**SOURCE LOCALIZATION IN A WAVEGUIDE
WITH UNKNOWN LARGE INCLUSIONS**

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Abstract

In this paper, we combine the matched-field method with the boundary integral equation method from inverse scattering theory to study a sound source localization problem in a shallow ocean with an unknown large inclusion. We assume that there is an unknown inclusion embedded in a shallow water waveguide. To localize a continuous wave (CW) source, we send in a number of “mode waves”, which scatter off the unidentified inclusion and are received by a hydrophone array. Combining the information of these scattered waves and the signal from the point source, we present an algorithm to estimate the location of the CW source. A numerical simulation using this method is presented.

1 Introduction

The “Matched-field processing” method for the localization of acoustic sources in waveguides has been studied by many authors in recent years [1] [2] [8] [9] [10]. The main idea of the matched-field processing method is described in Bucker’s paper “use of calculated wave field and matched field detection to locate sound source” [2]. On the other hand, the classical inverse scattering theories have developed rapidly recently [3] [11] [5]. The basic idea of the inverse scattering theory is based on the physical idea of scattering one or more “plane waves” off the unidentified inclusion and then trying to identify the shape of the inclusion or other properties from its far-field patterns. Recently, Gilbert and Xu have generalized this idea to the direct and inverse scattering problems in a shallow ocean (ref. [6] [7] [12] [13]).

In this paper, we combine matched-field processing with the boundary integral equation method of inverse scattering theory to study a sound source localization problem in a shallow ocean with an unknown large inclusion. A similar idea has been used by Xu and Yan [15] for sound source localization in a shallow ocean with a known large inclusion. Here we extend the idea to the case that there is an unknown inclusion embedded in a shallow water waveguide. A continuous wave (CW), produced by a sound source, is scattered by the inclusion and then received by a hydrophone array (Figure 1). As we can expect, the existence of the unknown inclusion changes the propagating field greatly. The propagating fields from a point source in a waveguide with and without the inclusion are

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plotted in figures 3 and 4 respectively. Therefore, neglecting the existence of the unknown inclusion will lead to substantial mismatching in the matched-field signal processing.

One straightforward method of avoiding mismatch is to use the inverse scattering method to reconstruct the shape of the unknown inclusion and then use the BIEM method in [14] to estimate the location of the source. However, sometimes one is only interested in locating the sound source. In that case, the method above is not a wise choice because the reconstruction of the unknown inclusion requires a large amount of information and very heavy computation. Moreover, the ill-posedness of the reconstruction problem will cause unnecessary error.

In this paper we will present a method which uses the idea of inverse scattering without actually computing the shape of the unknown inclusion. To localize a continuous wave source we send in a number of “plane waves” which scatter off the unidentified inclusion and are received by a hydrophone array. By combining the information from these scattered waves with the signal from the point source we present an algorithm to estimate the location of the CW source. In Section 2 we formulate the problem and present the theory. Section 3 describes the numerical results.

2 Modeling and methodology

2.1 Modeling

The model of the perturbed waveguide is depicted in figure 1.

We denote the waveguide with depth d as $\mathbf{R}_d^2 = \{(x_1, x_2) | -\infty < x_1 < \infty, 0 \leq x_2 \leq d\}$. An inclusion which is a bounded region located in the waveguide is denoted as Ω . For the sake of exposition, we shall assume that the inclusion has a sound-soft boundary $\partial\Omega$. Here we would like to point out that the shape of this inclusion is unknown and no information about Ω is actually used in our computation. A time-harmonic acoustic source is located at $x^s = (x_1^s, x_2^s)$. The hydrophone array consists of L hydrophones at $x^l = (x_1^l, x_2^l), l = 1, 2, \dots, L$. A time-harmonic wave, radiated from x^s and scattered by Ω , propagates outward to $|x_1| \rightarrow \infty$. Let $p(x; x^s)$ be the acoustic pressure at $x = (x_1, x_2)$, emitted from the acoustic source at x^s , and $k = 2\pi f/c$ be the wave number, where f is the frequency and c is the speed of the time-harmonic acoustic wave. If the water waveguide has a pressure release surface at $x_2 = 0$ and a rigid bottom at $x_2 = d$, then the propagation of the outgoing wave is governed by the following equation:

$$\Delta p(x; x^s) + k^2 p(x; x^s) = -\delta(x_1 - x_1^s)\delta(x_2 - x_2^s), \quad x = (x_1, x_2) \in \mathbf{R}_d^2 \setminus \overline{\Omega}, \quad (2.1)$$

$$p(x_1, 0; x^s) = 0, \quad \frac{\partial p}{\partial x_2}(x_1, d; x^s) = 0, \quad (2.2)$$

$$p(x; x^s) = 0 \quad \text{for } x \in \partial\Omega. \quad (2.3)$$

Moreover, $p(x; x^s)$ satisfies an outgoing radiating condition, i.e., for $|x_1| \rightarrow \infty$, $p(x; x^s)$ has an expansion

$$p(x_1, x_2) = \sum_{n=1}^{\infty} p_n \phi_n(x_2) e^{ik_n |x_1|}, \quad (2.4)$$

where $k_n = [k^2 - (n - \frac{1}{2})^2 \frac{\pi^2}{d^2}]^{1/2}$ is the horizontal wavenumber, and the coefficients p_n depend on x^s and the sign of x_1 , and

$$\phi_n(x_2) = \sin[(n - \frac{1}{2})\frac{\pi}{d}x_2]. \quad (2.5)$$

Now we can state our source localization problem as follows: given the acoustic pressure at points $x^l, l = 1, 2, \dots, L$ in the perturbed waveguide, estimate the location of the sound source x^s .

2.2 Representation of the propagator

In this section we represent the propagating field using the boundary integral equation method on $\partial\Omega$. The purpose is to understand the information that is needed to approximate the propagating field. The integral is defined over an unknown boundary and cannot actually be calculated.

The propagating acoustic wave emitted from a point source at x^s (which is called the *Green's function*) can be constructed in the following way.

Write the Green's function in the waveguide with an inclusion Ω as

$$p(x; x^s) = p_0(x; x^s) + p_1(x; x^s). \quad (2.6)$$

Here $p_0(x; x^s)$ is the Green's function in the waveguide without the inclusion, i.e., $p_0(x; x^s)$ satisfies

$$\Delta p_0(x; x^s) + k^2 p_0(x; x^s) = -\delta(x_1 - x_1^s)\delta(x_2 - x_2^s), \quad x = (x_1, x_2) \in \mathbf{R}_d^2 \quad (2.7)$$

$$p_0(x_1, 0; x^s) = 0, \quad \frac{\partial p_0}{\partial x_2}(x_1, d; x^s) = 0, \quad (2.8)$$

and $p_0(x; x^s)$ is outgoing. By separation of variables, we can represent $p_0(x; x^s)$ as

$$p_0(x; x^s) = \sum_{n=1}^{\infty} \left\{ \frac{i}{2k_n} \right\} \phi_n(x_2) \phi_n(x_2^s) e^{ik_n|x_1 - x_1^s|}. \quad (2.9)$$

Then $p_1 = p - p_0$ is a solution of the problem

$$\Delta p_1(x; x^s) + k^2 p_1(x; x^s) = 0, \quad x \in \mathbf{R}_d^2 \setminus \overline{\Omega}, \quad (2.10)$$

$$p_1(x_1, 0; x^s) = 0, \quad \frac{\partial p_1}{\partial x_2}(x_1, d; x^s) = 0, \quad (2.11)$$

$$p_1(x; x^s) = -p_0(x; x^s) \quad \text{for } x \in \partial\Omega, \quad (2.12)$$

and $p_1(x; x^s)$ is out-going as $|x_1| \rightarrow \infty$. The physical meaning of this problem is that a wave p_0 incident upon the inclusion Ω produces the scattered wave p_1 . The Green's function p is the composition of the incident wave p_0 and the scattered wave p_1 .

We construct the scattered wave p_1 by the boundary integral equation method. Using a double layer potential,[4] we write

$$p_1(x; x^s) = \int_{\partial\Omega} \frac{\partial p_0(x; y)}{\partial \nu_y} \psi(y; x^s) d\sigma_y, \quad \text{for } x \in \mathbf{R}_d^2 \setminus \overline{\Omega}, \quad (2.13)$$

where ψ is the solution of the boundary integral equation

$$\psi(x; x^s) + 2 \int_{\partial\Omega} \frac{\partial p_0}{\partial \nu_y}(x; y) \psi(y; x^s) d\sigma_y = -2p_0(x, x^s), \text{ for } x \in \partial\Omega. \quad (2.14)$$

Symbolically we denote the boundary integral equation (2.14) as

$$\psi + \mathbf{K}\psi = -2p_0, \quad (2.15)$$

where $\mathbf{K}$ is the integral operator

$$\mathbf{K}\psi(x; x^s) := 2 \int_{\partial\Omega} \frac{\partial p_0}{\partial \nu_y}(x; y) \psi(y; x^s) d\sigma_y, \text{ for } x \in \partial\Omega. \quad (2.16)$$

By the theory of Fredholm integral equations of the second kind, if k is not an eigenvalue of the interior Neumann problem in Ω , then $\mathbf{I} + \mathbf{K}$ is invertible [4]. We can write

$$\psi(x; x^s) = -2(\mathbf{I} + \mathbf{K})^{-1} p_0(x; x^s), \quad (2.17)$$

and

$$p(x; x^s) = p_0(x; x^s) - 2 \int_{\partial\Omega} \frac{\partial p_0(x; y)}{\partial \nu_y} (\mathbf{I} + \mathbf{K})^{-1} p_0(y; x^s) d\sigma_y, \text{ for } x \in \mathbf{R}_d^2 \setminus \overline{\Omega}. \quad (2.18)$$

2.3 Approximation of the Green's function using the inverse scattering method

The representation (2.18) in the last section cannot be used for computation since Ω is unknown. However, in view of (2.9), we can rewrite (2.18) for $x_1^s < y_1 < x_1$ as

$$p(x; x^s) = \sum_{n=1}^{\infty} \frac{i}{2k_n} \phi_n(x_2^s) e^{-ik_n x_1^s} \left\{ \phi_n(x_2) e^{ik_n x_1} - 2 \int_{\partial\Omega} \frac{\partial p_0(x; y)}{\partial \nu_y} (\mathbf{I} + \mathbf{K})^{-1} \phi_n(y_2) e^{ik_n y_1} d\sigma_y \right\}. \quad (2.19)$$

For the other cases of x_1^s, y_1 , and x_1 , we get similar representations by using a proper change of the signs of x_1^s, y_1 , and x_1 .

Hence, we can approximate $p(x; x^s)$ by

$$p_N(x; x^s) = \sum_{n=1}^N \frac{i}{2k_n} u_n(x) \phi_n(x_2^s) e^{-ik_n x_1^s}, \quad (2.20)$$

where

$$u_n(x) = \phi_n(x_2) e^{ik_n x_1} - 2 \int_{\partial\Omega} \frac{\partial p_0(x; y)}{\partial \nu_y} (\mathbf{I} + \mathbf{K})^{-1} \phi_n(y_2) e^{ik_n y_1} d\sigma_y, \quad (2.21)$$

and N is the number of propagating modes. If the inclusion Ω is known, (2.21) can be used to calculate u_n , and hence obtain the calculated field. However, since we assume no knowledge of Ω is given, we have to estimate u_n using some other information.

Comparing (2.21) and (2.18), we see that $u_n(x)$ is the sum of the incident wave $u_n^i = \phi_n(x_2) e^{ik_n x_1}$ and the corresponding scattered wave

$$u_n^s = -2 \int_{\partial\Omega} \frac{\partial p_0(x; y)}{\partial \nu_y} (\mathbf{I} + \mathbf{K})^{-1} \phi_n(y_2) e^{ik_n y_1} d\sigma_y.$$

That is, an incident “mode wave” u_n^i scatters off the unknown object and produces the scattered wave u_n^s . The total field is the sum of the incident and scattered waves $u_n = u_n^i + u_n^s$.

We compute our estimate of the acoustic field $p_N(x; x^s)$ in two separate steps:

1. Detect $u_n(x^l)$ for given $x^l, l = 1, 2, \dots, L$. We send in “mode waves” u_n^i for $n = 1, 2, \dots, N$, and the complex pressures detected at $x^l, l = 1, 2, \dots, L$ are $u_n(x^l)$.
2. For a given source location x^s , compute $p_N(x^l; x^s)$. After $u_n(x^l)$ are obtained, $p_N(x^l; x^s)$ can be calculated using (2.20).

2.4 Construction of estimators

Using the representations for the Green’s function (2.9) and its modal amplitude, we now construct the estimators. For the sake of illustrating our method, we shall use the following simple estimator. More robust estimators will be interesting in practise. However we will not discuss them in this report.

Estimator: Let $\{p_{ml}^*\}$ be the detected data set consisting of the acoustic pressure field p_{ml}^* sampled at the hydrophones located at $(x_1^m, x_2^l), m = 1, 2, \dots, M; l = 1, 2, \dots, L$. The estimator in phone space is defined as follows:

$$F_p(x_1^s, x_2^s) = \left[\sum_{l=1}^L \sum_{m=1}^M |p_N(x_1^m, x_2^l; x_1^s, x_2^s) - p_{ml}^*|^2 \right]^{-1}, \quad (2.22)$$

where $p_N(x_1^m, x_2^l; x_1^s, x_2^s)$ is the calculated acoustic pressure field at (x_1^m, x_2^l) .

3 Computer simulations

Computer simulations using the method above were carried out on the Cray2 at the Minnesota Supercomputer Center. In this section we present some examples from our computations.

Example: Vertical hydrophone array

The configuration for the computer simulations is depicted in figure 2.

We assume the waveguide has a depth of 100 meters. The sound speed is assumed to be $1500m/s$. An acoustic source S located at $(-350/\pi, 100/\pi)$ emits a time-harmonic wave at the frequency $f = 30Hz$. The hydrophone array is arranged vertically at $(600/\pi, 2.5j), j = 0, 1, \dots, 40$. There is an inclusion Ω with a pressure release surface which occupies the region $\{(x_1, x_2) | x_1^2 + 4(x_2 - 50)^2 \leq (50/\pi)^2\}$. If the waveguide is normalized to a depth of π , then the normalized wave number is $k = 4$, which means there are four propagating modes for the acoustic wave at the given frequency.

We use the boundary integral equation method to compute the propagating field. First, we solve the integral equation (2.13) for $\psi(x; x^s)$ where $p_0(x; x^s)$ is given by (2.9) with truncation at $n = 30$ and $x^s = (-350/\pi, 100/\pi)$, and substitute the $\psi(x; x^s)$ into (2.18) to get the propagating field $p(x; x^s)$. A contour plot of the propagating wave with source at $x^s = (-350/\pi, 100/\pi)$ is plotted in figure 3. For comparison, a contour plot of the propagating wave with a source at $x^s = (-350/\pi, 100/\pi)$ in an unperturbed waveguide is plotted in figure 4. In particular, we obtain $p_m^* = p(600/\pi, 2.5m; x^s), m = 0, 1, \dots, 40$. To make the data more realistic, we add Gaussian noise (generated by a NAG subroutine g05ddf in our computation) to the data and use it as our detected data. Contour plots of the first to

forth modes of the total fields in a waveguide with the large inclusion are given in figures 5-8. For comparison, the forth mode in a unperturbed waveguide is plotted in figure 9.

The second step is to compute the estimator. We generated the $u_n(600/\pi, 2.5m)$ as the detected field at $(600/\pi, 2.5m)$, $m = 0, 1, \dots, 40$. These data are obtained by our approximate BIEM method with added Gaussian noise.

Using these $u_n(x)$, we search the area of $[-600/\pi, 0.0] \times [0, 100]$, and plot the estimator $F_p(x')$ for $x' \in [-600/\pi, 0.0] \times [0, 100]$. (See figures 10-14).

Figure 10-11: These figures show the estimator $F_p(x')$ for the detected data $p_m^* = p(600/\pi, 2.5m; x')$ $m = 0, 1, \dots, 40$ which contain Gaussian noise with signal-to-noise ratio $S/N = 10dB$. In figure 11, a filter with the threshold value $F_p(x') = 0.65$ is used, i.e. we set $F_p(x') = 0$ if $F_p(x') < 0.65$.

Figure 12: This figure shows the estimator $F_p(x')$ when the calculated field $p_N(x; x')$ is computed in the absence of the inclusion and hence mismatches the true field. The figure indicates the processing loss and localization ambiguities incurred by not accounting for unknown inclusions in matched field processing. No noise was used in this calculation.

Figure 13: Same as Figure 15 with added Gaussian noise, signal to noise ratio $S/N = 10dB$, and a filter threshold value of $F_p(x') = 0.65$.

4 Conclusions

A technique for compensating for environmental uncertainty in matched field processing has been described. The method combines the boundary integral equation method with matched field processing. By illuminating the search space with incident "mode waves" the effect of unknown inhomogeneities in the environment on matched field processing can be compensated. The advantages of this compensation on matched field processing gain and localization can be clearly seen by the numerical simulations.

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Figure 1: Acoustic source in a perturbed waveguide

Figure 2: Detection of acoustic source by a vertical hydrophone array

**Figure 3: Total propagating wave from the point source
in the perturbed waveguide**

**Figure 4: Total propagating wave from the point source
in the unperturbed waveguide**

Figure 5: First mode of the total wave in the perturbed waveguide

Figure 6: Second mode of the total wave in the perturbed waveguide

Figure 7: Third mode of the total wave in the perturbed waveguide

Figure 8: Fourth mode of the total wave in the perturbed waveguide

Figure 9: Fourth mode of the total wave in the unperturbed waveguide

Figure 10: Estimator of detected data with Gaussian noise, $S/N=10\text{db}$

Figure 11: Estimator with filter threshold set at 0.65

Figure 12: Estimator output when the calculated field is computed in the absence of the inclusion and hence mismatches the true field

Figure 13: Same as Figure 12 with added Gaussian noise, $S/N=10\text{db}$, filter threshold set at .65

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