

GPS Integrity Monitoring and Associated ADS-B Operational Characteristics

S. R. Jones

Oct 1, 2004

GPS integrity monitoring relationships for 2-DOF Chi-sq model (6 or more satellites in view)

Normalized χ^2 model for 2-DOF:

Central Chi-sq distribution for 2-DOF: Test against sum of squares of mean errors, x

$$f_{c2}(x) := \frac{1}{2} \cdot \exp\left(\frac{-x}{2}\right) \quad a := 27.6 \quad \text{TDn} := \sqrt{a} \quad \text{TDn} = 5.254$$

$$\text{Pfa}(a) := \int_a^{\infty} \frac{1}{2} \cdot \exp\left(\frac{-x}{2}\right) dx \quad \text{Pfa}(a) = 1.016 \times 10^{-6} \quad \text{Note: Assumes decorrelation time of 6 min. Resulting false alert rate is } 10^{-5}/\text{hr}$$

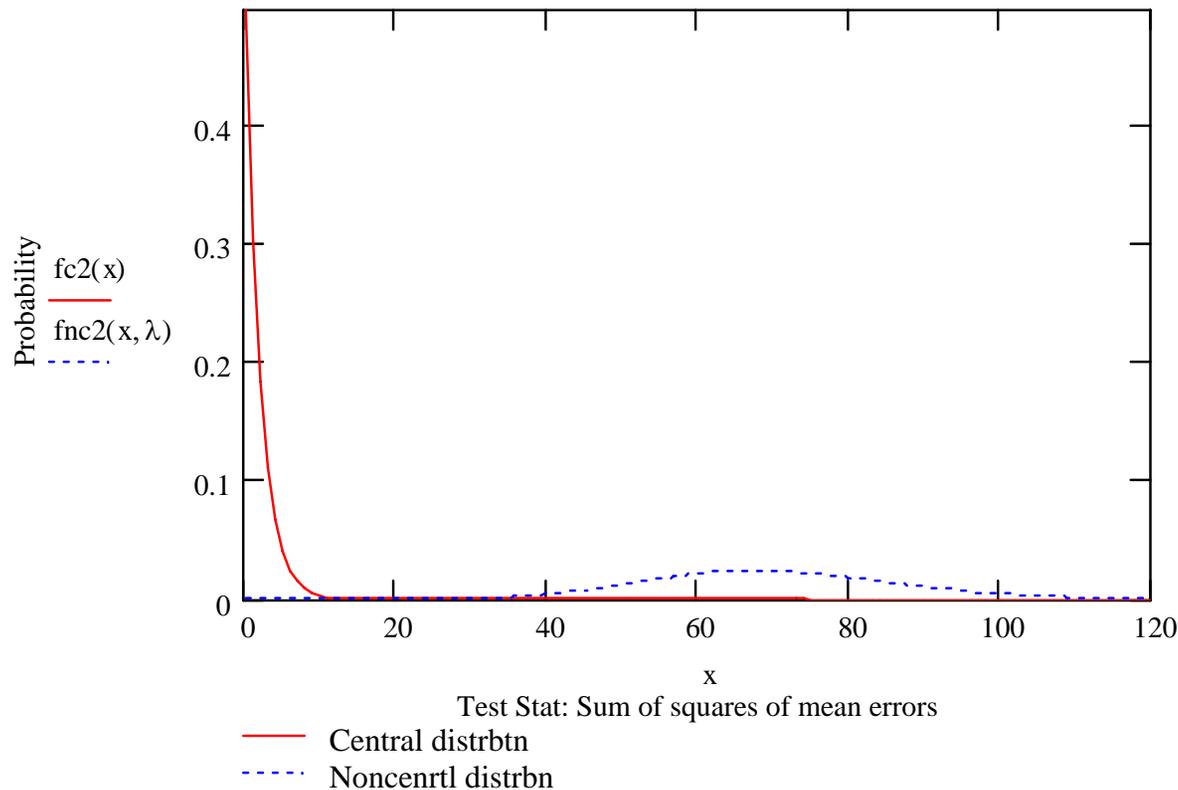
Noncentral Chi-sq distribution for 2-DOF and noncentrality parameter, λ :

$$f_{nc2}(x, \lambda) := \frac{1}{2} \cdot \exp\left[-\left(\frac{x + \lambda}{2}\right)\right] \cdot \sum_{j=0}^{50} \left(\frac{\lambda^j \cdot x^j}{2^{2 \cdot j} \cdot j! \cdot j!} \right) \quad \lambda := 68.3 \quad \text{pbiasn} := \sqrt{\lambda} \quad \text{pbiasn} = 8.264$$

$$\text{Pmd}(\lambda) := \int_0^a \frac{1}{2} \cdot \exp\left[-\left(\frac{x + \lambda}{2}\right)\right] \cdot \sum_{j=0}^{50} \left(\frac{\lambda^j \cdot x^j}{2^{2 \cdot j} \cdot j! \cdot j!} \right) dx \quad \text{Pmd}(\lambda) = 1.013 \times 10^{-3} \quad x := 0, 1..120$$

Chi-sq distributions vs test statistic (sum of squares of normalized mean errors)

$a = 27.6$ $TDn = 5.254$ $Pfa(a) = 1.016 \times 10^{-6}$ $\lambda = 68.3$ $pbiasn = 8.264$ $Pmd(\lambda) = 1.013 \times 10^{-3}$



Normalized Chi square distributions for 2-DOF and above integrity monitoring parameters

Example showing Thd setting for desired Pfa and resulting fault error bound, Ro, at required Pmd

GPS integrity monitoring example:

Normalized threshold for fault detection: $a := 27.6$ $TD_n = 5.254$ $Pfa(a) = 1.016 \times 10^{-6}$

For assumed GPS horizontal plane stdr dev, σ meters: $\sigma := 10$ $EPU := 2 \cdot \sigma$ $EPU = 20$

Threshold setting for pfa: $TD := TD_n \cdot \sigma$ $TD = 52.536$

Normalized detected error with prob Pmd: $\lambda_o := 68.3$ $Pmd(\lambda_o) = 1.013 \times 10^{-3}$ $p_{bias_o} := \sqrt{\lambda_o}$

Protected radius, Ro, for assumed max satellite slope factor, sm, ($1 < sm < 4$): $sm := 2$

$Ro := p_{bias_o} \cdot \sigma \cdot sm$ $Ro = 165.288$ $\frac{Ro}{\sigma} = 16.529$

For GPS fault rate $10^{-4}/hr$, HPL at risk level, Ir: $I_{ro} := 10^{-4} \cdot Pmd(\lambda_o)$ $I_{ro} = 1.013 \times 10^{-7}$

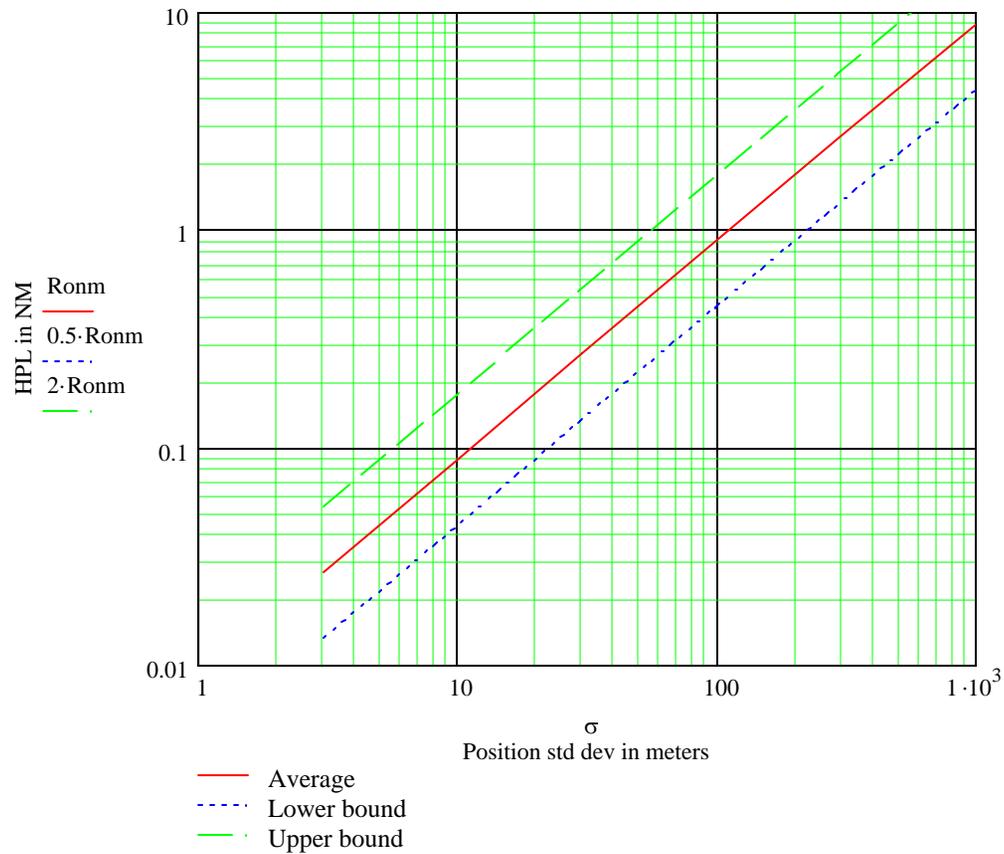
HPL in NM is Rc: $R_c := \frac{Ro}{1852}$ $R_c = 0.089$ NM

Note that the range of Ro is between one half and twice this value for the four-to-one sm variation

ADS-B encoding of these values for NACp => EPU and NIC => Ro:

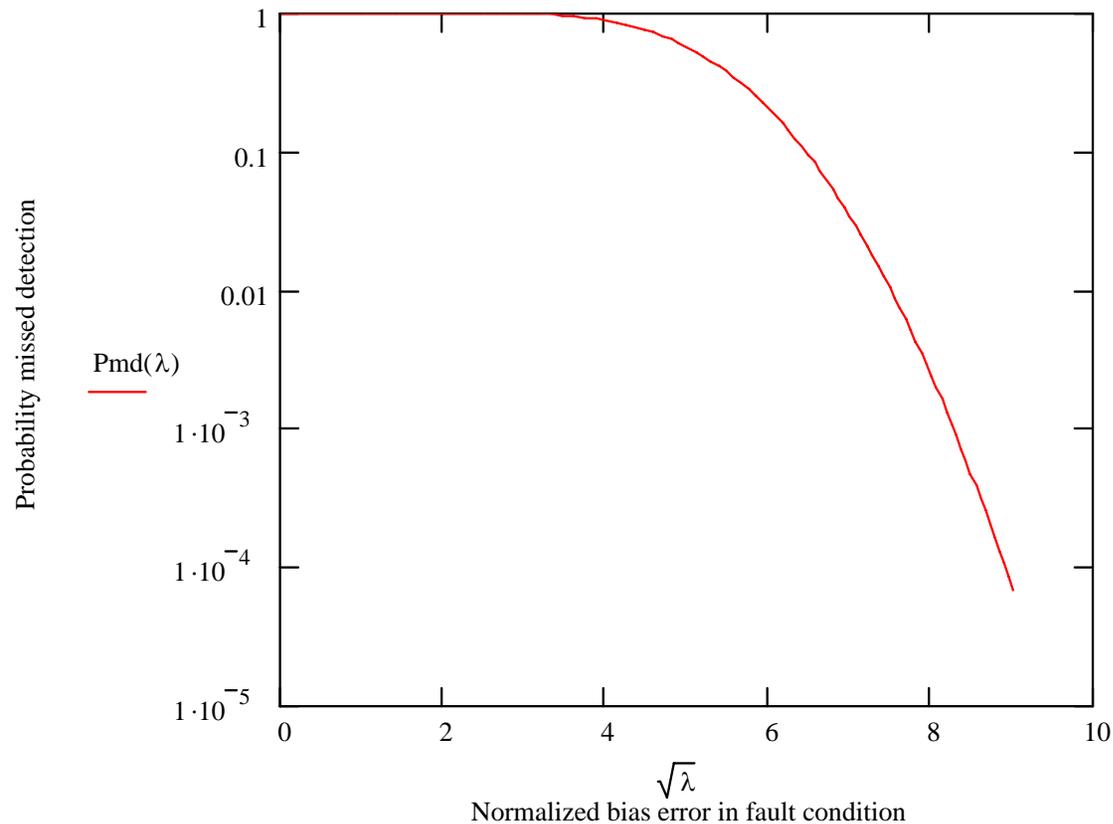
- NACp = 9, or 30 m, (assuming VEPU < 45 m for this NACp requirement)
- NIC = 8, or 185.2 m, with range of 8 (for sm = 1) to 7, or 370.4 m, (for sm = 4)
- Associated risk level for NIC is Iro = $10^{-7}/hr$

Dependence of HPL, Ro at $I_r = 10^{-7}/\text{hr}$, on horizontal position std dev and failed satellite slope factor



Variation of Pmd with normalized fault condition pbias error for desired Thd setting

$a = 27.6$ $TDn = 5.254$ $pbiasn = 8.264$ $Pfa(a) = 1.016 \times 10^{-6}$



Integrity monitoring variation vs normalized horizontal position error in fault condition

Illustration of determination of containment radius at lower integrity risk level, $I_r = 10^{-5}/\text{hr}$

For fault detection containment radius at other lower risk levels, say $10^{-5}/\text{hr}$, $P_{md} = 0.1$ and:

Reference baseline at $10^{-7}/\text{hr}$: $\lambda_o := 68.3$ $P_{md}(\lambda_o) = 1.013 \times 10^{-3}$ $p_{biaso} := \sqrt{\lambda_o}$ $p_{biaso} = 8.264$

For $P_{md} = 0.1$: $\lambda := 41.4$ $P_{md}(\lambda) = 0.103$ $p_{biasp} := \sqrt{\lambda}$ $p_{biasp} = 6.434$

Reduction factor for containment radius at $I_r = 10^{-5}/\text{hr}$ is then γ : $\gamma := \frac{p_{biasp}}{p_{biaso}}$ $\gamma = 0.779$

$R_p := \gamma \cdot R_o$ $R_p = 128.686$ $I_r := 10^{-4} \cdot P_{md}(\lambda)$ $I_r = 1.026 \times 10^{-5}$

Example of relationship between GPS integrity monitoring parameters and ADS-B/GPS operational features

For GPS failure rate, q_r /hr, and assumed decorrelation time interval, t_a min:

$$q_r := 10^{-4} \quad t_a := 6 \quad m := \frac{60}{t_a} \quad m = 10$$

ADS-B integrity risk, I , that GPS error is greater than R_o w/o alert during a close approach time $t_e = 30$ min:

$$t_e := 0.5 \quad \lambda := 68.3 \quad P_{md}(\lambda) = 1.013 \times 10^{-3} \quad I := P_{md}(\lambda) \cdot \frac{q_r}{t_e} \quad I = 2.026 \times 10^{-7}$$

False alert rate per hr, FAR, for decorrelation interval, t_a min:

$$a := 27.6 \quad P_{fa}(a) = 1.016 \times 10^{-6} \quad FAR := P_{fa}(a) \cdot m \quad FAR = 1.016 \times 10^{-5}$$

Probability of service loss, q , assuming failed satellites are replaced except for a fraction, f_e , of detected errors that are not excluded (Hourly rate for service continuity estimate):

$$f_e := 10^{-3} \quad q_e := (1 - P_{md}(\lambda)) \cdot f_e \quad q := q_r \cdot q_e \quad q = 9.99 \times 10^{-8}$$

$$\text{GPS loss of function rate (continuity), } C_n/\text{hrs: } C_n := q + FAR \quad C_n = 1.026 \times 10^{-5}$$

Joint behavior of GPS continuity of service and ADS-B/GPS avionics MTBF

ADS-B/GPS avionics reliability over time, T, for equipment MTBF = Ms hrs: $M_s := 20000$

Single string avionics reliability, R: $R(T, M_s) := \exp\left(\frac{-T}{M_s}\right)$

Redundant hot standby avionics reliability, A: $A(T, M_s) := 1 - (1 - R(T, M_s))^2$

Resulting ADS-B/GPS continuity of service over T hrs for single and dual avionics equipage:

$$R_{ts}(T, q, FAR, M_s) := [1 - (q + FAR) \cdot T] \cdot R(T, M_s)$$

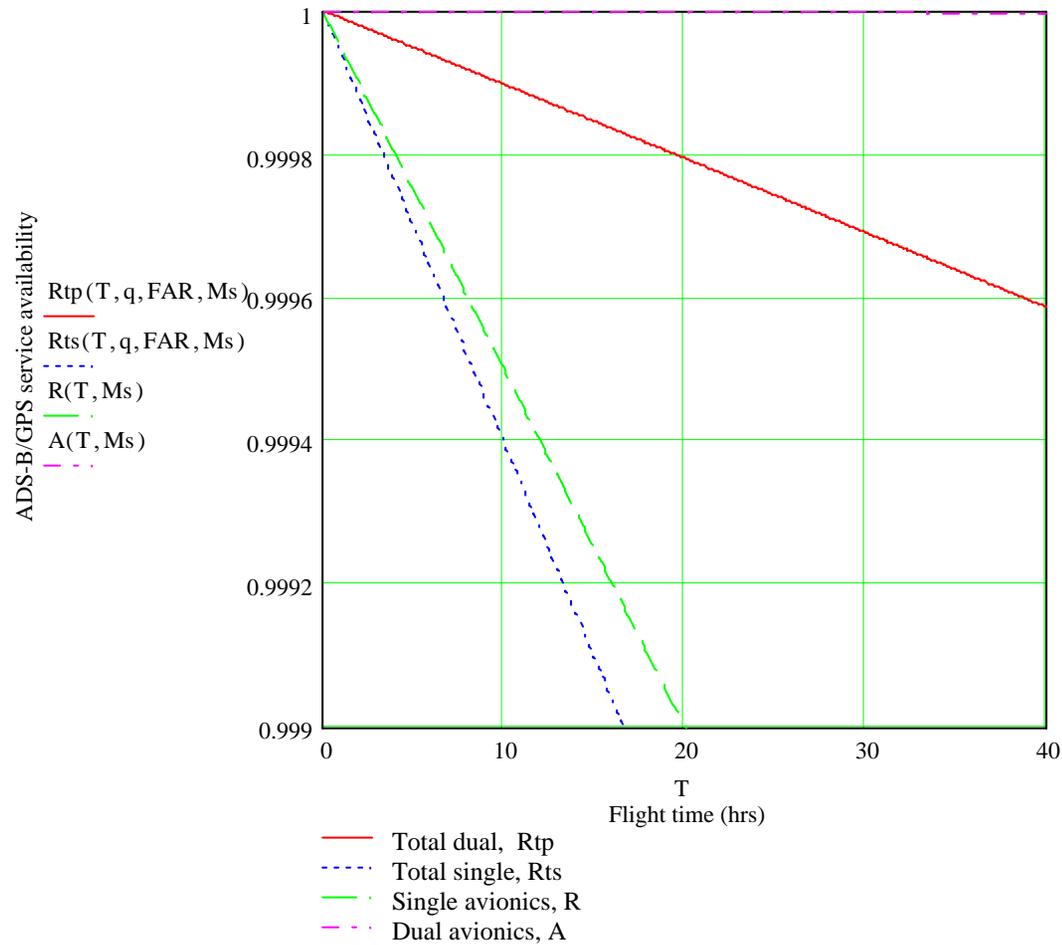
$$R_{tp}(T, q, FAR, M_s) := [1 - (q + FAR) \cdot T] \cdot A(T, M_s)$$

Resulting rate of loss of ADS-B/GPS continuity of service (per hr) for single and dual equipage:

$$C_{rs} := 1 - R_{ts}(1, q, FAR, M_s) \quad C_{rs} = 6.025 \times 10^{-5}$$

$$C_{rp} := 1 - R_{tp}(1, q, FAR, M_s) \quad C_{rp} = 1.026 \times 10^{-5}$$

$\sigma = 10$ $R_o = 165.288$ $FAR = 1.016 \times 10^{-5}$ $I = 2.026 \times 10^{-7}$ $q = 9.99 \times 10^{-8}$
 $t_a = 6$ $m = 10$ $M_s = 2 \times 10^4$ $C_{rs} = 6.025 \times 10^{-5}$ $C_{rp} = 1.026 \times 10^{-5}$



ADS-B/GPS service reliability for single and dual equipage as a function of flight time in hours for above system parameters. Avionics only reliability also shown for reference.