

Derivation of eqn. 22 and eqn. 23 from eqn. 21 in “Statistcs of Stokes variables for correlated Gaussian fields”:

$$\begin{aligned} P(\xi_1, \xi_2, \xi_3) &= \frac{1}{4\pi} \delta(1 - \sqrt{\xi_1^2 + \xi_2^2 + \xi_3^2}) \times \frac{1 - \eta_1^2 - \eta_2^2 - \eta_3^2}{(1 - \eta_1\xi_1 - \eta_2\xi_2 - \eta_3\xi_3)^2} \quad (1) \\ &= c \cdot \frac{\delta(1 - \sqrt{\xi_1^2 + \xi_2^2 + \xi_3^2})}{(1 - \eta_1\xi_1 - \eta_2\xi_2 - \eta_3\xi_3)^2} \end{aligned}$$

where  $c = (1 - \eta_1^2 - \eta_2^2 - \eta_3^2)/(4\pi)$  and  $f(\xi_1, \xi_2, \xi_3) =$ .

Let  $x = \xi_3$ ,  $a = \xi_1^2 + \xi_2^2$ , and  $y = \sqrt{a + x^2}$

$$\begin{aligned} P(\xi_1, \xi_2) &= \int_{\mathbb{R}} P(\xi_1, \xi_2, x) dx = c \int_{\mathbb{R}} \frac{\delta(1 - \sqrt{a + x^2})}{(1 - \eta_1\xi_1 - \eta_2\xi_2 - \eta_3x)^2} dx \\ &= c \int_0^\infty \delta(1 - y) \left[ \frac{1}{(1 - \eta_2\xi_1 - \eta_2\xi_2 - \eta_3\sqrt{y^2 - a})^2} + \right. \\ &\quad \left. \frac{1}{(1 - \eta_2\xi_1 - \eta_2\xi_2 + \eta_3\sqrt{y^2 - a})^2} \right] \cdot \frac{y}{\sqrt{y^2 - a}} dy \quad (2) \\ &= \frac{c}{\sqrt{1 - \xi_1^2 - \xi_2^2}} \cdot \left[ \frac{1}{(1 - \eta_2\xi_1 - \eta_2\xi_2 - \eta_3\sqrt{1 - \xi_1^2 + \xi_2^2})^2} + \right. \\ &\quad \left. \frac{1}{(1 - \eta_2\xi_1 - \eta_2\xi_2 + \eta_3\sqrt{1 - \xi_1^2 + \xi_2^2})^2} \right] \end{aligned}$$

What's more, Let  $\alpha = \eta_2$  and  $\beta = \eta_3$

$$P(\xi_1) = \int_{\mathbb{R}^2} P(\xi_1, x, y) dx dy = c \int_{\mathbb{R}^2} \frac{\delta(1 - \sqrt{\xi_1^2 + x^2 + y^2})}{(1 - \eta_1\xi_1 - \alpha x - \beta y)^2} dx dy = cL \quad (3)$$

Let

$$u = \frac{\alpha x + \beta y}{\sqrt{\alpha^2 + \beta^2}}, \quad v = \frac{\beta x - \alpha y}{\sqrt{\alpha^2 + \beta^2}} \quad (4)$$

Then

$$\begin{aligned} L &= \int_{\mathbb{R}^2} \frac{\delta(1 - \sqrt{\xi_1^2 + x^2 + y^2})}{(1 - \eta_1\xi_1 - \alpha x - \beta y)^2} dx dy = \int_{\mathbb{R}^2} \frac{\delta(1 - \sqrt{\xi_1^2 + u^2 + v^2})}{(1 - \eta_1\xi_1 - \sqrt{\alpha^2 + \beta^2}u)^2} du dv \quad (5) \end{aligned}$$

$$\begin{aligned} &= \int_{\mathbb{R}^2} \frac{\delta(1 - \sqrt{\xi_1^2 + u^2 + v^2})}{(A - Bu)^2} du dv = \int_{\mathbb{R}} \frac{1}{(A - Bu)^2} \left( \int_{\mathbb{R}} \delta(1 - \sqrt{\xi_1^2 + u^2 + v^2}) dv \right) du \quad (6) \end{aligned}$$

Since

$$\int_{\mathbb{R}} \delta(1 - \sqrt{\xi_1^2 + u^2 + v^2}) dv = \frac{2\Theta(1 - \xi_1^2 - u^2)}{\sqrt{1 - \xi_1^2 - u^2}} \quad (7)$$

Then

$$L = \int_{\mathbb{R}} \frac{2\Theta(1 - \xi_1^2 - u^2)}{(A - Bu)^2 \sqrt{1 - \xi_1^2 - u^2}} du \quad (8)$$

$$= \int_{u^2 \leq 1 - \xi_1^2} \frac{2\Theta(1 - \xi_1^2 - u^2)}{(A - Bu)^2 \sqrt{1 - \xi_1^2 - u^2}} du \quad (9)$$

$$= \int_{u^2 \leq r^2} \frac{2}{(A - Bu)^2 \sqrt{r^2 - u^2}} du \quad (r = \sqrt{1 - \xi_1^2}) \quad (10)$$

where  $A = 1 - \eta_1 \xi_1$ ,  $\alpha = \eta_2$ ,  $\beta = \eta_3$ ,  $B = \sqrt{\alpha^2 + \beta^2} = \sqrt{\eta_2^2 + \eta_3^2}$ , and  $r = \sqrt{1 - \xi_1^2}$ . Let  $u = r \sin x$

$$L = \int_{u^2 \leq r^2} \frac{2}{(A - Bu)^2 \sqrt{r^2 - u^2}} du = \int_{-\pi/2}^{\pi/2} \frac{2}{(A - Br \sin x)^2} dx \quad (11)$$

According to

$$\begin{aligned} \int \frac{1}{(p + q \sin ax)^2} &= \frac{q \cos ax}{a(p^2 - q^2)(p + q \sin ax)} + \frac{p}{p^2 - q^2} \int \frac{1}{p + q \sin ax} dx \\ \int \frac{1}{p + q \sin ax} dx &= \frac{2}{a\sqrt{p^2 - q^2}} \tan^{-1}\left(\frac{p \tan(\frac{ax}{2}) + q}{\sqrt{p^2 - q^2}}\right) \end{aligned}$$

and

$$\begin{aligned} \arctan A + \arctan B &= \arctan\left(\frac{A + B}{1 - AB}\right) \\ \arctan A - \arctan B &= \arctan\left(\frac{A - B}{1 + AB}\right) \end{aligned}$$

$$\begin{aligned} \int_{-\pi/2}^{\pi/2} \frac{1}{(A - Br \sin x)^2} dx &= \frac{-Br \cos x}{(A^2 - B^2 r^2)(A - Br \sin x)} \Big|_{-\pi/2}^{\pi/2} + \frac{A}{A^2 - B^2 r^2} \int_{-\pi/2}^{\pi/2} \frac{1}{A - Br \sin x} dx \\ &= \frac{A}{A^2 - B^2 r^2} \left[ \frac{2}{\sqrt{A^2 - B^2 r^2}} \left( \tan^{-1}\left(\frac{A - Br}{A^2 - B^2 r^2}\right) - \tan^{-1}\left(\frac{-A - Br}{A^2 - B^2 r^2}\right) \right) \right] \\ &= \frac{2A}{(A^2 - B^2 r^2)^{3/2}} \tan^{-1}(\infty) = \frac{2A}{(A^2 - B^2 r^2)^{3/2}} \cdot \frac{\pi}{2} = \frac{A\pi}{(A^2 - B^2 r^2)^{3/2}} \quad (12) \end{aligned}$$

Substituting eqn. (12) into eqn. (3), we have

$$f(\xi_1) = c \cdot 2 \cdot \frac{A\pi}{(A^2 - B^2 r^2)^{3/2}} = \frac{(1 - \eta_1 \xi_1)(1 - \eta_1^2 - \eta_2^2 - \eta_3^2)}{2[(1 - \eta_1 \xi_1)^2 - (\eta_2^2 - \eta_3^2)(1 - \xi_1^2)]^{3/2}} \times \Theta(1 - |\xi_1|).$$