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by
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Thesis presented in fulfilment of the requirements for the degree of
Master of Engineering (Industrial Engineering)
in the Faculty of Engineering at Stellenbosch University

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Declaration

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Date: December 1, 2020

Abstract

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Opsomming

Skryf jou Afrikaanse opsomming hier.

Acknowledgements

The author wishes to acknowledge the following people and institutions for their various contributions towards the completion of this work:

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Glossary

Something Description of that something.

Something Description of that something.

Something Description of that something.

List of Reserved Symbols

Symbols in this thesis conform to the following font conventions:	
A	Symbol denoting a some general thing (Roman capitals)
\mathcal{A}	Symbol denoting a some general thing (Calligraphic capitals)

Symbol	Meaning
\times	Symbol used to denote the multiplication operator
\times	Symbol used to denote the multiplication operator
\times	Symbol used to denote the multiplication operator
\times	Symbol used to denote the multiplication operator
\times	Symbol used to denote the multiplication operator

List of Acronyms

WISF: What It Stands For

WISF: What It Stands For

WISF: What It Stands For

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CHAPTER 1

Introduction

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1.1 Background

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1.2 Informal problem description

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1.3 Research hypothesis

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1.4 Scope and objectives

The following objectives will be pursued in this project/thesis/dissertation:

- I To *conduct* a thorough survey of the literature related to:
 - (a) facility location problems in general,
 - (b) models for the placement of a network of radio transmitters in particular,
 - (c) the nature of parameters required to describe effective radio transmission, and
 - (d) terrain elevation data required to generate an instance of the bi-objective radio transmitter location problem described in the previous section.
- II To *establish* an suitable framework for evaluating the effectiveness of a given set of placement locations for a network of radio transmitters in respect of its total area coverage and its mutual area coverage.
- III To *formulate* a bi-objective facility location model suitable as a basis for decision support in respect of the location of a network of radio transmitters with a view to identify high-quality trade-offs between maximising total coverage area and maximising mutual coverage area. The model should take as input the parameters and data identified in Objective I(c)–(d) and function within the context of the framework of Objective II.

- IV To *design* a generic *decision support system* (DSS) capable of suggesting high-quality trade-off locations for user-specified instances of the bi-objective radio transmitter location problem described in the previous section. This DSS should incorporate the location model of Objective III.
- V To *implement* a concept demonstrator of the DSS of Objective IV in an applicable software platform. This DSS should be flexible in the sense of being able to take as input an instance of the bi-objective radio transmitter location problem described in the previous section via user-specification of the parameters and data of Objectives I(c)–(d) and produce as output a set of high-quality trade-off transmitter locations for that instance.
- VI To *verify* and validate the implementation of Objective V according to generally accepted modelling guidelines.
- VII To *apply* the concept demonstrator of Objective V to a special case study involving realistic radio transmission parameters and real elevation data for a specified portion of terrain.
- VIII To *evaluate* the effectiveness of the DSS and associated concept demonstrator of Objectives IV–VI in terms of its capability to identify a set of high-quality trade-off solutions for a network of radio transmitter locations.
- IX To *recommend* sensible follow-up work related to the work in this project which may be pursued in future.

1.5 Research methodology

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1.6 Project/thesis/dissertation organisation

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CHAPTER 2

Literature Study

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The implementation of FDIR on satellites have multiple complications with regards to the type of data generated by a satellite and the methodologies that can be implemented within the time and memory constraint of a cube-sat processor.

2.1 Satellites

2.1.1 Typical Faults

For the simulation of the satellite and the induced faults to train and test various anomaly detection methodologies a database of typical faults is required. Towards this purpose a database of typical faults were generated based on study by Tafazoli [23].

2.1.2 ADCS

Typical Faults

A set of typical faults for the ADCS is shown in Table ??.

2.2 Anomaly Detection On Satellites

Various methodologies have been tested on different component of satellites. Therefore a summary of these research articles are provided in this section.

2.2.1 FDR of gyroscope's drift

[4]

2.3 Anomaly detection methods

2.3.1 Statistical Methods

Pearson Correlation

Vectors of certain sensors are highly correlated. For instance the vector of the earth sensor is highly correlated since the magnitude of the vector remains more or less constant. To detect anomalies the correlation of vectors can be measured and with a specified threshold the correlation can be indicated as a anomaly or nor.

The squared Pearson correlation coefficient (SPCC) for vectors depicted as

$$\begin{aligned} a &= [a_1, a_2, \dots, a_L]^T, \\ b &= [b_1, b_2, \dots, b_L]^T, \end{aligned}$$

is defined as [2]

$$\rho^2(a, b) = \frac{E^2(a, b)}{E(a^T a)E(b^T b)}. \quad (2.1)$$

The correlation coefficient is proven to be constraint as

$$0 \leq \rho \leq 1, \quad (2.2)$$

where $\rho = 1$ is perfect linear correlation.

Kernel Canonical Correlation Analysis

Due to the orbital nature of satellites there exist a correlation between various sensors. For instance the sun sensor, magnetometer and earth sensor are correlated based on the desired orientation and orbit of the satellite. This correlation might not be of linear nature, but with non-linear correlation methods such as kernel canonical correlation the correlation can be measured.

[9]

Variance

Within a sequential data sample of the satellite, the variance of the variables should be within a given threshold if the satellite is in a stable condition. The variance of the data sample is defined as

$$S^2 = \frac{\sum (x_i - \bar{x})^2}{n - 1} \quad (2.3)$$

where x defines the variable within the dataset.

Kalman-Filter

The Kalman-filter application would require the state-space matrices to be provided in the log file.

Multivariate Guassian Distribution

The assumption that the error of our data is generated with a Gaussian distribution with a specific mean, μ , and variance, σ^2 , provides the opportunity for using multi-variate Gaussian distribution to determine the probability of a data-sample within a dataset.

$$\mu_j = \frac{1}{m} \sum_{i=1}^m x_j^{(i)} \quad (2.4)$$

$$\sigma_j^2 = \frac{1}{m} \sum_{i=1}^m (x_j^{(i)} - \mu_j)^2 \quad (2.5)$$

$$p(x) = \prod_{j=1}^n \frac{1}{\sqrt{2\pi}\sigma_j} \exp\left(-\frac{(x_j - \mu_j)^2}{2\sigma_j^2}\right) \quad (2.6)$$

For multi-variate Gaussian distribution [6].

$$\Sigma = \frac{1}{m} \sum_{i=1}^m (x^{(i)} - \mu)(x^{(i)} - \mu)^T \quad (2.7)$$

$$p(x) = \frac{1}{(2\pi)^{\frac{n}{2}} |\Sigma|^{\frac{1}{2}}} \exp\left(-\frac{1}{2}(x - \mu)^T \Sigma^{-1} (x - \mu)\right) \quad (2.8)$$

The Anomalies will be classified based on probabilities smaller than a given threshold.

Algorithm 2.1: Multi-variate Guassian Distribution Algorithm

Input : Data sample from satellite orbit.

Output: Whether dataset contains anomaly.

- 1 Determine feature vectors x_i
 - 2 Determine threshold probability, ϵ
 - 3 Calculate μ_j with Eq 2.4
 - 4 Calculate σ_j with Eq 2.5
 - 5 Calculate $p(x)$ with Eq 2.6
 - 6 **if** $p(x) < \epsilon$ **then**
 - 7 Anomaly = *True*
 - 8 **else**
 - 9 Anomaly = *False*
-

Kullback-Leibler Divergence

The Kullback-Leibler divergence quantifies the difference between two probability density functions, denoted as $p(x)$ and $q(x)$ [10]. Satellites are systems that are predictable within a time-series. The divergence between two sequential data buffers from the satellite will have a very similar probability distribution. Therefore calculating the difference between two datasets can be used to detect an anomaly based on a given threshold.

The difference between the Gaussian distributions from datasets, a and b , in Figure 2.1 cannot simply be calculated as the difference in the mean or the difference in the variance. To overcome this, the divergence between the two distributions can be calculated. Intuitively a point x with a high probability in the dataset a should have a high probability in the dataset b if the two datasets have a small divergence.

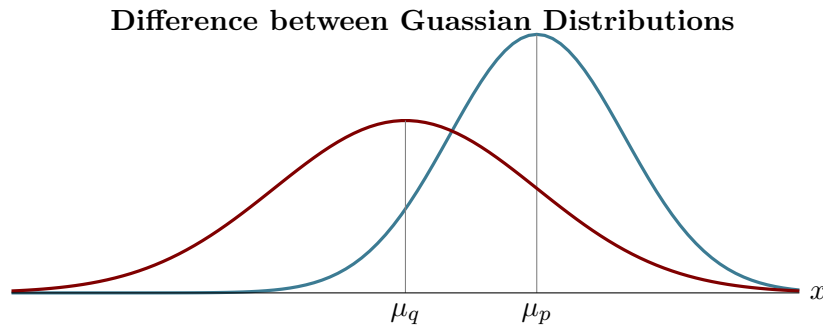


FIGURE 2.1: *Gaussian Distributions*

The divergence can be expressed as

$$KL(P||Q) = \int p(x) \log \left(\frac{q(x)}{p(x)} \right) dx. \quad (2.9)$$

2.3.2 Supervised Learning

Supervised Learning consists of models that are trained on labelled data. This is not a problem with simulation, but with the real data, it is a problem and to provide tests on the real data to label it must be proficient. If unsupervised learning and statistical methods are not sufficient in their accuracy, a method for labelling the real data must be provided.

Time-series data: LSTM or DLSTM

Support Vector Machines Naive Bayes K-nearest neighbours

Artificial Neural Networks

2.3.3 Unsupervised Learning

Isolation Forests: Are based on the principle of randomly dividing a dataset. The data points that are closer to the root of the division is anomalies. Isolation forest are small in memory and are fast in computing anomalies.

Feature extraction: Prony's method. Convolutional networks can also be used for feature extraction.

LOF: Local outlier factor is a method of determining how much an outlier a specific data point is relative to a neighbourhood of other data points.

K-clustering: Clustering multiple points with similar features.

Kernel adaptive density-based: Is an algorithm that uses the density factor of a data point relative to other data points to determine whether the data point is an outlier or not.

Loda: Is a fast and efficient anomaly detection algorithm that used histograms to evaluate data points to determine whether a data point is an outlier. Loda is an on-line method and not a batch method.

2.3.4 Reinforcement Learning

Active Anomaly detection with meta-policy (Meta-AAD) is a deep reinforcement learning approach that is based on the actor-critic model. The agent must query data points within the given dataset (where the queried point is the data top 1 data point). The query is given to a human

2.4 Summary

CHAPTER 3

Conclusion

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3.2	Appraisal of project/thesis/dissertation contributions	8
3.3	Suggestions for future work	8
3.4	What the student has learnt during this project	8

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3.1 Project/thesis/dissertation summary

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3.2 Appraisal of project/thesis/dissertation contributions

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3.3 Suggestions for future work

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3.4 What the student has learnt during this project

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APPENDIX A

Project Timeline

The expected timeline is given in Figure A.1 in Gantt-chart form.

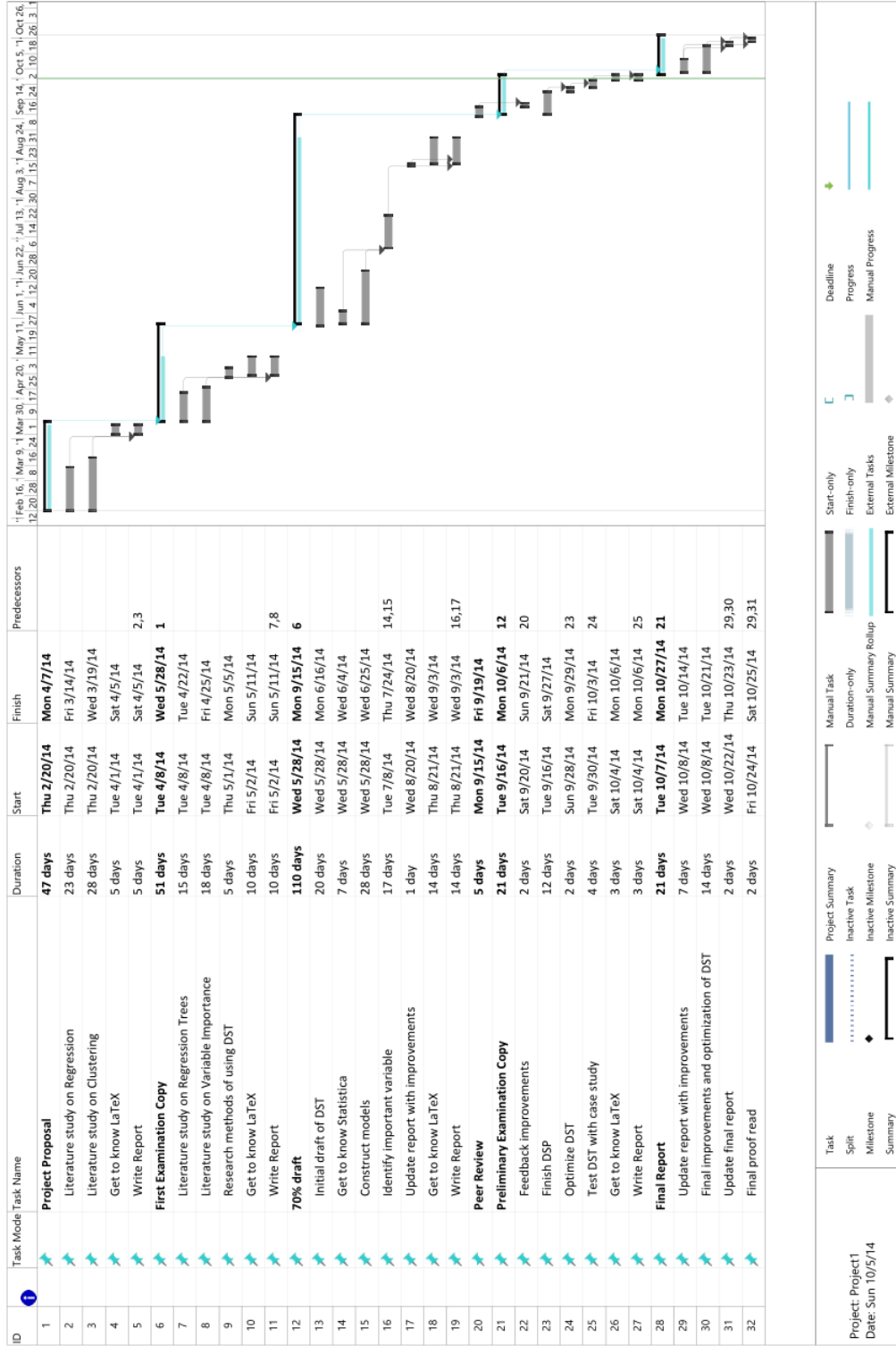


FIGURE A.1: Expected timeline in Gantt-chart form.

APPENDIX B

Data

Data related to the Case Study in Chapter 5 are presented in Table B.1.

		this goes across 6 columns					
		col a	col b	col c	col d	col e	col f
this is sideways, and goes across six rows	row 1						
	row 2						
	row 3						
	row 4						
	row 5						
	row 6						

TABLE B.1: *Type full caption here.*