Analysis of time delay data and clock drift in a network of seismic monitors

Jordi Anguera 1 Leevi Annala 2 Stefan Dimitrijevic 3 Patricia Pauli 4 Liisa-Ida Sorsa 5 Dimitar Trendafilov 6 Christophe Pickard 7

¹Autonomous University of Barcelona, Spain
²University of Jyvaskyla, Finland

³University of Novi Sad, Serbia ⁴Technical University of Darmstadt, Germany

⁵Tampere University of Technology, Finland

⁶University of Sofia "St. Kliment Ohridski", Bulgaria

⁷University of Grenoble Alpes and Grenoble INP, France

ECMI Modelling Week, 21 July 2018

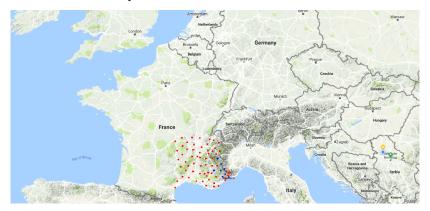


Problem statement

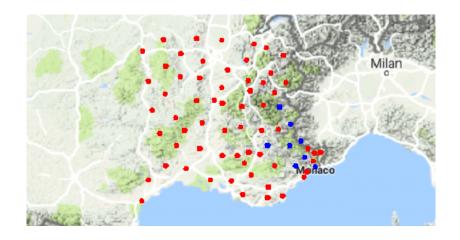
- Seismic monitoring is used to study the behaviour and composition of the underground floor
- ► There is a time drift in the monitors' clocks, causing inaccuracies in analysis
- ► Continuous synchronization to the Global Positioning System for accurate timing is not possible
- A reliable method to correct the time drift of the clocks' is required

The network of seismic monitors

- ▶ The network consists of 73 seismic monitors
- ▶ For initial analysis, 8 stations are selected

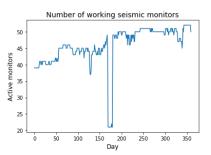


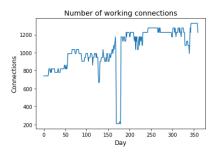
The network of seismic monitors



Numbers of working stations and connections to stations during one year

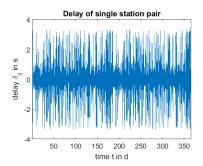
- ► The maximum of simultaneously working stations is 52 out of 73
- The maximum of connections is 1326
- If two monitors are working simultaneously, they are connected

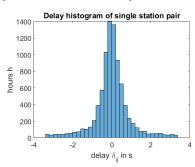




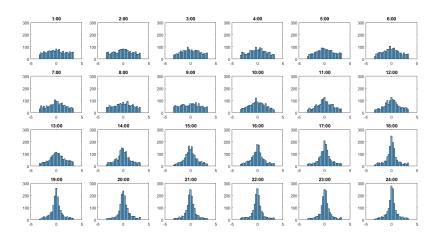
Time-delay signal characteristics

- Data recorded in one second intervals
- ▶ Time-delay cross-correlation in computed in one-hour intervals
- Each connection is computed only once
- Tracing time-delays recorded by one station over a year

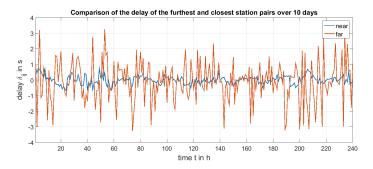




Histograms showing time delays recorded by all active stations over 24 hours



Comparison of time delay of the furthest and the closest station pairs



► Time delays are smaller between stations which are close to each other

Graph approach to model the data

• Measured time delays $\hat{\delta}(t)$ between stations:

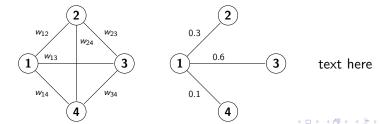
$$\hat{\delta}(t) = \delta(t) + \varepsilon(t)$$
 (1)

- Graphs: $\mathcal{G}_{\delta} = (\mathcal{V}, \mathcal{E}, \hat{\boldsymbol{\delta}}), \ \mathcal{G}_{r} = (\mathcal{V}, \mathcal{E}, \boldsymbol{W})$
- Metric:

$$f_i(\hat{\boldsymbol{\delta}}) = K_i \tag{2}$$

with

$$f_i(\hat{\boldsymbol{\delta}}) = \sum_i \delta_{ij}$$
 and $K_i = f_i(\boldsymbol{W}) = \sum_i w_{ij}$ (3)



Signal denoising and exctracting clock drift

• We specify a cost function $c(\hat{\delta})$ measuring the deviation of the metric:

$$c(\hat{\delta}) = \sum_{i} e_i^2(\hat{\delta}) = \sum_{i} (f_i(\hat{\delta}) - K_i)^2$$
 (4)

Error is minimized with gradient descent updates on $\hat{\delta}$:

$$\hat{\delta}^{(t+1)} = \hat{\delta}^t - \mu \sum_{i} e_i(\hat{\delta}^t) \frac{df_i(\hat{\delta}^t)}{d\hat{\delta}^t}$$
 (5)

▶ The noise ε_{ij} between each pair of two stations is caused by clock drifts Δ_i and Δ_j , and other errors e_{ij} :

$$\varepsilon_{ij} = \Delta_i - \Delta_j + e_{ij} \tag{6}$$

Solving individual clock drifts (1/2)

▶ We have overdetermined inverse problem of the form

$$Gs = m$$
 (7)

$$\begin{bmatrix} 1 & -1 & 0 & 0 & \dots & 0 \\ 1 & 0 & -1 & 0 & \dots & 0 \\ 1 & 0 & 0 & -1 & \dots & 0 \\ 1 & 0 & 0 & -1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 0 & 0 & 0 & \dots & -1 \\ 0 & 1 & -1 & 0 & \dots & 0 \\ 0 & 1 & 0 & -1 & \dots & 0 \\ 0 & 1 & 0 & 0 & \ddots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} \Delta_1 \\ \Delta_2 \\ \Delta_3 \\ \Delta_4 \\ \vdots \\ \Delta_k \\ \vdots \\ \Delta_{n-1} \\ \Delta_n \end{bmatrix} = \begin{bmatrix} \Delta_1 - \Delta_2 \\ \Delta_1 - \Delta_3 \\ \Delta_1 - \Delta_4 \\ \vdots \\ \Delta_1 - \Delta_n \\ \Delta_2 - \Delta_3 \\ \Delta_2 - \Delta_4 \\ \vdots \\ \Delta_{n-1} - \Delta_n \end{bmatrix} = \begin{bmatrix} \Delta_{12} \\ \Delta_{13} \\ \Delta_{14} \\ \vdots \\ \Delta_{n-1} \\ \Delta_{n} \end{bmatrix}$$

▶ Matrix **G**'s rank is n-1



Solving individual clock drifts (2/2)

Ordinary least squares regression

$$\|\mathbf{G}\mathbf{s} - \mathbf{m}\|_2^2. \tag{8}$$

Tikhonov regularization is employed

$$\|\mathbf{G}\mathbf{s} - \mathbf{m}\|_2^2 + \|\mathbf{\Gamma}\mathbf{s}\|_2^2, \tag{9}$$

for some suitable Tikhonov matrix $\Gamma = \alpha \mathbf{I}$

▶ The explicit solution is hence given by

$$\hat{\mathbf{s}} = (\mathbf{G}^T \mathbf{G} + \mathbf{\Gamma}^T \mathbf{\Gamma})^{-1} \mathbf{G}^T \mathbf{m}. \tag{10}$$

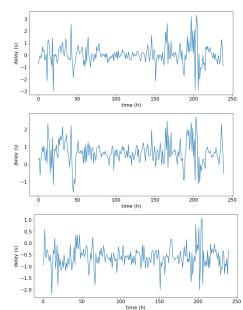


Signal - denoised signal - noise

Full signal from one connection for 10 hours

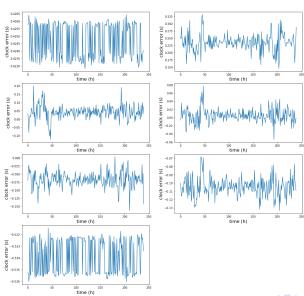
Denoised signal of the connection

Signal noise



Clock drifts

Clock errors of all different clock as a function of time



Conclusion

- A graph method to recover clock drift in large time-delay network was developed
- Clock drifts for the three most influential monitors and five others close by were computed
- The drift varies over time
- ► Clock drift may account for up to 1 % inaccuracy in timing at each time point

Future work:

- ▶ A synthetic dataset to verify the effectiveness of the method
- Analyse the complete network of monitors
- Develop and test other metrics
- Carry out sensitivity analysis