

SIMULATION OF GPS CARRIER PHASE
OBSERVABLES AND FEASIBLE ATTITUDE
DETERMINATION ALGORITHMS FOR
UNIVERSITETSKIY-TATYANA SATELLITE

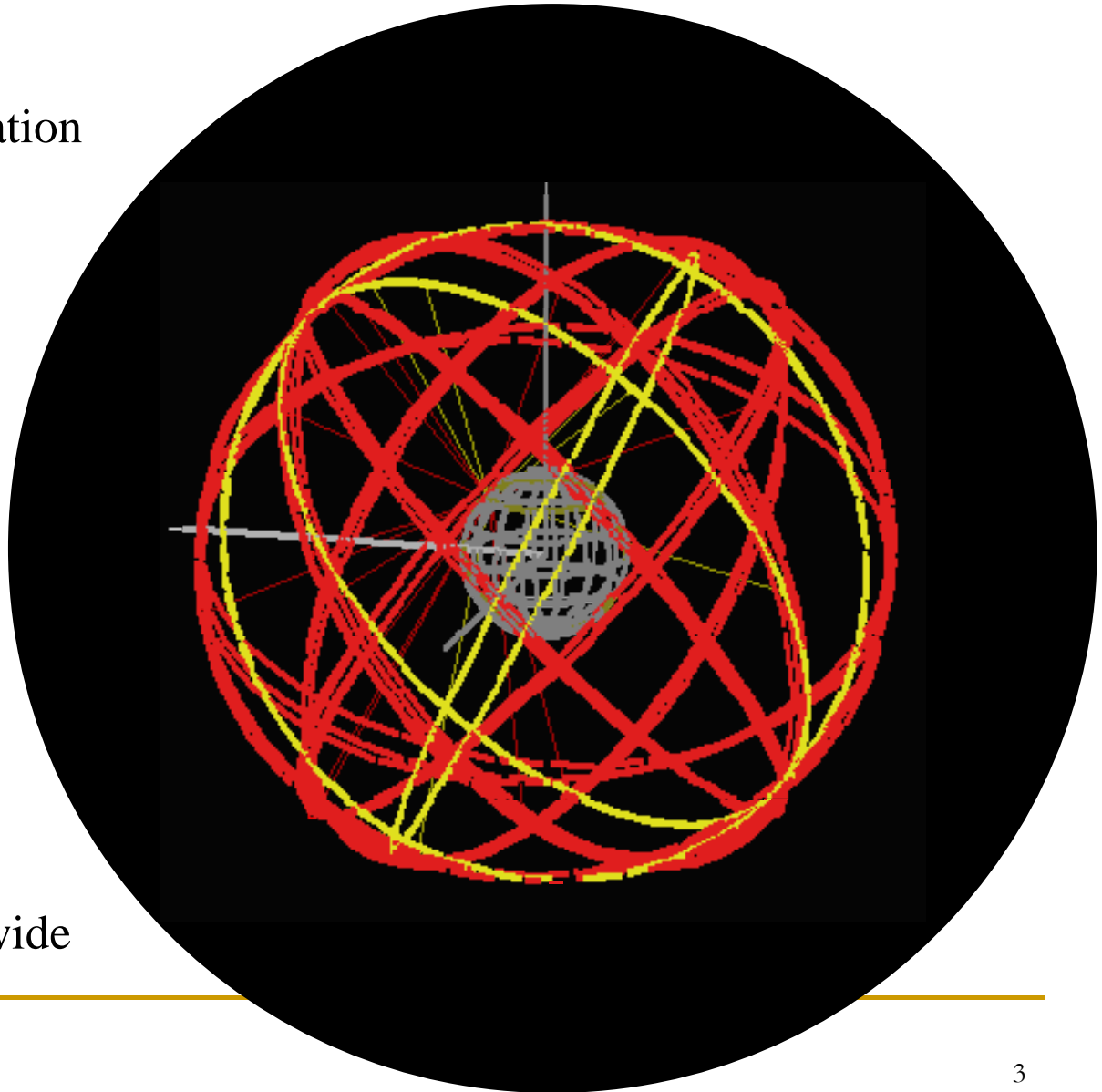


Precise attitude determination

- Precise attitude determination has an application in navigation, geodesy, gravimetry, magnetometry, construction and so on
 - Carrier phase measurements provided by GPS hardware have potential accuracy of millimeters in linear distance and several advantages compared to inertial navigation systems; this allows using them for attitude determination
 - Some special properties of carrier phase measurements require a stack of different mathematical methods and computational techniques to be processed instead of one algorithm
 - Observability and consistency would be checked and evaluated at every stage of calculations
 - Different methods and its effectiveness could be objectively compared using actual survey data
 - Precisely known distances between antennas are available as an additional a priori information that could be involved in computational process
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Satellite navigation systems

- 24-hour all-weather operation
- Common standards
- Up to 14 visible GPS satellites
- Up to 5 visible GLONASS satellites
- Redundant measurements
- Several carrier frequencies
- Emitted radio-signals are available to receive worldwide



Carrier phase measurements

- Commonly used carrier phase measurements equation (n is a number of visible satellites, m is number of antennas, N is time span in epochs):

$$\frac{\rho_{ij}(t_k)}{\lambda_{L_p}} = Z_{ij}^{L_p}(t_k) + \eta_{ij}^p = \varphi_{ij}^{p,sat}(t_k) + \eta_{ij}^p - \varphi_j^{p,rec}(t_k) +$$

$$+ \Delta\varphi_i^{p,ion}(t_k) + \Delta\varphi_i^{p,trop}(t_k) + \Delta\varphi_i^{p,sat}(t_k) + \Delta\varphi_j^{p,rec}(t_k) + \Delta\varphi_{ij}^{p,mp}(t_k) + \Delta\varphi_{ij}^{p,s}(t_k)$$

$$\eta \in \square, \varphi_{i,j}^{sat,rec} \in [0, 1] // \text{Размерность} - \text{циклы}$$

$$i = 1..n, j = 1..m, k = 1..N, p - \text{номер частоты несущей}$$

p is carrier frequency number, all items are measured in cycles of a carrier

The wanted quantity is

$$\varphi_{ij}^{sat}(t_k) + \eta - \varphi_j^{rec}(t_k)$$

The rest of components are errors and instrumental noise

Single- and double-differencing

- Single-differencing cancels errors due to radio-signal propagation through ionosphere and troposphere, satellite clock errors:

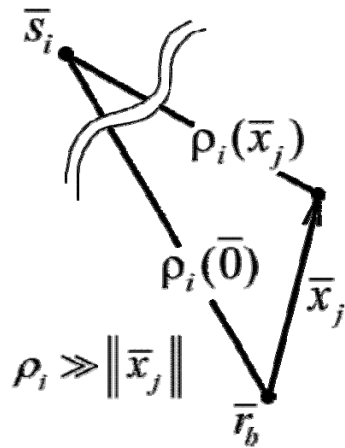
$$\begin{aligned}\Delta Z_{ij}^{L_p}(t_k) &= Z_{ij}^{L_p}(t_k) - Z_{ib}^{L_p}(t_k) = \\ &= (\varphi_{ij}^{p,sat}(t_k) - \varphi_{ib}^{p,sat}(t_k)) - (\varphi_j^{p,rec}(t_k) - \varphi_b^{p,rec}(t_k)) + \Delta' \varphi_j^{p,rec}(t_k) + \Delta' \varphi_{ij}^{p,mp}(t_k) + \Delta' \varphi_{ij}^{p,s}(t_k)\end{aligned}$$

- Double-differencing cancels errors due to receiver clock errors; remaining irremovable errors are of less magnitude than others:

$$\begin{aligned}z_{ij}^p(t_k) &= \Delta Z_{ij}^{L_p}(t_k) - \Delta Z_{zj}^{L_p}(t_k) = \\ &= (\varphi_{ij}^{p,sat}(t_k) - \varphi_{ib}^{p,sat}(t_k)) - (\varphi_{zj}^{p,sat}(t_k) - \varphi_{zb}^{p,sat}(t_k)) + \Delta'' \varphi_{ij}^{p,mp}(t_k) + \Delta'' \varphi_{ij}^{p,s}(t_k)\end{aligned}$$

- Number of measurements is reduced by 2

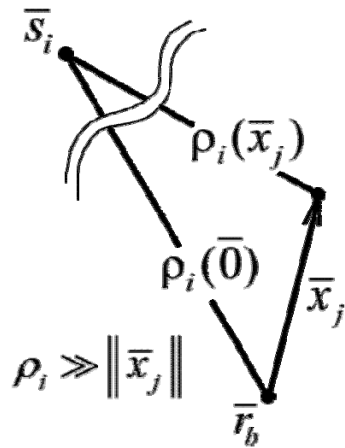
Attitude determination by processing carrier phase measurements characterization (page 1)



$$\begin{aligned} \rho_{ij}(\bar{x}_j) &= \sqrt{(\bar{s}_i - \bar{r}_b - \bar{x}_j)^T (\bar{s}_i - \bar{r}_b - \bar{x}_j)} = \\ &= \rho_{ij}(0) + \left[\frac{\partial \rho_{ij}(0)}{\partial x_j} \right]^T x_j + x_j^T \begin{bmatrix} \frac{\partial^2 \rho_{ij}(0)}{\partial x_j^2} \\ \vdots \end{bmatrix} x_j + \dots = \sum_{l=0}^{\infty} A_l(x_j) \\ A_l(\bar{x}_j) &\propto \left(\frac{\|\bar{x}_j\|}{\|\bar{s}_i - \bar{r}_b\|} \right)^{l-1} \|x_j\| \end{aligned}$$

- The matter of attitude determination is relative positioning of several antennas (not less than 3)
- Differencing is quite natural: the equation of measurement $z = \Xi(\eta, x)$ is nearly linear
- Precise absolute positioning is not necessary
- Additional information (distances between antennas) is available to use

Attitude determination by processing carrier phase measurements characterization (page 2)



$$\rho_i(\bar{x}_j) - \rho_i(\bar{0}) = \lambda_{L_p} (Z_{ij}^{L_p}(t_k) - Z_{ib}^{L_p}(t_k) + \eta_{ij}^p - \eta_{ib}^p) =$$

$$= \left[\frac{\partial \rho_i(0)}{\partial \bar{x}_j} \right]^T \bar{x}_j + O \left(\frac{\|\bar{x}_j\|^2}{\|\bar{s}_{ik} - \bar{r}_{bk}\|} \right)$$

$$\bar{x}_j, \bar{s}_i, \bar{r}_b \in \mathbb{R}^3, \frac{\|\bar{x}_j\|}{\|\bar{s}_i - \bar{r}_b\|} < 10^{-6}, \text{npu } \|\bar{x}_j\| \leq 10\text{m}, \|\bar{s}_i - \bar{r}_b\| \leq 2 \cdot 10^7 \text{m}$$

- When antennas are close to each other (in dozens of meters) errors due to signal propagation through ionosphere and troposphere, linearization and clock errors are completely canceled by double-differencing
- Integer ambiguities introduce a significant complexity in estimation; the estimated vector is not observable at every particular epoch; observability is possible when a set of measurements for several epochs is available

Formal statements for different approaches to attitude determination by processing carrier phase measurements (page 1)

- Weighted least-squares method (errors in measurements are correlated)

$$\frac{1}{2} (z - H\xi)^T W (z - H\xi) \rightarrow \min_{\xi}, \quad \xi = [\eta : x]$$

$$\tilde{\xi} = (H^T H)^{-1} H^T z,$$

$$M[(\Delta\tilde{\xi}) \cdot (\Delta\tilde{\xi})^T] = (H^T W H)^{-1} H^T W R W^T H (H^T W^T H)^{-1}$$

$$W = \sigma_0^2 R^{-1} \Rightarrow M[(\Delta\tilde{\xi}) \cdot (\Delta\tilde{\xi})^T] = (H^T R^{-1} H)^{-1}$$

- Least-squares method with special restrictions given by known distances between antennas; certain algorithms deliver the solution

$$\frac{1}{2} (z - H\xi)^T (z - H\xi) \rightarrow \min_{\xi}, \quad \xi = [\eta : x], \quad \xi \in \Xi,$$

$$\Xi = \{\xi : \xi^T B_i^T B_i \xi = b_i^2\}, \quad i = 1, \dots$$

Решение доставляется известными алгоритмами

Formal statements for different approaches to attitude determination by processing carrier phase measurements (page 2)

- Reduction to static case using additional velocity measurements:

$$\dot{x}' = v', \quad x'(0) = x'_0, \quad x - x' = \chi$$

$$\dot{\eta} = 0, \quad \dot{\chi} = \delta v = q$$

$$z - Hx' = H\chi - \eta + \rho,$$

$$\tilde{\chi} = L[z - Hx'], \quad \tilde{x} = \tilde{x}' + \tilde{\chi}$$

- Reduction to static case and introducing the additional information as extra-measurements:

$$\dot{x}' = v', \quad x'(0) = x'_0, \quad x - x' = \chi, \quad x^T B_i^T B_i x = b_i^2$$

$$\dot{\eta} = 0, \quad \dot{\chi} = \delta v = q, \quad (x' + \chi)^T B_i^T B_i (x' + \chi) = b_i^2$$

$$z - Hx' = H\chi - \eta + \rho, \quad b_i^2 - \beta_i(x') = B_i(x')\chi + \rho_i$$

$$\tilde{\chi} = L[z - Hx', b_i^2 - \beta_i(x')], \quad \tilde{x} = \tilde{x}' + \tilde{\chi}$$

Formal statements for different approaches to attitude determination by processing carrier phase measurements (page 3)

- Triple-differencing free of integer ambiguities and using special properties of conditionality

$$z'_{ij}{}^p(t_k) = z_{ij}^p(t_k) - z_{ij}^p(t_{k-1}) = \frac{(\rho_i(\bar{x}_j(t_k)) - \rho_z(\bar{x}_j(t_k))) - (\rho_i(\bar{x}_j(t_{k-1})) - \rho_z(\bar{x}_j(t_{k-1})))}{\lambda_{L_p}}$$

$$\bar{z}_1 = H_1 \bar{x}_1 - H_0 \bar{x}_0 = H_1(\bar{x}_1 - \bar{x}_0) - (H_1 - H_0)\bar{x}_0$$

⋮

$$\bar{z}_k = H_k \bar{x}_k - H_{k-1} \bar{x}_{k-1} = H_k(\bar{x}_k - \bar{x}_{k-1}) - (H_k - H_{k-1})\bar{x}_{k-1} =$$

$$= H_k(\bar{x}_k - \bar{x}_0) - (H_k - H_0)\bar{x}_0 - \left(\sum_{l=2}^{k-1} \bar{z}_l - \bar{z}_1\right)$$

$$\|H_k - H_{k-1}\| \ll 10^{-4} \ll \sigma_{\Delta z}$$

Разности $\bar{x}_k - \bar{x}_{k-1} = \bar{v}_k$ наблюдаемы в каждый момент времени

Вектор \bar{x}_0 наблюдаем при накоплении большого количества измерений

Оценка разностей $\bar{x}_k - \bar{x}_{k-1}$ и вектора \bar{x}_0 решает задачу на интервале времени

Least-squares method (LSM) compared to LSM with restrictions

- Least-squares method is well formulated in variety of books
- LSM with restrictions is produced as iterative algorithm with linearized restrictions of equation type; least-squares solution is the initial value

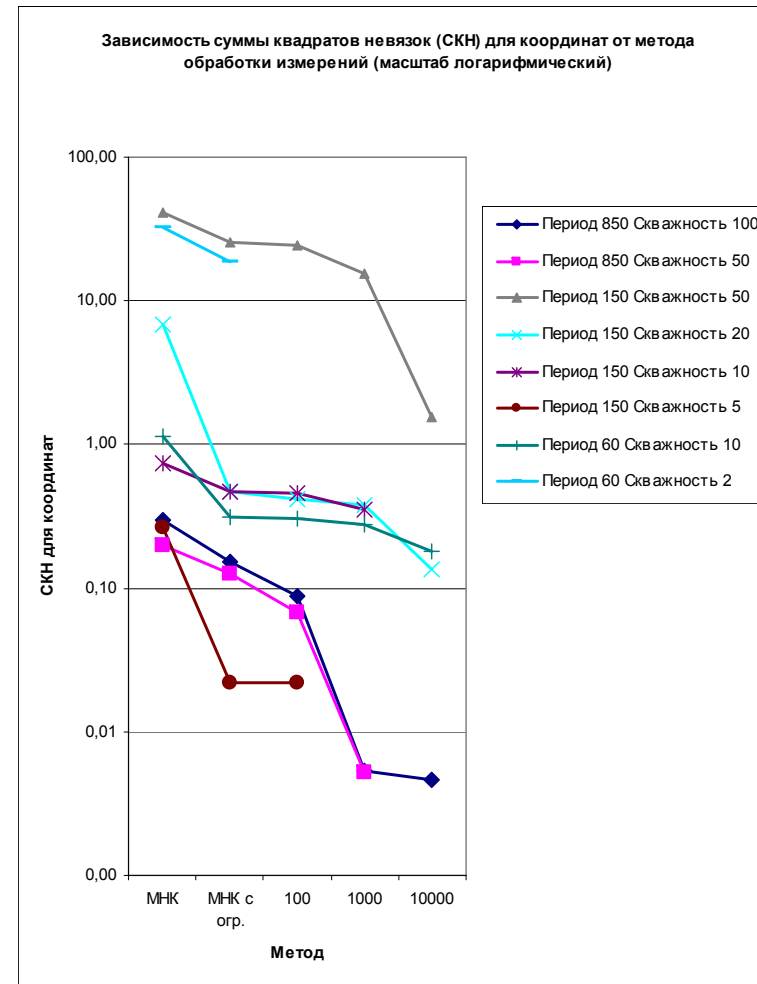
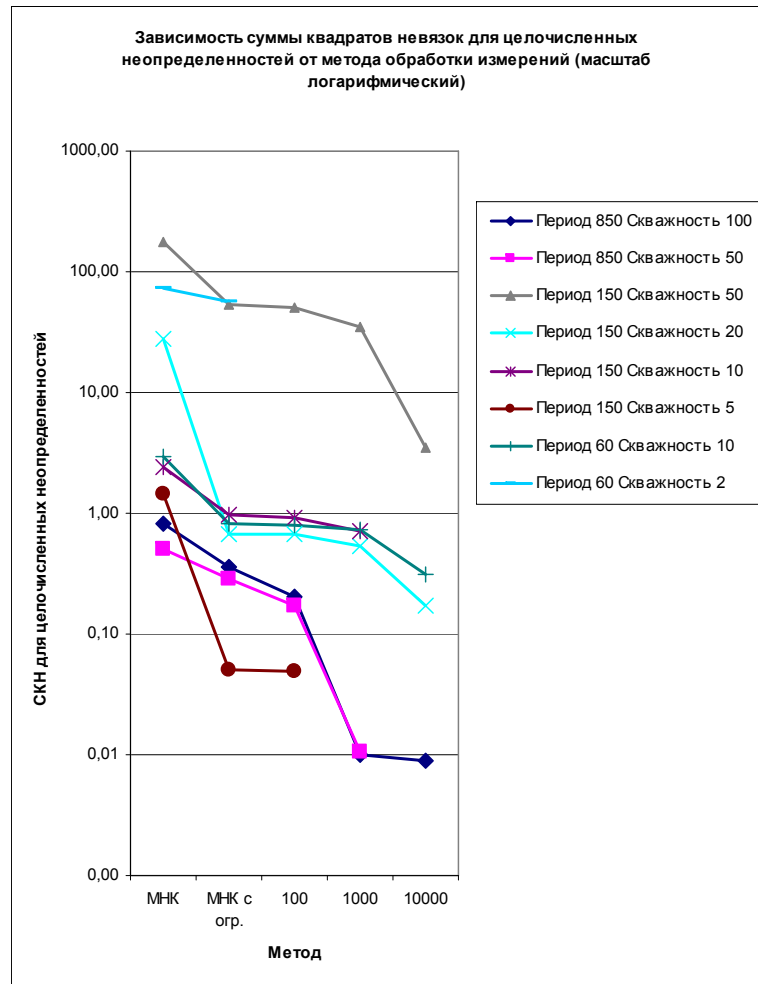
$$f_0(\xi) = (\zeta - H\xi)^T (\zeta - H\xi) \rightarrow \min_{\xi}, \quad f_i(\xi) = \xi_{n+3i+1}^2 + \xi_{n+3i+2}^2 + \xi_{n+3i+3}^2 - b^2 = 0, \quad i = 1..N$$

$$\varphi(\xi^{(k)}, \lambda^{(k)}) \approx f_0(\xi^{(k)}) + \sum_{i=1}^N \lambda_i^{(k)} f_i(\xi^{(k)})$$

$$\begin{cases} \frac{\partial^2 \varphi(\xi^{(k)}, \lambda^{(k)})}{\partial \xi^2} h^{(k)} + \sum_{i=1}^N \delta_i^{(k)} \nabla f_i(\xi^{(k)}) + \frac{\partial \varphi(\xi^{(k)}, \lambda^{(k)})}{\partial \xi} = 0, \\ (\nabla f_i(\xi^{(k)}), h^{(k)}) + f_i(\xi^{(k)}) = 0. \end{cases}$$

$$\xi^{(k+1)} = \xi^{(k)} + h^{(k)}, \quad \lambda^{(k+1)} = \lambda^{(k)} + \delta^{(k)}$$

Least-squares method (LSM) compared to LSM with restrictions; actual measurements processing



Dynamics of observability during constellation evolution

- Let H_1 and H_2 be observation matrices for two epochs for m carrier phase measurements containing integer ambiguities
- Necessary and sufficient condition for observability is as follows:

$$\forall P_1 \in \mathbb{R}^{m \times m} \text{ rank}(H_2 - H_1 P_1) = m$$

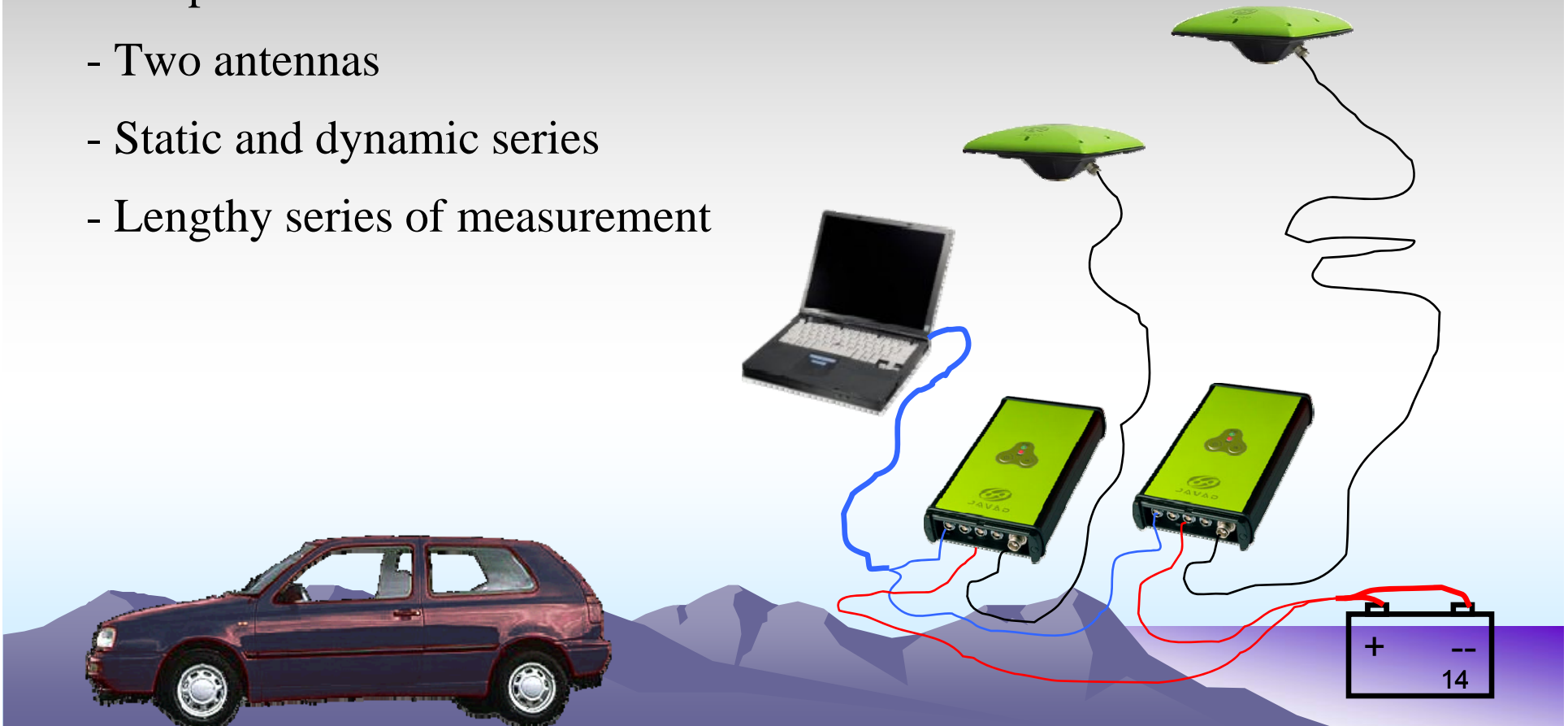
- The condition states that direction vectors to satellites are not transformed by a single linear operator; furthermore the difference from any that transformation would be enough to satisfy the condition
- The more suitable equivalent condition is the m -dimensional basis at the bottom $n - m$ rows of matrices:

$U_1^T H_2$ или $Q_1^T H_2$, где $H_1 = U_1 S_1 V_1^T$ – сингулярное, $H_1 = Q_1 R_1$ – QR – разложения соотв.

$H_1 = U_1 S_1 V_1^T$ is singular value decomposition, $H_1 = Q_1 R_1$ is QR-decomposition

Field surveys

- Field surveys have been conducted several times in Moscow region and once near Tver
- “Topcon” hardware and software
- Two antennas
- Static and dynamic series
- Lengthy series of measurement



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