AA 279 C – SPACECRAFT ADCS: LECTURE 10

Prof. Simone D'Amico

Stanford's Space Rendezvous Laboratory (SLAB)



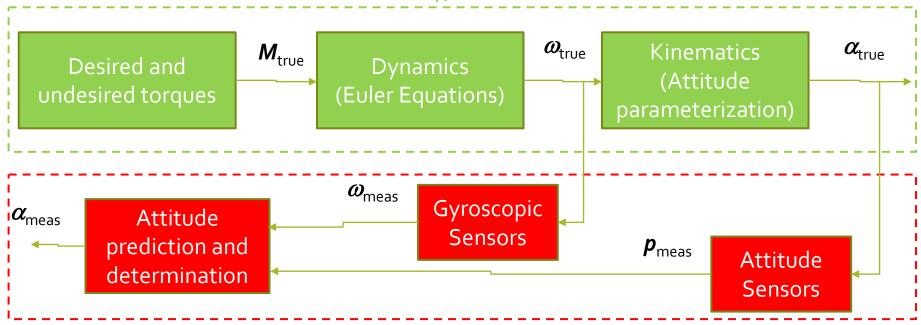
Table of Contents

- Introduction to attitude determination
- Geometrical/deterministic attitude determination
- Statistical/stochastics attitude determination
- The (Extended) Kalman Filter



Attitude Determination Architecture

What the satellite is actually doing (so to say, nature)

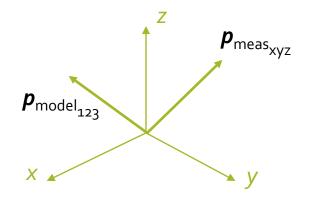


What the satellite knows is doing (typically on-board functionality)



Attitude Determination Problem

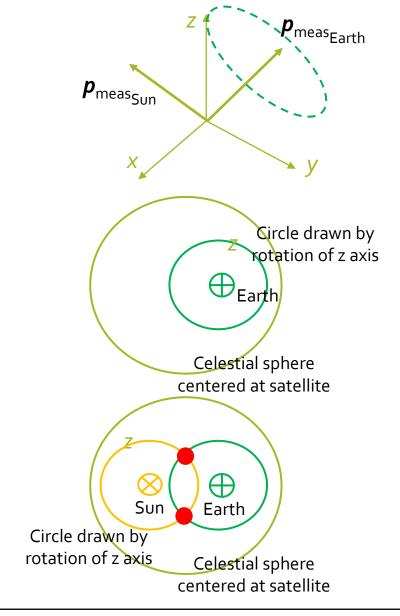
- The goal is to determine the orientation of the principal frame (or body frame) relative to the inertial frame from
 - 1. Measured angular velocities (from satellite motion)
 - 2. Measured directions (from objects or fields in space)
- 1. Angular velocities can be used to compute attitude parameters through the integration of the kinematic equations
 - Error on initial conditions increases with time
- 2. The body frame can be rotated in such a way that the directions (unit vectors) measured in body frame (xyz) coincide with the known directions in inertial frame (123)
 - Since a rotation of xyz about one axis keeps the two unit vectors aligned, two measured directions are necessary for 3-axis attitude determination





Geometric Attitude Determination

- One strategy is to use the minimum amount of information, i.e., from two measured directions
- If one unit vector is aligned with the inertial counterpart, it is possible to rotate the body frame about that unit vector to find all compatible configurations
- If the two celestial bodies are not aligned, the intersection between the circles provides the actual orientation of the body axis in inertial frame
- Only one of the two mathematical solutions will be the true one and is clearly distinguished from the fictitious one which changes quickly over time
- Sensor errors produce an annulus or rings rather than circles, and minimum errors are obtained if the intersection is nearly perpendicular rather than tangent





Deterministic Attitude Determination (1)

- More sensors can provide a set of simultaneous measurements of direction to objects in principal axes (xyz)
- Correspondingly we need directions to the same objects in the inertial frame from a model (123). Note that typically this implies some orbit and time knowledge.
- In the case of one measurement (one unit vector)

$$\vec{p}_{meas_{xyz}} = \vec{A}\vec{p}_{model_{123}} \Leftrightarrow \vec{m}_i = \vec{A}\vec{v}_i$$
 Change of notation

In the case of three independent measurements (three unit vectors)

$$\vec{M} = \begin{bmatrix} \vdots & \vdots & \vdots \\ \vec{m}_1 & \vec{m}_2 & \vec{m}_3 \\ \vdots & \vdots & \vdots \end{bmatrix} = \vec{A} \begin{bmatrix} \vdots & \vdots & \vdots \\ \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \\ \vdots & \vdots & \vdots \end{bmatrix} = \vec{A} \vec{V}$$

• The matrices **V** and **M** are not singular if the unit vectors are not aligned, thus the direction cosine matrix is given by

$$\vec{A} = \vec{M} \vec{V}^{-1}$$
 or $\vec{A} = (\vec{V} \vec{M}^{-1})^t$ Unnecessary redundancy



Deterministic Attitude Determination (2)

 More efficiently, we can use only two unit vectors and build the corresponding triads

$$\vec{p}_m = \vec{m}_1 \text{ ; } \vec{q}_m = \frac{\vec{m}_1 \times \vec{m}_2}{\|\vec{m}_1 \times \vec{m}_2\|} \text{ ; } \vec{r}_m = \vec{p}_m \times \vec{q}_m \qquad \text{From measurements}$$
 Reference axis
$$\vec{p}_v = \vec{v}_1 \text{ ; } \vec{q}_v = \frac{\vec{v}_1 \times \vec{v}_2}{\|\vec{v}_1 \times \vec{v}_2\|} \text{ ; } \vec{r}_v = \vec{p}_v \times \vec{q}_v \qquad \text{From model}$$

Knowing the inertial correspondence based on the measurements

$$\vec{M} = \begin{bmatrix} \vdots & \vdots & \vdots \\ \vec{p}_m & \vec{q}_m & \vec{r}_m \\ \vdots & \vdots & \vdots \end{bmatrix} = \vec{A} \begin{bmatrix} \vdots & \vdots & \vdots \\ \vec{p}_v & \vec{q}_v & \vec{r}_v \\ \vdots & \vdots & \vdots \end{bmatrix} = \vec{A} \vec{V} \Rightarrow \vec{A} = \vec{M} \vec{V}^{-1}$$
 Pseudoinverse is used for more than 3 measurements

- Errors are minimized if the two unit vectors are as perpendicular as possible
- Errors can be reduced by computing p_m from the most accurate among m_1 and m_2 , or even by using fictitious measurements which distribute errors

$$\overrightarrow{\widetilde{m}}_1 = \frac{\overrightarrow{m}_1 + \overrightarrow{m}_2}{2}$$
; $\overrightarrow{\widetilde{m}}_2 = \frac{\overrightarrow{m}_1 - \overrightarrow{m}_2}{2}$



Statistical Attitude Determination (1)

- In contrast to algebraic methods, it is possible to devise attitude estimation methods which are optimal in a statistical sense
- The most popular statistical attitude determination method is the q-method which allows weighting the accuracy of the difference sensors involved
- Due to measurement errors, $\vec{m}_i \vec{A} \vec{v}_i \neq 0$ in general. Thus we seek an optimal attitude matrix which minimizes the loss function

Number of
$$J(\vec{A}) = \sum_{i=1}^{n} w_i |\vec{m}_i - \vec{A}\vec{v}_i|^2$$
 Error of *i*th measurement Weight of *i*th measurement

• While minimizing J(A), we want to give more importance to the more accurate measurements, thus w_i will be larger for a star tracker than a magnetometer

$$J(\vec{A}) = -2\sum_{i=1}^{n} w_i \, \vec{m}_i^t \vec{A} \vec{v}_i + \text{const} = -2\sum_{i=1}^{n} \vec{w}_i \vec{A} \vec{u}_i + \text{const} = -2\text{tr}(\vec{W}^t \vec{A} \vec{U}) + \text{const}$$

$$\vec{w}_i = \sqrt{w_i} \vec{m}_i \; ; \vec{u}_i = \sqrt{w_i} \vec{v}_i \; ; \; \vec{W} = [\vec{w}_1 \quad \vec{w}_2 \quad \cdots \quad \vec{w}_n] \; ; \vec{U} = [\vec{u}_1 \quad \vec{u}_2 \quad \cdots \quad \vec{u}_n]$$



Statistical Attitude Determination (2)

Minimizing J(A) is equivalent to maximizing

J'(
$$\vec{A}$$
) is equivalent to maximizing quaternion \vec{q}

$$J'(\vec{A}) = \text{tr}(\vec{W}^t \vec{A} \vec{U}) = \text{tr}(\vec{W}^t \vec{A} (\vec{q}) \vec{U}) = \cdots = \vec{q}^t \vec{K} \vec{q}$$
Lots of algebra
$$\vec{K} = \begin{bmatrix} \vec{S} - \vec{I} \sigma & \vec{Z} \\ \vec{Z}^t & \sigma \end{bmatrix}; \vec{B} = \vec{W} \vec{V}^t; \vec{S} = \vec{B} + \vec{B}^t; \vec{Z} = (B_{23} - B_{32} \quad B_{31} - B_{13} \quad B_{12} - B_{21})^t; \sigma = tr(\vec{B})$$

 \neg The extrema of J' subject to unit quaternion constraint can be found through the method of Lagrange multipliers as the unconstrained extrema of

$$J''(\vec{q}) = \vec{q}^t \vec{K} \vec{q} - \lambda \vec{q}^t \vec{q}$$

- Differentiation of J" w.r.t. q^{t} provides $\vec{K}\vec{q}=\lambda\vec{q}$, thus the optimum quaternion is an eigenvector of **K**. Substituting back in J' provides $I'(\vec{q}) = \lambda$
- Thus, J is minimum if q is the eigenvector corresponding to the maximum eigenvalue of J'
- The optimum attitude determination problem is reduced to an eigenvector eigenvalue problem
- The main disadvantages are the construction of weighted vector measurements, and the assumption of well known sensor properties



Deterministic vs state attitude estimation

- A method is required to deal with multiple solved-for parameters to obtain accurate estimates
- State estimation methods use the partial derivatives of the observables with respect to various solved-for parameters (state) to correct an a-priori estimate
- Two basic methods exist to do so
 - Sequential estimation: a new estimate of the state vector is obtained after each observation
 - Batch estimation: all observation are processed and combined to obtain a single update state vector
- The methods can be combined and show advantages and disadvantages. In general sequential estimation is more sensitive to individual data points and converges more quickly at the cost of stability
- Deterministic methods always provide a solution, require a very rough estimate (if at all), are easy to interpret, but are not able to account for uncertainties and include more state parameters

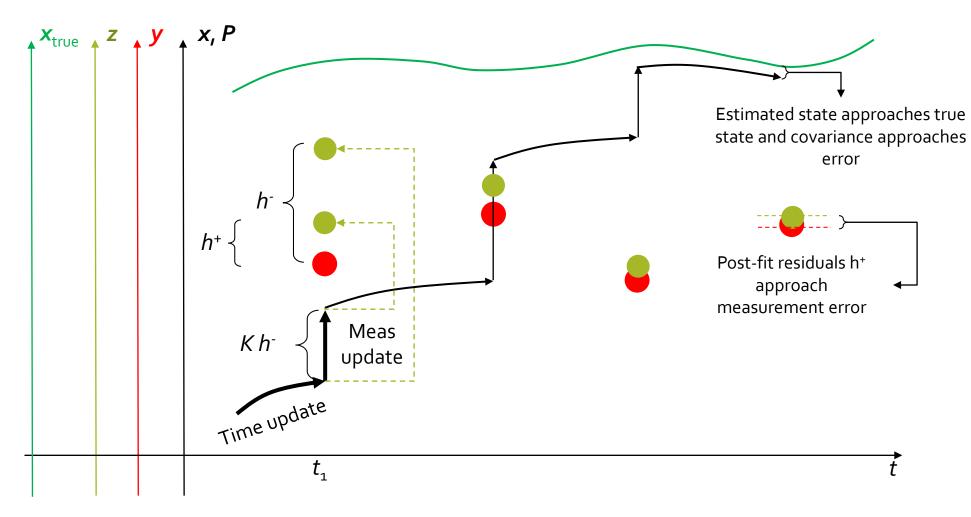


Ingredients for state attitude estimation

- State vector, **x**
 - m-dimensional, all variables necessary for accurate attitude determination, e.g. sensor biases, misalignments, attitude parameters
 - State parameters may be constant during the processing interval or time-varying: $\frac{d\vec{x}}{dt} = \vec{f}(\vec{x},t)$
- Observation vector, y
 - n-dimensional, all sensor measurements, e.g. direct sensor readouts such as event times or processed observations
- Modeled observation vector, z
 - n-dimensional, predicted values of the observation vector, **y**, based on estimated values of the state, **x**
 - The observation model is typically based on the hardware model of the sensor which is providing the measurements: $\vec{z} = \vec{g}(\vec{x}, t)$
- The way x, y, and z are used to obtain an estimate is similar across methods



Kalman Filter (Procedure)





Extended Kalman Filter (Updates)

- Time Update (first step, always possible)
 - Propagate state vector and error covariance forward in time

State transition matrix
$$\overrightarrow{x}_{k-} = \overrightarrow{\Phi}_{k-1} \overrightarrow{x}_{k-1} + \overrightarrow{u}_{k-1}$$
 Control input torque State error covariance matrix $\overrightarrow{P}_{k-} = \overrightarrow{\Phi}_{k-1} \overrightarrow{P}_{k-1} \overrightarrow{\Phi}_{k-1}^t + \overrightarrow{Q}_{k-1}$ Process noise matrix

- Measurement Update (second step, measurement must be available)
 - Compute gain matrix from uncertainty and partial derivatives

Sensitivity matrix
$$\vec{K}_k = \vec{P}_{k-} \vec{H}_k^t (\vec{H}_k \vec{P}_{k-} \vec{H}_k^t + \vec{R}_k)^{-1}$$

• Update state and covariance estimates

$$\vec{x}_k = \vec{x}_{k-} + \vec{K}_k (\vec{y}_k - \vec{z}_k)$$
 Joseph formulation
$$\vec{P}_k = (\vec{I} - \vec{K}_k \vec{H}_k) \vec{P}_{k-} (\vec{I} - \vec{K}_k \vec{H}_k)^t + \vec{K}_k \ \vec{R}_k \vec{K}_k^t$$

- Initialization of filter done through diagonal matrices for uncorrelated errors
 - $P[m \times m]$: uncertainty of state parameters, $P_{ii} = (\sigma_{ii})^2$
 - **Q** [mxm]: uncertainty of dynamics model
 - **R** [nxn]: uncertainty of measurements



Backup

