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Resampling-based estimation of the accuracy of satellite ephemerides

joint work with J

Sylvain Arlot^{1,2,3} h J. Desmars^{4,5} J.-E. Arlot⁴ V. Lainey⁴ A. Vienne^{4,6}

¹CNRS

²École Normale Supérieure de Paris

³Sierra team, Inria Paris-Rocquencourt

⁴Institut de Mécanique Céleste et de Calcul des Éphémérides — Observatoire de Paris

⁵Université Pierre et Marie Curie

⁶Université de Lille





• Dynamical model + Observations \Rightarrow Ephemerides





• Dynamical model + Observations \Rightarrow Ephemerides

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• Problem: how accurate are the ephemerides, in particular far from the observation period?

Hyperion

lapetus

Phoebe

(to Titan)

Fring

(Prometheus



- Dynamical model + Observations ⇒ Ephemerides
- Problem: how accurate are the ephemerides, in particular far from the observation period?
- Two main examples: Mimas (revolution period: 0.942 days) and Titan (revolution period: 15.945 days)

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Phoebe

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TASS1.7 (Analytic Theory of Saturnian Satellites): TASS1.6 (Vienne & Duriez 1995) + Hyperion motion

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 - $\Rightarrow \mathsf{Semi-analytic\ theory}$

The models: TASS & NUMINT

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 ⇒ Semi-analytic theory

• Numerical integration (NUMINT)

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 ⇒ Semi-analytic theory

• Numerical integration (NUMINT)

 $\begin{array}{l} \Rightarrow \mbox{ Model: } x(t) = \varphi(c,t) \in \mathcal{X} \mbox{, where } c \in \mathcal{C} \subset \mathbb{R}^{\rho} \mbox{ parameter} \\ \mbox{ space} \\ \mbox{ e.g., } x(t) = (\alpha(t), \delta(t)) \end{array}$

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Internal error of the models

• True position $P(t) \neq \varphi(c, t)$ for every $c \in C$ \Rightarrow Internal error (or bias)

 $\inf_{c\in\mathcal{C}}\left\{d(P(t),\varphi(c,t))\right\}$

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- Neglected terms in analytic formulas (TASS)
- $\Rightarrow\,$ can be evaluated by comparison with numerical integration ($\sim\,10\,$ milliarcsecond for Saturnian satellites, except Hyperion and Japet)

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- \Rightarrow can be evaluated by comparison with numerical integration (~ 10 milliarcsecond for Saturnian satellites, except Hyperion and Japet)
 - Neglected (or unknown physical effects) in TASS and NUMINT

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$$(t_1, X_1), \dots, (t_N, X_N) \in \mathbb{R} \times \mathcal{X}$$
$$X_i = P(t_i) + \varepsilon_i \qquad \mathbb{E}[\varepsilon_i] = 0$$

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- mass center \neq photocenter (phase, albedo)
- uncertainty of observation time (especially for old observations)

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Time distribution of observations



Time distribution of observation nights



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Data fit: (weighted) least-squares

• Observations $(t_1, X_1), \dots, (t_N, X_N) \in \mathbb{R} imes \mathcal{X}$





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- Model: $x(t) = \varphi(c^{\star}, t)$ where $c^{\star} \in \mathcal{C} \subset \mathbb{R}^{p}$ parameter space
- c^{\star} estimated by

$$\widehat{c} \in rgmin_{c \in \mathcal{C}} \left\{ rac{1}{N} \sum_{i=1}^{N} w_i \left(arphi(c,t_i) - X_j
ight)^2
ight\}$$

where $w_i \approx \sigma_i^{-1}$ is roughly estimated from the name of the observer, the instrument and the observed satellite (Vienne & Duriez 1995)

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• Optimization method: start with $c = \overline{c} + \text{linearization}$ \Rightarrow iterate until convergence

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Error sources for the ephemerides: summary

- Internal error
- Observation errors
- Optimization error
- Representation error when using the ephemerides

Error sources for the ephemerides: summary

- Internal error
- Observation errors
- Optimization error
- Representation error when using the ephemerides
- + take into account time repartition & heterogeneity





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Monte-Carlo method on the Covariance Matrix (MCCM)

$$\widehat{c}^{(1)}, \dots, \widehat{c}^{(B)} \sim \mathcal{N}(\widehat{c}, \Lambda) \quad \text{where} \quad \Lambda = (P^{\top} W^{\top} W P)^{-1}$$

 $P = (\partial \varphi(\widehat{c}, t_i) / \partial c_k)_{(i,k)} \quad W = \text{diag}(w_1, \dots, w_N)$



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$$\Rightarrow \forall k \in \{1, \dots, B\}, \left(\varphi(\widehat{c}^{(k)}, t) \right)_{t \geq 0}$$



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 $\Rightarrow \forall t \geq 0$, region of possible positions: $(\varphi(\hat{c}^{(k)}, t))_{1 \leq k \leq B}$

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Monte-Carlo method applied to the Observations (MCO)





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$\forall k \in \{1, \dots, B\}, \qquad D_N^{(k)} = (t_1, X_1^{(k)}), \dots, (t_N, X_N^{(k)})$ where $\forall i \in \{1, \dots, N\}, \quad X_i^{(k)} - X_i = \varepsilon_{i,k} \sim \mathcal{N}(0, \widehat{\sigma^2})$

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Monte-Carlo method applied to the Observations (MCO)

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$$\Rightarrow \forall k \in \{1, \dots, B\}, \ \widehat{c}^{(k)} = \widehat{c}\left(D_N^{(k)}\right)$$
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Another method is needed

- MCCM: assumes that $\widehat{c} \sim \mathcal{N}(c^{\star}, \Lambda)$
 - \Rightarrow wrong results, especially on the long-term



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 ⇒ errors are non-Gaussian, dependent, and not identically distributed

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 ⇒ errors are non-Gaussian, dependent, and not identically distributed
- Asteroids with few observations: MCCM and MCO already can yield satisfactory results (Milani, 1999; Muinonen & Bowell, 1993; Virtanen *et al.*, 2001; ...), which can still be improved
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- Many observations \Rightarrow long-term ephemerides & complex models \Rightarrow new methods needed

Real world : $P \xrightarrow{\text{sampling}} P_n \Longrightarrow \widehat{c} = \widehat{c}(P_n)$

precision =
$$F_t(P, P_n) = (\varphi(c^*, t) - \varphi(\hat{c}, t))^2$$



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precision = $F_t(P, P_n) = (\varphi(c^*, t) - \varphi(\hat{c}, t))^2$











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The bootstrap for estimating the extrapolated error

$$\forall k \in \{1, \dots, B\}, \qquad D_N^{(k)} = (t_{I_1^{(k)}}, X_{I_1^{(k)}}), \dots, (t_{I_N^{(k)}}, X_{I_N^{(k)}})$$
where $\forall k, I_1^{(k)}, \dots, I_N^{(k)}$ i.i.d. $\sim \mathcal{U}(\{1, \dots, n\})$

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The bloc	k bootstrap			

• Implicit assumption of the bootstrap: i.i.d. data



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- Implicit assumption of the bootstrap: i.i.d. data
- \Rightarrow How to deal with dependence (between the t_i and between the errors)?

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- Implicit assumption of the bootstrap: i.i.d. data
- ⇒ How to deal with dependence (between the t_i and between the errors)?
 - Solution: the Block Bootstrap (e.g., Politis, 2003): First, group data into blocks: $(t_i, X_i)_{i \in B_\ell}$ for $1 \le \ell \le N_b$ Then, resample the blocks

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- ⇒ dependences inside the blocks are caught by the block bootstrap

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- ⇒ dependences inside the blocks are caught by the block bootstrap
 - Assumption: blocks are (almost) independent

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• N = 3650 observation dates $(t_i)_{1 \le i \le N}$, $t_{i+1} - t_i = 4$ days, from 1960 to 2000

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- N = 3650 observation dates $(t_i)_{1 \le i \le N}$, $t_{i+1} t_i = 4$ days, from 1960 to 2000
- Initial orbit: $\forall i, X_i^{(0)} = x^{(0)}(t_i) = \varphi(\widehat{c}, t_i)$ where \widehat{c} estimated from real data

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 , t_i) where c
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- Simulated k-th observation set: $X_i^{(k)} = X_i^{(0)} + \sigma_{M(i)}\xi_i$ where ξ_1, \ldots, ξ_N are i.i.d. $\mathcal{N}(0, 1)$, M(i) is the month to which t_i belongs, $\sigma_1, \ldots, \sigma_{M(N)}$ are i.i.d. $\mathcal{N}(\mu, \tau^2)$ with $\mu = 0.15''$ and $\tau = 0.05''$.

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- $\Rightarrow \text{ angular separation at time } t: s_k(t) = \sqrt{\left(\left(\alpha^{(k)}(t) \alpha^{(0)}(t)\right)\cos\left(\delta^{(0)}(t)\right)\right)^2 + \left(\delta^{(k)}(t) \delta^{(0)}(t)\right)^2}$

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 \Rightarrow Dependent observations, of rather good quality

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Resampling-based estimation of ephemerides

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Region of possible motions: Mimas (TASS)



Resampling-based estimation of ephemerides





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Average size of the region of possible motions

$$\sigma_{S}(t) = \sqrt{\frac{1}{K} \sum_{k=1}^{K} (s_{k}(t))^{2}}$$

where

$$s_k(t) = \sqrt{\left(\left(lpha^{(k)}(t) - lpha^{(0)}(t)
ight)\cos\left(\delta^{(0)}(t)
ight)
ight)^2 + \left(\delta^{(k)}(t) - \delta^{(0)}(t)
ight)^2}$$

is the (angular) separation between the k-th orbit and the initial orbit at time t



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Size of the region of possible motions: Mimas (TASS)



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Principle of simulations



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Performance of MCCM: Mimas (B = 200), TASS





Performance of MCO: Mimas (B = 200), TASS



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Correlation coefficient and multiplying factor (TASS)

correlation coefficient multiplying factor

$$\rho_{S} = \operatorname{corr}(\sigma_{S}^{\operatorname{sim}}(t), \sigma_{S}^{\operatorname{estim}}(t))$$
 κ_{S}

	Mi	mas	Tit	an
Method	ρ_S	κ_{S}	ρ_S	κs
МССМ	0.511	1.876	0.955	0.790
MCO	0.999	1.001	0.994	0.966
Bootstrap	1.000	1.458	0.999	1.456
Block Bootstrap	0.999	1.484	0.999	1.441

(B = 200; only for one simulated reference orbit)

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Commo	ntc			

• Data generation clearly in favour of MCO in the simulations (noise really Gaussian, constant variance)



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Comments				

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- Multiplying factor for the bootstrap ∈ [1.4; 1.5]: why? how general is this?
 - κ_S seems much closer to 1 for NUMINT



How many resamples do we need? ρ_S (TASS)





How many resamples do we need? m_S (TASS)



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Application: old vs. recent observations



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Precision of old observations: Mimas (TASS)















Resampling-based estimation of ephemerides

Sylvain Arlot









Sylvain Arlot





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Astronomical conclusions

- qualitative differences between satellites: fast motion (Mimas) / slow motion (Titan) main term of the mean longitude
- accurate observations on a short period can be less useful than noisy observations on a long period
 ⇒ old observations indeed are useful
- Other applications (Desmars' Ph.D., 2009):
 - expected improvement of reducing errors: Gaia mission (a few observations very accurate + improvement of the accuracy of past observations)
 - asteroids: Toutatis (time-space accuracy of close approaches to Earth)



Toutatis: will December, 12th be the end of the world?



Resampling-based estimation of ephemerides

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Mathematical conclusions

- Bootstrap: versatile and robust method for estimating the extrapolated error
- Building blocks \Rightarrow handling dependence between observations

Open problems:

- Multiplying factor κ_s
- Formal proofs: known results in simpler statistical frameworks only
- Theoretical link between sensitivity to initial conditions and resampling-based estimators of extrapolated error
- What about other resampling methods (e.g., subsampling)?

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Mimas (BR)

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Toutatis orbit



Resampling-based estimation of ephemerides

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Resampling-based estimation of ephemerides





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Results with NUMINT instead of TASS (B = 30 samples)



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Results with NUMINT instead of TASS (B = 30 samples)

	Mimas		Titan	
Method	ρ_S	κ_{S}	ρ_S	κ_{S}
МСО	0.989	0.848	0.997	0.723
Bootstrap	0.999	1.041	0.997	0.832
Block Bootstrap	0.981	0.999	0.997	0.842

