THESIS

AN INVESTIGATION OF THE APAIR ACOUSTIC DETECTION MODEL

by

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September 1989

Thesis Advisor: R. N. Forrest

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AN INVESTIGATION OF THE APAIR ACOUSTIC DETECTION MODEL

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MASTER'S THESIS

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THE SUBJECT OF THIS THESIS IS AN INVESTIGATION OF THE EFFECT OF USING THE LAMBDA-SIGMA JUMP PROCESS IN THE ACOUSTIC DETECTION COMPONENT OF APAIR. A COMPUTER SIMULATION WAS DEVELOPED WHICH IS SIMILAR TO THE SONOBUEY FIELD VERSUS SUBMARINE ENGAGEMENT MODEL FOUND IN APAIR, THE NAVY'S GENERAL ASW MODEL. THIS SIMULATION WAS THEN MODIFIED TO INCORPORATE THE LAMBDA-SIGMA JUMP PROCESS AND THE EFFECT OF THIS MODIFICATION IS DISCUSSED. IN ORDER TO CHECK THE STRUCTURAL VALIDITY OF THE SIMULATION MODELS, RESULTS THAT WERE OBTAINED BY USING THEM ARE COMPARED TO RESULTS THAT WERE OBTAINED BY USING AN ANALYTICAL MODEL CALLED THE RANDOM SEARCH MODEL.
An Investigation of the APAIR
Acoustic Detection Model

by

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ABSTRACT

The subject of this thesis is an investigation of the effect of using the lambda-sigma jump process in the acoustic detection component of APAIR. A computer simulation was developed which is similar to the sonobuoy field versus submarine engagement model found in APAIR, the Navy's general ASW model. This simulation was then modified to incorporate the lambda-sigma jump process and the effect of this modification is discussed. In order to check the structural validity of the simulation models, results that were obtained by using them are compared to results that were obtained by using an analytical model called the random search model.
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I. INTRODUCTION

The number of sonobuoys needed to detect a submarine with a given probability can be estimated using a computer simulation. Various passive acoustic detection models that have been developed over the years can be used to form the basis of this simulation. One of these detection models is the stochastic signal excess model that is part of the sonobuoy field versus submarine section of APAIR, the Navy's general air ASW model. Another detection model that has been extensively used is one that incorporates a lambda-sigma jump process.

The purpose of this thesis is to investigate the effect of using the lambda-sigma jump process in the passive acoustic detection component of APAIR. To do this, a computer simulation, called Model A, was developed that incorporates the detection model found in the APAIR model. Model A was then modified by incorporating the lambda-sigma jump process in order to obtain a second computer simulation, called Model B. This modification was done in order to determine if that change would affect the estimate of the number of sonobuoys required to gain a detection with a given probability.

Chapter 2 provides a description of the two simulation models. Data generated by the two simulation models are compared in Chapter 3 with data obtained using an analytical model called the random search model. This was done in order to provide a check on the simulation's structural validity.
II. THE MODELS

Three models are discussed in this chapter. The first two are simulation models that are based on a stochastic signal excess acoustic detection model. The first model is called Model A and the second model is called Model B. The third is an analytical model called the random search model.

A. MODEL A

Model A is based on the following assumptions: At the start of a search, all the sonobuoys are in the water and operating and the submarine is in a submarine probability area, or SPA. The size of the SPA is 4900 nm² and it is assumed to be square in shape. The submarine’s initial location is uniformly distributed over the SPA, its speed is constant at 5 kts, its course is constant and is equally likely to have any value between 0 and 360 degrees and its depth is 400 feet. The sonobuoy’s receiver depth is 400 ft.

The environmental data for the model, such as propagation loss and ambient noise, are based on an area in the northwest part of the pacific ocean. Since some of the sonobuoys that are currently in use or are being developed may not have the ability to achieve convergence zone detections, it is assumed that detection can only be made out to a maximum of 10 nm in order to eliminate the possibility of this type of detection.
Signal excess is the difference between the signal-to-noise ratio in decibels and the detection threshold. If the signal excess is greater than or equal to zero, then the probability of detection is greater than or equal to a minimum acceptable value for a single observation. In this thesis, the minimum acceptable value is .5 and recognition differential is the term that is used to refer to detection threshold. For the model and for any time $t$, signal excess is a random variable that is defined as follows:

1. $X_{SE}(t) = SE(t) + X(t)$.

In equation 1, $X_{SE}(t)$ is the signal excess, $SE(t)$ is the mean of the signal excess and $X(t)$ is a random variable that determines the stochastic character of the signal excess. Since $SE(t)$ is the mean of $X_{SE}(t)$, the mean of $X(t)$ is equal to zero and the standard deviation of $X(t)$ is equal to the standard deviation of $X_{SE}(t)$. The signal excess can also be defined as follows:

2. $X_{SE}(t) = X_{SL}(t) - X_{TL}(t) - (X_{NL}(t) - X_{DI}(t)) - X_{RD}(t)$.

The subscripts have the following meaning: SE indicates signal excess, SL indicates the target's source level, TL indicates transmission loss, NL indicates noise level, DI indicates directivity index and RD indicates recognition differential. It is usually assumed that all the random variables on the right hand side of Equation 2 are normally distributed and statistically independent and thus $X_{SE}(t)$ is normally distributed and has a variance equal to the sum of the variances of the random variables on the right hand side.
The expected value of $X_{se}(t)$ as defined by (2) is:

(3) \[ SE = SL - TL - (NL - DI) - RD \]

which can be interpreted as the passive sonar equation. The passive sonar equation represented by (3) can also be written in terms of the figure of merit, or FOM, as:

(4) \[ SE = FOM - TL \]

where

(5) \[ FOM = SL - (NL - DI) - RD \]

(see appendix A for a discussion of the passive sonar equation). The detection model that is the basis for the computer simulation is similar to the one used in a model developed by Vitro called RADS, an acronym for Rapid Acoustic Detection Simulation [Ref. 1]. The RADS detection model in turn, is similar to the sonobuoy field versus submarine acoustic detection model used in the APAIR model, the Navy’s general air ASW engagement model. RADS was developed to specifically simulate a sonobuoy field’s detection capability. Faster results can be obtained by using RADS as opposed to APAIR when one is interested only in sonobuoy field detection capability. Unlike the RADS model, Model A does not take into account aircraft motion and only simulates the target and the sonobuoy field. Also, it is not capable of simulating a transiting battle group performing barrier operations against a submarine. However, like RADS it is a monte carlo simulation of a sonobuoy field containing a single submarine.

In Model A, a submarine is treated as a point sound source which is not aspect dependent. Up to three separate source frequencies may be
specified at three separate source levels. The source levels which are
determined off-line by the user, depend on the submarine type, speed,
depth, and the operating conditions. For this thesis, only one frequency
was used.

The simulation run time or game time is user controlled. For this
thesis, it was 1200 minutes. This value was chosen since, for a submarine
travelling at a constant speed of 5 knots, the maximum time the submarine
can remain within a 4900 nm² square sonobuoy field is approximately 1200
minutes. The sonobuoys are placed in the search area such that there is
equal spacing between each of the buoys and between the outer buoys and
the edge of the SPA. It is assumed that all the sonobuoys operate for the
entire 1200 minute run time.

The sonobuoy and acoustic processor characteristics are controlled by
the user by inputting RD, and DI.

The primary features of the ocean acoustic environment which influence
passive sonobuoys are ambient noise and transmission loss. These
parameters are supplied by the user as part of the input data set. Three
values of ambient noise can be input, one for each source frequency.
Transmission loss is input in the form of tables, one table for each
source frequency. The table consists of transmission loss in dB for every
one-half nautical mile increment out to a user controlled maximum limit.

The detection process is simulated by computing the signal excess for
each source frequency at each sonobuoy during every time step in the
simulation. The time step increment is controlled by the user and remains
constant. At each time step of the simulation, the signal excess for each
source frequency is determined as follows: First, the range between each sonobuoy and the submarine is computed. Based on this range, an interpolated value of transmission loss is calculated. Then, the signal excess is determined by using (1) where:

\[ SE(t) = SL - NL - TL(t) - RD + DI \]

and:

\[ X(t) = X_1 + X_2(t) + X_3. \]

This model simulates signal excess fluctuation by separating the total fluctuation into three individual and independent components: (1) long term or day to day fluctuation; (2) short term or minute to minute fluctuation; and (3) buoy to buoy fluctuation.

Long term fluctuation is caused by variation between operators, variation between average source levels of a particular submarine type and variation in ocean acoustic conditions caused by seasonal changes and day to day changes [Ref. 2]. \( X_1 \) represents the long term fluctuation and is a random variable whose values are determined by drawing from a normal distribution with a mean of zero and a user supplied standard deviation. Once the value of \( X_1 \) is obtained at the beginning of the simulation it remains constant for a full replication and the same value is used for every signal excess calculation at every sonobuoy. This implies that the model assumes complete dependence of the sonobuoys with respect to long term fluctuation.

Short term fluctuation is caused by changes in target aspect, changes in operator alertness, and variations in ocean acoustic conditions caused by shipping traffic and wind [Ref. 2]. \( X_2(t) \) represents the short term fluctuation.
fluctuation. It is a random variable whose value is determined several times during a replication. The standard deviation and sampling interval or time between random draws of $X_2(t)$ are controlled by the user. At each sampling interval, a random draw is made from a normal distribution with a mean of zero and a user supplied standard deviation. The sampling interval of random draws of $X_2(t)$ was set at 30 minutes for this thesis [Ref. 3]. The values used in the signal excess equation for $X_2(t)$ are interpolated values between the values determined by successive draws of $X_2(t)$. Just as with $X_1$, the same value for $X_2(t)$ is used to compute signal excess at every sonobuoy. Again, this implies complete dependence between sonobuoys for short term fluctuation.

The final term $X_3$ represents buoy to buoy fluctuation. This type of fluctuation could be caused by variations in the manufacturing process of the sonobuoys. At the beginning of each replication, a random draw is made for each sonobuoy from a normal distribution with a mean of zero and a user supplied standard deviation. This $X_3$ value is determined separately for each sonobuoy and is held constant for an entire replication. Once the three separate fluctuation terms are computed they are combined to form $X(t)$ and added to the sonar equation to obtain a signal excess value.

As stated earlier, the user must input values for the standard deviation of the random variables $X_1$, $X_2(t)$, and $X_3$. These values are not readily available.
A sensitivity analysis was conducted on these standard deviation terms, to determine if varying their values would have a significant effect on the probability of detection by using the following assumptions: (1) the standard deviation of signal excess is 8 dB [Ref. 4]; and (2) the individual standard deviations can be varied subject to:

\[
\sigma_{SE} = \sqrt{\sigma_L^2 + \sigma_S^2 + \sigma_B^2}.
\]

Where \( \sigma_{SE} \) is the standard deviation of signal excess, \( \sigma_L \) is the standard deviation of the long term fluctuation, \( \sigma_S \) is the standard deviation of the short term fluctuation and \( \sigma_B \) is the standard deviation of the buoy to buoy fluctuation.

The signal excess based on a standard integration time is computed at each time step. Detection occurs on the time step if a moving time average of the signal excess is above one of a set of user controlled signal excess decrements. These decrements account for the increase in RD at the initial time steps that result from integration times less than the standard integration time. The moving average is \( \frac{S_j + S_{j+1} + \ldots + S_{j+k-1}}{k} \) where \( j = 1, 2, 3, \ldots \) is the time step index and \( k = 1, 2, 3, \ldots, j \), if \( j < M \) and \( k = M \) if \( j \geq M \) where \( M \) is the number of samples in the standard integration time. The signal excess decrements are input in the form of a table of values DEC(i).
For every sonobuoy and frequency, detection will occur when one of the following expressions is satisfied:

\[ S_i \geq \text{DEC}(1) \]
\[ (S_1 + S_2)/2 \geq \text{DEC}(2) \]
\[ \ldots \]
\[ (S_1 + S_2 + \ldots + S_M)/M \geq \text{DEC}(M) \]

An example of a DEC table for \( M = 5 \) is as follows:

- \( \text{DEC}(1) = 3.5 \)
- \( \text{DEC}(2) = 2.5 \)
- \( \text{DEC}(3) = 1.5 \)
- \( \text{DEC}(4) = 0.5 \)
- \( \text{DEC}(5) = 0.0 \).

This process of time integration of an acoustic signal is used in a model described by Forrest [Ref. 2]. Also, a continuous time model is described by McCabe and Belkin [Ref. 5]. It can be seen from this table that if the initial signal excess sample is 4 dB a detection will occur at the initial time step. If the initial sample is 3.2 dB and the second sample is 2.2 dB, neither sample is sufficient to make a detection. However, the time average of 2.7 dB is sufficient to make a detection based on the DEC(2) value of 2.5 dB. This simulates the decrease in the detection threshold with increasing integration time. The DEC values were obtained using a detection model described by Forrest [Ref. 2:pp. 27-29].
In this model, the probability of false alarm and the probability of detection can be defined as:

\[(9) \quad p_f = \Phi(-v^*)\]

and:

\[(10) \quad p_d = \Phi(-v^* + d^{1/2})\]

where \(p_f\) represents the probability of false alarm, \(p_d\) represents the probability of detection, \(\Phi\) symbolizes the standard normal cumulative distribution function, \(v^*\) is a threshold value and \(d\) is the detection index. The detection index is defined as:

\[(11) \quad d = t(BW)(S/N)^2\]

where \(t\) represents time, \(BW\) represents bandwidth, and \(S/N\) represents the signal-to-noise ratio. Since detection threshold is defined as:

\[(12) \quad DT = 10 \log(S/N)\]

by using equation (11), equation (12) can be rewritten as:

\[(13) \quad DT = 5 \log(d/t(BW))\]

Assuming a \(p_f\) of 0.001 and a \(p_d\) of 0.500 and using equations (9) and (10) the detection index, \(d\), is computed to be equal to 9.551. Since \(p_d\) is 0.500, RD can be used vice DT. Assuming a BW of 1 Hz, a solution for RD can be obtained for various values of \(t\). For this thesis, the integration time and the signal excess sampling interval were 12 minutes and two minutes respectively. Table 2.1 shows the values of RD for the various values of \(t\). These 6 RD values were then used for the signal excess decrement values in the simulation.
Table: 2.1
RD values for corresponding values of $t$

<table>
<thead>
<tr>
<th>$t$</th>
<th>RD</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.0</td>
<td>3.395</td>
</tr>
<tr>
<td>4.0</td>
<td>1.890</td>
</tr>
<tr>
<td>6.0</td>
<td>1.010</td>
</tr>
<tr>
<td>8.0</td>
<td>0.385</td>
</tr>
<tr>
<td>10.0</td>
<td>-0.100</td>
</tr>
<tr>
<td>12.0</td>
<td>-0.496</td>
</tr>
</tbody>
</table>

Either a one, two, or three-source frequency (line) detection may be specified by the user. If, for example, a two-line detection is required, then one sonobuoy must be in contact on two frequencies in order for a detection to occur. One frequency held by one sonobuoy and another held by a second sonobuoy does not constitute a two-line detection. As noted above, only one frequency was used and therefore a one-line detection was specified.

B. MODEL B

A second simulation model called Model B was obtained by modifying the way Model A calculates $X(t)$. Model B uses a lambda-sigma jump process to calculate $X(t)$. For a description of the lambda-sigma jump model see Reference 5. This modification was made in order to determine if the method by which the two simulation models calculate $X(t)$ would have a significant effect on the models estimate of the number of sonobuoys.
required to gain a detection with a given probability. The standard deviation of \( X(t) \), for Model B, was assumed to be 8 dB and the mean time between jumps was 30 minutes.

C. THE ANALYTICAL MODEL

This model which is a form of the random search model is based on a deterministic detection model. The model has been used in making expected-value calculations of the probability of detection as a function of time for a submarine moving within a sonobuoy field [Ref. 6:pp. 28-29]. It was used in the investigation in order to provide a check on the simulation’s structural accuracy.

The performance of each sonobuoy is characterized by an effective detection range which depends on the submarines radiated signal level, the environmental parameters and the searcher’s signal processing capability. The sonobuoys are assumed to be systematically distributed throughout the search area such that their coverage is non-overlapping.

The following parameters appear in the model:

- \( Q \): effective sonobuoy detection radius.
- \( N \): number of sonobuoys in the field.
- \( V \): submarine speed.
- \( S \): average sonobuoy spacing.
- \( T \): search time.

It is assumed that \( Q \) is equal to the median detection range or MDR which was obtained from the transmission loss data used in the simulation.
For this thesis $T = 6.56$ hours and is the average time the submarine remains within the sonobuoy field.

The submarine can be detected in two ways: First, it can be detected at the beginning of the search if its initial position is such that it is within the detection range of one of the sonobuoys. Second, it can be detected if the submarine’s initial position is such that it is outside the detection range of all the sonobuoys but subsequently it moves into detection range of one of the sonobuoys. This leads to the following expression for the probability of detection [Ref. 6:pp. 28-29]:

$$P_d = 1 - ((1 - \pi(Q^2/S^2))e^{-((2QVT)/(S^2(1 - \pi(Q^2/S^2))))}).$$
III. RESULTS

This chapter presents the results obtained from Model A, Model B and the analytical model. Each of the simulations was done using FOM values of 55 dB, 60 dB, 65 dB and 70 dB. The results of the simulations were then compared with the results obtained using the analytical model. In Model A, a sensitivity analysis was done of the three standard deviation terms of the random variables \(X_1\), \(X_2(t)\), and \(X_3\), to determine their effect on \(P_d\).

Probability of detection for an encounter between the submarine and the sonobuoy field was estimated using the statistic:

\[
(6) \quad P_d = \frac{\text{number of detections}}{\text{replications}}.
\]

One hundred replications were used. Ideally, a larger number of replications would have been used in order to obtain a higher degree of statistical validity. However, one hundred replications is a compromise that was made in order to limit computer processing time. Pseudorandom numbers were generated using the LLRANDOMII package as installed on the IBM 3033 at the Naval Postgraduate School [Ref. 7].

Figures 3.1 through 3.4 provide a graphical comparison of the probability of detection as a function of the number of sonobuoys for each of the models. The data corresponding to these curves is summarized in Tables 3.1 to 3.4. The values used for \(\sigma_a\), \(\sigma_c\), and \(\sigma_z\) in Model A were 4.6
dB, 4.6 dB and 4.6 dB respectively, corresponding to a standard deviation of 8 dB for $X(t)$. For Model B the standard deviation of $X(t)$ was 8 dB.

A sensitivity analysis was performed on the three standard deviation terms and the results are graphically presented in Figure 3.5 with the corresponding data in Table 3.5. Figure 3.5 was generated by running Model A, using four combinations of the three standard deviation terms at an FOM of 60 dB. For three of the combinations, each standard deviation term, $\sigma_L$, $\sigma_S$ and $\sigma_B$ designated as L, S and B in the graph, was set at 7.0 dB while the remaining two were set at 2.7 dB. The fourth case had the three standard deviation terms equal to 4.6 dB.

Smoothed curves were superimposed over the data generated by the two simulation models, in order to gain a better impression of the pattern of dependence of $P_d$ on the number of sonobuoys. A procedure known as locally weighted regression or LOWESS was used to generate the smoothed curves [Ref. 8:pp. 94-104].

An inspection of Figures 3.1 through 3.4 indicates that there were differences between the three models. The relationships between the three curves seem to be independent of FOM. As FOM decreases the number of sonobuoys required to obtain a given probability of detection increases, for all three models. The curve generated by the analytical model lies between the two curves generated by Model A and Model B and the curve generated by Model B lies well above the curve generated by Model A, for all values of FOM.

The difference between Model A and Model B is in the way they model the stochastic component of signal excess and this difference affected the
estimate of the required number of sonobuoys to gain a detection with a given probability. The curve generated by Model B which corresponds to a lambda-sigma jump signal excess fluctuation process lies well above the curve generated by Model A. So, for example in estimating the number of sonobuoys required to obtain a 50% probability of detection of the submarine at an FOM of 55 dB, Model B estimates it would take approximately 75 sonobuoys, Model A 150 sonobuoys and the analytical model 125 sonobuoys.

An inspection of Figure 3.5 indicates that changing the values of the standard deviation terms causes an effect on the simulation models estimation of the number of buoys required to gain a detection with a given probability. The curves start out fairly close together and then separate as the number of sonobuoys increase. The curve generated by the case when the long term fluctuation term was dominant lies below the curves generated by the other three cases as the number of sonobuoys increase past 100.

To determine if changing the values of the standard deviation terms had a statistically significant effect on the estimate of the number of sonobuoys required to gain a detection, a contingency table was used and Appendix D presents a discussion of this method. The conclusion using the contingency table was that there was a dependence between the probability of detection and the three standard deviation terms, $\sigma_L$, $\sigma_S$ and $\sigma_B$. 
Finally, a few comments should be made concerning the results. For this scenario it seems the analytical model might be as capable and certainly less costly with respect to the two simulation models in estimating the number of sonobuoys required to gain a detection. Model B consistently produced higher values of $P_d$ than Model A. This could be due to the fact that with Model B there is greater independence between successive values of $X(t)$ whereas with Model A that is not the case. As the independence between successive values of $X(t)$ increases so should the probability of detection.
Figure 3.1: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 55
Table 3.1: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 55

<table>
<thead>
<tr>
<th>Number of Sonobuoys</th>
<th>Probability of Detection</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Analytical</td>
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<tr>
<td>4</td>
<td>0.02</td>
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<tr>
<td>9</td>
<td>0.05</td>
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<tr>
<td>16</td>
<td>0.08</td>
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<tr>
<td>25</td>
<td>0.13</td>
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<tr>
<td>36</td>
<td>0.18</td>
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<tr>
<td>49</td>
<td>0.24</td>
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<tr>
<td>64</td>
<td>0.30</td>
</tr>
<tr>
<td>81</td>
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<tr>
<td>100</td>
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<tr>
<td>121</td>
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<tr>
<td>144</td>
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<tr>
<td>169</td>
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<tr>
<td>196</td>
<td>0.66</td>
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<tr>
<td>225</td>
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<tr>
<td>256</td>
<td>0.76</td>
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<tr>
<td>289</td>
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<tr>
<td>324</td>
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<tr>
<td>361</td>
<td>0.87</td>
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</table>
Figure 3.2: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 60
Table 3.2: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 60

<table>
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<tr>
<th>Number of Sonobuoys</th>
<th>Probability of Detection</th>
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Figure 3.3: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 65
Table 3.3: Probability of Detection vs. Number of Sonobuoys
for a Figure of Merit of 65

<table>
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<th>Number of Sonobuoys</th>
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<td>0.63</td>
</tr>
<tr>
<td>81</td>
<td>0.72</td>
</tr>
<tr>
<td>100</td>
<td>0.80</td>
</tr>
<tr>
<td>121</td>
<td>0.86</td>
</tr>
<tr>
<td>144</td>
<td>0.91</td>
</tr>
<tr>
<td>169</td>
<td>0.94</td>
</tr>
<tr>
<td>196</td>
<td>0.97</td>
</tr>
<tr>
<td>225</td>
<td>0.98</td>
</tr>
<tr>
<td>256</td>
<td>0.99</td>
</tr>
<tr>
<td>289</td>
<td>1.00</td>
</tr>
<tr>
<td>324</td>
<td>1.00</td>
</tr>
<tr>
<td>361</td>
<td>1.00</td>
</tr>
</tbody>
</table>
Figure 3.4: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 70
Table 3.4: Probability of Detection vs. Number of Sonobuoys for a Figure of Merit of 70

<table>
<thead>
<tr>
<th>Number of Sonobuoys</th>
<th>Probability of Detection</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Analytical</td>
</tr>
<tr>
<td>4</td>
<td>0.09</td>
</tr>
<tr>
<td>9</td>
<td>0.20</td>
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<tr>
<td>16</td>
<td>0.33</td>
</tr>
<tr>
<td>25</td>
<td>0.48</td>
</tr>
<tr>
<td>36</td>
<td>0.61</td>
</tr>
<tr>
<td>49</td>
<td>0.73</td>
</tr>
<tr>
<td>64</td>
<td>0.84</td>
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<tr>
<td>81</td>
<td>0.90</td>
</tr>
<tr>
<td>100</td>
<td>0.95</td>
</tr>
<tr>
<td>121</td>
<td>0.98</td>
</tr>
<tr>
<td>144</td>
<td>0.99</td>
</tr>
<tr>
<td>169</td>
<td>1.00</td>
</tr>
<tr>
<td>196</td>
<td>1.00</td>
</tr>
<tr>
<td>225</td>
<td>1.00</td>
</tr>
<tr>
<td>256</td>
<td>1.00</td>
</tr>
<tr>
<td>289</td>
<td>1.00</td>
</tr>
<tr>
<td>324</td>
<td>1.00</td>
</tr>
<tr>
<td>361</td>
<td>1.00</td>
</tr>
</tbody>
</table>
Figure 3.5: Probability of Detection vs. Number of Sonobuoys
Sensitivity Analysis for a Figure of Merit 60. L, S, and B, represent $\sigma_L$, $\sigma_S$, and $\sigma_B$ respectively.
Table 3.5: Probability of Detection vs. Number of Sonobuoys
Sensitivity Analysis for a Figure of Merit of 60

<table>
<thead>
<tr>
<th>Number of Sonobuoys</th>
<th>Probability of Detection</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$\sigma_c = 7.0$</td>
</tr>
<tr>
<td></td>
<td>$\sigma_s = 2.7$</td>
</tr>
<tr>
<td></td>
<td>$\sigma_B = 2.7$</td>
</tr>
<tr>
<td>4</td>
<td>0.09</td>
</tr>
<tr>
<td>9</td>
<td>0.09</td>
</tr>
<tr>
<td>16</td>
<td>0.15</td>
</tr>
<tr>
<td>25</td>
<td>0.30</td>
</tr>
<tr>
<td>36</td>
<td>0.29</td>
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</tr>
<tr>
<td>64</td>
<td>0.45</td>
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<tr>
<td>81</td>
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<tr>
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<td>0.56</td>
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<tr>
<td>144</td>
<td>0.65</td>
</tr>
<tr>
<td>169</td>
<td>0.66</td>
</tr>
<tr>
<td>196</td>
<td>0.69</td>
</tr>
<tr>
<td>225</td>
<td>0.65</td>
</tr>
<tr>
<td>256</td>
<td>0.74</td>
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<tr>
<td>289</td>
<td>0.73</td>
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<tr>
<td>324</td>
<td>0.76</td>
</tr>
<tr>
<td>361</td>
<td>0.83</td>
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</tbody>
</table>
IV. SUMMARY

The purpose of this thesis is to investigate the effect of using the lambda-sigma jump model in the detection component of APAIR. Two of the models that were used in the investigation are computer simulations. The simulation model referred to as Model A simulates the acoustic detection process similar to the way the Navy's APAIR model does, whereas the simulation model referred to as Model B differs from this in that, in addition, it incorporates a lambda-sigma jump process. The third model that was used is an analytical model called the random search model. This model provided a check on the structural accuracy of the two simulation models.

As the FOM decreases the number of sonobuoys required to detect the submarine increases, for a given probability of detection. This was true for the two simulation models and the analytical model and for every value of FOM investigated, the relationships between the three models remained the same. Model B consistently produced higher probability of detection values for a given number of sonobuoys than did the other two models. Model A however, consistently produced lower probability of detection values and the analytical model produced values falling between the two simulation models, for a given number of sonobuoys.

The differences in the data generated by Model A and Model B were graphically significant. This indicates that the way Model A simulates signal excess fluctuation affects the model's estimate of the number of
sonobuoys needed for a given probability of detection. The estimate of the number of sonobuoys needed for a given probability of detection using Model B, the lambda-sigma jump process model, was consistently less than the estimate obtained using Model A.

In Model A, changing the values of the three standard deviation terms, $\sigma_L, \sigma_S$ and $\sigma_B$, significantly affected the models estimate of the number of sonobuoys required to gain a detection for a given probability.

Finally in closing, for this scenario it seems the analytical model might be as capable and certainly less costly with respect to the two simulation models in estimating the number of sonobuoys required to gain a detection. Model B consistently produced higher values of $P_d$ than Model A. This could be due to the fact that with Model B there is greater independence between successive values of $X(t)$ whereas with Model A that is not the case. As the independence between successive values of $X(t)$ increases so should the probability of detection.
One of the basic forms for the passive sonar equation is:

\[ \text{(A.1)} \quad SE = 10 \log(S/N) - RD \]

where:

\[ \text{(A.2)} \quad 10 \log(S/N) = SL - TL - (AN - DI) \]

and:

- \( SL \) = source level
- \( TL \) = transmission loss
- \( AN \) = ambient noise
- \( DI \) = directivity index
- \( RD \) = recognition differential
- \( SE \) = signal excess

The unit of measure for the terms in the sonar equation is the decibel (dB).

As can be seen from Equation A.1, signal excess depends on the following factors: source level; transmission loss; ambient noise; directivity index; and recognition differential. Source level is a measure of the amount of acoustic power that is radiated by a signal. Transmission loss is a measure of the energy loss that occurs when the sound travels from the source to the receiver. Ambient noise refers to all the acoustic energy that is received by a receiver that is in the ocean environment that is not part of the signal. Directivity index is a measure of how well the receiver can discriminate against noise arriving from directions other than that of the signal source. Recognition
differential is the signal-to-noise ratio in decibels at which the operator will detect the signal 50 percent of the time at some specified false alarm rate. In other words, it is the effectiveness of the sonar operator and the sonar equipment in detecting the signal. Signal excess is the difference between the signal-to-noise ratio in decibels and the recognition differential as seen in equation A.1. Frequency of merit, FOM, is defined as follows:

(A.3) \[ SE = FOM - TL. \]

It is the transmission loss for which the signal-to-noise ratio in decibels is equal to the recognition differential. FOM is used with transmission loss curves in estimating sonar performance.
APPENDIX B:
SENSITIVITY ANALYSIS

To statistically determine if the values of $\sigma_L$, $\sigma_S$ and $\sigma_g$ have an effect on the probability of detection, an analysis of independence was done using a contingency table [Ref. 9:pp. 323-332]. The data used for this analysis, which is presented in Table B.1, was generated using Model A with the number of sonobuoys equal to 100 and an FOM equal to 70 dB. The contingency table is presented in Table B.2 and the $X^2$ statistic generated from this data is 118.6802 with 3 degrees of freedom. The results indicate that at $\alpha = 0.05$ the null hypothesis, which is the probability of detection is independent of the values used for the standard deviation terms, cannot be accepted.
Table B.1: Probability of Detection vs. Number of Sonobuoys
Sensitivity Analysis with the Number of Sonobuoys = 100
and FOM = 70

<table>
<thead>
<tr>
<th>Simulation Run Number</th>
<th>Probability of Detection</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$\sigma_L = 7.0$</td>
</tr>
<tr>
<td></td>
<td>$\sigma_S = 2.7$</td>
</tr>
<tr>
<td></td>
<td>$\sigma_B = 2.7$</td>
</tr>
<tr>
<td>1</td>
<td>0.84</td>
</tr>
<tr>
<td>2</td>
<td>0.79</td>
</tr>
<tr>
<td>3</td>
<td>0.84</td>
</tr>
<tr>
<td>4</td>
<td>0.88</td>
</tr>
<tr>
<td>5</td>
<td>0.89</td>
</tr>
<tr>
<td>6</td>
<td>0.81</td>
</tr>
<tr>
<td>7</td>
<td>0.79</td>
</tr>
<tr>
<td>8</td>
<td>0.86</td>
</tr>
<tr>
<td>9</td>
<td>0.87</td>
</tr>
<tr>
<td>10</td>
<td>0.81</td>
</tr>
</tbody>
</table>
Table B.2: Contingency Table of Probability of Detection with Number of Sonobuoys = 100 and FOM = 70

<table>
<thead>
<tr>
<th>$\sigma_L$</th>
<th>$\sigma_L$</th>
<th>$\sigma_L$</th>
<th>$\sigma_L$</th>
</tr>
</thead>
<tbody>
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<tr>
<td>$\sigma_S$</td>
<td>$\sigma_S$</td>
<td>$\sigma_S$</td>
<td>$\sigma_S$</td>
</tr>
<tr>
<td>2.7</td>
<td>7.0</td>
<td>2.7</td>
<td></td>
</tr>
<tr>
<td>$\sigma_B$</td>
<td>$\sigma_B$</td>
<td>$\sigma_B$</td>
<td>$\sigma_B$</td>
</tr>
<tr>
<td>2.7</td>
<td>2.7</td>
<td>7.0</td>
<td></td>
</tr>
</tbody>
</table>

| $P_\sigma$ | 838 | 909 | 894 | 874 |
| 1 - $P_\sigma$ | 162 | 091 | 106 | 126 |
**APPENDIX C:**
**PROGRAM LISTING**

***************************************************************
* This program computes the probability of detection of a     *
* sonobuoy field against a single submarine.                   *
***************************************************************

PROGRAM DETECT

REAL NTLV, SUBSPD, VSPD, XBNDRY, YBNDRY, XDAT, YDAT,
+ STDV1, STDV2, STDV3, SUBH, VARSH, SCALE, X1(1),
+ SSL(1,15), AN(1), RD(1), DI(1), X2(1), X3(361),
+ BLIFE(361), TL(1,20), TBUOY(361), SUM(361,1,361), PV3(3,3),
+ XBUOY(361), YBUOY(361), C(6), XSUB, YSUB, TLINT,
+ SHEAD, TIME, F, DIST, SBSPD, RSUB, SSD, SLD,
+ SO, TLOSS, SPL, SPD, SQ, C, DSUB, DEGRAD, SL(361),
+ FS1, RI, SP1, FOM, ISL, PDET, SAMPLE,
+ RAND1(1), RAND3(1), RAND4(1), RAND5(1)

INTEGER I, J, K, L, M, N, LAMB, INTVL, IS1, IS2, IPRINT, NIVET, IMAX,
+ INLINE(361,1), IFLAG, FSL, ISO1, ISO2, ISP1, ISP2, IBY, IDUM, NI,
+ MAXINT, IDET, IZERO, NLINE, NFREQ, NREPS, NBUOY, ITER, ISTEP,
+ IC, ITIME, IDEL

C INITIALIZE VARIABLES.

DATA DSEED/123456713/
IDET =0
DEGRAD =3.14159/180.
J =1
IZERO =0

C READ IN DATA.

READ(50,*) NLINE, NFREQ, NREPS, ITIME, IDEL, SAMPLE, NTLV, TLINT
READ(50,*) SUBSPD, SCALE, XBNDRY, YBNDRY, ISEED, XDAT, YDAT
READ(50,*) STDV1, STDV2, STDV3, MAXINT, IPRINT, VSPD
READ(50,*) SUBH, VARSH, IMAX
READ(50,*) ((SSL(I,J), J=1,15), I=1,NFREQ)
READ(50,*) (AN(J), J=1,NFREQ), (RD(J), J=1,NFREQ),
+(DI(J), J=1,NFREQ)
READ(50,*) (DEC(J), J=1,6)
READ(50,*) ((TL(I,J), J=1,NTLV), I=1,NFREQ)

C CALCULATE AND OUTPUT FOM.

FOM = SSL(1,1) - AN(1) + DI(1) - RD(1)
WRITE (45,290) FOM

35
290 FORMAT (2X,'FOM = ',F6.2)
    WRITE(45,300)
300 FORMAT (2X,'NUMBER OF BUOYS',4X,'PROBABILITY OF DETECTION')

C LAY IN SONOBUOY FIELD

    DO 10 L = 2, IMAX
        NBuoy = L**2
        IDet = 0
        DO 20 I = 1,Nbuoy
            DO 30 J = 1,Nfreq
                ILine(I,J) = 0.0
        30 CONTINUE
    20 CONTINUE
    SCALE = 2*Ybdry/L
    DO 40 M = 1,L
        DO 50 N = 1,L
            I = ((M-1)*L+N)
            Xbuoy((M-1)*L+N) = (Xdat-Xbdry-Scale/2) + Scale*M
            Ybuoy((M-1)*L+N) = (Ydat-Ybdry-Scale/2) + Scale*N
            Tbuoy((M-1)*L+N) = 0.0
            Blife((M-1)*L+N) = 1500.0
    50 CONTINUE
    40 CONTINUE
    DO 60 I = 1,Nbuoy
        Tbuoy(I) = 0.0
    60 CONTINUE

C INITIALIZE SEED

    Iseed=Iseed + Dseed

C PERFORM SIMULATION FOR THE NUMBER OF REPLICATIONS INDICATED

    DO 70 ITER=1,Nreps
        WRITE(6,310) ITER
    310 FORMAT( ' ', 'ITERATION NUM=',I3)

C INITIALIZATION OF VARIABLES

    Intvl=INT(Sample)
    IS1=1
    IS2=IS1+Intvl
    CALL LRND(7,Rand1(1),1,1)
    SBspd=Subspd+2*(Rand1(1)-0.5)*Vspd
    Sld=-1.0
    DO 80 I = 1,Nbuoy
        Nivet=0
    80 CONTINUE
    DO 80 J = 1,Nfreq
        ILine(I,J)=0
        Iflag=0
PV3(J,1)=ERG(STDX1,ISEED)
PV3(J,2)=ERG(STDX1,ISEED)
DO 80 K =1,MAXINT
   SUM(I,J,K)=-250
   80 CONTINUE
IF(IPRINT.NE.1) GO TO 500
WRITE(40,320)
   320 FORMAT(2,3X,ITER,3X,TIME,2X,3X,ITER,3X,TIME,2X,BUOY)
500 CONTINUE
C FIND LONG TERM GEOGRAPHIC FLUCTUATIONS.
DO 100 J=1,NFREQ
   XI(J)=ERG(STDVI,ISEED)
100 CONTINUE
C FIND SONOBUOY PERFORMANCE.
DO 110 I=1,NBUOY
   X3(I)=ERG(STDV3,ISEED)
110 CONTINUE
C GENERATE SUBMARINE LOCATION AND HEADING.
   CALL LRND(9,RAND3(1),1,1)
   CALL LRND(3,RAND4(1),1,1)
   CALL LRND(4,RAND5(1),1,1)
   XSUB=XDAT+2.0*(RAND3(1)-0.5)*XBDNY
   YSUB=YDAT+2.0*(RAND4(1)-0.5)*YBDNY
   SHEAD=(2*VARSH*(RAND5(1)-0.5)+SUBH)*DEGRAD
C FOR EACH REPLICATION IN THE SIMULATION, TIME STEP THROUGH THE
C 'ENCOUNTER'. THE TIME STEPS, OR THE SAMPLING INTERVALS, ARE
C TIMES WHEN SIGNAL EXCESS IS COMPUTED FOR EACH SONOBUOY, TO
C DETERMINE IF A DETECTION HAS OCCURRED.
520 DO 120 ISTEP=1,ITIME,IDEL
   TIME=FLOAT(ISTEP)
   IF(ISTEP.LT.IS2) GO TO 530
   IF(J.LT.NFREQ) GO TO 540
   IS1=IS2
   IS2=IS2+INTVL
   540 PV3(J,1)=PV3(J,2)
   PV3(J,2)=ERG(STDX1,ISEED)
   37
530      FS1=IS1
         IF(SAMPLE.EQ.0) WRITE(6,*) 'ERROR SAMPLE'
F=(TIME-FS1)/SAMPLE
   X2(J)=(1.0-F)*PV3(J,1)+F*PV3(J,2)
130 CONTINUE
C DETERMINE NEW SUBMARINE LOCATION AFTER TIME STEP INCREMENT.
   DIST=(SBSPD/60.)*IDEL
   XSUB=XSUB+(DIST*SIN(SHEAD))
   YSUB=YSUB+(DIST*COS(SHEAD))
C COMPUTE THE TRANSMISSION LOSS FOR EACH SONOBUOY.
   DO 140 I=1,NBUOY
      IF(TIME.LT.TBUOY(I)) GO TO 140
      IF(TIME.GT.TBUOY(I)+BLIFE(I)) GO TO 140
      RSUB=SQRT((XSUB-XBUOY(I))**2+(YSUB-YBUOY(I))**2)
      IF(TLINT.EQ.0) WRITE(6,*) 'ERROR TLINT'
      SSD=RSUB/TLINT
      ISD1=INT(SSD)
      C DETERMINE IF THE SUBMARINE IS OUT OF RANGE OF THE TRANSMISSION
      C LOSS VALUES.
      IF(ISD1.GE.NTLV) GO TO 140
      SD=SSD-FLOAT(1501)
      15D2=ISD1+1
      IF(ISD1.EQ.0) ISD1=1
      NIVET=0
      C PERFORM COMPUTATIONS FOR EACH FREQUENCY.
      DO 150 J=1,NFREQ
         TLOSS=(TL(J, ISD2)-TL(J, ISD1))*SD+TL(J, ISD1)
      C COMPUTE SOURCE LEVEL.
         SP1=SBSPD/2.0
         ISP1=INT(SP1)
         ISP2=ISP1+1
         SPD=SP1-FLOAT(ISP1)
         SL(J)=(SSL(J,ISP2)-SSL(J,ISP1))*SPD+SSL(J,ISP1)
         SLD=SBSPD
      C COMPUTE SIGNAL EXCESS.
         SQ=SL(J)-AN(J)-TLOSS-RD(J)+DI(J)+X1(J)+X2(J)+X3(I)
C INTEGRATE SIGNAL EXCESS.

    IF(SQ.LT.0.0) GO TO 550
    IF(ILINE(I,J).EQ.J) GO TO 150
    IBY=ISTEP-INT(TBUOY(I))+1
    IDUM=MINO(IBY,MAXINT)
    IF(IDUM.LT.2) GO TO 560
    DO 160 K=2,IDUM
        C=FLOAT(K)
        IF(C.EQ.0) WRITE(6,*),'ERROR C'
        SUM(I,J,K)=((C-1.0)*SUM(I,J,K-1)+SQ)/C
        CONTINUE
    560  SUM(I,J,1)=SQ
         IFLAG=ILINE(I,J)

C DETERMINE IF SUBMARINE IS DETECTED.

    DO 170 K=1,IDUM
        IF(SUM(I,J,K).GE.DEC(K)) ILINE(I,J)=J
        FOM = SQ + TLOSS
        CONTINUE
    170  IF(ILINE(I,J).EQ.J) GO TO 570
         GO TO 140
    570  CONTINUE
         NI=+I
         IF(IFLAG.EQ.0.AND.IPRINT.EQ.1)
            WRITE(40,340) ITER,ISTEP,NI
        +  IF (IPRINT.EQ.1) WRITE (40,350) FOM
    350  FORMAT(2X,'FIGURE OF MERIT = ',F25.9)
         IFLAG=ILINE(I,J)
         DO 180 K=1,NFREQ
             NIVET=NIVET+ILINE(I,K)/K
         CONTINUE
    180  IF(NIVET.EQ.NLINE) GO TO 580
         GO TO 140

C IF THE FREQUENCY WHICH WAS LOST WAS HELD BY THAT BUOY CALL
C 'LOST CONTACT' ON THAT BUOY.

    IF(ILINE(I,J).NE.J) GO TO 590
    NI=-I
    IF(IPRINT.EQ.1) WRITE(40,340) ITEPF,ISTEP,NI

C DECREASE THE NUMBER OF LINES HOLDING CONTACT BY THAT BUOY BY
C ONE.

    NIVET=NIVET-1
    IFLAG=0
    CONTINUE
    ILINE(I,J)=0

    CONTINUE
CONTINUE

C CONVERT SUBMARINE HEADING INTO DEGREES.

DSUB=SHEAD*(180./3.14159)
IF(IPRINT.NE.1) GO TO 120
IF(ISTEP.GE.600) GO TO 120
+ IF(ISTEP.EQ.ISI)WRITE(40,340)ITER,ISTEP,NI,
    RSUB,XSUB,YSUB,DSUB
CONTINUE
GO TO 600

C COMPUTE RANGE OF THE SUBMARINE TO THE SONOBUOY.

RSUB=SQR((XSUB-XBUOY(I))**2+(YSUB-YBUOY(I))**2)
TIME=FLOAT(ISTEP)

C OUTPUT SUBMARINE SPEED, POSITION, AND HEADING.

IF(IPRINT.EQ.1) WRITE(40,360) SBSPD,XSUB,YSUB,DSUB
    360 FORMAT(‘SUBMARINE SPEED=’,F4.1,2X,’XSUB=’,

C OUTPUT RANGE OF SUBMARINE TO SONOBUOY.

IF (IPRINT.EQ.1) WRITE (40,370) RSUB
    370 FORMAT(‘DISTANCE BUOY TO SUB=',F5.2)

C OUTPUT TIME OF DETECTION.

IF (IPRINT.EQ.1) WRITE (60,380) ISTEP
    380 FORMAT(‘DETECTION AT TIME=',I3)
    IDET=IDET+1
CONTINUE
70 CONTINUE
IF(NREPS.LE.0) GO TO 610

C COMPUTE AND OUTPUT PROBABILITY OF DETECTION FOR THE
C CORRESPONDING SONOBUOY FIELD SIZE.

PDET=FLOAT(IDET)/FLOAT(NREPS)

WRITE(45,390) NBUOY,PDET
    390 FORMAT(9X,13,20X,F6.3)
CONTINUE
WRITE(45,390) NBUOY,PDET
CONTINUE
STOP
END
C THIS FUNCTION COMPUTES A STANDARD NORMAL RANDOM VARIATE.

FUNCTION ERG(SIG, ISEED)
INTEGER LI
REAL SUM, SIG, RAND6(1)
SUM = 0
DO 700 LI = 1, 6
   CALL LRND (ISEED, RAND6(1), 1, 1)
   SUM = SUM + RAND6(1)
700 CONTINUE
ERG = 1.41421*SIG*(SUM - 3)
RETURN
END
APPENDIX D:  
KEY VARIABLES

Key variables of the FORTRAN program.

AN(j) = ambient noise (dB)
BLIFE(i) = sonobuoy life (minutes)
DEC(j) = signal excess decrements (dB)
DI(j) = directivity index (dB)
IDEL = signal excess sampling interval (minutes)
IPRINT = print output option
ISEED = random number initial seed
ITIME = simulation time (minutes)
MAXINT = maximum number of samples per integration period (minutes)
NBUOY = number of sonobuoys
NFREQ = number of frequencies
NLINE = number of frequencies required for detection
NREPS = number of replications
NTLV = number of transmission loss values
RD(j) = recognition differential (dB)
SAMPLE = interval for making random draws of short term fluctuation (minutes)
SCALE = scale factor for sonobuoy position
SSL(i,j) = submarine source level (dB)
STDV1 = standard deviation of long term fluctuation (dB)
STDV2 = standard deviation of short term fluctuation (dB)
STDV3 = standard deviation of buoy to buoy fluctuation (dB)
SUBSPD = submarine speed (knots)
SUBH = submarine heading (degrees)
TBUOY = sonobuoy activation time (minutes)
TL(i,j) = transmission loss (dB)
TLINT = transmission loss interval (nautical miles)
X1(j) = long term fluctuation (dB)
X2(j) = short term fluctuation (dB)
X3(i) = buoy to buoy fluctuation (dB)
XBNDRY = x coordinate of spa boundary
XBUOY(i) = x coordinate of sonobuoy
XDAT = x coordinate of datum
YBNDRY = y coordinate of spa boundary
YBUOY(i) = y coordinate of sonobuoy
YDAT = y coordinate of datum
VARSH = standard deviation of submarine heading (degrees)
REFERENCES


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