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The Geomagnetic Field for 0-3ka, Part II: A New Series of Time-Varying Global Models

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1 **Abstract.** Steadily increasing numbers of archeo- and paleomagnetic data
2 for the Holocene have allowed development of temporally continuous global
3 spherical harmonic models of the geomagnetic field extending present and
4 historical global descriptions of magnetic field evolution. The current work
5 uses various subsets of improved data compilations (details in a companion
6 paper by Donadini et al. , 2009, doi: 10.1029/2008GC002295) and minor mod-
7 ifications of standard modeling strategies (using temporally and spatially reg-
8 ularized inversion of the data and cubic spline parametrizations for tempo-
9 ral variations) to produce five models with enhanced spatial and temporal
10 resolution for 0–3 ka. Spurious end effects present in earlier models are elim-
11 inated by enforcing large scale agreement with the *gufm1* historical model
12 for AD 1650–1990 and by extending the model range to accommodate data
13 older than 3 ka. Age errors are not considered as a contribution to data un-
14 certainties but are included along with data uncertainties in an investiga-
15 tion of statistical uncertainty estimates for the models using parametric boot-
16 strap resampling techniques. We find common features, but also significant
17 differences among the various models, indicating intrinsic uncertainties in
18 global models based on the currently available Holocene data. Model CALS3k.3
19 based on all available archeomagnetic and sediment data, without a priori
20 quality selection, currently constitutes the best global representation of the
21 past field. The new models have slightly higher dipole moments than our pre-
22 vious models. Virtual axial dipole moments (VADMs) calculated directly from
23 the data are in good agreement with all corresponding model predictions of

²⁴ VADMs. These are always higher than the spherical harmonic dipole mo-
²⁵ ment, indicating the limitations of using VADMs as a measure of geomag-
²⁶ netic dipole moments.

1. Introduction

27 The past evolution of the geomagnetic field is of interest not only to study
28 the underlying processes in the Earth's core, but also for studies where the
29 shielding effect of the geomagnetic field plays a role, e.g. in past cosmogenic
30 nuclide production rates. The change of the dominating dipole contribu-
31 tion is often estimated from archeointensity data by means of virtual axial
32 dipole moment descriptions (VADM) [e.g. *McElhinny and Senanayake*, 1982;
33 *Yang et al.*, 2000; *Genevey et al.*, 2008; *Knudsen et al.*, 2008]. The amount
34 of archeomagnetic and high-resolution lake sediment data covering several
35 millennia, however, also allows for global modeling attempts. First efforts
36 at spherical harmonic models on millennial time-scales were limited to very
37 low degrees [e.g. *Braginskiy and Burlatskaya*, 1979; *Sakai*, 1979; *Ohno and*
38 *Hamano*, 1993; *Hongre et al.*, 1998]. Starting with a series of snapshot models
39 [*Constable et al.*, 2000], the spherical harmonic descriptions were expanded
40 to higher degrees, with regularization techniques used to suppress spurious
41 structure. Continuous models by the names of CALS3K.1 [*Korte and Con-*
42 *stable*, 2003] and CALS3K.2 and CALS7K.2 [*Korte and Constable*, 2005a]
43 have been developed for the past 3 and 7 kyrs, respectively. The name stands
44 for "Continuous model from Archeomagnetic and Lake Sediment data".

45 The CALSxK models have been widely used for different purposes, like
46 the investigation of core dynamics [*Dumberry and Bloxham*, 2006; *Dumberry*
47 *and Finlay*, 2007; *Wardinski and Korte*, 2008] or to take into account the
48 shielding effect of the magnetic field for galactic cosmic rays and its influ-

49 ence on the production of cosmogenic isotopes [*Lifton et al.*, 2008; *Selesnick*
50 *et al.*, 2007; *Usoskin et al.*, 2006, 2008]. However, millennial scale models
51 have significant limitations compared to models from directly measured field
52 data for recent and historical times. The limited spatial and temporal res-
53 olution compared to recent field models is inherent to the available data
54 and can only be overcome by a significantly larger number of accurate data
55 with much better distribution over the globe. The number of available data
56 has increased notably since the development of CALS7K.2. *Genevey et al.*
57 [2008] and *Donadini et al.* [2006, 2007] independently improved and signif-
58 icantly enlarged existing collections of archeointensity data, including the
59 important meta-data necessary to evaluate the data quality which are not
60 reported in the compilation used for CALS7K.2 [*Korte et al.*, 2005]. The
61 GEOMAGIA50 intensity database by *Donadini et al.* [2006] has now been
62 expanded [*Donadini et al.*, 2009] and updated and contains all archeomag-
63 netic intensity and directional data that are known to us. Moreover, *Korte*
64 *and Constable* [2006] demonstrated that suitably calibrated relative inten-
65 sity records from lake sediments can improve global models. For the time
66 interval since 1000 B.C., we now have 29980 values (11077 declination, 13204
67 inclination, 5699 intensity) compared to only 19376 (7596 declination, 9464
68 inclination, 2316 intensity) used for CALS3K.2, thus suggesting models of
69 higher resolution are feasible.

70 The previous models were developed without consideration of direct mag-
71 netic field observations or models thereof, in order to have an independent

72 comparison to assess the reliability of archeo-/paleomagnetic field models.
73 This leads to a discontinuity in the transition from the CALSxK models to
74 recent models or to the 400 year model *gufm1* [*Jackson et al.*, 2000], which is
75 based on recent and historical observations from AD 1590 to 1990 and thus is
76 of higher resolution and reliability. The disagreement is aggravated by edge
77 effects of the splines used as the temporal basis [*Korte and Constable*, 2008].
78 These problems can be overcome to a certain degree by applying suitable
79 end conditions in the modeling.

80 A question to be resolved in this work is a systematic difference observed
81 between VADM results and the CALS7K.2 dipole moment. VADMs are
82 simply a geometric transformation of intensity and cannot take into account
83 non-axial-dipole contributions, any higher degree field parts are mapped into
84 the VADM of a single location. Higher degree contributions are assumed to
85 cancel out if individual VADM values are averaged over space and time. How-
86 ever, if most data come from a location with field intensity higher or lower
87 than the average dipole intensity over the considered time interval, then even
88 an averaged VADM is biased high or low, respectively. On the other hand, in
89 spherical harmonic models all the intensity and directional observations are
90 described by the spherical harmonic functions. The directional information
91 also has an influence on how the power is distributed between the spherical
92 harmonic degrees. For data with high uncertainties it is possible that power
93 that in fact belongs to the dipole contribution is mapped into higher degrees,
94 and the regularization, although its influence is stronger on higher degrees,

95 might damp even the dipole moment. Based on investigations of present field
96 data and VADM's from model predictions we proposed that about half of the
97 difference can be explained by a systematic bias of the VADM's due to the
98 geographical data distribution [*Korte and Constable*, 2005b, 2006]. How-
99 ever, *Genevey et al.* [2008] and *Knudsen et al.* [2008] averaged regionally
100 binned VADM results and conclude that the geographical distribution seems
101 to have little influence on the averages. *Valet et al.* [2008] obtained a dipole
102 moment similar to that from averaged VADM's by fitting a large amount of
103 archeomagnetic data by a tilted dipole. The misfit to the data is slightly
104 worse than for CALS7K.2. *Valet et al.* [2008] argue that the difference in
105 misfit is insignificant and the presently available data do not require more
106 complex models. However, their model seems to produce a satisfactory fit to
107 the data mainly in Europe and Asia, where the majority of data come from,
108 and a worse fit in the rest of the world. We suppose that by not allowing
109 a model to include influences of higher field complexity the danger is high
110 that power of such structure is mapped into the dipole, overestimating that
111 field contribution.

112 Here and in a companion paper by *Donadini et al.* [2009], we consider a
113 large number of recently published data in addition to the previous global
114 data set to develop new regularized spherical harmonic models for the time
115 interval 1000 B.C. to AD 1990. The updates and improvements to the data
116 set are briefly summarized in section 2 and described in detail by *Dona-*
117 *dini et al.* [2009]. Archeomagnetic and lake sediment data have different

118 characteristics and an uneven global distribution. In order to investigate
119 the influence of different data types and gain a better understanding of our
120 modeling technique we developed five individual models based on different
121 data sets for the same time interval. We test whether the performance of
122 the models improves when only high quality data, according to pre-assigned
123 data and dating uncertainties, are taken into account. Differences and simi-
124 larities among the five models illustrate the reliability of certain features of
125 millennial scale global models. All are derived by the same modeling method
126 outlined in section 2 and are presented individually in section 3. Uncertainty
127 estimates for coefficients and model predictions have been obtained by statis-
128 tical methods described in section 4. Finally, differences among the models
129 are discussed in section 5.

2. Data and Modeling method

130 Significant improvements to the data set used to reconstruct the past mag-
131 netic field have been carried out since our earlier work. The details are given
132 in the accompanying article by *Donadini et al.* [2009], and only a brief sum-
133 mary is given here. A large number of newly published data have been in-
134 cluded, both archeomagnetic results and sediment time series, increasing the
135 number of data for the past 3000yrs by 55% compared to our earlier model
136 CALS3K.2. All data have been carefully checked again and some previous
137 errors were corrected. Minimum values for uncertainty estimates assigned
138 for our modeling purposes have been revised, particularly the intensity un-
139 certainty minimum has been increased and a minimum α_{95} is used instead of

140 independent minimum uncertainty estimates for declination and inclination.
 141 Relative intensities from sediment cores have been calibrated by a model
 142 based on archeomagnetic data or by using archeomagnetic data from nearby
 143 locations where available, and have subsequently been used together with the
 144 sediment directional records. To gain a better understanding of the influence
 145 of the various data, five different datasets have been compiled. Two of them
 146 (ARCH3kcst_dat0/1 and CALS3kcst_dat0/1) comprise only data considered
 147 to be the most reliable and selected on the basis of age and data uncertain-
 148 ties provided by the authors of the data for the archeomagnetic values and
 149 according to regional consistency for sediment data.

The temporally continuous inverse modeling method based on spherical harmonics in space and cubic B-splines for the Gauss coefficients in time was originally described and used for historical field models by *Bloxham and Jackson* [1992] and *Jackson et al.* [2000]. In the millennial scale context the same regularized methodology has been outlined and used by *Korte and Constable* [2003, 2005a] and *Korte and Constable* [2008]. With the approximation of an insulating mantle the time-dependent geomagnetic main field, $\mathbf{B}(t)$ is described as the negative gradient of a scalar potential $V(t)$,

$$\mathbf{B}(t) = -\nabla V(t), \quad (1)$$

150 which can be expanded as

$$V(r, \theta, \phi, t) = a \sum_{l=1}^L \sum_{m=0}^l \sum_{k=1}^K \left(\frac{a}{r}\right)^{l+1} [g_l^{m,k} \cos(m\phi) + h_l^{m,k} \sin(m\phi)] P_l^m(\cos \theta) M_k(t) \quad (2)$$

where (r, θ, ϕ) are spherical polar coordinates and $a = 6371.2\text{km}$ is the mean radius of the Earth's surface. The $P_l^m(\cos\theta)$ are the Schmidt quasi-normalized associated Legendre functions of degree l and order m . The coefficients $\{g_l^{m,k}, h_l^{m,k}\}$ are related to the standard Gauss coefficients $\{g_l^m, h_l^m\}$ for a single epoch t by a series of cubic B-splines, M ,

$$g_l^m(t) = \sum_{k=1}^K g_l^{m,k} M_k(t) \quad (3)$$

151 and the same for $h_l^m(t)$.

We generally follow our modeling strategy from the earlier CALSxK models, where the maximum degree of the spherical harmonics and the knot-point spacing of the splines are chosen to allow for higher resolution than we can expect from the data. The spatial basis is expanded up to spherical harmonic degree and order 10. The number of splines has been increased to provide a knot-point spacing of 10 years instead of the previous value of 55 years, to accommodate the possibility of higher temporal resolution. A physically motivated quadratic norm regularization is used to find the smoothest, simplest model that satisfactorily fits the data. The regularization minimizes a lower bound on Ohmic dissipation [Gubbins, 1975] at the core-mantle boundary ($r = c$), given by

$$\Psi = \frac{4\pi}{t_e - t_s} \int_{t_s}^{t_e} f(B_r) dt \quad (4)$$

with

$$f(B_r) = \sum_{l=1}^L \frac{(l+1)(2l+1)(2l+3)}{l} \left(\frac{a}{c}\right)^{2l+3} \sum_{m=0}^l [(g_l^m)^2 + (h_l^m)^2] \quad (5)$$

for spatial smoothness and also minimizes a norm defined in terms of the second time derivative of the field, i.e. the integral

$$\Phi = \frac{1}{t_e - t_s} \int_{t_s}^{t_e} \oint_{CMB} (\partial_t^2 B_r)^2 d\Omega dt \quad (6)$$

152 for temporal simplicity over the whole time interval $[t_s, t_e]$. Following *Blox-*
 153 *ham and Jackson* [1992] some constant factors have been omitted in the
 154 spatial regularization (eq. 5, namely a factor of $a/(\mu_0^2 \sigma)$ with μ_0 the mag-
 155 netic constant and σ the electrical conductivity of the core fluid. Note, that
 156 according to *Gubbins* [1975] the involved relation of radii is $a(a/c)^{(2l+3)}$ and
 157 not $(a/c)^{(2l+4)}$ as given by *Bloxham and Jackson* [1992]; *Jackson et al.* [2000]
 158 and *Korte and Constable* [2003]. The earlier CALSxK models were in fact
 159 derived using a radii factor of $(a/c)^{(2l+3)}$ while the spatial norm value in
 160 table 1 of *Jackson et al.* [2000] suggests that $(a/c)^{(2l+4)}$ was indeed used for
 161 the historical model. Moreover, contrary to the published descriptions not
 162 all of the constant factors had been omitted in deriving the earlier CAL-
 163 SxK models. Consequently, none of the norm values reported by *Korte and*
 164 *Constable* [2003] and *Korte and Constable* [2005a] are directly comparable
 165 to those presented by *Jackson et al.* [2000] or to those described below. The
 166 spatial complexity norm for *gufm1* shown in several figures in section 3 had
 167 been recomputed using eq. 4) to permit direct comparison.

The constants used to control the balance between model complexity and misfit to the data are labeled λ for the spatial and τ for the temporal regularization. The resulting objective function to be minimized is

$$(\gamma - \mathbf{fm})^T \mathbf{C}_e^{-1} (\gamma - \mathbf{fm}) + \lambda \Psi + \tau \Phi, \quad (7)$$

168 where $(\gamma - \mathbf{f}\mathbf{m})$ is the error vector given by the difference between data γ and
169 the prediction of the model \mathbf{m} and \mathbf{f} is the operator relating the data vector
170 to the model according to eq. 2. \mathbf{C}_e is the data error covariance matrix.
171 Our earlier CALS7K.2 model showed a small bias in intensity residuals and
172 seemed to underestimate the dipole moment slightly. Arguing that a tilted
173 dipole should be well resolved by the available observations and that it is a
174 better smooth field assumption than a zero field, we now exclude the dipole
175 terms from the spatial regularization, i.e. the summation over l starts at
176 degree 2 instead of 1 in eq. 5 in this case. The dipole clearly stands out in
177 terms of power in the spherical harmonic description. On the other hand, the
178 Ohmic dissipation regularization has a stronger effect on higher SH degrees,
179 but also damps the dipole if strong regularization is applied. By excluding
180 the dipole from our spatial regularization norm we try to avoid any damping
181 of the dipole moment and tilt as a by-product of the strong regularization
182 required to suppress unrealistic small-scale structure. In some earlier models
183 the dipole terms were additionally penalized, and increased weight given to
184 intensity data. We did not do this in the current work.

185 The solution to an inverse problem as given here is non-unique. Partic-
186 ularly with the large and often not well known data errors of the archeo-
187 and paleomagnetic dataset a large range of models will provide acceptable
188 solutions. Choosing the regularization parameters in order to get a preferred
189 solution which might be considered closest to reality is a difficult and some-
190 what subjective task. We assume that a reasonable solution does not show

191 more spatial and temporal complexity on average than present field models.
192 Even if the field was more complex at times in the past, we cannot expect to
193 resolve such structure with the available data. However, none of our datasets
194 can be fit within the estimated data uncertainties (ignoring age uncertain-
195 ties) under this assumption. Therefore, we use a comparison of average main
196 field and secular variation power spectra to those of a current field model
197 (the International Geomagnetic Reference Field IGRF for epoch 2000 [e.g.
198 *Maus et al.*, 2005]) and of the time-averaged historical field model *gufm1* as
199 a criterion to choose the regularization factors. The chosen regularization
200 norms result in a damping of power in main field and secular variation that
201 increases for higher SH degrees (i.e. small scale / short term structure) with
202 higher factors of λ and τ , respectively. By simple visual comparison of the
203 resulting spectra to current field spectra we therefore aim for our new models
204 to show a comparable average amount of structure as given by the power in
205 the first three to four degrees and definitely no more power in the higher
206 degrees. The regularization parameters used for each model are given in the
207 following section.

208 Directional and intensity data are related non-linearly to the Gauss coeffi-
209 cients, so the solution has to be found iteratively from linearized equations.
210 We use a constant axial dipole of $g_1^0 = 30\mu\text{T}$ as starting model. The strongest
211 variance reduction is achieved in the first two or three iteration steps and
212 convergence is reached quickly. We always chose the 5th iteration as the final
213 model. An iterative rejection of data outliers was applied, discarding all data

214 lying more than three standard deviations in data uncertainty of predictions
215 from a preliminary model (model version 0 in the following) and building the
216 final model from the new dataset. This rejection at the 99% confidence level
217 is less restrictive than that used in CALS7k, where all data lying more than
218 two standard deviations from a preliminary model were rejected. Another
219 difference from CALS7K.2 is that we no longer map the age uncertainty into
220 a corresponding uncertainty in the magnetic observations. In the previous
221 approach used for CALS7K.2 we used very rough categories for increasing
222 the data uncertainty depending on the age uncertainty, while in fact the in-
223 fluence of the age uncertainty depends strongly on the variability of the field.
224 Therefore we decided to consider the age errors only in the determination of
225 statistical uncertainties for the new models (see section 4). The final error
226 estimates thus being smaller, the new models consequently have larger rms
227 misfits when normalized with the uncertainty estimates than CALS7K.2 or
228 CALS3K.2 even though they have higher spatial and temporal resolution,
229 seen in the main field geomagnetic power and secular variation spectra, and
230 in absolute terms the fit to the data in fact is better.

231 The recent end of our models has been penalized for agreement with the
232 *gufm1* historical model. This makes the model more reliable in the recent
233 past and also overcomes the spline end effects described by *Korte and Con-*
234 *stable* [2008]. Agreement with the *gufm1* model [*Jackson et al.*, 2000], which
235 describes the field based on historical and recent magnetic data, has been
236 implemented as an additional term in the objective function (eq. 7) through

237 a penalty to minimize the difference between the model coefficients for the
238 time span AD 1650 to 1990. We exclude the earliest epochs of *gufm1*, be-
239 cause an increase in the spatial norm of that model with age prior to AD
240 1650 suggests spurious spline end effects. The axial dipole coefficient is fur-
241 ther excluded from this penalty for the time before AD 1840, because this
242 coefficient is extrapolated and not determined by data prior to that time in
243 the *gufm1* model. The factor governing the closeness of the fit to the *gufm1*
244 coefficients, named *gufm const.* in the table of parameters in the following
245 section, is chosen so that a close agreement is given for the low degree coef-
246 ficients without fitting too closely very short term variations or high degree
247 details that cannot in general be resolved by the archeomagnetic data.

248 We have no way to penalize the model by a-priori information at the early
249 end. However, we expanded the modeling time span beyond the time of
250 interest. The models in fact start at 2000 B.C., so that any end effects can
251 be assumed to have decayed within the millennium outside the validity range
252 of the models.

3. Five new models

253 Five new models based on different data sets have been obtained. Com-
254 parative information on the number of data and the root mean square (rms)
255 misfit of a constant axial dipole of $30\mu\text{T}$ and the models to the data is given
256 in table 1 for all models, both before and after the rejection of outliers (ver-
257 sions 0 and 1, respectively). All rms misfit values are normalized with the
258 data uncertainty estimates used for weighting in the modeling. The value of

259 $30\mu\text{T}$ for the constant axial dipole, close to the present day value, is rather
260 arbitrary but seemed more reasonable for comparison than rms against zero
261 field. Note that this value only influences the intensity rms, while the direc-
262 tional rms is the same for any strength of axial dipole. Although the number
263 of rejected data is only of order 1.4%, it is obvious that the fit to the data is
264 improved while at the same time the amount of spatial and temporal struc-
265 ture required to fit the data has been decreased by the rejection of outliers.
266 The spatial (λ) and temporal (τ) regularization parameters, corresponding
267 values of the norms (Ψ and Φ , respectively) measuring the amount of struc-
268 ture, and the strength of the end penalty (*gufm* const.) are listed in table 2.
269 In the following we describe the final models after rejection of outliers.

3.1. ARCH3k.1

270 The first model, ARCH3k.1, is based only on archeomagnetic data, with-
271 out any a priori data selection. We expect to achieve a higher spatial and
272 temporal resolution in such a model compared with when sediment data are
273 included. However, this model is certain to be more reliable for the northern
274 than the southern hemisphere, as archeomagnetic data from the southern
275 hemisphere are extremely sparse (only 261 data, and mostly intensity only,
276 compared to 9589 data in the northern hemisphere). The fit to the data and
277 the model norms over time are shown in Fig. 1.

278 The normalized rms misfit lies between 1.1 and 1.6 for all components (Ta-
279 ble 1) and the variance reduction between the fit to a constant dipole and
280 the final model is 68%. The comparison of spatial and temporal norm be-

281 tween ARCH3k.0 (Fig.1a) and ARCH3k.1 (Fig.1b) shows how the rejection
282 of outliers leads to slightly less variability in these two quantities. This behav-
283 ior is quite representative for all the models. After some outliers have been
284 removed by the rejection procedure, the spatial complexity of this model
285 remains at roughly the same level throughout, with a significant drop due
286 to decreasing number of data only towards the extra millennium added to
287 accommodate any edge effects. The complexity is about the same as for the
288 early part of *gufm1*. The temporal complexity is in general rather variable
289 in this kind of model. This is partly due to the changes in spatio-temporal
290 data coverage, but likely also reflects complexities in how the geomagnetic
291 field varies.

3.2. ARCH3k_cst.1

292 A second model is also based only on archeomagnetic data, but in the case
293 of ARCH3k_cst.1 the data set is constrained a priori to only include data
294 fulfilling certain quality requirements [*Donadini et al., 2009*]). This model
295 may serve to test whether the uncertainty estimates are internally consistent
296 and a better model can be obtained from data with small uncertainty esti-
297 mates. Misfit and norms of this model over time are shown in Fig. 2. While
298 the spatial complexity in general is less variable and slightly lower than in
299 ARCH3k.1, a clear maximum appears in the model between 0 and AD 500.
300 The lower temporal complexity of ARCH3k_cst.1 up to AD 500 is attributed
301 to the sparsity of data in the constrained data set in this time interval. The
302 selection criteria led to a rejection of a similar number of data at all times,

303 so the effect on the model is stronger at times when the overall amount of
304 data is smaller. The rms misfit is indeed somewhat smaller and the variance
305 reduction is slightly higher (74%) for the constrained data set, confirming a
306 higher internal consistency of the selected data.

3.3. SED3k.1

307 A model based only on sedimentary data was developed for comparison
308 and named SED3k.1. We expect lower resolution, but a globally more ho-
309 mogeneous model due to the more evenly spaced data distribution. The
310 ARCH3k.1 model has been used for calibration of the relative intensity
311 records. Fig. 3 shows the characteristics of this model.

312 According to the generally lower quality of lake sediment data, the nor-
313 malized misfit is clearly higher on average and the spatial complexity is more
314 variable than in the models based on archeomagnetic data only. The variance
315 reduction reaches only 41%. Times of minimum or maximum complexity are
316 different from those of the archeomagnetic models, but because there is no
317 decrease in amount of data there also is no drop in complexity at the earliest
318 epochs. The temporal complexity is more variable than in the archeomag-
319 netic models. Clearly, and not surprisingly, SED3k.1 is significantly different
320 from ARCH3k.1 and ARCH3k_cst.1.

3.4. CALS3k.3

321 The fourth model is the one most directly comparable to the earlier CAL-
322 SxK models and therefore has been named CALS3k.3 (with CALS3k.3.0 as
323 its version prior to outlier rejection). It is based on all available data and

324 presents the compromise between good global data coverage provided only
325 by the sediment records and maximum possible resolution achievable from
326 the supposedly higher quality archeomagnetic data. The sediment intensity
327 values have again been calibrated by ARCH3k.1. Characteristics are shown
328 in Fig. 4.

329 The variance reduction in CALS3k.3 is better than in SED3k.1 (50%)
330 but the average misfit in all components also is relatively high. The spatial
331 complexity lies between that of the purely archeomagnetic and sediment data
332 only models, but shows strong influences from the sediment data. There is
333 no drop in complexity in the earliest millennium, but rather strong, short-
334 term variations in model roughness occur in the AD time span. This interval
335 in CALS3k.3 is also characterized by relatively high temporal complexity. A
336 comparison with Fig. 3 indicates that most of this influence seems to come
337 from the sediment data.

3.5. CALS3k_cst.1

338 Finally, we developed a model based on the constrained archeomagnetic
339 data set and a selection of lake sediment data considered to be the most re-
340 liable, CALS3k_cst.1. The selection of lake sediment data was not straight-
341 forward, because uncertainty estimates on direction or relative intensity are
342 rarely published with the data and mostly fixed values have been assumed for
343 all these records. The relative intensity records in this case have been cali-
344 brated by comparison to nearby archeomagnetic data where possible, and by
345 ARCH3k.1 in the other cases [see *Donadini et al.*, 2009]. Note that the dif-

346 ference between calibration by ARCH3k.1 or ARCH3k_cst.1 is insignificant.
347 The selection procedure is given by *Donadini et al.* [2009]. Model misfit and
348 norms over time are shown in Fig. 5. The misfit of this model is comparable
349 to ARCH3k_cst.1, and the variance reduction reaches 63%. Note, however,
350 that a large number of lake sediment data have been rejected by the con-
351 straining procedure, and the total number of data used for this model is
352 smaller than that of SED3k.1, the model based purely on lake sediments.

3.6. Brief comparison of model characteristics

353 Comparing Figs. 1 to 5 shows that for all models the fit to the data is rather
354 uniform over time. The fact that the rms misfit of individual components
355 are in general roughly the same and no significant systematic biases are seen
356 in the residuals (see Table 6 of *Donadini et al.* [2009]) suggests a reasonable
357 relative weighting among all the data. Apparent systematic differences, like
358 a slightly better fit to declination than inclination in the archeomagnetic
359 data only models and vice versa in SED3k.1 might be an indication that the
360 error estimates used for weighting are not yet optimal. The resolution of
361 all the models as represented by the spatial norm is similar over large parts
362 of the time interval (Fig. 6a) and consistently higher than for the previous
363 CALS7K.2 model (re-calculated according to eq. 4). The spatial roughness
364 of all models is about the same as for *gufm1* for the earliest century. A
365 slightly higher amount of spatial structure in the archaeomagnetic models
366 up to AD 1700 might be justified by the relative sparsity of historical data.
367 Apart from declination, only 51 inclination values and no intensity had been

368 available for *gufm1* up to that time. The increase in the *gufm1* spatial norm
369 prior to AD 1650 likely has to be attributed to an end effect in the model.
370 However, note that the models which include lake sediment data show a
371 similar variation in required spatial structure at that time. For the recent
372 two millennia SED3k.1 and CALS3k.3 have slightly less structure on average
373 than the other models, with exceptions between AD 1000 and 1500. The
374 significant changes in spatial complexity require a high temporal complexity
375 in these models during that time interval. It is difficult to understand the
376 influence of specific data on the resulting model and the source of this feature
377 in the models is still under investigation. Strong differences among all models
378 complexities occur between 0 and AD 500, while the fit to the data does not
379 differ significantly from the average in any of the cases. Here, we see a
380 clear difference between the models based on unconstrained or constrained
381 data, the latter showing more spatial structure. Perhaps in this time interval
382 the constrained data actually are more internally consistent, allowing more
383 detailed structure to be resolved reliably.

384 A maximum in temporal complexity (Fig. 6b) around 1650 can be linked
385 to the *gufm1* penalty taking effect. The reason could be a certain degree of
386 incompatibility between the historical model and the archeomagnetic data.
387 It seems understandable that this effect is stronger for models that include
388 sediment data, where the penalty had to be stronger to achieve a similar
389 degree of agreement with *gufm1* (see Table 2) and due to the fact that data

390 from the top of sediment cores might be more disturbed or are lacking, but
391 it is not clear why this effect is strongest in CALS3k_cst.1.

4. Estimation of model uncertainties

392 We investigated the uncertainties caused by the combined effects of poor
393 data distribution and large data and age uncertainties using two statistical
394 sampling methods and a combination thereof. For each of the three final
395 models ARCH3k.1, SED3k.1 and CALS3k.3 a large number of additional
396 models were created by simulating statistical variations of the underlying
397 datasets ARCH3k_dat1, SED3k_dat1 and CALS3k.3_dat1, using each of the
398 statistical methods with fixed modeling parameters. Uncertainties in the
399 final model coefficients were then determined as standard deviation of the
400 coefficients from 2000 models for each final model and each method. The
401 number of models necessary to reach a stable value for the standard deviation
402 varies with coefficients and time. Figure 7 demonstrates for a few example
403 coefficients that the number of 2000 models is enough to reach convergence.

404 In the first test, which we call the magnetic values and age bootstrap (MA),
405 for each of the 2000 bootstrap samples we simulate the same number of data
406 as used in creating the final model. The simulated data at each location
407 are generated by independent sampling from two normal distributions: one
408 is centered on the value of the magnetic element with a standard deviation
409 corresponding to the uncertainty estimate assigned for our modeling pur-
410 poses and the other is centered on the age estimate, and uses its respective
411 standard error. For the sediment data, the age resampling was constrained

412 to shift whole records in time, rather than individual ages, in order not to
413 mix up older and younger results as determined by the stratigraphy. In this
414 case we simply used a representative value for the standard error in the age
415 for each sediment record. Variations in the range of the data uncertainties
416 were in this case carried out with fixed values within time intervals of the
417 length by which the record was shifted. Directions and intensities were not
418 treated separately for the time variation.

419 In the second test, which we call the spatial and temporal distribution
420 bootstrap (ST), we performed bootstraps on the datasets. For the archeo-
421 magnetic data the number of data locations was fixed at the original value
422 of 6337 and values were picked uniformly randomly distributed from the
423 dataset. In contrast to our earlier exercise on CALS7K.2 [*Korte and Con-*
424 *stable, 2008*] we kept the number of sediment records fixed (61 records) and
425 included or excluded whole time series. Again the complete vector was used.
426 We expect this change in strategy to produce higher, but also more realistic
427 uncertainty estimates because only eliminating a couple of arbitrary points
428 and amplifying the influence of some others from a somewhat correlated time
429 series does not simulate the uncertainty caused if a whole interval (or even
430 the whole time series) is influenced by orientation or normalization problems.
431 Therefore the number of data, both overall and the distribution between the
432 components, varies somewhat among these bootstrap models.

433 The results from both methods differ somewhat, varying over time
434 and space. These differences are more pronounced when using datasets

435 SED3k_dat1 and CALS3k.3_dat1, with somewhat higher uncertainties re-
436 sulting from the ST bootstrap, where whole sediment records are ignored
437 or are considered more than once. In general, however, the uncertainties
438 obtained from both methods are of the same order of magnitude. A combi-
439 nation of sequentially applying MA and ST resampling to a dataset takes into
440 account the influence of uncertainties in both magnetic elements and ages as
441 well as the unsatisfactory data distribution. We adopted this combination of
442 MA and ST (MAST) to produce 2000 statistically variable models from each
443 dataset (ARCH3k_dat1, SED3k_dat1 and CALS3k.3_dat1) as our preferred
444 method to derive model uncertainties and all uncertainties presented for the
445 three final models in the following are based on it. All uncertainty estimates
446 are small for the time span AD 1650 to 1990, where the *gufm1* penalty dom-
447 inates the fit to the data. Note, however, that all uncertainty estimates will
448 necessarily be unsatisfactory in large regions devoid of data, where bias from
449 the complete absence of data cannot be estimated or varied. Moreover, the
450 statistical variation was carried out with fixed regularization parameters.
451 Slightly different parameters will also result in acceptable models and the
452 uncertainty estimates for the individual models might be somewhat opti-
453 mistic.

454 The uncertainties in the coefficients obtained by the MAST method are
455 given in the electronic model files provided as supplemental material. Error
456 estimates for model predictions of the individual components can be obtained
457 by applying error propagation rules, if we assume that the errors in the

458 Gauss coefficients are uncorrelated. This certainly is not strictly true, but
459 also not unreasonable for our purpose, given how poorly determined the true
460 uncertainties on data and dating are in the first place. Details of the error
461 propagation are given in the appendix.

462 The quality of the propagated error estimates can be checked by a compar-
463 ison to the standard deviation resulting from averaging the model predictions
464 of all the models produced with the statistical method. The errors in gen-
465 eral are roughly of the same order of magnitude. The error propagation from
466 the coefficient uncertainties tends to give errors that are larger than those
467 estimated directly from model predictions in areas with plenty of data (e.g.
468 Europe) and smaller ones in areas with sparse data coverage (e.g. the whole
469 southern hemisphere in ARCH3k.1). Two examples are shown in Fig. 8. In
470 areas with plenty of data, a good fit to different variations of these values can
471 obviously be obtained by rather different combinations of coefficients, lead-
472 ing to similar model predictions with small standard deviations, but larger
473 standard deviations when averaged coefficients are considered. In all cases,
474 the uncertainty estimates become very small for the times where the models
475 are penalized by *gufm1*. Note some small differences among the three mod-
476 els in Europe during this time, which are due to the fact that agreement in
477 small-scale features and fast variations of the historical model is traded off
478 against fit to the archeomagnetic and sediment data.

479 Averaging model predictions might give a more realistic estimate of the
480 uncertainties, but in order to make the model and prediction code pub-

481 licly available the error propagation from the coefficients is more practical
482 and not unreasonably different. This notion is supported by the fact that
483 the average predictions from all MAST models (left panels) in general show
484 somewhat less short-period temporal variation than the models based on
485 our original datasets (right panels), so that the predictions from our models
486 occasionally lie rather at the borders of the MAST component prediction
487 error estimates. This can for example be seen when comparing ARCH3k.1
488 declination around AD 900 or CALS3k.3 intensity between AD 650 and 900
489 in Figs. 8c and d. Note that CALS3k.3 and SED3k.1 in general agree
490 within the error estimates in both examples, whereas ARCH3k.1 is signifi-
491 cantly different for several time intervals in the south Atlantic, particularly
492 in inclination. There are no data constraints for ARCH3k.1 in this region.
493 The fact that the regularization has not smoothed out this strong variation
494 suggests that it is ascribed to dipole or similar large-scale field changes by
495 ARCH3k.1, which is not compatible with the southern hemisphere sediment
496 data. In summary we can say that the uncertainty estimates as given by the
497 coefficient uncertainties and available from the supplemental material tend
498 to be pessimistic in regions well covered by data, optimistic in regions devoid
499 of data, and most realistic in regions with medium data coverage, where the
500 uncertainties based directly on model predictions are largest.

501 A general idea about the average size and distribution of field prediction
502 uncertainties is given by Fig. 9, where temporal averages of the standard
503 deviations of the field components at the Earth's surface over the 3kyrs are

504 shown. Keep in mind that some temporal changes of the uncertainties exist,
505 as demonstrated by the examples in Fig. 8. The uncertainties are largest in
506 the sediment only model (SED3k.1) and smallest in the archeomagnetic only
507 model (ARCH3k.1), according to the data characteristics. Rather small er-
508 rors in the southern hemisphere of ARCH3k.1 compared to the other models
509 result from the fact that there basically are no data to vary by our statistical
510 method, rather than an absolute higher accuracy of the model in this region.
511 As expected, uncertainties in general are smallest in the areas best covered
512 by data and their surroundings.

5. Discussion of differences among models

5.1. Spatial and temporal resolution

513 The average main field and secular variation spectra, shown in Fig. 10,
514 were used as a criterion to choose the regularization factors, so it is not sur-
515 prising that the spectra of all our models look similar. The SED3k.1 spectra
516 fall off faster with higher spherical harmonic degrees, reflecting the lower res-
517 olution obtainable from the sediment data only. In all our models the distri-
518 bution of main field power within degrees 2 to 5 is significantly different from
519 the present field, which shows more power in octupole than in quadrupole and
520 higher degrees. The archeomagnetic only models show less or equal power
521 in the octupole, and all models have the highest power (after the dipole) in
522 degree 4. The differences among our new models suggest that this might
523 be a consequence of some broad incompatibilities among the data, mapping
524 power from large-scale into smaller-scale structure depending on the data se-

lection, rather than from a significantly different average field structure, but
even the constrained data models CALS3k_cst.1 and ARCH3k_cst.1 show
this characteristic. The spatial resolution drops significantly for all models
beyond SH degree 5, the temporal one as given by the secular variation spec-
trum even lacks power starting from degree 4. Note that all our models show
somewhat more secular variation power in the dipole than the recent field
models do, and somewhat less even in quadrupole and octupole. We could
not find any combination of parameters in the modeling which provided a
stronger contrast between dipole and higher degree secular variation power
while maintaining a reasonable spatial power distribution.

5.2. Dipole moment and dipole tilt

Large-scale features like the dipole contribution should be the most robust
feature of millennial scale models. Nevertheless significant differences are
seen even for dipole moment (Fig. 11) and dipole tilt (Fig. 12).

The dipole moments of the new models are somewhat higher than for
CALS7K.2 and mostly lie between that prediction and archeointensity
VADM estimates, even for models based only on archeomagnetic data. More-
over, VADMs calculated as averages from model predictions with the distri-
bution of the underlying intensity data, respectively, agree closely with the
real data VADMs averaged in the same way for all five models. Fig. 11b
shows the example for CALS3k.3 with 500 year average VADMs shown every
250 years. Some of these average VADMs, particularly the values between
AD 500 and 1000, are slightly lower than the ones shown in Fig. 11a, be-

547 cause the calibrated lake sediment intensity data used for CALS3k.3 have
548 been taken into account in calculating these data VADM.

549 For most of the time the different dipole moment predictions in Fig. 11a
550 agree within the uncertainty estimates. From 900 B.C. to 250 B.C. and
551 AD 250 to AD 750 the models show larger differences with ARCH3k.1 and
552 ARCH3k_cst.1 predicting a larger dipole moment, whereas between AD 1000
553 and AD 1500 all the models that considered sediment data show higher values
554 and a fast variation of the dipole moment.

555 The dipole tilt shows some clear differences between the models only from
556 archeomagnetic data and the models containing sediment record information.
557 Two explanations seem possible. On the one hand, regional field variations
558 might have leaked into the dipole in ARCH3k.1 and ARCH3k_cst.1 due to
559 the void of data in the southern hemisphere. Indeed these two models show
560 significant differences to the other models in the southern hemisphere (see
561 Fig. 8). On the other hand, the often rather inconsistent sediment records
562 might smooth out some strong, large-scale variations. The maximum dipole
563 tilt in ARCH3k.1 does not exceed today's values and it does not seem ob-
564 vious why the tilt should have been significantly smaller than today over
565 all of the past few millennia. However, the comparatively strong dipole mo-
566 ment throughout the studied time interval might play a role. The previous
567 CALS7K.2 model suggests that low dipole tilt might be related to a strong
568 dipole moment even though no rigorous correlation was found [*Korte and*
569 *Mandea, 2008*]. This agrees with paleomagnetic observations over 0-5 Ma

570 for which large virtual geomagnetic pole (VGP) dispersion is compatible
571 with lower VADM's [Love, 2000]. Moreover, the dipole tilt of the model
572 which considers only consistent sediment data, CALS3k_cst.1, agrees with
573 the other models showing a lower dipole tilt. The uncertainty of the dipole
574 tilt is large and lies nearly in the order of some of the strongest differences
575 (Fig. 12b). The averaged model from our statistical MAST uncertainty
576 estimate approach shows less pronounced variations for the archeomagnetic
577 model and slightly better agreement with the CALS3k.3 predictions.

578 The longitudinal change of the dipole axis agrees reasonably well for all
579 models from 1000 B.C. to 100 B.C. and AD 500 to AD 1000, but significant
580 changes are seen among nearly all models between those time intervals. Note
581 that the axes predicted by ARCH3k.1 and the old model CALS7K.2 reach
582 nearly the same longitudes in AD 350, but through movements in the oppo-
583 site direction. Contrary to all the other models, SED3k.1 shows westward
584 movement of the axis after AD 1000 and until it is constrained by the *gufm1*
585 model.

5.3. Regional differences between models

586 The five models show some regional discrepancies and these are illustrated
587 by the temporal averages of various field components in Fig. 13. The ra-
588 dial magnetic field component, B_r , is shown for the core-mantle boundary
589 (CMB). The same component, but with the axial dipole contribution re-
590 moved ($B_r NAD$) is given both at the CMB and Earth's surface. Inclination
591 anomaly, declination and field intensity are displayed for Earth's surface.

592 B_r is quite similar for all models over the northern hemisphere but shows
593 significant differences between the models excluding and including sediment
594 data, practically the only source of southern hemisphere data. B_rNAD , not
595 surprisingly, reveals much clearer differences in many regions. The most sig-
596 nificant difference is a negative flux patch over the South-East Asian region
597 which is present only, but consistently in all the models including sediment
598 data. Another region of negative flux in the southern hemisphere, contrary
599 to the dipole field direction, is present in all averaged models close to the
600 location of the present field South Atlantic Anomaly, perhaps indicating the
601 longevity of this feature. However, interestingly this feature is least strong
602 in the models with southern hemisphere data coverage, as can also clearly
603 be seen in the figures of field intensity.

604 The directional averages of the models also differ significantly, but models
605 based on similar global distributions of data clearly show some similar, ro-
606 bust features. Some further insight into regional differences of the models is
607 given by *Donadini et al.* [2009] and a more comprehensive study on regional
608 differences and regional fit to the data is in preparation.

6. Conclusions

609 We have presented five new models describing the geomagnetic field be-
610 havior over the past 3 millennia. The models are based on significantly dif-
611 ferent datasets in order to gain a better understanding of the reliability and
612 the limitations of global spherical harmonic models based on the presently
613 available archeo- and paleomagnetic data with very inhomogeneous global

614 distribution and large uncertainties. The overall number of data has been
615 increased by about 55% compared to our earlier 3kyr model CALS3K.2 by
616 newly available archeomagnetic data (20% increase), sediment directional
617 records (53% increase) and the inclusion of calibrated relative sediment in-
618 tensity records. We have aimed at highest possible spatial and temporal
619 resolution of the models by choosing the regularization factors in compari-
620 son with recent field spectra. The average main field power of the new models
621 is of the same order as the historical field for SH degrees up to 5 while the
622 average secular variation power is comparable up to SH degree 4. Moreover,
623 we have applied statistical techniques to estimate the effects of the uneven
624 data distribution as well as data and dating uncertainties in terms of error
625 bars for the model coefficients and predictions.

626 Our results show that the distribution of power among the low de-
627 gree spherical harmonic coefficients cannot be completely resolved by the
628 presently available data. This is even true for the largest-scale features like
629 the dipole contribution. Nevertheless VADM estimates from the intensity
630 data and from corresponding model predictions now agree in all cases, while
631 all VADMs are systematically higher than the dipole moments of the mod-
632 els. This is in good agreement with our studies of the difference between
633 the CALS7K.2 dipole moment and archeointensity VADMs [*Korte and Con-*
634 *stable, 2005b*] and confirms a systematic bias of VADMs compared to the
635 SH dipole moment. Models based only on archeomagnetic data, which come
636 nearly exclusively from the northern hemisphere, predict stronger dipole tilts

637 than models including sediment data. The archeomagnetic data are sup-
638 posed to be more accurate. Nevertheless, we suspect that the lower dipole
639 tilts are more reliable because all the different models that include south-
640 ern hemisphere data give rather consistent predictions and even the model
641 where the lake sediments have been constrained to the most consistent data
642 (CAL3k_cst.1) gives this result. This would mean, however, that the very
643 recent strong dipole tilt of more than 10° is rather exceptional, perhaps
644 related to the recent decrease in dipole moment.

645 All the models predict a surprisingly high dipole moment for the time in-
646 terval AD 1590 to 1840. It is higher than the prediction from CALS7K.2
647 and the linear result obtained by *Gubbins et al.* [2006] for that time interval
648 by estimating the axial dipole strength from the CALS7K.2 archeointensity
649 data and directional information from the *gufm1* model. A recent study by
650 *Finlay* [2008], who included the same archeointensity data in new field mod-
651 els based on historical data also suggest nearly constant axial dipole strength
652 as maximum likelihood solution for that time interval under linearity con-
653 straints. The predictions from our new models in contrast are close to the
654 extrapolation used in *gufm1*, although that contribution had been removed
655 from penalizing the departure from the historical model between 1650 and
656 1840. Part of the discrepancies might come from differences in the used
657 datasets. Further work to look in detail at the transition between directly
658 measured data and archeomagnetic results seems advisable.

659 The different models presented here could be useful for different purposes.
660 In general we still consider models with the maximum amount of data most
661 appropriate. The comparisons between ARCH3k.1 and ARCH3k_cst.1 or
662 CALS3k.3 and CALS3k_cst.1 have shown that a selection of what is consid-
663 ered high quality data based on the data error estimates much of the time
664 has rather small effects on the resulting models (see also *Donadini et al.*
665 [2009]). In particular, it is not obvious that the version of the model based
666 on the constrained dataset is really more reliable. ARCH3k.1 probably has
667 a slightly higher resolution and may be more reliable for parts of the north-
668 ern hemisphere than the models including sediment records, but it can only
669 be recommended for regional work using model predictions for that hemi-
670 sphere. For global studies and investigations using model coefficients the
671 CALS3k.3 model is our preferred choice. Except for the dipole strength,
672 which indeed seems to be slightly underestimated by CALS7K.2, this new,
673 more detailed 3kyr version and the previous 7kyr model are rather similar
674 in their large-scale features, which is reassuring for the longer time span.

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Appendix

In order to obtain error estimates for model predictions of the individual components we assume that the errors in the Gauss coefficients are uncorrelated. The general rule for error propagation gives the error ΔA for a value $A(x_i)$ depending on $i = 1, \dots, N$ variables x_i with the errors Δx_i as

$$(\Delta A)^2 = \sum_{i=1}^N \left(\frac{\partial A}{\partial x_i} \right)^2 (\Delta x_i)^2. \quad (8)$$

In the linear case

$$A = \sum_{i=1}^N c_i x_i, \quad (9)$$

with factors c_i assumed to be error-free, the error propagation rule simply turns into

$$(\Delta A)^2 = \sum_{i=1}^N (c_i \Delta x_i)^2. \quad (10)$$

The geocentric magnetic field components B_r , B_θ and B_ϕ are given by

$$B_r = \sum_{l=1}^{l_{max}} \sum_{m=0}^l (l+1) \left(\frac{R_E}{r} \right)^{l+2} [g_l^m \cos(m\phi) + h_l^m \sin(m\phi)] P_l^m(\theta) \quad (11)$$

$$B_\theta = - \sum_{l=1}^{l_{max}} \sum_{m=0}^l \left(\frac{R_E}{r} \right)^{l+2} [g_l^m \cos(m\phi) + h_l^m \sin(m\phi)] \frac{dP_l^m(\theta)}{d\theta} \quad (12)$$

$$B_\phi = \frac{1}{\sin \theta} \sum_{l=1}^{l_{max}} \sum_{m=0}^l m \left(\frac{R_E}{r} \right)^{l+2} [g_l^m \sin(m\phi) - h_l^m \cos(m\phi)] P_l^m(\theta). \quad (13)$$

Geodetic north (X), east (Y) and vertical (Z) component are then obtained as

$$X = -B_\theta \cos \psi - B_r \sin \psi, \quad (14)$$

$$Y = B_\phi \quad (15)$$

$$Z = B_\theta \sin \psi - B_r \cos \psi \quad (16)$$

with

$$\sin \psi = \sin \alpha \sin \theta - \cos \alpha \cos \theta, \quad (17)$$

where α is the geodetic (geographic) latitude. For all these steps error propagation according to eq. 9 is applied. The non-linear components intensity (F), declination (D) and inclination (I) are given by

$$F = \sqrt{X^2 + Y^2 + Z^2}, \quad (18)$$

$$D = \arctan \left(\frac{Y}{X} \right) \quad (19)$$

$$I = \arctan \left(\frac{Z}{H} \right), \quad (20)$$

with horizontal intensity

$$H = \sqrt{X^2 + Y^2}. \quad (21)$$

Using eq. 8 the errors are

$$(\Delta F)^2 = \frac{1}{F^2} [(X\Delta X)^2 + (Y\Delta Y)^2 + (Z\Delta Z)^2], \quad (22)$$

$$(\Delta H)^2 = \frac{1}{H^2} [(X\Delta X)^2 + (Y\Delta Y)^2], \quad (23)$$

$$(\Delta D)^2 = \left(\frac{1}{1 + \left(\frac{Y}{X}\right)^2} \right)^2 \left[\left(\frac{\Delta Y}{X} \right)^2 + \left(\frac{Y \Delta X}{X^2} \right)^2 \right] \quad (24)$$

$$(\Delta I)^2 = \left(\frac{1}{1 + \left(\frac{Z}{H}\right)^2} \right)^2 \left[\left(\frac{\Delta Z}{H} \right)^2 + \left(\frac{Z \Delta H}{H^2} \right)^2 \right]. \quad (25)$$

Table 1. Number of data and misfit for time interval 1000 B.C. to AD 1990. rms_i is the normalized root mean square misfit to a constant axial dipole ($30\mu T$) and rms_f to final model. Version 0 and 1 are before and after rejection of outliers, respectively.

Data type	N	rms_i	rms_f	N	rms_i	rms_f
		ARCH3k.0			ARCH3k.1	
All data	9605	2.66	1.62	9483	2.54	1.40
Inclination	4174	2.69	1.81	4129	2.52	1.59
Declination	2761	2.17	1.27	2715	2.11	1.13
Intensity	2670	3.04	1.62	2639	2.95	1.49
		ARCH3k_cst.0			ARCH3k_cst.1	
All data	6211	2.57	1.46	6122	2.45	1.23
Inclination	2969	2.62	1.69	2929	2.45	1.42
Declination	1942	2.17	1.14	1911	2.10	1.00
Intensity	1300	2.96	1.33	1282	2.90	1.23
		SED3k.0			SED3k.1	
All data	20375	2.87	2.08	20090	2.49	1.98
Inclination	9030	2.01	1.77	8919	1.90	1.63
Declination	8316	3.22	2.58	8174	2.91	2.22
Intensity	3029	2.78	1.44	2997	3.71	1.84
		CALS3k.3.0			CALS3k.3	
All data	29980	2.80	2.09	29585	2.62	1.83
Inclination	13204	2.25	1.87	13055	2.13	1.71
Declination	11077	2.99	2.39	10892	2.71	2.07
Intensity	5699	3.48	1.94	5638	3.38	1.78
		CALS3k_cst.0			CALS3k_cst.1	
All data	19908	2.23	1.40	19687	2.15	1.27
Inclination	10415	2.00	1.53	10335	1.93	1.42
Declination	6149	1.96	1.19	6039	1.85	1.11
Intensity	3344	3.19	1.30	3313	3.14	1.22

Table 2. Parameters, spatial (Ψ) and temporal (Φ) norms for time interval 1000 B.C. to AD 1990 for all models.

Model	$\lambda(\text{nT}^{-2})$	$\Psi(\text{nT}^2)$	$\tau(\text{nT}^{-2}\text{yr}^4)$	$\Phi(\text{nT}^2\text{yr}^{-4})$	<i>gufm</i> const.
ARCH3k.0	3×10^{-14}	177×10^{11}	1×10^{-3}	234	5×10^{-3}
ARCH3k.1	3×10^{-14}	170×10^{11}	1×10^{-3}	203	5×10^{-3}
ARCH3k_cst.0	2×10^{-14}	169×10^{11}	1×10^{-3}	145	5×10^{-3}
ARCH3k_cst.1	2×10^{-14}	164×10^{11}	1×10^{-3}	125	5×10^{-3}
SED3k.0	2×10^{-13}	165×10^{11}	2×10^{-3}	260	1×10^{-2}
SED3k.1	2×10^{-13}	162×10^{11}	2×10^{-3}	202	1×10^{-2}
CALS3k.3.0	2×10^{-13}	176×10^{11}	2×10^{-3}	304	1×10^{-2}
CALS3k.3	2×10^{-13}	172×10^{11}	2×10^{-3}	243	1×10^{-2}
CALS3k_cst.0	8×10^{-14}	177×10^{11}	8×10^{-4}	374	1×10^{-2}
CALS3k_cst.1	8×10^{-14}	170×10^{11}	8×10^{-4}	337	1×10^{-2}

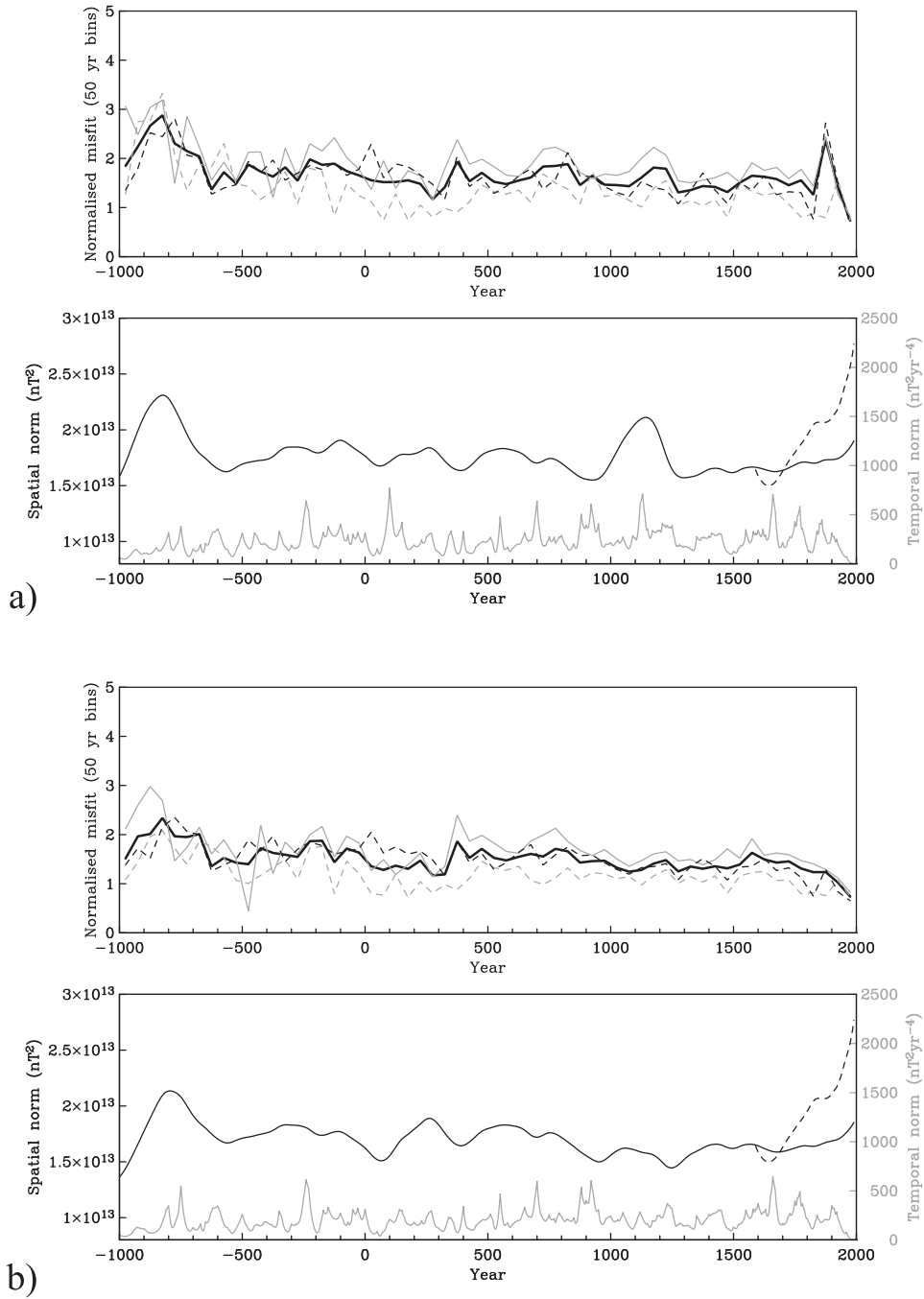


Figure 1. a) Normalized misfit (top) between model ARCH3k.0 (i.e. before outlier rejection) and underlying dataset Arch3k_dat0. All data (thick black line) and inclination (gray), declination (dashed gray) and intensity (dashed black), respectively. Spatial (black) and temporal (gray) roughness of ARCH3k.0 with time (bottom). The dashed black line is the spatial roughness of *gufm1*. b) The same for final model ARCH3k.1 and respective

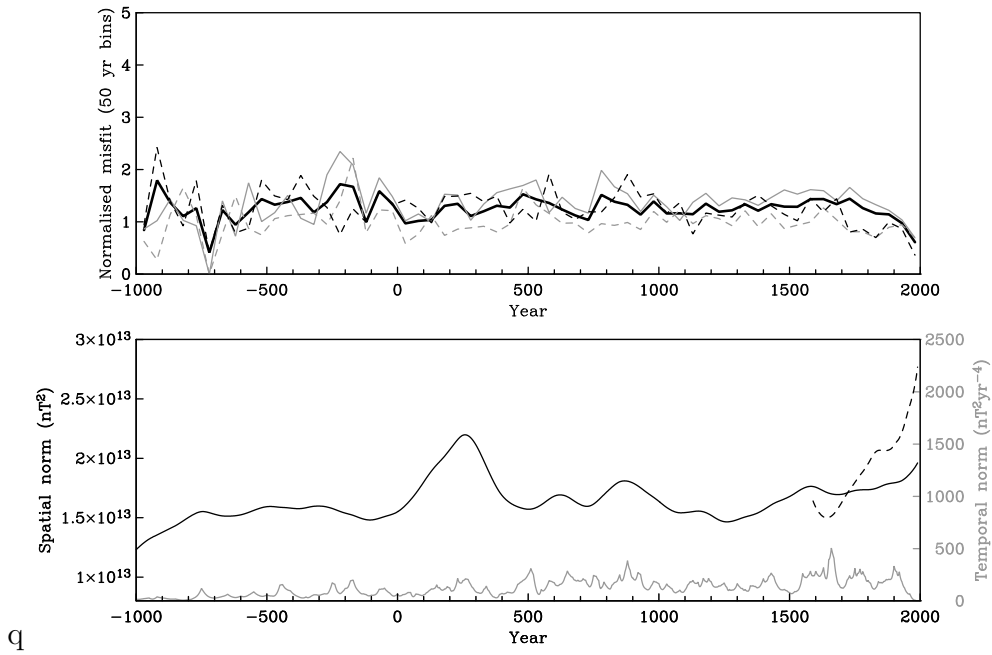


Figure 2. Normalized misfit (top) between model ARCH3k_cst.1 and underlying dataset Arch3kcst_dat1. All data (thick black line) and inclination (gray), declination (dashed gray) and intensity (dashed black), respectively. Spatial (black) and temporal (gray) roughness of the model with time (bottom). The dashed black line is the spatial roughness of *gufm1*.

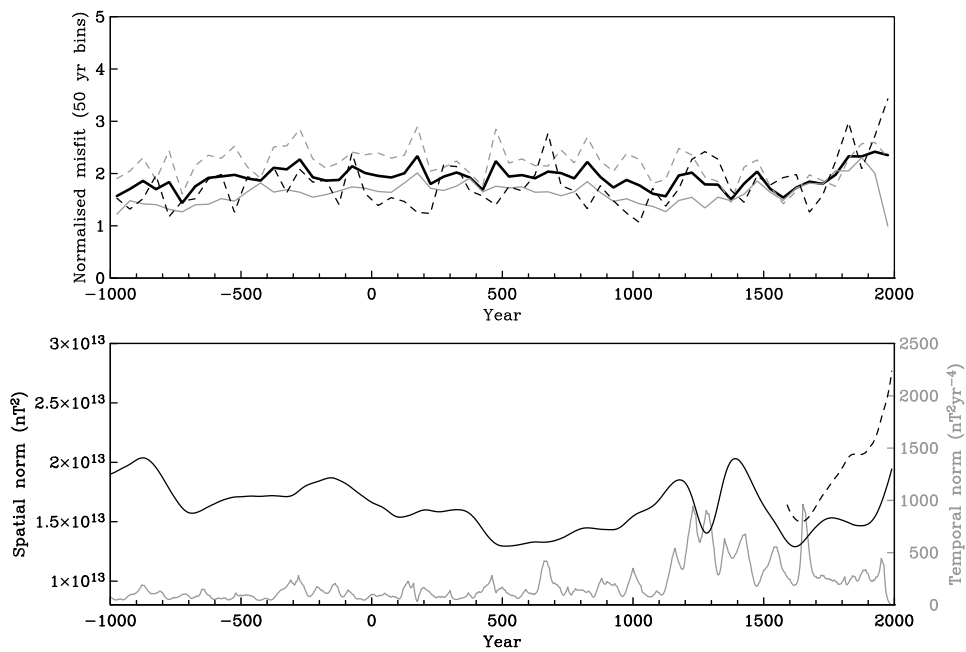


Figure 3. Normalized misfit (top) between model SED3k.1 and underlying dataset Sed3k_dat1. All data (thick black line) and inclination (gray), declination (dashed gray) and intensity (dashed black), respectively. Spatial (black) and temporal (gray) roughness of the model with time (bottom). The dashed black line is the spatial roughness of *gufm1*.

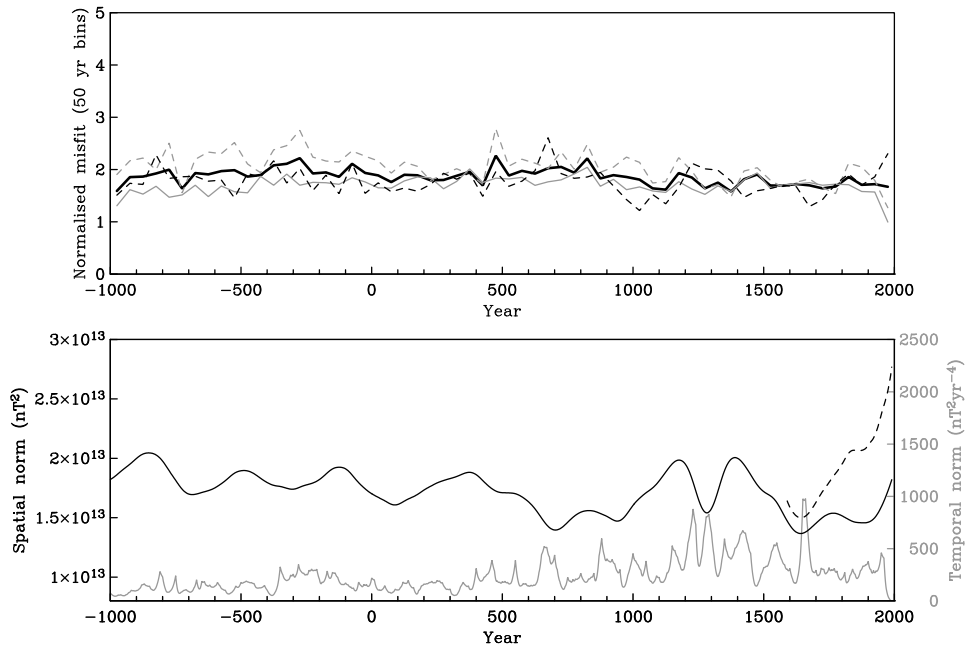


Figure 4. Normalized misfit (top) between model CALS3k.3 and underlying dataset Cals3k_dat1. All data (thick black line) and inclination (gray), declination (dashed gray) and intensity (dashed black), respectively. Spatial (black) and temporal (gray) roughness of the model with time (bottom). The dashed black line is the spatial roughness of *gufm1*.

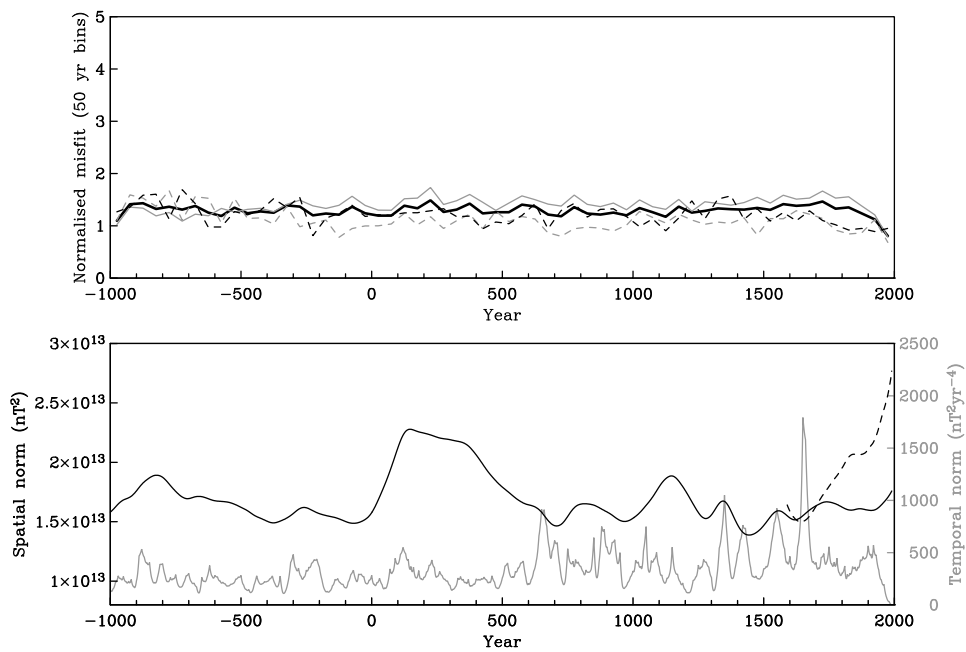


Figure 5. Normalized misfit (top) between model CALS3k_cst.1 and underlying dataset Cals3kcst_dat1. All data (thick black line) and inclination (gray), declination (dashed gray) and intensity (dashed black), respectively. Spatial (black) and temporal (gray) roughness of the model with time (bottom). The dashed black line is the spatial roughness of *gufm1*.

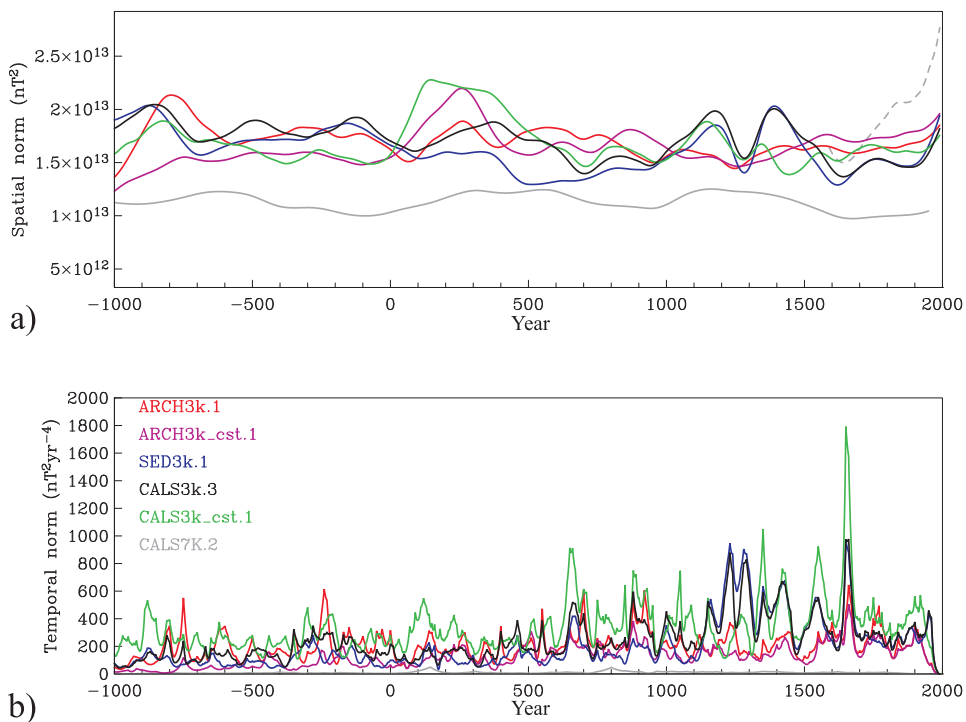


Figure 6. Comparison of a) spatial and b) temporal roughness of all models from Fig. 1b to Fig. 5. Here and in the subsequent figures the models are ARCH3k.1 (red), ARCH3k_cst.1 (magenta), SED3k.1 (blue), CALS3k.3 (black), CALS3k_cst.1 (green) and the previous CALS7K.2 (gray). The dashed gray line is the spatial roughness of *gufm1*. Temporal roughness of *gufm1* (not shown) and CALS7K.2 (hardly visible at this scale) are significantly higher and lower, respectively, due to the different knot-point spacing of the spline basis.

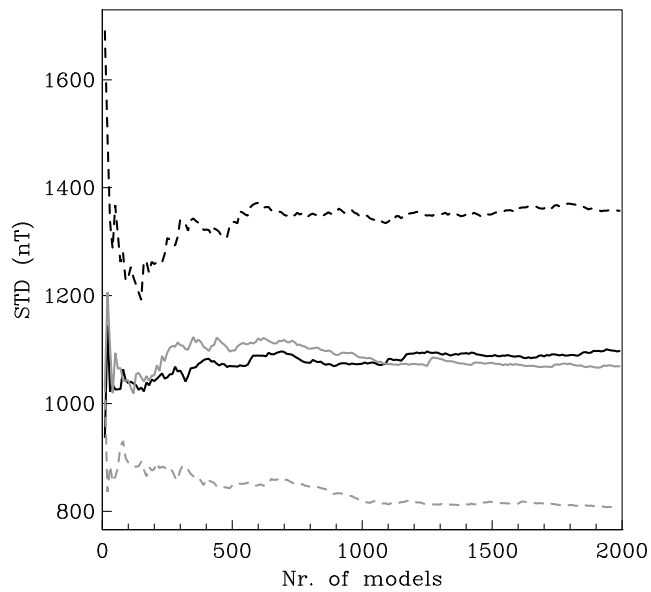


Figure 7. Standard deviation of coefficients g_1^1 (black), h_1^1 (dashed black), g_2^2 (solid gray) and h_2^2 (dashed gray) plotted against number of statistically varied models (MAST method, see text) of model CALS3k.3 for time AD 300 as example demonstrating the convergence.

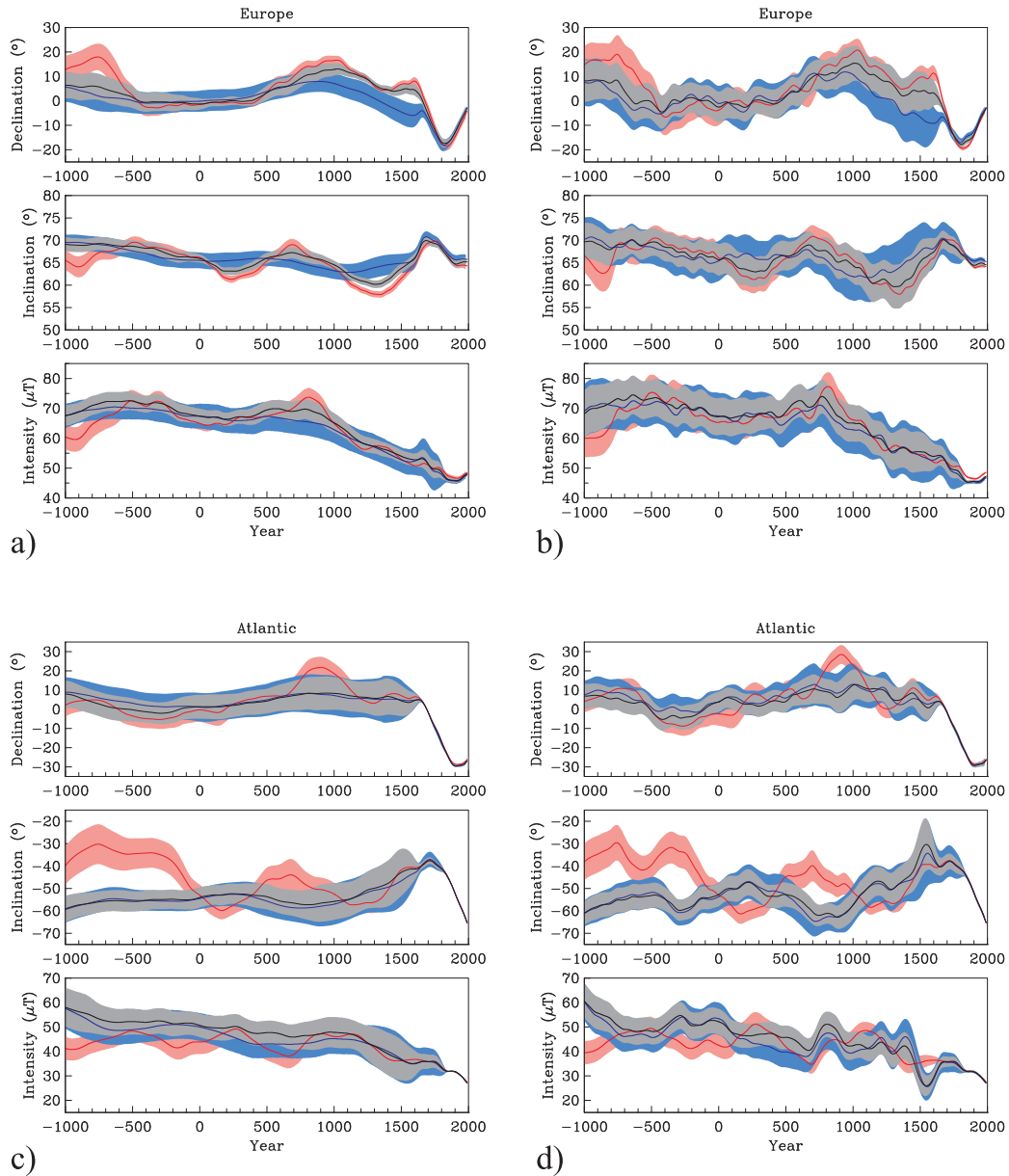


Figure 8. Examples of model prediction uncertainties for a location in central Europe (a,b, location 50°N , 5°E) and in the south Atlantic (c,d, location 35°S , 0°E) for the models ARCH3k.1 (red), SED3k.1 (blue) and CALS3k.3 (black) with shaded uncertainty estimates. On the left side (a,c) average model prediction and uncertainties have been estimated as standard deviation of the component predictions of the statistically varied models, on the right side (b,d) error propagation of the coefficient uncertainties has been

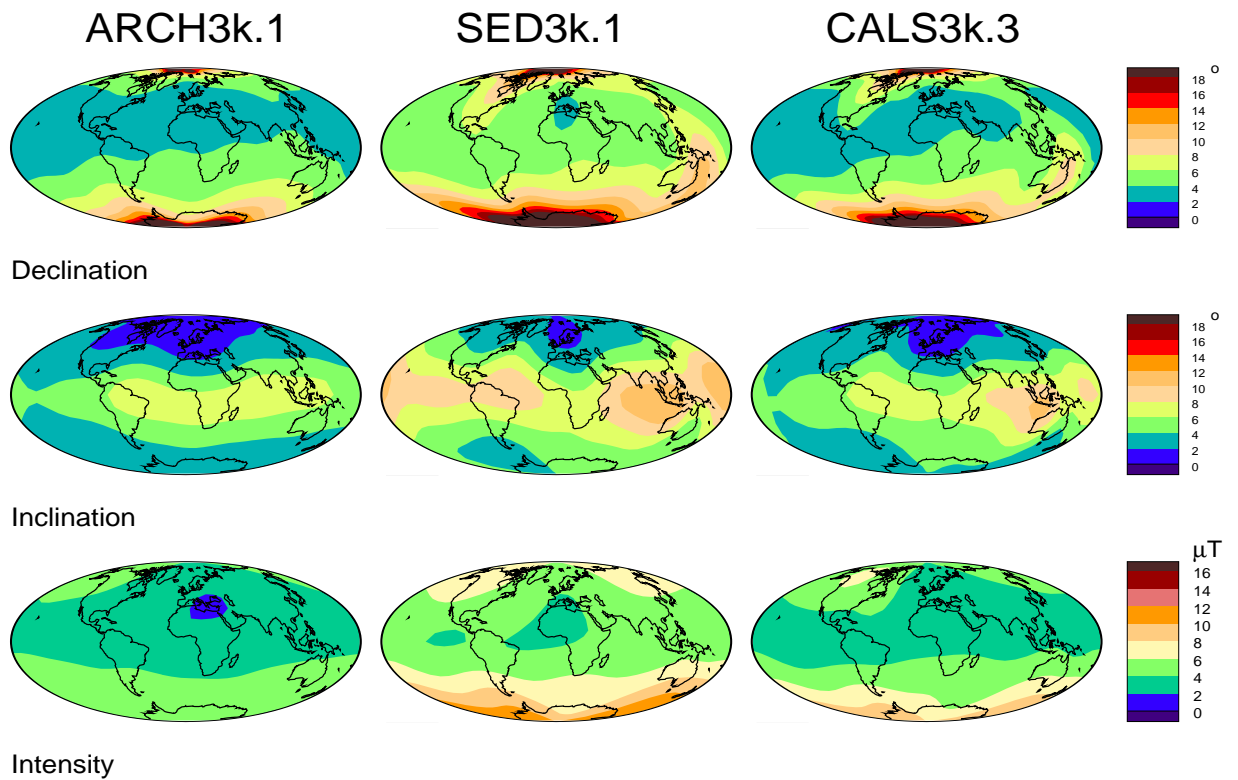


Figure 9. Mean standard deviation in model predictions of declination (top), inclination (middle) and intensity (bottom) for ARCH3k.1 (left), SED3k.1 (middle) and CALS3k.3 (right) at the Earth's surface. Uncertainties in the southern hemisphere of ARCH3k.1 are unrealistically small, due to the lack of data to vary in our statistical estimation.

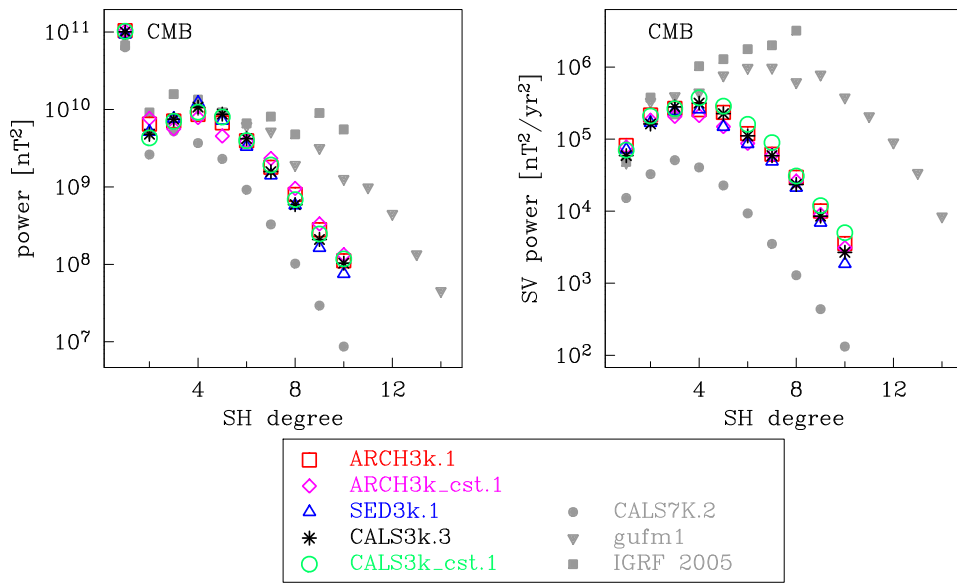


Figure 10. Geomagnetic power spectrum and secular variation power spectrum, all at core-mantle boundary, of different field models.

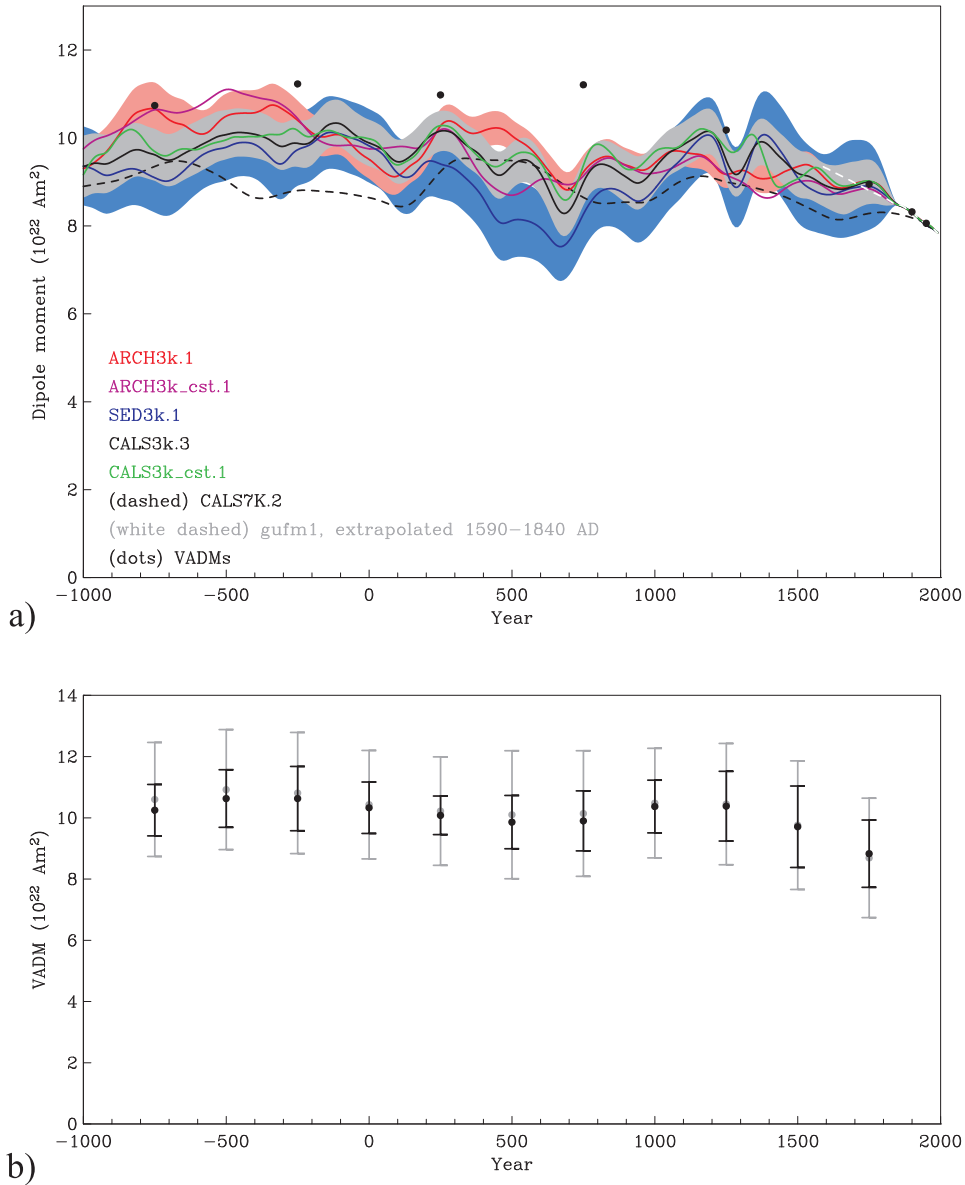


Figure 11. a) Dipole moment of different field models. For ARCH3k.1, SED3k.1 and CALS3k.3 uncertainty estimate ranges are shown in light red, blue and gray, respectively. Black dots are archeointensity VADMs. b) VADMs calculated from the intensity data (gray) used for CALS3k.3 (i.e. including calibrated sediment intensities) and from the model predictions at the same times and locations (black), averaged in 500 year intervals. Both with standard deviations of the distribution.

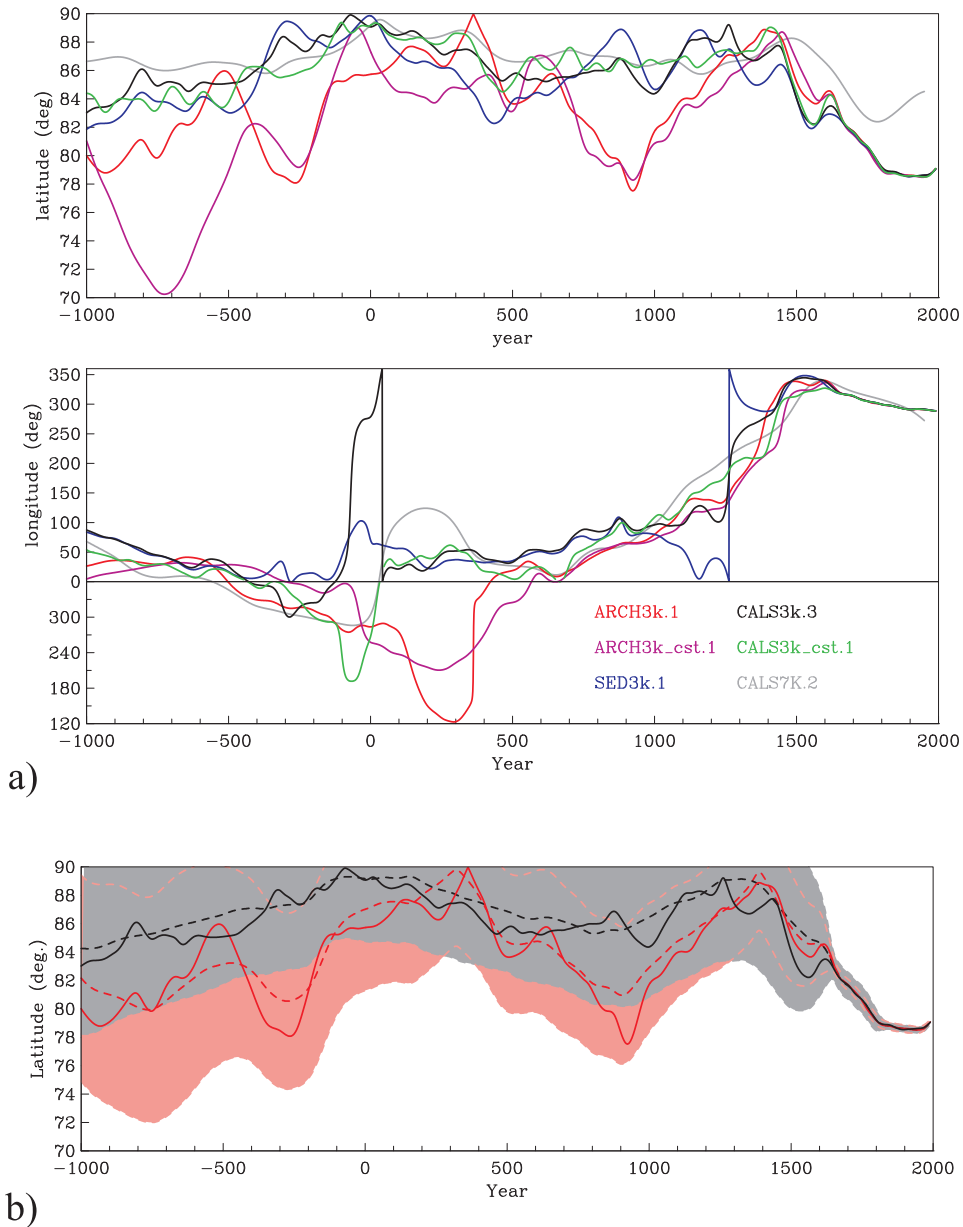


Figure 12. a) Latitude (tilt) and longitude of the geomagnetic dipole axis according to different field models. The longitude is shown for more than one full circle range in order to avoid too many “jumps” as still seen in CALS3k.3 and SED3k.1 when the axis crosses the zero meridian. b) Latitude of the geomagnetic dipole axis according to ARCH3k.1 (solid red) and CALS3k.3 (solid black) together with error estimates (light red and gray, respectively) and the averages of the statistical method to obtain these error estimates (dashed red and dashed black, respectively).

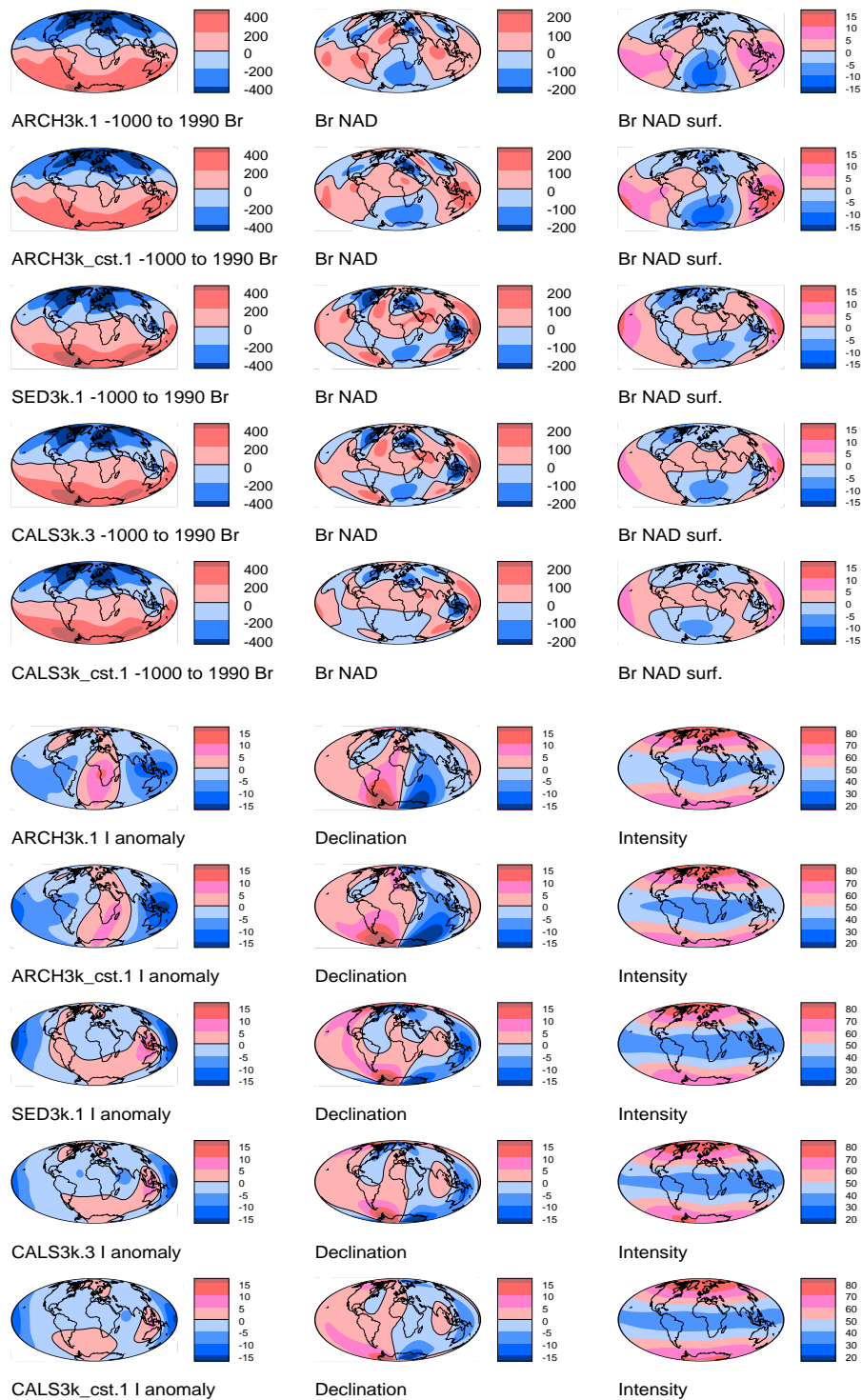


Figure 13. Comparison of averages of different field components of the five models for the whole 3kyrs: radial component (Br) and Br with axial dipole contribution subtracted (Br NAD), both at the core-mantle boundary (top left and middle), and Br NAD at the surface (top right). Inclination (I) anomaly, declination (D) and intensity (F) at the Earth's surface (bottom