Using sparse regularization for multiresolution tomography of the ionosphere

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Abstract

Computerized ionospheric tomography (CIT) is a technique that allows reconstructing the state of the ionosphere in terms of electron content from a set of Slant Total Electron Content (STEC) measurements. It is usually denoted as an inverse problem. In this experiment, the measurements are considered coming from the phase of the GPS signal and, therefore, affected by bias. For this reason the STEC cannot be considered in absolute terms but rather in relative terms. Measurements are collected from receivers not evenly distributed in space and together with limitations such as angle and density of the observations, they are the cause of instability in the operation of inversion. Furthermore, the ionosphere is a dynamic medium whose processes are continuously changing in time and space. This can affect CIT by limiting the accuracy in resolving structures and the processes that describe the ionosphere. Some inversion techniques are based on $l_2$ minimization algorithms (i.e. Tikhonov regularization) and a standard approach is implemented here using spherical harmonics as a reference to compare the new method. A new approach is proposed for CIT that aims to permit sparsity in the reconstruction coefficients by using wavelet basis functions. It is based on the $l_1$ minimization technique and wavelet basis functions due to their properties of compact representation. The $l_1$ minimization is selected because it can optimise the result with an uneven distribution of observations by exploiting the localization property of wavelets. Also illustrated is how the interfrequency biases on the STEC are calibrated within the operation of inversion, and this is used as a way for evaluating the accuracy of the method. The technique is demonstrated using a simulation, showing the advantage of $l_1$ minimization to estimate the coefficients over the $l_2$ minimization. This is in particular true for an uneven observation geometry and especially for multi-resolution CIT.
1 Introduction

Tomographic imaging is an important tool for understanding the ionosphere, its behaviour and its effects on radio propagation. Ionospheric disturbances can persist for days in particular conditions. The electron density is the main measure that can tell us about the state of the ionosphere. Enhancements or depletions in the electron density produce irregularities or structures that are present in the ionosphere with different scales and vary with geographical location, time and sun activity. The correct localization of the irregularities can therefore play an important role. The spatial and temporal variability of ionospheric structures justifies the wavelet approach that we will describe in this paper.

CIT is mainly an underdetermined inverse problem. The goal is to find the spatial and temporal distribution of electron density from a series of relative observations that are collected in the form of Slant Total Electron Content (STEC) measured from ground receivers along the signal path. The term relative is introduced because the observations are uncalibrated, hence the calibration becomes part of the inverse problem. Receivers are generally unevenly distributed on the Earth and together with the limited angle geometry of the rays the problem is difficult to solve (Yeh and Raymund, 1991; Na and Lee, 1992) and potentially unstable. Even with increasing observations from new constellations of satellites there is always the problem of the movement of the ionospheric medium in the time taken for the GNSS satellites to cross the sky.

In this type of mathematical problem a functional cost is minimized (Geophysical Inverse Theory and Regularization Problems). A conventional approach is based on Tikhonov regularization (Tikhonov and Arsenin, 1977) and aims to balance the solution for good data agreement and to compensate (regularize) where no data is available. In general a proper regularization is needed to ensure stability, and to reduce artefacts and therefore noise in the reconstruction due to lack of data.

Another recent approach uses the $l_1$ norm as the metric to regularize the solution. An implementation of this is given by the Fast Iterative Shrinkage-Thresholding Algorithm
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Sparse regularization techniques have not been used before in ionospheric tomography, but results from other fields make this technique particularly interesting (see for example, Simons et al., 2011; Loris et al., 2010). Wavelet basis functions have been used in CIT like Haar (Amerian et al., 2010) and B-spline (Durmaz and Karsliöğlu, 2011; Schmidt et al., 2008; Zeilhofer et al., 2009) basis functions but they were not used in stabilizing the inversion by means of sparse regularization.

This paper describes an alternative method based on the $l_1$ norm, using wavelet basis functions, in relation to the $l_2$ norm, using spherical harmonics, for CIT. The paper will focus on comparing the accuracy of the reconstructions from a simulated ionosphere both quantitatively and qualitatively. The $l_1$ norm is expected to deal better with the uneven distribution of the observations that we usually encounter in CIT. The properties of wavelets allow the optimizer to select the best combination at different scales and positions according to the data coverage. Small scale wavelets will be used only where there is good data coverage; this will allow small scale structures in the ionosphere to be revealed. We used a modified version of the MIDAS (Multi-Instrument Data Analysis System) (Mitchell and Spencer, 2003).
Section 2 gives the definition and the mathematical notations of the problem including biases and basis functions. It also gives an overview of the $l_1$ and $l_2$ regularizations that will be used in the paper. Results and conclusions are given in Sects. 4 and 5.

2 Ionospheric observations

As in most geophysical applications of tomography, CIT is an undetermined problem. The receiver-satellite geometry and the uneven distribution of the receivers make the inversion a difficult operation. While the vertical sensitivity can be partially improved by means of Empirical Orthonormal Functions (EOFs) (Fremouw et al., 1992; Sutton and Na, 1994), the estimation of horizontal structures can be limited by the presence of artefacts especially when the number of coefficients to estimate increases considerably (e.g. for global or high resolution maps).

In this section we will firstly define the observations and biases that are involved in the forward problem notation. Then we will describe the inverse problem in terms of basis functions and the regularization techniques.

2.1 Forward problem

In CIT observations are collected from ground based receivers. The measurement $z$ is in the form of Slant Total Electron Content (STEC) defined as the integrated electron content $n$ along the receiver-satellite path

$$z = \text{STEC} = \int_{s_{rx}}^{s_{tx}} n(s) ds$$

Observations of differential phase can be generally considered noise free from the point of view of the instruments which inherently smooth over noise, but the measurement arc between a single receiver and satellite is uncalibrated or biased. In this section
we will discuss the nature of the biases and the mathematical notation we will use to include them in the inversion algorithm.

Equation (1) relates the observation (STEC) with the electron density $n$, which is what is estimated using CIT. In practice, the STEC is obtained by means of dual frequency differences from either the carrier phase of the signal or the pseudoranges of the C/A code (or if available P-code).

Following the Mannucci (Mannucci et al., 1999) notation the recorded pseudorange $P_i$ at the frequency $f_i$ ($i = 1, 2$) can be written as

$$P_i = \rho + I/f_i^2 + \tau^r_i + \tau^s_i$$

(2)

where the non-dispersive term $\rho$ includes the geometric distance, troposphere delays, clock errors and non-dispersive delays in the hardware signal path. The other dispersive delays are frequency dependent and include the ionospheric delay $I/f_i^2$ and the dispersive components of the satellite $\tau^s_i$ and receiver $\tau^r_i$ hardware delays. The ionospheric delay can be separated by differencing Eq. (2) at the two frequencies $L_1$ and $L_2$

$$P_i = (P_2 - P_1) = I \left(1/f_1^2 + 1/f_2^2\right) + b_r + b_s$$

(3)

where $b_r$ and $b_s$ represent the residual frequency-differenced dispersive biases for the receiver and the satellite. Equation (3) has a dependency with the frequency $f_i$ of the signal. The relationship between $P_i$ and STEC $z$ can be retrieved by substituting a simplified approximation of the Appleton–Hartree equation (Davies, 1990) and therefore

$$I = 40.3z$$

(4)

Hence, the STEC can be extracted from Eq. (3) and this can be considered to be in absolute terms where no calibration is required. Unfortunately the multipath-residual biases still contribute as a significant noise component (Jakowski, 1996) which makes the STEC estimations less accurate.
It is possible to use a more accurate estimation of the STEC from the carrier phase but unfortunately with the disadvantage that calibration is required. To explain, and contrasting with the pseudorange in Eq. (2), the carrier phase of the signal $L_i$ can be written as

$$L_i = \rho - I/f_i^2 + \lambda_i N_i + \varepsilon_i^r + \varepsilon_i^s$$  \hspace{1cm} (5)

The term $N_i$ is the integer ambiguity in the phase cycle measurement, and introduces a delay proportional to the wavelength $\lambda_i$ of the signal. The ionospheric term $I$ contributes with a negative sign. For this reason it is referred to as phase-advance. Also in this case, $\varepsilon_i^r$ and $\varepsilon_i^s$ are the dispersive components of the satellite and receiver hardware delays. As for the code, it is possible to remove the dispersive component $\rho$ by differencing Eq. (5) at the two frequencies $L_1$ and $L_2$

$$L_I = (L_1 - L_2) = I \left( 1/f_1^2 + 1/f_2^2 \right) + (\lambda_1 N_1 - \lambda_2 N_2) + b_r' + b_s'$$  \hspace{1cm} (6)

where $b_r'$ and $b_s'$ represent the residual frequency-differenced dispersive biases for the receiver and the satellite. The term $(\lambda_1 N_1 - \lambda_2 N_2)$ is generally unknown and introduces a bias that makes the estimated STEC from Eq. (5) a relative measurement. A possible solution to calibrate the GPS-based ionospheric measurements is discussed in different publications (e.g. Mannucci et al., 1999; Jakowski, 1996) based on a combination of both $P_I$ and $L_I$. Note that within a short time interval and until the signal loses its lock, the integer ambiguity and the residual terms can be considered constant. This can be used to help calibrate STEC as described before. However, it is also possible to calibrate the observations directly in the inversion process and this has been shown to have advantages (Dear and Mitchell, 2006), particularly in cases where the hardware biases vary over time. This calibration method will be discussed in the next section.

Measurements for each receiver-satellite pair are contained in the $z$ vector, which is related with the electron content $n$ by the following relationship

$$z = An + Bb$$  \hspace{1cm} (7)
The problem of Eq. (7) is defined on a 3-Dimensional grid spacing in altitude, latitude and longitude and it is known as a forward-problem where \( A \) is the projection matrix that maps the electron content into measurements \( z \), and depends on the geometry of the problem. We also included the offset \( b \) that takes into account the biases of Eq. (6). The projection matrix \( B \), instead, maps the offset of each ray (observation) into a single offset for each receiver–satellite pair and is defined as

\[
B_{ij} = \begin{cases} 
1 & \text{if } b_j \text{ is the offset of } z_i \\
0 & \text{otherwise} 
\end{cases}
\]

(8)

2.2 Inverse problem

The quantity we want to estimate is represented in Eq. (7) in terms of electron content \( n \) and is obtained through the operation of the inversion. This defines an inverse problem that is generally solved by minimizing the functional \( F(n, b) \)

\[
\left( \hat{n}, \hat{b} \right) = F(n, b)
\]

(9)

\[
F(n, b) = \|z - An - Bb\|^2 + \alpha P(n)
\]

(10)

The function \( P(n) \) defines the regularization (or penalty) term that we need to add to make the inversion a well-posed problem. Equation (10) would not necessarily give a unique solution without \( P(n) \) because of the limited-angle geometry and the uneven distribution of the receivers, making the problem ill-conditioned. We are supposing that \( P(n) \) operates on the model \( n \) only and not on the offsets \( b \), which will not be constrained by any assumption coming from the regularization. The parameter \( \alpha \) sets a trade-off between the best fitting and the most reasonable stabilization (Zhdanov, 2002). This justifies the different notation of \( \hat{n} \) in order to distinguish the approximation from the true \( n \).

The functional \( F(n, b) \) is more computationally expensive and, therefore, is not practically useful. By expanding Eq. (9) with Eq. (10) and after some algebra, Eq. (10) can
be rewritten as

\[ F(n) = \|z - An\|_C^2 + \alpha P(n) \quad (11) \]

where \( C \) is formed from Laplacian matrices and is defined as

\[ C = I - B(B^TB)^{-1}B^T \quad (12) \]

Spencer and Mitchell (2011) described an approach similar to ours; the differences are that in our case an explicit relationship between the estimated biases \( \hat{b} \) and the reconstruction \( \hat{n} \) is also provided and is given in Eq. (14).

The solution \( \hat{n} \) is obtained by minimizing Eq. (11) over \( n \), supposing that \( P(n) \) is differentiable

\[ \hat{n} = \left( A^TCA + \alpha \frac{1}{2} \frac{\partial P(n)}{\partial n} \right)^{-1} A^Tcz \quad (13) \]

The solution of Eq. (13) is coincident with the solution we would obtain from Eq. (10). The offsets \( \hat{b} \) can then be recovered as

\[ \hat{b} = \left( B^TB \right)^{-1}B^T(z - A\hat{n}) \quad (14) \]

The observations \( z \) have generally a negligible noise term, but in presence of ionospheric structures and because the ionosphere is not a static medium, there could be small variations in STEC even between nearby ray paths. Therefore, the discretization of the ionosphere into a grid is important, which causes the measure \( \|z - An\|^2 \) to never reach zero. Therefore a representativity error due to the complexity of the medium is acceptable. What we actually aim is the minimization of Eq. (11) in order to have the reconstruction matching the observations where data are available up to a residual noisy variation. Therefore the regularization term \( P(n) \) becomes the main important term and will be described in Sect. 2.4.
2.3 Basis functions

In this section the mathematical notation used to decompose the ionosphere through basis functions is provided. Basis functions are used to extract the information and to emphasize some properties in the reconstructed ionosphere, in this case wavenumber for spherical harmonics and spatial localization and scale for wavelets. In particular, the vertical profile of electron density is described in terms of basis functions (EOFs) while the horizontal distribution with spherical harmonics and wavelet basis functions. EOFs are obtained from Chapman profiles (Chapman, 1931) and are used to constrain the vertical profile (Hargreaves and Gadsden, 1995). These are taken directly from the standard MIDAS approach as published in 2003.

The inverse problem of Eq. (11) is now expressed, in terms of associated functional, as

\[ F(x) = \| z - AKx \|^2_C + \alpha P(x) \]  

and solves for the coefficients \( x \) of the basis functions, which are contained in the columns of the matrix \( K \). The solution becomes the following

\[ \hat{x} = \left( A^T K^T C A K + \alpha \frac{1}{2} \frac{\partial P(x)}{\partial x} \right)^{-1} K^T A^T C z \]  

and the offsets \( \hat{b} \) can then be recovered as

\[ \hat{b} = \left( B^T B \right)^{-1} B^T (z - AK\hat{x}) \]  

The choice of \( K \) has been limited to orthogonal basis functions for this paper.

Figure 1 shows a one dimensional example of the basis functions (normalized to one) that will be used in the experiment. Figure 1a and b illustrates two wavelets at the same scale and position for discrete Meyer (DM) and Daubechies 4 (DB4). They have a spatial compact support that makes them particularly useful to resolve localized
structures. Figure 1c shows a single harmonic (normalized to one) that has to be multiplied with the Lagrange polynomial (along latitude) to produce a spherical harmonic (SH). They have a longer spatial support and work well to describe periodicities in the ionosphere.

2.4 Regularization

Different regularizations exist to stabilize Eq. (15) and make the solution unique and physically meaningful. The main goal is finding the best representation of the ionosphere that matches the observations and at the same time obviates the lack of data we usually face (e.g. in the oceans between continents).

Regularization techniques exploit the fact that Eq. (15) can be convex, i.e. that by minimizing it a global minimum is guaranteed, but it does not mean that different regularizations may have the same minima. The minimiser becomes the best representation we can have, and its properties will strongly depend on the chosen regularization term. In this section two different regularizations based on the $l_1$ and $l_2$ norm will be described. They both aim to create a sufficiently detailed solution by maintaining as much information as possible from the observations. The difference lies in the information that can be extracted from the observations through basis functions and, therefore, on the efficiency on resolving different scale structures. For example, wavelets are good to localize structures, while spherical harmonics works well with periodicities. Therefore, we are expecting wavelets to resolve better localized structures than spherical harmonics.

The regularization term of Eq. (15) can be expressed in different ways. The classical approach is by using an $l_2$ norm (or Tikhonov regularization)

$$ P(x) = \| PKx \|_2^2 $$

(18)

where the matrix $P$ is used to select only a subspace of the possible solutions and stabilize the problem of Eq. (15) toward a physically acceptable solution, and the $l_2$
A different measure comes from the sparsity which involves the number of nonzero coefficients in \( x \) (Bruckstein et al., 2009) and is obtained with

\[
P(x) = \|Kx\|_0
\]  

(19)

where \( \|a\|_0 \) stands for the number of coefficients \( a_i \) that are not zero. This approach is particularly suitable for wavelets as it exploits their ability for compact representation.

By minimizing Eq. (15) with Eq. (19) we are looking for the solution which produces the best agreement with the observations but that at the same time is also the sparsest one. The minimization with Eq. (19) is unfortunately not convex, which means that it may have local minima. The complexity of this problem was also proven to be in general not practical as the solution requires to exhaustively search for all the possible combinations of basis functions (the columns in \( K \)) that minimize the functional of Eq. (15) (Natarajan, 1995).

A more feasible solution is obtained with the \( l_1 \) norm, which in some sense is halfway between Eqs. (18) and (19)

\[
P(x) = \|PKx\|_1
\]  

(20)

where \( \|a\|_1 = \sum |a_i| \). The regularization term of Eq. (20) makes the functional Eq. (15) convex and therefore makes possible having a unique solution. The solution may differ from the one obtained by Eq. (19), but there are mathematical conditions that ensure Eq. (20) to be equivalent to Eq. (19) producing an identical solution up to an error term that is proportional to the input noise level (Donoho et al., 2006; Donoho, 2006).

The whole theory requires that \( x \) is sufficiently sparse, i.e. that the ionosphere can be represented with few basis functions. According to this, sparsity becomes the main
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3 Simulation

We selected a grid that spans from North America to Europe. This is a good example to show the limitation imposed, in this case by the ocean, on the density of the receivers. We selected a grid of dimension 64 × 64 voxels in longitude and latitude, and 22 voxels in altitude. It produces a voxel of dimension around 1 × 2° in latitude and longitude and 50 km in altitude.

Data were simulated with the International Reference Ionosphere (IRI) model. Some structures were then added in order to test the efficiency of the algorithm to resolve them. We considered uncalibrated observations that were obtained by adding a constant bias to each receiver–satellite pair and we collected observations within a time window of 8 min with a sample rate of 30 s. The representativity error was taken into account, allowing better noise removal (i.e. false artefacts in the reconstruction) but also better compression (e.g. for storing data) in respect to the non-sparse solution (Tsaig and Donoho, 2006; Schmidt, 2007).

Equations (15) and (20) are implemented with the Fast Iterative Shrinkage-Thresholding Algorithm (FISTA, see Beck and Teboulle, 2009). It applies a non-linear thresholding (or soft-thresholding) (Donoho and Johnstone, 1994) to the estimated coefficients \( \hat{x}_i \) at the \( i \)th iteration

\[
\eta(\hat{x}_i) = \begin{cases} 
0 & \text{if } |\hat{x}_i| \leq \alpha \xi \\
\text{sgn}(\hat{x}_i) (|\hat{x}_i| - \alpha \xi) & \text{if } |\hat{x}_i| > \alpha \xi
\end{cases}
\]

(21)

where \( \xi \) is set to the reciprocal of the maximum eigenvalue of \( K^T A^T A K \) and together with \( \alpha \) sets the threshold. Then the estimation at the next iteration is \( \hat{x}_{i+1} = \eta(\hat{x}_i) \).

A similar stabilization can be introduced by selecting a subset of \( K \) by means of a similar thresholding or a greedy subset selection directly applied to Eqs. (15) and (18). This was shown to be not optimal in a general case (Donoho, 2006).
account by adding a term to the observations distributed as a Gaussian noise. This term also takes into account any non-dispersive residual term described in Eq. (6).

Figure 2 shows the Vertical Total Electron Content (VTEC) map that was used as truth while Fig. 3 illustrates the number of rays that were used in the reconstruction (black dots are the ground stations). The number of rays is obtained by summing the intersections along the altitude within voxels of the grid. The VTEC is calculated by integrating the electron content in a certain latitude and longitude location along the altitude. The ray coverage strictly depends on the density of ground stations, data (STEC) sampling rate and, in our case, the time window within which we run the reconstruction. The selection of the grid is also important as a finer grid will increase the number of voxels that are not intercepted by a ray and the number of coefficients to estimate.

Some structures were located where data coverage is particularly low. In those locations the reconstruction will struggle to recover the actual value independently from the regularization that has been used. The behaviour of the algorithm in those zones will strongly depend on the regularization term.

We used EOFs obtained from Chapman profiles (Hargreaves and Gadsden, 1995), and wavelets (DB4 and DM) and Spherical Harmonics (SH) to represent the horizontal distribution of structures in the ionosphere. By selecting a subset of larger horizontal basis functions we also limited the resolution in the reconstruction, i.e. the smallest scale structures that can be resolved.

For the aim of this paper it will be considered a standard implementation of Eqs. (18) and (20), i.e. the matrix \( P \) will be set to the identity matrix.

### 3.1 Inversion

The reconstructions are shown in Fig. 4 for low resolution and Fig. 5 for high resolution. Each figure shows the behaviour of the algorithm using different basis functions: SH (top), DM (middle) and DB4 (bottom). In order to highlight the regularization effects where only data coverage was present, we applied a mask (left) to the reconstruction
In fact, each regularization technique will handle the absence of data in different ways but we want to compare their ability to resolve structures where data are available.

At low resolution the reconstruction looks reasonable for both methods. The structures appear smoothed and with little detail (Fig. 4a–c). SH seems to produce some oscillations outside the data coverage (Fig. 4d), mainly in the Atlantic Ocean. This is due to the sinusoidal nature of SH that makes it problematic to represent localized structures. Wavelets do not produce oscillations and the reconstruction looks reasonably smoothed for this resolution, but there are some edge effects, especially for DM, between Canada and Greenland. Furthermore, DB4 unlike DM tends to fill the data gap in the Ocean (Fig. 4f).

As the resolution increases (and therefore the number of coefficients to estimate) the inversion needs in general a stronger regularization. This is shown in Fig. 5. With SH the regularization damps many coefficients down but it seems to resolve well some of the structures (North UK and US) where good data coverage is present (Fig. 5a–c). However the reconstruction presents the ring oscillation phenomenon that is an indication of the limitation of the method when a high number of basis functions are used (Fig. 5d). The stronger regularization has reduced most of the coefficients, and the VTEC is in general underestimated. In fact, we are expecting a VTEC of 40 in central Europe but the reconstruction shows a VTEC less than 30. Where data are not available the regularization forces the VTEC to go rapidly toward zero. With wavelets the regularization aims to minimize the number of non-zero coefficients. Therefore the smallest basis functions are contributing with the largest (smoother) ones to add detail to the reconstruction only where good data coverage is available (this concept is regarded as multi-resolution, which will be explained later). Where data is not enough to resolve a small structure the solution will be approximated with a bigger and smoothed one. By looking at the VTEC values, wavelets are perfectly recovering the value of 40 VTEC units in Europe (Fig. 5b and c). This is mainly due to the fact that the regularization term, by exploiting the localization properties of wavelets, is adding the smallest basis only if they detect a significant enhancement over the threshold $\alpha \xi$ of Eq. (21).
general the VTEC variation is well recovered with wavelets and they seem to produce the best estimation of the ionosphere.

For each reconstruction the Root Mean Square (RMS) error of the VTEC between the true and the reconstructed ionosphere was calculated. The RMS error is taking into account only the VTEC values where there is ray coverage. Values where there is no ray are, in fact, less meaningful for this statistic.

Table 1 shows the RMS error and the number of basis functions for each reconstruction at the two different resolutions. The number of basis functions is shown in percentage and in absolute values within the brackets. The increasing of RMS error with resolution is caused by the attempt of the basis functions to describe the small variations in STEC due to non uniform data coverage (especially in north Norway). Wavelets need less than 50% of basis functions at low resolution and even less at high resolution. The small number of basis functions help to stabilize the inversion as only fewer coefficients have to be estimated.

The offsets, obtained from Eq. (14) and averaged for each receiver, are also very well recovered at low resolution by SH (Fig. 6a) and DM (Fig. 6b). Figure 7a and b show the scatter plot of the original offsets (x axis) and the estimated ones (y axis) for each receiver, obtained from the high resolution reconstruction using SH and DM basis functions. At high resolution the offsets are still well estimated from wavelets (Fig. 7b) while they seem to be biased with SH (Fig. 7a). There is in general an overestimation of the offsets that increases as the regularization coefficient $\alpha$ increases. This is due to the fact that when $\alpha$ increases, the difference between the observations and the estimation in Eq. (14) increases as well making the offsets bigger.

### 3.2 Multiresolution map

As introduced earlier, another concept that can be exploited with wavelets is multiresolution analysis. A similar concept was already used in (Schmidt, 2007). Wavelets allow the detection of structures according to their scale and position. Small scale basis functions are therefore selected to represent small variations, otherwise only the basis
functions with bigger scales are used. The ability of the algorithm to recognize small variations depends on the data availability and, therefore, the resolution (here intended as the smallest scale we can resolve in a certain position in the map) will depend on data.

Figure 8 aims to explain multi-resolution with DM basis functions. Each square box indicates where the wavelet is centered in the map and the size that the wavelet is contributing with (i.e. the scale of the wavelet, which we selected the same level for each box). This is valid only in principle as a wavelet can be defined in a longer domain than the one defined by the square. The algorithm selects smaller scale basis functions where data coverage is good, trying, as a consequence, to match better the observations. In regions where data are not available or not enough, only the biggest scale wavelets are selected and therefore the solution will look smoother. This is not possible to obtain with SH as they are longer functions and are defined over the whole globe. It is interesting to notice how small scale wavelets are not used if there is not a comparable (to the scale of the wavelet) enhancement from the data. This is the case in East and South Europe where, even if good data coverage is provided, only big scale wavelets are used.

### 3.3 Noise sensitivity

We stated at the beginning that wavelets allow the better removal of noisy terms in the reconstruction. Actually ground stations produce observations that can be considered generally noiseless. The noise term that we intended comes from the fact that the ionosphere is a dynamic medium, where different scale structures evolve with time according to complicated physics laws in a complex environment.

In order to test the effect of variability in the observations, we decided to add a zero mean Gaussian noise to each observation with a SD of 1 TEC unit. A similar approach was used by (Chartier et al., 2014).

Figure 9a and b show the reconstruction obtained with SH and DM. SH reconstruction (Fig. 9a) is quite sensitive to the noise, which causes additional oscillations and
artefacts. DM reconstruction (Fig. 9b) shows a better robustness to noise, and the reconstruction is similar to the ones in Fig. 5e and f. This is mainly due to the sparse regularization which aims to minimize the number of nonzero coefficients. When the soft-thresholding of Eq. (20) is applied with FISTA, a subset of the most significant coefficients is selected. Those coefficients will contain the most important part of the energy (or information) (Donoho and Johnstone, 1994). In general, it wouldn’t be possible to make the same considerations if the energy was evenly distributed among all the coefficients, like in the case of SH.

The RMS error obtained from Fig. 9a and b is shown also in this case in Table 2 together with the percentage of number of basis functions with non-zero coefficients. The number of basis functions used with DM is slightly decreased compared to the case without noise. This is due to the higher threshold $\alpha \xi$ (see Eq. 21) that we used to remove the noise. In the case of SH all the basis functions are still used although a higher regularization parameter $\alpha$ was used too.

### 3.4 Model-aided inversion

We implemented a model-aided inversion by imaging the residual after removing from the observations a background model of the ionosphere. This is called Three-Dimensional Variational (3DVar) data assimilation. We wanted to test the algorithms with Eqs. (18) and (20) under relatively easy conditions supposing to have a perfect knowledge of the ionosphere, i.e. we set the background model to IRI2012 (without the added structures). We also added the noise term into the data as in the previous section. The reconstruction (plus background model) is shown in Fig. 10a and b for SH and DM.

As we expected both methods work well. The only remarkable difference is that SH basis functions are picking up some noisy coefficients which result in a noisier reconstruction than with DM. Table 3 summarizes the RMS error obtained for these reconstructions.
By perfectly removing the background the algorithm needs to resolve only few relatively smooth structures at different scale. This scenario can be considered as the best case in comparison with the worst case of the previous subsection. Actually, we will never have a perfect knowledge of the ionosphere and, therefore, a background model cannot aid the reconstruction as in the above example. This mismatching with the truth means that the algorithm with an approximated background model will have performances between the worst and best case.

4 Conclusions

Sparse regularization has been shown to be a valid alternative to standard method based on Tikhonov regularization and is particularly suitable with wavelets.

The method has been tested to estimate the offsets of the observations and, even though it was applied to the specific case of the Computerized Ionospheric Tomography (CIT), it can be used for general inverse problems where unknown offsets must be estimated. The method gave good performances in recovering the offsets, but a useful remark is that there is a tendency to overestimate them as $\alpha$ increases. When $\alpha$ increases the difference between the estimation and the observations increases making the offsets bigger (Eq. 17). This is probably due to the absence of regularization into the estimated offsets (Eq. 11). Previous works (Dear and Mitchell, 2006; Chartier et al., 2012) used a calibration matrix similar to the one defined in Eq. (12) to estimate the offsets from regional ionospheric reconstructions. They compared estimated offsets from tomographic reconstructions using an independent data set from the Center for Orbit Determination in Europe (CODE). Both the previous works showed a good match of the estimated offsets with CODE and did not exhibit any bias. The main here is the aim to reproduce high resolution maps from global ionospheric reconstructions. This involves the estimation of a higher number of coefficients and dealing with more uneven data distribution and data gaps (e.g. oceans). Under those conditions the choice of the regularization becomes of primary importance.
Sparsity allows a better noise removal and a more stable regularization when the number of coefficients to estimate increases considerably. We have shown tomographic reconstructions obtained with Spherical Harmonics (SH) and two different wavelets, Daubechies 4 (DB4) and Discrete Meyer (DM) in a worst and best case. The best case was obtained by selecting a background model which exactly represented the smoothed ionosphere, whilst the worst case was without any background model. In both cases wavelets were shown to produce the best reconstruction in terms of the Root Mean Square (RMS) error and oscillations (artefacts). An important characteristic in this new approach is the ability of wavelets to handle the uneven distribution of the observations. We have explained this ability through the multiresolution map showing how the resolution is adapted to the data coverage and the ionospheric structures observed by the measurements.

It is noted that CIT is actually a time dependent inversion problem and in this paper it has been simplified in the simulation to a case where the ionosphere does not change in time. It is recognised that the technique needs to be developed further, in particular for more active geophysical conditions where the ionosphere is changing. This factor will be studied in further research.

In conclusion sparse regularization techniques can produce significant improvements to CIT and to inverse problems in general. They demonstrate properties of noise robustness and adaptability to data coverage. The choice of wavelet basis functions is not critical, but we believe that other wavelet constructions could lead to further improvements.

Acknowledgements. We thank the International Reference Ionosphere (IRI) project (http://iri.gsfc.nasa.gov/) and the UNAVCO and IGS repositories for offering free access to GPS data. This research activity was funding from the European Union’s Seventh Framework Programme for research, technological development and demonstration under grant agreement no 264 476.
References


**Table 1.** RMS error (values are in TECU) of the VTEC map obtained with spherical harmonics and wavelets at two different resolutions. Only the VTEC coefficients where there is ray coverage were considered. The percentage of basis functions with non-zero coefficients is also shown and, within brackets, the number in absolute value.

<table>
<thead>
<tr>
<th></th>
<th>Low Resolution</th>
<th>High Resolution</th>
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<tbody>
<tr>
<td></td>
<td>RMS error (TECU)</td>
<td>Number of Basis Functions</td>
</tr>
<tr>
<td>Spherical Harmonics</td>
<td>10.87</td>
<td>100% (1089)</td>
</tr>
<tr>
<td>Discrete Meyer</td>
<td>6.66</td>
<td>36% (92)</td>
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<tr>
<td>Daubechies 4</td>
<td>7.48</td>
<td>41% (106)</td>
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</table>
Table 2. RMS error (values are in TECU) of the VTEC map obtained with spherical harmonics and discrete Meyer with a noise term added to the observations. Only the VTEC coefficients where there is ray coverage were considered. The percentage of basis functions with non-zero coefficients is also shown and, within brackets, the number in absolute value.

<table>
<thead>
<tr>
<th></th>
<th>RMS error (TECU)</th>
<th>Number of Basis Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spherical Harmonics</td>
<td>24.45</td>
<td>100% (16,641)</td>
</tr>
<tr>
<td>Discrete Meyer</td>
<td>9.35</td>
<td>7% (282)</td>
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Using sparse regularization for multiresolution tomography of the ionosphere
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Table 3. RMS error (values are in TECU) of the VTEC map obtained with a 3DVar scheme using spherical harmonics and discrete Meyer with a noise term added to the observations. Only the VTEC coefficients where there is ray coverage were considered. The percentage of basis functions with non-zero coefficients is also shown and within brackets the number in absolute value.

<table>
<thead>
<tr>
<th>Method</th>
<th>RMS error (TECU)</th>
<th>Percentage of Basis Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spherical Harmonics</td>
<td>9.26</td>
<td>100% (16641)</td>
</tr>
<tr>
<td>Discrete Meyer</td>
<td>8.66</td>
<td>7.3% (300)</td>
</tr>
</tbody>
</table>
Figure 1. (a) Discretised Meyer basis function for a particular scale and translation; (b) Daubechies (4 tap) basis function with the same scale and translation as (a); (c) a Fourier sinusoid component of the spherical harmonic basis functions. Basis functions are shown normalized to one and are interpolated for ease of viewing.
Figure 2. Simulated ionosphere with structures added to IRI2012. Values are in TECU ($10^{16}$ electrons m$^{-2}$).
Figure 3. Number of rays with ground stations (black dots).
Figure 4. Reconstructions obtained at low resolution with masked out VTEC values where there is no ray coverage for: (a) spherical harmonics; (b) discrete Meyer; (c) Daubechies 4; and without the mask for (d) spherical harmonics; (e) discrete Meyer; (f) Daubechies 4. Values are in TECU ($10^{16}$ electrons m$^{-2}$).
Figure 5. Reconstructions obtained at high resolution with masked out VTEC values where there is no ray coverage for: (a) spherical harmonics; (b) discrete Meyer; (c) Daubechies 4; and without the mask for (d) spherical harmonics; (e) discrete Meyer; (f) Daubechies 4. Values are in TECU ($10^{16}$ electrons m$^{-2}$).
Figure 6. Scatter plot of the estimated offsets (y axis) vs. the true offsets (x axis) with (a) spherical harmonics and (b) discrete Meyer at low resolution.
Figure 7. Scatter plot of the estimated offsets (y axis) vs. the true offsets (x axis) with (a) spherical harmonics and (b) discrete Meyer at high resolution.
Figure 8. Multi-Resolution (MR) Map for the high resolution case with discrete Meyer basis functions. Each box represents the scale of the basis function and its position.
Figure 9. Reconstruction with (a) spherical harmonics and (b) discrete Meyer at high resolution with Gaussian noise added to the observations. The Gaussian noise has zero mean and a SD of 1 TEC unit.
Figure 10. Model-aided reconstruction obtained with (a) spherical harmonics and (b) discrete Meyer at high resolution. A noise term (zero-mean Gaussian with 1 TEC unit of SD) was added to the observations.