

Bearing-only tracking: From EKF to particle filter

11. September 2020

Lecture 4A 11. September 2020 1/10

Example application: Bearings-only tracking

A challenge that has defeated solution attempts since the late 70s.

Problem statement

- Own-ship state: $\mathbf{x}^o = [x^o, y^o, \dot{x}^o, \dot{y}^o]^T$. Both state vector and orientation known.
- Target state: $\mathbf{x}^{\tau} = [x^{\tau}, y^{\tau}, \dot{x}^{\tau}, \dot{y}^{\tau}]^{\mathsf{T}}$.
- Kinematics model (to be discretized using standard linear techniques):

$$\dot{\mathbf{x}}^{\tau} = \left[egin{array}{ccc} \mathbf{0}_{2 imes 2} & \mathbf{I}_2 \ \mathbf{0}_{2 imes 2} & \mathbf{0}_{2 imes 2} \end{array}
ight] \mathbf{x}^{ au} + \mathbf{v}(t)$$

Measurement model:

$$\mathbf{z}_k = \operatorname{atan2}(\mathbf{v}_k^{\tau} - \mathbf{v}_k^{o}, \mathbf{x}_k^{\tau} - \mathbf{x}_k^{o}) + \mathbf{w}_k$$

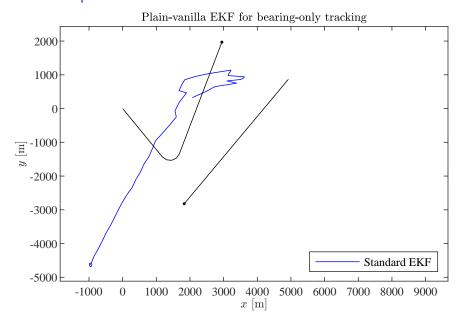
• Noise processes assumed zero-mean white mutually independent Gaussian.

Challenges

- The measurement model is nonlinear.
- The problem is not observable unless own-ship executes manoeuvres.

Lecture 4A 11. September 2020 2/10

Let's attempt a standard EKF



Lecture 4A 11. September 2020 3/10