

hw6a.1 st

```
gps_nav31
numsat =
8
sats =
2
5
10
12
15
21
29
30
after editing out defective sats
numsat =
7
ans =
2. 1833e+007      17716      -13232      14327      186. 71
2. 0311e+007      3863. 7      -17383      19670      -53. 325
2. 0489e+007      7237. 5      -14735      20642      -27. 242
2. 4717e+007      -9332. 9      -23015      -9530. 3      -196. 45
2. 3077e+007      6777. 3      -25299      -4115. 3      -320. 39
2. 4928e+007      -23318      -6190. 3      12070      -18. 572
2. 1069e+007      -9003      -14746      20274      70. 656
condN =
96. 618
disp_del =
1
0. 056612
0. 00049731
-0. 00061017
-0. 0010735
condN =
96. 618
disp_del =
2
-3. 6366e-009
-1. 3619e-008
5. 2691e-008
-9. 2354e-008
we have converged
receiver location (km)
ans =
262. 06      -4855. 1      4114. 4
receiver clock bias (usec)
rdt =
-0. 0010736
residuals (km)
v =
0. 012438
0. 0093152
0. 0087287
0. 054929
-0. 058417
-0. 022755
-0. 0042392
rms =
0. 032256
r =
3
test_stat =
11. 653
cv1 =
0. 2158
cv2 =
9. 3484
fail_global_test
convert XYZ to phi, lam, h
phi oo =
0. 7056
N =
6387. 1
new_phi =
0. 7056
phi oo =
0. 7056
phi
result =
40
25
39. 622
lambda
result =
-86
```

hw6a.1st

-54  
-37.399

h = 0.17422

J =  
0.99855 0.053898 0  
-0.034952 0.64755 0.76123  
0.041028 -0.76012 0.64849

cov\_enu

mx =  
0.0020205 0.001102  
0.001102 0.002778

al\_en = 0.19734

bl\_en = 0.11611

theta = -2.1907

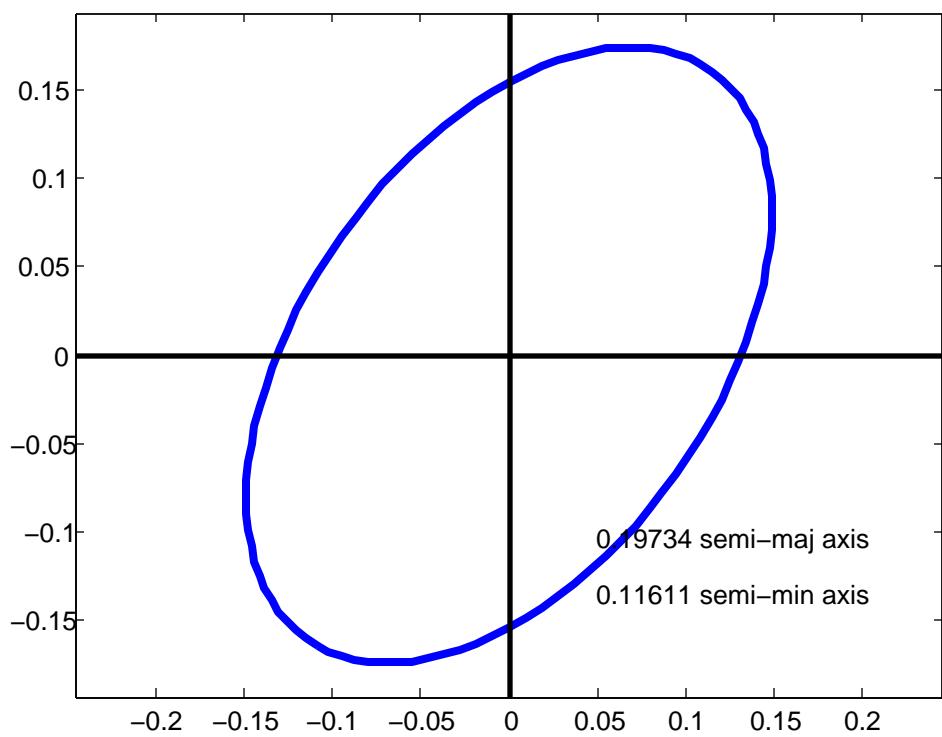
zfact = 2.3534

half\_width = 0.23665

widht = 0.47331

diary off

90% confidence ellipse for e,n – fail global test



```

gps_nav31.m
% gpsnav31.m 8 dec-09
% derived from gpsnav20.m
% derived from gpsnav16.m
% solve gps pseudorange problem for 1 epoch
% adapted from brian yentes 2004 solution
% now 2005 problem from bvg & jen-yu han

% note you need to edit the obs file to replace spaces with
% zeros in satellite number string, and you need to edit the
% data fields to replace spaces with zeros ??? why are
% spaces there ???

% maybe need an epoch = 1, 2, 3, 4 variable for multiple epoch case
fid0=fopen('epoch1.txt', 'rt');

% interpret satellite prn's in the observation file
S=textscan(fid0, '%d %d %d %d %f %d %s', 1);
% need to edit leading zero into single digit sat number fields
str=char(S{8});
ck1=double(str(1));
ck2=double(str(2));
start_char=0;
proceed=0;
if((ck1 >= 48) & (ck1 <= 57))
    start_char=2;
end
if((ck2 >= 48) & (ck2 <= 57))
    start_char=3;
end
switch start_char
case 0
    disp('cannot interpret satellite string');
    proceed=0;
case 2
    proceed=1;
    numsat=str2num(str(1));
case 3
    proceed=1;
    numsat=str2num(str(1: 2));
    if(numsat > 15)
        disp('too many satellites');
        proceed=0;
    end
end
sats=zeros(numsat, 1);
if(proceed == 1)
    run_char=start_char;
    for i=1:numsat
        sats(i)=str2num(str(run_char+1: run_char+2));
        run_char=run_char+3;
    end
end

numsat
sats

%disp(' pause, press a key to continue');
%pause

S=textscan(fid0, '%f %f %f %f', numsat);
c1=S{1};
fclose(fid0);
%pause

fid0=fopen('epoch1s.txt', 'rt');
% interpret first line of satellite file
S=textscan(fid0, '%s %d %d %d %d %f', 1);
% interpret the satellite data
S=textscan(fid0, '%s %f %f %f %f %f', 32);
fclose(fid0);
tsat=S{2};
XX=S{3};
YY=S{4};
ZZ=S{5};
tdt=S{6};
Xs=zeros(numsat, 1);
Ys=zeros(numsat, 1);
Zs=zeros(numsat, 1);
dt=zeros(numsat, 1);
for i=1:numsat
    % last year this number was 31, this year it is 30
    % seems satellite #25 missing
    for j=1:30

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gps_nav31.m

if(tsat(j) == sats(i))
    Xs(i)=XX(j);
    Ys(i)=YY(j);
    Zs(i)=ZZ(j);
    dt(i)=tdt(j);
end
end
[m,n]=size(Xs);
if(numsat ~= m)
    disp('error in satellite counting');
    pause
end

% edit out any sats with invalid dt and also corresponding obs
%[c1 Xs Ys Zs dt]
keep_going=1;
while (keep_going==1)
    change=0;
    for i=1:numsat
        if(dt(i) > 999999.0)
            c1(i)=[];
            Xs(i)=[];
            Ys(i)=[];
            Zs(i)=[];
            dt(i)=[];
            change=1;
            break
        end
    end
    if(change == 1)
        numsat=numsat-1;
    else
        keep_going=0;
    end
end

disp('after editing out defective sats');
numsat
[c1 Xs Ys Zs dt]

nobs=numsat;

%disp('ok check variables');
%pause

npar=4;
n=nobs;
n0=npar;
r=n-n0;
%Xs, Ys, Zs (km), c1 (m), DT(us)
% we solve in km & us

rawpr=c1/1000; % convert to km
DT=dt;
W=eye(nobs);
sigma0=0.025;

% units
% c1 (unrefined pseudorange) is in meters in file
% xs, xs, zs in km
% DT 1e-06 sec, i.e. us or microseconds
c=0.299792458; % km/us (km / u-second)
pr=rawpr + c*DT;
% initial approximations to receiver coords
% found in the observation file header
% convert from given m to km
Xo= 262004.0/1000;
Yo= -4855113.0/1000;
Zo= 4114363.0/1000;
%Xo=0.0;
%Yo=0.0;
%Zo=0.0;
rdt=0.0;
old_phi =9.99e+09;
threshold=1.0e-06;
converged=0;
for iter=1:10
    B=zeros(nobs, npar);
    f=zeros(nobs, 1);
    for i=1:nobs
        D=sqrt((Xs(i)-Xo)^2 + (Ys(i)-Yo)^2 + (Zs(i)-Zo)^2);
        B(i,1)=(Xs(i)-Xo)/D;

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gps_nav31.m

B(i,2)=(Ys(i)-Yo)/D;
B(i,3)=(Zs(i)-Zo)/D;
B(i,4)=-C;
F=pr(i)-D-c*rdt;
f(i)=-F;
end
% B
% f
% pause
% W
%condJ=cond(B)
N=B'*W*B;
condN=cond(N)
t=B'*W*f;
Ni =inv(N);
del =Ni*t;
Qdd=Ni;
Xo=Xo + del(1);
Yo=Yo + del(2);
Zo=Zo + del(3);
rdt=rdt + del(4);
disp(['iter' del(1); del(2); del(3); del(4)]);
v=f-B*del;
phi=v'*W*v;
if(abs(phi-old_phi)/phi < threshold)
    disp('we have converged');
    converged=1;
    break;
end
old_phi=phi;
end

if(converged == 0)
    disp('we did not converge');
else
    % we converged
    % show results
    disp('receiver location (km)');
    [Xo Yo Zo];
    disp('receiver clock bias (usec)');
    [rdt];
end
disp('residuals (km)');
v
rms=sqrt(v'*v/nobs)

% make global test and post adjustment statistics

r
test_stat=v'*W*v/(sigma0^2)
cv1=icdf('chi^2', 0.025, r)
cv2=icdf('chi^2', 0.975, r)
if((test_stat > cv1) && (test_stat < cv2))
    Sdd=sigma0^2 * Qdd;
    pass=1;
    disp('pass global test');
else
    sigma0_hat_sqr=v'*W*v/r;
    Sdd=sigma0_hat_sqr * Qdd;
    pass=0;
    disp('fail global test');
end

% ok transform cofactor matrix to ENU from XYZ
% first get lat, lon, h from XYZ by iteration
% remember Xo, Yo, Zo are km

disp('convert XYZ to phi, lam, h');
lam=atan2(Yo,Xo);
a=6378137.0/1000;
f=1/298.257223563;
esqr=2*f-f^2;
e=sqrt(esqr);
phi_oo=atan(Zo/((1-e^2)*sqrt(Xo^2+Yo^2)));
keep_going=1;
while(keep_going == 1)
    N=a/sqrt(1-esqr*(sin(phi_oo))^2);
    new_phi=atan((Zo/sqrt(Xo^2+Yo^2))*(1+esqr*N*sin(phi_oo)/Zo));
    if(abs(new_phi - phi_oo) < 1.0e-06);
        keep_going=0;
    end
    phi_oo=new_phi;
end

```

```

gps_nav31.m
end
N=a/sqrt(1-esqr*(sin(phi_oo))^2);
phi=phi_oo;
h=sqrt(Xo^2 + Yo^2)/cos(phi) - N;
disp('phi');
result=t=raddms(phi);
disp('lambda');
result=t=raddms(lambda);
disp('h');
h

% rotate XYZ into enu
% bvg uses "enu" for local cartesian and ENH for map projections
% extract the submatrix for XYZ to transform
M=m1(pi/2 - phi)*m3(lambda + pi/2);
J=M;
J
Sdd_enu=J*Sdd(1:3,1:3)*J';
disp('cov_enu');
mx=Sdd_enu(1:2,1:2);
sigz_sqr=Sdd_enu(3,3);
[V,D]=eig(mx);
if(D(1,1) < D(2,2))
    tmp=D(1,1);
    D(1,1)=D(2,2);
    D(2,2)=tmp;
    tmp=V(:,1);
    V(:,1)=V(:,2);
    V(:,2)=tmp;
end

% 90%
P=0.90;
alpha=1-P;
if(pass == 1)
    alen=sqrt(D(1,1)*icdf('chi2', P, 2));
    blen=sqrt(D(2,2)*icdf('chi2', P, 2));
    theta=atan2(V(2,1), V(1,1));
    plot_ell(0, 0, alen, blen, theta);
    title('90% confidence ellipse for e,n - pass global test');
    zfact=icdf('norm', 1-alpha/2, 0, 1);
    hal_f_width=zfact*sqrt(sigz_sqr);
    width=2*hal_f_width;
else
    alen=sqrt(D(1,1)*2*icdf('f', P, 2, r));
    blen=sqrt(D(2,2)*2*icdf('f', P, 2, r));
    theta=atan2(V(2,1), V(1,1));
    plot_ell(0, 0, alen, blen, theta);
    title('90% confidence ellipse for e,n - fail global test');
    zfact=icdf('t', 1-alpha/2, r);
    hal_f_width=zfact*sqrt(sigz_sqr);
    width=2*hal_f_width;
end
axis equal

```

## hw6b.1st

```

gps_nav32
numsat =
8
sats =
2
5
10
12
15
21
29
30
numsat =
7
sats =
2
5
10
15
21
29
30
numsat =
7
sats =
2
5
10
15
21
29
30
numsat =
7
sats =
2
5
10
15
18
21
29
nobs =
29
ans =
29 1
nobs =
28
threw one out
nobs =
27
threw one out
nobs =
26
threw one out
nobs =
25
threw one out
found no observations to throw out
after editing out defective sats
nobs =
25
ans =
2.1833e+007 17716 -13232 14327 186.71
2.0311e+007 3863.7 -17383 19670 -53.325
2.0489e+007 7237.5 -14735 20642 -27.242
2.4719e+007 -9332.9 -23015 -9530.3 -196.45
2.3077e+007 6777.3 -25299 -4115.3 -320.39
2.4928e+007 -23318 -6190.3 12070 -18.572
2.1069e+007 -9003 -14746 20274 70.656
2.2211e+007 19281 -13244 12097 186.71
2.0493e+007 5422 -15668 20721 -53.318
2.0804e+007 8811.1 -12867 21295 -27.243
2.2522e+007 7142 -25502 -1288.1 -320.39
2.446e+007 -21919 -6622.7 14257 -18.574

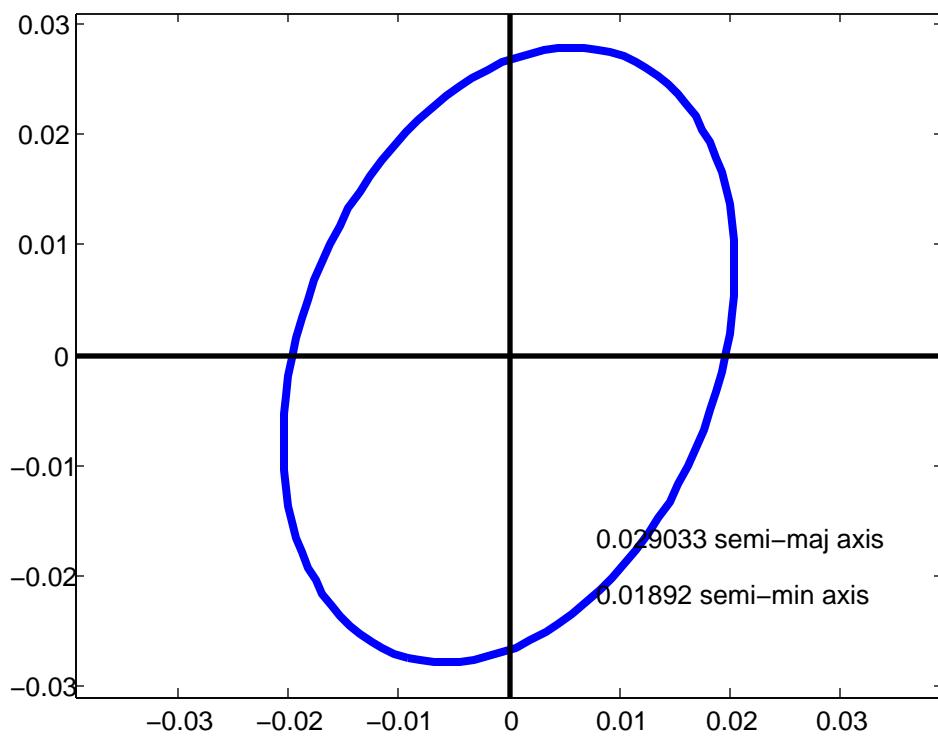
```

			hw6b.1st
2. 0826e+007	-8069. 1	-16776	19050
2. 2627e+007	20587	-13266	70. 658 9653 186. 71
2. 0741e+007	7134. 6	-13964	21415 -53. 311
2. 1178e+007	10511	-11043	21574 -27. 243
2. 2011e+007	7406	-25415	1561. 3 -320. 39
2. 3989e+007	-20318	-7172	16210 -18. 576
2. 0669e+007	-7292. 2	-18703	17502 70. 661
2. 3079e+007	21615	-13265	7038. 7 186. 72
2. 1044e+007	8975. 3	-12314	21739 -53. 304
2. 1602e+007	12306	-9303. 4	21477 -27. 244
2. 1564e+007	7604. 9	-25027	4383. 7 -320. 39
2. 3518e+007	-18550	-7855. 3	17896 -18. 578
2. 0605e+007	-6665. 7	-20484	15655 70. 664
di sp_del = 1			
	267. 15		
	-5794		
	4917		
di sp_del 2 = 4233. 6	4299. 2	4319. 9	4325. 5
di sp_del = 2			
	-7. 3178		
	910. 68		
	-778. 42		
di sp_del 2 = -4099. 2	-4160. 4	-4179. 7	-4185. 2
di sp_del = 3			
	2. 2369		
	28. 184		
	-24. 133		
di sp_del 2 = -134. 23	-138. 52	-139. 88	-140. 15
di sp_del = 4			
	0. 0039968		
	0. 027462		
	-0. 02299		
di sp_del 2 = -0. 12807	-0. 13124	-0. 13206	-0. 13192
di sp_del = 5			
	7. 8265e-009		
	3. 7624e-008		
	-3. 7457e-008		
di sp_del 2 = -1. 5867e-007	-1. 6755e-007	-1. 6779e-007	-1. 6648e-007
we have converged			
recei ver locati on (km)			
ans =			
	262. 07	-4855. 1	4114. 4
recei ver cl o ck bi ases (usec)			
ans =			
	-0. 019969	0. 15356	0. 12985
	0. 0044039		-0. 0044039
v =			
	-0. 0025678		
	0. 00033729		
	-0. 0058786		
	0. 081199		
	-0. 039894		
	-0. 023327		
	-0. 0098692		
	0. 010681		
	0. 010556		
	0. 0044252		
	-0. 026023		
	-0. 009465		
	0. 0098267		
	0. 01091		
	0. 0070048		
	0. 00073631		
	-0. 025157		
	-0. 010363		
	0. 016869		
	0. 011286		
	0. 003103		
	-0. 0027484		
	-0. 024094		
	-0. 011807		
	0. 02426		
rMS =			

hw6b.1st

```
0.02247
r = 18
test_stat = 20.196
cv1 = 8.2307
cv2 = 31.526
pass global test
convert XYZ to phi, lam, h
phi oo = 0.7056
N = 6387.1
new_phi = 0.7056
phi oo = 0.7056
phi
result = 40
        25
        40.578
lambda
result = -86
        -54
        -36.888
h
h = 0.17046
J = 0.99855      0.0539      0
     -0.034954    0.64755    0.76122
     0.04103     -0.76012    0.64849
alen = 0.029033
blen = 0.01892
theta = -1.9362
zfact = 1.6449
half_width = 0.038612
width = 0.077223
diary off
```

90% confidence ellipse for e,n – pass global test



```

gps_nav32.m
%
% gpsnav32.m 8-dec-09
% this will be the 4-epoch solution
% derived from gpsnav21.m
% derived from gpsnav16.m
% solve gps pseudorange problem for 1 epoch
% adapted from brian yentes 2004 solution
% now 2005 problem from bvg & jen-yu han

% note you need to edit the obs file to replace spaces with
% zeros in satellite number string, and you need to edit the
% data fields to replace spaces with zeros ??? why are
% spaces there ???

% 4 epochs extracted from NGS/CORS RINEX files
obsfile=['epoch1.txt'; 'epoch2.txt'; 'epoch3.txt'; 'epoch4.txt'];
satfile=['epoch1s.txt'; 'epoch2s.txt'; 'epoch3s.txt'; 'epoch4s.txt'];
nobs=0;

for k=1:4
    % maybe need an epoch = 1, 2, 3, 4 variable for multiple epoch case
    fid=fopen(obsfile(k,:),'rt');

    % interpret satellite prn's in the observation file
    S=textscan(fid, '%d %d %d %d %f %d %s', 1);
    str=char(S{8});
    ck1=double(str(1));
    ck2=double(str(2));
    start_char=0;
    proceed=0;
    if((ck1 >= 48) & (ck1 <= 57))
        start_char=2;
    end
    if((ck2 >= 48) & (ck2 <= 57))
        start_char=3;
    end
    switch start_char
        case 0
            disp('cannot interpret satellite string');
            proceed=0;
        case 2
            proceed=1;
            numsat=str2num(str(1));
        case 3
            proceed=1;
            numsat=str2num(str(1:2));
            if(numsat > 15)
                disp('too many satellites');
                proceed=0;
            end
    end
    sats=zeros(numsat,1);
    if(proceed == 1)
        run_char=start_char;
        for i=1:numsat
            sats(i)=str2num(str(run_char+1:run_char+2));
            run_char=run_char+3;
        end
    end
    numsat
    sats

    %disp(' pause, press a key to continue');
    %pause

    S=textscan(fid, '%f %f %f %f', numsat);
    tc1=S{1};
    fclose(fid);

    fid=fopen(satfile(k,:),'rt');
    % interpret first line of satellite file
    S=textscan(fid, '%s %d %d %d %d %d %f', 1);
    % interpret the satellite data
    S=textscan(fid, '%s %f %f %f %f %f', 32);
    fclose(fid);
    tsat=S{2};
    XX=S{3};
    YY=S{4};
    ZZ=S{5};
    TT=S{6};
    tXs=zeros(numsat,1);
    tYs=zeros(numsat,1);
    tZs=zeros(numsat,1);

```

```

gps_nav32.m
tdt=zeros(numsat, 1);
for i=1:numsat
    % last year this number was 31, this year it is 30
    % seems satellite #25 missing
    for j=1:30
        if(tsat(j) == sats(i))
            tXs(i)=XX(j);
            tYs(i)=YY(j);
            tZs(i)=ZZ(j);
            tdt(i)=TT(j);
        end
    end
    end
[m, n]=size(tXs);
if(numsat ~= m)
    disp(' error in satellite counting');
    pause
end
nobs=nobs+numsat;
tepch=ones(numsat, 1);
tepch=tepch*k;
% transfer data into big arrays
if(k == 1)
    epoch=tepch;
    c1=tc1;
    Xs=tXs;
    Ys=tYs;
    Zs=tZs;
    dt=tdt;
else
    epoch=[epoch; tepch];
    c1=[c1; tc1];
    Xs=[Xs; tXs];
    Ys=[Ys; tYs];
    Zs=[Zs; tZs];
    dt=[dt; tdt];
end
end

nobs
size(c1)
size(Xs)
size(Ys)
size(Zs)
size(dt)
pause

% edit out any sats with invalid dt and also corresponding obs
%[c1 Xs Ys Zs dt]
keep_going=1;
while (keep_going==1)
    change=0;
    for i=1:nobs
        if(dt(i) > 999999.0)
            c1(i)=[];
            Xs(i)=[];
            Ys(i)=[];
            Zs(i)=[];
            dt(i)=[];
            epoch(i)=[];
            change=1;
            break
        end
    end
    if(change == 1)
        nobs=nobs-1
        disp(' threw one out');
    else
        keep_going=0;
        disp(' found no observations to throw out');
    end
end

disp(' after editing out defective sats');
nobs
[c1 Xs Ys Zs dt]

%disp(' ok check variables');
%pause

npar=3 + 4;
n=nobs;

```

```

gps_nav32.m

n0=npar;
r=n-n0;
% Xs, Ys, Zs (km), c1 (m), DT(us)
% we solve in km & us
rawpr=c1/1000; % convert to km
DT=dt;
%
W=eye(nobs);
si gma0=0.025;

% units
% c1 (unrefined pseudorange) is in meters in file
% xs, xs, zs in km
% DT 1e-06 sec, i.e. us or microseconds
c=0.299792458; % km/us (km / u-second)
pr=rawpr + c*DT;
% initial approximations to receiver coords
% found in the observation file header
% convert from given m to km
Xo= 262004.0/1000;
Yo= -4855113.0/1000;
Zo= 4114363.0/1000;
Xo=0.0;
Yo=0.0;
Zo=0.0;
rdt=[0.0; 0.0; 0.0; 0.0];
old_phi=9.99e+09;
threshold=1.0e-06;
converged=0;
for iter=1:10
    B=zeros(nobs, npar);
    f=zeros(nobs, 1);
    for i=1:nobs
        D=sqrt((Xs(i)-Xo)^2 + (Ys(i)-Yo)^2 + (Zs(i)-Zo)^2);
        B(i,1)=(Xs(i)-Xo)/D;
        B(i,2)=(Ys(i)-Yo)/D;
        B(i,3)=(Zs(i)-Zo)/D;
        idx=3+epoch(i);
        B(i, idx)=-c;
        F=pr(i) - D - c*rdt(epoch(i));
        f(i)=-F;
    end
    %
    % B
    % f
    % W
    %condJ=cond(B)
    N=B' *W*B;
    %condN=cond(N)
    t=B' *W*f;
    Ni=inv(N);
    del=Ni*t;
    Qdd=Ni;
    Xo=Xo + del(1);
    Yo=Yo + del(2);
    Zo=Zo + del(3);
    rdt(1)=rdt(1) + del(4);
    rdt(2)=rdt(2) + del(5);
    rdt(3)=rdt(3) + del(6);
    rdt(4)=rdt(4) + del(7);

    disp([iter; del(1); del(2); del(3)]);
    disp([del(4) del(5) del(6) del(7)]);
    v=f-B*del;
    phi=v' *W*v;
    if(abs(phi-old_phi)/phi < threshold)
        disp('we have converged');
        converged=1;
        break;
    end

    old_phi=phi;
end

if(converged == 0)
    disp('we did not converge');
else
    % we converged
    % show results
    disp('receiver location (km)');
    [Xo Yo Zo];
    disp('receiver clock biases (usec)');
    [rdt];
end

```

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di sp(' residual s (km)');
v
rms=sqrt(v'*v/nobs)

% make global test and post adjustment statistics

r
test_stat=v'*W*v/(sigma0^2)
cv1=icdf('chi 2', 0.025, r)
cv2=icdf('chi 2', 0.975, r)
if((test_stat > cv1) && (test_stat < cv2))
    Sdd=sigma0^2 * Qdd;
    pass=1;
    di sp('pass global test');
else
    sigma0_hat_sqr=v'*W*v/r;
    Sdd=sigma0_hat_sqr * Qdd;
    pass=0;
    di sp('fail global test');
end

% ok transform cofactor matrix to ENU from XYZ
% first get lat, lon, h from XYZ by iteration
% remember Xo, Yo, Zo are km

di sp('convert XYZ to phi, lam, h');
lam=atan2(Yo,Xo);
a=6378137.0/1000;
f=1/298.257223563;
esqr=2*f-f^2;
e=sqrt(esqr);
phi_oo=atan(Zo/((1-e^2)*sqrt(Xo^2+Yo^2)));
keep_going=1;
while(keep_going == 1)
    N=a/sqrt(1-esqr*(sin(phi_oo))^2);
    new_phi=atan((Zo/sqrt(Xo^2+Yo^2))*(1+esqr*N*sin(phi_oo)/Zo));
    if(abs(new_phi - phi_oo) < 1.0e-06);
        keep_going=0;
    end
    phi_oo=new_phi
    end
N=a/sqrt(1-esqr*(sin(phi_oo))^2);
phi=phi_oo;
h=sqrt(Xo^2 + Yo^2)/cos(phi) - N;
di sp('phi');
result_t=raddms(phi);
di sp('lambda');
result_t=raddms(lam);
di sp('h');
h

% rotate XYZ into ENU
% extract the submatrix for XYZ to transform
M=m1(pi/2 - phi)*m3(lam + pi/2);
J=M;
J
Sdd_enu=J*Sdd(1:3, 1:3)*J';
mx=Sdd_enu(1:2, 1:2);
sigz_sqr=Sdd_enu(3, 3);
[V, D]=eig(mx);
if(D(1, 1) < D(2, 2))
    tmp=D(1, 1);
    D(1, 1)=D(2, 2);
    D(2, 2)=tmp;
    tmp=V(:, 1);
    V(:, 1)=V(:, 2);
    V(:, 2)=tmp;
end

% 90%
P=0.90;
alpha=1-P;
if(pass == 1)
    alen=sqrt(D(1, 1)*icdf('chi 2', P, 2));
    blen=sqrt(D(2, 2)*icdf('chi 2', P, 2));
    theta=atan2(V(2, 1), V(1, 1));
    plot_ell(0, 0, alen, blen, theta);
    title('90% confidence ellipse for e,n - pass global test');
    zfact=icdf('norm', 1-alpha/2, 0, 1);
    half_widht=zfact*sqrt(sigz_sqr);
    width=2*half_widht
else
    alen=sqrt(D(1, 1)*2*icdf('f', P, 2, r))

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blen=sqrt(D(2,2)*2*icdf('f',P,2,r))
theta=atan2(V(2,1),V(1,1))
plot_ell(0,0,alen,blen,theta);
title('90% confidence ellipse for e,n - fail global test');
zfact=icdf('t',1-alpha/2,r)
halfwidth=zfact*sqrt(sigz_sq)
width=2*halfwidth
axis equal
```