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The Infrasound Experts Group of the Geneva Conference on Disarmament Ad Hoc Committee on a Nuclear Test Ban has recommended an infrasound array design consisting of four elements, with three elements forming an equilateral triangle and the fourth at the center of the triangle. The Experts recommended that the sides of the triangle be in the range 1 to 3 km.

In this report, in an attempt to place constraints on the array aperture, we evaluate the beamforming azimuthal estimation error of such arrays and compare it to historical data on observed azimuth residuals. The analysis for perfectly correlated signals shows that for beam signal-to-noise $> 1$ the rms error is proportional to wavelength and inversely proportional to array aperture, beam amplitude signal-to-noise, and the square root of the time-bandwidth product. For beam signal-to-noise $< 1$ the relations are the same except that the rms error is inversely proportional to the square of the amplitude signal-to-noise.

(Continued on next page.)
However, since data show that signals are not perfectly correlated, and that the signals become less correlated as the separation between sensors increases, a more complex analysis is needed in order to properly specify the type of array needed to achieve a desired azimuthal accuracy. For example, for a 5-second period signal, perfect correlation theory would lead to an estimated azimuth standard error 3.5 times smaller for an 8 km aperture array than would be predicted by the more accurate theory.

Using the more accurate theory, we find that for the 5-second period signal which is expected from a 1 kt atmospheric nuclear explosion, a 1 km aperture array at the detection threshold can have an azimuth estimation error, averaged over the signal duration, approximately equal to the best historically observed residual error. This observed error is shown to probably be true propagation error and not estimation error. At twice the detection amplitude threshold, or at 2-3 seconds period, the estimation error is substantially smaller than the propagation error.

Thus it may not be necessary to build arrays larger than 1 km in order that practical estimation errors be less than propagation errors for signals of interest. However, an array with a 2 km aperture, and including a central tripartite whose elements are separated by 200 km, would provide an array not so close to the margin and would give better performance at the higher frequencies which may be useful for regional monitoring and for source discrimination. In addition, the array may have significantly less aliasing at periods of interest and may therefore be able to better detect in the presence of interfering signals such as microbaroms.

In this report we use coherence values calculated from data from a large atmospheric nuclear test to parameterize the variance of the velocity and azimuth of infrasonic waves, and use these parameters to estimate the loss of signal coherence between two sensors as a function of signal period, distance between the sensors, and angle between the wavefront and the vector between the two sensors. We conclude that the loss of signal at 1 Hz for the 1 km array is 1.4 dB, probably acceptable, but for the 2 km array it is 3.8 dB, probably unacceptable if the array is to be used to monitor atmospheric events at regional distances. The addition of the 0.2 km aperture 3-element central array to the 2 km array overcomes this difficulty.

These conclusions are preliminary because the underlying data is available only for much larger periods and inter-sensor distances. Analysis of additional signal data at more appropriate periods and spacings is critically important.
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ACKNOWLEDGMENT

Bob Shumway's theoretical analyses, printed in the Appendix and to be published elsewhere, forms the basis for the array design in this report.
ABSTRACT

The Infrasound Experts Group of the Geneva Conference on Disarmament Ad Hoc Committee on a Nuclear Test Ban has recommended an infrasound array design consisting of four elements, with three elements forming an equilateral triangle and the fourth at the center of the triangle. The Experts recommended that the sides of the triangle be in the range 1 to 3 km.

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However, since data show that signals are not perfectly correlated, and that the signals become less correlated as the separation between sensors increases, a more complex analysis is needed in order to properly specify the type of array needed to achieve a desired azimuthal accuracy. For example, for a 5-second period signal, perfect correlation theory would lead to an estimated azimuth standard error 3.5 times smaller for an 8 km aperture array than would be predicted by the more accurate theory.

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In this report we use coherence values calculated from data from a large atmospheric nuclear test to parameterize the variance of the velocity and azimuth of infrasonic waves, and use these parameters to estimate the loss of signal coherence between two sensors as a function of signal period, distance between the sensors, and angle between the wavefront and the vector between the two sensors. We conclude that the loss of signal at 1 Hz for the 1 km array is 1.4 dB, probably acceptable, but for the 2 km array it is 3.8 dB, probably unacceptable if the array is to be used to monitor atmospheric events at regional distances. The addition of the 0.2 km aperture 3-element central array to the 2 km array overcomes this difficulty.
These conclusions are preliminary because the underlying data is available only for much larger periods and inter-sensor distances. Analysis of additional signal data at more appropriate periods and spacings is critically important.
INTRODUCTION

Design of an infrasound array presents a classic problem in array design: the trade-off between signal-to-noise and location accuracy. Although infrasonic noise becomes uncorrelated at all periods at distances of less than 100 meters (McDonald et al., 1971; Blandford and Clauter, 1996), the signals themselves become substantially uncorrelated only at distances ranging from 1 to 50 kilometers (km) for periods ranging from 1 to 50 seconds (Mack and Flinn, 1971).

Thus, for a fixed number of sensors, as array aperture increases beyond a few hundred meters, the signal-to-noise ratio decreases. However, it seems intuitively clear that if the signal does not become too uncorrelated, the increased aperture will enable a more accurate estimate of the signal's arrival azimuth and slowness.

It is commonly thought that the location capability of an array is a fixed number given by, for example, the width of the 3-decibel (dB) point in the array response. However, a moment's reflection will show that this cannot be strictly correct. If the signal-to-noise is sufficiently poor then no location capability exists. And, perhaps more difficult to see, if the signal-to-noise is arbitrarily high then the location precision also can be arbitrarily good. One need only climb to the very peak of the wavenumber response of the signal. For perfect signal correlation Harris (1990) has shown, for example, that for a fixed-sized array the root-mean-square (rms) slowness error is inversely proportional to the amplitude signal-to-noise ratio and also inversely proportional to the square root of the time-bandwidth product of the signal.

Now, when several repetitions of an azimuthal estimate are made with a fixed signal-to-noise, one expects some standard error of the estimates, and one expects that this error will depend on the signal-to-noise. Wu (1982) derived a formula for this standard error using a statistical analysis assuming perfect correlation of fixed but unknown signals. Harris (1990) also gave azimuth error estimates for beamforming of fixed, unknown signals.

The formulas used in this report are quite similar for perfectly correlated signals and are derived in the Appendix which is authored by R. Shumway. However, in this report we assume not that the signals are fixed and unknown, but that they are stochastic with known spectrum. Also in the Appendix is the analysis for stochastic signals which are not perfectly correlated.

Of particular interest is the performance of arrays designed as recommended by the Infrasound Experts Group of the Geneva Conference on Disarmament (CD) Ad Hoc Committee on a Nuclear Test Ban as found in Working Paper 224 (1995). This design comprises a 4-element array with three of the elements arranged in an equilateral triangle and the fourth element in the center. The spacing between the outer three elements is yet to be determined, but was suggested by the Experts to be between 1 and 3 km depending on the detection range and on the details of the signal processing algorithms.

McKisic (1996), drawing on reports by Olmstead (1952), presents data showing that the dominant period of signals observed from 1.2 kiloton (kt) atmospheric nuclear explosions at distances between 1000 and 3600 km ranged from the 3- to 10-second period, with modes at 4-6 seconds. Since these distances are typical of the closest distances that can be expected between an event...
would appear that the array design should be optimized for these periods.

Note, however, that it may be useful for arrays to have good signal-to-noise at other periods, both
shorter and longer, if these may be used for discrimination between air nuclear blasts and other
sources such as bolides or mining blasts. The shorter periods, as might be expected, and as we
shall see, also offer the possibility of better precision in azimuth estimation.

A classical approach to detection involves beamforming the traces of an array, performing a short-
term over long-term amplitude ratio, and selecting the beam with the maximum ratio as the beam
directed toward the source. The peak of the beam power is used to determine the azimuth to the
event. The Appendix shows that this procedure is actually the optimum azimuth estimator for the
case of perfectly correlated signals, and that a form of weighted beamforming is optimum in the
case of imperfectly correlated signals.

It is worth noting that, in the presence of non-stationary noise, it would be useful to estimate the
noise in the signal window. This would lead to estimating the azimuth by the peak of the F statis-
tic, given by the ratio of the signal power to the noise power, in place of the peak of the signal
power alone. Also, in the case where noise levels vary strongly between channels of the array, a
generalized F statistic may be computed in which each channel’s contribution to the signal esti-
mate is weighted by the estimated noise on the channel (Shumway (1996), personal communica-
tion). In practice, this is the case for infrasound and so future development of advanced detectors
and estimators along these lines is desirable.

There are other detection and location processors possible, for example, the correlator detector
referenced by Cook and Bedard (1971). This detector computes the maximum cross-correlation
between all pairs of channels and detects on the average of these maxima. Then the azimuth may
be determined by fitting a plane wave to the delays determined by the cross-correlation maxima.
However, in contrast to the analysis in this report, there is no available statistical time series anal-
ysis of the correlation detector and locator, and so we cannot yet quantitatively estimate the vari-
ance of its performance as a function of array aperture and signal correlation. However, classical
statistical estimation theory would lead us to expect that beamforming would be the optimum pro-
cessor so that correlation processors could perform no better.
THEORY

Beam Loss

When an array of \( N \) sensors is beamformed, and the noise is correlated, then the noise on the beam is reduced according to the form:

\[
\text{dB} = \log_{10}\left[ \frac{N}{1 + (N-1)p} \right]
\]

(1)

where \( p \) is the average noise cross-correlation between pairs of the \( N \) traces considered (Blandford and Clark, 1975). A similar formula holds for loss of signal due to lack of correlation between signals if the correlation is less than unity.

Representation for Empirical Infrasonic Signal Coherence

Mack and Flinn (1971) analyzed infrasound records from the December 27, 1968, Chinese atmospheric nuclear test as recorded at the 13 microbarographs of the Large Aperture Microbarograph Array (LAMA). This array had an aperture of approximately 60 km and the microbarographs were coincident with the center elements of subarrays of the corresponding seismic array, LASA. The closest elements of the infrasound array were 7 km apart, and the periods analyzed ranged from 10.7 to 85.7 seconds. Mack and Flinn (1971) computed the coherence between pairs of microbarographs and showed that the loss of coherence was greater for sensors oriented parallel to the wavefront than for those oriented perpendicular to the wavefront.

Mack and Flinn (1971) used a signal model in which the signal was described by a uniform distribution of waves within an azimuth/velocity window in frequency wavenumber space. They fitted the coherence data with an equation of the form:

\[
\gamma^2 = \frac{\sin(2\pi k_o x \sin \Delta \theta)}{2\pi k_o \sin \Delta \theta} \cdot \frac{\sin(2\pi \Delta k y)}{2\pi \Delta k y}
\]

(2)

In this expression the wavenumber \( k = \frac{1}{\lambda} \) where the wavelength \( \lambda = c/T \) where \( c \) is the phase velocity (approximately 0.3 km/sec for infrasound) and \( T \) is the period in seconds. Mack and Flinn (1971) determined that a suitable value for \( \Delta \theta \) was 5 degrees and for \( \Delta k \), values were calculated for different values of \( T \) corresponding to \( \Delta c=0.015 \) km/sec. This latter value is greater than that for the theoretical curves plotted in most of the figures in Mack and Flinn (1971), however, we may see that their data most relevant to this study, that plotted in their Figures 6 and 14 for \( T=10.7 \) seconds, falls below their curve for \( \Delta c=0.010 \) km/sec. Therefore in this paper we use \( \Delta c=0.015 \) km/sec.

In the results section to follow we must keep in mind that the above azimuth and wavenumber variances were determined for 10- to 85-second periods and 7- to 60-km element spacings. They are, however, at the most extreme, applied to 0.5-second periods and to 0.2-km spacings. Only if the model of propagating waves is also correct at these periods is it likely that the extrapolation of the data taken at the different periods and spacings will be valid. It is critical that further evaluation of good signal-to-noise data at the shorter periods and spacings be carried out.
For comparison with future observations Figure 1 and Table 1 give the predicted values from the 

Infrasound Coherence, Parallel ..... and Perpendicular 

![Infrasound Coherence Graph](image)

**Figure 1. Coherence as a function of intersensor distance for T=10, 5, 2, 1 seconds according to equation (2) using \( \Delta c = 0.015 \) km/sec and \( \Delta \theta = 5 \) degrees as determined from Mack and Flinn (1971), parallel and perpendicular to the wavefront.**

The periodic behavior of the coherence at low values of coherence for the larger distances as seen in Figure 1 is not reflected in the original data and is simply an artifact of the form of the functions in (2) used to fit the observed data.

The low values of coherence seen at 8-km spacing for 2-1 Hertz (Hz) seem to conflict qualitatively with a signal seen at AFTAC arrays, so there is reason to suspect that the coherence values used in this report are too small and thus that conclusions for short periods and large apertures are overly pessimistic. On the other hand, calculations using (2) for spacings of 0.1 km, a typical value for Department of Energy (DOE) arrays, gives coherence values between 0.99 and 0.83 for 1-4 Hz, in agreement with qualitative observations for those arrays.
The preceding analytical expression for coherence is, for frequency-filtered, aligned, identical signals in the time-domain which have been randomly perturbed, equal to the correlation and so we shall treat it in this report as equal to $\rho$ in the signal loss equation, (1).

<table>
<thead>
<tr>
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<td>0.92</td>
<td>0.99</td>
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<td>sensors</td>
</tr>
<tr>
<td>0.21</td>
<td>0.71</td>
<td>0.95</td>
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</tr>
<tr>
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<td>0.44</td>
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<td>0.46</td>
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<td>to</td>
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<tr>
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<td>0</td>
<td>0.01</td>
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<td>wavefront</td>
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Table 1: Predicted Coherence from Equation (2)

Implications of Coherence Variation with Frequency and Distance

The behavior of coherence as plotted in Figure 1 has immediate implications for array design. We note that, for both parallel and perpendicular waves, for 5-second waves the coherence is greater than 0.95, 0.8, and 0.65 at 1, 2, and 3 km, respectively. These values are likely great enough to ensure that almost any processing technique which relies on coherence will work satisfactorily for the CD arrays whose intersensor spacings are equal to the array side and 0.577 times the array side.

On the other hand, for 1 Hz we see that the coherence is between 0.7 and 0.25 at 1 km, but is only between 0.2-0.02 and 0.0 and 0.02 at 2 and 3 km, respectively.

The 1-km array appears to have adequate coherence at 1 Hz; but for the 2- and 3-km side arrays, coherence processing between the outer elements will be useless. For the 3-km array the closest spacing is 1.73 km for which the coherence varies between 0.35 and 0.0. These values cast doubt on the robustness of any processor, such as all suggested detection processors, for the 3-km arrays which relies on the coherence of 1 Hz signals.

At 2 km the minimum spacing is 1.15 km which has coherence at 1 Hz between 0.6 and 0.15. It is not clear how robust an array processor can be with such coherence values for three intersensor spacings, and values between 0.2 and 0.02 for the other three.
Thus, general considerations of coherence suggest that if it is desired to detect 1 Hz signals, CD arrays with apertures larger than 1 km are not likely to be satisfactory.

Azimuth Standard Error for Perfectly Correlated Signals

In the Appendix, equation (39) gives an expression for the mean square azimuthal error for an array with perfect signal coherence, given the covariance matrix of the array coordinates. For all of the arrays considered in this report, the correlation between the array element locations, which would otherwise figure in the expanded equation, is zero and $\sigma_x = \sigma_y = \sigma$. In this case, the equation may be greatly simplified so that the physical parameters controlling the error are more clearly revealed, and the result is seen as equation (3).

$$\sigma_a = \left(\frac{180}{\pi}\right) \cdot \left(\frac{1}{2\pi}\right) \cdot \left(\frac{1}{2BT}\right)^{\frac{1}{2}} \cdot \left(\frac{1}{N \cdot snr}\right)^{\frac{1}{2}} \left(1 + \frac{1}{N \cdot snr}\right)^{\frac{1}{2}} \left(\frac{\lambda}{\sigma}\right)$$

In this equation, $N$ is the number of sensors in the array, $\sigma$ is the square root of the diagonal covariance matrix element of the array coordinate, and $snr$ is the theoretical power signal-to-noise ratio on a single element of the array; $\sigma_a$ is expressed in degrees rather than radians.

We see that the azimuthal error is independent of the direction of approach and is directly proportional to the signal wavelength, inversely proportional to the array aperture, and, for high signal-to-noise, inversely proportional to $(N \cdot snr)^{1/2}$. In the case of uncorrelated noise and for a perfectly correlated signal, this is equal to the beam amplitude signal-to-noise ratio.

It is worth noting that the term $(1 + 1/(N \cdot snr))^{1/2}$ seen in (3) is not present in the theory of Wu (1982) which otherwise results in a formula identical to (3). The difference is apparently due to the differing statistical assumptions in the two studies. Wu (1982) assumes that the signal is fixed but unknown, the present study assumes, in order to appropriately treat the incoherent case, that the signals are stochastic. In the limit of perfect correlation one might expect that the stochastic signal would give the same result as fixed-identical but unknown signals, but apparently there is this one-term difference.

The effect of this additional term is, for low signal-to-noise, to make the error increase in inverse proportion to the beam power signal-to-noise instead of inversely to the beam amplitude signal-to-noise. In addition, at the threshold of detection where the beam signal-to-noise is near unity, the azimuthal variance for the stochastic case is approximately doubled by the additional term.

Note also that the azimuth error is inversely proportional to the square-root of the time-bandwidth product, $BT$, of the time window analyzed. It is this term which is responsible for reducing the azimuth variance when several azimuth estimates from a long train of arrival pulses are averaged together.
Azimuth Standard Error for Less-Than-Perfect Correlation

Although the theory for perfect correlation offers some physical insight, we shall see that it is inadequate for designing infrasonic arrays where, for apertures and signal periods of interest, the lack of signal correlation strongly affects the azimuth estimation precision. In the Appendix, the relevant equation is equation (46) which may be transformed to the form:

$$\sigma_a = \left(\frac{180}{\pi}\right) \cdot \left(\frac{1}{2\pi}\right) \cdot \left(\frac{1}{2BT}\right)^{\frac{1}{2}} \cdot \left(\frac{1}{N \cdot snr}\right)^{\frac{1}{2}} \cdot \left(\lambda^2\right)^{\frac{1}{2}} \cdot \left(2N\right)^{\frac{1}{2}} \cdot \left(\tilde{\theta} \cdot D_P^{-1} \cdot \tilde{\theta}\right)^{\frac{1}{2}}$$  \hspace{1cm} (4)

where $\tilde{\theta}$ is related to the estimated signal wavenumber components $k_x$ and $k_y$ by $\tilde{\theta} = (k_y - k_x)'$. (Note the reverse placement of the vector components; the prime mark indicates the transpose operation.) $D_P$ is given by $D_P = P_s^{-1} \cdot D$ where $P_s$ is the power spectrum, assumed in this application, although not in the Appendix, to be the same at each sensor, and $D$ is the $4 \times 4$ matrix which is the generalization of the array element location covariance matrix, and is given by equation (42) in the Appendix as

$$D = \sum_{j,k} c_{jk} \cdot F_{kj}^s \cdot (\hat{\rho}_j - \hat{\rho}_k) \cdot (\hat{\rho}_j - \hat{\rho}_k)'$$ \hspace{1cm} (5)

where $\hat{\rho}$ are element coordinates, and $F_{kj}^s = P_s^{-1} \cdot f_{kj}^s$ where $f_{kj}^s$ is the signal covariance matrix.

In this application the off-diagonal elements of $F_{kj}^s$ are given by the coherence, given by (2).

The signal-to-noise enters the calculation of $D$ through the relation for the matrix for $c_{jk}$

$$C = F_s \cdot \left(F_s + \frac{1}{snr} \cdot I\right)^{-1}$$

It does not appear possible to write (5) in pure matrix notation.
RESULTS

CD Array Geometry

For an array in the form of an equilateral triangle, 1 km on a side with a fourth instrument at the center, the array of \((x, y)\) coordinates is:

<table>
<thead>
<tr>
<th>x (km)</th>
<th>y (km)</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.0</td>
<td>0.0</td>
</tr>
<tr>
<td>0.0</td>
<td>0.577</td>
</tr>
<tr>
<td>0.5</td>
<td>-0.289</td>
</tr>
<tr>
<td>-0.5</td>
<td>-0.289</td>
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</tbody>
</table>

Table 2: CD Infrasound 1 Km Array, Nominal Coordinates

For an array of this shape with a side of 3 km instead of 1 km all of these dimensions would, of course, be multiplied by 3.

For the array in Table 2, the covariance matrix, with \(N\) as the denominator instead of the usual \(N - I\), is:

<table>
<thead>
<tr>
<th>0.125</th>
<th>0.0</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.0</td>
<td>0.125</td>
</tr>
</tbody>
</table>

Table 3: CD Infrasound 1 Km Array Covariance Matrix

For an array with sides 3 km long, the elements in this matrix would be 9 times as large. The parameter \(\sigma\), which is \((0.125)^{1/2} = 0.35\) would be 3 times as large for a 3-km array.

Signal Parameters

The value of \(snr\) chosen for most tabulations in this report is \((0.75)^2\) since for a 4-element array, assuming perfect signal correlation and uncorrelated noise, this will lead to an amplitude signal-to-noise on the beam of 1.5. This value of signal-to-noise is the traditional value accepted as sufficient for a seismic analyst to confidently declare a detection; and examination of infrasound signals in noise reveals many qualitative features in common with seismic signals, e.g., a relatively broadband and pulse-like character, so that use of this value for \(snr\) seems reasonable.

Plots of signals from a few kilotons of conventional explosives detected at distances of a few thousand kilometers have been published by Whitaker et al. (1990). These waveforms are characterized by about six pulses of energy; with the duration of each pulse about 60 seconds. Thus we shall choose \(T = 60\) seconds for our calculations. The bandwidths tabulated are centered on \(T = [20, 10, 5, 2, 1, 0.5]\) seconds and the bandwidths are simply taken from the center-points of the
adjacent bands (thus the bands overlap), with the additional parameters of 40 seconds and 3 Hz for the lower and upper limits for the lower and upper bands. The BT product is between 1.0 and 2.0 for all bands. All calculations presented are for an azimuth of approach of 30 degrees East of North. Test calculations for other directions differed insignificantly.

Because of the likely operational procedure of averaging over perhaps four of the 60-second windows, it should be kept in mind that most tabulated standard errors, which are for a single 60-second window, could be reduced by a factor of two.

In evaluating an infrasonic array we must consider both the detection and location capability. Therefore, we shall tabulate two parameters, signal loss and azimuth error, as a function of array aperture and signal period.

**Beam Signal Loss**

Table 4 gives the beam signal loss in accordance with equation (1). We see that for larger arrays and for shorter periods there is substantial signal loss. If detection and estimation were based on simple beamforming, one would expect large losses in capability. However, we have seen that in the case of loss of coherence the optimum processor is a weighted beam.

<table>
<thead>
<tr>
<th>d (km)</th>
<th>20/0.075</th>
<th>10/0.15</th>
<th>5/0.4</th>
<th>2/0.8</th>
<th>1/1.5</th>
<th>0.5/2</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.00</td>
<td>0.01</td>
<td>0.06</td>
<td>0.38</td>
<td>1.4</td>
<td>3.8</td>
</tr>
<tr>
<td>2</td>
<td>0.02</td>
<td>0.06</td>
<td>0.24</td>
<td>1.4</td>
<td>3.8</td>
<td>5.7</td>
</tr>
<tr>
<td>3</td>
<td>0.03</td>
<td>0.14</td>
<td>0.54</td>
<td>2.7</td>
<td>5.2</td>
<td>6.0</td>
</tr>
<tr>
<td>4</td>
<td>0.06</td>
<td>0.24</td>
<td>0.93</td>
<td>3.7</td>
<td>5.7</td>
<td>6.0</td>
</tr>
<tr>
<td>8</td>
<td>0.24</td>
<td>1.0</td>
<td>2.9</td>
<td>5.7</td>
<td>6.0</td>
<td>6.0</td>
</tr>
</tbody>
</table>

*Table 4: Beam Signal Loss (dB), 4-Element CD Array, d km on a Side According to Equation (1).*

In agreement with the discussion given previously of Figure 1, we see that there is a signal loss of 3.8 and 5.2 dB for detection at 1-second for 2 and 3 km aperture arrays. This suggests that most detectors will perform poorly for such apertures. In particular, one would suspect that detectors which depend on correlation between signals, such as infrasound detectors, would perform poorly.

It should be noted that in the case of infrasound detection the detection and estimation statistic would be not the beam power divided by the long-term noise, but instead the beam power divided by the residual noise estimated during the signal window. This latter statistic has an F distribution and is, therefore, commonly referred to as an "F detector." F-type detectors are used in infrasound detection because of the presence in infrasound data of uncorrelated noise bursts due to cells of low pressure advected by the local wind.
Comparison of Azimuth Precision for Perfectly Correlated and for Uncorrelated Signals

Table 5 gives the azimuth estimate error both for perfect coherence and for coherence in accordance with equation (2). We see that the effect on azimuth error of the loss of signal coherence is substantial. While values as low as 0.02 degrees are seen for perfect coherence, and it is clear that in theory increasing the aperture of the array and the frequency of the signal will lead to arbitrarily good precision, in practice the best accuracy obtained for the imperfect correlation case is 30 times larger: 0.65 degrees; and it occurs for the shortest period for the smallest array.

<table>
<thead>
<tr>
<th>Period (sec)/Bandwidth (Hz)</th>
<th>d (km)</th>
<th>20/0.075</th>
<th>10/0.15</th>
<th>5/0.4</th>
<th>2/0.8</th>
<th>1/1.5</th>
<th>0.5/2</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>41.3/41.4</td>
<td>14.6/14.7</td>
<td>4.5/4.5</td>
<td>1.26/1.39</td>
<td>0.46/0.66</td>
<td>0.20/0.65</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>20.6/20.7</td>
<td>7.3/7.4</td>
<td>2.2/2.4</td>
<td>0.63/0.90</td>
<td>0.23/0.75</td>
<td>0.10/2.87</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>13.7/13.9</td>
<td>4.9/5.0</td>
<td>1.39/1.71</td>
<td>0.42/0.86</td>
<td>0.15/1.49</td>
<td>0.07/33.6</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>10.3/10.5</td>
<td>3.6/3.9</td>
<td>1.12/1.42</td>
<td>0.32/1.02</td>
<td>0.12/3.31</td>
<td>0.05/3.95</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>5.2/5.5</td>
<td>1.8/2.3</td>
<td>0.56/1.25</td>
<td>0.15/4.54</td>
<td>0.06/4.56</td>
<td>0.02/117</td>
<td></td>
</tr>
</tbody>
</table>

Table 5: Azimuth Error (deg), 4-Element CD Array, d km on a Side Single-Element Amplitude Signal-to-Noise of 0.75. Perfect signal correlation according to equation (3) and imperfect correlation according to (4). Variability at the bottom of last column reflects low-coherence details of equation (2). As mentioned in the text, values seen here should be reduced by a factor of at least 2 to account for the signal character in which several 60-second pulses are spread out over time.

Qualitative Discussion of Azimuth Precision for Uncorrelated Signals

Note that this most precise azimuth estimate for realistic coherence occurs at values of period and aperture where the signal loss is 3.8 dB out of a possible 6 dB (Table 4) and where, therefore, the coherence is much smaller than unity. Thus, there is a complex calculation required to determine the generalized beam to be maximized to determine this azimuth, as seen from the discussion of equation (40) in the Appendix. Determining this generalized beam requires a good estimate of the array coherence. Thus, improved estimates at higher frequencies and larger apertures may come at the expense of extra analysis and processing, reducing the advantage from a system point of view of the larger aperture arrays.

From a qualitative point of view we see, for example, for the 2 km aperture array, that there is a minimum standard error, 0.75 degrees, as a function of period at 1-second period. The increase in error toward longer periods reflects a lessening of the relative array aperture, while going toward shorter periods the increase in error reflects a loss in signal coherence.

Another point of interest is the erratic values in lower rows of the last column of Table 5. These presumably reflect the low-amplitude oscillations of the coherence at large sensor spacings and short periods and, as discussed previously, are an artifact of the curve-fitting procedure. One can only be sure that the error is large for these apertures and periods.
A important point is that the standard detectors now being investigated for infrasound arrays would be less likely to work well at shorter periods and larger apertures because they rely on signal correlation.

**Estimate of Standard Error of Azimuth Due to Propagation Error**

We also see from Table 5 that the CD array with an aperture of 1 km would have a standard error of azimuth estimation of 4.5 degrees at 5-second period for a threshold detection. This value is greater than the 1.8 degree rms azimuth standard error determined by the 7-11 km aperture AFTAC arrays for the distance range 0 to 2000 km (Blandford and Clauter, 1996). Table 5 also shows, assuming an 8 km aperture, that the AFTAC arrays would have had a threshold azimuth error approximately of 1.25 degrees at 5-second period.

However, it is important to realize that the AFTAC azimuth estimates were likely obtained at substantially better than threshold signal-to-noise ratios, that the azimuths were averaged over several successive windows, and that signals of shorter periods than 5 seconds were sometimes used.

Calculations using equation (3) shows that for an 8 km aperture array, the azimuth resolution for a sensor amplitude signal-to-noise of 3.0, perhaps more typical for AFTAC experience, the azimuth resolution would be 0.48 degrees, much less than the 1.8 degrees observed.

In addition, as mentioned previously, were the azimuths averaged over four successive 60-second arrival windows, the average azimuth precision would be improved by an independent factor of 2.

Thus, it seems reasonable that the precision achievable in the early AFTAC arrays would have been better than the 1.8 degrees observed, suggesting that this standard error estimate is of propagation error rather than measurement error.

As an historical note, Table 5 suggests that periods shorter than 5-second period would not be as useful for azimuth determination for a 4-element array with an 8 km aperture. However, the range of models over which the likelihood is maximized in the Appendix does not include techniques which take advantage of delays between signal onset at different sensors. It may be that higher frequencies can be used in some such incoherent processing method, resulting in better precision than indicated for shorter periods in Table 5.

**Implications for Array Aperture**

The implication of the foregoing section is that precision better than 1.8 degrees would not be needed in the CD network because it would comprise only a small fraction of the total variance which includes the natural variance due to propagation. This raises the question of whether a 1 km aperture array could be satisfactory or whether it would be useful to increase the array aperture to 2 or 3 km where the azimuthal error at the detection threshold is seen in Table 5 to be improved from 4.54 degrees to 2.38 and 1.71 degrees, respectively.

We must first consider that many signals will be received at better than the threshold detection level resulting in better azimuth estimate precision. For example, if the amplitude signal-to-noise on the beam was 3.0 instead of 1.5, the azimuth error for the 1 km array may be calculated to be 2.01 degrees instead of 4.54.
In addition, one must consider that the azimuth estimate may be averaged over, for example, four different 60-second windows. In this case, also, the azimuth error would be reduced by a factor of 2. Now one might well expect that this would be standard practice so that it seems reasonable to assume that the precision attainable in a 1-km aperture array would be better than 2.27 degrees even at the threshold, and at signal-to-noise of 3.0 the precision would be 1.0 degrees.

Finally, note that, even at the threshold and with no averaging over several windows, the precision for the 1-km array at 2 seconds period is 1.39 degrees, and at 1-second it is 0.66 degrees. The precision at these shorter periods may be seen in Table 5 to be substantially the same for the 2-km aperture and it is likely to be critical to use the coherence-weighted beam to attain these results for the larger array; notice in Table 4 that there is a 3.8 dB beam loss at 1 Hz for the 2 km array.

Thus, it seems that a 1-km aperture array has an azimuth estimation capability that is very close to good enough that location capability will not suffer for 1-kt events at distances less than 2000 km. (At larger distances the propagation error is much larger than 1.8 degrees, so that a 1-km aperture array is surely adequate.) Furthermore, the processing required at the smaller apertures is likely to be simpler. However, let us remember that these conclusions at 5-second period and 1-km spacing are based on model extrapolation from data taken at 10.7 seconds period and 7-km spacing. As mentioned earlier, analysis of more relevant data is crucial.

From another angle, let us consider the loss in signal coherence as one increases the aperture above 1 km. As seen in Table 4, while the signal loss is negligible at $T = 5$ seconds, it is 3.8 dB at 0.5-second period for 1-km aperture, and as just noted, 3.8 dB even at 1 Hz for 2-km spacing.

Recent work in the analysis of underground and surface mining blasts by use of infrasound arrays suggests that much useful information for treaty monitoring might be garnered at these frequencies if infrasound arrays were within a few hundreds of kilometers of the mine (E. Herrin, personal communication). In order to retain the capability of analyzing these events, it seems imprudent to increase the array aperture above 1 km.

**Designs with an Additional 3-Element Subarray**

To improve the long-period location capability without further degrading the high frequency performance, one could add a small central tripartite. Table 6 shows nominal coordinates for the base 1-km aperture array to which one adds an additional three elements as an inverted equilateral triangle with sides of 0.2 km at the center of the CD array; Tables 7 and 8 show the resulting signal loss and azimuth precision.
In Table 7 we see that, indeed, for 1 km, this array loses only 0.6 dB at 0.5 seconds, relative to a 4-element array with perfect signal correlation. At 2-km aperture we see only a loss of 1.6 dB. Thus, this array should have a better detection threshold than the 4-element array at all periods and should be much more capable at short periods, including those less than 0.5 seconds.

By comparing Tables 8 and 4 we see that there is little improvement in azimuth error for periods greater than 1 second. However, for 1-second period and greater the gains are substantial. In general terms it is clear that the addition of the subarray has stabilized the performance of the arrays.
as a function of frequency. For all apertures and for periods of 5 seconds or less, we see fairly uniform performance with azimuth error roughly in the range 0.5 to 2.0 degrees. One suspects that this stability will be reflected in robust behavior of processing algorithms.

<table>
<thead>
<tr>
<th>d (km)</th>
<th>20/0.075</th>
<th>10/0.15</th>
<th>5/0.4</th>
<th>2/0.8</th>
<th>1/1.5</th>
<th>0.5/2</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>37.8</td>
<td>13.4</td>
<td>4.1</td>
<td>1.25</td>
<td>0.56</td>
<td>0.44</td>
</tr>
<tr>
<td>2</td>
<td>19.2</td>
<td>6.9</td>
<td>2.2</td>
<td>0.78</td>
<td>0.55</td>
<td>0.94</td>
</tr>
<tr>
<td>3</td>
<td>12.9</td>
<td>4.7</td>
<td>1.6</td>
<td>0.70</td>
<td>0.94</td>
<td>1.06</td>
</tr>
<tr>
<td>4</td>
<td>9.7</td>
<td>3.6</td>
<td>1.3</td>
<td>0.77</td>
<td>1.8</td>
<td>1.03</td>
</tr>
<tr>
<td>8</td>
<td>5.1</td>
<td>2.1</td>
<td>1.0</td>
<td>3.4</td>
<td>2.1</td>
<td>1.06</td>
</tr>
</tbody>
</table>

Table 8: Azimuth Error (deg), 7-Element Array, CD Array, $d$ km on a Side, Plus an 0.2-km on a Side, Inverted Centered Equilateral Triangle. Single-element amplitude signal-to-noise of 0.75. Calculated for non-perfect correlation using equation (4).
QUALITATIVE BEHAVIOR

Figure 2 shows the decrease in azimuthal error as a function of signal-to-noise for a period of 5 seconds for the 4-element, 1- and 2-km aperture arrays and for the 2-km, 7-element array. Evaluations for signal-to-noise at 10, 100, and 1000 shows that the asymptote for large signal-to-noise is approximately 0.3. This shows that one eventually reaches the point where the azimuth precision is limited by the loss of signal coherence and cannot be improved further. We further see that for this period the 2-km arrays have a substantial advantage over the 1-km array, but that there is little advantage to adding the small subarray.

Figure 2. Azimuthal error as a function of signal-to-noise for a signal period of 5 seconds for the 4-element, 1- and 2-km aperture arrays and for the 2-km, 7-element array; from equation (4).

Figure 3, in comparison to Figure 2, shows that for a signal period of 1 second the absolute error is substantially less than for a signal period of 5 seconds. In this case, all arrays are rather close in capability although the 2-km, 7-sensor array is always the best or very close to the best. The only exception is for signal-to-noise between 2 and 3 where the 1-km aperture array is slightly better. In general the 2-km aperture array is a factor of 1.5 to 2.0 worse than the others.

It is important to realize that the fairly good performance of the 2-km, 4-element array at 1-second period comes only at the expense of complex optimum processing, as expressed, for example, in equation (41) in the Appendix, requiring substantially more work than simple beamforming or cross-correlation. In addition, these processes have never been executed in practice.
Figure 3. Azimuthal error as a function of signal-to-noise for a signal period of 1 seconds for the 4-element 1 and 2 km aperture arrays and for the 2 km, 7-element array. From equation (4).

In Figure 4, at the top of the next page, we compare the azimuth estimation of these arrays as a function of signal period. We see that the small array behaves relatively poorly at the long periods and that the 4-element, 2-km array “blow up” at 0.5 seconds period as is reasonable due to the loss of coherence and the absence of a closely-spaced subarray.

In Figure 5, at the bottom of the next page, we see how at the azimuth estimation capability varies with azimuth for the 4-element and 7-element arrays. At 5-second period we see that the capability improves (azimuth error declines) as the aperture increases, while the 1 Hz capability becomes worse. However, as the aperture becomes quite large, the 7-element array performs much better than the 4-element array.
Figure 4. Comparison of Azimuthal Estimation as a Function of Signal Period.

Figure 5. Azimuthal Estimation Capability.
SUMMARY

Based on data available to date, the 4-element CD infrasonic arrays should be built with an aperture of approximately 1 km. Loss of signal correlation for the 5-second signals expected from 1 kt explosions at distances of 2000 km are expected to be small enough so that detection using standard detection techniques will be unaffected. The expected azimuth estimation error at the detection threshold for a 5-second period signal series of four 60-second pulses, as expected from a 1 kt explosion at a distance of 2000 km, is approximately the same as the 1.8 degree variation of true azimuth of arrival from the true back azimuth to the source due to propagation at these distances.

Since the azimuth estimation error is inversely proportional to the beam amplitude signal-to-noise, and also inversely to the square root of the signal duration and bandwidth, we have seen that it is very likely that the azimuth to most real 1 kt signals will be calculated to a precision substantially smaller than the natural variation.

The 1 km aperture array has only 1.4 dB loss at 1-second period, but has a 3.8 dB loss at 0.5 second period. Should this be thought excessive for any required analysis of nearby mining explosions (not likely a consideration at remote stations in the Southern Hemisphere, but very possibly a consideration in inhabited areas) then it might be useful to install a small, perhaps 0.2-km aperture, 3-element subarray. The small subarray enhances detection of long period signals and reduces the array loss at short periods. It does not significantly change the location capability of the 1-km array, but would make it possible to expand that array to 2-km aperture, which would result in a substantial gain in both long and short period capability.

All of these results rest on an extrapolation of data taken at 10- to 80-second period over spacings of 7 to 60 km. Analysis of more representative data is urgently needed before these conclusions can be accepted as a basis for deployment.
RECOMMENDATIONS FOR FURTHER RESEARCH

As noted above, a high priority must be to determine improved coherence versus distance relations from strong signals in the 0.1- to 3.0-km intersensor distance range. Data should be of signals with good signal-to-noise in order not to confuse loss of signal coherence with random noise.

Data with good signals should soon be available from historical data from Alaska and from the "Windless Bight" station in Antarctica, VNDA. The Alaskan array has sensors separated by intervals of approximately 0.7, 1.4, 1.7, and 2.2 up to 6.2 km while the Antarctic array had sensor spacings of 1, 1.5, and 2.6 up to 6.2 km; both should offer excellent data for analysis. There are on-line arrays in Texas (TXI) and Australia (WRAI). WRAI has elements separated by 0.3, 0.5, and 1.8 to 3 km.; TXI has elements separated by up to 0.3 km.

The above suggests that good signal-to-noise signal waveforms from operational sensors spaced in the critical range of 0.5 to 2 km are likely to continue to be rare for some time from on-line arrays; efforts should be made to modify an existing array or to deploy a temporary array in order to gather the appropriate data for operational testing.

When this data is available the signals could be added at different signal-to-noise ratios to noise from the same sensors, and the actual degradation in azimuth estimates determined by standard processors observed. Also, the errors from subarrays with different apertures could be compared at fixed signal-to-noise.

Processors to implement the optimum detectors and azimuth estimators for uncorrelated signals should be developed and applied to synthetic and actual data. Comparisons could be made to incoherent detectors and azimuth estimators, especially at high frequencies or large apertures where processors which depend on correlation may begin to fail.
REFERENCES


APPENDIX: Detection and Estimation for Propagating Stochastic Signals

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Division of Statistics
University of California, Davis
October 1, 1996

1. The Stochastic Signal Model

In general a model for a collection of signals, observed at an array of \( N \) sensors whose response is denoted by \( y_j(t), j = 1, \ldots, N, t = 0,1,\ldots, T - 1 \) is

\[
y_j(t) = s_j(t - T_j(\theta)) + v_j(t)
\]  

(1)

where \( s_j(t) \) are random signals, assumed to be different on each channel, and \( T_j(\theta) \) are time delays induced by a propagation pattern indexed by the wavenumber coordinates \( \theta = (\theta_1, \theta_2)' \) which are nonlinearly related to the velocity and azimuth of a propagating plane wave. We assume that the signals are stationary processes and denote the \( N \times N \) spectral matrix by \( f_{s}(\nu) \), \( -0.5 \leq \nu \leq 0.5 \). The noise processes are often assumed to be independent and identically distributed across the array but have a stationary correlation structure over time; we denote the common spectral density by \( P_{n}(\nu) \) with \( \nu \) denoting frequency in cycles per unit time. The time delays are expressed in terms of the physical locations \( r_j = (r_{j1}, r_{j2})' \) of the sensors as

\[
T_j(\theta) = \frac{r_j'\theta}{\nu}
\]  

(2)

over a set of frequencies \( \nu \) where the assumption (2) can be made. We may also consider a version of (1) which assumes a common stochastic signal, say \( s(t) \), on all channels, i.e.

\[
y_j(t) = s(t - T_j(\theta)) + v_j(t),
\]  

(3)

and we refer to this as the perfect correlation model.

It is conventional to consider the above model in the frequency at a collection of \( L \) frequencies, say \( \nu_1, \ldots, \nu_L \) over which the signal and noise spectral matrices are constant, say at \( f_s \) and \( P_nI_N \) where \( I_N \) denotes the \( N \times N \) identity matrix. Taking discrete Fourier transforms yields the approximation

\[
Y_{j\ell} = A_j(\theta)S_{j\ell} + V_{j\ell}
\]  

(4)

over a set of frequencies \( \ell = 1, \ldots, L \), where

\[
A_j(\theta) = \exp\{-2\pi i\nu T_j\}
\]

\[
= \exp\{-2\pi i r_j'\theta\}.
\]  

(5)
This means that we may write a vector form of (4) in the frequency domain as

\[ Y_\ell = G(\theta)S_\ell + V_\ell, \]  

(6)

where \( Y_\ell, S_\ell \) and \( V_\ell \) are vector transforms of the observed data, signal and noise respectively and

\[ G(\theta) = \text{diag}\{A_1(\theta), A_2(\theta), \ldots, A_N(\theta)\} \]  

(7)

is an \( N \times N \) matrix with the \( A_j(\theta)'s \) down the diagonal. The spectral matrix of the observed vector \( Y_\ell \) is clearly

\[ f_y(\theta) = G(\theta)f_s G^*(\theta) + P_nI_N \]  

(8)

where \( C^* \) denotes the complex conjugate transpose of the matrix \( C \). The mean value of the vector \( Y_\ell \) is zero since the signal and noise processes are assumed to have zero means.

A special case of interest is the perfectly correlated signal where we assume that the model (4) is

\[ Y_{jt} = A_j(\theta)S_t + V_{jt}, \]  

(9)

which is stacked in the form

\[ Y_\ell = g(\theta)S_\ell + V_\ell \]  

(10)

where

\[ g(\theta) = (A_1(\theta), A_2(\theta), \ldots, A_N(\theta))' \]  

(11)

now becomes an \( N \times 1 \) vector and the spectral matrix becomes

\[ f_y(\theta) = P_g g(\theta)g^*(\theta) + P_nI_N. \]  

(12)

It should be noted that the model discussed in this note differs from the usual case where we regard the signal as being fixed and unknown, but identical between sensors. In that case, the model looks exactly like Equation (9), with the signal assumed to be fixed and unknown. Hence the vector \( Y_\ell \) in this case will have mean \( g(\theta)S - \ell \) and spectral matrix \( P_nI_N \). The theory for various proposed estimators in this case has been covered in Hinich and Shaman (1972), Hinich (1981), Wu (1982), Shumway (1983) or Brillinger (1985).

For the stochastic signal case, we consider estimation of the signal and its mean square error in the next section and then move to sections on maximum likelihood detection and estimation in the following sections.

2. Signal Estimation

For the stochastic signal case, it is clear that in the frequency domain, the signal estimation problem can be solved under either the linearity or Gaussian assumptions by computing the conditional expectation of the signal given the data under the Gaussian assumption. We consider the two cases corresponding to models assuming perfect correlation and more general correlation structures.
2.1 Signal Estimation: The Perfectly Correlated Signal

The perfectly correlated case has also been considered by Harris (1990). Suppose we consider the model given by (9) under the assumptions on the noise and spectral matrices summarized in (11). Using the Gaussian assumptions leads to estimating $S_e$ by

$$\hat{S}_e(\theta) = E(S_t|Y_t)$$
$$= P_s g^*(\theta) \left( P_s g^*(\theta) g(\theta) + P_n I_N \right)^{-1} Y_t$$
$$= \left( g(\theta) g^*(\theta) + \frac{P_n}{P_s} \right)^{-1} g^*(\theta) Y_t$$
$$= \frac{g^*(\theta) Y_t}{N + r}, \quad (13)$$

where $g^*(\theta) g(\theta) = N$ from (5) and (11) and

$$r = \frac{P_n(\nu)}{P_s(\nu)} \quad (14)$$

is the inverse of the signal to noise ratio. The result exhibits the signal estimator as the beam, $g^*(\theta) Y_t$, adjusted by a multiplier that depends on the number of elements $N$ and the noise to signal ratio $r$. The mean square error of the signal estimator reduces to

$$\sigma^2(\theta) = P_s - P_s g^*(\theta) \left( P_s g(\theta) g^*(\theta) + P_n I_N \right)^{-1} g(\theta) P_s$$
$$= P_n \left( g^*(\theta) g(\theta) + \frac{P_n}{P_s} \right)^{-1}$$
$$= \frac{P_n}{N + r}. \quad (15)$$

It is clear that the estimated signal is basically the beamformed estimator $g^*(\theta) Y_t$ and that the variance of the beam goes down by a factor that is weighted by the number of sensors plus the inverse of the signal to noise ratio.

2.2 Signal Estimation: The General Correlated Signal

For the general stochastic signal case, it is convenient to assume that the transforms are complex Gaussian and again use the fact that the conditional expectation $\hat{S}_e(\theta) = E(S_t|Y_t)$ has the smallest mean square error. For the general model (5), we obtain

$$\hat{S}_e(\theta) = f_s G^*(\theta) \left( G(\theta) f_s G^*(\theta) + P_n I_N \right)^{-1} Y_t$$
$$= \left( G^*(\theta) G(\theta) + P_n f_s^{-1} \right)^{-1} G^*(\theta) Y_t, \quad (16)$$

25
using a standard matrix identity (see, for example, Jazwinski, 1970). The estimator involves computing the delayed quantity $A_j(\theta)Y_{jt}$ on each sensor and then adjusting by multiplying by the adjustment matrix involving the spectral matrices of the signal and noise. The mean square covariance matrix of the estimator is given by

$$\Sigma(\theta) = f_s - f_sG^*(\theta) \left( G(\theta)f_sG^*(\theta) + P_nI_N \right)^{-1} G(\theta)f_s$$

$$= P_n \left( G^*(\theta)G(\theta) + P_nf_s^{-1} \right)^{-1}, \quad (17)$$

using another identity from Jazwinski (1970). We note that for $A_j(\theta)$ as defined in (3) and (4), we have the simplification

$$G^*(\theta)G(\theta) = I_N, \quad (18)$$

so that the multiplying matrices in (16) and (17) do not depend on $\theta$, and we may write

$$\hat{S}_e(\theta) = CG^*(\theta)Y_t \quad (19)$$

and

$$\Sigma = P_nC, \quad (20)$$

where

$$C = \left( I_N + P_nf_s^{-1} \right)^{-1}, \quad (21)$$

for use in later equations. We notice that the optimal estimator is no longer the beam, but is essentially a weighted beam of the form

$$\hat{S}_{ji}(\theta) = \sum_{k=1}^{N} c_{jk} \exp\{2\pi i r_k^t \theta\} Y_{ki} \quad (22)$$

with weights proportional to the elements of $C$ defined by (21).

3. Maximum Likelihood Estimation

In the stochastic signal case, we regard the wavenumber vector $\theta = (\theta_1, \theta_2)'$ and the nonlinear functions velocity and azimuth, say

$$c = \frac{\nu}{\sqrt{\theta_1^2 + \theta_2^2}}$$

$$= \frac{\nu}{\|\theta\|} \quad (23)$$

and

$$\alpha = \tan^{-1}(\theta_2/\theta_1) \quad (24)$$
as the parameters to be estimated. The log likelihood function is of the form

\[
\log L(\theta) = -L \log |f_y(\theta)| - \sum_{\ell=1}^L Y_\ell^\ast [f_y(\theta)]^{-1} Y_\ell, \tag{25}
\]

where the form taken by the spectral density matrix of the data can be either (8) or (12) depending on whether we have the perfect or general correlation models. Suppose, for the moment, that we only want estimators for the velocity and azimuth. Large sample likelihood theory implies that, for a true value of \( \theta \), the distribution of \( \hat{\theta} \) is approximately normal with mean \( \theta \) and covariance matrix

\[
\text{cov}(\hat{\theta}) = \left\{ -E \frac{\partial^2 \log L(\theta)}{\partial \theta \partial \theta^t} \right\}^{-1} \tag{26}
\]

Having done this, note that the velocity and azimuth are nonlinear functions, say \( h(\theta) = (c, \alpha)^t = (h_1(\theta), h_2(\theta))^t \) and the delta method implies that the function is approximately normal with mean \( h(\theta) \) and

\[
\text{cov}[h(\theta)] = \left( \frac{\partial h}{\partial \theta} \right) \text{cov}(\hat{\theta}) \left( \frac{\partial h}{\partial \theta} \right)^t \tag{27}
\]

For the velocity and azimuth functions, note that

\[
\frac{\partial h}{\partial \theta} = \frac{1}{||\theta||^3} \begin{pmatrix}
-\nu \theta_1 & -\nu \theta_2 \\
||\theta|| \theta_2 & -||\theta|| \theta_1
\end{pmatrix} \tag{28}
\]

The following sections discuss maximum likelihood estimation and derive the limiting distribution of the maximum likelihood estimators for velocity and azimuth. We also derive the likelihood ratio detectors for the signal and its distribution for the perfectly correlated case.

3.1 Maximum Likelihood: The Perfectly Correlated Signal

For the perfectly correlated case, with covariance matrix (11), we may write the log likelihood function (25) as

\[
\log L(\theta) = -L \log \frac{P_s}{(N + r)} - \frac{1}{P_n} \sum_{\ell=1}^L Y_\ell^\ast Y_\ell + \frac{1}{P_n} \sum_{\ell=1}^L |g^\ast(\theta) Y_\ell|^2. \tag{29}
\]

This is seen to be a monotone function of the beam power which will be proportional to

\[
B(\theta) = \sum_{\ell=1}^L |g^\ast(\theta) Y_\ell|^2. \tag{30}
\]
Hence, to maximize the log likelihood, it will be sufficient to maximize the beam power (30) over $\theta$.

Suppose that we look for the likelihood ratio criterion for testing the presence or absence of the signal $S_t$. Then, for $S_t = 0$, we will obtain a test statistic that is a monotone function of the beam power in (30). For any $\theta$, under the hypothesis $P_s = 0$, the distribution of $B(\theta)$ is proportional to a chi-squared distribution with $2L$ degrees of freedom, i.e.

$$\frac{2B(\theta)}{NP_n} \sim \chi^2(2L). \tag{31}$$

Under the alternative hypothesis, assuming the wavenumber vector is evaluated at the, correct $\theta$, we have

$$\frac{2B(\theta)}{NP_n} \sim \left(1 + \frac{P_s}{P_n}\right) \chi^2(2L). \tag{32}$$

If $\theta_0$ is the model value and we use the beam at $\theta$, the distribution of the test statistic is

$$\frac{2B(\theta)}{NP_n} \sim \left(1 + d(\theta, \theta_0)\frac{P_s}{P_n}\right) \chi^2(2L), \tag{33}$$

where

$$d(\theta, \theta_0) = N^{-1} \sum_{j=1}^{N} \sum_{k=1}^{N} \cos[2\pi(r_j - r_k)'(\theta - \theta_0)] \tag{34}$$

and the detection probability is a function of the offset between $\theta$ and $\theta_0$.

The uncertainty of the maximum likelihood estimators for velocity and azimuth are evaluated by using (26)-(28) in conjunction with the log likelihood (29) and we note that the covariance matrix of $\theta$ simplifies, since

$$\frac{\partial^2 \log L(\theta)}{\partial \theta \partial \theta'} = -\frac{(2\pi)^2}{P_n(N + r)} \sum_{j,k}^{L} \frac{2\pi}{\exp{[2\pi i(r_j - r_k)'](\theta - \theta_0)]}} Y_{j\ell}^* Y_{k\ell}^* (r_j - r_k)(r_j - r_k)'.$$

Hence,

$$-\mathbb{E}\left\{\frac{\partial^2 \log L(\theta)}{\partial \theta \partial \theta'}\right\} = (2\pi)^2 \frac{L}{(N + r) P_n} \sum_{j,k}^{L} (r_j r_j' - r_j r_k' - r_k r_j' + r_k r_k')$$

$$= \frac{2(2\pi)^2 N^2 L}{r(N + r)} R, \tag{35}$$

where

$$R = \frac{1}{N} \sum_{j=1}^{N} (r_j - \bar{r})(r_j - \bar{r})' \tag{36}$$
is the sample covariance matrix of the array coordinates. It follows that $\hat{\theta}$ will be approximately normal with mean $\theta$ and approximate covariance matrix

$$cov(\hat{\theta}) \approx \frac{1}{2(2\pi)^2} \frac{1}{L\,N} \left(1 + \frac{r}{N}\right) R^{-1} \quad (37)$$

where $r$ is the inverse of the signal-to-noise ratio (13). Then, defining the vectors $\theta = (\theta_1, \theta_2)'$ and $\hat{\theta} = (\theta_2, -\theta_1)'$, we obtain the variance estimators for

$$\text{var} \, \hat{c} \approx \frac{1}{2(2\pi)^2} \frac{1}{L\,N} \left(1 + \frac{r}{N}\right) \frac{\nu^2}{\|\theta\|^2} \frac{\theta' R^{-1} \theta}{L} \quad (38)$$

and

$$\text{var} \, \hat{\alpha} \approx \frac{1}{2(2\pi)^2} \frac{1}{L\,N} \left(1 + \frac{r}{N}\right) \frac{1}{\|\theta\|^4} \frac{\hat{\theta}' R^{-1} \hat{\theta}}{L} \quad (39)$$

Evaluating the above equations at $\hat{\theta}$ will produce consistent estimators for the variances.

3.2 Maximum Likelihood: The General Correlated Signal

For the signal with a general correlation structure, as in (1), the log likelihood has the covariance structure given by (7) and we write (24) in the form

$$\log L(\theta) \propto -L \log |f_s| - \log |I_N + P_n f_s^{-1}| - \frac{1}{P_n} \sum_t Y_t^* Y_t + \frac{1}{P_n} \sum_l Y_l^* G(\theta)(I_N + P_n f_s^{-1})^{-1} G^*(\theta) Y_l. \quad (40)$$

Then, noting that the Hermitian form contains the matrix $C$ in (21), we may write the likelihood ratio detector in the form

$$\hat{B}(\theta) = \frac{1}{P_n} \sum_{\ell=1}^L \hat{S}_t^*(\theta) C^{-1} \hat{S}_t(\theta) \quad (41)$$

using (18). The form (41) makes it easy to infer the distribution, since each term is distributed as a chi-square with 2 degrees of freedom, conditionally on $Y_t, \ell = 1, \ldots, L$. Hence the unconditional distribution of $\hat{B}(\theta)$ is again proportional to a chi-squared distribution with $2L$ degrees of freedom.

We may derive variance formulae using an argument similar to that for the perfectly correlated case. First, note that

$$\frac{\partial^2 \log L(\theta)}{\partial \theta \partial \theta'} = \frac{\partial^2}{\partial \theta \partial \theta'} \left\{ \frac{1}{P_n} \sum_{\ell=1}^L Y_t^* G(\theta) C G(\theta) Y_t \right\}$$

$$= \frac{\partial^2}{\partial \theta \partial \theta'} \left\{ \frac{1}{P_n} \sum_{j,k} \sum_{\ell} Y_{j\ell}^* Y_{k\ell} c_{jk} \exp\{-2\pi i (r_j - r_k)\} \right\}$$

$$= -(2\pi)^2 \frac{1}{P_n} \sum_{j,k} \sum_{\ell} c_{jk} Y_{j\ell}^* Y_{k\ell} (r_j - r_k)(r_j - r_k)' \exp\{-2\pi i (r_j - r_k)\}. \quad (42)$$
Taking expectations, we obtain

\[-E\left\{ \frac{\partial^2 \log L(\theta)}{\partial \theta \partial \theta'} \right\} = (2\pi)^2 \frac{L}{P_n} \sum_{j,k} c_{jk} f_{jk}^* (r_j - r_k)(r_j - r_k)' \]

\[= (2\pi)^2 \frac{L}{P_n} D, \quad (42)\]

where \(f_{jk}^*\) denotes the \(jk\)th element of the signal spectral matrix and

\[D = \sum_{j,k} c_{jk} f_{jk}^* (r_j - r_k)(r_j - r_k)'). \quad (43)\]

In this case we will have \(\hat{\theta}\) distributed approximately as a normal random variable with mean \(\theta_0\) and covariance matrix

\[\text{cov} \hat{\theta} \approx \frac{1}{(2\pi)^2} \frac{P_n}{L} D^{-1} \quad (44)\]

leading to estimated variances for the velocity and azimuth of the form

\[\text{var} \hat{\epsilon} \approx \frac{1}{(2\pi)^2} P_n \frac{\nu^2}{\|\theta\|^6} \frac{\theta' D^{-1} \theta}{L} \quad (45)\]

and

\[\text{var} \hat{\alpha} \approx \frac{1}{(2\pi)^2} P_n \frac{1}{\|\theta\|^4} \frac{\hat{\theta}' D^{-1} \hat{\theta}}{L} \quad (46)\]

REFERENCES


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