ACOUSTIC PROPAGA-TION MODELLING

Contents

I Helmholtz Equation 5
Eikonal Equation 9
Boundary Reflection 11
Sonar Equations 13
Bibliography 15
II Appendix 17
Concocting Equations 19
Sonar Equation Manipulation 21

Part I Helmholtz Equation

Taken from Computational Ocean Acoustics¹.

$$O(\omega^{2}): \qquad |\nabla \tau|^{2} = \frac{1}{c^{2}(\vec{x})}$$

$$O(\omega^{1}): \qquad 2\nabla \tau \cdot \nabla A_{0} + (\nabla^{2}\tau) A_{0} = 0$$

$$O(\omega^{1-j}): \qquad 2\nabla \tau \cdot \nabla A_{j} + (\nabla^{2}\tau) A_{j} = -\nabla^{2}A_{j-1}$$

¹ Jensen, F. B., Kuperman, W. A., Porter, M. B., and Schmidt, H. (2011). Computational ocean acoustics. Springer Science & Business Media

Eikonal Equation

The eikonal equation

$$|\nabla \tau|^2 = \frac{1}{c^2(\vec{x})}$$

is a first-order nonlinear PDE for modelling the path taken by a ray.

First-Order System

In cylindrical coordinates,

$$\frac{dr}{ds} = c\xi(s) \qquad \qquad \frac{d\xi}{ds} = \frac{-1}{c(r,z)^2} \frac{\partial c}{\partial r}$$

$$\frac{dz}{ds} = c\xi(s) \qquad \qquad \frac{d\zeta}{ds} = \frac{-1}{c(r,z)^2} \frac{\partial c}{\partial z}$$

$$\frac{d\tau}{ds} = \frac{1}{c(r,z)}$$

with initial conditions

$$r = r_0$$

$$\xi = \frac{\cos(\theta_0)}{c(r_0, z_0)}$$

$$z = z_0$$

$$\zeta = \frac{\sin(\theta_0)}{c(r_0, z_0)}$$

$$\tau = 0$$

and boundary conditions defined as reflection off the bathymetry $z_{\rm bty}(r)$ and altimetry $z_{\rm ati}(r)$.

$$\theta_i = c(r, z) \cos^{-1}(\xi_i)$$

$$= c(r, z) \sin^{-1}(\zeta_i)$$

$$\theta_r = 2\theta_{\text{bnd}} - \theta_i$$

$$\xi_r = \frac{\cos(\theta_r)}{c(r, z)}$$

$$\zeta_r = \frac{\sin(\theta_r)}{c(r, z)}$$

Boundary Reflection

$$\vec{t}_{\text{rfl}} = \vec{t}_{\text{inc}} - 2 \left(\vec{t}_{\text{inc}} \cdot \vec{n}_{\text{bnd}} \right) \vec{n}_{\text{bnd}}$$

Sonar Equations

Detection Threshold

Detection Index

The detection index is expressed as

$$d = \left(\frac{\mu_{\rm spn} - \mu_{\rm nse}}{\sigma_{\rm nse}}\right)^2$$

For a Gaussian noise and signal-plus-noise with a non-fluctuating signal, note that $\sigma_{nse} = \sigma_{spn}$ so

$$f_{\text{nse}}(x) = \frac{1}{\sqrt{2\pi\sigma_{\text{nse}}^2}} \exp\left\{\frac{-1}{2} \left(\frac{x - \mu_{\text{nse}}}{\sigma_{\text{nse}}}\right)^2\right\}$$
$$f_{\text{spn}}(x) = \frac{1}{\sqrt{2\pi\sigma_{\text{nse}}^2}} \exp\left\{\frac{-1}{2} \left(\frac{x - \mu_{\text{spn}}}{\sigma_{\text{nse}}}\right)^2\right\}$$

Their respective cumulative density functions are

$$F_{\text{nse}}(x) = \frac{1}{2} \left[1 + \text{erf} \left(\frac{x - \mu_{\text{nse}}}{\sqrt{2}\sigma_{\text{nse}}} \right) \right]$$
$$F_{\text{spn}}(x) = \frac{1}{2} \left[1 + \text{erf} \left(\frac{x - \mu_{\text{spn}}}{\sqrt{2}\sigma_{\text{nse}}} \right) \right]$$

The probability of detection and probability of false alarm are defined via the point at which the two density values meet, integrated above as

$$\begin{aligned} p_{\text{dtc}} &= 1 - \frac{1}{2} \left[1 + \text{erf} \left(\frac{x - \mu_{\text{spn}}}{\sqrt{2}\sigma_{\text{nse}}} \right) \right], \quad p_{\text{fal}} = 1 - \frac{1}{2} \left[1 + \text{erf} \left(\frac{x - \mu_{\text{nse}}}{\sqrt{2}\sigma_{\text{nse}}} \right) \right] \\ \Rightarrow p_{\text{dtc}} &= \frac{1}{2} \text{erfc} \left(\frac{x - \mu_{\text{spn}}}{\sqrt{2}\sigma_{\text{nse}}} \right), \qquad p_{\text{fal}} &= \frac{1}{2} \text{erfc} \left(\frac{x - \mu_{\text{nse}}}{\sqrt{2}\sigma_{\text{nse}}} \right) \\ \Rightarrow x &= \mu_{\text{spn}} + \sqrt{2}\sigma_{\text{nse}} \text{erfc}^{-1} \left(2p_{\text{dtc}} \right), \qquad x &= \mu_{\text{nse}} + \sqrt{2}\sigma_{\text{nse}} \text{erf}^{-1} \left(2p_{\text{fal}} \right) \end{aligned}$$

So equating these expressions yields

$$\begin{split} \mu_{\rm spn} + \sqrt{2}\sigma_{\rm nse} \mathrm{erfc}^{-1}\left(2p_{\rm dtc}\right) &= \mu_{\rm nse} + \sqrt{2}\sigma_{\rm nse} \mathrm{erfc}^{-1}\left(2p_{\rm fal}\right) \\ \Rightarrow \left(\frac{\mu_{\rm spn} - \mu_{\rm nse}}{\sigma_{\rm nse}}\right)^2 &= 2\left[\mathrm{erfc}^{-1}\left(2p_{\rm fal}\right) - \mathrm{erfc}^{-1}\left(2p_{\rm dtc}\right)\right]^2 \end{split}$$

where the left hand side is the definition of the detection index. Thus,

$$d = 2 \left[\text{erfc}^{-1} \left(2p_{\text{fal}} \right) - \text{erfc}^{-1} \left(2p_{\text{dtc}} \right) \right]^2$$

Rearranged,

$$p_{\mathrm{dtc}} = \frac{1}{2}\mathrm{erfc}\left(\mathrm{erfc}^{-1}\left(2p_{\mathrm{fal}}\right) - \sqrt{\frac{d}{2}}\right)$$

Bibliography

Jensen, F. B., Kuperman, W. A., Porter, M. B., and Schmidt, H. (2011). *Computational ocean acoustics*. Springer Science & Business Media.

Part II

Appendix

Concocting Equations

Celerity

$$\begin{aligned} c_{\text{max}} &= 1600 \\ c_{\text{min}} &= 1500 \\ c(r,z) &= c_0 + c_1 z + c_2 z^2 \\ c_0 + c_1 z_{\text{ati}} + c_2 z_{\text{ati}}^2 &= c(r,z_{\text{ati}}) = c_{\text{max}} \\ c_0 + c_1 \frac{z_{\text{ati}} + z_{\text{bty}}}{2} + c_2 \left(\frac{z_{\text{ati}} + z_{\text{bty}}}{2} \right)^2 &= c(r, \frac{z_{\text{ati}} + z_{\text{bty}}}{2}) = c_{\text{min}} \\ c_0 + c_1 z_{\text{bty}} + c_2 z_{\text{bty}}^2 &= c(r, z_{\text{bty}}) = c_{\text{max}} \\ \left(\frac{1}{1} \frac{z_{\text{ati}} + z_{\text{bty}}}{2} \left(\frac{z_{\text{ati}} + z_{\text{bty}}}{2} \right)^2 \right) \left(\frac{c_0}{c_1} \\ 1 z_{\text{bty}} &= z_{\text{bty}}^2 \right) = \left(\frac{c_{\text{max}}}{c_{\text{min}}} \right) \end{aligned}$$

Bathymmetry

$$z_{\text{max}} = 700$$

$$z_{\text{max}} = 1000$$

$$r_0 = 300$$

$$z_{\text{bty}}(r) = z_{\text{max}} - (z_{\text{max}} - z_{\text{min}}) \exp\left(-\frac{(r - r_0)^2}{A_r}\right)$$

$$z_{\text{bty}}\left(\frac{r_0}{3}\right) = z_{\text{min}} + \frac{z_{\text{min}} + z_{\text{max}}}{10} = z_{\text{max}} - (z_{\text{max}} - z_{\text{min}}) \exp\left(-\frac{(r - r_0)^2}{A_r}\right)$$

$$z_{\text{min}} + \frac{z_{\text{min}} + z_{\text{max}}}{10} = z_{\text{max}} - (z_{\text{max}} - z_{\text{min}}) \exp\left(-\frac{(r - r_0)^2}{A_r}\right)$$

$$(z_{\text{max}} - z_{\text{min}}) \exp\left(-\frac{(r - r_0)^2}{A_r}\right) = z_{\text{max}} - z_{\text{min}} - \frac{z_{\text{min}} + z_{\text{max}}}{10}$$

$$\exp\left(-\frac{(r - r_0)^2}{A_r}\right) = \frac{\frac{9}{10}z_{\text{max}} - \frac{11}{10}z_{\text{min}}}{z_{\text{max}} - z_{\text{min}}}$$

$$-\frac{(r - r_0)^2}{A_r} = \ln\left(\frac{9z_{\text{max}} - 11z_{\text{min}}}{10(z_{\text{max}} - z_{\text{min}})}\right)$$

$$A_r = \frac{4r_0^2/9}{\ln\left(\frac{9z_{\text{max}} - 11z_{\text{min}}}{10(z_{\text{max}} - z_{\text{min}})}\right)$$

Sonar Equation Manipulation

Calculating Probability of Detection

$$d = Bt \left(\frac{\text{SL} - \text{TL}}{B\text{NL}}\right)^{2}$$

$$p_{\text{dtc}} = \frac{1}{2} \text{erfc} \left(\sqrt{\frac{d}{2}} + \text{erfc}^{-1} (2p_{\text{fal}})\right)$$