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VARIABILITY OF LETHAL AREA (U)

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FEBRUARY 1959

FELTMAN RESEARCH AND ENGINEERING LABORATORIES
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DOVER, N. J.

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by

Sylvain Ehrenfeld

February 1959

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Technical Report 2508
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ABSTRACT

This report investigates the variability of lethal area as a chance quantity, in repeated use, as well as the variability of estimates that can be made of mean lethal area by conventional methods. Mathematical statements for the standard deviation of lethal area as a chance quantity, and of the standard deviations for estimates of mean lethal area, also as a chance quantity, are derived in terms of the mean and standard deviations of such factors as: \( P_{HR} \); the average presented area of a human target; the number of hits per square foot and the breakdown of such hits into mass groups; the initial velocity and the mass-to-presented-area ratio of fragments; and the terrain limitation. By neglecting all such variations except the variation in \( P_{HR} \), the effect of this factor alone, as a function of burst height, is illustrated (by numerical examples). In addition, a method is given for comparing the lethal areas of two warheads.

CONCLUSIONS

Numerical examples were computed to estimate the adequacy of available \( P_{HR} \) data for the controlled fragmentation case. The computations indicate that the two-standard-deviation percentage error of the estimate of the mean lethal area can be as much as 70% due to \( P_{HR} \) alone.

The two-standard-deviation percentage error of the estimated mean lethal area is smaller than the two-standard-deviation percentage error of lethal area as a chance quantity. It is indicated, therefore, that the variability of lethal area as a chance quantity is quite extensive. Therefore, it seems that not much reliance can be placed upon the concept of lethal area for predicting the number of troops incapacitated in any one case, from knowing the mean lethal area of a weapon; i.e. not much reliance can be placed on absolute values. It does not necessarily follow, however, that the concept of mean lethal area is of no value in comparing weapons. Computations are contemplated for future reports to determine the effect of the various percentage errors when comparing different weapons for both controlled and uncontrolled fragmentation cases.
INTRODUCTION

One of the most important problems in Ordnance is to measure the effectiveness of weapons. For this purpose, the concept of "lethal area" is currently used. The idea underlying this concept is that when the lethal area is multiplied by the density (assumed to be uniform) of troops on the ground, the expected number of incapacitated troops is obtained. It will be observed, however, that in practice the number of such incapacitations will differ each time the weapon is used, no matter how carefully an attempt is made to hold conditions fixed. Accordingly, the number of incapacitated troops may be regarded as a chance quantity (random variable); it follows that lethal area will have a corresponding meaning.

A critical examination of relevant literature indicates that the term "lethal area" as commonly used is actually meant to be the mean value of the chance quantity just mentioned. (This mean value must be estimated from experimental data.) This observation leads immediately to two important questions heretofore neglected. These questions are:

1. What is the variability of lethal area as a chance quantity when the weapon is used repeatedly?
2. How adequate is the available data used in estimating said mean? This is the first of a series of reports concerned with examining these questions.

In the present report the basic equations necessary to answer the questions raised are derived. These basic equations include the cases of controlled and uncontrolled fragmentation.

The basic equations derived include the variations of:

(a) Terrain limitation (R)
(b) Fragment density (ρ)
(c) Probability of incapacitation (P_{Hk})
(d) Presented area of a human target (S)
(e) Initial velocity of fragments (V_o)
(f) Mass-to-average-presented-area ratio of a fragment (m/a).

The examples given in this report deal with controlled fragmentation and include the variations due to (b), (c), and (e). The examples furthermore are concerned with the second question raised previously.
An important use of lethal area is in comparing one weapon with another. It would be desirable to know how much larger one lethal area should be than another lethal area in order to say with confidence that one weapon is more effective than another. In the present report, a method for testing the difference between the lethal areas of two weapons is derived.

SOME PERTINENT CONCEPTS IN PROBABILITY AND STATISTICS

In performing certain experiments a number of times, it may not be possible to predict a particular outcome. For example, in tossing a coin, the outcome of a head or a tail cannot be predicted with certainty on any given toss. However, the results of extensive sequences of such experiments have often shown certain statistical regularity, as in the averages of the results, and in the long-run stability of frequency ratios. Such experiments are usually called random experiments. In the mathematical theory constructed to serve such situations, the fact of statistical regularity is idealized by assuming the existence of mathematical probabilities as conceptual counterparts of the frequency ratios, and expected values as counterparts of averages.

Suppose a random experiment is repeated a number of times under uniformly controlled conditions. Suppose furthermore that the outcome of an experiment is described by a number \( X \) (a measurement, reading face of a rolled die, etc.). The value which the outcome \( X \) takes on may vary for each particular experiment. If \( X \) can take on a finite number of values, say \( x_1, \ldots, x_k \) (1, \ldots, 6 in the rolling of the die) with probabilities \( P_1, \ldots, P_k \) (0 ≤ \( P_i \) ≤ 1; \( \sum P_i = 1 \)) then \( X \) is called a discrete random variable, with probability distribution \( (P_1, \ldots, P_k) \).

If \( X \) can take on a continuous set of values such that:

\[
\text{Prob} \left\{ x < X \leq x + dx \right\} = f(x) \, dx
\]

where \( f(x) \geq 0 \) and \( \int_{-\infty}^{\infty} f(x) \, dx = 1 \)

then \( X \) is called a continuous random variable with density function \( f(x) \). It should be noted that any measurable function of a random variable, \( G(X_1, \ldots, X_n) \), is again a random variable.
Standard Deviation, Expected Value and Variance, Covariance and Correlation

(A) Discrete case: Suppose $X$ is a discrete random variable which can take on values $x_1, \ldots, x_k$ with probabilities $P_1, \ldots, P_k$ respectively.

Def A1

$$m_x = E(X) = x_1 P_1 + \ldots + x_k P_k$$

$m_x$ is called the expected value of $X$.

Def A2

$$\sigma^2_X = \text{Var}(X) = \sum_i (x_i - m_x)^2 P_i = E[(X - m_X)^2]$$

$\text{Var}(X)$ is usually called the variance of $X$. The standard deviation of $X$ is defined by

$$\sigma_X = \sqrt{\text{Var}(X)}$$

Let $X$ and $Y$ be two discrete random variables.

Def A3

$$\text{Cov}(X,Y) = \sum_i \sum_j (x_i - m_X)(y_j - m_Y) \text{Prob}(X = x_i; Y = y_j)$$

$\text{Cov}(X,Y)$ is usually called the covariance between $X$ and $Y$.

Def A4

$$\rho(X,Y) = \frac{\text{Cov}(X,Y)}{\sigma_X \sigma_Y}$$

$\rho(X,Y)$ is usually called the correlation between $X$ and $Y$.

(B) Continuous Case: Suppose $X$ is a continuous random variable with density function $f(x)$. Then:

Def B1

$$m_x = E(X) = \int_{-\infty}^{\infty} x f(x) \, dx$$

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The expected value, $m_X$, and the variance, $V(X)$, of a random variable $X$ are numbers describing some aspect of the density function of $X$. The mean, $m_X$, describes the central tendency; $V(X)$ describes the variation or spread of the distribution (density).

Let $X$ and $Y$ be two continuous random variables.

Def B3
\[ \text{Cov}(X,Y) = \int \int (x - m_X)(y - m_Y) P(X,Y) \, dx \, dy = E[(X - m_X)(Y - m_Y)] \]

where $P(X,Y)$ is the joint distribution function of $X$ and $Y$.

Def B4
\[ \rho(X,Y) = \frac{\text{Cov}(X,Y)}{\sigma_X \sigma_Y} \]

**Sampling**

Consider a random experiment, $E$, with associated random variable $X$ (with $m_X$, $\sigma_X$) and density function $f(x)$. Suppose the random experiment is repeated $n$ times and the values of $X$ observed are $x_1, \ldots, x_n$. $(x_1, \ldots, x_n)$ is then called a sample of size $n$ from population (density) $f(x)$. Any function of $(x_1, \ldots, x_n)$, $F(x_1, \ldots, x_n)$ is called a sample function. $F$ can be considered as a random variable associated with the experiment (repeating $E$ $n$ times). In terms of an appropriate choice, $F$ may sometimes be used to estimate certain properties of the density function $f(x)$.

**Example**

Let $X$ have a density function $f(x)$ with mean $m_X$. Let $F(x_1, \ldots, x_n) = \frac{x_1 + \ldots + x_n}{n}$.
\( \bar{x} \) is usually called the average of the sample \( (x_1, \ldots, x_n) \).

The average \( \bar{x} \) is often used to estimate \( m_x \). One property of \( \bar{x} \) is:

\[ E[\bar{x}] = m_x \]

\( \bar{x} \) therefore is called an unbiased estimate of \( m_x \).

The study of statistics consists partly of studying the distribution of \( F \) for various \( F \)'s with the view to drawing inferences about \( f(s) \), such as its mean, variance.

**Testing Hypotheses**

Consider two random variables, \( X \) and \( Y \) with means \( m_x \) and \( m_y \), respectively. It is often desirable to deduce from data about \( X \) and \( Y \) whether \( m_x > m_y \). A criterion which can be used to do this is the following:

\[ m_x > m_y \]

when \( \bar{x} - \bar{y} \geq k \sigma_{\bar{x} - \bar{y}} \) (\( k \) chosen appropriately) where \( \sigma_{\bar{x} - \bar{y}} \) is the standard deviation of the random variable \( \bar{x} - \bar{y} \), and \( \bar{x} \) and \( \bar{y} \) are unbiased estimates of \( m_x \) and \( m_y \).

The value of \( k \) is chosen such that a given value is obtained for the probability of deciding that \( m_x > m_y \) when actually \( m_x = m_y \). This probability is known as the type I error. Two useful lemmas (Ref 1, pp 183 - 184; Ref 3, p 198) to aid in choosing \( k \) when there is little information about the distribution of \( \bar{x} - \bar{y} \) are the following:

**Lemma 1**

Consider a continuous random variable \( X \) with mean \( m \) and standard deviation \( \sigma \), then:

\[ \Pr(X - m > k\sigma) < \frac{1}{1 + k^2} \]

**Lemma 2**

Let the value of \( S \) be defined as follows:

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where \( x_m \) is the mode of the distribution function of the random variable \( X \). Then:

\[
\text{Prob} \{ X - m < k \sigma \} = \frac{4}{9k^4} \left( \frac{k^2(1 + 5k)}{k - 19k^2} \right)
\]

Assuming only continuity for the distribution function of \( X \), the type I error for \( k = 2 \) is less than 20%, for \( k = 3 \), it is less than about 10%. This can be seen from Lemma 1. For moderate values of \( n \), the above estimates can be improved. It can often be assumed that the mode equals the mean, for which case, \( S = 0 \), and when \( k = 2 \) the type I error is less than 10%.

The choice of \( k \) is determined from economic considerations. If the type I error proved costly, then \( k \) would be chosen large, and vice versa.

**USEFUL THEOREMS**

(a) Properties of expected value

Suppose \( X_1, \ldots, X_m \) are \( m \) random variables. Then:

\[
\sum_{i=1}^{m} X_i = \sum_{i=1}^{m} E(X_i)
\]

(1)

\[
E(aX) = aE(X)
\]

(2)

\[
F(a) = a
\]

(3)

where \( a \) is any constant.

From (1), (2), and (4), it is concluded:

\[
E \left( \sum_{i=1}^{m} a_i X_i \right) = \sum_{i=1}^{m} a_i E(X_i)
\]

(4)

Suppose there are 2 independent random variables, \( X \) and \( Y \).

Then:

\[
E(XY) = E(X) E(Y)
\]

(5)
(b) Properties of variance

If $X_1, \ldots, X_m$ are $m$ independent random variables, then:

$$ V (X_1 + \ldots + X_m) = \sum_i V (X_i) $$  \hspace{1cm} (1)$$

$$ V (a X) = a^2 V (X) $$  \hspace{1cm} (2)$$

$$ V (a) = 0 $$  \hspace{1cm} (3)$$

where $a$ is any constant.

From (1), (2), and (3), it is concluded:

$$ V (\sum_i a_i X_i) = \sum_i a_i^2 V (X_i) $$  \hspace{1cm} (4)$$

(c) Properties of covariance

(1) Then $X$ and $Y$ are two independent random variables, then:

$$ \text{Cov} (X, Y) = 0 $$

(2) If $X_1, \ldots, X_m$ and $Y_1, \ldots, Y_k$ are two sets of random variables, then:

$$ \text{Cov} (\sum_i a_i X_i, \sum_j b_j Y_j) = \sum_i a_i \sum_j b_j \text{Cov} (X_i, Y_j) $$

where $a_i$ and $b_j$ are any constants.

(3) Then $X$ and $Y$ are two random variables, then:

$$ V (X - Y) = V (X) + V (Y) - 2 \text{Cov} (X, Y) $$

and

$$ V (X + Y) = V (X) + V (Y) + 2 \text{Cov} (X, Y) $$

The properties in (a), (b), and (c) are stated without proof and can be found in many texts on probability theory (Refs 1, 2, and 3).
Theorem 2.1

Let \( X \) be a variable with mean \( \mu \) and variance \( \sigma^2 \).

Consider a function of \( X \), \( G(X) \). \( G \) is again a random variable. The first approximation to the expected value and variance of \( G \) can be gotten from the following:

\[
\begin{align*}
\mu_G &= E[|G(X)| \mid G(m)] \\
\sigma_G^2 &= V[|G(X)|] = \left( \frac{dG}{dx} \right)^2 \sigma_X^2 \end{align*}
\]

Proof: Let \( G(X) \) be expanded in a Taylor series around \( m \), up to and including the linear term. Thus:

\[ G(X) = G(m) + \frac{dG}{dx} (X - m) \]

Thus:

\[ E[|G(X)|] = G(m) + \frac{dG}{dx} E[X - m] = G(m) \]

Since:

\[ E[X - m] = F(X) - m = 0 \]

Furthermore:

\[ V[|G(X)|] = E[|G(X)|^2] - E[|G(X)|]^2 \]

\[ (G(X) - E(G))^2 \leq \left( \frac{dG}{dx} \right)^2 (X - m)^2 \]

and thus:

\[ \sigma^2 = E[|G(X)|^2] - E[|G(X)|]^2 \leq \left( \frac{dG}{dx} \right)^2 \sigma_X^2 \]

Better approximations to \( E[|G(X)|] \) and \( V[|G(X)|] \) can be obtained by going further in the expansion.
Example:

\[ G(X) \approx G(m) + \left( \frac{dG}{dX} (X - m) + \frac{1}{2} \left( \frac{d^2G}{dX^2} \right) (X - m)^2 \right)_{X=m} \]

Thus:

\[ E[G(X)] \approx G(m) + \frac{1}{2} \left( \frac{d^2G}{dX^2} \right)_{X=m} \]

In the application of the above theorem, the extent of possible errors due to neglecting part of the Taylor expansion should be investigated. This has been done for the special application in this report (Appendix A, p 26).

Theorem 2.2

Let \( X \) and \( Y \) be independent random variables with means \( m_X \) and \( m_Y \) and variances \( \sigma_X^2 \) and \( \sigma_Y^2 \), respectively.

Then:

\[ \text{V}[XY] = \sigma_X^2 \sigma_Y^2 + m_X^2 \sigma_Y^2 + m_Y^2 \sigma_X^2 \]

Proof: From the independence assumption:

\[ E[XY] = m_X m_Y \]

By definition:

\[ \text{V}[XY] = E[(XY - m_X m_Y)^2] \]

Thus:

\[ \text{V}[XY] = \text{E}[XY^2] - 2m_X m_Y \cdot m_X m_Y \cdot \text{E}[XY]\]

- \( \text{E}[XY^2] = \text{E}[m_X m_Y m_Y] = m_X m_Y \cdot m_Y \cdot m_Y \)

- \( \text{E}[XY] = m_X m_Y \)

- \( \text{E}[XY] = m_X m_Y \)

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Furthermore, from independence:

$$E(X^2Y^2) = E(X)E(Y)^2$$

Now:

$$E(X) = E(X - m)^2 + E(X) - m$$

Thus:

$$E(X^2) = E(X) + m$$

Similarly:

$$E(Y^2) = E(Y) + m$$

Combining:

$$E(X^2Y^2) = E(X)E(Y) + m^2$$

APPLICATION TO LETHALITY CALCULATIONS

The Concept of Lethal Area

It was indicated in the introduction that lethal area is a number, $A_L$, such that when a uniform density, $u$, of troops are situated on the terrain, then $N_l = uA_L$ is the number of troops incapacitated. Since experience has shown that $N_l$ is a random variable, $A_L$ has a corresponding meaning.

Consider a random variable, $Y(\theta, r)$, associated with a point $(\theta, r)$ situated on the terrain. The random variable, $Y(\theta, r)$, is defined as follows:

$$Y(\theta, r) = 1$$

when the target at $(\theta, r)$ is incapacitated;

$$Y(\theta, r) = 0$$

otherwise.

---

*The term "incapacitation" is used in a particular sense (Ref 4).*
Let the probability that \( Y \) is equal to 1 be \( P_k \), (prob \( (Y = 1) = P_k \)) and the probability that \( Y \) is equal to 0 be \( 1 - P_k \), (prob \( (Y = 0) = 1 - P_k \)).

Let the terrain be divided into areas equal to \( \Delta \) (\( \Delta \) chosen to be approximately equal to the area of an average target).

The number of troops incapacitated, \( N_1 \), on the terrain is the following:

\[
N_1 = \mu \sum Y_i \Delta \alpha
\]

where the summation is taken over all \( \Delta \) on terrain. Thus, total area is defined as a random variable as follows:

\[
\Delta L = \sum Y_i \Delta \alpha
\]

It follows that:

\[
\mathbb{E}(\Delta L) = \sum \mathbb{E}(Y_i) \Delta \alpha = \sum P_k \Delta \alpha \text{ } \int \int P_r(\theta, \phi) d\theta d\phi
\]

and

\[
V(\Delta L) = \sum V(Y_i) \Delta \alpha^2 = (\Delta \alpha)^2 \sum V(Y_i)
\]

It is known that:

\[
V(Y_i) = P_{k_i} (1 - P_{k_i})
\]

and thus

\[
V(\Delta L) = (\Delta \alpha)^2 \sum P_{k_i} (1 - P_{k_i})
\]

The value of \( P_k \) can be computed\(^1\) from the following, (assuming controlled fragmentation):

\[
P_k = 1 - e^{-S \rho \alpha H_k}
\]

where \( S, \rho, P_{H_k} \) are random variables, and

\(^1\) Approximation may not be adequate when \( S \rho \alpha P_{H_k} \) is relatively large. See page 15.
The interpretation of $S$, $\rho$, $P_{Hk}$ is as follows:

- $S$ is the presented area of target at $(\theta, r)$.
- $\rho$ is the density of fragments at $(\theta, r)$.
- $P_{Hk}$ is the probability that a hit will result in an incapacitation at $(\theta, r)$.

**Lemma 1 (controlled fragmentation)**

$$P_b = 1 - e^{-S \rho P} = P_{Hk}$$

**Proof:**

Let there be $n$ fragments hitting a target situated at $(\theta, r)$, with a hit-disabling probability $P_{Hk}$, and let $n_l$ be the number of those $n$ fragments which are lethal.

Then:

$$n_l = X_1 + \ldots + X_n$$

where

- $X_i = 1$ with probability $P_{Hk}$;
- $X_i = 0$ with probability $1 - P_{Hk}$

$X_i = 1$ when the $i^{th}$ fragment is lethal, and 0 otherwise.

The target at $(\theta, r)$ is incapacitated if one or more lethal fragments hits it (i.e., $Y = 1$).

$$\text{Prob} \{Y = 1\} = \text{Prob} \{N_l \geq 1\} = 1 - \text{Prob} \{N_l = 0\}$$

From a theorem on conditional probability it is known that:
\[
\text{Prob} \left( N_1 = 0 \right) = E \left( \text{Prob} \left( N_1 = 0 \mid a, P_{Hk} \right) \right)
\]

where \( \text{prob} \left( N_1 = 0 \mid a, P_{Hk} \right) \) means the probability that \( N_1 = 0 \), when there are \( a \) fragments, and a target with \( P_{Hk} \).

Now: \( N_1 = 0 \) if, and only if, all \( a \) \( X \)'s are zero.

Assuming that the fragments are independent with respect to their lethality,\(^1\) it is concluded:

\[
\text{Prob} \left( N_1 = 0 \mid a, P_{Hk} \right) = \text{Prob} \left( X_1 = 0, X_2 = 0, \ldots, X_a = 0 \mid a, P_{Hk} \right) = (1 - P_{Hk})^{a} e^{-a P_{Hk}}
\]

and

\[
E \left( \text{Prob} \left( N_1 = 0 \mid a, P_{Hk} \right) \right) = K! e^{-a P_{Hk}} | a e^{-E(a)E(P_{Hk})}
\]

(\text{theorem 2.1})

Now, since

\[ a = S \rho; \ E \left( a \right) = E (S) E(\rho) = m_j m_{\rho} \]

also, \( E \left( P_{Hk} \right) = m_{P_{Hk}} \)

Combining terms:

\[ P_{Hk} = \text{Prob} \left( Y = 1 \right) = 1 - e^{-m_j m_{\rho} P_{Hk}} \]

which proves the lemma.

It should be noted that two approximations were involved in the derived expression of \( P_{Hk} \) above. These are

\[
(1) (1 - P_{Hk})^{a} e^{-a P_{Hk}}
\]

\[
(2) e^{-a P_{Hk}} | a e^{-E(a)E(P_{Hk})}
\]

The approximation in (2) can be improved by including further terms in the Taylor expansion of \( e^{-a P_{Hk}} \) around \( E(aP_{Hk}) \).

\(^1\)This amounts to disregarding the complications of cumulative damage.
For example:

$$E(e^{-P_{Hb}}) = e^{\frac{-k(m)E(P_{Hb})}{2}} (2 + C_{oP_{Hb}}^2)$$

(example, page 10)

Thus:

$$P_{h} = 1 - e^{-g_{m} m_{1}}$$

It should be noted that when $n_{Hb}$ is comparatively large, the approximation $P_{h} = 1 - e^{-g_{m} m_{1}}$ may be inadequate.

A similar proof can be given for the case of uncontrolled fragmentation; that is,

$$P_{h} = 1 - e^{-g_{m} m_{1} P_{H_{m_{1}}}}$$

where: $g_{m_{1}}$ is the density of fragments at $(S_t)$ with mass $m_{1}$,

and $P_{H_{m_{1}}}$ is the probability that a hit by a fragment with mass $m_{1}$ will incapacitate a target at $(S_t)$.

Suppose there are available unbiased estimates of $m_{1}$, $g_{m_{1}}$, $m_{1} P_{H_{m_{1}}}$, denoted by $\tilde{m}_{1}$, $\tilde{g}_{m_{1}}$, $\tilde{m}_{1} P_{H_{m_{1}}}$, respectively.

Let the variances of $\tilde{m}_{1}$, $\tilde{g}_{m_{1}}$, $\tilde{m}_{1} P_{H_{m_{1}}}$ be denoted by $\sigma_{m_{1}}^2$, $\sigma_{g_{m_{1}}}^2$, $\sigma_{m_{1} P_{H_{m_{1}}}}^2$, respectively.

Let:

$$P_{h} = 1 - e^{\tilde{g}_{m_{1} m_{1}} \tilde{m}_{1} P_{H_{m_{1}}} + \tilde{g}_{m_{1}} m_{1} P_{H_{m_{1}}}}$$

Then:

$$E(P_{h}) = 1 - e^{-g_{m} m_{1} m_{1} P_{H_{m_{1}}}} = P_{h}$$

(Thorem 2.1)
Thus \( \bar{P}_k \) is an approximately unbiased estimate of \( P_k \). The previous notation can be remembered as follows: The \(-\text{bar}\) denotes unbiased estimates of expected values.

A question of great interest in connection with \( P_k \) is the following: What is the standard deviation, \( \sigma_{x_k} \), of \( P_k \)? (The value of \( \sigma_{x_k} \) gives a method for estimating how close the value \( \bar{P}_k \) is to \( P_k = E(Y) \)).

In the literature on this area there is often a confusion between \( P_k \) and \( P_k \). \( P_k \) is usually called the kill probability; actually it is only an unbiased estimate of \( P_k \),

**Computation of Variance of \( \bar{P}_k \) \((\theta,t)\)**

**Theorem 3.1**

\[
\sigma^2_{\bar{P}_k} = \bar{V}(\bar{P}_k) = 1 - e^{2 \sum \sigma^2 \bar{V}(H_{m_i})} \approx T(1 - \bar{P}_k)^4
\]

where

\[
T = \sum \bar{V}(S) \sum \bar{V}(P_{m_i}) + \bar{P}_k \sum \bar{V}(\bar{P}_{m_i}) \sum \bar{V}(\bar{P}_{m_i})
\]

**Proof:**

Let the expression for \( \bar{P}_k \) \((\theta,t)\) be rewritten as:

\[
\bar{P}_k = 1 - e^{-Z}
\]

where:

\[
Z = \xi + \sum \bar{P}_{m_i} \bar{P}_{m_i}
\]

Therefore:

\[
\bar{P}_k = 1 - e^{-Z} \approx \bar{P}_k
\]

(theorem 2.1)

The variance of \( \bar{P}_k \) is now calculated approximately as:

\[
\bar{V}(\bar{P}_k) = e^{-2Z} \cdot V(Z)
\]

(theorem 2.1)

*Expected values are fixed numbers for a given population, while unbiased estimates are random variables.*

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\( V(\tilde{P}) \) is calculated as follows:

Let \( X = \tilde{S} \) and \( Y = \sum_i \tilde{P}_{m_i} \tilde{P}_{Hkm_i} \)

Then: \( V(\tilde{P}) = V(XY) \)

Thus: \( V(\tilde{P}) = V(X) V(Y) + m_X V(Y) + m_Y V(X) \) (theorem 2.2)

Now: \( V(X) = V(\tilde{S}) \)
and \( V(Y) = \sum_i V(\tilde{P}_{m_i}) \tilde{P}_{Hkm_i} \)

It is then computed that:

\[
V(\tilde{P}_{m_i}) = V(\tilde{S}) \sum_i V(\tilde{P}_{Hkm_i}) \]

Combining the various expressions:

\[
V(\tilde{P}_k) = e^{-2m_2} [V(\tilde{S}) \sum_i V(\tilde{P}_{Hkm_i})] \]

which in turn becomes

\[
V(\tilde{P}_k) = e^{-2m_2} [V(\tilde{S}) m_3] \]

Substituting for \( V(\tilde{P}_m) \)

\[
V(\tilde{P}_k) = e^{-2m_2} [V(\tilde{S}) (m_3 + m_4 V(\tilde{P}_{Hkm_i}))]
\]

To get an approximate unbiased estimate of \( V(\tilde{P}_k) \), substitute the unbiased estimate for the various quantities, and the result as quoted in the statement of the theorem follows directly.

An expression for the approximate estimated variance of \( \tilde{P}_k \) was derived as a function of \( V(\tilde{S}), V(\tilde{P}_{Hkm_i}) \), \( \tilde{V}(\tilde{P}_m) \) and \( V(\tilde{S}) \) can be computed from direct experimental data. The value of \( V(\tilde{P}_{Hkm_i}) \) cannot be computed directly from data as it stands.
\( \bar{P}_{H_k|Z} \) depends on the value of \( m_1 V/a \) (momentum per presented area for a fragment of mass \( m_1 \)). \( m_1 V/a \) can be considered as a random variable for which data is available.

For a fixed value of \( m_1 V/a \), \( \bar{P}_{H_k|Z} \) is a random variable for which data is available.

**Computation of Variance of \( \bar{P}_{H_k} \)**

To compute the variance of \( \bar{P}_{H_k|Z} \), a theorem in conditional probabilities is used.

**Theorem 3.2** For any random variables, \( X \) and \( Z \),

\[
V(X) = E[V(X|Z)] + V(E(X|Z))
\]

(Ref 7, No. 2, p 326)

where \( V(X|Z) \) is the conditional variance of \( X \) for fixed \( Z \) and \( E(X|Z) \) is the conditional expected value of \( X \) for fixed \( Z \). \( V(X|Z) \) and \( E(X|Z) \) can be considered as random variables since they depend on the value of \( Z \).

**Theorem 3.2** can be applied to computing \( V(\bar{P}_{H_k}) \) as follows:

Let: \( X = \bar{P}_{H_k}(\tilde{Z}) \)

and \( Z = \frac{V}{p} \)

Furthermore, denote:

\[
\bar{a} = \frac{u}{a} \quad \text{and let } V = V_0 e^{-\frac{kV}{V_0}} = V_0 e^{-\frac{kV}{V_0}}
\]

Then: \( \tilde{z} = \bar{a} V \)

**Theorem 3.3**

\[
V(\bar{P}_{H_k}(Z)) = \frac{\Theta_{P_{H_k}}(m_2-Z)}{n} \left( 1 - \Theta_{P_{H_k}}(m_2-Z) \right) \left( 1 + \frac{(n-1)\Theta_{Y}(m_2,Z)^2}{\Theta_{P_{H_k}}(m_2-Z)(1-m_2-Z)} \right)
\]

where:

\[
\Theta_{Y}(m_2,Z) = c \exp \left( \frac{2\pi}{m_2} \left[ \frac{(k_1)^2}{\Theta_{H_k}(m_2-Z)} \left( \frac{(\Theta_{H_k}(m_2-Z))}{\Theta_{H_k}(m_2-Z)} \right) + \frac{\Theta_{V_0}^2}{\Theta_{V_0}} \right] \right)
\]

and \( \Theta_{Y}(m_2,Z) \) is the mean slope of \( \bar{P}_{H_k}(\tilde{Z}) \) at \( m_2 \).

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To get the estimated $V[\widetilde{P}_{h_k}(Z)]$, namely $\widetilde{V}[\widetilde{P}_{h_k}(Z)]$, substitute bars for means in the above formula.

Proof:

From the theorem of conditional variance:

$$V[\widetilde{P}_{h_k}(Z)] = E[IV(P_{h_k}(Z) | Z)] = V[E(P_{h_k}(Z) | Z)]$$

Now:

$$V(\widetilde{P}_{h_k}(Z) | Z) = \frac{n\lambda_{h_k}(\bar{Z})[1-m_{P_{h_k}}(\bar{Z})]}{n}$$

This follows from the fact that $P_{h_k}(Z)$ for fixed $\bar{Z}$ was gotten from binomial data with sample size $n$ (Ref 4).

Furthermore:

$$E[V(P_{h_k}(Z) | Z)] = E \left[ \frac{m_{P_{h_k}}(Z)[1-m_{P_{h_k}}(Z)]}{n} \right]$$

$$= \frac{m_{P_{h_k}}(m_Z)[1-m_{P_{h_k}}(m_Z)]}{n} + \left\{ \frac{m_{P_{h_k}}(m_Z) - Z(m_{P_{h_k}}(m_Z)) \sigma_{P_{h_k}}(m_Z)^2}{2n} \right\} \sigma_X^2$$

(by including second order term in procedure illustrated by theorem 2.1)

Now:

$$E[P_{h_k}(Z) | Z] = m_{P_{h_k}}(Z)$$

and

$$\operatorname{V}[m_{P_{h_k}}(Z)] = [m_{P_{h_k}}(m_Z)]^2 \sigma_X^2$$

(thereom 2.1)

By assuming that $m_{P_{h_k}}(m_Z) = 0$ and combining, there results:
The 0 is computed as follows:

\[ \sigma = \sqrt{\lambda(V(Z) - V(\bar{V})} = \sigma_{\lambda} \sigma_{\bar{V}} + \sigma_{\bar{V}} \sigma_{\lambda} + \sigma_{\lambda} \sigma_{\bar{V}} + \sigma_{\bar{V}} \sigma_{\lambda} = \frac{\sigma_{\lambda} \sigma_{\bar{V}}}{V} \]

Now:

\[ V = \bar{V} e^{k_0 t} \]

Let:

\[ e^{-\frac{k_0 t}{\bar{V}}} = \tau \]

Thus:

\[ \sigma = \frac{\sigma_{\lambda} \sigma_{\bar{V}}}{V} \]

Also:

\[ r = e^{\frac{k_0 t}{\bar{V}}} \]

Thus:

\[ \sigma = \frac{\sigma_{\lambda} \sigma_{\bar{V}}}{V} \]

(theorem 2.1)
Combining, it can be concluded:

\[ \sigma_L^2 = 2 \sigma^2 \sqrt{\pi} \left[ \frac{h}{m} \right] \left( \sigma^2 \left( \sigma^2 + m_b \right) + \sigma^2 \left( \sigma^2 + m_u \right) + \sigma^2 \left( \sigma^2 + m_c \right) \right] \]

Computation of the Variance of Lethal Area When \( P_b (\theta, t) \) Depends Only on \( r \)

1. In general, mean lethal area, \( m_{AL} \), can be expressed as:

\[ m_{AL} = 2 \int_{0}^{R} \int_{0}^{1} r P_b (t) \, d\theta \, dr \]

where \( R \) denotes the terrain limitation.

2. If \( P_b \) does not depend on \( \theta \)

\[ m_{AL} = 2 \pi \int_{0}^{R} P_b (t) \, dr \]

Let:

\[ \bar{A}_L = 2 \pi \int_{0}^{R} P_b (t) \, dr \]

Then \( \bar{A}_L \) is an unbiased estimate of \( m_{AL} \) (property 3, p. 7).

Theorem 3.4

\[ \bar{A}_L = \frac{1}{n} \sum_{i=1}^{n} \bar{A}_L (r_i) \]

where: \( r_i = jh, j = 0, \ldots, n, nh = R \)

Proof:

By the trapezoidal rule for numerical integration:

\[ \bar{A}_L = 2 \pi h \frac{1}{2} (r_0 \bar{P}_b (r_0) + \ldots + r_{n-1} \bar{P}_b (r_{n-1}) + \frac{h b}{2} \bar{P}_b (r_0) + \frac{h b}{2} \bar{P}_b (r_{n-1})) \]

Thus, by rules on variance:

\[ \sigma_{\bar{A}_L}^2 = \sum_{i=1}^{n} \sigma^2 \left( \sigma^2 + m_b \right) \bar{P}_b (r_i) \left( \sigma^2 + m_u \right) \bar{P}_b (r_{i-1}) \left( \sigma^2 + m_c \right) \bar{P}_b (r_0) \]

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To get the desired result, note that: $r_0 = 0$, and the unbiased estimate for $\sigma^2$, namely, $\bar{\sigma}^2$, is gotten by putting $h$ over the $a's$.

Thus $R_A^2,$ must be re-estimated to include the effect of the error in using $R$ instead of the true mean of $R$.

**Theorem 3.5**

$$
\bar{\sigma}^2 = \sum_{i=1}^{n} \bar{h} (\bar{a}_i - \bar{a})^2
$$

where,

$$
\bar{h} = \frac{R}{n}
$$

$$
\bar{a} = \frac{\sum R_A (a_i)}{R}
$$

Proof.

$$
\bar{A}_L = 2 \bar{h} \sum R_A (a_i) \cdot \ldots \cdot R_{a-1} (a_{a-1}) 1 + \frac{R}{n} \sum R_A (a_i)
$$

$$
= 2 \sum h R_A (a_i) \cdot \ldots \cdot R_{a-1} (a_{a-1}) \frac{R}{n} (\bar{a} - 1)
$$

If the quantity in the bracket is denoted by $Z$, it is computed:

$$
\bar{V} (\bar{A}_L) = \bar{V} (2 \bar{h} \bar{Z}) = 4 \frac{1}{Z} \sum^Z \sigma_A^2 + \sum^Z \sigma_Z^2 = \frac{Z}{Z} \bar{\sigma}_Z^2
$$

(theorem 2.1)
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Since: \( h = \bar{R}/n \)

it is computed

\[ \bar{\sigma}_h = \frac{\bar{\sigma}_R}{\bar{h}} \]

\[ \bar{\sigma}_h \]

\[ \frac{\bar{\sigma}_R}{\bar{h}} \]

Thus:

\[ \bar{\sigma}_R / \bar{h} = \bar{\sigma}_R / \bar{R} \]

The desired result is obtained when it is ascertained that:

\[ \bar{\sigma}_h = \bar{\sigma}_R / \bar{h} \]

Comparison of Two Lethal Areas (Controlled Fragmentation and Normal Approach)

An important use of lethal area calculations is the comparison of one weapon with another. It would be desirable to know whether it could be said with confidence that one weapon is more effective than another. In this section a method for such comparison is given. If the same criterion of incapacitation is used in the comparison, the two lethal areas computed will be dependent. The dependence arises from the fact that the same \( P_{hit} \) data is used for both calculations.

Assume two weapons, with mean lethal areas \( M_1 \) and \( M_2 \) respectively. \( M_1 \) and \( M_2 \) are unknown quantities, which are estimated by the calculated values \( \bar{A}_L^{(1)} \) and \( \bar{A}_L^{(2)} \). How much larger should \( \bar{A}_L^{(1)} \) be than \( \bar{A}_L^{(2)} \) to make it possible to say with confidence that \( M_1 > M_2 \)? The test which will be used is the \( k \) standard deviation criterion. Let \( \sigma_{\bar{A}_L^{(1)}} \) and \( \sigma_{\bar{A}_L^{(2)}} \) denote the estimated standard deviations of \( \bar{A}_L^{(1)} \) and \( \bar{A}_L^{(2)} \) respectively, and \( \text{cov} (\bar{A}_L^{(1)}, \bar{A}_L^{(2)}) \) denote the covariance between \( \bar{A}_L^{(1)} \) and \( \bar{A}_L^{(2)} \) (see page 4 for definition of covariance). It is known that the estimated standard deviation of \( \bar{A}_L^{(1)} - \bar{A}_L^{(2)} \) is

\[ \left( \frac{\bar{\sigma}_{\bar{A}_L^{(1)}} + \bar{\sigma}_{\bar{A}_L^{(2)}}}{\bar{\sigma}_{\bar{A}_L^{(1)}}} - 2 \text{cov} (\bar{A}_L^{(1)}, \bar{A}_L^{(2)}) \right)^{1/2} \]

(\text{property 3 (c), p 8}). The \( k \) standard deviation criterion states:

\[ N_1 \text{ is significantly greater than } N_2 \text{ when:} \]

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\[ A_{L}^{(1)} = A_{L}^{(2)} = k \left( \frac{\sigma_{A_{L}^{(1)}}}{\sigma_{A_{L}}} \right)^2 \text{COV} \left( A_{L}^{(1)}, A_{L}^{(2)} \right) \]

The formula and proof expressing COV \((A_{L}^{(1)}, A_{L}^{(2)})\) are given in Appendix B. It should be noted that the estimated standard deviation of \(A_{L}^{(1)} - A_{L}^{(2)}\) is an approximately unbiased estimate. The substitution of the unbiased estimate of \(A_{L}^{(1)} - A_{L}^{(2)}\) will change the probability of type I error as described in p. 6 (Testing Hypothesis). It seems reasonable that further information about the distribution function of \(A_{L}^{(1)} - A_{L}^{(2)}\) should be obtained to get a more accurate probability statement for type I error.

In future reports the above questions as well as the non-normal approach and the uncontrolled fragmentation case will be studied.

The comparison of two weapons by means of the difference \(M_{t} - M_{b}\) may not have sufficient intuitive appeal. A convincing case might be made for considering the relative values of \(\sigma_{A_{L}^{(1)}}\) and \(\sigma_{A_{L}^{(2)}}\) in addition, since these reflect the reliability of the weapons. A more intuitively appealing criterion for comparing weapons may possibly be:

\[ \frac{M_{t}}{\sigma_{A_{L}^{(1)}}} - \frac{M_{b}}{\sigma_{A_{L}^{(2)}}} \]

Some Simplified Examples

The examples computed in this report are for the controlled fragmentation case. A normal approach to the ground was assumed for simplicity (\(p_{L}\) depends only on \(p\)).

The example assumed the following:

- 3-inch diameter spherical warheads with zero terminal velocity
- 20.6-grain cubical fragments
- 250 fragments (total)
- 3340 fps initial fragment velocity (\(V_{0}\))
The wound ballistic data for the 3-minute disablement criterion was taken from Reference 4.

\[ \frac{\sigma_L}{\sigma_h} \] were computed for the variation of \( \frac{\bar{p}}{\bar{f}} \) alone, as well as with assumed values for \( \frac{\sigma_f}{\bar{f}} \) and \( \frac{\sigma_v}{\bar{v}} \). Values of 115 and 25, assumed for these functions, are believed typical for a warhead of this size based upon data available for the T38E6 hand grenade (Ref 8). The variations due to \( \bar{f} \) and terrain limitation were assumed as zero. The basic formulas simplify appreciably for this case. The computations were made for three different burst heights: \( h = 5, 10, \) and 20 feet. The results of these computations are shown in Table 1 and Figure 1 (pp 35 and 36) (See Ref 5 and 6 for methods of calculating \( \bar{f}, \bar{p} \)).

REFERENCES


4. T. E. Stern, Provisional Criteria for Rapid Incapacitation by Fragments, BRL TN 556, November 1951 (C)


8. APG Firing Record No. B-12042 (C), Project TA-5920

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APPENDIX A

Extent of Error in Use of Taylor Expansion

In the discussion of the approximate variance of $F(x)$ which appears in this report (p. 12), only the linear terms of the Taylor expansion were used. In this appendix, the extent of possible error in this procedure is investigated.

Some preliminary statements in probability theory will be required.

Let $X$ be a random variable with mean $m$, and denote:

$$\sigma_X = E [ (X - m)^2 ]$$
$$\mu_X = E [ X - m ]$$

For $r = 2$, $\sigma_X = \sigma^2$, also, when $r$ is an even integer, $\sigma_X = \mu_X$.

The following will be stated without proof:

**Lemma 1** $|\sigma_X| \leq \mu_X$ (See Ref. 3, p. 264)

**Lemma 2** $\mu_X^2 \leq \mu_X^2 + \sigma^2$ (See Ref. 3, p. 267)

With these lemmas, the main result can be proved.

**Theorem 4.1** Let $X$ be a random variable with mean $m$ and variance $\sigma_X^2$. Then:

$$V \{ 1 - e^{-x} \} = e^{-x\sigma^2} + \Lambda$$

with

$$1.3 \leq 2 \{ e^{-2m} \} \leq \{ e^{-m} \} \leq \{ e^{-m} \}$$

**Proof:**

Consider any function of the random variable $X$ such as $G(X)$. Expand $G$ around $m$ in a Taylor expansion.
Thus:

\[ |\Delta| \leq 2 \sum_{r=2}^{\infty} \frac{|M_r|}{r!} \left( e^{-x^2} - 1 + \frac{x^2}{2} \right) + 2M_1 \sum_{r=2}^{\infty} \frac{|M_r|}{r^2} + 2 \sum_{r=2}^{\infty} \frac{|M_r|}{r^2} \]  

Let \( M_{r+1} = M_r \) for \( r \geq 2 \)

Thus:

\[ |\Delta| \leq 2M^2 \left( \sum_{r=2}^{\infty} \frac{\sigma_r^2}{r!} \right)^2 + 2M \sigma_1 \left( \sum_{r=2}^{\infty} \frac{\sigma_r}{r} \right)^2 = 2M^2 A^2 + 2MA \]  

Since

\[ e^{\sigma^2} = 1 + \sum_{r=2}^{\infty} \frac{\sigma_r^2}{r!} \]

and

\[ A = \sum_{r=2}^{\infty} \frac{\sigma_r^2}{r!} \]

\( A \) can be computed as follows:

\[ A = e^{\sigma^2} - 1 - \sigma^2 \]

Consider the case where:

\[ G(X) = 1 - e^{-x^2} \]

In general:

\[ G^{(n)} (m) = (-1)^{n+1} e^{-m^2} \]

Thus:

\[ G^{(2)} (m) = e^{-m^2} \]

Thus: \( M \) can be taken as equal to \( e^{-m} \)

Thus:

\[ |\Delta| \leq 2 \left( e^{-m^2} (e^{\sigma^2} - 1 - \sigma^2) + \sigma_m e^{-m^2} (e^{\sigma^2} - 1 - \sigma^2) \right) \]

which is the result as stated in the theorem.
It is known that:
\[
\hat{A}_{L}^{(1)} = \sum_{i}^{n^{(1)}} a_{i} \hat{F}_{k_{i}}^{(1)}
\]
and
\[
\hat{A}_{L}^{(2)} = \sum_{j}^{n^{(2)}} b_{j} \hat{F}_{k_{j}}^{(2)}
\]
where
- \( a_{i} = 2\pi b_{i}^{(1)} \), \( i = 1, \ldots, n^{(1)} - 1 \)
- \( a^{(1)} = a_{1}^{(1)} \)
- \( a^{(2)} = a_{2}^{(2)} \)
- \( b_{j} = 2\pi b_{j}^{(2)} \), \( j = 1, \ldots, n^{(2)} - 1 \)
- \( b^{(2)} = a_{2}^{(2)} \)

Now:
\[
\text{Cov}(\hat{A}_{L}^{(1)}, \hat{A}_{L}^{(2)}) = \sum_{i}^{n^{(1)}} a_{i} b_{j} \text{cov}(\hat{F}_{k_{i}}^{(1)}, \hat{F}_{k_{j}}^{(2)})
\]
\( \hat{P}_{k_{i}}^{(1)} \) and \( \hat{P}_{k_{j}}^{(2)} \) can be written as follows:
\[
\hat{P}_{k_{i}}^{(1)} = 1 - e^{-S_{i} \rho_{i} \hat{P}_{\alpha_{i}}}
\]
\[
\hat{P}_{k_{j}}^{(2)} = 1 - e^{-S_{j} \rho_{j} \hat{P}_{\beta_{j}}}
\]
Let:
\[
\hat{S}_{i}^{(1)} \rho_{i}^{(1)} = X
\]
\[ S_j^{(2)} - S_j^{(1)} = Y \]

\[ P_{j-1} = u \]

\[ P_{j+1} = v \]

Thus: \[ P_{s_i}^{(1)} = 1 - e^{-Xu} \]

\[ P_{s_j}^{(2)} = 1 - e^{-Y} \]

Now:

\[ E(P_{s_i}^{(1)}) = 1 - e^{-Xu} \cdot (1 - e^{-e^{-Xu} v} \cdot (2 + e^{-Xu} v) - 1 - e^{-Xu} ) \]

Similarly:

\[ E(P_{s_j}^{(2)}) = 1 - e^{-Y} \cdot (2 + e^{-Y} ) \]

Thus:

\[ P_{s_i}^{(1)} = E(P_{s_i}^{(1)}) \cdot e^{-e^{-Xu} v} (2 + e^{-Xu} v) - e^{-Xu} \]

\[ P_{s_j}^{(2)} = E(P_{s_j}^{(2)}) \cdot e^{-Y} (2 + e^{-Y} ) - e^{-Y} \]

i.e.: \[ A = \frac{e^{-Xu} v}{2} (2 + e^{-Xu} v) \]
\[ B = e^{-\frac{R}{\lambda}} (2 + \sigma_x^2) \]

\[ R = e^{-X_0} \]

\[ S = e^{-Y_0} \]

Now:

\[ \tilde{P}_{j}^{(1)} = E(\tilde{P}_{j}^{(1)}) \triangleq A - R \]

\[ \tilde{P}_{j}^{(2)} = E(\tilde{P}_{j}^{(2)}) = B - S \]

From the definition of covariance:

\[ \text{Cov}(\tilde{P}_{j}^{(1)}, \tilde{P}_{j}^{(2)}) = E((A - R)(B - S)) = AB - E(BR) - E(AS) - E(RS) \]

Now:

\[ E(BR) = \frac{2e^{-\frac{R}{\lambda}}}{\gamma \lambda} (2 + \sigma_x^2) \frac{2e^{-\frac{R}{\lambda}}}{\gamma \lambda} \sigma_x \sigma_y = \frac{2 \sigma_x \sigma_y}{\gamma \lambda} (2 + \sigma_x^2) (2 + \sigma_y^2) \]

Similarly:

\[ E(AS) = \frac{2 \sigma_x \sigma_y}{\gamma \lambda} (2 + \sigma_x^2) (2 + \sigma_y^2) \]

Finally:

\[ E(RS) = \frac{4e^{-\frac{(x+y)(x+y)}{\gamma \lambda}}}{\gamma^2 \lambda^2} + \frac{2 \sigma_x \sigma_y}{\gamma \lambda} (2 + \sigma_x^2) (2 + \sigma_y^2) \]

\[ = \frac{e^{-\frac{(x+y)(x+y)}{\gamma \lambda}}}{\gamma \lambda} \frac{14 + 2 \sigma_x^2 \sigma_y^2}{\gamma^2 \lambda^2} \]

Combining, it is concluded that:

\[ \text{Cov}(\tilde{P}_{j}^{(1)}, \tilde{P}_{j}^{(2)}) = \frac{e^{-\frac{(x+y)(x+y)}{\gamma \lambda}}}{\gamma \lambda} \frac{14 + 2 \sigma_x^2 \sigma_y^2}{\gamma^2 \lambda^2} \]

\[ 4 + 2 \sigma_x^2 \sigma_y^2 \frac{14 + 2 \sigma_x^2 \sigma_y^2}{\gamma^2 \lambda^2} \]

\[ 4 + 2 \sigma_x^2 \sigma_y^2 \]

\[ \frac{14 + 2 \sigma_x^2 \sigma_y^2}{\gamma^2 \lambda^2} \]

\[ 31 \]
Now:
\[ \sigma_{xy} = \sigma_{x'y'} = 2 \text{cor}(X_u, Y_u) \]

Thus:

\[ \text{Cov} \left( \bar{P}_{ik}^{(1)}, \bar{P}_{jk}^{(2)} \right) = \frac{\left( \sigma_{x'y'} \right)^2}{4} \left( \epsilon^{-\frac{\sigma_{x'y'}^2}{2}} \sigma_{x'y'} \right) \]

\[ 4 \text{cor}(X_u, Y_u) - 4 - 2 \sigma_{x'y'}^2 - \sigma_{x'y'}^2 \]

\[ \frac{\left( \sigma_{y'}^2 \right)^2}{4} \text{cov}(X_u, Y_u) - \sigma_{y'}^2 \]

Since \( X \) and \( Y \), \( X \) and \( u \), \( X \) and \( v \), \( Y \) and \( u \), \( Y \) and \( v \) are independent:

\[ \text{Cov}(X_u, Y_v) = \rho_{x'y'} \sigma_{x'y'} \]

Thus:

\[ \text{Cov} \left( \bar{P}_{ik}^{(1)}, \bar{P}_{jk}^{(2)} \right) = \frac{\left( \sigma_{x'y'} \right)^2}{4} \left( \epsilon^{-\frac{\sigma_{x'y'}^2}{2}} \sigma_{x'y'} \right) \]

Letting the correlation \( \rho_{x'y'} = 1 \), it is concluded that:

\[ \text{Cov} \left( \bar{P}_{ik}^{(1)}, \bar{P}_{jk}^{(2)} \right) = \frac{\left( \sigma_{x'y'} \right)^2}{4} \left( \epsilon^{-\frac{\sigma_{x'y'}^2}{2}} \sigma_{x'y'} \right) \]

To get the estimated covariance put bars for true values and it is concluded that:

\[ \text{Cov} \left( \bar{P}_{ik}^{(1)}, \bar{P}_{jk}^{(2)} \right) = \left( \epsilon^{-\frac{\sigma_{x'y'}^2}{2}} \sigma_{x'y'} \right) \]

The desired result can be obtained by remembering that:

\[ \sigma_{y'}^2 = \sigma_{y'}^2 \left( \sigma_{y'}^2 \right)^2 \]

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\[ \sigma_y^2 - \sigma_x^2 = \sum_i (\sigma^i_x^2 + \sigma^i_y^2) = \sum_i \sigma^i_x^2 \]

Since:

\[ X_i = \left( \begin{array}{c} \sigma^i_x \\ \sigma^i_y \end{array} \right) \]

\[ Y_i = \left( \begin{array}{c} \sigma^i_x \\ \sigma^i_y \end{array} \right) \]

\[ \sigma^i_x = (S^i_x^1 \rho_i^1 + (a^i_x^1 \rho_i^1) + \sigma^i_x^0) = \sigma^i_x^0 + \sigma^i_x^0 \]

\[ \sigma^i_y = (S^i_y^0 \rho_i^0 + \sigma^i_y^0) = \sigma^i_y^0 \]

\[ \sigma^i_x = \sum_i \sigma^i_x^0 \]

Further:

\[ u_i = \tilde{\pi}^{(1)}_{\tilde{b}_i} \]

\[ v_i = \tilde{\pi}^{(2)}_{\tilde{b}_i} \]

\[ P_{\tilde{b}_i} = \tilde{\pi}^{(1)}_{\tilde{b}_i} \]

when \( m/n \) for \( \tilde{\pi}^{(1)}_{\tilde{b}_i} \) and \( \tilde{\pi}^{(2)}_{\tilde{b}_i} \) are the same.

\[ X_{\tilde{b}_i} = \left( 1 - P_{\tilde{b}_i}^{(1)} \right) S_{\tilde{b}_i}^{(1)} \rho_i^{(1)} \frac{1}{n} \]

\[ Y_{\tilde{b}_i} = \left( 1 - P_{\tilde{b}_i}^{(2)} \right) S_{\tilde{b}_i}^{(2)} \rho_i^{(2)} \frac{1}{n} \]

\[ \frac{\sigma^2}{2} = \frac{\sigma^2}{2} \left( \frac{P_{\tilde{b}_i}^{(1)} (1 - P_{\tilde{b}_i}^{(1)}) + (P_{\tilde{b}_i}^{(1)})^2 \tilde{\pi}^{(1)}_{\tilde{b}_i}}{1 - P_{\tilde{b}_i}^{(1)}} \right) \]

(\( a^i_b \), \( \rho_i^b \) + \( \sigma^i_b^0 \)) + (\( S^i_x^1 \rho_i^1 \) - \( \frac{P_{\tilde{b}_i}^{(1)} (1 - P_{\tilde{b}_i}^{(1)})}{2} \) \( 1 - \beta_i \))
A similar expression is gotten for $\beta_j^{(2)}$.

Thus:

$$\text{Cov} (\lambda_1^{(2)}, \lambda_2^{(2)}) = \langle \lambda_1 \lambda_2 \rangle - \langle \lambda_1 \rangle \langle \lambda_2 \rangle$$

where the summation is taken over values of $i$ and $j$ with the same $m/s$. 

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## TABLE 1

*Example of Lethal Area Calculations*

<table>
<thead>
<tr>
<th>h</th>
<th>$\bar{V}_0$</th>
<th>$\bar{\sigma}_p$</th>
<th>$\bar{A}_L$</th>
<th>$\bar{\sigma}_{A_L}$</th>
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</thead>
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<td>424.5</td>
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<tr>
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<td>0</td>
<td>336.7</td>
<td>71.1%</td>
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<tr>
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<td>4%</td>
<td>22%</td>
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<tr>
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<td>316.7</td>
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</tbody>
</table>