

Implementation

Geolocation EKF

$$\text{state : } x = \begin{bmatrix} p_{obj,n}^i \\ p_{obj,e}^i \\ \underline{\underline{1}} \end{bmatrix} \quad y = \begin{bmatrix} p_{nav,n}^i \\ p_{nav,e}^i \\ p_{nav,d}^i \end{bmatrix}$$

Assumes $p_{obj,d}^i = 0$
(flat earth assumption)

$$\dot{\underline{\underline{p}}}_{nav} = \begin{bmatrix} V_g \cos \chi \\ V_g \sin \chi \\ 0 \end{bmatrix}$$

Prediction Equations : $\dot{\hat{x}} = f(\hat{x}, u)$

$$\begin{bmatrix} \dot{\hat{p}}_{obj,n}^i \\ \dot{\hat{p}}_{obj,e}^i \\ \dot{\hat{\underline{\underline{1}}}} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ - \left(\begin{bmatrix} \hat{p}_{obj,n}^i - \hat{p}_{nav,n}^i \\ \hat{p}_{obj,e}^i - \hat{p}_{nav,e}^i \\ 0 \end{bmatrix}^T \begin{bmatrix} \hat{V}_g \cos \hat{\chi} \\ \hat{V}_g \sin \hat{\chi} \\ 0 \end{bmatrix} \right) \cdot \frac{1}{\hat{\underline{\underline{1}}}} \end{bmatrix}$$

\nearrow
 $f(\hat{x}, u)$

Implementation

$$A = \frac{\partial f}{\partial x} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ \underbrace{-\hat{V}_g \cos \hat{x}}_{\uparrow \hat{L}} & \underbrace{-\hat{V}_g \sin \hat{x}}_{\uparrow \hat{L}} & \begin{pmatrix} \hat{p}_{obj,n}^i - \hat{p}_{max,n}^i \\ \hat{p}_{obj,e}^i - \hat{p}_{max,e}^i \\ -\hat{p}_{max,d}^i \end{pmatrix}^T \begin{pmatrix} \hat{V}_g \cos \hat{x} \\ \hat{V}_g \sin \hat{x} \\ 0 \end{pmatrix} \end{bmatrix}$$

\hat{L}^2

Measurement Equations: $y = h(x, u)$

$$\begin{bmatrix} \hat{p}_{max,n}^i \\ \hat{p}_{max,e}^i \\ \hat{p}_{max,d}^i \end{bmatrix} = \begin{bmatrix} \hat{p}_{obj,n}^i \\ \hat{p}_{obj,e}^i \\ 0 \end{bmatrix} - \underbrace{\mathbb{I} \begin{bmatrix} \check{l}_n^i \\ \check{l}_e^i \\ \check{l}_d^i \end{bmatrix}}_{h(x,u)}$$

y

Implementation

$$c = \frac{\partial h}{\partial x} = \begin{bmatrix} 1 & 0 & -\check{l}_n^i \\ 0 & 1 & -\check{l}_e^i \\ 0 & 0 & -\check{l}_d^i \end{bmatrix}$$

where

$$\check{l}^i = \begin{pmatrix} \check{l}_n^i \\ \check{l}_e^i \\ \check{l}_d^i \end{pmatrix} = R_b^i R_g^b R_c^g \check{l}^c$$

so

$$\frac{\partial h}{\partial x} = \begin{bmatrix} 1 & 0 & -R_b^i R_g^b R_c^g \check{l}^c \\ 0 & 1 & -R_b^i R_g^b R_c^g \check{l}^c \\ 0 & 0 & -R_b^i R_g^b R_c^g \check{l}^c \end{bmatrix}$$