

KALMAN FILTERING

KALMAN FILTERING

Theory and Practice Using MATLAB®

Fourth Edition

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WILEY

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CONTENTS

Preface to the Fourth Edition	ix
Acknowledgements	xiii
List of Abbreviations	xv
1 Introduction	1
1.1 Chapter Focus, 1	
1.2 On Kalman Filtering, 1	
1.3 On Optimal Estimation Methods, 6	
1.4 Common Notation, 28	
1.5 Summary, 30	
Problems, 31	
References, 34	
2 Linear Dynamic Systems	37
2.1 Chapter Focus, 37	
2.2 Deterministic Dynamic System Models, 42	
2.3 Continuous Linear Systems and their Solutions, 47	
2.4 Discrete Linear Systems and their Solutions, 59	
2.5 Observability of Linear Dynamic System Models, 61	
2.6 Summary, 66	
Problems, 69	
References, 71	

3	Probability and Expectancy	73
3.1	Chapter Focus, 73	
3.2	Foundations of Probability Theory, 74	
3.3	Expectancy, 79	
3.4	Least-Mean-Square Estimate (LMSE), 87	
3.5	Transformations of Variates, 93	
3.6	The Matrix Trace in Statistics, 102	
3.7	Summary, 106	
	Problems, 107	
	References, 110	
4	Random Processes	111
4.1	Chapter Focus, 111	
4.2	Random Variables, Processes, and Sequences, 112	
4.3	Statistical Properties, 114	
4.4	Linear Random Process Models, 124	
4.5	Shaping Filters (SF) and State Augmentation, 131	
4.6	Mean and Covariance Propagation, 135	
4.7	Relationships Between Model Parameters, 145	
4.8	Orthogonality Principle, 153	
4.9	Summary, 157	
	Problems, 159	
	References, 167	
5	Linear Optimal Filters and Predictors	169
5.1	Chapter Focus, 169	
5.2	Kalman Filter, 172	
5.3	Kalman–Bucy Filter, 197	
5.4	Optimal Linear Predictors, 200	
5.5	Correlated Noise Sources, 200	
5.6	Relationships Between Kalman and Wiener Filters, 201	
5.7	Quadratic Loss Functions, 202	
5.8	Matrix Riccati Differential Equation, 204	
5.9	Matrix Riccati Equation in Discrete Time, 219	
5.10	Model Equations for Transformed State Variables, 223	
5.11	Sample Applications, 224	
5.12	Summary, 228	
	Problems, 232	
	References, 235	
6	Optimal Smoothers	239
6.1	Chapter Focus, 239	
6.2	Fixed-Interval Smoothing, 244	
6.3	Fixed-Lag Smoothing, 256	
6.4	Fixed-Point Smoothing, 268	

6.5 Summary, 275
Problems, 276
References, 278

7 Implementation Methods 281

7.1 Chapter Focus, 281
7.2 Computer Roundoff, 283
7.3 Effects of Roundoff Errors on Kalman Filters, 288
7.4 Factorization Methods for “Square-Root” Filtering, 294
7.5 “Square-Root” and *UD* Filters, 318
7.6 *SigmaRho* Filtering, 330
7.7 Other Implementation Methods, 346
7.8 Summary, 358
Problems, 360
References, 363

8 Nonlinear Approximations 367

8.1 Chapter Focus, 367
8.2 The Affine Kalman Filter, 370
8.3 Linear Approximations of Nonlinear Models, 372
8.4 Sample-and-Propagate Methods, 398
8.5 Unscented Kalman Filters (UKF), 404
8.6 Truly Nonlinear Estimation, 417
8.7 Summary, 419
Problems, 420
References, 423

9 Practical Considerations 427

9.1 Chapter Focus, 427
9.2 Diagnostic Statistics and Heuristics, 428
9.3 Prefiltering and Data Rejection Methods, 457
9.4 Stability of Kalman Filters, 460
9.5 Suboptimal and Reduced-Order Filters, 461
9.6 Schmidt–Kalman Filtering, 471
9.7 Memory, Throughput, and Wordlength Requirements, 478
9.8 Ways to Reduce Computational Requirements, 486
9.9 Error Budgets and Sensitivity Analysis, 491
9.10 Optimizing Measurement Selection Policies, 495
9.11 Summary, 501
Problems, 501
References, 502

10 Applications to Navigation 503

10.1 Chapter Focus, 503
10.2 Navigation Overview, 504

10.3 Global Navigation Satellite Systems (GNSS), 510

10.4 Inertial Navigation Systems (INS), 544

10.5 GNSS/INS Integration, 578

10.6 Summary, 588

Problems, 590

References, 591

Appendix A Software

593

A.1 Appendix Focus, 593

A.2 Chapter 1 Software, 594

A.3 Chapter 2 Software, 594

A.4 Chapter 3 Software, 595

A.5 Chapter 4 Software, 595

A.6 Chapter 5 Software, 596

A.7 Chapter 6 Software, 596

A.8 Chapter 7 Software, 597

A.9 Chapter 8 Software, 598

A.10 Chapter 9 Software, 599

A.11 Chapter 10 Software, 599

A.12 Other Software Sources, 601

References, 603

Index

605

PREFACE TO THE FOURTH EDITION

This book is designed to provide our readers a working familiarity with both the theoretical and practical aspects of Kalman filtering by including “real-world” problems in practice as illustrative examples. The material includes the essential technical background for Kalman filtering and the more practical aspects of implementation: how to represent the problem in a mathematical model, analyze the performance of the estimator as a function of system design parameters, implement the mechanization equations in numerically stable algorithms, assess its computational requirements, test the validity of results, and monitor the filter performance in operation. These are important attributes of the subject that are often overlooked in theoretical treatments but are necessary for application of the theory to real-world problems.

In this fourth edition, we have added a new chapter on the attributes of probability distributions of importance in Kalman filtering, added two sections with easier derivations of the Kalman gain, added a section on a new *sigmaRho* filter implementation, updated the treatment of nonlinear approximations to Kalman filtering, expanded coverage of applications in navigation, added many more derivations and implementations for satellite and inertial navigation error models, and included many new examples of sensor integration. For readers who may need more background in matrix mathematics, we have included an Appendix B as a pdf file on the companion Wiley web site at www.wiley.com/go/kalmanfiltering.

We have also updated the problem sets and incorporated helpful corrections and suggestions from our readers, reviewers, colleagues, and students for the overall improvement of the textbook.

All software has been provided in MATLAB[®], so that users can take advantage of its excellent graphing capabilities and a programming interface that is very close to the mathematical equations used for defining Kalman filtering and its applications. The MATLAB development environment also integrates with the Simulink[®] simulation environment for code verification on specific applications and code translation

to C for the many applications microprocessors with C compilers. Appendix A has descriptions of the MATLAB software included on the companion Wiley web site. The inclusion of the software is practically a matter of necessity, because Kalman filtering would not be very useful without computers to implement it. It is a better learning experience for the student to discover how the Kalman filter works by observing it in action.

The implementation of Kalman filtering on computers also illuminates some of the practical considerations of finite-wordlength arithmetic and the need for alternative algorithms to preserve the accuracy of the results. If the student wishes to apply what she or he learns, then it is essential that she or he experience its workings and failings—and learn to recognize the difference.

The book is organized for use as a text for an introductory course in stochastic processes at the senior level and as a first-year graduate-level course in Kalman filtering theory and application. It could also be used for self-instruction or for purposes of review by practicing engineers and scientists who are not intimately familiar with the subject. Chapter 1 provides an informal introduction to the general subject matter by way of its history of development and application. Chapters 2–4 cover the essential background material on linear systems, probability, stochastic processes, and random process modeling. These chapters could be covered in a senior-level course in electrical, computer, and systems engineering.

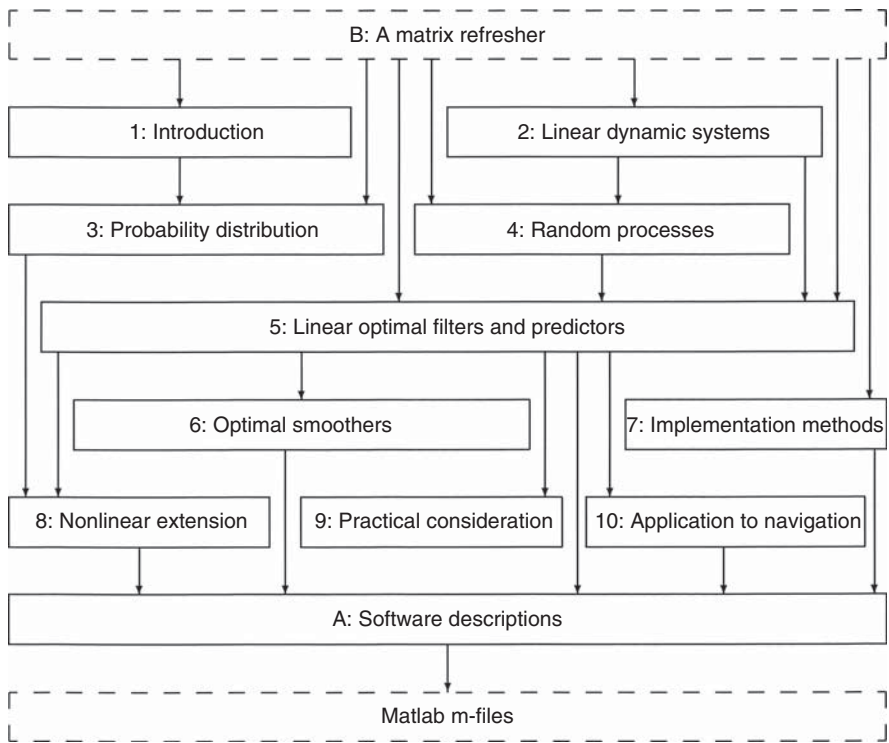
Chapter 5 covers linear optimal filters and predictors, with derivations of the Kalman gain and detailed examples of applications. Chapter 6 is a tutorial-level treatment of optimal smoothing methods based on Kalman filtering models, including more robust implementations. Chapter 7 covers the more recent implementation techniques for maintaining numerical accuracy, with algorithms provided for computer implementation.

Chapter 8 covers approximation methods used for nonlinear applications, including “extended” Kalman filters for “quasilinear” problems and tests for assessing whether extended Kalman filtering is adequate for the proposed application. We also present particle, sigma point, and the “unscented” Kalman filter implementation of Kalman filtering for problems failing the quasilinearity test. Applications of these techniques to the identification of unknown parameters of systems are given as examples. Chapter 9 deals with more practical matters of implementation and use beyond the numerical methods of Chapter 7. These matters include memory and throughput requirements (and methods to reduce them), divergence problems (and effective remedies), and practical approaches to suboptimal filtering and measurement selection.

As a demonstration of how to develop and evaluate applications of Kalman filtering, in Chapter 10, we show how to derive and implement different Kalman filtering configurations for Global Navigation Satellite System (GNSS) receivers and inertial navigation systems (INS) and for integrating GNSS receivers with INS.

Chapters 5–9 cover the essential material for a first-year graduate class in Kalman filtering theory and application or as a basic course in digital estimation theory and application.

The organization of the material is illustrated by the following chapter-level dependency graph, which shows how the subject of each chapter depends upon material in other chapters. The arrows in the figure indicate the recommended order of study. Boxes above another box and connected by arrows indicate that the material represented by the upper boxes is background material for the subject in the lower box. Dashed boxes indicate materials on the Wiley companion web site.



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—M. S. G., A. P. A

LIST OF ABBREVIATIONS USED

ANSI, American National Standards Institute

arc-sec, second of arc

BMFLS, Biswas–Mahalanabis fixed-lag smoother

bps, bits per second

CEP, circular error probable, the radius of a circle centered at the mean of a probability distribution such that is equally likely that a random sample is inside or outside the circle (also called *circle of equal probability*)

CDMA, code-division multiple access (communications protocol)

dB, decibel

ed., editor or edition

EKF, extended Kalman filter

ENU, east-north-up (coordinates)

f, foot (0.3048 m)

FDMA, frequency-division multiple access (communications protocol)

flops, floating-point operations per second

FLS, fixed-lag smoother

FPS, fixed point smoother

g, 9.80665 m/s^2

GHz, gigahertz

GMLE, Gaussian maximum-likelihood estimator

GNSS, global navigation satellite system

GPS, Global Positioning Service, a GNSS operated by the US Department of Defense

h, hour
Hz, hertz (cycles per second)
IEEE, Institute of Electrical and Electronic Engineers
IEKF, iterated extended Kalman filter
IIR, infinite impulse response
INS, inertial navigation system
ISA, inertial sensor assembly
KF, Kalman filter
km, kilometer
kph, kilometer per hour
LGMLE, linear Gaussian maximum-likelihood estimator
LMSE, least-mean-square estimator
LQ, linear quadratic [estimator]
m, meter
MAP, maximum *a posteriori* probability (estimator).
max, maximum
mHz, megahertz
mi, mile
min, minute of time, or minimum
ML, maximum likelihood
MLE, maximum likelihood estimator
mph, mile per hour
NED, north-east-down (coordinates)
NMi, nautical mile (1852 m)
ppm, part per million
PSD, power spectral density
RMS, root mean squared
RP, random process
RPY, roll–pitch–yaw (vehicle coordinates)
RS, random sequence
RV, random variable
s, second of time
SKF, Schmidt–Kalman filter
SLRD, Schweppe likelihood-ratio detection
SPKF, sigma-point Kalman filter
STM, state-transition matrix
SVD, singular value decomposition
UKF, unscented Kalman filter

UT, unscented transform

vs, versus

WSS, wide-sense stationary

μ , micrometer (10^{-6} m) or micro (10^{-6} [units])