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# **Integrated Positioning and Navigation**

**Linearized error  
equations in the  
*e*-system**

**10**

## Linearized error equations in the $e$ -system

- Initial conditions for integration have errors
  - Measurements of accelerometers and gyroscopes have errors
  - Gravity field is not perfectly known
- ⇒ Description of errors and error propagation needed

Start by taking the differential (denoted  $\delta$ ) of equation (9.1)

$$\begin{aligned}\delta \dot{\mathbf{x}}^e &= \delta \mathbf{v}^e \\ \delta \dot{\mathbf{v}}^e &= \delta \left[ \mathbf{C}_p^e \mathbf{a}^p \right] - 2\delta \left[ \boldsymbol{\Omega}_{ie}^e \mathbf{v}^e \right] - \delta \left[ \boldsymbol{\Omega}_{ie}^e \boldsymbol{\Omega}_{ie}^e \mathbf{x}^e \right] + \delta \mathbf{g}^e\end{aligned}\tag{10.1}$$

Assuming the rotation rate of the  $e$ -system w.r.t. the  $i$ -system is known, the second equ. (10.1) can be expanded:

$$\delta \dot{\mathbf{v}}^e = \delta \mathbf{C}_p^e \mathbf{a}^p + \mathbf{C}_p^e \delta \mathbf{a}^p - 2\boldsymbol{\Omega}_{ie}^e \delta \dot{\mathbf{x}}^e - \boldsymbol{\Omega}_{ie}^e \boldsymbol{\Omega}_{ie}^e \delta \mathbf{x}^e + \boldsymbol{\Gamma}^e \delta \mathbf{x}^e + \delta \mathbf{g}^e\tag{10.2}$$

$\boldsymbol{\Gamma}^e$  denotes the gradient of the gravitational acceleration.

## Linearized error equations in the $e$ -system - cont'd

The differential of the DCM is obtained as the difference between the true DCM and a DCM accounting for additional small rotations about the three axes:

$$\delta C_p^e \cdot \mathbf{a}^p = \left[ (\mathbf{I} - \Psi^e) \cdot C_p^e - C_p^e \right] \cdot \mathbf{a}^p = -\Psi^e \cdot C_p^e \cdot \mathbf{a}^p = -\Psi^e \cdot \mathbf{a}^e \quad (10.3)$$

$\Psi^e$  is the skew-symmetric form of the rotation angle vector  $\psi^e$  with the following properties for arbitrary vectors  $\mathbf{k}$

$$\Psi^e \cdot \mathbf{k} = \psi^e \times \mathbf{k} = -\mathbf{k} \times \psi^e \quad (10.4)$$

With (10.3) and (10.4), (10.2) can be re-written:

$$\delta \dot{\mathbf{v}}^e = \mathbf{a}^e \times \psi^e + C_p^e \delta \mathbf{a}^p - 2\Omega_{ie}^e \delta \dot{\mathbf{x}}^e - [\Omega_{ie}^e \Omega_{ie}^e - \Gamma^e] \delta \mathbf{x}^e + \delta \mathbf{g}^e \quad (10.5)$$

What is  $\Psi^e$ ? How is it related to the DCM and its derivative?

## Linearized error equations in the $e$ -system - cont'd

Time derivative of DCM (equ.(3.12))

$$\dot{C}_p^e = C_p^e \cdot \Omega_{ep}^p \quad (10.6)$$

Take the differential

$$\delta \dot{C}_p^e = \delta C_p^e \cdot \Omega_{ep}^p + C_p^e \cdot \delta \Omega_{ep}^p \quad (10.7)$$

Take time derivative of (10.3)

$$\delta \dot{C}_p^e = -\dot{\Psi}^e \cdot C_p^e - \Psi^e \cdot \dot{C}_p^e = -\dot{\Psi}^e \cdot C_p^e - \Psi^e \cdot C_p^e \cdot \Omega_{ep}^p \quad (10.8)$$

Set r.h.s. of equ. (10.7) equal to r.h.s. of equ. (10.8):

$$\delta C_p^e \cdot \Omega_{ep}^p + C_p^e \cdot \delta \Omega_{ep}^p = -\dot{\Psi}^e \cdot C_p^e - \Psi^e \cdot C_p^e \cdot \Omega_{ep}^p \quad (10.9)$$

Use equ. (10.3) to replace  $\delta C$

$$\dot{\Psi}^e = -C_p^e \cdot \delta \Omega_{ep}^p \cdot C_e^p \quad (10.10)$$

## Linearized error equations in the $e$ -system - cont'd

In terms of vectors, this is equivalent to (see equ. (3.3), (3.6)):

$$\dot{\psi}^e = -C_p^e \cdot \delta\omega_{ep}^p \quad (10.11)$$

Replacing

$$\omega_{ep}^p = \omega_{ip}^p - \omega_{ie}^p = \omega_{ip}^p - C_e^p \cdot \omega_{ie}^e \quad (10.12)$$

and taking differentials on both sides:

$$\delta\omega_{ep}^p = \delta\omega_{ip}^p - \delta C_e^p \cdot \omega_{ie}^e - C_e^p \cdot \delta\omega_{ie}^e \quad (10.13)$$

The differential of the rotation rate of the  $e$ -system w.r.t. the  $i$ -system is zero, the differential of a DCM is the transpose of the differential of the inverse DCM.

$$\begin{aligned} \delta C_e^p &= (\delta C_p^e)^T \Rightarrow (10.3) \Rightarrow \delta C_e^p = (-\Psi^e \cdot C_p^e)^T = C_e^p \cdot (-\Psi^e)^T \\ &\Rightarrow \delta C_e^p = C_e^p \cdot \Psi^e \end{aligned} \quad (10.14)$$

## Linearized error equations in the $e$ -system - cont'd

Combining equ. (10.11), (10.13), (10.14), (10.3) and (10.4)

$$\dot{\psi}^e = -C_p^e \cdot \delta\omega_{ip}^p - \omega_{ie}^e \times \psi_e \quad (10.15)$$

or

$$\dot{\psi}^e = -C_p^e \cdot \delta\omega_{ip}^p - \Omega_{ie}^e \cdot \psi_e \quad (10.16)$$

Equations(10.11), (10.5) and (10.16) are combined to form a linear system describing the error propagation:

$$\begin{aligned} \frac{d}{dt} \begin{bmatrix} \psi^e \\ \delta\dot{x}^e \\ \delta x^e \end{bmatrix} = & \begin{bmatrix} -\Omega_{ie}^e & 0 & 0 \\ \mathbf{a}^e \times & -2\Omega_{ie}^e & -(\Omega_{ie}^e \cdot \Omega_{ie}^e - \Gamma^e) \\ 0 & I & 0 \end{bmatrix} \cdot \begin{bmatrix} \psi^e \\ \delta\dot{x}^e \\ \delta x^e \end{bmatrix} \\ & + \begin{bmatrix} -C_p^e & 0 & 0 \\ 0 & C_p^e & I \\ 0 & 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} \delta\omega_{ip}^p \\ \delta\mathbf{a}^p \\ \delta g^e \end{bmatrix} \end{aligned} \quad (10.17)$$