## SAND REPORT

SAND2001-2892
Unlimited Release
Printed September 2001

# Location Algorithms and Errors in Time-Of-Arrival Systems 

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## Prepared by

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# LOCATION ALGORITHMS AND ERRORS IN TIME-OF-ARRIVAL SYSTEMS 

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#### Abstract

This report describes least squares solution methods and linearized estimates of solution errors caused by data errors. These methods are applied to event locating systems which use time-of-arrival (TOA) data. Analyses are presented for algorithms that use the TOA data in a "direct" manner and for algorithms utilizing Time-of-arrival Squared (TSQ) methods. Location and error estimation results were applied to a "typical" satellite TOA detecting system. Using Monte Carlo methods, it was found that the linearized location error estimates were valid for random data errors with relatively large variances and relatively poor event/sensor geometries.

In addition to least squares methods, which use an $L_{2}$ norm, methods were described for $L_{1}$ and $L_{\infty}$ norms. In general, these latter norms offered little improvement over least squares methods.

Reduction of the location error variances can be effected by using information in addition to the TOA data themselves by adding judiciously chosen "conditioning" equation(s) to the least squares system. However, the added information can adversely affect the mean errors. Also, conditioned systems may offer location solutions where nonconditioned scenarios may not be solvable. Solution methods and linearized error estimates are given for "conditioned" systems. It was found that for significant data errors, the linearized estimates were also close to the Monte Carlo results.


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### 1.0 INTRODUCTION

An event at an unknown location generates a pulse of energy at an unknown time. The pulse radiates outward and is detected by a set of sensors, each sensor at a known location. Each sensor estimates the time of arrival (TOA) of the pulse at the sensor. If the velocity of the pulse to each sensor is known, it is possible to estimate the location of the event and its time of occurrence, since the distance from the event to each sensor is proportional to the time difference from the event time to the time measured at the sensor. Data from a minimum of four sensors are required to estimate the (three-space) event location and time. This report discusses various methods for finding the event location and the errors in the event location and time associated with the data errors.

In general, the TOA data are subject to errors, so any scheme to estimate the event location and time will produce errors. The location and time errors depend on the TOA data errors and also on the geometric configuration of the sensors and the event. If, for example, the event and all sensors are coplanar, the event cannot even be located unless it is known that the event was coplanar with the sensors. We will discuss the properties of these location errors for various location algorithms and event/sensor configurations.

A very common and useful method for location estimation is by the method of least squares. A general discussion of this method is given in Section 2. A discussion of errors in general least squares solutions appears in Section 3. The application of various least squares schemes to location estimation in TOA systems and their associated error estimates are given in Section 4. Section 5 contains numerical results for location and time errors for specific "realistic" event/sensor geometries, data errors, and location algorithms. A Linear Programming approach is discussed in Section 6, and "conditioned" least squares methods are examined in Section 7. In the context of this report, "conditioning" means using some information external to the data measurements themselves to improve the location accuracy. A summary of the report is in Section 8. Most of the analyses in Sections 2, 3, and 4 is discussed in references [1] through [4].

We use bold for matrices and vectors. Unless otherwise noted, vectors will be column vectors. Upper-case T denotes vector or matrix transpose. Expectation is denoted by $\mathrm{E}\{\ldots\}$.

### 2.0 THE METHOD OF LEAST SQUARES

The method of least squares is usually attributed to Gauss, who towards the end of the 18th century used, or suggested the use of, the method to estimate celestial orbits from measurements subject to errors. The basic idea is to create an estimate that minimizes the sum of the squares of the data errors. In addition to references [1] through [4], discussions of the method may be found in Hamming [5], Papoulis [6], and Lawson and Hanson [7]. Least squares uses an $L_{2}$ norm in that it minimizes the sum of squares of data errors. It has the advantage over other norms in that it succumbs relatively easily to analytic solutions. It has the disadvantage, compared to the $L_{1}$ norm, in that it tends to exaggerate large data errors (see pages 225 and 226 of Hamming [5] for a brief but lucid discussion of this phenomenon).

Suppose we have a set of $M$ unknowns, $\mathbf{x}=\left(x_{1}, x_{2}, \ldots, x_{M}\right)^{T}$, and a set of $N$ independent measurements (or data), $\mathbf{d}=\left(d_{1}, d_{2}, \ldots, d_{N}\right)^{T}, M \leq N$. If there are fewer measurements than unknowns, the unknowns cannot be uniquely found unless other information is provided. We assume that the unknowns are related to the data by a set of $N$ independent "model" equations, $\mathbf{f}(\mathbf{x}, \mathbf{d})=\left(f_{1}, f_{2}, \ldots, f_{N}\right)^{T}$. Also, we choose a positive definite, symmetric weighting matrix $\mathbf{W}$, which in some sense takes into account our estimates of the accuracy of the measurements. The least squares solution is the value of $\mathbf{x}$ that minimizes the scalar

$$
\begin{equation*}
s=\mathbf{f}(\mathbf{x}, \mathbf{d})^{T} \mathbf{W} \mathbf{f}(\mathbf{x}, \mathbf{d}) . \tag{2.1}
\end{equation*}
$$

The functions $\mathbf{f}$ may be linear or nonlinear, or any mix of the two.

### 2.1 Least Squares Solutions

In general, we assume that $\mathbf{f}$ is differentiable with respect to both $\mathbf{x}$ and $\mathbf{d}$. Minimization of equation (2.1) is usually accomplished by observing that the necessary condition for a minimum of $s$ occurs where the partial derivatives of $s$ with respect to $\mathbf{x}, \partial s / \partial \mathbf{x}$, are zero. This method leads to $M$ equations in $M$ unknowns. If $M \leq N$, the system is said to be "overdetermined." In this case, some or all of the model equations may not have value zero at the solution values. In fact, if there are errors in the data, the model equations need not be satisfied exactly.

Define $\mathbf{A}=\partial \mathbf{f} / \partial \mathbf{x}$. Then the "best" solution in the least squares sense, is the value of $\mathbf{x}$ that satisfies the equation

$$
\begin{equation*}
\mathbf{A}^{T} \mathbf{W} \mathbf{f}=\mathbf{0} . \tag{2.2}
\end{equation*}
$$

These equations are called "normal equations" and consist of $M$ equations in $M$ unknowns. If all the elements of $\mathbf{f}$ are linear in $\mathbf{x}$, then the normal equations are also linear in $\mathbf{x}$, and the "best" solution, if it exists, is the solution of a system of $M$ linear equations in $M$ unknowns. Assume that that $\mathbf{f}$ is linear in x and that $\mathbf{f}=\mathbf{A x}+\mathbf{c}$, where $\mathbf{A}$ and $\mathbf{c}$ are constant. Then

$$
\begin{equation*}
\mathbf{A}^{T} \mathbf{W} \mathbf{f}=\mathbf{A}^{T} \mathbf{W}(\mathbf{A x}+\mathbf{c})=0 . \tag{2.3}
\end{equation*}
$$

The solution of equation (2.3) is

$$
\begin{equation*}
\mathbf{x}=-\mathbf{B}^{-1} \mathbf{A}^{T} \mathbf{W} \mathbf{c} \tag{2.4}
\end{equation*}
$$

where

$$
\begin{equation*}
\mathbf{B}=\mathbf{A}^{T} \mathbf{W} \mathbf{A} . \tag{2.5}
\end{equation*}
$$

Note that since $\mathbf{W}$ is symmetric, $\mathbf{B}$ is symmetric, as well as $\mathbf{B}^{\mathbf{- 1}}$.
If $\mathbf{f}$ is nonlinear in $\mathbf{x}$, other methods must be used to solve equation (2.2).

### 2.2 Newton's Method

If the normal equations are nonlinear, as is the case with all our location algorithms, they may be solved by Newton's method, which is an iterative scheme. Let $\mathbf{x}^{i}$ be the i-th estimate of $\mathbf{x}$, where $\mathbf{x}^{0}$ is an initial estimate. Define $\mathbf{A}^{i} \triangleq \partial \mathbf{f} /\left.\partial \mathbf{x}\right|_{\mathbf{x}=\mathbf{x}^{i}}$. Then the successive estimates of $\mathbf{x}$ are

$$
\begin{equation*}
\mathbf{x}^{i+1}=\mathbf{x}^{i}-\mathbf{B}^{i^{-1}} \mathbf{A}^{i T} \mathbf{W} \mathbf{f}\left(\mathbf{x}^{i}, \mathbf{d}\right), \mathbf{B}^{i}=\mathbf{A}^{i T} \mathbf{W} \mathbf{A}^{i} . \tag{2.6}
\end{equation*}
$$

The iteration ends when

$$
\begin{equation*}
\left|\mathbf{x}^{i+1}-\mathbf{x}^{i}\right| \leq \varepsilon>0 \tag{2.7}
\end{equation*}
$$

where $\varepsilon$ is a preassigned positive number. Note that this method requires the choice of an initial estimate of $\mathbf{x}$ and a convergence criterion, $\varepsilon$. If the initial guess is "poor" or if the data errors are "large" or if $\mathbf{B}^{i}$ is "ill conditioned," the method may not converge. By "ill conditioned," we mean that the elements of $\mathbf{B}^{i^{-1}}$ are very sensitive to minor changes in the elements of $\mathbf{B}^{i}$. In fact, for example, if the rows of $\mathbf{B}^{i}$ are linearly dependent, its inverse does not even exist!

Another difficulty with iterative methods is that the result may depend on the initial guess. The solution may go to a local, rather than a global, minimum. Also, because of data errors and problem condition, the "correct" solution may be at a local minimum, and the global solution may not be the desired one.

### 3.0 ERRORS IN LEAST SQUARES

In general, there are errors in the data that induce errors in the unknowns. Let the actual data be $\mathbf{d}=\mathbf{d}_{o}+\mathbf{d}_{e}$, where $\mathbf{d}_{o}=\left(d_{o 1}, \ldots d_{o N}\right)^{T}$ is the "exact" data measurements and $\mathbf{d}_{e}=\left(d_{e 1}, \ldots, d_{e N}\right)^{T}$ is the vector of data errors. Let the solution be $\mathbf{x}=\mathbf{x}_{o}+\mathbf{x}_{e}$, where the exact result is $\mathbf{x}_{o}=\left(x_{o 1}, \ldots, x_{o M}\right)^{T}$ and $\mathbf{x}_{e}=\left(x_{e 1}, \ldots, x_{e M}\right)^{T}$ is the resultant error in the unknowns.

In general, we assume that the $\mathbf{d}_{e}$ are random variables, so we can compute only the statistics of $\mathbf{x}_{e}$. Indeed, if the $\mathbf{f}$ are nonlinear, we can usually only estimate the statistics of the errors in $\mathbf{x}$. The errors in $\mathbf{x}$ depend on the errors in $\mathbf{d}$, the condition of $\mathbf{B}$ and, if an iterative method is used, perhaps on the initial guess of $\mathbf{x}$ and the convergence criterion. For the TOA problem, these phenomena correspond to the errors in the TOA measurements at the sensors, the condition of event/sensor geometry, the choice of an initial location, and the choice of the convergence criterion.

In any iterative (thereby nonlinear) least squares problem, there is always the possibility of finding local, rather than global, minima because of the initial solution choice. Even if data errors are small and the problem is well conditioned, the procedure can find a local minimum if the initial guess is in the wrong region. There is also the possibility that the global minimum is not unique. What is even more problematic is that the global minimum may not be the desired minimum. All TOA algorithms are nonlinear. The only way to (hopefully) guarantee that the found minimum conforms to the desired solution is to utilize some information external to the method itself as a test of the reasonableness of any solution. Because of data errors, finding the global minimum is not necessarily a sufficient guarantee. The error analyses in this report assume that solutions are "near" the desired locations, not at some other, far-away minimum.

### 3.1 Linear Estimation of Least Square Errors

Define

$$
\mathbf{f}_{o} \triangleq \mathbf{f}\left(\mathbf{x}_{o}, \mathbf{d}_{o}\right), \mathbf{A}_{o} \triangleq \partial \mathbf{f} /\left.\partial \mathbf{x}\right|_{\mathbf{x}=\mathbf{x}_{o}, \mathbf{d}=\mathbf{d}_{o}}, \text { and } \mathbf{G}_{o} \triangleq \partial \mathbf{f} /\left.\partial \mathbf{d}\right|_{\mathbf{x}=\mathbf{x}_{o}, \mathbf{d}=\mathbf{d}_{o}}
$$

that is, $\mathbf{A}_{o}$ is the sensitivity of $\mathbf{f}$ with respect to $\mathbf{x}$, and $\mathbf{G}_{o}$ is the sensitivity of $\mathbf{f}$ with respect to the data d, both evaluated at the "exact" solution and with errorless measurements. Expanding $\mathbf{f}$ in a Taylor series about $\mathbf{x}=\mathbf{x}_{o}$ and $\mathbf{d}=\mathbf{d}_{o}$, and retaining only the linear terms, suggests the least squares problem

$$
\min \left(\mathbf{f}_{o}+\mathbf{A}_{o} \mathbf{x}_{e l}+\mathbf{G}_{o} \mathbf{d}_{e}\right)^{T} \mathbf{W}\left(\mathbf{f}_{o}+\mathbf{A}_{o} \mathbf{x}_{e l}+\mathbf{G}_{o} \mathbf{d}_{e}\right),
$$

where $\mathbf{x}_{e l}$ is the linear estimate of the solution errors. Since these equations are linear in $\mathbf{x}_{e l}$, the solution is

$$
\mathbf{x}_{e l}=-\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W}\left(\mathbf{f}_{o}+\mathbf{G}_{o} \mathbf{d}_{e}\right), \quad \mathbf{B}_{o} \equiv \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{A}_{o} .
$$

But $\mathbf{f}_{o}=0$, hence

$$
\begin{equation*}
\mathbf{x}_{e l}=-\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} G_{o} \mathbf{d}_{e} . \tag{3.1}
\end{equation*}
$$

Note that the linear estimates of the location errors are linear combinations of the data errors.
Assuming that the elements of $\mathbf{d}_{e}$ are random variables, we can compute the mean and variance of $\mathbf{x}_{e l}$. We get

$$
\begin{equation*}
\overline{\mathbf{x}}_{e l} \triangleq E\left\{\mathbf{x}_{e l}\right\}=-\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{G}_{o} E\left\{\mathbf{d}_{e}\right\}=-\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{G}_{o} \overline{\mathbf{d}}_{e} . \tag{3.2}
\end{equation*}
$$

Define the covariance matrix of the linear errors in $\mathbf{x}$ as $\mathbf{C}_{x l} \triangleq E\left\{\left(\mathbf{x}_{e l}-\overline{\mathbf{x}}_{e l}\right)\left(\mathbf{x}_{e l}-\overline{\mathbf{x}}_{e l}\right)^{T}\right\}$. From equation (3.1), we get

$$
\begin{equation*}
\mathbf{C}_{x l}=E\left\{\left(-\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{G}_{o} \mathbf{d}_{e}-\overline{\mathbf{x}}_{e l}\right)\left(-\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{G}_{o} \mathbf{d}_{e}-\overline{\mathbf{x}}_{e l}\right)^{T}\right\} \tag{3.3}
\end{equation*}
$$

and since $(\mathbf{X Y})^{T}=\mathbf{Y}^{T} \mathbf{X}^{T}$ for any matrices $\mathbf{X}$ and $\mathbf{Y}$, and $\mathbf{B}$ is symmetric (i.e., $\mathbf{B}=\mathbf{B}^{T}$ ),

$$
\begin{equation*}
\mathbf{C}_{x l}=\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{G}_{o} \mathbf{C}_{d} \mathbf{G}_{o}^{T} \mathbf{W} \mathbf{A}_{o} \mathbf{B}_{o}^{-1}-\overline{\mathbf{x}}_{e l} \overline{\mathbf{x}}_{e l}^{T}, \tag{3.4}
\end{equation*}
$$

where $\mathbf{C}_{d} \triangleq E\left\{\mathbf{d}_{e} \mathbf{d}_{e}^{T}\right\}$ is the covariance matrix of the data errors.
In general, the mean of the data errors is zero; that is, $\overline{\mathbf{d}}_{e}=0$. If this is not so, the data errors are said to be "biased." An estimate should be made of the bias and, if the estimate is believable, a translation of the values of $\mathbf{d}$ should be made to remove the mean errors. Given that $\overline{\mathbf{d}}_{e}=0$, we get

$$
\begin{equation*}
\overline{\mathbf{x}}_{e l}=0, \text { and } \mathbf{C}_{x l}=\mathbf{B}_{o}^{-1} \mathbf{A}_{o}^{T} \mathbf{W} \mathbf{G}_{o} \mathbf{C}_{d} \mathbf{G}_{o}^{T} \mathbf{W} \mathbf{A}_{o} \mathbf{B}_{o}^{-1} . \tag{3.5}
\end{equation*}
$$

From Graupe [8]: If the data errors are (unbiased) Gaussian random variables, a common practical situation, then the maximum-likelihood, minimum-variance estimate of $\mathbf{C}_{x l}$ is obtained if $\mathbf{W}$ is chosen as $\mathbf{W}=\left(\mathbf{G}_{o} \mathbf{C}_{d} \mathbf{G}_{o}^{T}\right)^{-1}$. In this case,

$$
\begin{equation*}
\mathbf{C}_{x l}=\mathbf{B}_{o}^{-1} . \tag{3.6}
\end{equation*}
$$

Although the maximum-likelihood, minimum-variance is exactly valid for Gaussian random variables, it is a practical approximation for almost any non pathological, single mode, symmetric distribution. In the following material, we shall refer to this weighting choice as "optimal" weighting.

If the weighting is normalized by using $\operatorname{trace}(\mathbf{W})=N$, then $\mathbf{C}_{x l}$ from equation (3.6) is an estimate of the conditioning of the event/sensor geometry, also referred to as Geometric Dilution of Precision (GDOP). For any weighting matrix, the condition of $\mathbf{C}_{x l}$ from equation (3.6) is the measure of GDOP if $\mathbf{C}_{d}$ is normalized by $\operatorname{trace}\left(\mathbf{C}_{d}\right)=N$. If the diagonal elements of $\mathbf{C}_{x l}$ are large compared to unity, the system is ill conditioned, and vice versa. Another, and essentially equivalent, estimate of GDOP is Error Probable (EP). For our location problem, EP has three components: Circular Error Probable (CEP), Vertical Error Probable (VEP), and Time Error Probable (TEP). These measures are directly computed from the location error covariance matrix (Aronson [1]).

At this juncture, we note that all location algorithms discussed in this report are nonlinear; therefore, if the data errors are "large" and/or the event/sensor geometry is ill conditioned, the actual location error statistics can differ substantially from their linear approximations.

### 4.0 TIME-OF-ARRIVAL LOCATION ALGORITHMS

For TOA location systems, there are four unknowns: the three-space location of the event and the time of the event. We assume that the pulse velocity $v$ is constant and identical from event to all sensors. For simplicity, we take this velocity to be unity. Thus, the "time of event," $\tau=v t$, has the units of distance. The vector of unknowns has four dimensions:

$$
\begin{equation*}
\mathbf{x}=(x, y, z, \tau)^{T} . \tag{4.1}
\end{equation*}
$$

For $N$ sensors, the data vector is

$$
\begin{equation*}
\mathbf{d}=\left(d_{1}, \ldots, d_{N}\right)^{T},\left(d_{n}=v t_{n}\right), \tag{4.2}
\end{equation*}
$$

where $t_{n}$ is the detected time of arrival at the n -th sensor. The location of the n -th sensor is

$$
\begin{equation*}
\mathbf{x}_{n}=\left(x_{n}, y_{n}, z_{n}\right)^{T} . \tag{4.3}
\end{equation*}
$$

In the following, we assume that the sensor locations are known exactly. Analysis of event location errors when the sensor locations also contain errors (in addition to the data errors) is given in Aronson [3].

In all the following, we assume that the data errors are mutually independent random variables with zero mean. Thus, $E\left\{d_{e n} d_{e m}\right\}=0$ if $n \neq m$, and the variance of the $n$-th data error is

$$
\begin{equation*}
\sigma_{n}^{2}=E\left\{d_{e n}^{2}\right\} \tag{4.4}
\end{equation*}
$$

The covariance matrix of data errors is therefore diagonal:

$$
\begin{equation*}
\mathbf{C}_{d}=\operatorname{diag}\left(\sigma_{1}^{2}, \ldots, \sigma_{N}^{2}\right) \tag{4.5}
\end{equation*}
$$

In Sections 4.1 through 4.8, we discuss four important algorithms for finding event location via least squares and the location errors associated with them.

### 4.1 TOA Method

Let the location of the $n$-th sensor be

$$
\begin{equation*}
\mathbf{x}_{n}=\left(x_{n}, y_{n}, z_{n}\right)^{T} \tag{4.6}
\end{equation*}
$$

The distance from the event to the n -th sensor is

$$
\begin{equation*}
r_{n}=\sqrt{\left(x-x_{n}\right)^{2}+\left(y-y_{n}\right)^{2}+\left(z-z_{n}\right)^{2}} . \tag{4.7}
\end{equation*}
$$

For the TOA method the model equations are

$$
\begin{equation*}
f_{n}=r_{n}-\left(d_{n}-\tau\right), n=1, \ldots, N \tag{4.8}
\end{equation*}
$$

that is, the distance from the event to the $n$-th sensor should be equal to the difference between the arrival time at that sensor and the event time.

The matrix $\mathbf{A}=\partial \mathbf{f} / \partial \mathbf{x}$ has $N$ rows and 4 columns, and its n-th row is

$$
\begin{equation*}
\mathbf{A}_{n}=\left[\left(x-x_{n}\right) / r_{n},\left(y-y_{n}\right) / r_{n},\left(z-z_{n}\right) / r_{n}, 1\right] . \tag{4.9}
\end{equation*}
$$

The sensitivity of the model equations with respect to the data is the matrix $\mathbf{G}=\partial \mathbf{f} / \partial \mathbf{d}$, with $N$ rows and $N$ columns, and is

$$
\begin{equation*}
\mathbf{G}=-\mathbf{I} . \tag{4.10}
\end{equation*}
$$

Thus, the "optimal" weighting matrix is diagonal; namely,

$$
\begin{equation*}
\mathbf{W}=\left[(-\mathbf{I}) \mathbf{C}_{d}(-\mathbf{I})\right]^{-1}=\operatorname{diag}\left(1 / \sigma_{1}^{2}, \ldots, 1 / \sigma_{N}^{2}\right) \tag{4.11}
\end{equation*}
$$

The TOA equations are usually solved by Newton's iterative method. An initial location guess starts the iteration. Since there are four unknowns, each iteration requires the solution of a 4 by 4 set of linear equations; that is, the $\mathbf{B}$ matrix is 4 by 4 .

Because the model equations are linear in $\tau$, it is not necessary to make an initial guess for $\tau$. Instead of using equation (2.6), we iterate on

$$
\hat{\mathbf{x}}^{i+1}=\tilde{\mathbf{x}}^{i}-\mathbf{B}^{i-1} \mathbf{A}^{i T} \mathbf{f}\left(\tilde{\mathbf{x}}^{i}, \tilde{\mathbf{d}}\right),
$$

where $\tilde{\mathbf{x}}^{i}=\left(x^{i}, y^{i}, z^{i}, 0\right)^{T}, \tilde{\mathbf{d}}=\left(0, d_{2}-d_{1}, \ldots, d_{N}-d_{1}\right)^{T}$, and $\hat{\mathbf{x}}^{i+1}=\left(x^{i+1}, y^{i+1}, z^{i+1}, \tau^{i+1}\right)^{T}$. The iteration terminates when $\left|\tilde{\mathbf{x}}^{i+1}-\tilde{\mathbf{x}}^{i}\right| \leq \varepsilon$. Let the final iteration be at $i=I$, then the solution is

$$
\mathbf{x}=\left(x^{I+1}, y^{I+1}, z^{I+1}, \tau^{I+1}+d_{1}\right)^{T} .
$$

For TOA, it is prudent for numerical operation reasons to translate the data to the minimum datum value, for example. That is, if $\tilde{d}_{n}$ is the actual measured $n$-th datum value, $d_{n}=\tilde{d}_{n}-\min \left(\tilde{d}_{n}\right)$ should be used. The resultant value of $\tau$ should be negative, but can then be translated forward to the original time basis. Section 5.4 shows that although a data translation
should be used, translation to the minimum data value should not be used for the Bancroft method.

### 4.2 Linear Location Errors in TOA

If the weighting is optimal, equation (3.6) is used to obtain the linear error covariance. We get

$$
\begin{equation*}
\mathbf{C}_{x l}=\mathbf{B}_{o}^{-1}, \tag{4.12}
\end{equation*}
$$

where $\mathbf{B}_{o}=\mathbf{A}_{o}^{T} \mathbf{W} \mathbf{A}_{o}$,

$$
\begin{gathered}
\mathbf{A}_{o n}=\left[\left(x_{o}-x_{n}\right) / r_{o n},\left(y_{o}-y_{n}\right) / r_{o n},\left(z_{o}-z_{n}\right) / r_{o n}, 1\right], \\
r_{o n}=\sqrt{\left(x_{o}-x_{n}\right)^{2}+\left(y_{o}-y_{n}\right)^{2}+\left(z_{o}-z_{n}\right)^{2}} .
\end{gathered}
$$

If nonoptimal weighting is used, $\mathbf{C}_{x l}$ is computed from equation (3.5).

### 4.3 Time-Difference-of-Arrival Method

The Time-Difference-of-Arrival (TDOA) method is motivated by the fact that if the various TOA model equations are subtracted from each other in some pairwise fashion, the $\tau$ unknown drops out and only a 3 by 3 linear system need be solved in the Newton iteration. It is proven in Aronson [2] that "If the TOA data errors are independent random variables with zero means and the weighting matrix is chosen as the inverse of the data difference errors, then the (linear) covariance matrix of the position errors is independent of the particular choice of difference pairs-provided, of course, that a set of independent, non-redundant differences is used." As a TDOA example, we choose to subtract the first model equation from all the rest. We get

$$
\begin{equation*}
f_{n}=r_{n+1}-r_{1}-d_{n+1}+d_{1}, n=1, \ldots N-1, \tag{4.13}
\end{equation*}
$$

$$
\begin{equation*}
\mathbf{A}_{n}=\left[\left(x-x_{n+1}\right) / r_{n+1}-\left(x-x_{1}\right) / r_{1},\left(y-y_{n+1}\right) / r_{n+1}-\left(y-y_{1}\right) / r_{1},\left(z-z_{n+1}\right) / r_{n+1}-\left(z-z_{1}\right) / r_{1}\right], \tag{4.14}
\end{equation*}
$$

and the n -th row of the $\mathbf{G}$ matrix is

$$
\begin{equation*}
\mathbf{G}_{n}=(0, \ldots,-1, \ldots, 1) . \tag{4.15}
\end{equation*}
$$

Note that $\mathbf{A}$ is $(\mathrm{N}-1)$ by $3, \mathbf{G}$ is $(\mathrm{N}-1)$ by N , and the solution vector is $(x, y, z)^{T}$. The TDOA method does not directly yield $\tau$, but it may be easily found by other means once the location is found.

The TDOA method was initially considered because -in the 1970s computer time and memory were very expensive, and the inversion of a 3 by 3 linear system was considered a significant advantage over inversion of a 4 by 4 system. Such consideration is no longer valid, and there is
no need to use TDOA. One disadvantage of TDOA is that numerical roundoff problems may arise from taking TOA model equation differences.

### 4.4 Location Errors in TDOA

If the weighting is optimal, $\mathbf{W}=\left(\mathbf{G} \mathbf{C}_{d} \mathbf{G}^{T}\right)^{-1}$, then it is proved in Aronson [2] that the (3 by 3 ) linear location error matrix $\mathbf{C}_{x l}$ for TDOA is identical to the upper 3 by 3 submatrix of $\mathbf{C}_{x l}$ for TOA. Note that $\mathbf{W}$ is ( $\mathrm{N}-1$ ) by ( $\mathrm{N}-1$ ). The closed form for the inversion of $\mathbf{G} \mathbf{C}_{d} \mathbf{G}^{T}$ is given in Aronson [3] and Gregory and Karney [9]. For nonoptimal weighting, equation (3.5) is used; otherwise, equation (3.6) is used. We will not study TDOA further in this report.

### 4.5 Time-of-Arrival Squared Method

The model equations for the Time-of-Arrival Squared (TSQ) method are

$$
\begin{equation*}
f_{n}=\left[\left(x-x_{n}\right)^{2}+\left(y-y_{n}\right)^{2}+\left(z-z_{n}\right)^{2}-\left(\tau-d_{n}\right)^{2}\right] / 2=\left[r_{n}^{2}-\left(\tau-d_{n}\right)^{2}\right] / 2, n=1, \ldots, N \tag{4.16}
\end{equation*}
$$

that is, if the distance from the event is equal to the TOA minus the event time, then the squares of these quantities should also be equal. The division by 2 is for convenience. The TSQ least squares equations can be solved by Newton iteration with

$$
\mathbf{A}_{n}^{i}=\left(x^{i}-x_{n}, y^{i}-y_{n}, z^{i}-z_{n}, d_{n}-\tau^{i}\right) .
$$

Note that, unlike TOA and TDOA, the model equations are nonlinear in $\tau$ as well in $x, y$, and $z$, and that the data values themselves appear in the $\mathbf{B}^{i}$ matrix.

The associated $\mathbf{G}$ matrix is diagonal:

$$
\mathbf{G}=\operatorname{diag}\left(d_{1}-\tau, \ldots, d_{N}-\tau\right)=\operatorname{diag}\left(r_{1}, \ldots, r_{N}\right)
$$

Thus the optimal weighting matrix is also diagonal;

$$
\mathbf{W}=\left(\mathbf{G C}_{d} \mathbf{G}^{T}\right)^{-1}=\operatorname{diag}\left[1 / \sigma_{1}^{2}\left(d_{1}-\tau\right)^{2}, \ldots, 1 / \sigma_{N}^{2}\left(d_{N}-\tau\right)^{2}\right]
$$

There are three apparent disadvantages in the iterated TSQ method. First, an initial estimate of all four unknowns ( $x, y, z, \tau$ ) must be made; second, a convergence criterion must be established, and third, one must know the "true" values of $\tau$ and $\mathbf{d}$ to achieve optimal weighting.

### 4.6 Linear Location Errors in TSQ

If optimal weighting is used in TSQ, the linear location error covariance matrix, $\mathbf{C}_{x l}$, is identical to that in the TOA method. Note that $d_{o n}-\tau_{o}=r_{o n}$, where $r_{o n}$ is the "true" distance from the event to the n -th sensor. Thus $\mathbf{B}_{o}=\mathbf{A}_{o}^{T} \mathbf{W} \mathbf{A}_{o}$ for TSQ is identical to $\mathbf{B}_{o}$ for TOA, and $\mathbf{C}_{x l}=\mathbf{B}_{o}^{-1}$ (QED).

### 4.7 TSQ with Bancroft's Method (TSQB)

Bancroft [10] has devised a scheme for solving the TSQ problem requiring neither iteration nor an initial guess of the unknowns. His method is a special case of a more general least squares method. Consider the following parametric least squares problem: Let the model equations have the form

$$
f_{n}=f_{n}(\mathbf{x}, \mathbf{d}, p),
$$

where $p$ is a parameter and $\mathbf{d}$ is given.
Suppose that a solution can be found with $\mathbf{x}$ as a function of $p$, say, $\mathbf{x}=\mathbf{S}(p)$. Now, if we constrain $p$ to be a function of $\mathbf{x}, p=f_{p}(\mathbf{x})$, we may substitute $\mathbf{S}$ in $f_{p}$ and obtain $p=f_{p}[\mathbf{S}(p)]$. If we solve this last equation for $p$, we may then find $\mathbf{x}$ from $\mathbf{x}=\mathbf{S}(p)$.

If the model equations are linear in $p$ and $\mathbf{x}, \mathbf{S}$ is easily found. Let

$$
f_{n}=u_{n} p+\mathbf{A}_{n} \mathbf{x}+c_{n},
$$

where $u_{n}, \mathbf{A}_{n}$, and $c_{n}$ are constants.
The solution to the weighted problem is

$$
\begin{equation*}
\mathbf{x}(p)=-\mathbf{B}^{-1} \mathbf{A}^{T} \mathbf{W} \mathbf{U} p-\mathbf{B}^{-1} \mathbf{A}^{T} \mathbf{W} \mathbf{C}=\mathbf{v}_{p} p+\mathbf{v}, \tag{4.17}
\end{equation*}
$$

where $\mathbf{B}=\mathbf{A}^{T} \mathbf{W A}, \mathbf{U}=\left(u_{1}, \ldots, u_{N}\right)^{T}$, and $\mathbf{C}=\left(c_{1}, \ldots, c_{N}\right)^{T}$. Solving $p=f_{p}[\mathbf{x}(p)]$ for $p$ and substituting in equation (4.17) yields $\mathbf{x}$.

For the TSQB method, we write the TSQ model equations as

$$
\begin{gather*}
f_{n}=p-x x_{n}-y y_{n}-z z_{n}+\tau d_{n}+c_{n},  \tag{4.18}\\
c_{n}=\left(x_{n}^{2}+y_{n}^{2}+z_{n}^{2}-d_{n}^{2}\right) / 2 . \tag{4.19}
\end{gather*}
$$

$$
\begin{equation*}
p=\left(x^{2}+y^{2}+z^{2}-\tau^{2}\right) / 2 . \tag{4.20}
\end{equation*}
$$

Note that the model equations are linear in $\mathbf{x}$ and $p$. We have

$$
\begin{gather*}
\mathbf{A}_{n}=\left(-x_{n},-y_{n},-z_{n}, d_{n}\right),  \tag{4.21}\\
\mathbf{U}=(1, \ldots, 1)^{T} . \tag{4.22}
\end{gather*}
$$

Substituting equations (4.19), (4.21), and (4.22) in equation (4.17) yields values of $\mathbf{v}_{p}$ and $\mathbf{v}$.

From equation (4.20), we get the equation in $p$

$$
\begin{equation*}
\left(\mathbf{v}_{p}^{T} \mathbf{M} \mathbf{v}_{p} / 2\right) p^{2}+\left(\mathbf{v}_{p}^{T} \mathbf{M v}-1\right) p+\mathbf{v}^{T} \mathbf{M v} / 2=a p^{2}+b p+c=0 \tag{4.23}
\end{equation*}
$$

where $\mathbf{M}=\left(\begin{array}{cccc}1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1\end{array}\right)$.
Equation (4.23) is solved for $p$ by the quadratic formula $p=\left(-b \pm \sqrt{b^{2}-4 a c}\right) / 2 a$. The values of $p$ are substituted in equation (4.17). The Bancroft method is computationally very fast because no iteration is required. Also, it requires neither an initial guess of the event location, nor a convergence criterion.

The two solutions represent two local minima. Numerical tests have shown that if the TOA method is initialized near each of these solutions, it converges to that solution. A major difficulty with TSQB is the resolution of the ambiguity in the quadratic solution. A possible method for resolving the two-solution ambiguity is to choose the value of $p$ that offers the minimum scalar value of the TOA or TSQ problem, that is, minimizes either

$$
\sum_{n=1}^{N} w_{n n}\left(r_{n}+\tau-d_{n}\right)^{2}, \text { or } \sum_{n=1}^{N} w_{n n}\left[r_{n}^{2}-\left(\tau-d_{n}\right)^{2}\right]^{2}
$$

where $w_{n n}$ is the n -th diagonal element of $\mathbf{W}$, for either the TOA or TSQ weighting matrix. Section 5.5 demonstrates that these are not good choices in general because even if they find the global minimum, there is no guarantee that the global minimum is the "correct" solution. Another possibility is that one of the resultant values of $\tau$ may be in "past" time and the other in "future" time. The "past" time solution is then chosen as the correct answer. However, if data errors are "large" or if the geometry is ill conditioned, this choice may also be poor. It appears that some criterion external to the Bancroft procedure itself must be employed to resolve the ambiguity.

For larger data errors and poorer geometries, the discriminant $b^{2}-4 a c$ approaches zero. In this situation, the two minima approach each other, and it becomes impossible to choose the "correct" solution. Very large data errors and/or an ill-conditioned geometry are indicated if the discriminant becomes negative, so the quadratic has complex roots. In this situation no solution is possible, unless information in addition to the data themselves is employed (Section 7). In general, this situation is equivalent to nonconvergence of the TOA method.

Data translation is also recommended for TSQB, but not to the minimum data value as suggested for TOA. Note that the data values themselves appear in the $\mathbf{B}$ matrix and therefore can affect its conditioning. Data translation to the minimum data value appears to cause poor conditioning in some cases. Translation is still recommended, but to a different value. We suggest translation to a value where the minimum data value translates to a "typical" value of $\sqrt{x_{n}^{2}+y_{n}^{2}+z_{n}^{2}}$. This matter is discussed further in Section 5.4.

### 4.8 Linear Location Errors for TSQB

The TSQB method solves the identical problem as the TSQ method, assuming that TSQ converges properly and the correct value of $p$ is chosen in TSQB. Therefore, $\mathbf{C}_{x l}$ for TSQB is identical to that of TSQ and TOA.

### 5.0 NUMERIC RESULTS FOR "REALISTIC" LOCATION SCENARIOS

A pair of FORTRAN codes, EPSCAN and MONTEC, was written to study location errors for various location algorithms and sensor groupings. A set of 24 sensors was used at fixed sites given by a "typical" ephemeris. They are placed very close to a sphere about 26,700 km (4.2 earth radii) from the center of the earth. A spherical earth of radius 6378 km was used. For light speed, this distance is equivalent to 21.26 ms . The distance unit of earth radius was used for all computations; that is, an object on the earth's surface is 1.0 unit from its center.

Each event was located by specifying its distance from earth center, longitude, and latitude ( $R, \theta, \phi$ ). Although the codes can treat events at any location, all studies were conducted at $R=1.00$ (i.e., on the earth's surface) and at $R=1.10,637.8 \mathrm{~km}$ above the surface. The earth surface location offered maximum signal masking by the earth. No solution was discarded if it was at an impossible site, such as inside the earth. The higher altitude was used to simulate a nonatmospheric event. At each event location, the (Cartesian) coordinate system was rotated so that the first coordinate represented the east-west direction, the second the north-south, and the third the vertical direction.

The codes produce CEP, VEP, and TEP (Time Error Probable) results, which are deemed to be more informative than error covariances. The rotation choice translates easily into the metrics CEP, VEP, and TEP. The metric CEP is the radius of a circle in a plane tangent to the earth's surface within which the locations fall with probability $50 \%$, with the assumption that the errors in the two orthogonal dimensions in this plane are jointly Gaussian random variables with zero means. VEP and TEP are one-dimensional $50 \%$ probabilities in the vertical and time dimensions, respectively, for zero-mean Gaussian random variables. The computation of these error probabilities is given in Appendix B of Aronson [1]. We use the notation EP to denote either CEP, VEP, or TEP.

Although the sensor positions were fixed, four different sensor scenarios were studied. A "candidate" sensor is one whose line of sight to the event is not masked by the earth. Suppose that at some specified event location there are $M$ candidate sensors, indexed by increasing distance from the event. A code input option is $N \leq M$, the number of sensors that "see" the event. There are four scenario options to choose which sensors are used in any computation. Let $N_{u}$ be the set of used sensors. For example, let $M=10$ and $N=5$. The scenarios are
(1) NEAREST, $\quad N_{u}=\{1,2,3,4,5\}$,
(2) FARTHEST, $\quad N_{u}=\{6,7,8,9,10\}$,
(3) NEAR ONE + FAR, $N_{u}=\{1,7,8,9,10\}$, (4)
(4) MIDDLE,
$N_{u}=\{3,4,5,6,7\}$.

### 5.1 Code EPSCAN

This code was written to

1. Gain insight into location errors for "realistic" event and sensor locations and sensor sets.
2. Numerically verify that the linear error covariance estimates are identical for TOA and TSQB with optimum weighting.
3. Assess error covariance differences between optimum and non-optimum weighting for TSQB. Nonoptimum TSQB weighting uses the same weighting as TOA.
4. Find ill-conditioned situations for further study.

The code user chooses the number of sensors that "see" the event $N$, specifies the distance from earth center of the event $R$, the sensor scenario to be used, and the algorithm to be used. The code is currently implemented with TOA and TSQB. The event is positioned on its sphere of radius $R$ in a set of locations that cover the sphere at (approximately) equal angular spacing DELP degrees apart. For example, with DELP $=6$ degrees, 1134 event locations are used.

It is assumed that the data errors are independent random variables with mean zero and identical variance: $\sigma_{n}^{2}=\sigma^{2}$ for all n . At each event location, linear CEP, VEP, and TEP (that is, from linear covariances) are computed. The results are normalized by assuming that $\sigma^{2}=1$. Normalized linear error probable (NLEP) statistics are presented as output. The magnitudes of the NLEP are measures of the geometric conditioning (GDOP) of the event/sensor system, as is $\mathbf{C}_{x l}$. If these elements are large compared to unity, the system is ill conditioned, and vice versa.

### 5.1.1 EPSCAN Input

$N \quad=$ Number of sensors to use. Error if $N<4$ or $N>$ minimum number of unmasked sensors.
$R \quad=$ Distance of event from earth center. Error if $R<1$.
DELP $=$ Nominal angular (degree) spacing of events. Error if DELP $<3$ or DELP $>30$, or DELP is not a factor of 90 .
Specification of sensor scenario; i.e., NEAREST, etc.
Type of algorithm: TOA or TSQB.

### 5.1.2 EPSCAN Output

The code computes certain statistics of Normalized Linear Error Probable (NLEP), with optimal weighting, over the set of event locations for the given input conditions. For TSQB, the statistical differences between optimal and nonoptimal weighting are also given. Output notation is

Lon/min Longitude of the minimum EP occurred.
$\mathrm{Lat} / \mathrm{min} \quad$ Latitude of the minimum EP.

EPmin Minimum EP.
Lon/max Longitude of maximum EP.
Lat/max Latitude of maximum EP.
EPmax Maximum EP.
Epavg Average EP over events* [?].
Epstd Standard deviation of EP*.
Epavgd EPavg for nonoptimal weighting minus EPavg for optimal - TSQB only.
EPstdd EPstd for nonoptimal weighting minus EPstd for optimal - TSQB only.
Some of the event/scenario situations exhibited very poor conditioning and yielded extreme NLEP values. In general, the largest NLEP values were the NLVEP values. These extreme values tended to dominate the NLEP statistics. Therefore, it was decided to eliminate all NLEP values that exceeded 75 . A cutoff value of 75 was chosen because it was found that the TOA iteration would usually not converge if NLVEP exceeded that value, even if the data errors had the very small deviation of $\sigma=0.000001(21.26 \mathrm{~ns})$. The output listing notes how many NLEP data values were discarded in each situation. As an example of excessively poor conditioning, the value of NLVEP for $N=4$, Lon $=237.33$, Lat $=-42$ and the FARTHEST sensor set was 35893. This value was among the discards.

### 5.1.3 EPSCAN Results

The EPSCAN results are shown in Table 1a, Table 1b, and Table 1c for, $N=4,5,6$ and $R=1$. The results for $R=1.10$ are in Table 2a through Table 2c. (Tables are located at the end of the report.) All results are for DELP $=6$ degrees, which is likely a fine enough grid for my purposes. This angular spacing produced a scan of 1134 event locations. The results clearly indicate that the normalized linear EP, and therefore the linear error covariances, are identical for optimally weighted TOA and TSQB for the NEAREST scenario. The same equalities hold for all the other sensor scenarios and were not tabulated. The results also show that at least for all conditions studied, there is little differences between optimal and nonoptimal weighting in TSQB. However, all the work in this report assumes that the data error variances are identical. If the variances are not identical, it may be possible that optimal TSQB weighting may make a more significant difference in the NLEP values. Except for the possibility of a truly pathological case, we personally feel that there are very minor differences between optimal and nonoptimal TSQB.

### 5.2 Code MONTEC

This code was written to

1. Examine "true" error covariances and EP values for specified event locations, algorithms, data error variances, and sensor scenarios.
2. Assess differences among various data error probability distributions.
3. Ascertain the importance of optimal vs. nonoptimal weighting for TSQ.
4. Derive a choice method to resolve the ambiguity in the TSQB method.

MONTEC is a Monte Carlo analysis of EP values. In the absence of considerable, and perhaps extremely difficult (if at all possible) exact statistical analysis, we make the assumption that the statistics generated by the Monte Carlo procedure are close to the "true" values without speculating on how "close" the results are. An event/sensor geometry, data error variance, and location method are specified. With these specifications, location and time errors are computed using a set of (pseudo) random data errors with specified statistics. Each solution is a Monte Carlo trial. Numerous trials, each with a different set of random data errors, are processed. The statistics of the resultant location and time errors in the form of CEP, VEP, TEP, and the average position error are presented as output.

The user specifies the number of sensors that "see" the event $N$, the radial distance, longitude, and latitude of the event, the sensor scenario (NEAREST, etc.), the number of Monte Carlo trials, an initial seed for the pseudo-random number generator (input value zero generates a default), the probability distribution used to generate the data errors, and the standard deviation of the data errors. For fair comparisons, each algorithm is subject to the same data errors. The resultant EP statistics are computed from the Monte Carlo tries. It must be emphasized that $E P$ is defined only for distributions with mean zero. If the means are not zero, as is the case with the results here, the EP values are to be taken as about the solution mean values.

In all cases, the data errors used are mutually independent (pseudo) random variables with zero mean and equal variance. Optimal weighting is used for all algorithms, except in Section 5.6. The code can use various algorithms as specified by the user. All units are in earth radii. Weighting is normalized such that $\operatorname{trace}(\mathbf{W})=N$. For all algorithms, all solutions are allowed.

Ten iterations are allowed for each $T O A$ solution. If any trial exceeds 10 iterations, the code terminates with an error message. The initial TOA guess is randomly chosen by

$$
x_{g}=x_{o}+2 \kappa(u-0.5),
$$

where $u$ is a random variable uniform in [0,1] and independent of the data errors. The other guesses, $y_{g}$ and $z_{g}$, are similarly chosen, with independent values of $u$ for each dimension and trial. We use $\kappa=0.3$ in the code. The TOA iteration is terminated when $\left|\tilde{\mathbf{x}}^{i+1}-\tilde{\mathbf{x}}^{i}\right| \leq 0.001$, $\left[\tilde{\mathbf{x}}^{i}=\left(x^{i}, y^{i}, z^{i}\right)^{T}\right]$.

### 5.2.1 MONTEC Input

The algorithm to be used: TOA, TSQB, TSQBN, LPTOA
$N \quad=$ Number of sensors to use. Error if $N<4$, if $N>$, QUIT.
$\mathrm{R} \quad=$ Distance of event from earth center. Error if $R<1$.
Lon = Longitude of event, degrees.
Lat $=$ Latitude of event, degrees. Error if $\mid$ Lat $\mid \geq 90$.
Sensor scenario; i.e., NEAREST, etc.
Number of Monte Carlo trials, must be positive. All results shown used 10,000 trials.
Pseudo-random generator seed. (Enter zero value for default.)
Data error probability distribution: Gaussian, uniform, or "tailed."
$\sigma=$ Standard deviation of data errors. Error if $\sigma \leq 0$.
The available data error probability distributions are

1. Gaussian - normal distribution, mean zero, variance $\sigma^{2}, \operatorname{Gau}\left(0, \sigma^{2}\right)$.
2. Uniform - uniform distribution, mean zero, variance $\sigma^{2}$. Unif $\left(0, \sigma^{2}\right)$.
3. Tailed - This is a special distribution, concocted to generate more errors near the distribution tails. It chooses $\operatorname{Gau}\left(0, \sigma^{2}\right)$ with probability $(1-p)$ and $\operatorname{Gau}\left[0,(k \sigma)^{2}\right]$ with probability $p$. The resultant random variable is divided by $\sqrt{1+p\left(k^{2}-1\right)}$ so its variance will be $\sigma^{2}$. We use $p=0.02$ and $k=3$.

All studies were made using those event/sensor geometries that had the NLVEP max values, that is, the poorest conditioning. Since the NLVEP values generally exceeded the NLCEP and NLTEP values, the NLVEP were chosen as the criterion for poor conditioning. In general, large NLVEP implied large NLCEP and NLTEP values. Instead of doing the excessive computation for all possible combinations, it was decided that these cases represented the least favorable ones for accurate location results. The selected cases are printed in bold in Table 1a through Table 2c.

### 5.2.2 MONTEC Output

For the given event/sensor set, the linear EP values are estimated by Monte Carlo using the given $\sigma$. These values are not normalized; that is, the data error statistics are generated using the given value of $\sigma$. The Monte Carlo values of $\overline{\mathbf{x}}_{e}$ and EP values are computed. Note that $\overline{\mathbf{x}}_{e l}=0$. The LEP (Linear Error Probable) values are also shown. For comparison with the Monte Carlo results, these values are not normalized. For TOA, the average number of iterations and the value of $\kappa(0.3)$ are also listed. For TSQB, additional output information is given, as noted below. Each event/sensor combination is identified by a code of the form $\# n / r . d d / s$, where $n=(4,5,6)$ is the number of sensors, $\mathrm{r} . \mathrm{dd}=(1.00,1.10)$ is the distance of the event from the center of the earth, and $s=(1,2,3,4)$ is the sensor scenario index.

All studies were done with the data error standard deviation of $\sigma=0.001$. This is a relatively large error, equivalent to 6.378 km or $21.26 \mu \mathrm{~s}$ at light speed.

### 5.3 Statistical Results for TOA

Table 3 gives the Monte Carlo TOA results for the selected cases using the "tailed" distribution. At a data error level of $\sigma=0.001$, the EP values were consistently in agreement with the LEP values; in fact, the EP values with TOA tended to be a bit lower than the LEP values. A possible rationale of this result may be that the Monte Carlo EP is taken about the MC mean, thereby tending to reduce the variance. The results suggest that the linear EP estimates are essentially valid in all cases. Certainly, they are valid for $\sigma \leq 0.001$ and perhaps for larger $\sigma$ values.

Table 4 shows that there is little change if the Gaussian or uniform distributions are used. To avoid excessive computation, we will use only the tailed distribution in all further study.

The mean values are also similar, although the four-sensor, uniform case shows a somewhat larger mean error in the z direction.

### 5.4 Statistical Results for TSQB - Optimal Weighting

The advantages of the TSQB method over TOA are that TSQB requires neither an initial location guess nor a convergence criterion. It is very fast and noniterative. It has two difficulties: the choice of a data translation value and the need to select one of two potentially ambiguous solutions.

Recall that unlike TOA, the data values themselves appear in the $\mathbf{A}$ matrix, equation (4.21), and therefore in the $\mathbf{B}$ matrix, which dominates the problem conditioning. Initially we used a data translation value of $\min \left(d_{n}\right)$, which placed a zero value in $\mathbf{A}$. Even with very small data errors and correct solution choice, the procedure did not give the correct solution in some cases. When We used a translation value of $\min \left(d_{n}\right)-3$ the solutions were correct in all cases. The translation bias value of 3 was chosen because it represented a nominal distance from the event to a nearby sensor. We do not know why the procedure is so sensitive to the translation value, or if the solutions are especially sensitive to the translation chosen. It appears from some preliminary study of this problem that the solutions are not particularly sensitive to the translation bias choice unless it was very near zero. We did not study this phenomenon further.

Before studying solution choices, we computed location error statistics for TSQB using "perfect" choice, that is, never choosing incorrectly. While this choice is not realistic in an actual location situation, it indicates what errors can ideally be expected with TSQB. The results are given in Table 5a and Table 5b. The TSQB results are virtually identical to the TOA results. However, the results presume that a method can be found to always choose the correct solution. In general, the errors can be enormous if the wrong solution is used. The number 1 after the TSQB characters indicates that "perfect" choice was made. The following two numbers indicate how many trials had complex roots (none) and how many did not choose the correct solution
(obviously, none for this choice). If there were complex roots or if incorrect solutions were chosen, the output would indicate these facts.

Also, the results shown are for optimum TSQB weighting. This presents a dilemma, since optimal weighting requires a priori knowledge of the solution. One possibility around this difficulty is to solve TSQB using nonoptimal weighting (i.e., the same weighting as TOA), use that solution to estimate the optimal weighting, and do a TSQB solution again using weighting estimated from the first solution. However, such a procedure may not improve the accuracy enough to be worth the effort. In Section 5.6, we consider TSQB with nonoptimal weighting and conclude that optimal TSQB weighting makes very little difference in the results.

### 5.5 TSQB Solution Choice

Let the two solutions offered by TSQB be indexed by $\beta=(1,2)$. The solutions are $\mathbf{x}_{\beta}=\left(x_{\beta}, y_{\beta}, z_{\beta}, \tau_{\beta}\right)$. Associated with each solution is the parameter $p_{\beta}$. Five choice methods were tried. Define $r_{\beta n} \triangleq \sqrt{\left(x_{\beta}-x_{n}\right)^{2}+\left(y_{\beta}-y_{n}\right)^{2}+\left(z_{\beta}-z_{n}\right)^{2}}$. The five methods tested were to choose the value of $\beta$ that satisfies the following:

$$
\begin{gather*}
\min \left(\mathbf{f}_{T O A}^{T} \mathbf{W f}_{T O A}\right), \text { where } f_{T O A, n}=r_{\beta n}+\tau_{\beta n}-d_{n},  \tag{5.1a}\\
\min \left(\mathbf{f}_{T S Q}^{T} \mathbf{W} \mathbf{f}_{T S Q}\right), \text { where } f_{T S Q, n}=\left(x_{\beta}-x_{n}\right)^{2}+\left(y_{\beta}-y_{n}\right)^{2}+\left(z_{\beta}-z_{n}\right)^{2}-\left(\tau_{\beta}-d_{n}\right)^{2},  \tag{5.1b}\\
\min \left(x_{\beta}^{2}+y_{\beta}^{2}+z_{\beta}^{2}\right),  \tag{5.1c}\\
\min \left|\sqrt{x_{\beta}^{2}+y_{\beta}^{2}+z_{\beta}^{2}}-1\right|,  \tag{5.1d}\\
\min \left|p_{\beta}\right| . \tag{5.1e}
\end{gather*}
$$

The first two methods seek to minimize the TOA and TSQ residuals, respectively. Since both solutions represent local minima, these methods failed in many of the 24 test cases. Method (5.1c) chooses the solution nearest the center of the earth, and (5.1d) chooses the solution nearest the earth's surface. Both of these failed in some cases. However, method (5.1e) always chose the correct solution in all cases. Those results are not presented because they are identical to Table 5(a and b). Admittedly, this result is heuristic and is not a proof. However, the results offer strong evidence that this is the correct way to choose $\beta$. We shall refer to this method as "minimum p choice." The cases where the other choice methods produced failures in one or more trials are as follows:
(5.1a) $4 / 1.00 / 1,4 / 1.00 / 2,4 / 1.00 / 3,4 / 1.00 / 4,5 / 1.00 / 2$
(5.1b) $4 / 1.00 / 2,4 / 1.00 / 3,4 / 1.00 / 4,5 / 1.00 / 2$
(5.1c) $6 / 1.00 / 4,4 / 1.10 / 2,4 / 1.10 / 3,5 / 1.10 / 1,6 / 1.10 / 4$
(5.1d) 4/1.001/, 4/1.10/1, 4/1.10/2, 4/1.10/3, 5/1.10/1, $6 / 1.10 / 4$

### 5.6 Statistical Results for TSQB with Nonoptimal Weighting (TSQBN)

For reasons discussed above, optimal weighting poses a difficulty for the Bancroft method. A natural question is whether the minimum p choice is valid for nonoptimal as well as optimal TSQB. Monte Carlo trials were made using TSQB with nonoptimal weighting: that is, weighting the same as TOA: $\mathbf{W}=\left(\mathbf{C}_{d}\right)^{-1}$. Table $6(\mathrm{a}$ and b$)$ indicates that the minimum p choice procedure is as valid for nonoptimal Bancroft, denoted TSQBN, as for optimal weighting TSQB for all cases tested. Note that the results for four sensors are identical in both situations. This result is expected, since the least squares minimum must solved exactly to satisfy four model equations in four unknowns.

The EP maximum, average, and standard deviations all decrease with data from an increasing number of sensors. This result is expected, since more information is always "better" than less information, and because with more sensors the event/sensor geometry is less coplanar and therefore better conditioned. In general, the MIDDLE scenario exhibited the smallest NLEP values, thereby showing the best overall conditioning.

### 6.0 AN ITERATIVE LINEAR PROGRAMMING LOCATION ALGORITHM (LPTOA)

As mentioned in Section 2.0, the $L_{2}$ norm in the least squares method has a tendency to exaggerate large data errors. It may be that some other norms may not exhibit this phenomenon and thereby reduce location errors. In particular, location solutions for two other interesting norms, $L_{1}$ and $L_{\infty}$, can be found by Linear Programming (LP) (Gass [11] or Bradley, Hax, and Magnanti [12]). We suggest finding $\mathbf{x}$ to satisfy

$$
\begin{gather*}
L_{1}: \min \sum_{n=1}^{N}\left|w_{n n}\left(r_{n}+\tau-d_{n}\right)\right|,  \tag{6.1a}\\
L_{\infty}: \min \left[\max \left|w_{n n}\left(r_{n}+\tau-d_{n}\right)\right|\right] \tag{6.1b}
\end{gather*}
$$

where $w_{n n}$ is the n -th diagonal element of the (TOA) weighting matrix. Since equation (6.1a and b) is nonlinear, an iterative LP approach must be used.

An LP finds a vector of unknowns, $\mathbf{x}$, which minimizes (or maximizes) the linear combination

$$
\begin{equation*}
\mathbf{c}^{T} \mathbf{x} \tag{6.2a}
\end{equation*}
$$

subject to the constraints

$$
\begin{equation*}
\mathbf{A x}(\leq,=, \geq) \mathbf{b}, \mathbf{x} \geq 0 \tag{6.2b}
\end{equation*}
$$

where $\mathbf{c}, \mathbf{A}$, and $\mathbf{b}$ are constants. Maximization is obtained by replacing $\mathbf{c}$ with $-\mathbf{c}$. The $\mathbf{x} \geq 0$ constraint is not very restrictive, since $x \leq 0$ may be effected by the transformation $x^{\prime}=-x$, an unrestricted value of x by $x=x^{\prime}-x^{\prime \prime}$, and a constraint of the form $-a \leq x$ ( $a$ positive) by $x^{\prime}=x+a$. LPs are solved by the "simplex" method described in [11] and [12]. For our nonlinear problem, each step in the iteration requires an LP solution of locally linearized TOA model equations.

Define $r_{n}^{i} \triangleq \sqrt{\left(x^{i}-x_{n}\right)^{2}+\left(y^{i}-y_{n}\right)^{2}+\left(z^{i}-z_{n}\right)^{2}}$. For the $L_{1}$ norm, we solve the following iterated LP. Find ( $\left.\delta x^{i}, \delta y^{i}, \delta z^{i}, \tau^{i}, e_{1}^{i}, \ldots, e_{N}^{i}\right)$ to

$$
\begin{equation*}
\min \sum_{n=1}^{N} e_{n}^{i}, \tag{6.3a}
\end{equation*}
$$

subject to

$$
\begin{gather*}
-e_{n}^{i} \leq w_{n n}\left[r_{n}^{i}+\delta x^{i}\left(x^{i}-x_{n}\right) / r_{n}^{i}+\delta y^{i}\left(y^{i}-y_{n}\right) / r_{n}^{i}+\delta z^{i}\left(z^{i}-z_{n}\right) / r_{n}^{i}+\tau^{i}-d_{n}\right] \leq e_{n}^{i}, n=1, \ldots N  \tag{6.3b}\\
0 \leq e_{n}^{i}, \tau^{i} \leq 0  \tag{6.3c}\\
-b \leq \delta x^{i}, \delta y^{i}, \delta z^{i} \leq b, 0 \leq b . \tag{6.3d}
\end{gather*}
$$

For $L_{\infty}$, find $\left(\delta x^{i}, \delta y^{i}, \delta z^{i}, \tau^{i}, e^{i}\right)$ to

$$
\begin{equation*}
\min e^{i} \tag{6.4a}
\end{equation*}
$$

subject to

$$
\begin{gather*}
-e^{i} \leq w_{n n}\left[r_{n}^{i}+\delta x^{i}\left(x^{i}-x_{n}\right) / r_{n}^{i}+\delta y^{i}\left(y^{i}-y_{n}\right) / r_{n}^{i}+\delta z^{i}\left(z^{i}-z_{n}\right) / r_{n}^{i}+\tau^{i}-d_{n}\right] \leq e^{i}, n=1, \ldots N  \tag{6.4b}\\
0 \leq e^{i}, \tau^{i} \leq 0  \tag{6.4c}\\
-b \leq \delta x^{i}, \delta y^{i}, \delta z^{i} \leq b, 0 \leq b . \tag{6.4d}
\end{gather*}
$$

The ( 6.3 d ) and ( 6.4 d ) constraints are used to control possible wild fluctuations in the iteration. For the initial guess $\mathbf{x}^{0}=\left(x^{0}, y^{0}, z^{0}\right)^{T}$, the iteration is $x^{i+1}=x^{i}+\delta x^{i}$, etc. The iteration terminates when either $\left|e^{i+1}-e^{i}\right| \leq \varepsilon$, or $\sqrt{\delta x^{i 2}+\delta y^{i 2}+\delta z^{i 2}} \leq \varepsilon$.

The simplex procedure is itself iterative and generally requires considerably more computation than TOA or TSQB. However, because of the special nature of our problem, a specialized and much faster simplex procedure could be devised if desired. The simplex process has two steps: it first funds a "solution" that is "feasible" and then finds the optimum (minimum or maximum) solution. An LP problem is "feasible" if there exists at least one set of unknowns that satisfies the constraints. The feasibility step can be skipped, since our LP is always feasible at any value of ( $\delta x, \delta y, \delta z$ ) that satisfies equations ( 6.3 d ) and ( 6.4 d ). Another concern in the general LP situation is that the optimum solution may be unbounded. All our potential "solutions" are bounded, so we need not be concerned with testing this condition.

As with TOA, an initial location guess must be made. Initially, we used the same random initial location for LPTOA as TOA (Section 5.2). However, the LP did not converge to near the "true" location in many cases. Therefore, we set the initial LPTOA location to the TSQB solution, and then proceeded with the LP iterations. The salient question to be answered is whether the $L_{1}$ or $L_{\infty}$ norms yielded improved location errors statistics compared to the $L_{2}$ norms from TOA or TSQB. Table 7(a through d) shows the results of LPTOA for the 24 test cases. The same convergence criteria for TOA, as described in Section 5.2 were used for LPTOA: $\varepsilon=0.001$ as the convergence criterion with up to 10 iterations allowed. The bounding constraint value was set
to $b=\kappa=0.3$. The tables indicate that there is very little, if any, improvement using norms other than $L_{2}$. These results suggest that the LPTOA method is not worth its additional complexity compared to TOA and TSQB.

### 7.0 LEAST SQUARES WITH CONDITIONING EQUATIONS

If some a priori information besides the TOA data themselves is available, it may be possible to reduce location errors by adding equations to the model equations. If properly applied, these added equations can make a considerable improvement in the condition of the event/sensor system. Conditioning equations are discussed in Aronson [3], where they are referred to as "augmenting" equations. We use the super tilde $(\sim)$ to denote the augmenting equations and super caret $(\wedge)$ to denote the augmented, that is, conditioned, equations. The conditioned model equations become $\hat{\mathbf{f}}=\left(f_{1}, \ldots, f_{N}, \tilde{\mathbf{f}}^{T}\right)^{T}$, where the $f_{n}$ are the original model equations, $\tilde{\mathbf{f}}$ are the conditioning equations, and $\hat{\mathbf{f}}$ is the conditioned (augmented) model equations. In general, $\tilde{\mathbf{f}}$ is a function of the location unknowns $\mathbf{x}$, the data $\mathbf{d}$, and a set of chosen parameters $\mathbf{p}$; thus.
$\hat{\mathbf{f}}=\left[\mathbf{f}(\mathbf{x}, \mathbf{d})^{T}, \tilde{\mathbf{f}}(\mathbf{x}, \mathbf{d}, \mathbf{p})^{T}\right]^{T}$.

Linear estimations of the location errors with respect to the data errors and errors in the chosen conditioning parameters can be found as follows. Define the gradients in the usual way

$$
\hat{\mathbf{A}} \triangleq\binom{\partial \mathbf{f} / \partial \mathbf{x}}{\partial \tilde{\mathbf{f}} / \partial \mathbf{x}}, \hat{\mathbf{G}} \triangleq\binom{\partial \mathbf{f} / \partial \mathbf{d}}{\partial \tilde{\mathbf{f}} / \partial \mathbf{d}} \text {, and } \hat{\mathbf{U}} \triangleq\binom{\partial \mathbf{f} / \partial \mathbf{p}}{\partial \tilde{\mathbf{f}} / \partial \mathbf{p}}=\binom{0}{\partial \tilde{\mathbf{f}} / \partial \mathbf{p}} .
$$

This last gradient expresses the sensitivity of the model equations to the conditioning parameters. The $\partial \mathbf{f} / \partial \mathbf{p}=0$ relationship is valid if the conditioning parameters do not appear in the original model equations. In general, our external information is imperfect, and the conditioning parameters may be in error. Let $\mathbf{p}=\mathbf{p}_{o}+\mathbf{p}_{e}$, where $\mathbf{p}_{o}$ are the "true" parameter values and $\mathbf{p}_{e}$ are the errors in the chosen parameters. Expanding the model equations about the "true" values of the location, data, and parameters ( $\mathbf{x}_{o}, \mathbf{d}_{o}, \mathbf{p}_{o}$ ), we have the linearized least squares problem

$$
\left.\min \left(\hat{\mathbf{f}}_{o}+\hat{\mathbf{A}}_{o} \mathbf{x}_{e l}+\hat{\mathbf{G}}_{o} \mathbf{d}_{e}+\hat{\mathbf{U}}_{o} \mathbf{p}_{e}\right)^{T} \hat{\mathbf{W}}\left(\hat{\mathbf{f}}_{o}+\hat{\mathbf{A}}_{o} \mathbf{x}_{e l}+\hat{\mathbf{G}}_{o} \mathbf{d}_{e}+\hat{\mathbf{U}}_{o} \mathbf{p}_{e}\right)\right],
$$

where $\hat{\mathbf{W}}=\left(\begin{array}{cc}\mathbf{W} & \tilde{\mathbf{W}}_{\xi}^{T} \\ \tilde{\mathbf{W}}_{\zeta} & \tilde{\mathbf{W}}\end{array}\right)$ is a symmetric augmented weighting matrix for most applications. Since $\hat{\mathbf{f}}_{o}=0$, we get

$$
\begin{equation*}
\mathbf{x}_{e l}=-\hat{\mathbf{B}}_{o}^{-1} \hat{\mathbf{A}}_{o}^{T} \hat{\mathbf{W}}\left(\hat{\mathbf{G}}_{o} \mathbf{d}_{e}+\hat{\mathbf{U}}_{o} \mathbf{p}_{e}\right), \hat{\mathbf{B}}_{o}=\hat{\mathbf{A}}_{o}^{T} \hat{\mathbf{W}} \hat{\mathbf{A}}_{o} \tag{7.1}
\end{equation*}
$$

With $E\left\{\mathbf{d}_{e}\right\}=0$, the linearized mean location errors are

$$
\begin{equation*}
E\left\{\mathbf{x}_{e l}\right\}=-\hat{\mathbf{B}}_{o}^{-1} \hat{\mathbf{A}}_{o}^{T} \hat{\mathbf{W}}_{o} \hat{\mathbf{U}}_{o} \tag{7.2}
\end{equation*}
$$

In general, $E\left\{\mathbf{x}_{e l}\right\} \neq 0$. Thus, conditioning tends to bias the least squares location solutions.

The location error variance (about the mean) for the conditioned system is

$$
\begin{equation*}
\mathbf{C}_{x l}=\hat{\mathbf{B}}_{o}^{-1} \hat{\mathbf{A}}_{o}^{T} \hat{\mathbf{W}} \hat{\mathbf{G}}_{o} \mathbf{C}_{d} \hat{\mathbf{G}}_{o}^{T} \hat{\mathbf{W}} \hat{\mathbf{A}}_{o} \hat{\mathbf{B}}_{o}^{-1} \tag{7.3}
\end{equation*}
$$

where $\mathbf{C}_{d}=E\left\{\mathbf{d}_{e}^{T} \mathbf{d}_{e}\right\}$. The analysis above applies to least squares in general and not just to location algorithms.

In general, conditioning, if properly applied, can reduce the solution error covariance, and therefore the EP values, but perhaps at the expense of increasing the mean errors.

### 7.1 Conditioning for TOA (CTOA)

We now apply the methods above to a specific conditioner for the TOA location method. One possible piece of external information may be that the event is "near" the surface of the earth: that is, $x^{2}+y^{2}+z^{2} \approx 1$. We therefore use the (single) conditioning equation

$$
\begin{equation*}
\sqrt{x^{2}+y^{2}+z^{2}}-r_{c}=0 \tag{7.4}
\end{equation*}
$$

with the (single) condition parameter $r_{c} \geq 1$, and conditioning weight $w_{c}>0$. Defining $r \triangleq \sqrt{x^{2}+y^{2}+z^{2}}$, the various conditioned matrices become

$$
\hat{\mathbf{A}}=\binom{\mathbf{A}}{x / r, y / r, z / r, 0}, \hat{\mathbf{G}}=\binom{\mathbf{G}}{0}, \hat{\mathbf{U}}=\binom{0}{-1} \text {, and } \hat{\mathbf{W}}=\left(\begin{array}{cc}
\mathbf{W} & 0  \tag{7.5}\\
0 & w_{c}
\end{array}\right) .
$$

For TOA, $\mathbf{W}=\mathbf{I}$. The parameter error is $\mathbf{p}_{e}=r_{c}-r_{o}$. The linear location error mean is computed from equation (7.2), and the linear location error covariance from equation (7.3). Note that since $\hat{\mathbf{A}}, \hat{\mathbf{W}}$, and $\hat{\mathbf{G}}$ are independent of $r_{c}$, the error covariance does not depend on the conditioning parameter choice.

A spherical earth was used in this study. However, a nonspherical earth can easily be implemented as a conditioning equation.

Although conditioning can reduce EP values, perhaps while increasing mean errors, it has another potential use. Suppose, for example, an event is located within the earth, which is clearly impossible for TOA location, or at some other unacceptable site. Instead of discarding the result, one may recompute the solution using conditioning that would result in an acceptable site.

### 7.1.1 TOA Conditioning with TSQB Initialization (CBTOA)

The CTOA method may be implemented by solving the conditioned equations by Newton's method. However, an initial location guess may be avoided by solving the nonconditioned
system by the TSQB method (with or without optimal weighting) and using that solution as the initial condition for Newton's method with the conditioned TOA equations.

### 7.1.2 Statistical Results for CBTOA

Monte Carlo statistics were generated for conditioned TOA with the code CTOAMON, which has the same input as MONTEC, plus $r_{c}$ and $w_{c}$. The results are shown in Table 8(a through d). The ill-conditioned event/sensor scenarios from Table 1(a through c) were used as conditioned examples. For all these cases, the "true" solutions are $\mathbf{x}_{o}=(0,0,1,0)^{T}$. We chose $r_{c}=1.001$, as the parameter. Thus, the parameter error was $p_{e}=0.001$, equivalent to 6.378 km . The data error standard deviation used was $\sigma=0.001$, as before. A relatively small conditioning weight, $w_{c}=0.01$, was used.

It was found that the EP errors were dramatically reduced in cases where the nonconditioned EP values were substantial, and less dramatically where the nonconditioned EP values were less. The vertical mean errors were not much affected in the former cases, but degraded somewhat in the latter cases. The mean errors in the x and y directions were not very much affected by the conditioning in any cases. In all cases, there was substantial agreement between the linear estimations and Monte Carlo results for both mean errors and EP values.

To estimate the effect of the conditioned weight, $w_{c}$, Table 8 d was generated for the scenarios with six sensors for $w_{c}=0.1$. As would be expected, these scenarios tended to have lower unconditioned EP values than those with four or five sensors. The mean errors were about doubled, but the EP values were decreased by one-half to one order of magnitude. In general, the conditioned mean does not appear to be especially sensitive to the conditioning weight, and the EP values are not very sensitive to the parameter choice. However, as $w_{c}$ increases, the EP values decrease, but the mean errors increase, and vice versa.

Some of the scenarios computed with code EPSCAN had very large normalized linear EP values and thus were not included in Table 1. For error values of $\sigma=0.001$, these scenarios would not converge for TOA and would offer complex roots in Bancroft's method. Table 9 gives Monte Carlo and linear statistics for these scenarios with conditioning. The CTOA method had to be used, since an initial TSQB would not produce an initial location. The unconditioned Monte Carlo mean values are not presented because they cannot be computed for nonconvergent situations. Not only do these scenarios converge with conditioning, but the EP value improvement is very dramatic.

### 7.2 Time-Difference-Squared Conditioning

The TSQ model equations may also be used for conditioning. In this case, we use

$$
\begin{equation*}
\left(x^{2}+y^{2}+z^{2}-r_{c}^{2}\right) / 2 \tag{7.6}
\end{equation*}
$$

as the augmenting equation. Performing a Newton iteration on the TSQ system with equation (7.6) added is straightforward, and the linear mean and covariance estimates follow from equations (7.2) and (7.3), with $\mathbf{U}=(0, . ., 0,-1)^{T}$ and $p_{e}=\left(r_{c}^{2}-r_{o}^{2}\right) / 2$.

However, a given conditioning weight in TSQ is not equivalent to the same conditioning weight in TOA. We have used the convention that the trace of the (nonconditioned) weighting matrix equal N , the number of sensors, for both TSQ and TOA. Therefore, for independent data errors with equal variance, the weighting matrix is $\mathbf{W}=\mathbf{I}$ for both (nonoptimized) TSQ and TOA. Since $\mathbf{G}_{T O A}=-\mathbf{I}$ and $\mathbf{G}_{T S Q}=\operatorname{diag}\left(r_{1}, . ., r_{N}\right)$, a TSQ conditioning weight of

$$
w_{c q} \approx\left(\Sigma r_{n}^{2} / N\right) w_{c}
$$

is equivalent to the TOA conditioning weight of $w_{c}$. For our sensor geometry and near-earth events, $w_{c q}=11 w_{c}$ should be a reasonable approximation.

### 7.2.1 Conditioned Iterated Bancroft Method - CISQB

There does not seem to be a noniterative method for introducing conditioning of the form of equation (7.6) into the Bancroft method (Section 7.2.2). The difficulty is that the last row of the augmented $\hat{\mathbf{A}}$ matrix is zero, causing $\hat{\mathbf{B}}=\hat{\mathbf{A}}^{T} \hat{\mathbf{W}} \hat{\mathbf{A}}$ to be identical to the nonaugmented $\mathbf{B}$, thereby effectively deleting the conditioning equation from the result.

An iterative Bancroft method is as follows: Solve the nonconditioned problem, yielding an initial solution, $\mathbf{x}^{0}=\left(x^{0}, y^{0}, z^{0}, \tau^{0}\right)$. Then use this solution to create a datum for a pseudo sensor of index $\mathrm{N}+1$ at the center of the earth that senses an event on the conditioning surface and uses the event time of $\tau^{0}$; that is, $d_{N+1}^{0}=r_{c}-\tau^{0}$. Now the augmented system may be solved iteratively by Bancroft's method using the conditioning equation $f^{i}=\left[x^{2}+y^{2}+z^{2}-\left(d_{N+1}^{i-1}-\tau\right)^{2}\right]$, where $d_{N+1}^{i}=r_{c}-\tau^{i}$, and $\mathbf{x}^{i}=\left(x^{i}, y^{i}, z^{i}, \tau^{i}\right)$ is the solution at the $i$-th iteration. The iteration ends when $\left|\mathbf{x}^{i}-\mathbf{x}^{i-1}\right| \leq \mathcal{E}$. A numerical example of the procedure is shown in Table 10 for one scenario and value of $r_{c}$ and $w_{c q}$. In this case, the process converged in five iterations. The final Monte Carlo mean and EP values were in close agreement with their linear values. As far as computation speed is concerned, we see little preference for the CISQB method over the CBTOA method.

### 7.2.2 Conditioned Bancroft Method with Parameter Iteration

A possible scheme for using Bancroft's method to apply conditioning "directly" is by a translation of one coordinate. It makes no difference which coordinate is translated. We arbitrarily choose the $x$ to translate. To avoid excessive subscripting, let the "new" coordinate be denoted as $x$, where $x=x_{\text {old }}+\xi, \xi \neq 0$. The original and augmented TSQ equations become

$$
\begin{gathered}
f_{n}=\left[\left(x-x_{n}-\xi\right)^{2}+\left(y-y_{n}\right)^{2}+\left(z-z_{n}\right)^{2}-\left(d_{n}-\tau\right)^{2}\right] / 2 \\
f_{N+1}=\left[(x-\xi)^{2}+y^{2}+z^{2}-r_{c}^{2}\right] / 2
\end{gathered}
$$

There equations may be written in the form

$$
\begin{aligned}
& f_{n}=p+q-\left(x_{n}+\xi\right) x-y_{n} y-z_{n} z+d_{n} \tau+c_{n}, \\
& f_{N+1}=p-\xi x+\left(\xi^{2}-r_{c}^{2}\right) / 2=p-\xi x+c_{N+1},
\end{aligned}
$$

where

$$
\begin{gather*}
p=\left(x^{2}+y^{2}+z^{2}\right) / 2, q=-\tau^{2} / 2, \text { and }  \tag{7.7}\\
c_{n}=\left[\left(x_{n}+\xi\right)^{2}+y_{n}^{2}+z_{n}^{2}-d_{n}^{2}\right] / 2 .
\end{gather*}
$$

The conditioned system is solved for $\mathbf{x}$ as a linear combination of the parameters p and q :

$$
\begin{gather*}
\mathbf{x}=\mathbf{u} p+\mathbf{v} q+\mathbf{w}, \text { where } \\
\mathbf{u}=-\hat{\mathbf{B}}^{-1} \hat{\mathbf{A}}^{T} \hat{\mathbf{W}}(1, . ., 1)^{T}=\left(u_{x}, u_{y}, u_{z}, u_{\tau}\right)^{T}, \\
\mathbf{v}=-\hat{\mathbf{B}}^{-1} \hat{\mathbf{A}}^{T} \hat{\mathbf{W}}(1, \ldots, 1,0)^{T}=\left(v_{x}, v_{y}, v_{z}, v_{\tau}\right)^{T},  \tag{7.8}\\
\mathbf{w}=-\hat{\mathbf{B}}^{-1} \hat{\mathbf{A}}^{T} \hat{\mathbf{W}}\left(c_{1}, \ldots, c_{N+1}\right)^{T}=\left(w_{x}, w_{y}, w_{z}, w_{\tau}\right)^{T} .
\end{gather*}
$$

Substituting equation (7.8) in equation (7.7) yields a pair of quadratics in p and q :

$$
\begin{gather*}
\alpha_{1} p^{2}+\beta_{1} q^{2}+\gamma_{1} p q+\delta_{1} p+\varepsilon_{1} q+\varphi_{1}=0  \tag{7.9a}\\
\alpha_{2} p^{2}+\beta_{2} q^{2}+\gamma_{2} p q+\delta_{2} p+\varepsilon_{2} q+\varphi_{2}=0  \tag{7.9b}\\
\alpha_{1}=\left(u_{x}^{2}+u_{y}^{2}+u_{z}^{2}\right) / 2, \alpha_{2}=u_{\tau}^{2} / 2, \\
\beta_{1}=\left(v_{x}^{2}+v_{y}^{2}+v_{z}^{2}\right) / 2, \beta_{2}=v_{\tau}^{2} / 2 \\
\gamma_{1}=u_{x} v_{x}+u_{y} v_{y}+u_{z} v_{z}, \gamma_{2}=u_{\tau} v_{\tau} \\
\delta_{1}=u_{x} w_{x}+u_{y} w_{y}+u_{z} w_{z}-1, \delta_{2}=v_{\tau} w_{\tau} \\
\varepsilon_{1}=v_{x} w_{x}+v_{y} w_{y}+v_{z} w_{z}, \varepsilon_{2}=v_{\tau} w_{\tau}+1
\end{gather*}
$$

$$
\varphi_{1}=\left(w_{x}^{2}+w_{y}^{2}+w_{z}^{2}\right) / 2, \varphi_{2}=w_{\tau}^{2} / 2 .
$$

Since $\alpha_{1}, \beta_{1}, \alpha_{2}, \beta_{2}>0$, equation (7.9) represents a pair of simultaneous ellipses, which, if they intersect, may be solved by Newton's method for $p$ and $q$. Equation (7.9) is the "model" equations, and the gradient matrix is

$$
\mathbf{A}=\left(\begin{array}{cc}
2 \alpha_{1} p+\gamma_{1} q+\delta_{1} & 2 \beta_{1} q+\gamma_{1} p+\varepsilon_{1} \\
2 \alpha_{2} p+\gamma_{2} q+\delta_{2} & 2 \beta_{2} q+\gamma_{2} p+\varepsilon_{2}
\end{array}\right) .
$$

This technique was tested with the usual scenarios. Two values of $\xi$ were used: $\xi=0.1$ and $\xi=1.5$ It appeared to work well for very small data errors, but with $\sigma=0.001$, it was found that the ellipses did not intersect in many cases for both $\xi$ values. We do not recommend the method.

### 8.0 SUMMARY

Section 2. In this section, we formulated the least squares method and described solution procedures for linear problems and Newton's iterative method for nonlinear problems.

Section 3. Formulae for linear approximations of the statistics of errors in least squares solutions because of errors in the data were presented.

Section 4. Specific relationships for various TOA location methods were shown. In particular, the TOA, TDOA, TSQ, and TSQB methods and their linear location error estimates were discussed. The TSQB method is a special, noniterative scheme to solve the TSQ problem. In the rest of the report, only the TOA and TSQB algorithms were studied.

Section 5. In this section, we applied the location algorithms to sets of "realistic" event/sensor scenarios. Statistics of NLEP (Normalized Linear Error Probable) were generated using a fixed set of sensors in various combinations and numbers and sampling NLEP on a longitude and latitude grid on the surface of a spherical earth and also on a sphere of radius 1.10 earth radii. The results, Table 1a through Table 2c, indicated which event/sensor combinations were the most ill conditioned, that is, had the greatest GDOP or, equivalently, the greatest values of NLEP. As had been proved in Section 4, optimally weighted TOA and TSQB (TSQ) had identical NLEP values. There were very little differences between optimal and nonoptimal TSQB weighting.

The event locations in each of the 24 sets ( 4,5 , and 6 sensors with four sensor set scenarios each and events at $\mathrm{R}=1$ and $\mathrm{R}=1.10$ ), which had the largest NLEP values, were studied further by Monte Carlo trials. These event locations would be expected to yield the largest location errors compared to any other locations for the given number of data-producing sensors and sensor set scenarios at the given radial distances and thereby offer "worst case" conditions for location algorithms.

In all cases, the data errors were taken as mutually independent random variables with mean zero and equal variance. A relatively large data error standard deviation of $\sigma=0.001$, equivalent to 6.378 km or $21.26 \mu s$, was used in the studies. Table 3 indicated that for the TOA method, the EP values for the Monte Carlo results were in close agreement with their linear estimates, LEP, and that the mean errors tended to be near zero, as predicted by the linear approximation. This result implies that the linear estimators for TOA are valid for all event/sensor scenarios, even with the relatively large data error variances.

Three data error probability distributions were considered: Gaussian, uniform, and a specialized "tailed" distribution. Table 4 shows that the distribution used makes little difference in the results if all distributions have zero mean and the same variance. For the remaining studies, the tailed distribution was used.

The TSQB algorithm, with optimal weighting, was tested under the same conditions as TOA. As Table 5 shows, the location mean and EP values also agree with their linear approximations. In
general, the TSQB method is preferable to TOA, since TSQB requires neither an initial guess of the event location nor convergence criteria. Also, since TSQB is not iterative, it is computationally very fast. We point out two important considerations in the application of the TSQB method: Since the sensor data are "clock" time, it is judicious to bias the data in any algorithmic application. For TOA, subtracting the minimum data value from all the data works very well. However, this biasing level was found not to be good procedure for TSQB. We suggest biasing so that the smallest data measurement is biased to a number that represents a nominal distance from event to the sensor set, say, 3 earth radii for our system. The other consideration is the choice of the parameter derived from Bancroft's quadratic equation. It was found that choosing the parameter value of least absolute value gave the best results in every case. However, this result is heuristic and not proven.

Table 6 indicates that there is little difference in TSQB if nonoptimal weighting is used in lieu of optimal weighting. Therefore, at least for the conditions studied, one should not be concerned with optimizing the TSQB weighting.

Section 6. Linear programming location methods using $L_{1}$ and $L_{\infty}$ norms were described in this section. Note that least squares is an $L_{2}$ norm method. The LP methods are quite slow and offered no significant improvements over TOA or TSQB. We do not recommend them as location algorithms.

Section 7. In cases where TOA or TSQB generate poor location results, it may be helpful to add weighted "conditioning" relationships to the location model equations. In general, conditioning affects mean as well as EP location errors. For our location problem, a potentially effective single conditioning relationship is to specify that the event be located "near" a sphere with specified radius from the center of the earth. However, conditioning can be applied to a nonspherical earth. Three conditioning algorithms were presented, CTOA, CBTOA, and CISQB. The CBTOA scheme is identical to CTOA, except that a TSQB step initializes the CTOA procedure, thereby avoiding an initial location guess. For this reason, CBTOA is preferred to CTOA, if the problem initially converges (does not create complex roots in the TSQB quadratic equation). If the initial problem does not converge, CTOA must be used. Formulas are presented for linear estimators of conditioned mean and EP errors for TOA and TSQ equations.

Table 8 gives location error statistics for the CBTOA method for a specific choice of the conditioning parameter and weight. The improvement in EP values is significant, without appreciable deterioration of mean errors. The improvements are especially significant in large NLEP cases, and not as significant in cases with smaller location errors, which implies that proper conditioning can mitigate cases that have large GDOP but should not adversely affect small GDOP situations. There is close agreement between the Monte Carlo results and the linearized estimates.

Some cases were found in the EPSCAN runs that had extreme NLEP values, in particular 35,893 in one case. These cases would not converge with TOA or TSQB for very small data errors. The CTOA method was applied to a selected group of three of these cases (CBTOA could not be
used here). The results in Table 9 show dramatic improvement in all cases, even with a relatively small conditioning weight.

The CISQB method is an iterative TSQB type of scheme. One CISQB result is shown in Table 10. The EP reduction from nonconditioning is significant, and the results agree with their conditioned linear approximations.

In addition to reducing location EP values, and thereby improving the GDOP of a an event/sensor scenario, conditioning can generate a solution that could not be found without conditioning.

We could not find a conditioning method that uses Bancroft's algorithm in a direct, noniterative way.

The following conclusions were reached:

1. Because it is computationally very fast and does not require an initial location guess or convergence criteria, we recommend that the TSQB method be used for event location. Care must be exercised in data biasing and in the choice of the TSQB parameter. We suggest the heuristic that the minimum absolute value of the parameter be chosen. Also, nonoptimal TSQB weighting has little effect on the solutions.
2. For all algorithms, conditioned or not, the linear approximation of the mean and EP errors is valid for substantial data error variances, at least up to about $21 \mu s$ of standard deviation for "realistic" event/sensor scenarios. Thus, the LEP formulas can be used to obtain useful estimates of the system's accuracy under most conditions.
3. If properly chosen, conditioning can dramatically reduce EP values, especially in excessive GDOP cases and/or large data errors. In addition to reducing EP, conditioning can generate a reasonable solution where no convergence is possible without conditioning. Also, if a nonconditioned solution seems impossible (for example, an optical event located inside the earth) conditioning can generate a solution that is physically feasible.

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## ACRONYMS

CBTOA Conditioned TOA method with Bancroft initialization - Section 7.1.1.
CEP Circular Error Probable, EP in plane tangent to the earth's surface.
CISQB $\quad$ Conditioned Iterative TSQB - Section 7.2.1.
CTOA $\quad$ Conditioned TOA method - Section 7.1.
EP Error Probable. Refers to CEP, VEP, and TEP.
GDOP Geometric Dilution Of Precision.
LEP Linear Error Probable. The least squares linear estimate of EP, derived from the linear location error covariance matrix equations (3.5) or (3.6).

LP Linear Programming
LPTOA Linear Programming solution of TOA - Section 6.0.
NLEP Normalized Linear Error Probable. LEP normalized for unity data error variance.
TDOA Time-Difference-Of-Arrival. Location model equations (4.13).
TEP Time Error Probable, EP for the time-of-event.
TOA Time-Of-Arrival. TOA refers to a set of location model equations (4.8) and also to Newton's method for location using these equations.

TSQ Time-of-arrival-SQuared. A set of model equations (4.16) and Newton's method using these equations.

TSQB Solution of the TSQ equations using Bancroft's method - Section 4.7.
TSQBN Solution of TSQB with Nonoptimal weighting.
VEP Vertical Error Probable.

Table 1a. NLEP for Four Sensors and $R=1.00$


## Table 1a. NLEP for Four Sensors and $R=1.00$ (continued)

| * Statistics adjusted by discarding 69 samples with VEP > |  |  |  |
| :---: | :---: | :---: | :---: |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |
|  | CEP | VEP | TEP |
| Lon/min | 120.000000 | 333.000000 | 75.720000 |
| Lat/min | 36.000000 | -48.000000 | 18.000000 |
| EPmin | . 793287 | 1.140995 | . 419307 |
| Lon/max | 206.460000 | . 000000 | 352.920000 |
| Lat/max | 24.000000 | -24.000000 | -30.000000 |
| EPmax* | 21.927524 | 74.175651 | 19.915536 |
| EPavg* | 2.187061 | 11.376386 | 2.359001 |
| EPstd* | 1.925266 | 11.285158 | 2.394701 |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |
| EPavgd* | . 000000 | . 000000 | . 000000 |
| EPstdd* | .000000 | . 000000 | .000000 |
| EPSCAN, $\mathrm{N}=4, \mathrm{R}=1.000000$, DELP= 6.0, 1134 Samples |  |  |  |
| ---- TSQB ---- --- NEAR ONE + FAR SET --- |  |  |  |
| * Statistics adjusted by discarding 4 samples with VEP > |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |
|  | CEP | VEP | TEP |
| Lon/min | 103.700000 | 162.000000 | 90.000000 |
| Lat/min | -6.000000 | -48.000000 | -48.000000 |
| EPmin | . 853610 | 802395 | . 405617 |
| Lon/max | 91.500000 | 37.860000 | 91.500000 |
| Lat/max | 6.000000 | -18.000000 | 6.000000 |
| EPmax* | 113.169941 | 53.017047 | 84.579999 |
| EPavg* | 2.907456 | 2.561263 | 1.939925 |
| EPstd* | 6.499907 | 4.369759 | 4.480409 |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |
| EPavgd* | . 000000 | . 000000 | . 000000 |
| EPstdd* | . 000000 | . 000000 | . 000000 |
| EPSCAN, $N=4, R=1.000000$, $\operatorname{DELP}=6.0,1134$ Samples ----- TSQB ----- --- MIDDLE SET --- |  |  |  |
| * Statistics adjusted by discarding 46 samples with VEP > |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |
|  | CEP | VEP | TEP |
| Lon/min | 162.000000 | 135.000000 | 352.980000 |
| Lat/min | -48.000000 | -48.000000 | 24.000000 |
| EPmin | . 825535 | 1.214084 | . 646262 |
| Lon/max | 30.000000 | 309.190000 | 30.000000 |
| Lat/max | 36.000000 | 18.000000 | 36.000000 |
| EPmax* | 28.832014 | 68.387525 | 38.985024 |
| EPavg* | 2.624439 | 9.440561 | 4.526676 |
| EPstd* | 2.750373 | 10.497048 | 4.691551 |
| NLEP-Normalized Linear Error Probable - NON-OPTIMAL Weight |  |  |  |
| EPavgd* | . 000000 | . 000000 | . 000000 |
| EPstdd* | . 000000 | . 000000 | .000000 |

Table 1b. NLEP for Five Sensors and $R=1.00$


# Table 1b. NLEP for Five Sensors and $R=1.00$ (continued) 



## Table 1c. NLEP for Six Sensors and $R=1.00$



## Table 1c. NLEP for Six Sensors and $R=1.00$ (continued)

| EPSCAN, $N=6, R=1.000000, \operatorname{DELP}=6.0,1134$ Samples ----- TSQB --.-- --- FARTHEST SET --- |  |  |  |
| :---: | :---: | :---: | :---: |
| * Statistics adjusted by discarding 0 samples with VEP > |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |
|  | CEP | VEP | TEP |
| Lon/min | 148.800000 | 324.000000 | 62.280000 |
| Lat/min | 12.000000 | -48.000000 | -30.000000 |
| EPmin | . 636610 | . 793542 | . 363982 |
| Lon/max | 192.200000 | 297.600000 | 189.100000 |
| Lat/max | -12.000000 | 12.000000 | -6.000000 |
| EPmax* | 3.289812 | 15.463500 | 4.116478 |
| EPavg* | . 859233 | 2.668175 | . 848252 |
| EPstd* | . 255711 | 1.865299 | . 513992 |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |
| EPavgd* | . 001004 | . 002177 | . 000715 |
| EPstdd* | . 000288 | . 000296 | . 000345 |
| EPSCAN, $\mathrm{N}=6, \mathrm{R}=1.000000$, DELP= 6.0, 1134 Samples |  |  |  |
| * Statistics adjusted by discarding 0 samples with VEP > |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |
|  | CEP | VEP | TEP |
| Lon/min | 210.000000 | 162.000000 | 162.000000 |
| Lat/min | 78.000000 | -48.000000 | -48.000000 |
| EPmin | . 671358 | 769469 | . 315988 |
| Lon/max | 315.000000 | 315.000000 | 315.000000 |
| Lat/max | 48.000000 | 48.000000 | 48.000000 |
| EPmax* | 3.601296 | 6.420097 | 3.792572 |
| EPavg* | . 844805 | 1.192407 | . 596376 |
| EPstd* | . 188160 | . 402712 | . 269518 |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |
| EPavgd* | . 001050 | . 004237 | . 001227 |
| EPstdd* | . 000528 | . 000702 | . 000703 |
| EPSCAN, $N=6, R=1.000000$, $\operatorname{DELP}=6.0,1134$ Samples ----- TSQB ----- --- MIDDLE SET --- |  |  |  |
| * Statistics adjusted by discarding 0 samples with VEP > |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |
|  | CEP | VEP | TEP |
| Lon/min | 257.000000 | 298.120000 | 304.480000 |
| Lat/min | -54.000000 | -54.000000 | 30.000000 |
| EPmin | . 664910 | . 817661 | . 423035 |
| Lon/max | 201.300000 | 189.100000 | 201.300000 |
| Lat/max | -6.000000 | 6.000000 | -6.000000 |
| EPmax* | 3.505335 | 9.022502 | 4.273669 |
| EPavg* | . 977853 | 2.334121 | 1.212889 |
| EPstd* | . 322479 | 1.389456 | . 691445 |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |
| EPavgd* | . 001502 | . 002566 | . 001258 |
| EPstdd* | . 000568 | . 000769 | . 000553 |

Table 2a. NLEP for Four Sensors and $R=1.10$


## Table 2a. NLEP for Four Sensors and $R=1.10$ (continued)



Table 2b. NLEP for Five Sensors and $R=1.10$


Table 2b. NLEP for Five Sensors and $R=1.10$ (continued)


## Table 2c. NLEP for Six Sensors and $R=1.10$



Table 2c. NLEP for Six Sensors and $R=1.10$ (continued)

| EPSCAN, $N=6, R=1.100000, \operatorname{DELP}=6.0,1134$ Samples ----- TSQB ----- --- FARTHEST SET --- |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| * Statistics adjusted by discarding 0 samples with VEP > |  |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |  |
|  | CEP | VEP | TEP |  |
| Lon/min | 179.800000 | 60.000000 | 60.000000 |  |
| Lat/min | -12.000000 | -78.000000 | -78.000000 |  |
| EPmin | . 634389 | 1.020526 | . 274243 |  |
| Lon/max | 138.000000 | 16.360000 | 16.360000 |  |
| Lat/max | .000000 | 42.000000 | 42.000000 |  |
| EPmax* | 3.561343 | 20.319520 | 6.349617 |  |
| EPavg* | . 861498 | 3.438580 | . 809109 |  |
| EPstd* | . 297488 | 2.241193 | . 643157 |  |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |  |
| EPavgd* | . 000785 | . 001947 | . 000337 |  |
| EPstdd* | . 000177 | . 000356 | . 000167 |  |
| EPSCAN, $\mathbf{N}=6, \mathrm{R}=1.100000$, $\mathrm{DELP}=6.0,1134$ Samples |  |  |  | ----- TSQB ----- --- NEAR ONE + FAR SET --- |
| * Statistics adjusted by discarding 0 samples with VEP > |  |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |  |
|  | CEP | VEP | TEP |  |
| Lon/min | 279.720000 | 256.040000 | 201.920000 |  |
| Lat/min | -24.000000 | 30.000000 | 18.000000 |  |
| EPmin | . 672817 | 549722 | . 274464 |  |
| Lon/max | 243.000000 | 310.000000 | 243.000000 |  |
| Lat/max | 48.000000 | -12.000000 | 48.000000 |  |
| EPmax* | 3.965208 | 3.921964 | 2.207646 |  |
| EPavg* | . 837653 | . 753566 | . 351299 |  |
| EPstd* | . 246380 | . 253499 | . 154661 |  |
| NLEP-Nor | ized Linear | r Probable | N-OPTIMAL W |  |
| EPavgd* | . 000847 | . 004536 | . 000232 |  |
| EPstdd* | . 000214 | . 000149 | . 000132 |  |
| EPSCAN, $N=6, R=1.100000$, $\operatorname{DELP}=6.0,1134$ Samples ----- TSQB ----- --- MIDDLE SET --- |  |  |  |  |
| * Statistics adjusted by discarding 0 samples with VEP > |  |  |  |  |
| NLEP-Normalized Linear Error Probable - "OPTIMAL" Weight |  |  |  |  |
|  | CEP | VEP | TEP |  |
| Lon/min | 352.920000 | 249.120000 | 319.680000 |  |
| Lat/min | 30.000000 | 30.000000 | 24.000000 |  |
| EPmin | . 635979 | . 804587 | . 275354 |  |
| Lon/max | 84.000000 | 302.880000 | 51.400000 |  |
| Lat/max | 60.000000 | 18.000000 | -54.000000 |  |
| EPmax* | 3.449705 | 14.920299 | 2.947787 |  |
| EPavg* | . 833379 | 2.469557 | . 572369 |  |
| EPstd* | . 224294 | 1.430775 | . 264936 |  |
| NLEP-Nor | ized Linear | or Probable | N-OPTIMAL W |  |
| EPavgd* | . 001257 | . 002648 | . 000445 |  |
| EPstdd* | . 000587 | . 001122 | . 000256 |  |

Table 3a. EP for the TOA Method, $R=1.00$


Table 3a. EP for the TOA Method, $R=1.00$ (continued)


Table 3b. EP for the TOA Method, $R=1.10$


Table 3b. EP for the TOA Method, $R=1.10$ (continued)


Table 4. EP for TOA Using Various Data Error Distributions


Table 5a. EP for the TSQB Method, $R=1.00$ (Perfect Solution Choice - Optimal Weighting)


# Table 5a. EP for the TSQB Method, $R=1.00$ (Perfect Solution Choice - Optimal Weighting) (continued) 



Table 5b. EP for the TSQB Method, $R=1.10$ (Perfect Solution Choice - Optimal Weighting)


## Table 5b. EP for the TSQB Method, $R=1.10$ (Perfect Solution Choice - Optimal Weighting) (continued)



Table 6a. EP for the TSQBN Method, $R=1.00$ (Minimum p Choice, Nonoptimal Weighting)


Table 6a. EP for the TSQBN Method, $R=1.00$ (Minimum p Choice, Nonoptimal Weighting) (continued)


Table 6b. EP for the TSQBN Method, $R=1.10$ (Minimum p Choice - Nonoptimal Weighting)


Table 6b. EP for the TSQBN Method, $R=1.10$ (Minimum p Choice - Nonoptimal Weighting) (continued)


Table 7a. EP for the LPTOA Method, $R=1.00, L_{1}$ Norm

| MONTE CARLO $\mathrm{N}=4 \mathrm{R}=1.000000$ Lon= . 000 Lat= -84.000 |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\begin{array}{ll}\text { Data error sigma }=.001000 \text { No. MC trials=10000 SEED= } 573821 \\ 1 \text { *** NEAREST } & * * * \text { Tailed } \\ \# 4 / 1.00 / 1\end{array}$ |  |  |  |  |  |
|  |  |  |  |  |  |
| 1.0000 .3000 LPNORM=1 |  |  |  |  |  |
| near | $\mathrm{EP}=$ | . 009648 | EP= | 074636 TEP= | 052399* |
| MC | CEP= | . 009684 | VE | 075019 TEP= | . 052709 |
| MC Mean |  | 037 | . 000151 | -. 000787 | -. 001514 |
| MONTE CARLO $\mathrm{N}=4 \mathrm{R}=1.000000$ Lon= .000 Lat= -24.000 |  |  |  |  |  |
| Data error sigma= .001000 No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 2 *** FARTHEST |  |  |  |  |  |
| 1.0000 . 3000 LPNORM=1 |  |  |  |  |  |
| inear | CEP= | . 008602 | $\mathrm{VEP}=$ | . 074176 TEP= | 010797 |
| MC | CEP= | . 008610 | EP= | 074262 TEP= | 011125 |
| MC Mean |  | 156 | . 000062 | -. 001076 | -. 001713 |
| MONTE CARLO $\mathrm{N}=4 \mathrm{R}=1.000000$ Lon= 37.860 Lat= -18.000 |  |  |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 3 *** NEAR ONE+FAR *** Tailed \#4/1.00/3 |  |  |  |  |  |
| 1.0000 .3000 LPNORM=1 |  |  |  |  |  |
| near | CEP= | 30489 | $E P=$ | 053017 TEP= | 032360 |
| MC | CEP= | . 030354 | VEP= | . 052790 TEP= | 032200 |
| MC Mean .000087 .000583 -.000814 -.001356 |  |  |  |  |  |
|  |  |  |  |  |  |
| Data error sigma= .001000 No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 4 *** M | DLE | *** Tailed \#4/1.00/4 |  |  |  |
| 1.0000 . 3000 LPNORM=1 |  |  |  |  |  |
| inear | CEP= | 10310 | $E P=$ | 068388 TEP= | 024297 |
| MC | CEP= | . 010287 | VEP= | . 068229 TEP= | . 024262 |
| MC Mean .000102 -.000005 .001078 -.000 |  |  |  |  |  |
| MONTE CARLO $\mathrm{N}=5 \mathrm{R}=1.000000$ Lon= . 000 Lat= -84.000 |  |  |  |  |  |
| Data error sigma= .001000 No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 1 *** N | AREST | *** Tailed \#5/1.00/1 |  |  |  |
| 2.6964 . 3000 LPNORM=1 |  |  |  |  |  |
| inear | CEP= | 26 | $\mathrm{P}=$ | 014144 TEP= | 009723 |
| MC | CEP= | . 0028 | VE | . 014491 TEP= | 010003 |
| MC Mean -.000026 .001017 -.003801 -.0028 |  |  |  |  |  |
| MONTE CARLO $\mathrm{N}=5 \mathrm{R}=1.000000$ Lon= . 000 Lat= -24.000 |  |  |  |  |  |
| Data error sigma $=.001000$ No. MC trials $=10000$ SEED= 573821 |  |  |  |  |  |
| 2 *** F | RTHEST | *** Tailed \#5/1.00/2 |  |  |  |
| 2.5650 . 3000 LPNORM=1 |  |  |  |  |  |
| Linear | CEP= | . 006497 | $\mathrm{VEP}=$ | . 058479 TEP= | . 008403 |
| MC | CEP= | . 006758 | VEP= | . 060757 TEP= | . 009161 |
| MC Mean |  | 634 | . 000793 | -. 014899 | -. 003279 |

## * Note: LEP for least squares.

Table 7a. EP for the LPTOA Method, $R=1.00, L_{1}$ Norm (continued)


Table 7b. EP for the LPTOA Method, $R=1.10, L_{1}$ Norm


Table 7b. EP for the LPTOA Method, $R=1.10, L_{1}$ Norm (continued)


Table 7c. EP for the LPTOA Method, $R=1.00, L_{\infty}$ Norm


Table 7c. EP for the LPTOA Method, $R=1.00, L_{\infty}$ Norm (continued)

| MONTE CA <br> Data er <br> 3 *** N |  | $\begin{aligned} & =5 \quad R=1.000 \\ & g m a=.001000 \end{aligned}$ +FAR *** Tai | 0000 Lon= <br> No. MC iled | $\begin{aligned} & 318.680 \text { Lat= } \\ & \text { trials=10000 } \end{aligned}$ | $\begin{aligned} & 54.000 \\ & \text { SEED }=573821 \\ & \# 5 / 1.00 / 3 \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| -LPTO |  | 2.4634 |  | 00 LPNORM=inf |  |
| inear | $\mathrm{P}=$ | . 004179 | $\mathrm{VEP}=$ | 010251 TEP= | . 005483 |
| MC | CEP= | . 004249 | $\mathrm{VEP}=$ | . 010462 TEP= | . 005592 |
| MC Mean |  | . 000052 | -. 001240 | -. 002829 | -. 001538 |
| MONTE CARLO $\mathrm{N}=5 \mathrm{R}=1.000000$ Lon= 296.570 Lat $=18.000$ |  |  |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 4 *** MIDDLE |  |  |  |  |  |
| ----LPTOA--- 2.0808 . 3000 LPNORM=inf |  |  |  |  |  |
| Linear | $\mathrm{CEP}=$ | . 003326 | VEP $=$ | . 043521 TEP= | 006887 |
| MC | $\mathrm{CEP}=$ | . 003364 | $\mathrm{VEP}=$ | . 045055 TEP= | 007160 |
| MC Mean |  | 000019 | -. 000100 | -. 000868 | -. 000712 |
| MONTE CARLO $\mathrm{N}=6 \mathrm{R}=1.000000$ Lon= 300.000 Lat= 84.000 |  |  |  |  |  |
| Data error sigma= .001000 No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 1 *** NEAREST |  |  |  |  |  |
| ----LPTOA--- 2.3999 . 3000 LPNORM=inf |  |  |  |  |  |
| near | CEP= | 01077 | $\mathrm{VEP}=$ | 005957 TEP= | 003238 |
| MC | CEP= | . 001133 | $\mathrm{VEP}=$ | . 006153 TEP= | . 003353 |
| MC Mean |  | . 000002 | . 000050 | -. 000900 | -. 000516 |
| MONTE CARLO $\mathrm{N}=6 \mathrm{R}=1.000000$ Lon= 297.600 Lat= 12.000 |  |  |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 2 *** FARTHEST |  |  |  |  |  |
| ---LPTOA--- 2.2859 . 3000 LPNORM=inf |  |  |  |  |  |
| inear | $\mathrm{CEP}=$ | . 000957 | $\mathrm{VEP}=$ | . 015464 TEP= | . 001296 |
| MC | $\mathrm{CEP}=$ | . 001001 | VEP= | . 016000 TEP= | . 001359 |
| MC Mean |  | 000065 | -. 000142 | . 003188 | . 000338 |
| MONTE CARLO $\mathrm{N}=6 \mathrm{R}=1.000000$ Lon= 315.000 Lat= 48.000 |  |  |  |  |  |
| Data error sigma= .001000 No. MC trials=10000 SEED= 573821 |  |  |  |  |  |
| 3 *** NEAR ONE+FAR *** Tailed \#6/1.00/3 |  |  |  |  |  |
| ----LPTOA--- 2.4338 . 3000 LPNORM=inf |  |  |  |  |  |
| Linear | $E P=$ | . 003601 | $\mathrm{VEP}=$ | . $006420 \mathrm{TEP=}$ | . 003793 |
| MC | $\mathrm{CEP}=$ | . 003655 | VEP= | . 006549 TEP= | . 003860 |
| MC Mean |  | . 000085 | -. 000900 | -. 001547 | -. 000941 |
| MONTE CARLO $\mathrm{N}=6 \mathrm{R}=1.000000$ Lon= 189.100 Lat= 6.000 |  |  |  |  |  |
| Data error sigma $=.001000$ No. MC trials $=10000$ SEED= 573821 |  |  |  |  |  |
| 4 *** MIDDLE *** Tailed \#6/1.00 |  |  |  |  |  |
| ----LPTOA--- 2.4231 . 3000 LPNORM=inf |  |  |  |  |  |
| Linear | CEP= | . 001180 | $\mathrm{VEP}=$ | . 009023 TEP= | . 004070 |
| MC | CEP= | . 001224 | VEP= | . 009198 TEP= | . 004148 |
| MC Mean |  | . 000185 | .000106 | -. 001780 | -. 000785 |

Table 7d. EP for the LPTOA Method, $R=1.10, L_{\infty}$ Norm


Table 7d. EP for the LPTOA Method, $R=1.10, L_{\infty}$ Norm (continued)


# Table 8a. EP and Mean Errors, Conditioned TOA - CBTOA ( $N=4, R=1.00, R c=1.001, W c=0.01$ ) 



# Table 8b. EP and Mean Errors, Conditioned TOA - CBTOA ( $N=5, R=1.00, R c=1.001, W c=0.01$ ) 



# Table 8c. EP and Mean Errors, Conditioned TOA - CBTOA ( $N=6, R=1.00, R c=1.001, W c=0.01$ ) 



# Table 8d. EP and Mean Errors, Conditioned TOA - CBTOA ( $N=6, R=1.00, R c=1.001, W c=0.10$ ) 

| Conditioned Monte Carlo N=6 R=1.0000 Lon= 300.00 Lat= 84.00 |  |  |  |
| :---: | :---: | :---: | :---: |
| Data error sigma= .001000 |  | No. MC trials=10000 | SEED= 573821 |
| 1 *** NEAREST |  |  | \#6/1.00/1 |
| ----CBTOA---- $2.83 \mathrm{RC}=1.0010 \mathrm{Wc}=.1000$ |  |  |  |
| U/M Mean | . 000010 | . 0000030.000202 | . 000092 |
| C/L Mean | . 000050 - | -. 000103.000887 | . 000480 |
| C/M Mean | . 000050 | -.000112 .000907 | . 000482 |
| U/L CEP= | . 001077 VEP= | $=.005957 \mathrm{TEP}=$ | . 003238 |
| C/L CEP= | . 000788 VEP= | $=.000672 \mathrm{TEP}=$ | . 000459 |
| $\mathrm{C} / \mathrm{M}$ CEP= | . $000785 \mathrm{VEP}=$ | $=.000675 \mathrm{TEP}=$ | . 000461 |
| Conditioned Monte Carlo $\mathrm{N}=6 \mathrm{R}=1.0000$ Lon= 297.60 Lat= 12.00 |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 5738 |  |  |  |
| 2 *** FARTHEST |  |  |  |
| ----CBTOA---- $2.84 \mathrm{Rc}=1.0010 \mathrm{WC}=.1000$ |  |  |  |
| U/M Mean | . 000007 | . 000008.000311 | -. 000049 |
| C/L Mean | . 000030 | . 000040.000981 | . 000080 |
| C/M Mean | . 000028 | . 000037.000984 | . 000072 |
| U/L CEP= | . 000957 VEP= | $=.015464 \mathrm{TEP}=$ | . 001296 |
| C/L CEP= | . 000644 VEP= | $=.000286 \mathrm{TEP}=$ | . 000280 |
| $\mathrm{C} / \mathrm{M}$ CEP= | . $000637 \mathrm{VEP}=$ | $=.000285 \mathrm{TEP}=$ | . 000279 |
| Conditioned Monte Carlo $\mathrm{N}=6 \mathrm{R}=1.0000$ Lon= 315.00 Lat= 48.00 |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 |  |  |  |
| 3 *** NEAR ONE+FAR *** Tailed \#6/1.00/3 |  |  |  |
| ----CBTOA---- 2.93 RC=1.0010 WC= . 1000 |  |  |  |
| U/M Mean | . 000006 | .000012 .000031 | -. 000002 |
| C/L Mean | -. 000048 | . 000494.000901 | . 000530 |
| C/M Mean | -. 000040 | . 000493.000902 | . 000522 |
| U/L CEP= | . $003601 \mathrm{VEP}=$ | $=.006420 \mathrm{TEP}=$ | . 003793 |
| C/L CEP= | . 000869 VEP= | $=.000633 \mathrm{TEP}=$ | . 000533 |
| $\mathrm{C} / \mathrm{M}$ CEP= | . 000864 VEP= | $=.000630 \mathrm{TEP}=$ | . 000526 |
| Conditioned Monte Carlo $\mathrm{N}=6 \mathrm{R}=1.0000$ Lon= 189.10 Lat= 6.00 |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 |  |  |  |
| 4 *** MIDDLE *** Tailed \#6/1.00/4 |  |  |  |
| ----CBTOA---- $2.86 \mathrm{Rc}=1.0010 \mathrm{WC}=.1000$ |  |  |  |
| U/M Mean | -. 000023 | .000002 .000176 | . 000052 |
| C/L Mean | -. 000093 | -. 000052.000948 | . 000426 |
| C/M Mean | -. 000099 | .000041 .000953 | . 000422 |
| U/L CEP= | . $001180 \mathrm{VEP}=$ | $=.009023 \mathrm{TEP}=$ | . 004070 |
| C/L CEP= | . $000717 \mathrm{VEP}=$ | $=.000474 \mathrm{TEP}=$ | . 000353 |
| C/M CEP= | . 000720 VEP= | $=.000470 \mathrm{TEP}=$ | . 000349 |

Table 9. EP and Mean Errors for Conditioned TOA - CTOA (Configurations that Would Not Converge Unless Conditioned)

| U=Unconditioned, L=Linear, C=Conditioned, M=Monte Carlo |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Conditioned Monte Carlo $\mathrm{N}=4 \mathrm{R}=1.0000$ Lon= 237.22 Lat=-42.00 |  |  |  |  |  |
| Data error sigma $=.001000$ No. MC trials=10000 SEED= 5738212 *** FARTHEST$\# * *$ Tailed |  |  |  |  |  |
|  |  |  |  |  |  |
| ----CTOA --- 3.97 RC=1.0010 Wc= . 0100 |  |  |  |  |  |
| C/L Mean | -. 000033 |  | . 000090 | . 001000 | . 000121 |
| C/M Mean | 000023 |  | . 000089 | 000999 | . 00011 |
| U/L CEP= | 3.449598 | $\mathrm{VEP}=$ | 35.892991 | TEP= | 4.326352 |
| C/L CEP= | . 000777 | $\mathrm{VEP}=$ | . 000001 | TEP= | . 000339 |
| C/M CEP= | . 000780 | $\mathrm{VEP}=$ | . 000001 | TEP= | . 000340 |

Conditioned Monte Carlo $\mathrm{N}=4 \mathrm{R}=1.0000$ Lon= 352.92 Lat=-30.00 Data error sigma= .001000 No. MC trials=10000 SEED= 573821
3 *** NEAR ONE+FAR *** Tailed \#4/1.00/3
----CTOA ---- 4.25 RC=1.0010 WC= . 0100
C/L Mean . 000331 . 000499.001000 . 000604
C/M Mean . 000320 . 000500 . 001001.000596
$\mathrm{U} / \mathrm{L} \mathrm{CEP}=$. $194157 \mathrm{VEP}=$. $324088 \mathrm{TEP}=$. 195855
$\mathrm{C} / \mathrm{L} \mathrm{CEP}=$. $001113 \mathrm{VEP}=\quad .000139 \mathrm{TEP}=\quad .000473$
$\mathrm{C} / \mathrm{M} \mathrm{CEP}=\quad .001115 \mathrm{VEP}=\quad .000139 \mathrm{TEP}=\quad .000477$
Conditioned Monte Carlo $\mathrm{N}=4 \mathrm{R}=1.0000$ Lon= 96.00 Lat= 60.00 Data error sigma= .001000 No. MC trials=10000 SEED= 573821
4 *** MIDDLE *** Tailed \#4/1.00/4
----CTOA ---- 4.05 RC=1.0010 Wc= . 0100

| C/L Mean | -.000151 | -.000237 | .001000 | .000532 |  |
| :--- | ---: | ---: | ---: | ---: | ---: |
| $\mathrm{C} / \mathrm{M}$ | Mean | -.000140 | -.000232 | .000996 | .000528 |
| $\mathrm{U} / \mathrm{L}$ | $\mathrm{CEP}=$ | .123571 | $\mathrm{VEP}=$ | .439490 | $\mathrm{TEP}=$ |
| $\mathrm{C} / \mathrm{L}$ | $\mathrm{CEP}=$ | $.001154 \mathrm{VEP}=$ | .000103 | $\mathrm{TEP}=$ | .034044 |
| $\mathrm{C} / \mathrm{M}$ | $\mathrm{CEP}=$ | $.001161 \mathrm{VEP}=$ | .000103 | $\mathrm{TEP}=$ | .000373 |

## $\mathrm{Wc}=0.001$

Conditioned Monte Carlo $\mathrm{N}=4 \mathrm{R}=1.0000$ Lon= 237.22 Lat=-42.00 Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 2 *** FARTHEST *** Tailed \#4/1.00/2 ----CTOA ---- 4.13 RC=1.0010 Wc= . 0010
C/L Mean -. 000033 . 000090 . 0010000121 C/M Mean -.000023 . 000089.000999 .000115

| $\mathrm{U} / \mathrm{L}$ | $\mathrm{CEP}=$ | 3.449598 | $\mathrm{VEP}=$ | 35.892991 | $\mathrm{TEP}=$ |
| :--- | :--- | ---: | :--- | ---: | ---: |
| $\mathrm{C} / \mathrm{L}$ | $\mathrm{CEP}=$ | $.000777 \mathrm{VEP}=$ | $\mathbf{4 . 3 2 6 3 5 2}$ |  |  | $\mathrm{C} / \mathrm{M} \mathrm{CEP=} \quad .000780 \mathrm{VEP}=\quad .000012 \mathrm{TEP}=\quad .000340$ Conditioned Monte Carlo $\mathrm{N}=4 \mathrm{R}=1.0000$ Lon= 352.92 Lat=-30.00 Data error sigma= .001000 No. MC trials=10000 SEED= 573821 3 *** NEAR ONE+FAR *** Tailed \#4/1.00/3 ----CTOA ---- 4.65 RC=1.0010 WC= . 0010

C/L Mean . 000330 . 000497.000996 .000602 C/M Mean . 000324 . 000506.001013 . 000603 $\mathrm{U} / \mathrm{L} \mathrm{CEP}=\mathrm{} 194157 \mathrm{VEP}=.\mathrm{} 324088 \mathrm{TEP}=.\mathrm{}$. $\mathrm{C} / \mathrm{L} \mathrm{CEP}=$. $001577 \mathrm{VEP}=\quad .001386 \mathrm{TEP}=\quad .000958$ $\mathrm{C} / \mathrm{M}$ CEP $=\quad .001571 \mathrm{VEP}=\quad .001381 \mathrm{TEP}=\quad .000955$ Conditioned Monte Carlo $\mathrm{N}=4 \mathrm{R}=1.0000$ Lon= 96.00 Lat= 60.00 Data error sigma $=.001000$ No. MC trials=10000 SEED= 573821 4 *** MIDDLE *** Tailed \#4/1.00/4

Table 9. EP and Mean Errors for Conditioned TOA - CTOA (Configurations That Would Not Converge Unless Conditioned) (continued)

| --- CTOA | $---4.25 \mathrm{RC}=1.0010$ | $\mathrm{WC}=$ |  |  |  |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: |
| C/L Mean | -.000151 | -.000237 | .000998 | .000531 |  |
| C/M Mean | -.000137 | -.000228 | .000980 | .000519 |  |
| U/L CEP $=$ | .123571 | $\mathrm{VEP}=$ | .439490 | $\mathrm{TEP}=$ | .234044 |
| C/L CEP $=$ | .001187 | $\mathrm{VEP}=$ | .001024 | $\mathrm{TEP}=$ | .000659 |
| C/M CEP $=$ | .001196 | $\mathrm{VEP}=$ | .001022 | $\mathrm{TEP}=$ | .000655 |

## Table 10. Five Iterations of the CISQB Conditioning Method



## Distribution

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0670 Richard N. Chapman, 6524
0670 Philip L. Dreike, 6524
0670 Julie J. Gregory, 6524
0670 Christopher J. Hogg, 6524
0670 Randy S. Longenbaugh, 6524
0670 Bill D. Richard, 6524
0973 John L. R. Williams, 5740
0974 Lawrance P. Ray, 6523
0974 Rondell E. Jones, 6523
9018 Central Technical Files, 8945-1
0612 Review and Approval Desk, 9612 For DOE/OSTI

0899 Technical Library, 9616

