Geopositional Statistical Methods

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High Spatial Resolution Commercial Imagery Workshop
Reston, Virginia, USA
November 8, 2004
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This work was directed by the NASA Applied Sciences Directorate (formerly the Earth Science Applications Directorate) at the John C. Stennis Space Center, Mississippi. Participation in this work by Lockheed Martin Space Operations - Stennis Programs was supported under contract number NAS 13-650. Participation in this work by Computer Sciences Corporation and by Science Systems and Applications, Inc., was supported under NASA Task Order NNS04AB54T.

11/08/2004
Outline

- Background
- Sources of error in geopositional assessment
- Error model
- Discussion of geopositional error computation methods
- Modeled performance of geopositional error computation methods
- Conclusions and recommendations
Background

  - Establishes equivalent of circular error criteria as error standard of maps of various scales.
  - Provides rigorous treatment of circular error assuming that error is
    - Zero mean (no horizontal bias)
    - Normally distributed
    - Near-circular
  - Provides limited treatment of error with horizontal bias.
  - Adopts the 1963 Shultz approach to horizontal bias. Discusses empirical approach as an alternative estimate.
  - Adopts Greenwalt and Shultz approach, but swaps RMSE for standard deviation. No provision for horizontal bias.
  - Paper calls Greenwalt and Shultz method into question.
- 2003 – USGS Proposal for Revision of NSSDA.
  - Out of Geography Discipline. POC: John Conroy, jconroy@usgs.gov.
  - White paper supports empirical approach. Also modifies Shultz approach to provide for large horizontal bias.
Revision Status

The revision of the NSSDA standard is currently in step 4, or the draft stage, of the 12-step FGDC standards approval process (http://www.fgdc.gov/standards/directives/dir1.html).

Progress on the standard development will continue based on funding priorities.

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Sources of Error in Geopositional Assessment

- **Assessment Error**
  - Ground Control Error
    - Pointing
    - Measurement
  - Analyst Error
    - Pointing
- **Product Error (potential)**
  - Spatial Resolution
  - Pointing (Displacement)
  - Azimuth
  - Scale
  - Orthogonality
  - Other product distortion
  - Terrain effects

  - "Pointing error" for surveyors & analysts is here intended to mean the errors these individuals have in picking their target.

  - **random error**
    - "Measurement error" for ground control is here intended to mean the error inherent in the measuring instrument or system (GPS in this case).

  - **constant systematic error**
    - "Pointing error" for a geo-imaging system is here intended to mean the constant separation between estimated target coordinates and actual target coordinates.

  - **functional systematic error**
Check Point Error

- Check Point Error – differences between image and reference coordinates
  \[ \Delta X_i = X_{image,i} - X_{reference,i} \]
  \[ \Delta Y_i = Y_{image,i} - Y_{reference,i} \]

- Check point error radial magnitude calculated by
  \[ \Delta R_i = \sqrt{\Delta X_i^2 + \Delta Y_i^2} \]
The error model chosen for generalized assessment

\[ X_{image} = X + \varepsilon \quad \text{where} \quad \varepsilon = \varepsilon_{constant} + \varepsilon_{zero-mean} \]

Horizontal Bias – an estimate of the constant error, designated here as \( \mu_H \), is the magnitude of the vector sum of the average error in the \( X \) and the \( Y \)

\[ \mu_H = \sqrt{\left(\Delta X\right)^2 + \left(\Delta Y\right)^2} \]

Circular Standard Error – an estimate of the zero-mean circular equivalent error valid even for elliptical error distributions with minimum to maximum error ratios as low as 0.6

\[ \sigma_c \approx \frac{\sigma_{\Delta X} + \sigma_{\Delta Y}}{2} \quad \text{where} \quad \sigma_{\Delta X} = \sqrt{\frac{\sum (\Delta X_i - \Delta X)^2}{n-1}} \quad \text{and} \quad \sigma_{\Delta Y} = \sqrt{\frac{\sum (\Delta Y_i - \Delta Y)^2}{n-1}} \]

Tom Ager used the horizontal error defined on the right, but Greenwalt and Shultz found this to be invalid for minimum to maximum error ratios less than 0.8.

\[ \sigma_H = \sqrt{\frac{\left(\sigma_{\Delta X}^2 + \sigma_{\Delta Y}^2\right)}{2}} \]
RMSE Definitions

- RMSE – Root mean square error (horizontal bias & zero-mean error not decoupled)
  - 1D
    \[ \text{RMSE}_x = \sqrt{\frac{\sum \Delta X_i^2}{n}} \quad \text{RMSE}_y = \sqrt{\frac{\sum \Delta Y_i^2}{n}} \]
  - 2D (NSSDA General)
    \[ \text{RMSE}_r = \sqrt{\text{RMSE}_x^2 + \text{RMSE}_y^2} \]
  - 2D (NSSDA Case 2*)
    \[ \text{RMSE}_c = 0.5 \times (\text{RMSE}_x + \text{RMSE}_y) \]

* \text{RMSE}_c\ is a recasting of terms in formula from NSSDA Appendix A Case 2. It is not found explicitly in the NSSDA.
Circular Error Definitions

- $CE_{90}$ – The radial error which 90% of all errors in a circular distribution will not exceed (adapted from Greenwalt and Shultz, 1962)
  - Equivalent to the Circular Map Accuracy Standard (CMAS)
- $CE_{95}$ – The radial error which 95% of all errors in a circular distribution will not exceed (adapted from Greenwalt and Shultz, 1962)
  - Equivalent to Accuracy$_r$ (from NSSDA)
- In the normal case, circular error may be generally defined as the circle radius, $R$, that satisfies the conditions of the equation below (where C.L. is the desired confidence level); however, there is no analytical solution to this equation.

$$C.L. = \int_{-R}^{R} \int_{-\sqrt{R^2-x^2}}^{\sqrt{R^2-x^2}} \frac{1}{2\pi\sigma_x\sigma_y(1-\rho^2)} \exp \left[ \frac{-1}{2(1-\rho^2)} \left( \left( \frac{x-\mu_x}{\sigma_x} \right)^2 - 2\rho \left( \frac{x-\mu_x}{\sigma_x} \right) \left( \frac{y-\mu_y}{\sigma_y} \right) + \left( \frac{y-\mu_y}{\sigma_y} \right)^2 \right) \right] dy \, dx$$
Common CE$_{90}$ Estimates

- **RMSE based (NSSDA)**
  - Appendix A: General \( CE_{90} = 1.5175 \cdot \text{RMSE}_r \)
  - Appendix A: Case 2 \( CE_{90} = 2.1460 \cdot \text{RMSE}_c \)

- **Bias and Standard Circular Error based**
  - **Sum of squares** \[ CE_{90} = \sqrt{(2.1460 \cdot \sigma_C)^2 + \mu_H^2} \]
  - **Shultz approach accounting for bias** \[ CE_{90} = 2.1272\sigma_C + 0.1674\mu_H + 0.3623\frac{\mu_H^2}{\sigma_C} - 0.055\frac{\mu_H^3}{\sigma_C^2} \]
    - When \( \mu_H/\sigma_C \leq 0.1 \) \( CE_{90} = 2.1460\sigma_C \)
    - When \( 0.1 < \mu_H/\sigma_C \leq 3 \) apply equation from Shultz
    - When \( \mu_H/\sigma_C > 3 \) \( CE_{90} = 0.986\mu_H + 1.4548\sigma_C \)

- **Empirically estimated**
  - 90$^{th}$ percentile \( CE_{90} = 90^{th} \text{ percentile of } \Delta R \)
  - Radial error for 1$^{st}$ point of percentile rank > 90
Circular Error Modeling Study

- Assumed bivariate normal distribution of errors
- Modeled population (all possible check points) as 1M points
- Modeled sample (simulated target range) as 40 points (generated 10,000 trials of 40)
- Constrained $\sigma_c$ to 1 (unitless for modeling purposes, but for spaceborne commercial imaging $\sigma_c \sim 1$ meter)
- Varied $\sigma_{\min}/\sigma_{\max}$ from 0 to 1 (distributions from univariate through elliptical to perfectly circular)
- Varied $\mu_H$ from 0 to 10,000
Example Trial

Bias Direction = 45°

\[
\frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.5
\]

\[
\frac{\mu_H}{\sigma_c} = 30
\]

"Errors" from 40 simulated points

**Legend**
- Simulated check point
- 90% Error Ellipse
- $CE_{90}$
\[ CE_{90} = 1.5175 \cdot \text{RMSE}_r \]
This represents a fairly typical error distribution shape.
$CE_{90} = 2.1460 \cdot \text{RMSE}_c$
NSSDA Case 2 Confidence Interval (cardinal direction)

NSSDA Case 2 (bias direction 0 deg) $CE_{90}$ with 95% CI

$RMSE_c = 0.5 \times (RMSE_x + RMSE_y)$

$RMSE_c$ has a directional dependency. In any cardinal direction, either $RMSE_x$ or $RMSE_y$ falls to near-0 relative to the other, so $RMSE_c$ approaches $2.1460 \times 0.5$ at infinity.

$\frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8$
NSSDA Case 2 Confidence Interval (45° off axis)

NSSDA Case 2 (bias direction 45 deg) $C_{E_{90}}$

with 95% CI

$RMSE_c = 0.5 \times (RMSE_x + RMSE_y)$

Halfway between cardinal directions, $RMSE_x$ and $RMSE_y$ both approach the $1/\sqrt{2}$ of their cardinal values, so $RMSE_c$ approaches $2.1460/\sqrt{2}$ at infinity. This is 1.5175, the same as $RMSE_r$.

$$\frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8$$

$\frac{\mu_H}{\sigma_C}$
Sum of Squares

\[ CE_{90} = \sqrt{(2.1460 \cdot \sigma_c)^2 + \mu_H^2} \]
Sum of Squares Confidence Interval

Sum of Squares $C_{E_{90}}$
with 95% CI

$\frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8$

$\mu_{H}/\sigma_{C}$
Sum of Squares Results by Error Distribution Shape

Sum of Squares $CE_{90}$ by $\sigma_{\text{min}}/\sigma_{\text{max}}$

$\frac{\sigma_{\text{min}}}{\sigma_{\text{max}}}$

Range of typical values for spaceborne commercial imaging:

- 1.0
- 0.9
- 0.8
- 0.7
- 0.6
- 0.5
- 0.4
- 0.3
- 0.2
- 0.1
- 0.0

$CE_{90}$ Estimate/Population $CE_{90}$

$\mu_{H}/\sigma_{C}$

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Ager Approach

- When $\mu_H/\sigma_C \leq 0.1$
  \[ CE_{90} = 2.1460\sigma_C \]

- When $0.1 < \mu_H/\sigma_C \leq 3$
  \[ CE_{90} = 2.1272\sigma_C + 0.1674\mu_H + 0.3623\frac{\mu_H^2}{\sigma_C} - 0.055\frac{\mu_H^3}{\sigma_C^2} \]

- When $\mu_H/\sigma_C > 3$
  \[ CE_{90} = 0.986\mu_H + 1.4548\sigma_C \]
Ager Approach Confidence Interval

Ager Approach $CE_{90}$

with 95% CI

\[ \frac{\mu_H}{\sigma_C} = 3 \]

\[ \frac{\sigma_{\min}}{\sigma_{\max}} = 0.8 \]

Note the steps at 0.1 and 3. Beyond a bias to zero-mean error ratio of 3, the Shultz curve took a sharp negative turn due to the highest order term.
Ager Approach Results by Error Distribution Shape

Ager Approach $CE_{90}$ by $\sigma_{\text{min}}/\sigma_{\text{max}}$

$\frac{\mu_H}{\sigma_C} = 3$

$\sigma_{\text{min}}$
$\sigma_{\text{max}}$

- 1.0
- 0.9
- 0.8
- 0.7
- 0.6
- 0.5
- 0.4
- 0.3
- 0.2
- 0.1
- 0.0

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"Empirical" Approach

- Given radial error magnitude calculated by

\[ \Delta R_i = \sqrt{\Delta X_i^2 + \Delta Y_i^2} \]

\[ CE_{90} = 90^{th} \text{ percentile of } \Delta R \]
"Empirical" Approach Confidence Interval

Empirical $CE_{90}$
with 95% CI

$\frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8$

$\mu_H/\sigma_C$
"Empirical" Approach Results by Error Distribution Shape

Empirical $CE_{90}$ by $\sigma_{\min}/\sigma_{\max}$

$CE_{90}$ Estimate/Population $CE_{90}$

$\mu_{H}/\sigma_{C}$

$\sigma_{\min}/\sigma_{\max}$

- 1.0
- 0.9
- 0.8
- 0.7
- 0.6
- 0.5
- 0.4
- 0.3
- 0.2
- 0.1
- 0.0

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Side-by-Side Summary

- Sum of squares is simple and intuitively appealing but has optimistic estimation bias.

\[ \frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8 \]

- Empirical method has 0 estimation bias, 0 effect from non-circular distribution, but higher uncertainty.

\[ \frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8 \]

- Ager modification to Shultz method has little estimation bias and less uncertainty than empirical.

\[ \frac{\sigma_{\text{min}}}{\sigma_{\text{max}}} = 0.8 \]

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Conclusions and Recommendations

- RMSE based methods distort circular error estimates (up to 50% overestimation).
- The empirical approach is the only statistically unbiased estimator offered.
- Ager modification to Shultz approach is nearly unbiased, but cumbersome.
- All methods hover around 20% uncertainty (@ 95% confidence) for low geopositional bias error estimates. This requires careful consideration in assessment of higher accuracy products.