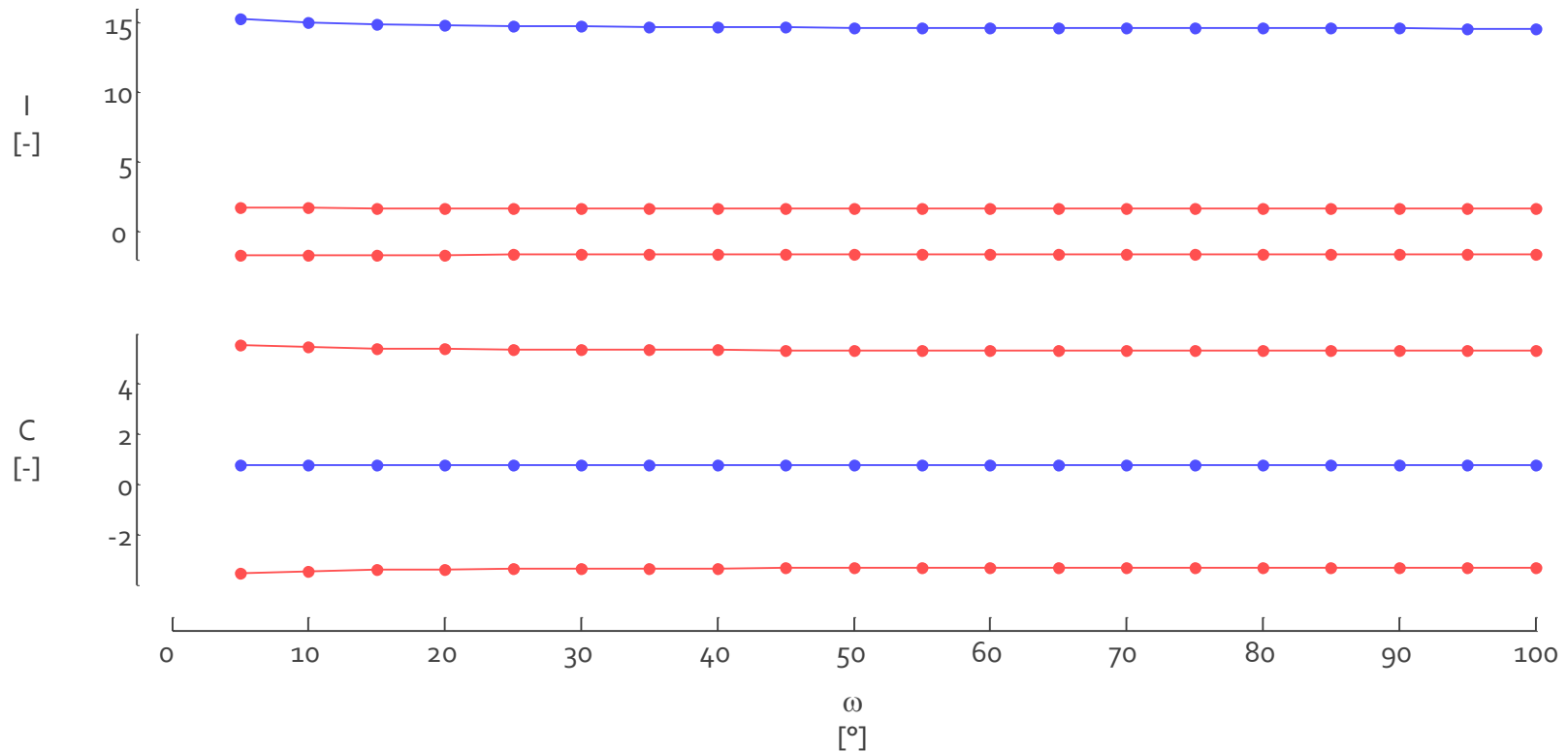
Geary's C

$$C(\omega) = \frac{(N-1)}{2 \sum_i \sum_j w_{ij}} \frac{\sum_i \sum_j w_{ij} (v_i - v_j)^2}{\sum_i (v_i - \bar{v})^2}$$



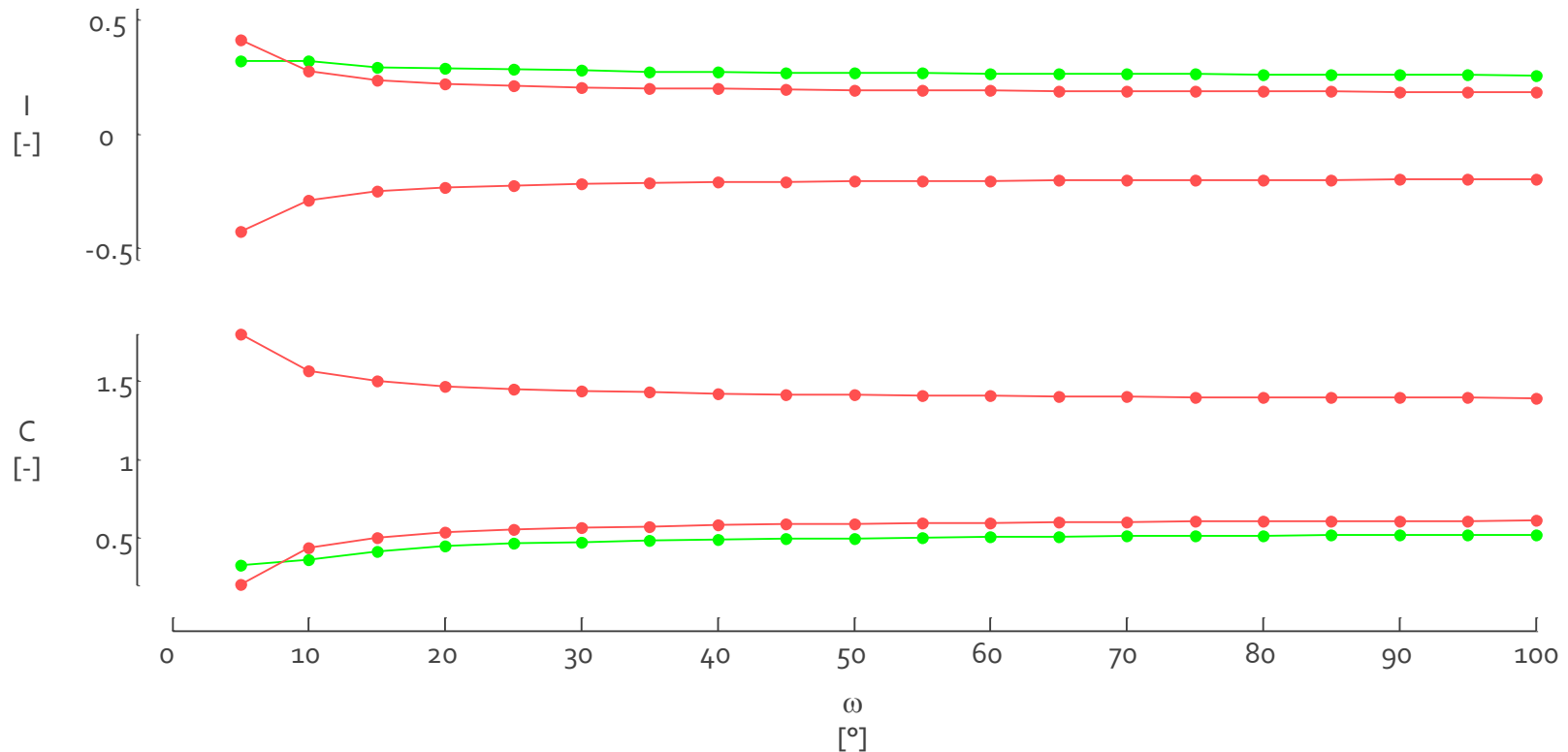
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

SAC ++ (I)



Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

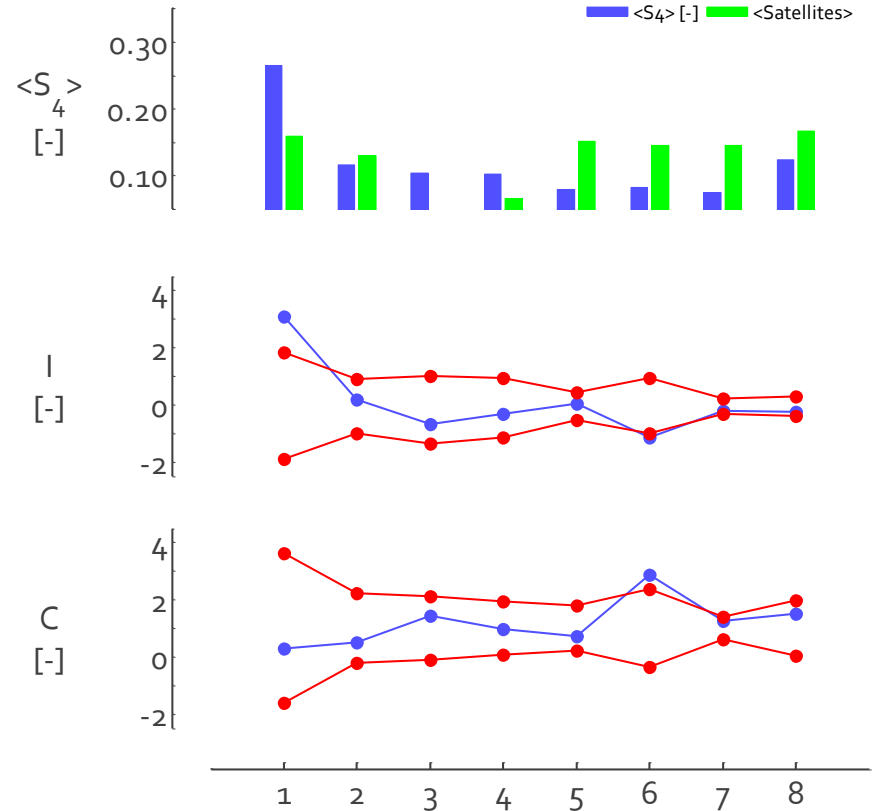
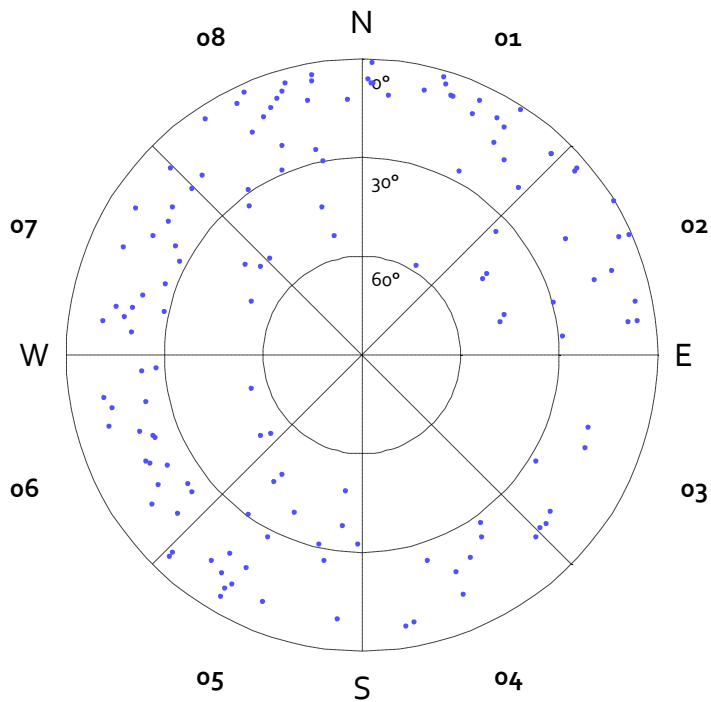
SAC ++ (C)



	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●
Interpolation				

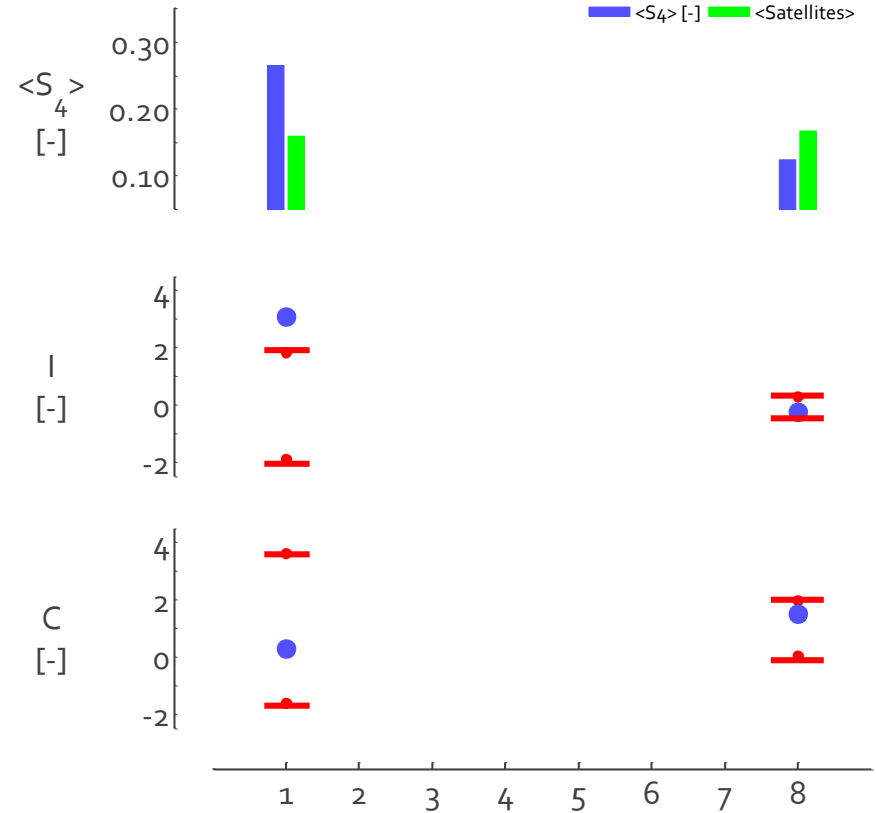
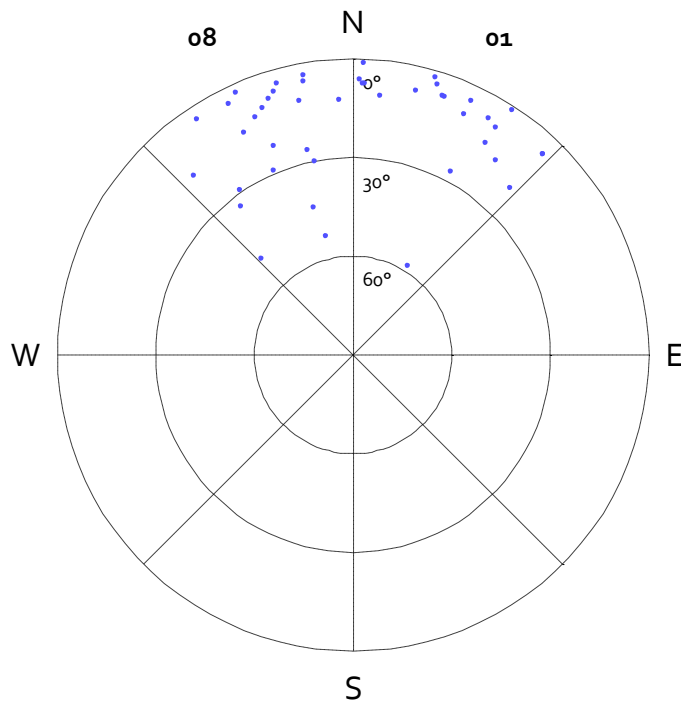
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

SAC ++ (I)



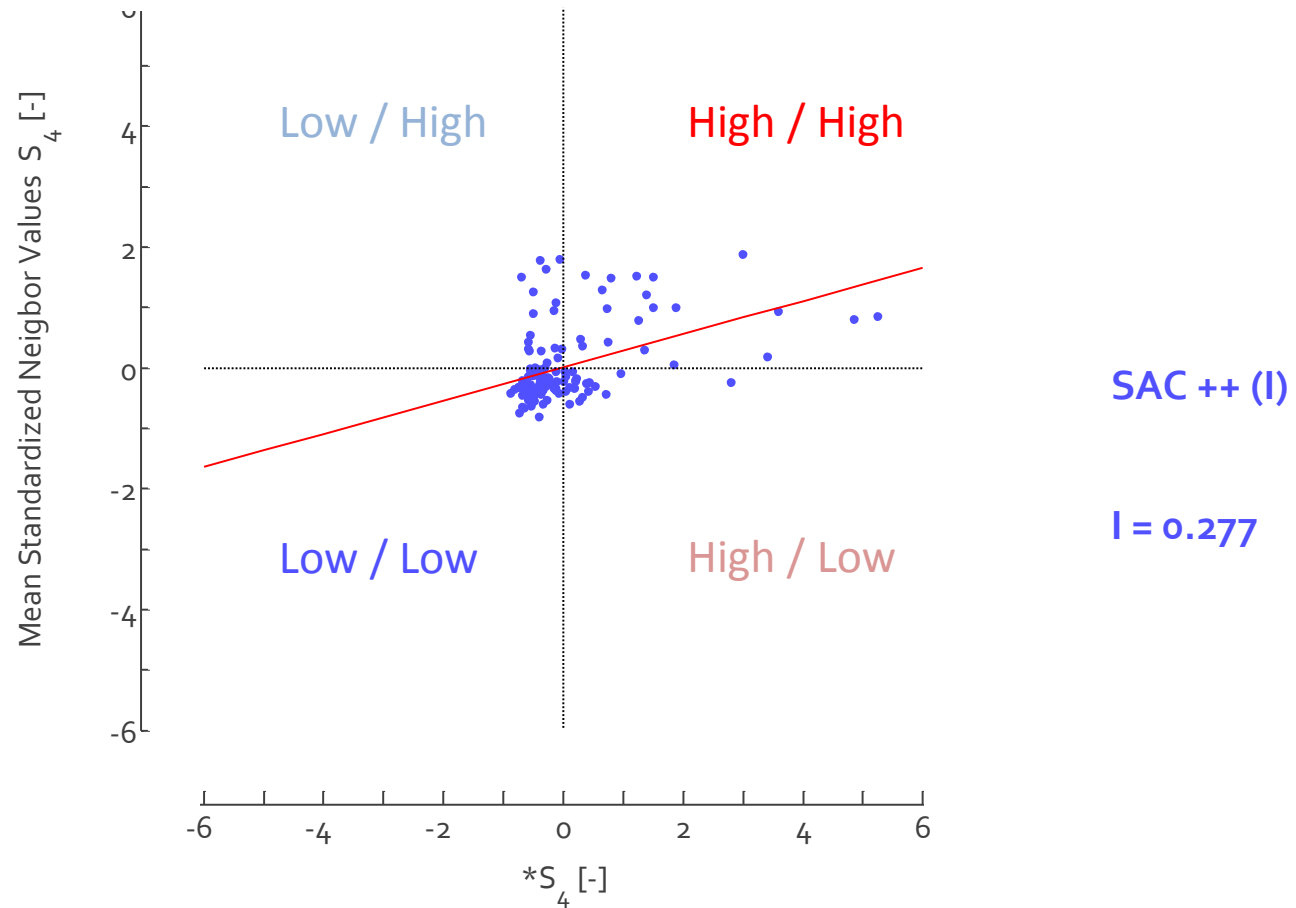
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

SAC ++ (I)



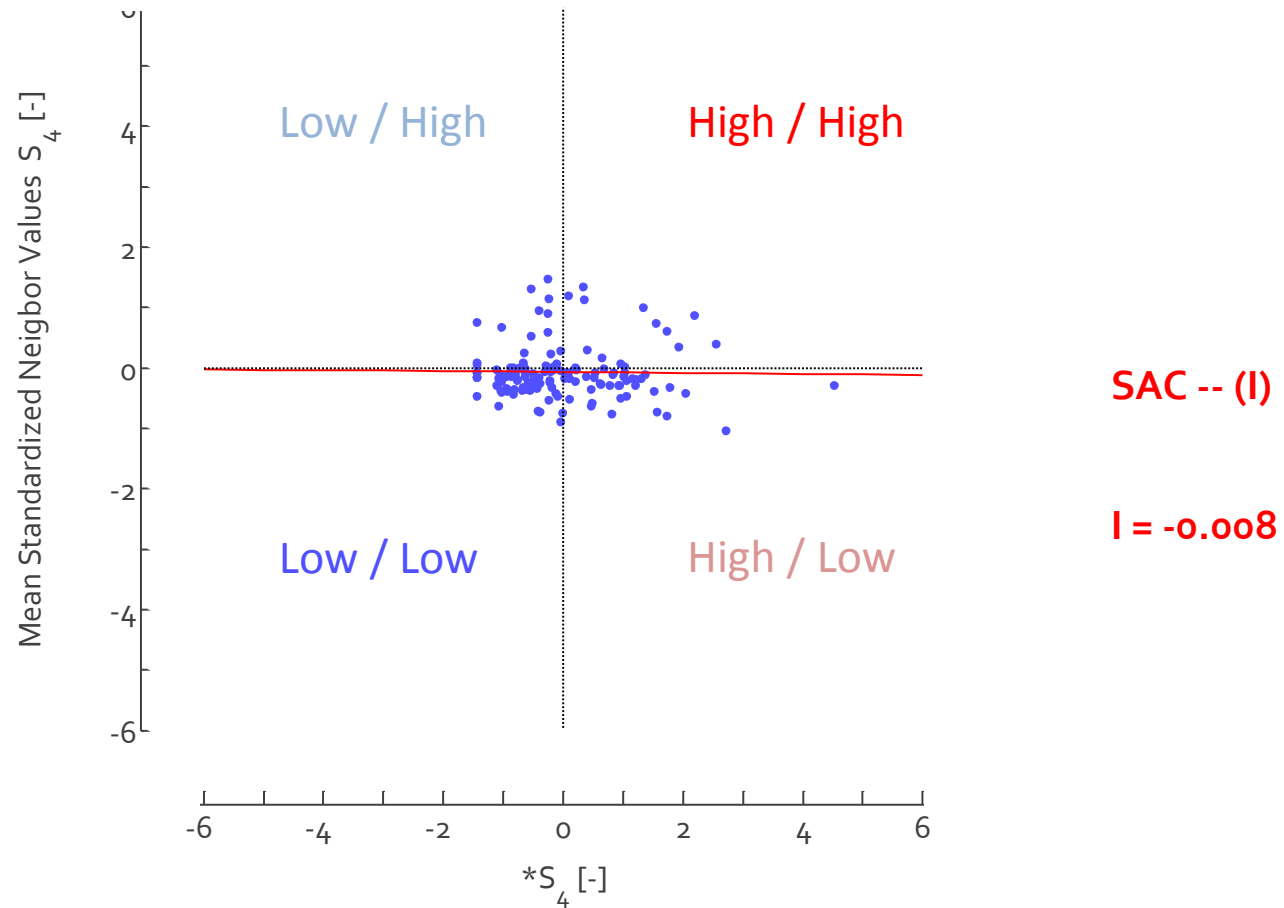
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

Moran's I Index



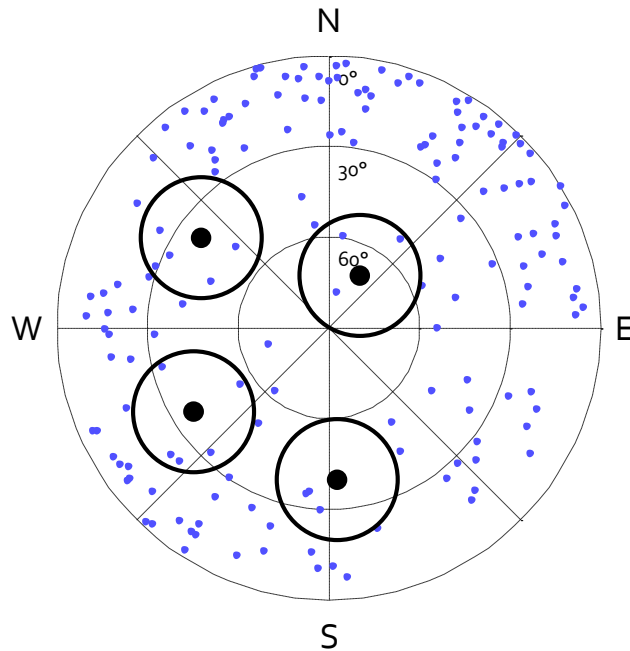
Spatial AutoCorrelation Indicators detect and quantify the Spatial Dependency

Moran's I Index



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices



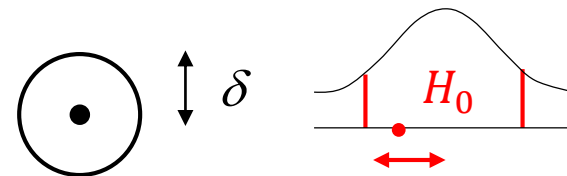
Local Moran's I

$$I_i(\delta) = \frac{v_i - \bar{v}}{S^2} \sum_j w_{ij} (v_j - \bar{v})$$

Local Geary's C

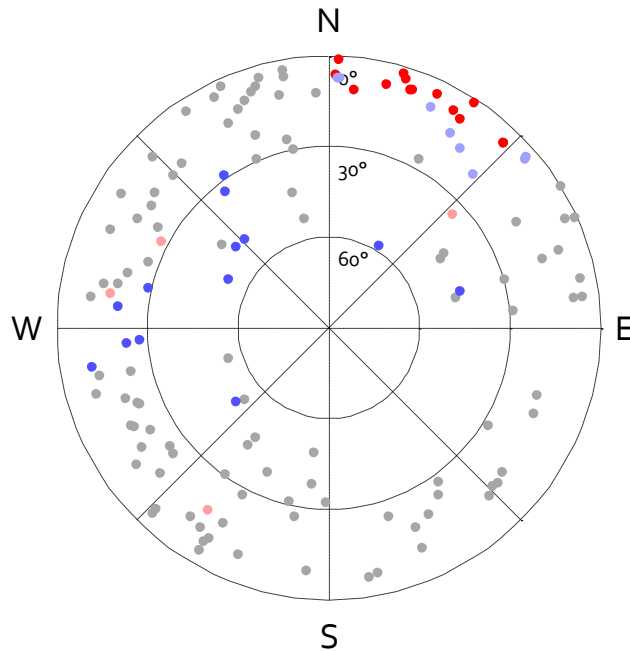
$$C_i(\delta) = \sum_j w_{ij} (v_i - v_j)^2$$

$$S = \frac{\sum_j v_j^2}{N-1} - \bar{v}^2 \quad \forall i \neq j$$



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices



Local Moran's I

High / High

Low / Low

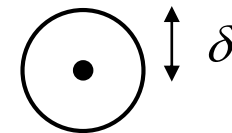
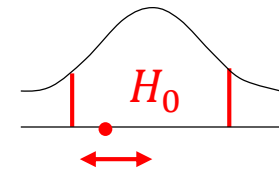
High / Low

Low / High

SAC ++ (I)

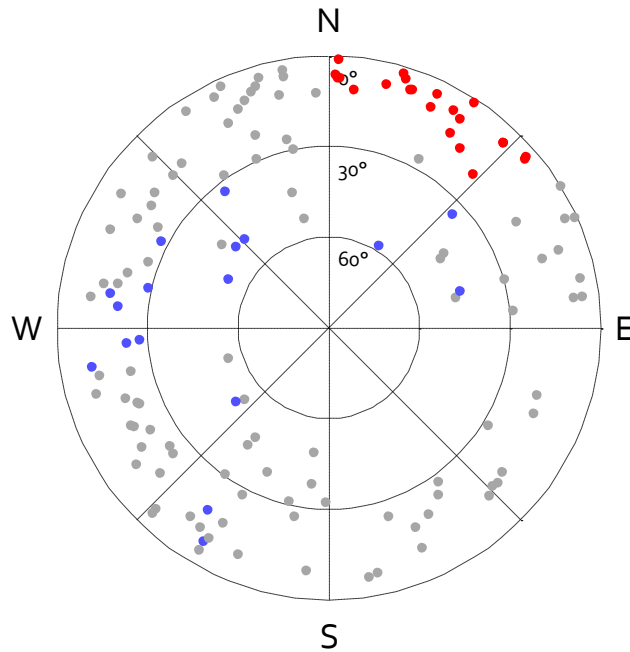
$$I_i(\delta) = \frac{v_i - \bar{v}}{S^2} \sum_j w_{ij} (v_j - \bar{v})$$

$$S = \frac{\sum_j v_j^2 - N\bar{v}^2}{N-1} \quad \forall i \neq j$$



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices

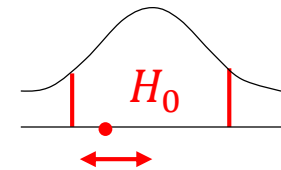


Local Getis-Ord's G

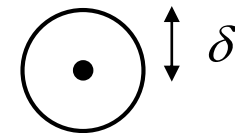
$$G_i(\delta) = \frac{\sum_j w_{ij}(\delta) v_j}{\sum_j v_j}$$

High

Low

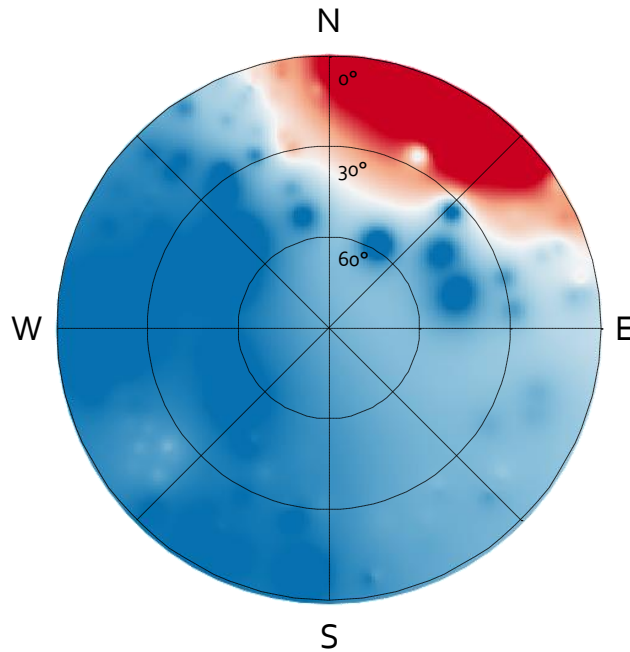


SAC ++ (I)



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices



Local Getis-Ord's G

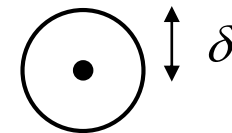
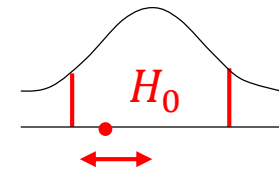
$$G_i(\delta) = \frac{\sum_j w_{ij}(\delta) v_j}{\sum_j v_j}$$



High Value
Aggregates

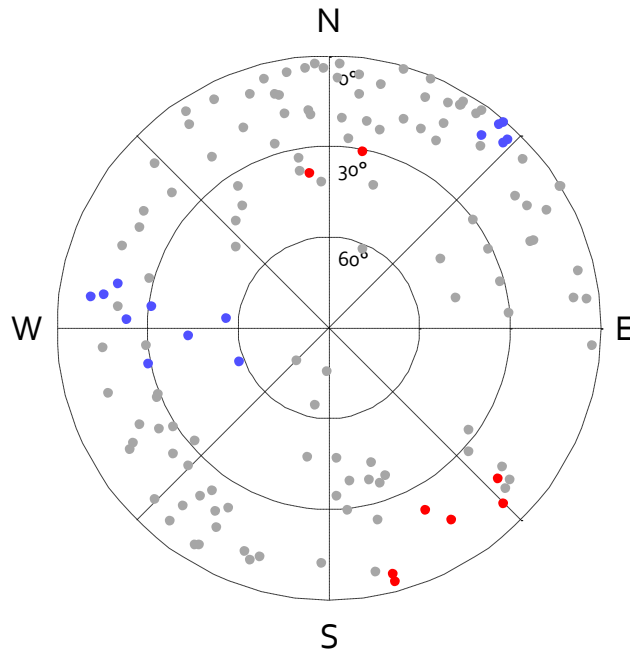
Low Value
Concentrations

SAC ++ (I)



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices

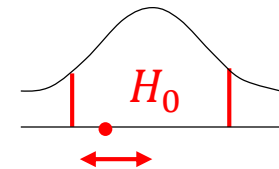


Local Getis-Ord's G

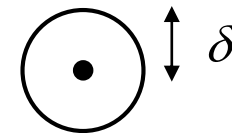
$$G_i(\delta) = \frac{\sum_j w_{ij}(\delta) v_j}{\sum_j v_j}$$

High

Low

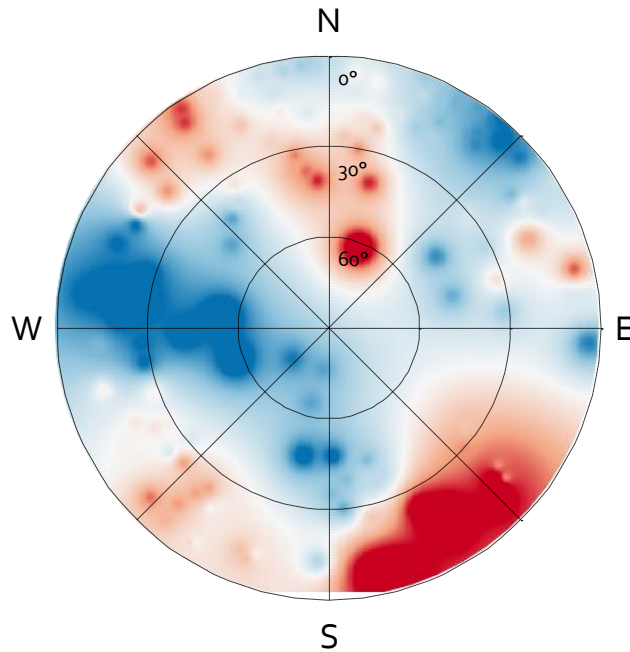


SAC -- (I)



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices



Local Getis-Ord's G

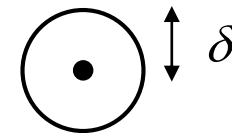
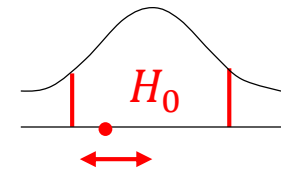
$$G_i(\delta) = \frac{\sum_j w_{ij}(\delta) v_j}{\sum_j v_j}$$



High Value
Aggregates

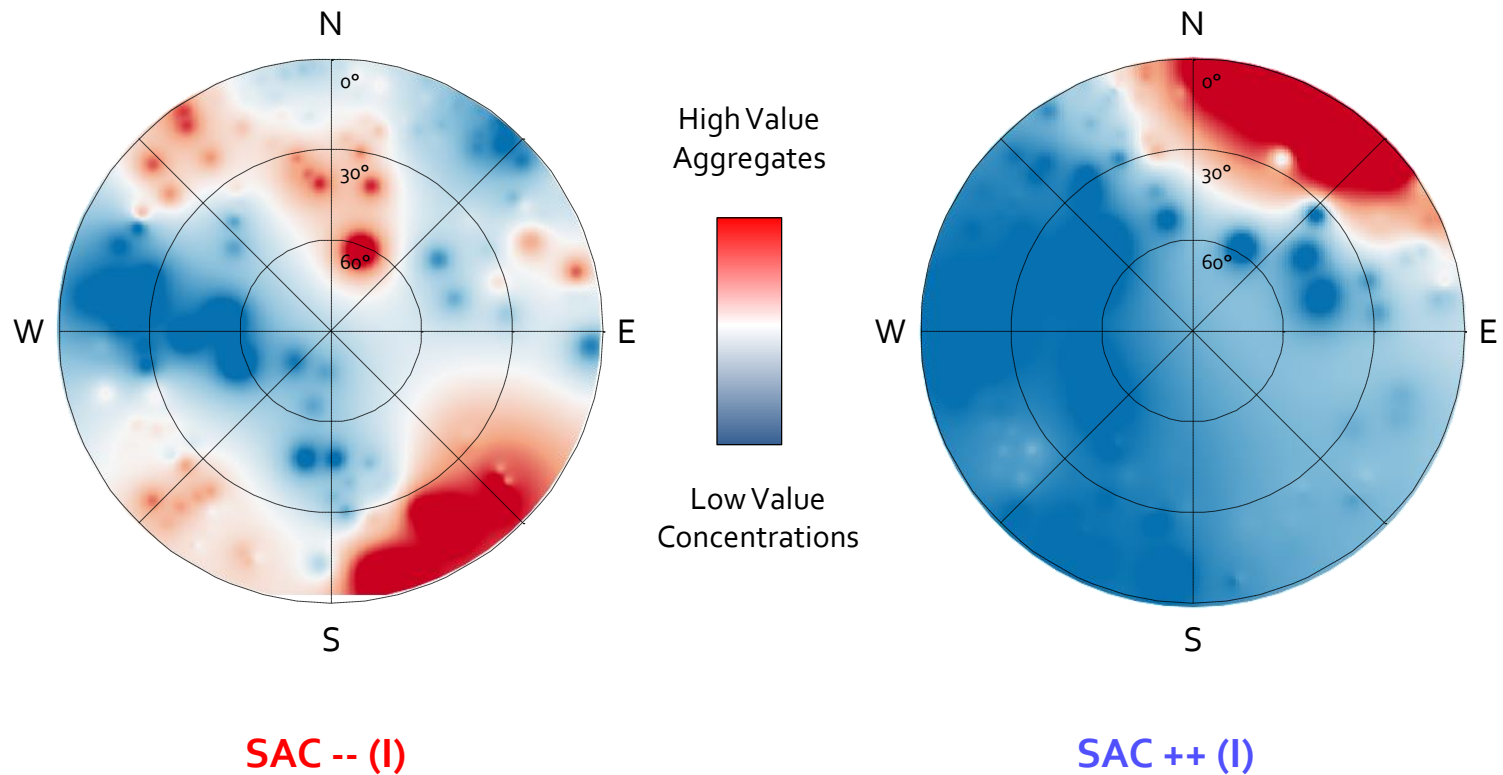
Low Value
Concentrations

SAC -- (I)



Analyse of the Local Components of the Global Spatial Autocorrelation

Local Spatial Autocorrelation Indices



	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●

Interpolation

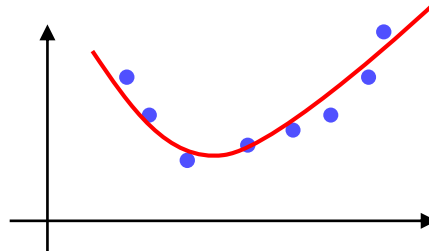
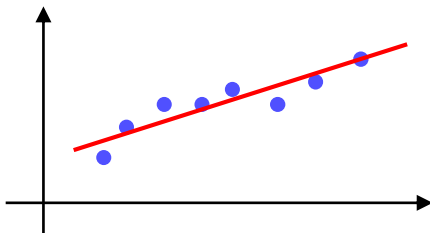
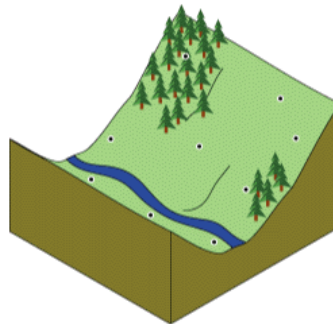
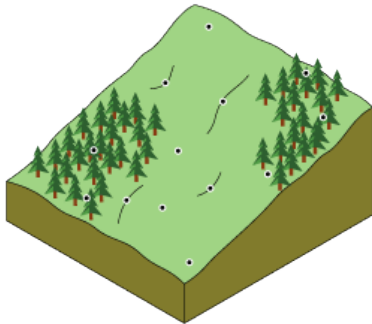
Trend Surface Interpolation (TSI)

Inverse Distance Weighting (IDW)

Geostatistic Method (GEO)

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 1



Characteristics

- Quantitative Data
- Determinist Method
- Approximative Interpolation
- Global Spatial Extension

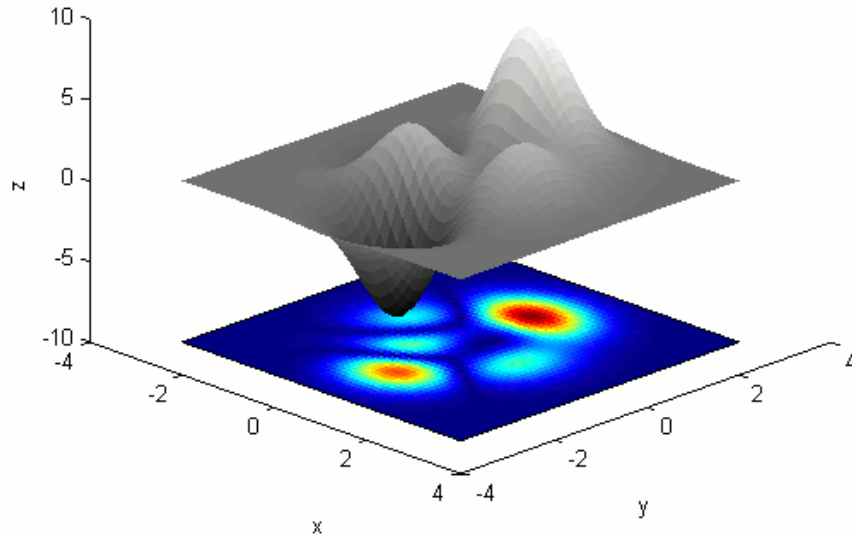
Methodology

- LSA of the Polynomial Surface
- Computation of the Surface
- Assessment of the model

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 2

$$Y = \beta_0 + \beta_1X + \beta_2Y + \beta_3X^2 + \beta_4Y^2 + \beta_5XY + \dots + \dots + \beta_{n-1}X^k + \beta_nY^k$$

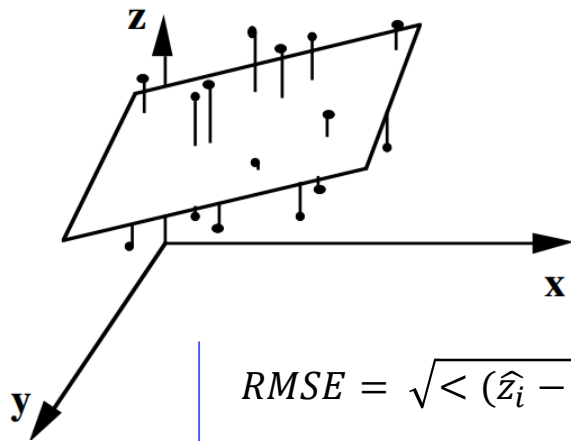


Degree (k)	Parameters (p)
1	3
2	6
3	10
4	15
5	21

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 3

$$Y = \beta_0 + \beta_1X + \beta_2Y + \beta_3X^2 + \beta_4Y^2 + \beta_5XY + \dots + \dots + \beta_{n-1}X^k + \beta_nY^k$$



$$RMSE = \sqrt{\langle (\hat{z}_i - z_i)^2 \rangle}$$

$$R^2 = 1 - \frac{SSE}{SST}$$

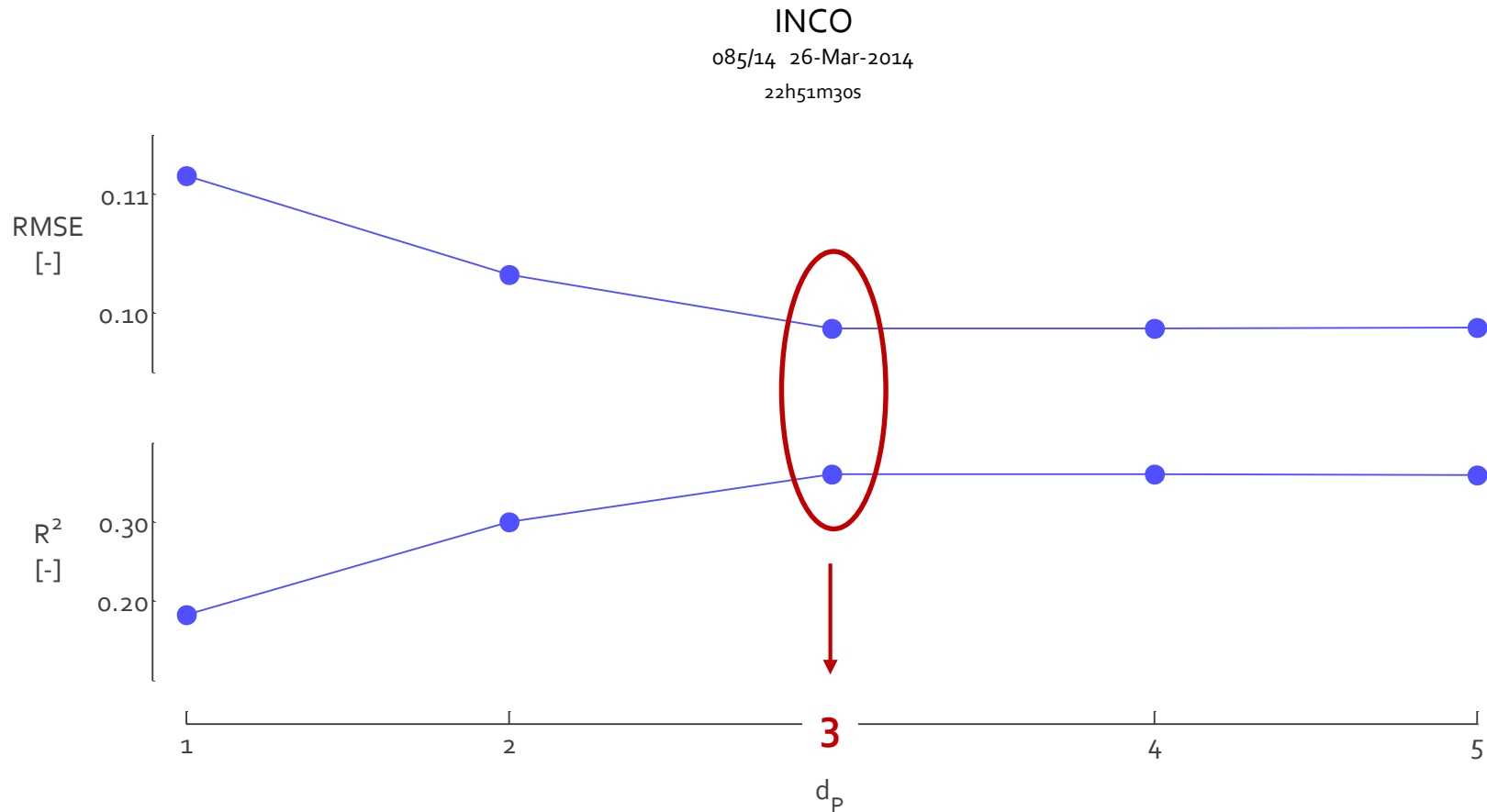
$$\widehat{R}^2 = R^2 - (1 - R^2) \frac{p}{n}$$

Degree (k)	Parameters (p)
1	3
2	6
3	10
4	15
5	21

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 4

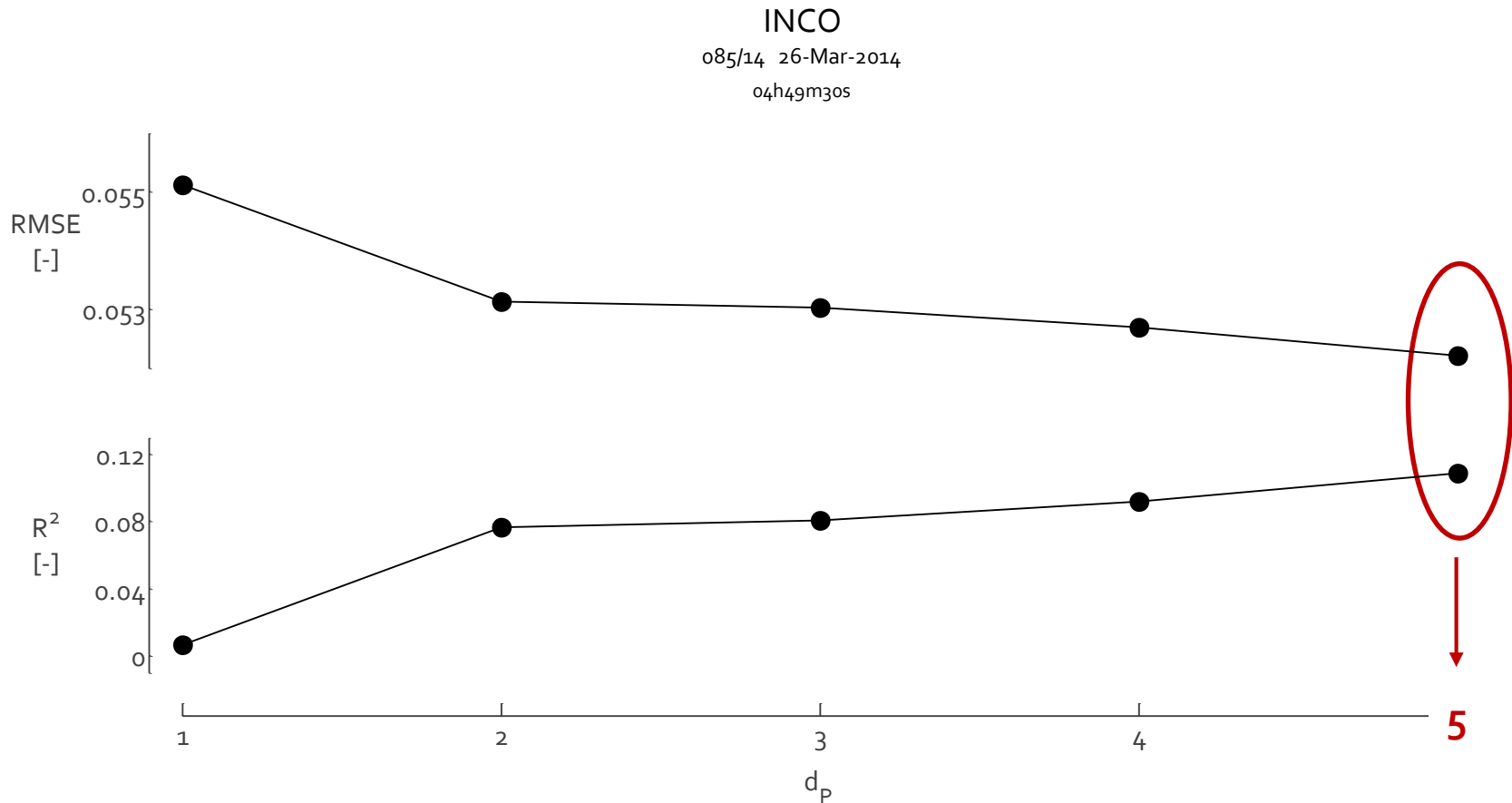
SAC ++ (I)



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 5

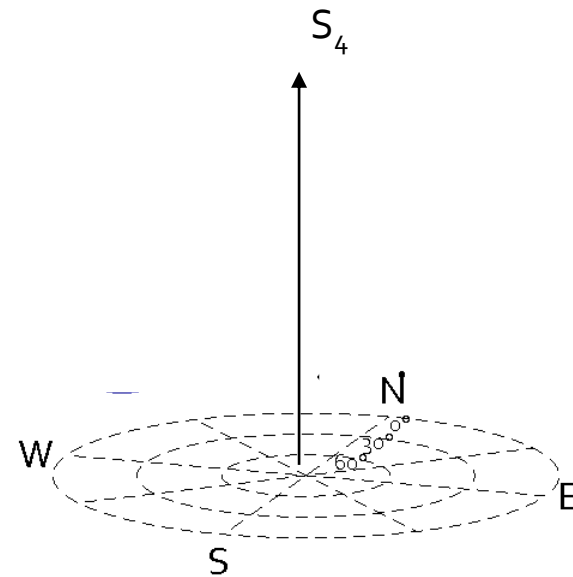
SAC ~ 0 (I)



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 6

SAC ++ (I)

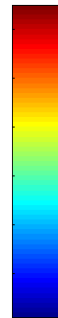


The **Experimental Field** can be continuously represented by an **Interpolation Surface**

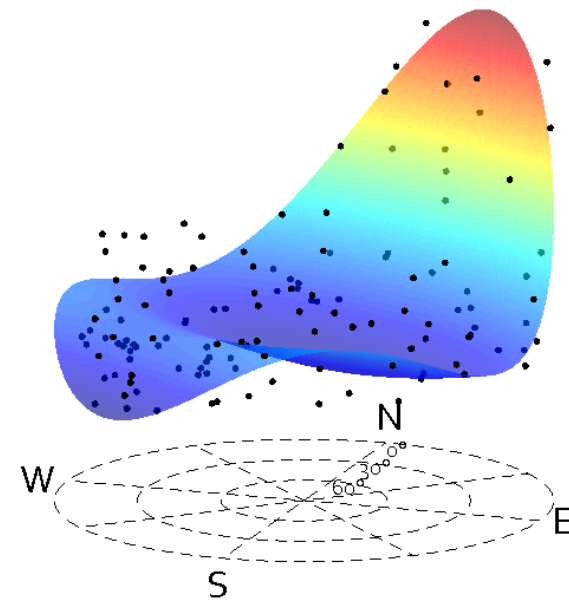
Trend Surface Interpolation (TSI) - 6

INCO
085/14 26-Mar-2014
22h51m30s

High S_4

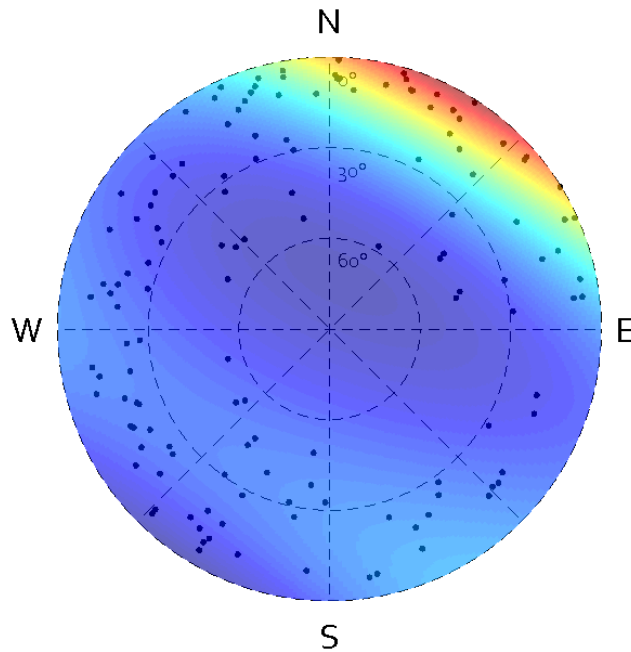


Low S_4



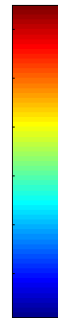
The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 6



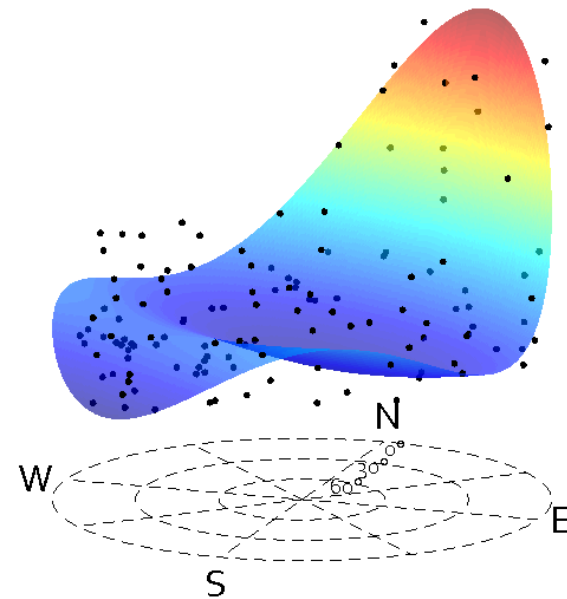
INCO
085/14 26-Mar-2014
22h51m30s

High S_4



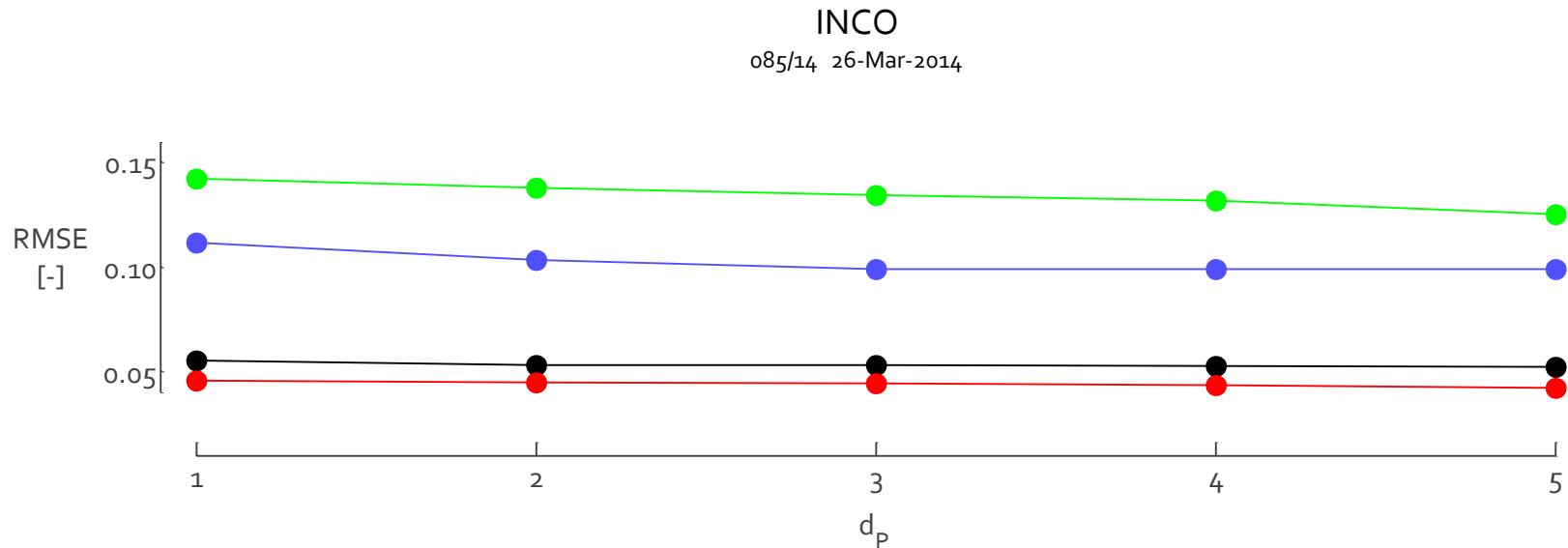
Low S_4

SAC ++ (I)



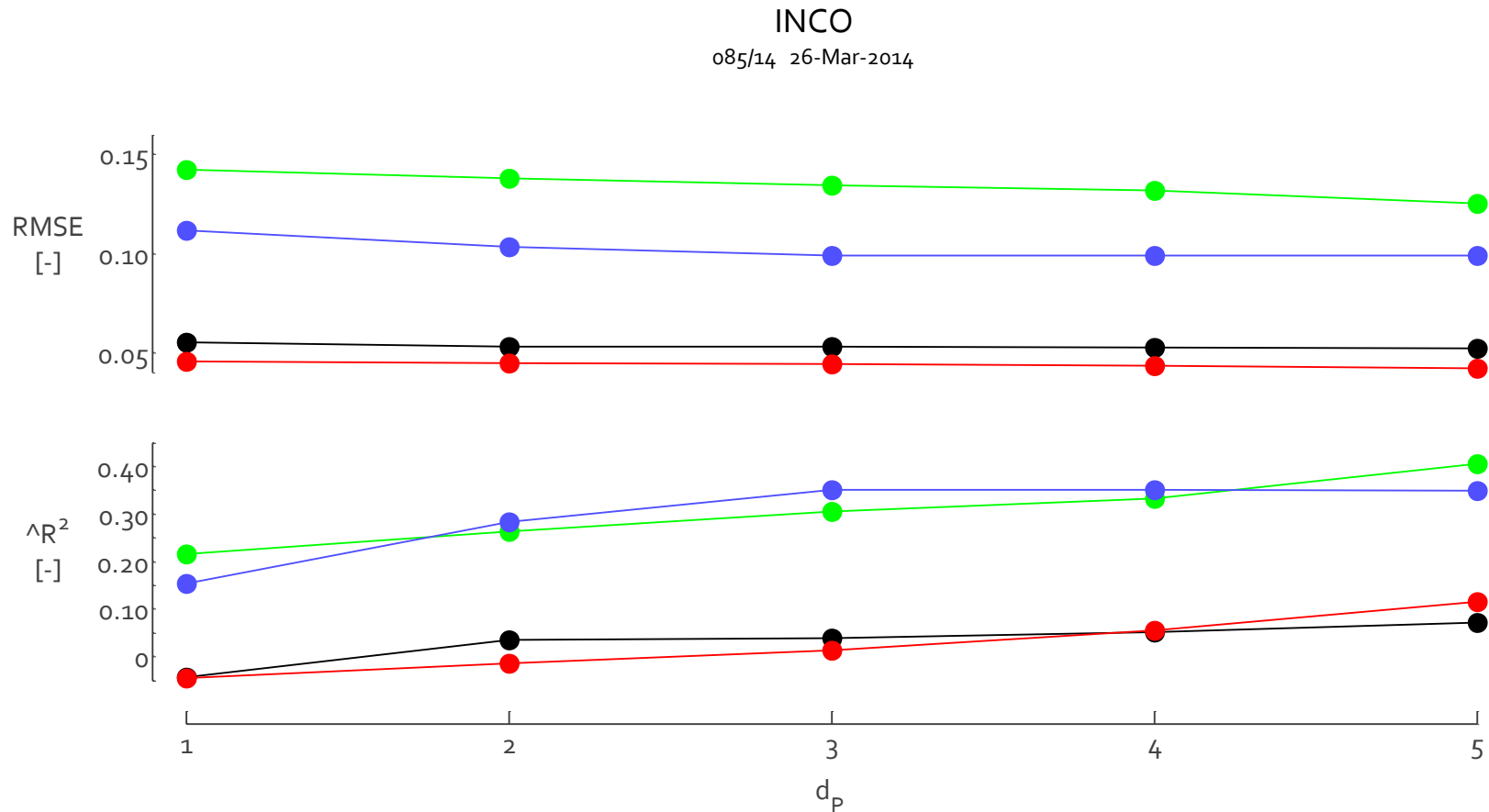
The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 7



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI) - 7



	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●

Interpolation

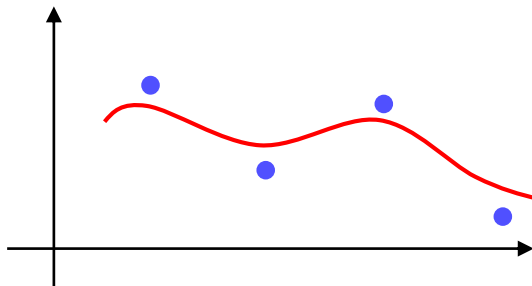
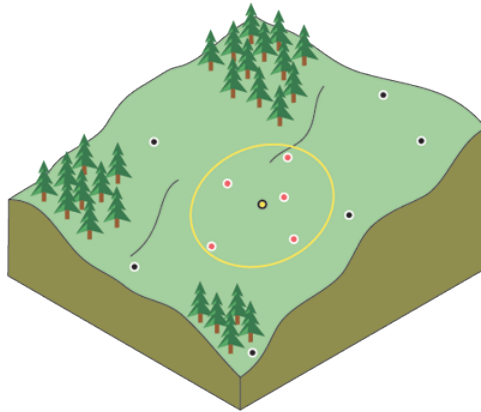
Trend Surface Interpolation (TSI)

Inverse Distance Weighting (IDW)

Geostatistic Method (GEO)

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 1



Characteristics

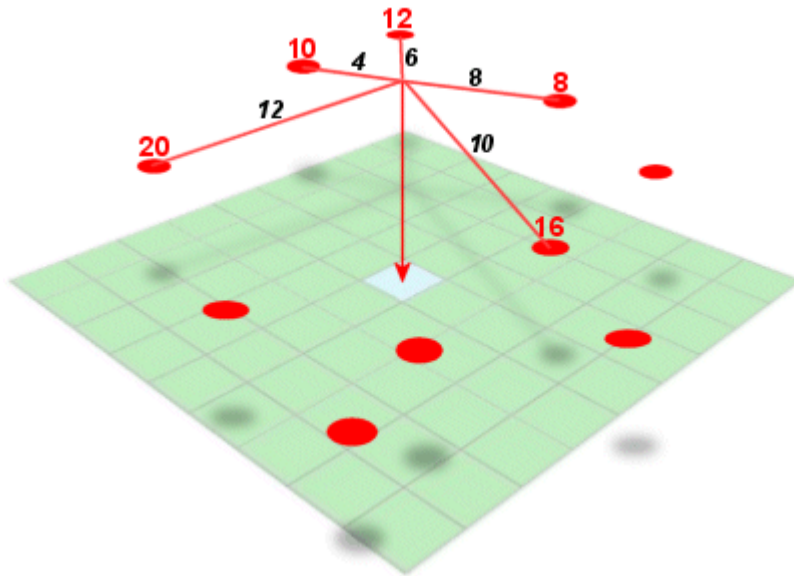
- Quantitative Data
- Determinist Method
- Approximative/Exact Interpolation
- **Local** Spatial Extension

Methodology

- Parameter Optimization
- Computation of the Surface
- Assessment of the model

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 2

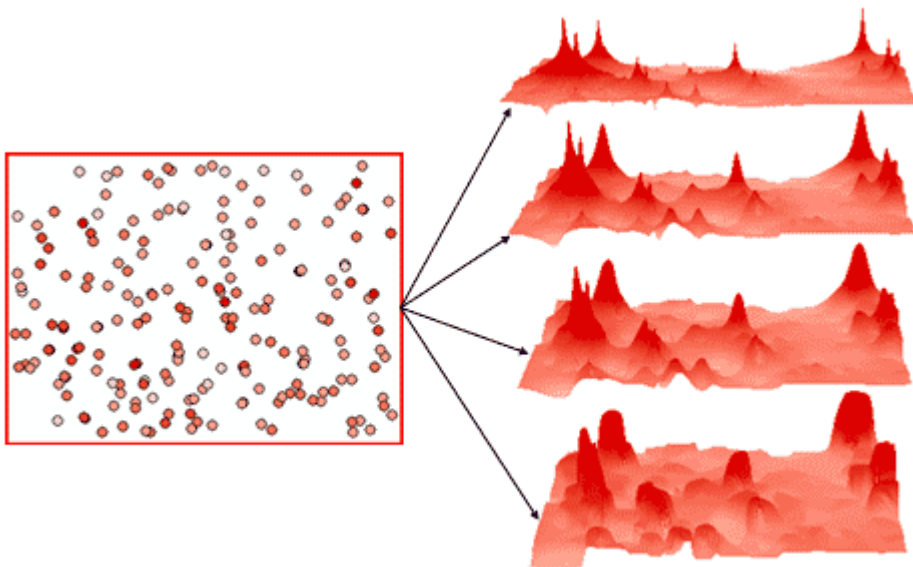


$$\hat{Y}_j = \frac{\sum_i \frac{y_i}{d_{ij}^\beta}}{W_j} \rightarrow d_{ij}^\beta$$

$$W_j = \sum_i \frac{1}{d_{ij}^\beta}$$

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 2



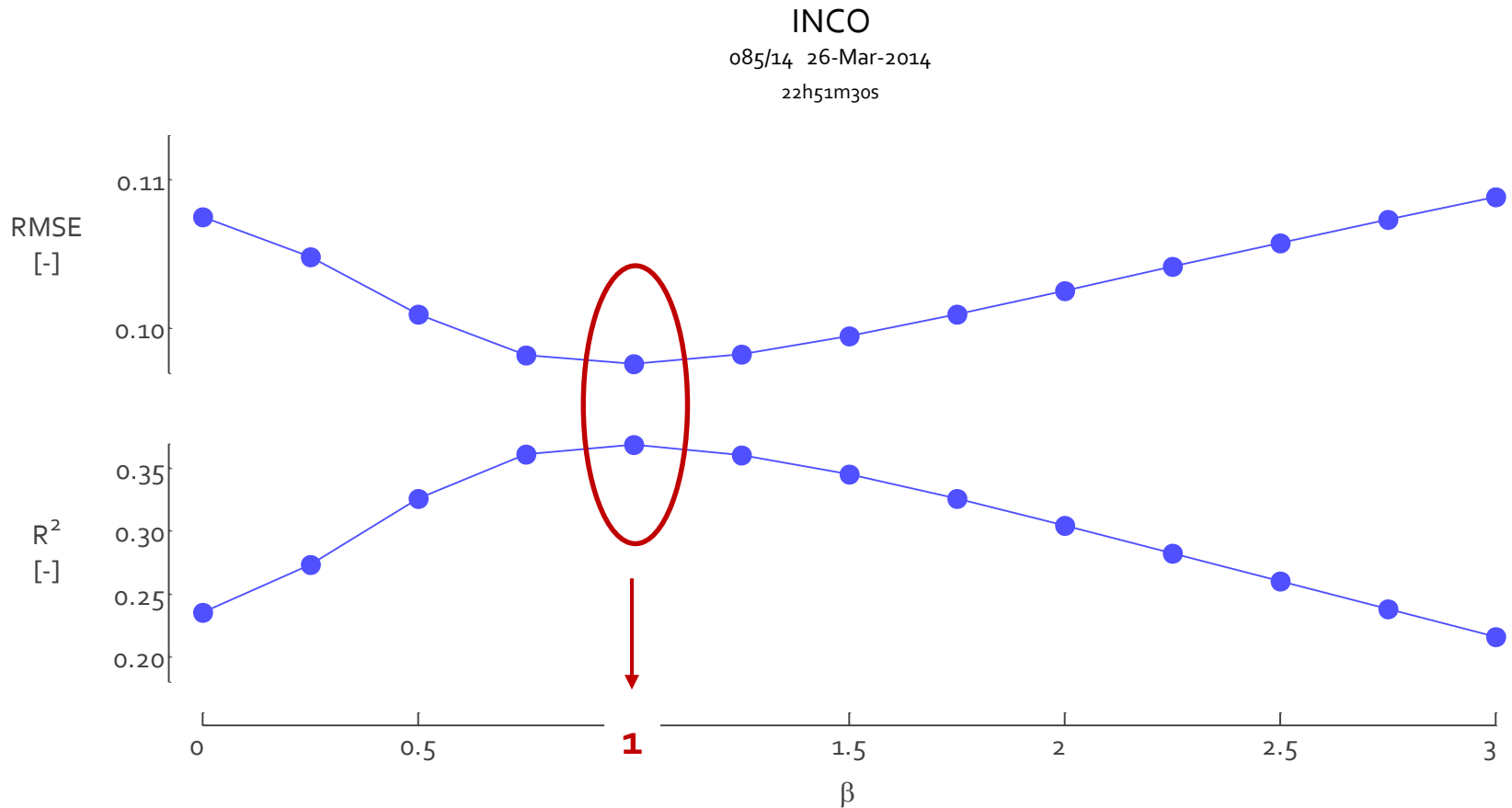
$$\hat{Y}_j = \frac{\sum_i \frac{y_i}{d_{ij}^\beta}}{W_j} \rightarrow d_{ij}^\beta$$

$$W_j = \sum_i \frac{1}{d_{ij}^\beta}$$

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 3

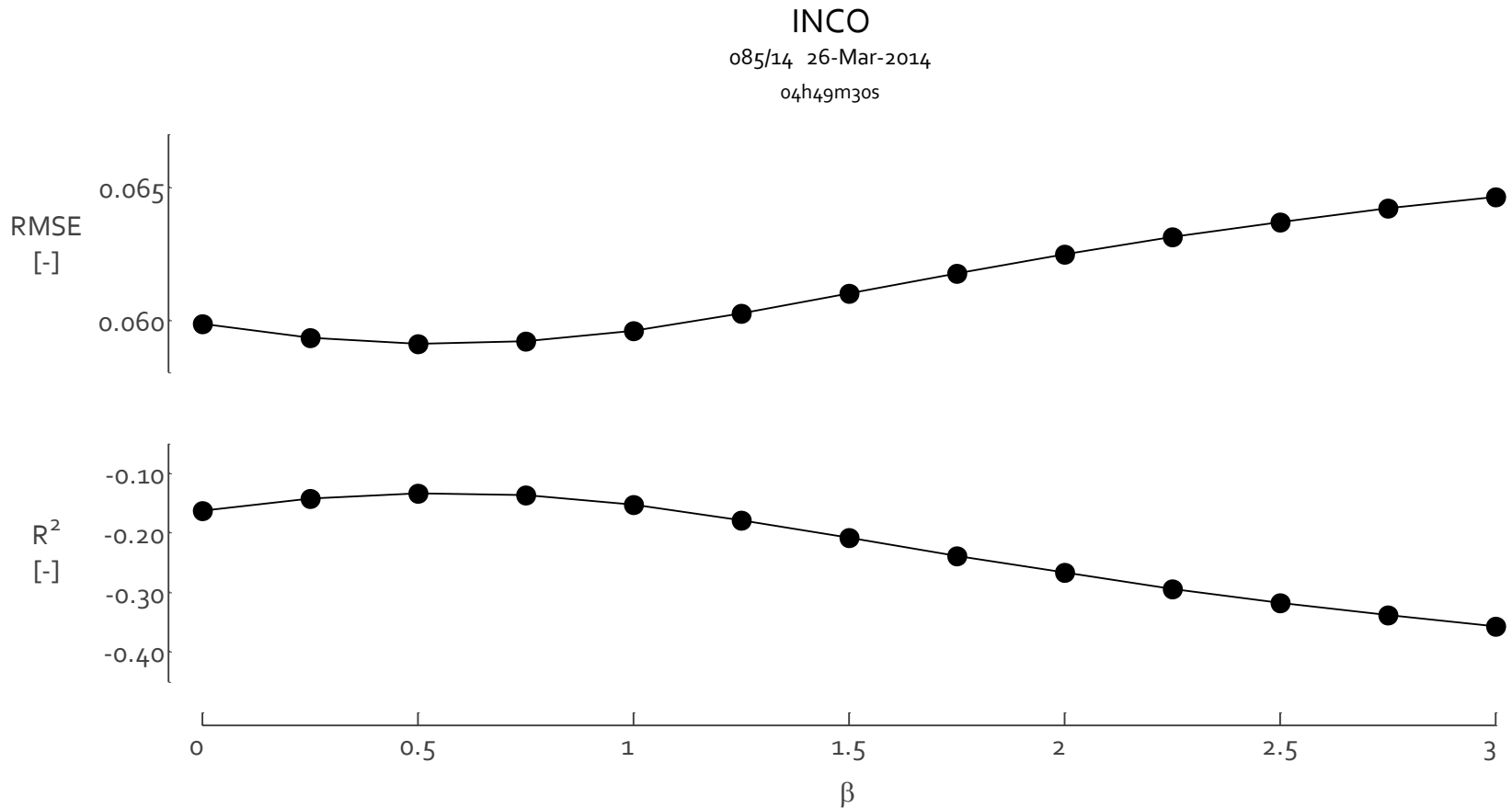
SAC ++ (I)



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 4

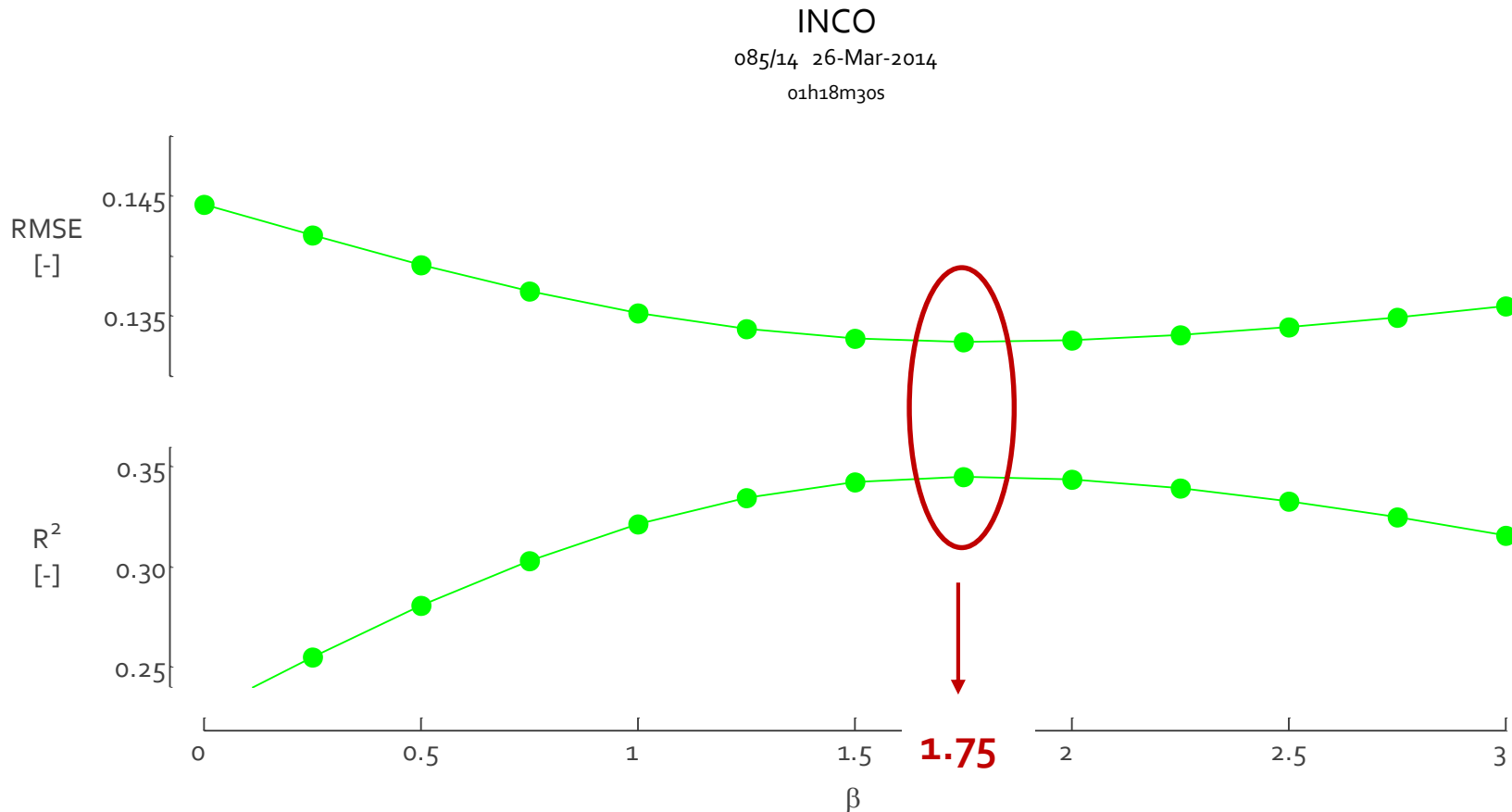
SAC ~ 0 (I)



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

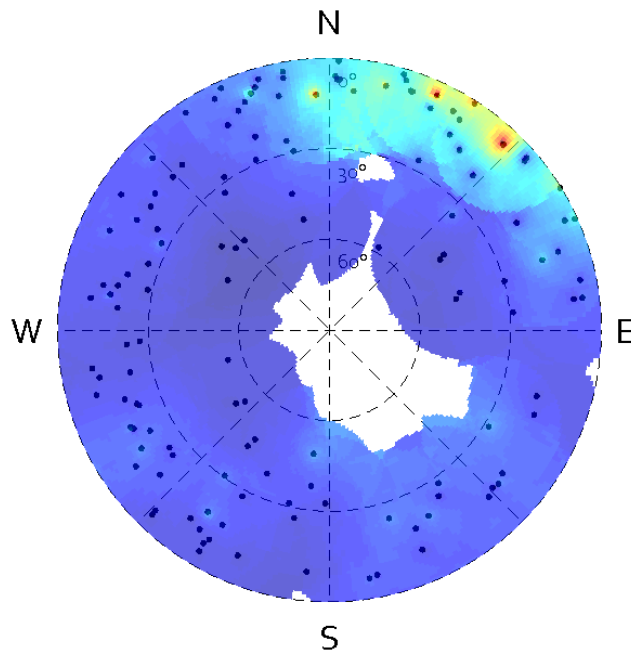
Inverse Distance Weighting (IDW) - 5

SAC ++ (C)



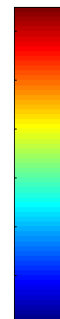
The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 6



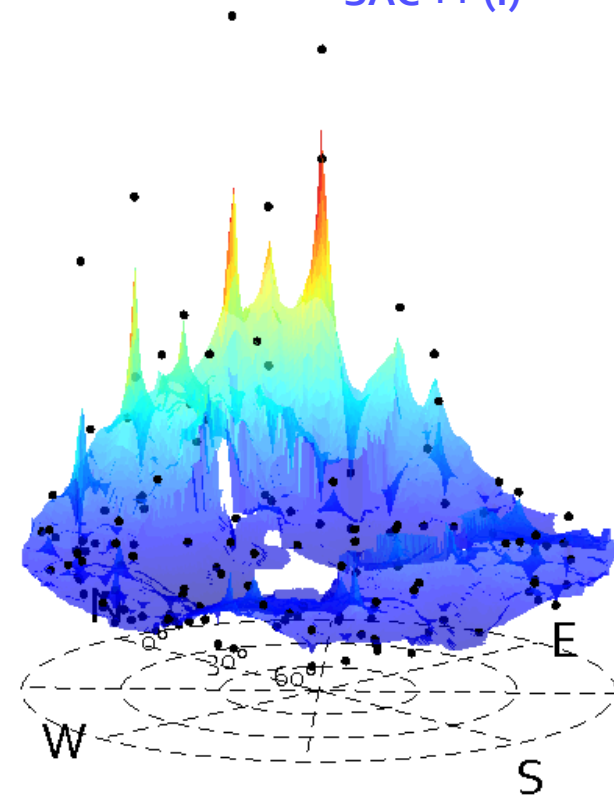
INCO
085/14 26-Mar-2014
22h51m30s

High S_4



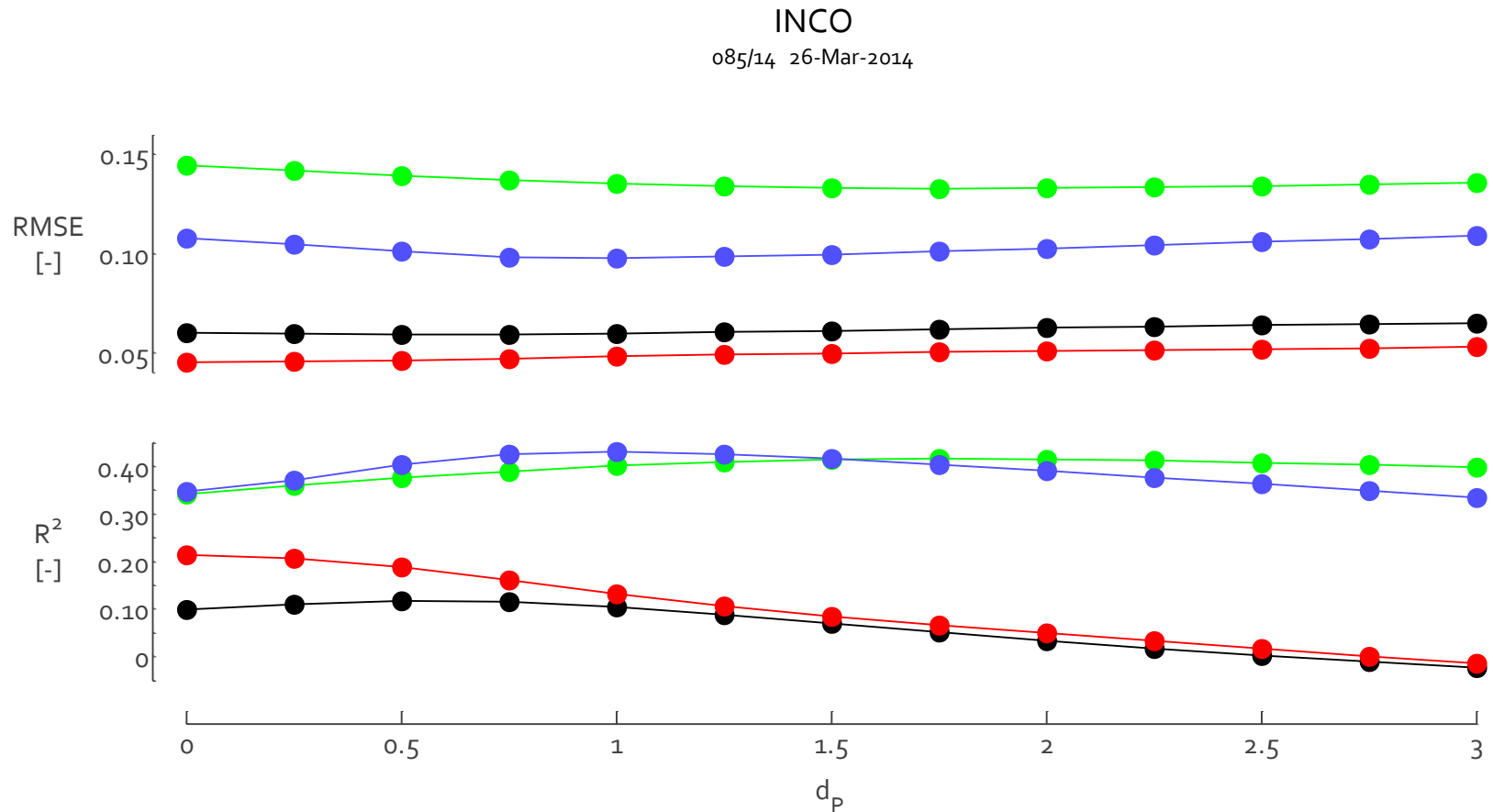
Low S_4

SAC ++ (I)



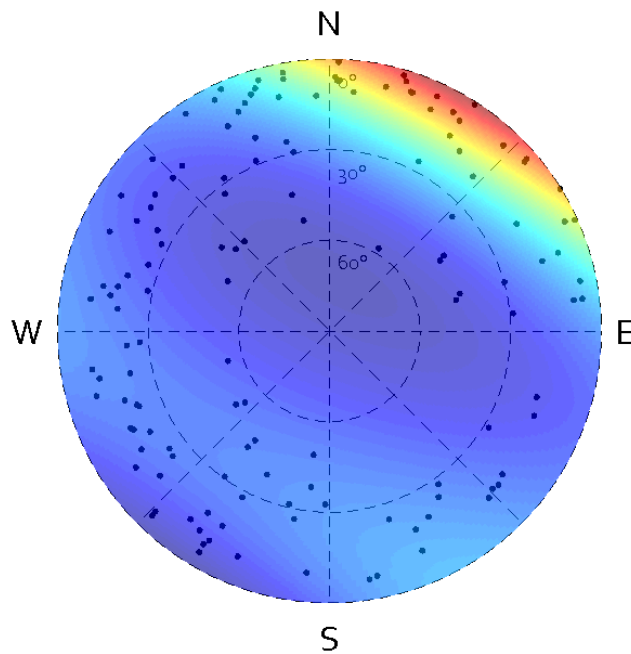
The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Inverse Distance Weighting (IDW) - 7



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI)



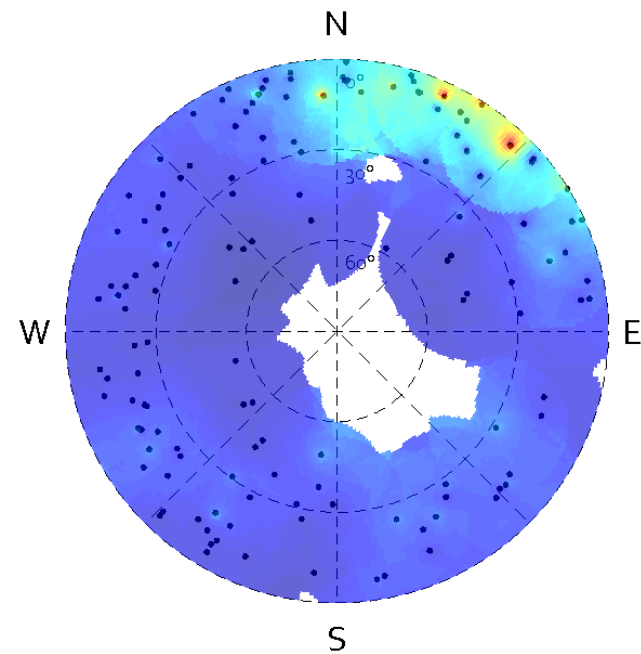
Inverse Distance Weighting (IDW)

INCO
085/14 26-Mar-2014
22h51m30s

High S_4



Low S_4

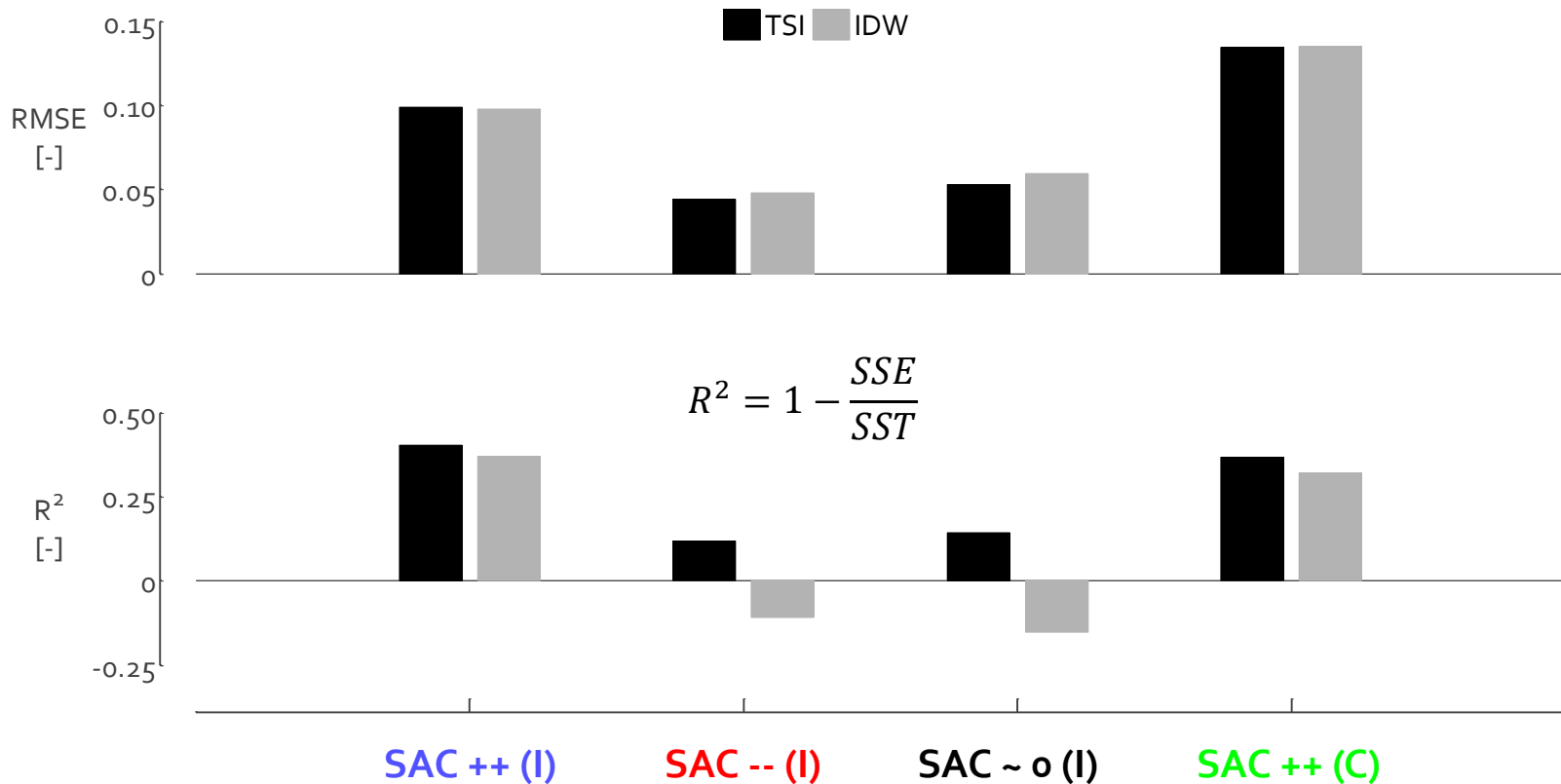


SAC ++ (I)

The **Experimental Field** can be continuously represented by an **Interpolation Surface**

Trend Surface Interpolation (TSI)

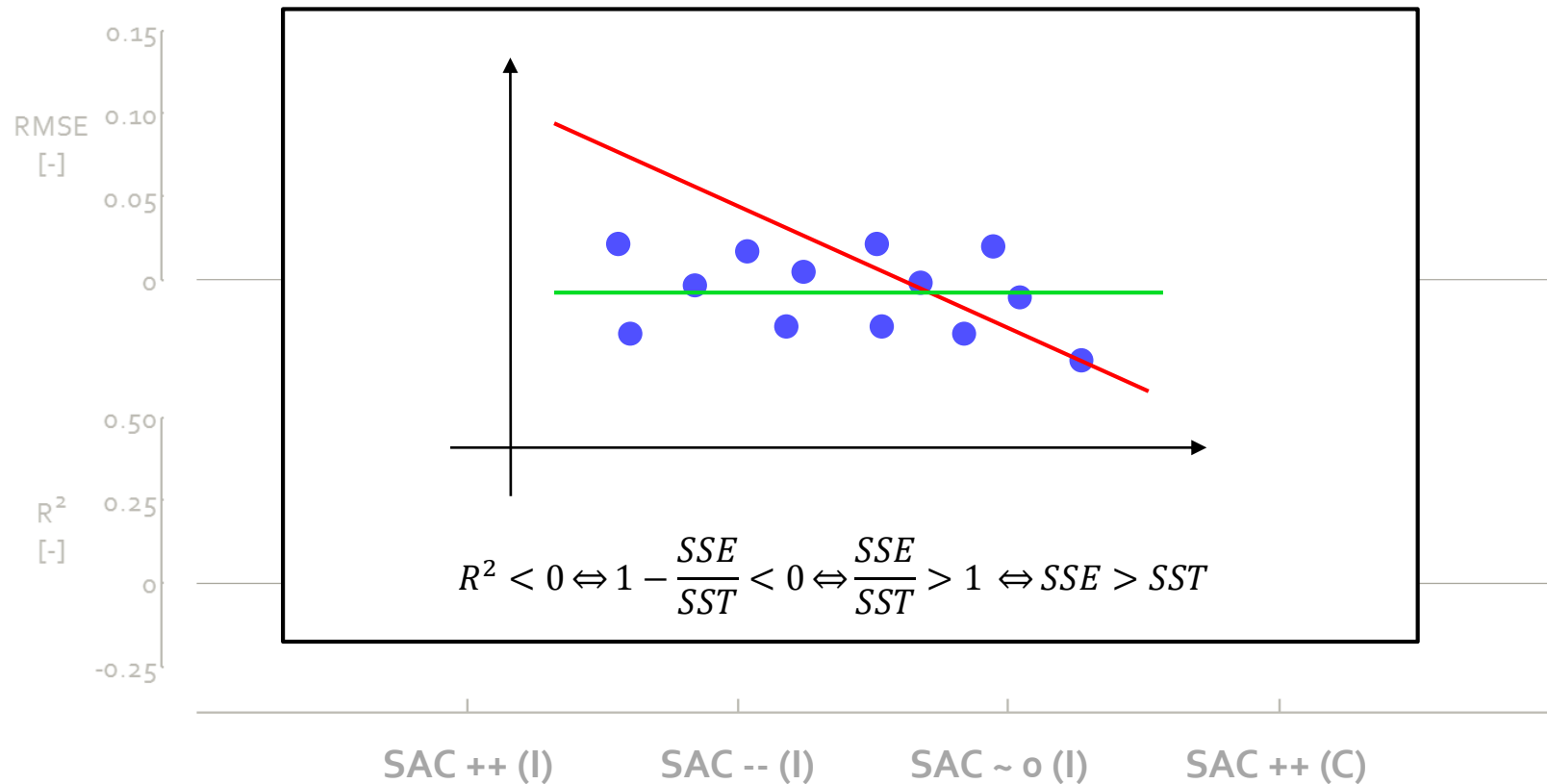
Inverse Distance Weighting (IDW)



The **Experimental Field** can be continuously represented by an **Interpolation Surface**

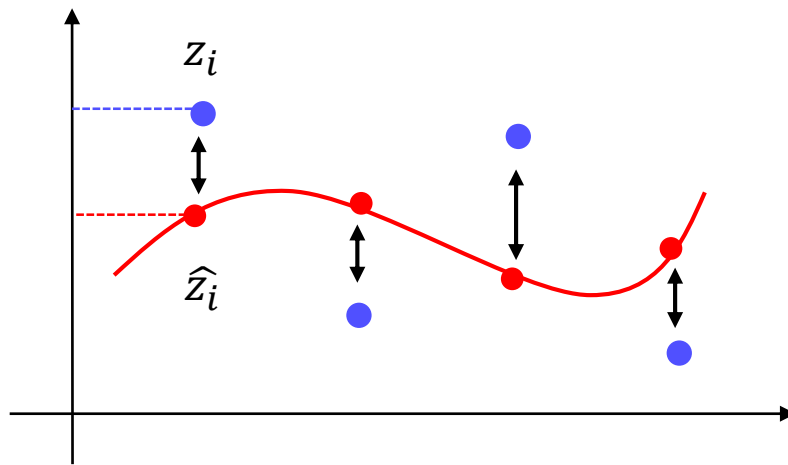
Trend Surface Interpolation (TSI)

Inverse Distance Weighting (IDW)

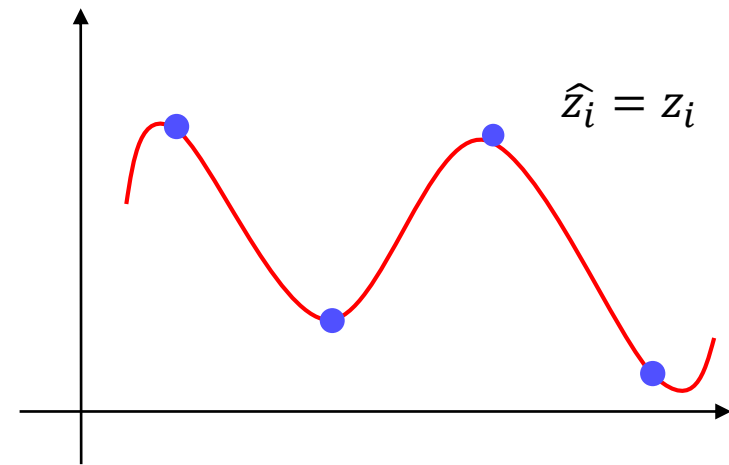


The **Comparison** of the Performances of the Interpolation Methods also depends on the **Validation Process**

Trend Surface Interpolation (TSI)



Inverse Distance Weighting (IDW)

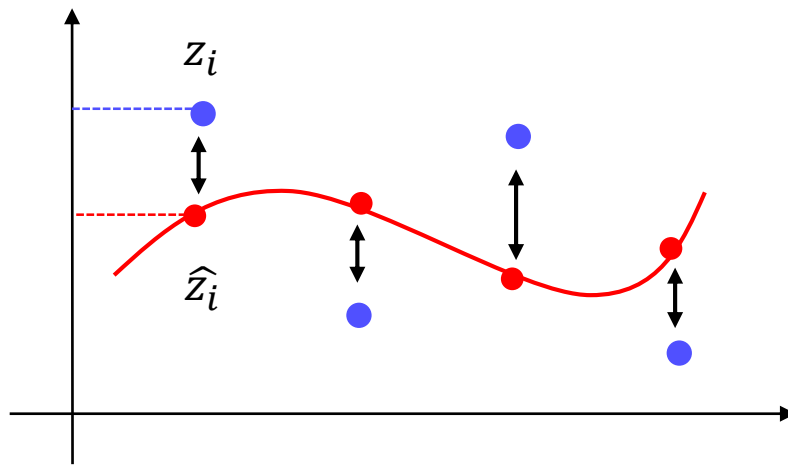


$$RMSE = \sqrt{\langle (\hat{z}_i - z_i)^2 \rangle}$$

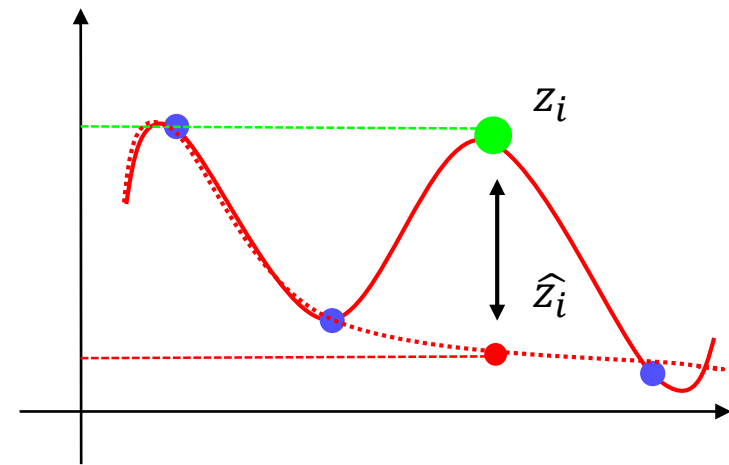
$$R^2 = 1 - \frac{SSE}{SST}$$

The **Comparison** of the Performances of the Interpolation Methods also depends on the **Validation Process**

Trend Surface Interpolation (TSI)



Inverse Distance Weighting (IDW)



$$RMSE = \sqrt{\langle (\hat{z}_i - z_i)^2 \rangle}$$

$$R^2 = 1 - \frac{SSE}{SST}$$

	Description	Detection	Scale	Location
Introduction	●			
Configuration	●	●	●	●
Spatial Dependency	●	●	●	●

Interpolation

Trend Surface Interpolation (TSI)

Inverse Distance Weighting (IDW)

Geostatistic Method (GEO)

Introduction

Objectives

Research

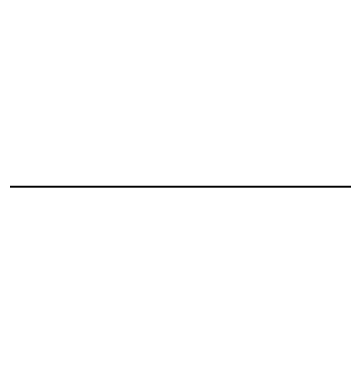
Conclusion

Discussion

Background

Analysis

Algorithm



We project to develop **Spatial Strategies** to improve the Performances of Absolute **GNSS Positioning Algorithms** in case of **Ionospheric Scintillations**

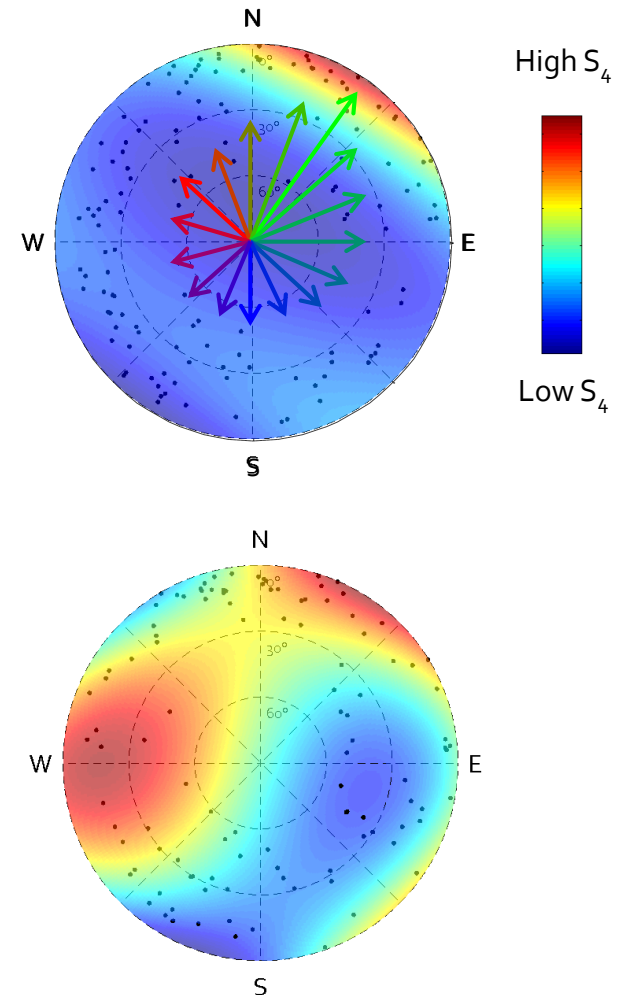
Spatial Stochastic Modeling

- Variances
- Covariances

$$\Sigma = \begin{pmatrix} \sigma_1^2 & \sigma_{12} & \dots & \sigma_{1n} \\ \sigma_{21} & \sigma_2^2 & \dots & \sigma_{2n} \\ \dots & \dots & \dots & \dots \\ \sigma_{n1} & \sigma_{n2} & \dots & \sigma_n^2 \end{pmatrix}$$

Spatial Preprocessing Technique

- Cycle Slip Detection
- Noise Assessment
- Spatial Satellite Selection



Introduction

Objectives

Research

Conclusion

Discussion

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation GNSS** Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

→ Tools and Data

• The SAGIS Software is Efficient and has been extensively exploited

- Development of SAGIS

Acquisition

Storage

Merging

Computation

Visualization



We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

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- The SAGIS Software is Efficient and has been extensively exploited

- The Database expands gradually according to the requests and allows fast subsequent multiple access and treatments



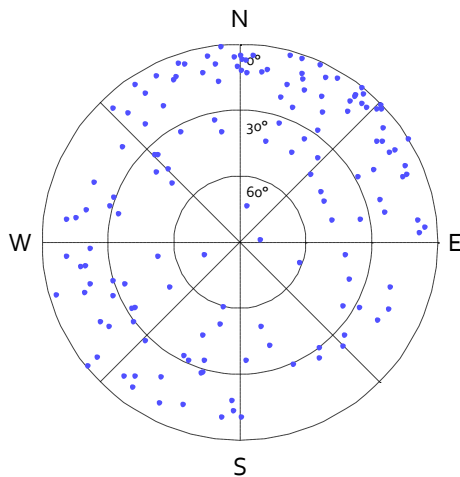
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- Data Merging provides a proper experimental data skyplot supporting statistical and spatial analysis processing

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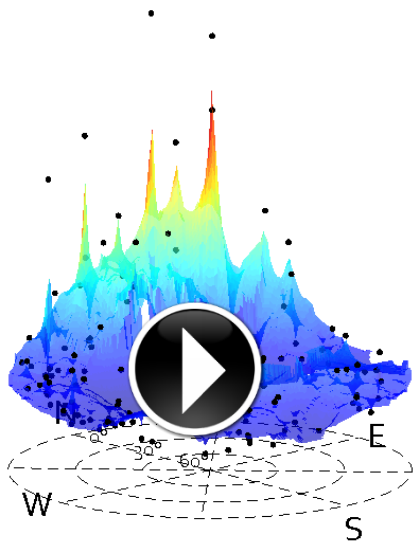
Acquisition

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Visualization



- The SAGIS Software is efficient and has been extensively exploited
- The Database expands gradually according to the requests and allows fast subsequent multiple access and treatments
- Data Merging provides a proper experimental data skyplot supporting statistical and spatial analysis processing
- Visualization Tools help to present the results of spatial interpolation techniques

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

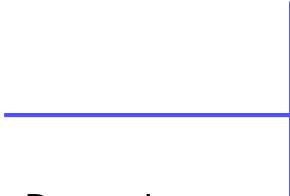
1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

→ Tools and Data

→ Configuration

- Cluster Detection
- Cluster Scaling



• GNSS Measurements present frequent signs of clustering

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

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→ Configuration

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- Cluster Scaling

● GNSS Measurements present frequent signs of clustering

● Clustering is worth detecting and measuring because it has an impact on the quality of further spatial interpolations

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

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→ Tools and Data

→ Configuration

- Cluster Detection
- Cluster Scaling

● GNSS Measurements present frequent signs of clustering

● Clustering is worth detecting and measuring because it has an impact on the quality of further spatial interpolations

● Clusters can be measured and serve as an input for the interpolation techniques.

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

→ Tools and Data

→ Configuration

→ Spatial Dependency



- Ionospheric Scintillation Measurements show signs of Spatial Autocorrelation only during intense events

- Global SAC

- Local SAC

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

→ Tools and Data

→ Configuration

→ Spatial Dependency

- Global SAC

- Local SAC

● Ionospheric Scintillation Measurements show signs of Spatial Autocorrelation only during intense events

● The technique of measuring the scale of the Global SAC failed but alternatives exist and need to be tested

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

→ Tools and Data

→ Configuration

→ Spatial Dependency

- Global SAC

- Local SAC

- Ionospheric Scintillation Measurements show signs of Spatial Autocorrelation only during intense events

- **The technique of measuring the scale of the Global SAC failed but alternatives exist and need to be tested**

- We identified and located the presence of Local SAC in the data even when the Global SAC is not significant which underlines the importance of the local spatial approach

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations

→ Tools and Data

→ Configuration

→ Spatial Dependency

→ Interpolation

- TDI
- IDW

- Application of 2 techniques of Spatial Interpolation on Ionospheric Scintillation Data
- Production of a skymap with both techniques

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** **GNSS** Measurements for an Equatorial Latitude ISMR Station

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We lead a complete **Spatial Analysis** of **Ionospheric Scintillation GNSS** Measurements for an Equatorial Latitude ISMR Station

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→ Configuration

→ Spatial Dependency

→ Interpolation

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- Production of a skymap with both techniques
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- The success of the interpolation technique strongly depends on the presence and the level of (Global) SAC (TDI)

We lead a complete **Spatial Analysis** of **Ionospheric Scintillation** GNSS Measurements for an Equatorial Latitude ISMR Station

1) Analysis

- **Spatial** Analysis of Ionospheric Scintillations



GNSS

- Tools and Data
- Configuration
- Spatial Dependency
- Interpolation
 - TDI
 - IDW

- Application of 2 techniques of Spatial Interpolation on Ionospheric Scintillation Data
- Production of a skymap with both techniques
- Although Ionospheric Scintillation Data may present isolated outliers, the TDI technique show much better results than the IDW (**validation!**)
- The success of the interpolation technique strongly depends on the presence and the level of (Global) SAC (TDI)
- The TDI technique constitutes a preliminary step for more complex Geostatistics Techniques
- We need to test if Geostatistic Technique exploiting more precisely the SAC can bring better interpolation results (Variogram + Kriging)

Introduction

Objectives

Research

Conclusion

Discussion

Planning

1) Analysis

- M-Signals and M-GNSS
- Repeat the Symptomatic Analysis on Equatorial Data
- Assess the correlation between ISMR and RINEX

Complements

- **Descriptive** Analysis of Ionospheric Scintillations
- **Spatial** Analysis of Ionospheric Scintillations

- Implementation and Validation of the Geostatistic Interpolation Technique
- Additional Tests for the SAC Scaling
- Spatial Interpolation Test on Polar Scintillations and High Rate Data
- Understanding the link between the results of the Spatial Analysis with the Physics of the Ionosphere
- Test on other variables
- Validation of the interpolation with external data or a mathematical model

Planning

1) Analysis

Complements

- Descriptive Analysis of Ionospheric Scintillations
- Spatial Analysis of Ionospheric Scintillations



November 14

1 month

2) Algorithm

- Development
- Validation



December 14

3 months

3) Thesis

- Writing and Complementary Experiments
- Delivery of the Thesis



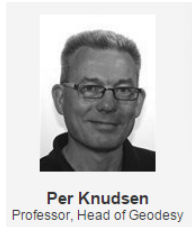
March 15

3 month

June 15

My Situation

My Goal is to keep Working in the Space Sector (Academic or Industry)



« Guest PhD Student » Position at the Danish Technical University (DTU)

- Access to some courses from Master's and PhD Programmes
- Work on my PhD project at the DTU for an agreed period of time
- Contacts / Ideas / Work Environment / Research Stay / CV

Engineering Master Programme / Selected Courses

- « Earth and Space Physics and Engineering

Earth Physics and Exploration
Environment and Climate Monitoring
Mapping and Navigation
Space Research



Application for a PostDoc Position at the Danish Technical University (DTU)

Application in a Company (GIS/GNSS)

Introduction

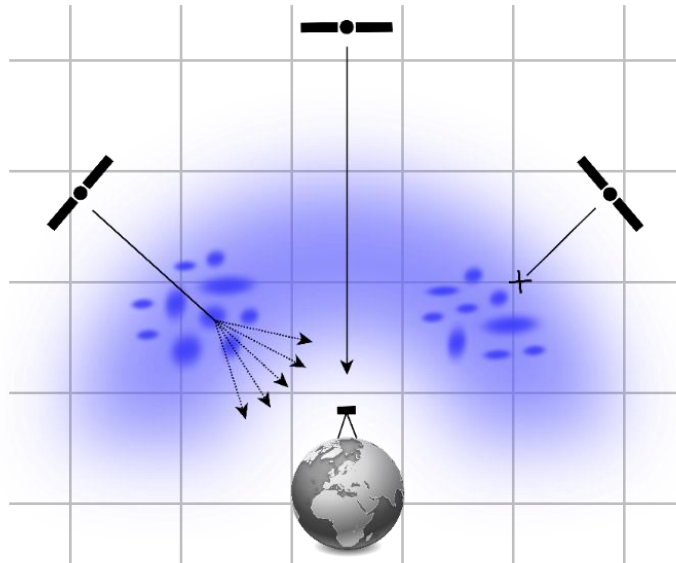
Objectives

Research

Conclusion

Discussion

Performances of Absolute GNSS Positioning Algorithms during Equatorial and Polar Ionospheric Scintillations



Matthieu Lonchay

M.Lonchay@gmail.com

University of Liège, Belgium
Geomatics Unit

Thesis Committee Meeting
Liège, Belgium

13 November 2014