## Quaternion EKF

2023/04/27

## 文章导航

1	Quaternion Fusion	2
2	Extended Kalman Filter	4

## 1 Quaternion Fusion

1. Initializes the Quaternion:

$$q0 = 1, q1 = 0, q2 = 0, q3 = 0 (1)$$

2. Calculate direction of gravity indicated by algorithm:

$$Gravityx = 2.f * (q1 * q3 - q0 * q2)$$
 (2)

$$Gravityy = 2.f * (q0 * q1 + q2 * q3)$$
 (3)

$$Gravityz = q0 * q0 - q1 * q1 - q2 * q2 + q3 * q3$$
 (4)

3. Calculate direction of gravity indicated by measurement:

$$axNorm = ax/InverseSqrt(ax * ax + ay * ay + az * az)$$
 (5)

$$ayNorm = ay/InverseSqrt(ax * ax + ay * ay + az * az)$$
 (6)

$$azNorm = az/InverseSqrt(ax*ax+ay*ay+az*az)$$
 (7)

4. Calculate accelerometer feedback scaled by 0.5:

$$deviategx = 0.5f * (ayNorm * Gravityz - azNorm * Gravityy)$$
 (8)

$$deviategy = 0.5f * (azNorm * Gravityx - axNorm * Gravityz)$$
 (9)

$$deviategz = 0.5f * (axNorm * Gravityy - ayNorm * Gravityx)$$
 (10)

5. Apply accelerometer feedback to gyroscope, Convert gyroscope to radians per second scaled by 0.5:

$$halfqxdt = 0.5f * (qx - deviateqx) * dt$$
(11)

$$halfgydt = 0.5f * (gy - deviategy) * dt$$
 (12)

$$halfgzdt = 0.5f * (gz - deviategz) * dt$$
(13)

6. Integrate rate of change of quaternion:

$$q0 = q0 - halfgxdt * q1 - halfgydt * q2 - halfgzdt * q3$$

$$(14)$$

$$q1 = q1 + halfgxdt * q0 + halfgzdt * q2 - halfgydt * q3$$

$$\tag{15}$$

$$q2 = q2 + halfqydt * q0 - halfqzdt * q1 + halfqxdt * q3$$

$$\tag{16}$$

$$q3 = q3 + halfqzdt * q0 + halfqydt * q1 - halfqxdt * q2$$

$$\tag{17}$$

(18)

7. Normalise quaternion:

$$q0* = InverseSqrt(q0*q0+q1*q1+q2*q2+q3*q3)$$
(19)

$$q1* = InverseSqrt(q0*q0+q1*q1+q2*q2+q3*q3)$$
(20)

$$q2* = InverseSqrt(q0*q0+q1*q1+q2*q2+q3*q3)$$
(21)

$$q3* = InverseSqrt(q0*q0+q1*q1+q2*q2+q3*q3)$$
(22)

8. Converts a quaternion to Euler angles in radians:

$$Euler[0] = atan2f(2.f * (q0 * q3 + q1 * q2), 2.f * (q0 * q0 + q1 * q1) - 1.f);$$
(23)

$$Euler[1] = asinf(-2.f * (q1 * q3 - q0 * q2));$$
(24)

$$Euler[2] = atan2f(2.f*(q0*q1+q2*q3), 2.f*(q0*q0+q3*q3) - 1.f);$$
 (25)

## Extended Kalman Filter 2

$$x_k = f(x_{k-1}, u_{k-1}, w_{k-1}) (26)$$

$$z_k = h(x_k, v_k) (27)$$

$$x = \begin{bmatrix} q0 \\ q1 \\ q2 \\ q3 \\ deviategx \\ deviategy \end{bmatrix} z = \begin{bmatrix} axNorm \\ ayNorm \\ azNorm \end{bmatrix}$$

1.  $A = \frac{\partial f}{\partial x}$ :

$$A = \begin{bmatrix} 1, & -halfgxdt, & -halfgydt, & -halfgzdt, & 0.5f*q1*dt, & 0.5f*q2*dt \\ halfgxdt, & 1, & halfgzdt, & -halfgydt, & -0.5f*q0*dt, & 0.5f*q3*dt \\ halfgydt, & -halfgzdt, & 1, & halfgxdt, & -0.5f*q3*dt, & -0.5f*q0*dt \\ halfgzdt, & halfgydt, & -halfgxdt, & 1, & 0.5f*q2*dt, & -0.5f*q1*dt \\ 0, & 0, & 0, & 0, & 1, & 0 \\ 0, & 0, & 0, & 0, & 0, & 1 \end{bmatrix}$$

2.  $H = \frac{\partial h}{\partial x}$ :

$$H = \begin{bmatrix} -2.f*q2, & 2.f*q3, & -2.f*q0, & 2.f*q1, & 0, & 0\\ 2.f*q1, & 2.f*q0, & 2.f*q3, & 2.f*q2, & 0, & 0\\ 2.f*q0, & -2.f*q1, & -2.f*q2, & 2.f*q3, & 0, & 0 \end{bmatrix}$$

3. Extended kalman filter

$$\hat{x_k} = f(\hat{x_{k-1}}, u_{k-1}, 0) \tag{28}$$

$$P_k^- = AP_{k-1}A\top + WQW\top \tag{29}$$

$$P_{k}^{-} = AP_{k-1}A\top + WQW\top$$

$$K_{k} = \frac{P_{k}^{-}H\top}{HP_{k}^{-}H\top + VRV\top}$$
(29)

$$\hat{x_k} = \hat{x_k} + K_k(z_k - h(\hat{x_k}, 0))$$
(31)

$$P_k = (I - K_k H) P_k^- \tag{32}$$