

# Full Derivation

We start with our basic equation definitions.  $P(X) = \frac{-\beta + \sqrt{\beta^2 - 4\gamma}}{2}$   $\beta = -\text{Big}(P(C) + P(A))$   $\gamma = \frac{P(A)^2 + P(C)^2 - h^2}{2}$

## Reformulate

First we want to reformulate in terms of our new  $\delta$  variable.  $\delta = \frac{P(C) - P(A)}{h}$

We can rewrite this so we have a new definition of  $P(C)$   $P(C) = h\delta + P(A)$

This allows us to derive new values for the other equations.  $\beta = -\text{Big}(P(C) + P(A))$   $\beta = -\text{Big}(h\delta + P(A) + P(A))$   $\beta = -h\delta - 2P(A)$   $\gamma = \frac{P(A)^2 + P(C)^2 - h^2}{2}$   $\gamma = \frac{P(A)^2 + \text{Big}(P(A) + h\delta)^2 - h^2}{2}$   $\gamma = \frac{P(A)^2 + h\delta P(A) + \frac{h^2\delta^2 - h^2}{2}}{2}$   $P(X) = \frac{-\beta + \sqrt{\beta^2 - 4\gamma}}{2}$   $P(X) = \frac{-(-h\delta - 2P(A)) + \sqrt{\text{Big}(-h\delta - 2P(A))^2 - 4\text{Big}(P(A) + h\delta P(A) + \frac{h^2\delta^2 - h^2}{2})}}{2}$   $P(X) = \frac{h\delta + 2P(A) + \sqrt{\text{Big}(-h\delta - 2P(A))^2 - 4P(A)^2 - 4h\delta P(A) - 2h^2\delta^2 + 2h^2}}{2}$   $P(X) = \frac{h\delta + 2P(A) + \sqrt{4P(A)^2 + 4h\delta P(A) + h^2\delta^2 - 4P(A)^2 - 4h\delta P(A) - 2h^2\delta^2 + 2h^2}}{2}$   $P(X) = \frac{h\delta + 2P(A) + \sqrt{h^2\delta^2 + 2h^2}}{2}$   $P(X) = P(A) + \frac{h}{2\text{Big}(\delta + \sqrt{2 - \delta^2})}$

We're going to call this a new function  $f(\delta)$ , so now  $P(X)$  is in terms of  $f(\delta)$   $f(\delta) = P(A) + \frac{h}{2\text{Big}(\delta + \sqrt{2 - \delta^2})}$

## Taylor Series Expansion

For computational efficiency, we are going to compute the Taylor series expansion. So first, we'll need the derivatives of  $f(\delta)$ .  $f'(\delta) = \frac{h}{2} (1 - \frac{\delta}{\sqrt{2 - \delta^2}})$   $f''(\delta) = \frac{-h}{2(2 - \delta^2)^{\frac{3}{2}}}$

### 0th Order Taylor

- $f_0(\delta, a) = f(a)$
- $f_0(\delta, a) = P(A) + \frac{h}{2\text{Big}(a + \sqrt{2 - a^2})}$

### 1st Order Taylor

- $f_1(\delta, a) = f(a) + f'(a)(\delta - a)$
- $f_1(\delta, a) = P(A) + \frac{h}{2\text{Big}(a + \sqrt{2 - a^2})} + \frac{h}{2} (1 - \frac{a}{\sqrt{2 - a^2}})(\delta - a)$
- $f_1(\delta, a) = P(A) + \frac{h}{2\text{Big}(a + \sqrt{2 - a^2})} + (1 - \frac{a}{\sqrt{2 - a^2}})(\delta - a)\text{Big}$
- $f_1(\delta, a) = P(A) + \frac{h}{2\text{Big}(a + \sqrt{2 - a^2})} + \delta - a - \frac{a\delta}{\sqrt{2 - a^2}} + \frac{a^2}{\sqrt{2 - a^2}}\text{Big}$
- $f_1(\delta, a) = P(A) + \frac{h}{2\text{Big}(\delta - \frac{a\delta}{\sqrt{2 - a^2}} + \sqrt{2 - a^2} + \frac{a^2}{\sqrt{2 - a^2}}\text{Big})}$
- $f_1(\delta, a) = P(A) + \frac{h}{2\text{Big}(\delta - \frac{a\delta}{\sqrt{2 - a^2}} + \frac{2}{\sqrt{2 - a^2}}\text{Big})}$

### 2nd Order Taylor

- $f_2(\delta, a) = f(a) + f'(a)(\delta - a) + \frac{f''(a)}{2}(\delta - a)^2$

- $f_2(\delta, a) = f_1(\delta, a) + \frac{1}{2} \frac{\partial^2 f}{\partial \delta^2}(\delta, a) (\delta - a)^2$
- $f_2(\delta, a) = f_1(\delta, a) + \frac{h}{2} \frac{\partial f}{\partial a}(\delta, a) (\delta - a) + \frac{1}{2} \frac{\partial^2 f}{\partial a^2}(\delta, a) (\delta - a)^2$
- $f_2(\delta, a) = P(A) + \frac{h}{2} \frac{\partial^2 f}{\partial a^2}(\delta, a) (\delta - a) + \frac{1}{2} \frac{\partial^3 f}{\partial a^3}(\delta, a) (\delta - a)^2$
- $f_2(\delta, a) = P(A) + \frac{h}{2} \frac{\partial^2 f}{\partial a^2}(\delta, a) (\delta - a) + \frac{1}{2} \frac{\partial^3 f}{\partial a^3}(\delta, a) (\delta - a)^2$
- $f_2(\delta, a) = P(A) + h \frac{\partial f}{\partial a}(\delta, a) + \frac{h^2}{2} \frac{\partial^2 f}{\partial a^2}(\delta, a)$
- $c_0(a) = \frac{1}{2} \frac{\partial^2 f}{\partial a^2}(\delta, a) - \frac{1}{2} \frac{\partial^3 f}{\partial a^3}(\delta, a) (\delta - a)$
- $c_0(a) = \frac{4 - 3a^2}{2(2 - a^2)}$
- $c_1(a) = \frac{1}{2} \frac{\partial^3 f}{\partial a^3}(\delta, a) + \frac{3a}{2(2 - a^2)}$
- $c_2(a) = \frac{1}{2} \frac{\partial^4 f}{\partial a^4}(\delta, a) + \frac{3a^2}{2(2 - a^2)}$

## Exact coefficients

Now that we have the general equations for the Taylor series, we can evaluate it at different values of  $a$  in the range  $[0, 1]$ .

$a$	$c_0(a)$	$c_1(a)$	$c_2(a)$
0.0	0.7071	0.5000	-0.1768
0.5	0.7019	0.5270	-0.2160
1.0	0.5000	1.0000	-0.5000

Historically, the values used by [navfn](#) are

$c_0$	$c_1$	$c_2$
0.7040	0.5307	-0.2301

You can see these values plotted [here](#).

The historical values are pretty close to the values for  $\delta=0.5$ , although the exact reason for the difference is unknown, but its close enough to not be overly concerning.