

Standard Deviations of a 3-D Inverse Using the GSDM

Each point in a BURKORD™ data base is defined by its geocentric X/Y/Z coordinates and the stochastic information for each point (if it exists) is stored as its geocentric covariance matrix. Correlation between points may exist and may also be stored.

datum accuracy

- The geocentric covariance matrix is symmetric 3 X 3. Six numbers are required to store upper or lower triangular values.
- Units in the covariance matrix is meters squared.
- Standard deviation is square root of diagonal elements.

$$\begin{bmatrix} \sigma_x^2 & \sigma_{xy} & \sigma_{xz} \\ \sigma_{xy} & \sigma_y^2 & \sigma_{yz} \\ \sigma_{xz} & \sigma_{yz} & \sigma_z^2 \end{bmatrix}$$

Matrix formulation of the 3-D geocentric coordinate inverse and covariance propagation are:

$$\begin{bmatrix} \Delta X \\ \Delta Y \\ \Delta Z \end{bmatrix} = \underbrace{\begin{bmatrix} -1 & 0 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 0 & 0 & 1 \end{bmatrix}}_{J_1} \begin{bmatrix} X_1 \\ Y_1 \\ Z_1 \\ X_2 \\ Y_2 \\ Z_2 \end{bmatrix}; \quad \Sigma_\Delta = J_1 \Sigma_{1-2} J_1^T \quad (1) \text{ \& } (2)$$

The Jacobian matrix and the general matrix variance/covariance propagation as noted above are used to find the overall geocentric inverse covariance matrix as:

$$\Sigma_\Delta = \begin{bmatrix} -1 & 0 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 0 & 0 & 1 \end{bmatrix} \left[\begin{array}{c} \begin{bmatrix} \sigma_{x_1}^2 & \sigma_{x_1 y_1} & \sigma_{x_1 z_1} \\ \sigma_{x_1 y_1} & \sigma_{y_1}^2 & \sigma_{y_1 z_1} \\ \sigma_{x_1 z_1} & \sigma_{y_1 z_1} & \sigma_{z_1}^2 \end{bmatrix} \\ \begin{bmatrix} \sigma_{x_1 x_2} & \sigma_{y_1 x_2} & \sigma_{z_1 x_2} \\ \sigma_{x_1 y_2} & \sigma_{y_1 y_2} & \sigma_{z_1 y_2} \\ \sigma_{x_1 z_2} & \sigma_{y_1 z_2} & \sigma_{z_1 z_2} \end{bmatrix} \\ \begin{bmatrix} \sigma_{x_2}^2 & \sigma_{x_2 y_2} & \sigma_{x_2 z_2} \\ \sigma_{y_2 x_2} & \sigma_{y_2}^2 & \sigma_{y_2 z_2} \\ \sigma_{z_2 x_2} & \sigma_{z_2 y_2} & \sigma_{z_2}^2 \end{bmatrix} \end{array} \right] \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (3)$$

The matrix operation above can be used to compute:

1. **Local accuracy** if the full covariance matrix is employed. (see Burkholder 1999)
2. **Network accuracy** if the correlation between points 1 and 2 is taken to be zero.
3. **P.O.B. accuracy** if only the covariance matrix of point 2 is used.