Alireza Azmoudeh-Ardalan

High Resolution Regional Geoid Computation
in The World Geodetic Datum 2000

based upon collocation of linearized observational functionals of the type GPS, gravity potential and gravity intensity
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gravity potential and gravity intensity

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Abstract

New methods for high-resolution regional geoid and quasi-geoid determination based on ellipsoidal approximation in geometry and gravity space are developed and tested.

Deterministic collocation of linearized observational functionals of type (i) gravity potential and (ii) gravity intensity at GPS positioned stations is used to compute a high resolution regional Gauss-Listing Geoid as well as Molodensky Quasi-Geoid. The Gauss-Listing Geoid is solved via fixed-free two-boundary value problem of Physical Geodesy. The solution technique produces a harmonic incremental potential field by means of remove-restore methodology for the centrifugal potential, for the topographic masses (terrain effect), and for the higher order (degree/order 360/360) ellipsoidal harmonic expansion. The incremental (or reduced) observational functionals of type (i) and (ii) are downward continued by means of a Tikhonov-Phillips regularised inversion of the ellipsoidal Abel-Poisson integral. The downward continued incremental potential data on the surface of the International Reference Ellipsoid $\mathbb{E}_{5,6}^2$ – the World Geodetic Datum 2000 – are converted into geoidal undulations by means of the nonlinear, ellipsoidal Bruns transform (Bruns formula). The innovative method is tested numerically by presenting a high resolution regional geoid for the State of Baden-Württemberg /Germany/ and is compared to European Gravimetric Quasi-Geoid 97 (EGG97). The advantages of the new methodology for high resolution geoid computation are as follows: (i) a higher order ellipsoidal reference potential field with respect to the World Geodetic Datum 2000 is implemented avoiding any datum bias with respect to the traditional spherical approach, (ii) in contrast to the Stokes boundary value problem incremental potential data (gravimetric levelling) as well as incremental gravity data (National Gravity Survey) given on the (GPS) topographic surface of the Earth are directly converted via regularised downward continuation to the incremental potential on the International Reference Ellipsoid $\mathbb{E}_{5,6}^2$.

The problem of global geoid computation is presented as an application of the soft Implicit Function Theorem: Given the level datum of the geoid $W_0 = U_0(\lambda, \phi, u)$ with respect to (i) a reference gravitational potential $U(\lambda, \phi, u)$ at level datum $U_0$ and (ii) spheroidal / ellipsoidal coordinates of type \{longitude $\lambda$, latitude $\phi$, “height $u$”\}, we solve for $u = u(\lambda, \phi, W_0)$.
as a representative of the *shape of the geoid* with respect to the reference ellipsoid / World Geodetic Datum 2000. The analysis is based on a set of coefficients (“spheroidal moments”) of a spheroidal / ellipsoidal harmonic expansion of the terrestrial gravity potential up to degree/order 360/360. Wavelength signatures of the order of 50-60 km are resolved, sufficient for a global geoid representation. A numerical evaluation of the spheroidal geoid computation based upon the *spheroidal Bruns formula*, namely for 23 benchmarks of the *Baltic Level Project*, has documented a level of accuracy of the order of ±0.18 cm.

Minimum-distance mapping is applied to determine a potential type *Molodensky telluroid* and *Quasi-Geoid*. With respect to a *reference potential field of Somigliana-Pizzetti type* which relates to the World Geodetic Datum 2000 it is shown that a point-wise minimum distance mapping of the topographical surface of the Earth onto the telluroid surface, constrained to the *gauge* \( W(\mathbf{p}) = \mathbf{u}(\mathbf{p}) \), leads to a system of four nonlinear normal equations. Those normal equations are solved by a fast *Newton-Raphson* iteration. The method is tested numerically by presenting the quasi-geoid for the *East Germany* and the *State of Baden-Württemberg /Germany/ which are compared to *European Gravimetric Quasi-Geoid 97 (EGG97)*.
Acknowledgements

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<td>$M^2_e$</td>
<td>2-dimensional Riemannian manifold of the earth surface</td>
</tr>
<tr>
<td>$M^2_g$</td>
<td>2-dimensional Riemannian manifold of the geoid surface</td>
</tr>
<tr>
<td>$\cdot$</td>
<td>Difference</td>
</tr>
<tr>
<td>$\omega$</td>
<td>Angular velocity of the earth</td>
</tr>
<tr>
<td>$\partial G_e^-$</td>
<td>Approach to the Earth surface from inside</td>
</tr>
<tr>
<td>$\partial G_e^+$</td>
<td>Approach to the Earth surface from the outside</td>
</tr>
<tr>
<td>$\mathcal{D}$</td>
<td>Domain of the massive Earth</td>
</tr>
<tr>
<td>$\langle \cdot , \cdot \rangle$</td>
<td>Inner or scalar product operator</td>
</tr>
<tr>
<td>$\rho(x)$</td>
<td>Mass density of the earth</td>
</tr>
<tr>
<td>$g m$</td>
<td>Product of Newton gravitational constant and mass of the Earth</td>
</tr>
<tr>
<td>$| \cdot |$</td>
<td>Norm operator</td>
</tr>
<tr>
<td>$x$</td>
<td>Placement/Position vector of a point on the physical surface of the earth or geoid</td>
</tr>
<tr>
<td>$X$</td>
<td>Placement/Position vector of a point on the surface of reference ellipsoid or telluroid</td>
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<td>CAPITAL LETTERS</td>
<td>Reference quantities</td>
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<tr>
<td>lower case letters</td>
<td>Actual quantities</td>
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<tr>
<td>$\wedge$</td>
<td>And</td>
</tr>
<tr>
<td>$\cup$</td>
<td>Union</td>
</tr>
<tr>
<td>$\varepsilon = \sqrt{a^2 - b^2}$</td>
<td>Linear eccentricity</td>
</tr>
<tr>
<td>$a$</td>
<td>Semi-major axis of reference ellipsoid</td>
</tr>
<tr>
<td>$b$</td>
<td>Semi-minor axis of reference ellipsoid</td>
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<tr>
<td>$w_0$</td>
<td>geoid’s potential</td>
</tr>
<tr>
<td>$D_u U$</td>
<td>Partial derivative of $U$ with respect to $u$</td>
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<tr>
<td>$\nabla_e U$</td>
<td>Directional derivative of $U$ along the unit normal vector $e_u$</td>
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0 Introduction

Geoid as a particular level surface (equipotential surface) of the gravity field of the earth, which fits to the surface of the oceans in an optimum way, has been the centre of interest in geodesy for decades. C. Gauss was first who introduced the aforementioned definition in 1828 as the mathematical surface of the earth. In his famous historical publication (C. Gauss, 1828 p. 49) he writes:

“What we call in the geometric sense the surface of the earth is nothing else but that surface which intersects the direction of gravity at right angles and from which the surface of the world’s ocean is a part.”

J. Listing in 1872 introduced the term geoid to the mathematical surface of the earth in C. Gauss’s terminology. He wrote (J. Listing 1873 p.45):

“We shall call the previously defined mathematical surface of the earth, of which the ocean surface is a part, geoidal surface of the earth or the geoid”

Here we remain faithful to the definition of geoid according to C. Gauss and J. Listing. Let us explain the term “optimum fit to the oceans surface” in the definition of geoid. In practice by the “optimum fit to the oceans surface” we mean that the average separation between geoid and mean oceans surface is zero.

If $w_0$ be the actual gravity potential at the geoid’s surface, then in terms of Cartesian coordinates $(x,y,z)$, geoid can be defined as the lattice of points for which the following formula holds

$$w(x,y,z) = w_0.$$  \hspace{1cm} (0.1)

However in practice instead of Cartesian coordinates, geoid is presented in terms of surface normal heights of a reference equipotential surface which can be derived by gauging a reference potential to the geoid potential value $w_0$. As is shown in Figure 0-7 the minimum distance mapping of the geoid onto the surface of reference equipotential surface can be established via the Bruns formula. Having selected a reference gravity field and determined the incremental potential $\delta W (X) = w_0 - w(X)$ (geoid’s potential $w_0$ minus actual potential $w(X)$ at the reference equipotential surface) Bruns formula provides us with transformation equation of the incremental potential $\delta W (X)$ in gravity space, into surface normal heights $h$, in geometry space. For example, if we select a reference field of Somigliana-Pizzetti type, then we will end up with an ellipsoid of revolution as the reference equipotential surface, e.g. International Reference Ellipsoid WGD2000 (E. Grafarend and A. Ardalan 1999) (see Box 0-1 and Figure
and the Bruns formula as introduced in Box 0-2 provides us with minimum distance mapping of geoid onto the surface of reference ellipsoid $\mathbb{E}_{a,b}^2$ of WGD2000.

---

**Figure 0-1:** The steps of geoid computation at-large.

**Figure 0-2:** minimum distance mapping of the geoid onto the reference equipotential surface of the ellipsoidal type.
Box 0-1: Minimum-distance mapping of the geoid onto the reference equipotential surface of Somigliana-Pizzetti type (e.g. WGD2000).

- **Reference potential field**
  \[ W(\phi, \eta) = \frac{GM}{\varepsilon} \arccot(\sinh \eta) \]
  \[ + \frac{1}{6} \Omega^2 a^2 \frac{(3 \sinh^2 \eta + 1) \arccot(\sinh \eta) - 3 \sinh \eta_0 \arccot(\sinh \eta_0) - 3 \sin^2 \phi}{(3 \sinh^2 \eta_0 + 1) \arccot(\sinh \eta_0) - 3 \sin \eta_0} \]
  \[ + \frac{1}{2} \Omega^2 (u^2 + \varepsilon^2) \cos^2 \phi \]

- **Level surface of the reference potential field (reference equipotential surface)**
  \[ W(\phi, \eta) = W_0 \Rightarrow \mathbb{E}^2 \cosh \eta_0, \varepsilon \sinh \eta_0 \] (e.g. WGD 2000)

- **Incremental potential on surface of reference equipotential surface**
  \[ \delta W(\Lambda, \Phi, \eta = \eta_0) = W_0 - W(\Lambda, \Phi, \eta = \eta_0) \]

- **Bruns formula**
  \[ \delta W(\Lambda, \Phi, \eta = \eta_0) \rightarrow \text{Bruns Formula} \]
  \[ \delta \eta(\Lambda, \Phi, W_0) \]

Minimum Distance Mapping of the geoid onto the reference equipotential surface

---

Figure 0-3: The required gravity potential \( w(X) \) on the surface of the reference equipotential surface versus the observations of the type geopotential numbers \( c(x_{p_i}) \), and gravity intensity \( \gamma(x_{p_i}) \) at GPS positioned stations on the surface of the earth.
Box 0-2: Bruns formula as the transformation relation between geometry and gravity space.

- Expand geoid’s potential into Taylor series.

\[
w_0 = w(\mathbf{x}) = w(\mathbf{x}) + \frac{1}{1!} \left( \nabla_N w(\mathbf{x}) \right) h + \frac{1}{2!} \left( \nabla_N \nabla_N w(\mathbf{x}) \right) h^2 + \mathcal{O}_w(h^3)
\]

\[
\delta W(\mathbf{x}) = W(\mathbf{x}) - w(\mathbf{x}) = \frac{1}{1!} \left( \nabla_N w(\mathbf{x}) \right) h + \frac{1}{2!} \left( \nabla_N \nabla_N w(\mathbf{x}) \right) h^2 + \mathcal{O}_w(h^3)
\]

\[
= \sum_{n=0}^{\infty} a_n h^n
\]

- Solve for “h” through series inversion

\[
h = \sum_{n=0}^{\infty} b_n \delta W^n
\]

- For example if we assume \( w(\mathbf{x}) = \frac{GM}{\varepsilon} \arccot(\sinh \eta) \) then

\[
h = \delta W(\mathbf{x}) \frac{\varepsilon^2 \cosh \eta \left( \cosh^2 \eta - \cos^2 \phi \right)^{1/2}}{gm} - \left( \delta W(\mathbf{x}) \right)^2 \left( \frac{\varepsilon^2 \cosh \eta \left( \cosh^2 \eta - \cos^2 \phi \right)^{1/2}}{gm} \right)^3
\]

\[
\times \left( \frac{1}{2} \frac{\sinh \eta \left( 2 \cosh^2 \eta - \cos^2 \phi \right)}{\varepsilon^3 \cosh^2 \eta \left( \cosh^2 \eta - \cos^2 \phi \right)^2} \right) + \mathcal{O}(\delta W(\mathbf{x})^3)
\]
However, as shown in Figure 0-3, the geoid and its best fitting ellipsoid (e.g. WGD2000) is partially within the earth and as such is not accessible to direct potential observations. Therefore, we have to determine the required potential on the surface of reference equipotential surface, as the solution of a boundary value problem. The common gravity observables of the boundary value problems of the geoid determination are:

(i) \textit{Gravity potential} (or zero order derivative of the gravity potential) measured by means of gravimetric levelling (E. Groten, 1979)

(ii) \textit{Modulus of gravity intensity} (or vertical derivative of the gravity potential) measured by means of relative or absolute gravimetry (E. Groten, 1984)

(iii) Components of deflection of vertical (horizontal derivatives of the gravity potential) measured by means of astrogeodetic or GPS-LPS levelling (E. Grafarend, 1988a, 1991)

(iv) Higher order derivatives of gravity potential, measured via gradiometry

Besides the above listed observables, any geodetic observation can be used as an information source of the gravity field of the earth. Since all the geodetic observations are made under the influence of the earth gravity field, they are in one way or the another related to gravity field of the earth. E. Grafarend (1980) has shown that all the geodetic observation equations can be equivalently set up in geometry or gravity space.

Any measured gravity field quantity must always be accompanied with position and time information. In other words, we must know where in 3-D space and at which time the gravity observation has been made. The time information is necessary since the gravity field of the earth is a function of time. Especially, due to of gravitational force of external celestial bodies, deformation of the earth, and the movement of the interior masses of the earth. The required accuracy for the positional of the gravity stations depends on the accuracy or resolution of the gravity observation itself. If 0.1mGal (1 milli-Gal is equal to \( \frac{52,210}{m} \)) be the average resolution of the currently available gravity data, then one readily can determine that 100m horizontal movement in geometry space can hardly produce a variation more than 0.1mGal in gravity space. It is even true for the most mountainous areas! In contrast, 0.1mGal change in gravity space is equivalent to 0.3m movement in vertical direction. Therefore, if we consider 0.1mGal as the accuracy of the currently available gravity data, the
horizontal position of the gravity stations must be given to a few meters accuracy. However, the height component should be accurate to a few centimetres to meet the same accuracy level in the gravity space. *F. Sansó* (1995) has a complete review on accuracy requirements in the boundary value problems of the geoid determination.

The boundary value problems for geoid determination can be classified according to:

(i) Type of the input data
- Classical or Stokes boundary value problem, where the modulus of the gravity intensity vector on the boundary (earth’s surface $M^2_h$), as well as the orthometric heights of the points on $M^2_h$ are given.
- Non-Classical, where other sources of data are given.

(ii) Redundancy of the data
- Over-determined boundary value problem, where the input data are more than the minimum necessary.
- Just determined, where exactly the minimum necessary amount of data and/or conditions to solve the boundary value problem are available.

(iii) The boundary on which the input gravity data are given
- Fixed boundary-value problem, where the gravity data are given on a known surface of the earth.
- Free boundary-value problem where the gravity data are given on a surface which we are searching for (say the geoid $M^2_g$).
- Weakly known, where the estimated position vector of the boundary $\mathbf{x}$ and its corresponding variance-covariance matrix $\Sigma_x$ are known.

(iv) The resolution of the solution
- Global, with about 50-100km resolution, determined based on spherical/ellipsoidal harmonic expansion of the gravity field of the earth.
- Marine geoid, nowadays with maximum resolution of 6km, based on satellite altimetry (see for example *D. Chambers*, 1998).
- Continental geoid, with accuracy demand of decimetre, based on the gravimetric boundary value problems, the geopotential models, and the Digital Terrain Models (DTM’s).
Local/regional geoid, with highest accuracy, nowadays centimetre accuracy level is the target, to specifically support the GPS derived heights in order to compute orthometric heights (H. Euler et al., 1986, T. Kling et al., 1987, E. Groten, 1996).

If instead of the surface of the earth we stick to the telluroid and instead of geoid to quasi-geoid then, we are walking in the realm of Molodensky boundary value problem, where the modulus of gravitational intensity vector and the gravitational potential on the telluroid $M^2_{H}$ are given.

Here, for our boundary value problem, we assume that the gravity observables of the type modulus of gravity intensity $\gamma(\mathbf{x})$, and gravity potential $w(\mathbf{x})$ are given on the known surface of the earth, e.g., positioned by GPS observations. These observables build up the data on the fixed boundary. Whereas, geoid’s potential $w_0$ provides the boundary data on the geoid, which is geometrically unknown (the free boundary). The two-boundary value problem for the observable of the kind modulus of gravity intensity has already been studied by E. Grafarend and F. Sansó (1984), M. Mihelcic (1972) and recently by Z. Martinec (1998a). Here in contrast to the previous studies, we present the fixed free two-boundary value problem for two types of observables, namely, modulus of gravity intensity $\gamma(\mathbf{x})$ and gravity potential $w(\mathbf{x})$, both given on the outer boundary. Consequently, we are left with an over-determined boundary value problem.

The highlight of our approach is ellipsoidal approximation, which is maintained throughout the computations. It has been revealed by the great early 18th century expeditions that the earth is not geometrically a sphere, but nearly an oblate ellipsoid-of-revolution $E^2_{a,b}$. Historical review of the progress in the determination of the shape of the earth is well documented in J. Kakkuri et al. (1986), J. Smith (1986, 1987) and E. Tobé (1986) J. L. Greenberg (1995). Due to the closeness of the figure of the earth to an oblate ellipsoid-of-revolution, gravity field of the type Somigliana-Pizzetti, developed separately by P. Pizzetti (1894) and C. Somigliana (1930) and extensively analysed by E. Grafarend et al. (1977) and recently, by E. Grafarend and A. Ardalan (1999a, 1999b), has been introduced as the standard gravity field in the Geodesist’s Handbook 2000 (edited by H. Moritz, 2000). Here for completeness let us also mention the World Geodetic Datum developed by B. Eitschberger and E. Grafarend (1974), and World Geodetic Datum 2000 developed by E. Grafarend and A. Ardalan (1999a, 1999b), which are based on the gravity field of the Somigliana-Pizzetti type. Therefore, in order to be close to the earth’s reality, both in
geometry and gravity spaces, we shall use a reference ellipsoidal gravity field, and remain at the level of ellipsoidal approximation for all computations.

The reference / normal gravity field plays an important role in the set up of a boundary value problem. The reference gravity field contains the modelled part of the gravity field of the earth. The reference gravity field is normally used to remove the major known part of the gravity signal from the gravity observations. If the modelled gravity be close to the actual gravity field it can remove the high frequency part of the signal and make the remaining incremental part fairly smooth. Which is the needed property for the linearization of a non-linear boundary value problem.

The boundary value problems, which are based on the Laplace partial differential equation, all require harmonic data on the boundary. A proper choice of the reference field beside the smoothing role can be a tool to produce the surface incremental quantities which are harmonic on the surface of the earth, and down to the geoid’s surface (usually approximated by reference ellipsoid $E_{a,b}^2$). This property is injected in to our solution, by considering a high degree/order reference field and including the terrain correction, which corrects for the remaining high frequency part of the signal, emitted from the local topographic masses.

### 0.1 Objectives of the Study

The goal of this work is to study the local high-resolution geoid determination with the support of GPS positions, gravity, and potential data. As the by-products of the study, methods for geoid determination with global details as well as quasi-geoid determination with support of GPS observations will be presented.

Improvements in the accuracy of the gravity observation and positioning, thanks to GPS, demand the revision of geoid determination techniques. Especially to provide theories compatible with accuracy of the modern observations. It is now a clear fact that the classical geoid-determination based on spherical approximations cannot produce the required accuracy demanded by observations / input data. As a contribution towards the refinement of the theory of geoid determination, we will present methodologies for (i) local/ regional high-resolution geoid computation, (ii) global geoid computation, and (iii) quasi-geoid determination, all at the level of ellipsoidal approximation. The feasibility of the derived methods is also
verified by numerical studies. The methods that will be presented are comprised of

(i) **Fixed-free two-boundary value problem** based on ellipsoidal approximation as a contribution towards high-resolution local geoid determination.

(ii) Application of global geopotential models and **non-linear ellipsoidal Bruns formula**, as the realisation of soft implicit-function theorem, for geoid determination with global details.

(iii) **Minimum distance mapping** of the physical surface of the earth into the Molodensky telluroid, as the fast and accurate technique for quasi-geoid determination with support of GPS positions.

Let us now briefly highlight the main features of the first technique, which is the **heart** of this study. The fixed-free two-boundary value problem in ellipsoidal approximation is a boundary value problem tailored to the gravity observables of the type *modulus of gravity intensity* $\gamma(x)$ (from gravimetry) and *gravity potential* $w(x)$ or *geopotential numbers* $c(x)$ (from precise levelling), both with GPS derived positions. These observables satisfy the *non-linear Poisson equation*. By taking advantage of a *normal / reference gravity field*, the surface gravity observations can be converted into *disturbing quantities* of the kind $\delta \gamma(x)$ and $\delta w(x)$.

By a proper choice of *reference* gravity field, which synthesises the *actual* gravity field of the earth very closely, the *Laplace-Poisson equation* for the *disturbing* quantities can be linearized in gravity space. In summary, the linearization process leads to “*linearized fixed-free two-boundary value problem*”. Our choice of reference field is ellipsoidal eigenvalue/eigen-function expansion of the external gravity field of the Earth up to degree/order 360/360.

To remain as close as possible to the *actual* geometry of the Earth, which in global sense resembles an *oblate spheroid /ellipsoid of revolution*, we have chosen *ellipsoidal coordinates* and *ellipsoidal Laplace-Poisson equation*. In other words, we are using *ellipsoidal fixed-free two-boundary value problem* to tackle the problem of local high-resolution geoid determination.

By eliminating the effect of *topographical masses* between the surface of the earth and the reference ellipsoid, we will be left with disturbing quantities which are harmonic at the surface of the earth down to the level of
reference ellipsoid. This process can be referred to as “terrain reduction”. Indeed, in the global sense the Newton Potential generated by topographical masses has to be computed in ellipsoidal coordinates. However, once the effect of global and regional masses is removed, i.e. by means of a reference field of ellipsoidal harmonic expansion of degree/order 360/360, the remaining effect of the local topographical masses can be successfully modelled in planar approximation, extended to a radius of 50km around the computational points. We refer to this step as the “remove step” of topographic masses.

For the downward continuation, we will use the ellipsoidal Abel-Poisson integral. The downward continuation is need to transfer the surface disturbing quantities of the type modulus of gravity intensity and gravity potential form the surface of the earth to disturbing gravity potential down at the level of reference ellipsoid of World Geodetic Datum 2000. The downward continuation, via the ellipsoidal Abel-Poisson integral, is an improperly posed problem and can be stabilised by means of Phillips-Tikhonov regularisation procedure among the others.

The downward continuation is finally followed by the restore step. In this step on the level of reference ellipsoid $E_{a,b}$, we restore the impact of the topographic masses and the effect of the removed reference field.

Finally, the potential at the surface of geoid derived from the restore process can be subtracted from the geoid’s potential $w_0$ to produce disturbing potential which can be converted to geoidal undulation via Bruns formula (we will use non-linear ellipsoidal Bruns formula).

The whole procedure described above can be summarised in terms of a flowchart as shown in Figure 0-4.
The Geoid Flowchart

Boundary data \( w, \text{ and } \gamma \) at GPS positioned points of the earth surface → Remove reference gravity and potential field (ellipsoidal expansion degree/order 360/360) → Reduce topographic masses outside the reference equipotential surface → Downward continuation of incremental gravity observables to the reference equipotential surface → Restore the topographic masses outside the reference equipotential surface WGD 2000 International Ref. Ellipsoid \( E_{a,b}^z \) → Conversion by Bruns formula from gravity space to geometry space: Geoidal undulation

Up: topographic surface

Down: reference equipotential surface

Figure 0-4: Flowchart of geoid determination.
1 Fixed-free two-boundary value problem—mathematical set-up

In this chapter, a new methodology for precise geoid determination with finest local details based on ellipsoidal approximation is presented. This methodology is formulated through the “fixed-free two boundary-value problem” based on the observables of the type modulus of gravity intensity /gravity acceleration / and gravity potential at the GPS positioned stations, with support of the known geoid’s potential value, \( w_0 \). The solution of the boundary value problem is obtained through the following steps:

(i) Removal of the reference gravity potential, and gravity intensity fields, as the additive combination of
   (a) ellipsoidal harmonic expansion of degree/order 360/360, including the mass of the atmosphere, and,
   (b) centrifugal field.

(ii) Removal of gravitational potential and gravitational intensity of the topographical masses between the physical surface of the earth and the reference ellipsoid \( E_{a,b}^2 \) (i.e. World Geodetic Datum 2000, WGD2000) up to 50km around the computational points, in planar approximation.

(iii) Downward continuation of the surface disturbing quantities of the type gravitational potential and gravitational intensity from the surface of the earth into disturbing potential on the surface of reference ellipsoid (World Geodetic Datum 2000, WGD 2000), through inverse solution of ellipsoidal Abel-Poisson integral.

(iv) Restoration of the removed gravitational potential of the topographical masses and the gravitational potential of the reference fields both for the computational points on the surface of the reference ellipsoid (WGD2000), to produce finally the gravity potential at the surface of the reference ellipsoid.

(v) Transformation of obtained gravity potential values at the surface of the reference ellipsoidal into geoidal heights /geoidal undulations/ with respect to the reference ellipsoid (WGD2000) via nonlinear ellipsoidal Bruns formula.
The practical feasibility of the procedure is tested numerically by computing a high-resolution geoid for the state of Baden Württemberg / Germany.

The two-boundary value problem of the observables of the type modulus of the gravity intensity has already been studied by E. Grafarend and F. Sansó (1984), M. Mihelčic (1972) and recently by Z. Martinec (1998a pages 6-7). Here in contrast, we will apply the fixed free two-boundary value problem to observables of the type modulus of gravity intensity \( \gamma(\mathbf{x}) \) and gravity potential \( w(\mathbf{x}) \), given on the physical surface of the earth (the outer boundary). Such a boundary value problem is over-determined!

In this chapter, the theoretical details of the fixed-free two-boundary value problem and its solution will be explained. The numerical example, i.e., the case study of “the high-resolution potential-geoid and gravity-geoid of the state of Baden-Württemberg” is left to the next chapter.

### 1.1 Over-determined, non-linear, fixed-free two-boundary value problem

The fixed-free two-boundary value problem, is the problem of solving the Laplace-Poisson partial differential equation for the boundary data of the type modulus of gravity intensity /gravity acceleration/ \( \gamma(\mathbf{x}) \), and the gravity potential \( w(\mathbf{x}) \) on the surface of the earth. The surface of the earth \( \mathbb{R}^2 \) is further assumed be positioned point-wise, for example by GPS (Global Positioning system), and therefore is a fixed boundary. The gauge value of the geoid \( w_0 \), comprises the boundary data on the free boundary, the geoid \( \mathbb{R}^2 \). A summary of the definition of the fixed-free two-boundary value problem is given in Box 1-1.

The fixed-free two-boundary value problem, is an over determined, non-linear, oblique boundary value problem. It is an over determined boundary value problem since we have two boundary data of the type modulus of gravity intensity and gravity potential on the fixed boundary. In a fixed boundary value problem, one scalar type observable /boundary data/ is sufficient to obtain a unique solution of the unknown potential function for the whole \( \mathbb{R}^3 \) space. The fixed-free two-boundary value problem is non-linear since the norm operator, introduced by the modulus of gravity intensity, is a non-linear operator. It is also an oblique boundary value problem since the direction of gravity vector, in general, is not perpendicular to the boundary, i.e. the earth surface.
Since we are interested in the solution of an ellipsoidal boundary value problem, the most suitable coordinate system is the one, which has an ellipsoid of revolution as one of its coordinate surfaces. This property can be fulfilled by six ellipsoidal coordinates introduced in the Appendix A (page 205). However, amongst those six ellipsoidal coordinates, Jacobi ellipsoidal coordinates are the only ones, allowing for the separation of three-dimensional Laplace partial differential equation. As a thorough study on the separation of the Laplace partial differential equation in terms of different ellipsoidal coordinates, the contribution by E. Grafarend (1989) is notable. Appendix A has a brief introduction into six different types of ellipsoidal coordinates.

Our solution technique to tackle the stated boundary value problem is base on the inversion of ellipsoidal Abel-Poisson integral. For this reason in Appendix A we have started with a brief review of ellipsoidal coordinates and then in Appendix B we have formulated ellipsoidal eigenvalue/eigenfunction solution of the three-dimensional Laplace partial differential equation in terms of two Jacobi ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \) and \( \{\lambda, \phi, u\} \). Further, in Appendix D we have shown how a particular solution of the Laplace partial differential equation can lead to the ellipsoidal Abel-Poisson integral. That is done in terms of two types of Jacobi ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \) and \( \{\lambda, \phi, u\} \) in Appendix D.1 and D.2 respectively. In the next section, we will formulate the ellipsoidal Abel-Poisson integral as the sum of well know spherical Abel-Poisson kernel and some further terms showing the ellipticity of the field.
1.2 Abel-Poisson integral for the gravitational potential

Appendix \[B\] introduces the eigenspace solution of 3-D Laplace differential equation. Indeed, the ellipsoidal Abel-Poisson integral, as derived in Appendix \[D\], is nothing else but the solution of external Dirichlet problem value problem of the Laplace equation, with boundary data on an ellipsoid of revolution, which is outlined in Appendix \[B\] (page 225). Box 1-2 below starts with the rigorous presentation of Abel-Poisson integral and goes further to present an approximate form of the Abel-Poisson integral which is correct up to the order of relative eccentricity cubed, \(\mathcal{O}(e^4)\).

**Box 1-2: Ellipsoidal Abel-Poisson integral for the gravitational potential**

“\(\mathcal{O}(e^4)\) approximation”.

(i) Ellipsoidal Abel-Poisson integral (c.f. Appendix \[B.1\])

\[
U(\lambda, \phi, \eta) = \int_{E_{a,b}^2} dS' \frac{w(\phi')}{s} \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_n|m|(i \sinh \eta)}{Q_n|m|(i \sinh \eta_0)} e_{nm}(\lambda', \phi') f(\lambda', \phi')
\]

\[= \frac{1}{S} \int_{E_{a,b}^2} dS' w(\phi')K(\lambda, \phi, \eta; \lambda', \phi', \eta_0) f(\lambda', \phi') \quad (1.1)\]

(ii) Abel-Poisson Kernel

\[
K(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_n|m|(i \sinh \eta)}{Q_n|m|(i \sinh \eta_0)} e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) \quad (1.2)
\]

(iii) Power series expansion of \(Q_{nm}(i \sinh \eta) / Q_{nm}(i \sinh \eta_0)\) according to N. Thong (1993) and Z. Martinec and E. Grafarend (1997b)

\[
Q_{nm}(i \sinh \eta) \frac{1}{Q_{nm}(i \sinh \eta_0)} = \left(\frac{\cosh \eta_0}{\cosh \eta}\right)^{n+1} \frac{1 + \sum_{k=1}^{\infty} A_{nmk} e^{2k}}{1 + \sum_{k=1}^{\infty} A_{nmk} e^{2k}} \mathcal{O}(e^4, e_0^4)
\]
\[
\left( \frac{\cosh \eta_0}{\cosh \eta} \right)^{n+1} [1 + A_{nm1}(e^2 - e_0^2)] + \mathcal{O}(e^4, e_0^4)
\]

(1.3)

\(a_0 = \varepsilon \cosh \eta_0\) is major semi-axis of the reference ellipsoid \(\mathbb{E}^2_{a_0,b_0}\) and \(a = \varepsilon \cosh \eta\) is the minor semi-axis of the ellipsoid passing through the computational point and \(A_{nm1}\) is as defined below.

\[
A_{nm1} = \frac{1}{4} \frac{(n + m + 1)(n - m + 1)}{2^{n+1}} = \frac{(n + 1)^2 - m^2}{2(2n + 3)}
\]

(1.4)

(iv) Ellipsoidal \textit{Abel-Poisson integral} for the gravitational potential up to the level of approximation \(\mathcal{O}(e^4)\).

\[
U(\lambda, \phi, \eta) = \frac{1}{5} \int_{\mathbb{E}^2_{a,b}} dS \, w(\phi') \left\{ \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \left( \frac{\cosh \eta_0}{\cosh \eta} \right)^{n+1} \right. \\
\times \left[ 1 + (e^2 - e_0^2)A_{nm1} \right] e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) U(\lambda', \phi')
\]

\[
= \frac{1}{5} \int_{\mathbb{E}^2_{a,b}} dS \, w(\phi') K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) U(\lambda', \phi') + \mathcal{O}(e^4)
\]

(1.5)

where

\[
K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = K_0(\lambda, \phi, \eta; \lambda', \phi', \eta_0) + K_1(\lambda, \phi, \eta; \lambda', \phi', \eta_0) + K_2(\lambda, \phi, \eta; \lambda', \phi', \eta_0) + \mathcal{O}(e^4)
\]

(1.6)

\[
K_0(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \sum_{n=0}^{\infty} \left( \frac{\cosh \eta_0}{\cosh \eta} \right)^{n+1} (2n + 1)P_n(\cos \psi)
\]

(1.7)

\[
K_1(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \sum_{n=0}^{\infty} \left( \frac{\cosh \eta_0}{\cosh \eta} \right)^{n+1} \frac{(n + 1)^2}{2(2n + 3)} (2n + 1)P_n(\cos \psi)
\]

(1.8)

\[
K_2(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \left( \frac{\cosh \eta_0}{\cosh \eta} \right)^{n+1} \\
\times \frac{m^2}{2(2n + 3)} e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi)
\]

(1.9)

subject to

\[
\cos \psi = \sin \phi \sin \phi' + \cos \phi \cos \phi' \cos(\lambda - \lambda')
\]

(1.10)

Putting \(\cosh \eta = r / \varepsilon\) and \(\cosh \eta_0 = R / \varepsilon\), reduce the equation (1.7) to
\[ K_0(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \sum_{n=0}^{\infty} \left( \frac{R}{r} \right)^{n+1} (2n + 1) P_n(\cos \psi) \]
\[ = K_{\text{spherical}}(\lambda, \phi, r; \lambda', \phi', R) \]
\[ (1.11) \]

which is the well-known spherical Abel-Poisson kernel (Kellogg, 1929). For spherical Abel-Poisson kernel following closed-form formula exists.

\[ k_{\text{spherical}}(\lambda, \phi, r; \lambda', \phi', R) = R \frac{r - R^2}{\|x - x'\|^3} \]
\[ (1.12) \]

Therefore, in Box 1-2 we succeeded in splitting the ellipsoidal Abel-Poisson kernel into spherical Abel-Poisson kernel \( K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \) and ellipsoidal corrections being introduced here up to the order of \( O(e^4) \) via \( K_1(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \) and \( K_2(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \).

Equation (1.5) provides us with the observation equation for observables of the type gravitational potential. Indeed, given the harmonic gravitational potentials \( U(\lambda, \phi, \eta) \), integral equation (1.5) can be solved for \( U(\lambda, \phi, \eta = \eta_0) \). More on this to come in Section 1.13.

Z. Martinec and E. Grafarend (1998b) have offered a closed form formula for \( K_1(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \), which is correct up to the order of accuracy of first eccentricity squared \( O(e^6) \). They have also shown that \( K_1(\lambda, \phi, \eta; \lambda', \phi', \eta_0) < K_0(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \), and that \( K_1(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \) has the same degree of singularity as \( K_0(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \). The closed form of the ellipsoidal Abel-Poisson kernel, i.e. \( K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \), is represented in Box 1-3. Figure 1-1 shows the variation of the ellipsoidal Abel-Poisson kernel \( K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \), the spherical Abel-Poisson kernel \( K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \), and the ellipsoidal correction to spherical Abel-Poisson kernel \( dK_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \) against the space angle \( \psi \), while Figure 1-2 represents the ellipsoidal Abel-Poisson kernel \( K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \) calculated for the same point but for different azimuths at the space angle \( \psi = 1^\circ \). Figure 1-3 represents the variation of ellipsoidal Abel-Poisson kernel \( K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \) of Figure 1-2 but in terms of the percentage of the kernel’s value for \( \alpha = 0^\circ \). From a study of the Figure 1-1 to Figure 1-3 following conclusions can be made:

(i) Ellipsoidal correction term of the Abel-Poisson kernel vanishes rather faster than spherical part of the kernel.
(ii) Dependency of the ellipsoidal Abel-Poisson kernel on azimuth is quite minute. In fact, as is shown in Figure 1-3, the dependency on azimuth is not exceeding 0.3 percent of the whole kernel value at $\alpha = 0^\circ$.

Box 1-3: Closed form solution of the ellipsoidal Abel-Poisson kernel

\[ K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \]

(i) Ellipsoidal Abel-Poisson kernel

\[ K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) + dK_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \]  \hspace{1cm} (1.13)

(ii) Spherical Abel-Poisson kernel

\[
K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \cosh \eta_0 \frac{\cosh^2 \eta - \cosh^2 \eta_0}{(\cosh^2 \eta + \cosh^2 \eta_0 - 2 \cosh \eta \cosh \eta_0 \cos \psi)^{3/2}} \]  \hspace{1cm} (1.14)

(iii) Ellipsoidal correction to spherical Abel-Poisson kernel

\[
dK_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \frac{t^2 - 1}{2 \cosh^2 \eta_0} \left\{ \frac{\cos \phi \cos \alpha}{\sin \psi} \left[ \sin \phi - \sin \phi' \cos \psi \right] \right\} \cos \phi \cos \alpha \left[ \sin \phi \cos \alpha \right] L_1 + \cos \phi \left[ \sin \phi' \sin \psi \cos \alpha \right] L_1 + (1 - \cos^2 \phi \sin^2 \alpha) L_3 + \sin \phi \sin \phi' L_4 \right\} + O(e^2) \]  \hspace{1cm} (1.15)

(iv) Isotropic parts of the ellipsoidal correction

\[
L_1 = \frac{t}{g^3} - \frac{15}{8} \frac{t(g + 1)}{g(g + 1 - t \cos \psi)} + \frac{5}{4} \left( \frac{t}{g} - \frac{t^2 \cos \psi (g + 1)}{g(g + 1 - t \cos \psi)} \right) - t \ln \left( \frac{g + 1 - t \cos \psi}{2} \right) - \frac{3}{8} \left( \frac{t - 7t^2 \cos \psi}{2g} + \frac{t}{2g} (1 + 3t \cos \psi) - \frac{3tg}{2} \right) + \frac{29}{24} \left( \frac{t^3 (3 \cos^2 \psi - 1)(g + 1)}{2g(g + 1 - t \cos \psi)} - 3t^2 \cos \psi \ln \left( \frac{g + 1 - t \cos \psi}{2} \right) \right) \]  \hspace{1cm} (1.16)
\[ L_2 = \frac{t(t + \cos \psi)}{g^3} - \frac{3t^2(1 - \cos^2 \psi)}{2} - \frac{1}{2} (g + 1 - t \cos \psi) \ln \left( \frac{g + 1 - t \cos \psi}{2} \right) \]  

(1.17)

\[ L_3 = (1 - \cos^2 \psi) \left[ \frac{t}{g^3} - \frac{3t^2(t - \cos \psi)}{g^5} - \frac{1}{2} \frac{t}{g^3} - \frac{1}{2} L_1 \right] \]  

(1.18)

\[ L_4 = 2 \frac{t(t + \cos \psi)}{g^3} - \frac{3t^2(1 - \cos^2 \psi)}{g^5} + \frac{t(t - \cos \psi)}{g^3} - L_2 \]  

(1.19)

subject to

\[ \psi = \cos^{-1} \left( \sin \phi \sin \phi' + \cos \phi \cos \phi' \cos(\lambda - \lambda') \right), \]

\[ \alpha = \cos^{-1} \left( \frac{\sin \phi' - \cos \psi \sin \phi}{\sin \psi \cos \phi} \right), \]

\[ t = \frac{\cosh \eta_0}{\cosh \eta}, \]

and

\[ g := \sqrt{\cosh^2 \eta + \cosh^2 \eta_0 - 2 \cosh \eta \cosh \eta_0 \cos \psi} / \cosh \eta. \]
Figure 1-1: Ellipsoidal Abel-Poisson kernel $K_{\text{ellip}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$, spherical Abel-Poisson kernel $K_{\text{sph}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$, and ellipsoidal correction to spherical Abel-Poisson kernel $dK_{\text{ellip}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus angular distance $\psi$. Calculated for the point $\{\lambda, \phi, \eta\} = \{9.6174328693^\circ, 49.703934050^\circ, 3.19471515096\}$ with respect to the reference ellipsoid $\eta_0 = 3.1947135814$ (WGD2000) along the azimuth $\alpha = 10^\circ$. The scale on the vertical axis is logarithmic.
Figure 1-2: Ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoidal}}(\lambda, \phi; \lambda', \phi', \eta_0)$ versus azimuth $\alpha$. Calculated for the point 
$\{\lambda, \phi, \eta\} = \{9.617432869327196^\circ, 49.70393405021537^\circ, 3.194715150960513\}$, at the space angle $\psi = 1^\circ$, with respect to the reference ellipsoid $\eta_0 = 3.194713581$. 
Figure 1-3: Variation of ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus azimuth $\alpha$, in terms of percentage of the value of the kernel at $\alpha = 0^\circ$. Calculations are for the point $\{\lambda, \phi, \eta\} = \{9.617432869327196^\circ, 49.70393405021537^\circ, 3.194715150960513\}$ with respect to the reference ellipsoid $\eta_0 = 3.194713581445341$ at the space angle $\psi = 1^\circ$. 
1.3 Euler $\delta$-increment

It is clear that *Abel-Poisson integral* and its inverse solution is valid only for external space of the earth where there are no masses. However, in the space between the surface of the earth and the reference ellipsoid, the region where we want to apply the *inverse Abel-Poisson integral*, there are topographical masses. Therefore, before applying the *inverse Abel-Poisson integral* to our problem, the effect of topographical masses must be removed from the observed gravity quantities (i.e. $\gamma(x)$ and $w(x)$). If besides the effect of topographical masses we remove the global gravity potential and gravity intensity, by using a global geopotential model, we get such a smooth incremental / disturbing / quantities which can be satisfactorily linearized. *Disturbing quantities / Euler $\delta$-increments* can be introduced for the various quantities involved in our boundary value problem. [Box 1-4] has a list of those *Euler $\delta$-increments*.

To generate the smooth incremental boundary data, we will use the ellipsoidal harmonic expansion of the external gravitational field of the earth up to degree/order 360/360, as the *normal / reference gravitational field*.

<table>
<thead>
<tr>
<th>Box 1-4: Euler $\delta$-increments</th>
</tr>
</thead>
<tbody>
<tr>
<td>(i) observables of the type modulus of gravity intensity</td>
</tr>
<tr>
<td>$\delta \Gamma(x) := |\delta \Gamma| = |\gamma(x) - \Gamma(x)| = |\gamma(x) - \Gamma(x)|$ (1.20)</td>
</tr>
<tr>
<td>(ii) observables of the type potential</td>
</tr>
<tr>
<td>$\delta W(x) = w(x) - W(x)$ (1.21)</td>
</tr>
<tr>
<td>(iii) mass density</td>
</tr>
<tr>
<td>$\delta P = \rho - P$ (1.22)</td>
</tr>
<tr>
<td>(iv) angular velocity of the earth</td>
</tr>
<tr>
<td>$\delta \Omega = |\delta \Omega| = |\omega - \Omega|$ (1.23)</td>
</tr>
</tbody>
</table>

[Figure 1-4] illustrates the decomposition scheme for the three different gravity field quantities of the type potential $w(x)$, gravity intensity vector $\Gamma(x)$ and modulus of gravity intensity $\|\Gamma(x)\|_2 = \gamma$, which are some times confusing.
We refer to the step whereby the domain of Laplace differential equation is extended to the space between the surface of the earth and the surface of reference ellipsoid as remove step. Box 1-5 bellow summarises the remove step.

**Box 1-5: The remove step**

(i) Subtraction of the reference ellipsoidal gravity field comprised of gravitational potential and gravitational intensity of ellipsoidal harmonic expansion up to degree/order 360/360, and the centrifugal part (including the effect of atmospheric masses, and the permanent tide) from the observations of the type *modulus of gravity intensity* $\|\Gamma(\mathbf{x})\|_2 = \gamma$.

(ii) Removal of the effect of local topographical masses between observation point and the reference ellipsoid WGD2000 in a radius of 50km around the computational point.

Note that in our remove step thanks to the application of ellipsoidal harmonic expansion up to degree/order 360/360 there is no need to include the effect of balancing isostatic masses, they are included in the high degree/order ellipsoidal harmonic model. In summary, the remove step will lead to disturbing quantities, $\delta \Gamma(\mathbf{x})$ and $\delta W(\mathbf{x})$, which are harmonic outside the reference ellipsoid $E_{s,b}$ and which are free from high frequency variations.
In the next section, we shall introduce the linearized fixed-free two-boundary value problem.

1.4 Over-determined, linear, fixed-free two-boundary value problem

The boundary operator for the observables of the type *modulus of gravity intensity* \( \| \Gamma(x) \|_2 = \gamma \) is a non-linear. In Box 1-6, we have a résumé of Taylor expansion of the boundary operator \( \| \Gamma(x) \|_2 = \gamma \) up to the order of five in \( \delta \Gamma \), (i.e. \( O(\delta \Gamma^5) \)). Based on the linear part of this expansion, collected in Box 1-7, the over-determined, linear fixed-free two-boundary value problem can be constructed. Box 1-8 is devoted to the definition of linear fixed-free two-boundary value problem, based on incremental quantities \( \delta \Gamma \), \( \delta W \), and \( \delta P \).

**Box 1-6: expansion of non-linear boundary operator \( \gamma(x) \) up to the order five in \( \delta \Gamma \)

(i) *Non-linear boundary operator:*

\[
\gamma(x) = \| \text{grad} \ w(x) \| = \| \text{grad} W(x) + \text{grad} \delta W(x) \|
\]

\[
= \sqrt{\langle \text{grad} W(x) + \text{grad} \delta W(x) | \text{grad} W(x) + \text{grad} \delta W(x) \rangle}
\]

\[
= \left( \| \text{grad} W(x) \|^2 + \| \text{grad} \delta W(x) \|^2 + 2 \langle \text{grad} W(x) | \text{grad} \delta W(x) \rangle \right)^{1/2}
\]

\[
= \Gamma(x) \left( 1 + \frac{2}{\Gamma^2} \langle \Gamma | \delta \Gamma \rangle + \frac{1}{\Gamma^2} \delta \Gamma^2 \right)^{1/2}
\]

subject to *B. Taylor expansion of* \( (1 + x)^{1/2} \) *where* \( |x| < 0 \), i.e.,

\[
(1 + x)^{1/2} = 1 + \frac{1}{2} x - \frac{1}{8} x^2 + \frac{1}{16} x^3 + O(x^4)
\]

we have:

(ii) *Expansion of non-linear boundary operator \( \gamma(x) \)*

\[
\gamma(x) = \Gamma(x) + \frac{1}{\Gamma} \langle \Gamma | \delta \Gamma \rangle + \frac{1}{2\Gamma} \delta \Gamma^2
\]

\[
- \frac{1}{2\Gamma^3} \langle \Gamma | \delta \Gamma \rangle \delta \Gamma^2 - \frac{1}{21\Gamma^3} \langle \Gamma | \delta \Gamma \rangle \delta \Gamma^2 - \frac{1}{8\Gamma^3} \delta \Gamma^4
\]

+ \( O \{ \delta \Gamma^5 \} \)

(iii) *Expansion of non-linear boundary operator \( \delta \Gamma(x) \)*
\[ \delta \Gamma(x) = \gamma(x) - \Gamma(x) = \frac{1}{\Gamma} \langle \Gamma | \delta \Gamma \rangle + \frac{1}{2\Gamma} \delta \Gamma^2 - \frac{1}{2 \Gamma^3} \langle \Gamma | \delta \Gamma \rangle \delta \Gamma^2 - \frac{1}{8 \Gamma^3} \delta \Gamma^4 + O\{\delta \Gamma^5\} \] (1.27)

**Box 1-7:** linearized boundary operator \( \delta \Gamma \)

According to **Box 1-6**, the linearized boundary operator \( \delta \Gamma \) can be constructed as follows:

\[ \delta \Gamma(x) = \gamma(x) - \Gamma(x) = \frac{1}{\Gamma} \langle \Gamma | \delta \Gamma \rangle + O(\delta \Gamma^2) \]

\[ = \langle \Gamma | \delta \Gamma \rangle + O(\delta \Gamma^2) \] (1.28)

\[ = \langle e_r | \delta \Gamma \rangle + O(\delta \Gamma^2) \]

where \( \langle e_r | \delta \Gamma \rangle \) in (1.28) is the directional derivative of \( \delta \Gamma \) in the direction of reference gravity vector \( e_r \).

**Box 1-8:** Over determine, linear fixed-free two-boundary value problem.

\( \text{div grad } \delta W(x) = 0 \quad \forall x \in \mathbb{R}^3 / \mathcal{D} \cup \partial G_0 \)

\( \text{div grad } \delta W(x) = -4\pi \delta P(x) \quad \forall x \in \mathcal{D} \cup \partial G_0 \)

\( \delta \Gamma(x) = \nabla_{\delta \Gamma} \delta W(x) + O(\delta \Gamma^2) = \langle \Gamma | \delta \Gamma \rangle + O(\delta \Gamma^2) \quad \forall x \in \mathbb{R}^3 / \mathcal{D} \cup \partial G_0 \)

\( \delta W(x) = \delta W \)

\( w_0 = W(x) + \delta W(x) \quad \forall x \in \partial G =: M^2 \)

\( \delta W(x) = \frac{g}{\|x\|_2} + O_{\partial \mathcal{M}} \left( \frac{1}{\|x\|_2^3} \right) \quad \text{for } \|x\|_2 \to \infty \)

For the space where there are no masses, the boundary values of the type \( \delta W \), and \( \delta \Gamma \), satisfy the Abel-Poisson integral, as the special solution of the Laplace partial differential equation. Therefore, if we are looking for the incremental gravitational potential on the surface of reference ellipsoid \( \mathbb{E}_{a,b}^2 \), the Abel-Poisson integral can be used as the observation equation. That is, given the harmonic incremental gravitational potential \( \delta W(x) \), and modulus of incremental gravitational intensity \( \delta \Gamma(x) \) on the
surface of the earth $M^2_T$, the \textit{incremental} gravitational potential $\delta \Gamma (X)$ on the reference ellipsoid $E^2_{a,b}$ can be derived as the inverse solution of the \textit{Poisson-Abel integral}. More on the inverse solution of an integral equation will come later in this chapter.

Let us now present the \textit{Abel-Poisson integral} equation for the linearized harmonic boundary values of the types modulus of \textit{incremental} gravitational intensity $\delta \Gamma$ and \textit{incremental} gravitational potential $\delta W$. It is clear that the \textit{Abel-Poisson integral} (1.1) is true for any harmonic function $f(\lambda, \phi)$. Therefore, if we assume that the \textit{incremental} gravitational potential $\delta W$ is free from the effect of the masses outside the reference ellipsoid, it satisfies the \textit{Abel-Poisson integral} as is presented in Box 1-9.

**Box 1-9: Abel-Poisson integral for \textit{incremental} gravitational potential $\delta W$.**

$$\delta W (\lambda, \phi, \eta) = \int_{E^2_{a,b}} dS \left[ \frac{W(\phi^{'})}{5} \right]$$

$$+ \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}(i \sinh \eta)}{Q_{n|m}(i \sinh \eta_0)} \times e_{nm}(\lambda^{'}, \phi^{'})e_{nm}(\lambda, \phi) \delta W (\lambda^{'}, \phi^{'})$$

$$= \frac{1}{5} \int_{E^2_{a,b}} dS \left[ \frac{W(\phi^{'})}{5} \right] K (\lambda, \phi, \eta; \lambda^{'}, \phi^{'}, \eta_0) \delta W (\lambda^{'}, \phi^{'})$$

Where the Abel-Poisson Kernel in spectral form is given by

$$K (\lambda, \phi, \eta; \lambda^{'}, \phi^{'}, \eta_0) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}(i \sinh \eta)}{Q_{n|m}(i \sinh \eta_0)} \times e_{nm}(\lambda^{'}, \phi^{'})e_{nm}(\lambda, \phi)$$

In order to obtain an \textit{Abel-Poisson integral} structure for the modulus of \textit{incremental} gravitational intensity $\delta \Gamma$, one can set off from the linearized relation given in (1.28). Box 1-10 and Box 1-11 have the details of the derivation.

**Box 1-10: Abel Poisson integral for the modulus of \textit{incremental} gravitational intensity $\delta \Gamma$.**

\textit{(i) the linearized boundary operator $\delta \Gamma$}

$$\delta \Gamma (x) = \gamma (x) - \Gamma (x) = \langle e_{\Gamma} | \delta \Gamma \rangle + \mathcal{O}(\delta \Gamma^2)$$

(1.31)
(ii) the unit reference gravity vector $\mathbf{e}_\Gamma$

$$
\mathbf{e}_\Gamma = \frac{\Gamma}{\|\Gamma\|}
$$

(iii) the vector of incremental gravitational intensity

$$
\delta \Gamma(\lambda, \phi, \eta) = \text{Grad}(\delta \mathcal{W}(\lambda, \phi, \eta))
$$

$$
= \text{Grad} \left\{ \frac{1}{S} \int \frac{dS}{E_{ab}} \mathbf{w}(\phi ') \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0) \delta \mathcal{W} (\lambda', \phi') \right\} \mathbf{e}_\lambda
$$

$$
+ \frac{1}{\sqrt{g_{22}}} \frac{\partial}{\partial \phi} \left\{ \frac{1}{S} \int \frac{dS}{E_{ab}} \mathbf{w}(\phi ') \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0) \delta \mathcal{W} (\lambda', \phi') \right\} \mathbf{e}_\phi
$$

$$
+ \frac{1}{\sqrt{g_{33}}} \frac{\partial}{\partial \eta} \left\{ \frac{1}{S} \int \frac{dS}{E_{ab}} \mathbf{w}(\phi ') \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0) \delta \mathcal{W} (\lambda', \phi') \right\} \mathbf{e}_\eta
$$

(iv) Ellipsoidal Abel-Poisson integral for incremental gravitational intensity $\delta \Gamma$

$$
\delta \Gamma(x) = \gamma(x) - \Gamma(x) = \langle \mathbf{e}_\Gamma | \delta \Gamma \rangle
$$

$$
= \frac{1}{\sqrt{g_{11}}} \frac{\Gamma_\lambda}{\|\Gamma\|} \frac{1}{S} \int \frac{dS}{E_{ab}} \mathbf{w}(\phi ') \frac{\partial \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda} \delta \mathcal{W} (\lambda', \phi')
$$

$$
+ \frac{1}{\sqrt{g_{22}}} \frac{\Gamma_\phi}{\|\Gamma\|} \frac{1}{S} \int \frac{dS}{E_{ab}} \mathbf{w}(\phi ') \frac{\partial \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi} \delta \mathcal{W} (\lambda', \phi')
$$

$$
+ \frac{1}{\sqrt{g_{33}}} \frac{\Gamma_\eta}{\|\Gamma\|} \frac{1}{S} \int \frac{dS}{E_{ab}} \mathbf{w}(\phi ') \frac{\partial \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \eta} \delta \mathcal{W} (\lambda', \phi')
$$

Box 1-11: First derivatives of ellipsoidal Abel-Poisson kernel, in closed form.

$$
\frac{\partial \mathbf{K} (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda} = \frac{\partial \mathbf{K}_{\text{sph}} (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda}
$$

$$
+ \frac{\partial \mathbf{K}_{\text{ellip}} (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda}
$$

(1.35)
(i) \( \frac{\partial K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda} \)

\[
\frac{\partial K_{\text{sph}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda} = -3 \frac{\cosh^2 \eta_0 \cos \phi \cos \phi' \sin \lambda \cos \lambda'}{f_{\lambda}^{5/2} \cosh^2 \eta} + 3 \frac{\cosh \eta_0 \cos \phi \cos \phi' \cos \lambda \sin \lambda'}{f_{\lambda}^{5/2} \cosh \eta}
\]

subject to

\[
f_\phi = 1 + \frac{\cosh^2 \eta_0}{\cosh \eta} - \frac{\cosh \eta_0 \sin \phi' \sin \phi}{\cosh \eta} - 2 \frac{\cosh \eta_0 \cos \phi' \cos \lambda \cos \lambda'}{\cosh \eta} - 2 \frac{\cosh \eta_0 \cos \phi' \sin \lambda \sin \lambda'}{\cosh \eta}
\]

\[
\frac{\partial K(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi} = \frac{\partial K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi} + \frac{\partial K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi}
\]

(ii) \( \frac{\partial K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi} \)

\[
\frac{\partial K_{\text{sph}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi} = 3 \frac{\cosh^2 \eta_0 \cos \phi \sin \phi'}{f_{\phi}^{5/2} \cosh^2 \eta} - 3 \frac{\cosh \eta_0 \sin \phi' \cos \lambda \cos \lambda'}{f_{\phi}^{5/2} \cosh \eta} - 3 \frac{\cosh \eta_0 \sin \phi' \sin \lambda \sin \lambda'}{f_{\phi}^{5/2} \cosh \eta} - 3 \frac{\cosh^4 \eta_0 \cos \phi \sin \phi'}{f_{\phi}^{5/2} \cosh \eta}
\]
\[ +3 \frac{\cosh^4 \eta_0 \sin \phi \cos \phi' \cos \lambda \cos \lambda'}{f^{5/2}_\phi \cosh^4 \eta} \]
\[ +3 \frac{\cosh^4 \eta_0 \sin \phi \cos \phi' \sin \lambda \sin \lambda'}{f^{5/2}_\phi \cosh^4 \eta} \]

subject to
\[ f_\phi = 1 + \frac{\cosh^2 \eta_0}{\cosh^2 \eta} - 2 \frac{\cosh \eta_0 \sin \phi \sin \phi'}{\cosh \eta} - 2 \frac{\cosh \eta_0 \cos \phi \cos \phi' \cos \lambda \cos \lambda'}{\cosh \eta} - 2 \frac{\cosh \eta_0 \cos \phi \cos \phi' \sin \lambda \sin \lambda'}{\cosh \eta} \]  

(1.39)

\[ \frac{\partial K(\lambda, \phi; \eta, \lambda', \phi', \eta_0)}{\partial \eta} = \frac{\partial K_{\text{sph}}(\lambda, \phi; \eta, \lambda', \phi', \eta_0)}{\partial \eta} + \frac{\partial dK_{\text{ellip}}(\lambda, \phi; \eta, \lambda', \phi', \eta_0)}{\partial \eta} \]  

(1.40)

(i) \( \frac{\partial K_{\text{spherical}}(\lambda, \phi; \eta, \lambda', \phi', \eta_0)}{\partial \eta} \)

\[ = -\frac{\cos \eta_0 \sinh \eta}{f^{3/2}_\eta \cosh^2 \eta} + 3 \frac{\cos^3 \eta_0 \sinh \eta}{f^{3/2}_\eta \cosh^4 \eta} \]
\[ + 3 \frac{\cos^3 \eta_0 \sinh \eta}{f^{5/2}_\eta \cosh^4 \eta} - 3 \frac{\cos^2 \eta_0 \sinh \eta \sin \phi \sin \phi'}{f^{5/2}_\eta \cosh^4 \eta} \]
\[ - 3 \frac{\cos^2 \eta_0 \sinh \eta \cos \phi \cos \phi' \cos \lambda \cos \lambda'}{f^{5/2}_\eta \cosh^4 \eta} \]
\[ - 3 \frac{\cos^2 \eta_0 \sinh \eta \cos \phi \cos \phi' \sin \lambda \sin \lambda'}{f^{5/2}_\eta \cosh^4 \eta} \]
\[ - 3 \frac{\cos^5 \eta_0 \sinh \eta}{f^{5/2}_\eta \cosh^6 \eta} + 3 \frac{\cos^4 \eta_0 \sinh \eta \sin \phi \sin \phi'}{f^{5/2}_\eta \cosh^5 \eta} \]
\[ + 3 \frac{\cos^4 \eta_0 \sinh \eta \cos \phi \cos \phi' \cos \lambda \cos \lambda'}{f^{5/2}_\eta \cosh^5 \eta} \]
\[ + 3 \frac{\cos^4 \eta_0 \sinh \eta \cos \phi \cos \phi' \sin \lambda \sin \lambda'}{f^{5/2}_\eta \cosh^5 \eta} \]  

(1.41)
subject to

\[
f_\eta = 1 + \frac{\cosh^2 \eta_0}{\cosh^2 \eta} - 2 \frac{\cosh \eta_0 \sin \phi \sin \phi'}{\cosh \eta} - 2 \frac{\cosh \eta_0 \cos \phi \cos \phi' \cos \lambda \cos \lambda'}{\cosh \eta} - 2 \frac{\cosh \eta_0 \cos \phi \cos \phi' \sin \lambda \sin \lambda'}{\cosh \eta}
\]

(1.42)

Note that the derivatives of the ellipsoidal correction-part of the kernel are not presented here!

1.5 Modified ellipsoidal Abel-Poisson kernel

The closed form solution of the Abel-Poisson kernel presented in the previous section contains the effect of harmonics of all degree and order. However, since in preparation of the incremental quantities \((\delta \mathcal{W}, \delta \Gamma')\) we remove the effect of a reference field made up of ellipsoidal harmonic expansion up to degree/order 360/360, naturally the effect of these harmonics must also be removed from the Abel-Poisson kernel. However, the most dominant parts are coming from the zero and first-degree harmonics. Those harmonics are reflecting the effects originated from the mass of the earth \(GM\), and the origin of the coordinate system. The modified Abel-Poisson kernel after removal of the zero and first-degree harmonics is given in [Box 1-12].

**Box 1-12:** Removal of the zero and first-degree harmonics form the Abel-Poisson integral.

(i) Spectral form of the ellipsoidal Abel-Poisson kernel

\[
K(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}(i \sinh \eta) \sinh(\eta_0)}{Q_{n|m}(i \sinh \eta_0)} e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) \\
= \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}^*(i \sinh \eta) \sinh(\eta_0)}{Q_{n|m}^*(i \sinh \eta_0)} e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) \\
= \sum_{n=0}^{\infty} \sum_{m=-n}^{n} K_{n,m} \\
\text{Subject to} \\
Q_{nm}^*(\sinh \eta) = i^{n+m} Q_{nm}(i \sinh \eta)
\]

(1.44)
(ii) zero-degree term of the ellipsoidal Abel-Poisson kernel
\[ K_{0,0}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \frac{Q_{0,0}(i \sinh \eta)}{Q_{0,0}(i \sinh \eta_0)} = \frac{\cot^{-1}(\sinh \eta)}{\cot^{-1}(\sinh \eta_0)} \quad (1.45) \]

(iii) first-degree term of the ellipsoidal Abel-Poisson kernel
\[ K_{1,0}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \frac{Q_{10}^*(\sinh \eta)}{Q_{10}^*(\sinh \eta_0)} \frac{P_{10}^*(\sin \phi)P_{10}^*(\sin \phi')}{P_{10}^*(\sin \phi)P_{10}^*(\sin \phi')} \]
\[ = 3 \frac{1 - \sinh \eta \cot^{-1}(\sinh \eta)}{1 - \sinh \eta_0 \cot^{-1}(\sinh \eta_0)} \sin \phi \sin \phi' \]
Subject to
\[ P_{10}^*(\sin \phi) = \sqrt{3} \sin \phi \]
\[ P_{11}^*(\sin \phi) = \sqrt{3} \cos \phi \]
\[ Q_{00}^*(i \sinh \eta) = \cot^{-1}(\sinh \eta) \]
\[ Q_{10}^*(i \sinh \eta) = 1 - \sinh \eta \cot^{-1}(\sinh \eta) \quad (1.46) \]
\[ Q_{11}^*(i \sinh \eta) = \tanh \eta - \cosh \eta \cot^{-1}(\sinh \eta) \]

(iv) Modified ellipsoidal Abel-Poisson kernel
\[ K_{\text{ellipsoidal}}^*(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = K_{\text{spherical}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \]
\[ + \text{d}K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0) \quad (1.49) \]
\[ -K_{00} - K_{10} \]

Let us now have a look at the shape of the modified Poisson kernel $K_{\text{ellipsoidal}}^*$ as derived in **Box 1-12**. **Figure 1-5** illustrates the variation of the modified ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus angular distance $\psi$. This figure is plotted for variations of the kernel at the point \( \{\lambda, \phi, \eta\} = \{9.617432869327^\circ, 49.7039340502^\circ, 3.19471515096^\circ\} \), with respect to the reference ellipsoid $\eta_0 = 3.19471358145341$ along the azimuth $\alpha = 10^\circ$. **Figure 1-6** shows the variation of the modified ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus azimuth $\alpha$, calculated for the same point, when the running point of integral is fixed along the space angle $\psi = 1^\circ$. **Figure 1-7** is the same as **Figure 1-6** except that it is plotted in percentage of the value of the kernel at $\alpha = 0^\circ$. As it is shown in **Figure 1-7**, dependency of the modified ellipsoidal Abel-Poisson kernel on azimuth is not exceeding 0.3 percent of the whole kernel’s value at $\alpha = 0^\circ$.  

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Figure 1-5: Variation of the Modified ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus angular distance $\psi$. Calculated for the point $\{\lambda, \phi, \eta\} = \{9.617432869327196^\circ, 49.70393405021537^\circ, 3.194715150960513\}$, with respect to the reference ellipsoid $\eta_0 = 3.194713581445341$ along the azimuth $\alpha = 10^\circ$. 
Figure 1-6: Variation of the modified ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoidal}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus azimuth $\alpha$. Calculated for the point $\{\lambda, \phi, \eta\} = \{9.617432869327196, 49.70393405021537, 3.194715150960513\}$ with respect to the reference ellipsoid $\eta_0 = 3.194713581445341$ at the space angle $\psi = 1^\circ$. 
Figure 1-7: Variation of the Modified ellipsoidal Abel-Poisson kernel $K_{\text{ellipsoid}}(\lambda, \phi, \eta; \lambda', \phi', \eta_0)$ versus azimuth $\alpha$, in terms of percentage of the value of the kernel at $\alpha = 0^\circ$. Calculations are for the point $\{\lambda, \phi, \eta\} = \{9.617432869327196^\circ, 49.70393405021537^\circ, 3.194715150960513^\circ\}$ with respect to the reference ellipsoid $\eta_0 = 3.194713581445341$ at the space angle $\psi = 1^\circ$. 
Similar modified kernel can also be derived for the kernel of *ellipsoidal Abel-Poisson integral* of the *incremental* gravitational intensity \( \delta \Gamma \). Indeed, what we have to do is to remove the derivatives of the zero and first terms of the kernel of *ellipsoidal Abel-Poisson integral for incremental* gravitational intensity \( \delta \Gamma \). Those derivatives are collected in Box 1-10. In the next section, we shall be concentrating on the determination of general form of the *Bruns formula*. Such a study is quite necessary since the *Bruns formula* plays a crucial role in our geoid calculation. Indeed, it provides us with the transformation relation between the *incremental* gravity potential at the surface of reference ellipsoid of the Somigliana-Pizzetti type and the geoidal undulation.

### 1.6 General Bruns transformation

The result of the remove, downward continuation, and restore is the gravity potential \( W(\lambda, \phi, \eta_0) \) at the surface of reference ellipsoid \( E_{a,b}^2 \). As was mentioned before the gravity potential on the surface of the reference ellipsoid \( E_{a,b}^2 \) can be converted into the geoidal undulations \( h \) via the *Bruns formula*. Such a transformation requires the reference ellipsoid

---

**Box 1-13:** First derivatives of zero order and first terms of ellipsoidal Abel-Poisson kernel.

\[
\begin{align*}
\frac{\partial K_{00}}{\partial \lambda} &= 0 \\
\frac{\partial K_{00}}{\partial \phi} &= 0 \\
\frac{\partial K_{00}}{\partial \eta} &= -\frac{1}{\cosh \eta \cot^{-1}(\sinh \eta_0)} \\
\frac{\partial K_{10}}{\partial \lambda} &= 0 \\
\frac{\partial K_{10}}{\partial \phi} &= \frac{3 - 3 \sinh \eta \cot^{-1}(\sinh \eta_0) \cos \phi \sin \phi'}{1 - \sinh \eta_0 \cot^{-1}(\sinh \eta_0)} \\
\frac{\partial K_{10}}{\partial \eta} &= 3 \frac{\left[ \cosh^2 \eta \cot^{-1}(\sinh \eta) - \sinh \eta \right] \sin \phi \sin \phi'}{[-1 + \sinh \eta_0 \cot^{-1}(\sinh \eta_0)] \cosh \eta}
\end{align*}
\]

In the next section, we shall be concentrating on the determination of general form of the *Bruns formula*. Such a study is quite necessary since the *Bruns formula* plays a crucial role in our geoid calculation. Indeed, it provides us with the transformation relation between the *incremental* gravity potential at the surface of reference ellipsoid of the Somigliana-Pizzetti type and the geoidal undulation.
\( \mathbb{E}_{a,b}^2 \), be a reference level surface /equipotential surface/ with the gauge value \( w_0 \), i.e. \( W(\lambda, \phi, \eta) = w_0 \).

A summary of the derivation of the most general form of Bruns formula /Bruns transformation/ is given in Box 1-14. The derivation starts with the decomposition of the actual gravity potential \( w(x) \) at the geoid surface \( x \in \partial \mathbb{G}_i : = \mathbb{M}_0^2 \), into reference gravity potential \( W(x) \) and incremental potential \( \delta W(x) \), within equation (1.52). In the second step the reference potential \( W(x) \) at the geoid and incremental gravity potential at the geoid \( \delta W(x) \) are represented by a Taylor series expansion for the expansion point on the surface of the reference equipotential surface \( X \in \mathbb{M}_0^2 \), through equations (1.53)-(1.54). Remarkable issues related to the Taylor expansion here are:

(i) The directional derivative \( \nabla_n W(X) \), which is along the normal to the surface of the ellipsoid \( \mathbb{E}_{a,b}^2 \) (see Appendix F page 236 for the advantage of presenting the Taylor series expansion in terms of directional derivative operator).

(ii) The height \( h \), which due to the type of directional derivatives applied, is of isozenithal type.

The Taylor expansion leads to forward transformation equation from geometry space into gravity space, shown in power series of isozenithal height \( h \), equation in (1.56). It is important to note that here we have given way to different potential values on the geoid and reference ellipsoid \( w_0 - W_0 =: \Delta W(x,X) \), see equation (1.56). This will keep the Bruns transformation at its most general form. The series (1.56) is a homogeneous polynomial and can be inverted according to the series inversion developed by E. Grafarend et al. (1996) to backward transformation from gravity space into geometry space, according to equation (1.57). The first few coefficients of inverse series expansion according to E. Grafarend et al. (1996) are collected in Box 1-15. In connection with the Non-linear Bruns transformation related contributions by E. Grafarend and W. Niemeier (1971) and E. Grafarend et al. (1999) can be acknowledged. Box 1-16 covers the highlights of the directional derivative \( \nabla_Y X := \langle \nabla X | Y \rangle \).

**Box 1-14: General form of the Bruns transformation.**

(i) Decomposition of the actual gravity potential \( w(x) \) into reference potential \( W(x) \) and incremental potential \( \delta W(x) \)

\[
    w(x) = W(x) + \delta W(x)
\] (1.52)
∀ \mathbf{x} \in \partial \mathbb{G} := \mathbb{M}_G^2 \text{ and } \mathbf{X} \in \mathbb{M}_G^2 \text{ e.g. } \mathbb{B}_{a,b}^2

\mathbb{M}_G^2 \text{ presents the geoid’s surface, and } \mathbb{M}_G^2 \text{ presents the surface of a reference equipotential surface.}

(ii) Taylor series expansion of the reference gravity potential and incremental gravity potential reads as

\begin{equation}
W (\mathbf{x}) = W (\mathbf{X}) + \frac{1}{1!}(\nabla_N W (\mathbf{X}))h + \frac{1}{2!}(\nabla_N \nabla_N W (\mathbf{X}))h^2 + O_W (h^3)
\end{equation}

\begin{equation}
\delta W (\mathbf{x}) = \delta W (\mathbf{X}) + \frac{1}{1!}(\nabla_N \delta W (\mathbf{X}))h + \frac{1}{2!}(\nabla_N \nabla_N \delta W (\mathbf{X}))h^2 + O_\delta W (h^3)
\end{equation}

Where directional derivatives \( \nabla_N \) are along the normal to the equipotential surfaces \( \mathbb{M}_G^2 \), i.e. reference ellipsoid \( \mathbb{B}_{a,b}^2 \). \( h \) is called normal isozential height.

(iii) Forward transformation from geometry space into gravity space

\begin{equation}
w_0 = w(\mathbf{x}) = W (\mathbf{x}) + \delta W (\mathbf{x}) = W (\mathbf{X}) + \sum_{n=1}^{\infty} a_{1n} h^n + \delta W (\mathbf{X})
\end{equation}

\begin{equation}
\Leftrightarrow
-\delta W (\mathbf{X}) + w_0 - W_0 = -\delta W (\mathbf{X}) + \Delta W (\mathbf{x},\mathbf{X}) = \sum_{n=1}^{\infty} a_{1n} h^n (1.56)
\end{equation}

\forall \mathbf{x} \in \partial \mathbb{G} := \mathbb{M}_G^2 \text{ and } \mathbf{X} \in \mathbb{M}_G^2 \text{ e.g. } \mathbb{B}_{a,b}^2

subject to

\begin{align*}
a_{11} & := \frac{1}{1!} \nabla_N W (\mathbf{X}) + \frac{1}{1!} \nabla_N \delta W (\mathbf{X}), \\
a_{12} & := \frac{1}{2!} \nabla_N \nabla_N W (\mathbf{X}) + \frac{1}{2!} \nabla_N \nabla_N \delta W (\mathbf{X}), \\
& \vdots \\
a_{1n} & := \frac{1}{n!} \nabla_N \cdots \nabla_N W (\mathbf{X}) + \frac{1}{n!} \nabla_N \cdots \nabla_N \delta W (\mathbf{X})
\end{align*}

(iv) Backward transformation from gravity space into geometry space

\begin{equation}
h = \sum_{n=1}^{\infty} b_{1n} [-\delta W (\mathbf{X}) + \Delta W (\mathbf{x},\mathbf{X})]
\end{equation}

subject to

\begin{align*}
b_{11} & := \frac{1}{\nabla_N W (\mathbf{X}) + \nabla_N \delta W (\mathbf{X})}
\end{align*}
The two-point function $\Delta W(x, x)$, called Laplace $\Delta$-increments, is defined as follows

$$\Delta W(x, x) := w(x) - W(X) \quad (1.58)$$

**Box 1-15: Inversion of a homogeneous polynomial**

$$y(x) = a_{11}x + a_{12}x^2 + \cdots + a_{1n}x^n \quad (1.59)$$

versus

$$x(y) = b_{11}y + b_{12}y^2 + \cdots + b_{1n}y^n \quad (1.60)$$

subject to

- $b_{11} = a_{11}^{-1}$
- $b_{12} = a_{11}^{-3}a_{12}$
- $b_{13} = 2a_{11}^{-6}a_{12}^2 - a_{11}^{-4}a_{13}$

**Box 1-16: Directional derivative $\nabla_v w$**

(i) *Directional derivative* $\nabla_v w$ of a function $w$ from a vector space $w \in V$ equipped with a canonical differential structure

$$\nabla_v w := \left\langle dw | v \right\rangle = \left\langle \text{grad} w | v \right\rangle \quad (1.61)$$

(ii) the properties of the directional derivative

1. $\nabla_v (w_1 + w_2) = \nabla_v w_1 + \nabla_v w_2$
2. $\nabla_v (\tau w) = \tau \nabla_v w + (\nabla_v \tau)w$
3. $\nabla_{v_1 + v_2} w = \nabla_{v_1} w + \nabla_{v_2} w$
4. $\nabla_{v} w = \tau \nabla_v w$

where $\tau \in \mathbb{R}$ and $(w_1, w_2, v_1, v_2) \in V$.

In the next section, we shall restrict the general representation of the Bruns formula, derived in [Box 1-14](#), to the Jacobi ellipsoidal coordinates.
The set \(\{\lambda, \phi, \eta\}\) and to the reference ellipsoidal field of the first order term of ellipsoidal harmonic expansion.

### 1.7 Non-linear ellipsoidal Bruns transformation

In the previous section, we derived the most general form of the Bruns transformation. Here, we derive an especial non-linear ellipsoidal form of it in terms of Jacobi ellipsoidal coordinates \(\{\lambda, \phi, \eta\}\). If we limit ourselves to the order of accuracy of first eccentricity squared \(O(e^2)\) \(\left(e^2 = (a^2 - b^2)/a^2\right)\) then the first term of ellipsoidal harmonic expansion, \(U(\lambda, \phi, \eta) = \text{gm} / e \arccot(\sinh \eta)\), can be used as the reference gravitational field. The order of accuracy of \(O(e^2)\) is enough for the geoid determination at centimetre accuracy level (see e.g. Z. Martinec 1998a, and Z. Martinec and Grafarend 1997a, 1997b). Such a reference field besides its simple form has the property of having ellipsoidal level surfaces (see Box 1-20 for the proof). Since we want to present the deviation /the disturbance/ of the actual equipotential field of the earth from reference field of an ellipsoid of revolution this model is the correct choice.

Box 1-17 presents the definition of the gradient of the scalar function \(U(\lambda, \phi, \eta)\) as the covariant derivative \(\nabla U\) of the function \(U(\lambda, \phi, \eta)\) with respect to contravariant base vectors \(\mu^\nu\). The contravariant base vectors are replaced by \(g^\nu\mu_\nu\), the transformation relation of covariant base vectors into contravariant ones. The non-normalised covariant base vectors \(\mu_\nu\) are further written in terms of normalised base vectors \(e_\nu\) multiplied by the norm of \(\mu_\nu\) \(\left(\mu_\nu = \sqrt{g_{\nu\nu}} e_\nu\right)\). Finally the orthogonality of the Jacobi ellipsoidal base vectors has led to special representations of (1.63) and (1.64).

Box 1-18 provides us with the directional derivative along the surface-normals of reference ellipsoid \(\mathbb{E}_{a,b}\), while Box 1-19 presents the application of the directional derivatives to the reference gravitational potential field \(U(\lambda, \phi, \eta) = \text{gm} / e \arccot(\sinh \eta)\). We have to mention that in Box 1-19 we have gone up to directional second order derivatives. Finally, under the assumptions and approximations collected in Box 1-21, non-linear ellipsoidal Bruns transformation formula of Box 1-22 is derived.
Box 1-17: Gradient of a scalar function $U(\lambda, \phi, \eta)$

(i) General definition of the gradient of a scalar function in terms of a curvilinear coordinate system

$$\nabla_{\mu} U = m^{\mu} \partial_{\mu} U = g^{\mu \nu} m_{\nu} \partial_{\mu} U = g^{\mu \nu} \sqrt{g_{\nu \nu}} e_{\nu} \partial_{\mu} U$$

(ii) Gradient of the scalar function $U$ in terms of orthogonal Jacobi ellipsoidal coordinates $\{\lambda, \phi, \eta\}$

$$\nabla U = E_{\lambda} \frac{1}{\sqrt{g_{\lambda \lambda}}} \partial_{\lambda} U + E_{\phi} \frac{1}{\sqrt{g_{\phi \phi}}} \partial_{\phi} U + E_{\eta} \frac{1}{\sqrt{g_{\eta \eta}}} \partial_{\eta} U$$

Box 1-18: Directional derivative along the surface normal of the reference ellipsoid $\mathbb{H}^{2}_{a,b}$

$$\langle \nabla U \mid E_{\eta} \rangle = \nabla_{E_{\eta}} U = \frac{1}{\sqrt{\cosh^{2} \eta - \cos^{2} \phi}} \partial_{\eta} U = \frac{1}{\sqrt{g_{\eta \eta}}} \partial_{\eta} U$$

Box 1-19: Reference ellipsoidal gravitational field and its directional derivatives along the surface normals of reference ellipsoid $\mathbb{H}^{2}_{a,b}$

(i) Reference ellipsoidal field of the first order

$$U(\lambda, \phi, \eta) = \frac{g_{m}}{\varepsilon} \arccot(\sinh \eta)$$

(ii) Directional derivative along the surface normals of $\mathbb{H}^{2}_{a,b}$

$$\nabla_{N} U = \nabla_{E_{\eta}} U = \frac{1}{\sqrt{g_{m m}}} \partial_{\eta} U = \frac{1}{\varepsilon \sqrt{\cosh^{2} \eta - \cos^{2} \phi}} \partial_{\eta} U$$

$$= -\frac{g_{m}}{\varepsilon^{2} \cosh \eta (\cosh^{2} \eta - \cos^{2} \phi)^{1/2}}$$
\[ \nabla_N \nabla_N U = \nabla_{E_\eta} \nabla_{E_\phi} U = \frac{1}{\sqrt{g_{\eta\eta}}} \partial_{\eta} \nabla_{E_\eta} U = \frac{1}{\varepsilon \sqrt{\cosh^2 \eta - \cos^2 \phi}} D_{\eta} \nabla_{E_\eta} U \]
\[ = g_m \frac{\sinh \eta (2 \cosh^2 \eta - \cos^2 \phi)}{\varepsilon^3 \cosh^2 \eta (\cosh^2 \eta - \cos^2 \phi)^2} \] (1.68)

**Box 1-20:** Geometrical interpretation of the reference equipotential surface

from the reference equipotential surface

\[ U (\lambda, \phi, \eta) = g_m / \varepsilon \arccot (\sinh \eta) = w_0 \] (1.69)

one can imply that the only varying parameter, i.e., \( \eta \) must be constant

\[ \eta = \eta_0 \] (1.70)

from the inverse transformation of Cartesian coordinates \{\( x, y, z \)\} into Jacobi ellipsoidal coordinate \( \eta \) (cf. Appendix 4.1.2 (page 209)) we have

\[ \eta = \arccosh \left\{ \frac{1}{2 \varepsilon^2} [x^2 + y^2 + z^2 + \varepsilon^2] \right. \\
+ \sqrt{(x^2 + y^2 + z^2 + \varepsilon^2)^2 - 4 \varepsilon^2 (x^2 + y^2)} \left] \right\}^{1/2} \]
\[ = \eta_0 \]
\[ \Leftrightarrow \left\{ \frac{1}{2 \varepsilon^2} [x^2 + y^2 + z^2 + \varepsilon^2] \\
+ \sqrt{(x^2 + y^2 + z^2 + \varepsilon^2)^2 - 4 \varepsilon^2 (x^2 + y^2)} \right\}^{1/2} \]
\[ = \cosh \eta_0 \]
\[ \Leftrightarrow \frac{1}{2 \varepsilon^2} [x^2 + y^2 + z^2 + \varepsilon^2] \\
+ \sqrt{(x^2 + y^2 + z^2 + \varepsilon^2)^2 - 4 \varepsilon^2 (x^2 + y^2)} \]
\[ = \cosh^2 \eta_0 \]
\[ \Leftrightarrow \sqrt{(x^2 + y^2 + z^2 + \varepsilon^2)^2 - 4 \varepsilon^2 (x^2 + y^2)} \\
= 2 \varepsilon^2 \cosh^2 \eta_0 - (x^2 + y^2 + z^2 + \varepsilon^2) \]
\[ \Leftrightarrow (x^2 + y^2 + z^2 + \varepsilon^2)^2 - 4 \varepsilon^2 (x^2 + y^2) \]
\[ = 4 \varepsilon^4 \cosh^4 \eta_0 - 4 \varepsilon^4 (x^2 + y^2 + z^2 + \varepsilon^2) \cosh^2 \eta_0 \\
+ (x^2 + y^2 + z^2 + \varepsilon^2)^2 \]
\[ \Leftrightarrow (-4 \varepsilon^2 + 4 \varepsilon^4 \cosh^2 \eta_0) (x^2 + y^2) \\
+ (4 \varepsilon^2 \cosh^2 \eta_0) z^2 \]
\[ = 4 \varepsilon^4 \cosh^4 \eta_0 - 4 \varepsilon^4 \cosh^2 \eta_0 \]
\[ \Leftrightarrow (\sinh^2 \eta_0)(x^2 + y^2) + (\cosh^2 \eta_0)z^2 \]
\[ = \varepsilon^2 \cosh^2 \eta_0 \sinh^2 \eta_0 \]
\[ \Leftrightarrow \frac{x^2 + y^2}{\varepsilon^2 \cosh^2 \eta_0} + \frac{z^2}{\varepsilon^2 \sinh^2 \eta_0} = 1 \]
which is the equation of the reference ellipsoid \( E_{x^2 \cosh \eta_0, \varepsilon \sinh \eta_0} \).

**Box 1-21**: Assumptions and approximations used in the derivation of non-linear ellipsoidal Bruns transformation formula of **Box 1-22**

(i) **Equality of the actual gravity potential on the geoid to the reference potential on the reference ellipsoid** \( E_{a,b} \)

\[ w(x) = W(X) \quad \forall x \in \partial G := \mathbb{M}_g^2 \quad \text{and} \quad X \in \mathbb{M}_G^2, \quad \text{i.e.} \quad E_{a,b} \quad (1.72) \]

\[ \Rightarrow \Delta W(x, X) := w(x) - W(X) = 0 \quad (1.73) \]

(ii) **Directional derivatives of the incremental potential**

\[ \nabla_N \delta W(X) = \nabla_N \nabla_N \delta W(X) = \cdots = \nabla_N \cdots \nabla_N \delta W(X) = 0 + O(\varepsilon^2) \]

\[ \text{n times} \]

(iii) **Reference gravity potential field**

\[ W(x) = \sum_{n=0}^{360} \sum_{m=-n}^{+n} u_{nm} \frac{Q_{n,m}^{*}(\sinh \eta)}{Q_{n,m}^{*}(\sinh \eta_0)} e_{nm}(\lambda, \phi) + \frac{1}{2} \omega^2 \varepsilon^2 \cosh^2 \eta \cos^2 \phi \quad (1.75) \]

(iv) **Reference gravitational potential field**

\[ U(\lambda, \phi, \eta) = \frac{gm}{\varepsilon} \text{arccot} (\sinh \eta) \quad (1.76) \]

**Box 1-22**: Non-linear ellipsoidal Bruns transformation

\[ h = \sum_{n=1}^{\infty} b_n \left[-\delta W(X) + \Delta W(x, X)\right] = \sum_{n=1}^{\infty} b_n \left[-\delta W(X)\right] \quad \text{subject to} \]
\[
b_{11} := \frac{1}{\nabla_N W (X) + \nabla_N \delta W (X)} = \nabla_N \delta W (x) = 0 + o(e^2) \frac{1}{\nabla_N W (X)} + o(e^2) \\
= \frac{1}{\nabla_E U} + o(e^2) = (\frac{1}{\sqrt{g_{\eta\theta}}} \partial_{\eta\theta} U)^{-1} + o(e^2) \\
= \frac{1}{\varepsilon \sqrt{\cosh^2 \eta - \cos^2 \phi}} D_{\eta\theta} U)^{-1} + o(e^2) \\
= -\frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{gm} + o(e^2)
\]

\[(1.78)\]

\[
b_{12} := -\frac{1}{(\nabla_N W (X) + \nabla_N \delta W (X))^3} \left( \frac{1}{2!} \nabla_N \nabla_N W (X) + \frac{1}{2!} \nabla_N \nabla_N \delta W (X) \right) \\
\nabla_N \nabla_N \delta W (x) = 0 + o(e^2) - \frac{1}{(\nabla_N W (X))^3} \left( \frac{1}{2!} \nabla_N \nabla_N W (X) \right) + o(e^2) \\
= -\left( \frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{gm} \right)^3 \\
\times \frac{1}{2} \frac{\sinh \eta (2 \cosh^2 \eta - \cos^2 \phi)}{\varepsilon^3 \cosh^2 \eta (\cosh^2 \eta - \cos^2 \phi)^2} + o(e^2)
\]

\[(1.79)\]

\[
\begin{align*}
\frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{gm} \\
\Rightarrow \left\{ \begin{array}{l}
h = \delta W (X) \\
- (\delta W (X))^2 \left( \frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{gm} \right) + o(e^2) \\
\times \frac{1}{2} \frac{\sinh \eta (2 \cosh^2 \eta - \cos^2 \phi)}{\varepsilon^3 \cosh^2 \eta (\cosh^2 \eta - \cos^2 \phi)^2} + o(e^2)
\end{array} \right\
\end{align*}
\]

\[(1.80)\]

1.8 The reference field

As was mentioned in Section 1.4, our geoid determination requires quantities of the type gravity potential and modulus of gravity intensity which are harmonic at the surface of the earth down to the surface of the reference ellipsoid $B_{a,b}^2$. However, the observed modulus of gravity intensity and gravity potential/ geopotential numbers/ at the surface of the earth due to the centrifugal field, the retained permanent tide effects, and the
gravitation of atmospheric masses are not harmonic. To tackle this problem we shift form the actual observation space into incremental space by adopting a suitable reference field. In other words, we adopt a reference field, which includes the effects of all sources of non-harmonicity of the boundary data on the surface of the earth. Apart from this necessary condition, the adopted reference field must also behave like a low-pass filter to remove the high frequency spatial variations of the observations. Of course, such a goal can only be achieved if we a reference field which is as close as possible to the actual gravity intensity and gravity potential fields.

Consequently, before deciding upon the type of the reference field, we must be aware of all type of reductions which are applied to the observations of the type modulus of gravity intensity and gravity potential. For example, the gravity data of the state Baden-Württemberg are given in the IGSN71 (IAG, 1974) system. This means that the direct and indirect effects of the permanent tide according to specifications of IGSN71 are retained in the gravity data. Besides, the gravity observations are under the effect of the attraction of the atmospheric masses, with average gravitation of 0.87 mGal on the earth's surface (M. Vermeer and M. Poutanen, 1997). Therefore, the reference field of our choice, besides the centrifugal field, must include the effect of the gravitation of the atmospheric masses, and should be in mean-tide permanent tide system. Clearly, it must also include the gravitational effect of the masses between the surface of the earth and the reference ellipsoid.

As the reference gravitational field, we will use the ellipsoidal harmonic expansion of the earth's gravitational potential and its gradient field up to degree/order 360/360 in mean-tide permanent tide system (see Section 1.12 for the definition of different permanent tide systems). We also include the effect of the atmospheric masses in our ellipsoidal reference field by using a gravitational constant, $G M$, value which includes the mass of the earth's atmosphere (J. C. Ries, 1992, and E. Groten, 1997). Such a reference field can take care of the global and regional masses as well as isostasy balancing masses up to features of 50-60 km. The effect of remaining topographical masses between the computation point at the surface of the earth and the reference ellipsoid $E_{a,b}^2$ will be determined by Newton's integral. In the following sections, the ellipsoidal expansion of the external gravitational field of the earth and the reference centrifugal field will be described in details.
### 1.8.1 Reference potential field of the external gravity field of the earth

For a rigid uniformly rotating earth, the *gravity potential* field $w(\lambda, \phi, \eta)$ can be additively decomposed into the gravitational potential field $u(\lambda, \phi, \eta)$ and the centrifugal potential field $v(\lambda, \phi, \eta)$, namely

$$w(\lambda, \phi, \eta) = u(\lambda, \phi, \eta) + v(\lambda, \phi, \eta).$$

(1.81)

See *Appendix A.1.2* page 209 for the definition of ellipsoidal coordinates $\{\lambda, \phi, \eta\}$. The multiplicative decomposition of the gravitational potential field into separable functions $u(\lambda, \phi, \eta) = \Lambda(\lambda) \Phi(\phi) H(\eta)$ generates the following eigenvalue solution of the three dimensional *Laplace* partial differential equation.

$$u(\lambda, \phi, \eta) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} Q_{\lambda|m|}(\sinh \eta) q_{\lambda|m|}(\sinh \eta_0) e_{nm}(\lambda, \phi)$$

(1.82)

where $e_{nm}(\lambda, \phi)$ are surface ellipsoidal harmonic functions

$$e_{nm}(\lambda, \phi) = P_{n|m|}(\sin \phi) \begin{cases} \cos \lambda & \forall m \geq 0 \\ \sin |m| \lambda & \forall m < 0 \end{cases}$$

(1.83)

(1.82) is valid for the space $\{\mathbb{R}^3 / \mathbb{E}_{a,b}^2\}$ which is external to the reference ellipsoid of $(x^2 + y^2)/\varepsilon^2 \cosh^2 \eta_0 + z^2/\varepsilon^2 \sinh^2 \eta_0 = 1$. The normalised associated Legendre functions of the first kind $P_{n|m|}(\sin \phi)$ and of the second kind $Q_{n|m|}(\sinh \eta)$ are defined in *Appendix C*. The surface ellipsoidal harmonic functions $e_{nm}(\lambda, \phi)$ are orthonormal with respect to the weighted scalar product

$$\langle e_{pq}(\lambda, \phi) | e_{nm}(\lambda, \phi) \rangle_w := \frac{1}{S} \int_{\mathbb{E}_{a,b}^2} \text{d}S w(\phi) e_{pq}(\lambda, \phi) e_{nm}(\lambda, \phi) = \delta_{pn} \delta_{qm},$$

(1.84)

where the weight function is defined by

$$w(\phi) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \phi}} \left( \frac{1}{2} + \frac{1}{4} \frac{b^2}{a \varepsilon} \cdot \ln \frac{a + \varepsilon}{a - \varepsilon} \right),$$

(1.85)

$S$ is the area of the surface of the reference ellipsoid $\mathbb{E}_{a,b}^2$

$$S = \text{area } (\mathbb{E}_{a,b}^2) = 4\pi a \cdot \left\{ \frac{1}{2} + \frac{1}{4} \frac{b^2}{a \varepsilon} \cdot \ln \frac{a + \varepsilon}{a - \varepsilon} \right\}.$$

(1.86)
The representation of the centrifugal potential in terms of (i) Cartesian coordinates \( \{x, y, z\} \), (ii) ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \) and (iii) surface ellipsoidal harmonic functions \( e_{nm}(\lambda, \phi) \) are as follows.

(i) \[
\mathbf{v}(x, y) = \frac{1}{2} \omega^2 (x^2 + y^2) \tag{1.87}
\]

(ii) \[
\mathbf{v}(\phi, \eta) = \frac{1}{2} \omega^2 \epsilon^2 \cosh^2 \eta \cos^2 \phi \tag{1.88}
\]

\[
\mathbf{v}(\phi, \eta) = \frac{1}{3} \omega^2 \left( \mathbf{P}_{20}^*(\sinh \eta) + \epsilon^2 \right) \cos^2 \phi
\]

\[
= \frac{2}{9} \omega^2 \left( \mathbf{P}_{20}^*(\sinh \eta) + \epsilon^2 \right) \mathbf{P}_{00}^* (\sin \phi)
\]

\[
- \frac{2}{9\sqrt{5}} \omega^2 \left( \mathbf{P}_{20}^*(\sinh \eta) + \epsilon^2 \right) \mathbf{P}_{20}^* (\sin \phi)
\]

\[
= \frac{2}{9} \omega^2 \left( \mathbf{P}_{20}^*(\sinh \eta) + \epsilon^2 \right) \mathbf{e}_{00}
\]

\[
- \frac{2}{9\sqrt{5}} \omega^2 \left( \mathbf{P}_{20}^*(\sinh \eta) + \epsilon^2 \right) \mathbf{e}_{20}
\]

(iii) \[
\mathbf{v}(\phi, \eta) = \frac{1}{3} \omega^2 \left( \mathbf{P}_{20}^*(\sinh \eta) + \epsilon^2 \right) \cos^2 \phi
\]

where to derive \(1.89\) we have used the following relations

\[
\cos^2 \phi = \frac{2}{3} \left( \mathbf{P}_{00}^* (\sin \phi) - \frac{1}{\sqrt{5}} \mathbf{P}_{20}^* (\sin \phi) \right) \tag{1.90}
\]

\[
u^2 + \epsilon^2 = \frac{2}{3} \left( \mathbf{P}_{20}^* (\sinh \eta) + \epsilon^2 \right) \tag{1.91}
\]

If the series of ellipsoidal harmonic expansion of the earth be extended up to a limited degree and order, one arrives at an approximate representation for the external gravitational potential field of the earth, which can be used as a reference gravitational field. For example if we expand the ellipsoidal harmonic expansion of the external gravitational field of the earth up to degree/order 360/360 we have

\[
\mathbf{U}(\lambda, \phi, \eta) = \sum_{n=0}^{360} \sum_{m=-n}^{n} u_{nm} \left[ \frac{Q^*_n|m|(\sinh \eta)}{Q^*_n|m|(\sinh \eta_0)} e_{nm}(\lambda, \phi) \right] \tag{1.92}
\]

with

\[
e_{nm}(\lambda, \phi) = P^*_n|m|(\sin \phi) \begin{cases} 
\cos m \lambda & \forall m \geq 0 \\
\sin |m| \lambda & \forall m < 0
\end{cases} \tag{1.93}
\]

which is an approximate solution of the actual eigen-value problem of the three dimensional Laplace partial differential equation. The ellipsoidal harmonic coefficients \( u_{nm} \) appearing in \(1.92\) can be determined either, through an ellipsoidal harmonic analysis of the external gravitational field of the earth, or by an exact transformation of spherical har-
monic coefficients into ellipsoidal harmonic coefficients. In the Section 2.2 we will see the numerical details of exact transformation of spherical harmonic coefficients into ellipsoidal ones.

1.8.2 Reference gravity intensity field of the external gravity field of the earth

In the preceding section the following formulation was presented for external gravitational field of the earth

\[ u(\lambda, \phi, \eta) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} \frac{Q_{n|m|}^{*}(\sinh \eta)}{Q_{n|m|}^{*}(\sinh \eta_0)} e_{nm}(\lambda, \phi). \]  

(1.94)

Gradient of formula (1.94) can provide us with a presentation for gravitational intensity field for the external space of the earth.

\[ \text{Grad}(u(\lambda, \phi, \eta)) = \text{Grad} \left( \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} \frac{Q_{n|m|}^{*}(\sinh \eta)}{Q_{n|m|}^{*}(\sinh \eta_0)} e_{nm}(\lambda, \phi) \right) \]

\[ = \frac{1}{\sqrt{g_{11}}} \frac{\partial u(\lambda, \phi, \eta)}{\partial \lambda} e_{\lambda} + \frac{1}{\sqrt{g_{22}}} \frac{\partial u(\lambda, \phi, \eta)}{\partial \phi} e_{\phi} + \frac{1}{\sqrt{g_{33}}} \frac{\partial u(\lambda, \phi, \eta)}{\partial \eta} e_{\eta} \]

(1.95)

where the metric tensor coefficients are as follows

\[ g_{11} = \varepsilon^2 \cos^2 \eta \cos^2 \phi \]  
\[ g_{22} = g_{33} = \varepsilon^2 (\cosh^2 \eta - \cos^2 \phi) \]

(1.96)

(1.97)

Box 1-23 presents the partial derivatives used in (1.95) while Box 1-24 provides us with some non-recursive formulas for computation of first derivatives of the Legendre functions of the first kind as well as second kind.

Box 1-23: Partial derivatives of the gravitational potential of the external gravitational field of the earth.

\[ \frac{\partial u(\lambda, \phi, \eta)}{\partial \lambda} = \frac{\partial}{\partial \lambda} \left( \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} \frac{Q_{n|m|}^{*}(\sinh \eta)}{Q_{n|m|}^{*}(\sinh \eta_0)} e_{nm}(\lambda, \phi) \right) \]

\[ = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} \frac{Q_{n|m|}^{*}(\sinh \eta)}{Q_{n|m|}^{*}(\sinh \eta_0)} \frac{\partial e_{nm}(\lambda, \phi)}{\partial \lambda} \]

(1.98)
\[
\frac{\partial u(\lambda, \phi, \eta)}{\partial \phi} = \frac{\partial}{\partial \phi} \left( \sum_{n=0}^{\infty} \sum_{m=-n}^{+n} \frac{Q_{n|m}^* (\sinh \eta)}{Q_{n|m}(\sinh \eta_0)} \frac{e_{nm}(\lambda, \phi)}{Q_{n|m}(\sinh \eta_0)} \right)
\]
\[
\frac{\partial u(\lambda, \phi, \eta)}{\partial \eta} = \frac{\partial}{\partial \eta} \left( \sum_{n=0}^{\infty} \sum_{m=-n}^{+n} \frac{Q_{n|m}^* (\sinh \eta)}{Q_{n|m}(\sinh \eta_0)} \frac{e_{nm}(\lambda, \phi)}{Q_{n|m}(\sinh \eta_0)} \right)
\]

subject to

\[
\frac{\partial e_{nm}(\lambda, \phi)}{\partial \lambda} = P_{n|m}^*(\sin \phi) \begin{cases}
-m \sin m \lambda & \forall m \geq 0 \\
|m| \cos |m| \lambda & \forall m < 0
\end{cases}
\]

\[
\frac{\partial e_{nm}(\lambda, \phi)}{\partial \phi} = \frac{dP_{n|m}^* (\sin \phi)}{d\phi} \begin{cases}
\cos m \lambda & \forall m \geq 0 \\
\sin |m| \lambda & \forall m < 0
\end{cases}
\]

**Box 1-24:** First order derivatives of the Legendre functions of the first kind and the Legendre functions of second kind (Thong 1989).

(i) Non-recursive formulas for computations of the first order derivatives of the Legendre functions of the first kind.

\[
\frac{dP_{0,0}^* (\sin \phi)}{d\phi} = 0,
\]

\[
\frac{dP_{n,0}^* (\sin \phi)}{d\phi} = -\sqrt{\frac{n(n+1)}{2}} P_{n,1}^*(\sin \phi) \quad \forall n > 1
\]

\[
\frac{dP_{1,1}^* (\sin \phi)}{d\phi} = P_{1,0}^*(\sin \phi) = \sqrt{3} \sin \phi
\]
(ii) Non-recursive formulas for computations of the first order derivatives of the Legendre functions of the second kind.

\[
\frac{dQ_{0,0}^*(\sinh \eta)}{d\eta} = -\frac{\cosh \eta_0}{\cosh \eta}
\]

\[
\frac{dQ_{n,0}^*(\sinh \eta)}{d\eta} = n \tanh \eta Q_{n,0}^*(\sinh \eta)
\]

\[-(2n + 1)\frac{\cosh \eta_0}{\cosh \eta} Q_{n-1,0}^*(\sinh \eta)\]

\[
\frac{dQ_{n,m}^*(\sinh \eta)}{d\eta} = -(n - m + 1)Q_{n,m-1}^*(\sinh \eta)
\]

\[-m \tanh \eta Q_{n,m}^*(\sinh \eta) \quad \forall m \in [1, n] \]

\[
\frac{dQ_{0,0}^*(\sinh \eta)}{d\eta} = -\frac{\cosh \eta_0}{\cosh \eta}
\]

\[
\frac{dQ_{n,0}^*(\sinh \eta)}{d\eta} = n \tanh \eta Q_{n,0}^*(\sinh \eta)
\]

\[-(2n + 1)\frac{\cosh \eta_0}{\cosh \eta} Q_{n-1,0}^*(\sinh \eta)\]

\[
\frac{dQ_{n,m}^*(\sinh \eta)}{d\eta} = -(n - m + 1)Q_{n,m-1}^*(\sinh \eta)
\]

\[-m \tanh \eta Q_{n,m}^*(\sinh \eta) \quad \forall m \in [1, n] \]

\[
\frac{dP_{n,n}^*(\sin \phi)}{d\phi} = \frac{\sqrt{n(n+1) - n(n-1)}}{2} P_{n,n-1}^*(\sin \phi) \quad \forall n > 2
\]

\[
\frac{dP_{n,n}^*(\sin \phi)}{d\phi} = \frac{\sqrt{n(n+1) - n(n-1)}}{2} P_{n,n-1}^*(\sin \phi) \quad \forall n > 2
\]
In the same way, the centrifugal intensity can be determined from the gradient of the centrifugal potential.

\[
\begin{align*}
\frac{\partial v(\phi, \eta)}{\partial \phi} &= \frac{1}{\sqrt{g_{22}}} \frac{\partial v(\lambda, \phi, \eta)}{\partial \phi} e_{\phi} + \frac{1}{\sqrt{g_{33}}} \frac{\partial v(\lambda, \phi, \eta)}{\partial \eta} e_{\eta}, \\
\frac{\partial v(\lambda, \phi, \eta)}{\partial \phi} &= -\omega^2 \varepsilon^2 \cosh \eta \cos \phi \sin \phi \\
\frac{\partial v(\lambda, \phi, \eta)}{\partial \eta} &= \omega^2 \varepsilon^2 \cosh \eta \sinh \eta \cos^2 \phi
\end{align*}
\] (1.105)

The partial derivatives of the centrifugal potential with respect to \( \phi \) and \( \lambda \) are given in Box 1-25 below.

**Box 1-25: Partial derivatives of the centrifugal potential.**

\[
\begin{align*}
\frac{\partial v(\lambda, \phi, \eta)}{\partial \phi} &= -\omega^2 \varepsilon^2 \cosh \eta \cos \phi \sin \phi \\
\frac{\partial v(\lambda, \phi, \eta)}{\partial \eta} &= \omega^2 \varepsilon^2 \cosh \eta \sinh \eta \cos^2 \phi
\end{align*}
\] (1.106) (1.107)

Finally, the sum of the gravitational intensity and centrifugal intensity produces the gravity intensity vector \( \gamma(\lambda, \phi, \eta) \) as follows.

\[
\gamma(\lambda, \phi, \eta) = \text{Grad}(u(\lambda, \phi, \eta)) + \text{Grad}(v(\phi, \eta))
\] (1.108)

where \( \text{Grad}(u(\lambda, \phi, \eta)) \) and \( \text{Grad}(v(\phi, \eta)) \) are given by (1.95) and (1.105) respectively.

If the summation (1.95) is continued up to some finite degree/order one arrives at an approximate representation of the external gravitational intensity vector field of the earth.
1.9 Terrain correction

So far, we modelled the effect of global and regional masses of the earth by ellipsoidal harmonic expansion of the earth’s gravitational potential up to degree/order 360/360. We will supply the ellipsoidal harmonic coefficients needed for such an expansion by the exact transformation of spherical harmonic coefficients of EGM96 geopotential model (F. Lemoine et al., 1996) into ellipsoidal harmonic coefficients (see Section 2.2 page 79). According to F. Lemoine et al. (1996) the EGM96 geopotential model has the maximum resolution of about 55km. That is, the removal of the reference field of ellipsoidal harmonic expansion of gravitational potential up to degree/order 360/360, with support of EGM96 global geopotential model, will remove the effect of the global and regional masses up to 55 km wave length. The same is true for reference gravitational intensity field. The effect of remaining local masses, i.e. the effect of the features smaller than 55 km, especially the gravitation of those masses between the evaluation point and reference ellipsoid can be removed by the Newton integral over the local topographical masses. In literature, such a correction is known as terrain reduction.

If one be interested in computation of the global topographical masses the most accurately modelled is of ellipsoidal type. Such an ellipsoidal model can be obtained by expressing the Newton integral, in terms of for example Jacobi coordinates \{λ, φ, u\}. However, in the case of local near zone topographical masses one can obtain satisfactory results even in terms of planar approximation. The Planar or flat approximation is obtained by presenting the Newton integral in terms of local Cartesian coordinate system centred at the calculation point, with x, y axes in the tangent plane and z along the local normal. The name “planar” comes form the fact that such a formulation is based on the assumption that earth or geoid is flat! This is of course wrong for the case of global topographic reduction.

However, we shouldn’t forget that in our cases, after removal of the reference field of degree/order 360/360, we are left with only some very small and localised topographical effects. Therefore, planar approximation can provide reasonable accuracy for terrain reduction. E. Grafarend and S. Hanke (2000) have made an analytical study over the classical planar approximation and have shown that the error of planar approximation grows exponentially as we go away from the calculation point.

Though we will use the planar approximation for the terrain reduction let us for completeness give the outlines of the ellipsoidal approximation for the topographic reduction.

1.9.1 Newton gravitational potential and gravitational intensity in terms of the Jacobi ellipsoidal coordinates \{\lambda, \phi, u\}

At point \( p \) in three-dimensional space \( \mathbb{R}^3 \), located by position vector \( \mathbf{x} \), the gravitational potential of a mass body \( V \) can be derived via the Newton’s gravitational law

\[
U(\mathbf{x}) = G \int \frac{\, d\mathbf{m}^*}{\|\mathbf{x} - \mathbf{x}^*\|} \tag{1.109}
\]

where \( U(\mathbf{x}) \) is the gravitational potential of the mass body \( V \), \( d\mathbf{m}^* \) is the differential mass element at the running point of the integral \( \mathbf{x}^* \), and \( G \) is the Newton gravitational constant. In terms of Cartesian coordinates, Newton potential \( U(\mathbf{x}) \) may be written as

\[
U(\mathbf{x}) = G \int \frac{\rho^* \, dx^* \, dy^* \, dz^*}{\sqrt{(x - x^*)^2 + (y - y^*)^2 + (z - z^*)^2}}, \tag{1.110}
\]

where \( \rho^* \) is the mass density at the running point of integral, i.e. \( \mathbf{x}^* = \{x^*, y^*, z^*\} \).
The *Jacobi ellipsoidal coordinates* \( \{\lambda, \phi, u\} \) are generated by intersection of three coordinate surfaces from three families of surfaces, namely: (i) the family of confocal oblate spheroids, (ii) the family of confocal half hyperboloids, and (iii) the family of half planes. *Jacobi ellipsoidal coordinates* \( \{\lambda, \phi, u\} \) are related to *Cartesian coordinates* \( \{x, y, z\} \) as follows

\[
\begin{align*}
x &= \sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda \\
y &= \sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda \\
z &= u \sin \phi
\end{align*}
\]

(1.111)

with the *Jacobi matrix*

\[
J = \begin{bmatrix}
-\sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda & -\sqrt{u^2 + \varepsilon^2} \sin \phi \cos \lambda & \frac{u}{\sqrt{u^2 + \varepsilon^2}} \cos \phi \cos \lambda \\
\sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda & -\sqrt{u^2 + \varepsilon^2} \sin \phi \sin \lambda & \frac{u}{\sqrt{u^2 + \varepsilon^2}} \cos \phi \sin \lambda \\
0 & u \cos \phi & \sin \phi
\end{bmatrix}
\]

(1.112)

and the matrix of metrics

\[
G := J^*J = \begin{bmatrix}
(u^2 + \varepsilon^2) \cos^2 \phi & 0 & 0 \\
0 & u^2 + \varepsilon^2 \sin^2 \phi & 0 \\
0 & 0 & \frac{u^2 + \varepsilon^2 \sin^2 \phi}{u^2 + \varepsilon^2}
\end{bmatrix}
\]

(1.113)

Using equations (1.111) to (1.113) we can formulate the *Newton’s gravitational law* in terms of ellipsoidal coordinates \( \{\lambda, \phi, u\} \) as is done in *Box 1-26*.

---

**Box 1-26:** Newton gravitational integral in terms of ellipsoidal coordinates \( \{\lambda, \phi, u\} \)

(i) *Newton kernel in terms of Jacobi ellipsoidal coordinates* \( \{\lambda, \phi, u\} \)

\[
\frac{1}{\|x - x^*\|} = \frac{1}{\sqrt{(x - x^*)^2 + (y - y^*)^2 + (z - z^*)^2}}
\]
\[
\begin{align*}
&= (-2\sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda \sqrt{u^2 + \varepsilon^2} \cos \phi^* \cos \lambda^*) \\
&+ \varepsilon^2 \cos^2 \phi - 2\sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda \sqrt{u^2 + \varepsilon^2} \cos \phi^* \sin \lambda^* (1.114) \\
&+ \varepsilon^2 \cos^2 \phi^* - 2(u \sin \phi)(u^* \sin \phi^*) + u^2 + u^*^2)^{-1/2}
\end{align*}
\]

subject to
\[
\|x - x^*\|^2 = (\sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda - \sqrt{u^*^2 + \varepsilon^2} \cos \phi^* \cos \lambda^*)^2 \\
+ (\sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda - \sqrt{u^*^2 + \varepsilon^2} \cos \phi^* \sin \lambda^*)^2 \\
+ (u \sin \phi - u^* \sin \phi^*)^2
\]

\[
= -2\sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda \sqrt{u^2 + \varepsilon^2} \cos \phi^* \cos \lambda^* \\
+ \varepsilon^2 \cos^2 \phi - 2\sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda \sqrt{u^2 + \varepsilon^2} \cos \phi^* \sin \lambda^* \\
+ \varepsilon^2 \cos^2 \phi^* - 2(u \sin \phi)(u^* \sin \phi^*) + u^2 + u^*^2
\]

\[(1.115)\]

(ii) The volume element
\[
dx \, dy \, dz = (g_{11} g_{22} g_{33})^{1/2} \, d\lambda \, d\phi \, du
\]
\[
= (u^2 + \varepsilon^2 \sin^2 \phi) \cos \phi \, d\lambda \, d\phi \, du
\]
\[(1.116)\]

(iii) The Newton’s gravitational law in terms of ellipsoidal coordinates \{\lambda, \phi, u\}
\[
U_T(x) = G \int_{\lambda^* = 0}^{2\pi} \int_{\phi^* = -\frac{\pi}{2}}^{\frac{\pi}{2}} \int_{u^* = 0}^{u^*} \rho^* \{((-2\sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda) \\
\times (\sqrt{u^2 + \varepsilon^2} \cos \phi^* \cos \lambda^*) \\
+ \varepsilon^2 \cos^2 \phi \sin \lambda \sqrt{u^2 + \varepsilon^2} \cos \phi^* \sin \lambda^*) \\
+ \varepsilon^2 \cos^2 \phi^* - 2(u \sin \phi)(u^* \sin \phi^*) + u^2 + u^*^2)^{-1/2} \\
\times (u^2 + \varepsilon^2 \sin^2 \phi^*) \cos \phi^* \} d\lambda^* \, d\phi^* \, du^*
\]
\[(1.117)\]

where in (1.117) \( u(\lambda^*, \phi^*) \) is the representation of topographical surface of the earth in terms of Jacobi height \( u \).

The Newton integral (1.117) is extended over the whole topographical masses of the earth. However, one may be interested in the gravitational
potential of local masses between the computational point and the reference ellipsoid in some limited radial distance from the calculation point, therefore, (1.117) can be written as

\[
U_T(x) = G \int_{\lambda_1}^{\lambda_2} \int_{\phi_1}^{\phi_2} \int_{u^*=b}^\infty \rho^* \left\{ \left[ \left( -2\sqrt{u^2 + \varepsilon^2 \cos \phi \cos \lambda} \right) \times \left( \sqrt{u^2 + \varepsilon^2 \cos \phi^* \cos \lambda^*} \right) \right. \right.

+ \varepsilon^2 \cos^2 \phi - 2(\sqrt{u^2 + \varepsilon^2 \cos \phi \sin \lambda})(\sqrt{u^2 + \varepsilon^2 \cos \phi^* \sin \lambda^*})

+ \varepsilon^2 \cos^2 \phi^* - 2(u \sin \phi)(u^* \sin \phi^*) + u^2 + u^2]^{-\frac{1}{2}}

\times \left( u^2 + \varepsilon^2 \sin^2 \phi^* \right) \cos \phi^* \right\} d\lambda^* d\phi^* du^*
\]

(1.118)

1.9.2 Planar approximation of terrain reduction

An exact terrain reduction in the local Cartesian coordinate system, can be obtained by equi-areal map projection of the surface of the reference ellipsoid \( \mathbb{B}_{a,b}^2 \) into local tangent plane. However, according to E. Grafarend and S. Hanke (2000), the classical planar approximation is still of reasonable accuracy if it is applied to the topographical masses in a radius of shorter than 100km around the computation point. Therefore, in our case where we are talking about the terrain reduction in a radius of 50km around the computational point the classical planar approximation is of sufficient accuracy.

Let us now briefly explain planar approximation and planar terrain reduction. In planar approximation the masses of the local-terrain is divided into rectangular prisms and the total potential of the local-terrain masses, are calculated by summing up the contributions of individual prisms. In this method, the earth is regarded as a plane surface and the Newton integral is formulated at the local Cartesian coordinate system in the tangent plane at the computation point. This three-dimensional Cartesian coordinate system \( \{x,y,z\} \) is built at the calculation point as follows (see Figure 1-8):

1. The origin located at the calculation point
2. The \( z \) axis along the local vertical of the computation point
3. The $x$ and $y$ coordinates in the tangent plane at the calculation point
4. The $x$ axis pointing towards North
5. The $y$ axis completes the right-handed system

![Cartesian coordinate system](image)

**Figure 1-8:** The Cartesian coordinate system $\{x, y, z\}$ in local tangent plane and the mass prism $\Delta V_i$.

The Newton integral equation in terms of local Cartesian coordinate system for one rectangular prism can be written as follows.

$$
U(x) = G \int \frac{dm^*}{\|x - x^*\|} = G \int \frac{dm^*}{\sqrt{(x - x^*)^2 + (y - y^*)^2 + (z - z^*)^2}}
$$

$$
= G \int_{z=z_1}^{z_2} \int_{y=y_1}^{y_2} \int_{x=x_1}^{x_2} \frac{\rho(x^*, y^*, z^*)dx^*dy^*dz^*}{\sqrt{(x - x^*)^2 + (y - y^*)^2 + (z - z^*)^2}}
$$

(1.119)

Assuming a constant density $\rho$, and putting the centre of coordinate system at the computational point $p$, the volume integral (1.119) can be solved analytically.

$$
U(x) = G \rho \int_{z=z_1}^{z_2} \int_{y=y_1}^{y_2} \int_{x=x_1}^{x_2} \frac{dx^*dy^*dz^*}{\sqrt{x^2 + y^2 + z^2}}
$$

(1.120)

$$
= G \rho \left[ \frac{z_2^2}{2} \arctan \frac{x_1y_1}{z_1\sqrt{x_1^2 + y_1^2 + z_1^2}} + \frac{y_2^2}{2} \arctan \frac{x_1z_1}{y_1\sqrt{x_1^2 + y_1^2 + z_1^2}} ight]
$$

$$
+ \frac{x_1^2}{2} \arctan \frac{y_1z_1}{x_1\sqrt{x_1^2 + y_1^2 + z_1^2}} - \frac{z_2^2}{2} \arctan \frac{x_2y_1}{z_1\sqrt{x_2^2 + y_1^2 + z_1^2}}
$$
\[-\frac{y_1^2}{2} \arctan \frac{x_2 z_1}{y_1 \sqrt{x_2^2 + y_1^2 + z_1^2}} - \frac{x_2^2}{2} \arctan \frac{y_1 z_1}{x_2 \sqrt{x_2^2 + y_1^2 + z_1^2}} \]
\[-\frac{z_2^2}{2} \arctan \frac{x_1 y_2}{z_1 \sqrt{x_1^2 + y_2^2 + z_1^2}} - \frac{z_1^2}{2} \arctan \frac{y_1 z_1}{x_1 \sqrt{x_1^2 + y_2^2 + z_1^2}} \]
\[-\frac{x_1^2}{2} \arctan \frac{y_2 z_2}{x_1 \sqrt{x_1^2 + y_2^2 + z_2^2}} - \frac{x_2^2}{2} \arctan \frac{y_2 z_2}{x_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} \]
\[+ \frac{y_2^2}{2} \arctan \frac{y_1 z_1}{x_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} + \frac{y_1^2}{2} \arctan \frac{x_2 z_2}{y_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} \]
\[+ \frac{y_1^2}{2} \arctan \frac{x_2 z_2}{y_1 \sqrt{x_2^2 + y_2^2 + z_2^2}} + \frac{x_2^2}{2} \arctan \frac{y_2 z_2}{x_1 \sqrt{x_1^2 + y_2^2 + z_2^2}} \]
\[- \frac{y_2^2}{2} \arctan \frac{x_1 y_2}{z_2 \sqrt{x_1^2 + y_2^2 + z_2^2}} \]

\[-y_1 z_1 \ln(x_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) \]
\[-x_1 z_1 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) \]
\[-x_1 y_1 \ln(z_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) \]
\[+ y_1 z_1 \ln(x_2 + \sqrt{x_1^2 + y_2^2 + z_1^2}) \]
\[+ x_2 z_1 \ln(y_1 + \sqrt{x_2^2 + y_2^2 + z_1^2}) \]
\[+ x_2 y_1 \ln(z_1 + \sqrt{x_2^2 + y_2^2 + z_1^2}) \]
\[-y_2 z_1 \ln(x_1 + \sqrt{x_1^2 + y_1^2 + z_2^2}) \]
\[-x_1 z_1 \ln(y_2 + \sqrt{x_1^2 + y_2^2 + z_2^2}) \]
\[+ y_1 z_2 \ln(x_1 + \sqrt{x_1^2 + y_2^2 + z_2^2}) \]
\[+ x_1 y_2 \ln(z_2 + \sqrt{x_1^2 + y_2^2 + z_2^2}) \]
\[-y_2 z_2 \ln(x_2 + \sqrt{x_2^2 + y_1^2 + z_2^2}) \]
\[-x_2 z_2 \ln(y_1 + \sqrt{x_2^2 + y_1^2 + z_2^2}) \]

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Since we are also going to employ the observations of the type modulus of gravitational intensity in our geoid computations let us, also derive the gravitational intensity of a rectangular prism shown in Figure 1-8. For a differential mass element $dM$, the gravitational intensity can be derived from the gradient of the gravitational potential as follows.

$$
\text{d}\Gamma = \text{Grad}(dU)
$$

$$
= \rho G \left[ -\frac{x}{(x^2 + y^2 + z^2)^{3/2}} \mathbf{e}_x - \frac{y}{(x^2 + y^2 + z^2)^{3/2}} \mathbf{e}_y - \frac{z}{(x^2 + y^2 + z^2)^{3/2}} \mathbf{e}_z \right]
$$

Therefore, for a mass prism shown in Figure 1-8 one can write

$$
\Gamma(x) = G \rho \int \int \int \text{Grad}(dU)
$$

$$
= G \rho \int_{y=y_1}^{y_2} \int_{x=x_1}^{x_2} \int_{z=z_1}^{z_2} \left[ -\frac{x}{(x^2 + y^2 + z^2)^{3/2}} \mathbf{e}_x + \frac{y}{(x^2 + y^2 + z^2)^{3/2}} \mathbf{e}_y + \frac{z}{(x^2 + y^2 + z^2)^{3/2}} \mathbf{e}_z \right]
$$

where

$$
\Gamma_x = G \rho \left[ x_1 \arctan \frac{y_1 z_1}{x_1 \sqrt{x_1^2 + y_1^2 + z_1^2}} - x_2 \arctan \frac{y_2 z_1}{x_2 \sqrt{x_2^2 + y_2^2 + z_1^2}} + x_2 \arctan \frac{y_2 z_1}{x_2 \sqrt{x_2^2 + y_2^2 + z_1^2}} - x_1 \arctan \frac{y_1 z_1}{x_1 \sqrt{x_1^2 + y_1^2 + z_1^2}} + \right.
$$

$$
\left. x_2 \arctan \frac{y_1 z_2}{x_2 \sqrt{x_2^2 + y_1^2 + z_2^2}} + x_1 \arctan \frac{y_1 z_2}{x_1 \sqrt{x_1^2 + y_1^2 + z_2^2}} - x_2 \arctan \frac{y_1 z_2}{x_2 \sqrt{x_2^2 + y_1^2 + z_2^2}} - x_1 \arctan \frac{y_2 z_2}{x_1 \sqrt{x_1^2 + y_2^2 + z_2^2}} + \right.
$$

$$
\left. x_2 \arctan \frac{y_2 z_2}{x_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} - x_1 \arctan \frac{y_2 z_2}{x_1 \sqrt{x_1^2 + y_2^2 + z_2^2}} - z_1 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) - y_1 \ln(z_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) + z_1 \ln(y_2 + \sqrt{x_1^2 + y_2^2 + z_1^2}) + y_1 \ln(z_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) + z_1 \ln(y_2 + \sqrt{x_1^2 + y_2^2 + z_1^2}) \right]
$$

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\[\begin{align*}
+ y_2 \ln(z_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) - \\
- y_2 \ln(z_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) + \\
z_1 \ln(y_2 + \sqrt{x_2^2 + y_2^2 + z_2^2}) + \\
y_1 \ln(z_2 + \sqrt{x_1^2 + y_1^2 + z_1^2}) - \\
- y_1 \ln(z_2 + \sqrt{x_1^2 + y_1^2 + z_1^2}) - \\
z_2 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) - \\
- y_2 \ln(z_2 + \sqrt{x_2^2 + y_2^2 + z_2^2}) - \\
z_2 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) + \\
y_2 \ln(z_2 + \sqrt{x_2^2 + y_2^2 + z_2^2}) - \\
- y_2 \ln(z_2 + \sqrt{x_2^2 + y_2^2 + z_2^2}) ]
\end{align*}\]
\[
\Gamma_2 = G \rho \left[ z_1 \arctan \frac{x_1z_1}{z_1 \sqrt{x_1^2 + y_1^2 + z_1^2}} - z_1 \arctan \frac{x_1y_1}{z_1 \sqrt{x_1^2 + y_1^2 + z_1^2}} + z_1 \arctan \frac{x_2y_1}{z_1 \sqrt{x_2^2 + y_1^2 + z_1^2}} - z_1 \arctan \frac{x_1y_2}{z_1 \sqrt{x_1^2 + y_2^2 + z_1^2}} + z_2 \arctan \frac{x_2y_2}{z_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} - z_2 \arctan \frac{x_1y_1}{z_2 \sqrt{x_1^2 + y_2^2 + z_2^2}} + z_2 \arctan \frac{x_2y_1}{z_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} - z_2 \arctan \frac{x_2y_2}{z_2 \sqrt{x_2^2 + y_2^2 + z_2^2}} - y_1 \ln(x_1 + \sqrt{x_1^2 + y_1^2 + z_1^2}) + y_1 \ln(x_2 + \sqrt{x_2^2 + y_2^2 + z_1^2}) + x_2 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_2^2}) + y_2 \ln(x_1 + \sqrt{x_1^2 + y_2^2 + z_1^2}) + x_1 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_2^2}) - y_2 \ln(x_2 + \sqrt{x_2^2 + y_2^2 + z_1^2}) - x_2 \ln(y_2 + \sqrt{x_2^2 + y_2^2 + z_1^2}) + y_2 \ln(x_1 + \sqrt{x_1^2 + y_1^2 + z_2^2}) + x_1 \ln(y_1 + \sqrt{x_1^2 + y_1^2 + z_2^2}) - y_1 \ln(x_2 + \sqrt{x_2^2 + y_1^2 + z_2^2}) - \right]
\]
olution. Indeed, the deviation of geoid from an ellipsoid of revolution of the Somigliana–Pizzetti type is not more than 100m. Therefore, a reference ellipsoid of Somigliana–Pizzetti type can be considered as approximate geoid in first degree approximation. Box 1-27 covers the definition of the Somigliana–Pizzetti ellipsoid, which was first proposed by P. Pizzetti (1894), and later by C. Somigliana (1930) as a model level surface of the earth. As an in-depth review of the reference ellipsoid of the type Somigliana–Pizzetti, recent research made by E. Grafarend and A. Ardalan (1999a, 1999b) can also be acknowledged.

Box 1-27: Somigliana–Pizzetti gravity field

Somigliana–Pizzetti gravity field is a model gravity field generated by an ellipsoidal with following properties

(i) Having the same mass \( M \) as that of the earth
(ii) Rotating with the same angular velocity \( \omega \) as the earth
(iii) being a model equipotential surface /reference level surface/ with the geoid’s potential \( w_0 \) as its gauge

Note: According to Stokes theorem, having defined the potential value on the known surface of the reference ellipsoid \( \mathcal{E}_{a,b} \), the gravity potential outside \( \mathcal{E}_{a,b} \) can be determined uniquely.

The World Geodetic Datum 2000 (WGD2000) defined by E. Grafarend and A. Ardalan (1999a, 1999b) is an international reference ellipsoid generated according to Somigliana Pizzetti concept of a level ellipsoid. WGD2000 is derived base on the current best estimates of the fundamental geodetic parameters \( \{ GM, J_0, \omega, W_0 \} \) are listed in Table 1-1. Table 1-2 offers the size and shape parameters \( \{ a, b \} \) of the WGD2000 in different permanent tide systems.
Table 1-1: Current best estimates of the fundamental geodetic parameters \{\text{GM, } J_2, \omega, W_0 \}

<table>
<thead>
<tr>
<th>Fundamental Parameters</th>
<th>GM \text{ km}^3/\text{s}^2</th>
<th>J_2 \times 10^{-4}</th>
<th>\omega \times 10^{5}</th>
<th>W_0 \text{ m}^2/\text{s}^2</th>
</tr>
</thead>
<tbody>
<tr>
<td>Zero Frequency</td>
<td>398600.4418^{III} ±0.0008</td>
<td>(-4.841695485 ±4.66 \times 10^{-11})</td>
<td>7.292115 ±10^{-12}</td>
<td>62636855.80^{II} ±0.5</td>
</tr>
<tr>
<td>Tide-Free</td>
<td>398600.4418^{III} ±0.0008</td>
<td>(-4.8416537 ±3.561 \times 10^{-11})</td>
<td>7.292115 ±10^{-12}</td>
<td>62636855.80^{II} ±0.5</td>
</tr>
<tr>
<td>Mean-Tide</td>
<td>398600.4418^{III} ±0.0008</td>
<td>(-4.84183457 ±3.561 \times 10^{-11})</td>
<td>7.292115 ±10^{-12}</td>
<td>62636855.80^{II} ±0.5</td>
</tr>
</tbody>
</table>

I) Groten, 1997
II) Grafarend and Ardalan, 1997, and Burša et al., 1997b
III) Ries et al., 1992 (in SI units)
IV) Tapley et al., 1996
V) Lemoine et al., 1996

Table 1-2: World Geodetic Datum 2000 (WGD2000) (E. Grafarend and A. Ardalan (1999a, 1999b)) as a Somigliana-Pizzetti type reference ellipsoid defined in zero frequency, tide free, and mean-tide permanent tide systems.

<table>
<thead>
<tr>
<th>WGD2000 Parameters</th>
<th>a \text{ m}</th>
<th>b \text{ m}</th>
<th>\varepsilon \text{ m}</th>
</tr>
</thead>
<tbody>
<tr>
<td>Zero Frequency</td>
<td>6378136.602</td>
<td>6356751.860</td>
<td>521854.674</td>
</tr>
<tr>
<td></td>
<td>±0.053</td>
<td>±0.052</td>
<td>±0.015</td>
</tr>
<tr>
<td>Tide-Free</td>
<td>6378136.572</td>
<td>6356751.920</td>
<td>521853.580</td>
</tr>
<tr>
<td></td>
<td>±0.053</td>
<td>±0.052</td>
<td>±0.013</td>
</tr>
<tr>
<td>Mean-Tide</td>
<td>6378136.701</td>
<td>6356751.661</td>
<td>521858.317</td>
</tr>
<tr>
<td></td>
<td>±0.053</td>
<td>±0.052</td>
<td>±0.013</td>
</tr>
</tbody>
</table>
1.11 The geoid potential value $W_0$

In Section 1.10, we defined the reference ellipsoid of Somigliana-Pizzetti type as an approximate figure of geoid. In other words, we look upon the reference ellipsoid of Somigliana-Pizzetti type as an equipotential surface of reference gravity field of the earth, which approximates the geoid in an optimum way. One of the most important parameters in the definition of a reference ellipsoid of Somigliana-Pizzetti type is the geoid’s potential $W_0$. In fact, according to E. Grafarend and A. Ardalan (1999b), it is the leading parameter in definition of a reference ellipsoid of Somigliana-Pizzetti type. It is important to note that while the shape of geoid changes from one permanent tide system to another, its gravity potential, i.e. the $W_0$ value, remains constant (see M. Burša, 1995 for a proof). For our computations we will use following $W_0$ value, which has been derived by E. Grafarend and A. Ardalan (1997), and M. Burša et al. (1997b) and is used by E. Grafarend and A. Ardalan (1999) to define the WGD2000.

$$W_0 = (62636855.8 \pm 0.5)(\text{m}^2/\text{s}^2)$$  \hspace{1cm} (1.123)

The $W_0$ value is not constant value is varying in time, dominantly due to eustatic rise. A. Ardalan and E. Grafarend (1999) from the repeated GPS observations of the Baltic Sea Level Projects have derived a raise of 0.0086 (m$^2$/s$^2$) / year for the $W_0$ value.

1.12 The permanent tide effect

The tidal gravitational intensity and tidal gravitational potential of sun and moon and other planets can be split into two components: (i) the time varying component and (ii) the permanent or time invariant part. Geoid as an especial equipotential surface of the gravity potential field of the earth, by definition, is free from the effect of all masses which are outside the earth. The permanent tide component, like the time varying component, affects both the geometry and gravity space of the earth. However, since the permanent component of the tide is constant in course of time, is not observable, cannot be modelled empirically, and consequently, cannot be accurately estimated. Therefore, several concepts in dealing with the permanent part of the earth tide have been developed, which are as follows:

(i) mean permanent tide system
(ii) zero frequency permanent tide system
(iii) tide-free (or non- tidal) permanent tide system
Mean permanents tide system refers to a system where both the gravity and crust deformation caused by permanent tide is left intact (not corrected). In contrast, the tide-free permanent-tide system refers to the case where both the gravity and deformation of the permanent tide is removed. Somewhere between these two systems is the zero frequency permanent-tide system, in which the gravitational part of the permanent tide is removed while the deformation caused by the permanent tide is retained.

Let us now briefly review the history of permanent tide correction of the gravity data. Traditionally, gravity measurements were corrected for both the periodical and permanent parts of the tide. This means that the tide-free system was adopted. However, complete removal of the tide effect (including the permanent tide effect) demands a proper choice of zero frequency Love number $k_{20}$, which is not measurable and is just adopted base on some pure hypothetical assumptions. Besides, when removing the gravity effect of the permanent tide one must also correct the deformation caused by it. Once the deformation caused by permanent tide is corrected, one must also change the earth's moments of inertia, the rotational velocity, and the centrifugal force. Which makes the whole procedure quite complicated! Therefore, Hankašalo in (1964) suggested that the permanent part of the tide does not be removed from the gravity observation, i.e. using the mean-tide system. Honkasalo's suggestion was adopted in International Gravity Standardisation Net 1971 (IGSN71).

Since in the mean-tide permanent tide system the gravity data are affected by the masses, which are outside the earth, they do not fit into the Laplace differential equation, which is the field equation in most geoid computation methods. To avoid this problem M. Heikkinen in (1979) proposed that to revert to traditional correction of gravity data, i.e. tide-free system, this was also resolved by the IAG in 1979. However, this was still the matter of confusion as to what should be done for the indirect effects like deformation of the earth, changes in moment of inertia, and rotational velocity of the earth caused by complete removal of the permanent tide. As a results M. Ekman (1979, 1981) and E. Groten (1980, 1996a, 1996b) proposed a third permanent tide concept, which was later resolved by IAG in 1983, that to eliminate the attraction due to permanent tide but to leave its deformation intact. This was termed as zero frequency tide system.

Each of the above mentioned permanent tide systems has its own potential field, reference ellipsoid, and geoid (see M. Ekman (1989, 1995), R. Rapp et al. (1991) and M. Burša (1995a, 1995b)). It is important to note
that while the shape of geoid changes from one tide system to another, its potential, \( W_0 \), remains constant (see M. Burša, 1995c). According to E. Grafarend and A. Ardalan (1999a, 1999b) the linear eccentricity \( \varepsilon \) of the reference ellipsoid WGD2000 varies by about 1 m from tide-free to zero-frequency permanent tide system, i.e., the reference ellipsoid is 1 m more oblate in zero-frequency tide system (see Table 1-2).

In terms of spherical geopotential field of the earth, the permanent tide is only affecting the \( J_{20} \) coefficient, i.e. the second zonal-geopotential coefficient. The transformation equations of \( J_{20}^* \) (fully normalised \( J_{20} \)) between different permanent tide systems according to D. Smith (1989) is as follows

\[
J_{20}^*(\text{mean tide}) - J_{20}^*(\text{zero frequency tide}) = -\frac{3.11080}{\sqrt{5}} \times 10^{-8}
\]

\[
J_{20}^*(\text{zero frequency tide}) - J_{20}^*(\text{tide-free}) = k_{20} \times \left( -\frac{3.11080}{\sqrt{5}} \times 10^{-8} \right)
\]

\[
J_{20}^*(\text{mean tide}) - J_{20}^*(\text{tide-free}) = -\frac{3.11080}{\sqrt{5}} \times 10^{-8} + k_{20} \times \left( -\frac{3.11080}{\sqrt{5}} \times 10^{-8} \right)
\]

subject to

\[
J_{20}^* = J_{20} / \sqrt{5}
\]

where \( k_0 \) is the zero frequency love number. In the case of EGM96, \( k_{20} = 0.3 \) is adopted.

### 1.13 Downward continuation problem

We mentioned that our solution technique to solve the fixed-free two-boundary-value problem is through the application of Abel-Poisson integral and its gradient to the incremental quantities which are harmonic, on the surface of the earth down to the surface of the reference ellipsoid. Now let us have a brief review of integral equations and their classifications. In general, an equation in which the unknown function is under the integral sign is called “integral equation”. If the unknown function is only under the integral sign, then the equation is said to be of the “first kind”. If the unknown function is both inside and outside the integral sign, the integral equation is of the “second kind”. If the limits are fixed then the integral equation is called “Fredholm integral equation”. Therefore, a Fredholm integral equation of the first kind is like
\[ \int_{a}^{b} k(s,t)x(t)\,dt = g(s). \quad (1.127) \]

When the upper limit of the integral is also a variable, then we have a Volterra integral equation. The Volterra integral equation of the first kind can be written as
\[ \int_{a}^{s} k(s,t)x(t)\,dt = g(s) \quad (1.128) \]


Now let us return to our integral equation and see to which category of integral equations it fits. Clearly, it is of the form of Fredholm integral equations of the first kind. Besides it is a linear equation, therefore, more precisely it is of a linear Fredholm integral equation of the first kind. The kernel of Abel-Poisson integral is square integrable, and is also symmetric, i.e., \( k(s,t) = k(t,s) \) (G. Arfken, 1985). A comparison of the Abel-Poisson integral with the general form of Fredholm integral equation of the first kind (1.127), reveals that in our case, the known function \( g(s) \) is incremental gravitational intensity and incremental gravitational potential at the surface of the earth. While the unknown function \( x(t) \) is the incremental gravitational potential at the surface of the reference ellipsoid. Equation (1.127) in short hand notations may be written as
\[ y = A\,x \quad (1.129) \]

Where, in the language of functional analysis, \( A \) can be called a compact linear operator from Hilbert space \( H_{1} \) into Hilbert space \( H_{2} \). It is important to note that though (1.129) theoretically has a unique solution, however, in practice due to observation errors, discretization of the problem, and observations (equations) than unknowns, does not poses a unique solution. Consequently, (1.129) can be reformulated as
\[ y + i = A\,x \quad (1.130) \]

where \( i \) represents the inconsistencies of the observations \( y \). To obtain an optimum solution for (1.130) one may resort to minimum norm solution \( \hat{x} \) through
\[ \hat{x} = (A^{*}A)^{-1}A^{*}y \quad (1.131) \]

where \( A^{*} \) is the adjoint of \( A \).
This minimum norm solution if exists will be unique and have the property of being orthogonal to the null-space of $A$. However, it is well known that an equation of the type (1.129) or (1.130) is ill-posed (see for example C. Baker, 1977, C. Baker and G. Miller, 1982), which implies that minimum norm solution of (1.130) does not depend continuously on the left hand side of (1.130). D. Phillips in (1962) and later A. Tikhonov in (1963) proposed a regularisation method to solve the ill posed problems like (1.130), which is later known as Phillips-Tikhonov regularisation method. The Phillips-Tikhonov regularisation is based on minimisation of following functional for $x^\alpha$.

$$F_\alpha(x^\alpha) = \|Ax^\alpha - y\|^2 + \alpha \|x^\alpha\|^2$$  \hspace{1cm} (1.132)

where $\alpha$ is a positive parameter and is called regularisation parameter. The minimum norm solution of (1.132) over a finite dimensional subspace $V_m$ of $H_1$ is given by (see F. Natterer (1977), and J. Marti (1978, 1980) for example)

$$x_m^\alpha = (A^\dagger A + \alpha I)^{-1}A^\dagger y$$  \hspace{1cm} (1.133)

Note that, $x_m^\alpha$ satisfies the following orthogonality condition in $V_m$.

$$\langle A x_m^\alpha - y \mid A \xi \rangle + \alpha \langle x_m^\alpha \mid \xi \rangle = 0$$  \hspace{1cm} (1.134)

for all $\xi \in V_m$.

It is well known that the stability of the solution $x_m^\alpha$ depends on the size of the regularisation parameter $\alpha$. That is, the bigger the regularisation parameter $\alpha$ the less the variance for the solution $x_m^\alpha$. However, by increasing the regularisation parameter $\alpha$ we will increase the bias of the solution. Indeed, the optimum solution is the one, which compromises between variance and bias of the solution. Finding the optimum regularisation parameter $\alpha$ is a tedious process and requires lots of repetition of the solution. A. Frommer and P. Maass (1999) have proposed a fast method, which accelerates the process of finding a proper value for $\alpha$ by a factor of 3.

### 1.13.1 Discretization of the Abel-Poisson integral

In order to solve the Abel-Poisson integral numerically it must be discretized. The standard method for discretizing an integral equation is based on interchange of the integration by summation. Following boxes, summarise our discretization scheme.

The important issue to mention here is that in our downward continuation scheme, we derive from both incremental quantities of the type gravitational intensity and gravitational potential at the surface of the earth the
incremental gravitational potential at the surface of the reference ellipsoid. This is what which makes our approach different from usual downward continuation of gravity anomalies at the surface of the earth into gravity anomaly at the surface of the reference sphere (see for example H. Nahavandchi 1998). As a pioneer contribution to the discrete solution of a boundary-value problem A. Bjerhammar (1974) can be mentioned.

**Box 1-28:** Discretization of the ellipsoidal Abel-Poisson integral of incremental gravitational potential \( \delta W \).

(i) Continues form of the integral equation

\[
\delta W (\lambda, \phi, \eta) = \int_{E_{a,b}} dS \left\{ \frac{w(\phi')}{S} \sum_{n=-\infty}^{\infty} \sum_{m=-n}^{n} \left( \frac{Q_{n|m}(i \sinh \eta)}{Q_{n|m}(i \sinh \eta_0)} \right) \right\} \\
\times e_{nm}(\lambda', \phi')e_{nm}(\lambda, \phi) \delta W (\lambda', \phi') \\
= \frac{1}{S} \int_{E_{a,b}} dS 'w(\phi' )K (\lambda, \phi, \eta; \lambda', \phi', \eta_0) \delta W (\lambda', \phi')
\]

Subject to

\[
w(\bar{\phi}) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \bar{\phi}}} \left( \frac{1}{2} + \frac{1}{4} \frac{b^2}{a \varepsilon} \cdot \ln \frac{a + \varepsilon}{a - \varepsilon} \right)
\]

\[
S = area (E_{a,b}) = 4\pi a \cdot \left\{ \frac{1}{2} + \frac{1}{4} \frac{b^2}{a \varepsilon} \ln \frac{a + \varepsilon}{a - \varepsilon} \right\}
\]

(ii) Discretized form of the integral equation

\[
\delta W (x_{pi}) = \frac{1}{S} \sum_{i=1}^{i_{\text{max}}} \sum_{j=1}^{j_{\text{max}}} a_i \sqrt{b^2 + \varepsilon^2 \sin^2 \phi_{ij}} \\
\times \cos \phi_{ij} \Delta \lambda \Delta \phi w(\bar{\phi} )K (\lambda, \phi, \eta; \lambda', \phi', \eta_0) \delta W (x_{pi})
\]

**Box 1-29:** Discretization of the ellipsoidal Abel-Poisson integral of incremental gravitational intensity \( \delta \Gamma \).

(i) Continues form of the integral equation

\[
\delta \Gamma (x) = \gamma (x) - \Gamma (x) = \langle e_r \mid \delta \Gamma \rangle \\
= \left( \frac{1}{\sqrt{g_{11}}} \right) \left( \frac{1}{\sqrt{g_{22}}} \right) \int_{E_{a,b}} dS 'w(\phi' ) \frac{\partial K (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \lambda} \\
+ \frac{1}{\sqrt{g_{11}}} \left( \frac{1}{\sqrt{g_{22}}} \right) \int_{E_{a,b}} dS 'w(\phi' ) \frac{\partial K (\lambda, \phi, \eta; \lambda', \phi', \eta_0)}{\partial \phi}
\]
\[
+ \frac{1}{\sqrt{g_{33}}} \frac{\Gamma_\eta}{\|\Gamma\|} S \int_{S_{a,b}} dS \, w(\phi') \frac{\partial K(\lambda, \phi; \eta; \lambda', \phi', \eta_0)}{\partial \eta} \]
\times \delta \mathcal{W}(\lambda', \phi')
\]

(ii) Discretized form of the integral equation
\[
\delta \Gamma(x) = \gamma(x) - \Gamma(x) = \langle \mathbf{e}_\Gamma | \delta \Gamma \rangle
\]
\[
= \left( \frac{1}{\sqrt{g_{33}}} \frac{\Gamma_\lambda}{\|\Gamma\|} S \sum_{i} \sum_{j} (a \cdot \sqrt{b^2 + \varepsilon^2 \sin^2 \phi_{ij}} \cos \phi_{ij}) \times \Delta \lambda \Delta \phi w(\phi) \frac{\partial K(\lambda, \phi; \eta; \lambda, \phi, \eta_0)}{\partial \lambda} \
+ \frac{1}{\sqrt{g_{32}}} \frac{\Gamma_\phi}{\|\Gamma\|} S \sum_{i} \sum_{j} (a \cdot \sqrt{b^2 + \varepsilon^2 \sin^2 \phi_{ij}} \cos \phi_{ij}) \times \Delta \lambda \Delta \phi w(\phi) \frac{\partial K(\lambda, \phi; \eta; \lambda, \phi, \eta_0)}{\partial \phi} \
+ \frac{1}{\sqrt{g_{33}}} \frac{\Gamma_\eta}{\|\Gamma\|} S \sum_{i} \sum_{j} (a \cdot \sqrt{b^2 + \varepsilon^2 \sin^2 \phi_{ij}} \cos \phi_{ij}) \times \Delta \lambda \Delta \phi w(\phi) \frac{\partial K(\lambda, \phi; \eta; \lambda, \phi, \eta_0)}{\partial \eta} \right) \delta \mathcal{W}(\mathbf{x}_{pij})
\]

subject to
\[
w(\phi) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \phi}} \left( \frac{1}{2} + \frac{1}{4} \ln \frac{a + \varepsilon}{a - \varepsilon} \right)
\]
\[
S = \text{area } (E_{a,b}^2) = 4 \pi a \cdot \left\{ \frac{1}{2} + \frac{1}{4} \ln \frac{a + \varepsilon}{a - \varepsilon} \right\}
\]
2 Fixed-free two-boundary value problem—case study high-resolution geoid of Baden-Württemberg

In the previous chapter the theoretical foundation of a high-resolution geoid determination methodology based on fixed-free two-boundary value problem is established. Here we are going to test the derived methodology by calculating a high-resolution local geoid for the State Baden-Württemberg /Germany/ and comparing it with European Gravimetric Quasi Geoid (EGG97). Let us start with by introducing the input data.

2.1 Input data

To compute the high-resolution geoid of Baden-Württemberg, based on fixed-free two-boundary value problem, different type of data are collected and applied. These data are as follows:

- Modulus of gravity intensity and geopotential numbers at 1488 stations along the first order levelling network of the State Baden-Württemberg /Germany/.
- 1km × 1km Digital Terrain Model (DTM) of Baden-Württemberg.
- Ellipsoidal harmonic coefficients of external gravitational field of the earth up to degree/order 360/360.
- 157 GPS stations of BWREF.

There are currently over 14000 stations in Baden-Württemberg, along the gravimetric /precise/ levelling lines of first and second order, which are equipped with geopotential numbers. Since these station are too dense along the levelling lines we selected only 1488 stations along the first order levelling for are calculations. Table 2-1 represents the first 10 records of these data set, and Figure 2-1 shows the coverage of the data. As shown in Table 2-1 the records are consist of modulus of gravity intensity, geopotential number, Gauss-Krüger map-projection coordinates (x,y), and the normal heights.
The GPS stations of BWREF are the Baden-Württemberg part of the coverage GPS network of the Germany (DREF). The 157 GPS coordinates of BWREF, which are provided to us via the kind grace of the State Geodesy Department of Baden-Württemberg, are plotted in Figure 2-2. Unfortunately, none of these GPS stations are identical with the first order levelling benchmarks!

However, in our methodology, observations of the type gravity intensity and gravity potential must be reduced to the surface of the reference ellipsoid, and therefore, one need to access the GPS coordinates, i.e. Gauss ellipsoidal coordinates \( \{l, b, h\} \), of the stations. To rescue the computations from such a data deficiency, not having GPS positioned gravity intensity and gravity potential stations, following strategy was applied.

(i) The Gauss-Krüger map-projection coordinates \((x, y)\) of the gravity stations are readily transformed into Gauss ellipsoidal longitude and latitude \( \{l, b\} \) of the corresponding reference ellipsoid (Bessel ellipsoid in this case).

(ii) By using the global geoid computations machinery, presented in Chapter 3, the global geoidal undulation of the gravity stations is computed and used to convert the normal height of the stations into ellipsoidal height \( h \).

Why do we accept such an approximation of using a global geoidal undulation and then apply it as the quasi geoid height to convert the normal heights into ellipsoidal heights? The answer lies in the fact that we estimated the accuracy of the available gravity data as 0.1 mGal. Considering the vertical variations of the gravity intensity of the earth, 10-cm accuracy is enough to express the vertical location of the gravity stations. As will be seen in chapter 3, our global geoid computation method can provide us with geoidal undulations of up to decimetre accuracy level. Besides, we know that the difference between quasi-geoid and geoid is not more than a few centimetres.

In this way, we succeeded to device a procedure, which solves the problem of lacking GPS coordinate of previously measured gravity stations.

For terrain reduction, one needs a DTM. Figure 2-3 shows the topographic map of Baden-Württemberg generated by a \( 1 \times 1 \) km DTM file that we used for of the terrain reduction.
Table 2-1: First ten records of the data file of 1488 benchmarks along the first order levelling lines of the state Baden-Württemberg, which are equipped with geopotential numbers and modulus of gravity intensity.

<table>
<thead>
<tr>
<th>Station Number</th>
<th>Geopotential Number (kGal×m)</th>
<th>x (Gauss Krüger) (m)</th>
<th>y (Gauss Krüger) (m)</th>
<th>Modulus of Gravity Intensity (mGal)</th>
<th>Normal Height (m)</th>
</tr>
</thead>
<tbody>
<tr>
<td>62230002</td>
<td>165.3371</td>
<td>3544533</td>
<td>5507536</td>
<td>981011.845</td>
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<td>981010.520</td>
<td>166.8212</td>
</tr>
<tr>
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</tr>
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</tr>
<tr>
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<td>981012.659</td>
<td>160.6213</td>
</tr>
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<td>3539266</td>
<td>5508866</td>
<td>981012.456</td>
<td>162.0648</td>
</tr>
</tbody>
</table>

Having introduced the input data, let us start the computations of the high-resolution geoid of Baden-Württemberg by remove step, which will lead us to harmonic *incremental* gravitational intensity $\delta \Gamma(\mathbf{x})$ and incremental gravitational potential $\delta \mathcal{W}(\mathbf{x})$ at the surface of the earth, the outer boundary. We will perform the remove process in two steps. In remove-step 1, we remove the effect of global gravitational field $\{\Gamma_g,\mathcal{W}_g\}$ and centrifugal field $\{\Gamma_c,\mathcal{W}_c\}$. Remove-step 2 is devoted to removal of the gravitational field of the local topographical masses $\{\Gamma_t,\mathcal{W}_t\}$, the so-called terrain reduction. The effect of global gravitational field $\{\Gamma_g,\mathcal{W}_g\}$ will be formulated via ellipsoidal harmonic expansion of the external gravitational field of the earth up to degree/order 360/360. Such an expansion requires ellipsoidal harmonic coefficients, which are derived from exact transformation of the spherical harmonic coefficients into ellipsoidal harmonic coefficients. In the next section, we will ponder on this transformation.
Figure 2-1: Coverage-map of 1488 gravity intensity and gravity potential stations along the first order levelling lines of Baden-Württemberg.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-2: Distribution of the BWREF GPS stations of Baden-Württemberg. In total 157 GPS station.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-3: Topographic map of Baden-Württemberg, based on 1km × 1km DTM file. Maximum elevation is 1426.9 m, and minimum elevation 87 m.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-4: Variation of the *modulus of gravity intensity* in Baden-Württemberg. Modulus of gravity intensity varies from 980625.102 mGal to 981017.587 mGal, with standard deviation of 100.221 mGal.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-5: Variation of geopotential numbers in Baden-Württemberg. Geopotential numbers vary between $9.3948 \text{m}^2/\text{s}^2$ and $103.6360 \text{m}^2/\text{s}^2$, with standard deviation of $20.0744 \text{m}^2/\text{s}^2$.

Map Projection Information: Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
2.2 Transformation of spherical harmonic coefficients into ellipsoidal harmonic coefficients

Nowadays it is a common practice to represent the “Standard Gravity Earth Models” in terms of spherical harmonics. Fortunately, precise transformation relations between spherical and ellipsoidal harmonic coefficients are available and therefore one can transfer the spherical harmonic coefficients into ellipsoidal ones without any loss of accuracy. Box 2-1 offers a summary of the transformation formulae of spherical harmonic coefficients into ellipsoidal harmonic coefficients according to C. Jekeli (1981, 1988). In conjunction with the ellipsoidal harmonics, contributions by D. Gleason (1988, 1989), G. Sona (1996) and J. Yu and H. Cao (1996) should also be acknowledged.

**Box 2-1:** Transformation of spherical harmonic coefficients into ellipsoidal harmonic coefficients

Spherical harmonic coefficients, $u_n, m(sphere)$, can be uniquely transformed into ellipsoidal harmonic coefficients, $u_n, m(ellipsoid)$ via

$$u_n, m(ellipsoid) = Q_n^{*}, |m| (\sinh \eta_0)^{(n-m)/2} \sum_{l=0}^{(n-m)/2} \lambda_n, |m|, l \ u_{n-2|m|, |m|}(sphere)$$

(2.1)

$$\lambda_n, m, l = \frac{(2n - 2l)!n!}{(2n)!n!(n-1)!} \left( \frac{(2n - 4l + 1)(n - m)(n + m)!}{(2n + 1)(n - 2l + m)!(n - 2l - m)!} \right)^{1/2} \left( \frac{\xi}{a} \right)^{2l}$$

(2.2)

$$\forall n \in [0, \infty) \text{ and } m \in [-n, +n]$$

(2.3)

By expanding the factorials in (2.2), one can reach to the following recursive formula, which is numerically stable especially for high degree/orders.
As one can read from (2.1)-(2.5) each of the ellipsoidal harmonic coefficients \( u_{n,m} \) (ellipsoid) is equal to the spherical harmonic coefficients of the same degree and order \( u_{n,m} \) (sphere) plus a linear combination of spherical harmonic coefficients of the lower degree but the same order. There are three parameters involved in (2.1), namely linear eccentricity \( \varepsilon = \sqrt{a^2 - b^2} \), and the size parameters \( \eta_0 \), and \( a \). In fact, two of these parameters, say \( \{ \eta_0, \varepsilon \} \), are enough to determine the shape and size of a reference ellipsoid \( \mathbb{E} \). The question now arises as to which reference ellipsoid these parameters are related. The size parameter \( a \) in (2.2) can be identified from the identity \( a \equiv R \), where \( R \) is the scale factor normally given with the spherical harmonic coefficients. In fact, \( R \) is the reference sphere \( S^2_{r=R} \) out of which the spherical harmonic expansion is uniformly convergent. That is, it defines the validity space of spherical harmonic expansion of external gravitational field of the earth. The sphere \( S^2_{r=R} \) in ellipsoidal harmonic expansion of external gravitational field of the earth is replaced by the reference ellipsoid \( \mathbb{E}^2_{\cosh \eta_0, \cosh \eta_0, \cosh \eta_0, \cosh \eta_0} \). Similar to \( S^2_{r=R} \), \( \mathbb{E}^2_{\cosh \eta_0, \cosh \eta_0, \cosh \eta_0, \cosh \eta_0} \) defines the validity space of the ellipsoidal harmonic expansion. While \( \varepsilon \) is determined via the identity \( \varepsilon \equiv \cosh \eta_0 = a \), the selection of \( \varepsilon \) should be determined according to second zonal spherical harmonic \( J_{20} \). Especially when one is interested in a Somigliana-Pizzetti type reference ellipsoid as the validity space of ellipsoidal harmonic expansion. As one knows the reference ellipsoid of Somigliana-Pizzetti type is uniquely determined via four fundamental geodetic parameters.
parameters $J_2$, $\Omega$, $W_0$, and $GM$ (see Grafarend and Ardalan, 1999a, 1999b).

In our case, the ellipsoidal harmonic coefficients are supplied from the transformation of the spherical harmonic coefficients of $EGM96$ (F. Lemoine et al., 1996 and 1998). Table 2-2 is a collection of some spherical harmonic coefficients of $EGM96$. The harmonic coefficients of $EGM96$ are compatible with the following model.

$$ U(l,b,r) = \frac{gm}{r} \left( 1 + \sum_{n=2}^{360} (\frac{R}{r})^n \sum_{m=-n}^{n} u_{nm}(l,b) \right) $$

$(2.6)$

$e_{nm}(l,b)$ are surface spherical harmonics

$$ e_{nm}(l,b) = P_{n|m|}^*(\sin b) \begin{bmatrix} \cos m & \forall m \geq 0 \\ \sin |m| l & \forall m < 0 \end{bmatrix} $$

$(2.7)$

In $(2.6)$ $\{l,b,r\}$ are spherical coordinates of the computational point, $R = 6378$ 136.3 m is the scale factor which defines the radius of the reference sphere $S^2_{R=r}$ out of which the series expansion of $(2.6)$ is uniformly convergent. The product of Newton gravitational constant and the mass of the earth in the $EGM96$ (F. Lemoine et al., 1998) model is $gm=3986004.15E+8$ $m^3/s^2$. The spherical harmonic coefficients of $EGM96$ are in tide free system. However, they can be transferred into mean-tide or zero-frequency permanent tide systems via the formulae given in Section 1.12.

**Table 2-2:** Some spherical harmonic coefficients of the $EGM96$ global geopotential model.

<table>
<thead>
<tr>
<th>$n$</th>
<th>$m$</th>
<th>$U_{n,m}$</th>
<th>$U_{n,-m}$</th>
<th>$\sigma_{U_{n,m}}$</th>
<th>$\sigma_{U_{n,-m}}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>0</td>
<td>0.484165371E–03</td>
<td>0.0000000000E+00</td>
<td>0.35610E–10</td>
<td>0.00000E+00</td>
</tr>
<tr>
<td>2</td>
<td>1</td>
<td>–0.18698763E–09</td>
<td>0.119528012E–08</td>
<td>0.10000E–29</td>
<td>0.10000E–29</td>
</tr>
<tr>
<td>2</td>
<td>2</td>
<td>0.243914352E–05</td>
<td>–0.14001668E–05</td>
<td>0.53739E–10</td>
<td>0.54353E–10</td>
</tr>
<tr>
<td>3</td>
<td>0</td>
<td>0.957254173E–06</td>
<td>0.0000000000E+00</td>
<td>0.18094E–10</td>
<td>0.00000E+00</td>
</tr>
<tr>
<td>3</td>
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<td>0.202998882E–05</td>
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<td>3</td>
<td>3</td>
<td>0.721072657E–06</td>
<td>0.141435626E–05</td>
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<td>4</td>
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<td>0.539873863E–06</td>
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<td>4</td>
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<td>0.662671572E–06</td>
<td>0.16000E–09</td>
<td>0.16390E–09</td>
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</table>
Some of the computed ellipsoidal harmonic coefficients are represented in Table 2-3. These coefficients are compatible with the following series expansion, which is convergent outside the reference ellipsoid 

\[ \sum_{n=0}^{360} \sum_{m=-n}^{n} u_{nm}^* \left( \frac{\sinh \eta}{Q_{n,m}^* (\sinh \eta_0)} \right) e_{nm}(\lambda, \phi) \]

(8.2)
where \( g_m = 3,986,004.415 \times 10^8 \text{ m}^3/\text{s}^2 \). \( Q_{n,m}^*(\sinh \eta) \) are the numerically stabilised associated Legendre functions of the second kind (see (C.20)).

**Table 2-3:** Ellipsoidal harmonic coefficients; valid for the outer space of the reference ellipsoid \( \hat{B}_{\epsilon, c, \text{cosh} \eta_P, \epsilon, \sinh \eta_P} (\eta_0 = 3.194 \times 10^9 \text{ m} = 521,853.580 \text{ m}) \) in tide free system (E. Grafarend and A. Ardalan, 1999b)

<table>
<thead>
<tr>
<th>( n )</th>
<th>( m )</th>
<th>( u_{n,m} )</th>
<th>( u_{n,-m} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
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<td>1</td>
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</table>
2.3 Remove steps

2.3.1 Remove-step 1: Removal of the global gravitational field and centrifugal field

Let us now get started with the removal of the modelled gravitational field, via the ellipsoidal harmonics expansion of the external gravitational field of the earth up to degree/order 360/360 in mean-tide permanent tide system (see Section 1.12 page 64 for the definition of different permanent tide systems). We will also include the effect of the atmospheric masses in the expansion by adopting a proper gravitational constant $GM$, which includes the mass of the earth's atmosphere (J. C. Ries, 1992, and E. Groten, 1997). Such a reference field represents the effect of global and regional masses up to the features of 50-60 km wavelength (F.G. Lemoine et al. 1996).

In Table 2-4 we have a collection of the ellipsoidal coordinates of a few first stations along the first order levelling lines of Baden-Württemberg. Ellipsoidal heights in Table 2-4 are computed from global geoidal heights as we explained before. Transformation of the Gauss ellipsoidal coordinates into Jacobi ellipsoidal coordinates, application of the harmonic expansion up to degree/order 360/360, and finally additively combination of the gravitation of centrifugal field have led to the gravity intensity and gravity potential values represented in Table 2-5 for few first stations. The components of gravity intensity vector $\{\Gamma_\lambda, \Gamma_\phi, \Gamma_\eta\}$ in Table 2-5 are with respect to Jacobi ellipsoidal base vectors $\{e_\lambda, e_\phi, e_\eta\}$.

Table 2-4: Gauss ellipsoidal coordinates $\{l,b\}$ and computed ellipsoidal height $h$ of the stations along the first order levelling lines of Baden-Württemberg. Ellipsoidal heights are computed by adding the geoidal undulations obtained from global geoid computations to the normal height of the stations.

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<th>Point #</th>
<th>l</th>
<th>b</th>
<th>h</th>
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</tbody>
</table>
Point \# & \Gamma_1(\lambda, \phi, \eta) & \Gamma_5(\lambda, \phi, \eta) & \Gamma_6(\lambda, \phi, \eta) & W(\lambda, \phi, \eta) \\
62230002 & -1.6555811 & -3.3619748E+03 & -9.8103153E+05 & 62635215.695 \\
62230009 & 1.17430700 & -3.3628428E+03 & -9.8103115E+05 & 62635232.500 \\
62230010 & 0.97152330 & -3.3625811E+03 & -9.8103513E+05 & 62635343.989 \\
62230029 & 1.60192981 & -3.3604347E+03 & -9.8104346E+05 & 62635489.868 \\
62230035 & -0.2185657 & -3.3625705E+03 & -9.8103330E+05 & 62635293.172 \\
62230051 & 1.53373573 & -3.3622664E+03 & -9.8103622E+05 & 62635595.009 \\
62230054 & 1.68881819 & -3.3617205E+03 & -9.8103895E+05 & 62635416.071 \\
62230058 & 1.54428288 & -3.3611176E+03 & -9.8103682E+05 & 62635316.061 \\
62230060 & 1.99370219 & -3.3610418E+03 & -9.8103991E+05 & 62635410.995 \\
62230064 & 1.19159537 & -3.3622976E+03 & -9.8103360E+05 & 62635279.030
Figure 2-6: Incremental gravitational intensity $\delta \Gamma_1 = \gamma(\boldsymbol{x}) - \Vert \Gamma_0(\boldsymbol{x}) + \Gamma_c(\boldsymbol{x}) \Vert$. minimum: $-40.7307$ mGal maximum: $44.8557$ mGal standard deviation: $14.9594$ mGal.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: $48^\circ$ N and $49^\circ$ N
Reference ellipsoid: WGD2000
**Figure 2-7:** Incremental gravitational potential $\delta W_1(\mathbf{x}) = w_0 - c(\mathbf{x}) - (W_5(\mathbf{x}) + W_6(\mathbf{x}))$.

- minimum: $-24.1242 \text{ m}^2 / \text{s}^2$
- maximum: $-0.4859 \text{ m}^2 / \text{s}^2$
- standard deviation: $3.5054 \text{ m}^2 / \text{s}^2$.

**Map Projection Information:**
Equidistant Conic Projection
Standard Parallels: $48^\circ \text{N}$ and $49^\circ \text{N}$
Reference ellipsoid: WGD2000
2.3.2 Remove-step 2: Terrain reduction

In this section, we are going to remove the effect of the near zone masses, i.e. those features, with the wavelength signature smaller than 50 km. These features are specifically the terrain masses between the evaluation point and the reference ellipsoid in a radius of 50 km. Since after removal of the global field of ellipsoidal expansion of degree/order 360/360 we are left with the terrain reduction in a very small area of 50km around the computational point, Newton integral over the local topographical masses in planar approximation can be used. Our computations will be based on the 1km x 1km DTM of Baden-Württemberg. In Table 2-6 we have presented the computed components of gravitational intensity vector and gravitational potential of the topographical masses above the reference ellipsoid for first few points of the data file. As it is shown in Figure 2-8, the gravitational potential of topographical masses varies from 7.9147 m²/s² to 43.8092 m²/s². While the variation of modulus of gravitational intensity of topographical masses is in the range of 12.8281 mGal to 116.1205 mGal (see Figure 2-9).

Table 2-6: Components of gravitational intensity \( \Gamma_t(\lambda, \phi, \eta) = \Gamma_x(\lambda, \phi, \eta)e_\lambda + \Gamma_y(\lambda, \phi, \eta)e_\phi + \Gamma_z(\lambda, \phi, \eta)e_\gamma \), and gravitational potential \( W_t(\lambda, \phi, \eta) \) of topographical masses above the reference ellipsoid in a radius of 50 km around the calculation point on the surface of the earth.

<table>
<thead>
<tr>
<th>Point Number</th>
<th>( \Gamma_x(\lambda, \phi, \eta) )</th>
<th>( \Gamma_y(\lambda, \phi, \eta) )</th>
<th>( \Gamma_z(\lambda, \phi, \eta) )</th>
<th>( W_t(\lambda, \phi, \eta) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>62230002</td>
<td>-5.92824087480</td>
<td>17.26178570747</td>
<td>17.072932032384</td>
<td>14.689611148642</td>
</tr>
<tr>
<td>62230009</td>
<td>-17.2446915753</td>
<td>19.189213142762</td>
<td>11.114474898814</td>
<td>15.346037198767</td>
</tr>
<tr>
<td>62230029</td>
<td>-17.3493376865</td>
<td>18.277618517675</td>
<td>3.5142792402904</td>
<td>13.419714623244</td>
</tr>
<tr>
<td>62230035</td>
<td>-11.7474735835</td>
<td>16.640619156541</td>
<td>7.5337639810504</td>
<td>15.155360544636</td>
</tr>
<tr>
<td>62230054</td>
<td>-16.8080770601</td>
<td>21.704855889545</td>
<td>15.497083059203</td>
<td>14.328597688369</td>
</tr>
<tr>
<td>62230058</td>
<td>-16.5332867443</td>
<td>12.787059877719</td>
<td>9.1071905887855</td>
<td>13.984919022785</td>
</tr>
<tr>
<td>62230060</td>
<td>-16.0153271264</td>
<td>17.309657708463</td>
<td>4.5533377594874</td>
<td>14.07967851739</td>
</tr>
</tbody>
</table>
Removal of the gravitational intensity $\Gamma_t(x)$ and potential $W_t(x)$ of the local topographical masses in a radius of 50km around the calculation points, as well as, gravitational and centrifugal intensity $\{\Gamma_g(x), \Gamma_c(x)\}$, and gravitational and centrifugal potential $\{W_g(x), W_c(x)\}$ form the observed modulus of gravity intensity $\gamma(x)$ and geopotential number $c(x)$ generates the incremental pseudo observations ($\delta \Gamma_2(x)$, and $\delta W_2(x)$) of the remove-step 2.

$$\delta \Gamma_2(x) = \gamma(x) - \| \Gamma_g(x) + \Gamma_c(x) + \Gamma_t(x) \|$$  \hspace{1cm} (2.11)

$$\delta W_2(x) = w_0 - c(x) - (W_g(x) + W_c(x) + W_t(x))$$  \hspace{1cm} (2.12)

A comparison of Figure 2-9 and Figure 2-10 with Figure 2-7 and Figure 2-8 reveals the fact that in the process of generating the harmonic incremental gravitational potential in remove-step 2 we have made the incremental fields of gravitational potential and gravitational intensity a bit rougher. Why do we have such a result? The answer is that the global potential and intensity fields computed from the ellipsoidal harmonic expansion are based on actually observed gravity field information, embedded in the coefficients. Therefore, it naturally fits better to the real gravitational potential and gravitational intensity field, than the gravitational intensity and potential computed by Newton integral over the terrain masses in planar approximation and constant mass density ($\rho = 2.67 \text{ g/cm}^3$). It is important to note that by removing the global intensity and potential field of ellipsoidal harmonic expansion of degree/order 360/360 we do not need to consider any isostasy effect, because it is implanted in ellipsoidal harmonic expansion of degree/order 360/360!
Figure 2-8: Gravitational potential of topographical masses above reference ellipsoid in an area of 50 km × 50 km around the calculation points. Computations are based on 1 km × 1 km DTM model and planar approximation. The gravitational potential of topographical masses varies between $7.9147 \text{ m}^2 / \text{s}^2$ to $43.8092 \text{ m}^2 / \text{s}^2$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-9: Modulus of gravitational intensity of topographical masses in a radius of 50 km around computation point above the reference ellipsoid. Calculations are based on a 1 km × 1 km local DTM model and planar approximation. The norm of gravitational intensity of topographical masses varies from 12.8281 mGal to 116.1205 mGal.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-10: Incremental potential after remove-step 2. The incremental potential varies in the interval \([-59.1281 \text{ m}^2 / \text{s}^2, -16.9759 \text{ m}^2 / \text{s}^2]\) with standard deviation of 8.3188 m²/s².

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-11: Modulus of incremental gravity intensity after remove-step 2. The modulus of incremental gravity intensity varies in the interval $[-32.8583 \text{ mGal}, 127.5585 \text{ mGal}]$ with standard deviation of $25.5092 \text{ mGal}$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
2.4 Downward continuation step

Here we will present the detailed results of downward continuation of the harmonic pseudo-observables derived from the remove-step 2. Our downward continuation machinery is *Abel-Poisson integral* in discrete form as derived in *Section 1.13.1* (page 68). It is a well-know fact that integral equations of the first kind are very sensitive to errors of observations. That is, for example, in *Abel-Poisson integral*, written in compact form as

\[ \int_a^b k(s,t)x(t)dt = g(s) \quad (2.13) \]

any small error in the observations \( g(s) \) will be magnified and transferred into unknowns \( x(t) \). To reduce the effect of errors on the pseudo observables one can replace the original observables by some mean values. Following that idea we overlaid a 6' × 6' grid over the data points, averaged the *incremental* observables within each cell of the grid, and attributed the mean value to the centeroid of the averaged points within the cells. Figure 2-12 shows the adopted grid for averaging while Figure 2-13 displays the averaged data points.

Let us now have a glance at the variations of the *incremental* quantities \( \delta \Gamma_2 \) and \( \delta \mathcal{W}_2 \) after averaging in Figure 2-14 and Figure 2-15. The figures show that the averaging process does not change overall picture of the variations of the disturbing quantities but behaves like a low-pass filter.

For the numerical integration of *Abel-Poisson integral* over the reference ellipsoid \( \mathbb{E}_{a,b} \) we select a 12' × 12' grid over the geographical region \( 7.5^\circ \leq \lambda \leq 10.5^\circ \) and \( 57.5^\circ \leq \phi \leq 50^\circ \), which results in \( 15 \times 13 = 198 \) unknowns of the type mean *incremental* gravitational potential on the surface of reference ellipsoid \( \mathbb{E}_{a,b} \) against 228 observations of the type \( \delta \Gamma_2 \) and 228 observations of the type \( \delta \mathcal{W}_2 \). That is we have an over-determined case of 456 equations to determine 198 unknowns. Since we are going to use two different types of observables simultaneously we have to think of the relative weight between the two types of observations amongst the other numerical problems of solving an insatiable integral equation of the first kind. Therefore, it is reasonable to solve the problem first for each type of observables separately, and then derive the combined solution. Let us first start with the observables of the type *incremental* gravitational potential \( \delta \mathcal{W}_2 \).
Figure 2-12: The overlaid $6' \times 6'$ grid over the data points.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-13: 228 averaged data points in $6' \times 6'$ grid.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-14: Averaged incremental gravitational potential $\Delta W_2$. Variations are in the interval $[-53.2306 \text{ m}^2/\text{s}^2, -19.2751 \text{ m}^2/\text{s}^2]$ with standard deviation of $8.6191 \text{ m}^2/\text{s}^2$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-15: Averaged modulus of incremental gravitational intensity $\delta\Gamma_2$. Variations are in the interval $[-31.3276\text{mGal}, 107.8387\text{mGal}]$ with standard deviation of $24.147469\text{mGal}$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: $48^\circ\text{N}$ and $49^\circ\text{N}$
Reference ellipsoid: WGD2000
2.4.1 Case 1: Solution for the disturbing Gravitational potential $\delta W_2$

The following discretized integral-equation (c.f. Section 1.13.1) provides us with observation equations for determination of unknown incremental gravitational potential $\delta W_2$.

$$\delta W (x_p) = \frac{1}{S} \sum_{i=1}^{l_{\text{max}}} \sum_{j=1}^{j_{\text{max}}} a_i \sqrt{b^2 + \varepsilon^2 \sin^2 \phi_j}$$

$$\times \cos \bar{\phi}_{ij} \Delta \lambda \Delta \phi W(\bar{\phi}) K (\lambda, \phi, \eta; \bar{\lambda}, \bar{\phi}, \eta_0) \delta W (X_{pij})$$

(2.14)

where

$$w(\bar{\phi}) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \phi}} \left( \frac{1}{2} + \frac{b^2}{4a\varepsilon} \ln \frac{a + \varepsilon}{a - \varepsilon} \right)$$

(2.15)

$$S = \text{area} \left( E_{a,b}^2 \right) = 4\pi a \cdot \left\{ \frac{1}{2} + \frac{b^2}{4a}\ln \frac{a + \varepsilon}{a - \varepsilon} \right\}$$

(2.16)

and $K (\lambda, \phi, \eta; \bar{\lambda}, \bar{\phi}, \eta_0)$ stands for ellipsoidal Abel-Poisson kernel (c.f. Box I-9 page 27). Equation (2.14) is a linear equation and can be written in matrix notations as

$$y + i = A x$$

(2.17)

where $y = \delta W_2(x_p)$ is the vector of pseudo-observations and $x = \delta W_2(X_{p})$ is the vector of unknowns and $i$ is the vector of inconsistencies. In this case $A$ is a $228 \times 195$ matrix.

First, the rank of the matrix $A^T A$ is computed and it turned out to be 195, which guarantees the existence and uniqueness of the discretized problem! However, the condition number of $A^T A$, i.e. the ratio of the largest singular value of $A^T A$ to the smallest one, is $6.6 \times 10^{25}$, which indicates an ill conditioned problem. Therefore, the weighted least-square solution of (2.17) with weight function $P$

$$\hat{x} = (A^T PA)^{-1}A^T Py$$

(2.18)

which minimises the functional

$$F(x) = \|Ax - y\|^2$$

(2.19)

would not produce any reliable result and one has to resort to one of the regularisation methods. We select the Phillips-Tikhonov regularisation method, which has proven itself as the most efficient one. Phillips-Tikhonov regularisation is based on reformulation of (2.19) as follows: In- 


Instead of searching for $\hat{x}$, which minimises (2.19), looking for $\hat{x}^\alpha$ which minimises the functional

$$F_\alpha(x^\alpha) = \|Ax^\alpha - y\|^2 + \alpha\|x^\alpha\|^2$$  \hspace{1cm} (2.20)

where $\alpha$ is a positive parameter, called regularisation parameter. The minimum norm solution of (2.20) is

$$\hat{x}^\alpha = (A^T P A + \alpha I)^{-1} A^T P y.$$  \hspace{1cm} (2.21)

For the observables be of the same kind and the same accuracy, the weight matrix can be considered as unit matrix, i.e. $P = I$. Therefore, (2.21) can be written as

$$\hat{x}^\alpha = (A^T A + \alpha I)^{-1} A^T y.$$  \hspace{1cm} (2.22)

We already mentioned that the condition number of $A^T A$ is $6.6 \times 10^{25}$, which indeed is a very large condition number! However, for example $\alpha = 1$, reduces the condition number of $(A^T A + \alpha I)$ to 20.5, which guaranties a stable solution. Of course, in expense of the bias is introduced by $\alpha$. Let us see how much bias is introduced by condition number $\alpha = 1$ by looking into the vector of estimated inconsistencies $\hat{i}$

$$\hat{i} = A\hat{x} - y.$$  \hspace{1cm} (2.23)

The maximum value of estimated inconsistencies for $\alpha = 1$ is 31.3248 m²/s² ($\max(\hat{i}) = 31.3248$ m² / s²). Figure 2-17 shows the plot of the maximum estimated inconsistencies per different regularisation parameters. Now the question arises as to what regularisation parameter should be adopted. In other words, is there any optimum regularisation parameter $\alpha$ which can compromise between stability of the solution and bias? The answer is yes, and such a regularisation can be obtained by studying the variation of the mean square error of $\hat{x}^\alpha$ ($\text{MSE} \{\hat{x}^\alpha\}$) versus the regularisation parameter $\alpha$. The following formula borrowed from E. Grafarend and B. Schaffrin (1993, page 124) provides us with an estimation of MSE matrix of the downward continued incremental gravitational potential $\hat{x}^\alpha$.

$$\text{MSE} \{\hat{x}^\alpha\} = \sigma_0^2 (A^T A + \alpha I)^{-1} A^T A(A^T A + \alpha I)^{-1} + \beta \beta^T$$ \hspace{1cm} (2.24)

where

$$\beta = -(\alpha I + A^T A)^{-1}(\alpha E \{x\})$$ \hspace{1cm} (2.25)

Indeed the expected value of the unknown parameter $E \{x\}$ appearing in (2.25) is unknown. However since $\text{MSE} \{\hat{x}^\alpha\}$ is not sensitive to $E \{x\}$, in practice instead of $E \{x\}$ one can use any estimated value of $\hat{x}^\alpha$ derived from a very small regularisation parameter $\alpha$. Figure 2-16 shows the variations of the trace of $\text{MSE} \{\hat{x}^\alpha\}$ against the regularisation parameter $\alpha$. We have also a plot of estimated inconsistencies $\hat{i}$ versus condition number $\alpha$ in Figure 2-17 and the condition number of $A^T A + \alpha I$ versus
the regularisation parameter $\alpha$ in Figure 2-18. Based on Figure 2-16, variations of the trace of $\text{MSE} \{\hat{x}^\alpha\}$ against the regularisation parameter $\alpha$, one can conclude that the optimum regularisation parameter in this case is $\alpha = 0.7$.

The regularised downward continued incremental gravitational potential $\delta W_2(\mathbf{X}_p)$, based on the optimum regularisation parameter $\alpha = 0.7$, is shown in Figure 2-19. In Figure 2-20, we have a plot of square root of the diagonal elements of $\text{MSE} \{\hat{x}^\alpha\}$ based on optimum regularisation parameter $\alpha = 0.7$. As it can be observed in Figure 2-20 the standard error of the downward continued incremental gravitational potentials is quite small, except in some spots/cells. Whoever, even within those spots the accuracy is enough as compared with the accuracy of the observations.

The difference between the incremental gravitational potential at the reference ellipsoid (from downward continuation based on the optimum regularisation parameter $\alpha = 0.7$.) and at the surface of the Earth is shown in Figure 2-21. The black spots are areas without surface data.

Having settled with regularisation let us start with restore process.
Figure 2-16: Trace of Mean Square Error matrix MSE\{\hat{\mathbf{x}}^\alpha\} of estimated parameters versus the regularisation parameter $\alpha$. As one can see the optimum regularisation parameter is $0.725 \pm 0.02$. 

![Graph showing the trace of MSE matrix versus the regularisation parameter $\alpha$. The optimum regularisation parameter is $0.725 \pm 0.02$.](image)
Figure 2-17: Maximum estimated inconsistencies versus regularisation parameter.
Figure 2-18: Condition number of $A^T A + \alpha I$ versus the regularisation parameter $\alpha$
Figure 2-19: Downward continued incremental gravitational potential $\delta \hat{\mathcal{W}}_2(\mathbf{x}_p)$ based on the optimum regularization parameter $\alpha = 0.7$.

Map Projection Information: Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-20: Standard deviation of downward continued incremental gravitational potential based on the optimum regularisation parameter $\alpha = 0.7$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-21: Difference between the incremental gravitational potential on the ellipsoid (from downward continuation based on the optimum regularisation parameter $\alpha = 0.7$) and on the surface of the Earth. The black spots are areas without surface data.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
2.4.2 Restore-step 1: Restoration of the gravitational potential of topographical masses

Having transformed the pseudo-observations of type incremental gravitational potential form the surface of the earth into the surface of reference ellipsoid $E_{ab}$, we can now restore those removed potentials of global ellipsoidal harmonic model and of topographical masses both for the computational points at the surface of the reference ellipsoid. In this section, we restore the effects of removed topographical masses, and leave the restoration of the global ellipsoidal harmonic field to the next section.

At the surface of the ellipsoid, the computational points are under the topographical masses, therefore, the topographical potential acts in the opposite direction to the potential of the bulk masses of the earth. That is, the potential of topographical masses $U^t(\mathbf{X}_p)$ must be subtracted from the downward continued incremental gravitational potential $\hat{\Delta}W_2(\mathbf{X}_p)$.

\begin{equation}
\delta\hat{W}_1(\mathbf{X}_p) = \delta\hat{W}_2(\mathbf{X}_p) - U^t(\mathbf{X}_p) \tag{2.26}
\end{equation}

In (2.26) $U^t(\mathbf{X}_p)$ is the terrain potential computed for the centre of computational cell $\mathbf{X}_p$ on the surface of the reference ellipsoid. See Figure 2-22 for a contour map plot of the gravitational potential of the topographical masses for the case where computation point is on the surface of the reference ellipsoid. Here again the planar approximation and constant mass density ($\rho = 2.67 \text{ g/cm}^3$) is adopted, and the integral over terrain masses is extended to a radius of 50km around the computational point.

Figure 2-23 shows the contour map of incremental gravitational potential $\delta\hat{W}_1(\mathbf{X}_p)$ at the surface of reference ellipsoid after restoration of the gravitational potential of terrain masses.
Figure 2-22: Gravitational potential of the terrain masses in a radius of 50km around the computational point, where the computational point is on the surface of reference ellipsoid. The computations are based on 1km x 1km DTM model, planar approximation, and constant density ($\rho = 2.67 \text{ g/cm}^3$).

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 2-23: Incremental gravitational potential \( \delta \hat{W}_I(\mathbf{x}_p) \) at the surface of reference ellipsoid after restoration of the gravitational potential of topographical masses.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
2.4.3 Restore-step 2: Restoration of global gravitational potential model and centrifugal potential

After restoration of the removed topographical masses, let us restore the gravitational potential of the global ellipsoidal harmonic model \( \hat{U}^g(\mathbf{x}_p) \) and centrifugal potential \( \hat{V}^c(\mathbf{x}_p) \). Using ellipsoidal harmonic coefficients and ellipsoidal harmonic expansion up to degree/order 360/360, we compute the gravitational potential at the centre of the cells on the surface of reference ellipsoid (see Figure 2-24). Centrifugal potential at the centre of the cells \( \hat{V}^c(\mathbf{x}_p) \) is also computed. Figure 2-25 presents the contour map of the centrifugal potential.

Finally, after all restoration we have the gravitational potential \( W(\mathbf{x}_p) \) at the surface of reference ellipsoid (see Figure 2-26).

\[
W(\mathbf{x}_p) = \delta \hat{W}_2(\mathbf{x}_p) - \hat{U}^t(\mathbf{x}_p) + \hat{U}^g(\mathbf{x}_p) + \hat{V}^c(\mathbf{x}_p) \quad (2.27)
\]

Now we are ready to apply the Bruns formula to the downward continued gravity potential to derive the geoidal undulations.

2.4.4 Application of ellipsoidal Bruns formula

Having computed the gravity potential at the surface of reference ellipsoid now we can compute the potential geoid, i.e. the geoid based on geopotential numbers. To keep the promise of performing all the computations at the ellipsoidal approximation level, we use the following non-linear ellipsoidal Bruns formula (see Section 1.7) to convert the potential values \( W(\mathbf{x}) \) into geoidal heights \( h(\mathbf{x}) \).

\[
\left\{ \begin{array}{l}
  h(\mathbf{x}) = \delta W(\mathbf{x}) \\
  \quad - \left( \frac{\sqrt{2}}{2} \frac{\sinh \eta \left( 2 \cosh^2 \eta - \cos^2 \phi \right)}{\frac{\left( \cosh^2 \eta - \cos^2 \phi \right)^2}{\sinh^2 \eta \left( \cosh^2 \eta - \cos^2 \phi \right)^2} + O(e^2) \right)
\end{array} \right. \quad (2.28)
\]

where

\[
\delta W(\mathbf{x}) = w_0 - W(\mathbf{x}_p). \quad (2.29)
\]

Figure 2-27 presents the contour map of the potential geoid of Baden-Württemberg. For comparison with European gravimetric quasi-geoid 1997 (EGG97, H. Denker and W. Torge, 1998) we refer to Figure 2-28.
Figure 2-24: Gravitational potential of ellipsoidal harmonic model of degree/order 360/360 computed for the centre of the cells at the surface of reference ellipsoid $E_{a,b}^2$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-25: Centrifugal potential computed for the centre of the cells at surface of reference ellipsoid $E_{a,b}$.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: $48^\circ$N and $49^\circ$N
Reference ellipsoid: WGD2000
Figure 2-26: Gravity potential at the surface of reference ellipsoid derived from downward continuation of potential data after all restorations.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-27: Potential geoid of the State Baden-Württemberg with respect to WGD2000 in tide free system.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-28: Baden-Württemberg part of European quasi-gravimetric geoid 1997 (EGG97) with respect to GRS80.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
2.4.5 Case 2: Solution for the modulus of incremental gravitation intensity $\delta \Gamma_2$

The following discretized integral equation (c.f. Section 1.13.1 page 68) provides us with observation equations for the observables of the type modulus of incremental gravitational intensity $\delta \Gamma_2$.

$$\delta \Gamma(x) = \gamma(x) - \Gamma(x) = \langle e_i | \delta \Gamma \rangle$$

$$= \left( \frac{1}{\sqrt{g_{11}}} \prod \| \Gamma \| S \right) \sum_i \sum_j a_i b_j + \varepsilon^2 \sin^2 \phi_{ij}$$

$$\times \cos \phi_{ij} \Delta x \Delta y \phi f(x_j, y_j) \frac{\partial \phi}{\partial x}$$

$$+ \left. \frac{1}{\sqrt{g_{33}}} \prod \| \Gamma \| S \right) \sum_i \sum_j a_i b_j + \varepsilon^2 \sin^2 \phi_{ij}$$

$$\times \cos \phi_{ij} \Delta x \Delta y \phi f(x_j, y_j) \frac{\partial \phi}{\partial y}$$

where the weight function

$$w(\phi) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \phi}} \left( \frac{1}{2} + \frac{1}{4a\varepsilon} \ln \frac{a + \varepsilon}{a - \varepsilon} \right),$$

and the area element

$$S = \text{area } (E_{a,b}^2) = 4\pi a \left\{ \frac{1}{2} + \frac{1}{4a\varepsilon} \ln \frac{a + \varepsilon}{a - \varepsilon} \right\}.$$
where \( \mathbf{y} = \delta \Gamma_2(\mathbf{x}_p) \) is the vector of observations, \( \mathbf{i} \) vector of inconsistencies, and \( \mathbf{x} = \delta \mathbf{W}_2(\mathbf{X}_p) \) is the vector of unknowns. The coefficient matrix \( \mathbf{A} \) is a \( 228 \times 195 \) matrix (see Section 2.4.1 page 29). The numerical rank of \( \mathbf{A} \), i.e. the number of non-zero singular values of \( \mathbf{A} \), is found out to be 195, which implies that the discrete solution does exist and is unique! However, the condition number of \( \mathbf{A}^T \mathbf{A} \), i.e. the ratio of the largest singular value to the smallest one, is \( 8.4 \times 10^{25} \), which shows that the problem is ill conditioned. Therefore, the least square solution based on the minimisation of the functional

\[
F(\mathbf{x}) = \| \mathbf{A} \mathbf{x} - \mathbf{y} \|^2
\]

Does not lead to a stable solution! The regularised solution can be obtained by, for example, Phillips-Tikhonov regularisation, which is based on reformulation of (2.35) as

\[
F_\alpha(\mathbf{x}^\alpha) = \| \mathbf{A} \mathbf{x}^\alpha - \mathbf{y} \|^2 + \alpha \| \mathbf{x}^\alpha \|^2
\]

where \( \alpha \) is the positive regularisation parameter. The minimum norm solution of (2.36) \( \hat{\mathbf{x}}^\alpha \) is

\[
\hat{\mathbf{x}}^\alpha = (\mathbf{A}^T \mathbf{P} \mathbf{A} + \alpha \mathbf{I})^{-1} \mathbf{A}^T \mathbf{P} \mathbf{y}
\]

For the equally accurate observables, the weight matrix can be considered unit matrix, i.e. \( \mathbf{P} = \mathbf{I} \), and (2.37) can be written as

\[
\hat{\mathbf{x}}^\alpha = (\mathbf{A}^T \mathbf{A} + \alpha \mathbf{I})^{-1} \mathbf{A}^T \mathbf{y}
\]

Considering \( \alpha = 1 \) as the regularisation parameter, condition number of \( (\mathbf{A}^T \mathbf{A} + \alpha \mathbf{I}) \) amounts to 1.0, which suggests a stable solution. However, this regular solution is at the price of introducing some biases. Let us see how much bias is introduced by such a regularisation parameter \( \alpha = 1 \). Estimated inconsistencies \( \hat{\mathbf{i}} \)

\[
\hat{\mathbf{i}} = \mathbf{A} \hat{\mathbf{x}} - \mathbf{y}
\]

can give us an estimate of the bias mixed with observation errors. For the case \( \alpha = 1 \), \( \text{cond}(\mathbf{A}^T \mathbf{A} + \alpha \mathbf{I}) = 1.0 \) was derived. In Figure 2-9 we have a plot of the variations of maximum absolute value of the bias per different regularisation parameters in the interval \([1 \times 10^{-6}, 1.2 \times 10^{-4}]\). Figure 2-30 shows the variations of condition number of \( (\mathbf{A}^T \mathbf{A} + \alpha \mathbf{I}) \) versus the regularisation parameter \( \alpha \). To get an estimate of the inconsistencies before applying the regularisation, in Figure 2-32 we present a contour map of the estimated inconsistencies of the observations based on regularisation parameter \( \alpha = 4.9 \times 10^{-28} \), which is practically zero. However, since this regularisation parameter is almost zero, the matrix \( (\mathbf{A}^T \mathbf{A} + \alpha \mathbf{I}) \) has a very poor condition number, which will result in very large mean square error (MSE) for the estimated parameters \( \mathbf{x} = \delta \mathbf{W}_2(\mathbf{X}_p) \). This can be observed.
very well in Figure 2-29 where shown the plot of the trace of MSE{\(\hat{x}^\alpha\)} versus the regularisation parameters. The result of downward continuation, \(\hat{x} = \delta\hat{W}_2(X_p)\), based on regularisation parameter \(\alpha = 4.9 \times 10^{-28}\), is depicted in Figure 2-33. As the figure shows, we have only some edge effects, and no signal. Let us see what will happen if we remove the edge effect. Figure 2-34 shows the results after deleting the data outside the Baden-Württemberg. Still there is no evidence of any signal. A study of the Figure 2-29 can direct us towards the optimum regularisation parameter. As Figure 2-29 shows the optimum regularity parameter is \(\alpha = 0.001\). Figure 2-35 shows the downward continued incremental gravitational potential \(\hat{x} = \delta\hat{W}_2(X_p)\), while Figure 2-36 depicts the estimated bias \(\hat{i} = A\hat{x} - y\) based on regularity parameter \(\alpha = 0.001\). Now the downward continuation is quite stable, however we have some biases, which is the price we paid for a stable solution! However this bias in most areas is still bellow the accuracy of the observations!

Using the error propagation formula (2.24), we can estimate the Mean Square Error matrix of the downward continued incremental gravitational potential \(\hat{x}^\alpha\). Figure 2-20 provides us with a plot of square root of the diagonal elements of MSE{\(\hat{x}^\alpha\)}. As it is inferred from Figure 2-20 the standard error of the downward continued incremental gravitational potentials are quite small, except in some small spots where we have lower accuracy. Whoever, even within those spots the accuracy is enough as compared with the accuracy of the observations.

One may be interested to know how the regularised downward continued incremental gravitational intensity differs from the downward continued incremental gravity potential. Figure 2-38 shows the difference of incremental gravitational potential (from downward continued incremental gravitational potential data) and incremental gravitational potential (from downward continued incremental gravitational intensity data).

Now that we settled the regularisation problem let us, proceed into restore process.
Figure 2-29: Trace of MSE\{\hat{\mathbf{x}}\} matrix of estimated parameters versus the regularisation parameter $\alpha$. For downward continuation of incremental gravitational intensity. As one can see the optimum regularisation parameter is 0.001.
Figure 2-30: Variation of the condition number of $A^T A + \alpha I$ versus the regularisation parameter $\alpha$. 
Figure 2-31: Maximum absolute value of the bias (in mGal) vs. the regularisation parameter.
Figure 2-32: Map of the estimated bias of observations after application of the regularisation parameter $\alpha = 4.9 \times 10^{-28}$. Very little bias is introduced by the regularisation parameter.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-33: Downward continued incremental gravitational potential $\mathbf{x} = \hat{\mathbf{W}}_P(\mathbf{x}_P)$ based on regularisation parameter $4.9 \times 10^{-28}$. Due to instability of the downward continuation we cannot see any signal.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: $48^\circ \text{N}$ and $49^\circ \text{N}$
Reference ellipsoid: WGD2000
\( \dot{x} = \delta \hat{W}_r(x_r) \) based on regularization parameter \( 4.9 \times 10^{-28} \), after removing the data outside the region. Still there is no signal visible.

**Map Projection Information:**
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-35: Stabilised downward continued *incremental* gravitational potential $\mathbf{x} = \delta\mathbf{W}(\mathbf{x}_p)$ based on the regularisation parameter $\alpha = 0.001$, after removal of the edge effects.

*Map Projection Information:*
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
**Figure 2-36**: Map of the estimated bias based on regularisation parameter \( \alpha = 0.001 \). Note the biases at the mountainous areas.

**Map Projection Information**: Equidistant Conic Projection  
Standard Parallels: 48°N and 49°N  
Reference ellipsoid: WGD2000
Figure 2-37: STD of downward continued incremental gravitational potential based on the optimum regularisation parameter $\alpha = 0.7$.

Average: 0.0046.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-38: The difference of incremental gravitational potential (from downward continued incremental gravitational potential data) and incremental gravitational potential (from downward continued incremental gravitational intensity data).

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
2.4.6  **Restore-step 1: Restoration of the gravitational intensity of topographical masses**

After transformation of the input *incremental* data form the surface of the earth, onto the reference ellipsoid $\mathbb{E}_{a,b}^2$, we can return the *actual* physical situation of the gravity space back to its initial state. That is now we can restore the effect of removed topographical masses and the global ellipsoidal harmonic model. This section is devoted to restoration of removed topographical masses, while the restoration of the global ellipsoidal harmonic model is left to the next section.

Since now the topographical masses are on top of the computational points the effect of gravitational potential $U_1(\mathbf{X}_p)$ must be subtracted form the downward continued *incremental* gravitational potential $\hat{\mathcal{W}}_2(\mathbf{X}_p)$.

$$\delta\hat{\mathcal{W}}_1(\mathbf{X}_p) = \delta\hat{\mathcal{W}}_2(\mathbf{X}_p) - U_1(\mathbf{X}_p) \quad (2.40)$$

$U_1(\mathbf{X}_p)$ is the terrain potential, computed for the centre of computational cell $\mathbf{X}_p$ on the surface of the reference ellipsoid. [Figure 2-22](#) shows the calculated gravitational potential of the topographical masses for the case that the computation point is on the surface of reference ellipsoid.

[Figure 2-29](#) shows the contour map of *incremental* gravitational potential $\delta\hat{\mathcal{W}}_1(\mathbf{X}_p)$ at the surface of reference ellipsoid after restoration of the gravitational potential of terrain masses.
**Figure 2-39:** Incremental gravitational potential $\delta \hat{W}_3(\mathbf{x}_p)$ at the surface of reference ellipsoid after restoration of the gravitational potential of terrain masses.

*Map Projection Information:*
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
2.4.7 Restore-step 2: Restoration of global gravitational potential model and centrifugal potential

After restoration of the effect of removed terrain masses, let us now restore the two last potentials, i.e. gravitational potential of the global ellipsoidal harmonic model $U^g(\mathbf{X}_p)$ and centrifugal potential. Using the ellipsoidal harmonic expansion of degree/order 360/360, we calculate the gravitational potential of the centre of computation cells on the surface of reference ellipsoid (see Figure 2-24). Mean centrifugal potentials are also calculated for individual calculation cells $V^c(\mathbf{X}_p)$. The map of computed centrifugal potential for the points on the surface of reference ellipsoid is shown in Figure 2-25. Finally, let us see the plot of the gravity potential $\hat{W}(\mathbf{X}_p)$ at the surface of reference ellipsoid derived after all restorations in Figure 2-40.

\[
\hat{W}(\mathbf{X}_p) = \delta\hat{W}_2(\mathbf{X}_p) - U^t(\mathbf{X}_p) + U^g(\mathbf{X}_p) + V^c(\mathbf{X}_p)
\]

(2.41)

Having calculated the gravity potential at the surface of reference ellipsoid now we are able to use the Bruns formula to obtain the geoid for the Case 2 “gravity geoid”.

Figure 2-40: Gravity potential $\hat{W}(\bar{X}_p)$ at the surface of reference ellipsoid derived from downward continued gravity intensity data after all restorations.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
2.4.8 Application of ellipsoidal Bruns formula

Having computed the gravity potential at the surface of reference ellipsoid, now we are at the position to compute the “gravity-geoid”, i.e. the geoid based on the observables of the type modulus of gravity intensity. To keep the ellipsoidal approximation that we have maintained so far we use the following non-linear ellipsoidal Bruns formula which was derived in Section 1.7 (page 40).

\[
\begin{align*}
    h &= \delta W(X) \frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{\frac{\delta W(X)}{\delta W(X)}} \frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{\frac{\delta W(X)}{\delta W(X)}} - \left(\frac{\delta W(X)}{\delta W(X)}\right)^2 \frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{\frac{\delta W(X)}{\delta W(X)}} \frac{\varepsilon^2 \cosh \eta (\cosh^2 \eta - \cos^2 \phi)^{1/2}}{\frac{\delta W(X)}{\delta W(X)}} \\
    &\times \left(\frac{1}{\frac{\delta W(X)}{\delta W(X)}} \frac{\varepsilon^2 \cosh^2 \eta (\cosh^2 \eta - \cos^2 \phi)}{\frac{\delta W(X)}{\delta W(X)}} \frac{\varepsilon^2 \cosh^2 \eta (\cosh^2 \eta - \cos^2 \phi)}{\frac{\delta W(X)}{\delta W(X)}} + O(\varepsilon^2)\right)
\end{align*}
\]

(2.42)

where

\[
\delta W(X) = w_0 - \delta \overline{W}(X_p)
\]

(2.43)

Figure 2-41 presents the contour map of the gravity geoid of Baden-Württemberg. For comparison with European gravimetric quasi-geoid 1997 (EGG97 H. Denker and W. Torge, 1998) we refer to Figure 2-28.

Let us also compare the gravity-geoid with the potential-geoid that we derive before. Figure 2-42 shows the difference between potential-geoid and gravity-geoid. As one can see the two geoid solutions are differing by (0.058±0.029)m, which shows a high level of consistency between the two solutions.
Figure 2-41: Gravity geoid of the state Baden-Württemberg with respect to WGD2000 in tide free, permanent tide system.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
Figure 2-42: potential-geoid minus Gravity-geoid.
mean = (0.058±0.029)m,
max = 3.628m,
min = -0.893m.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
2.4.9 Case 3: Combined solution

Final now we can introduce the high-resolution geoid of Baden-Württemberg, in the World Geodetic Datum 2000 (tide free); based upon collocation of linearized observational functionals of the type GPS, gravity potential and gravity intensity. This can be obtained via a combined solution based on the already obtained optimum regularisation parameters \( \{\alpha_1, \alpha_2\} \) as follows.

\[
\hat{x}^\alpha = \left( \begin{bmatrix} A_1 \phantom{2} \alpha_1 I \\ A_2 \phantom{2} \alpha_2 I \end{bmatrix} \right) \left( \begin{bmatrix} A_1 \phantom{2} \alpha_1 I \\ A_2 \phantom{2} \alpha_2 I \end{bmatrix} \right)^{-1} \left( \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \right)
\]

(2.44)

where \( A_1 \) and \( A_2 \) are those coefficient matrices used in case 1 and case 2 respectively. [Figure 2-43] shows the final geoid obtained from the combined solution.

2.5 Conclusions

We have illustrated the first attempt to solve for a high-resolution local geoid, using combined observations of the type modulus of gravity intensity and geopotential numbers. We demonstrated how GPS observations could be efficiently combined with gravity type information in a boundary value problem for geoid determination. A boundary-value problem which, can incorporate all available pieces of information in a precise way towards computation of a high-resolution local geoid. The highlights of our approach are as follows:

1. Application of high degree/order global geopotential model, which provides us with the global gravity and isostasy information.

2. Using observables of the type gravity intensity (from gravimetric observation), and gravity potential (form precise levelling) in a combined model for geoid determination.

3. Remaining at the level of ellipsoidal approximation throughout the computations.

4. Presenting a method, which works based on local gravity information.
(5) Converting surface observations of the type gravity intensity and gravity potential (through remove, downward continuation, and restore) to the gravity potential on the surface of the reference equipotential surface.

(6) Using non-linear ellipsoidal Bruns formula to convert the incremental gravity potential on the surface of reference ellipsoid to the geoidal undulations.

(7) Formulating the whole computations with respect to the reference ellipsoid.

Our results in spite of some shortcomings in the data (e.g. unavailability of GPS observation, and poor geometrical coverage of the gravity data) are quite promising.

In summary, we have tested a boundary value problem, which can address the future trend of geoid determination!
Figure 2-43: High-resolution geoid of Baden-Württemberg, in The World Geodetic Datum 2000 (tide free); based upon collocation of linearized observational functionals of the type GPS, gravity potential and gravity intensity.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
3 Global geoid computation as a solution of the implicit function theorem

In this chapter, we are going to present the problem of Global Geoid Computation as a realisation of implicit function theorem. Based on the implicit function theorem we construct a geoid determination procedure, which describes the problem of geoid computation at-large! The global geoid computation will then be presented as an example of the application of implicit function theorem to geoid computations.

The aforementioned global geoid will be achieved by ellipsoidal harmonic expansion of external gravitational field of the earth up to degree/order 360/360, and nonlinear ellipsoidal Bruns formula, which presents the features with 50-60 km wavelength signature. Such a resolution covers all global details of geoid. As will be shown if we are interested in using a global geopotential model to present the geoidal heights with respect to an ellipsoid of revolution, say international reference ellipsoid of WGD2000, then the only rigorous way is through the application of ellipsoidal harmonic expansion and ellipsoidal Bruns formula.

Let us now start the problem of global geoid determination by introducing the implicit function theorem.

3.1 Implicit function theorem

Let \( w(\lambda, \phi, u) \) be the presentation of the scalar gravity-potential field of the earth in terms of Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \) \{Jacobi ellipsoidal longitude, Jacobi ellipsoidal latitude, and Jacobi ellipsoidal height\}. See Appendix A.1.3 for the definition of Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \). \( w(\lambda, \phi, u) = w_0 \) presents an especial equipotential surface of the earth, which according to Gauss-Listing school, is called geoid. \( w_0 \) is the gravity potential of geoid. Furthermore, let us assume that \( [x,y,z] \) according to the following definition is the shape function of geoid.
$$\begin{bmatrix}
x \\
y \\
z
d\end{bmatrix} = \begin{bmatrix}
\sqrt{u^2 + \varepsilon^2} & 0 & 0 \\
0 & \sqrt{u^2 + \varepsilon^2} & 0 \\
0 & 0 & u
d\end{bmatrix} \begin{bmatrix}
\cos \phi \cos \lambda \\
\cos \phi \sin \lambda \\
\sin \phi
d\end{bmatrix} \quad (3.1)$$

However, as was mentioned in Introduction we are normally interested in presentation of geoid with respect to a reference equipotential surface of ellipsoidal type, for example the reference ellipsoid $E_{a,b}^2$ of WGD2000. Such a presentation can be achieved in terms of incremental shape function $\delta u = u - b$. Where $b$ is the semi-minor axis of the reference ellipsoid $E_{a,b}^2$. Accordingly, (3.1) can be written as

$$\begin{bmatrix}
x \\
y \\
z
d\end{bmatrix} = \begin{bmatrix}
(b + \delta u)^2 + \varepsilon^2 & 0 & 0 \\
0 & (b + \delta u)^2 + \varepsilon^2 & 0 \\
0 & 0 & b + \delta u
d\end{bmatrix} \begin{bmatrix}
\cos \phi \cos \lambda \\
\cos \phi \sin \lambda \\
\sin \phi
d\end{bmatrix} \quad (3.2)$$

By means of $B. Taylor$ series expansion of the type $\sqrt{1 + x} = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 - \frac{5}{128}x^4 + \cdots$ for $x \ll 1$, from (3.2) one can reach to (3.4) through following steps.

$$\begin{bmatrix}
x \\
y \\
z
d\end{bmatrix} = \begin{bmatrix}
(b + \varepsilon^2)\sqrt{1 + \frac{\delta u^2 + 2b \delta u + \varepsilon^2}{(b + \varepsilon)^2}} & 0 & 0 \\
0 & (b + \varepsilon^2)\sqrt{1 + \frac{\delta u^2 + 2b \delta u + \varepsilon^2}{(b + \varepsilon)^2}} & 0 \\
0 & 0 & b + \delta u
d\end{bmatrix} \begin{bmatrix}
\cos \phi \cos \lambda \\
\cos \phi \sin \lambda \\
\sin \phi
d\end{bmatrix}$$
\[
\begin{pmatrix}
(b + \varepsilon^2) \left(1 + \frac{1}{2} \frac{\delta u^2 + 2b \delta u + \varepsilon^2}{(b + \varepsilon)^2}\right) & 0 & 0 \\
0 & (b + \varepsilon^2) \left(1 + \frac{1}{2} \frac{\delta u^2 + 2b \delta u + \varepsilon^2}{(b + \varepsilon)^2}\right) & 0 \\
0 & 0 & b + \delta u
\end{pmatrix}
\]

\[
\begin{pmatrix}
\cos \phi & \cos \lambda \\
\cos \phi & \sin \lambda \\
\sin \phi
\end{pmatrix}
\times
\begin{pmatrix}
(b + \varepsilon^2) & 0 & 0 \\
0 & (b + \varepsilon^2) & 0 \\
0 & 0 & b
\end{pmatrix}
\begin{pmatrix}
\cos \phi & \cos \lambda \\
\cos \phi & \sin \lambda \\
\sin \phi
\end{pmatrix}
\]

\[
= \begin{pmatrix}
(b + \varepsilon^2) & 0 & 0 \\
0 & (b + \varepsilon^2) & 0 \\
0 & 0 & b + \delta u
\end{pmatrix}
\begin{pmatrix}
\cos \phi & \cos \lambda \\
\cos \phi & \sin \lambda \\
\sin \phi
\end{pmatrix}
\]

\[
= \mathbf{X} + \delta \mathbf{X}
\]  

(3.3)

Where

\[
\mathbf{X} = \begin{pmatrix}
(b + \varepsilon^2) & 0 & 0 \\
0 & (b + \varepsilon^2) & 0 \\
0 & 0 & b
\end{pmatrix}
\begin{pmatrix}
\cos \phi & \cos \lambda \\
\cos \phi & \sin \lambda \\
\sin \phi
\end{pmatrix}
\]

(3.5)

presents the transformation equation of the reference ellipsoid, \( u = b \), form the Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \) into Cartesian coordinates \( \{x, y, z\} \), and
\begin{align*}
\delta X &= \begin{bmatrix}
1 \frac{\delta u^2 + 2b \delta u + \varepsilon^2}{2 (b + \varepsilon)} & 0 & 0 \\
0 & 1 \frac{\delta u^2 + 2b \delta u + \varepsilon^2}{2 (b + \varepsilon)} & 0 \\
0 & 0 & \delta u
\end{bmatrix}
\begin{bmatrix}
\cos \phi \cos \lambda \\
\cos \phi \sin \lambda \\
\sin \phi
\end{bmatrix}
\end{align*}

(3.6)

is the transformation equation of the incremental shape function \( \delta u \) (with respect to the reference ellipsoid \( \mathbb{E}^2_{a,b} \)) form the Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \) into Cartesian coordinates \( \{x, y, z\} \).

Due to the separation between the reference equipotential surface \( \mathbb{E}^2_{a,b} \) and the geoid \( \delta u \), the actual potential \( w(\lambda, \phi, b) \) on the surface of the reference equipotential surface differs from the reference potential \( U_0 = w_0 \) by the incremental potential \( \delta W \).

\[ \delta W = w(\lambda, \phi, b) - U_0 \]
\[ = w(\lambda, \phi, b) - w_0 \]

(3.7)

Since \( \delta W \) caused by the separation \( \delta u \) of geoid and the reference equipotential surface, it can be written as a function of \( \delta u \) as follows.

\[ \delta W = \delta W (\lambda, \phi, \delta u) \]

(3.8)

or

\[ f(\lambda, \phi, \delta u, \delta W) = \delta w(\lambda, \phi, \delta u) - \delta W = 0 \]

(3.9)

Introducing the new variables

\[ x_1 := \lambda \]
\[ x_2 := \phi \]
\[ x_3 := \delta u \]
\[ x_4 := \delta W \]

(3.10)

(3.9) can be written as

\[ f(x_1, x_2, x_4; x_3) = 0 \]

(3.11)

According to the \textit{implicit function theorem} (introduced in Table 3-1 after E. Grafarend and B. Schaffrin (1993)) the function (3.8) can be inverted to an explicit form in \( x_3 = \delta u \)

\[ x_3 = g(x_1, x_2, x_4) \]

(3.12)
if and only if the rank of the Jacobian matrix \( J = \left[ \frac{\partial f(x_1, x_2, x_4; x_3)}{\partial x_3} \right] \) be equal to 1 \((r = 1\) see Table 3-1\)), or equivalently the determinant of the Jacobian matrix \( J \) be non-zero.

\[
det(J) = \det\left( \frac{\partial f(x_1, x_2, x_3)}{\partial x_3} \right) = 0.
\]

The implicit function theorem offers the condition, which must be fulfilled to get the explicit form \( x_3 = g(x_1, x_2, x_4) \), but does not say anything on the way that such a solution can be obtained. However, if we can succeed to determine the function \( x_3 = g(x_1, x_2, x_4) \), we have the incremental shape function of geoid \( \delta u = x_3 \) as a function of incremental gravity potential on the surface of the reference ellipsoid \( \delta W = x_4 \) and surface Jacobi ellipsoidal coordinates \( \{\lambda, \phi\} = \{x_1, x_2\} \). \( \textbf{Example 3-1} \) presents the application of the implicit function theorem to determination of the shape function equipotential surface \( U(r) = c \) of the gravitational field \( U(r) \) of a massive sphere \( S^2 \) (see \( \text{Figure 3-1} \)).

Considering the explicit function \((3.12)\) is available \((3.4)\) can be written as follows.

\[
\begin{bmatrix}
   b + \varepsilon^2 & 0 & 0 \\
   0 & (b + \varepsilon^2) & 0 \\
   0 & 0 & b
\end{bmatrix}
\begin{bmatrix}
   \cos \phi \cos \lambda \\
   \cos \phi \sin \lambda \\
   \sin \phi
\end{bmatrix}
\]

\[
\left( \frac{1}{2} g(\lambda, \phi) W^2 + 2bg(\lambda, \phi W) + \varepsilon^2 \right) \left( \frac{1}{2} \right) \\
+ \left( \frac{1}{2} g(\lambda, \phi) W^2 + 2bg(\lambda, \phi W) + \varepsilon^2 \right) \left( \frac{1}{2} \right)
\]

\[
\begin{bmatrix}
   \cos \phi \cos \lambda \\
   \cos \phi \sin \lambda \\
   \sin \phi
\end{bmatrix}
\]

\[
(3.14)
\]

In the next section, we will determine the relation between the incremental potential \( \delta W \) and the incremental shape height \( \delta u \), in its most general sense, called “generalised Bruns formula”. 

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The vector function \( \mathbf{F}(\mathbf{x}) \) of vector variables \( \mathbf{x} = [x_1, x_2] = [x_1, \ldots, x_{m-r}; x_{m-r+1}, \ldots, x_m] \) defined as

\[
\mathbf{F}(\mathbf{x}_1, \mathbf{x}_2) = \begin{bmatrix}
F_1(x_1, \ldots, x_{m-r}; x_{m-r+1}, \ldots, x_m) \\
F_2(x_1, \ldots, x_{m-r}; x_{m-r+1}, \ldots, x_m) \\
\vdots \\
F_r(x_1, \ldots, x_{m-r}; x_{m-r+1}, \ldots, x_m)
\end{bmatrix} = 0
\]  

(3.15)

can be converted into an explicit form in \( \mathbf{x}_2 \), i.e.

\[
\mathbf{x}_2 = \mathbf{G}(\mathbf{x}_1) = \begin{bmatrix}
G_1(x_1, \ldots, x_{m-r}) \\
G_2(x_1, \ldots, x_{m-r}) \\
\vdots \\
G_r(x_1, \ldots, x_{m-r})
\end{bmatrix} = \begin{bmatrix}
x_{m-r+1}, \ldots, x_m \\
x_{m-r+1}, \ldots, x_m \\
\vdots \\
x_{m-r+1}, \ldots, x_m
\end{bmatrix}
\]  

(3.16)

if and only if the rank of the Jacobian matrix \( \mathbf{J} = \frac{\partial \mathbf{F}(\mathbf{x}_1, \mathbf{x}_2)}{\partial \mathbf{x}_2} \) be equal to \( r \)

\[
\text{rank}(\mathbf{J}) = \text{rank} \left( \frac{\partial \mathbf{F}(\mathbf{x}_1, \mathbf{x}_2)}{\partial \mathbf{x}_2} \right) = r
\]  

(3.17)

or equivalently the determinant of \( \mathbf{J} \) be non-zero.

\[
\text{det}(\mathbf{J}) = \text{det} \left( \frac{\partial \mathbf{F}(\mathbf{x}_1, \mathbf{x}_2)}{\partial \mathbf{x}_2} \right) \neq 0
\]  

(3.18)

**Example 3-1:** The shape function of the equipotential surfaces of a massive sphere.

Given the potential of a homogenous massive sphere \( S^2_R \) (see [Figure 3-1]), with following gravitational potential field

\[
U(r) = \begin{cases} 
\frac{1}{2} \frac{g}{R^2} [3R^2 - r^2] & \text{for inner space } r \leq R \\
\frac{g}{r} & \text{for outer space } r > R
\end{cases}
\]  

(3.19)

we want to determine the shape function of the equipotential surface \( U(r) = c = \text{const.} \) for following two cases:

“Case a: For the inner space (Zone A)”

\[
U(r) = \frac{1}{2} \frac{g}{R^2} [3R^2 - r^2] = c
\]  

(3.20)

or in terms of new variables \( x_1 := r \) and \( x_2 := c \)
\[ f(x_2; x_1) = \frac{1}{2} \frac{gm}{R^3} [3R^2 - x_1] - x_2 = 0 \]  

(3.21)

According to implicit function theorem \( f(x_2; x_1) \) can be converted into an explicit form in \( x_1 \), i.e. \( x_1 = g(x_2) \) if and only if the rank of the Jacobian matrix \( J = \left[ \frac{\partial f(x_2; x_1)}{\partial x_1} \right] \) is equal to 1 \((r = 1, \text{see Table 3-1})\), or equivalently determinant of the Jacobian matrix \( J \) is non-zero.

\[
J = \left[ \frac{\partial f(x_2; x_1)}{\partial x_1} \right] = -\frac{gm}{R^3} x_1
\]  

(3.22)

Therefore,

\[
det(J) = det(\left[ \frac{\partial f(x_2; x_1)}{\partial x_1} \right]) = -\frac{gm}{R^3} x_1.
\]  

(3.23)

\( det(J) \) is non-zero for \( x_1 > 0 \). Therefore, \( f(x_2; x_1) \) can be converted into an explicit form in \( x_1 \) for all those values \( x_1 > 0 \), as follows

\[
x_1 = \sqrt{3R^2 - \frac{2R^3}{x_2}} \frac{gm}{x_2}
\]  

(3.24)

In (3.24) since all quantities on the right-hand-side of the equation are constant the left-hand-side must also be a constant, \( x_1 = r = \text{const} \). Therefore, the shape of the equipotential surface \( U(r) = c \) is the sphere

\[
S^2 = \frac{\sqrt{3R^2 - \frac{2R^3}{gm}}}{x_2}
\]

“Case b: For the outer space, zone B”

\[
U(r) = \frac{gm}{r} = c
\]  

(3.25)

By introducing new variables \( x_1 := r \) and \( x_2 = c \) (3.25) can be written as

\[
f(x_2; x_1) = \frac{gm}{x_1} - x_2 = 0
\]  

(3.26)

According to implicit function theorem \( f(x_2; x_1) \) can be converted into an explicit form in \( x_1 \), i.e. \( x_1 = g(x_2) \), if and only if the rank of the Jacobian matrix \( J = \left[ \frac{\partial f(x_2; x_1)}{\partial x_1} \right] \) is equal to 1 \((r = 1, \text{see Table 3-1})\), or equivalently determinant of the Jacobian matrix \( J \) is non-zero.

\[
J = \left[ \frac{\partial f(x_2; x_1)}{\partial x_1} \right] = -\frac{gm}{x_1^2} \text{ for } x_1 < \infty
\]  

\[
\Rightarrow det(J) = det(\left[ \frac{\partial f(x_2; x_1)}{\partial x_1} \right]) = -\frac{gm}{x_1^2}.
\]  

(3.27)
\[ \text{det}(J) \] is zero for \( x_1 \to \infty \). Therefore, \( f(x_2; x_1) \) can be converted into an explicit form in \( x_1 \) for \( x_1 < \infty \), as follows

\[ x_1 = \frac{gm}{x_2} \quad (3.29) \]

since in (3.29) all quantities on the right-hand-side of the equation are constant the left-hand-side must also be a constant, \( x_1 = r = \text{const} \). Therefore, the shape of the equipotential surface \( U(r) = c \) is the sphere \( S_{gm}^2 \).

---

**Figure 3-1:** Homogeneous stationary massive sphere \( S_R^2 \), inner zone A, and the outer zone B.

**Example 3-2:** Shape function of the equipotential surface of a rotational massive sphere, with constant mass density.

Given the external gravity potential of a homogenous massive sphere \( S_R^2 \) (see Figure 3-1), as follows.

\[ W(\phi, r) = \frac{gm}{r} + \frac{1}{2} \omega^2 r^2 \cos^2 \phi \quad \text{for} \quad r > R \quad (3.30) \]

we want to determine the shape function of the equipotential surface \( W(\phi, r) = c = \text{const}., \) i.e.
\[
W(\phi, r) = \frac{gm}{r} + \frac{1}{2}\omega^2 r^2 \cos^2 \phi = c \quad \text{for } r > R \quad (3.31)
\]

Introducing a new set of variables \( \{x_1, x_2, x_3\} = \{\phi, r, c\} \), (3.31) can be written as follows
\[
f(x_1, x_2; x_2) = \frac{gm}{x_2} + \frac{1}{2}\omega^2 x_2^2 \cos^2 x_1 - x_3 = 0 \quad (3.32)
\]

According to implicit function theorem (3.32) can be converted into an explicit form in \( x_2 \) provided that the rank of the Jacobian matrix \( J = \left[ \frac{\partial f(x_1, x_2; x_2)}{\partial x_2} \right] \) is equal to 1 \( (r=1 \text{ see Table 3-1}) \), or equivalently the determinate of the Jacobian matrix \( J \) is non zero. The Jacobian matrix \( J \)
\[
J = \left[ \frac{\partial f(x_1, x_2; x_2)}{\partial x_2} \right] = -\frac{gm}{x_2^3} + \omega^2 x_2 \cos^2 x_1 \quad (3.33)
\]
is zero for
\[
x_2 = \sqrt[3]{\frac{gm}{\omega^2 \cos^2 x_1}}. \quad (3.34)
\]

Therefore, for
\[
x_2 = \sqrt[3]{\frac{gm}{\omega^2 \cos^2 x_1}} \quad (3.35)
\]
(3.32) can be inverted into an explicit form in \( x_2 \) as follows.
\[
\left(\frac{1}{2} \omega^2 \cos^2 x_1\right)x_2^3 - x_3 x_2 + gm = 0 \quad (3.36)
\]
or assuming \( a = \frac{1}{2} \omega^2 \cos^2 x_1, \quad b = x_3, \quad c = gm \), (3.36) can be written as
\[
ax_2^3 - bx_2 + c = 0 \quad (3.37)
\]
which results in three solutions for \( x_2 \), two complex and one real. The real solution is given in equation (3.38) bellow.
\[
x_2 = \frac{1}{6} \left[ -108a^2c + 12a^2 \left( -12 \frac{b^3}{a} + 81c^2 \right)^{1/2} \right]^{1/3} + 2 \sqrt[3]{\frac{b}{-108a^2c + 12a^2 \left( -12 \frac{b^3}{a} + 81c^2 \right)^{1/2}}} \quad (3.38)
\]
3.2 Generalised Bruns formula

To derive a generalised form for the Bruns Formula, let us assume that geoid is to be determined with respect to a given reference equipotential surface \( W = w_0 \). That is, we are looking for the incremental height of geoid \( h \), which is normal to the reference equipotential surface \( W = w_0 \).

Let us start with the following B. Taylor expansion of geoid’s potential \( w_0 \), based on the expansion point \( w(X) \). \( w(X) \) is the actual potential at point \( X \) on the surface of the reference equipotential surface.

\[
\begin{align*}
  w_0 &= w(X) + \frac{1}{1!} \nabla_N w(X) h \\
  &\quad + \frac{1}{2!} \nabla_N (\nabla_N w(X)) h^2 + \cdots =: W(X)
\end{align*}
\]

where \( \nabla_N \) is the directional derivative along the normal direction to the surface of reference equipotential surface, i.e.

\[
\nabla_N w(X) = \langle \text{grad} w(X) | n \rangle
\]

\( n \) is the unit normal vector of the reference equipotential surface, \( h \) is the incremental height of geoid along the surface normal of the reference equipotential surface. (See Appendix F, page 236 for the advantage of using the directional derivative operator). Upon transformation of \( w(X) \) to the left-hand side of the equation (3.39) we have

\[
\begin{align*}
  -\delta W(X) &= W(X) - w(X) = \frac{1}{1!} \nabla_N w(X) h \\
  &\quad + \frac{1}{2!} \nabla_N (\nabla_N w(X)) h^2 + \cdots \\
  &= \sum_{n=1}^{\infty} a_{1n} h^n.
\end{align*}
\]

(3.41) is a homogeneous polynomial in terms of \( h \), and according to E. Grafarend et al. (1996) can be inverted to

\[
h = \sum_{n=1}^{\infty} b_{1n} (-\delta w)^n
\]

provided that \( a_{10} \) is non-zero. \( a_{10} \) is the derivative of \( w(X) \) with respect to the \( h \), surface normal of the reference equipotential surface. Note that it is exactly the same condition imposed by implicit function theorem to bridge from the implicit form (3.11) to the explicit form (3.12). Therefore, the inverse homogeneous polynomial (3.42) is indeed an explicit solution for \( h \) according to implicit function theorem! In physical sense, the required condition is fulfilled if the gradient of the actual gravity potential, i.e.
gravity vector, is not tangent to the surface of reference equipotential surface \( W = w_0 \).

Table 3-2 shows how the coefficients \( b_{ln} \) can be derived recursively from \( b_{l1} = 1/ a_{l1} \), and the other coefficients \( a_{ln} \) \( \forall n = 1, \ldots, \infty \).

**Table 3-2:** Recursive relations for determination of the coefficients \( b_{ln} \) of the inverse homogenous polynomial.

Given the homogenous polynomial

\[
\Delta w = \sum_{n=1}^{\infty} a_{ln} h^n
\]  

(3.43)

the inverse homogenous polynomial

\[
h = \sum_{n=1}^{\infty} b_{ln} \Delta w^n
\]  

(3.44)

can be derived from the following recursive relations

\[
b_{ln} = (-\sum_{i=1}^{n-1} b_{li} a_{li}) a_{ln}^{-1} \quad \forall n \geq 2
\]  

(3.45)

subject to

\[
a_{nm} = \sum_{i=1}^{n-(m-1)} a_{li} \otimes a_{m-ln-i} \quad \forall m \leq n
\]  

(3.46)

( \( \otimes \) is the Kronecker product)

\[
a_{nn}^{-1} = (a_{11}^{-1})^n = (a_{1i}^{-1})^n
\]  

(3.47)

with start values

\[
b_{l1} = a_{l1}^{-1}
\]  

(3.48)

\[
b_{l2} = -a_{11}^{-3} a_{12}
\]  

(3.49)

subject to

\[
a_{11} \neq 0
\]

Note that (3.42) is without any approximation and is valid for any reference equipotential surface / reference level surface \( W(X) = w_0 \). Therefore, let us call (3.42) the “Generalised Bruns Formula”.

**Table 3-3** provides us with a set of simple models, which can be used as the reference gravity field, in spherical and ellipsoidal approximation. These are the only reference fields, which produce reference equipotential surfaces of the type sphere or ellipsoid of revolution! However, if we want to be faithful to the resolution \( N < 7 \) of IUGG, presented in The Geodesist’s Handbook (H. Moritz, 2000), concerning the use of an equipotential ellip-
soid as the international reference equipotential surface, the second or third model in Table 3-3 should be adopted.

The Bruns formula \((3.42)\) is so far exact and without any approximation. However, this formula is not in a practical form. Namely due to of the calculation of the coefficients \(b_{in}\) in \((3.42)\) which requires the actual gravity potential \(w(X)\) as an analytical continuously differentiable function, so that directional derivative along the normal to the reference equipotential surface can be computed. To overcome this problem one can perform the directional derivative on an approximation form of the actual gravity potential. Though the choice of such an approximate formula is quite free, however computational ease would be achieved if one chooses the one, which produces the reference level surface identical to reference equipotential surface. In Table 3-4, we have a collection of two different reference fields and their corresponding Bruns formula, both up to the linear part. In the next chapter, we will present a more accurate version of ellipsoidal Bruns formula presented in Table 3-4, which includes the effect of second order term in \(\delta W(X)\). As one can recognise, the first row of Table 3-4 contains the traditional Bruns formula \(\delta r = \frac{\delta w(R)}{GM/R^2} = \frac{T}{\gamma}\). Such a Bruns formula is only valid for presentation of the geoid with respect to a reference sphere \(S^2\), the level sphere \(W = \frac{GM}{R} = w_0\). Unfortunately, in literature quite often by mistake the incremental heights derived from \(\delta r = \frac{\delta w(R)}{GM/R^2}\) are considered as the geoidal height with respect to reference ellipsoid!

Here since we are interested in presenting the geoidal height with respect to international ellipsoidal WGD2000 the second model in Table 3-3 is selected, and we have gone up to the third order term, \(O(\delta w^3)\), in the inverse polynomial expansion \((3.42)\).

Now that we derived the generalised Bruns formula, we can offer a general procedure for geoid determination.
Table 3-3: Different choices of reference gravity/gravitational field.

<table>
<thead>
<tr>
<th>reference field</th>
<th>reference equipotential surface</th>
<th>Bruns formula up to linear term</th>
</tr>
</thead>
<tbody>
<tr>
<td>$W(x)$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$W(r) = \frac{GM}{r}$</td>
<td>sphere $S^2_R$</td>
<td>$x^2 + y^2 + z^2 = \left(\frac{GM}{W_0}\right)^2$</td>
</tr>
<tr>
<td>$W(\phi, u) = \frac{GM}{\varepsilon} \arccot\left(\frac{u}{\varepsilon}\right)$</td>
<td>ellipsoid of revolution $\mathbb{B}_{a,b}$</td>
<td>$x^2 + y^2 + z^2 = \frac{GM}{\varepsilon^2 + \varepsilon^2 \cot^2\left(\frac{\varepsilon W_0}{GM}\right) + \varepsilon^2 \cot^2\left(\frac{\varepsilon W_0}{GM}\right)}$</td>
</tr>
</tbody>
</table>

Table 3-4: Two different types of reference field and their respective Bruns formulas.

<table>
<thead>
<tr>
<th>Reference field</th>
<th>Reference equipotential surface</th>
<th>Bruns formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>$W(r) = \frac{GM}{r}$</td>
<td>sphere $S^2_R$</td>
<td>$\delta r = \frac{\delta W(R)}{GM / R^2}$</td>
</tr>
<tr>
<td>$W(\phi, u) = \frac{GM}{\varepsilon} \arccot\left(\frac{u}{\varepsilon}\right)$</td>
<td>ellipsoid of revolution $\mathbb{B}_{a,b}$</td>
<td>$\delta u = \frac{\delta W(u = b)}{gm / (\sqrt{u^2 + \varepsilon^2 u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi})}$</td>
</tr>
</tbody>
</table>
3.3 Ellipsoidal Bruns Transformation

In the previous chapter, we derived the most general form of the Bruns transformation. Here, we derive an especial non-linear ellipsoidal form of it in terms of Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \). If we limit ourselves to the order of accuracy of first eccentricity squared \( O(e^2) \) \( (e^2 = (a^2 - b^2)/a^2) \) then the first term of ellipsoidal harmonic expansion, \( U(\lambda, \phi, u) = g_m / e \arccot(u_e), \) can be used as the reference gravitational field. The order of accuracy of \( O(e^2) \) is enough for the geoid determination at centimetre accuracy level (see e.g. Z. Martinec 1998a, and Z. Martinec and Grafarend 1997a, 1997b). Such a reference field besides its simple form has the property of having ellipsoidal level surfaces (see Box 1-20 for the proof). Since we want to present the geoidal undulations with respect to reference equipotential surface of WGD2000, such a model is a correct choice.

Box 1-17 presents the definition of the gradient of the scalar function \( U(\lambda, \phi, u) \) as the covariant derivative \( \nabla U \) of the function \( U(\lambda, \phi, u) \) with respect to contravariant base vectors \( \mu^\nu \). The contravariant base vectors are replaced by \( g^{\mu\nu} \mu^\nu, \) the transformation relation between the covariant base vectors and contravariant ones. The non-normalised covariant base vectors \( \mu^\nu \) are further written in terms of normalised base vectors \( e^\nu \) multiplied by the norm of \( \mu^\nu \) \( (\mu^\nu = g^{\mu\nu} e^\nu). \) Finally the orthogonality of the Jacobi ellipsoidal base vectors has led to special representations of (1.63) and (1.64) Box 1-18 provides us with the directional derivative along the surface-normals of reference ellipsoid \( \mathbb{E}_{a,b}^2 \), while Box 1-19 presents the application of the directional derivatives to the reference gravitational potential field \( U(\lambda, \phi, u) = g_m / e \arccot(u_e). \) We have to mention that in Box 1-19 we have gone up to second order directional derivatives. Finally, under the assumption \( w(\lambda, \phi, u) = U(\lambda, \phi, u) = g_m / e \arccot(u_e) \) we have proceeded to the non-linear ellipsoidal Bruns transformation formula of Box 1-22. One may now ask what is the relation between the surface normal height \( h \) of the reference equipotential surface appearing in Taylor series expansion (3.39) and the Jacobi ellipsoidal height \( u \). To answer this question we start with the following Taylor expansion of geoid’s potential.
\[ w_0, \text{ over the expansion point } w(u = b). w(u = b) \text{ is the actual potential at point any point } \mathbf{X} \text{ on the surface of the reference ellipsoid } u = b. \]

\[ w_0 = w(u = b) + \frac{1}{1!} D_u w(\mathbf{X}) u + \frac{1}{2!} D_u (D_u w(\mathbf{X})) u^2 + \cdots =: W(\mathbf{X}) \tag{3.50} \]

The partial derivative \( D_u := \partial / \partial u \) is related to the directional derivative along the coordinate line of \( u \) as follows.

\[ D_u = \sqrt{g_{uu}} \nabla_u \tag{3.51} \]

Therefore, \( (3.50) \) can be written as

\[ w_0 = w(u = b) + \frac{1}{1!} \nabla_u w(\mathbf{X}) \sqrt{g_{uu}} u + \frac{1}{2!} \nabla_u (\nabla_u w(\mathbf{X})) g_{uu} u^2 + \cdots =: W(\mathbf{X}) \tag{3.52} \]

According to A. Eringen (1962, page 437) \( h = \sqrt{g_{uu}} u \) is the physical component of the Jacobi ellipsoidal coordinate \( u \) . \( h = \sqrt{g_{uu}} u \) is an invariant parameter and is indeed the quantity that we need to present the height of geoid with respect to the reference ellipsoid of WGD2000. \( h = \sqrt{g_{uu}} u \) can be called the \textit{geoidal height} or \textit{geoidal undulation} (see also Appendix \textit{F}, page 236).

**Box 3-1: Gradient of a scalar function \( U(\lambda, \phi, u) \)**

(i) \textbf{General definition of the gradient of a scalar function in terms of a curvilinear coordinate system}

\[
\text{grad} U = m^\mu D_\mu U = g^{\mu\nu} m_\nu D_\mu U = g^{\mu\nu} m_\nu \parallel e.D_\mu U = g^{\mu\nu} \sqrt{g_{\nu\nu}} e.D_\mu U \tag{3.53}
\]

(ii) \textbf{Gradient of the scalar function } \( U \text{ in terms of orthogonal Jacobi ellipsoidal coordinates } \{\lambda, \phi, u\} \)

\[
\text{grad} U = E_\lambda \frac{1}{\sqrt{g_{\lambda\lambda}}} D_\lambda U + E_\phi \frac{1}{\sqrt{g_{\phi\phi}}} D_\phi U + E_u \frac{1}{\sqrt{g_{uu}}} D_u U \tag{3.54}
\]

\[
\Rightarrow \quad \text{grad} U = E_\lambda \frac{1}{\sqrt{u^2 + \varepsilon^2 \cos \phi}} D_\lambda U + E_\phi \frac{1}{\sqrt{u^2 + \varepsilon^2}} D_\phi U + E_u \frac{1}{\sqrt{u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi}} D_u U \tag{3.55}
\]
Box 3-2: Directional derivative along the surface normal of the reference ellipsoid $E_{a,b}^2$

$$\langle \text{grad } U | \mathbf{E}_u \rangle = \nabla_{E_u} U = \frac{\sqrt{u^2 + \varepsilon^2}}{\sqrt{u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi}} \partial_u U = \frac{1}{\sqrt{g_{uu}}} \partial_u U \quad (3.56)$$

Box 3-3: Reference ellipsoidal gravitational field and its directional derivatives along the surface normals of reference ellipsoid $E_{a,b}^2$

(i) Normal ellipsoidal field of the first order

$$U(\lambda, \phi, \eta) = \frac{gm}{\varepsilon} \arccot\left(\frac{u}{\varepsilon}\right) \quad (3.57)$$

(ii) Directional derivative along the surface normals of $E_{a,b}^2$

$$\nabla_N U = \nabla_{E_u} U = \frac{1}{\sqrt{g_{uu}}} \partial_u U = \frac{\sqrt{u^2 + \varepsilon^2}}{\sqrt{u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi}} D_u U$$

$$= \frac{gm}{\sqrt{u^2 + \varepsilon^2}(u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi)^{1/2}}$$

$$\nabla_N \nabla_N U = \nabla_{E_u} \nabla_{E_u} U = \frac{1}{\sqrt{g_{uu}}} \partial_u \nabla_{E_u} U = \frac{\sqrt{u^2 + \varepsilon^2}}{\sqrt{u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi}} D_u \nabla_{E_u} U$$

$$= \frac{gm}{\varepsilon^2(u^2 + \varepsilon^2)(u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi)^2} \left(2 \frac{u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi\right)$$

$$\quad (3.59)$$

Box 3-4: Geometrical interpretation of the reference equipotential surface

$$U(\lambda, \phi, u) = \frac{gm}{\varepsilon} \arccot\left(\frac{u}{\varepsilon}\right) = w_0.$$ from the reference equipotential surface

$$U(\lambda, \phi, \eta) = \frac{gm}{\varepsilon} \arccot\left(\frac{u}{\varepsilon}\right) = w_0 \quad (3.60)$$
one can imply that the only varying parameter, i.e., $\eta$ must be constant

$$u = u_0$$  \hspace{1cm} (3.61)

from the inverse transformation of Cartesian coordinates $\{x, y, z\}$ into Jacobi ellipsoidal coordinate $u$ (cf. Appendix A.1.3) we have

$$u = \left\{ \frac{1}{2} [x^2 + y^2 + z^2 - \varepsilon^2]
+ \sqrt{(x^2 + y^2 + z^2 - \varepsilon^2)^2 + 4\varepsilon^2z^2]} \right\}^{1/2}$$

$$= u_0$$

$$\Leftrightarrow \frac{1}{2} [x^2 + y^2 + z^2 - \varepsilon^2]
+ \sqrt{(x^2 + y^2 + z^2 - \varepsilon^2)^2 + 4\varepsilon^2z^2]}
= u_0^2$$

$$\Leftrightarrow \sqrt{(x^2 + y^2 + z^2 - \varepsilon^2)^2 + 4\varepsilon^2z^2}$$

$$= 2u_0^2 - x^2 + y^2 + z^2 - \varepsilon^2$$

$$\Leftrightarrow (x^2 + y^2 + z^2 - \varepsilon^2)^2 + 4\varepsilon^2z^2$$

$$= (2u_0^2 - x^2 + y^2 + z^2 - \varepsilon^2)^2$$

$$\Leftrightarrow u_0^2 \varepsilon^2 (x^2 + y^2) + \left( \frac{u_0^2 + \varepsilon^2}{\varepsilon^2} \right) z^2$$

$$= (u_0^2 + \varepsilon^2) \frac{u_0^2}{\varepsilon^2}$$

$$\Leftrightarrow \frac{x^2 + y^2}{u_0^2 + \varepsilon^2} + \frac{z^2}{u_0^2} = 1$$

which is the equation of the reference ellipsoid $E^2_{\sqrt{u_0^2 + \varepsilon^2}u_0}$.

Box 3-5: Non-linear ellipsoidal Bruns transformation

$$h = \sum_{n=1}^{\infty} b_n [-\delta W (X)]^n$$

subject to
\[ b_{11} := \frac{1}{\nabla_N w(X)} \approx \frac{1}{\nabla_N U(X)} + O(e^2) \]
\[ = \frac{1}{\nabla_{\varepsilon u} U} + O(e^2) = \left( \frac{1}{\sqrt{g_{\varepsilon u}}} \partial_{\varepsilon u} U \right)^{-1} + O(e^2) \]
\[ = \left( \frac{\sqrt{u^2 + \varepsilon^2}}{\sqrt{u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi}} D_{\varepsilon u} U \right)^{-1} + O(e^2) \]
\[ = -\left( \frac{u^2 + \varepsilon^2 (\frac{u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi)^{1/2}}{\varepsilon^2} \right) + O(e^2) \quad (3.64) \]

\[ b_{12} := -\frac{1}{(\nabla_N w(X))^3} \frac{1}{2!} \nabla_N \nabla_N w(X) \]
\[ \approx -\frac{1}{(\nabla_N U(X))^3} \frac{1}{2!} \nabla_N \nabla_N U(X) + O(e^2) \]
\[ = -\left( \frac{\sqrt{u^2 + \varepsilon^2 (u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi)^{1/2}}}{\varepsilon^2} \right)^3 \]
\[ \times \left( \frac{1}{2} \frac{u \left( \frac{2 u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi \right)}{\varepsilon (u^2 + \varepsilon^2) (\frac{u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi)} \right) + O(e^2) \]
\[ \Rightarrow h = \delta W(X) \frac{\varepsilon^2}{\text{gm}} (u^2 + \varepsilon^2 (\frac{u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi)^{1/2}} \]
\[ - (\delta W(X))^2 \left( \frac{\sqrt{u^2 + \varepsilon^2 (u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi)^{1/2}}}{\varepsilon^2} \right)^3 \]
\[ \times \left( \frac{1}{2} \frac{u \left( \frac{2 u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi \right)}{\varepsilon (u^2 + \varepsilon^2) (\frac{u^2 + \varepsilon^2}{\varepsilon^2} - \cos^2 \phi)} \right) + O(e^2) \quad (3.66) \]
\[ = \frac{\sqrt{b^2 + \varepsilon^2}}{\text{gm}} \sqrt{b^2 + \varepsilon^2 \sin^2 \phi} \delta W(X_0) \]
\[ - \frac{1}{2} \frac{(\varepsilon^2 \cos^2 \phi - 2 \varepsilon^2 - 2u^2)u}{\text{gm}^2 \left( \frac{u^2 + \varepsilon^2 - \varepsilon^2 \cos^2 \phi}{u^2 + \varepsilon^2} \right)^{1/2}} (\delta W(X_0))^2 + O(e^2) \]
3.4 Geoid computation procedure

The *generalised Bruns formula* enables us to convert the disturbing gravity potential calculated on the surface of reference equipotential surface \( W(\mathbf{X}) = w_0 \) into incremental geoidal height \( h(\mathbf{X}) \). This formula also gives a procedure for geoid determination, which is shown schematically in [Figure 3-2] and is described bellow.

1. Determine the reference equipotential surface \( W(\mathbf{X}) = w_0 \).

2. Determine the actual potential \( w(\mathbf{X}) \) on the surface of the reference equipotential surface \( W(\mathbf{X}) = w_0 \) (via e.g. (i) remove, harmonic downward continuation, and restore process, or by (ii) a global geopotential model).

3. Subtract the gravity potential \( w(\mathbf{X}) \) from \( w_0 \) to produce the disturbing gravity potential \( \delta W(\mathbf{X}) \).

4. Convert the disturbing potential into geoidal height by using a version of Bruns formula, which complies with the reference equipotential surface \( W(\mathbf{X}) = w_0 \).

As case studies, here we are going to use this geoid determination procedure for computing a global geoid. Namely, by applying ellipsoidal harmonic expansion of degree/order 360/360 that carries only global scale information about geoid.
**3.5 Application of ellipsoidal harmonics**

Application of spherical harmonic expansion to geoid determination problem has already been extensively studied, see for example *R. Rapp* (1971, 1992, and 1997), *D. Smith* (1998), and *C. Tscherning et al.* (1983). However, if we use spherical harmonic expansion to determine the gravitational potential on the surface of a reference equipotential surface of the type ellipsoid of rotation, the compus! It is for the reason that the spherical harmonic expansion is valid outside an international sphere $S_{R=a}^2$, which is inside the international reference ellipsoid $E_{a,b}^2$. International reference ellipsoid $E_{a,b}^2$ is actually is in global geoid computation, where we need to compute the gravity potential values.
In contrast, the ellipsoidal harmonic expansion is valid outside a rotational ellipsoid $E_{a^*,b^*}^2$, which can be selected in a way to be smaller than international ellipsoid $E_{a,b}^2$. Therefore, there will be no problem with the validity of the ellipsoidal harmonic expansion on the surface of the reference ellipsoid $E_{a,b}^2$.

Given the ellipsoidal harmonics $u_{nm}$, and angular velocity of the earth $\omega$, a model gravity field for the external gravity field of the earth can be derived from ellipsoidal harmonic expansion (say up to degree/order 360/360).

$$W(\mathbf{X}) = \frac{gm}{a^*} \sum_{n=0}^{360} \sum_{m=-n}^{+n} u_{nm} \frac{Q_{n|m|}(\frac{\mathbf{X}}{a^*})}{Q_{n|m|}(\frac{\mathbf{X}}{b^*})} e_{nm}(\lambda, \phi) + \frac{1}{2} \omega^2 (u^2 + \varepsilon^2) \cos^2 \phi \quad (3.67)$$

where in (3.67) $gm=3 \ 986 \ 004.415E+8 \ m^3/s^2$ is the product of Newton gravitational constant by the mass of the earth, $Q_{n|m|}(\frac{\mathbf{X}}{a^*})$ stands for numerically stabilised associated Legendre functions of the second kind, introduced in Appendix C and $e_{nm}(\lambda, \phi)$ are surface ellipsoidal harmonics.

$$e_{nm}(\lambda, \phi) = P_{n|m|}^*(\sin \phi) \begin{cases} \cos \lambda & \forall m \geq 0 \\ \sin |m| \lambda & \forall m < 0 \end{cases} \quad (3.68)$$

The Equation (3.67) converges uniformly for the points outside the ellipsoid $E_{a^*,b^*}^2$. For the computations that will be offered later in case studies, the semi-major axis, $a^* = 6 \ 378 \ 136.3 \ m$, which comes from the identity $R = a$, is used. Where $r = R$ presents the sphere $S_{R=a}^2$ out of which the spherical harmonic expansion is valid (i.e., converging uniformly). The semi-minor axis $b^* = 6 \ 356 \ 751.647 \ m$ is determined by introducing linear eccentricity $\varepsilon = 521 \ 853.580$ (m) of WGD 2000 of E. Grafarend and A. Ardalan (1999b) in tide free permanent tide system.

Furthermore, since we want to present the geoidal undulations with respect to the reference ellipsoid $E_{a,b}^2$ of World Geodetic Datum 2000, we adopt a reference gravity field, with ellipsoidal equipotential surfaces. The problem of geoid determination is then the problem of determination of the shape function of geoid with respect to the reference equipotential surface of WGD2000.

for the points $\mathbf{X} \in E_{a,b}^2$, on the surface of reference equipotential surface, $W(\mathbf{X}) = w_0$, the disturbing potential $\delta W(\mathbf{X}) = w_0 - W(\mathbf{X})$ can be computed as follows.
\[ \delta W(x) = w_0 - W(x) \]
\[ = \sum_{n=0}^{360} \sum_{m=-n}^{+n} u_{nm}(\lambda, \phi) e_{nm}(\lambda, \phi) + \frac{1}{2} \omega^2 (u^2 + e^2) \cos^2 \phi \]  
(3.69)

According to geoid computation flowchart (Figure 3-2) to compute the geoidal height \( h(x) \), one needs to supply the actual potential on the surface of reference equipotential surface. \( \delta W(x) \) can consequently be converted to incremental heights /geoidal heights/ via Bruns formula.

### 3.5.1 Case study 1; geoid computations in the area bounded by \( l=7.5^\circ-10.5^\circ \) E and \( b=47.5^\circ-50^\circ \) N

Using the ellipsoidal harmonic expansion of external gravitational field of the earth and nonlinear ellipsoidal Bruns formula (Section 1.7 formula (1.80)) the geoidal undulations of 28800 points on a grid of \(((\Delta L = 1.5') \times (\Delta B = 1'))\) in the area bounded by Gauss ellipsoidal coordinates \( L=7.5^\circ-10.5^\circ \) E and \( B=47.5^\circ-50^\circ \) N are computed. The calculated geoidal undulations \( h = h(\lambda, \phi, w_0) \) for some few first points are given in Table 3-5. Column 1 and 2 of the \[ Table 3-5 \] presenting the Gauss ellipsoidal coordinates of the computation points which are first transferred into Jacobi ellipsoidal coordinates and then used for the computation of the geoidal undulations of column 3.

**Table 3-5:** Geoidal heights of a few grid points in the area bounded by geographical coordinates \( L=7.5^\circ-10.5^\circ \) E and \( B=47.5^\circ-50^\circ \) N. Based on ellipsoidal harmonic expansion in tide free, \( w_0 = 62.636.855.80 \text{m}^2/\text{s}^2 \) (E. Grafarend and A. Ardalan, 1997); reference ellipsoid WGD 2000 \( a = 6378.136.572 \text{m}, b = 6356.751.920 \text{m} \) in tide free system (E. Grafarend and A. Ardalan, 1999b).

<table>
<thead>
<tr>
<th>L (degree)</th>
<th>B (degree)</th>
<th>( h = h(\lambda, \phi, w_0) ) (m)</th>
</tr>
</thead>
<tbody>
<tr>
<td>7.0125E+000</td>
<td>4.99916666E+001</td>
<td>4.929709E+001</td>
</tr>
<tr>
<td>7.5125E+000</td>
<td>4.99916666E+001</td>
<td>4.936084E+001</td>
</tr>
<tr>
<td>8.0125E+000</td>
<td>4.99916666E+001</td>
<td>4.90217E+001</td>
</tr>
<tr>
<td>8.5125E+000</td>
<td>4.99916666E+001</td>
<td>4.866512E+001</td>
</tr>
<tr>
<td>9.0125E+000</td>
<td>4.99916666E+001</td>
<td>4.877286E+001</td>
</tr>
</tbody>
</table>
The calculated geoid at the 28800 test points over a 1.5’\times1’ grid were compared with the *European Gravimetric Geoid EGG97* made available to us over the same grid. Summary of the statistics of this comparison is given in Table 3-6. Figure 3-3 presents us with a geoid map derived from computed geoidal undulations, in equidistant conic map projection system. Figure 3-4 presents the difference between our global geoid and *EGG97*. As the Table 3-6 documents difference between two geoid does not exceeds 0.579 m, on average, with a standard deviation of 0.394 m. This difference is partly due to different reference ellipsoids and permanent tide systems to which the two solutions are referred.

<table>
<thead>
<tr>
<th>h(Global)</th>
<th>h(EGG97)</th>
<th>h(EGG97)</th>
</tr>
</thead>
<tbody>
<tr>
<td>9.5125E+000</td>
<td>4.99916666E+001</td>
<td>4.895994E+001</td>
</tr>
<tr>
<td>1.0012E+001</td>
<td>4.99916666E+001</td>
<td>4.856834E+001</td>
</tr>
<tr>
<td>1.0512E+001</td>
<td>4.99916666E+001</td>
<td>4.791010E+001</td>
</tr>
<tr>
<td>7.0125E+000</td>
<td>4.96583333E+001</td>
<td>4.923508E+001</td>
</tr>
<tr>
<td>7.5125E+000</td>
<td>4.96583333E+001</td>
<td>4.945663E+001</td>
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<tr>
<td>8.0125E+000</td>
<td>4.96583333E+001</td>
<td>4.899719E+001</td>
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<td>8.5125E+000</td>
<td>4.96583333E+001</td>
<td>4.854704E+001</td>
</tr>
<tr>
<td>9.0125E+000</td>
<td>4.96583333E+001</td>
<td>4.875500E+001</td>
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<tr>
<td>9.5125E+000</td>
<td>4.96583333E+001</td>
<td>4.911705E+001</td>
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<tr>
<td>1.0012E+001</td>
<td>4.96583333E+001</td>
<td>4.886358E+001</td>
</tr>
</tbody>
</table>

Table 3-6: Statistical summary of the difference $h(\text{Global}) - h(\text{EGG97})$.

<table>
<thead>
<tr>
<th>Statistics of $\Delta h = h(\text{Global}) - h(\text{EGG97})$</th>
<th>m</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>0.579</td>
</tr>
<tr>
<td>minimum</td>
<td>-3.726</td>
</tr>
<tr>
<td>maximum</td>
<td>4.141</td>
</tr>
<tr>
<td>standard deviation</td>
<td>0.394</td>
</tr>
<tr>
<td>number of sample points</td>
<td>28 800</td>
</tr>
</tbody>
</table>
Figure 3-3: Calculated geoid based on ellipsoidal harmonic expansion in tide free system,
$w_0 = 62,636,855.80 \text{ m}^2/\text{s}^2$ (E. Grafarend and A. Ardalan, 1997); reference ellipsoid WGD2000
$a = 6,378,136.572 \text{ m},$
$b = 6,356,751.920 \text{ m},$ in tide free system (E. Grafarend and A. Ardalan, 1999b).

Map Projection Information:

Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
Figure 3-4: Difference between calculated geoid based on ellipsoidal harmonic expansion in tide free system, $w_0 = 62,636,855.80 \text{m}^2/\text{s}^2$ (E. Grafarend and A. Ardalan, 1997); reference ellipsoid WGD2000 $a = 6,378,136.572\text{m}$, $b = 6,356,751.920\text{m}$ in tide free system (E. Grafarend and A. Ardalan, 1999b) and EGG97 in zero frequency tide system, with respect to ref. ellipsoid GRS80.

Map Projection Information:

Equidistant Conic Projection
Standard Parallels: 48°N and 49°N
Reference ellipsoid: WGD2000
3.5.2 Case study 2; geoid computation at tide-gauge stations of Baltic Sea level project, third campaign

As the second case study we used 23 tide gauge stations of the Baltic Sea Level Project, third campaign 1997.4. Those stations can be a good benchmark for checking the computed geoid. The orthometric heights of those tide gauge stations are known very accurately by direct sea level observations. Some of the tide gauges have several hundred years of tide gauge observations behind. See J. Kakkuri (1995), J. Kakkuri and M Poutanen (1997), M. Poutanen (1998a, 1998b, 1998c), and M. Vermeer (1995) for the state-of-art of the Baltic Sea Level Project, and more information on the tide gauge stations. Those tide gauge stations are also equipped with precise GPS observations. Table 3-7 presents the GPS coordinates of the tide gauge stations in terms of Cartesian coordinates in ITRF 96 reference frame. In the last column of Table 3-7 are orthometric heights of the tide gauge stations. To provide the Jacobi ellipsoidal coordinates, needed for the ellipsoidal harmonic expansion the Cartesian coordinates are converted into Jacobi ellipsoidal coordinates given in Table 3-8. From the Cartesian coordinates the Gauss ellipsoidal height of the tide gauge stations with respect to the international ellipsoid WGD2000, are computed. The computed Gauss ellipsoidal heights, and the known orthometric heights of the tide gauge stations led to, geoidal undulations/ geoidal heights/ of the GPS stations with respect to WGD2000, according to following formula.

\[
h(\text{Baltic}) = H(\text{GPS}) - H_0(\text{Baltic})
\]

where \( H_0(\text{Baltic}) \) is orthometric height, and \( H(\text{GPS}) \) is Gauss ellipsoidal height of the tide gauge stations. \( h(\text{Baltic}) \) is the geoidal undulation of the tide gauges with respect to WGD2000. The equation (3.70) is accurate up to the curvature of plumb line, which is neglected here.

Using ellipsoidal harmonic expansion and non-linear ellipsoidal Bruns formula (see Section 1.7 formula (1.80)) the global geoidal undulations \( h(\text{Global}) \) of 23 tide gauge stations of the Baltic Sea Level Project are computed and compared with the GPS derived geoidal undulations \( h(\text{Baltic}) \). Table 3-9 presents the results of this comparison. Summary of statistics of the comparison of \( h(\text{Global}) \) and \( h(\text{Baltic}) \) is given in Table 3-10. By a review of the results of Table 3-9 and Table 3-10 we can conclude that on average the global geoidal undulation deviates from that of
the Baltic Sea Level project by \((-0.0087 \pm 0.1780)\)m, which reflects an impressive consistency between the two sets of geoidal undulations! It is important to note that here, geoidal undulations are referred to the same ellipsoid, namely \textit{WGD2000} (c.f. \textbf{Table 3-8}).

\textbf{Table 3-7}: Cartesian coordinates (ITRF 96), and orthometric heights of the GPS stations of the Baltic Sea Level Project, third campaign 1997.4

<table>
<thead>
<tr>
<th>Station Name</th>
<th>X(m)</th>
<th>Y(m)</th>
<th>Z(m)</th>
<th>Ho (m)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Borkum (Ger)</td>
<td>3770667.9989</td>
<td>446076.4896</td>
<td>510768.2085</td>
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<td>Degerby (Fin)</td>
<td>2994064.9360</td>
<td>1112559.0570</td>
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<td>2527022.8721</td>
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<td>5753940.9920</td>
<td>10.861</td>
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<tr>
<td>Hamina (Fin)</td>
<td>2795471.2067</td>
<td>1435427.7930</td>
<td>5531682.2031</td>
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<tr>
<td>Hanko (Fin)</td>
<td>2959210.9709</td>
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<td>Helgoland (Ger)</td>
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<td>5509039.1190</td>
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<tr>
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<td>1093330.3129</td>
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<td>List/Sylt (Ger)</td>
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<td>1.066</td>
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<td>Stockholm (Swe)</td>
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<td>1013021.0372</td>
<td>5462373.3830</td>
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<tr>
<td>Swinoujscie (Pol)</td>
<td>3649458.3681</td>
<td>927709.7974</td>
<td>5130741.6420</td>
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</tr>
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<td>Ustka (Pol)</td>
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<td>5148504.3041</td>
<td>21.171</td>
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</table>

Ger: Germany, Fin: Finland, Swe: Sweden, Lit: Lithuania, Pol: Poland

\textbf{Table 3-8}: \textit{Gauss ellipsoidal coordinates} of the GPS stations of the Baltic Sea Level Project, third campaign 1997.4, with respect to the reference ellipsoid \textit{WGD 2000} \((a = 6378 \ 136.572\)m, \(b = 6356 \ 751.920\)m in tide free system \((E. \ Grafarend \ and \ A. \ Ardalan, 1999b))

<table>
<thead>
<tr>
<th>Station Name</th>
<th>L (degrees)</th>
<th>B (degrees)</th>
<th>H (meters)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Borkum (Ger)</td>
<td>6.746830939</td>
<td>53.557632771</td>
<td>45.0936</td>
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<tr>
<td>Degerby (Fin)</td>
<td>20.3844696190</td>
<td>60.0313481403</td>
<td>22.0658</td>
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<tr>
<td>Furʊogrund_TG (Swe)</td>
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<td>64.9195030777</td>
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<tr>
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<td>60.5647164885</td>
<td>17.1284</td>
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<td>Hanko (Fin)</td>
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<td>59.8226787126</td>
<td>25.2759</td>
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<tr>
<td>Helgoland (Ger)</td>
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<td>Helsinki (Fin)</td>
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<td>17.07968171596</td>
<td>57.36762447842</td>
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Table 3-9: Geodetic longitude $L$, geodetic latitude $B$, geoidal undulations $h_{\text{Global}}$, and difference $\Delta h$ between the calculated geoidal heights and that of the tide gauge stations of the Baltic Sea Level Project, Third campaign 1997.4. Based on ellipsoidal harmonic expansion in tide free tide system, $w_0 = 62,636,855.80$ m$^2$/s$^2$ (E. Grafarend and A. Ardalan, 1997); reference ellipsoid WGD 2000 $a = 6,378,136.572$ m, $b = 6,356,751.920$ m in tide free permanent tide system (E. Grafarend and A. Ardalan, 1999b).

<table>
<thead>
<tr>
<th>Station Name</th>
<th>$L$ (degrees)</th>
<th>$B$ (degrees)</th>
<th>$h_{\text{Global}}$</th>
<th>$\Delta h$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Borkum (Ger)</td>
<td>6.746830939</td>
<td>53.557632771</td>
<td>40.6641</td>
<td>0.0715</td>
</tr>
<tr>
<td>Degerby (Fin)</td>
<td>20.384469619</td>
<td>60.031348140</td>
<td>19.0611</td>
<td>-0.3177</td>
</tr>
<tr>
<td>Furuögrund_TG (Swe)</td>
<td>21.235263612</td>
<td>64.919503007</td>
<td>22.4812</td>
<td>0.0902</td>
</tr>
<tr>
<td>Hamina (Fin)</td>
<td>27.179741399</td>
<td>60.564716488</td>
<td>15.6561</td>
<td>0.1106</td>
</tr>
<tr>
<td>Hanko (Fin)</td>
<td>22.976512364</td>
<td>59.822678712</td>
<td>20.0588</td>
<td>-0.1861</td>
</tr>
<tr>
<td>Helgoland (Ger)</td>
<td>7.891763328</td>
<td>54.174831993</td>
<td>39.6885</td>
<td>0.1046</td>
</tr>
<tr>
<td>Helsinki (Fin)</td>
<td>24.956734616</td>
<td>60.153677527</td>
<td>18.3905</td>
<td>0.1413</td>
</tr>
<tr>
<td>Kemi (Fin)</td>
<td>24.518242687</td>
<td>65.674361320</td>
<td>19.6509</td>
<td>-0.0109</td>
</tr>
<tr>
<td>Klagshamn (Swe)</td>
<td>12.893655473</td>
<td>55.522313437</td>
<td>36.1692</td>
<td>-0.0917</td>
</tr>
<tr>
<td>Klaipeda (Lit)</td>
<td>21.219170988</td>
<td>55.754609025</td>
<td>25.1266</td>
<td>0.0002</td>
</tr>
<tr>
<td>List/Sylt (Ger)</td>
<td>8.438822056</td>
<td>55.017526802</td>
<td>41.1569</td>
<td>0.1518</td>
</tr>
<tr>
<td>Mäntyluoto (Fin)</td>
<td>21.463271590</td>
<td>61.594264654</td>
<td>19.3383</td>
<td>0.0524</td>
</tr>
<tr>
<td>Molas (Lit)</td>
<td>21.083025851</td>
<td>55.729789615</td>
<td>25.1627</td>
<td>-0.0279</td>
</tr>
<tr>
<td>Ölands N. Udde.(Swe)</td>
<td>17.079681715</td>
<td>57.367624478</td>
<td>27.9441</td>
<td>0.3010</td>
</tr>
<tr>
<td>Raade (Fin)</td>
<td>24.400505486</td>
<td>64.646342486</td>
<td>18.2121</td>
<td>-0.2143</td>
</tr>
<tr>
<td>Ratan (Swe)</td>
<td>20.8903442136</td>
<td>63.991531392</td>
<td>35.5029</td>
<td>0.2453</td>
</tr>
<tr>
<td>Spikarna (Swe)</td>
<td>17.532751657</td>
<td>62.363545028</td>
<td>27.5971</td>
<td>0.0161</td>
</tr>
<tr>
<td>Stockholm (Swe)</td>
<td>18.0909035520</td>
<td>59.3223341127</td>
<td>35.5029</td>
<td>0.0757</td>
</tr>
<tr>
<td>Swinoujscie (Pol)</td>
<td>14.2627659922</td>
<td>53.9078892105</td>
<td>38.2916</td>
<td>-0.0436</td>
</tr>
<tr>
<td>Ustka (Pol)</td>
<td>16.8538420680</td>
<td>54.5876895293</td>
<td>34.2772</td>
<td>-0.0914</td>
</tr>
<tr>
<td>Vaasa (Fin)</td>
<td>21.5655318392</td>
<td>63.0952325064</td>
<td>19.5395</td>
<td>-0.0944</td>
</tr>
<tr>
<td>Visby (Swe)</td>
<td>18.2844247748</td>
<td>57.6392628009</td>
<td>27.5974</td>
<td>0.0725</td>
</tr>
<tr>
<td>Warnemuende (Ger)</td>
<td>12.0812930066</td>
<td>54.1794043631</td>
<td>60.0204</td>
<td>-0.1751</td>
</tr>
</tbody>
</table>

Table 3-10: Statistical Summary of the difference $h_{\text{Global}} - h_{\text{Baltic}}$, geoid at tide-gauge stations of Baltic Sea Level Project and calculated geoid based on ellipsoidal harmonic expansion.

<table>
<thead>
<tr>
<th>Statistics of $\Delta h = h_{\text{Global}} - h_{\text{Baltic}}$</th>
<th>m</th>
</tr>
</thead>
<tbody>
<tr>
<td>mean</td>
<td>-0.0087</td>
</tr>
<tr>
<td>minimum</td>
<td>-0.4714</td>
</tr>
<tr>
<td>maximum</td>
<td>0.3010</td>
</tr>
</tbody>
</table>
3.6 Conclusions

Form the results of the two case studies we can conclude that our rigours method for global geoid determination based on the application of *implicit function theorem*, and *nonlinear ellipsoidal harmonic expansion* is accuracy up to *decimetre* level! In summary, the achievements are as follows.

- *Surface normal mapping* of geoid with respect to the reference ellipsoid $E^{2}_{a,b}$, based on the *implicit function theorem*, through (3.14).
- *Generalised Bruns formula* (3.42) as a realisation of implicit function theorem.
- A general procedure for geoid computation, according to *Figure 3-2* based on *generalised Bruns formula* and *implicit function theorem*.
- A *rigorous* method for *global geoid computation* based on *ellipsoidal harmonic expansion* and *nonlinear ellipsoidal Bruns formula*.

At the end, we have to emphasise that:

1. Spherical harmonic expansion *should not* be used for determination of gravitational potential on the surface of a reference ellipsoid, namely for the reason that the reference ellipsoid $E^{2}_{a,b}$ is partially *inside* the sphere $S^{2}_{R=a}$. The spherical harmonic expansion is only valid at the *outer* space of $S^{2}_{R=a}$.

2. The traditional Bruns formula $\delta r = \frac{\delta w(R)}{GM/R^2}$ is only true for a geoid mapping with respect to the *reference sphere* $S^{2}_{R}$. Therefore *cannot* be used to presents the geoidal heights with respect to the reference ellipsoid $E^{2}_{a,b}$.
4 Minimum distance mapping of the surface of the earth onto the telluroid

In this chapter, a potential type Molodensky telluroid based upon minimum distance mapping is formulated. With respect to the reference potential field of Somigliana-Pizzetti type it is shown that a point-wise minimum distance mapping of the topographical surface of the Earth onto the telluroid surface, constrained to the gauge $W(P) = u(p)$, leads to a system of four nonlinear normal equations. Those normal equations are solved by a fast Newton-Raphson iteration.

M. S. Molodensky in 1945 introduced the telluroid as the best analytical representation of the irregular surface of the Earth. See for example M. S. Molodensky 1945, 1948, and 1960. Given the placement vector of a point in geometry space, for instance by GPS, and reference gravity potential in gravity space, the telluroid can be uniquely defined by a properly chosen projection. For instance, astronomical longitude / astronomical latitude (spherical coordinates in gravity space) at the topographic point can be defined to be equal with the reference longitude / reference latitude (spherical coordinates in reference gravity space) at the telluroid point in order to establish an isoparametric mapping of the telluroid. Such a mapping procedure as was experienced by A. Bode and E. Grafarend (1982) for a reference gravity field generated by (i) the zero order coefficient of a spherical harmonic expansion of the gravitational potential and (ii) the centrifugal potential. Here we aim at an ellipsoidal telluroid mapping, which is set-up as following:

Let us suppose that the Jacobi ellipsoidal / spheroidal coordinates $\{\lambda_p, \phi_p, u_p\}$ of a point $p$ on the topographic surface of the Earth be given. Such a triple which parameterise the geometry space can be obtained by converting the GPS positions into Jacobi ellipsoidal coordinates. In addition, let as assume that the actual gravity potential $w_p$, which parameterise the gravity space, at $p$ be given by means of gravimetric levelling. Now the problem of mapping the points on the surface of the earth onto Molodensky telluroid can be stated as follows. Find the point $P$ on the telluroid whose reference gravity potential $W_P$ is equal to the actual gravity potential $w_p$ at point $p$ under a mapping procedure. The telluroid derived from
such a definition is called a potential telluroid in contrast to case where the modulus of gravity acceleration/ gravity intensity at \( p \) is considered equal to the modulus of reference gravity acceleration at \( P \). In such a case, we would refer to a gravity telluroid, a proposal which was materialised by E. Grafarend (1978a, 1978b, and 1980). Here we have chosen the reference gravity field of a level ellipsoid which coincides with the World Geodetic Datum (E. Grafarend and A. Ardalan 1999) and is known as Somigliana-Pizzetti gravity potential field. (C. Somigliana 1930, and P. Pizzetti 1894). We may therefore call the related telluroid, “the Somigliana-Pizzetti telluroid”. Besides, our mapping procedure is based on minimisation of the distance between the points on the surface of the earth and potential telluroid. Therefore, we are going to formulate a minimum distance Somigliana-Pizzetti potential telluroid.

In the next section, we introduce the minimum distance mapping of a topographic point \( p \) to the corresponding point \( P \) on the telluroid with a proper potential gauge. In particular / we present the Somigliana-Pizzetti gravity potential field, both in an explicit form and in a form of ellipsoidal orthonormal functions. Then we present two case studies, namely we compute the Somigliana-Pizzetti potential telluroid and quasi-geoid from position and potential data for the state Baden Württemberg and East Germany.

4.1 Formulation of the problem

In the introduction, we presented a general definition for the mapping of the Earth surface onto the telluroid. Here we are going to specify that definition to the Somigliana-Pizzetti reference field and the minimum distance mapping. We call such a mapping, minimum-distance Somigliana-Pizzetti telluroid-mapping.

The minimum-distance Somigliana-Pizzetti telluroid-mapping can be defined as follows:

Given the actual gravity potential value \( w(x) \), at the known point \( p(x) \) on the surface of the Earth \( \mathbb{M}_h^2 \), find the point \( P(X) \) such that;

(i) the reference Somigliana-Pizzetti potential field \( W_P = W(X) \) at point \( P(X) \in \mathbb{M}_h^2 \) be equal to the actual potential at \( p(x) \in \mathbb{M}_h^2 \),

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(ii) the point $P(\mathbf{X}) \in \mathbb{H}^2$ be at minimum (Euclidean) distance from the point $p(\mathbf{x}) \in \mathbb{H}^2$ on the physical surface of the Earth.

By definition, the surface $\mathbb{H}^2$ is called Molodensky telluroid, or specifically in our case, the Molodensky telluroid of Somigliana-Pizzetti type. Figure 4-1 shows the point $p(\mathbf{x})$ on the Earth’s surface and its minimum distance projection $P(\mathbf{X})$ onto telluroid.

Figure 4-1: Point $p(\mathbf{x}) \in \mathbb{H}^2$ on the topographic surface and its minimum distance mapping onto the surface of telluroid $\mathbb{H}^2$ : Various projections, but one orthogonal projection of $\mathbb{H}^2$ onto $\mathbb{H}^2$ .

Analytically we can formulate the above stated optimisation problem by minimising the constraint Lagrangean:

$$\mathbb{L}(x_1, x_2, x_3, x_4) := \|\mathbf{x} - \mathbf{X}\|^2 + x_4(W_p - w_p)$$

$$= [x - X(x_1, x_2, x_3)]^2 + [y - Y(x_1, x_2, x_3)]^2$$

$$+[z - Z(x_1, x_2, x_3)]^2 + x_4[W(x_1, x_2, x_3) - w_p]$$

$$= \min_{x_1,x_2,x_3,x_4} (\hat{x}_1, \hat{x}_2, \hat{x}_3, \hat{x}_4) = \min_{x_1,x_2,x_3,x_4} \mathbb{L}(x_1, x_2, x_3, x_4)$$

(4.1)

(4.2)

where $(x_1, x_2, x_3) = (\Lambda, \Phi, U)$ are Jacobi ellipsoidal coordinates of the point $P \sim \mathbf{X} \in \mathbb{H}^2$ on the telluroid, and $x_4$ is the unknown Lagrange multiplier. For the definition of Jacobi ellipsoidal coordinates we refer to Appendix A.

Since the most suitable coordinate system for formulation of the Somigliana-Pizzetti field is ellipsoidal coordinates, we formulate our minimisation problem in terms of Jacobi ellipsoidal coordinates $\{\lambda, \phi, u\}$. Definition 4-1 presents the Somigliana-Pizzetti gravity potential field in terms of Jacobi-ellipsoidal coordinates $\{\lambda, \phi, u\}$. Somigliana-Pizzetti field has been developed by P. Pizzetti (1894) and C. Somigliana (1930) and recently extensively analysed by E. Grafarend and A. Ardalan (1999) in functional analytical terms.
**Definition 4-1:** *Somigliana-Pizzetti* field as the gravity potential field of an ellipsoid of revolution.

(i) Explicit form in terms of fundamental geodetic parameters \( \{a, b, W_0, \Omega\} \) (according to E. Grafarend and A. Ardalan 1999)

\[
W(\phi, u) = (W_0 - \frac{1}{3} \Omega^2 a^2 \cot^{-1}(\frac{u}{\varepsilon}) + \frac{1}{3} \Omega^2(u^2 + \varepsilon^2)
\]

\[
+ \left\{ \frac{1}{3\sqrt{5}} \Omega^2 a^2 \left( \frac{3u^2}{\varepsilon^2} + 1 \right) \cot^{-1}(\frac{u}{\varepsilon}) - 3\frac{u}{\varepsilon} \right. \\
\left. \left( \frac{3b^2}{\varepsilon^2} + 1 \right) \cot^{-1}(\frac{b}{\varepsilon}) - 3\frac{b}{\varepsilon} \right\} \frac{\sqrt{5}}{2} (3\sin^2 \phi - 1). \tag{4.3}
\]

(ii) Explicit form in terms of fundamental geodetic parameters \( \{a, b, GM, \Omega\} \)

\[
W(\phi, u) = \frac{GM}{\varepsilon} \arccot(\frac{u}{\varepsilon}) \\
+ \frac{1}{6} \Omega^2 a^2 \left( \frac{3u^2}{\varepsilon^2} + 1 \right) \arccot(\frac{u}{\varepsilon}) - 3\frac{u}{\varepsilon} \left( 3\sin^2 \phi - 1 \right) \tag{4.4}
\]

\[
+ \frac{1}{2} \Omega^2(u^2 + \varepsilon^2) \cos^2 \phi
\]

(iii) Functional analytical form (according to Grafarend et al. 1999)

\[
W(\phi, u) = \frac{GM}{\varepsilon} Q_{00}(\frac{u}{\varepsilon}) e_{00} \\
+ \frac{1}{3} \Omega^2 a^2 \left[ \frac{2P_2^*(\frac{u}{\varepsilon}) Q_{00}(\frac{u}{\varepsilon}) - 3P_1^*(\frac{u}{\varepsilon})}{2P_2^*(\frac{b}{\varepsilon}) Q_{00}(\frac{b}{\varepsilon}) - 3P_1^*(\frac{b}{\varepsilon})} \right] \frac{1}{\sqrt{5}} e_{20}(\phi) \tag{4.5}
\]

\[
+ \frac{2}{9} \Omega^2 \varepsilon^2 [1 + P_2^*(\frac{u}{\varepsilon})] B_{00} \\
- \frac{2}{9\sqrt{5}} \Omega^2 \varepsilon^2 [1 + P_2^*(\frac{u}{\varepsilon})] B_{20}(\phi)
\]

Where \( e_{n0}(\lambda, \phi) = P_{n0}^*(\sin \phi) \) are orthogonal base functions of Legendre type, \( P_{nm}^*(\sin \phi) \), and \( P_{nm}^*(\psi) \) are normalised associated Legendre functions of the first kind, and \( Q_{nm}^*(\psi) \) are associated Legendre functions of the second kind as shortly reviewed by [Table 4-1](#)
Table 4-1: Normalised associated Legendre functions of the first kind $P_{nm}(\sin \phi)$, $P_{nm}(\psi)$, and the associated Legendre functions of the second kind $Q_{nm}(\psi)$

<table>
<thead>
<tr>
<th>n</th>
<th>m</th>
<th>$P_{nm}(\sin \phi)$</th>
<th>$P_{nm}(\psi)$</th>
<th>$Q_{nm}(\psi)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>0</td>
<td>1</td>
<td>$\frac{\psi}{\varepsilon}$</td>
<td>$\arccot\left(\frac{\psi}{\varepsilon}\right)$</td>
</tr>
<tr>
<td>1</td>
<td>0</td>
<td>$\sqrt{3}\sin \phi$</td>
<td>$\frac{\psi}{\varepsilon}$</td>
<td>$1 - \frac{\psi}{\varepsilon} \arccot\left(\frac{\psi}{\varepsilon}\right)$</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>$\frac{\sqrt{5}}{2} (3\sin^2 \phi - 1)$</td>
<td>$\frac{1}{2} \left(3\frac{\psi^2}{\varepsilon^2} + 1\right)$</td>
<td>$\frac{1}{2} \left(3\frac{\psi^2}{\varepsilon^2} + 1\right) \arccot\left(\frac{\psi}{\varepsilon}\right) - \frac{\psi}{\varepsilon}$</td>
</tr>
</tbody>
</table>

$n \geq 3, m \geq 0$ and $m \in [0,n-2]$ for $n \geq 3$ and $m = 0$ for $n = 3$.
Using the forward transformation relations of Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \) into Cartesian coordinates \( \{x, y, z\} \) as summarised in Appendix A (Section A.1.3, page 212) the functional \( \mathbb{L}(x_1, x_2, x_3, x_4) \) can be written as

\[
\mathbb{L}(\Lambda_p, \Phi_p, U_p, \lambda) := (x_p - \sqrt{U_p^2 + \varepsilon^2 \cos \Phi_p \cos \lambda_p})^2 \\
+ (y_p - \sqrt{U_p^2 + \varepsilon^2 \cos \Phi_p \sin \lambda_p})^2 \\
+ (z_p + U_p \sin \Phi_p)^2 \\
+ x_4(W(\Phi_p, U_p) - w_p)
\]

or

\[
\mathbb{L}(x_1, x_2, x_3, x_4) := (x_p - \sqrt{x_3^2 + \varepsilon^2 \cos x_2 \cos x_1})^2 \\
+ (y_p - \sqrt{x_3^2 + \varepsilon^2 \cos x_2 \sin x_1})^2 \\
+ (z_p + x_3 \sin x_2)^2 \\
+ x_4(W(x_2, x_3) - w_p)
\]

where \( \{x_1, x_2, x_3\} \) are unknown Jacobi ellipsoidal coordinates of the point \( P(\Lambda, \Phi, U) = P(x_1, x_2, x_3) \) on the telluroid \( P(X) \in \mathbb{M}_H^2 \), \( W(\Phi, U) = W(x_2, x_3) \) corresponds to Somigliana-Pizzetti potential field at point \( P(\Lambda, \Phi, U) \in \mathbb{M}_H^2 \) (c.f. Equation (4.4)), and \( w_p \) refers to actual gravity potential at point \( p\{x, y, z\} \) on the surface of the Earth.

The functional \( \mathbb{L}(x_1, x_2, x_3, x_4) \) is minimal if and only if following two conditions hold:

\[
f_1 := \frac{\partial \mathbb{L}}{\partial x_1}(\hat{x}_1, \hat{x}_2, \hat{x}_3, \hat{x}_4) = 2\sqrt{\hat{x}_3^2 + \varepsilon^2 \cos \hat{x}_2}(x_p \sin \hat{x}_1 - y_p \cos \hat{x}_1) = 0
\]

\[
f_2 := \frac{\partial \mathbb{L}}{\partial x_2}(\hat{x}_1, \hat{x}_2, \hat{x}_3, \hat{x}_4) = 2(x_p - \sqrt{\hat{x}_3^2 + \varepsilon^2 \cos \hat{x}_2 \cos \hat{x}_1})\sqrt{\hat{x}_3^2 + \varepsilon^2 \sin \hat{x}_2 \cos \hat{x}_1} \\
+ 2(y_p - \sqrt{\hat{x}_3^2 + \varepsilon^2 \cos \hat{x}_2 \sin \hat{x}_1})\sqrt{\hat{x}_3^2 + \varepsilon^2 \sin \hat{x}_2 \sin \hat{x}_1} \\
- 2(z_p - \hat{x}_3 \sin \hat{x}_2)\hat{x}_3 \cos \hat{x}_2 + \hat{x}_4(\frac{\partial W}{\partial x_2}(\hat{x}_2, \hat{x}_3)) = 0
\]
\[ f_3 := \frac{\partial L}{\partial x_3}(\hat{x}_1, \hat{x}_2, \hat{x}_3, \hat{x}_4) = -2\left( x_\rho - \sqrt{x_2^2 + \varepsilon^2} \cos \hat{x}_2 \cos \hat{x}_1 \right) \frac{x_3 \cos \hat{x}_2 \cos \hat{x}_1}{\sqrt{x_2^2 + \varepsilon^2}} \]
\[ -2\left( y_\rho - \sqrt{x_3^2 + \varepsilon^2} \cos \hat{x}_2 \sin \hat{x}_1 \right) \frac{x_3 \cos \hat{x}_2 \sin \hat{x}_1}{\sqrt{x_3^2 + \varepsilon^2}} \]
\[ -2(z_\rho - \hat{x}_3 \sin \hat{x}_1) \left( \frac{\partial W}{\partial x_3}(\hat{x}_2, \hat{x}_3) \right) = 0 \]
\[ f_4 := \frac{\partial L}{\partial x_4}(\hat{x}_1, \hat{x}_2, \hat{x}_3, \hat{x}_4) = W(\hat{x}_2, \hat{x}_3) - w_\rho = 0 \]

(4.8)

\[ \frac{\partial^2 L}{\partial x_i \partial x_j}(\hat{x}_1, \hat{x}_2, \hat{x}_3) \text{ be positive-semi-definite for } i, j \in \{1, 2, 3\} \]  

(4.9)

Partial derivatives \( \frac{\partial W}{\partial \phi} \) and \( \frac{\partial W}{\partial \mu} \) of (4.8) can be readily derive from (4.4) as follows

\[ \frac{\partial W}{\partial \phi} = \frac{\partial W}{\partial x_2} = a^2 \Omega^2 \left( \frac{3x_3^2 + \varepsilon^2}{\varepsilon} \arccot \left( \frac{x_3}{\varepsilon} \right) - 3x_3 \varepsilon \right) \sin x_2 \cos x_2 \]
\[ \left( \frac{(3b^2 + \varepsilon^2)}{\varepsilon} \arccot \left( \frac{b}{\varepsilon} \right) - b \varepsilon \right) \sin x_2 \cos x_2 \]
\[ \frac{-\Omega^2 (x_3^2 + \varepsilon^2) \sin x_2 \cos x_2}{x_3^2 + \varepsilon^2} \]
\[ \frac{-\frac{1}{3} \Omega^2 a^2}{(x_2^2 + \varepsilon^2) \left[ \arccot \left( \frac{b}{\varepsilon} \right) \varepsilon^2 + (-3 \varepsilon + 3 \arccot \left( \frac{b}{\varepsilon} \right)) b \right]} \]
\[ \left( 3 \sin^2 x_2 - 1 \right) \]
\[ + \Omega^2 x_3 \cos^2 x_2 \]

(4.10)

(4.11)

Equations (4.8) build up the variational equations of the optimisation problem (4.2). System of equations (4.8) is a nonlinear system and its Brook Taylor expansion reads

\[ F(x) = F(x_0) + \frac{1}{1!} F'(x_0)(x - x_0) \]
\[ + \frac{1}{2!} F''(x_0)(x - x_0) \otimes (x - x_0) + O_3 \left( (x - x_0) \otimes (x - x_0) \otimes (x - x_0) \right) \]
\[ = F_0 + J_0(x - x_0) + \frac{1}{2} H_0(x - x_0) \otimes (x - x_0) + O_3 \]

(4.12)

where
\[
F = \begin{bmatrix}
    f_1(x_1, x_2, x_3, x_4) \\
    f_2(x_1, x_2, x_3, x_4) \\
    f_3(x_1, x_2, x_3, x_4) \\
    f_4(x_1, x_2, x_3, x_4)
\end{bmatrix},
\quad
X = \begin{bmatrix}
    x_1 \\
    x_2 \\
    x_3 \\
    x_4
\end{bmatrix},
\quad
F' := J = \begin{bmatrix}
    \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} & \frac{\partial f_1}{\partial x_4} \\
    \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} & \frac{\partial f_2}{\partial x_4} \\
    \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} & \frac{\partial f_3}{\partial x_4} \\
    \frac{\partial f_4}{\partial x_1} & \frac{\partial f_4}{\partial x_2} & \frac{\partial f_4}{\partial x_3} & \frac{\partial f_4}{\partial x_4}
\end{bmatrix},
\]

\[
F'' := H = \begin{bmatrix}
    \frac{\partial^2 f_1}{\partial x_1^2} & \frac{\partial^2 f_1}{\partial x_1 \partial x_2} & \frac{\partial^2 f_1}{\partial x_1 \partial x_3} & \frac{\partial^2 f_1}{\partial x_1 \partial x_4} \\
    \frac{\partial^2 f_1}{\partial x_2 \partial x_1} & \frac{\partial^2 f_1}{\partial x_2^2} & \frac{\partial^2 f_1}{\partial x_2 \partial x_3} & \frac{\partial^2 f_1}{\partial x_2 \partial x_4} \\
    \frac{\partial^2 f_1}{\partial x_3 \partial x_1} & \frac{\partial^2 f_1}{\partial x_3 \partial x_2} & \frac{\partial^2 f_1}{\partial x_3^2} & \frac{\partial^2 f_1}{\partial x_3 \partial x_4} \\
    \frac{\partial^2 f_1}{\partial x_4 \partial x_1} & \frac{\partial^2 f_1}{\partial x_4 \partial x_2} & \frac{\partial^2 f_1}{\partial x_4 \partial x_3} & \frac{\partial^2 f_1}{\partial x_4^2}
\end{bmatrix}
\]

and \( \otimes \) is the symbol for the Kronecker tensor product.

**Newton iteration solution** (X. Chen et al. (1997)) can be performed by the n-sequence

\[
x - x_0 = \Delta x = J_0^{-1}(F - F_0) = (J(x_0))^{-1}(F - F_0)
\]

\[
x - x_0 = +J^{-1}(F - F_0)
\]

\[
\Rightarrow x_1 = x_0 + J_0^{-1}(F - F_0)
\]

\[
\Rightarrow x_2 = x_1 + J_1^{-1}(F - F_1)
\]

\[
\Rightarrow \cdots \Rightarrow x_n = x_{n-1}
\]

where Jacobean matrix of linearized form of the variational equations (4.13) is as follows.

\[
J := \begin{bmatrix}
    \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} & \frac{\partial f_1}{\partial x_4} \\
    \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} & \frac{\partial f_2}{\partial x_4} \\
    \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} & \frac{\partial f_3}{\partial x_4} \\
    \frac{\partial f_4}{\partial x_1} & \frac{\partial f_4}{\partial x_2} & \frac{\partial f_4}{\partial x_3} & \frac{\partial f_4}{\partial x_4}
\end{bmatrix}
\]

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\[
\begin{align*}
\frac{\partial f_1}{\partial x_1} &= 2(x_3^2 + \varepsilon^2)^{1/2} \cos x_2 (x_\rho \cos x_1 + y_\rho \sin x_1) \\
\frac{\partial f_1}{\partial x_2} &= 2(x_3^2 + \varepsilon^2)^{1/2} \sin x_2 (- x_\rho \sin x_1 + y_\rho \cos x_1) \\
\frac{\partial f_1}{\partial x_3} &= -2 \cos x_2 (- x_\rho \sin x_1 + y_\rho \cos x_1) x_3 \\
\frac{\partial f_1}{\partial x_4} &= 0 \\
\frac{\partial f_2}{\partial x_1} &= -2(x_3^2 + \varepsilon^2)^{1/2} \sin x_2 (x_\rho \sin x_1 - y_\rho \cos x_1) \\
\frac{\partial f_2}{\partial x_2} &= -2(x_3^2 + \varepsilon^2)^{1/2} \sin x_2 (x_\rho \sin x_1 - y_\rho \cos x_1) \\
\frac{\partial f_2}{\partial x_3} &= -2 \sin x_2 (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1 \\
\frac{\partial f_2}{\partial x_4} &= -2 \sin x_2 (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1 \\
\frac{\partial f_2}{\partial x_3} &= \Omega^2 a^2 (3x_3^2/\varepsilon^2 + 1) \text{acot}(x_3/\varepsilon) \\
&\quad -3x_3/\varepsilon/(3b^2/\varepsilon^2+1) \text{acot}(b/\varepsilon)-3b/\varepsilon)\cos(x_2)^2-\Omega^2 a^2 (3x_3^2/\varepsilon^2+1) \text{acot}(x_3/\varepsilon)-3x_3/\varepsilon)/(3b^2/\varepsilon^2+1) \text{acot}(b/\varepsilon)-3b/\varepsilon)\sin(x_2)^2 \\
&\quad +\Omega^2 (x_3^2+\varepsilon^2) (\sin x_2)^2-\Omega^2 (x_3^2+\varepsilon^2) (\cos x_2)^2 \\
\frac{\partial f_2}{\partial x_4} &= \Omega^2 a^2 (3x_3^2/\varepsilon^2+1) \text{acot}(x_3/\varepsilon)-3x_3/\varepsilon)/(3b^2/\varepsilon^2+1) \text{acot}(b/\varepsilon)-3b/\varepsilon)\sin x_2 \cos x_2 \\
&\quad -2\Omega^2 x_3 \cos x_2 \sin x_2 \\
\frac{\partial f_3}{\partial x_1} &= 2(3x_3^2/\varepsilon^2+1) \text{acot}(x_3/\varepsilon)-3x_3/\varepsilon)/(3b^2/\varepsilon^2+1) \text{acot}(b/\varepsilon) \\
&\quad -3b/\varepsilon)\sin x_2 \cos x_2 - \Omega^2 (x_3^2+\varepsilon^2) \cos x_2 \sin x_2 \\
\frac{\partial f_3}{\partial x_2} &= 2 \cos x_2 x_3 (\sin x_1 x_\rho - \cos x_1 y_\rho) \\
&\quad (x_3^2+\varepsilon^2)^{1/2}
\end{align*}
\]
\[
\frac{\partial f_3}{\partial x_2} = -2\sin x_2 (\cos x_1)^2 \cos x_2 x_3 + 2(x_p - x_3^2
+ \epsilon^2)^{1/2} \cos x_2 \cos x_1) / (x_3^2 + \epsilon^2)^{1/2} \sin x_2 \cos x_1)
-2\sin x_2 (\sin x_1)^2 \cos x_2 x_3 + 2(y_p - (x_3^2 + \epsilon^2)^{1/2} \cos x_2 \sin x_1) / (x_3^2
+ \epsilon^2)^{1/2} \sin x_2 \sin x_1 x_3 + 2 x_3 \cos x_2 \sin x_2 - 2(z_p
-x_3 \sin x_2 \cos x_2 + x_4 (\Omega^2 a^2 (6x_3/\epsilon^2) \text{acot}(x_3/\epsilon)
-(3x_3^2/\epsilon^2 + 1)/\epsilon' (1 + x_3^2/\epsilon^2) - 3/\epsilon) / ((3b^2/\epsilon^2
+ 1) \text{acot}(b/\epsilon) - 3b/\epsilon) \sin x_2 \cos x_2 - 2 \Omega^2 x_3 \cos x_2 \sin x_2)
\]

\[
\frac{\partial f_3}{\partial x_3} = 2/(x_3^2 + \epsilon^2) (\cos x_2)^2 (\cos x_1)^2 x_3^2 + 2(x_p
-(x_3^2 + \epsilon^2)^{1/2} \cos x_2 \cos x_1) / (x_3^2 + \epsilon^2)^{3/2} \cos x_2 \cos x_1)
-2(x_p - (x_3^2 + \epsilon^2)^{1/2} \cos x_2 \cos x_1) / (x_3^2 + \epsilon^2)^{1/2} \cos x_2 \cos x_1
+2/(x_3^2 + \epsilon^2) (\cos x_2)^2 \sin x_1) / (x_3^2 + \epsilon^2)^{1/2} \cos x_2 \sin x_1 x_3
+2 \sin x_2^2 + x_4 (2GM/\epsilon^4 / (1 + x_3^2/\epsilon^2) x_3 + 1/6 \Omega^2 a^2 (6/\epsilon^2 \text{acot}(x_3/\epsilon)
-12x_3/\epsilon^3 / (1 + x_3^2/\epsilon^2) + 2(3x_3^2/\epsilon^2 + 1)/\epsilon^3 / (1 + x_3^2/\epsilon^2) x_3)
/(3b^2/\epsilon^2 + 1) \text{acot}(b/\epsilon) - 3b/\epsilon) (3 \sin(x_2)^2 - 1) + \Omega^2 (\cos x_2)^2)
\]

\[
\frac{\partial f_3}{\partial x_4} = -GM/\epsilon^2 / (1 + x_3^2/\epsilon^2) + 1/6 \Omega^2 a^2 (6x_3/\epsilon^2 \text{acot}(x_3/\epsilon)
-(3x_3^2/\epsilon^2 + 1)/\epsilon' (1 + x_3^2/\epsilon^2) - 3/\epsilon) / ((3b^2/\epsilon^2 + 1) \text{acot}(b/\epsilon)
-3b/\epsilon) (3 \sin(x_2)^2 - 1) + \Omega^2 x_3 (\cos x_2)^2)
\]

\[
\frac{\partial f_4}{\partial x_1} = 0
\]

\[
\frac{\partial f_4}{\partial x_2} = \Omega^2 a^2 ((3x_3^2/\epsilon^2 + 1) \text{acot}(x_3/\epsilon) - 3x_3/\epsilon) / ((3b^2/\epsilon^2 + 1) \text{acot}(b/\epsilon)
-3b/\epsilon) \sin x_2 \cos x_2 - \Omega^2 (x_3^2 + \epsilon^2) \cos x_2) \sin x_2)
\]

\[
\frac{\partial f_4}{\partial x_3} = -GM/\epsilon^2 / (1 + x_3^2/\epsilon^2) + 1/6 \Omega^2 a^2 (6x_3/\epsilon^2 \text{acot}(x_3/\epsilon)
-(3x_3^2/\epsilon^2 + 1)/\epsilon' (1 + x_3^2/\epsilon^2) - 3/\epsilon) / ((3b^2/\epsilon^2 + 1) \text{acot}(b/\epsilon) - 3b/\epsilon) (3 \sin x_2)^2
-1) + \Omega^2 x_3 (\cos x_2)^2)
\]

\[
\frac{\partial f_4}{\partial x_4} = 0
\]

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The solution set \((\hat{x}_1, \hat{x}_2, \hat{x}_3, \hat{x}_4)\) derived from final step of *Newton iteration* \((4.16)\) provides the necessary condition \((4.8)\) of a minimal solution. This extremal solution is minimal if condition \((4.9)\) is also satisfied. Indeed, we must show that *Hesse matrix* \(H_L\) of second derivatives is *positive semi-definite*, i.e. the characteristic polynomials of \(|H_L - \lambda I| = 0\) are all *non-negative*. The *Hesse matrix* \(H_L\) of second derivatives is given in *Appendix E*. We proved the *positive-definiteness* of the *Hesse-matrix* \(H_L\) of second derivatives by a numerical test.

### 4.2 Case study 1: Quasi-geoid map of Baden-Württemberg

Here, we shall present the results of the minimum distance mapping of the *physical surface of the earth* \(\mathbb{M}^2_R\) onto the *Somigliana-Pizzetti telluroid* \(\mathbb{M}^2_R\) for 157 GPS stations in the state Baden-Württemberg/Germany. *Table 4-2* shows the first ten GPS points of the GPS file of Baden-Württemberg. The coordinates are given in terms of *Gauss ellipsoidal coordinates* \{l,b,h\} with respect to the GRS80 reference ellipsoid. This set of points constitute the Baden-Württemberg part (BWREF) of the German GPS network (DREF) which itself is part to European GPS network (EUREF).

<table>
<thead>
<tr>
<th>Point ID Number</th>
<th>Longitude ((l_p)) (deg)</th>
<th>Latitude ((b_p)) (deg)</th>
<th>Ellipsoidal height ((h_p)) (m)</th>
<th>Geopotential Number ((m^2 / s^2))</th>
</tr>
</thead>
<tbody>
<tr>
<td>621707001</td>
<td>8.62383367</td>
<td>49.71395228</td>
<td>218.6128</td>
<td>2148.9295</td>
</tr>
<tr>
<td>631805402</td>
<td>8.81299339</td>
<td>49.60717789</td>
<td>587.0355</td>
<td>5785.3299</td>
</tr>
<tr>
<td>632000110</td>
<td>9.06549094</td>
<td>49.65066941</td>
<td>590.7425</td>
<td>5811.1345</td>
</tr>
<tr>
<td>632107425</td>
<td>9.21517069</td>
<td>49.65909479</td>
<td>234.5042</td>
<td>2305.4354</td>
</tr>
<tr>
<td>632302808</td>
<td>9.57513953</td>
<td>49.67395950</td>
<td>379.2613</td>
<td>3733.6137</td>
</tr>
<tr>
<td>632400308</td>
<td>9.80809056</td>
<td>49.64845024</td>
<td>412.8049</td>
<td>4058.8965</td>
</tr>
<tr>
<td>641400308</td>
<td>8.15923636</td>
<td>49.59699675</td>
<td>349.7134</td>
<td>3434.9047</td>
</tr>
<tr>
<td>641600108</td>
<td>8.47034288</td>
<td>49.59000986</td>
<td>136.4937</td>
<td>1339.6896</td>
</tr>
<tr>
<td>641701308</td>
<td>8.62851323</td>
<td>49.52709190</td>
<td>143.9359</td>
<td>1415.1545</td>
</tr>
<tr>
<td>642100208</td>
<td>9.30586269</td>
<td>49.55034041</td>
<td>523.3240</td>
<td>5160.5154</td>
</tr>
</tbody>
</table>
The *Gauss ellipsoidal coordinates* \{l,b,h\} of 157 GPS stations are converted to *Jacobi ellipsoidal coordinates* \{λ,φ,u\} according to forward transformation equations \[(A.47),(A.49)\]. Table 4-3 presents the *Jacobi ellipsoidal coordinates* of the sample stations of Table 4-2.

### Table 4-3: Transferred Jacobi ellipsoidal coordinates \{λ,φ,u\}_p of Table 4-2

<table>
<thead>
<tr>
<th>Point ID Number</th>
<th>λ_p</th>
<th>φ_p</th>
<th>u_p</th>
</tr>
</thead>
<tbody>
<tr>
<td>621707001</td>
<td>9.617432869327</td>
<td>49.60898966016</td>
<td>6356968.4504330</td>
</tr>
<tr>
<td>631805402</td>
<td>9.549475653403</td>
<td>49.60842348799</td>
<td>6356966.7368298</td>
</tr>
<tr>
<td>632000110</td>
<td>9.552776702951</td>
<td>49.61342803807</td>
<td>6356955.3539607</td>
</tr>
<tr>
<td>632107425</td>
<td>9.518509890067</td>
<td>49.66515664873</td>
<td>6356940.4330151</td>
</tr>
<tr>
<td>632302808</td>
<td>9.584526828221</td>
<td>49.60509389361</td>
<td>6356960.5466633</td>
</tr>
<tr>
<td>632400308</td>
<td>9.535064264303</td>
<td>49.62428053013</td>
<td>6356953.7623961</td>
</tr>
<tr>
<td>641400308</td>
<td>9.526483136723</td>
<td>49.63746430741</td>
<td>6356947.9810204</td>
</tr>
<tr>
<td>641600108</td>
<td>9.525534139567</td>
<td>49.64979432997</td>
<td>6356958.1832061</td>
</tr>
<tr>
<td>641701308</td>
<td>9.512823290742</td>
<td>49.65372897068</td>
<td>6356948.4890495</td>
</tr>
<tr>
<td>642100208</td>
<td>9.544545338174</td>
<td>49.62132133267</td>
<td>6356961.9798826</td>
</tr>
</tbody>
</table>

Newton Raphson iteration solution of the normal equations \[(4.8)\] led to point-wise *telluroid mapping* of all GPS stations in the state of *Baden-Württemberg*. A portion of the results for first ten GPS stations is presented in Table 4-4. Columns 2-4 are referring to *Jacobi ellipsoidal coordinates* of telluroid projection points. Column 5 presents the difference between *u* component of the GPS stations and their telluroid projection. Finally, column 6 shows the projection of \(u_p - U_p\) along the unit vector \(E_u\). The geometrical height \(H = (u - U_p)\sqrt{G_{33}}\) presents the separation between the surface of the earth and *Molodensky telluroid*, specifically the minimum distance mapping of the physical surface of the earth to the *Somigliana-Pizzetti* telluroid. If we consider \(H\) as the height above the *reference ellipsoid*, by definition, we have a presentation of the *quasi-geoid*. *Figure 4-2* is the result of the *minimum distance mapping* described here for *Baden-Württemberg* in the form of a *quasi-geoid* map.

Finally, the calculated quasi-geoid is compared with new *European Gravimetric Quasi-Geoid* (EGG97) \((H.\ Denker\ and\ W.\ Torge,\ 1998)\). The summary of statistics of this comparison is given in Table 4-4.
Table 4-4: Telluroid mapping of the sample GPS stations of Table 4-2

<table>
<thead>
<tr>
<th>Point ID Number</th>
<th>$\Lambda_p$</th>
<th>$\Phi_p$</th>
<th>$U_p$</th>
<th>$u_p - U_p$</th>
<th>$(u - U_p)\sqrt{G}$ (m)</th>
</tr>
</thead>
<tbody>
<tr>
<td>621707001</td>
<td>8.623833</td>
<td>49.61901</td>
<td>6356923.6746</td>
<td>47.10590</td>
<td>47.0396</td>
</tr>
<tr>
<td>631805402</td>
<td>8.812993</td>
<td>49.51218</td>
<td>6357295.0294</td>
<td>44.69613</td>
<td>44.6330</td>
</tr>
<tr>
<td>632000110</td>
<td>9.065490</td>
<td>49.55569</td>
<td>6357297.6868</td>
<td>45.74952</td>
<td>45.6850</td>
</tr>
<tr>
<td>632107425</td>
<td>9.215170</td>
<td>49.56412</td>
<td>6356939.7418</td>
<td>46.95325</td>
<td>46.8870</td>
</tr>
<tr>
<td>632302808</td>
<td>9.575139</td>
<td>49.57899</td>
<td>6357085.8037</td>
<td>45.85237</td>
<td>45.7878</td>
</tr>
<tr>
<td>632400308</td>
<td>9.808090</td>
<td>49.55347</td>
<td>6357118.3259</td>
<td>46.92168</td>
<td>46.8555</td>
</tr>
<tr>
<td>641400308</td>
<td>8.159236</td>
<td>49.50199</td>
<td>6357054.1765</td>
<td>47.89158</td>
<td>47.8239</td>
</tr>
<tr>
<td>641600108</td>
<td>8.470342</td>
<td>49.49500</td>
<td>6356840.8091</td>
<td>47.73767</td>
<td>47.6702</td>
</tr>
<tr>
<td>641701308</td>
<td>8.628513</td>
<td>49.43205</td>
<td>6356848.6787</td>
<td>47.32132</td>
<td>47.2542</td>
</tr>
<tr>
<td>642100208</td>
<td>9.250862</td>
<td>49.45531</td>
<td>6357231.6235</td>
<td>44.21203</td>
<td>44.1494</td>
</tr>
</tbody>
</table>

Table 4-5: Statistics of the comparison between calculated height anomalies at 157 GPS station in Baden-Württemberg and EGG97

<table>
<thead>
<tr>
<th>Statistics of $N_{\text{EGG97}} - \zeta$ (m)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean</td>
<td>0.995</td>
</tr>
<tr>
<td>Std</td>
<td>1.322</td>
</tr>
<tr>
<td>Max</td>
<td>7.402</td>
</tr>
<tr>
<td>Min</td>
<td>-0.921</td>
</tr>
<tr>
<td>number of sample points</td>
<td>157</td>
</tr>
</tbody>
</table>
Figure 4-2: Quasi-geoid map of Baden-Württemberg, based on the minimum-distance mapping of the physical surface of the earth to the Somigliana-Pizzetti telluroid.

Range of variations: 40.653-49.722m.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 48° N and 49° N
Reference ellipsoid: WGD2000
### 4.2.1 Remarks and conclusions

From a review of [Table 4-2 to Table 4-5] the following conclusions can be made: (i) \{\Lambda_p, \Phi_p\} of the telluroid point \(P\) is very close to \{\lambda_p, \phi_p\} of point \(p\) on the surface of the earth. This reveals the fact that the minimum distance mapping of the physical surface of the earth to the Somigliana-Pizzetti telluroid is very close to the mapping along the coordinate line of \(u\). (ii) The calculated quasi-geoid for GPS station based on minimum distance mapping of the physical surface of the earth to the Somigliana-Pizzetti deviates from \(EGG97\) by \((0.995 \pm 1.322778)(m)\) on average. This difference can be mainly due to the interpolations process involved in providing the GPS stations with geopotential numbers. Indeed, since the present GPS stations of Baden-Württemberg are not identical with the first order level stations, where we have the geopotential numbers, such an interpolation is unavoidable. However, the present results, which are based on a very simple interpolation process, are indicating the minimum distance mapping of the physical surface of the earth to the Somigliana-Pizzetti telluroid is an optimal method in quasi-geoid calculations. This is especially valid if the GPS stations are identical with first order levelling stations, which we recommend for the future national GPS campaigns.

### 4.3 Case study 2: Quasi-geoid map of East Germany

Next, we shall present the results of the minimum distance mapping of the physical surface of the earth \(M^2_h\) onto the Somigliana-Pizzetti telluroid \(M^2_h\) for 196 GPS stations in eastern part of Germany. [Figure 4-3] shows the geographical distribution of the GPS stations while [Table 4-6] lists the first ten GPS records of the GPS file of East Germany. The coordinates are given in terms of Gauss ellipsoidal coordinates \{l,b,h\} with respect to the GRS80 reference ellipsoid.
Table 4-6: Part of the GPS file of the East Germany

<table>
<thead>
<tr>
<th>Longitude ($l_p$) (deg)</th>
<th>Latitude ($b_p$) (deg)</th>
<th>Ellipsoidal height ($h_p$) (m)</th>
<th>Geopotential Number ($m^2 / s^2$)</th>
</tr>
</thead>
<tbody>
<tr>
<td>13.4363</td>
<td>54.6772</td>
<td>82.295</td>
<td>455.75</td>
</tr>
<tr>
<td>13.6433</td>
<td>54.5136</td>
<td>68.192</td>
<td>318.76</td>
</tr>
<tr>
<td>12.5016</td>
<td>54.4716</td>
<td>39.663</td>
<td>21.20</td>
</tr>
<tr>
<td>13.0076</td>
<td>54.4256</td>
<td>48.669</td>
<td>115.93</td>
</tr>
<tr>
<td>13.4252</td>
<td>54.4172</td>
<td>92.697</td>
<td>553.89</td>
</tr>
<tr>
<td>13.2909</td>
<td>54.3508</td>
<td>42.444</td>
<td>58.39</td>
</tr>
<tr>
<td>12.7371</td>
<td>54.2981</td>
<td>50.352</td>
<td>127.90</td>
</tr>
<tr>
<td>13.6586</td>
<td>54.2971</td>
<td>101.363</td>
<td>641.58</td>
</tr>
<tr>
<td>13.0796</td>
<td>54.2511</td>
<td>55.762</td>
<td>185.67</td>
</tr>
<tr>
<td>12.4053</td>
<td>54.2495</td>
<td>40.304</td>
<td>23.93</td>
</tr>
</tbody>
</table>
**Figure 4-3:** The 196 GPS stations in East Germany.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 50° N and 52.5° N
Reference ellipsoid: WGD2000
The Gauss ellipsoidal coordinates \( \{l, b, h\} \) of 196 GPS stations are converted to Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \) according to forward transformation equations (A.47)-(A.49). Table 4-7 presents the Jacobi ellipsoidal coordinates of the sample stations of Table 4-6.

Table 4-7: Transferred Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\}_p \) of Table 4-6.

<table>
<thead>
<tr>
<th>( \lambda_p )</th>
<th>( \phi_p )</th>
<th>( u_p )</th>
</tr>
</thead>
<tbody>
<tr>
<td>13.4363</td>
<td>54.5864</td>
<td>6356834.2477</td>
</tr>
<tr>
<td>13.6433</td>
<td>54.4226</td>
<td>6356820.1294</td>
</tr>
<tr>
<td>12.5016</td>
<td>54.3805</td>
<td>6356791.5681</td>
</tr>
<tr>
<td>13.0076</td>
<td>54.3345</td>
<td>6356800.5844</td>
</tr>
<tr>
<td>13.4252</td>
<td>54.3261</td>
<td>6356844.6627</td>
</tr>
<tr>
<td>13.2909</td>
<td>54.2596</td>
<td>6356794.3526</td>
</tr>
<tr>
<td>12.7371</td>
<td>54.2069</td>
<td>6356802.2698</td>
</tr>
<tr>
<td>13.6586</td>
<td>54.2059</td>
<td>6356853.3393</td>
</tr>
<tr>
<td>13.0796</td>
<td>54.1598</td>
<td>6356807.6861</td>
</tr>
<tr>
<td>12.4053</td>
<td>54.1582</td>
<td>6356792.2103</td>
</tr>
</tbody>
</table>

Newton Raphson iteration solution of the normal equations led to point-wise telluroid mapping of all GPS stations in the state of East Germany. The geometrical height \( H = (u - u_p) \sqrt{G_{33}} \) presenting the separation between the surface of the earth and Molodensky telluroid is considered as the height above the reference ellipsoid, to produce the quasi-geoid map shown in Figure 4-4. A part of European Gravimetric Quasi-Geoid (EGG97) (H. Denker and W. Torge, 1998) covering the East Germany is also shown in Figure 4-5.

Finally, the calculated quasi-geoid is compared with new European Gravimetric Quasi-Geoid (EGG97). The summary of statistics of this comparison is given in Table 4-8 while Figure 4-6 shows the contour map of the difference.

Table 4-8: Statistics of Quasi-geoid height of EGG97 minus the calculated quasi geoid based on minimum distance mapping of physical surface of the earth on to the telluroid at 196 GPS station in eastern part of Germany.

<table>
<thead>
<tr>
<th>Statistics of ( N_{EGG97 - \zeta} ) (m)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean</td>
</tr>
<tr>
<td>Std</td>
</tr>
<tr>
<td>Max</td>
</tr>
<tr>
<td>Min</td>
</tr>
<tr>
<td>number of sample points</td>
</tr>
</tbody>
</table>
Figure 4-4: Quasi-geoid map of eastern part of Germany, based on the minimum-distance mapping of the physical surface of the earth to the Somigliana-Pizzetti telluroid. The quasi-geoid undulations are in the interval [35.609m-47.501m].

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 50 N and 52.5° N
Reference ellipsoid: WGD2000
Figure 4-5: Quasi-geoid height of EGG97 over the East Germany.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: 50° N and 52.5° N
Reference ellipsoid: WGD2000
4.3.1 Conclusions and remarks

A review of Table 4-6 - Table 4-8 reveals that (i) the Jacobi ellipsoidal coordinates \( \{ \Lambda_p, \Phi_p \} \) of the telluroid point \( P \) are very close to Jacobi ellipsoidal coordinates \( \{ \lambda_p, \phi_p \} \) of point \( p \) on the surface of the Earth. An indication to the fact that the minimum distance mapping of the physical surface of the Earth to the Somigliana-Pizzetti telluroid is very close to the alternative mapping along the coordinate line of \( u \). Such a result can be analysed in Figure A-1 - Figure A-3 in terms of the curvatures of the coordinate line of \( u \). As one can deduce from Figure A-1 - Figure A-3 the curvature of the coordinate line of \( u \) approaches zero very fast as one goes away from the centre of the coordinate system. According to Figure A-2 for \( u \geq 2000000 \) coordinate line of \( u \) has practically no curvature. (ii) The calculated quasi-geoid for GPS station based on minimum distance mapping of the physical surface of the Earth to the Somigliana-Pizzetti telluroid deviates from EGG97 by \((-0.05496 \pm 0.0389) \) m on average. Considering the speed of our calculations as compared to classical Molodensky quasi-geoid computation, we can concluded that the minimum distance mapping of the physical surface of the Earth to the Somigliana-Pizzetti telluroid is an optimal method for quasi-geoid determination. Therefore, we recommend the GPS observations along the first-order levelling stations, for the future national GPS campaigns, which can open the door to the quasi-geoid calculation based on Somigliana-Pizzetti telluroid mapping.
Figure 4-6: Quasi-geoid height of EGG97 minus the calculated quasi geoid based on minimum distance mapping of physical surface of the earth on to the telluroid. The difference is in the range of \(-0.1446\)m to \(0.0299\)m.

Map Projection Information:
Equidistant Conic Projection
Standard Parallels: \(50^\circ\)N and \(52.5^\circ\)N
Reference ellipsoid: WGD2000
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Klosko S. M., Chinn D. S., Torrence M. H., Williamson R. G., Cox C.
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Appendices A: Ellipsoidal coordinates

In this appendix, six different ellipsoidal coordinates will be introduced. Among these six, there are two, which we have used in various chapters. Therefore, for these two we will present the eigenvalue/eigenfunction solution of 3-D Laplace differential equation of gravitational field of the earth in Appendix B and external Dirichlet problem of Laplace equation with boundary data on the ellipsoid of revolution in Appendix D. These two coordinates are Jacobi ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \) and \( \{\lambda, \phi, u\} \).

N. Thong and E. Grafarend (1989) have given an extensive review to four different types of ellipsoidal coordinates and the ellipsoidal eigenvalues/eigenfunctions which span the three-dimensional Laplace partial differential equation for the external gravity field of the earth.

Box A-1 presents six different ellipsoidal coordinates, which will be introduced in detail in the following sections of this appendix.

**Box A-1: Different types of ellipsoidal coordinates**

- **Jacobi ellipsoidal coordinates**
  
  1\(^{st}\) variant, elliptic coordinates \( \{\lambda, \mu, \nu\} \)
  
  2\(^{nd}\) variant, trigonometric elliptic coordinates \( \{\lambda, \phi, \eta\} \)
  
  3\(^{rd}\) variant, mixed elliptic-trigonometric elliptic coordinates \( \{\lambda, \phi, u\} \)
  
  4\(^{th}\) variant, mixed elliptic-trigonometric elliptic coordinates \( \{\lambda, v, \eta\} \)

- **Gauss ellipsoidal coordinates**
  
  First variant, geodetic coordinates \( \{l, b, h\} \) (geodetic longitude, geodetic latitude, and ellipsoidal height)
  
  Second variant, normal-geodetic coordinates \( \{l, b, h_N\} \) (geodetic longitude, geodetic latitude, and normal height)
A.1 Jacobi ellipsoidal coordinates

In this section, we will briefly review the ellipsoidal coordinates of Jacobi type. This brief review covers all the backgrounds that one may need in different chapters of the thesis. For more on ellipsoidal coordinates, one can refer for example to P. Moon and E. Spencer (1961), W. Heiskanen and H. Moritz (1967), and N. Thong and E. Grafarend (1989).

A.1.1 First variant: Elliptic coordinates \( \{\lambda, \mu, \nu\} \)

In terms of ellipsoidal coordinates \( \{\lambda, \mu, \nu\} \), a point in space can be located as intersection of three coordinate surfaces. In Jacobi ellipsoidal coordinate system the coordinate surfaces are corresponding to three families the type (i) confocal oblate spheroids, (ii) confocal half hyperboloids, and (iii) planes. These families of surfaces are defined as follows. For the variant \( \{\lambda, \mu, \nu\} \) of Jacobi ellipsoidal coordinates these families are as follows

(i) the family of confocal, oblate spheroids

\[
\mathbb{E}^2_{\sqrt{a^2-\mu}, \sqrt{b^2-\mu}} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{a^2 - \mu} + \frac{z^2}{b^2 - \mu} = 1, \mu < b^2 < a^2 \right\} \tag{A.1}
\]

(ii) the family of confocal half hyperboloids

\[
\mathbb{H}^2_{\sqrt{a^2-\nu}, \sqrt{b^2-\nu}} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{a^2 - \nu} + \frac{z^2}{b^2 - \nu} = 1, b^2 < \nu < a^2 \right\} \tag{A.2}
\]

(iii) the family of half planes

\[
\mathbb{P}^2_{\cos \lambda, \sin \lambda} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid y = x \tan \lambda, \lambda \in [0, 2\pi] \right\} \tag{A.3}
\]

According to Figure A-4 page 222, the longitude \( \lambda \) gives orientation to the half planes. The elliptic coordinate \( \nu \) is related to the inclination \( \phi \) of the asymptotes of confocal half hyperboloids through \( \nu = a^2 - \epsilon^2 \cos^2 \phi \), the elliptic coordinate \( \mu \) in the form of \( a^2 - \mu \) defines the semi-major axis of confocal oblate spheroids (confocal, oblate ellipsoids of revolution).

The forward and backward transformations of ellipsoidal coordinates \( \{\lambda, \mu, \nu\} \) into Cartesian coordinates are collected in Box A-2, while and the Jacobi matrix of the forward transformation is reviewed in Definition A-2.
Box A-2: Conversion of Cartesian coordinates \( \{x, y, z\} \) into ellipsoidal coordinates \( \{\lambda, \mu, \nu\} \):

(i) Forward transformation from ellipsoidal coordinates \( \{\lambda, \mu, \nu\} \) into Cartesian coordinates \( \{x, y, z\} \)

\[
\begin{align*}
  x &= \sqrt{\frac{(a^2 - \mu)(a^2 - \nu)}{a^2 - b^2}} \cos \lambda \\
  y &= \sqrt{\frac{(a^2 - \mu)(a^2 - \nu)}{a^2 - b^2}} \sin \lambda \\
  z &= \pm \sqrt{\frac{(b^2 - \mu)(\nu - b^2)}{a^2 - b^2}} \cos \lambda 
\end{align*}
\quad (A.4)
\]

(ii) Backward transformation of Cartesian coordinates \( \{x, y, z\} \) into ellipsoidal coordinates \( \{\lambda, \mu, \nu\} \)

\[
\lambda = \begin{cases} 
\arctan \frac{y}{x} & \text{for } x > 0 \text{ and } y \geq 0 \\
\arctan \frac{y}{x} + \pi & \text{for } x < 0 \text{ and } y \neq 0 \\
\arctan \frac{y}{x} + 2\pi & \text{for } x > 0 \text{ and } y < 0 \\
\frac{\pi}{2} & \text{for } x = 0 \text{ and } y > 0 \\
3\frac{\pi}{2} & \text{for } x = 0 \text{ and } y < 0
\end{cases}
\quad (A.5)
\]

\[
\mu = \frac{1}{2} (a^2 + b^2 - (x^2 + y^2 + z^2)) 
\quad (A.6)
\]

\[
\nu = \frac{1}{2} \sqrt{(a^2 - b^2 - x^2 - y^2 + z^2)^2 + 4(x^2 + y^2)z^2} 
\quad (A.7)
\]

\[
\nu = \frac{1}{2} (a^2 + b^2 - (x^2 + y^2 + z^2)) 
\quad (A.6)
\]

\[
\nu = \frac{1}{2} \sqrt{(a^2 - b^2 - x^2 - y^2 + z^2)^2 + 4(x^2 + y^2)z^2} 
\quad (A.7)
\]
**Definition A-1**: Basic geometry of ellipsoidal coordinates \( \{ \lambda, \mu, \nu \} \)

(i) *Jacobi matrix* of the transformation from *ellipsoidal coordinates* \( \{ \lambda, \mu, \nu \} \) into *Cartesian coordinates* \( \{ x, y, z \} \)

From equation (A.4) the *Jacobi matrix* “\( J \)” of the transformation from ellipsoidal coordinates \( \{ \lambda, \mu, \nu \} \) into Cartesian coordinates \( \{ x, y, z \} \) can be constructed as follows.

\[
J := \begin{bmatrix}
X_\lambda & X_\mu & X_\nu \\
Y_\lambda & Y_\mu & Y_\nu \\
Z_\lambda & Z_\mu & Z_\nu
\end{bmatrix}
\]  

(A.8)

The partial derivatives involved in (A.8) reads as follows

\[
\begin{align*}
X_\lambda &= D_\lambda X = -\sqrt{\frac{(a^2-\mu)(a^2-\nu)}{(a^2-b^2)}} \sin \lambda \\
Y_\lambda &= D_\lambda Y = \sqrt{\frac{(a^2-\mu)(a^2-\nu)}{(a^2-b^2)}} \cos \lambda \\
Z_\lambda &= D_\lambda Z = 0 \\
X_\mu &= D_\mu X = -1/2 \sqrt{\frac{(a^2-\nu)}{[(a^2-\mu)(a^2-b^2)]}} \cos \lambda \\
Y_\mu &= D_\mu Y = -1/2 \sqrt{\frac{(a^2-\nu)}{[(a^2-\mu)(a^2-b^2)]}} \sin \lambda \\
Z_\mu &= D_\mu Z = -1/2 \sqrt{\frac{(b^2-\nu)}{[(b^2-\mu)(b^2-b^2)]}} \\
X_\nu &= D_\nu X = -1/2 \sqrt{\frac{(a^2-\mu)}{[(a^2-\nu)(a^2-b^2)]}} \cos \lambda \\
Y_\nu &= D_\nu Y = -1/2 \sqrt{\frac{(a^2-\mu)}{[(a^2-\nu)(a^2-b^2)]}} \sin \lambda \\
Z_\nu &= D_\nu Z = -1/2 \sqrt{\frac{(b^2-\mu)}{[(b^2-\nu)(b^2-b^2)]}}.
\end{align*}
\]

(ii) *The metric tensor of the ellipsoidal geometry space* \( \{ \lambda, \mu, \nu \} \) *is given by*

\[
dS^2 = [d\lambda, d\mu, d\nu] \ast \begin{bmatrix}
d\lambda \\
d\mu \\
d\nu
\end{bmatrix}
\]  

(A.9)
G := J \]
\[
\begin{bmatrix}
(a^2 - \mu)(a^2 - \nu)/(a^2 - b^2) & 0 & 0 \\
0 & 1/4(\mu - \nu)/[(a^2 - \mu)(b^2 - \nu)] & 0 \\
0 & 0 & -1/4(\mu - \nu)/[(b^2 - \mu)(a^2 - \mu)]
\end{bmatrix}
\]
\[\forall \ n, m = 1, 2, 3 \quad (A.10)\]

(iii) The Laplacian read as follows
\[
\Delta = \frac{1}{\sqrt{g}} \left\{ \frac{\partial}{\partial \lambda} \left( \sqrt{g} \, \frac{\partial}{\partial \lambda} \right) + \frac{\partial}{\partial \mu} \left( \sqrt{g} \, \frac{\partial}{\partial \mu} \right) + \frac{\partial}{\partial \nu} \left( \sqrt{g} \, \frac{\partial}{\partial \nu} \right) \right\}
\]
\[= \frac{1}{\nu - \mu} \left\{ \frac{(a^2 - b^2)(\mu - \nu)}{(a^2 - \mu)(a^2 - \nu)} \frac{\partial^2}{\partial \lambda^2} - 2(-3\mu + a^2 + b^2) \frac{\partial}{\partial \mu} \\
+4(b^2 - \mu)(a^2 - \mu) \frac{\partial^2}{\partial \mu^2} + 2(-3\nu + a^2 + 2b^2) \frac{\partial}{\partial \nu} \\
+4(\nu - b^2)(a^2 - \nu) \frac{\partial^2}{\partial \eta^2} \right\} \quad (A.11)\]

A.1.2 Second variant: Trigonometric elliptic coordinates \(\{\lambda, \phi, \eta\}\)

In terms of ellipsoidal coordinates \(\{\lambda, \phi, \eta\}\), a point in space can be located as the intersection of three coordinate surfaces. The coordinate surfaces are corresponding to three families of surfaces of the type (i) confocal oblate spheroids, (ii) confocal half hyperboloids, and (iii) planes. These families of surfaces are defined as follows.

(i) The family of confocal oblate spheroids
\[
\mathbb{E}^2_{\varepsilon \cosh \eta, \varepsilon \sinh \eta} := \{ \mathbf{x} \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{\varepsilon^2 \cosh^2 \eta} + \frac{z^2}{\varepsilon^2 \sinh^2 \eta} = 1, \quad \eta \in (0, +\infty), \ \varepsilon := a^2 - b^2 \} \quad (A.12)
\]

(ii) The family of confocal half hyperboloids
\[
\mathbb{H}^2_{\varepsilon \cos \phi, \varepsilon \sin \phi} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{\varepsilon^2 \cos^2 \phi} - \frac{z^2}{\varepsilon^2 \sin^2 \phi} = 1, \phi \in \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right], \phi \neq 0 \right\} \tag{A.13}
\]

(iii) The family of half planes
\[
\mathbb{D}^2_{\cos \lambda, \sin \lambda} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid y = x \tan \lambda, \lambda \in [0, \pi] \right\} \tag{A.14}
\]

According to \textbf{Figure A-4 page 222}, the longitude \( \lambda \) gives orientation to the half planes. The latitude \( \phi \) is related to the inclination of the asymptotes of confocal half hyperboloids; the elliptic coordinate \( \eta \) in the form of \( \varepsilon \cosh \eta \) defines the semi-minor axis of confocal oblate spheroids (confocal, oblate ellipsoids of revolution).

The forward and backward transformations of ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \) into Cartesian coordinates are collected in \textbf{Box A-3}. The Jacobi matrix of the forward transformation is reviewed in \textbf{Definition A-2}.

\begin{boxedtext}
\textbf{Box A-3: Conversion of Cartesian coordinates \( \{x, y, z\} \) into ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \)}

Forward transformation of ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \) into Cartesian coordinates \( \{x, y, z\} \)
\[
\begin{align*}
x &= \varepsilon \cosh \eta \cos \phi \cos \lambda \\
y &= \varepsilon \cosh \eta \cos \phi \sin \lambda \\
z &= \varepsilon \sinh \eta \sin \phi
\end{align*}
\tag{A.15}
\]

Backward transformation of Cartesian coordinates \( \{x, y, z\} \) into ellipsoidal coordinates \( \{\lambda, \phi, \eta\} \)
\[
\lambda = \begin{cases} 
\arctan \frac{y}{x} & \text{for } x > 0 \text{ and } y \geq 0 \\
\arctan \frac{y}{x} + \pi & \text{for } x < 0 \text{ and } y \neq 0 \\
\arctan \frac{y}{x} + 2\pi & \text{for } x > 0 \text{ and } y < 0
\end{cases} 
\tag{A.16}
\]
\[
\begin{cases} 
\frac{\pi}{2} & \text{for } x = 0 \text{ and } y > 0 \\
\frac{3\pi}{2} & \text{for } x = 0 \text{ and } y < 0
\end{cases}
\]
\end{boxedtext}
\[
\phi = (\text{sgn } z) \arcsin \left\{ \frac{1}{2\varepsilon^2} \left[ \varepsilon^2 - (x^2 + y^2 + z^2) \right] \right. \\
+ \left. \sqrt{\left( x^2 + y^2 + z^2 - \varepsilon^2 \right)^2 + 4\varepsilon^2 z^2} \right\}^{1/2}
\]

(A.17)

\[
\eta = \text{arccosh} \left\{ \frac{1}{2\varepsilon^2} \left[ x^2 + y^2 + z^2 + \varepsilon^2 \right] \right. \\
+ \left. \sqrt{\left( x^2 + y^2 + z^2 + \varepsilon^2 \right)^2 - 4\varepsilon^2 (x^2 + y^2)} \right\}^{1/2}
\]

(A.18)

Valid for
\[
\lambda \in \{ \lambda \in \mathbb{R} \mid 0 < \lambda < 2\pi \}
\]
\[
\phi \in \{ \phi \in \mathbb{R} \mid -\frac{\pi}{2} < \phi < +\frac{\pi}{2} \}
\]
\[
\eta \in \{ \eta \in \mathbb{R} \mid \eta > 0 \}
\]

(A.19)

**Definition A-2:** Basic geometry of *ellipsoidal coordinates* \(\{\lambda, \phi, \eta\}\)

(i) *Jacobi matrix of transformation from the ellipsoidal coordinates \(\{\lambda, \phi, \eta\}\) into Cartesian coordinates \(\{x, y, z\}\)*

From equation (A.15) Jacobi matrix “\(J\)” of the transformation from ellipsoidal coordinates \(\{\lambda, \phi, \eta\}\) into Cartesian coordinates \(\{x, y, z\}\) can be constructed as follows

\[
J := \begin{vmatrix}
X_\lambda & X_\phi & X_\eta \\
Y_\lambda & Y_\phi & Y_\eta \\
Z_\lambda & Z_\phi & Z_\eta
\end{vmatrix}
\]

(A.20)

(ii) *The partial derivatives involved in* (A.20) *read as*

\[
X_\lambda = D_\lambda X = -\varepsilon \cosh \eta \cos \phi \sin \lambda
\]
\[
Y_\lambda = D_\lambda Y = \varepsilon \cosh \eta \cos \phi \cos \lambda
\]
\[
Z_\lambda = D_\lambda Z = 0
\]
\[
X_\phi = D_\phi X = -\varepsilon \cosh \eta \sin \phi \cos \lambda
\]
\[
Y_\phi = D_\phi Y = -\varepsilon \cosh \eta \sin \phi \sin \lambda
\]
\[
Z_\phi = D_\phi Z = \varepsilon \sinh \eta \cos \phi
\]
\[
X_\eta = D_\eta X = \varepsilon \sinh \eta \cos \phi \cos \lambda
\]
\[
Y_\eta = D_\eta Y = \varepsilon \sinh \eta \cos \phi \sin \lambda
\]
\[
Z_\eta = D_\eta Z = \varepsilon \cosh \eta \sin \phi.
\]
(iii) The metric tensor
\[ G := J^{-1} \]
\[ = \begin{bmatrix}
\varepsilon^2 \cosh^2 \eta \cos^2 \phi & 0 & 0 \\
0 & \varepsilon^2 (\cosh^2 \eta - \cos^2 \phi) & 0 \\
0 & 0 & \varepsilon^2 (\cosh^2 \eta - \cos^2 \phi)
\end{bmatrix} \]  
(A.21)

(iv) The Laplacian
\[ \Delta = \frac{1}{\sqrt{g}} \left\{ \frac{\partial}{\partial \lambda} \left( \sqrt{g} \frac{\partial}{\partial \lambda} \right) + \frac{\partial}{\partial \phi} \left( \sqrt{g} \frac{\partial}{\partial \phi} \right) + \frac{\partial}{\partial \eta} \left( \sqrt{g} \frac{\partial}{\partial \eta} \right) \right\} \]
\[ = \frac{1}{\varepsilon^2 (\sin^2 \phi + \sinh^2 \eta)} \left\{ \sinh^2 \phi + \sinh^2 \eta \frac{\partial^2}{\partial \phi^2} \tan \phi \frac{\partial}{\partial \phi} + \frac{\partial^2}{\partial \phi^2} \tanh \eta \frac{\partial}{\partial \eta} + \frac{\partial^2}{\partial \eta^2} \right\} \]  
(A.22)

A.1.3 Third variant: Mixed elliptic-trigonometric elliptic coordinates \( \{\lambda, \phi, u\} \)

In terms of ellipsoidal coordinates \( \{\lambda, \phi, u\} \), a point in space can be located as the intersection of following family of surfaces.

(i) the family of confocal, oblate spheroids
\[ \mathbb{E}^2_{\sqrt{a^2 + \varepsilon^2}, u} := \left\{ x \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{u^2 + \varepsilon^2} + \frac{z^2}{u^2} = 1, \ u \in (0, +\infty), \ \varepsilon^2 := a^2 - b^2 \right\} \]  
(A.23)

(ii) the family of confocal half hyperboloids
\[ \mathbb{H}^2_{\varepsilon \cos \phi, \varepsilon \sin \phi} := \left\{ x \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{\varepsilon^2 \cos^2 \phi} - \frac{z^2}{\varepsilon^2 \sin^2 \phi} = 1, \ \phi \in \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right], \ \phi \neq 0 \right\} \]  
(A.24)

(iii) the family of half planes
\[ \mathbb{P}^2_{\cos \lambda, \sin \lambda} := \left\{ x \in \mathbb{R}^3 \mid y = x \tan \lambda, \ \lambda \in [0, 2\pi] \right\} \]  
(A.25)
According to Figure A-4, the longitude \( \lambda \) gives orientation to the half planes. The latitude \( \phi \) is related to the inclination of the asymptotes of confocal half hyperboloids; the elliptic coordinate \( u \) coincides with the semi-minor axis of confocal oblate spheroids (confocal, oblate ellipsoids of revolution).

**Box A-4:** Conversion of Cartesian coordinates \( \{x,y,z\} \) into ellipsoidal coordinates \( \{\lambda, \phi, u\} \)

(i) Forward transformation from ellipsoidal coordinates \( \{\lambda, \phi, u\} \) into Cartesian coordinates \( \{x,y,z\} \)

\[
x = \sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda \\
y = \sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda \\
z = u \sin \phi
\]  

(A.26)

(ii) Backward transformation of Cartesian coordinates \( \{x,y,z\} \) into ellipsoidal coordinates

\[
\lambda = \begin{cases} 
\arctan \frac{y}{x} & \text{for } x > 0 \text{ and } y \geq 0 \\
\arctan \frac{y}{x} + \pi & \text{for } x < 0 \text{ and } y \neq 0 \\
\arctan \frac{y}{x} + 2\pi & \text{for } x > 0 \text{ and } y < 0 \\
\frac{\pi}{2} & \text{for } x = 0 \text{ and } y > 0 \\
\frac{3\pi}{2} & \text{for } x = 0 \text{ and } y < 0 
\end{cases}
\]  

(A.27)

\[
\phi = (\text{sgn } z) \arcsin \left\{ \frac{1}{2\varepsilon^2} \left[ \varepsilon^2 - (x^2 + y^2 + z^2) \left( x^2 + y^2 + z^2 - \varepsilon^2 \right) \right]^{1/2} + \sqrt{(x^2 + y^2 + z^2 - \varepsilon^2)^2 + 4\varepsilon^2z^2} \right\}^{1/2}
\]  

(A.28)

\[
u = \frac{1}{2} \left[ x^2 + y^2 + z^2 - \varepsilon^2 \right] + \sqrt{(x^2 + y^2 + z^2 - \varepsilon^2)^2 + 4\varepsilon^2z^2} \right\}^{1/2}
\]  

(A.29)

Figure A-1 illustrates the coordinate lines \( u \) and \( \phi \) in the plane \( \lambda = 0^\circ \). This configuration, because of the rotational symmetry of the system is the same for any plane \( \lambda = \text{const} \). As one can see the coordinate line of \( \phi \) for \( u = b = 6,356,751.860 \text{ m}, \text{ with linear eccentricity } \varepsilon := \sqrt{a^2 - b^2} = 521,854.677 \text{ m} \) is very close to a circle. Besides, the coordinate lines \( u \) ((\( \lambda, \phi \) = \text{const.}) for \( u > 2000,000 \text{ m} \) tend to become straight lines. This can be very well seen in terms of variations of curvature of coordinate line.
\( \phi = \text{const.} \) in \( \lambda = 0^\circ \) plane verses Jacobi ellipsoidal coordinate \( u \) as shown in Figure A-2 and Figure A-3.
Figure A-1: Jacobi ellipsoidal coordinates \( \{\lambda, \phi, u\} \).

Coordinate lines

\( \phi = \{45^\circ, 60^\circ, 80^\circ\} \), and

\( u = b = 6,356,751.860 \text{(m)} \)

with linear eccentricity

\( \varepsilon = \sqrt{a^2 - b^2} = 521854.677(\text{m}) \), in the plane \( \lambda = 0^\circ \).
Figure A-2: Variation of the curvature of the coordinate lines $\phi = \{45^\circ, 60^\circ, 80^\circ\}$ in the plane $\lambda = 0^\circ$ versus the Jacobi ellipsoidal coordinate $u$. 

![Graph showing variation of the curvature along the coordinate line of $u$ for different values of $\phi$.]
Figure A-3: Variation of the curvature of the coordinate lines $\phi = \{45^\circ, 60^\circ, 80^\circ\}$ in the plane $\lambda = 0^\circ$ verses the Jacobi ellipsoidal coordinate zoomed in for $u \geq 2000000 \text{m}$. 

![Graph showing variation of curvature along coordinate line of $u$]
Definition A-3: Basic geometry of *ellipsoidal coordinates* \(\{\lambda, \phi, u\}\)

(i) *Jacobi matrix of the transformation from ellipsoidal coordinates* \(\{\lambda, \phi, u\}\) *into Cartesian coordinates* \(\{x, y, z\}\)

From equation \((A.26)\) Jacobi matrix “\(J\)” of the transformation from ellipsoidal coordinates \(\{\lambda, \phi, u\}\) into Cartesian coordinates \(\{x, y, z\}\) can be constructed

\[
J := \begin{bmatrix}
X_\lambda & X_\phi & X_u \\
Y_\lambda & Y_\phi & Y_u \\
Z_\lambda & Z_\phi & Z_u
\end{bmatrix}
\]  

(A.30)

The partial derivatives involved in \((A.30)\) are as follows

\[
X_\lambda = D_\lambda X = -\sqrt{u^2 + \varepsilon^2} \cos \phi \sin \lambda
\]

\[
Y_\lambda = D_\lambda Y = \sqrt{u^2 + \varepsilon^2} \cos \phi \cos \lambda
\]

\[
Z_\lambda = D_\lambda Z = 0
\]

\[
X_\phi = D_\phi X = -\sqrt{u^2 + \varepsilon^2} \sin \phi \cos \lambda
\]

\[
Y_\phi = D_\phi Y = -\sqrt{u^2 + \varepsilon^2} \sin \phi \sin \lambda
\]

\[
Z_\phi = D_\phi Z = u \cos \phi
\]

\[
X_u = D_u X = \frac{u}{\sqrt{u^2 + \varepsilon^2}} \cos \phi \cos \lambda
\]

\[
Y_u = D_u Y = \frac{u}{\sqrt{u^2 + \varepsilon^2}} \cos \phi \sin \lambda
\]

\[
Z_u = D_u Z = \sin \phi.
\]

(ii) *The metric tensor*

\[
dS^2 = \left[\frac{d\lambda}{d\lambda}, \frac{d\phi}{d\phi}, \frac{du}{du}\right] \cdot \begin{bmatrix}
\frac{d\lambda}{d\lambda} \\
\frac{d\phi}{d\phi} \\
\frac{du}{du}
\end{bmatrix}
\]  

(A.31)

\[
G := J' \begin{bmatrix}
(u^2 + \varepsilon^2) \cos^2 \phi & 0 & 0 \\
0 & u^2 + \varepsilon^2 \sin^2 \phi & 0 \\
0 & 0 & (u^2 + \varepsilon^2 \sin^2 \phi) / (u^2 + \varepsilon^2)
\end{bmatrix}
\]

:= g_{nm} \quad n,m = 1,2,3

(A.32)
(iii) **Laplacian**

\[
\Delta = \frac{1}{\sqrt{|g|}} \left( \frac{\partial}{\partial \lambda} \left( \sqrt{g} \frac{\partial}{\partial \lambda} \right) + \frac{\partial}{\partial \phi} \left( \sqrt{g} \frac{\partial}{\partial \phi} \right) + \frac{\partial}{\partial u} \left( \sqrt{g} \frac{\partial}{\partial u} \right) \right) \\
= \frac{1}{u^2 + \varepsilon^2 \sin^2 \phi} \left( u^2 + \varepsilon^2 \sin^2 \phi \frac{\partial^2}{\partial \phi^2} - \tan \phi \frac{\partial}{\partial \phi} + \frac{\partial^2}{\partial u^2} + 2u \frac{\partial}{\partial u} \right) - \frac{\varepsilon^2}{u^2} \cos^2 \phi \frac{\partial^2}{\partial \lambda^2} (A.33)
\]

**A.1.4 Fourth variant: Mixed elliptic-trigonometric elliptic coordinates \( \{\lambda, \nu, \eta\} \)**

In terms of *ellipsoidal coordinates* \( \{\lambda, \nu, \eta\} \), a point in space can be located as the intersection point of family of surfaces.

(i) **the family of confocal, oblate spheroids**

\[
\mathbb{E}_{\mathrm{cosh}, \varepsilon, \sinh} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{\varepsilon^2 \cosh^2 \eta} + \frac{z^2}{\varepsilon^2 \sinh^2 \eta} = 1, \quad \eta \in (0, +\infty), \quad \varepsilon^2 := a^2 - b^2 \right\}
\]

\[ (A.34) \]

(ii) **the family of confocal half hyperboloids**

\[
\mathbb{H}^2_{\nu, \sqrt{\varepsilon^2 - \nu^2}} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid \frac{x^2 + y^2}{\nu^2} = 1, \quad 0 < \nu < a^2 - b^2 \right\} (A.35)
\]

(iii) **the family of half planes**

\[
\mathbb{P}^2_{\cos \lambda, \sin \lambda} := \left\{ \mathbf{x} \in \mathbb{R}^3 \mid y = x \tan \lambda, \quad \lambda \in [0, 2\pi] \right\}
\]

\[ (A.36) \]

According to [**Figure A-4** page 222], the longitude \( \lambda \) gives orientation to the half planes. The elliptic coordinate \( \nu \) is related to the inclination \( \phi \) of the asymptotes of confocal half hyperboloids through \( \nu = \varepsilon \cos \phi \); the elliptic coordinate \( \eta \) defines the *semi-minor axis* of confocal oblate spheroids via \( \varepsilon^2 \cosh^2 \eta \) (confocal, oblate ellipsoids of revolution).
Box A-5: Conversion of Cartesian coordinates \( \{x, y, z\} \) into ellipsoidal coordinates \( \{\lambda, v, \eta\} \)

(i) Forward transformation from ellipsoidal coordinates \( \{\lambda, v, \eta\} \) into Cartesian coordinates \( \{x, y, z\} \)

\[
\begin{align*}
x &= v \cosh \eta \cos \lambda \\
y &= v \cosh \eta \sin \lambda \\
z &= \pm \sqrt{\varepsilon^2 - v^2 \sinh \eta}
\end{align*}
\]

(ii) Backward transformation of Cartesian coordinates \( \{x, y, z\} \) into ellipsoidal coordinates \( \{\lambda, v, \eta\} \)

\[
\begin{align*}
\lambda &= \begin{cases} 
\arctan \frac{y}{x} & \text{for } x > 0 \text{ and } y \geq 0 \\
\arctan \frac{y}{x} + \pi & \text{for } x < 0 \text{ and } y \neq 0 \\
\arctan \frac{y}{x} + 2\pi & \text{for } x > 0 \text{ and } y < 0 \\
\frac{\pi}{2} & \text{for } x = 0 \text{ and } y > 0 \\
3\frac{\pi}{2} & \text{for } x = 0 \text{ and } y < 0
\end{cases}
\]

\[
\eta = \arccosh \left( \frac{1}{2\varepsilon^2} \left[ x^2 + y^2 + z^2 + \varepsilon^2 \right] \right. \\
+ \sqrt{\left(x^2 + y^2 + z^2 + \varepsilon^2\right)^2 - 4\varepsilon^2(x^2 + y^2)^2} \right)^{1/2}
\]

\[
v = \sqrt{\frac{1}{2}(e^2 + x^2 + y^2 + z^2)} - \frac{1}{2} \sqrt{(e^2 + x^2 + y^2 + z^2)^2 - 4\varepsilon^2(x^2 + y^2)}
\]

Definition A-4: Geometry of ellipsoidal coordinates \( \{\lambda, v, \eta\} \)

(i) Jacobi matrix of the transformation of ellipsoidal coordinates \( \{\lambda, v, \eta\} \) into Cartesian coordinates \( \{x, y, z\} \)

From equation \( (A.37) \) Jacobi matrix “J” of the transformation of ellipsoidal coordinates \( \{\lambda, v, \eta\} \) into Cartesian coordinates \( \{x, y, z\} \) can be constructed
\[ J := \begin{bmatrix} X_\lambda & X_\nu & X_\eta \\ Y_\lambda & Y_\nu & Y_\eta \\ Z_\lambda & Z_\nu & Z_\eta \end{bmatrix} \]  

(A.41)

The partial derivatives involved in (A.41) are as follows:

\[
\begin{align*}
X_\lambda &= D_\lambda X = -v \cosh \eta \sin \lambda \\
Y_\lambda &= D_\lambda Y = v \cosh \eta \cos \lambda \\
Z_\lambda &= D_\lambda Z = 0 \\
X_\nu &= D_\nu X = \cosh \eta \cos \lambda \\
Y_\nu &= D_\nu Y = \cosh \eta \sin \lambda \\
Z_\nu &= D_\nu Z = -1/\sqrt{e^2 - v^2} v \sinh \eta \\
X_\eta &= D_\eta X = v \sinh \eta \cos \lambda \\
Y_\eta &= D_\eta Y = v \sinh \eta \sin \lambda \\
Z_\eta &= D_\eta Z = \sqrt{e^2 - v^2} \cosh \eta.
\end{align*}
\]

(ii) The metric tensor

\[
dS^2 = [d\lambda, dv, d\eta] J^* \begin{bmatrix} d\lambda \\ dv \\ d\eta \end{bmatrix} \quad (A.42)
\]

\[
G := J^* J = \begin{bmatrix} v^2 \cosh^2 \eta & 0 & 0 \\
0 & (-v^2 + e^2 \cosh^2 \eta)/(e^2 - v^2) & 0 \\
0 & 0 & -v^2 + e^2 \cosh^2 \eta \end{bmatrix}
\]

:= g_{nm} \quad \forall \quad n, m = 1, 2, 3 \quad (A.43)

(iii) The Laplacian

\[
\Delta = \frac{1}{\sqrt{g}} \left\{ \frac{\partial}{\partial \lambda} \left( \sqrt{g} \frac{\partial}{\partial \lambda} \right) + \frac{\partial}{\partial \nu} \left( \sqrt{g} \frac{\partial}{\partial \nu} \right) + \frac{\partial}{\partial \eta} \left( \sqrt{g} \frac{\partial}{\partial \eta} \right) \right\}
\]

\[
= \frac{1}{(e^2 \cosh^2 \eta - v^2) v \cosh \eta} \left\{ \frac{\partial}{\partial \lambda} \left( e^2 \cosh^2 \eta - v^2 \right) \frac{\partial^2}{\partial \lambda^2} \\
+ (e^2 - 2v^2) \cosh \eta \frac{\partial}{\partial \nu} + (e^2 - v^2) v \cosh \eta \frac{\partial^2}{\partial \nu^2} \\
+ v \sinh \eta \frac{\partial}{\partial \eta} + v \cosh \eta \frac{\partial^2}{\partial \eta^2} \right\} \quad (A.44)
\]
Figure A-4: Ellipsoidal Coordinates \( \{\lambda, \mu, \nu\} \), characterised by the coordinate surfaces of the type: (i) Spheroids (\( \mu = \text{const.} \)), (ii) half hyperboloids of one sheet (\( \nu = \text{const.} \)) and, (iii) half planes (\( \lambda = \text{const.} \)).

Ellipsoidal Coordinates \( \{\lambda, \phi, \eta\} \), characterised by the coordinate surfaces of the type: (i) Spheroids (\( \eta = \text{const.} \)), (ii) half hyperboloids of one sheet (\( \phi = \text{const.} \)) and, (iii) half planes (\( \lambda = \text{const.} \)).

Ellipsoidal Coordinates \( \{\lambda, \phi, u\} \), characterised by the coordinate surfaces of the type: (i) Spheroids (\( u = \text{const.} \)), (ii) half hyperboloids of one sheet (\( \phi = \text{const.} \)) and, (iii) half planes (\( \lambda = \text{const.} \)).

Ellipsoidal Coordinates \( \{\lambda, \nu, \eta\} \), characterised by the coordinate surfaces of the type: (i) Spheroids (\( \eta = \text{const.} \)), (ii) half hyperboloids of one sheet (\( \nu = \text{const.} \)) and, (iii) half planes (\( \lambda = \text{const.} \)).
A.2    Gauss ellipsoidal coordinates

A.2.1  1st variant: Geodetic coordinates \{L, B, H\}

In terms of Gauss ellipsoidal coordinates, a point in 3-D space is identified by intersection of a plane and a reference ellipsoid and a vertical distance from the reference ellipsoid \[ \frac{a}{1 - e^2 \sin^2 B} \]. Box A-6 defines the Gauss ellipsoidal coordinates through their relation with the Cartesian coordinates \{x,y,z\}.

**Box A-6:** forward and backward transformation of Gauss ellipsoidal coordinates \{L,B,H\} into Cartesian coordinates \{x,y,z\}

"Forward transformation"

\[
\begin{align*}
x &= \left[ \frac{a}{\sqrt{1 - e^2 \sin^2 B}} + H(L,B) \right] \cos B \cos L \\
y &= \left[ \frac{a}{\sqrt{1 - e^2 \sin^2 B}} + H(L,B) \right] \cos B \sin L \\
z &= \left[ \frac{a(1 - e^2)}{\sqrt{1 - e^2 \sin^2 B}} + H(L,B) \right] \sin B
\end{align*}
\]

(A.45)

In \[ (\ref{A.45}) \] \(e := \sqrt{a^2 - b^2} / a\) is the relative eccentricity.

"Backward transformation"

\[
L = \arctan \frac{Y}{X} \begin{cases}
\text{sgn} X = +, \text{sgn} Y = + : 0 \leq L < \pi / 2 \\
\text{sgn} X = -, \text{sgn} Y = + : \pi / 2 \leq L < \pi \\
\text{sgn} X = -, \text{sgn} Y = - : \pi \leq L < 3\pi / 2 \\
\text{sgn} X = +, \text{sgn} Y = - : 3\pi / 2 \leq L < 2\pi
\end{cases}
\]

(A.46)

The other two components i.e. B, H can be derived either by Newton iteration or by solution of a system of algebraic equations or using closed formulae of M. Heikkinen (1982). E. Grafarend and J. Engels (1992a, 1992b) have developed series expansion for the height function \(H(L,B)\) in terms of a set of orthonormal functions on \(\mathbb{E}^2_{a,b}\).
A.2.2 2nd variant: Normal-geodetic coordinates \{L, B, H_N\}

The normal geodetic coordinates \{L, B, H_N\} are the same as geodetic coordinates \{L, B, H\} except that the height component \(H_N\) here refers to reference gravity field. In fact, in terms of normal geodetic coordinates \{L, B, H_N\}, in contrast to geodetic coordinates, the height component \(H_N\) is measured along the normal plumb line down to the surface of quasi-geoid (see Figure A-5).

![Figure A-5: Geodetic coordinates \{L, B, H\} versus normal-geodetic coordinates \{L, B, H_N\}. \(H\) is measured along the ellipsoidal normal while \(H_N\) is a length along normal plumb line down to the surface of quasi-geoid.]

A.3 Direct transformation between Gauss ellipsoidal coordinates and Jacobi ellipsoidal coordinates

According to E. Grafarend et al. (1999), following relations between Gauss ellipsoidal coordinates \{L, B, H\} and Jacobi ellipsoidal coordinates \{\lambda, \phi, u\} exists.

(i) Forward transformation \{\lambda, \phi, u\} \rightarrow \{L, B, H\}

\[
\lambda = L \quad \phi = \arctan(\sqrt{1 - e^2} \tan B) \quad (A.47)
\]

\[
(A.48)
\]
Appendix B: Eigenspace solution of 3-D Laplace differential equation of gravitational field of the earth

Jacobi ellipsoidal coordinates enjoy the property of decomposing the three-dimensional Laplace partial differential equation into separable functions. In the next sections, a summary of the ellipsoidal eigenvalue/eigenfunction solution of Laplace differential equation for Jacobi ellipsoidal coordinates of the types \{\lambda, \phi, \eta\} and \{\lambda, \phi, u\} will be presented.

B.1 In terms of Jacobi ellipsoidal coordinates \{\lambda, \phi, \eta\}

(i) Laplace differential equation
\[
\Delta U(\lambda, \phi, \eta) = \frac{1}{\varepsilon^2(\sin^2 \phi + \sinh^2 \eta)} \left\{ \frac{\sin^2 \phi + \sinh^2 \eta}{\cos^2 \phi \cosh^2 \eta} \frac{\partial^2}{\partial \lambda^2} - \tan \phi \frac{\partial}{\partial \phi} 
+ \frac{\partial^2}{\partial \phi^2} + \tanh \eta \frac{\partial}{\partial \eta} + \frac{\partial^2}{\partial \eta^2} \right\} U = 0
\] (B.1)

(ii) Multiplicative decomposition
\[
U(\lambda, \phi, \eta) = \Lambda(\lambda)\Phi(\phi)H(\eta)
\] (B.2)
(iii) Separated ordinary differential equations

\[
\begin{align*}
\frac{d^2 \Lambda}{d\lambda^2} + \alpha_1 \Lambda &= 0 \\
\frac{d^2 \Phi}{d\phi^2} - \tan \phi \frac{d\Phi}{d\phi} + \left( -\frac{\alpha_1}{\cos^2 \phi} + \alpha_2 \right) \Phi &= 0 \\
\frac{d^2 H}{d\eta^2} + \tanh \eta \frac{dH}{d\eta} + \left( \frac{\alpha_1}{\cosh^2 \eta} - \alpha_2 \right) H &= 0
\end{align*}
\] (B.3)

(iv) Eigen-conditions

\[
\begin{align*}
U(2\pi, \phi, \eta) &= U(0, \phi, \eta) \\
|U(\lambda, \phi, \eta)| &< \infty \\
\lim_{\eta \to \infty} U(\lambda, \phi, \eta) &= 0
\end{align*}
\] (B.4)

Or equivalently

\[
\begin{align*}
\Lambda(2\pi) &= \Lambda(0) \\
|\Lambda(\lambda)| &< \infty \\
|\Phi(\phi)| &< \infty \\
|H(\eta)| &< \infty \\
\lim_{\eta \to \infty} H(\eta) &= 0
\end{align*}
\] (B.5)

(v) Eigenvalue-eigenfunction solutions

\[
\begin{align*}
\Lambda(\lambda) &= \sum_{m=0}^{\infty} (u_m \cos m\lambda + v_m \sin m\lambda) \quad \forall \ m=\sqrt{\alpha_1} \land m \in \mathbb{N} \\
\Phi(\sin \phi) &= \sum_{n=0}^{\infty} \sum_{m=0}^{n} u_{nm} P_{nm}(\sin \phi) \quad \forall \ n(n+1) = \alpha_2 \land n,m \in \mathbb{N}_0 \\
H(\eta) &= \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} Q_{nm}(i \sinh \eta)
\end{align*}
\] (B.6)

(vi) General eigenvalue-eigenfunction solution

\[
U(\lambda, \phi, \eta) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} Q_{nm}(i \sinh \eta)e_{nm}(\lambda, \phi)
\] (B.7)

Where the surface ellipsoidal harmonics \(e_{nm}(\lambda, \phi)\) are defined as

\[
e_{nm}(\lambda, \phi) = P_{n|m|}^*(\sin \phi)
\begin{cases}
\cos m\lambda & \forall m \geq 0 \\
\sin m\lambda & \forall m < 0
\end{cases}
\] (B.8)
B.2 In terms of Jacobi ellipsoidal coordinates \( \{ \lambda, \phi, u \} \)

(i) Laplace differential equation
\[
\Delta U (\lambda, \phi, u) = \frac{1}{u^2 + \varepsilon^2 \sin^2 \phi} \left\{ u^2 + \varepsilon^2 \sin^2 \phi \frac{\partial^2}{\partial \phi^2} - \tan \phi \frac{\partial}{\partial \phi} + \frac{\partial^2}{\partial u^2} \right\} U = 0
\]
(B.9)

(ii) Multiplicative decomposition
\[
U (\lambda, \phi, u) = \Lambda(\lambda) \Phi(\phi) H(u)
\]
(B.10)

(iii) Separated ordinary differential equations
\[
\begin{cases}
\frac{d^2 \Lambda}{d \lambda^2} + \alpha_1 \Lambda = 0 \\
\frac{d^2 \Phi}{d \phi^2} - \tan \phi \frac{d \Phi}{d \phi} + \left( -\frac{\alpha_1}{\cos^2 \phi} + \alpha_2 \right) \Phi = 0 \\
(u^2 + \varepsilon^2) \frac{d^2 H}{du^2} + 2u \frac{dH}{du} + \left( \frac{\varepsilon^2 \alpha_1}{u^2 + \varepsilon^2} - \alpha_2 \right) H = 0
\end{cases}
\]
(B.11)

(iv) Eigen-conditions
\[
\begin{cases}
U (2\pi, \phi, u) = U (0, \phi, u) \\
|U (\lambda, \phi, u)| < \infty \\
\lim_{u \to \infty} U (\lambda, \phi, u) = 0
\end{cases}
\]
(B.12)

Or equivalently
\[
\begin{cases}
\Lambda(2\pi) = \Lambda(0) \\
|\Lambda(\lambda)| < \infty \\
|\Phi(\phi)| < \infty \\
|H(u)| < \infty \\
\lim_{u \to \infty} H(u) = 0
\end{cases}
\]
(B.13)

(v) Eigenvalue-eigenfunction solutions
\[ \Lambda(\lambda) = \sum_{m=0}^{\infty} (u_m \cos m\lambda + v_m \sin m\lambda) \quad \forall \ m=\sqrt{\alpha_1} \quad m \in \mathbb{N} \]

\[ \Phi(\sin \phi) = \sum_{n=0}^{\infty} \sum_{m=0}^{n} u_{nm} P_{nm}(\sin \phi) \quad \forall \ n(n+1) = \alpha_2 \quad n, m \in \mathbb{N}_0 \]

\[ H(u) = \sum_{n=0}^{\infty} \sum_{m=0}^{n} u_{nm} Q_{nm} \left( i \frac{u}{\varepsilon} \right) \]

(B.14)

(vi) General eigenvalue-eigenfunction solution

\[ U(\lambda, \phi, u) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} Q_{nm}(i \frac{u}{\varepsilon}) e_{nm}(\lambda, \phi) \] (B.15)

Where the surface ellipsoidal harmonics \( e_{nm}(\lambda, \phi) \) are defined as

\[ e_{nm}(\lambda, \phi) = P_{n|m|}^*(\sin \phi) \begin{bmatrix} \cos \lambda & \forall m \geq 0 \\ \sin |m| \lambda & \forall m < 0 \end{bmatrix} \] (B.16)

The normalised associated Legendre functions of the first kind \( P_{nm}^*(\sin \phi) \), as well as of the second kind \( Q_{nm}^*(\sinh \eta) \) as they appear in (B.7), (B.8), (B.15) and (B.16) will be defined in the next section.

**Appendix C: Normalised associated Legendre functions of the first and second kind**

We define the normalised associated Legendre functions of the first kind \( P_{nm}^*(\sin \phi) \) by the recurrence relations

\[ P_{n+1}^*(\sin \phi) = \frac{\sqrt{2n+1}}{\sqrt{2n}} \cos \phi P_{n-1,n-1}^*(\sin \phi) \] (C.1)

\[ P_{n,n-1}^*(\sin \phi) = \frac{\sqrt{2n+1}}{\sqrt{2(n-1)}} \cos \phi P_{n-1,n-2}^*(\sin \phi) \] (C.2)

\[ P_{nm}^*(\sin \phi) = \frac{\sqrt{4n^2-1}}{\sqrt{n^2-m^2}} \sin \phi P_{n-1,m}^*(\sin \phi) \]

\[ -\frac{\sqrt{(2n+1)(n+m-1)(n-m-1)}}{\sqrt{(n^2-m^2)(2n-3)}} P_{n-2,m}^*(\sin \phi) \] (C.3)

subject to
∀n ∈ \([3, \infty)\) and m ∈ \([0, n - 2]\) 

with start up values

\[
P_{00}^*(\sin \phi) = 1 \tag{C.4}
\]
\[
P_{10}^*(\sin \phi) = \sqrt{3} \sin \phi \tag{C.5}
\]
\[
P_{11}^*(\sin \phi) = \sqrt{3} \cos \phi \tag{C.6}
\]
\[
P_{20}^*(\sin \phi) = \frac{\sqrt{5}}{2} (3 \sin^2 \phi - 1) \tag{C.7}
\]
\[
P_{21}^*(\sin \phi) = \sqrt{15} \sin \phi \cos \phi \tag{C.8}
\]
\[
P_{22}^*(\sin \phi) = \frac{\sqrt{15}}{2} \cos^2 \phi \tag{C.9}
\]

Let us define the normalised associated Legendre functions of the first kind \(P_{nm}^*(\sinh \eta)\) through an integral equation

\[
P_{nm}^*(\sinh \eta) := i^{-n} P_{nm}(i \sinh \eta) \tag{C.10}
\]

\[
P_{nm}(i \sinh \eta) = i^n \frac{(n + m)!}{\pi n!} \int_0^\infty (\sinh \eta + \cosh \eta \cos \phi)^n \cos \phi d\phi \tag{C.11}
\]

where \(i = \sqrt{-1}\) is the imaginary unit. First few normalised associated Legendre functions of the first kind \(P_{nm}^*(\sinh \eta)\) for \(n = 0, 1, 2\) and \(m = 0\) are as follows.

\[
P_{00}^*(\sinh \eta) = 1 \tag{C.12}
\]
\[
P_{10}^*(\sinh \eta) = \sinh \eta \tag{C.13}
\]
\[
P_{20}^*(\sinh \eta) = \frac{1}{2}(3 \sinh^2 \eta + 1) \tag{C.14}
\]

The associated Legendre functions of the second kind can be defined by an integral relation of the type

\[
Q_{nm}^*(\sinh \eta) = i^{-n} Q_{nm}(i \sinh \eta) \tag{C.15}
\]

\[
Q_{nm}(i \sinh \eta) = (-1)^m \frac{2^n(n + m)!m!}{i^{n+1}(n - m)!(2m)!} (\cosh \eta)^m \cdot \int_0^\infty \frac{\sinh^{2m} \tau d\tau}{(\sinh \eta + \cosh \eta \cosh \tau)^{n+m+1}} \tag{C.16}
\]

with starting values for \(n = 0, 1, 2\) and \(m = 0\)

\[
Q_{00}^*(\sinh \eta) = \arccot(\sinh \eta) \tag{C.17}
\]
\[
Q_{10}^*(\sinh \eta) = 1 - \sinh \eta \arccot(\sinh \eta) \tag{C.18}
\]
\[
Q_{20}^*(\sinh \eta) = \frac{1}{2} \left[(3 \sinh^2 \eta + 1) \arccot(\sinh \eta) - 3 \sinh \eta\right] \tag{C.19}
\]
Instead of the above integral formulas, in practice the associated Legendre functions of the second kind are better to be calculated via the recursive relations which enjoy the numerical stable, especially for the higher degree and order functions (N. Thong and E. Grafarend, 1989, G. Sona, 1996)

\[ Q^*_n|m|k(\sinh \eta) = \sum_{k=0}^{k_{\max}} Q^*_n|m|k(k)(\eta) \]  
\[ Q^*_n|m|k(\eta) = \frac{(1 - n - |m| - 2k)(n + |m| + 2k)}{2k(2n + 2k + 1)\sinh^2 \eta} Q^*_n|m|k-1(\eta) \quad \forall \ k \geq 1 \]  
\[ Q^*_n|m|0(\eta) = \cosh^{|m|} \eta \left( \frac{\cosh \eta_0}{\sinh \eta} \right)^{n+1} \quad \forall \ n \in \mathbb{N}, \ m \in [-n,n] \subset \mathbb{Z} \]  

The summation (C.20) is continued until

\[ Q^*_n|m|k_{\max}(\eta) - Q^*_n|m|k_{\max-1}(\eta) < \sigma \]  

where \( \sigma \) indicates the numerical accuracy limit. For double precision accuracy, \( \sigma = 1E-16 \) may be adopted.

**Appendix D: External Dirichlet problem of Laplace equation with boundary data on the ellipsoid of revolution**

**D.1 In terms of Jacobi ellipsoidal coordinates \{\lambda, \phi, \eta\}**

**Definition of the problem:**

(i) Field differential equation

\[ \Delta U(x) = 0 \ \forall x \in \mathbb{R}^3 / \mathbb{E}_{a,b}^2 \]  

(i.e., \( \forall x \) \in external points of the reference ellipsoid \( \mathbb{E}_{a,b}^2 \))

(ii) Eigen-conditions


\[
\begin{aligned}
U(2\pi, \phi, \eta) &= U(0, \phi, \eta) \\
|U(\lambda, \phi, \eta)| &< \infty \\
\lim_{u \to \infty} U(\lambda, \phi, \eta) &= 0
\end{aligned}
\]  
(D.2)

(iii) Boundary values

\[
U(X) = f(\lambda, \phi) \quad \forall X \in \mathbb{B}_{a,b}^2
\]  
(D.3)

Solution steps:

(i) Eigenvalue/eigenfunction solution of external gravitational field of the earth, in terms of ellipsoidal coordinates \(\{\lambda, \phi, \eta\}\) according to

\[
U(\lambda, \phi, \eta) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm}Q_{n|m|i}(i \sin \eta)e_{nm}(\lambda, \phi)
\]  
(D.4)

(ii) At the surface of reference ellipsoid \(\mathbb{B}_{a,b}^2\)

\[
\sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm}Q_{n|m|i}(i \sin \eta_0)e_{nm}(\lambda, \phi) = f(\lambda, \phi)
\]  
(D.5)

(iii) Using the weighted orthonormality of ellipsoidal harmonics

\[
u_{nm} = \frac{1}{Q_{n|m|i}(i \sin \eta_0)} \frac{1}{S} \int_{\mathbb{B}_{a,b}^2} w(\phi')f(\lambda', \phi')e_{nm}(\lambda', \phi')dS'
\]  
(D.6)

where the local area element

\[
dS' = d\{\text{area (}\mathbb{B}_{a,b}^2)\} = a \cdot \sqrt{b^2 + \varepsilon^2 \sin^2 \phi} \cdot \cos \phi ' d\lambda ' d\phi '
\]  
(D.7)

global area element

\[
S = \text{area (}\mathbb{B}_{a,b}^2) = 4\pi a \cdot \left\{ \frac{1}{2} + \frac{1}{4a \varepsilon} \ln \frac{a + \varepsilon}{a - \varepsilon} \right\}
\]  
(D.8)

and the weight function

\[
w(\phi) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \phi}} \left( \frac{1}{2} + \frac{1}{4a \varepsilon} \cdot \ln \frac{a + \varepsilon}{a - \varepsilon} \right)
\]  
(D.9)

(iv) Solution of the ellipsoidal Dirichlet boundary value problem

\[
U(\lambda, \phi, \eta) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m|i}(i \sin \eta)}{Q_{n|m|i}(i \sin \eta_0)} \frac{1}{S} \int_{\mathbb{B}_{a,b}^2} w(\phi')f(\lambda', \phi')e_{nm}(\lambda', \phi')e_{nm}(\lambda, \phi) dS'
\]  
(D.10)

(v) Ellipsoidal Abel-Poisson integral


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\[
U(\lambda, \phi, \eta) = \int_{E_{ab}} dS \left\{ \frac{W(\phi')}{S} \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}(i \sinh \eta)}{Q_{n|m}(i \sinh \eta_0)} \times e_{nm}(\lambda', \phi')e_{nm}(\lambda, \phi)f(\lambda', \phi') \right\}
\]

\[
= \int_{E_{ab}} dS \left\{ K(\lambda, \phi, \eta; \lambda', \phi', \eta_0)f(\lambda', \phi') \right\}
\]

Where to reach (D.11) from (D.10) we have interchanged the integral and summation signs which is justified by the uniform convergent property of the series (D.4) in the domain \( \mathbb{R}^3 / E_{a,b}^2 \).

(vi) Abel-Poisson Kernel

\[
K(\lambda, \phi, \eta; \lambda', \phi', \eta_0) = \frac{W(\phi')}{S} \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}(i \sinh \eta)}{Q_{n|m}(i \sinh \eta_0)} e_{nm}(\lambda', \phi')e_{nm}(\lambda, \phi)
\]

(D.12)

### D.2 In terms of Jacobi ellipsoidal coordinates \{\lambda, \phi, u\}

**Definition of the problem:**

(i) Field differential equation

\[
\Delta U(x) = 0 \quad \forall x \in \mathbb{R}^3 / E_{a,b}^2
\]

(i.e., \( x \in \) external space of the reference ellipsoid \( E_{a,b}^2 \))

(ii) Eigen-conditions

\[
\begin{align*}
U(2\pi, \phi, u) &= U(0, \phi, u) \\
|U(\lambda, \phi, u)| &< \infty \\
\lim_{u \to \infty} U(\lambda, \phi, u) &= 0
\end{align*}
\]

(D.14)

(iii) Boundary values

\[
U(X) = f(\lambda, \phi) \quad \forall X \in E_{a,b}^2
\]

(D.15)

Solution steps:

(i) Eigenvalue/eigenfunction solution of external gravitational field of the earth, in terms of ellipsoidal coordinates \{\lambda, \phi, u\} according to
\[ U(\lambda, \phi, u) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} Q_{n|m}(i \frac{u \lambda}{\varepsilon}) e_{nm}(\lambda, \phi) \quad (D.16) \]

(ii) At the surface of reference ellipsoid \( \mathbb{E}_{a,b}^2 \)
\[ \sum_{n=0}^{\infty} \sum_{m=-n}^{n} u_{nm} Q_{n|m}(i \frac{b}{\varepsilon}) e_{nm}(\lambda, \phi) = f(\lambda, \phi) \quad (D.17) \]

(iii) Using the weighted orthonormality of ellipsoidal harmonics we have
\[ u_{nm} = \frac{1}{Q_{n|m}(i \frac{b}{\varepsilon})} \frac{1}{S_{a,b}} \int_{S_{a,b}} w(\phi') f(\lambda', \phi') e_{nm}(\lambda', \phi') dS' \quad (D.18) \]

where the local area element
\[ dS' = d\{ \text{area}(\mathbb{E}_{a,b}^2) \} = a \cdot \sqrt{b^2 + \varepsilon^2 \sin^2 \phi'} \cdot d\lambda' d\phi' \quad (D.19) \]

global area element
\[ S = \text{area}(\mathbb{E}_{a,b}^2) = 4\pi a \cdot \left( \frac{1}{2} + \frac{1}{4a\varepsilon} \ln \frac{a + \varepsilon}{a - \varepsilon} \right) \quad (D.20) \]

and the weight function
\[ w(\phi) := \frac{a}{\sqrt{b^2 + \varepsilon^2 \sin^2 \phi}} \left( \frac{1}{2} + \frac{1}{4a\varepsilon} \cdot \ln \frac{a + \varepsilon}{a - \varepsilon} \right) \quad (D.21) \]

(iv) Solution of the ellipsoidal Dirichlet boundary value problem
\[ U(\lambda, \phi, u) = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} Q_{n|m}(i \frac{u \lambda}{\varepsilon}) \frac{1}{S_{a,b}} \int_{S_{a,b}} w(\phi') f(\lambda', \phi') e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) dS' \quad (D.22) \]

(v) Ellipsoidal Abel-Poisson integral
\[ U(\lambda, \phi, u) = \int_{S_{a,b}} w(\phi') \sum_{n=0}^{\infty} \sum_{m=-n}^{n} Q_{n|m}(i \frac{u \lambda}{\varepsilon}) e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) dS' \]
\[ = \int_{S_{a,b}} w(\phi') K(\lambda, \phi, u; \lambda', \phi', b) f(\lambda', \phi') \quad (D.23) \]

Where to reach (D.23) from (D.22) we have interchanged the integral and summation signs which is justified by the uniform convergent property of the series (D.4) in the domain \( \mathbb{R}^3 / \mathbb{E}_{a,b}^2 \).

(iv) Abel-Poisson Kernel
\[ K(\lambda, \phi, u; \lambda', \phi', b) = \frac{W(\phi')}{S} \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{Q_{n|m}(i, u)}{Q_{n|m}(i, b)} e_{nm}(\lambda', \phi') e_{nm}(\lambda, \phi) \] (D.24)

**Appendix E: The Hesse matrix of minimum distance mapping of the surface of the earth onto the telluroid**

Here we shall present the *Hesse matrix* \( H_L \) of second derivatives of the minimisation problem (4.1) as follows.

\[
H_L = \frac{\partial^2 L}{\partial x_i \partial x_j} = \begin{bmatrix}
\frac{\partial^2 L}{\partial x_1^2} & \frac{\partial^2 L}{\partial x_1 x_2} & \frac{\partial^2 L}{\partial x_1 x_3} \\
\frac{\partial^2 L}{\partial x_2 x_1} & \frac{\partial^2 L}{\partial x_2^2} & \frac{\partial^2 L}{\partial x_2 x_3} \\
\frac{\partial^2 L}{\partial x_3 x_1} & \frac{\partial^2 L}{\partial x_3 x_2} & \frac{\partial^2 L}{\partial x_3^2}
\end{bmatrix}
\] (E.1)

where

\[
\frac{\partial^2 L}{\partial x_1^2} = 2(x_3^2 + \varepsilon^2)^{1/2} \cos x_2(x_\rho \cos x_1 + y_\rho \sin x_1)
\]

\[
\frac{\partial^2 L}{\partial x_1 x_2} = 2(x_3^2 + \varepsilon^2)^{1/2} \sin x_2(-x_\rho \sin x_1 + y_\rho \cos x_1)
\]

\[
\frac{\partial^2 L}{\partial x_1 x_3} = -2x_3 \cos x_2(-x_\rho \sin x_1 + y_\rho \cos x_1)/(x_3^2 + \varepsilon^2)^{1/2}
\]

\[
\frac{\partial^2 L}{\partial x_2 x_1} = \frac{\partial^2 L}{\partial x_2 x_2}
\]
\[ \frac{\partial^2 L}{\partial x_2^2} = 2(x_3^2 + \varepsilon^2)(\sin x_2) x_3^2 (\cos x_1)^2 + 2(x_p) \\
- (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1 (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1 \\
+ 2(x_3^2 + \varepsilon^2)(\sin x_2)^2 (\sin x_1)^2 \\
+ 2(y_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \sin x_1)(x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \sin x_1 \\
+ 2x_3^2 \cos x_2 + 2(z_p - x_3 \sin(x_2))x_3 \sin x_2 \\
x_4 (\Omega^2 a^2 ((3x_3^2/\varepsilon^2 + 1) \operatorname{acot}(x_3/\varepsilon) \\
- 3x_3/\varepsilon)/((3b^2/\varepsilon^2 + 1) \operatorname{acot}(b/\varepsilon) - 3b/\varepsilon)(\cos x_2)^2 \\
- \Omega^2 a^2 ((3x_3^2/\varepsilon^2 + 1) \operatorname{acot}(x_3/\varepsilon) \\
- 3x_3/\varepsilon)/((3b^2/\varepsilon^2 + 1) \operatorname{acot}(b/\varepsilon) - 3b/\varepsilon)(\sin x_2)^2 \\
+ \Omega^2 (x_3^2 + \varepsilon^2)(\sin x_2)^2 \\
- \Omega^2 (x_3^2 + \varepsilon^2)(\cos x_2)^2) \\
\frac{\partial^2 L}{\partial x_2 x_3} = -2 \cos x_2 (\cos x_1)^2 x_3 \sin x_2 \\
+ 2(x_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1)/(x_3^2 + \varepsilon^2)^{1/2} \sin x_2 \cos(x_1)x_3 \\
- 2 \cos x_2 (\sin x_1)^2 x_3 \sin x_2 + 2(y_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \sin x_1)/(x_3^2 \\
+ \varepsilon^2)^{1/2} \sin x_2 \sin(x_1)x_3 + 2 \sin(x_2)x_3 \cos x_2 - 2(z_p - x_3 \sin x_2) \cos x_2 \\
x_4 (\Omega^2 a^2 (6x_3/\varepsilon^2 \operatorname{acot}(x_3/\varepsilon) - (3x_3^2/\varepsilon^2 + 1)/\varepsilon(1 + x_3^2/\varepsilon^2)) \\
- 3/\varepsilon)/((3b^2/\varepsilon^2 + 1) \operatorname{acot}(b/\varepsilon) - 3b/\varepsilon) \sin x_2 \cos x_2 - 2 \Omega^2 x_3 \cos x_2 \sin x_2) \\
\frac{\partial^2 L}{\partial x_3 x_1} = \frac{\partial^2 L}{\partial x_1 x_3} \\
\frac{\partial^2 L}{\partial x_3 x_2} = \frac{\partial^2 L}{\partial x_2 x_3} \\
\frac{\partial^2 L}{\partial x_3^2} = 2/(x_3^2 + \varepsilon^2)(\cos x_2)^2 (\cos x_1)^2 x_3^2 \\
+ 2(x_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1)/(x_3^2 + \varepsilon^2)^{3/2} \cos x_2 \cos(x_1)x_3^2 \\
- 2(x_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1)/(x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \cos x_1 \\
+ 2/(x_3^2 + \varepsilon^2)(\cos x_2)^2 (\sin x_1)^2 x_3^2 + 2(y_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \sin x_1)/(x_3^2 \\
+ \varepsilon^2)^{3/2} \cos x_2 \sin(x_1)x_3^2 - 2(y_p - (x_3^2 + \varepsilon^2)^{1/2} \cos x_2 \sin x_1)/(x_3^2 \\
+ \varepsilon^2)^{1/2} \cos x_2 \sin x_1 + 2(\sin x_2)^2 + x_4 (2GM/\varepsilon^4/(1 + x_3^2/\varepsilon^2)^2 x_3 \\
+ 1/6 \Omega^2 a^2 (6/\varepsilon^2 \operatorname{acot}(x_3/\varepsilon) - 12x_3/\varepsilon^3/(1 + x_3^2/\varepsilon^2) \\
+ 2(3x_3^2/\varepsilon^2 + 1)/\varepsilon^3/(1 + x_3^2/\varepsilon^2)^2 x_3)((3b^2/\varepsilon^2 + 1) \operatorname{acot}(b/\varepsilon) \\
- 3b/\varepsilon)(3(\sin x_2)^2 - 1) \\
+ \Omega^2 (\cos x_2)^2) 
}
Appendix F: Taylor series expansion in terms of invariant / physical components

Suppose $F(u,v,w)$ is a scalar function of orthogonal curvilinear coordinates $\{u,v,w\}$. The B. Taylor expansion of $F(u,v,w)$ with respect to the curvilinear component $u$ around the point $u_0$ by definition is as follows.

$$F(u,v,w) = F(u_0,v,w) + \frac{1}{1!} \left. \frac{\partial F}{\partial u} \right|_{u=u_0} du + \frac{1}{2!} \left. \frac{\partial^2 F}{\partial u^2} \right|_{u=u_0} du^2 + \cdots$$

or in short

$$F(u,v,w) = F(u_0,v,w) + \frac{1}{1!} D_u |_{u=u_0} du + \frac{1}{2!} D_u^2 |_{u=u_0} du^2 + \cdots$$

where $du$ is the differential form of the curvilinear coordinate $u$, and as such depends on the definition of the curvilinear coordinates $\{u,v,w\}$. However, when dealing with physical quantities it is advantageous to present the Taylor series expansions in terms of invariant quantities, which do not depend on the coordinate systems. It is for the reason that natural / physical quantities indeed, do not depend on any coordinate system. According to A. Eringen (1962) the physical / invariant form of $du$ is as follows.

$$du^{(1)} = \sqrt{g_{uu}} du$$

where $g_{uu}$ is the metric tensor of the $u$ component of the curvilinear coordinates $\{u,v,w\}$. The metric tensor of the orthogonal curvilinear coordinates $\{u,v,w\}$, i.e. $\{g_{uu}, g_{vv}, g_{ww}\}$, can be derived from the transformation relations of the curvilinear coordinates $\{u,v,w\}$ into Cartesian coordinates $\{x,y,z\}$ as follows.

$$
\begin{align*}
x &= x(u,v,w) \\
y &= y(u,v,w) \\
z &= z(u,v,w)
\end{align*}
$$

or in short

$$x = x(u,v,w)$$

where

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\[ \mathbf{x} = \begin{bmatrix} x(u,v,w) \\ y(u,v,w) \\ z(u,v,w) \end{bmatrix} \]  

(F.5)

\[ g_{uu} := \left\langle \frac{\partial \mathbf{x}}{\partial u}, \frac{\partial \mathbf{x}}{\partial u} \right\rangle = \langle \mathbf{t}_u | \mathbf{t}_u \rangle = \left( \frac{\partial x}{\partial u} \right)^2 + \left( \frac{\partial y}{\partial u} \right)^2 + \left( \frac{\partial z}{\partial u} \right)^2 \]  

(F.6)

\[ g_{wu} := \left\langle \frac{\partial \mathbf{x}}{\partial u}, \frac{\partial \mathbf{x}}{\partial w} \right\rangle = \langle \mathbf{t}_u | \mathbf{t}_w \rangle = \left( \frac{\partial x}{\partial w} \right)^2 + \left( \frac{\partial y}{\partial w} \right)^2 + \left( \frac{\partial z}{\partial w} \right)^2 \]  

(F.7)

\[ g_{ww} := \left\langle \frac{\partial \mathbf{x}}{\partial w}, \frac{\partial \mathbf{x}}{\partial w} \right\rangle = \langle \mathbf{t}_w | \mathbf{t}_w \rangle = \left( \frac{\partial x}{\partial w} \right)^2 + \left( \frac{\partial y}{\partial w} \right)^2 + \left( \frac{\partial z}{\partial w} \right)^2 \]  

(F.8)

\[ \mathbf{t}_u := \frac{\partial \mathbf{x}}{\partial u}, \mathbf{t}_v := \frac{\partial \mathbf{x}}{\partial v}, \text{ and } \mathbf{t}_w := \frac{\partial \mathbf{x}}{\partial w} \]  

are the local tangent vectors of the coordinate line of \( u \), \( v \), and \( w \), respectively. Accordingly, the normalised local tangent vectors \( \{ \mathbf{e}_u, \mathbf{e}_v, \mathbf{e}_w \} \) can be defined as follows.

\[ \mathbf{e}_u := \frac{\mathbf{t}_u}{\sqrt{g_{uu}}} \]  

(F.9)

\[ \mathbf{e}_v := \frac{\mathbf{t}_v}{\sqrt{g_{vv}}} \]  

(F.10)

\[ \mathbf{e}_w := \frac{\mathbf{t}_w}{\sqrt{g_{ww}}} \]  

(F.11)

By definition, the directional derivative of \( F(u,v,w) \) along the coordinate line of \( u \) is as follows.

\[ \nabla_{\mathbf{e}} F(u,v,w) = \langle \nabla F(u,v,w) | \mathbf{e}_u \rangle \]  

(F.12)

The gradient of \( F(u,v,w) \), \( \nabla F(u,v,w) \), in terms of orthogonal coordinates \( \{ u,v,w \} \) is given by

\[ \nabla F(u,v,w) = \frac{1}{\sqrt{g_{uu}}} \frac{\partial F(u,v,w)}{\partial u} \mathbf{e}_u + \frac{1}{\sqrt{g_{vv}}} \frac{\partial F(u,v,w)}{\partial v} \mathbf{e}_v + \frac{1}{\sqrt{g_{ww}}} \frac{\partial F(u,v,w)}{\partial w} \mathbf{e}_w \]  

(F.13)

Substitution of \( \text{[F.13]} \) in to \( \text{[F.12]} \) results in

\[ \nabla_{\mathbf{e}} F(u,v,w) = \langle \nabla F | \mathbf{e}_u \rangle = \frac{1}{\sqrt{g_{uu}}} \frac{\partial F}{\partial u} \]  

(F.14)

From \( \text{[F.14]} \) one may conclude that

\[ D_u F = \sqrt{g_{uu}} \nabla_{\mathbf{e}} F(u,v,w). \]  

(F.15)
Now, let us return to the *Taylor* series expansion (F.1). By using the definition (F.2) and (F.15), now we can offer an alternative presentation for the *Taylor* expansion (F.1), which depends on the physical component $\mathbf{du}^{(1)}$.

\[
F (u, v, w) = F (u_0, v, w) + \frac{1}{1!} \nabla_{\mathbf{e}} F \mathbf{du}^{(1)} + \frac{1}{2!} \nabla_{\mathbf{e}} (\nabla_{\mathbf{e}} F) (\mathbf{du}^{(1)})^2 + \cdots \tag{F.16}
\]
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