

## Article



## Prediction and Analysis of Tides and Tidal Currents

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An efficient algorithm of tidal harmonic analysis and prediction is presented in this paper. The analysis is strengthened by utilising known relationships between tidal constituents found at a neighbouring reference site. The system of linear equations of the least-squares solution is enhanced with included constraint

equations. In the case of inadequate data, ill-conditioning in the system of equations that has appeared in other algorithms is conveniently avoided. In solving the resultant normal equations, Goertzel's recurrence formula is adopted so that the whole computation time is dramatically reduced.

### List of symbols

|                          |                              |                                   |                        |
|--------------------------|------------------------------|-----------------------------------|------------------------|
| $A$                      | design matrix                | $\vec{Z}, \vec{X}, x, \vec{Y}, y$ | unknowns               |
| $B, \bar{B}, R, \bar{R}$ | constraint matrices          |                                   |                        |
| $C, F, G, S$             | submatrices                  |                                   | Greek letters          |
| $D$                      | constraint relationship      | $\alpha$                          | amplitude ratio        |
| $f$                      | node factor                  | $\Delta T$                        | sampling time interval |
| $g$                      | epoch                        | $\theta$                          | phase shift            |
| $H$                      | mean amplitude               | $\vec{\Lambda}, \lambda$          | LaGrange multipliers   |
| $M$                      | number of tidal constituents | $\rho$                            | dummy variable         |
| $N$                      | number of observed data      | $\sigma$                          | angular velocity       |
| $R$                      | amplitude                    | $\phi$                            | phase                  |
| $t$                      | time                         | $\chi$                            | astronomic argument    |
| $\vec{V}, v$             | random errors                |                                   | Subscripts             |
| $\vec{W}, w$             | measured data                | $j, k, l, m, n$                   | indexes                |

Tides and tidal currents offer clean and inexhaustible energy sources. Better prediction and analysis of tides and tidal currents are crucial to utilise hydro-dams more efficiently as energy generators. Tides are cyclic variations in the level of seas and oceans, while tidal currents are cyclic variations in the motion of seas and oceans. The present understanding of tides and tidal currents as natural phenomena due to the gravitational forces of the sun and moon acting on a rotating earth came from the development of Newton's gravitation theory [1]. Harmonic techniques were first used to analyse and predict tides and tidal currents by Thomson [2] and expanded by Darwin [3], Harris [4] and Doodson [5]. Tides and tidal currents may be considered as the sum of tidal constituents according to harmonic analysis. With the development of digital computers the least-squares technique is used to evaluate the tidal constituents from observed data and this is a principal method used today. The harmonic method of tidal analysis has been further refined for improvement in accuracy of tidal prediction. A method for superfine resolution of tidal harmonic constituents has been developed by Amin [6-8] adding a corrective step into the harmonic method. The species concordance method has been developed by George & Simon [9] and Simon [10] using relationships between species of the tide at the studied station and at a reference station where the tide is well known or easily predicted. Here we re-examine the harmonic method from a practical point of view and propose an efficient algorithm of tidal harmonic analysis and prediction.

### Harmonic Method for Regular Observations

Let us consider real-time regular observed data of tidal height  $w_n = w(t_0 + n\Delta T)$  ( $n = -N, -N + 1, \dots, N$ ), where  $t_0$  is the mid-point time,  $2N + 1$  is the number of the real-time observed data, and  $\Delta T$  is the sampling time interval. The tidal height can be expressed as a sum of cosine functions plus random errors denoted by  $v_n = v(t_0 + n\Delta T)$ .

$$w_n = x_0 + \sum_{m=1}^M R_m \cos(\phi_m - \sigma_m t_n) + v_n, \quad n = -N, -N + 1, \dots, N \quad (1)$$

Where

$$t_n = t_0 + n\Delta T, \quad R_m = f_m H_m, \quad \phi_m = g_m - \chi_m, \quad m = 1, 2, \dots, M.$$

$f_m$ ,  $H_m$ ,  $\sigma_m$ ,  $g_m$ , and  $\chi_m$  are the node factor, mean ampli-

tude, angular velocity, epoch, and astronomical argument of the  $m$ th tidal constituent respectively.  $M$  is the number of tidal constituents resolved. Eq. (1) can be rewritten as

$$w_n = x_0 + \sum_{m=1}^M [x_m \cos(\sigma_m n \Delta T) + y_m \sin(\sigma_m n \Delta T)] + v_n, \quad n = -N, -N + 1, \dots, N, \quad (2)$$

where

$$\{x_m, y_m\} = R_m [\cos(\phi_m - \sigma_m t_n), \sin(\phi_m - \sigma_m t_n)] \quad m = 1, 2, \dots, M.$$

Letting  $\sigma_0 = 0$  and using matrix notation, Eq. (2) can be expressed as the data equations (observation equations) in matrix-vector form

$$\vec{v} = \vec{w} - A\vec{z}. \quad (3)$$

The residuals are  $\vec{v} = \left(\frac{w_0}{\sqrt{2}}, v_1, \dots, v_{2N-1}, \frac{w_{2N}}{\sqrt{2}}\right)^T$ , the observations are  $\vec{w} = \left(\frac{w_0}{\sqrt{2}}, w_1, \dots, w_{2N-1}, \frac{w_{2N}}{\sqrt{2}}\right)^T$ , and the  $2M + 1$  unknowns are  $\vec{z}^T = (\vec{x}^T, \vec{y}^T)$  where

$$\vec{x}^T = (x_0, x_1, \dots, x_M), \quad \vec{y}^T = (y_1, y_2, \dots, y_M).$$

The column vectors of the measurement matrix (or also termed the "design matrix")  $A$ , which is  $2N + 1$  rows for the observations  $\vec{w}$  and  $2M + 1$  columns for the unknowns  $\vec{z}$ , are

$$\vec{A}_0, \vec{A}_1, \dots, \vec{A}_{2M},$$

where

$$\vec{A}_m = \left(\frac{1}{\sqrt{2}} \cos[-\sigma_m N \Delta T], \cos[-\sigma_m (N-1) \Delta T], \dots, \cos[\sigma_m (N-1) \Delta T], \frac{1}{\sqrt{2}} \cos[\sigma_m N \Delta T]\right) \\ m = 0, 1, \dots, M,$$

$$\vec{A}_m = \left(\frac{1}{\sqrt{2}} \sin[-\sigma_m N \Delta T], \sin[-\sigma_m (N-1) \Delta T], \dots, \sin[\sigma_m (N-1) \Delta T], \frac{1}{\sqrt{2}} \sin[\sigma_m N \Delta T]\right) \\ m = M + 1, M + 2, \dots, 2M.$$

We make the sum of squares of residuals as the mathematical symbol form

$$\|\vec{v}\|_2^2 = \|\vec{w} - A\vec{z}\|_2^2 = \min,$$

where  $\|\vec{v}\|_2$  is an Euclidean norm (2-norm) of  $\vec{v}$ . By taking partial derivatives and setting these to zero,

$$\frac{\partial \|\vec{v}\|_2^2}{\partial x_0} = \frac{\partial \|\vec{v}\|_2^2}{\partial x_m} = \frac{\partial \|\vec{v}\|_2^2}{\partial y_m} = 0, \quad m = 1, 2, \dots, M,$$

to minimise the "performance function  $\|\vec{v}\|_2^2$ ", also called the objective function, penalty function, or minimand. The derivation yields a set of normal equations

$$A^T A \vec{z} = A^T \vec{w}. \quad (4)$$

We arrive at

$$A^T A = \begin{bmatrix} F & O \\ O & G \end{bmatrix}, \quad A^T \vec{w} = \begin{bmatrix} \vec{C} \\ \vec{S} \end{bmatrix},$$

where

$$C_l = \frac{1}{2} \sum_{n=-N+1}^N \{w_{n+N-1} \cos[\sigma_l (n-1) \Delta T] + w_{n+N} \cos[\sigma_l n \Delta T]\}, \quad l = 0, 1, \dots, M, \quad (5)$$

$$S_l = \frac{1}{2} \sum_{n=-N+1}^N \{w_{n+N-1} \sin[\sigma_l (n-1) \Delta T] + w_{n+N} \sin[\sigma_l n \Delta T]\}, \quad l = 1, 2, \dots, M. \quad (6)$$

There are analytical expressions, for faster arithmetic,

$$F_{lm} = \frac{1}{2} \left\{ \frac{\sin [N(\sigma_l - \sigma_m) \Delta T]}{\tan [\frac{1}{2}(\sigma_l - \sigma_m) \Delta T]} + \frac{\sin [N(\sigma_l + \sigma_m) \Delta T]}{\tan [\frac{1}{2}(\sigma_l + \sigma_m) \Delta T]} \right\}, \quad l, m = 0, 1, \dots, M,$$

$$G_{lm} = \frac{1}{2} \left\{ \frac{\sin [N(\sigma_l - \sigma_m) \Delta T]}{\tan [\frac{1}{2}(\sigma_l - \sigma_m) \Delta T]} - \frac{\sin [N(\sigma_l + \sigma_m) \Delta T]}{\tan [\frac{1}{2}(\sigma_l + \sigma_m) \Delta T]} \right\}, \quad l, m = 1, 2, \dots, M,$$

rather than the usual numerical accumulation of column-vector dot products for  $F$  and  $G$ , parts of the measurement matrix of the normal equation of the least-squares solution. Please note that by taking limits the answer here for the special case when  $l = m$ , the first terms appear to come to  $2N$  in the analytical expressions for  $F_{lm}$  and  $G_{lm}$ . Here the formations of the submatrices  $F$  and  $G$  of the normal equations are derived in the Appendix for clarity. The normal equation Eq. (4) for unknowns  $x_m$  parts and unknowns  $y_m$  parts is separable and thus can be decomposed into two separate linear equations

$$F\vec{X} = \vec{C}, \quad G\vec{Y} = \vec{S}. \tag{7}$$

The accuracy of tidal prediction can be improved as longer data time series are analysed and more tidal constituents are selected in Eq. (7).

The assessment of the solution quality can be done by computing  $\vec{v}^T \vec{v}$ , the sum of squared residuals, as minimised. Then the variance factor is found by  $(\vec{v}^T \vec{v}) / (\text{number of observations} - \text{number of unknowns})$ , an estimate of measurement error. In order to examine the solution quality, the covariance matrix of the solution vector of unknowns  $\vec{Z}$  can be computed based on the inverse of  $A^T A$ . The main diagonal values give the standard deviation squared of resolved values of the solution vector  $\vec{Z}$ , i.e. the accuracy of the resolved constituents,  $x_m$  and  $y_m$ . From the off-diagonal values, the correlation between resolved constituents can be found. Large values of correlation indicate a weakness in resolving the distinction between tidal constituents.

### Goertzel's Recurrence Algorithm for Computing $\vec{C}$ and $\vec{S}$

In terms of complex form

$$C_l + iS_l = \frac{1}{2} \sum_{n=-N+1}^N \{w_{n+N-1} \exp [i\sigma_l(n-1)\Delta T] + w_{n+N} \exp [i\sigma_l n \Delta T]\} \quad l = 1, 2, \dots, M. \tag{8}$$

Using Goertzel's recurrence formula [11],

$$\begin{cases} \rho_k = w_k + 2\rho_{k+1} \cos(\sigma_l \Delta T) - \rho_{k+2} & k = 2N-1, 2N-2, \dots, 1 \\ \rho_0 = \frac{w_0}{2} + 2\rho_1 \cos(\sigma_l \Delta T) - \rho_2, \end{cases} \tag{9}$$

under initial conditions

$$\rho_{2N+1} = 0, \quad \rho_{2N} = \frac{w_{2N}}{2}.$$

After  $2N$  time recurrences, whence

$$C_l + iS_l = [\rho_0 - \rho_1 \exp(-i\sigma_l \Delta T)] \exp(-i\sigma_l N \Delta T). \tag{10}$$

In this method, only  $2N$  multiplications are needed. The above take advantage of the equally-spaced data samples of the observed time-series, to yield algorithms with faster arithmetic. Usually these steps are performed by directly number-crunching the matrices.

### 'Summation of Normals' Method For Segments of Irregular Observations

For  $K$  segments of observed data (overlapping is allowed, but not preferred).  $w_n^{(k)}$  ( $n = -N_k, -N_k + 1, \dots, N_k, k = 1, 2, \dots, K$ ) are observations with the different length  $N_k$  and different sampling time interval  $\Delta T_k$ . For  $k$ th segment we have

$$\|\vec{V}\|_2^2 + \sum_{j=1}^{2J} \lambda_j D_j = \min,$$

where  $A_k^T A_k$  is the information matrix, sometimes called the 'Gram matrix'. We add the matrices, for each of the data segments  $k = 1$  to  $K$ :

$$\sum_{k=1}^K A_k^T A_k = \text{total}(A^T A)$$

and the right-hand side vectors:

$$\sum_{k=1}^K A_k^T \vec{W}_k = \text{total}(A^T \vec{W}).$$

The information content of each is combined by summing the information into a total information matrix. Although the number of constituents for the  $k$ th segment may have a different number  $M_k$ , we can set  $M = \max_{k=1}^K M_k$  for a maximal number of constituents to be chosen for our harmonic analysis. Then the final vector of unknowns  $\vec{Z}$  can be found by solving the combined total set of normal equations:

$$\text{total}(A^T A) \vec{Z} = \text{total}(A^T \vec{W}).$$

As shown in Eqs. (4) to (7), the normal equations for each data segment are separable. The part for unknowns  $x_m$  is independent of the part for  $y_m$ . Thus the normal equations can be decomposed into two separate linear equations. This is also true for the combined total set of normal equations found by summation.

### Constraints Applied to Strengthen the Solution

In the circumstances of analysed data with insufficient-length (mainly tidal currents), the tidal con-



compute the right-hand terms of the normal equations, Goertzel's recurrence formula [11] is adopted to accomplish the whole calculation processes quickly and accurately. In order to handle the segments of the observed date (mainly adapted to analyse tidal currents), a general algorithm for K sets of real-time irregularly observed date in various observing length can be derived from above results. The 'Summation of Normals' method in which a number K of observed data series are combined in a composite solution. This provides greater exibility in data acquisition and processing. If the above algorithm is used to analyse the tidal constituents, the total analysed data must have sufficient length. Otherwise ill-conditioning in the system of equations appears so that conventional algorithm can not separate tidal constituents effectively. Consequently in the circumstances of inadequate data (mainly for tidal currents), some constraints can be established based on known approximate relationships among the harmonic constants of the tidal constituents. Then the least-squares solutions can be obtained with these constraints applied. To various circumstances, the resultant linear equations can be deduced from this algorithm in order to avoid appropriately the emergence of ill-conditioning. Because the constraints are quite well-defined, the solution usually does not need repeated iterations to converge to sufficient accuracy.

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## Appendix

The derivation for  $F$  and  $G$  can be outlined as follows.

$$\begin{aligned} F_{lm} &= \vec{A}_l^T \vec{A}_m = \sum_{n=0}^{2N-1} \cos[(N-n)\sigma_l \Delta T] \cos[(N-n)\sigma_m \Delta T] \\ &= \frac{1}{2} \sum_{n=0}^{2N-1} \{\cos[(N-n)(\sigma_l - \sigma_m) \Delta T] + \cos[(N-n)(\sigma_l + \sigma_m) \Delta T]\}. \end{aligned}$$

There are two terms in the above equation.

The first term

$$\begin{aligned} &\times \sin\left[\frac{1}{2}(\sigma_l - \sigma_m) \Delta T\right] \\ &= \frac{1}{4} \sum_{n=0}^{2N-1} \left\{ \sin\left[\left(N-n+\frac{1}{2}\right)(\sigma_l - \sigma_m) \Delta T\right] - \sin\left[\left(N-n-\frac{1}{2}\right)(\sigma_l - \sigma_m) \Delta T\right] \right\} \\ &= \frac{1}{4} \left\{ \sin\left[\left(N+\frac{1}{2}\right)(\sigma_l - \sigma_m) \Delta T\right] + \sin\left[\left(N-\frac{1}{2}\right)(\sigma_l - \sigma_m) \Delta T\right] \right\} \\ &= \frac{1}{2} \sin[N(\sigma_l - \sigma_m) \Delta T] \cos\left[\frac{1}{2}(\sigma_l - \sigma_m) \Delta T\right]. \end{aligned}$$

By using the same mathematical manipulation for other terms, the formation of  $F$  and  $G$  can be expressed analytically.

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### Biography

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