

The probability distribution function for the sum of squares of independent random variables

Yu. FATEEV¹, D. DMITRIEV¹, V. TYAPKIN¹, N. KREMEZ¹, V. SHAIDUROV²

¹ Siberian Federal University, Krasnoyarsk, Russia

E-mail: fateev_yury@inbox.ru

² Institute of Computational Modelling, Russian Academy of Sciences, Krasnoyarsk, Russia

E-mail: shaidurov04@mail.ru

Abstract: In the paper, the probability distribution function is derived for the sum of squares of random variables for nonzero expectations. This distribution function enables one to develop an efficient one-step algorithm for phase ambiguity resolution when determining the spatial orientation from signals of satellite radio-navigation systems. Threshold values for rejecting false solutions and statistical properties of the algorithm are obtained.

Keywords: probability distribution functions normal distribution, variance, squared standard deviation

2010 Mathematics Subject Classification: 60A05, 60C05

REFERENCES

- [1] Yu. Fateev, D. Dmitriev, V. Tyapkin, E. Garin, and V. Shaidurov. *AIP Conference Proceedings*. **1611**, 12–14 (2014).
- [2] G. Giorgi, P.J.G. Teunissen, S. Verhagen, P.J. Buist. Improving the GNSS Attitude Ambiguity Success Rate with the Multivariate Constrained LAMBDA Method, in *Geodesy for Planet Earth*. International Association of Geodesy Symposia. **136**, 941–948 (2012).
- [3] P. Buist. "The baseline constrained LAMBDA method for single epoch, single frequency attitude determination applications", in *Proceedings of the 20th International Technical Meeting of the Satellite Division*, Institute of Navigation, **3**, 2962–2973 (2007).
- [4] Yu. Fateev, A. Kurnosov. Ionosphere parameters definition. *Transactions of International Siberian Conference on Control and Communications, SIBCON 2013*. Proceedings. doi: 10.1109/SIBCON.2013.6693622.
- [5] A. Borka, G. Even-Tzur. *Survey Review*. **46**, 335, 122–131 (2014).
- [6] V.I. Tikhonov. *Statistical radiotechnics*, Moscow: Soviet Radio, 1966 (in Russian).
- [7] B.R. Levin. *Theoretical Foundations of Statistical Radio Engineering*, Moscow: Soviet Radio, 1974 (in Russian).
- [8] Yu. Fateev, D. Dmitriev, V. Tyapkin, I. Ishchuk, and E. Kabulova. *ARPN Journal of Engineering and Applied Sciences*. **10**, 8264–8270 (2015).