

# XRTM: Implementation optimized equations

Greg McGarragh

April 5, 2020, 08:22

## Contents

<b>1</b>	<b>Common</b>	<b>9</b>
<b>2</b>	<b>Delta-M scaling</b>	<b>9</b>
2.1	Forward . . . . .	9
2.2	Tangent linear . . . . .	10
2.3	Adjoint of tangent linear . . . . .	10
2.3.1	$\beta'_l$ . . . . .	10
2.3.2	$\omega'$ . . . . .	10
2.3.3	$x'$ . . . . .	10
<b>3</b>	<b>Single scattering</b>	<b>11</b>
3.1	Forward . . . . .	11
3.1.1	Up . . . . .	11
3.1.2	Down . . . . .	11
3.2	Tangent linear . . . . .	11
3.2.1	Up . . . . .	11
3.2.2	Down . . . . .	12
3.3	Adjoint of tangent linear . . . . .	12
3.3.1	Up . . . . .	12
3.3.2	Down . . . . .	13
<b>4</b>	<b>Phase matrices</b>	<b>14</b>
4.1	Scalar . . . . .	14
4.1.1	Forward . . . . .	14
4.1.2	Tangent linear . . . . .	14
4.1.3	Adjoint of tangent linear . . . . .	14
4.2	Vector . . . . .	14
4.2.1	Forward . . . . .	14
4.2.2	Tangent linear . . . . .	14
4.2.3	Adjoint of tangent linear . . . . .	15

<b>5</b>	<b>Local <math>r</math> and <math>t</math></b>	<b>15</b>
5.1	Forward . . . . .	15
5.2	Tangent linear . . . . .	15
5.3	Adjoint of tangent linear . . . . .	15
<b>6</b>	<b>Doubling</b>	<b>16</b>
6.1	Forward . . . . .	16
6.2	Tangent linear . . . . .	17
6.3	Adjoint of tangent linear . . . . .	18
<b>7</b>	<b>Eigen problem</b>	<b>18</b>
7.1	Tangent linear . . . . .	18
7.2	Adjoint of tangent linear . . . . .	18
7.3	Reduction of order . . . . .	18
7.3.1	Forward . . . . .	18
7.3.2	Tangent linear . . . . .	18
7.3.3	Adjoint of tangent linear . . . . .	18
7.4	Inversion of the reduction of order . . . . .	18
7.4.1	Forward . . . . .	18
7.4.2	Tangent linear . . . . .	19
7.4.3	Adjoint of tangent linear . . . . .	19
<b>8</b>	<b>Global <math>R</math> and <math>T</math> from Eigenvalues/matrix</b>	<b>20</b>
8.0.4	Forward . . . . .	20
8.0.5	Tangent linear . . . . .	20
8.0.6	Adjoint of tangent linear . . . . .	21
<b>9</b>	<b>Pade approximation</b>	<b>22</b>
9.1	Forward . . . . .	22
9.2	Tangent linear . . . . .	22
9.3	Adjoint of tangent linear . . . . .	22
<b>10</b>	<b>Solar source</b>	<b>22</b>
10.1	Local solar source, classical, full order . . . . .	22
10.1.1	Forward . . . . .	22
10.1.2	Tangent linear . . . . .	22
10.1.3	Adjoint of tangent linear . . . . .	22
10.2	Local solar source, classical, reduced order . . . . .	22
10.2.1	Forward . . . . .	22
10.2.2	Tangent linear . . . . .	23
10.2.3	Adjoint of tangent linear . . . . .	23
10.3	Local solar source, Green's function . . . . .	25
10.3.1	Forward . . . . .	25
10.3.2	Tangent linear . . . . .	26
10.3.3	Adjoint of tangent linear . . . . .	27
10.4	Global solar source . . . . .	27
10.4.1	Forward . . . . .	27

10.4.2	Tangent linear	27
10.4.3	Adjoint of tangent linear	27
10.5	Scale global solar source	28
10.5.1	Forward	28
10.5.2	Tangent linear	28
10.5.3	Adjoint of tangent linear	28
<b>11</b>	<b>Thermal source</b>	<b>28</b>
11.1	Local thermal source	28
11.1.1	Forward	28
11.1.2	Tangent linear	29
11.1.3	Adjoint of tangent linear	29
11.2	Global thermal source	29
11.2.1	Forward	29
11.2.2	Tangent linear	30
11.2.3	Adjoint of tangent linear	30
<b>12</b>	<b>Adding</b>	<b>30</b>
12.1	Upward ( $\mathbf{R}_{13}$ , $\mathbf{T}_{31}$ , $\mathbf{S}_{31}$ )	30
12.1.1	Forward	30
12.1.2	Tangent linear	30
12.1.2.1	unlinearized + particular linearized	30
12.1.2.2	particular linearized + unlinearized	30
12.1.2.3	particular linearized + particular linearized	31
12.1.2.4	unlinearized + homogeneous linearized	31
12.1.2.5	homogeneous linearized + unlinearized	31
12.1.2.6	particular linearized + homogeneous linearized	31
12.1.2.7	homogeneous linearized + particular linearized	32
12.1.2.8	homogeneous linearized + homogeneous linearized	32
12.1.3	Adjoint of tangent linear	32
12.1.3.1	unlinearized + particular linearized	32
12.1.3.2	particular linearized + unlinearized	32
12.1.3.3	particular linearized + particular linearized	32
12.1.3.4	unlinearized + homogeneous linearized	33
12.1.3.5	homogeneous linearized + unlinearized	33
12.1.3.6	particular linearized + homogeneous linearized	34
12.1.3.7	homogeneous linearized + particular linearized	35
12.1.3.8	homogeneous linearized + homogeneous linearized	35
12.2	Downward: ( $\mathbf{R}_{31}$ , $\mathbf{T}_{13}$ , $\mathbf{S}_{13}$ )	36
12.2.1	Forward	36
12.2.2	Tangent linear	37
12.2.2.1	unlinearized + particular linearized	37
12.2.2.2	particular linearized + unlinearized	37
12.2.2.3	particular linearized + particular linearized	37
12.2.2.4	unlinearized + homogeneous linearized	37
12.2.2.5	homogeneous linearized + unlinearized	38
12.2.2.6	particular linearized + homogeneous linearized	38

12.2.2.7	homogeneous linearized + particular linearized . . . . .	38
12.2.2.8	homogeneous linearized + homogeneous linearized . . . . .	39
12.2.3	Adjoint of tangent linear . . . . .	39
12.2.3.1	unlinearized + particular linearized . . . . .	39
12.2.3.2	particular linearized + unlinearized . . . . .	39
12.2.3.3	particular linearized + particular linearized . . . . .	39
12.2.3.4	unlinearized + homogeneous linearized . . . . .	39
12.2.3.5	homogeneous linearized + unlinearized . . . . .	40
12.2.3.6	particular linearized + homogeneous linearized . . . . .	41
12.2.3.7	homogeneous linearized + particular linearized . . . . .	41
12.2.3.8	homogeneous linearized + homogeneous linearized . . . . .	42
<b>13</b>	<b>Radiance</b>	<b>43</b>
13.1	Slab radiance . . . . .	43
13.1.1	Forward . . . . .	43
13.1.2	Tangent linear . . . . .	43
13.1.2.1	U . . . . .	43
13.1.2.2	S . . . . .	44
13.1.2.3	L . . . . .	44
13.1.2.4	B . . . . .	44
13.1.3	Adjoint of tangent linear . . . . .	44
13.2	TOA radiance . . . . .	45
13.2.1	Forward . . . . .	45
13.2.2	Tangent linear . . . . .	45
13.2.3	Adjoint of tangent linear . . . . .	45
13.3	BOA radiance . . . . .	45
13.3.1	Forward . . . . .	45
13.3.2	Tangent linear . . . . .	45
13.3.2.1	U_B . . . . .	45
13.3.2.2	L_L . . . . .	45
13.3.2.3	B_U . . . . .	45
13.3.2.4	B_S . . . . .	46
13.3.2.5	B_L . . . . .	46
13.3.2.6	B_B . . . . .	46
13.3.3	Adjoint of tangent linear . . . . .	46
13.3.3.1	U_L . . . . .	46
13.3.3.2	L_P . . . . .	46
13.3.3.3	L_L . . . . .	46
13.4	Internal radiance . . . . .	47
13.4.1	Forward . . . . .	47
13.4.2	Tangent linear . . . . .	47
13.4.3	Adjoint of tangent linear . . . . .	47

<b>14 Discrete ordinate method</b>	<b>47</b>
14.1 Layer quantities . . . . .	47
14.1.1 Homogeneous solution . . . . .	47
14.1.1.1 Forward . . . . .	47
14.1.1.2 Tangent linear . . . . .	47
14.1.1.3 Adjoint of tangent linear . . . . .	47
14.1.2 Particular solution . . . . .	48
14.1.2.1 Forward . . . . .	48
14.1.2.2 Tangent linear . . . . .	48
14.1.2.3 Adjoint of tangent linear . . . . .	48
14.2 Boundary value problem . . . . .	48
14.2.1 Forward . . . . .	48
14.2.2 Tangent linear . . . . .	49
14.2.3 Adjoint of tangent linear . . . . .	49
14.3 Radiance . . . . .	49
14.3.1 At levels . . . . .	49
14.3.1.1 Forward . . . . .	49
14.3.1.2 Tangent linear . . . . .	49
14.3.1.3 Adjoint of tangent linear . . . . .	49
14.3.2 At optical depth . . . . .	50
14.3.2.1 Forward . . . . .	50
14.3.2.2 Tangent linear . . . . .	50
14.3.2.3 Adjoint of tangent linear . . . . .	50
<b>15 Matrix exponential method</b>	<b>50</b>
15.1 Layer quantities . . . . .	50
15.1.1 Homogeneous solution . . . . .	50
15.1.1.1 Forward . . . . .	50
15.1.1.2 Tangent linear . . . . .	50
15.1.1.3 Adjoint of tangent linear . . . . .	51
15.1.2 Particular solution . . . . .	51
15.1.2.1 Forward . . . . .	51
15.1.2.2 Tangent linear . . . . .	52
15.1.2.3 Adjoint of tangent linear . . . . .	52
15.2 Boundary value problem . . . . .	52
15.2.1 Forward . . . . .	52
15.2.2 Tangent linear . . . . .	52
15.2.3 Adjoint of tangent linear . . . . .	52
15.3 Radiance . . . . .	52
15.3.1 At levels . . . . .	52
15.3.1.1 Forward . . . . .	52
15.3.1.2 Tangent linear . . . . .	52
15.3.1.3 Adjoint of tangent linear . . . . .	52
15.3.2 At optical depth . . . . .	53
15.3.2.1 Forward . . . . .	53
15.3.2.2 Tangent linear . . . . .	54

15.3.2.3	Adjoint of tangent linear	55
<b>16</b>	<b>Source function integration</b>	<b>55</b>
16.1	Local source, classical	55
16.1.1	Upward	55
16.1.1.1	Forward	55
16.1.1.1.1	Solar source	55
16.1.1.1.2	Thermal source	55
16.1.1.1.3	Homogeneous solution	55
16.1.1.2	Tangent linear	56
16.1.1.2.1	Solar source	56
16.1.1.2.2	Thermal source	56
16.1.1.2.3	Homogeneous solution	56
16.1.1.3	Adjoint of tangent linear	56
16.1.1.3.1	Solar source	56
16.1.1.3.2	Thermal source	56
16.1.1.3.3	Homogeneous solution	56
16.1.2	Downward	56
16.1.2.1	Forward	56
16.1.2.1.1	Solar source	57
16.1.2.1.2	Thermal source	57
16.1.2.1.3	Homogeneous solution	57
16.1.2.2	Tangent linear	58
16.1.2.2.1	Solar source	58
16.1.2.2.2	Thermal source	58
16.1.2.2.3	Homogeneous solution	58
16.1.2.3	Adjoint of tangent linear	58
16.1.2.3.1	Solar source	58
16.1.2.3.2	Thermal source	58
16.1.2.3.3	Homogeneous solution	58
16.2	Local source, Green's function	58
16.2.1	Upward	58
16.2.1.1	Forward	58
16.2.1.1.1	Solar source	58
16.2.1.1.2	Thermal source	58
16.2.1.1.3	Homogeneous solution	58
16.2.1.2	Tangent linear	58
16.2.1.2.1	Solar source	58
16.2.1.2.2	Thermal source	58
16.2.1.2.3	Homogeneous solution	58
16.2.1.3	Adjoint of tangent linear	58
16.2.1.3.1	Solar source	58
16.2.1.3.2	Thermal source	58
16.2.1.3.3	Homogeneous solution	58
16.2.2	Downward	59
16.2.2.1	Forward	59

16.2.2.1.1	Solar source . . . . .	59
16.2.2.1.2	Thermal source . . . . .	59
16.2.2.1.3	Homogeneous solution . . . . .	59
16.2.2.2	Tangent linear . . . . .	59
16.2.2.2.1	Solar source . . . . .	59
16.2.2.2.2	Thermal source . . . . .	59
16.2.2.2.3	Homogeneous solution . . . . .	59
16.2.2.3	Adjoint of tangent linear . . . . .	59
16.2.2.3.1	Solar source . . . . .	59
16.2.2.3.2	Thermal source . . . . .	59
16.2.2.3.3	Homogeneous solution . . . . .	59
<b>17</b>	<b>Successive orders of scattering</b>	<b>59</b>
17.0.3	Forward . . . . .	59
17.0.4	Tangent linear . . . . .	61
17.0.5	Adjoint of tangent linear . . . . .	61
<b>18</b>	<b>Two orders of scattering</b>	<b>61</b>
18.1	Forward . . . . .	61
18.2	Tangent linear . . . . .	61
18.3	Adjoint of tangent linear . . . . .	61
<b>19</b>	<b>Two-stream</b>	<b>61</b>
19.1	Forward . . . . .	61
19.2	Tangent linear . . . . .	61
19.3	Adjoint of tangent linear . . . . .	61
<b>20</b>	<b>Four-stream</b>	<b>61</b>
20.1	Forward . . . . .	61
20.2	Tangent linear . . . . .	61
20.3	Adjoint of tangent linear . . . . .	61
<b>21</b>	<b>Six-stream</b>	<b>61</b>
21.1	Forward . . . . .	61
21.2	Tangent linear . . . . .	61
21.3	Adjoint of tangent linear . . . . .	61
<b>22</b>	<b>BRDF Kernels</b>	<b>61</b>
22.1	Lambertian . . . . .	61
22.1.1	Forward . . . . .	61
22.1.2	Tangent linear . . . . .	61
22.1.3	Adjoint of tangent linear . . . . .	61
22.2	Roujean . . . . .	61
22.2.1	Forward . . . . .	61
22.2.2	Tangent linear . . . . .	62
22.2.3	Adjoint of tangent linear . . . . .	62
22.3	Li-common . . . . .	62

22.3.1	Forward . . . . .	62
22.3.2	Tangent linear . . . . .	63
22.3.3	Adjoint of tangent linear . . . . .	63
22.4	Li-sparse . . . . .	63
22.4.1	Forward . . . . .	63
22.4.2	Tangent linear . . . . .	63
22.4.3	Adjoint of tangent linear . . . . .	63
22.5	Li-dense . . . . .	63
22.5.1	Forward . . . . .	63
22.5.2	Tangent linear . . . . .	63
22.5.3	Adjoint of tangent linear . . . . .	63



Table 1: Definitions of common variables

Variable	Definition
$i$	matrix row index
$j$	matrix column index
$N$	number of quadrature points
$k$	layer index
$K$	number of layers
$l$	level index (number of levels is $K + 1$ )
$l$	associated Legendre polynomial index (degree of the polynomial)
$L$	number of associated Legendre polynomials (maximum degree is $L - 1$ )
$m$	Fourier series expansion (azimuthal) term index and also the order of an associated Legendre polynomial)
$M$	number of Fourier series expansion (azimuthal) terms (maximum order is $M - 1$ )
$x_k$	optical thickness of layer $k$
$\tau_l$	optical depth from TOA to level $l$
$v_k$	optical depth from the top of layer $k$
$\omega$	single scattering albedo
$\beta$	phase function Legendre expansion coefficient
$\lambda_k$	average secant of solar zenith angle for layer $k$ ( $1/\mu_0$ for plane-parallel)
$\mathcal{X}_{b,k}$	transmission of the solar beam in layer $k$
$\mathcal{T}_{b,l}$	transmission of the solar beam from TOA to level $l$
$b_l$	planck radiance at level $l$

## 1 Common

$$\mathcal{X}_{b,k} = e^{x_k \lambda_k} \quad (1)$$

$$\mathbf{M} = \text{diag}[\mu_1 \dots \mu_N] \quad (2)$$

$$\mathbf{W} = \text{diag}[a_1 \dots a_N] \quad (3)$$

## 2 Delta-M scaling

### 2.1 Forward

$$a_l = 2l + 1 \quad (4)$$

$$\beta'_l = \frac{\beta_l - a_l f}{1 - f} \quad (5)$$

$$\omega' = \frac{1 - f}{1 - \omega f} \omega \quad (6)$$

$$x' = (1 - \omega f)x \quad (7)$$

## 2.2 Tangent linear

$$\mathcal{L}(\beta'_l) = \frac{\mathcal{L}(\beta_l) - a_l \mathcal{L}(f)}{1 - f} + (\beta_l - a_l f) \frac{\mathcal{L}(f)}{(1 - f)^2} \quad (8)$$

$$\mathcal{L}(\omega') = \frac{\mathcal{L}(\omega)(1 - f) - \omega \mathcal{L}(f)}{(1 - \omega f)} + \omega(1 - f) \frac{\mathcal{L}(\omega)f + \omega \mathcal{L}(f)}{(1 - \omega f)^2} \quad (9)$$

$$\mathcal{L}(x') = -[\mathcal{L}(\omega)f + \omega \mathcal{L}(f)]x + (1 - \omega f)\mathcal{L}(x) \quad (10)$$

## 2.3 Adjoint of tangent linear

### 2.3.1 $\beta'_l$

$$t_l = \frac{\mathcal{A}(\beta'_l)}{1 - f} \quad (11)$$

$$\mathcal{A}(\beta_l) = \mathcal{A}(\beta_l) + t_l \quad (12)$$

$$\mathcal{A}(f) = \mathcal{A}(f) - a_l t_l \quad (13)$$

$$\mathcal{A}(f) = \mathcal{A}(f) + \mathcal{A}(\beta'_l) \frac{\beta_l - a_l f}{(1 - f)^2} \quad (14)$$

### 2.3.2 $\omega'$

$$t = \frac{\mathcal{A}(\omega')}{1 - \omega f} \quad (15)$$

$$\mathcal{A}(\omega) = \mathcal{A}(\omega) + t(1 - f) \quad (16)$$

$$\mathcal{A}(f) = \mathcal{A}(f) - t\omega \quad (17)$$

$$t = \mathcal{A}(\omega') \frac{\omega(1 - f)}{(1 - \omega f)^2} \quad (18)$$

$$\mathcal{A}(\omega) = \mathcal{A}(\omega) + t f \quad (19)$$

$$\mathcal{A}(f) = \mathcal{A}(f) + t\omega \quad (20)$$

### 2.3.3 $x'$

$$t = -\mathcal{A}(x')x \quad (21)$$

$$\mathcal{A}(\omega) = \mathcal{A}(\omega) + t f \quad (22)$$

$$\mathcal{A}(f) = \mathcal{A}(f) + t\omega \quad (23)$$

$$\mathcal{A}(x) = \mathcal{A}(x) + \mathcal{A}(x')(1 - \omega f) \quad (24)$$

### 3 Single scattering

#### 3.1 Forward

##### 3.1.1 Up

$$a = \frac{1 - e^{-(\tau_l - \tau)/\mu} e^{-(\tau_l - \tau)\lambda_l}}{1/\mu + \lambda_l} \quad (25)$$

$$b = \mathcal{T}_{b,l-1} e^{-(\tau - \tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \quad (26)$$

$$I_{ss}^\uparrow(\tau) = \frac{F_0}{\mu} \sum_{l=L-1}^0 I_{ss,l+1} e^{-(\tau_l - \tau)/\mu} + b \quad (27)$$

##### 3.1.2 Down

$$c = \frac{e^{-(\tau - \tau_{l-1})/\mu} - e^{-(\tau - \tau_{l-1})\lambda_l}}{\lambda_l - 1/\mu} \quad (28)$$

$$d = \mathcal{T}_{b,l-1} \omega_l P_l(\mu, \mu_0) c \quad (29)$$

$$I_{ss}^\downarrow(\tau) = \frac{F_0}{\mu} \sum_{l=1}^L I_{ss,l-1} e^{-(\tau - \tau_{l-1})/\mu} + d \quad (30)$$

#### 3.2 Tangent linear

##### 3.2.1 Up

$$\mathcal{L}(a) = \frac{[\mathcal{L}(\tau_l) - \mathcal{L}(\tau)] / \mu e^{-(\tau_l - \tau)/\mu} e^{-(\tau_l - \tau)\lambda_l} - e^{-(\tau_l - \tau)/\mu} \{ -[\mathcal{L}(\tau_l) - \mathcal{L}(\tau)] \lambda_l - (\tau_l - \tau) \mathcal{L}(\lambda_l) \} e^{-(\tau_l - \tau)\lambda_l} - a \mathcal{L}(\lambda_l)}{1/\mu + \lambda_l} \quad (31)$$

$$\begin{aligned} \mathcal{L}(b) &= \mathcal{L}(\mathcal{T}_{b,l-1}) e^{-(\tau - \tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \\ &+ -\mathcal{T}_{b,l-1} \{ [\mathcal{L}(\tau) - \mathcal{L}(\tau_{l-1})] \lambda_l + (\tau - \tau_{l-1}) \mathcal{L}(\lambda_l) \} e^{-(\tau - \tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \\ &+ \mathcal{T}_{b,l-1} e^{-(\tau - \tau_{l-1})\lambda_l} \mathcal{L}(\omega_l) P_l(\mu, \mu_0) a \\ &+ \mathcal{T}_{b,l-1} e^{-(\tau - \tau_{l-1})\lambda_l} \omega_l \mathcal{L}[P_l(\mu, \mu_0)] a \\ &+ \mathcal{T}_{b,l-1} e^{-(\tau - \tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) \mathcal{L}(a) \end{aligned} \quad (32)$$

$$K_{ss}^\uparrow(\tau) = \frac{F_0}{\mu} \sum_{l=L-1}^0 K_{ss,l+1}^\uparrow e^{-(\tau_l - \tau)/\mu} - I_{ss,l+1}^\uparrow [\mathcal{L}(\tau_l) - \mathcal{L}(\tau)] / \mu e^{-(\tau_l - \tau)/\mu} + b \quad (33)$$

### 3.2.2 Down

$$\mathcal{L}(c) = \frac{-[\mathcal{L}(\tau) - \mathcal{L}(\tau_{l-1})] / \mu e^{-(\tau-\tau_{l-1})/\mu} - \{ -[(\mathcal{L}(\tau) - \mathcal{L}(\tau_{l-1})) \lambda_l - (\tau - \tau_{l-1}) \mathcal{L}(\lambda_l)] e^{-(\tau-\tau_{l-1})\lambda_l} - c \mathcal{L}(\lambda_l) \}}{\lambda_l - 1/\mu} \quad (34)$$

$$\begin{aligned} \mathcal{L}(d) &= \mathcal{L}(\mathcal{T}_{b,l-1}) \omega_l P_l(\mu, \mu_0) c \\ &+ \mathcal{T}_{b,l-1} \mathcal{L}(\omega_l) P_l(\mu, \mu_0) c \\ &+ \mathcal{T}_{b,l-1} \omega_l \mathcal{L}[P_l(\mu, \mu_0)] c \\ &+ \mathcal{T}_{b,l-1} \omega_l P_l(\mu, \mu_0) \mathcal{L}(c) \end{aligned} \quad (35)$$

$$K_{ss}^\downarrow(\tau) = \frac{F_0}{\mu} \sum_{l=1}^L K_{ss,l-1}^\downarrow e^{-(\tau-\tau_{l-1})/\mu} - I_{ss,l-1}^\downarrow [\mathcal{L}(\tau) - \mathcal{L}(\tau_{l-1})] / \mu e^{-(\tau-\tau_{l-1})/\mu} + d \quad (36)$$

## 3.3 Adjoint of tangent linear

### 3.3.1 Up

$$\mathcal{A}(I_{ss,l+1}^\uparrow) = \mathcal{A}(I_{ss,l+1}^\uparrow) + \mathcal{A} \left[ I_{ss}^\uparrow(\tau) \right] \frac{F_0}{\mu} e^{-(\tau_l-\tau)/\mu} \quad (37)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) - \mathcal{A} \left[ I_{ss}^\uparrow(\tau) \right] I_{ss,l+1}^\uparrow \frac{F_0}{\mu^2} e^{-(\tau_l-\tau)/\mu} \quad (38)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) + \mathcal{A} \left[ I_{ss}^\uparrow(\tau) \right] I_{ss,l+1}^\uparrow \frac{F_0}{\mu^2} e^{-(\tau_l-\tau)/\mu} \quad (39)$$

$$\mathcal{A}(b) = \mathcal{A}(b) + \mathcal{A} \left[ I_{ss}^\uparrow(\tau) \right] \frac{F_0}{\mu} \quad (40)$$

$$\mathcal{A}(\mathcal{T}_{b,l-1}) = \mathcal{A}(\mathcal{T}_{b,l-1}) + \mathcal{A}(b) e^{-(\tau-\tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \quad (41)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) - \mathcal{A}(b) \mathcal{T}_{b,l-1} \lambda_l e^{-(\tau-\tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \quad (42)$$

$$\mathcal{A}(\tau_{l-1}) = \mathcal{A}(\tau_{l-1}) + \mathcal{A}(b) \mathcal{T}_{b,l-1} \lambda_l e^{-(\tau-\tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \quad (43)$$

$$\mathcal{A}(\lambda_l) = \mathcal{A}(\lambda_l) - \mathcal{A}(b) \mathcal{T}_{b,l-1} (\tau - \tau_{l-1}) e^{-(\tau-\tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) a \quad (44)$$

$$\mathcal{A}(\omega_l) = \mathcal{A}(\omega_l) + \mathcal{A}(b) \mathcal{T}_{b,l-1} e^{-(\tau-\tau_{l-1})\lambda_l} P_l(\mu, \mu_0) a \quad (45)$$

$$\mathcal{A}[P_l(\mu, \mu_0)] = \mathcal{A}[P_l(\mu, \mu_0)] + \mathcal{A}(b) \mathcal{T}_{b,l-1} e^{-(\tau-\tau_{l-1})\lambda_l} \omega_l a \quad (46)$$

$$\mathcal{A}(a) = \mathcal{A}(a) + \mathcal{A}(b) \mathcal{T}_{b,l-1} e^{-(\tau-\tau_{l-1})\lambda_l} \omega_l P_l(\mu, \mu_0) \quad (47)$$

$$t = \frac{\mathcal{A}(a)}{1/\mu + \lambda_l} \quad (48)$$

$$\mathcal{A}(\tau_l) = \mathcal{A}(\tau_l) + t \frac{1}{\mu} e^{-(\tau_l - \tau)/\mu} e^{-(\tau_l - \tau)\lambda_l} \quad (49)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) - t \frac{1}{\mu} e^{-(\tau_l - \tau)/\mu} e^{-(\tau_l - \tau)\lambda_l} \quad (50)$$

$$\mathcal{A}(\tau_l) = \mathcal{A}(\tau_l) + t e^{-(\tau_l - \tau)/\mu} \lambda_l e^{-(\tau_l - \tau)\lambda_l} \quad (51)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) - t e^{-(\tau_l - \tau)/\mu} \lambda_l e^{-(\tau_l - \tau)\lambda_l} \quad (52)$$

$$\mathcal{A}(\lambda_l) = \mathcal{A}(\lambda_l) + t e^{-(\tau_l - \tau)/\mu} (\tau_l - \tau) e^{-(\tau_l - \tau)\lambda_l} \quad (53)$$

$$\mathcal{A}(\lambda_l) = \mathcal{A}(\lambda_l) - ta \quad (54)$$

### 3.3.2 Down

$$\mathcal{A}(I_{ss,l-1}^\downarrow) = \mathcal{A}(I_{ss,l-1}^\downarrow) + \mathcal{A} \left[ I_{ss}^\downarrow(\tau) \right] \frac{F_0}{\mu} e^{-(\tau - \tau_{l-1})/\mu} \quad (55)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) - \mathcal{A} \left[ I_{ss}^\downarrow(\tau) \right] I_{ss,l-1}^\downarrow \frac{F_0}{\mu^2} e^{-(\tau - \tau_{l-1})/\mu} \quad (56)$$

$$\mathcal{A}(\tau_{l-1}) = \mathcal{A}(\tau_{l-1}) + \mathcal{A} \left[ I_{ss}^\downarrow(\tau) \right] I_{ss,l-1}^\downarrow \frac{F_0}{\mu^2} e^{-(\tau - \tau_{l-1})/\mu} \quad (57)$$

$$\mathcal{A}(d) = \mathcal{A}(d) + \mathcal{A} \left[ I_{ss}^\downarrow(\tau) \right] \frac{F_0}{\mu} \quad (58)$$

$$\mathcal{A}(\mathcal{T}_{b,l-1}) = \mathcal{A}(\mathcal{T}_{b,l-1}) + \mathcal{A}(d) \omega_l P_l(\mu, \mu_0) c \quad (59)$$

$$\mathcal{A}(\omega_l) = \mathcal{A}(\omega_l) + \mathcal{A}(d) \mathcal{T}_{b,l-1} P_l(\mu, \mu_0) c \quad (60)$$

$$\mathcal{A}[P_l(\mu, \mu_0)] = \mathcal{A}[P_l(\mu, \mu_0)] + \mathcal{A}(d) \mathcal{T}_{b,l-1} \omega_l c \quad (61)$$

$$\mathcal{A}(c) = \mathcal{A}(c) + \mathcal{A}(d) \mathcal{T}_{b,l-1} \omega_l P_l(\mu, \mu_0) \quad (62)$$

$$t = \frac{\mathcal{A}(c)}{\lambda_l - 1/\mu} \quad (63)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) - t \frac{1}{\mu} e^{-(\tau - \tau_{l-1})/\mu} \quad (64)$$

$$\mathcal{A}(\tau_{l-1}) = \mathcal{A}(\tau_{l-1}) + t \frac{1}{\mu} e^{-(\tau - \tau_{l-1})/\mu} \quad (65)$$

$$\mathcal{A}(\tau) = \mathcal{A}(\tau) + t\lambda_l e^{-(\tau-\tau_{l-1})\lambda_l} \quad (66)$$

$$\mathcal{A}(\tau_{l-1}) = \mathcal{A}(\tau_{l-1}) - t\lambda_l e^{-(\tau-\tau_{l-1})\lambda_l} \quad (67)$$

$$\mathcal{A}(\lambda_l) = \mathcal{A}(\lambda_l) + t(\tau - \tau_{l-1})e^{-(\tau-\tau_{l-1})\lambda_l} \quad (68)$$

$$\mathcal{A}(\lambda_l) = \mathcal{A}(\lambda_l) - tc \quad (69)$$

## 4 Phase matrices

### 4.1 Scalar

#### 4.1.1 Forward

#### 4.1.2 Tangent linear

#### 4.1.3 Adjoint of tangent linear

### 4.2 Vector

#### 4.2.1 Forward

$$\mathbf{B}_l = \begin{bmatrix} a_{1,l} & -b_{1,l} & 0 & 0 \\ -b_{1,l} & a_{2,l} & 0 & 0 \\ 0 & 0 & a_{3,l} & b_{2,l} \\ 0 & 0 & -b_{2,l} & a_{4,l} \end{bmatrix} \quad (70)$$

$$\mathbf{P}^{++} = \sum_{l=m}^{2n-1} \mathbf{\Pi}_l \mathbf{B}_l \mathbf{\Pi}_l^T \quad (71)$$

$$f(x) = \begin{cases} 1 & \text{if } \text{mod}(x - m) = 0 \\ -1 & \text{otherwise} \end{cases} \quad (72)$$

$$\mathbf{P}^{-+} = \sum_{l=m}^{2n-1} f(l) \mathbf{\Pi}_l \mathbf{B}_l \mathbf{D} \mathbf{\Pi}_l^T \quad (73)$$

#### 4.2.2 Tangent linear

$$\mathcal{L}(\mathbf{B}_l) = \begin{bmatrix} \mathcal{L}(a_{1,l}) & -\mathcal{L}(b_{1,l}) & 0 & 0 \\ -\mathcal{L}(b_{1,l}) & \mathcal{L}(a_{2,l}) & 0 & 0 \\ 0 & 0 & \mathcal{L}(a_{3,l}) & \mathcal{L}(b_{2,l}) \\ 0 & 0 & -\mathcal{L}(b_{2,l}) & \mathcal{L}(a_{4,l}) \end{bmatrix} \quad (74)$$

$$\mathcal{L}(\mathbf{P}^{++}) = \sum_{l=m}^{2n-1} \mathbf{\Pi}_l \mathcal{L}(\mathbf{B}_l) \mathbf{\Pi}_l^T \quad (75)$$

$$\mathcal{L}(\mathbf{P}^{-+}) = \sum_{l=m}^{2n-1} f(l) \mathbf{\Pi}_l \mathcal{L}(\mathbf{B}_l) \mathbf{D} \mathbf{\Pi}_l^T \quad (76)$$

### 4.2.3 Adjoint of tangent linear

$$\mathcal{A}(\mathbf{B}_l) = \sum_{l=m}^{2n-1} \boldsymbol{\Pi}_l^T \mathcal{A}(\mathbf{P}^{++}) \boldsymbol{\Pi}_l \quad (77)$$

$$\mathcal{A}(\mathbf{B}_l) = \mathcal{A}(\mathbf{B}_l) + \sum_{l=m}^{2n-1} f(l) \boldsymbol{\Pi}_l^T \mathcal{A}(\mathbf{P}^{-+}) \boldsymbol{\Pi}_l \mathbf{D} \quad (78)$$

$$\mathcal{A}(a_{1,l}) = \mathcal{A}(B_{l,1,1}) \quad (79)$$

$$\mathcal{A}(a_{2,l}) = \mathcal{A}(B_{l,2,2}) \quad (80)$$

$$\mathcal{A}(a_{3,l}) = \mathcal{A}(B_{l,3,3}) \quad (81)$$

$$\mathcal{A}(a_{4,l}) = \mathcal{A}(B_{l,4,4}) \quad (82)$$

$$\mathcal{B}(b_{1,l}) = -\mathcal{A}(B_{l,1,2}) - \mathcal{A}(B_{l,2,1}) \quad (83)$$

$$\mathcal{B}(b_{2,l}) = \mathcal{A}(B_{l,3,4}) - \mathcal{A}(B_{l,4,3}) \quad (84)$$

## 5 Local $\mathbf{r}$ and $\mathbf{t}$

### 5.1 Forward

$$\mathbf{r} = -(1 + \delta_{0,m}) \frac{\omega}{4} \mathbf{M}^{-1} \mathbf{P}^- \mathbf{W} \quad (85)$$

$$\mathbf{t} = -\mathbf{M}^{-1} + (1 + \delta_{0,m}) \frac{\omega}{4} \mathbf{M}^{-1} \mathbf{P}^+ \mathbf{W} \quad (86)$$

### 5.2 Tangent linear

$$\mathcal{L}(\mathbf{r}) = -(1 + \delta_{0,m}) \frac{1}{4} \mathbf{M}^{-1} [\mathcal{L}(\omega) \mathbf{P}^- + \omega \mathcal{L}(\mathbf{P}^-)] \mathbf{W} \quad (87)$$

$$\mathcal{L}(\mathbf{t}) = (1 + \delta_{0,m}) \frac{1}{4} \mathbf{M}^{-1} [\mathcal{L}(\omega) \mathbf{P}^+ + \omega \mathcal{L}(\mathbf{P}^+)] \mathbf{W} \quad (88)$$

### 5.3 Adjoint of tangent linear

$$\mathbf{t} = -(1 + \delta_{0,m}) \frac{1}{4} \mathbf{M}^{-1} \mathcal{A}(\mathbf{r}) \mathbf{W} \quad (89)$$

$$\mathcal{A}(\omega) = \sum_i^n \sum_j^n \mathbf{t}_{ij}(\mathbf{P}^-)_{ij} \quad (90)$$

$$\mathcal{A}(\mathbf{P}^-) = \omega \mathbf{t} \quad (91)$$

$$\mathbf{t} = -(1 + \delta_{0,m}) \frac{1}{4} \mathbf{M}^{-1} \mathcal{A}(\mathbf{t}) \mathbf{W} \quad (92)$$

$$\mathcal{A}(\omega) = \mathcal{A}(\omega) + \sum_i^n \sum_j^n \mathbf{t}_{ij}(\mathbf{P}^+)_{ij} \quad (93)$$

$$\mathcal{A}(\mathbf{P}^+) = \omega \mathbf{t} \quad (94)$$

## 6 Doubling

### 6.1 Forward

$$\mathcal{T}_0 = e^{-d\tau\lambda} \quad (95)$$

$$\mathcal{L}(\mathcal{T}_0) = [-\mathcal{L}(d\tau)\lambda] \mathcal{T}_0 \quad (96)$$

$$f_0 = (b_{l+1}/b_l - 1)/n_{\text{doub}}^2 \quad (97)$$

$$\mathcal{L}(f_0) = (\mathcal{L}(b_{l+1}) - b_{l+1}\mathcal{L}(b_l)/b_l)/b_l/n_{\text{doub}}^2 \quad (98)$$

$$\mathbf{P}_n = (\mathbf{E} - \mathbf{R}_n \mathbf{R}_n)^{-1} \quad (99)$$

$$\mathbf{A}_n = \mathbf{T}_n \mathbf{P}_n \quad (100)$$

$$\mathbf{B}_n = \mathbf{R}_n \mathbf{T}_n \quad (101)$$

$$\mathbf{a}_n = \mathbf{R}_n \mathbf{S} \mathbf{e}_n^- + \mathbf{S} \mathbf{e}_n^+ \mathcal{T}_n \quad (102)$$

$$\mathbf{b}_n = \mathbf{R}_n \mathbf{S} \mathbf{e}_n^+ \mathcal{T}_n + \mathbf{S} \mathbf{e}_n^- \quad (103)$$

$$\mathbf{c}_n = \mathbf{R}_n \mathbf{L}_n^- + \mathbf{L}_n^+ \quad (104)$$

$$\mathbf{d}_n = \mathbf{R}_n \mathbf{L}_n^+ + \mathbf{L}_n^- \quad (105)$$

$$\mathbf{e}_n = \mathbf{R}_n \mathbf{S} \mathbf{I}_n^- + \mathbf{S} \mathbf{I}_n^+ + \mathbf{L}_n^+ f \quad (106)$$

$$\mathbf{f}_n = \mathbf{R}_n (\mathbf{S} \mathbf{I}_n^+ + \mathbf{L}_n^+ f) + \mathbf{S} \mathbf{I}_n^- \quad (107)$$

$$\mathcal{T}_{n+1} = \mathcal{T}_n^2 \quad (108)$$

$$f_{n+1} = 2f_n \quad (109)$$

$$\mathbf{S} \mathbf{e}_{n+1}^+ = \mathbf{A}_n \mathbf{a}_n + \mathbf{S} \mathbf{e}_n^+ \quad (110)$$

$$\mathbf{S} \mathbf{e}_{n+1}^- = \mathbf{A}_n \mathbf{b}_n + \mathbf{S} \mathbf{e}_n^- \mathcal{T}_n \quad (111)$$

$$\mathbf{L}_{n+1}^+ = \mathbf{A}_n \mathbf{c}_n + \mathbf{L}_n^+ \quad (112)$$



$$\mathbf{L}_{n+1}^- = \mathbf{A}_n \mathbf{d}_n + \mathbf{L}_n^- \quad (113)$$

$$\mathbf{S}\mathbf{I}_{n+1}^+ = \mathbf{A}_n \mathbf{e}_n + \mathbf{S}\mathbf{I}_n^+ \quad (114)$$

$$\mathbf{S}\mathbf{I}_{n+1}^- = \mathbf{A}_n \mathbf{f}_n + \mathbf{S}\mathbf{I}_n^- + \mathbf{L}_n^- f \quad (115)$$

$$\mathbf{R}_{n+1} = \mathbf{R}_n + \mathbf{A}_n \mathbf{B}_n \quad (116)$$

$$\mathbf{T}_{n+1} = \mathbf{A}_n \mathbf{T}_n \quad (117)$$

## 6.2 Tangent linear

$$\mathcal{L}(\mathcal{T}_{n+1}) = 2\mathcal{L}(\mathcal{T}_n)\mathcal{T}_n \quad (118)$$

$$\mathcal{L}(f_{n+1}) = 2\mathcal{L}(f_n) \quad (119)$$

$$\mathcal{L}(\mathbf{A}_n) = \mathcal{L}(\mathbf{T}_n)\mathbf{P}_n + \mathbf{A}_n(\mathcal{L}(\mathbf{R}_n)\mathbf{R}_n + \mathbf{R}_n\mathcal{L}(\mathbf{R}_n))\mathbf{P}_n \quad (120)$$

$$\mathcal{L}(\mathbf{S}\mathbf{e}_{n+1}^+) = \mathcal{L}(\mathbf{A}_n)\mathbf{a} + \mathbf{A}_n(\mathcal{L}(\mathbf{R}_n)\mathbf{S}\mathbf{e}_n^- + \mathbf{R}_n\mathcal{L}(\mathbf{S}\mathbf{e}_n^-) + \mathcal{L}(\mathbf{S}\mathbf{e}_n^+)\mathcal{T}_n + \mathbf{S}\mathbf{e}_n^+\mathcal{L}(\mathcal{T}_n)) + \mathcal{L}(\mathbf{S}\mathbf{e}_n^+) \quad (121)$$

$$\mathcal{L}(\mathbf{S}\mathbf{e}_{n+1}^-) = \mathcal{L}(\mathbf{A}_n)\mathbf{b}_n + \mathbf{A}_n[\mathcal{L}(\mathbf{R}_n)\mathbf{S}\mathbf{e}_n^+\mathcal{T}_n + \mathbf{R}_n(\mathcal{L}(\mathbf{S}\mathbf{e}_n^+)\mathcal{T}_n + \mathbf{S}\mathbf{e}_n^+\mathcal{L}(\mathcal{T}_n)) + \mathcal{L}(\mathbf{S}\mathbf{e}_n^-)] + \mathcal{L}(\mathbf{S}\mathbf{e}_n^-)\mathcal{T}_n + \mathbf{S}\mathbf{e}_n^-\mathcal{L}(\mathcal{T}_n) \quad (122)$$

$$\mathcal{L}(\mathbf{L}_{n+1}^+) = \mathbf{A}_n [\mathcal{L}(\mathbf{R}_n\mathcal{L}(\mathbf{L}_n^-) + \mathcal{L}(\mathbf{L}_n^+)] + \mathcal{L}(\mathbf{L}_n^+) \quad (123)$$

$$\mathcal{L}(\mathbf{L}_{n+1}^-) = \mathbf{A}_n [\mathcal{L}(\mathbf{R}_n\mathcal{L}(\mathbf{L}_n^+) + \mathcal{L}(\mathbf{L}_n^-)] + \mathcal{L}(\mathbf{L}_n^-) \quad (124)$$

$$\mathcal{L}(\mathbf{L}_{n+1}^+) = \mathcal{L}(\mathbf{A}_n)\mathbf{c}_n + \mathbf{A}_n [\mathcal{L}(\mathbf{R}_n)\mathbf{L}_n^- + \mathbf{R}_n\mathcal{L}(\mathbf{L}_n^-) + \mathcal{L}(\mathbf{L}_n^+)] + \mathcal{L}(\mathbf{L}_n^+) \quad (125)$$

$$\mathcal{L}(\mathbf{L}_{n+1}^-) = \mathcal{L}(\mathbf{A}_n)\mathbf{d}_n + \mathbf{A}_n [\mathcal{L}(\mathbf{R}_n)\mathbf{L}_n^+ + \mathbf{R}_n\mathcal{L}(\mathbf{L}_n^+) + \mathcal{L}(\mathbf{L}_n^-)] + \mathcal{L}(\mathbf{L}_n^-) \quad (126)$$

$$\mathcal{L}(\mathbf{S}\mathbf{I}_{n+1}^+) = \mathbf{A}_n [\mathbf{R}_n\mathcal{L}(\mathbf{S}\mathbf{I}_n^-) + \mathcal{L}(\mathbf{S}\mathbf{I}_n^+) + \mathcal{L}(\mathbf{L}_n^+)f + \mathbf{L}_n^+\mathcal{L}(f)] + \mathcal{L}(\mathbf{S}\mathbf{I}_n^+) \quad (127)$$

$$\mathcal{L}(\mathbf{S}\mathbf{I}_{n+1}^-) = \mathbf{A}_n [\mathbf{R}_n(\mathcal{L}(\mathbf{S}\mathbf{I}_n^+) + \mathcal{L}(\mathbf{L}_n^+)f + \mathbf{L}_n^+\mathcal{L}(f)) + \mathcal{L}(\mathbf{S}\mathbf{I}_n^-)] + \mathcal{L}(\mathbf{S}\mathbf{I}_n^-) + \mathcal{L}(\mathbf{L}_n^-)f + \mathbf{L}_n^-\mathcal{L}(f) \quad (128)$$

$$\mathcal{L}(\mathbf{S}\mathbf{I}_{n+1}^+) = \mathcal{L}(\mathbf{A}_n)\mathbf{e}_n + \mathbf{A}_n [\mathcal{L}(\mathbf{R}_n)\mathbf{S}\mathbf{I}_n^- + \mathbf{R}_n\mathcal{L}(\mathbf{S}\mathbf{I}_n^-) + \mathcal{L}(\mathbf{S}\mathbf{I}_n^+) + \mathcal{L}(\mathbf{L}_n^+)f + \mathbf{L}_n^+\mathcal{L}(f)] + \mathcal{L}(\mathbf{S}\mathbf{I}_n^+) \quad (129)$$

$$\mathcal{L}(\mathbf{S}\mathbf{I}_{n+1}^-) = \mathcal{L}(\mathbf{A}_n)\mathbf{f}_n + \mathbf{A}_n [\mathcal{L}(\mathbf{R}_n)(\mathbf{S}\mathbf{I}_n^+ + \mathbf{L}_n^+f) + \mathbf{R}_n(\mathcal{L}(\mathbf{S}\mathbf{I}_n^+) + \mathcal{L}(\mathbf{L}_n^+)f + \mathbf{L}_n^+\mathcal{L}(f)) + \mathcal{L}(\mathbf{S}\mathbf{I}_n^-)] + \mathcal{L}(\mathbf{S}\mathbf{I}_n^-) + \mathcal{L}(\mathbf{L}_n^-)f + \mathbf{L}_n^-\mathcal{L}(f) \quad (130)$$

$$\mathcal{L}(\mathbf{R}_{n+1}) = \mathcal{L}(\mathbf{R}_n) + \mathcal{L}(\mathbf{A}_n)\mathbf{B}_n + \mathbf{A}_n(\mathcal{L}(\mathbf{R}_n)\mathbf{T}_n + \mathbf{R}_n\mathcal{L}(\mathbf{T}_n)) \quad (131)$$

$$\mathcal{L}(\mathbf{T}_{n+1}) = \mathcal{L}(\mathbf{A}_n)\mathbf{T}_n + \mathbf{A}_n\mathcal{L}(\mathbf{T}_n) \quad (132)$$

### 6.3 Adjoint of tangent linear

## 7 Eigen problem

### 7.1 Tangent linear

$$\mathbf{A} = \begin{bmatrix} 2\xi_i\chi_{1i} & \xi_i^2 - \Gamma_{11} & -\Gamma_{12} & \cdots & -\Gamma_{1n} \\ 2\xi_i\chi_{2i} & -\Gamma_{21} & \xi_i^2 - \Gamma_{22} & \cdots & -\Gamma_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 2\xi_i\chi_{ni} & -\Gamma_{n1} & -\Gamma_{n2} & \cdots & \xi_i^2 - \Gamma_{nn} \\ 0 & \chi_{1i} & \chi_{1i} & \cdots & \chi_{ni} \end{bmatrix} \quad (133)$$

$$\mathbf{b} = \begin{bmatrix} \Delta\chi_i \\ 0 \end{bmatrix} = \begin{bmatrix} b_i \\ b_i \\ \vdots \\ b_n \\ 0 \end{bmatrix} = \begin{bmatrix} \sum_j^n \mathcal{L}(\Gamma_{1j})\chi_{j,i} \\ \sum_j^n \mathcal{L}(\Gamma_{2j})\chi_{j,i} \\ \vdots \\ \sum_j^n \mathcal{L}(\Gamma_{nj})\chi_{j,i} \\ 0 \end{bmatrix} \quad (134)$$

$$\mathbf{x} = \mathbf{A}^{-1}\mathbf{b} = \begin{bmatrix} \mathcal{L}(\xi_i) \\ \mathcal{L}(\chi_{1i}) \\ \mathcal{L}(\chi_{2i}) \\ \vdots \\ \mathcal{L}(\chi_{ni}) \end{bmatrix} = \mathbf{\Gamma}\chi_i \quad (135)$$

### 7.2 Adjoint of tangent linear

$$\mathcal{A}(\mathbf{b}) = \mathbf{A}^{-T}\mathcal{A}(\mathbf{x}) \quad (136)$$

$$\mathcal{A}(\Delta) = \mathcal{A}(\mathbf{b})\chi_i^T \quad (137)$$

### 7.3 Reduction of order

#### 7.3.1 Forward

#### 7.3.2 Tangent linear

#### 7.3.3 Adjoint of tangent linear

### 7.4 Inversion of the reduction of order

#### 7.4.1 Forward

$$\nu_i = \sqrt{\xi_i} \quad (138)$$

$$\mathbf{a} = \text{diag}(\nu_i) \quad (139)$$

$$\mathbf{b} = (\mathbf{t} + \mathbf{r})\boldsymbol{\chi}\mathbf{a}^{-1} \quad (140)$$

$$\mathbf{X}_+ = \frac{1}{2}(\boldsymbol{\chi} + \mathbf{b}) \quad (141)$$

$$\mathbf{X}_- = \frac{1}{2}(\boldsymbol{\chi} - \mathbf{b}) \quad (142)$$

#### 7.4.2 Tangent linear

$$\mathcal{L}(\nu_i) = \mathcal{L}(\xi_i) \quad (143)$$

$$\mathbf{c} = \text{diag}[\mathcal{L}(\nu_i)] \quad (144)$$

$$\mathbf{d} = \{[\mathcal{L}(\mathbf{t}) + \mathcal{L}(\mathbf{r})]\boldsymbol{\chi} + (\mathbf{t} + \mathbf{r})\mathcal{L}(\boldsymbol{\chi}) - \mathbf{b}\mathbf{c}\}\mathbf{a}^{-1} \quad (145)$$

$$\mathcal{L}(\mathbf{X}_+) = \frac{1}{2}(\mathcal{L}(\boldsymbol{\chi}) + \mathbf{d}) \quad (146)$$

$$\mathcal{L}(\mathbf{X}_-) = \frac{1}{2}(\mathcal{L}(\boldsymbol{\chi}) - \mathbf{d}) \quad (147)$$

#### 7.4.3 Adjoint of tangent linear

$$\mathcal{A}(\boldsymbol{\chi}) = \frac{1}{2}(\mathcal{A}(\mathbf{X}_+) + \mathcal{A}(\mathbf{X}_-)) \quad (148)$$

$$\mathcal{A}(\mathbf{d}) = \frac{1}{2}(\mathcal{A}(\mathbf{X}_+) - \mathcal{A}(\mathbf{X}_-)) \quad (149)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{d})\mathbf{a}^{-T} \quad (150)$$

$$\mathcal{A}(\mathbf{t} + \mathbf{r}) = \mathbf{t}\boldsymbol{\chi}^T \quad (151)$$

$$\mathcal{A}(\boldsymbol{\chi}) = \mathcal{A}(\boldsymbol{\chi}) + (\mathbf{t} + \mathbf{r})^T \mathbf{t} \quad (152)$$

$$\mathcal{A}(\mathbf{c}) = -\mathbf{b}^T \mathbf{t} \quad (153)$$

$$\mathcal{A}(\nu_i) = \mathcal{A}(\nu_i) + \mathcal{A}(\mathbf{c}_{ii}) \quad (154)$$

$$\mathcal{A}(\xi_i) = \mathcal{A}(\nu_i) \quad (155)$$

## 8 Global R and T from Eigenvalues/matrix

### 8.0.4 Forward

$$\Lambda = \text{diag}(e^{-\nu_i x}) \quad (156)$$

$$\mathbf{a} = \mathbf{X}_+ \Lambda \quad (157)$$

$$\mathbf{b} = \mathbf{a} \mathbf{X}_-^{-1} \quad (158)$$

$$\mathbf{c} = \mathbf{X}_- - \mathbf{b} \mathbf{a} \quad (159)$$

$$\mathbf{d} = \mathbf{X}_+ \mathbf{c}^{-1} \quad (160)$$

$$\mathbf{e} = \mathbf{X}_- \Lambda \mathbf{c}^{-1} \quad (161)$$

$$\mathbf{R} = \mathbf{e} \mathbf{b} - \mathbf{d} \quad (162)$$

$$\mathbf{T} = \mathbf{e} - \mathbf{d} \mathbf{b} \quad (163)$$

### 8.0.5 Tangent linear

$$\Lambda = \text{diag}(e^{-\nu_i x}) \quad (164)$$

$$\mathbf{f} = \mathcal{L}(\mathbf{a}) = \mathcal{L}(\mathbf{X}_+) \Lambda + \mathbf{X}_+ \mathcal{L}(\Lambda) \quad (165)$$

$$\mathbf{g} = \mathcal{L}(\mathbf{b}) = [\mathbf{f} - \mathbf{b} \mathcal{L}(\mathbf{X}_-)] \mathbf{X}_-^{-1} \quad (166)$$

$$\mathbf{h} = \mathcal{L}(\mathbf{c}) = \mathcal{L}(\mathbf{X}_-) - \mathbf{g} \mathbf{a} - \mathbf{b} \mathbf{f} \quad (167)$$

$$\mathbf{p} = \mathcal{L}(\mathbf{d}) = [\mathcal{L}(\mathbf{X}_+) - \mathbf{d} \mathbf{h}] \mathbf{c}^{-1} \quad (168)$$

$$\mathbf{q} = \mathcal{L}(\mathbf{e}) = [\mathcal{L}(\mathbf{X}_-) \Lambda + \mathbf{X}_- \mathcal{L}(\Lambda) - \mathbf{e} \mathbf{h}] \mathbf{c}^{-1} \quad (169)$$

$$\mathcal{L}(\mathbf{R}) = \mathbf{q} \mathbf{b} + \mathbf{e} \mathbf{g} - \mathbf{p} \quad (170)$$

$$\mathcal{L}(\mathbf{T}) = \mathbf{q} - \mathbf{p} \mathbf{b} - \mathbf{d} \mathbf{g} \quad (171)$$

### 8.0.6 Adjoint of tangent linear

$$\mathcal{A}(\mathbf{q}) = \mathcal{A}(\mathbf{T}) \quad (172)$$

$$\mathcal{A}(\mathbf{p}) = -\mathcal{A}(\mathbf{T})\mathbf{b}^T \quad (173)$$

$$\mathcal{A}(\mathbf{g}) = -\mathbf{d}^T \mathcal{A}(\mathbf{T}) \quad (174)$$

$$\mathcal{A}(\mathbf{q}) = \mathcal{A}(\mathbf{q}) + \mathcal{A}(\mathbf{R})\mathbf{b}^T \quad (175)$$

$$\mathcal{A}(\mathbf{g}) = \mathcal{A}(\mathbf{g}) + \mathbf{e}^T \mathcal{A}(\mathbf{R}) \quad (176)$$

$$\mathcal{A}(\mathbf{p}) = \mathcal{A}(\mathbf{p}) - \mathcal{A}(\mathbf{R}) \quad (177)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{q})\mathbf{c}^{-T} \quad (178)$$

$$\mathcal{A}(\mathbf{X}_-) = \mathbf{t}\mathbf{\Lambda}^T \quad (179)$$

$$\mathcal{A}(\mathbf{\Lambda}) = \mathbf{X}_-^T \mathbf{t} \quad (180)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{p})\mathbf{c}^{-T} \quad (181)$$

$$\mathcal{A}(\mathbf{X}_+) = \mathbf{t} \quad (182)$$

$$\mathcal{A}(\mathbf{h}) = \mathcal{A}(\mathbf{h}) - \mathbf{d}^T \mathbf{t} \quad (183)$$

$$\mathcal{A}(\mathbf{X}_-) = \mathcal{A}(\mathbf{X}_-) + \mathcal{A}(\mathbf{h}) \quad (184)$$

$$\mathcal{A}(\mathbf{g}) = \mathcal{A}(\mathbf{g}) - \mathcal{A}(\mathbf{h})\mathbf{a}^T \quad (185)$$

$$\mathcal{A}(\mathbf{f}) = -\mathbf{b}^T \mathcal{A}(\mathbf{h}) \quad (186)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{g})\mathbf{X}_-^{-T} \quad (187)$$

$$\mathcal{A}(\mathbf{f}) = \mathcal{A}(\mathbf{f}) + \mathbf{t} \quad (188)$$

$$\mathcal{A}(\mathbf{X}_-) = \mathcal{A}(\mathbf{X}_-) - \mathbf{b}^T \mathbf{t} \quad (189)$$

$$\mathcal{A}(\mathbf{X}_+) = \mathcal{A}(\mathbf{X}_+) + \mathcal{A}(\mathbf{f})\mathbf{\Lambda}^T \quad (190)$$

$$\mathcal{A}(\mathbf{\Lambda}) = \mathcal{A}(\mathbf{\Lambda}) + \mathbf{X}_+^T \mathcal{A}(\mathbf{f}) \quad (191)$$

## 9 Pade approximation

### 9.1 Forward

### 9.2 Tangent linear

### 9.3 Adjoint of tangent linear

## 10 Solar source

### 10.1 Local solar source, classical, full order

#### 10.1.1 Forward

$$\mathbf{B} = \lambda \mathbf{E} - \mathbf{A} \quad (192)$$

$$\mathbf{C}^\mp = \frac{F_0}{4\pi} \mathbf{M} \quad (193)$$

$$\mathbf{D}^\mp = \mathbf{C}^\mp \mathbf{P}_\circ^\mp \quad (194)$$

$$\mathbf{F}^\pm = \mathbf{B}^{-1} \omega \mathbf{D}^\mp \quad (195)$$

#### 10.1.2 Tangent linear

$$\mathcal{L}(\mathbf{F}^\pm) = \mathbf{B}^{-1} [-\mathcal{L}(\mathbf{B})\mathbf{F}^\pm + \mathcal{L}(\omega)\mathbf{D}^\mp + \omega \mathbf{C}^\mp \mathcal{L}(\mathbf{P}_\circ^\mp)] \quad (196)$$

#### 10.1.3 Adjoint of tangent linear

### 10.2 Local solar source, classical, reduced order

#### 10.2.1 Forward

$$\mathbf{a} = \frac{F_0 \omega}{4\pi} \mathbf{M}^{-1} \quad (197)$$

$$\mathbf{b} = \mathbf{a} \mathbf{P}_\circ^+ \quad (198)$$

$$\mathbf{c} = \mathbf{a} \mathbf{P}_\circ^- \quad (199)$$

$$\mathbf{d} = \mathbf{b} + \mathbf{c} \quad (200)$$

$$\mathbf{e} = \mathbf{b} - \mathbf{c} \quad (201)$$

$$\mathbf{f} = (\mathbf{\Gamma} - \lambda^2 \mathbf{E})^{-1} \quad (202)$$

$$\mathbf{g} = [-(\mathbf{t} - \mathbf{r})\mathbf{e} - \lambda \mathbf{d}] \quad (203)$$

$$\mathbf{p} = \mathbf{f}\mathbf{g} \quad (204)$$

$$\mathbf{h} = (\mathbf{t} + \mathbf{r})\mathbf{p} + \mathbf{e} \quad (205)$$

$$\mathbf{F}^+ = \frac{1}{2} \left( \frac{1}{\lambda} \mathbf{h} + \mathbf{p} \right) \quad (206)$$

$$\mathbf{F}^- = \mathbf{F}^+ - \mathbf{p} \quad (207)$$

### 10.2.2 Tangent linear

$$\mathcal{L}(\mathbf{a}) = \frac{F_0 \mathcal{L}(\omega)}{4\pi} \mathbf{M}^{-1} \quad (208)$$

$$\mathcal{L}(\mathbf{b}) = \mathcal{L}(\mathbf{a})\mathbf{P}_{\circ}^+ + \mathbf{a}\mathcal{L}(\mathbf{P}_{\circ}^+) \quad (209)$$

$$\mathcal{L}(\mathbf{c}) = \mathcal{L}(\mathbf{a})\mathbf{P}_{\circ}^- + \mathbf{a}\mathcal{L}(\mathbf{P}_{\circ}^-) \quad (210)$$

$$\mathcal{L}(\mathbf{d}) = \mathcal{L}(\mathbf{b}) + \mathcal{L}(\mathbf{c}) \quad (211)$$

$$\mathcal{L}(\mathbf{e}) = \mathcal{L}(\mathbf{b}) - \mathcal{L}(\mathbf{c}) \quad (212)$$

$$\mathcal{L}(\mathbf{p}) = \mathbf{f} \{ - [\mathcal{L}(\mathbf{\Gamma}) - 2\mathcal{L}(\lambda)\lambda\mathbf{E}] \mathbf{p} - [\mathcal{L}(\mathbf{t}) - \mathcal{L}(\mathbf{r})] \mathbf{e} - (\mathbf{t} - \mathbf{r})\mathcal{L}(\mathbf{e}) - \mathcal{L}(\lambda)\mathbf{d} - \lambda\mathcal{L}(\mathbf{d}) \} \quad (213)$$

$$\mathcal{L}(\mathbf{h}) = [\mathcal{L}(\mathbf{t}) + \mathcal{L}(\mathbf{r})] \mathbf{p} + (\mathbf{t} + \mathbf{r})\mathcal{L}(\mathbf{p}) + \mathcal{L}(\mathbf{e}) \quad (214)$$

$$\mathcal{L}(\mathbf{F}^+) = \frac{1}{2} \left[ -\frac{\mathcal{L}(\lambda)}{\lambda^2} \mathbf{h} + \frac{1}{\lambda} \mathcal{L}(\mathbf{h}) + \mathcal{L}(\mathbf{p}) \right] \quad (215)$$

$$\mathcal{L}(\mathbf{F}^-) = \mathcal{L}(\mathbf{F}^+) - \mathcal{L}(\mathbf{p}) \quad (216)$$

### 10.2.3 Adjoint of tangent linear

$$\mathcal{A}(\mathbf{F}^+) = \mathcal{A}(\mathbf{F}^+) + \mathcal{A}(\mathbf{F}^-) \quad (217)$$

$$\mathcal{A}(\mathbf{p}) = -\mathcal{A}(\mathbf{F}^-) \quad (218)$$

$$\mathcal{A}(\lambda) = -\frac{1}{2\lambda^2} \mathbf{h}^T \mathcal{A}(\mathbf{F}^+) \quad (219)$$

$$\mathcal{A}(\mathbf{h}) = \frac{1}{2\lambda} \mathcal{A}(\mathbf{F}^+) \quad (220)$$

$$\mathcal{A}(\mathbf{p}) = \mathcal{A}(\mathbf{p}) + \frac{1}{2}\mathcal{A}(\mathbf{F}^+) \quad (221)$$

$$\mathcal{A}(\mathbf{t} + \mathbf{r}) = \mathcal{A}(\mathbf{h})\mathbf{p}^T \quad (222)$$

$$\mathcal{A}(\mathbf{p}) = \mathcal{A}(\mathbf{p}) + (\mathbf{t} + \mathbf{r})^T \mathcal{A}(\mathbf{h}) \quad (223)$$

$$\mathcal{A}(\mathbf{e}) = \mathcal{A}(\mathbf{h}) \quad (224)$$

$$\mathbf{t} = \mathbf{f}^T \mathcal{A}(\mathbf{p}) \quad (225)$$

$$\mathbf{t}_2 = -\mathbf{t}\mathbf{p}^T \quad (226)$$

$$\mathcal{A}(\mathbf{\Gamma}) = \mathbf{t}_2 \quad (227)$$

$$\mathcal{A}(\lambda) = \mathcal{A}(\lambda) - 2\lambda\mathbf{t}_2 \quad (228)$$

$$\mathcal{A}(\mathbf{t} + \mathbf{r}) = \mathcal{A}(\mathbf{t} + \mathbf{r}) - \mathbf{t}\mathbf{e}^T \quad (229)$$

$$\mathcal{A}(\mathbf{e}) = \mathcal{A}(\mathbf{e}) - (\mathbf{t} + \mathbf{r})^T \mathbf{t} \quad (230)$$

$$\mathcal{A}(\lambda) = \mathcal{A}(\lambda) - \mathbf{t}\mathbf{d}^T \quad (231)$$

$$\mathcal{A}(\mathbf{d}) = \lambda\mathbf{t} \quad (232)$$

$$\mathcal{A}(\mathbf{b}) = \mathcal{A}(\mathbf{e}) \quad (233)$$

$$\mathcal{A}(\mathbf{c}) = -\mathcal{A}(\mathbf{e}) \quad (234)$$

$$\mathcal{A}(\mathbf{b}) = \mathcal{A}(\mathbf{b}) + \mathcal{A}(\mathbf{d}) \quad (235)$$

$$\mathcal{A}(\mathbf{c}) = \mathcal{A}(\mathbf{c}) + \mathcal{A}(\mathbf{d}) \quad (236)$$

$$\mathcal{A}(\mathbf{a}) = \mathcal{A}(\mathbf{c})(\mathbf{P}_\circ^-)^T \quad (237)$$

$$\mathcal{A}(\mathbf{P}_\circ^-) = \mathbf{a}^T \mathcal{A}(\mathbf{c}) \quad (238)$$

$$\mathcal{A}(\mathbf{a}) = \mathcal{A}(\mathbf{a}) + \mathcal{A}(\mathbf{b})(\mathbf{P}_\circ^+)^T \quad (239)$$



$$\mathcal{A}(\mathbf{P}_\circ^+) = \mathbf{a}^T \mathcal{A}(\mathbf{b}) \quad (240)$$

$$\mathcal{A}(\omega) = \frac{F_0}{4\pi} \sum_i^n (\mathbf{M}^{-1} \mathcal{A}(\mathbf{a}))_i \quad (241)$$

### 10.3 Local solar source, Green's function

#### 10.3.1 Forward

$$a = \frac{F_0}{4\pi} \quad (242)$$

$$b_i^-(v) = \frac{e^{-v\nu_i} - e^{-v\lambda}}{\lambda - \nu_i} \quad (243)$$

$$b_i^+(v) = \frac{e^{-v\lambda} - e^{-x\lambda} e^{-(x-v)\nu_i}}{\lambda + \nu_i} \quad (244)$$

$$c_i = \mu_j w_j \quad (245)$$

$$d_i = \sum_{j=1}^N c_j [X_{+,ji} X_{+,ji} - X_{-,ji} X_{-,ji}] \quad (246)$$

$$e_i = \frac{a\omega}{d_i} \quad (247)$$

$$f_i^-(v) = e_i b_i^-(v) \quad (248)$$

$$f_i^+(v) = e_i b_i^+(v) \quad (249)$$

$$g_i = \sum_{j=1}^N w_j (P_j^+ X_{-,ji} - P_j^- X_{+,ji}) \quad (250)$$

$$h_i = \sum_{j=1}^N w_j (P_j^+ X_{+,ji} - P_j^- X_{-,ji}) \quad (251)$$

$$q_i(v) = f_i^-(v) g_i \quad (252)$$

$$r_i(v) = f_i^+(v) h_i \quad (253)$$

$$\mathbf{F}^+(0) = \mathbf{X}_- \mathbf{r}(0) \quad (254)$$

$$\mathbf{F}^+(x) = \mathbf{X}_+ \mathbf{q}(x) \quad (255)$$

$$\mathbf{F}^-(0) = -\mathbf{X}_+ \mathbf{r}(0) \quad (256)$$

$$\mathbf{F}^-(x) = -\mathbf{X}_- \mathbf{q}(x) \quad (257)$$

### 10.3.2 Tangent linear

$$\mathcal{L} [b_i^-(v)] = \frac{[-\mathcal{L}(v)\nu_i - v\mathcal{L}(\nu_i)] e^{-v\nu_i} - [-\mathcal{L}(v)\lambda - v\mathcal{L}(\lambda)] e^{-v\lambda} - b_i^-(v) [\mathcal{L}(\lambda) - \mathcal{L}(\nu_i)]}{\lambda - \nu_i} \quad (258)$$

$$\mathcal{L} [b_i^+(v)] = \frac{[-\mathcal{L}(v)\lambda - v\mathcal{L}(\lambda)] e^{-v\lambda} - [-\mathcal{L}(x)\lambda - x\mathcal{L}(\lambda)] e^{-x\lambda} e^{-(x-v)\nu_i} - e^{-x\lambda} \{-[\mathcal{L}(x) - \mathcal{L}(v)] \nu_i - (x-v)\mathcal{L}(\nu_i)\} e^{-(x-v)\nu_i} - b_i^+(v) [\mathcal{L}(\lambda) + \mathcal{L}(\nu_i)]}{\lambda + \nu_i}$$

$$\mathcal{L}(d_i) = \sum_{j=1}^N c_j 2 [\mathcal{L}(X_{+,ji}) X_{+,ji} - \mathcal{L}(X_{-,ji}) X_{-,ji}] \quad (260)$$

$$\mathcal{L}(e_i) = \frac{a\mathcal{L}(\omega) - e_i \mathcal{L}(d_i)}{d_i} \quad (261)$$

$$\mathcal{L} [f_i^-(v)] = \mathcal{L}(e_i) b_i^-(v) + e_i \mathcal{L} [b_i^-(v)] \quad (262)$$

$$\mathcal{L} [f_i^+(v)] = \mathcal{L}(e_i) b_i^+(v) + e_i \mathcal{L} [b_i^+(v)] \quad (263)$$

$$\mathcal{L}(g_i) = \sum_{j=1}^N w_j \left[ \mathcal{L}(P_j^+) X_{-,ji} + P_j^+ \mathcal{L}(X_{-,ji}) - \mathcal{L}(P_j^-) X_{+,ji} - P_j^- \mathcal{L}(X_{+,ji}) \right] \quad (264)$$

$$\mathcal{L}(h_i) = \sum_{j=1}^N w_j \left[ \mathcal{L}(P_j^+) X_{+,ji} + P_j^+ \mathcal{L}(X_{+,ji}) - \mathcal{L}(P_j^-) X_{-,ji} - P_j^- \mathcal{L}(X_{-,ji}) \right] \quad (265)$$

$$\mathcal{L} [q_i(v)] = \mathcal{L} [d_i^-(v)] g_i + d_i^-(v) \mathcal{L}(g_i) \quad (266)$$

$$\mathcal{L} [r_i(v)] = \mathcal{L} [d_i^+(v)] h_i + d_i^+(v) \mathcal{L}(h_i) \quad (267)$$

$$\mathcal{L} [\mathbf{F}^+(0)] = \mathcal{L}(\mathbf{X}_-) \mathbf{r}(0) + \mathbf{X}_- \mathcal{L} [\mathbf{r}(0)] \quad (268)$$

$$\mathcal{L} [\mathbf{F}^+(x)] = \mathcal{L}(\mathbf{X}_+) \mathbf{q}(x) + \mathbf{X}_+ \mathcal{L} [\mathbf{q}(x)] \quad (269)$$

$$\mathcal{L} [\mathbf{F}^-(0)] = -\mathcal{L}(\mathbf{X}_+) \mathbf{r}(0) - \mathbf{X}_+ \mathcal{L} [\mathbf{r}(0)] \quad (270)$$

$$\mathcal{L} [\mathbf{F}^-(x)] = -\mathcal{L}(\mathbf{X}_-) \mathbf{q}(x) - \mathbf{X}_- \mathcal{L} [\mathbf{q}(x)] \quad (271)$$

### 10.3.3 Adjoint of tangent linear

## 10.4 Global solar source

### 10.4.1 Forward

$$\mathbf{S}^+ = \mathbf{F}^+ - \mathbf{T}^+ \mathbf{F}^+ \mathcal{X}_b - \mathbf{R}^- \mathbf{F}^- \quad (272)$$

$$\mathbf{S}^- = \mathbf{F}^- \mathcal{X}_b - \mathbf{T}^- \mathbf{F}^- - \mathbf{R}^+ \mathbf{F}^+ \mathcal{X}_b \quad (273)$$

### 10.4.2 Tangent linear

$$\mathcal{L}(\mathcal{X}_b) = [-\mathcal{L}(x)\lambda] \mathcal{X}_b \quad (274)$$

$$\mathbf{A} = \mathcal{L}(\mathbf{F}^+) \mathcal{X}_b + \mathbf{F}^+ \mathcal{L}(\mathcal{X}_b) \quad (275)$$

$$\mathcal{L}(\mathbf{S}^+) = \mathcal{L}(\mathbf{F}^+) - \mathcal{L}(\mathbf{T}^+) \mathbf{F}^+ \mathcal{X}_b - \mathbf{T}^+ \mathbf{A} - \mathcal{L}(\mathbf{R}^-) \mathbf{F}^- - \mathbf{R}^- \mathcal{L}(\mathbf{F}^-) \quad (276)$$

$$\mathcal{L}(\mathbf{S}^-) = \mathcal{L}(\mathbf{F}^-) \mathcal{X}_b + \mathbf{F}^- \mathcal{L}(\mathcal{X}_b) - \mathcal{L}(\mathbf{T}^-) \mathbf{F}^- - \mathbf{T}^- \mathcal{L}(\mathbf{F}^-) - \mathcal{L}(\mathbf{R}^+) \mathbf{F}^+ \mathcal{X}_b - \mathbf{R}^+ \mathbf{A} \quad (277)$$

### 10.4.3 Adjoint of tangent linear

$$\mathcal{A}(\mathbf{F}^-) = \mathcal{A}(\mathbf{S}^-) \mathcal{X}_b \quad (278)$$

$$\mathcal{A}(t) = (\mathbf{F}^-)^T \mathcal{A}(\mathbf{S}^-) \quad (279)$$

$$\mathcal{A}(\mathbf{T}^-) = -\mathcal{A}(\mathbf{S}^-) (\mathbf{F}^-)^T \quad (280)$$

$$\mathcal{A}(\mathbf{F}^-) = \mathcal{A}(\mathbf{F}^-) - (\mathbf{T}^-)^T \mathcal{A}(\mathbf{S}^-) \quad (281)$$

$$\mathcal{A}(\mathbf{R}^+) = -\mathcal{A}(\mathbf{S}^-) (\mathbf{F}^+)^T \mathcal{X}_b \quad (282)$$

$$\mathcal{A}(\mathbf{A}) = -(\mathbf{R}^+)^T \mathcal{A}(\mathbf{S}^-) \quad (283)$$

$$\mathcal{A}(\mathbf{F}^+) = \mathcal{A}(\mathbf{S}^+) \quad (284)$$

$$\mathcal{A}(\mathbf{W}^+) = -\mathcal{A}(\mathbf{S}^+) (\mathbf{F}^+)^T \mathcal{X}_b \quad (285)$$

$$\mathcal{A}(\mathbf{A}) = \mathcal{A}(\mathbf{A}) - (\mathbf{T}^+)^T \mathcal{A}(\mathbf{S}^+) \quad (286)$$

$$\mathcal{A}(\mathbf{R}^-) = -\mathcal{A}(\mathbf{S}^+) (\mathbf{F}^-)^T \quad (287)$$

$$\mathcal{A}(\mathbf{F}^-) = \mathcal{A}(\mathbf{F}^-) - (\mathbf{R}^-)^T \mathcal{A}(\mathbf{S}^+) \quad (288)$$

$$\mathcal{A}(\mathbf{F}^+) = \mathcal{A}(\mathbf{F}^+) + \mathcal{A}(\mathbf{A})\mathcal{X}_b \quad (289)$$

$$\mathcal{A}(\mathcal{X}_b) = \mathcal{A}(\mathcal{X}_b) + (\mathbf{F}^+)^T \mathcal{A}(\mathbf{A}) \quad (290)$$

## 10.5 Scale global solar source

### 10.5.1 Forward

$$\mathbf{S}^{+'} = \mathcal{T}_{b,l} \mathbf{S}^+ \quad (291)$$

$$\mathbf{S}^{-'} = \mathcal{T}_{b,l} \mathbf{S}^- \quad (292)$$

### 10.5.2 Tangent linear

$$\mathcal{L}(\mathbf{S}^{+'}) = \mathcal{L}(\mathcal{T}_{b,l})\mathbf{S}^+ + \mathcal{T}_{b,l}\mathcal{L}(\mathbf{S}^+) \quad (293)$$

$$\mathcal{L}(\mathbf{S}^{-'}) = \mathcal{L}(\mathcal{T}_{b,l})\mathbf{S}^- + \mathcal{T}_{b,l}\mathcal{L}(\mathbf{S}^-) \quad (294)$$

### 10.5.3 Adjoint of tangent linear

$$\mathcal{A}(\mathcal{T}_{b,l}) = (\mathbf{S}^+)^T \mathcal{A}(\mathbf{S}^{+'}) \quad (295)$$

$$\mathcal{A}(\mathbf{S}^+) = \mathcal{T}_{b,l} \mathcal{A}(\mathbf{S}^{+'}) \quad (296)$$

$$\mathcal{A}(\mathcal{T}_{b,l}) = \mathcal{A}(\mathcal{T}_{b,l}) + (\mathbf{S}^-)^T \mathcal{A}(\mathbf{S}^{-'}) \quad (297)$$

$$\mathcal{A}(\mathbf{S}^-) = \mathcal{T}_{b,l} \mathcal{A}(\mathbf{S}^{-'}) \quad (298)$$

## 11 Thermal source

### 11.1 Local thermal source

#### 11.1.1 Forward

$$\mathbf{a} = \mathbf{A}^{-1} \begin{bmatrix} +1/\mu_0 \\ \vdots \\ +1/\mu_N \\ -1/\mu_0 \\ \vdots \\ -1/\mu_N \end{bmatrix} \quad (299)$$

$$\mathbf{b} = (1 - \omega)\mathbf{a} \quad (300)$$

$$\mathbf{c} = \mathbf{A}^{-1}\mathbf{b} \quad (301)$$

$$a = (b_0 - b_1)/x \quad (302)$$

$$\mathbf{F0}^+ = b_0\mathbf{b}^+ - a\mathbf{c}^+ \quad (303)$$

$$\mathbf{F0}^- = b_0\mathbf{b}^- - a\mathbf{c}^- \quad (304)$$

$$\mathbf{F1}^+ = b_1\mathbf{b}^+ - a\mathbf{c}^+ \quad (305)$$

$$\mathbf{F1}^- = b_1\mathbf{b}^- - a\mathbf{c}^- \quad (306)$$

### 11.1.2 Tangent linear

$$\mathcal{L}(\mathbf{a}) = -\mathbf{A}^{-1}\mathcal{L}(\mathbf{A})\mathbf{a} \quad (307)$$

$$\mathcal{L}(\mathbf{b}) = -\mathcal{L}(\omega)\mathbf{a} + (1 - \omega)\mathcal{L}(\mathbf{a}) \quad (308)$$

$$\mathcal{L}(\mathbf{c}) = \mathbf{A}^{-1}[-\mathcal{L}(\mathbf{A})\mathbf{c} + \mathcal{L}(\mathbf{b})] \quad (309)$$

$$\mathcal{L}(a) = \frac{[\mathcal{L}(b_0) - \mathcal{L}(b_1) - a\mathcal{L}(x)]}{x} \quad (310)$$

$$\mathcal{L}(\mathbf{F0}^+) = \mathcal{L}(b_0)\mathbf{b}^+ + b_0\mathcal{L}(\mathbf{b}^+) - \mathcal{L}(a)\mathbf{c}^+ - a\mathcal{L}(\mathbf{c}^+) \quad (311)$$

$$\mathcal{L}(\mathbf{F0}^-) = \mathcal{L}(b_0)\mathbf{b}^- + b_0\mathcal{L}(\mathbf{b}^-) - \mathcal{L}(a)\mathbf{c}^- - a\mathcal{L}(\mathbf{c}^-) \quad (312)$$

$$\mathcal{L}(\mathbf{F1}^+) = \mathcal{L}(b_1)\mathbf{b}^+ + b_1\mathcal{L}(\mathbf{b}^+) - \mathcal{L}(a)\mathbf{c}^+ - a\mathcal{L}(\mathbf{c}^+) \quad (313)$$

$$\mathcal{L}(\mathbf{F1}^-) = \mathcal{L}(b_1)\mathbf{b}^- + b_1\mathcal{L}(\mathbf{b}^-) - \mathcal{L}(a)\mathbf{c}^- - a\mathcal{L}(\mathbf{c}^-) \quad (314)$$

### 11.1.3 Adjoint of tangent linear

## 11.2 Global thermal source

### 11.2.1 Forward

$$\mathbf{S1}^+ = \mathbf{F0}^+ - \mathbf{T}^+\mathbf{F1}^+ - \mathbf{R}^-\mathbf{F0}^- \quad (315)$$

$$\mathbf{S1}^- = \mathbf{F1}^- - \mathbf{R}^+\mathbf{F1}^+ - \mathbf{T}^-\mathbf{F0}^- \quad (316)$$

### 11.2.2 Tangent linear

$$\mathbf{Sl}^+ = \mathcal{L}(\mathbf{F0}^+) - \mathcal{L}(\mathbf{T}^+)\mathbf{F1}^+ - \mathbf{T}^+\mathcal{L}(\mathbf{F1}^+) - \mathcal{L}(\mathbf{R}^-)\mathbf{F0}^- - \mathbf{R}^-\mathcal{L}(\mathbf{F0}^-) \quad (317)$$

$$\mathbf{Sl}^- = \mathcal{L}(\mathbf{F1}^-) - \mathcal{L}(\mathbf{R}^+)\mathbf{F1}^+ - \mathbf{R}^+\mathcal{L}(\mathbf{F1}^+) - \mathcal{L}(\mathbf{T}^-)\mathbf{F0}^- - \mathbf{T}^-\mathcal{L}(\mathbf{F0}^-) \quad (318)$$

### 11.2.3 Adjoint of tangent linear

## 12 Adding

$$\mathcal{X}_{12} = e^{-x_{12}\lambda_{12}} \quad (319)$$

### 12.1 Upward ( $\mathbf{R}_{13}$ , $\mathbf{T}_{31}$ , $\mathbf{S}_{31}$ )

#### 12.1.1 Forward

$$\mathbf{P}_{31} = (\mathbf{E} - \mathbf{R}_{23}\mathbf{R}_{21})^{-1} \quad (320)$$

$$\mathbf{A}_{31} = \mathbf{T}_{21}\mathbf{P}_{31} \quad (321)$$

$$\mathbf{B}_{13} = \mathbf{R}_{23}\mathbf{T}_{12} \quad (322)$$

$$\mathbf{C}_{31} = \mathbf{S}_{32}\mathcal{X}_{12} + \mathbf{R}_{23}\mathbf{S}_{12} \quad (323)$$

$$\mathbf{S}_{31} = \mathbf{S}_{21} + \mathbf{A}_{31}\mathbf{C}_{31} \quad (324)$$

$$\mathbf{a}_{31} = \mathbf{A}_{31}(\mathbf{R}_{23}\mathbf{a}_{12} + \mathbf{a}_{32}) + \mathbf{a}_{21} \quad (325)$$

$$\mathbf{Sl}_{31} = \mathbf{A}_{31}(\mathbf{R}_{23}\mathbf{Sl}_{12} + \mathbf{Sl}_{32} + \mathbf{a}_{31}f) + \mathbf{Sl}_{21} \quad (326)$$

$$\mathbf{R}_{13} = \mathbf{R}_{12} + \mathbf{A}_{31}\mathbf{B}_{13} \quad (327)$$

$$\mathbf{T}_{31} = \mathbf{A}_{31}\mathbf{T}_{32} \quad (328)$$

#### 12.1.2 Tangent linear

$$\mathcal{L}(\mathcal{X}_{12}) = [-\mathcal{L}(\tau_{12})\lambda_{12}]\mathcal{X}_{12} \quad (329)$$

##### 12.1.2.1 unlinearized + particular linearized

$$\mathcal{L}(\mathbf{S}_{31}) = \mathbf{A}_{31}\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} \quad (330)$$

##### 12.1.2.2 particular linearized + unlinearized

$$\mathcal{L}(\mathbf{S}_{31}) = \mathcal{L}(\mathbf{S}_{21}) + \mathbf{A}_{31}\mathbf{R}_{23}\mathcal{L}(\mathbf{S}_{12}) \quad (331)$$

**12.1.2.3 particular linearized + particular linearized**

$$\mathcal{L}(\mathbf{S}_{31}) = \mathcal{L}(\mathbf{S}_{21}) + \mathbf{A}_{31}(\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} + \mathbf{R}_{23}\mathcal{L}(\mathbf{S}_{12})) \quad (332)$$

**12.1.2.4 unlinearized + homogeneous linearized**

$$\mathbf{D}_{31} = \mathbf{A}_{31}\mathcal{L}(\mathbf{R}_{23}) \quad (333)$$

$$\mathbf{E}_{31} = \mathbf{D}_{31}\mathbf{R}_{21}\mathbf{P}_{31} \quad (334)$$

$$\mathcal{L}(\mathbf{S}_{31}) = \mathbf{E}_{31}\mathbf{C}_{31} + \mathbf{A}_{31}(\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} + \mathcal{L}(\mathbf{R}_{23})\mathbf{S}_{12}) \quad (335)$$

$$\mathcal{L}(\mathbf{R}_{13}) = \mathbf{E}_{31}\mathbf{B}_{13} + \mathbf{D}_{31}\mathbf{T}_{12} \quad (336)$$

$$\mathcal{L}(\mathbf{T}_{31}) = \mathbf{E}_{31}\mathbf{T}_{32} + \mathbf{A}_{31}\mathcal{L}(\mathbf{T}_{32}) \quad (337)$$

**12.1.2.5 homogeneous linearized + unlinearized**

$$\mathbf{D}_{31} = \mathbf{A}_{31}\mathbf{R}_{23} \quad (338)$$

$$\mathbf{E}_{31} = [\mathcal{L}(\mathbf{T}_{21}) + \mathbf{D}_{31}\mathcal{L}(\mathbf{R}_{21})]\mathbf{P}_{31} \quad (339)$$

$$\mathcal{L}(\mathbf{S}_{31}) = \mathcal{L}(\mathbf{S}_{21}) + \mathbf{E}_{31}\mathbf{C}_{31} + \mathbf{A}_{31}(\mathbf{S}_{32}\mathcal{L}(\mathcal{X}_{12}) + \mathbf{R}_{23}\mathcal{L}(\mathbf{S}_{12})) \quad (340)$$

$$\mathcal{L}(\mathbf{R}_{13}) = \mathcal{L}(\mathbf{R}_{12}) + \mathbf{E}_{31}\mathbf{B}_{13} + \mathbf{D}_{31}\mathcal{L}(\mathbf{T}_{12}) \quad (341)$$

$$\mathcal{L}(\mathbf{T}_{31}) = \mathbf{E}_{31}\mathbf{T}_{32} \quad (342)$$

**12.1.2.6 particular linearized + homogeneous linearized**

$$\mathbf{D}_{31} = \mathbf{A}_{31}\mathcal{L}(\mathbf{R}_{23}) \quad (343)$$

$$\mathbf{E}_{31} = \mathbf{D}_{31}\mathbf{R}_{21}\mathbf{P}_{31} \quad (344)$$

$$\mathcal{L}(\mathbf{S}_{31}) = \mathcal{L}(\mathbf{S}_{21}) + \mathbf{E}_{31}\mathbf{C}_{31} + \mathbf{A}_{31}(\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} + \mathcal{L}(\mathbf{R}_{23})\mathbf{S}_{12} + \mathbf{R}_{23}\mathcal{L}(\mathbf{S}_{12})) \quad (345)$$

$$\mathcal{L}(\mathbf{R}_{13}) = \mathbf{E}_{31}\mathbf{B}_{13} + \mathbf{D}_{31}\mathbf{T}_{12} \quad (346)$$

$$\mathcal{L}(\mathbf{T}_{31}) = \mathbf{E}_{31}\mathbf{T}_{32} + \mathbf{A}_{31}\mathcal{L}(\mathbf{T}_{32}) \quad (347)$$

### 12.1.2.7 homogeneous linearized + particular linearized

$$\mathbf{D}_{31} = \mathbf{A}_{31} \mathbf{R}_{23} \quad (348)$$

$$\mathbf{E}_{31} = (\mathcal{L}(\mathbf{T}_{21}) + \mathbf{D}_{31} \mathcal{L}(\mathbf{R}_{21})) \mathbf{P}_{31} \quad (349)$$

$$\mathcal{L}(\mathbf{S}_{31}) = \mathcal{L}(\mathbf{S}_{21}) + \mathbf{E}_{31} \mathbf{C}_{31} + \mathbf{A}_{31} (\mathcal{L}(\mathbf{S}_{32}) \mathcal{X}_{12} + \mathbf{S}_{32} \mathcal{L}(\mathcal{X}_{12}) + \mathbf{R}_{23} \mathcal{L}(\mathbf{S}_{12})) \quad (350)$$

$$\mathcal{L}(\mathbf{R}_{13}) = \mathcal{L}(\mathbf{R}_{12}) + \mathbf{E}_{31} \mathbf{B}_{13} + \mathbf{D}_{31} \mathcal{L}(\mathbf{T}_{12}) \quad (351)$$

$$\mathcal{L}(\mathbf{T}_{31}) = \mathbf{E}_{31} \mathbf{T}_{32} \quad (352)$$

### 12.1.2.8 homogeneous linearized + homogeneous linearized

$$\mathbf{D}_{31} = [\mathcal{L}(\mathbf{T}_{21}) + \mathbf{A}_{31} (\mathcal{L}(\mathbf{R}_{23}) \mathbf{R}_{21} + \mathbf{R}_{23} \mathcal{L}(\mathbf{R}_{21}))] \mathbf{P}_{31} \quad (353)$$

$$\mathcal{L}(\mathbf{S}_{31}) = \mathcal{L}(\mathbf{S}_{21}) + \mathbf{D}_{31} \mathbf{C}_{31} + \mathbf{A}_{31} (\mathcal{L}(\mathbf{S}_{32}) \mathcal{X}_{12} + \mathbf{S}_{32} \mathcal{L}(\mathcal{X}_{12}) + \mathcal{L}(\mathbf{R}_{23}) \mathbf{S}_{12} + \mathbf{R}_{23} \mathcal{L}(\mathbf{S}_{12})) \quad (354)$$

$$\mathcal{L}(\mathbf{R}_{13}) = \mathcal{L}(\mathbf{R}_{12}) + \mathbf{D}_{31} \mathbf{B}_{13} + \mathbf{A}_{31} (\mathcal{L}(\mathbf{R}_{23}) \mathbf{T}_{12} + \mathbf{R}_{23} \mathcal{L}(\mathbf{T}_{12})) \quad (355)$$

$$\mathcal{L}(\mathbf{T}_{31}) = \mathbf{D}_{31} \mathbf{T}_{32} + \mathbf{A}_{31} \mathcal{L}(\mathbf{T}_{32}) \quad (356)$$

### 12.1.3 Adjoint of tangent linear

#### 12.1.3.1 unlinearized + particular linearized

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \mathcal{X}_{12} \quad (357)$$

#### 12.1.3.2 particular linearized + unlinearized

$$\mathcal{A}(\mathbf{S}_{21}) = \mathcal{A}(\mathbf{S}_{31}) \quad (358)$$

#### 12.1.3.3 particular linearized + particular linearized

$$\mathcal{A}(\mathbf{S}_{21}) = \mathcal{A}(\mathbf{S}_{31}) \quad (359)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \quad (360)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t} \mathcal{X}_{12} \quad (361)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{R}_{23}^T \mathbf{t} \quad (362)$$



#### 12.1.3.4 unlinearized + homogeneous linearized

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{T}_{31})\mathbf{T}_{32}^T \quad (363)$$

$$\mathcal{A}(\mathbf{T}_{32}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{T}_{31}) \quad (364)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{R}_{13})\mathbf{B}_{13}^T \quad (365)$$

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{R}_{13})\mathbf{T}_{12}^T \quad (366)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{S}_{31})\mathbf{C}_{31}^T \quad (367)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \quad (368)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t}\mathcal{X}_{12} \quad (369)$$

$$\mathcal{A}(\mathbf{R}_{32}) = \mathbf{t}\mathbf{S}_{12}^T \quad (370)$$

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{D}_{31}) + \mathcal{A}(\mathbf{E}_{31})\mathbf{P}_{31}^T \mathbf{R}_{21}^T \quad (371)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{D}_{31}) \quad (372)$$

#### 12.1.3.5 homogeneous linearized + unlinearized

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{T}_{31})\mathbf{T}_{32}^T \quad (373)$$

$$\mathcal{A}(\mathbf{R}_{12}) = \mathcal{A}(\mathbf{R}_{13}) \quad (374)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{R}_{13})\mathbf{B}_{13}^T \quad (375)$$

$$\mathcal{A}(\mathbf{T}_{12}) = \mathbf{D}_{31}^T \mathcal{A}(\mathbf{R}_{13}) \quad (376)$$

$$\mathcal{A}(\mathbf{S}_{21}) = \mathcal{A}(\mathbf{S}_{31}) \quad (377)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{S}_{31})\mathbf{C}_{31}^T \quad (378)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \quad (379)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathbf{S}_{32}^T \mathbf{t} \quad (380)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{R}_{23}^T \mathbf{t} \quad (381)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{E}_{31}) \mathbf{P}_{31}^T \quad (382)$$

$$\mathcal{A}(\mathbf{T}_{21}) = \mathbf{t} \quad (383)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathbf{D}_{31}^T \mathbf{t} \quad (384)$$

#### 12.1.3.6 particular linearized + homogeneous linearized

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{T}_{31}) \mathbf{T}_{32}^T \quad (385)$$

$$\mathcal{A}(\mathbf{T}_{32}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{T}_{31}) \quad (386)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{R}_{13}) \mathbf{B}_{13}^T \quad (387)$$

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{R}_{13}) \mathbf{T}_{12}^T \quad (388)$$

$$\mathcal{A}(\mathbf{S}_{21}) = \mathcal{A}(\mathbf{S}_{31}) \quad (389)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{S}_{31}) \mathbf{C}_{31}^T \quad (390)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \quad (391)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t} \mathcal{X}_{12} \quad (392)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{t} \mathbf{S}_{12}^T \quad (393)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{R}_{23}^T \mathbf{t} \quad (394)$$

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{E}_{31}) \mathbf{P}_{31}^T \mathbf{R}_{21}^T \quad (395)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{D}_{31}) \quad (396)$$

### 12.1.3.7 homogeneous linearized + particular linearized

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{T}_{31})\mathbf{T}_{32}^T \quad (397)$$

$$\mathcal{A}(\mathbf{R}_{12}) = \mathcal{A}(\mathbf{R}_{13}) \quad (398)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{R}_{13})\mathbf{B}_{13}^T \quad (399)$$

$$\mathcal{A}(\mathbf{T}_{12}) = \mathbf{D}_{31}^T \mathcal{A}(\mathbf{R}_{13}) \quad (400)$$

$$\mathcal{A}(\mathbf{S}_{21}) = \mathcal{A}(\mathbf{S}_{31}) \quad (401)$$

$$\mathcal{A}(\mathbf{E}_{31}) = \mathcal{A}(\mathbf{E}_{31}) + \mathcal{A}(\mathbf{S}_{31})\mathbf{C}_{31}^T \quad (402)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \quad (403)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t}\mathcal{X}_{12} \quad (404)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathbf{S}_{32}^T \mathbf{t} \quad (405)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{R}_{23}^T \mathbf{t} \quad (406)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{E}_{31})\mathbf{P}_{31}^T \quad (407)$$

$$\mathcal{A}(\mathbf{T}_{21}) = \mathbf{t} \quad (408)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathbf{D}_{31}^T \mathbf{t} \quad (409)$$

### 12.1.3.8 homogeneous linearized + homogeneous linearized

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{T}_{31})\mathbf{T}_{32}^T \quad (410)$$

$$\mathcal{A}(\mathbf{T}_{32}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{T}_{31}) \quad (411)$$

$$\mathcal{A}(\mathbf{R}_{12}) = \mathcal{A}(\mathbf{R}_{13}) \quad (412)$$

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{D}_{31}) + \mathcal{A}(\mathbf{R}_{13})\mathbf{B}_{13}^T \quad (413)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{R}_{13}) \quad (414)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{t}\mathbf{T}_{12}^T \quad (415)$$

$$\mathcal{A}(\mathbf{T}_{12}) = \mathbf{R}_{23}^T \mathbf{t} \quad (416)$$

$$\mathcal{A}(\mathbf{S}_{21}) = \mathcal{A}(\mathbf{S}_{31}) \quad (417)$$

$$\mathcal{A}(\mathbf{D}_{31}) = \mathcal{A}(\mathbf{D}_{31}) + \mathcal{A}(\mathbf{S}_{31})\mathbf{C}_{31}^T \quad (418)$$

$$\mathbf{t} = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{S}_{31}) \quad (419)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t}\mathcal{X}_{12} \quad (420)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathbf{S}_{32}^T \mathbf{t} \quad (421)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{t}\mathbf{S}_{12}^T \quad (422)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{R}_{23}^T \mathbf{t} \quad (423)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{D}_{31})\mathbf{P}_{31}^T \quad (424)$$

$$\mathcal{A}(\mathbf{T}_{21}) = \mathbf{t} \quad (425)$$

$$\mathbf{t}_2 = \mathbf{A}_{31}^T \mathbf{t} \quad (426)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{t}_2 \mathbf{R}_{21}^T \quad (427)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathbf{R}_{23}^T \mathbf{t}_2 \quad (428)$$

## 12.2 Downward: $(\mathbf{R}_{31}, \mathbf{T}_{13}, \mathbf{S}_{13})$

### 12.2.1 Forward

$$\mathbf{P}_{13} = (\mathbf{E} - \mathbf{R}_{21}\mathbf{R}_{23})^{-1} \quad (429)$$

$$\mathbf{A}_{13} = \mathbf{T}_{23}\mathbf{P}_{13} \quad (430)$$

$$\mathbf{B}_{31} = \mathbf{R}_{21}\mathbf{T}_{32} \quad (431)$$

$$\mathbf{C}_{13} = \mathbf{S}_{12} + \mathbf{R}_{21}\mathbf{S}_{32}\mathcal{X}_{12} \quad (432)$$

$$\mathbf{S}_{13} = \mathbf{S}_{23}\mathcal{X}_{12} + \mathbf{A}_{13}\mathbf{C}_{13} \quad (433)$$

$$\mathbf{a}_{13} = \mathbf{A}_{13}(\mathbf{R}_{21}\mathbf{a}_{32} + \mathbf{a}_{12}) + \mathbf{a}_{23} \quad (434)$$

$$\mathbf{Sl}_{13} = \mathbf{A}_{13} [\mathbf{R}_{21}(\mathbf{Sl}_{32} + \mathbf{a}_{32}f) + \mathbf{Sl}_{12}] + \mathbf{Sl}_{23} + \mathbf{a}_{23}f \quad (435)$$

$$\mathbf{R}_{31} = \mathbf{R}_{32} + \mathbf{A}_{13}\mathbf{B}_{31} \quad (436)$$

$$\mathbf{T}_{13} = \mathbf{A}_{13}\mathbf{T}_{12} \quad (437)$$

### 12.2.2 Tangent linear

#### 12.2.2.1 unlinearized + particular linearized

$$\mathcal{L}(\mathbf{S}_{13}) = \mathcal{L}(\mathbf{S}_{23})\mathcal{X}_{12} + \mathbf{A}_{13}\mathbf{R}_{21}\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} \quad (438)$$

#### 12.2.2.2 particular linearized + unlinearized

$$\mathcal{L}(\mathbf{S}_{13}) = \mathbf{A}_{13}\mathcal{L}(\mathbf{S}_{12}) \quad (439)$$

#### 12.2.2.3 particular linearized + particular linearized

$$\mathcal{L}(\mathbf{S}_{13}) = \mathcal{L}(\mathbf{S}_{23})\mathcal{X}_{12} + \mathbf{A}_{13} [\mathcal{L}(\mathbf{S}_{12}) + \mathbf{R}_{21}\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12}] \quad (440)$$

#### 12.2.2.4 unlinearized + homogeneous linearized

$$\mathbf{D}_{13} = \mathbf{A}_{13}\mathbf{R}_{21} \quad (441)$$

$$\mathbf{E}_{13} = (\mathcal{L}(\mathbf{T}_{23}) + \mathbf{D}_{13}\mathcal{L}(\mathbf{R}_{23}))\mathbf{P}_{13} \quad (442)$$

$$\mathcal{L}(\mathbf{S}_{13}) = \mathcal{L}(\mathbf{S}_{23})\mathcal{X}_{12} + \mathbf{E}_{13}\mathbf{C}_{13} + \mathbf{A}_{13}\mathbf{R}_{21}\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} \quad (443)$$

$$\mathcal{L}(\mathbf{R}_{31}) = \mathcal{L}(\mathbf{R}_{32}) + \mathbf{E}_{13}\mathbf{B}_{31} + \mathbf{D}_{13}\mathcal{L}(\mathbf{T}_{32}) \quad (444)$$

$$\mathcal{L}(\mathbf{T}_{13}) = \mathbf{E}_{13}\mathbf{T}_{12} \quad (445)$$

#### 12.2.2.5 homogeneous linearized + unlinearized

$$\mathbf{D}_{13} = \mathbf{A}_{13}\mathcal{L}(\mathbf{R}_{21}) \quad (446)$$

$$\mathbf{E}_{13} = \mathbf{D}_{13}\mathbf{R}_{23}\mathbf{P}_{13} \quad (447)$$

$$\mathcal{L}(\mathbf{S}_{13}) = \mathbf{S}_{23}\mathcal{L}(\mathcal{X}_{12}) + \mathbf{E}_{13}\mathbf{C}_{13} + \mathbf{A}_{13} [\mathcal{L}(\mathbf{S}_{12}) + \mathcal{L}(\mathbf{R}_{21})\mathbf{S}_{32}\mathcal{X}_{12} + \mathbf{R}_{21}\mathbf{S}_{32}\mathcal{L}(\mathcal{X}_{12})] \quad (448)$$

$$\mathcal{L}(\mathbf{R}_{31}) = \mathbf{E}_{13}\mathbf{B}_{31} + \mathbf{D}_{13}\mathbf{T}_{32} \quad (449)$$

$$\mathcal{L}(\mathbf{T}_{13}) = \mathbf{E}_{13}\mathbf{T}_{12} + \mathbf{A}_{13}\mathcal{L}(\mathbf{T}_{12}) \quad (450)$$

#### 12.2.2.6 particular linearized + homogeneous linearized

$$\mathbf{D}_{13} = \mathbf{A}_{13}\mathbf{R}_{21} \quad (451)$$

$$\mathbf{E}_{13} = [\mathcal{L}(\mathbf{T}_{23}) + \mathbf{D}_{13}\mathcal{L}(\mathbf{R}_{23})] \mathbf{P}_{13} \quad (452)$$

$$\mathcal{L}(\mathbf{S}_{13}) = \mathcal{L}(\mathbf{S}_{23})\mathcal{X}_{12} + \mathbf{E}_{13}\mathbf{C}_{13} + \mathbf{A}_{13} [\mathcal{L}(\mathbf{S}_{12}) + \mathbf{R}_{21}\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12}] \quad (453)$$

$$\mathcal{L}(\mathbf{R}_{31}) = \mathcal{L}(\mathbf{R}_{32}) + \mathbf{E}_{13}\mathbf{B}_{31} + \mathbf{D}_{13}\mathcal{L}(\mathbf{T}_{32}) \quad (454)$$

$$\mathcal{L}(\mathbf{T}_{13}) = \mathbf{E}_{13}\mathbf{T}_{12} \quad (455)$$

#### 12.2.2.7 homogeneous linearized + particular linearized

$$\mathbf{D}_{13} = \mathbf{A}_{13}\mathcal{L}(\mathbf{R}_{21}) \quad (456)$$

$$\mathbf{E}_{13} = \mathbf{D}_{13}\mathbf{R}_{23}\mathbf{P}_{13} \quad (457)$$

$$\mathcal{L}(\mathbf{S}_{13}) = \mathcal{L}(\mathbf{S}_{23})\mathcal{X}_{12} + \mathbf{S}_{23}\mathcal{L}(\mathcal{X}_{12}) + \mathbf{E}_{13}\mathbf{C}_{13} + \mathbf{A}_{13} \{ \mathcal{L}(\mathbf{S}_{12}) + \mathcal{L}(\mathbf{R}_{21})\mathbf{S}_{32}\mathcal{X}_{12} + \mathbf{R}_{21} [\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} + \mathbf{S}_{32}\mathcal{L}(\mathcal{X}_{12})] \} \quad (458)$$

$$\mathcal{L}(\mathbf{R}_{31}) = \mathbf{E}_{13}\mathbf{B}_{31} + \mathbf{D}_{13}\mathbf{T}_{32} \quad (459)$$

$$\mathcal{L}(\mathbf{T}_{13}) = \mathbf{E}_{13}\mathbf{T}_{12} + \mathbf{A}_{13}\mathcal{L}(\mathbf{T}_{12}) \quad (460)$$

### 12.2.2.8 homogeneous linearized + homogeneous linearized

$$\mathbf{D}_{13} = [\mathcal{L}(\mathbf{T}_{23}) + \mathbf{A}_{13}(\mathcal{L}(\mathbf{R}_{21})\mathbf{R}_{23} + \mathbf{R}_{21}\mathcal{L}(\mathbf{R}_{23}))] \mathbf{P}_{13} \quad (461)$$

$$\mathcal{L}(\mathbf{S}_{13}) = \mathcal{L}(\mathbf{S}_{23})\mathcal{X}_{12} + \mathbf{S}_{23}\mathcal{L}(\mathcal{X}_{12}) + \mathbf{D}_{13}\mathbf{C}_{13} + \mathbf{A}_{13}[\mathcal{L}(\mathbf{S}_{12}) + \mathcal{L}(\mathbf{R}_{21})\mathbf{S}_{32}\mathcal{X}_{12} + \mathbf{R}_{21}(\mathcal{L}(\mathbf{S}_{32})\mathcal{X}_{12} + \mathbf{S}_{32}\mathcal{L}(\mathcal{X}_{12}))] \quad (462)$$

$$\mathcal{L}(\mathbf{R}_{31}) = \mathcal{L}(\mathbf{R}_{32}) + \mathbf{D}_{13}\mathbf{B}_{31} + \mathbf{A}_{13}(\mathcal{L}(\mathbf{R}_{21})\mathbf{T}_{32} + \mathbf{R}_{21}\mathcal{L}(\mathbf{T}_{32})) \quad (463)$$

$$\mathcal{L}(\mathbf{T}_{13}) = \mathbf{D}_{13}\mathbf{T}_{12} + \mathbf{A}_{13}\mathcal{L}(\mathbf{T}_{12}) \quad (464)$$

### 12.2.3 Adjoint of tangent linear

#### 12.2.3.1 unlinearized + particular linearized

$$\mathcal{A}(\mathbf{S}_{23}) = \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (465)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{R}_{21}^T \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (466)$$

#### 12.2.3.2 particular linearized + unlinearized

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) \quad (467)$$

#### 12.2.3.3 particular linearized + particular linearized

$$\mathcal{A}(\mathbf{S}_{23}) = \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (468)$$

$$\mathbf{t} = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) \quad (469)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{t} \quad (470)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{R}_{21}^T \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (471)$$

#### 12.2.3.4 unlinearized + homogeneous linearized

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{T}_{13})\mathbf{T}_{12}^T \quad (472)$$

$$\mathcal{A}(\mathbf{R}_{32}) = \mathcal{A}(\mathbf{R}_{31}) \quad (473)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{R}_{31})\mathbf{B}_{31}^T \quad (474)$$

$$\mathcal{A}(\mathbf{T}_{32}) = \mathbf{D}_{13}^T \mathcal{A}(\mathbf{R}_{31}) \quad (475)$$

$$\mathcal{A}(\mathbf{S}_{23}) = \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (476)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{S}_{13})\mathbf{C}_{13}^T \quad (477)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{R}_{21}^T \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) t_{32} \quad (478)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{E}_{13})\mathbf{P}_{13}^T \quad (479)$$

$$\mathcal{A}(\mathbf{T}_{23}) = \mathbf{t} \quad (480)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{D}_{13}^T \mathbf{t} \quad (481)$$

#### 12.2.3.5 homogeneous linearized + unlinearized

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{T}_{13})\mathbf{T}_{12}^T \quad (482)$$

$$\mathcal{A}(\mathbf{T}_{12}) = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{T}_{13}) \quad (483)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{R}_{31})\mathbf{B}_{31}^T \quad (484)$$

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{R}_{31})\mathbf{T}_{32}^T \quad (485)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathbf{S}_{23}^T \mathcal{A}(\mathbf{S}_{13}) \quad (486)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{S}_{13})\mathbf{C}_{13}^T \quad (487)$$

$$\mathbf{t} = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) \quad (488)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{t} \quad (489)$$

$$\mathcal{A}(\mathbf{R}_{12}) = \mathcal{A}(\mathbf{S}_{13})\mathbf{S}_{32}^T \mathcal{X}_{12} \quad (490)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathcal{A}(\mathcal{X}_{12}) + \mathbf{S}_{32}^T \mathbf{R}_{21}^T \mathcal{A}(\mathbf{S}_{13}) \quad (491)$$

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{E}_{13})\mathbf{D}_{13}^T \mathbf{R}_{23}^T \quad (492)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathcal{A}(\mathbf{R}_{21}) + \mathbf{A}_{13}^T \mathcal{A}(\mathbf{D}_{13}) \quad (493)$$



### 12.2.3.6 particular linearized + homogeneous linearized

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{T}_{13})\mathbf{T}_{12}^T \quad (494)$$

$$\mathcal{A}(\mathbf{R}_{32}) = \mathcal{A}(\mathbf{R}_{31}) \quad (495)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{R}_{31})\mathbf{B}_{31}^T \quad (496)$$

$$\mathcal{A}(\mathbf{T}_{32}) = \mathbf{D}_{13}^T \mathcal{A}(\mathbf{R}_{31}) \quad (497)$$

$$\mathcal{A}(\mathbf{S}_{23}) = \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (498)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{S}_{13})\mathbf{C}_{13}^T \quad (499)$$

$$\mathbf{t} = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) \quad (500)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{t} \quad (501)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{R}_{21}^T \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (502)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{E}_{13})\mathbf{P}_{13}^T \quad (503)$$

$$\mathcal{A}(\mathbf{T}_{23}) = \mathbf{t} \quad (504)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{D}_{13}^T \mathbf{t} \quad (505)$$

### 12.2.3.7 homogeneous linearized + particular linearized

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{T}_{13})\mathbf{T}_{12}^T \quad (506)$$

$$\mathcal{A}(\mathbf{T}_{12}) = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{T}_{13}) \quad (507)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{R}_{31})\mathbf{B}_{31}^T \quad (508)$$

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{R}_{31})\mathbf{T}_{32}^T \quad (509)$$

$$\mathcal{A}(\mathbf{S}_{23}) = \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (510)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathbf{S}_{23}^T \mathcal{A}(\mathbf{S}_{13}) \quad (511)$$

$$\mathcal{A}(\mathbf{E}_{13}) = \mathcal{A}(\mathbf{E}_{13}) + \mathcal{A}(\mathbf{S}_{13})\mathbf{C}_{13}^T \quad (512)$$

$$\mathbf{t} = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) \quad (513)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{t} \quad (514)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathbf{t}\mathbf{S}_{32}^T \mathcal{X}_{12} \quad (515)$$

$$\mathbf{t}_2 = \mathbf{R}_{21}^T \mathbf{t} \quad (516)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t}_2 \mathcal{X}_{12} \quad (517)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathcal{A}(\mathcal{X}_{12}) + \mathbf{S}_{32}^T \mathbf{t}_2 \quad (518)$$

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{E}_{13})\mathbf{P}_{13}^T \mathbf{R}_{23}^T \quad (519)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathbf{A}_{31}^T \mathcal{A}(\mathbf{D}_{13}) \quad (520)$$

#### 12.2.3.8 homogeneous linearized + homogeneous linearized

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{T}_{13})\mathbf{T}_{12}^T \quad (521)$$

$$\mathcal{A}(\mathbf{T}_{12}) = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{T}_{13}) \quad (522)$$

$$\mathcal{A}(\mathbf{R}_{32}) = \mathcal{A}(\mathbf{R}_{31}) \quad (523)$$

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{D}_{13}) + \mathcal{A}(\mathbf{R}_{31})\mathbf{B}_{31}^T \quad (524)$$

$$\mathbf{t} = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{R}_{31}) \quad (525)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathbf{t}\mathbf{T}_{32}^T \quad (526)$$

$$\mathcal{A}(\mathbf{T}_{32}) = \mathbf{R}_{21}^T \mathbf{t} \quad (527)$$

$$\mathcal{A}(\mathbf{S}_{23}) = \mathcal{A}(\mathbf{S}_{13})\mathcal{X}_{12} \quad (528)$$

$$\mathcal{A}(\mathcal{X}_{12}) = \mathbf{S}_{23}^T \mathcal{A}(\mathbf{S}_{13}) \quad (529)$$

$$\mathcal{A}(\mathbf{D}_{13}) = \mathcal{A}(\mathbf{D}_{13}) + \mathcal{A}(\mathbf{S}_{13})\mathbf{C}_{13}^T \quad (530)$$

$$\mathbf{t} = \mathbf{A}_{13}^T \mathcal{A}(\mathbf{S}_{13}) \quad (531)$$

$$\mathcal{A}(\mathbf{S}_{12}) = \mathbf{t} \quad (532)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathcal{A}(\mathbf{R}_{21}) + \mathbf{t}\mathbf{S}_{32}^T \chi_{12} \quad (533)$$

$$\mathbf{t}_2 = \mathbf{R}_{21}^T \mathbf{t} \quad (534)$$

$$\mathcal{A}(\mathbf{S}_{32}) = \mathbf{t}_2 \chi_{12} \quad (535)$$

$$\mathcal{A}(\chi_{12}) = \mathcal{A}(\chi_{12}) + \mathbf{S}_{32}^T \mathbf{t}_2 \quad (536)$$

$$\mathbf{t} = \mathcal{A}(\mathbf{D}_{31})\mathbf{P}_{13}^T \quad (537)$$

$$\mathcal{A}(\mathbf{T}_{23}) = \mathbf{t} \quad (538)$$

$$\mathbf{t}_2 = \mathbf{A}_{31}^T \mathbf{t} \quad (539)$$

$$\mathcal{A}(\mathbf{R}_{21}) = \mathcal{A}(\mathbf{R}_{21}) + \mathbf{t}_2 \mathbf{R}_{23}^T \quad (540)$$

$$\mathcal{A}(\mathbf{R}_{23}) = \mathbf{R}_{21}^T \mathbf{t}_2 \quad (541)$$

## 13 Radiance

### 13.1 Slab radiance

#### 13.1.1 Forward

$$\mathbf{I}_1^+ = \mathbf{R}_{12}^- \mathbf{I}_1^- + \mathbf{T}_{12}^+ \mathbf{I}_2^+ + \mathbf{S}_{12}^+ \quad (542)$$

$$\mathbf{I}_2^- = \mathbf{R}_{12}^+ \mathbf{I}_2^+ + \mathbf{T}_{12}^- \mathbf{I}_1^- + \mathbf{S}_{12}^- \quad (543)$$

#### 13.1.2 Tangent linear

##### 13.1.2.1 U

$$\mathbf{K}_1^+ = \mathbf{R}_{12}^- \mathbf{K}_1^- + \mathbf{T}_{12}^+ \mathbf{K}_2^+ \quad (544)$$

$$\mathbf{K}_2^- = \mathbf{R}_{12}^+ \mathbf{K}_2^+ + \mathbf{T}_{12}^- \mathbf{K}_1^- \quad (545)$$

### 13.1.2.2 S

$$\mathbf{K}_1^+ = \mathbf{R}_{12}^- \mathbf{K}_1^- + \mathbf{T}_{12}^+ \mathbf{K}_2^+ + \mathcal{L}(\mathbf{S}_{12}^+) \quad (546)$$

$$\mathbf{K}_2^- = \mathbf{R}_{12}^+ \mathbf{K}_2^+ + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{S}_{12}^-) \quad (547)$$

### 13.1.2.3 L

$$\mathbf{K}_1^+ = \mathcal{L}(\mathbf{R}_{12}^-) \mathbf{I}_1^- + \mathbf{R}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{T}_{12}^+) \mathbf{I}_2^+ + \mathbf{T}_{12}^+ \mathbf{K}_2^+ \quad (548)$$

$$\mathbf{K}_2^- = \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_2^+ + \mathbf{R}_{12}^+ \mathbf{K}_2^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- \quad (549)$$

### 13.1.2.4 B

$$\mathbf{K}_1^+ = \mathcal{L}(\mathbf{R}_{12}^-) \mathbf{I}_1^- + \mathbf{R}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{T}_{12}^+) \mathbf{I}_2^+ + \mathbf{T}_{12}^+ \mathbf{K}_2^+ + \mathcal{L}(\mathbf{S}_{12}^+) \quad (550)$$

$$\mathbf{K}_2^- = \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_2^+ + \mathbf{R}_{12}^+ \mathbf{K}_2^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{S}_{12}^-) \quad (551)$$

### 13.1.3 Adjoint of tangent linear

$$\mathcal{A}(\mathbf{R}_{12}^+) = \mathcal{A}(\mathbf{R}_{12}^+) + \mathcal{A}(\mathbf{I}_2^-) (\mathbf{I}_2^+)^T \quad (552)$$

$$\mathcal{A}(\mathbf{I}_2^+) = \mathcal{A}(\mathbf{I}_2^+) + (\mathbf{R}_{12}^+)^T \mathcal{A}(\mathbf{I}_2^-) \quad (553)$$

$$\mathcal{A}(\mathbf{T}_{12}^-) = \mathcal{A}(\mathbf{T}_{12}^-) + \mathcal{A}(\mathbf{I}_2^-) (\mathbf{I}_1^-)^T \quad (554)$$

$$\mathcal{A}(\mathbf{I}_1^-) = \mathcal{A}(\mathbf{I}_1^-) + (\mathbf{T}_{12}^-)^T \mathcal{A}(\mathbf{I}_2^-) \quad (555)$$

$$\mathcal{A}(\mathbf{S}_{12}^-) = \mathcal{A}(\mathbf{S}_{12}^-) + \mathcal{A}(\mathbf{I}_2^-) \quad (556)$$

$$\mathcal{A}(\mathbf{R}_{12}^-) = \mathcal{A}(\mathbf{R}_{12}^-) + \mathcal{A}(\mathbf{I}_1^+) (\mathbf{I}_1^-)^T \quad (557)$$

$$\mathcal{A}(\mathbf{I}_1^-) = \mathcal{A}(\mathbf{I}_1^-) + (\mathbf{R}_{12}^-)^T \mathcal{A}(\mathbf{I}_1^+) \quad (558)$$

$$\mathcal{A}(\mathbf{T}_{12}^+) = \mathcal{A}(\mathbf{T}_{12}^+) + \mathcal{A}(\mathbf{I}_1^+) (\mathbf{I}_2^+)^T \quad (559)$$

$$\mathcal{A}(\mathbf{I}_2^+) = \mathcal{A}(\mathbf{I}_2^+) + (\mathbf{T}_{12}^+)^T \mathcal{A}(\mathbf{I}_1^+) \quad (560)$$

$$\mathcal{A}(\mathbf{S}_{12}^+) = \mathcal{A}(\mathbf{S}_{12}^+) + \mathcal{A}(\mathbf{I}_1^+) \quad (561)$$

## 13.2 TOA radiance

### 13.2.1 Forward

### 13.2.2 Tangent linear

### 13.2.3 Adjoint of tangent linear

## 13.3 BOA radiance

### 13.3.1 Forward

$$\mathbf{P} = (\mathbf{E} - \mathbf{R}_{12}^+ \mathbf{R}_{23}^-)^{-1} \quad (562)$$

$$\mathbf{I}_2^- = \mathbf{P}(\mathbf{R}_{12}^+ \mathbf{I}_3^+ + \mathbf{T}_{12}^- \mathbf{I}_1^- + \mathbf{S}_{12}^-) \quad (563)$$

$$\mathbf{I}_2^+ = \mathbf{R}_{23}^- \mathbf{I}_2^- + \mathbf{I}_3^+ \quad (564)$$

### 13.3.2 Tangent linear

#### 13.3.2.1 U\_B

$$\mathbf{Q} = \mathbf{R}_{12}^+ \mathcal{L}(\mathbf{R}_{23}^-) \quad (565)$$

$$\mathbf{K}_2^- = \mathbf{P}(\mathbf{Q} \mathbf{I}_2^- + \mathbf{R}_{12}^+ \mathbf{K}_3^+ + \mathbf{T}_{12}^- \mathbf{K}_1^-) \quad (566)$$

$$\mathbf{K}_2^+ = \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{I}_2^- + \mathbf{R}_{23}^- \mathbf{K}_2^- + \mathbf{K}_3^+ \quad (567)$$

#### 13.3.2.2 L\_L

$$\mathbf{Q} = \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{R}_{23}^- + \mathbf{R}_{12}^+ \mathcal{L}(\mathbf{R}_{23}^-) \quad (568)$$

$$\mathbf{K}_2^- = \mathbf{P}(\mathbf{Q} \mathbf{I}_2^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_3^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^-) \quad (569)$$

$$\mathbf{K}_2^+ = \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{I}_2^- + \mathbf{R}_{23}^- \mathbf{K}_2^- \quad (570)$$

#### 13.3.2.3 B\_U

$$\mathbf{Q} = \mathcal{L}(\mathbf{U}_{12}^+) \mathbf{R}_{23}^- \quad (571)$$

$$\mathbf{K}_2^- = \mathbf{P}(\mathbf{Q} \mathbf{I}_2^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_3^+ + \mathbf{R}_{12}^+ \mathbf{K}_3^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathbf{V}_{12}^-) \quad (572)$$

$$\mathbf{K}_2^+ = \mathbf{R}_{23}^- \mathbf{K}_2^- + \mathbf{K}_3^+ \quad (573)$$

#### 13.3.2.4 B\_S

$$\mathbf{Q} = \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{R}_{23}^- \quad (574)$$

$$\mathbf{K}_2^- = \mathbf{P}(\mathbf{Q} \mathbf{I}_2^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_3^+ + \mathbf{R}_{12}^+ \mathbf{K}_3^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{S}_{12}^-)) \quad (575)$$

$$\mathbf{K}_2^+ = \mathbf{R}_{23}^- \mathbf{K}_2^- + \mathbf{K}_3^+ \quad (576)$$

#### 13.3.2.5 B\_L

$$\mathbf{Q} = \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{R}_{23}^- + \mathbf{R}_{12}^+ \mathcal{L}(\mathbf{R}_{23}^-) \quad (577)$$

$$\mathbf{K}_2^- = \mathbf{P}(\mathbf{Q} \mathbf{I}_2^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_3^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{S}_{12}^-)) \quad (578)$$

$$\mathbf{K}_2^+ = \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{I}_2^- + \mathbf{R}_{23}^- \mathbf{K}_2^- \quad (579)$$

#### 13.3.2.6 B\_B

$$\mathbf{Q} = \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{R}_{23}^- + \mathbf{R}_{12}^+ \mathcal{L}(\mathbf{R}_{23}^-) \quad (580)$$

$$\mathbf{K}_2^- = \mathbf{P}(\mathbf{Q} \mathbf{I}_2^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_3^+ + \mathbf{R}_{12}^+ \mathbf{K}_3^+ + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{S}_{12}^-)) \quad (581)$$

$$\mathbf{K}_2^+ = \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{I}_2^- + \mathbf{R}_{23}^- \mathbf{K}_2^- + \mathbf{K}_3^+ \quad (582)$$

### 13.3.3 Adjoint of tangent linear

#### 13.3.3.1 U\_L

#### 13.3.3.2 L\_P

#### 13.3.3.3 L\_L

$$\mathcal{A}(\mathbf{R}_{23}^-) = \mathcal{A}(\mathbf{R}_{23}^-) + \mathcal{A}(\mathbf{I}_2^+) (\mathbf{I}_2^-)^T \quad (583)$$

$$\mathcal{A}(\mathbf{I}_2^-) = \mathcal{A}(\mathbf{I}_2^-) + (\mathbf{R}_{23}^-)^T \mathcal{A}(\mathbf{I}_2^+) \quad (584)$$

$$\mathcal{A}(\mathbf{I}_3^+) = \mathcal{A}(\mathbf{I}_3^+) + \mathcal{A}(\mathbf{I}_2^+) \quad (585)$$

$$t = \mathbf{P} \mathcal{A}(\mathbf{I}_2^-) \quad (586)$$

$$\mathcal{A}(\mathbf{Q}) = \mathcal{A}(\mathbf{Q}) + t (\mathbf{I}_2^-)^T \quad (587)$$

$$\mathcal{A}(\mathbf{R}_{12}^+) = \mathcal{A}(\mathbf{R}_{12}^+) + t (\mathbf{I}_3^+)^T \quad (588)$$

$$\mathcal{A}(\mathbf{I}_3^+) = \mathcal{A}(\mathbf{I}_3^+) + (\mathbf{R}_{12}^+)^T t \quad (589)$$

$$\mathcal{A}(\mathbf{T}_{12}^-) = \mathcal{A}(\mathbf{T}_{12}^-) + t(\mathbf{I}_1^-)^T \quad (590)$$

$$\mathcal{A}(\mathbf{I}_1^-) = \mathcal{A}(\mathbf{I}_1^-) + (\mathbf{T}_{12}^-)^T t \quad (591)$$

$$\mathcal{A}(\mathbf{S}_{12}^-) = \mathcal{A}(\mathbf{S}_{12}^-) + t \quad (592)$$

$$\mathcal{A}(\mathbf{R}_{12}^+) = \mathcal{A}(\mathbf{R}_{12}^+) + \mathcal{A}(\mathbf{Q})(\mathbf{R}_{23}^-)^T \quad (593)$$

$$\mathcal{A}(\mathbf{R}_{23}^-) = \mathcal{A}(\mathbf{R}_{23}^-) + (\mathbf{R}_{12}^+)^T \mathcal{A}(\mathbf{Q}) \quad (594)$$

## 13.4 Internal radiance

### 13.4.1 Forward

$$\mathbf{P}_{31} = (\mathbf{E} - \mathbf{R}_{23}^- \mathbf{R}_{12}^+)^{-1} \quad (595)$$

$$\mathbf{I}_2^+ = \mathbf{P}_{31} [\mathbf{R}_{23}^- \mathbf{T}_{12}^- \mathbf{I}_1^- + \mathbf{T}_{23}^+ \mathbf{I}_3^+ + \mathbf{R}_{23}^- \mathbf{S}_{12}^- + \mathbf{S}_{23}^+] \quad (596)$$

$$\mathbf{P}_{13} = (\mathbf{E} - \mathbf{R}_{12}^+ \mathbf{R}_{23}^-)^{-1} \quad (597)$$

$$\mathbf{I}_2^- = \mathbf{P}_{13} [\mathbf{R}_{12}^+ \mathbf{T}_{23}^+ \mathbf{I}_3^+ + \mathbf{T}_{12}^- \mathbf{I}_1^- + \mathbf{R}_{12}^+ \mathbf{S}_{23}^+ + \mathbf{S}_{12}^-] \quad (598)$$

### 13.4.2 Tangent linear

$$\begin{aligned} \mathbf{K}_2^+ = \mathbf{P}_{31} [ & \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{R}_{12}^+ \mathbf{I}_2^+ + \mathbf{R}_{23}^- \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{I}_2^+ + \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{T}_{12}^- \mathbf{I}_1^- + \mathbf{R}_{23}^- (\mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^-) \\ & + \mathcal{L}(\mathbf{T}_{23}^+) \mathbf{I}_3^+ + \mathbf{T}_{23}^+ \mathbf{K}_3^+ + \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{S}_{12}^- + \mathbf{R}_{23}^- \mathcal{L}(\mathbf{S}_{12}^-) + \mathcal{L}(\mathbf{S}_{23}^+) ] \end{aligned} \quad (599)$$

$$\begin{aligned} \mathbf{K}_2^- = \mathbf{P}_{13} [ & \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{R}_{23}^- \mathbf{I}_2^- + \mathbf{R}_{12}^+ \mathcal{L}(\mathbf{R}_{23}^-) \mathbf{I}_2^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{T}_{23}^+ \mathbf{I}_3^+ + \mathbf{R}_{12}^+ (\mathcal{L}(\mathbf{T}_{23}^+) \mathbf{I}_3^+ + \mathbf{T}_{23}^+ \mathbf{K}_3^+) \\ & + \mathcal{L}(\mathbf{T}_{12}^-) \mathbf{I}_1^- + \mathbf{T}_{12}^- \mathbf{K}_1^- + \mathcal{L}(\mathbf{R}_{12}^+) \mathbf{S}_{23}^+ + \mathbf{R}_{12}^+ \mathcal{L}(\mathbf{S}_{23}^+) + \mathcal{L}(\mathbf{S}_{12}^-) ] \end{aligned} \quad (600)$$

### 13.4.3 Adjoint of tangent linear

## 14 Discrete ordinate method

### 14.1 Layer quantities

#### 14.1.1 Homogeneous solution

##### 14.1.1.1 Forward

##### 14.1.1.2 Tangent linear

##### 14.1.1.3 Adjoint of tangent linear

### 14.1.2 Particular solution

#### 14.1.2.1 Forward

#### 14.1.2.2 Tangent linear

#### 14.1.2.3 Adjoint of tangent linear

## 14.2 Boundary value problem

### 14.2.1 Forward

$$\Lambda_k = \text{diag}(e^{-\nu_{i,k} x_k}) \quad (601)$$

$$U_k^\pm = X_k^\pm \Lambda_k \quad (602)$$

$$V_k^\pm = X_k^\pm - X_k^\mp R_s \quad (603)$$

$$W_k^\pm = V_k^\pm \Lambda_k \quad (604)$$

$$\mathbf{A} = \begin{bmatrix} -X_1^- & -U_1^+ & 0 & 0 & 0 & 0 & 0 & 0 & \cdots & 0 & 0 & 0 & 0 \\ U_1^+ & X_1^- & -X_2^+ & -U_2^- & 0 & 0 & 0 & 0 & \cdots & 0 & 0 & 0 & 0 \\ -U_1^- & -X_1^+ & X_2^- & U_2^+ & 0 & 0 & 0 & 0 & \cdots & 0 & 0 & 0 & 0 \\ 0 & 0 & U_2^- & X_2^+ & -X_3^+ & -U_3^- & 0 & 0 & \cdots & 0 & 0 & 0 & 0 \\ 0 & 0 & -U_2^+ & -X_2^- & X_3^- & U_3^+ & 0 & 0 & \cdots & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & U_3^- & X_3^+ & -X_4^+ & -U_4^- & \cdots & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -U_3^- & -X_3^+ & X_4^- & U_4^+ & \cdots & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \cdots & U_4^+ & X_4^- & -X_K^+ & -U_K^- \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \cdots & -U_4^- & -X_4^+ & X_K^- & U_K^+ \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \cdots & 0 & 0 & W_K^+ & V_K^- \end{bmatrix} \quad (605)$$

$$G_k^+ = F_K^+ - R_s F_K^- \quad (606)$$

$$\mathbf{b} = \begin{bmatrix} I_0^- - F_1^- \\ F_2^+ - F_1^+ \mathcal{X}_{b,1} \\ F_2^- - F_1^- \mathcal{X}_{b,1} \\ F_3^+ - F_2^+ \mathcal{X}_{b,2} \\ F_3^- - F_2^- \mathcal{X}_{b,2} \\ F_4^+ - F_3^+ \mathcal{X}_{b,3} \\ F_4^- - F_3^- \mathcal{X}_{b,3} \\ \vdots \\ F_K^+ - F_{K-1}^+ \mathcal{X}_{b,K-1} \\ F_K^- - F_{K-1}^- \mathcal{X}_{b,K-1} \\ I_K^+ - G_K^+ \mathcal{X}_{b,K} \end{bmatrix} \quad (607)$$



$$\mathbf{x} = \begin{bmatrix} x_1^+ \\ x_1^- \\ x_2^+ \\ x_2^- \\ x_3^+ \\ x_3^- \\ x_4^+ \\ x_4^- \\ \vdots \\ x_K^+ \\ x_K^- \end{bmatrix} \quad (608)$$

### 14.2.2 Tangent linear

$$\mathcal{L}(\Lambda_k) = \text{diag} [(-\mathcal{L}(\nu_{i,k})x_k - \nu_{i,k}\mathcal{L}(x_k)) e^{-\nu_{i,k}x_k}] \quad (609)$$

$$\mathcal{L}(U^\pm) = \mathcal{L}(X_k^\pm)\Lambda_k + X_k^\pm\mathcal{L}(\Lambda_k) \quad (610)$$

$$\mathcal{L}(V^\pm) = \mathcal{L}(X_k^\pm) - \mathcal{L}(X_k^\mp)R_s - X_k^\mp\mathcal{L}(R_s) \quad (611)$$

$$\mathcal{L}(W^\pm) = \mathcal{L}(V_k^\pm)\Lambda_k + V_k^\pm\mathcal{L}(\Lambda_k) \quad (612)$$

$$\mathcal{L}(G^\pm) = \mathcal{L}(F_K^\pm) - \mathcal{L}(R_s)F_K^\mp - R_s\mathcal{L}(F_K^\mp) \quad (613)$$

$$\mathcal{L}(\mathbf{b}) = \begin{bmatrix} \mathcal{L}(I_0^-) - \mathcal{L}(F_1^-) + \mathcal{L}(X_1^-)x_1^+ + \mathcal{L}(U_1^+)x_1^- \\ \mathcal{L}(F_2^+) - \mathcal{L}(F_1^+)\mathcal{X}_{b,1} - F_1^+\mathcal{L}(\mathcal{X}_{b,1}) - \mathcal{L}(U_1^+)x_1^+ - \mathcal{L}(X_1^-)x_1^- + \mathcal{L}(X_2^+)x_2^+ + \mathcal{L}(U_2^-)x_2^- \\ \mathcal{L}(F_2^-) - \mathcal{L}(F_1^-)\mathcal{X}_{b,1} - F_1^-\mathcal{L}(\mathcal{X}_{b,1}) + \mathcal{L}(U_1^-)x_1^+ + \mathcal{L}(X_1^+)x_1^- - \mathcal{L}(X_2^-)x_2^+ - \mathcal{L}(U_2^+)x_2^- \\ \mathcal{L}(F_3^+) - \mathcal{L}(F_2^+)\mathcal{X}_{b,2} - F_2^+\mathcal{L}(\mathcal{X}_{b,2}) - \mathcal{L}(U_2^+)x_2^+ - \mathcal{L}(X_2^-)x_2^- + \mathcal{L}(X_3^+)x_3^+ + \mathcal{L}(U_3^-)x_3^- \\ \mathcal{L}(F_3^-) - \mathcal{L}(F_2^-)\mathcal{X}_{b,2} - F_2^-\mathcal{L}(\mathcal{X}_{b,2}) + \mathcal{L}(U_2^-)x_2^+ + \mathcal{L}(X_2^+)x_2^- - \mathcal{L}(X_3^-)x_3^+ - \mathcal{L}(U_3^+)x_3^- \\ \mathcal{L}(F_4^+) - \mathcal{L}(F_3^+)\mathcal{X}_{b,3} - F_3^+\mathcal{L}(\mathcal{X}_{b,3}) - \mathcal{L}(U_3^+)x_3^+ - \mathcal{L}(X_3^-)x_3^- + \mathcal{L}(X_4^+)x_4^+ + \mathcal{L}(U_4^-)x_4^- \\ \mathcal{L}(F_4^-) - \mathcal{L}(F_3^-)\mathcal{X}_{b,3} - F_3^-\mathcal{L}(\mathcal{X}_{b,3}) + \mathcal{L}(U_3^-)x_3^+ + \mathcal{L}(X_3^+)x_3^- - \mathcal{L}(X_4^-)x_4^+ - \mathcal{L}(U_4^+)x_4^- \\ \vdots \\ \mathcal{L}(F_K^+) - \mathcal{L}(F_{K-1}^+)\mathcal{X}_{b,K-1} - F_{K-1}^+\mathcal{L}(\mathcal{X}_{b,K-1}) - \mathcal{L}(U_{K-1}^+)x_{K-1}^+ - \mathcal{L}(X_{K-1}^-)x_{K-1}^- + \mathcal{L}(X_K^+)x_K^+ + \mathcal{L}(U_K^-)x_K^- \\ \mathcal{L}(F_K^-) - \mathcal{L}(F_{K-1}^-)\mathcal{X}_{b,K-1} - F_{K-1}^-\mathcal{L}(\mathcal{X}_{b,K-1}) + \mathcal{L}(U_{K-1}^-)x_{K-1}^+ + \mathcal{L}(X_{K-1}^+)x_{K-1}^- - \mathcal{L}(X_K^-)x_K^+ - \mathcal{L}(U_K^+)x_K^- \\ \mathcal{L}(I_K^+) - \mathcal{L}(G_K^+)\mathcal{X}_{b,K} - G_K^+\mathcal{L}(\mathcal{X}_{b,K}) - \mathcal{L}(W_K^+)x_K^+ - \mathcal{L}(V_K^-)x_K^- \end{bmatrix} \quad (614)$$

### 14.2.3 Adjoint of tangent linear

## 14.3 Radiance

### 14.3.1 At levels

#### 14.3.1.1 Forward

#### 14.3.1.2 Tangent linear

#### 14.3.1.3 Adjoint of tangent linear

### 14.3.2 At optical depth

#### 14.3.2.1 Forward

#### 14.3.2.2 Tangent linear

#### 14.3.2.3 Adjoint of tangent linear

## 15 Matrix exponential method

### 15.1 Layer quantities

#### 15.1.1 Homogeneous solution

##### 15.1.1.1 Forward

$$\boldsymbol{\alpha} = \text{diag}(e^{-\nu_i x}) \quad (615)$$

$$\mathbf{a} = \mathbf{X}_+ - \mathbf{X}_- \quad (616)$$

$$\mathbf{b} = \mathbf{X}_+ + \mathbf{X}_- \quad (617)$$

$$\mathbf{c} = \frac{1}{2}(\mathbf{a}^{-1} + \mathbf{b}^{-1}) \quad (618)$$

$$\mathbf{d} = \frac{1}{2}(\mathbf{a}^{-1} - \mathbf{b}^{-1}) \quad (619)$$

$$\mathbf{e} = \boldsymbol{\alpha} \mathbf{c} \quad (620)$$

$$\mathbf{f} = \boldsymbol{\alpha} \mathbf{d} \quad (621)$$

$$\mathbf{A}_1 = \begin{bmatrix} \mathbf{e} & \mathbf{f} \\ -\mathbf{d} & -\mathbf{c} \end{bmatrix} \quad (622)$$

$$\mathbf{A}_2 = \begin{bmatrix} -\mathbf{c} & -\mathbf{d} \\ \mathbf{f} & \mathbf{e} \end{bmatrix} \quad (623)$$

##### 15.1.1.2 Tangent linear

$$\mathcal{L}(\boldsymbol{\alpha}) = \text{diag} \{ [-\mathcal{L}(\nu_i)x - \nu_i \mathcal{L}(x)] e^{-\nu_i x} \} \quad (624)$$

$$\mathcal{L}(\mathbf{a}) = \mathcal{L}(\mathbf{X}_+) - \mathcal{L}(\mathbf{X}_-) \quad (625)$$

$$\mathcal{L}(\mathbf{b}) = \mathcal{L}(\mathbf{X}_+) + \mathcal{L}(\mathbf{X}_-) \quad (626)$$

$$\mathcal{L}(\mathbf{a}^{-1}) = -\mathbf{a}^{-1}\mathcal{L}(\mathbf{a})\mathbf{a}^{-1} \quad (627)$$

$$\mathcal{L}(\mathbf{b}^{-1}) = -\mathbf{b}^{-1}\mathcal{L}(\mathbf{b})\mathbf{b}^{-1} \quad (628)$$

$$\mathcal{L}(\mathbf{c}) = \frac{1}{2} [\mathcal{L}(\mathbf{a}^{-1}) + \mathcal{L}(\mathbf{b}^{-1})] \quad (629)$$

$$\mathcal{L}(\mathbf{d}) = \frac{1}{2} [\mathcal{L}(\mathbf{a}^{-1}) - \mathcal{L}(\mathbf{b}^{-1})] \quad (630)$$

$$\mathcal{L}(\mathbf{e}) = \mathcal{L}(\alpha)\mathbf{c} + \alpha\mathcal{L}(\mathbf{c}) \quad (631)$$

$$\mathcal{L}(\mathbf{f}) = \mathcal{L}(\alpha)\mathbf{d} + \alpha\mathcal{L}(\mathbf{d}) \quad (632)$$

$$\mathcal{L}(\mathbf{A}_1) = \begin{bmatrix} \mathcal{L}(\mathbf{e}) & \mathcal{L}(\mathbf{f}) \\ -\mathcal{L}(\mathbf{d}) & -\mathcal{L}(\mathbf{c}) \end{bmatrix} \quad (633)$$

$$\mathcal{L}(\mathbf{A}_2) = \begin{bmatrix} -\mathcal{L}(\mathbf{c}) & -\mathcal{L}(\mathbf{d}) \\ \mathcal{L}(\mathbf{f}) & \mathcal{L}(\mathbf{e}) \end{bmatrix} \quad (634)$$

### 15.1.1.3 Adjoint of tangent linear

### 15.1.2 Particular solution

#### 15.1.2.1 Forward

$$b_1(\nu_i x) = \frac{e^{-(\tau_k + \nu_i x)} - e^{-\tau_{k+1}}}{\tau_{k+1} - \tau_k - \nu_i x} \quad (635)$$

$$\beta_1 = \text{diag}[b_1(\nu_i x)] \quad (636)$$

$$b_2(\nu_i x) = \frac{e^{-(\tau_{k+1} + \nu_i \Delta\tau)} - e^{-\tau_k}}{\tau_k - \tau_{k+1} - \nu_i \Delta\tau} \quad (637)$$

$$= b_1(-\nu_i x)e^{-\nu_i x} \quad (638)$$

$$\beta_2 = \text{diag}[b_2(\nu_i x)] \quad (639)$$

$$\Sigma^\pm = \frac{F_0}{4\pi} \mathbf{M}^{-1} \omega \mathbf{P}_0^\pm \quad (640)$$

$$\mathbf{o} = \beta_1(\mathbf{c}\Sigma^+ + \mathbf{d}\Sigma^-) \quad (641)$$

$$\mathbf{p} = \beta_2(-\mathbf{d}\Sigma^+ + -\mathbf{c}\Sigma^-) \quad (642)$$

### 15.1.2.2 Tangent linear

$$\mathcal{L}[b_1(\nu_i x)] = \frac{[-\mathcal{L}(\tau_k) - \mathcal{L}(\nu_i)x - \nu_i \mathcal{L}(x)] e^{-(\tau_k + \nu_i x)} + \mathcal{L}(\tau_{k+1})e^{-\tau_{k+1}} - \beta_1 [\mathcal{L}(\tau_{k+1}) - \mathcal{L}(\tau_k) - \mathcal{L}(\nu_i)x - \nu_i \mathcal{L}(x)]}{\tau_{k+1} - \tau_k - \nu_i x} \quad (643)$$

$$\mathcal{L}(\beta_1) = \text{diag} \{ \mathcal{L}[b_1(\nu_i x)] \} \quad (644)$$

$$\mathcal{L}[b_2(\nu_i x)] = \frac{[-\mathcal{L}(\tau_{k+1}) - \mathcal{L}(\nu_i)x - \nu_i \mathcal{L}(x)] e^{-(\tau_{k+1} + \nu_i x)} + \mathcal{L}(\tau_k)e^{-\tau_k} - \beta_2 [\mathcal{L}(\tau_k) - \mathcal{L}(\tau_{k+1}) - \mathcal{L}(\nu_i)x - \nu_i \mathcal{L}(x)]}{\tau_k - \tau_{k+1} - \nu_i x} \quad (645)$$

$$\mathcal{L}(\beta_2) = \text{diag} \{ \mathcal{L}[b_2(\nu_i x)] \} \quad (646)$$

$$\mathcal{L}(\Sigma^\pm) = \frac{F_0}{4\pi} \mathbf{M}^{-1} [\mathcal{L}(\omega) \mathbf{P}_0^\pm + \omega \mathcal{L}(\mathbf{P}_0^\pm)] \quad (647)$$

$$\mathcal{L}(\mathbf{o}) = \mathcal{L}(\beta_1)(\mathbf{c}\mathbf{g} + \mathbf{d}\mathbf{h}) + \beta_1 [\mathcal{L}(\mathbf{c})\mathbf{g} + \mathbf{c}\mathcal{L}(\mathbf{g}) + \mathcal{L}(\mathbf{d})\mathbf{h} + \mathbf{d}\mathcal{L}(\mathbf{h})] \quad (648)$$

$$\mathcal{L}(\mathbf{p}) = \mathcal{L}(\beta_2)(\mathbf{d}\mathbf{g} + \mathbf{c}\mathbf{h}) + \beta_2 [\mathcal{L}(\mathbf{d})\mathbf{g} + \mathbf{d}\mathcal{L}(\mathbf{g}) + \mathcal{L}(\mathbf{c})\mathbf{h} + \mathbf{c}\mathcal{L}(\mathbf{h})] \quad (649)$$

### 15.1.2.3 Adjoint of tangent linear

## 15.2 Boundary value problem

### 15.2.1 Forward

### 15.2.2 Tangent linear

### 15.2.3 Adjoint of tangent linear

## 15.3 Radiance

### 15.3.1 At levels

#### 15.3.1.1 Forward

#### 15.3.1.2 Tangent linear

#### 15.3.1.3 Adjoint of tangent linear

### 15.3.2 At optical depth

#### 15.3.2.1 Forward

$$\mathbf{a} = +(\mathbf{X}^{-1})_{11}\mathbf{I}^+ + (\mathbf{X}^{-1})_{12}\mathbf{I}^- \quad (650)$$

$$\mathbf{b} = -(\mathbf{X}^{-1})_{12}\mathbf{I}^+ - (\mathbf{X}^{-1})_{11}\mathbf{I}^- \quad (651)$$

$$\mathbf{c} = +(\mathbf{X}^{-1})_{11}\boldsymbol{\Sigma}^+ + (\mathbf{X}^{-1})_{12}\boldsymbol{\Sigma}^- \quad (652)$$

$$\mathbf{d} = -(\mathbf{X}^{-1})_{12}\boldsymbol{\Sigma}^+ - (\mathbf{X}^{-1})_{11}\boldsymbol{\Sigma}^- \quad (653)$$

$$\mathbf{d}_1 = \text{diag}(e^{-\nu_i v}) \quad (654)$$

$$\mathbf{d}_2 = \text{diag} \left[ e^{-\nu_i (x-v)} \right] \quad (655)$$

$$c_1(y) = \frac{e^{-(\tau_k+y)} - e^{-[(1-v/x)\tau_k + (v/x)\tau_{k+1}]}}{\tau_{k+1} - \tau_k - \nu_i x} \quad (656)$$

$$\mathbf{d}_3 = \text{diag} [-c_1(\nu_i v)] \quad (657)$$

$$c_2(y) = \frac{e^{-(\tau_{k+1}+y)} - e^{-[(1-v/x)\tau_k + (v/x)\tau_{k+1}]}}{\tau_k - \tau_{k+1} - \nu_i x} \quad (658)$$

$$\mathbf{d}_4 = \text{diag} \{c_2 [\nu_i (x - v)]\} \quad (659)$$

$$\mathbf{g} = \mathbf{d}_1 \mathbf{a} \quad (660)$$

$$\mathbf{h} = \mathbf{d}_2 \mathbf{b} \quad (661)$$

$$\mathbf{o} = \mathbf{d}_3 \mathbf{c} \quad (662)$$

$$\mathbf{d} = \mathbf{d}_4 \mathbf{d} \quad (663)$$

$$\mathbf{I}^+ = +\mathbf{X}_+(\mathbf{g} + \mathbf{o}) + \mathbf{X}_-(\mathbf{h} + \mathbf{p}) \quad (664)$$

$$\mathbf{I}^- = -\mathbf{X}_-(\mathbf{g} + \mathbf{o}) - \mathbf{X}_+(\mathbf{h} + \mathbf{p}) \quad (665)$$

### 15.3.2.2 Tangent linear

$$\mathcal{L}(\mathbf{a}) = +\mathcal{L}(\mathbf{X}^{-1})_{11}\mathbf{I}^+ + (\mathbf{X}^{-1})_{11}\mathbf{K}^+ + \mathcal{L}(\mathbf{X}^{-1})_{12}\mathbf{I}^- + (\mathbf{X}^{-1})_{12}\mathbf{K}^- \quad (666)$$

$$\mathcal{L}(\mathbf{b}) = -\mathcal{L}(\mathbf{X}^{-1})_{12}\mathbf{I}^+ - (\mathbf{X}^{-1})_{12}\mathbf{K}^+ - \mathcal{L}(\mathbf{X}^{-1})_{11}\mathbf{I}^- - (\mathbf{X}^{-1})_{11}\mathbf{K}^- \quad (667)$$

$$\mathcal{L}(\mathbf{c}) = +\mathcal{L}(\mathbf{X}^{-1})_{11}\Sigma^+ + (\mathbf{X}^{-1})_{11}\mathcal{L}(\Sigma^+) + \mathcal{L}(\mathbf{X}^{-1})_{12}\Sigma^- + (\mathbf{X}^{-1})_{12}\mathcal{L}(\Sigma^-) \quad (668)$$

$$\mathcal{L}(\mathbf{d}) = -\mathcal{L}(\mathbf{X}^{-1})_{12}\Sigma^+ - (\mathbf{X}^{-1})_{12}\mathcal{L}(\Sigma^+) - \mathcal{L}(\mathbf{X}^{-1})_{11}\Sigma^- - (\mathbf{X}^{-1})_{11}\mathcal{L}(\Sigma^-) \quad (669)$$

$$\mathcal{L}(\mathbf{d}_1) = -\mathcal{L}(\nu_i)v e^{-\nu_i v} \quad (670)$$

$$\mathcal{L}(\mathbf{d}_2) = -[\mathcal{L}(\nu_i)(x - v) + \nu\mathcal{L}(x)]e^{-\nu_i(x-v)} \quad (671)$$

$$\mathcal{L}(\alpha_1)(y_1, y_2, y_3) = [-\mathcal{L}(\tau_k) - y_2] e^{-(\tau_k + y_1)} + \left[ \frac{v\mathcal{L}(x)}{(x)^2} \tau_k + (1 - \frac{v}{x})\mathcal{L}(\tau_k) - \frac{v\mathcal{L}(x)}{(x)^2} \tau_{k+1} + \frac{v}{x}\mathcal{L}(x_{k+1}) \right] e^{-[(1-\frac{v}{x})\tau_k + (\frac{v}{x})\tau_{k+1}]} \quad (672)$$

$$\mathcal{L}(c_1)(y_1, y_2, y_3) = \frac{\mathcal{L}(\alpha_1)(y_1, y_2, y_3) - y_3 [\mathcal{L}(\tau_{k+1}) - \mathcal{L}(\tau_k) - \mathcal{L}(\nu_i)x - \nu_i\mathcal{L}(x)]}{\tau_{k+1} - \tau_k - \nu_i x} \quad (673)$$

$$\mathcal{L}(\mathbf{d}_3) = \text{diag} \{ -\mathcal{L}(c_1) [\nu_i v, \mathcal{L}(\nu_i)v, \mathbf{d}_3] \} \quad (674)$$

$$\mathcal{L}(\alpha_2)(y_1, y_2, y_3) = [-\mathcal{L}(\tau_{k+1}) - y_2] e^{-(\tau_{k+1} + y_1)} + \left[ \frac{v\mathcal{L}(x)}{(x)^2} \tau_k + (1 - \frac{v}{x})\mathcal{L}(\tau_k) - \frac{v\mathcal{L}(x)}{(x)^2} \tau_{k+1} + \frac{v}{x}\mathcal{L}(x_{k+1}) \right] e^{-[(1-\frac{v}{x})\tau_k + (\frac{v}{x})\tau_{k+1}]} \quad (675)$$

$$\mathcal{L}(c_2)(y_1, y_2, y_3) = \frac{\mathcal{L}(\alpha_2)(y_1, y_2, y_3) - y_3 [\mathcal{L}(\tau_k) - \mathcal{L}(\tau_{k+1}) - \mathcal{L}(\nu_i)x - \nu_i\mathcal{L}(x)]}{\tau_k - \tau_{k+1} - \nu_i x} \quad (676)$$

$$\mathcal{L}(\mathbf{d}_4) = \text{diag} \{ \mathcal{L}(c_2) [\nu_i(x - v), \mathcal{L}(\nu_i)(x - v) + \nu_i\mathcal{L}(x), \mathbf{d}_4] \} \quad (677)$$

$$\mathcal{L}(\mathbf{g}) = \mathcal{L}(\mathbf{d}_1)\mathbf{a} + \mathbf{d}_1\mathcal{L}(\mathbf{a}) \quad (678)$$

$$\mathcal{L}(\mathbf{h}) = \mathcal{L}(\mathbf{d}_2)\mathbf{b} + \mathbf{d}_2\mathcal{L}(\mathbf{b}) \quad (679)$$

$$\mathcal{L}(\mathbf{o}) = \mathcal{L}(\mathbf{d}_3)\mathbf{c} + \mathbf{d}_3\mathcal{L}(\mathbf{c}) \quad (680)$$

$$\mathcal{L}(\mathbf{p}) = \mathcal{L}(\mathbf{d}_4)\mathbf{d} + \mathbf{d}_4\mathcal{L}(\mathbf{d}) \quad (681)$$

$$\mathbf{K}^+ = +\mathbf{Y}_+(\mathbf{g} + \mathbf{o}) + \mathbf{X}_+ [\mathcal{L}(\mathbf{g}) + \mathcal{L}(\mathbf{o})] + \mathbf{Y}_-(\mathbf{h} + \mathbf{p}) + \mathbf{X}_- [\mathcal{L}(\mathbf{h}) + \mathcal{L}(\mathbf{p})] \quad (682)$$

$$\mathbf{K}^- = -\mathbf{Y}_-(\mathbf{g} + \mathbf{o}) - \mathbf{X}_- [\mathcal{L}(\mathbf{g}) + \mathcal{L}(\mathbf{o})] - \mathbf{Y}_+(\mathbf{h} + \mathbf{p}) - \mathbf{X}_+ [\mathcal{L}(\mathbf{h}) + \mathcal{L}(\mathbf{p})] \quad (683)$$

### 15.3.2.3 Adjoint of tangent linear

## 16 Source function integration

### 16.1 Local source, classical

#### 16.1.1 Upward

##### 16.1.1.1 Forward

$$e_{1,i} = e^{-(x_k - v_k)/\mu_i} \quad (684)$$

$$I_{l,i}^+ = I_{l+1,i}^+ e_{1,i} \quad (685)$$

##### 16.1.1.1.1 Solar source

$$\mathbf{F}_u^+ = \frac{F_0 \omega}{4\pi} \mathbf{P}_{u0}^{+-} + (1 + \delta_{0,m}) \frac{\omega}{4} (\mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{F}^+ + \mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{F}^-) \quad (686)$$

$$e_{2,i} = e^{-v_k/\mu_i} \quad (687)$$

$$E_{0,i}^+ = \frac{e_{2,i} - \mathcal{X}_{b,k} e_{1,i}}{1 + \mu_i \lambda_k} \quad (688)$$

$$I_{l,i}^+ = I_{l,i}^+ + F_i^+ E_{0,i}^+ \quad (689)$$

##### 16.1.1.1.2 Thermal source

$$\mathbf{A}_{u,i}^+ = \frac{\omega}{2} (\mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{A}_i^+ + \mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{A}_i^-) \quad (690)$$

$$z_{0,j} = 1 - e_{1,j} \quad (691)$$

$$z_{i,j} = v^i - x^i e_{1,j} + i \mu_j z_{i-1,j} \quad (692)$$

$$I_{l,j}^+ = I_{l,j}^+ + \sum_{i=0}^2 (\mathbf{A}_{u,i,j}^+ + (1 - \omega) c_j) z_{i,j} \quad (693)$$

##### 16.1.1.1.3 Homogeneous solution

$$\mathbf{X}_u^+ = \mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{X}^+ + \mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{X}^- \quad (694)$$

$$\mathbf{X}_u^- = \mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{X}^- + \mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{X}^+ \quad (695)$$

$$e_{3,i} = e^{-\nu_i v} \quad (696)$$

$$e_{4,i} = e^{-\nu_i x} \quad (697)$$

$$e_{5,i} = e^{-\nu_i(x-v)} \quad (698)$$

$$E_{i,j}^+ = \frac{e_{3,j} - e_{4,j}e_{1,i}}{1 + \mu_i \nu_j} \quad (699)$$

$$E_{i,j}^- = \frac{e_{5,j} - e_{1,i}}{1 - \mu_i \nu_j} \quad (700)$$

$$I_{l,i}^+ = I_{l,i}^+ + \sum_{j=0}^N \omega (b_j^+ \mathbf{X}_{i,j}^+ E_{i,j}^+ + b_j^- \mathbf{X}_{i,j}^- E_{i,j}^-) \quad (701)$$

#### 16.1.1.2 Tangent linear

##### 16.1.1.2.1 Solar source

##### 16.1.1.2.2 Thermal source

##### 16.1.1.2.3 Homogeneous solution

#### 16.1.1.3 Adjoint of tangent linear

##### 16.1.1.3.1 Solar source

##### 16.1.1.3.2 Thermal source

##### 16.1.1.3.3 Homogeneous solution

#### 16.1.2 Downward

##### 16.1.2.1 Forward

$$e_{1,i} = e^{-v_k/\mu_i} \quad (702)$$

$$I_{l,i}^- = I_{l-1,i}^- e_{1,i} \quad (703)$$



### 16.1.2.1.1 Solar source

$$\mathbf{F}_u^- = \frac{F_0 \omega}{4\pi} \mathbf{P}_{u0}^{--} + (1 + \delta_{0,m}) \frac{\omega}{4} (\mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{F}^+ + \mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{F}^-) \quad (704)$$

$$e_{2,i} = e^{-v_k/\mu_i} \quad (705)$$

$$E_{0,i}^- = \frac{e_{2,i} - e_{1,i}}{1 - \mu_i \lambda_k} \quad (706)$$

$$I_{l,i}^- = I_{l,i}^- + F_i^- E_{0,i}^- \quad (707)$$

### 16.1.2.1.2 Thermal source

$$\mathbf{A}_{u,i}^- = \frac{\omega}{2} (\mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{A}_i^+ + \mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{A}_i^-) \quad (708)$$

$$z_{0,j} = 1 - e_{1,j} \quad (709)$$

$$z_{i,j} = v^i - x^i e_{1,j} + i \mu_j z_{i-1,j} \quad (710)$$

$$I_{l,j}^- = I_{l,j}^- + \sum_{i=0}^2 (\mathbf{A}_{u,i,j}^- + (1 - \omega) c_j) z_{i,j} \quad (711)$$

### 16.1.2.1.3 Homogeneous solution

$$\mathbf{X}_u^+ = \mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{X}^+ + \mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{X}^- \quad (712)$$

$$\mathbf{X}_u^- = \mathbf{P}_{uq}^{-+} \mathbf{W} \mathbf{X}^- + \mathbf{P}_{uq}^{++} \mathbf{W} \mathbf{X}^+ \quad (713)$$

$$e_{3,i} = e^{-\nu_i v} \quad (714)$$

$$e_{4,i} = e^{-\nu_i x} \quad (715)$$

$$e_{5,i} = e^{-\nu_i (x-v)} \quad (716)$$

$$E_{i,j}^+ = \frac{e_{3,j} - e_{1,i}}{1 - \mu_i \nu_j} \quad (717)$$

$$E_{i,j}^- = \frac{e_{5,j} - e_{4,j} e_{1,i}}{1 + \mu_i \nu_j} \quad (718)$$

$$I_{l,i}^- = I_{l,i}^- + \sum_{j=0}^N \omega (b_j^+ \mathbf{X}_{i,j}^+ E_{i,j}^+ + b_j^- \mathbf{X}_{i,j}^- E_{i,j}^-) \quad (719)$$

16.1.2.2 Tangent linear

16.1.2.2.1 Solar source

16.1.2.2.2 Thermal source

16.1.2.2.3 Homogeneous solution

16.1.2.3 Adjoint of tangent linear

16.1.2.3.1 Solar source

16.1.2.3.2 Thermal source

16.1.2.3.3 Homogeneous solution

16.2 Local source, Green's function

16.2.1 Upward

16.2.1.1 Forward

16.2.1.1.1 Solar source

16.2.1.1.2 Thermal source

16.2.1.1.3 Homogeneous solution

16.2.1.2 Tangent linear

16.2.1.2.1 Solar source

16.2.1.2.2 Thermal source

16.2.1.2.3 Homogeneous solution

16.2.1.3 Adjoint of tangent linear

16.2.1.3.1 Solar source

16.2.1.3.2 Thermal source

16.2.1.3.3 Homogeneous solution

## 16.2.2 Downward

### 16.2.2.1 Forward

#### 16.2.2.1.1 Solar source

#### 16.2.2.1.2 Thermal source

#### 16.2.2.1.3 Homogeneous solution

### 16.2.2.2 Tangent linear

#### 16.2.2.2.1 Solar source

#### 16.2.2.2.2 Thermal source

#### 16.2.2.2.3 Homogeneous solution

### 16.2.2.3 Adjoint of tangent linear

#### 16.2.2.3.1 Solar source

#### 16.2.2.3.2 Thermal source

#### 16.2.2.3.3 Homogeneous solution

## 17 Successive orders of scattering

### 17.0.3 Forward

$$\mathcal{T}_k = \text{diag}(e^{-x_k/\mu_i}) \quad (720)$$

$$\mathcal{E}_k = \mathbf{E} - \mathcal{T}_k \quad (721)$$

$$t_k = \frac{e^{-\tau_{k+1}\lambda_{k+1}} - e^{-\tau_k\lambda_k}}{2} \quad (722)$$

$$\mathbf{I}_1^+(\tau_k) = \mathcal{T}_k \mathbf{I}_1^+(\tau_{k+1}) + \frac{F_0}{4\pi} (\mathcal{E}_k \omega \mathbf{P}_0^+ t)_k \quad (723)$$

$$\mathbf{I}_1^-(\tau_{k+1}) = \mathcal{T}_k \mathbf{I}_1^-(\tau_k) + \frac{F_0}{4\pi} (\mathcal{E}_k \omega \mathbf{P}_0^- t)_k \quad (724)$$

$$\mathcal{L}(t_k) = \frac{[-\mathcal{L}(\tau_{k+1})\lambda_{k+1}] e^{-\tau_{k+1}\lambda_{k+1}} - [-\mathcal{L}(\tau_k)\lambda_k] e^{-\tau_k\lambda_k}}{2} \quad (725)$$

$$\begin{aligned}
\mathbf{K}_1^+(\tau_k) &= \mathcal{W}_k \mathbf{I}_1^+(\tau_{k+1}) + \mathcal{T}_k \mathbf{K}_1^+(\tau_{k+1}) \\
&+ \frac{F_0}{4\pi} [\mathcal{F}\omega \mathbf{P}_0^+ t + \mathcal{E}\mathcal{L}(\omega) \mathbf{P}_0^+ t + \mathcal{E}\omega \mathbf{Q}_0^+ t + \mathcal{L}\omega \mathbf{P}_0^+ \mathcal{L}(t)]_k
\end{aligned} \tag{726}$$

$$\begin{aligned}
\mathbf{K}_1^-(\tau_{k+1}) &= \mathcal{W}_k \mathbf{I}_1^-(\tau_k) + \mathcal{T}_k \mathbf{K}_1^-(\tau_k) \\
&+ \frac{F_0}{4\pi} [\mathcal{F}\omega \mathbf{P}_0^- t + \mathcal{E}\mathcal{L}(\omega) \mathbf{P}_0^- t + \mathcal{E}\omega \mathbf{Q}_0^- t + \mathcal{L}\omega \mathbf{P}_0^- \mathcal{L}(t)]_k
\end{aligned} \tag{727}$$

$$\mathcal{W}_k = \text{diag}(w_i) \tag{728}$$

$$\mathbf{I}(\tau_{k+0.5}) = \frac{[\mathbf{I}(\tau_k) + \mathbf{I}(\tau_{k+1})]}{2} \tag{729}$$

$$\mathbf{I}_j^+(\tau_k) = \mathcal{T}_k \mathbf{I}_j^+(\tau_{k+1}) + (1 + \delta_{0,m}) \frac{1}{4} \mathcal{E}_k \omega_k [\mathbf{P}_k^{++} \mathbf{I}_{n-1}^+(\tau_{k+0.5}) + \mathbf{P}_k^{-+} \mathbf{I}_{n-1}^-(\tau_{k+0.5})] \mathbf{W} \tag{730}$$

$$\mathbf{I}_j^-(\tau_{k+1}) = \mathcal{T}_k \mathbf{I}_j^-(\tau_k) + (1 + \delta_{0,m}) \frac{1}{4} \mathcal{E}_k \omega_k [\mathbf{P}_k^{--} \mathbf{I}_{n-1}^-(\tau_{k+0.5}) + \mathbf{P}_k^{+-} \mathbf{I}_{n-1}^+(\tau_{k+0.5})] \mathbf{W} \tag{731}$$

17.0.4 Tangent linear

17.0.5 Adjoint of tangent linear

## 18 Two orders of scattering

18.1 Forward

18.2 Tangent linear

18.3 Adjoint of tangent linear

## 19 Two-stream

19.1 Forward

19.2 Tangent linear

19.3 Adjoint of tangent linear

## 20 Four-stream

20.1 Forward

20.2 Tangent linear

20.3 Adjoint of tangent linear

## 21 Six-stream

21.1 Forward

21.2 Tangent linear

21.3 Adjoint of tangent linear

## 22 BRDF Kernels

22.1 Lambertian

22.1.1 Forward

$$f(\theta_i, \theta_r, \phi) = 1 \tag{732}$$

22.1.2 Tangent linear

$$\mathcal{L}[f(\theta_i, \theta_r, \phi)] = 0 \tag{733}$$

22.1.3 Adjoint of tangent linear

22.2 Roujean

22.2.1 Forward

$$a = \tan \theta_i + \tan \theta_r \tag{734}$$

$$b = \tan^2 \theta_i + \tan^2 \theta_r \quad (735)$$

$$t = \tan \theta_i \tan \theta_r \quad (736)$$

$$c = 2t \quad (737)$$

$$d = \frac{t}{2\pi} \quad (738)$$

$$t = \begin{cases} -1 & \text{if } \phi < 0 \\ +1 & \text{otherwise} \end{cases} \quad (739)$$

$$f(\theta_i, \theta_r, \phi) = [(\pi - t\phi) \cos \phi + \sin \phi] d - \frac{1}{\pi} (a + \sqrt{b - c \cos \phi}) \quad (740)$$

### 22.2.2 Tangent linear

$$\mathcal{L}[f(\theta_i, \theta_r, \phi)] = 0 \quad (741)$$

### 22.2.3 Adjoint of tangent linear

## 22.3 Li-common

### 22.3.1 Forward

$$\tan \theta'_i = x \tan \theta_i \quad (742)$$

$$\tan \theta'_r = x \tan \theta_r \quad (743)$$

$$a = \cos \theta'_i \cos \theta'_r \quad (744)$$

$$b = \sin \theta'_i \sin \theta'_r \quad (745)$$

$$c = \tan^2 \theta'_i + \tan^2 \theta'_r \quad (746)$$

$$d = 2 \tan \theta'_i \tan \theta'_r \quad (747)$$

$$e = \tan^2 \theta'_i \tan^2 \theta'_r \quad (748)$$

$$r = 1/\cos \theta'_i + 1/\sin \theta'_i \quad (749)$$

$$g = y/r \quad (750)$$

$$f(\theta_i, \theta_r, \phi) = \quad (751)$$

**22.3.2** Tangent linear

**22.3.3** Adjoint of tangent linear

**22.4** Li-sparse

**22.4.1** Forward

$$f(\theta_i, \theta_r, \phi) = \tag{752}$$

**22.4.2** Tangent linear

**22.4.3** Adjoint of tangent linear

**22.5** Li-dense

**22.5.1** Forward

$$f(\theta_i, \theta_r, \phi) = \tag{753}$$

**22.5.2** Tangent linear

**22.5.3** Adjoint of tangent linear