

## Lecture 5

## Solving navigation equations

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#### Linear observation model and parameter estimation

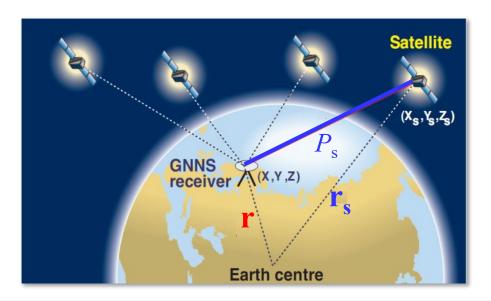
- 1. Navigation Equations System
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- 4. Kalman Filter (conceptual view)

  Examples of static and kinematic positioning
- 5. Predicted accuracy (DOP)





#### Introduction: Linear model and Prefit-residuals



#### **Input:**

- Pseudoranges (receiver-satellite j): P<sub>s</sub>
- Navigation message. In particular:
  - Satellites position when transmitting signal:  $\mathbf{r}_s = (\mathbf{x}_s, \mathbf{y}_s, \mathbf{z}_s)$
  - Offsets of satellite clocks: dt<sub>s</sub>

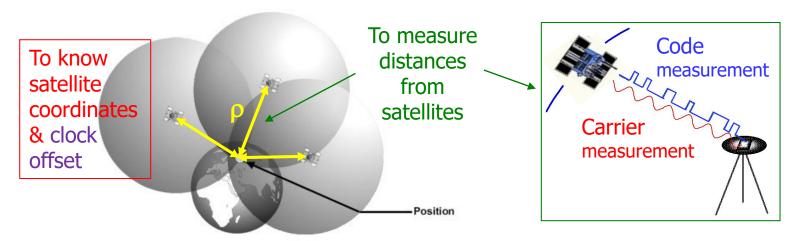
(satellites = 
$$1, 2, ... n$$
) ( $n \ge 4$ )

#### **Unknowns:**

- Receiver position: r = (x, y, z)
- Receiver clock offset: dT



## **GNSS** positioning concept

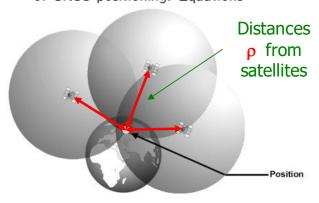


This picture is from https://gpsfleettrackingexpert.wordpress.com

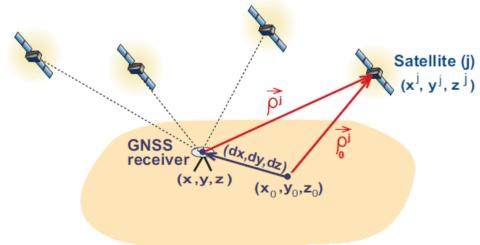
- GNSS uses technique of "triangulation" to find user location
- To "triangulate" a GNSS receiver needs:
  - To know the satellite coordinates and clock synchronism errors:
    - → Satellites broadcast orbits parameters and clock offsets.
  - To measure distances from satellites:
    - → This is done measuring the **traveling time** of radio signals: ("Pseudo-ranges": Code and Carrier measurements)
    - → Measurements must be corrected by several error sources: Atmospheric propagation, relativity, clock offsets, instrumental delays...

$$C1_{rec}^{sat} = \rho_{rec}^{sat} + c \cdot (dt_{rec} - dt^{sat}) + Trop_{rec}^{sat} + Ion_{1rec}^{sat} + K_{1rec} + TGD^{sat} + \varepsilon_1$$

Figure 6.1: Geometric concept of GNSS positioning: Equations



This picture is from https://gpsfleettrackingexpert.wordpress.com



Then, linearising the satellite–receiver geometric range

$$\rho^{j}(x,y,z) = \sqrt{(x^{j}-x)^{2} + (y^{j}-y)^{2} + (z^{j}-z)^{2}}$$

gives, for the approximate solution  $\mathbf{r}_0 = (x_0, y_0, z_0)$ ,

$$\rho^{j} = \rho_{0}^{j} + \frac{x_{0} - x^{j}}{\rho_{0}^{j}} dx + \frac{y_{0} - y^{j}}{\rho_{0}^{j}} dy + \frac{z_{0} - z^{j}}{\rho_{0}^{j}} dz$$
with  $dx = x - x_{0}$ ,  $dy = y - y_{0}$ ,  $dz = z - z_{0}$ 

$$C1_{rec}^{sat}[\text{modelled}] = \rho_{rec,0}^{sat} - c\left(d\overline{t}^{sat} + \Delta rel^{sat}\right) + Trop_{rec}^{sat} + Ion_{1rec}^{sat} + TGD^{sat}$$

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#### For each satellite in view

Iono+Tropo+TGD...

$$C1_{rec}^{sat} = \rho_{rec}^{sat} + c \cdot (dt_{rec} - dt^{sat}) + \sum \delta_k + \varepsilon$$

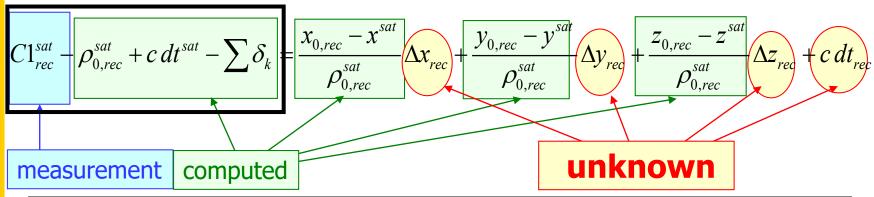
Linearising  $\rho$  around an 'a priori' receiver position  $(x_{0,rec}, y_{0,rec}, z_{0,rec})$ 

$$= \rho_{0,rec}^{sat} + \frac{x_{0,rec} - x^{sat}}{\rho_{0,rec}^{sat}} \Delta x_{rec} + \frac{y_{0,rec} - y^{sat}}{\rho_{0,rec}^{sat}} \Delta y_{rec} + \frac{z_{0,rec} - z^{sat}}{\rho_{0,rec}^{sat}} \Delta z_{rec} + c \left(dt_{rec} - dt^{sat}\right) + \sum \delta_k$$

where:

$$\Delta x_{rec} = x_{rec} - x_{0,rec}$$
 ;  $\Delta y_{rec} = y_{rec} - y_{0,rec}$  ;  $\Delta z_{rec} = z_{rec} - z_{0,rec}$ 

#### Prefit-residuals (Prefit)



## For all sat. in view

Prefit<sup>1</sup> Prefit<sup>2</sup> Prefit<sup>n</sup>

 $\underline{x_{0,rec}} - x^{sat1}$  $ho_{0,rec}^{sat1}$ 

$$\frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}}$$

 $y_{0,rec} - y^{sat2}$ 

$$\frac{z_{0,rec} - z^{sat1}}{o^{sat1}}$$

 $\underline{z_{0,rec}} - z^{sat2}$ 

$$ho_{0,rec}^{sat1}$$

 $\Delta x_{rec}$  $\Delta y_{rec}$ 

 $\Delta z_{rec}$ 

 $c dt_{rec}$ 

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 $\underline{x_{0,rec}} - x^{sat2}$ 

 $ho_{0,rec}^{sat2}$ 

 $ho_{0,rec}^{satn}$ 

 $\underline{x_{0,rec}} - x^{satn}$ 

 $\underline{y_{0,rec}-y^{satn}}$  $ho_{0,rec}^{satn}$ 

 $\underline{z_{0,rec}} - z^{satn}$ 

**Geometry of rays** 

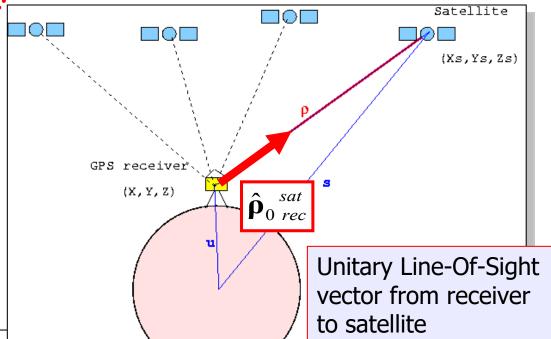
## **Observations**

(measured-modeled)

T sat n rec sat n 0 rec

$$\hat{\boldsymbol{\rho}}_{0 \ rec}^{T \ sat n} \equiv \frac{\boldsymbol{\rho}_{0 \ rec}^{T \ sat n}}{\boldsymbol{\rho}_{0 \ rec}^{sat 1}}$$

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Earth

#### (x,y,z) coordinates



$$\frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}} \qquad \frac{y_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}}$$

$$\frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}} \qquad \frac{z_{0,rec}}{\rho_{0,rec}^{sat1}}$$

$$rac{2_{0,rec}}{
ho_{0,rec}^{sat1}}$$

 $\Delta x_{rec}$  $\Delta y_{rec}$ 

 $\Delta z_{rec}$ 

 $c dt_{rec}$ 

## $\underline{x_{0,rec}} - x^{satn}$

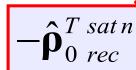
$$\frac{y_{0,rec} - y^{satn}}{\rho_{0,rec}^{satn}}$$

 $\underline{y_{0,rec}} - y^{sat2}$ 

$$\frac{z_{0,rec} - z^{satn}}{\rho_{0,rec}^{satn}}$$

### **Observations**

(measured-computed)



## **Geometry of rays**

$$\begin{bmatrix} Prefit^{1} \\ Prefit^{2} \\ \dots \\ Prefit^{n} \end{bmatrix} = \begin{bmatrix} -\hat{\boldsymbol{\rho}}_{0 \ rec}^{T \ sat1} & 1 \\ -\hat{\boldsymbol{\rho}}_{0 \ rec}^{T \ sat2} & 1 \\ \dots & \dots \\ -\hat{\boldsymbol{\rho}}_{0 \ rec}^{T \ satn} & 1 \end{bmatrix} \begin{bmatrix} \Delta \mathbf{r}_{rec} \\ c \ dt_{rec} \end{bmatrix}$$

(e,n,u) coordinates

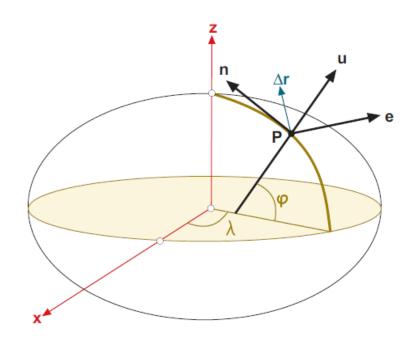
$$= \begin{bmatrix} -\cos e l^{1} \sin a z^{1} & -\cos e l^{1} \cos a z^{1} & -\sin e l^{1} & 1 \\ -\cos e l^{2} \sin a z^{2} & -\cos e l^{2} \cos a z^{2} & -\sin e l^{2} & 1 \\ & \dots & \dots & \dots \end{bmatrix}$$

$$-\cos el^n \sin az^n - \cos el^n \cos az^n - \sin el^n$$

 $\Delta u_{rec}$ 



## From ECEF (x,y,z) to Local (e,n,u) coordinates



e 
$$\begin{bmatrix} \Delta e \\ \Delta n \\ \Delta u \end{bmatrix} = \mathbf{R}_1 [\pi/2 - \varphi] \, \mathbf{R}_3 [\pi/2 + \lambda] \begin{bmatrix} \Delta x \\ \Delta y \\ \Delta z \end{bmatrix}$$

$$\hat{\mathbf{e}} = (-\sin\lambda, \cos\lambda, 0)$$

$$\hat{\mathbf{n}} = (-\cos\lambda\sin\varphi, -\sin\lambda\sin\varphi, \cos\varphi)$$

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$$\hat{\mathbf{u}} = (\cos \lambda \cos \varphi, \sin \lambda \cos \varphi, \sin \varphi)$$

$$\begin{bmatrix} \Delta e \\ \Delta n \\ \Delta u \end{bmatrix} = \begin{bmatrix} -\sin \lambda & \cos \lambda & 0 \\ -\cos \lambda \sin \varphi & -\sin \lambda \sin \varphi & \cos \varphi \\ \cos \lambda \cos \varphi & \sin \lambda \cos \varphi & \sin \varphi \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta y \\ \Delta z \end{bmatrix}$$

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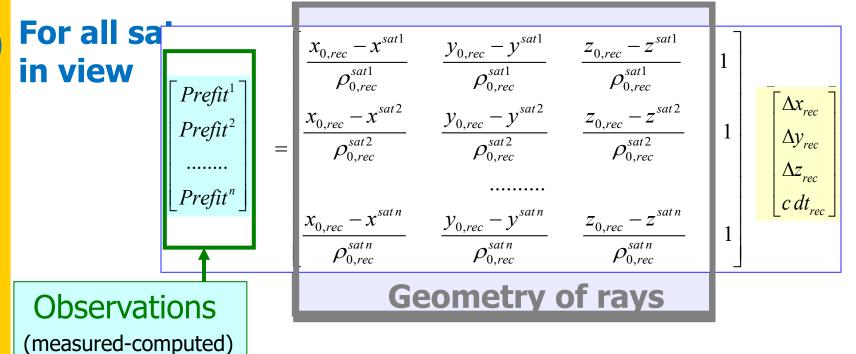
#### **COMMENTS:**

$$\begin{bmatrix} Prefit^{1} \\ Prefit^{2} \\ \dots \\ Prefit^{n} \end{bmatrix} = \begin{bmatrix} \frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}} & 1 \\ \frac{x_{0,rec} - x^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{y_{0,rec} - y^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{z_{0,rec} - z^{sat2}}{\rho_{0,rec}^{sat2}} & 1 \\ \frac{x_{0,rec} - x^{satn}}{\rho_{0,rec}^{satn}} & \frac{y_{0,rec} - y^{satn}}{\rho_{0,rec}^{satn}} & \frac{z_{0,rec} - z^{satn}}{\rho_{0,rec}^{satn}} & 1 \end{bmatrix} \begin{bmatrix} \Delta x_{rec} \\ \Delta y_{rec} \\ \Delta z_{rec} \\ c \ dt_{rec} \end{bmatrix}$$

Of course, receiver coordinates  $(x_{rec}, y_{rec}, z_{rec})$  are not known (they are the target of this problem). But, we can always assume that an "approximate position  $(x_{0,rec}, y_{0,rec}, z_{0,rec})$  is known".

Thence, the navigation problem will consist on:

- 1.- To start from an approximate value for receiver position  $(x_{0,rec}, y_{0,rec}, z_{0,rec})$  e.g. the Earth's centre ) to linearise the equations
- 2.- With the pseudorange measurements and the navigation equations, compute the correction  $(\Delta x_{rec}, \Delta y_{rec}, \Delta z_{rec})$  to have improved estimates:  $(x_{rec}, y_{rec}, z_{rec}) = (x_{0,rec}, y_{0,rec}, z_{0,rec}) + (\Delta x_{rec}, \Delta y_{rec}, \Delta z_{rec})$
- 3.- Linearise the equations again, about the new improved estimates, and iterate until the change in the solution estimates is sufficiently small.



Thence, the basic linearized GPS measurement equation can be written as:

This is a linear system with, in general,  $n \ge 4$  equations which we can solve using LS, WLS, Kalman filter,...

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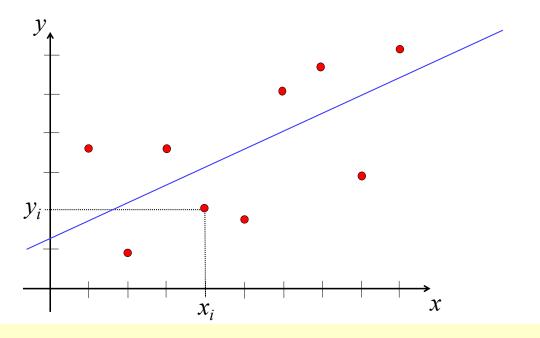
  Examples of static and kinematic positioning

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## **Least Squares solution** (conceptual review)

As a driving problem, let us consider the problem of fitting a set of points (noisy measurements) to a straight line y=mx+n.



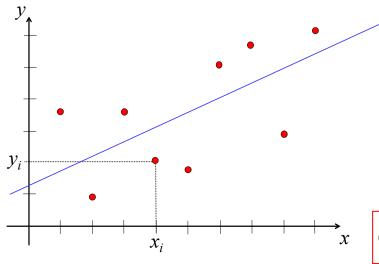
X	<u>y</u>
$X_1$	$\mathcal{Y}_1$
$\mathcal{X}_2$	$y_2$
•	•
$\mathcal{X}_N$	$  \mathcal{Y}_N  $

$$\begin{cases} y_1 \approx m x_1 + n \\ y_2 \approx m x_2 + n \\ \vdots \\ y_N \approx m x_N + n \end{cases} \Rightarrow \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix} = \begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ \vdots \\ x_N & 1 \end{bmatrix} \begin{bmatrix} m \\ n \end{bmatrix} + \varepsilon \Rightarrow \mathbf{y} = \mathbf{G} \mathbf{p} + \mathbf{\varepsilon}$$

$$\begin{cases} y_1 \approx m x_1 + n \\ y_2 \approx m x_2 + n \\ \vdots \\ y_N \approx m x_N + n \end{cases} \Rightarrow \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix} = \begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ \vdots \\ x_N & 1 \end{bmatrix} \begin{bmatrix} m \\ n \end{bmatrix} + \epsilon \Rightarrow \mathbf{y} = \mathbf{G} \mathbf{p} + \mathbf{\epsilon}$$

This is an over-determined (**incompatible**) system of equations (due to the measurement noise  $\varepsilon$ ).

It is evident that there is no straight line passing over all the data points (red points). Thence, we have to look for a solution that fits the measurements best in some sense.



Note that, as G is not an squared matrix (N>2), we cannot try:

$$y = Gp \Rightarrow p = G^{-1}y$$

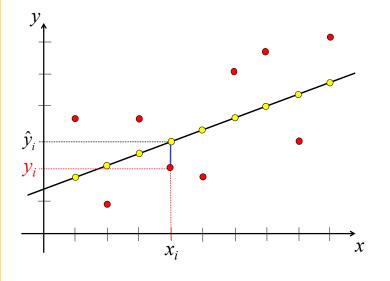
But,  $G^TG$  is a squared  $(N \times N)$ matrix, thence, we can try:

$$\mathbf{G}^{T}\mathbf{y} = \mathbf{G}^{T}\mathbf{G}\,\mathbf{p} \Rightarrow \hat{\mathbf{p}} = (\mathbf{G}^{T}\mathbf{G})^{-1}\mathbf{G}^{T}\mathbf{y}$$

#### **Results from Linear Algebra:**

1)  $\exists (\mathbf{G}^T\mathbf{G})^{-1} \Leftrightarrow$  The columns of matrix  $\mathbf{G}$  are linearly independents.

2) 
$$\hat{\mathbf{p}} = (\mathbf{G}^T \mathbf{G})^{-1} \mathbf{G}^T \mathbf{y} \Leftrightarrow \min \|\mathbf{y} - \hat{\mathbf{y}}\| = \min \left(\sum_{i=1}^N (y_i - \hat{y}_i)^2\right)$$
 Least Squares solution  $\hat{\mathbf{y}} = \mathbf{G} \hat{\mathbf{p}}$ 

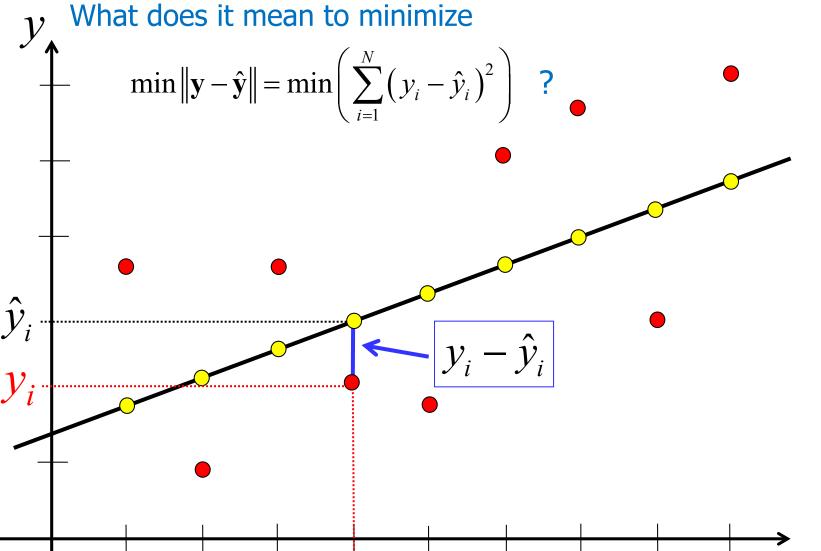


But, what is the physical meaning of the least square solution?
What does it mean the condition

$$\min \|\mathbf{y} - \hat{\mathbf{y}}\| = \min \left( \sum_{i=1}^{N} (y_i - \hat{y}_i)^2 \right)$$
 ?

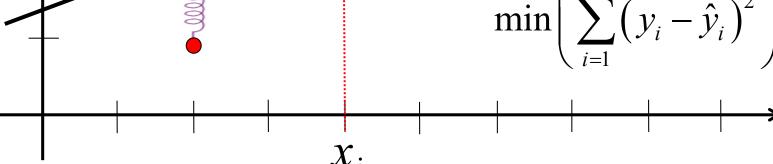


## What is the physical meaning of the least square solution?

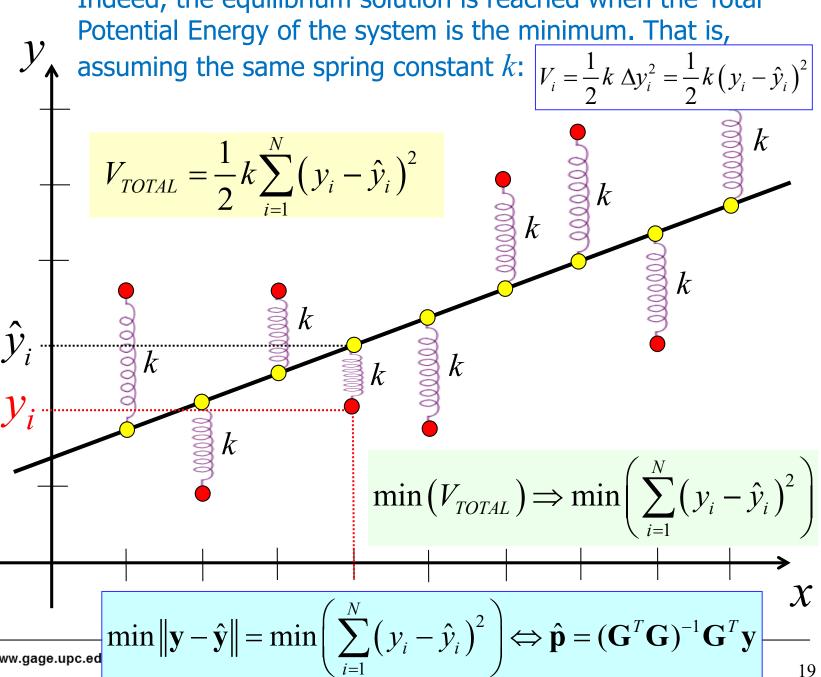




The Least Squares solution gives the solution of equilibrium of the following physical system, in which the red dots (i.e. data points) are attached to the straight line by springs that can only move in the direction of the y axis.



Indeed, the equilibrium solution is reached when the Total Potential Energy of the system is the minimum. That is,



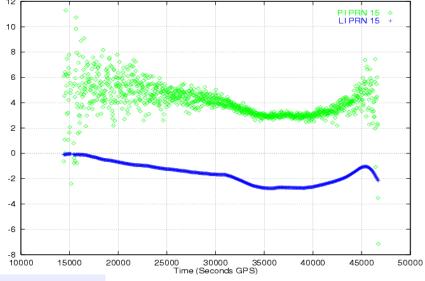
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#### Let be the basic linearized (

$$y = Gx$$

Least Squares solution:

$$\hat{\mathbf{x}} = \left(\mathbf{G}^t \mathbf{G}\right)^{-1} \mathbf{G}^t \mathbf{y}$$



Session 3a, exercise 5b: Ionospheric Combinations (Code and Phase) for PRN 15

The **same error** is assumed in all measurements

#### Weighted Least Squares solution

If the measurements have **different errors**, the equations can be weighted by matrix **W**:

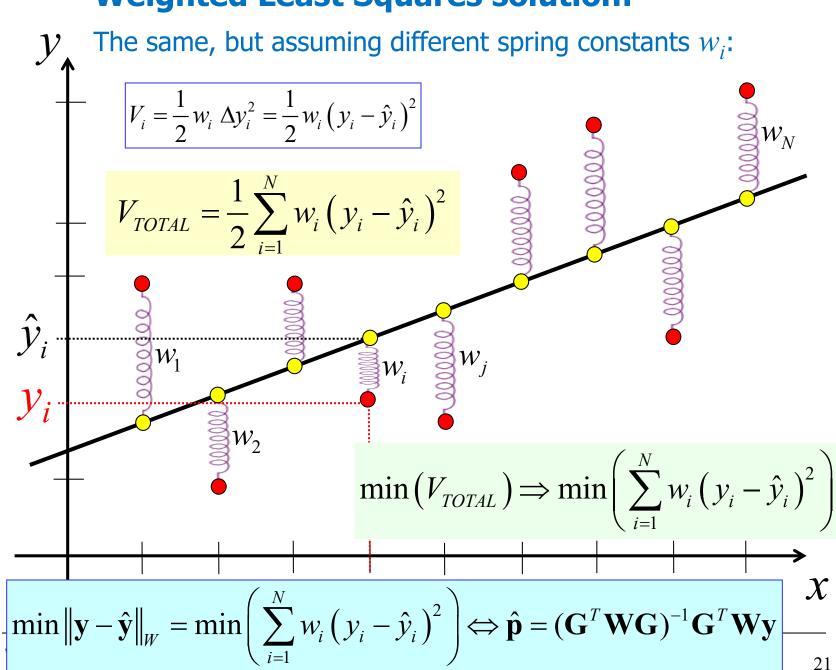
# $\mathbf{W} = \begin{bmatrix} w_{y_1} & 0 \\ & \ddots & \\ 0 & w_{y_n} \end{bmatrix}$ Uncorrelated errors are assumed

#### And the weighted least squares solution is:

$$\hat{\mathbf{x}} = \left(\mathbf{G}^{t} \mathbf{W} \mathbf{G}\right)^{-1} \mathbf{G}^{t} \mathbf{W} \mathbf{y}$$

$$\Rightarrow \begin{bmatrix} \min \|\mathbf{y} - \hat{\mathbf{y}}\|_{\mathbf{w}}^{2} = \min \left[\sum_{i} w_{i} (y_{i} - \hat{y}_{i})^{2}\right] \\ \hat{\mathbf{y}} = \mathbf{G} \hat{\mathbf{x}} \end{bmatrix}$$

## **Weighted Least Squares solution:**



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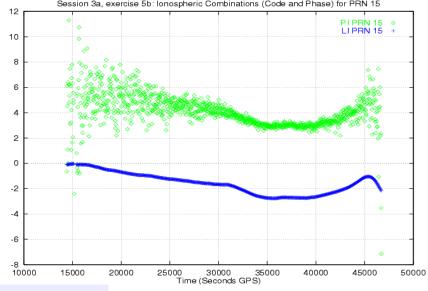
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$$y = G x$$

Least Squares solution:

$$\hat{\mathbf{x}} = \left(\mathbf{G}^t \mathbf{G}\right)^{-1} \mathbf{G}^t \mathbf{y}$$



The **same error** is assumed in all measurements

Weighted Least Squares solution

If the measurements have **different errors**, the equations can be weighted by matrix W:

Uncorrelated errors are assumed

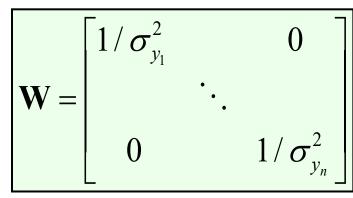
And the weighted least squares solution is:

$$\hat{\mathbf{x}} = \left(\mathbf{G}^{t} \mathbf{W} \mathbf{G}\right)^{-1} \mathbf{G}^{t} \mathbf{W} \mathbf{y}$$

$$\hat{\mathbf{y}} = \mathbf{G} \hat{\mathbf{x}}$$

$$\hat{\mathbf{y}} = \mathbf{G} \hat{\mathbf{x}}$$

Assuming that measurements Y have random errors with zero mean and **variance**  $\sigma^2$ , and assuming that error sources for each satellite are uncorrelated with error sources for any other satellite, the following weighted matrix may be used:

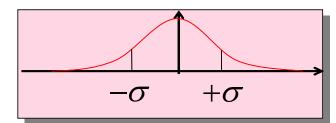


$$w_{i} = \frac{1}{\sigma_{y_{i}}^{2}} \Rightarrow \sigma_{y_{i}}^{2} \uparrow \Rightarrow w_{i} \downarrow$$

$$\sigma_{y_{i}}^{2} \uparrow \Rightarrow w_{i} \downarrow$$

$$\sigma_{y_{i}}^{2} \uparrow \Rightarrow w_{i} \downarrow$$

$$\sigma_{y_{i}}^{2} \uparrow \Rightarrow w_{i} \downarrow$$



#### Best Linear Unbiased Minimum Variance Estimator (BLUE):

Let be " $P_v$ " the error covariance matrix for measurements y.

If the weighting matrix is taken as  $W = P_y^{-1}$ , thence the Minimum Variance Solution is found:

$$\hat{x} = \left(\mathbf{G}^t \mathbf{P}_{\mathbf{y}}^{-1} \mathbf{G}\right)^{-1} \mathbf{G}^t \mathbf{P}_{\mathbf{y}}^{-1} \mathbf{y}$$

And the error covariance matrix for the estimation X is:

$$\mathbf{P}_{\hat{\mathbf{x}}} = \left(\mathbf{G}^t \mathbf{P}_{\mathbf{y}}^{-1} \; \mathbf{G}\right)^{-1}$$



#### 7. Navigation equations system and LS solution (XYZ)

Repeat the previous exercise, but writing the system and computing the solution in (XYZ) coordinates. Also, compute GDOP, Precision Dilution Of Precision (PDOP) and TDOP.

Complete the following steps:

(a) The matrix G is now

$$\mathbf{G}_{i} = \left[ \frac{x_{0} - x^{i}}{\rho_{0}^{i}}, \frac{y_{0} - y^{i}}{\rho_{0}^{i}}, \frac{z_{0} - z^{i}}{\rho_{0}^{i}}, 1 \right]$$

where  $\mathbf{r}_0 = (x_0, y_0, y_0)$  is the 'a priori' receiver coordinates at reception time,  $\mathbf{r}^i = (x^i, y^i, y^i)$  are the satellite coordinates at transmission time, and  $\rho_0^i = ||\mathbf{r}^i - \mathbf{r}_0||$ .

*Hint:* Matrix G and prefit residual vector y can be generated directly from the gLAB.out output file as follows:<sup>73</sup>

```
grep MODEL gLAB.out | grep C1 | gawk 'BEGIN{x=4789032.6277;
    y=176595.0498;z=4195013.2503} {if ($4==300 && $6!=21)
    {r1=x-$11;r2=y-$12;r3=z-$13;r=sqrt(r1*r1+r2*r2+r3*r3);
    print $9-$10,r1/r,r2/r,r3/r,1}}' > M.dat
```

Vector **y** corresponds to the first column of file M.dat and matrix **G** to the last four columns.

The matrix  ${f G}$  and vector  ${f y}$  values computed by gLAB can be found by:

```
grep PREFIT gLAB.out | grep -v INFO | gawk '{if ($4==300 && $6!=21) print $8,$11,$12,$13,$14}'
```

(b) Compute the LS solution of the navigation system. Using Octave or MATLAB, upload the contents of file M.dat and execute the following instructions, as well:

```
y=M(:,1)
G=M(:,2:5)
x=inv(G'*G)*G'*y
```

The values computed by gLAB can be found by:

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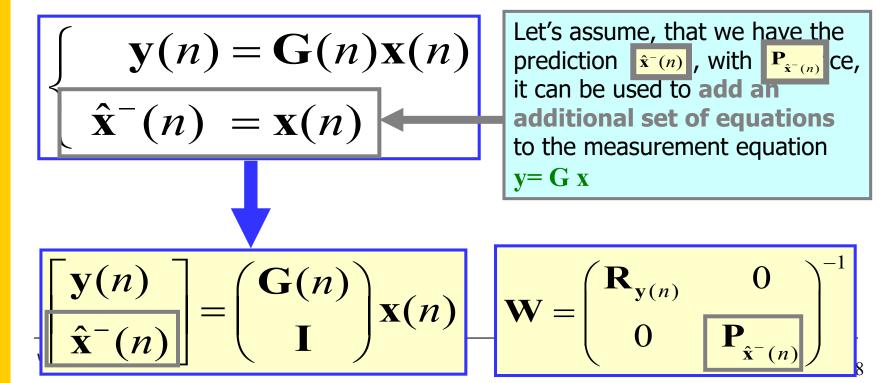
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## **Kalman filtering:**

It is based on computing the **weighted average** between:

- the measurement  $\mathbf{y}^{(n)}$  (i.e., at  $t = t_n$ )
- the prediction of the state  $\hat{\mathbf{x}}^-(n)$  from previous estimation  $\hat{\mathbf{x}}(n-1)$

#### 1. Weighted average:

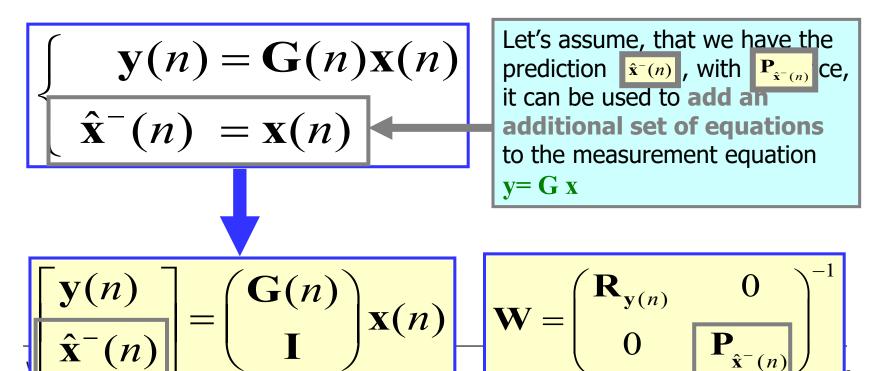


## **Kalman filtering:**

It is based on computing the **weighted average** between:

- the measurement y(n),  $R_{y(n)}$  at  $t = t_n$
- the prediction  $\hat{\mathbf{x}}^-(n), \mathbf{P}_{\hat{\mathbf{x}}^-(n)}$ , from previous estimation  $\hat{\mathbf{x}}(n-1), \mathbf{P}_{\hat{\mathbf{x}}(n-1)}$

#### 1. Weighted average:



$$\begin{bmatrix} \mathbf{y}(n) \\ \hat{\mathbf{x}}^{-}(n) \end{bmatrix} = \begin{pmatrix} \mathbf{G}(n) \\ \mathbf{I} \end{pmatrix} \mathbf{x}(n)$$

$$\mathbf{W} = \begin{pmatrix} \mathbf{R}_{\mathbf{y}(n)} & 0 \\ 0 & \mathbf{P}_{\hat{\mathbf{x}}^{-}(n)} \end{pmatrix}^{-1}$$

And the following solution of the prevous equation system can be found with some elemental algebraic nanipulations:

$$\hat{\mathbf{x}} = \left(\mathbf{G}^{t} \mathbf{P}_{\mathbf{y}}^{-1} \mathbf{G}\right)^{-1} \mathbf{G}^{t} \mathbf{P}_{\mathbf{y}}^{-1} \mathbf{y}$$

$$\mathbf{P}_{\hat{\mathbf{x}}} = \left(\mathbf{G}^{t} \mathbf{P}_{\mathbf{y}}^{-1} \mathbf{G}\right)^{-1}$$

$$\hat{\mathbf{x}}(n) = \mathbf{P}_{\hat{\mathbf{x}}(n)} \left[ \mathbf{G}^{t}(n) \mathbf{R}_{\mathbf{y}(n)}^{-1} \mathbf{y}(n) + \mathbf{P}_{\hat{\mathbf{x}}^{-}(n)}^{-1} \hat{\mathbf{x}}^{-}(n) \right]$$

$$\mathbf{P}_{\hat{\mathbf{x}}(n)} = \left[ \mathbf{G}^{t}(n) \mathbf{R}_{\mathbf{y}(n)}^{-1} \mathbf{G}(n) + \mathbf{P}_{\hat{\mathbf{x}}^{-}(n)}^{-1} \right]^{-1}$$

#### 2.- Prediction

#### Scalar case:

Let's  $\hat{\mathcal{X}}_{n-1}$  be the state at epoch n-1 with variance  $\sigma_{\hat{x}_{n-1}}^2$ 

The *simplest prediction model* is to assume that the prediction at epoch n is proportional to the state at epoch n-1. That is:

$$\hat{x}_n^- = \phi \ \hat{x}_{n-1}$$

Thence, existing a linear relation between  $\hat{\mathcal{X}}_{n-1}$  and  $\hat{\mathcal{X}}_n^-$ , the variance of the prediction will be:  $\sigma_{\hat{z}^-}^2 = \phi^2 \ \sigma_{\hat{x}}^2 + q^2$ 

An additional term is added to account for modeling error!

#### Generalization to the vector case:

$$\hat{x}_{n}^{-} = \phi \ \hat{x}_{n-1}$$

$$\sigma_{\hat{x}_{n}^{-}}^{2} = \phi^{2} \ \sigma_{\hat{x}_{n-1}}^{2} + q^{2}$$

$$\begin{array}{ccc}
\overline{x_n} & \to & \mathbf{x}(n) \\
\phi & \to & \mathbf{\Phi}(n) \\
\sigma_{x_n}^2 & \to & \mathbf{P}_{\mathbf{x}(n)} \\
q^2 & \to & \mathbf{Q}(n)
\end{array}$$

 $\Phi(n)$ : transition matrix

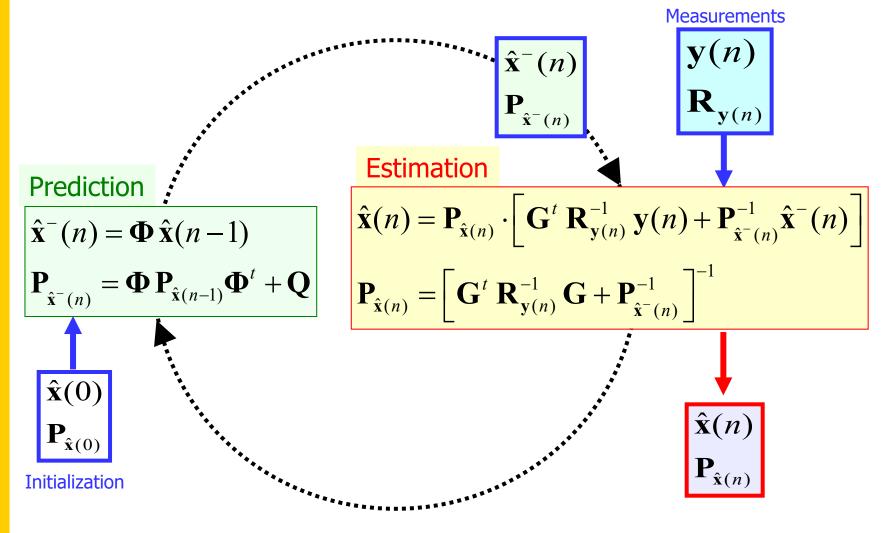
 $\mathbf{Q}(n)$ : process noise matrix

$$\hat{\mathbf{x}}^{-}(n) = \mathbf{\Phi}(n-1) \cdot \hat{\mathbf{x}}(n-1)$$

$$\mathbf{P}_{\hat{\mathbf{x}}^{-}(n)} = \mathbf{\Phi}(n-1) \cdot \mathbf{P}_{\hat{\mathbf{x}}(n-1)} \cdot \mathbf{\Phi}^{t}(n-1) + \mathbf{Q}(n-1)$$

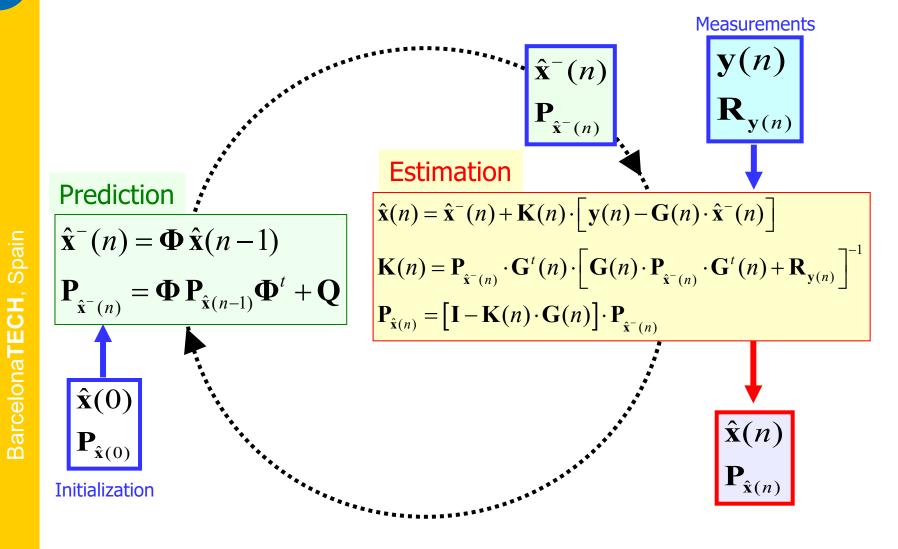


## Kalman filter (see kalman.f)



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## Kalman filter (classical version)



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- 1. Navigation Equations System
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Examples of static and kinematic positioning



## Some simple examples to define matrices $\Phi$ and Q

$$\hat{\mathbf{x}}^{-}(n) = \mathbf{\Phi}(n-1) \cdot \hat{\mathbf{x}}(n-1)$$

$$\mathbf{P}_{\hat{\mathbf{x}}^{-}(n)} = \mathbf{\Phi}(n-1) \cdot P_{\hat{\mathbf{x}}(n-1)} \cdot \mathbf{\Phi}^{t}(n-1) + \mathbf{Q}(n-1)$$

#### a) Static positioning:

State vector to be determined is  $X = (\Delta x_{rec}, \Delta y_{rec}, \Delta z_{rec}, Dt_{rec})$  where coordinates  $(\Delta x_{rec}, \Delta y_{rec}, \Delta z_{rec})$  are considered **constant** (because receiver is fixed) and clock offset  $DT_{rec}$  is treated as **white noise** with zero mean and variance  $\sigma^2_{Dt}$ . In these conditions, matrices have the form:

$$\mathbf{\Phi}(n) = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & 1 & \\ & & & 0 \end{pmatrix}$$

$$\mathbf{Q}(n) = \begin{pmatrix} 0 & & & \\ & 0 & & \\ & & 0 & \\ & & \boldsymbol{\sigma}_{DT}^2 \end{pmatrix}$$

 $\sigma_{Dt}$ = 300Km= 1msec

Being  $\sigma_{DT}^2$  process noise associated to clock offset (in some way, the uncertainty in clock value).

## **Constant**



1

400

-1

 $\Phi=1 \leftrightarrow x(n)=x(n-1)$ **Q**=0 (no prediction error) -3

200

We can assure that, the next x(n) will be the same as x(n-1).

800

600

$$\hat{\mathbf{x}}^{-}(n) = \mathbf{\Phi}(\mathbf{n} - \mathbf{1}) \cdot \hat{\mathbf{x}}(n - 1)$$

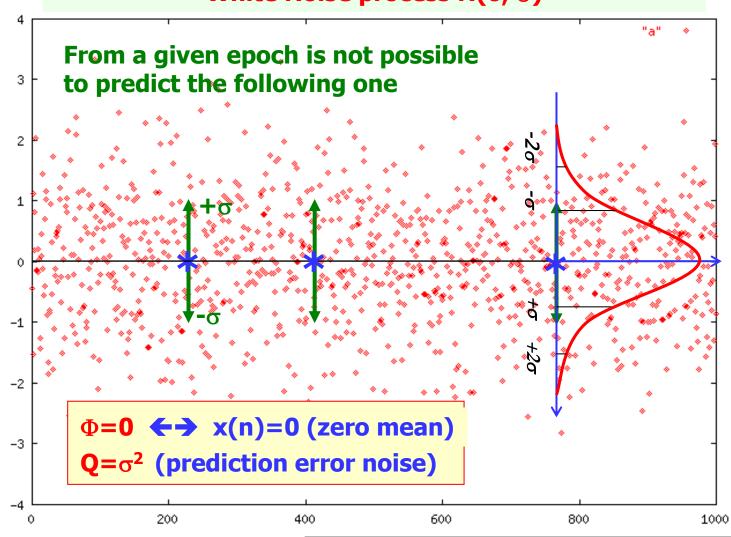
2

-2

 $= \mathbf{\Phi}(\mathbf{n} - \mathbf{1}) \cdot \mathbf{P}_{\hat{\mathbf{x}}(n-1)} \cdot \mathbf{\Phi}^{\mathbf{t}}(\mathbf{n} - \mathbf{1}) + \mathbf{Q}(\mathbf{n} - \mathbf{1})$ 

1000

#### White Noise process $N(0, \sigma)$

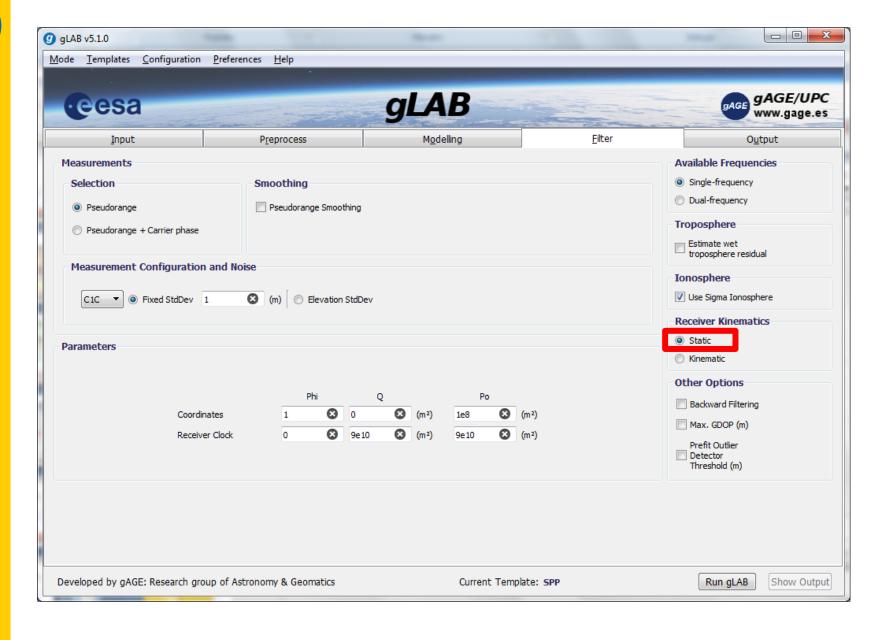


We only can assume that, the next  $\mathbf{x}(\mathbf{n})$ can be x(n)=0 with a confidence  $\sigma$ .

$$\hat{\mathbf{x}}^{-}(n) = \mathbf{\Phi}(\mathbf{n} - \mathbf{1}) \cdot \hat{\mathbf{x}}(n - 1)$$

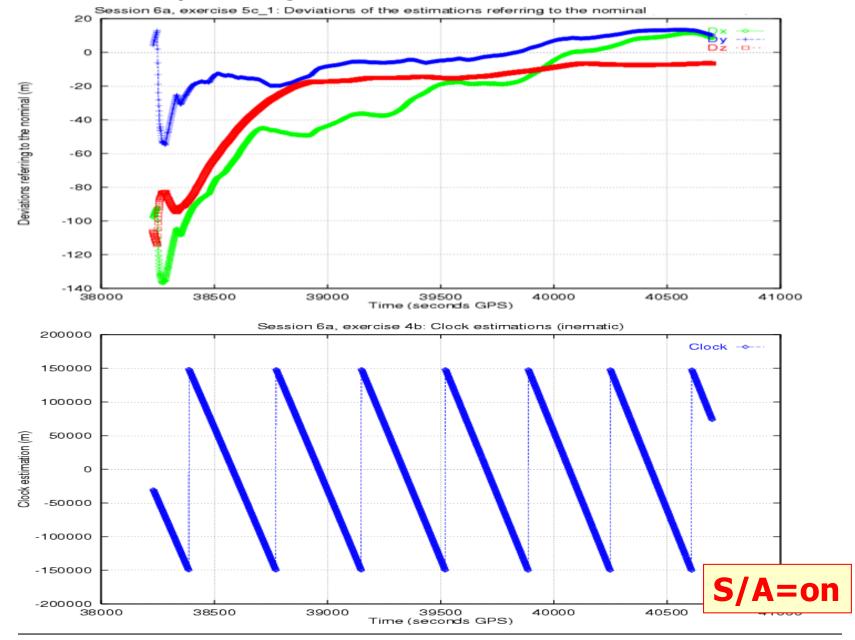
$$\mathbf{P}_{\hat{\mathbf{x}}^{-}(n)} = \mathbf{\Phi}(\mathbf{n} - \mathbf{1}) \cdot \mathbf{P}_{\hat{\mathbf{x}}(n-1)} \cdot \mathbf{\Phi}^{t}(\mathbf{n} - \mathbf{1}) + \mathbf{Q}(\mathbf{n} - \mathbf{1})$$





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#### Static positioning: constant coordinates and white noise clock



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#### b) Kinematic positioning

1) In case of a fast moving vehicle, coordinates will be modeled as white **noise** with zero mean, and the same rationale applies for clock offset:

$$\mathbf{\Phi}(n) = \begin{pmatrix} \mathbf{0} & & & \\ & \mathbf{0} & & \\ & & \mathbf{0} & \\ & & & \mathbf{0} \end{pmatrix}$$

$$\mathbf{Q}(n) = \begin{pmatrix} \boldsymbol{\sigma}_{dx}^2 & & & \\ & \boldsymbol{\sigma}_{dy}^2 & & \\ & & \boldsymbol{\sigma}_{dz}^2 & \\ & & & \boldsymbol{\sigma}_{DT}^2 \end{pmatrix}$$

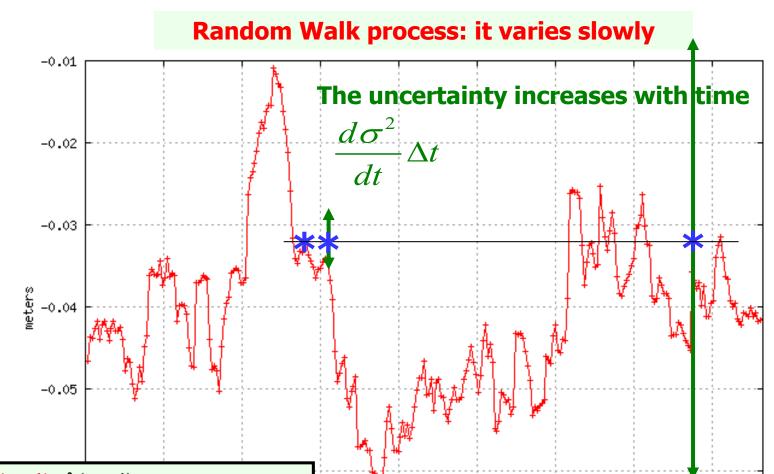
2) In case of a slow moving vehicle, coordinates may be modeled as <u>random walk</u>, process' spectral density  $\dot{q} = \frac{d\sigma^2}{dt}$ , and the clock as a white noise:

$$\mathbf{\Phi}(n) = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & 1 & \\ & & & \mathbf{0} \end{pmatrix}$$

$$\mathbf{Q}(n) = \begin{pmatrix} \dot{q}_{dx} \Delta t & & & \\ & \dot{q}_{dy} \Delta t & & \\ & & \dot{q}_{dz} \Delta t & \\ & & & \boldsymbol{\sigma}_{DT}^2 \end{pmatrix}$$



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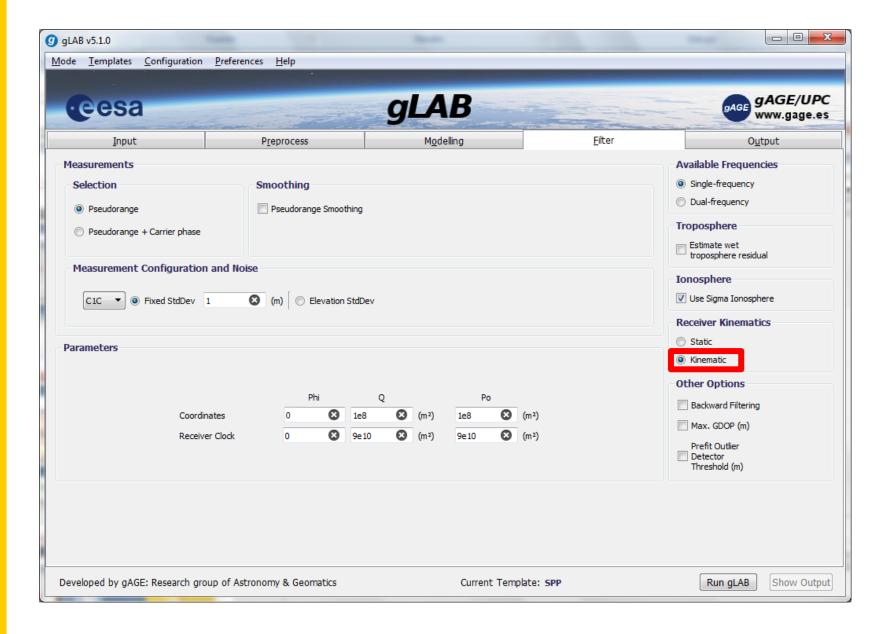
$$\hat{\mathbf{x}}^{-}(n) = \mathbf{\Phi}(\mathbf{n} - \mathbf{1}) \cdot \hat{\mathbf{x}}(n - 1)$$

 $\hat{\mathbf{x}}^{(n-1)}$  10000 20000 30000 40000 50000 60000 70000 80000 time (seconds of day)

$$\Phi=1 \leftrightarrow x(n)=x(n-1)$$
 (the same value is assumed)

www.gag  $Q=(d\sigma^2/dt)*\Delta t$  (but, with prediction error noise increasing with time)

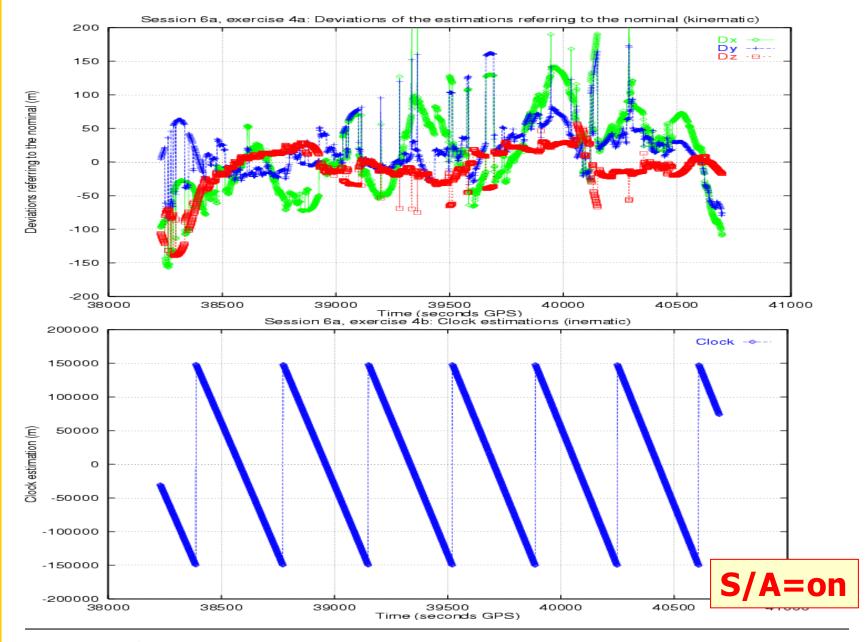




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#### **Pure Kinematic positioning: white noise coordinates and clock**





#### 8. Solving with the Kalman filter

The measurement file UPC11490.050 has been collected by a receiver with fixed coordinates. Using navigation file UPC11490.05N, compute the SPP solution in static mode<sup>74</sup> and check by hand the computation of the solution for the first three epochs (i.e. t = 300, t = 600 and t = 900 seconds). Complete the following steps:

(a) Set the default configuration of gLAB for the SPP mode. Then, in section [Filter], select [⊙ Static] in the Receiver Kinematics option. To process the data click Run gLAB.

Solving with the kalman filter (by hand): See exercise 8, Session 5.2 in [RD-2]

(c) Using the previous equations and the configuration parameters applied by gLAB compute by hand the solution for the first three epochs<sup>75</sup> (i.e. t = 300, t = 600 and t = 900 s).

Note: Use the prefit residual vector  $\mathbf{y}(k)$  and design matrix  $\mathbf{G}(k)$ computed by gLAB.

#### Hint:

- Filter configuration (according to gLAB):
  - Initialisation:

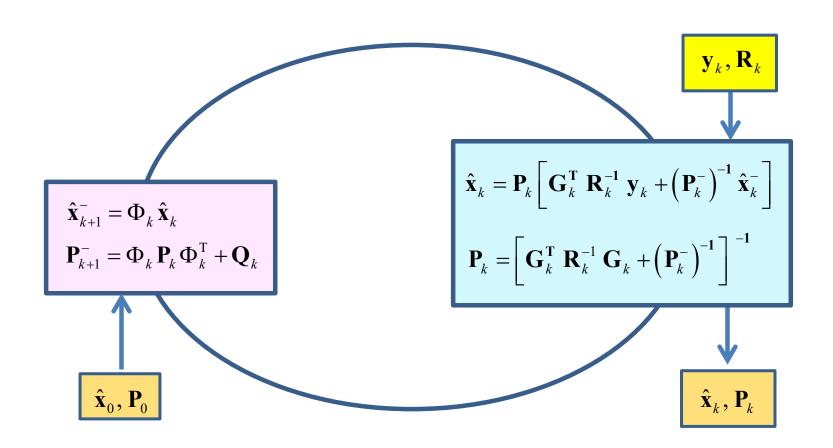
$$\begin{split} \widehat{\mathbf{x}}\mathbf{0} &\equiv \widehat{x}(0) = (0,0,0,0), \\ \mathbf{P0} &\equiv \mathbf{P}(0) = \sigma_0^2 \, \mathbf{I}, \, \text{with} \, \sigma_0 = 3 \cdot 10^5 \text{m}. \end{split}$$

• Process noise  $\mathbf{Q}$  and transition matrices  $\mathbf{\Phi}$ :

with  $\sigma_{dt} = 3 \cdot 10^5 \text{m}$ .

Measurement covariance matrix:

$$Rk \equiv \mathbf{R}(k) = \sigma_y^2 \mathbf{I}$$
, with  $\sigma_y = 1 \,\mathrm{m}$ .





ii. Kalman filter iterations:

k=1:

Predict:

$$x1^- = \Phi \cdot \hat{x}0$$

$$P1^- = \Phi \cdot P0 \cdot \Phi^T + Q$$

Update:

$$P1 = [G1^{T} \cdot R1^{-1} \cdot G1 + (P1^{-})^{-1}]^{-1}$$

$$\hat{x}1 = P1 \cdot [G1^T \cdot R1^{-1} \cdot y1 + (P1^-)^{-1} \cdot x1^-]$$

k=2:

Predict:

$$x2^- = \Phi \cdot \hat{x}1$$

$$P2^- = \Phi \cdot P1 \cdot \Phi^T + Q$$

Update:

$$P2 = [G2^{T} \cdot R2^{-1} \cdot G2 + (P2^{-})^{-1}]^{-1}$$

$$\hat{x}^2 = P^2 \cdot [G^2 \cdot R^{2-1} \cdot y^2 + (P^2)^{-1} \cdot x^2]$$

k=3:

. . .

iii. Data vectors and matrices: Vectors  $yk \equiv y(k)$  and design matrices  $Gk \equiv G(k)$  are generated from the gLAB.out file.



Execute for instance:<sup>76</sup>

```
grep "PREFIT" gLAB.out | grep -v INFO |
          gawk '{if ($6!=21 )print $0}'|
 gawk '{if ($4==300) print $8,$11,$12,$13,$14}'
                                      > M300.dat
grep "PREFIT" gLAB.out | grep -v INFO |
 gawk '{if ($4==600) print $8,$11,$12,$13,$14}'
                                      > M600.dat
grep "PREFIT" gLAB.out | grep -v INFO |
 gawk '{if ($4==900) print $8,$11,$12,$13,$14}'
                                      > M900.dat
```

Then using Octave or MATLAB:

```
y1=M300(:,1)
G1=M300(:,2:5)
y2=M600(:,1)
G2=M600(:,2:5)
y3=M900(:,1)
G3=M900(:,2:5)
```

```
A. (X,Y,Z) coordinates:
grep OUTPUT gLAB.out | grep -v INFO |
         gawk '{if ($4==300) print $9,$10,$11}'
grep OUTPUT gLAB.out | grep -v INFO |
         gawk '{if ($4==600) print $9,$10,$11}'
grep OUTPUT gLAB.out | grep -v INFO |
         gawk '{if ($4==900) print $9,$10,$11}'
B. Receiver clock
grep FILTER gLAB.out | grep -v INFO |
                 gawk '{if ($4==300) print $8}'
grep FILTER gLAB.out | grep -v INFO |
                 gawk '{if ($4==600) print $8}'
grep FILTER gLAB.out | grep -v INFO |
                 gawk '{if ($4==900) print $8}'
```

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### Linear observation model and parameter estimation

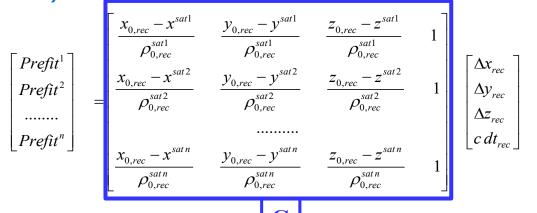
- 1. Navigation Equations System
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  Examples of static and kinematic positioning
- 5. Predicted accuracy (DOP)

## 5. Predicted Accuracy: Dilution Of Precision (DOP)

The geometry matrix G does not depend on the measurements, then it can be computed even from the almanac (because accurate satellite positions

are not needed).



In this sense the following Dilution Of Precision (DOP) parameters are defined:

$$\mathbf{Q} \equiv (\mathbf{G}^T \mathbf{G})^{-1} = \begin{bmatrix} q_{xx} & q_{xy} & q_{xz} & q_{xt} \\ q_{xy} & q_{yy} & q_{yz} & q_{yt} \\ q_{xz} & q_{yz} & q_{zz} & q_{zt} \\ q_{xt} & q_{yt} & q_{zt} & q_{tt} \end{bmatrix}$$
• Position Dilution Of Precision:
$$PDOP = \sqrt{\frac{1}{2}}$$

$$PDOP = \sqrt{q_{xx} + q_{yy} + q_{zz}}$$

• Geometric Dilution Of Precision:

$$GDOP = \sqrt{q_{xx} + q_{yy} + q_{zz} + q_{tt}}$$

• Time Dilution Of Precision:

$$TDOP = \sqrt{q_{tt}}$$

## **Predicted Accuracy: Dilution Of Precision (DOP)**

The same computation can be done in (e,n,u) coordinates:

$$\begin{bmatrix} Prefit^{1} \\ Prefit^{2} \\ \dots \\ Prefit^{n} \end{bmatrix} = \begin{bmatrix} -\cos el^{1} \sin az^{1} & -\cos el^{1} \cos az^{1} & -\sin el^{1} & 1 \\ -\cos el^{2} \sin az^{2} & -\cos el^{2} \cos az^{2} & -\sin el^{2} & 1 \\ \dots \\ -\cos el^{n} \sin az^{n} & -\cos el^{n} \cos az^{n} & -\sin el^{n} & 1 \end{bmatrix} \begin{bmatrix} \Delta e_{rec} \\ \Delta n_{rec} \\ \Delta u_{rec} \\ c \ dt_{rec} \end{bmatrix}$$

• Horizontal Dilution Of Precision:

$$\mathbf{Q} \equiv (\mathbf{G}^T \, \mathbf{G})^{-1}$$

$$HDOP = \sqrt{q_{ee} + q_{nn}}$$

• Vertical Dilution Of Precision:

$$VDOP = \sqrt{q_{uu}}$$

Hence, estimations of the expected accuracy are given by

GDOP  $\sigma$ geometric precision in position and time

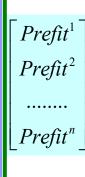
PDOP  $\sigma$ precision in position

TDOP  $\sigma$ precision in time

HDOP  $\sigma$ precision in horizontal positioning

 $VDOP \sigma$ precision in vertical positioning

## For all sat. in view



 $\underline{x_{0,rec}} - x^{sat1}$  $ho_{0,rec}^{sat1}$ 

$$\frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}}$$

$$\frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}}$$

 $\underline{z_{0,rec}} - z^{sat2}$ 

 $\Delta x_{rec}$ 

 $\Delta y_{rec}$  $\Delta z_{rec}$ 

 $c dt_{rec}$ 

 $\underline{x_{0,rec}} - x^{sat2}$  $ho_{0,rec}^{sat2}$ 

 $y_{0,rec} - y^{sat2}$ 

 $\underline{x_{0,rec}} - x^{satn}$ 

 $ho_{0,rec}^{satn}$ 

 $\underline{y_{0,rec}-y^{satn}}$  $ho_{0,rec}^{satn}$ 

 $\underline{z_{0,rec}} - z^{satn}$ 

**Observations** 

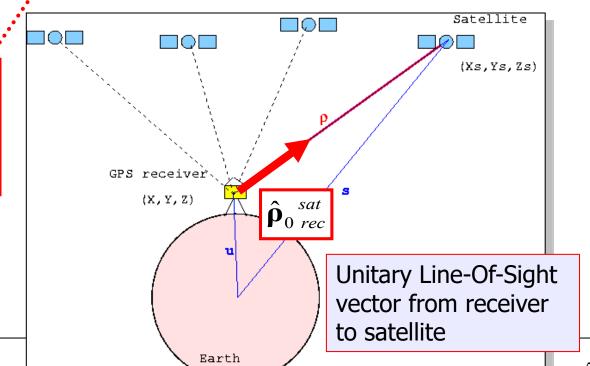
(measured-computed)

T sat n rec sat n 0 rec

$$\hat{\boldsymbol{\rho}}_{0 \ rec}^{T \ sat n} \equiv \frac{\boldsymbol{\rho}_{0 \ rec}^{T \ sat n}}{\boldsymbol{\rho}_{0 \ rec}^{sat 1}}$$

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## **Geometry of rays**



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## References

- [RD-1] J. Sanz Subirana, J.M. Juan Zornoza, M. Hernández-Pajares, GNSS Data processing. Volume 1: Fundamentals and Algorithms. ESA TM-23/1. ESA Communications, 2013.
- [RD-2] J. Sanz Subirana, J.M. Juan Zornoza, M. Hernández-Pajares, GNSS Data processing. Volume 2: Laboratory Exercises. ESA TM-23/2. ESA Communications, 2013.
- [RD-3] Pratap Misra, Per Enge. Global Positioning System. Signals, Measurements, and Performance. Ganga –Jamuna Press, 2004.
- [RD-4] B. Hofmann-Wellenhof et al. GPS, Theory and Practice. Springer-Verlag. Wien, New York, 1994.

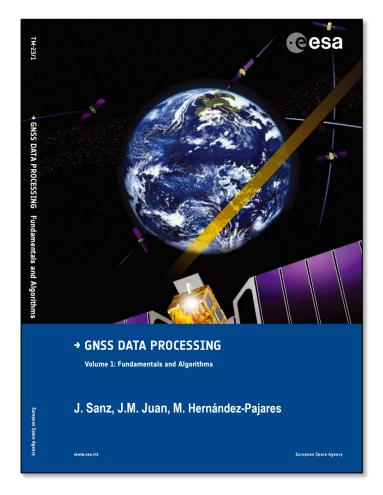


# Thank you











GNSS Data Processing, Vol. 1: Fundamentals and Algorithms.
GNSS Data Processing, Vol. 2: Laboratory exercises.