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ANALYSIS OF LIMITED MEMORY ESTIMATORS  
AND THEIR APPLICATION TO SPACECRAFT  
ATTITUDE DETERMINATION

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16. Abstract <p>A comparison study of the problem of estimating the attitude of a spin stabilized satellite in an earth's field environment has been made employing four types of "optimal" sequential filters. These include the nonlinear Kalman filter, and the Schmidt gain, noise added, and least-squares nonlinear limited memory filter systems. The limited memory concept is applicable to this problem since random disturbances on the satellite are negligible.</p> <p>The study indicates that all limited memory types give improved accuracy estimates over the Kalman filter. For the Schmidt gain and noise added, the magnitude of the additional terms included to improve filter performance are a compromise between good accuracy and convergence, since the convergence for these filters is degraded from the Kalman filter. In addition, the noise added system requires trial and error to determine the magnitude of the noise covariance terms needed.</p> <p>The least-squares limited memory filter is made practical by using a set of approximate equations in order to obtain rapid extrapolation of the state and state transition equations. This system which employs more than one measurement in processing is shown to improve both convergence and accuracy over the Kalman filter.</p> <p style="text-align: right;"><i>128</i> <i>81-2</i> <i>1. Satellite attitude</i></p>					
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ANALYSIS OF LIMITED MEMORY ESTIMATORS AND THEIR APPLICATION  
TO SPACECRAFT ATTITUDE DETERMINATION

by

Edwin C. Foudriat

INTRODUCTION

The concept of limited memory has been proposed as a method by which the insensitivity problem in Kalman filtering applications can be alleviated.<sup>1,2,3,4</sup> Insensitivity results after a large number of measurements when the noise disturbance to the states are insignificant. The effect of the number of measurements and state noise can be shown to be counteractive, that is, each measurement reduces the covariance matrix while the effect of noise is to increase the state uncertainty and hence the covariance matrix. If the noise is insignificant then the covariance matrix, after a large number of measurements becomes vanishingly small and the filter becomes insensitive to errors.

The vanishing of the covariance matrix would not, in itself, result in an unsuitable estimation of the states. However, in the usual, non-linear, real-world estimation problem, the system modeled in the computer is generally simplified since many of the states and forces of the real system neglected or approximated. The result of the insensitivity is that these neglected state and forces may create errors between the real and modeled systems and if the filter is insensitive, these errors can exceed the desired estimation accuracy.

The determination of spacecraft attitude is an excellent example of the insensitivity-modeling inaccuracy problem. First, high accuracy is desired over long periods of time. Second, disturbances in the form of earth and solar environmental torques are small. However, these torques with the exception of micrometeorites, should not be considered random disturbances and hence, should not be modeled as noise. Since the effect of micrometeorites on spacecraft motion is considerably less than other torque sources, it is usually neglected. Hence, the noise disturbance to the state are negligible. Finally,

the equations for the modeling magnetic field, aerodynamic, and gravity gradient torques are not exact resulting in errors between the real-world spacecraft and the computer model. As a result, the altitude determination problem when Kalman estimation techniques are used is a classic example of the insensitivity problem and is particularly suited to the use of limited memory techniques.

The study discusses the general problem of state estimation and develops four methods for achieving limited memory. These include the Schmidt gain <sup>1,2</sup> which adds an additional term to the covariance weighting matrix, the addition of noise effects to the covariance matrix (without equivalent noise added to the states), the limited memory, maximum likelihood estimation (M.L.E.) concept of Jazwinski, <sup>3</sup> and a nonlinear version of the least-squares limited memory concept as developed in Appendix IV. A similar concept for linear systems was developed independently by Lee <sup>4</sup>.

Using a special set of time-averaged equations <sup>5</sup> it was found that three of the limited memory methods were computationally feasible (the M.L.E. concept was eliminated) for the attitude determination problem. These were programmed for computer analysis so that comparison between the concepts could be made. The report presents the computer program and the comparative results of the three limited memory concepts for a typical spacecraft subjected to earth environment torques.

#### LIST OF SYMBOLS

$\underline{a}_r$	=	rth slit unit normal vector
$\underline{B}$	=	earth's magnetic field vector in angular momentum coordinates, gauss
$b$	=	$\frac{L - L_z}{L_z}$
$\underline{b}$	=	$T \underline{s}_i$ = transformed star vector
$b_1, b_2, b_3$	=	components of $\underline{b}$
$C_2$	=	constant (eq. 12)
$\underline{c}$	=	$E \underline{b}$ = transformed star vector
$c_1, c_2, c_3$	=	components of $\underline{c}$
$E$	=	Euler angle transformation (angular momentum to body axes)
$E_{ij}$	=	ijth term of $E$
$f(\underline{x})$	=	general function of $\underline{x}$

$G$	= Jacobian matrix $\frac{\partial g_i}{\partial x_j}$
$G_{ij}$	= $ij$ th term of $G$
$g(\underline{x}, t)$	= differential function (see eq. 1)
$H(\underline{x}, t)$	= measurement model equations
$I$	= identity matrix
$I[q, p]$	= interval of time from $q$ to $p$
$i$	= satellite orbit inclination
$K$	= spacecraft eddy current damping coefficient, #-ft-sec/gauss <sup>2</sup>
$K_1, K_2$	= earth magnetic field constants
$K_s$	= Schmidt gain factor, (eq. 9)
$k$	= times of occurrence of measurements
$L$	= spacecraft x- and y-body axis inertias, slug-ft <sup>2</sup>
$L_z$	= spacecraft z-body axis inertia, slug-ft <sup>2</sup>
$M_z$	= spacecraft z-axis magnetic dipole constant, #-ft/gauss
$m$	= magnitude of measured star
$m_0$	= +1 magnitude
$n$	= number of states
$P$	= covariance matrix of $\hat{\underline{x}}$
$Pr(\underline{x})$	= probability density function of $\underline{x}$
$Pr_{v_k}$	= probability density function of $k$ th measurement noise
$p$	= most recent measurement time considered in limited memory
$Q$	= system noise covariance
$q$	= earliest measurement time considered in limited memory
$R$	= measurement noise covariance
$r$	= magnitude of angular momentum
$\underline{s}_i$	= $i$ th star unit normal vector
$T$	= inertial-to-angular momentum transformation
$T_{ij}$	= $ij$ th term of $T$
$t_m$	= measured time, sec
$t_t$	= true time, sec

$V$	$= \nabla_{\underline{x}(p)} H(\underline{x}, k) \big _{\hat{\underline{x}}_0(k)}$	= gradient of measurement vector
$\hat{V}$	$= V R^{-1/2}(k)$	
$\underline{v}$		= measurement noise
$W$		= diagonal matrix of additive noise (see eq. 33)
$\underline{w}$		= system noise
$wt$		= magnitude of comparative function (see eq. 32)
$\underline{x}$		= augmented state vector
$\hat{\underline{x}}_0$		= initial (before addition of newly processed data) estimate of state
$\hat{\underline{x}}$		= improved estimate of state
$\underline{y}$		= measurement
$\alpha$	$= \left\{ \begin{array}{l} \text{spacecraft orbit position angles related} \\ \text{to earth's magnetic field, deg.} \end{array} \right.$	
$\beta$		
$\delta \hat{\underline{x}}$		= deviation in $\hat{\underline{x}}$
$\eta$		= noise in time measurement, sec.
$\theta$		= cone angle (eq. 18), deg.
$\nu$		= argument of latitude, deg.
$\xi$		= angle defining direction of angular momentum (eq. 18), deg.
$\sigma_0$		= standard deviation of +1 magnitude star
$\sigma_\eta$		= standard deviation of measured star
$\tau$		= angle defining direction of angular momentum (eq. 18), deg.
$\Phi(t, k)$		= state transition matrix
$\phi$		= spin angle (eq. 18), deg.
$\psi$		= precession angle (eq. 18), deg.
$\Omega$		= longitude of ascending node, deg.
$\omega_0$		= spacecraft orbital rate



## LIMITED MEMORY SEQUENTIAL FILTER SYSTEM

### Sequential Filtering System

The model for the dynamic system and the measurement equations are given by

$$\begin{aligned}\dot{\underline{x}} &= \underline{g}(\underline{x}, t) + \underline{w} \\ \underline{y}(k) &= \underline{H}(\underline{x}(k), k) + \underline{v}(k) \\ k &= 1, \dots, p\end{aligned}\tag{1}$$

where  $\underline{x}$  = augmented state vector model of the system

$\underline{y}(k)$  = measurement equation

$\underline{H}(\underline{x})$  = measurement model

$\underline{w}$  = system noise

$\hat{\underline{v}}(k)$  = measurement noise

It is assumed that the noise is white, gaussian with

$$\begin{aligned}E[\underline{w}] &= E[\underline{v}(k)] = 0 \\ E[\underline{v}\underline{v}^T] &= R(k) \delta(t-k) \\ E[\underline{w}\underline{w}^T] &= Q(\tau) \delta(t-\tau)\end{aligned}\tag{2}$$

In many attitude determination problem cases the additive noise,  $\underline{w}$ , is zero or at least the neglected torques should not be represented as gaussian white noise.

The weighted least-squares solution\* for an improved estimate for  $\hat{\underline{x}}(p)$  given an initial estimate  $\hat{\underline{x}}_0(p)$  is

$$\begin{aligned}\hat{\underline{x}}(p) &= \hat{\underline{x}}_0(p) + \left( \sum_{k=q}^p \hat{\underline{V}}(k) \hat{\underline{V}}^T(k) \right)^{-1} \cdot \\ &\quad \left( \sum_{k=q}^p \hat{\underline{V}}(k) R^{-1/2}(k) (\underline{y}(k) - \underline{H}(\hat{\underline{x}}_0, k)) \right)\end{aligned}\tag{3}$$

---

\*See Appendix IV for detailed derivation.

where

$$\hat{V}(k) = \nabla_{\underline{x}(p)} H(\underline{x}(k), k) R^{-1/2}(k) \Big|_{\hat{\underline{x}}_0(k)} \quad (4)$$

Equation (3) assumes that only the measurements  $k \in [q, p]$  are employed, and hence, can be classified as a limited memory system.

To obtain a sequential filter algorithm, it is necessary to formulate a method for including new measurements as they are taken and, if one is to maintain a limited memory concept, for eliminating old measurements. The most common method uses the standard matrix inversion lemma<sup>6,7</sup> along with the assumption that only the new measurement is used to approximate the error term of equation (3). The filter formula adding a new measurement at  $k = p+1$  based upon the nonlinear version by Cox,<sup>8</sup> becomes

$$\begin{aligned} \hat{\underline{x}}(p+1) = \hat{\underline{x}}_0(p+1) + P_{p+1,q} \hat{V}(p+1) R^{-1}(p+1) \cdot \\ (\underline{y}(p+1) - H(\hat{\underline{x}}_0(p+1), p+1)) \end{aligned} \quad (5)$$

As noted, the second summation term in equation (3) has been truncated to contain only the last term. The covariance matrix, (the first summation term in equation (3)) becomes

$$P_{p+1,q} = \left[ \sum_{k=q}^{p+1} \hat{V}(k) \hat{V}^T(k) \right]^{-1} \Big|_{\hat{\underline{x}}_0(p+1)} \quad (6)$$

Equation (6) can be determined from

$$\begin{aligned} P_{p+1,q} &= \left[ P_{p,q}^{-1}(p+1) + \hat{V}(p+1) \hat{V}^T(p+1) \right]^{-1} \\ &= P_{p,q} - P_{p,q} \hat{V} (\mathbf{I} + \hat{V}^T P_{p,q} \hat{V})^{-1} \hat{V}^T P_{p,q} \end{aligned} \quad (7)$$

where  $P_{p,q}$  is "theoretically" evaluated using the initial estimate,  $\hat{\underline{x}}_0(p+1)$ . In practice  $P_{p,q}$  is accumulated by subsequent application of equation (7) and extrapolation using the P matrix Riccati equation or equivalent, and hence may not represent the true summation inverse as shown

in equations (6) and (7). However, in a number of practical applications the technique used above has lead to a successful although "sub-optimal" nonlinear filter.

To complete the algorithm the system requires a method for extrapolating the estimate and the covariance matrix to the new measurement point, that is, calculating  $\hat{x}_o(p+1)$  and  $P_{p,q}(p+1)$  given  $\hat{x}_o(p)$  and  $P_{p,q}(p)$ . For the nonlinear case (again an approximation from the linear case) the equations developed by Cox<sup>8</sup> and others appear to be adequate. They are

$$\begin{aligned} \hat{x}(p) &= g(\hat{x}(p), p) \\ P_{p,q}(p+1) &= \Phi(p+1, p) P_{p,q}(p) \Phi^T(p+1, p) \\ &+ Q(p) \end{aligned} \quad (8)$$

The equations are based upon approximating the term,  $E[g(\underline{x}(p))]$  by the first term in the Taylor series expansion and by assuming that terms in the probability density function of higher order than the second central moment (covariance) are negligible. The term  $Q$  represents the result of the noise  $w$  in the system equations.

Equations (5), (7) and (8) are the nonlinear Kalman filter system.

#### Limited Memory Concepts

In general the nonlinear Kalman filter shown above has been used successfully in a number of aerospace applications. However, when the disturbing noise,  $w$ , is small or when the neglected terms within the model do not have a character which can be readily approximated by white noise the filter has given inaccurate results. This is mainly due to the fact that the covariance matrix terms become small so that the filter becomes insensitive to small errors. Concepts for alleviating this problem have become known as limited memory filters.

Limited memory filters have been studied mainly by Schmidt,<sup>1,2</sup> Jazwinski,<sup>3</sup> and Lee.<sup>4</sup> These three concepts will be outlined in this section.

The limited memory concept proposed by Schmidt adds a term to the equation which attaches more weight to the most recent measurement. For the scalar measurement the second term in equation (8) becomes

$$\delta \hat{\underline{x}} = \left[ \underline{P}_{p,q} \hat{\underline{V}} (\hat{\underline{V}}^T \underline{P}_{p,q} \hat{\underline{V}} + 1)^{-1} + \frac{\hat{\underline{V}} \underline{K}_s}{\hat{\underline{V}}^T \hat{\underline{V}}} (\hat{\underline{V}}^T \underline{P}_{p,q} \underline{V} + 1)^{-1} \right] R^{-1/2} (\underline{y} - H(\underline{x})) \quad (9)$$

where the gain factor  $\underline{K}_s$  is used to weight the present measurement. Note that the first term in the brackets in equation (9) is an alternate method for writing the measurement weighting term of equation (5).

The effect of weighting factor  $\underline{K}_s$  can be seen by multiplying equation (9) by  $\underline{V}^T$  to give

$$\underline{V}^T \delta \hat{\underline{x}} = \left( \frac{\hat{\underline{V}}^T \underline{P}_{p,q} \hat{\underline{V}} + \underline{K}_s}{\hat{\underline{V}}^T \underline{P}_{p,q} \hat{\underline{V}} + 1} \right) (\underline{y}(p+1) - H(\underline{x}(p+1))) \quad (10)$$

Since  $\underline{V}^T \delta \hat{\underline{x}}$  is the first term in the Taylor series expansion of the measurement error, then equation (10) can be related to the amount of the measurement error incorporated in the new estimate. With  $\underline{K}_s = 1$  the weighting is very large; with  $\underline{K}_s \ll 1$  and noting that for small covariance matrix terms,  $\hat{\underline{V}}^T \underline{P}_{p,q} \hat{\underline{V}} \ll 1$  then the weighting on the present measurement becomes small.

A conceptually similar weighting procedure can be evolved by assuming that sufficient noise is added to the covariance matrix between measurement points  $p$  and  $p + 1$  such that  $\underline{P}_{p,q}(p+1)$  satisfies the relationship

$$\hat{\underline{V}}^T \underline{P}_{p,q} \hat{\underline{V}} \gg 1$$

Using this relationship, and equation (5) with the alternate form of the Kalman gain, the term  $\underline{V}^T \delta \hat{\underline{x}}$  becomes identical to condition in equation (10) with  $\underline{K}_s = 1$ . Hence, the use of the Schmidt gain coefficient is conceptually equivalent to the addition of noise in that present measurement is given additional emphasis in formulating the new estimate of the state.\*

While the two different forms of limited memory have similar effects, a difference between them exists. The weighted measurement using  $\underline{K}_s$  does not affect directly the values of the covariance matrix in that the weighting is added to the new estimate equation directly. On the other hand the addition of noise directly to the covariance matrix does affect its future values.

\*An alternate approach to demonstrating the effect of noise is to examine the solution matrix of the Ricatti differential equation.

The limited memory concept developed by Jazwinski is formulated from the maximum likelihood technique and Bayes estimation.<sup>9</sup> Jazwinski<sup>3</sup> proves that

$$\Pr(\underline{x} \mid |Y_{p,q+1}|) = C_2 \frac{\Pr(\underline{x} | Y_{p,l})}{\Pr(\underline{x} | Y_{q,l})} \quad (12)$$

where  $Y_{m,n}$  indicates the sequence of measurements from  $m$  to  $n$  and the term on the left indicates the density function dependent upon the sequence only and not upon the apriori estimate  $\Pr(\underline{x}(0))$ . Hence  $C_2 = f(\underline{x})$ . Note that equation (12) can be obtained directly from Bayes rule for the additive noise filter problem, equation (1), and the assumption that  $\underline{w}$  is zero as

$$\begin{aligned} \Pr(\underline{x} \mid Y_{p,l}) &= \frac{\Pr(\underline{x}, Y_{p,l})}{\Pr(Y_{p,l})} \\ &= \frac{\Pr(x_0) \prod_{i=1}^p \Pr_{y-k}(\underline{y}(k) - \underline{H}(\underline{x}(k), k))}{\Pr(Y(1), \dots, Y(p))} \end{aligned} \quad (13)$$

with the constraint equation  $\dot{\underline{x}} = \underline{g}(\underline{x}, t)$ . By formulating both numerator and denominator, equation (12) becomes

$$\Pr(\underline{x} \mid |Y_{p,q+1}|) = \frac{\prod_{i=q+1}^p \Pr_{y-k}(\underline{y} - \underline{H}(\underline{x}))}{\Pr(Y_{p,l} \mid Y_{q,l})} \quad (14)$$

The limited memory system of Jazwinski requires the operation of two simultaneous Kalman filters to satisfy the estimation and as a result a "batch-type" process is necessary. Consequently, the numerical solution on a digital computer for an attitude determination problem might be as involved as the least-squares batch program used for NAS1-6010<sup>10</sup> and hence undesirable from a computer usage standpoint.

Another method for limited memory is based upon the least-squares estimation procedure. The linear case was originally developed by Lee<sup>4</sup>. The nonlinear procedure, an extension of the least squares approach in Appendix IV, can

be evolved from equation (3) by considering the two portions of the second term separately. The covariance term can be treated by repeated application of equation (7) where

$$P_{p+1,q+1} = [P_{p+1,q}^{-1} - \hat{V}(q)\hat{V}^T(q)]^{-1}$$

which becomes

$$P_{p+1,q+1} = P_{p+1,q} + P_{p+1,q} \hat{V}(\mathbf{I} - \hat{V}^T P_{p+1,q} \hat{V})^{-1} \hat{V}^T P_{p+1,q} \quad (15)$$

using the matrix inversion lemma.

Equation (15) can be evaluated at  $t = p$  by noting that equation (4) can be written (for the scalar measurement) as

$$\begin{aligned} R^{1/2}(k)\hat{V}(k) &= \nabla_{\underline{x}(p)} H(\underline{x}(k),k) \\ &= \begin{pmatrix} \sum_i \frac{\partial H}{\partial x_i(k)} \frac{\partial x_i(k)}{\partial x_i(p)} \\ \vdots \\ \sum_i \frac{\partial H}{\partial x_i(k)} \frac{\partial x_i(k)}{\partial x_n(p)} \end{pmatrix} \\ &= \nabla_{\underline{x}(k)}^T H(\underline{x}(k),k) \phi(k,p) \end{aligned} \quad (16)$$

where  $\phi(k,p)$  is the state transition matrix contained in equation (8).

Note that in evaluating equation (16) at  $k = q$  it is necessary to integrate both state and state transition backwards from  $t = p+1$ . In this process it becomes feasible to evaluate measurement error portion, that is, the second term in equation (3)

$$\sum_{k=q+1}^{p+1} \hat{V}(k) R^{-1/2}(k) (\underline{y}(k) - \underline{H}(\hat{\underline{x}}_0(k),k)) \quad (17)$$

at all points within the interval  $\mathbf{I} \in [q,p+1]$  at which the time corresponds to a measurement point. These terms can be used to reinforce the error and hence conceivably obtain improved convergence and accuracy.

In this section the general sequential filter system and four concepts for limited memory; additive noise, Schmidt gain weighted measurement, maximum likelihood estimation using limited statistics with no apriori estimate, and least-squares addition and subtraction of data points have been outlined. These concepts differ substantially in their effects on the various functions within the filter. As noted previously, the noise addition affects only the covariance matrix which after a time period should stabilize to a specific value mostly dependent upon added magnitude of noise assuming the measurement sequence is repeated. Conversely, the covariance matrix for the Schmidt gain concept should continue to decrease since the weighting does not affect this factor. Both of these techniques rely upon processing the present measurement error only.

The maximum likelihood limited memory reflects the optimum filter and the covariance should indicate the accuracy of the estimate. As noted, this procedure is relatively difficult to program requiring two Kalman filters and a "batch-type" process even for the linear case. For the nonlinear problem a process similar to the NAST-6010<sup>10</sup> least-squares estimate might result and hence be impractical.

The limited memory least-square technique employs a concept, which like noise addition, maintains after stabilization a relatively fixed covariance matrix. This should reflect to some degree the accuracy of the unbiased estimate. The technique has the additional feature that past data points within the span can be included if desired to augment accuracy. It requires extrapolating the present estimate and its state transition matrix to the end points of each memory span. If data within the memory span is used the state and state transition matrix at each measurement point must be evaluated. This is only practical when a rapid integration solution for the system of state variables is available. This latter condition exists for the spinning body attitude determination problem by use of the time-averaged perturbation equations.<sup>5</sup>

In the remainder of the report the three sequential filtering techniques, noise addition, weighted measurements and least-squares sequential limited memory will be developed for the attitude determination problem and test results discussed.

APPLICATION OF LIMITED MEMORY SEQUENTIAL FILTER TO  
THE ATTITUDE DETERMINATION PROBLEM

In the above section four limited memory concepts were formulated. The maximum likelihood concept appeared to be impractical and the least-square concept was dependent upon a rapid integration procedure for extrapolating the estimate over the memory interval. The following section of the report develops the specific equations for the attitude determination problem and presents the computer programs necessary to simulate the three limit memory concepts. In the first section the vehicle equations of motion and the auxiliary equations necessary to generate the earth's field environment for a spinning satellite are formulated. These are followed by the measurement equation. The resultant computer programs necessary to obtain the star sighting and the limited memory sequential estimation are then formulated.

Vehicle Equations of Motion

The spinning body dynamics assumed for the problem are described by a set of time-averaged perturbation equations. The body is assumed to be symmetric and influenced by earth magnetic field torques only. The six state equations are

$$\begin{aligned} \dot{\phi} &= \frac{r}{L} + \frac{K B_y B_z (1 + b \cos^2 \theta) \cot \tau}{L} \\ &+ \frac{B_x M_z \cos \theta \cot \tau}{r} - \frac{B_z M_z \cos \theta}{r} \\ \dot{\psi} &= \frac{b r \cos \theta}{L} + \frac{B_z M_z}{r} \quad * \\ \dot{\theta} &= - \frac{b K \sin 2\theta (B_x^2 + B_z^2)}{4L} \\ \dot{\tau} &= \frac{K B_x B_z (1 + b \cos^2 \theta)}{L} - \frac{B_y M_z \cos \theta}{r} \end{aligned} \tag{18}$$

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\*Note that the term in  $\theta(0)$  has been neglected.



$$\dot{\xi} = \frac{K B_y B_z (1 + b \cos^2 \theta)}{L \sin \tau} + \frac{B_x M_z \cos \theta}{r \sin \tau}$$

$$\dot{r} = \frac{r K (B_z^2 - B^2) (1 + b \cos^2 \theta)}{L}$$

- where
- $\phi$  = spin angle, first rotation-about angular momentum  $\bar{z}$  axis
  - $\theta$  = cone angle, second rotation-about once displaced momentum x axis
  - $\psi$  = precession angle, third rotation about once displaced z axis
  - $\tau$  = angle defining inclination of angular momentum direction relative to inertial Z-axis
  - $\xi$  = angle between X inertial axis and Z- $\bar{z}$  plane
  - $r$  = magnitude of angular momentum
  - $L$  = spacecraft x- and y-axes inertia (assuming symmetric body)
  - $L_z$  = spacecraft z-axis inertia
  - $b = \frac{L - L_z}{L_z}$
  - $K$  = spacecraft eddy current damping constant
  - $M_z$  = spacecraft z-axis magnetic dipole constant
  - $\underline{B}$  = earth's magnetic field vector in angular momentum coordinate system
  - $B^2 = \underline{B}^T \underline{B}$

The derivation of equations (18) can be found in ref. 5. A unique feature of the equations is the fact that all short period cyclic variations have been eliminated by time averaging. Since the remaining state variables  $\theta$ ,  $\tau$ ,  $\xi$ , and  $r$  change extremely slowly\* it is feasible to integrate the equations using extremely long time intervals. This feature permits the successful implementation of the least-squares limited memory concept.

The accuracy of these set of equations is also indicated in ref. 5. In that report a typical comparison shows the states remain within a few seconds of arc of the exact equations over periods of time as long as 1000 sec. Thus these equations are capable of representing, with a high

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\*This fact is demonstrated in the simulation results.

degree of accuracy, the true attitude motion of a symmetric spin stabilized vehicle in an earth's field environment. Reference 5 gives a method for obtaining a similar set of equations for the nonsymmetric vehicle and the inclusion of gravity gradient torque effects.

In addition to the six states certain of the spacecraft parameters may be uncertain before the flight or change slightly during flight. Hence  $b$ ,  $K_1$ , and  $M_z$  can be used in an augmented state system and estimated also.

A dipole magnetic field model has been used assuming that the spacecraft is in a circular orbit. With this model the inertial components of the magnetic field become

$$\begin{aligned} B_X &= K_1 \sin 2\alpha \cos \beta \\ B_Y &= K_1 \sin 2\alpha \sin \beta \\ B_Z &= K_1 (K_2 - \cos 2\alpha) \end{aligned} \quad (19)$$

The constants  $K_1$  and  $K_2$  are functions of the spacecraft orbital altitude. The angles  $\alpha$  and  $\beta$  are functions of the orbital elements\* and are given by

$$\begin{aligned} \sin \alpha &= \sin v \sin i \\ \tan \beta &= \frac{\cos i \sin v}{\cos v} \end{aligned} \quad (20)$$

With a circular orbit

$$v = v_0 + \omega_0 t \quad (21)$$

The relationships for the magnetic field are derived in ref. 11.

The inertial components of magnetic field are transformed to the angular momentum axes by

$$T = \begin{pmatrix} \cos \tau \cos \xi & \cos \tau \sin \xi & -\sin \tau \\ -\sin \xi & \cos \xi & 0 \\ \sin \tau \cos \xi & \sin \tau \sin \xi & \cos \tau \end{pmatrix} \quad (22)$$

---

\*The longitude of the ascending node,  $\Omega$ , can be assumed to be zero.

In addition to the inertial-to-angular momentum axes transformation, the Euler angle (angular momentum-to-body axis) transformation is required.

This is

$$E = \begin{pmatrix} c\phi c\psi - c\theta s\phi s\psi & s\phi c\psi + c\theta c\phi s\psi & s\theta s\psi \\ -c\phi s\psi - c\theta s\phi c\psi & -s\phi s\psi + c\theta c\phi c\psi & s\theta c\psi \\ s\theta s\phi & -s\theta c\phi & c\theta \end{pmatrix} \quad (23)$$

Equations (18) - (23) define the motion of the spinning spacecraft in an earth's magnetic field environment.

#### Measurement System

A measurement is taken when the slit plane of a body mounted telescope and the star are coincident.<sup>12</sup> The time of occurrence of this event is recorded and it is this time which is employed to determine the precise vehicle attitude.

The geometric condition of the measurement is satisfied when

$$H(\underline{x}(t), t) = \underline{a}_r^T E T \underline{s}_i = 0 \quad (24)$$

where  $\underline{a}_r$  = r th slit normal vector

$\underline{s}_i$  = i th star vector

Besides the measurement equation, the measurement gradient,  $\nabla_{\underline{x}(p)} H(\underline{x}(k), k)$  is required in equations (4) and (16). The gradient function

$\nabla_{\underline{x}(k)} H(\underline{x}(k), k)$  is

$$\begin{aligned} \frac{\partial H(k)}{\partial x_1(k)} &= \underline{a}_r^T \frac{\partial E}{\partial \phi} T \underline{s}_i \\ \frac{\partial H(k)}{\partial x_2(k)} &= \underline{a}_r^T \frac{\partial E}{\partial \psi} T \underline{s}_i \\ \frac{\partial H(k)}{\partial x_3(k)} &= \underline{a}_r^T \frac{\partial E}{\partial \theta} T \underline{s}_i \\ \frac{\partial H(k)}{\partial x_4(k)} &= \underline{a}_r^T E \frac{\partial T}{\partial t} \underline{s}_i \end{aligned} \quad (25)$$

$$\frac{\partial H(k)}{\partial x_5(k)} = \frac{a}{r} E \frac{\partial T}{\partial \xi} s_i$$

$$\frac{\partial H(k)}{\partial x_i(k)} = 0 \quad i = 6, \dots, n$$

The state-transition matrix as indicated in equations (8) and (16) is needed both for the measurement equation and to update the covariance matrix. It can be obtained in differential equation forms as

$$\dot{\phi}_{ij} = \frac{\partial \dot{x}_i(k)}{\partial x_j(p)} = \sum_k \frac{\partial g_i}{\partial x_k} \frac{\partial x_k}{\partial x_j} = \sum_k G_{ik} \phi_{kj} \quad (26)$$

or in matrix form

$$\dot{\phi} = G\phi \quad \phi(0) = I$$

The actual terms used in equations (25) and (26) for the attitude determination problem of equations (18) - (23) are given in Appendix I. The results of equations (25) and (26) can be used to obtain  $\nabla_{x(p)} H(x(k), k)$ .

In addition to the gradient, the covariance of the additive noise in the measurement equation is required. The actual measurement equation (24) does not contain time explicitly but time is the quantity recorded at each measurement event. While this factor does not affect the measurement equation (24) since the states at the specific time instant are required, the additive noise term in the measurement equation is not readily available. An approximation to the additive noise can be made by considering

$$H(x(t_+)) \approx H(x(t_m)) + \left. \frac{dH}{dt} \right|_{t_m} \eta \quad (27)$$

where  $t_m$  = measured time  
 $t_+$  = true time  
 $\eta$  = random time error

Noting that  $\frac{\partial H}{\partial t} = 0$  so that

$$\frac{dH}{dt} = \nabla_{\underline{x}} H^T \dot{\underline{x}}$$

the additive noise term is  $\nabla_{\underline{x}} H^T \dot{\underline{x}} \Big|_{t_m} \eta$

Assuming  $E[\eta] = 0$  and uncorrelated with  $\hat{\underline{x}}$ , then the measurement noise covariance  $R_k$  is given by

$$R(k) = E\{(\nabla_{\underline{x}} H^T \dot{\underline{x}} \Big|_{t_m} \eta)^2\} \quad (28)$$

Assuming  $\dot{\theta}$ ,  $\dot{\tau}$ ,  $\dot{\xi}$ , and  $\dot{p}$  are negligible in comparison to  $\dot{\phi}$  and  $\dot{\psi}$  and that the first terms in equation (18) predominate then

$$R(k) = E\left\{\left(\frac{a_r^T}{r} \frac{\partial E}{\partial \phi} T \underline{s}_i + \frac{a_r^T}{r} \frac{\partial E}{\partial \psi} T \underline{s}_i k \cos^2 \theta\right)^2 \frac{r^2}{L^2} \Big|_{\underline{x}(k)} \eta^2\right\} \quad (29)$$

If one further assumes that the random variables  $\hat{\underline{x}}(t_m)$  can be replaced by their present estimates and the covariances are negligible in comparison to the means then

$$R(k) = \left(\frac{a_r^T}{r} \frac{\partial E}{\partial \phi} T \underline{s}_i + \frac{a_r^T}{r} \frac{\partial E}{\partial \psi} T \underline{s}_i k \cos^2 \theta\right)^2 \frac{r^2}{L^2} \Big|_{\hat{\underline{x}}_0} \sigma_n^2(k) \quad (30)$$

While it is true that the measurements noise in above form are correlated the use of  $R(k)$  as the weighting matrix is more desirable than attempting to process an alternate form of the measurement equation.

The value used for  $\sigma_n$  is determined from the work of Ostroff and Romanczyk,<sup>13</sup> who show both analytically and experimentally that the standard deviation  $\sigma$  for estimating the center of the star corresponds to the equation

$$\sigma_n = \sigma_o 10^{\left(\frac{m - m_o}{5.02}\right)} \quad (31)$$

Assuming a +1 magnitude star has angular error with a  $10 \widehat{\text{sec}}$ . standard deviation, equation (31) is used to generate the standard deviation used in equation (30).

## Computer Simulation

A computer simulation using equations (10) - (26) and (30) - (31) has been developed for an IBM 7040 in order to study the effectiveness of the limited memory procedures for precise attitude determination. The simulation consists of two programs, the first to generate star sightings and the second to employ the various nonlinear limited memory estimation concepts in determining the attitude of typical spacecraft.

The computer program flow diagram for the instrument simulation, that is, the generation of star sighting data is shown in Fig. 1. The program consists of two main branches. The first integrates the equations of motion to null the error between the slit plane and the star vector in order to satisfy the measurement, equation (24). This branch interlaces the actual differential equations along with the angle transforms since the angular momentum transform data is required for both the differential equations and the measurement equations. In addition the star vector misalignment data in the body axes can be used to obtain a simple but accurate estimation of the rotation angular error - - hence, the time interval required if the null condition is not satisfied. To preserve a sighting accuracy of  $1 \widehat{\text{sec.}}$ , the states, the differential equations for  $\dot{\psi}$  and  $\dot{\phi}$ , and the measurement times are carried out in double precision.

The second branch is used when the measurement equation is satisfied to within  $1 \widehat{\text{sec.}}$ . A gaussian random noise generator is used to add a zero mean time error proportional to the star magnitude,

$$t_m = t_t + \sigma_n$$

where  $\sigma_n$  is the time error noise selected using equation (31). The data are then recorded on tape, including the star and slit, the true and measured time, the six state variables, and the vector components of the instrument axis (assumed to be  $\gamma$ -body axis) in inertial space. The program can generate data over any period but does not have the capability to add or drop stars.

A computer listing of the program is shown in Appendix II. Note that the comment cards in the listing correspond blocks on Fig. 1 to simplify understanding of the program.

DATA INPUT, CONSTANTS, INITIAL STATES (VAL), CONTROL NUMBERS, ETC., STAR ANGLES (SIGMA, GAMA), MAGNITUDES (SMAG), SLIT ANGLES (ALAMD, ALPH1), ETC.

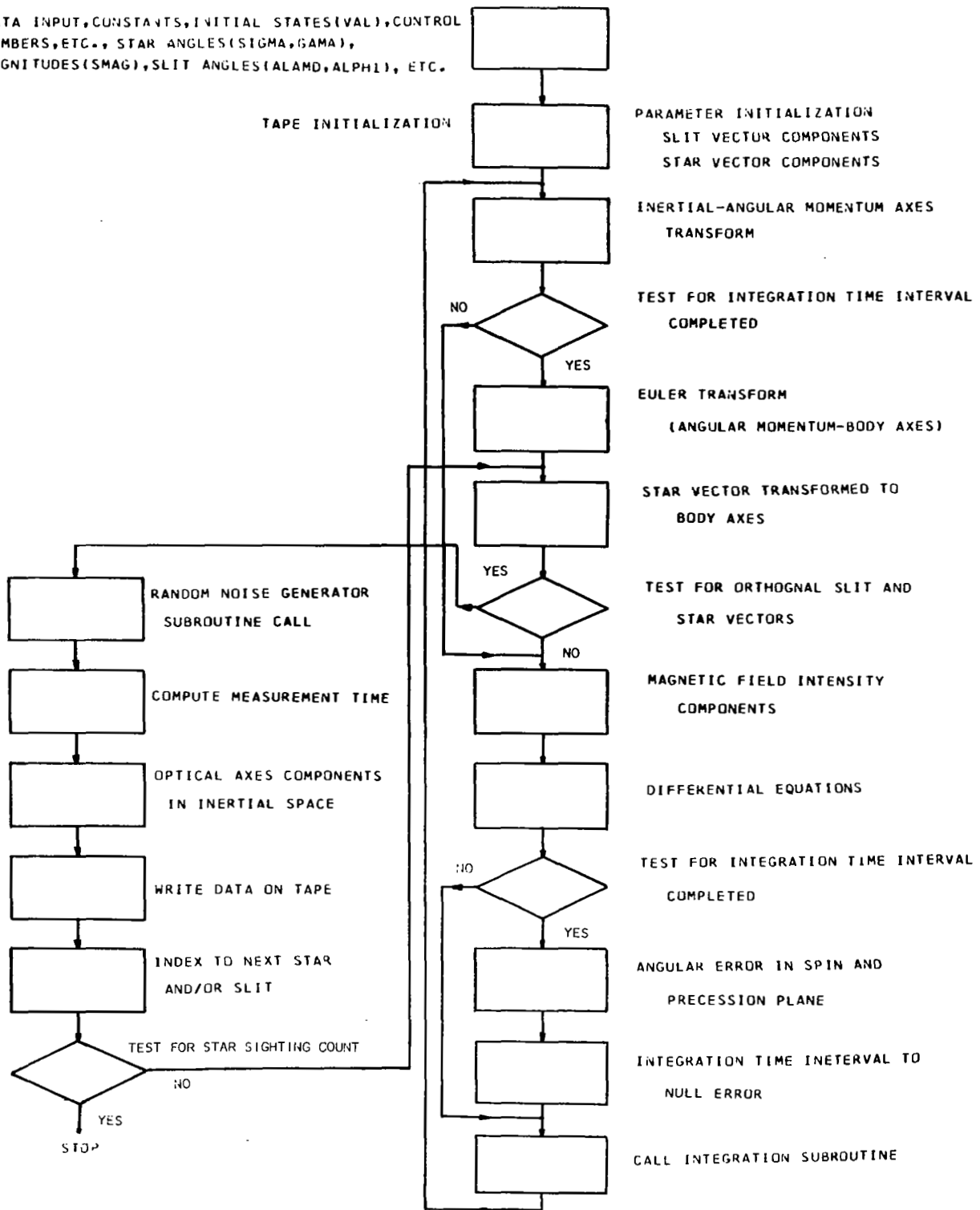


FIGURE 1 PROGRAM FOR DETERMINATION OF STAR SIGHTINGS AND PREPARATION OF TAPES FOR LIMITED MEMORY FILTER

The computer flow diagram for the second program, the limited memory estimation system, is shown in Fig. 2. This program is relatively straightforward in that it follows a fairly standard pattern for sequential filtering with a few exceptions. The first, is the method for storing star data in the memory and the method by which new data is added and old deleted. Due to the fact that the IBM 7040 was limited to 16,000 words of storage, it was decided to read a segment of stars into the memory from tape and process these stars. When the sequential filter needed a new star not in the memory then those stars no longer needed in the filter are eliminated, the set of stars in the memory but still required by the filter are shifted and new stars read in. The tape is then reindexed back to the proper point.

The second is the method by which stars can be selected for processing within the next data cycle for the least-squares limited memory system. Two alternatives which both use random selection are available. The first uses an ordered sequence, and the second selects fixed step sizes and then selects a particular star within a band of 5 - 10 stars about that fixed point. This latter technique leads to a somewhat more uniform selection of stars across filter memory length.

The integration of the state and the solution of the state transition matrix use a fourth order Runge Kutta routine. The state transition matrix is used to extrapolate the covariance matrix but not exactly as indicated in equation (8). Instead the  $P^{1/2}$  concept as reported in ref. 14 is used. This latter procedure eliminates the need for double precision in the calculation of  $P$  while at the same time assuring a positive definite covariance matrix.

The processing of star data for a particular measurement update is straightforward. The newest star is processed first as in the Kalman filter and then if the least-squares limited memory procedure is being used any additional previously measured stars are processed until all selected stars within the memory window have been included.

Once all star points within the window have been processed the new covariance matrix is calculated. Ref. 1 presented a method for processing both the addition and subtraction to the covariance matrix simultaneously. Due to the fact that this solution may cause difficulties because of large



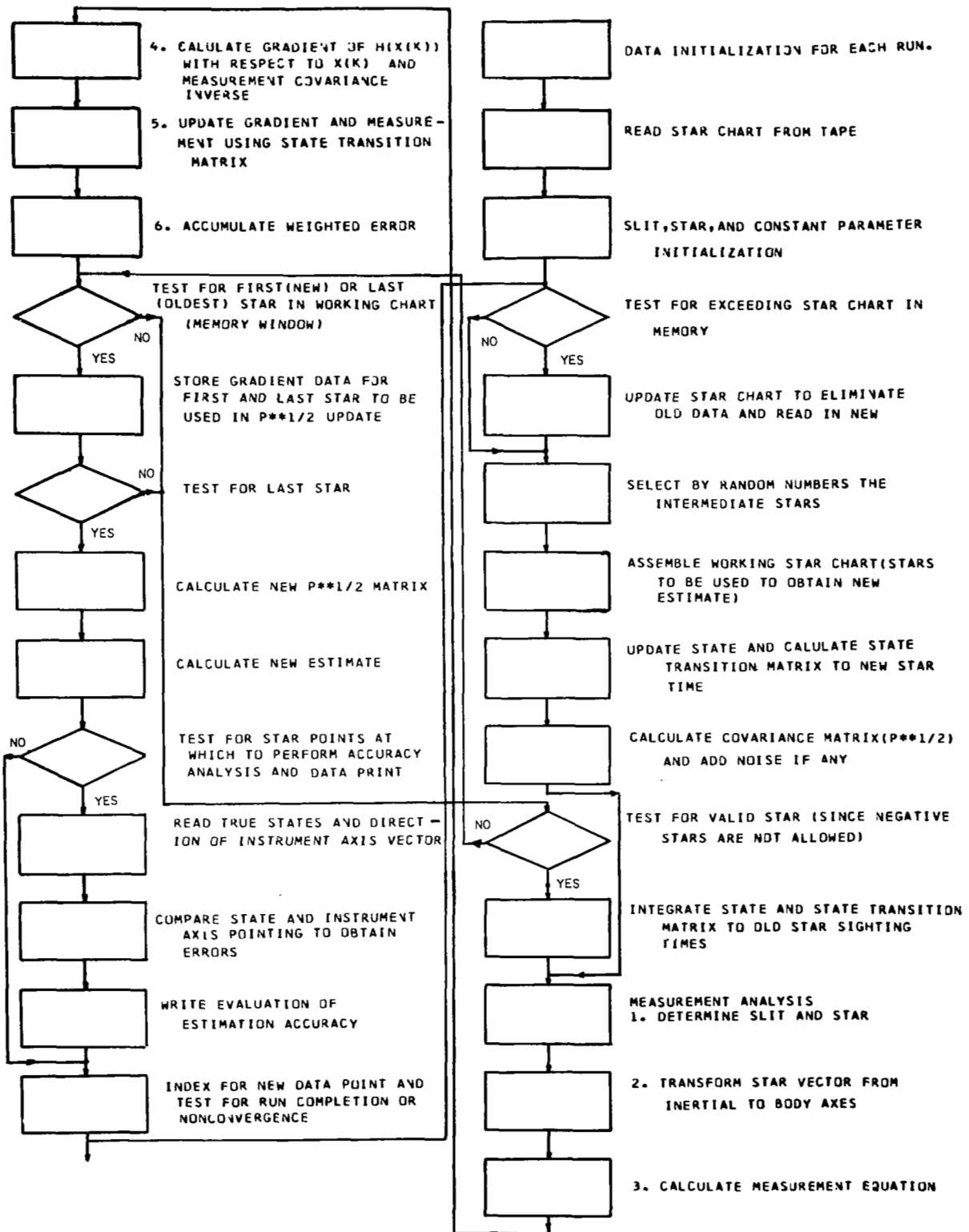


FIGURE 2 LIMITED MEMORY FILTER PROGRAM

subtractive changes in P, the computer augments P in two steps, first adding the new data and then subtracting the old data. Before the subtraction to P is accomplished its effect is tested by the equation

$$\hat{V}^T P_{p,q} \hat{V} < wt \quad (32)$$

If this condition is not satisfied  $P^{1/2}$  is not augmented by deletion of the old data.

Using the new P matrix, the new estimate is obtained and at specific points, the accuracy of the estimate is compared to that of the exact solution.

The estimation program with instructions on how to control the options is listed in Appendix III. The comment statements in the program correspond to the blocks in Fig. 2.

#### SIMULATION RESULTS

The two computer programs described in the previous section have been used to study the various concepts of sequential and limited memory filters for the attitude determination problem of a spin-stabilized vehicle in an earth-field torque environment. The specific capabilities of each system to obtain the correct estimate in the case of measurements corrupted by noise is presented.

The results of the star generation program are shown in Figs. 3-5 for the cases with eddy current only and eddy current plus magnetic dipole torques. The nominal spacecraft has the following conditions

$$\begin{aligned} \phi(0) &= \psi(0) = 0 \text{ deg.} \\ \theta(0) &= 1.5 \text{ deg.} \\ \tau(0) &= -87.5 \text{ deg.} \\ \xi(0) &= 85 \text{ deg.} \\ r(0) &= 20. \text{ #-ft-sec} \\ L &= 56.68 \text{ slug. ft.}^2 \\ L_z &= 65.62 \text{ slug. ft.}^2 \\ K &= .1427 \times 10^{-4} \text{ #-ft-s/gauss}^2 \\ M_z &= .5105 \times 10^{-5} \text{ #-ft/gauss} \end{aligned}$$

The orbital characteristics which affect the magnetic field are identical to those given in Ref. 11. With the assumed conditions the spin axis (angular momentum direction) is within  $10^\circ$  of the inertial X-Z plane and within  $15^\circ$  of a nominal sun synchronous orbit with an orbital inclination  $i = 97.38^\circ$ .

The placement of the stars shown in Table I would be similar to those in a typical low altitude orbit where earth blockage might eliminate stars within a  $140^\circ$  portion of a revolution for a vehicle with its nominal spin axis normal to its orbital plane.

Star	Mag.	Az.	Elevation
1	+1.5	$10^\circ$	$0^\circ$
2	+2.5	$-5^\circ$	$70^\circ$
3	+1.0	$10^\circ$	$165^\circ$
4	+3.0	$0^\circ$	$225^\circ$

The star magnitudes were used to weigh the accuracy of the sighting data according to equation (31) with a +1.0 nominal magnitude star assumed to have a  $\sigma = 10 \widehat{\text{sec}}$ . The estimation program assumed that all stars were +1.0 magnitude.

Figs. 3-5 show the effect of the eddy current and magnetic dipole torques. As noted in equation (18) the magnetic dipole torques do not affect cone angle and angular momentum. Conversely the results of Fig. 3 indicate that the eddy current torques have negligible affect on the motion of the angular momentum axes in comparison to the magnetic dipole effects. Hence the ability to estimate  $M_z$ , the magnetic dipole, will depend on the ability to determine the angles  $\tau$  and  $\xi$  accurately, whereas the eddy current coefficient,  $K$ , will be primarily dependent upon the accuracy of  $r$ . Although  $K$  effects  $\theta$ , the change in cone angle is in the order of  $10^{-5}$  degs. over the half orbit. One can conclude from Figs. 3-5 that the torque coefficients,  $M_z$  and  $K$ , can be adequately determined if  $\tau$  and  $\xi$  can be estimated with an accuracy the order of  $.01^\circ$  and  $r$  to within  $.0001 \#-ft-s$ .

In the following three sections the results for the convergence and estimation accuracy for a typical spacecraft initial condition are presented.

FIGURE 3 EFFECTS OF MAGNETIC TORQUES ON ORIENTATION OF ANGULAR MOMENTUM.

a) ANGLE  $\xi$

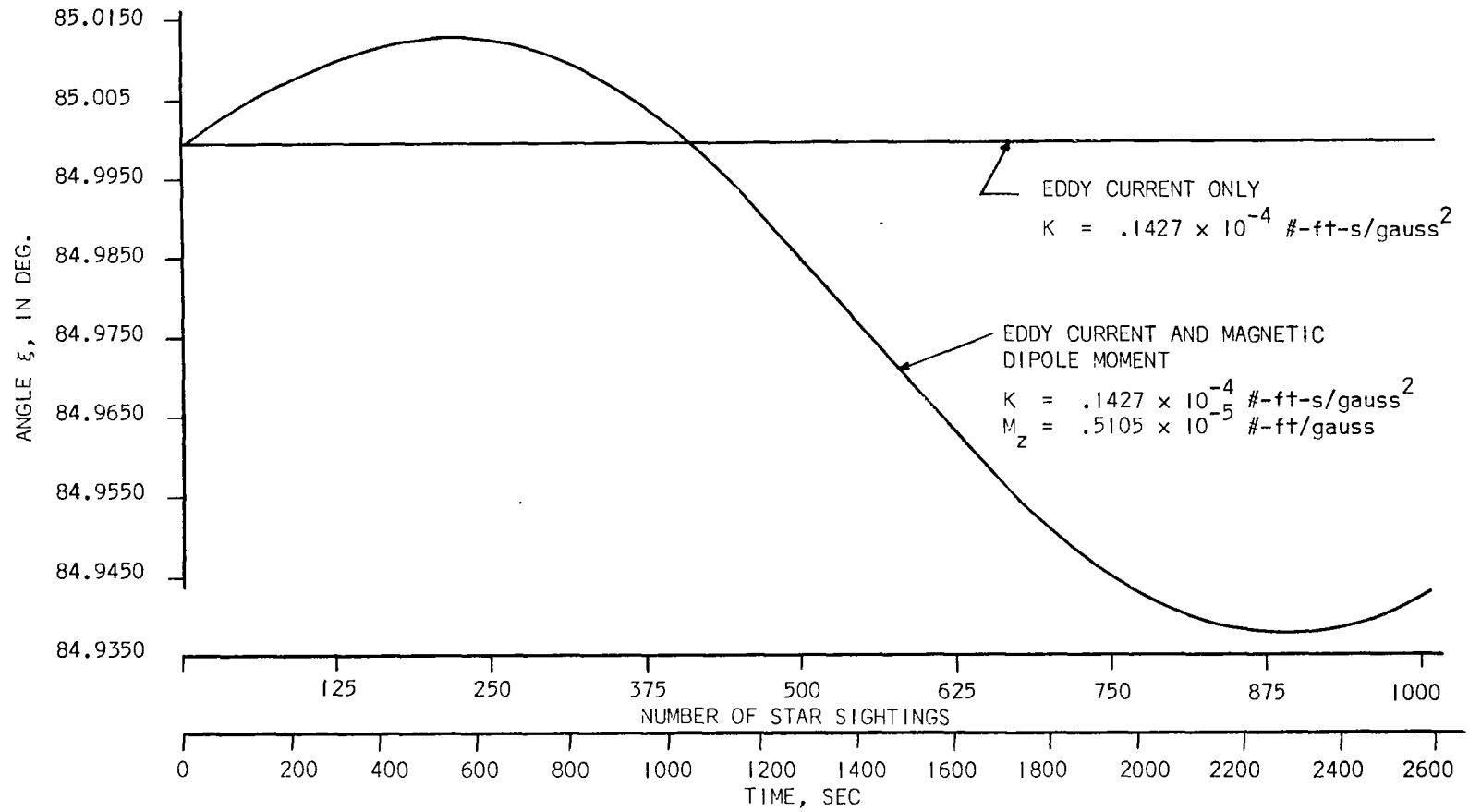


FIGURE 3 (CONCLUDED)

b) ANGLE  $\tau$

25

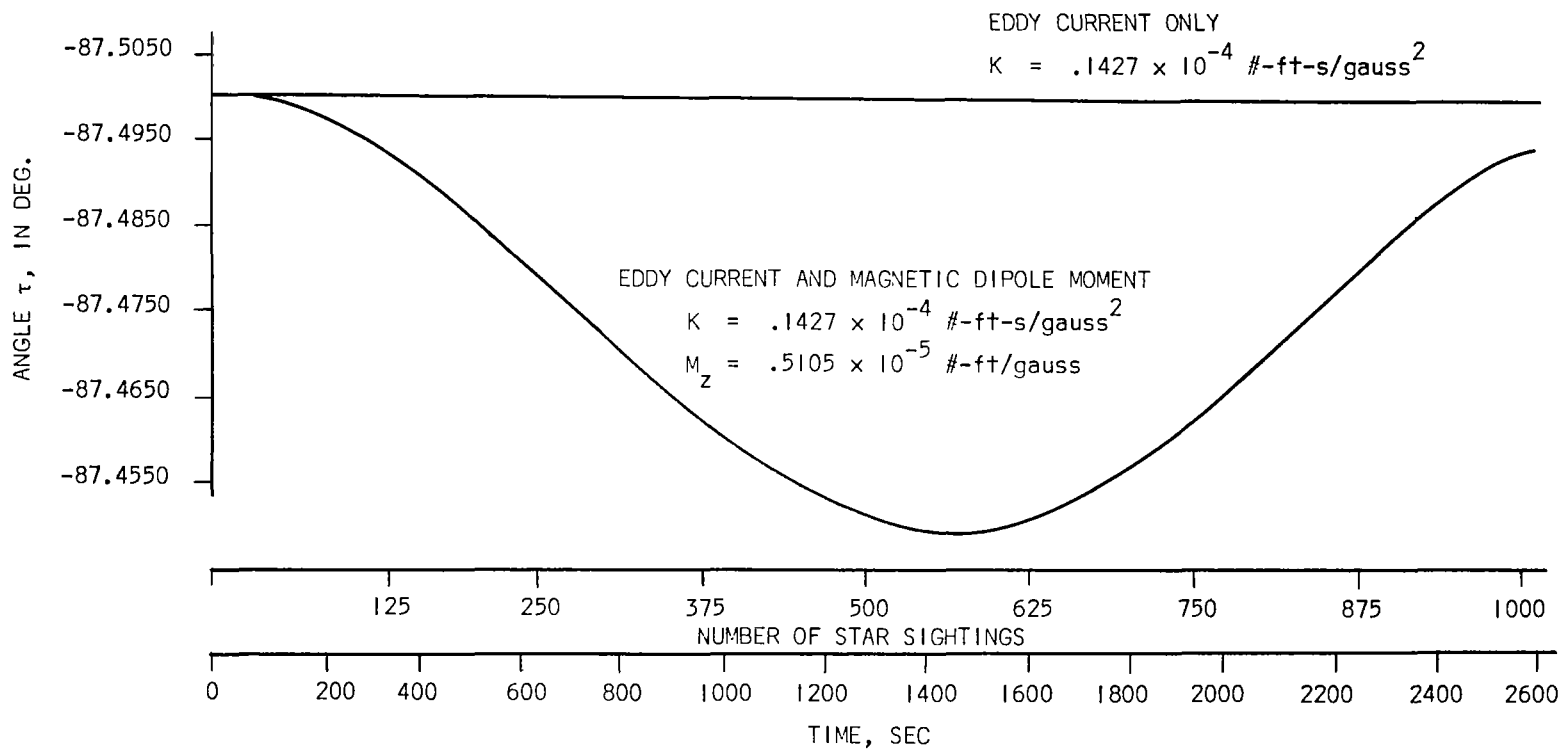


FIGURE 4 EFFECTS OF MAGNETIC TORQUE ON ANGULAR MOMENTUM MAGNITUDE.

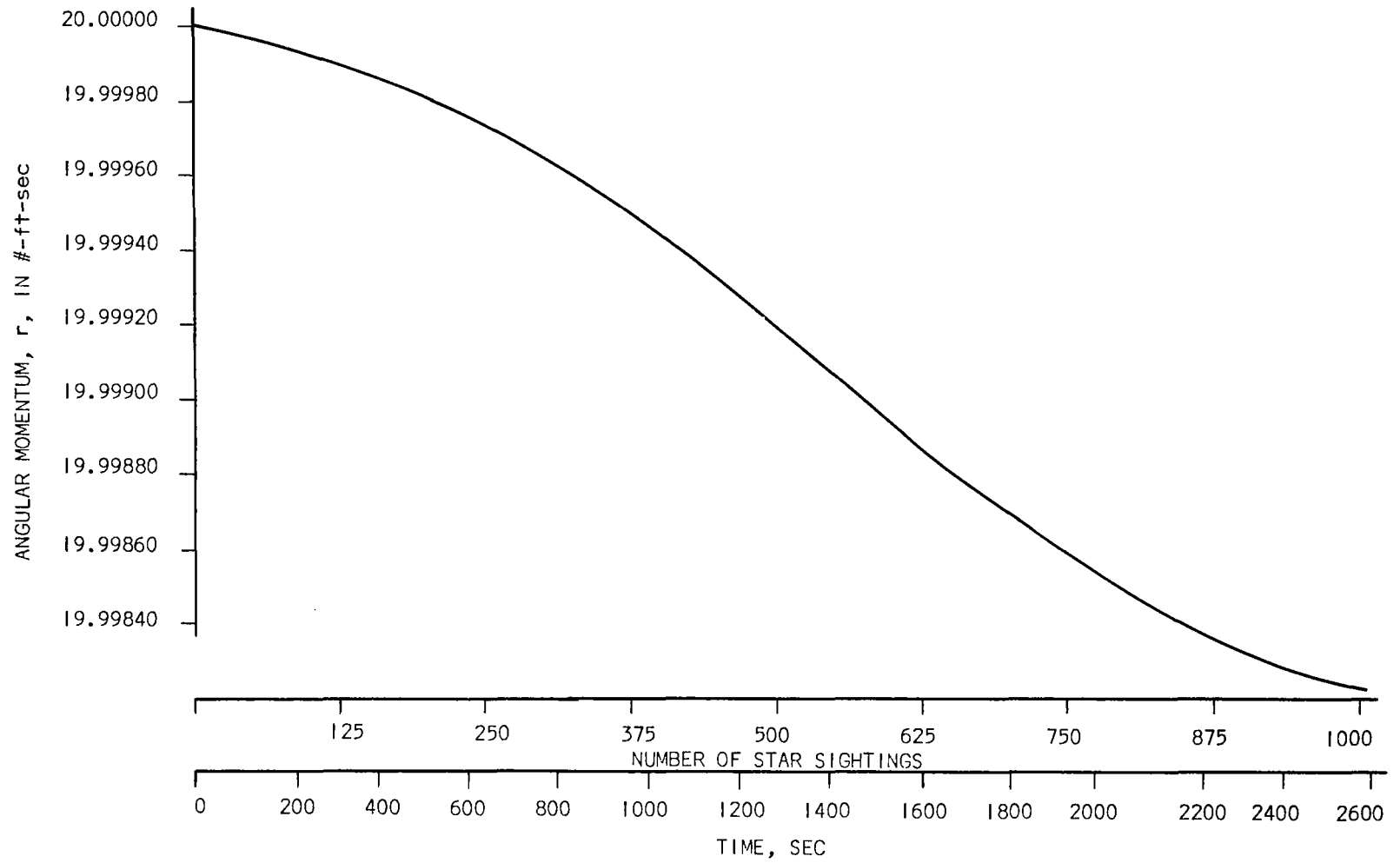
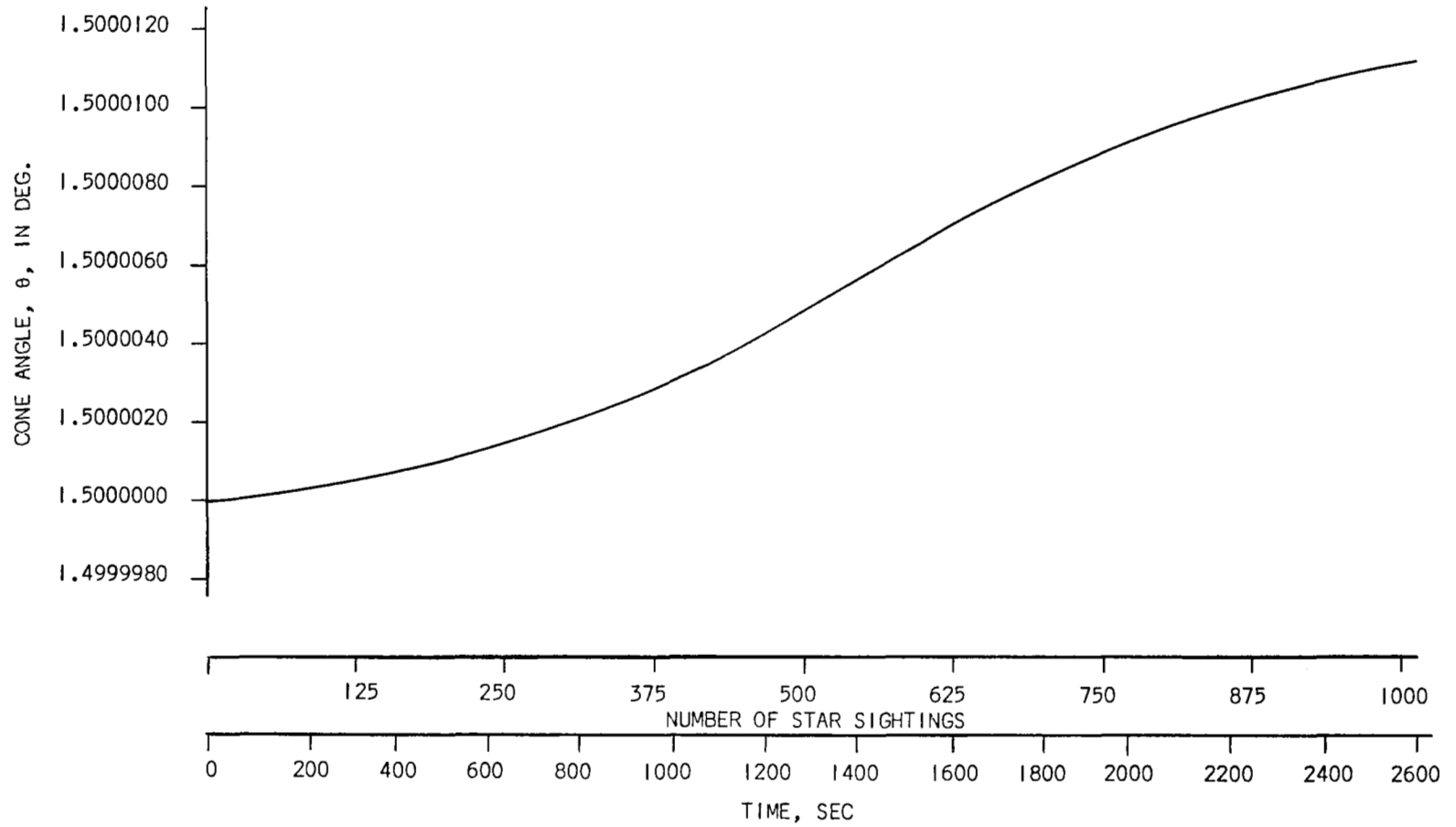


FIGURE 5 EFFECTS OF MAGNETIC TORQUE ON CONE ANGLE.

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The various cases use identical noise added to the star time measurement in order that the capabilities of each system may be compared. The initial conditions are:

$$\begin{aligned}
 \phi(0) &= 1^\circ \\
 \psi(0) &= -1^\circ \\
 \theta(0) &= 2^\circ \\
 \tau(0) &= -80^\circ \\
 \xi(0) &= 85^\circ \\
 r(0) &= 21 \text{ #-ft-sec.} \\
 K &= .135 \times 10^{-4} \text{ #-ft-sec/gauss}^2
 \end{aligned}$$

In both the nominal spacecraft and the estimation simulations the magnetic dipole,  $M_z$ , was zero.

The initial covariance matrix for each run was given as:

$$P = \begin{pmatrix}
 .004 & -.0008 & 0 & 0 & 0 & 0 & 0 \\
 -.0008 & .004 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & .004 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & .004 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & .004 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & .16 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & .4 \times 10^{-7}
 \end{pmatrix}$$

While the capabilities of one particular form of filter might be emphasized if other initial conditions had been taken or might be changed somewhat if another sighting error sequence had been used, the comparison of filter capabilities based upon identical runs seems to be a reasonably valid procedure, at least initially to indicate the more gross effects of each filter system.

#### Limited Memory Filter Using Schmidt Gain

This section discusses the results of the attitude determination study using the Schmidt gain limited memory concept by presenting the convergence and accuracy obtained for relevant states of the attitude determination problem using the above conditions and various gain values,  $K_s$ .

Fig. 6 shows the effect of change in Schmidt gain on the accuracy of the estimate of vehicle orientation in the inertial X-Z plane. This factor is used since the nominal spin plane is within  $10^\circ$  of the X-Z plane so that



Its accuracy is equivalent to the estimation of the spin orientation. This fact was also indicated numerically by the high degree of correlation between the X-Z plane error and the term,  $(\phi - \hat{\phi} + \psi - \hat{\psi})$ , which for small cone angles,  $\theta$ , is also the nominal spin plane accuracy.

Fig. 6 illustrates both the speed at which the estimate of spin error converges and maintenance of accuracy for the various gain values. The standard nonlinear Kalman filter,  $K_S = 0$ , converges most rapidly with the larger values of  $K_S$  converging more slowly. However, once convergence has taken place, (between 100 and 200 stars depending on gain) then the affects of insensitivity can be noted. For example, the  $K_S = 0$  error slowly increase after about 200 stars, relative to the  $K_S = .01$ . After 350 stars all Schmidt gains accuracies are better than the Kalman filter. However in all cases the Schmidt gain shows a degree of insensitivity since the estimate error remains biased in that all errors remain positive.

Similar results appear in some of the other state variables as illustrated in Figs. 7-10. In the case of angular momentum, Fig. 7, the value for Schmidt gain,  $K_S = .01$ , converges more rapidly than either larger values or  $K_S = 0$ . As previously all values of gain eventually exceed the accuracy of the  $K_S = 0$  system. In considering the angular momentum direction angle,  $\tau$ , shown in Fig. 8, all values of gain  $K_S$  improve both convergence and accuracy over the basic Kalman filter. Surprisingly, all Schmidt gain estimation errors are opposite for this state in sign from the  $K_S = 0$  case. Again,  $K_S = .01$  appears to give slightly superior results. Figs. 9 and 10 demonstrate the ability of the Schmidt gain system to determine the cone angle and correct value of eddy current torque coefficient, respectively. Again, in Fig. 9 the estimation error is opposite in sign and the gain value  $K_S = .01$  provides slightly superior results. The results of Fig. 10 indicate the ability to adequately determine the eddy current torque coefficient. This fact could have been assumed from Fig. 6 since the accuracy of the angular momentum estimate was about  $.00002 \text{ #-ft-sec}$  whereas the torque affects, Fig. 4, were about  $.0001 \text{ #-ft-sec}$ . One can assume from Fig. 7 that a fair measure of magnetic dipole torque,  $M_Z$ , could be obtained since the estimation accuracy is  $.0005^\circ$  whereas  $.002^\circ$  is needed in order to separate the affect of  $M_Z$ .

FIGURE 6 SPIN ANGLE ESTIMATION ERROR FOR SCHMIDT GAIN LIMITED MEMORY.

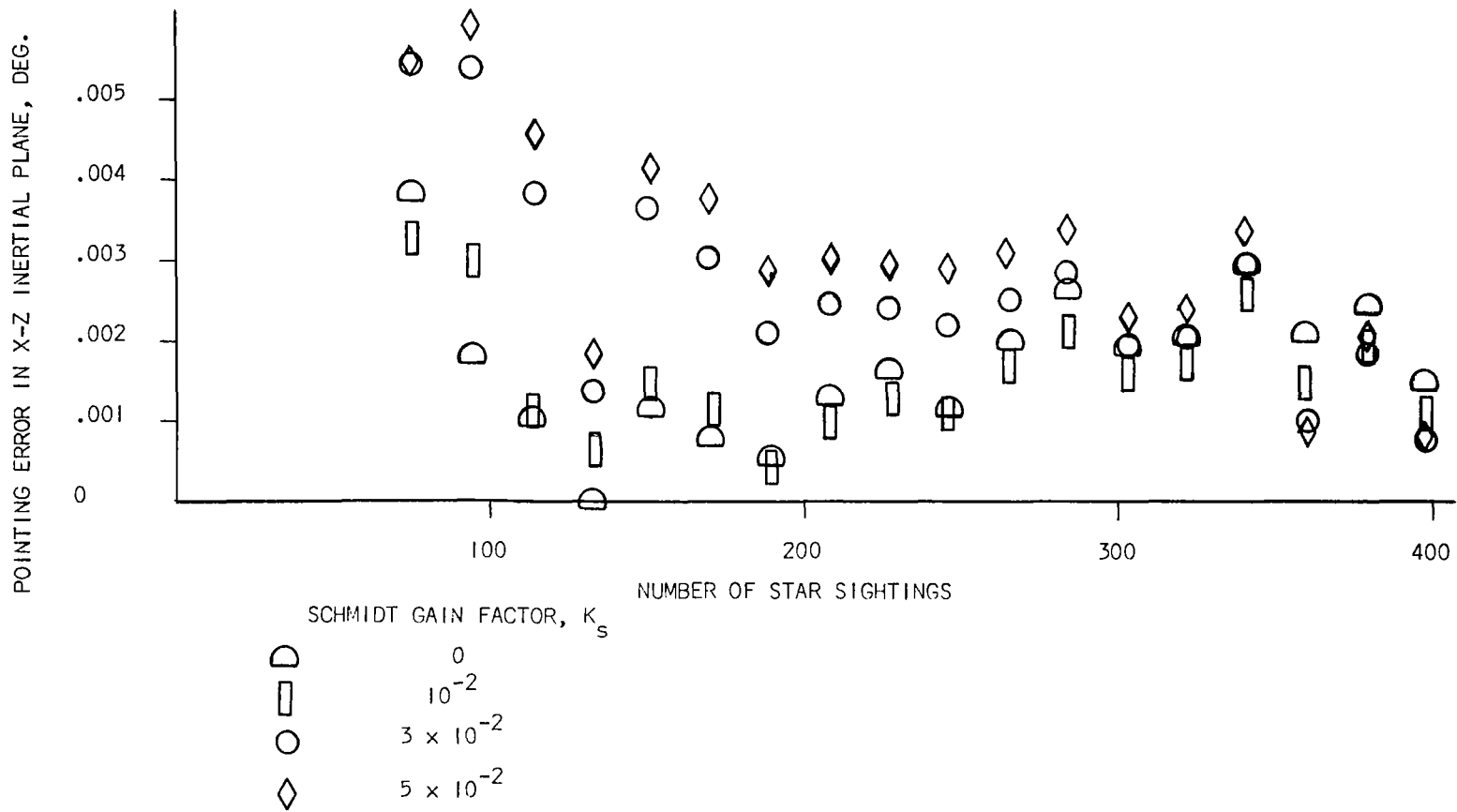
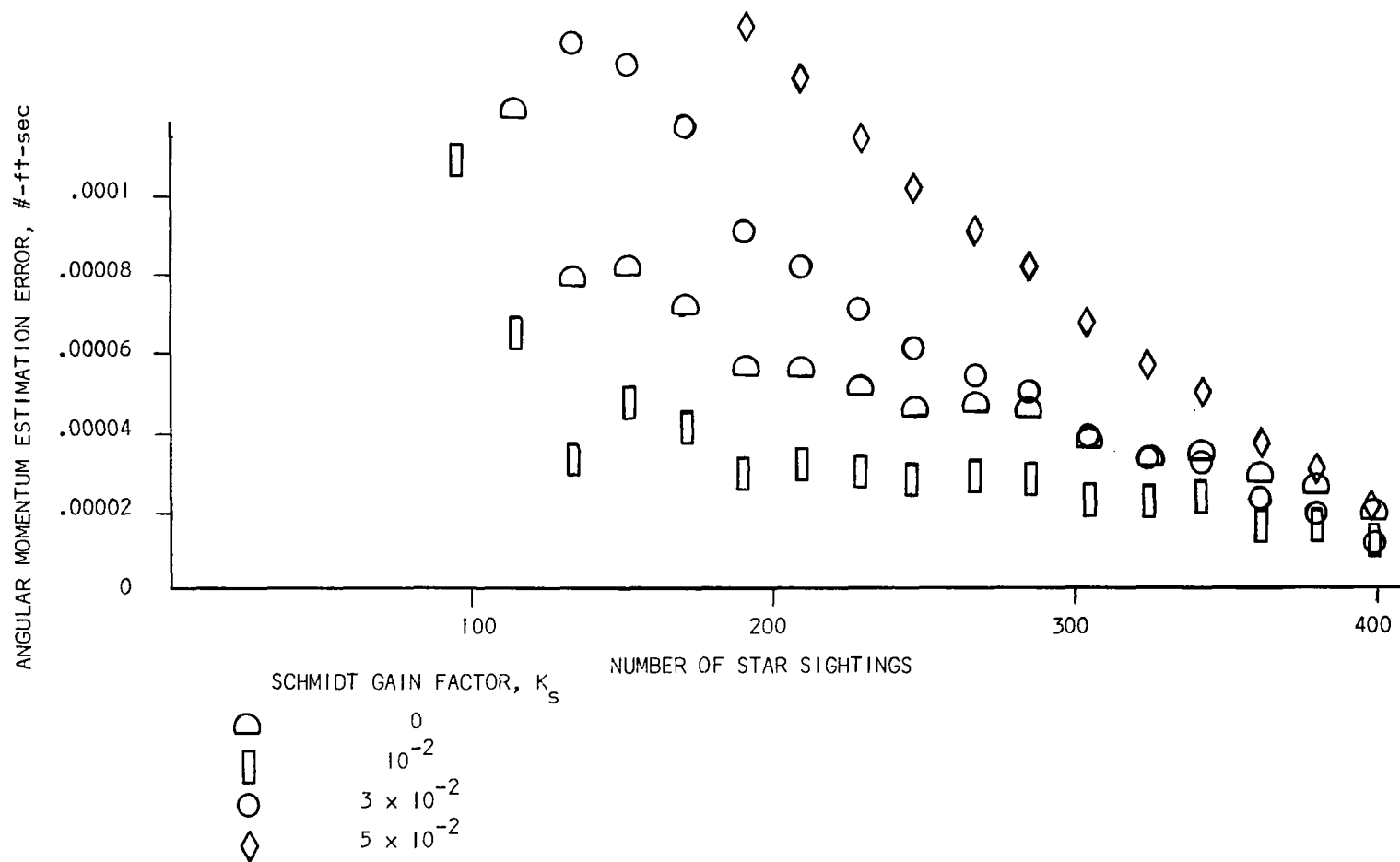
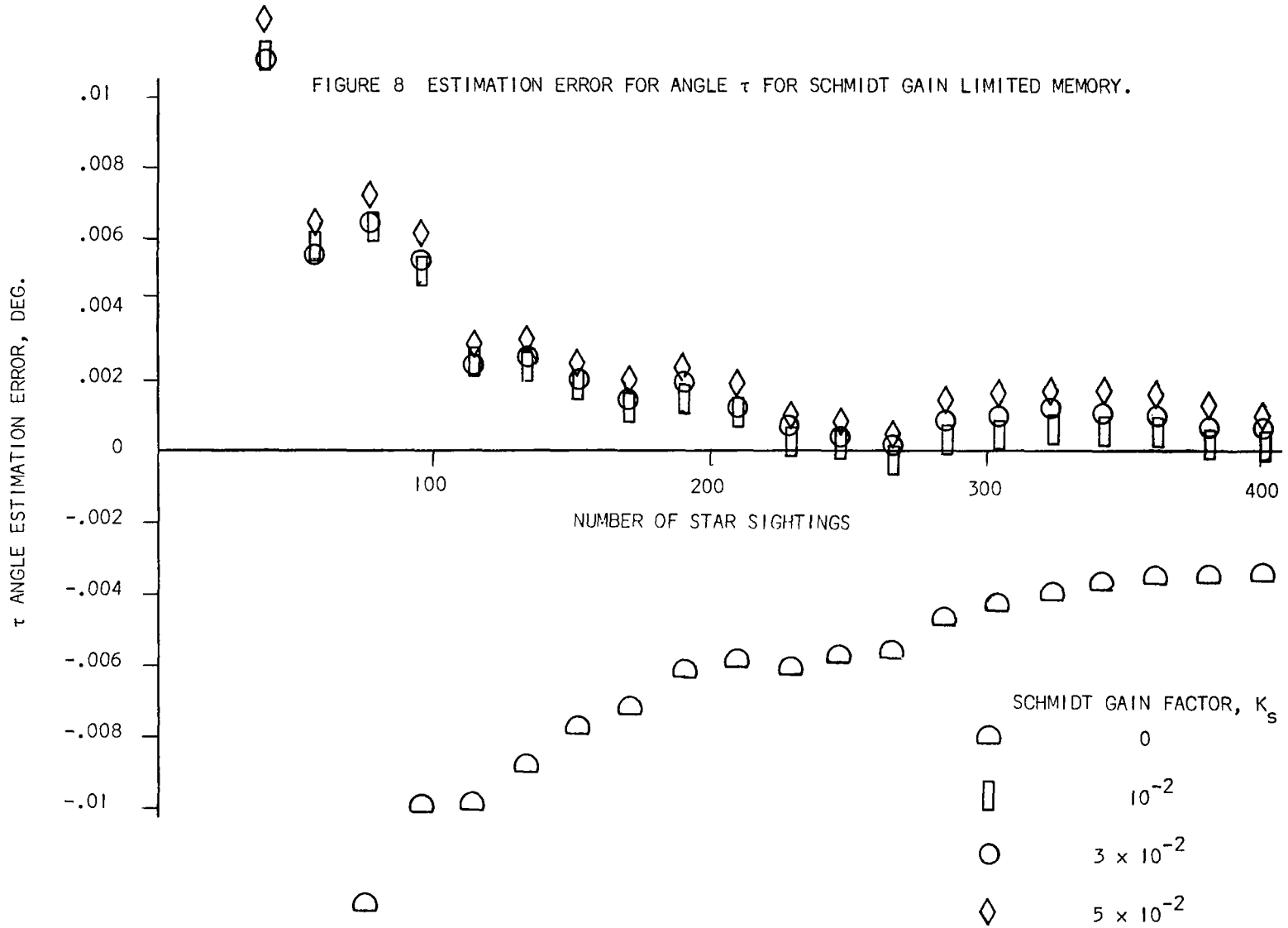


FIGURE 7 ANGULAR MOMENTUM ESTIMATION ERROR FOR SCHMIDT GAIN LIMITED MEMORY.





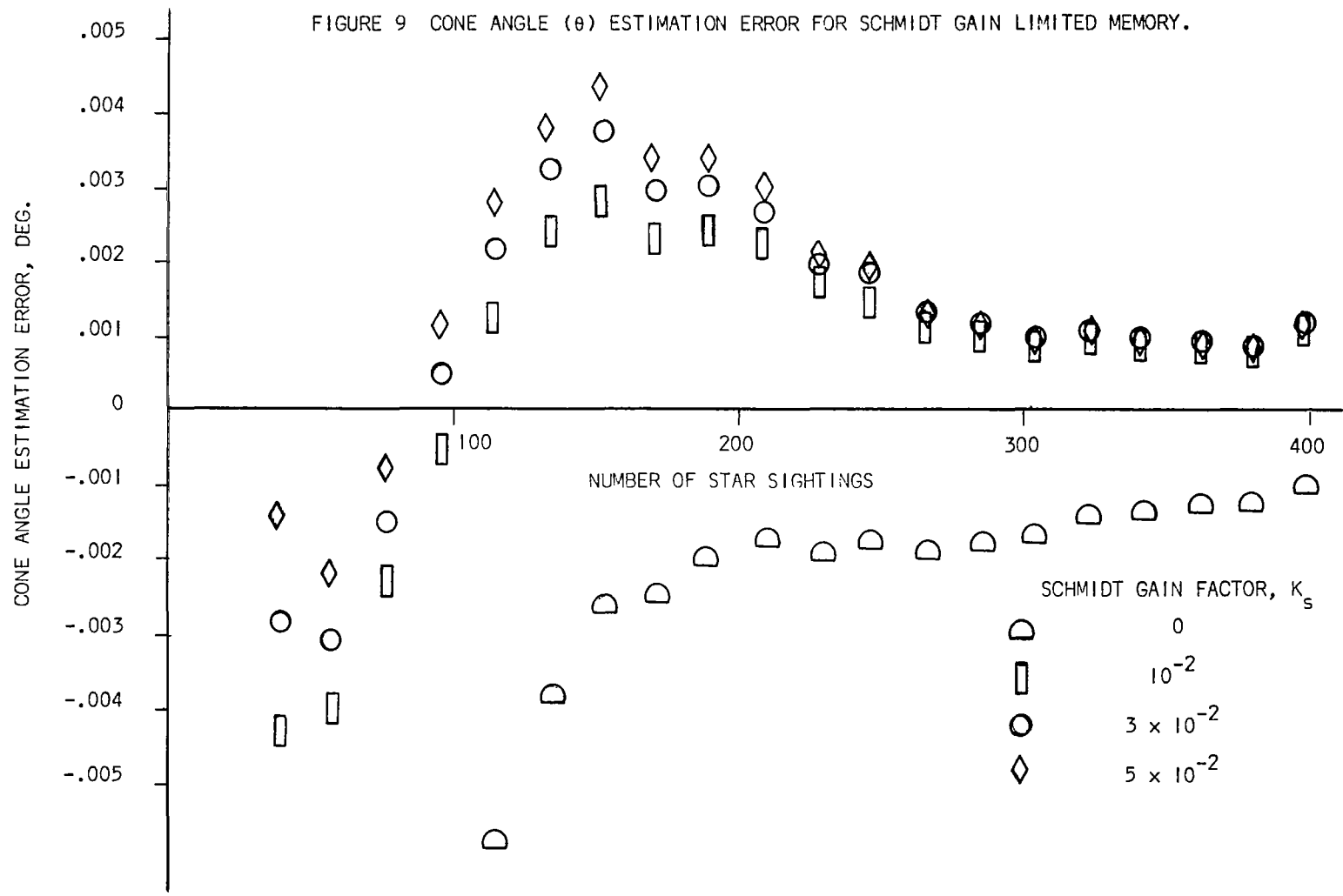
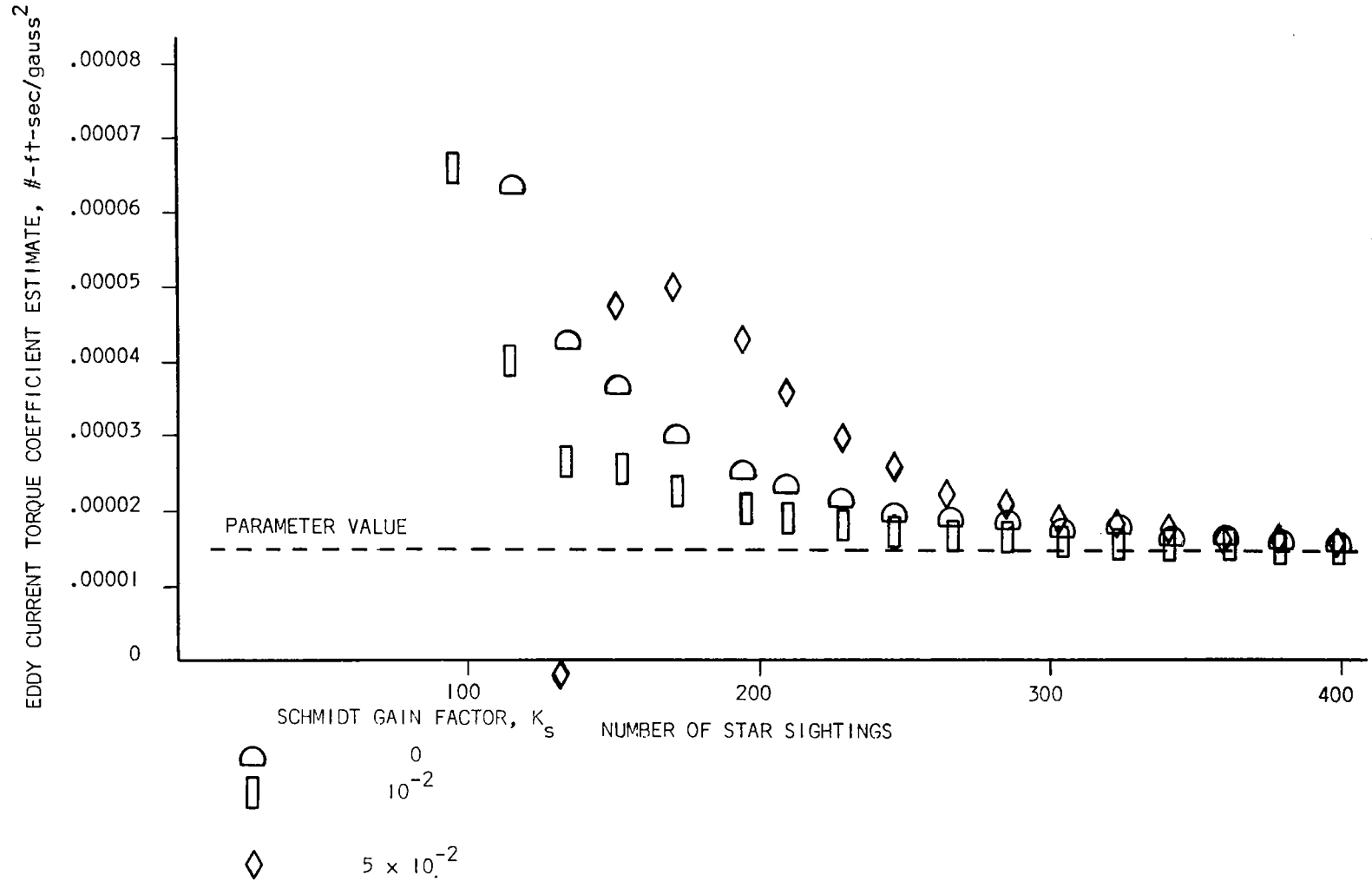


FIGURE 10 TORQUE COEFFICIENT ESTIMATE FOR SCHMIDT GAIN LIMITED MEMORY.



The study results indicate that a nominal Schmidt gain of  $K_s = .01$  will give adequate performance. However, it might be desirable to alter the gain factor, that is, maintain a low value during convergence and increase its value after a fairly accurate estimate has been obtained.

It should be noted that the results of Schmidt gain study indicate the estimation system tends to be nonoscillatory, that is, it does not reach a nominal zero mean error and then distribute the residual errors about the zero mean. This is probably due to insensitivity of the system to small errors. It can be concluded, however, that the Schmidt gain limited memory should be adequate for the attitude determination problem.

#### Limited Memory Using Noise Added to the Covariance Matrix

The second form of limited memory was to add noise to the covariance matrix to maintain a nominal value even when there is no comparable noise added to the system. The estimation accuracies for the same typical case as above for the noise aided limited memory filter cases are shown in Figs. 11-15.

The noise amplitude additions were selected by trial and error. High values for noise were selected, that is, those which gave an accurate but oscillatory converged estimates. These values were then reduced by an order of magnitude. The two estimates were then compared for various state errors in order to select a nominal (in between) value.

The noise was added to the  $P^{1/2}$  equation in the form

$$P^{1/2} = P^{1/2} + W \quad (33)$$

with  $W$  a diagonal matrix; for the high noise  $W$  has elements

$$\begin{aligned} w_{11} &= .4 \times 10^{-5} \\ w_{22} &= .2 \times 10^{-5} \\ w_{33} &= .1 \times 10^{-6} \\ w_{44} &= .3 \times 10^{-6} \\ w_{55} &= .1 \times 10^{-6} \\ w_{66} &= .2 \times 10^{-7} \\ w_{77} &= .7 \times 10^{-7} \end{aligned}$$

Examination of Figs. 11-15 show that for the high noise the spin plane error, the angle  $\tau$ , and the torque coefficient K, oscillate about the zero error with a rather large amplitude. The accuracy for cone angle seems adequate and could possibly be improved for angular momentum. As a result a nominal noise matrix

$$\begin{aligned}
 w_{11} &= .7 \times 10^{-6} \\
 w_{22} &= .7 \times 10^{-6} \\
 w_{33} &= .1 \times 10^{-6} \\
 w_{44} &= .3 \times 10^{-7} \\
 w_{55} &= .3 \times 10^{-7} \\
 w_{66} &= .7 \times 10^{-7} \\
 w_{77} &= .2 \times 10^{-7}
 \end{aligned}$$

was selected.

The use of this latter set of noise values indicate excellent estimation of all the states illustrated in Figs. 11-15. Note that with the exception of  $\tau$ , the estimations do not appear biased (as does the Kalman filter) in that errors tend to be distributed about zero. Note that the spin plane accuracy for the system is excellent, with errors after 300 stars remaining within  $3 \widehat{\text{sec}}$ .

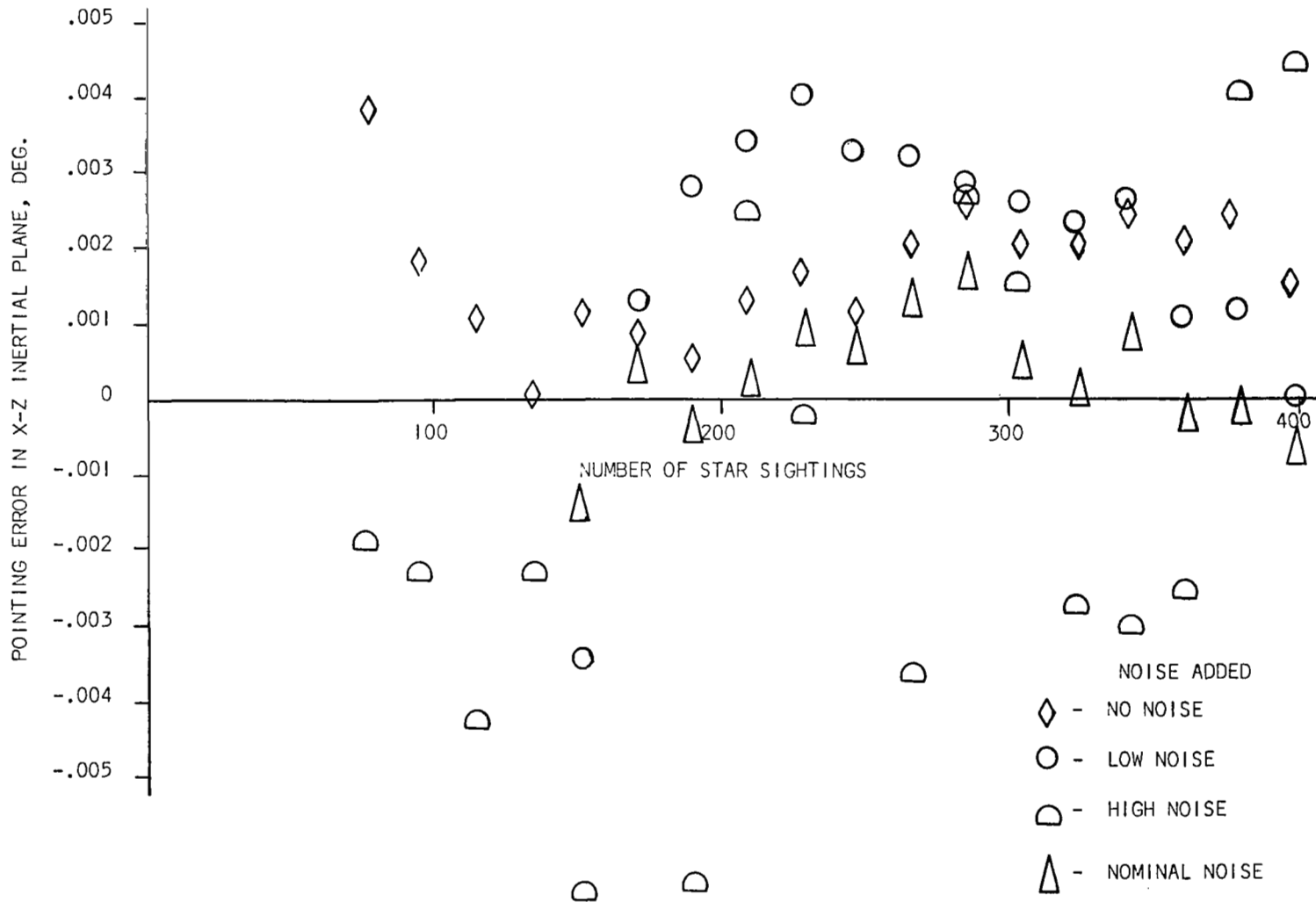
The undesirable feature of the noise addition appears to be its reduced rate of convergence. This is readily evident when comparing noise added results with the no noise Kalman filter typically as shown for spin plane accuracy in Fig. 11. Here, the high noise case did not attain an error less than .005 deg until after the 200th star.

Again the most useful situation might be to eliminate noise additions until after convergence has taken place. For example, noise might be added only after the 200th star. Also the initial data may be rerun after a good estimate has been obtained.

It can be concluded that with the proper value of noise added to the covariance matrix that an acceptable attitude determination system can be obtained. At present there does not seem to be a method, other than trial and error, for the selection of acceptable noise magnitude quantities.



FIGURE 11 SPIN ANGLE ESTIMATION ERROR FOR NOISE AIDED LIMITED MEMORY.



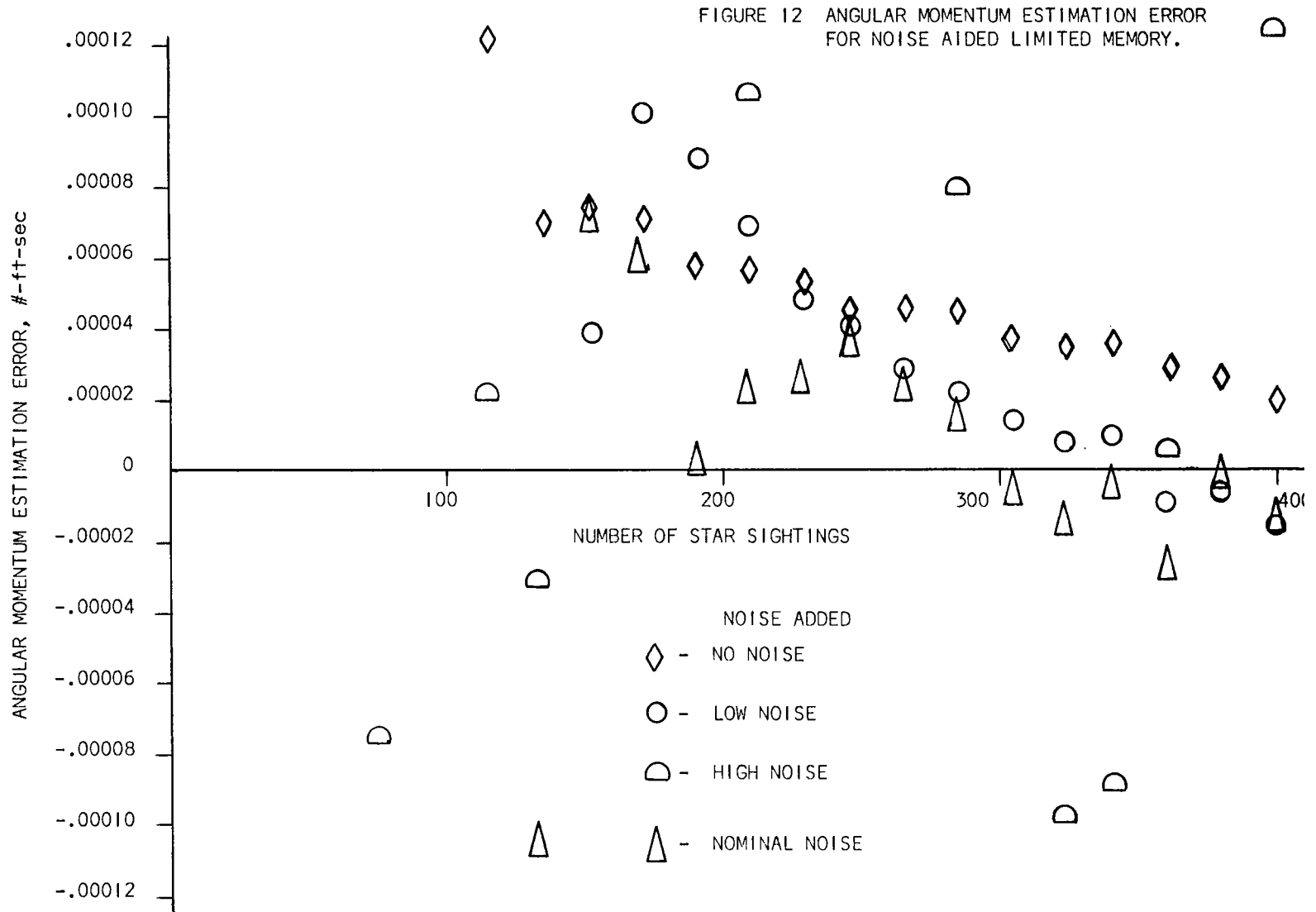


FIGURE 13 ESTIMATION ERROR FOR ANGLE  $\tau$  FOR NOISE AIDED LIMITED MEMORY.

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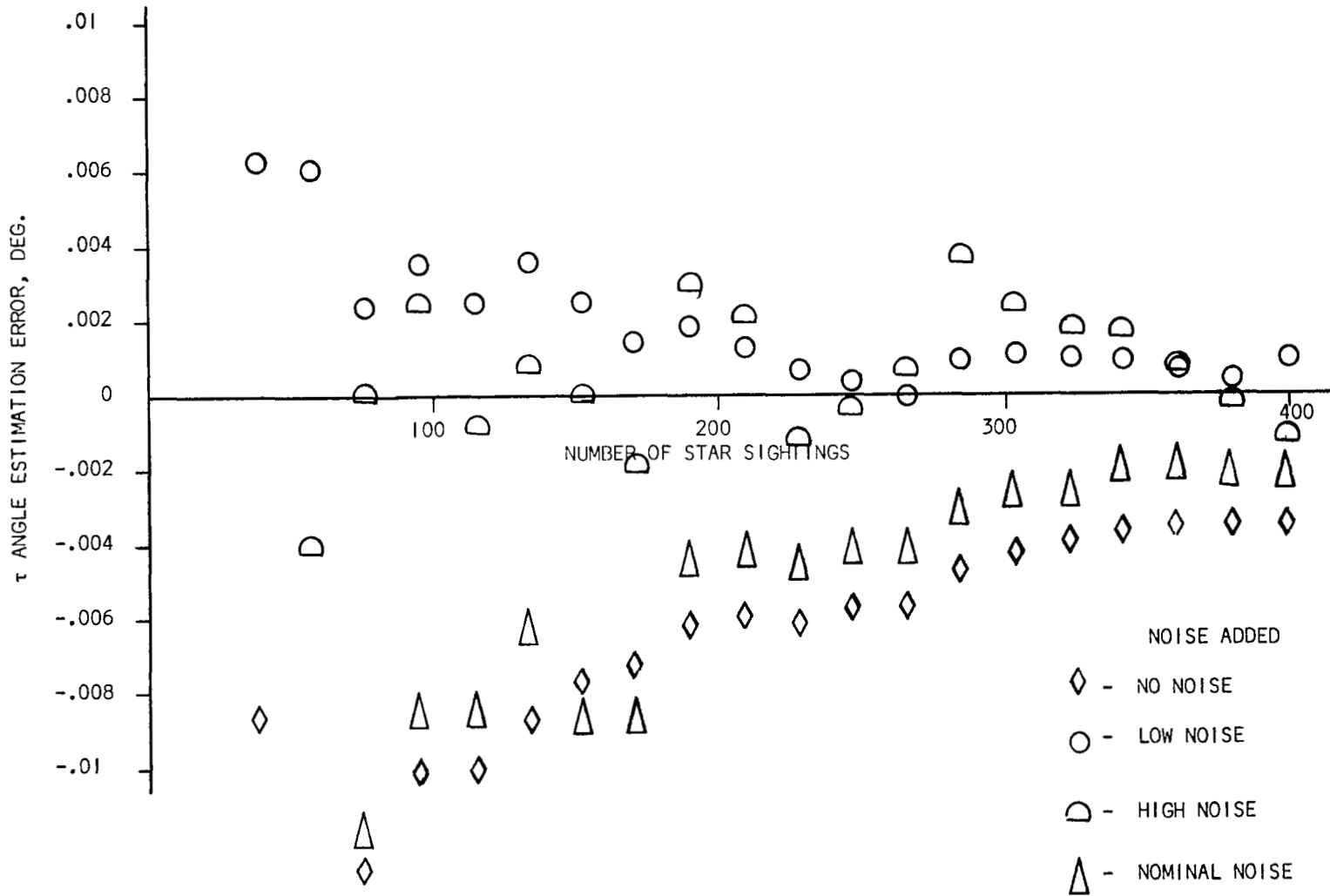
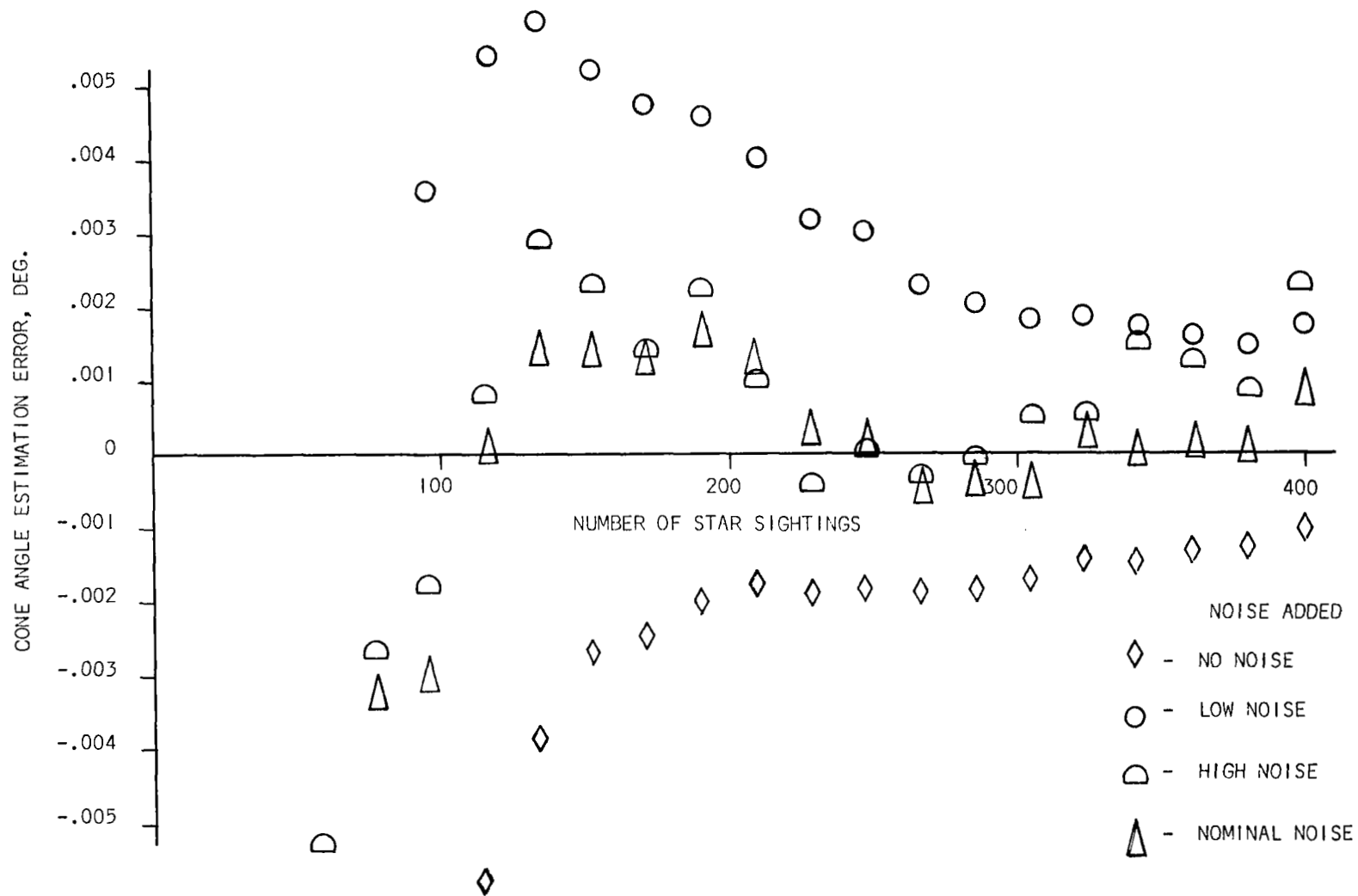
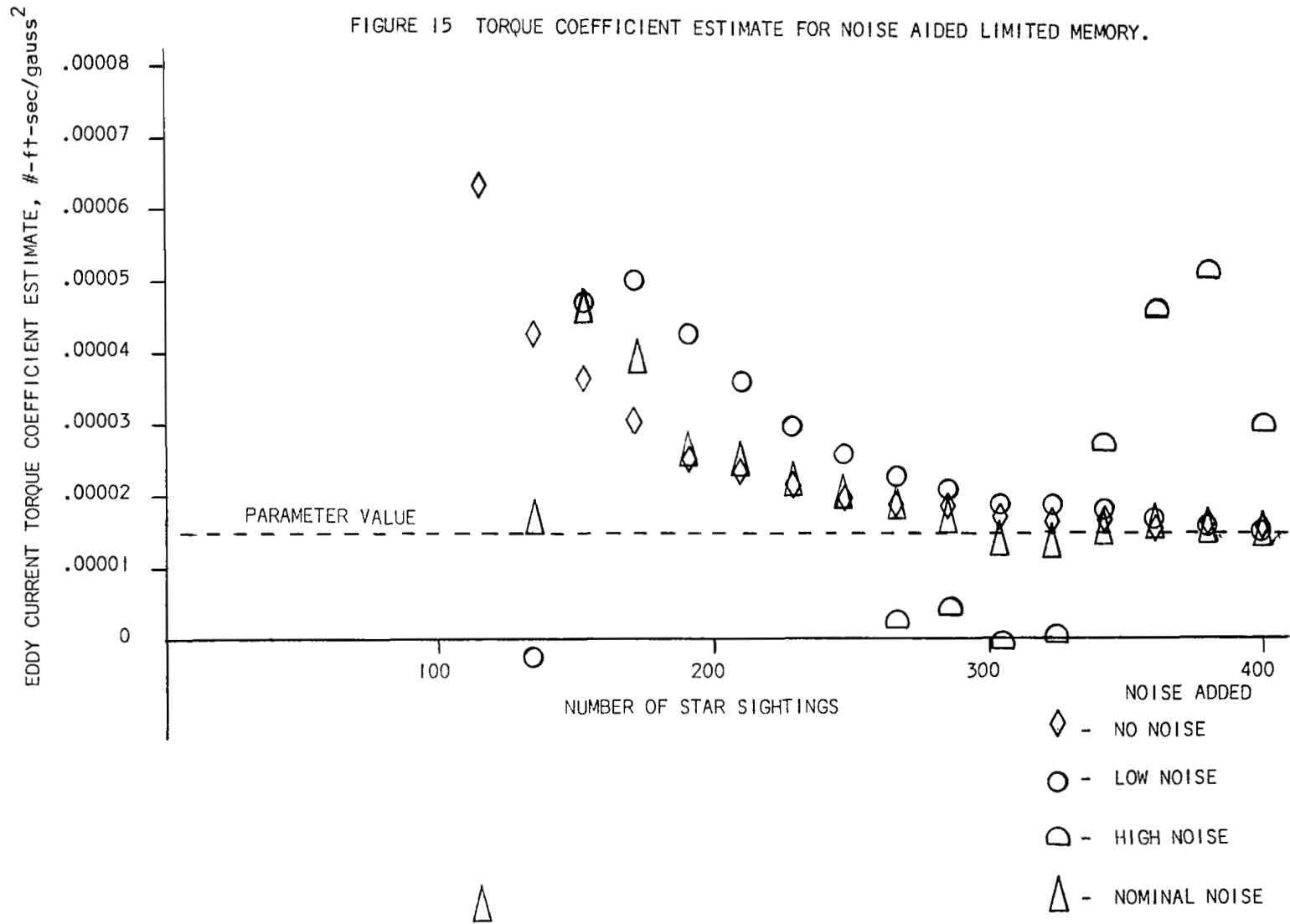


FIGURE 14 CONE ANGLE ( $\theta$ ) ESTIMATION ERROR FOR NOISE AIDED LIMITED MEMORY.





## Least-Squares Limited Memory

In this section a comparison of the capability of least-squares limited memory filter considering various factors such as memory length and number of stars processed at each estimation point is made.

As noted in equation (17), it is feasible to incorporate within the filter additional measurements since the augmentation of the covariance matrix requires the integration of the state backwards in time to the  $q$ th measurement. Equation (17) considers the summation from time  $q+1$  to  $p+1$  but the incorporation of the  $q$ th measurement error (instead of  $q+1$ ) does not seem to be a serious alteration of the least-squares procedure. (It should be noted that the  $q$ th measurement error is always available but the  $q+1$  may not.) The positive weighting of the  $q$ th measurement is different from the limited memory scheme of Lee<sup>4</sup> who showed that this measurement error should be subtracted. While the computer program allows for any weighting to be used with the  $q$ th measurement all the results here treat it according to equation (17) like it were the  $q+1$  measurement.

Actually this study did not investigate what method should be used to weight the terms of equation (17). When the model and system are identical equation (17) is correct but when model and true system differ, the method of weighting and for that matter the method for error comparison (i.e. what is meant by best fit) are no longer straightforward.

With these considerations in mind, Figs. 16-20 present the estimation errors for the same states as considered in previous sections. Considered are estimates with a memory length of 100 and 200 stars and an inclusion of either 5 or 8 stars within the memory band. These results are compared to the nonlinear Kalman filter. In most cases the results are substantially improved both in terms of more rapid convergence as well as better accuracy. For example, the system with memory length of 200 and 5 stars maintains a spin angle accuracy of  $10 \widehat{\text{sec}}$  after 75 star sightings and an angular momentum accuracy of .00002 #-ft-sec after 114 star sightings. This latter is a considerable improvement over the Kalman filter which barely reaches .00002 #-ft-sec at 399 sighting. These results are displayed consistently over the whole group of limited memory conditions with the

possible exception of cone angle. In addition the estimation errors tend to be more randomly distributed and not subject to the bias error displayed by the Kalman and Schmidt systems.

The system with 5 stars and 200 star memory length appears to give the best results. However, since a random selection of stars within the memory window was used, the results may differ depending upon the exact stars used. To show the true effects of differences in the number of stars and memory length a Monte Carlo simulation and a statistical analysis of the results would be required.

However, it is possible to show separately the effectiveness of processing additional stars at each measurement point in reducing the state error. This may be shown by considering the condition with measurement noise but with no data elimination from the covariance matrix. Essentially the system uses the Kalman weighting gain but uses more than the last measurements at each point.

Fig. 21 shows the effect of using one and 5 measurement stars across a 100 star length band on the precession angle error,  $\psi$ . Fig. 22 shows estimation errors for the angular momentum direction angle  $\xi$  for the same conditions as above except that two different measurement noise sequences have been included. Finally, Fig. 23 shows results similar to Fig. 22 but for cone angle,  $\theta$ , and includes a condition where 12 stars are taken across a 100 star length band. In all these cases it can be seen that the convergence and accuracy considering additional measurements is greatly improved over the single measurement condition. The difference between 5 and 12 stars is not great, however. This result would indicate that the considerable improvement of the least-squares limited memory filter over the Kalman filter is due to the inclusion of additional measurements.

#### CONCLUDING REMARKS

A comparison study of the three limited memory filter systems, Schmidt gain, noise added, and least-squares, has been made. The study indicates

1. The three limited memory systems show a distinct improvement in accuracy after 400 stars over the Kalman filter when no system noise is present. Any of the filters would be feasible for use

FIGURE 16 SPIN ANGLE ESTIMATION ERROR FOR LEAST SQUARES LIMITED MEMORY.

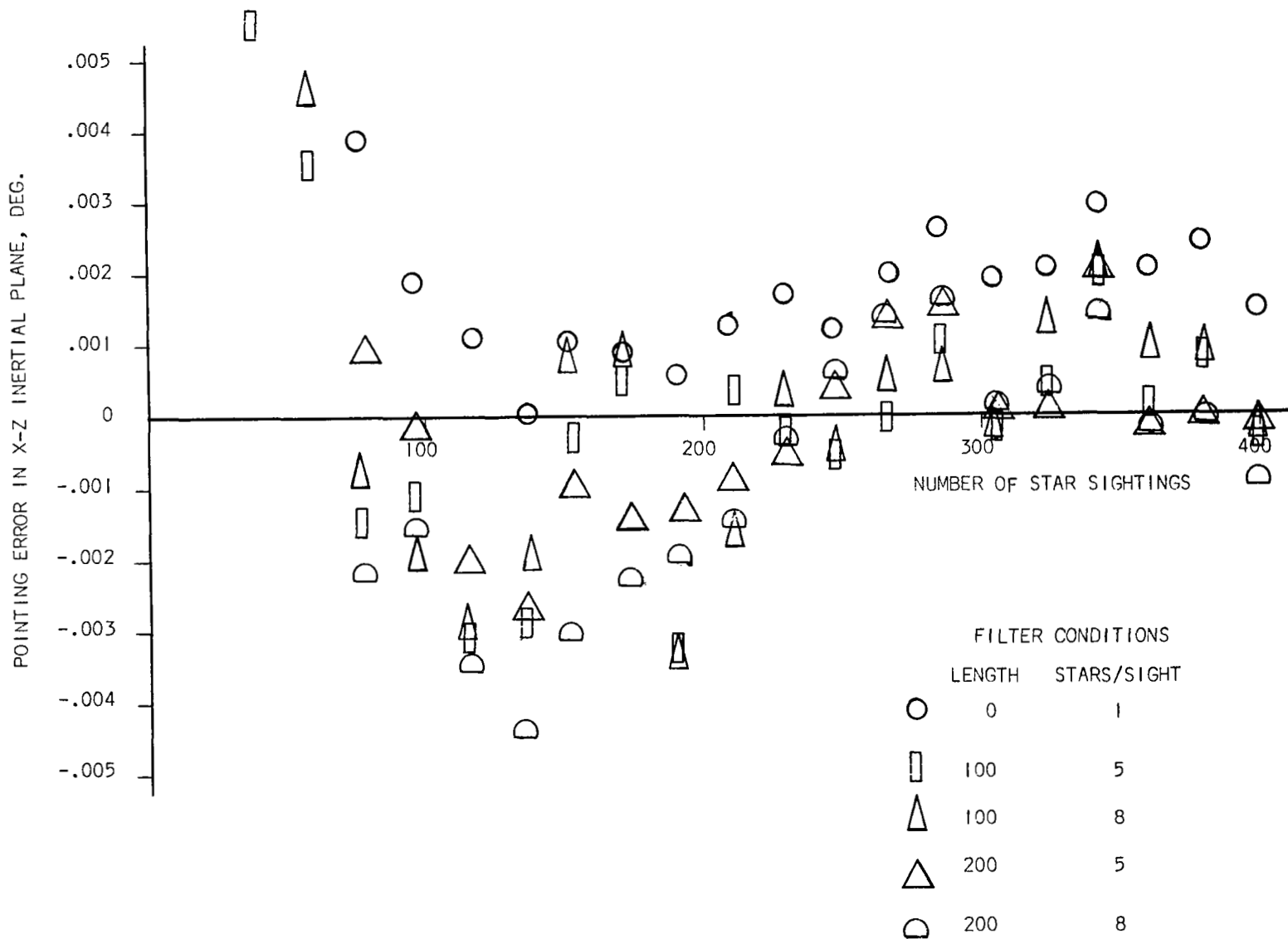




FIGURE 17 ANGULAR MOMENTUM ESTIMATION ERROR

FOR LEAST SQUARES LIMITED MEMORY.

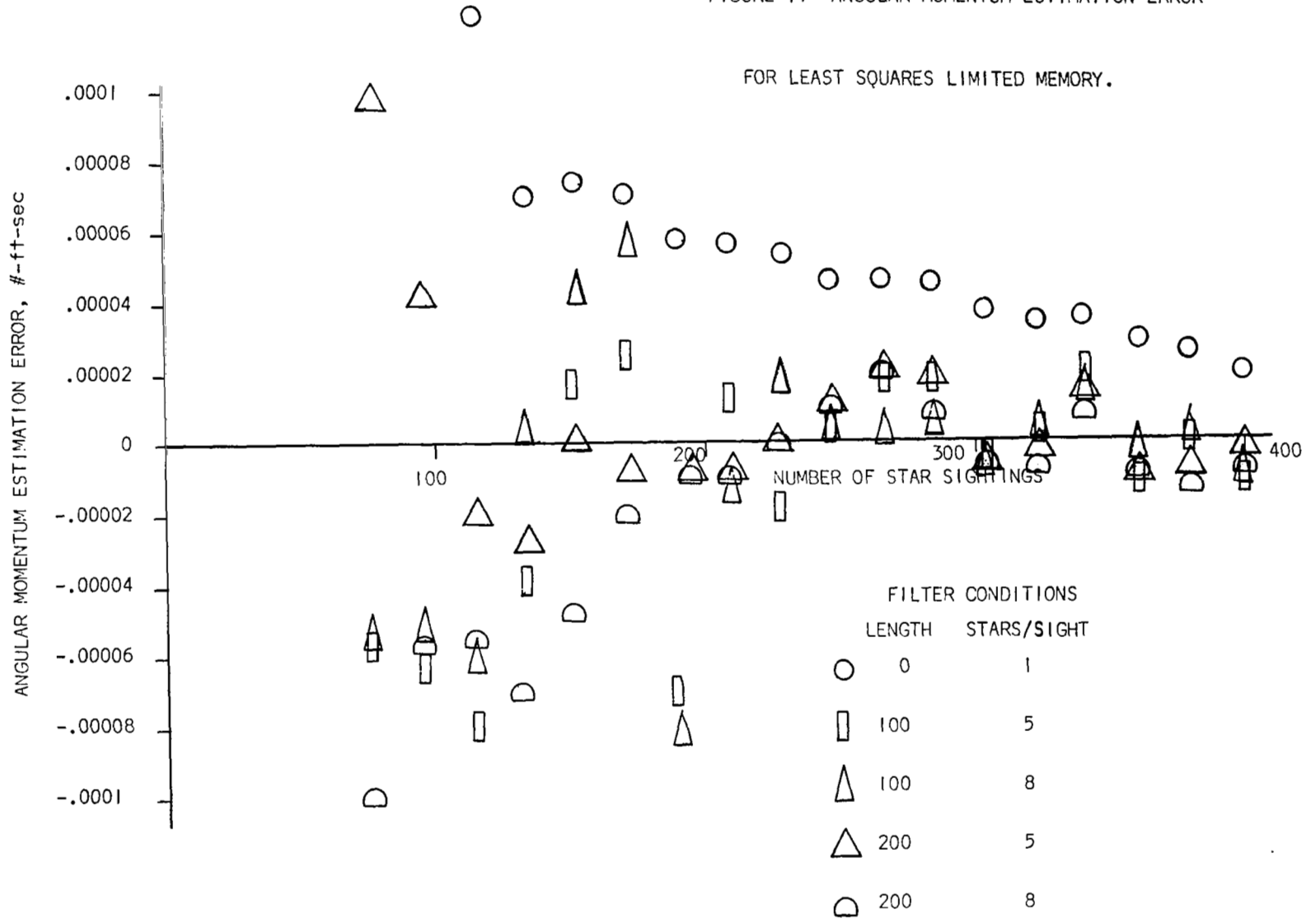


FIGURE 18 ESTIMATION ERROR FOR ANGLE  $\tau$  FOR LEAST SQUARES LIMITED MEMORY.

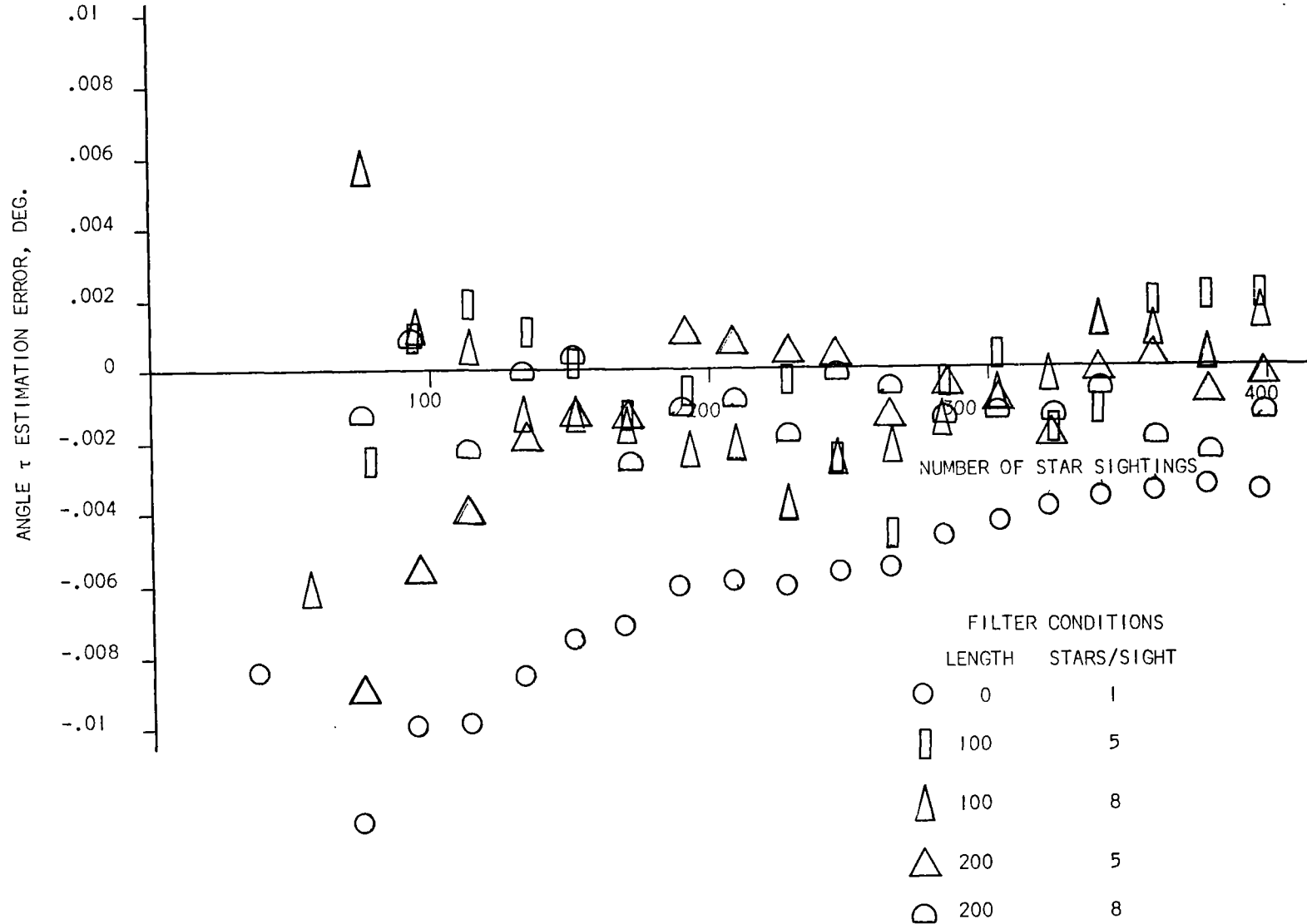


FIGURE 19 CONE ANGLE ( $\theta$ ) ESTIMATION ERROR

FOR LEAST SQUARES LIMITED MEMORY.

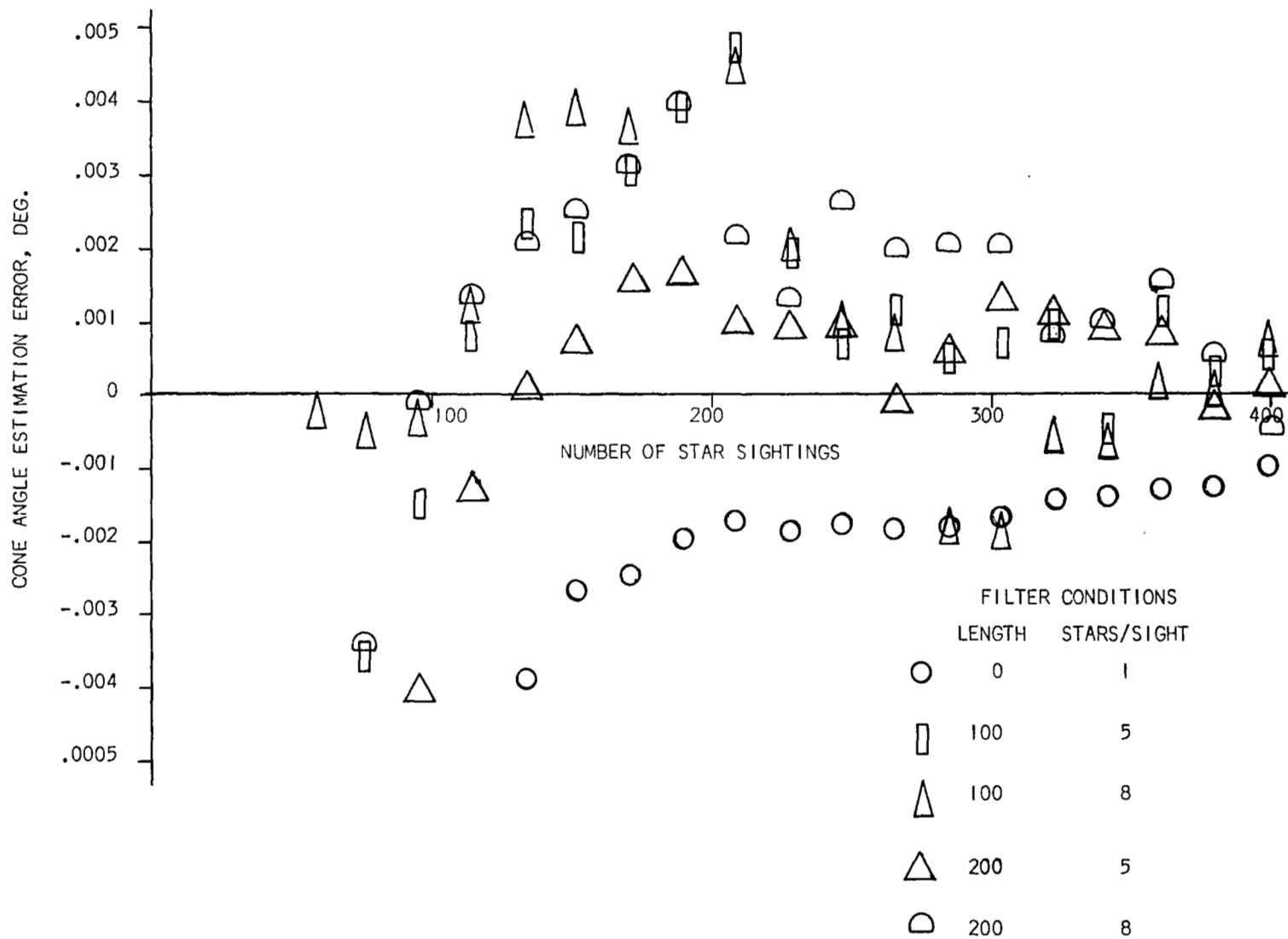


FIGURE 20 TORQUE COEFFICIENT ESTIMATE FOR LEAST SQUARES LIMITED MEMORY.

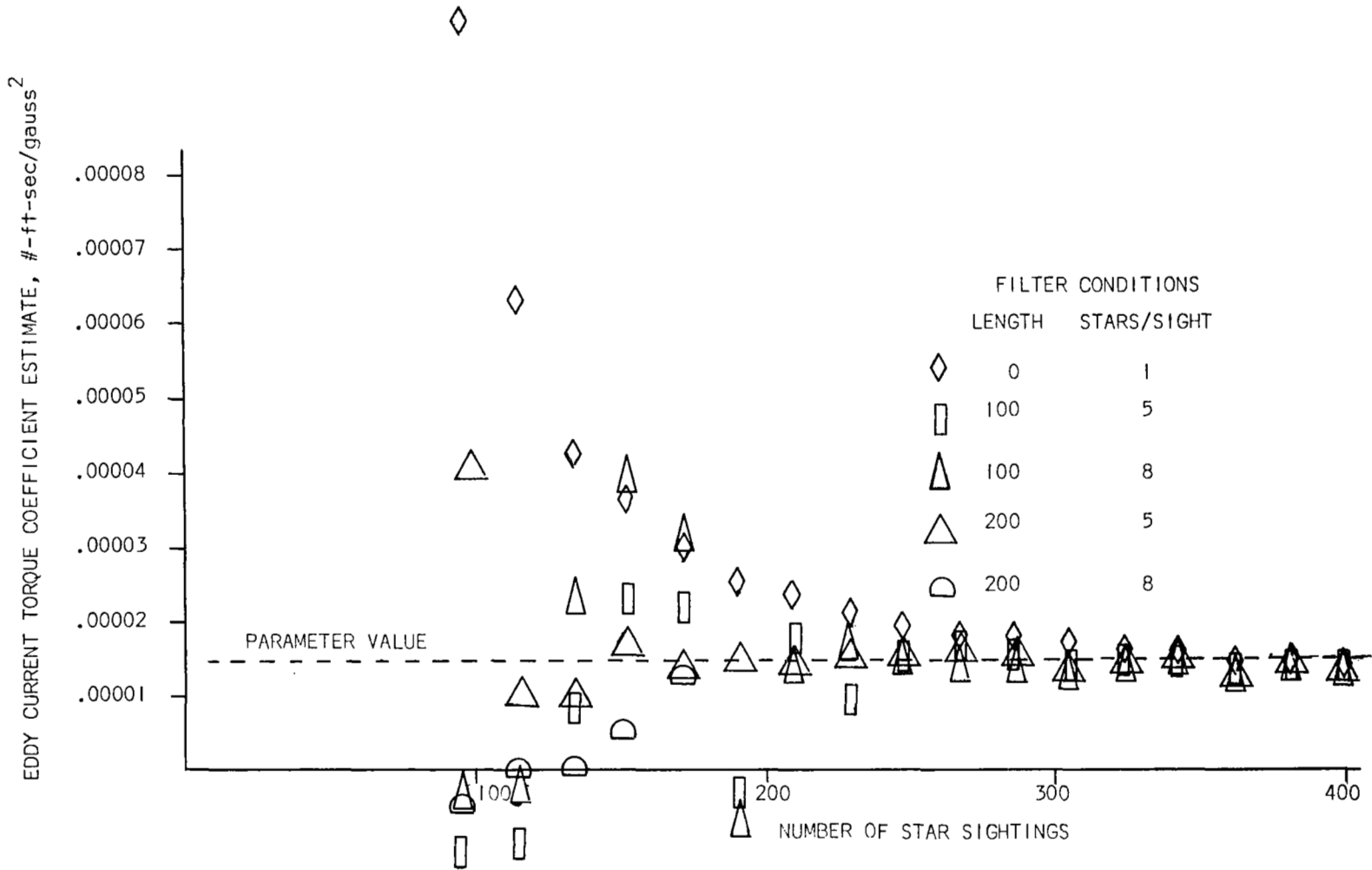
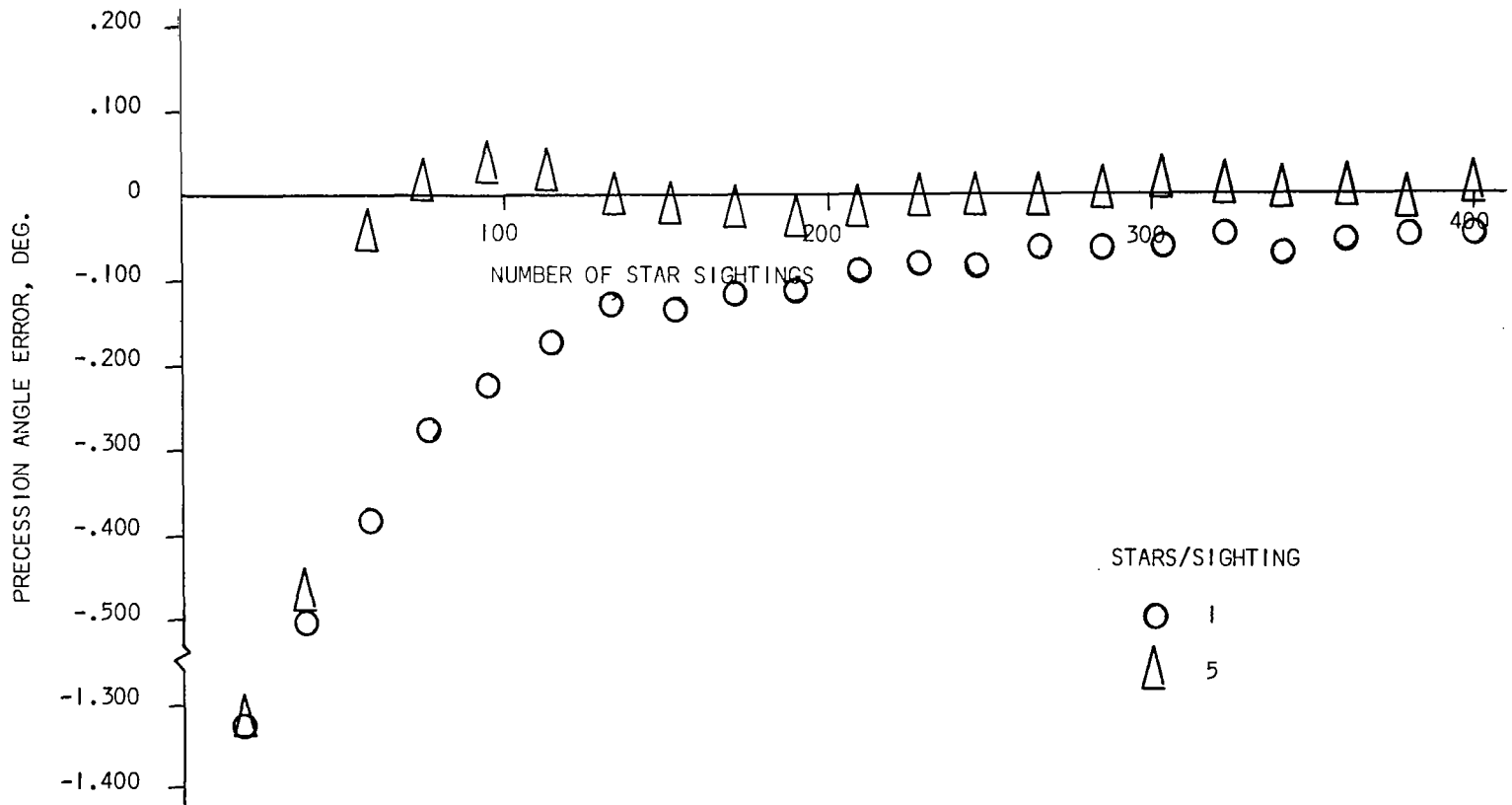


FIGURE 21 EFFECT OF ADDITIONAL MEASUREMENTS ON THE ESTIMATION ACCURACY OF PRECESSION ANGLE ( $\psi$ ).



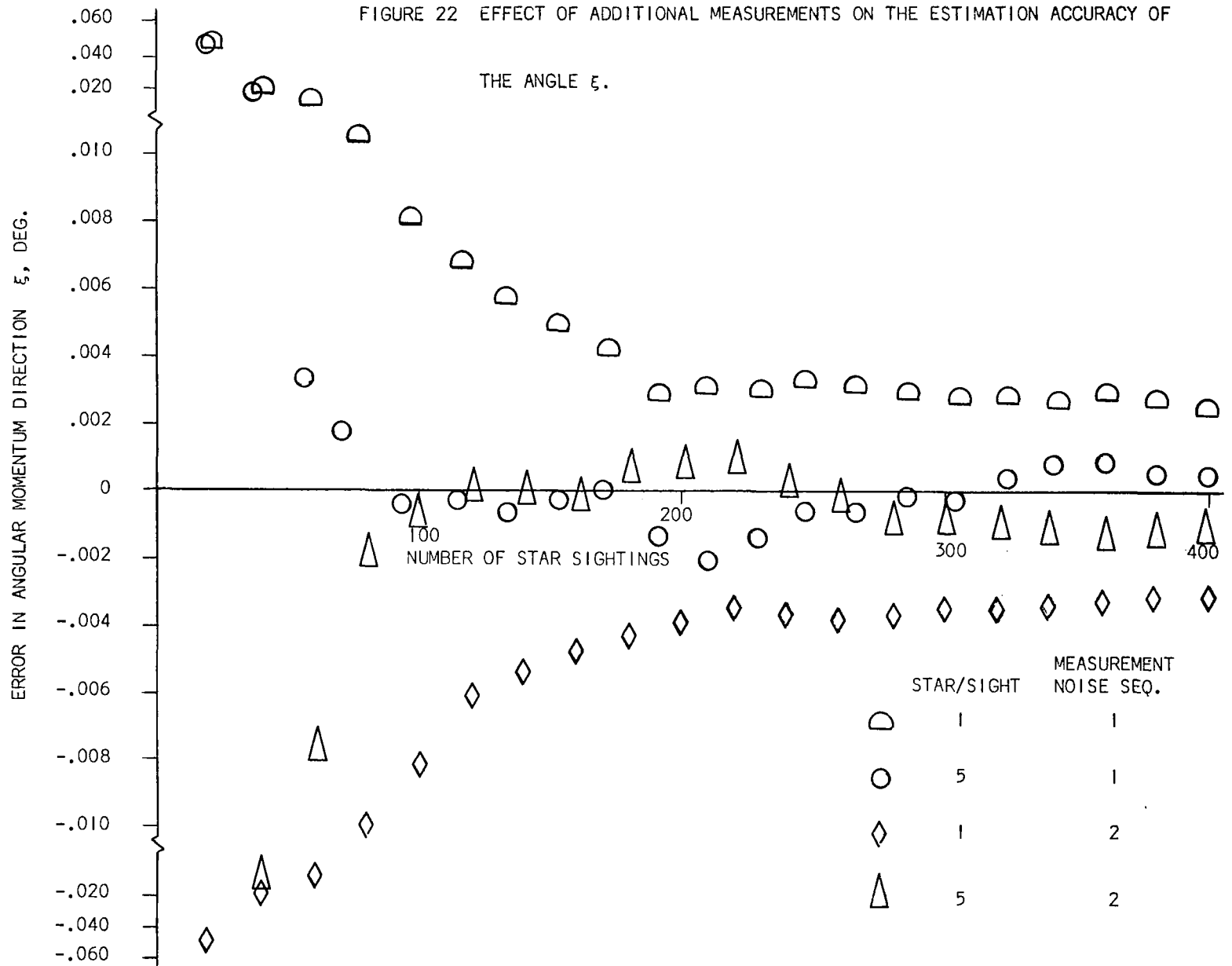
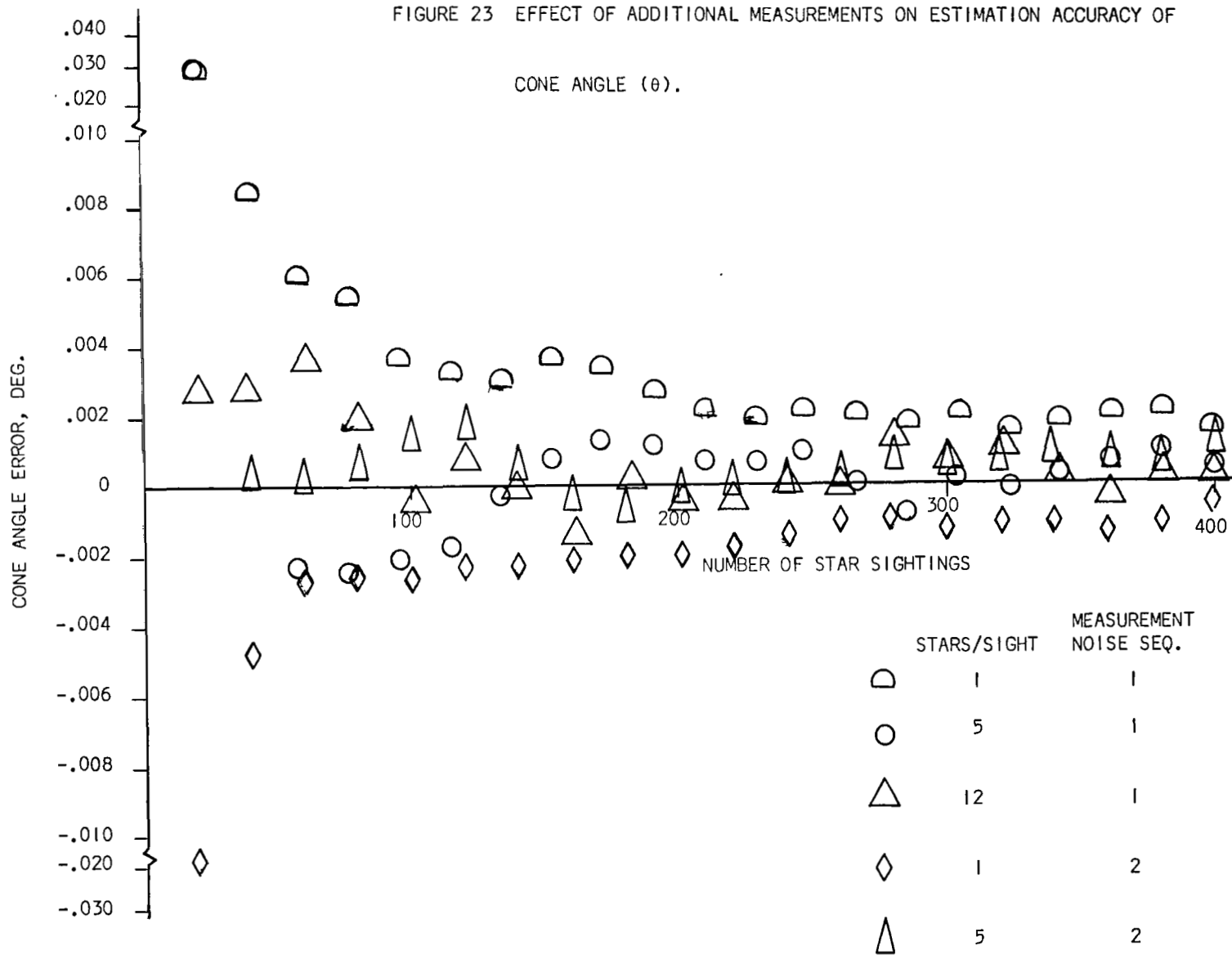


FIGURE 23 EFFECT OF ADDITIONAL MEASUREMENTS ON ESTIMATION ACCURACY OF



with a precision attitude determination system ( $10 \widehat{\text{sec}}$ . accuracy) assuming a basic star mapper precision of  $10 - 30 \widehat{\text{sec}}$ .

2. The Schmidt gain limited memory exhibits a tendency to insensitivity in a manner similar to the nonlinear Kalman filter in that the state estimates appear biased and do not oscillate randomly about a zero mean error. The convergence of the Schmidt gain system is somewhat slower than that of the Kalman filter for some state variables. The gain value chosen appears to be a compromise between convergence and ultimate system accuracy.
3. The noise added limited memory filter exhibits an excellent sensitivity for the correctly selected values of noise effect added to the covariance matrix. However, trial and error must be used for the selection of the noise value and an incorrect selection can lead to either highly oscillatory or biased, low sensitivity state errors. The convergence of the noise added system is considerably worse than that of the Kalman filter for some state variables and again is dependent upon the noise values selected. An alternative to improve convergences might be to add noise in only after a sufficient number of stars have been processed.
4. The least-squares limited memory filter exhibits both excellent convergence and sensitivity for the various values of the memory length and the number of star measurements included. The converged error tends to oscillate about the true estimate with an accuracy of  $3 - 6 \widehat{\text{sec}}$  for spin error and is consistently within tolerance for the other states. The convergence is consistently better for most states than the Kalman filter. Results of studies on the convergence and accuracy indicate that the use of additional data points within the memory band contribute significant improvements over just processing the last data point.



## APPENDIX I MEASUREMENT AND GRADIENT EQUATIONS

The measurement system equations for the attitude determination problem becomes quite complex and hence have been listed in this appendix as opposed to the main body of the text. There are also some simplifications which can be employed in some of the equations to reduce the computational difficulties.

### MEASUREMENT AND GRADIENT EQUATIONS

The measurement equation (24) is a straightforward scalar product. However, when the matrix multiplications are performed, some of the gradient equations can be written in terms of the vector and matrix components of the scalar product. Defining

$$\underline{b} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} = T \underline{s}_i$$

and

(A1)

$$\underline{c} = \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix} = E \underline{b}$$

as the transformed star vector in each frame, the gradient equations (25) can be written as

$$\frac{\partial}{\partial \phi} T \underline{s}_i = \frac{\partial}{\partial \phi} \begin{pmatrix} -E_{12}b_1 + E_{11}b_2 \\ -E_{22}b_1 + E_{21}b_2 \\ -E_{32}b_1 + E_{31}b_2 \end{pmatrix}$$

$$\begin{aligned}
\frac{a_r^T}{-r} \frac{\partial E}{\partial \psi} T \underline{s}_i &= \frac{a_r^T}{-r} \begin{pmatrix} c_2 \\ -c_1 \\ 0 \end{pmatrix} \\
\frac{a_r^T}{-r} \frac{\partial E}{\partial \theta} T \underline{s}_i &= \frac{a_r^T}{-r} \begin{pmatrix} c_3 s \psi \\ c_3 c \psi \\ c \theta (b_1 s \phi - b_2 c \phi) - b_3 s \theta \end{pmatrix} \\
\frac{a_r^T}{-r} E \frac{\partial T}{\partial \tau} \underline{s}_i &= \frac{a_r^T}{-r} \begin{pmatrix} -E_{11} b_3 + E_{13} b_1 \\ -E_{21} b_3 + E_{23} b_1 \\ -E_{31} b_3 + E_{33} b_1 \end{pmatrix} \\
\frac{a_r^T}{-r} E \frac{\partial T}{\partial \xi} \underline{s}_i &= \frac{a_r^T}{-r} E \begin{pmatrix} -s_1 T_{12} + s_2 T_{11} \\ -s_1 T_{22} + s_2 T_{21} \\ -s_1 T_{32} + s_2 T_{31} \end{pmatrix}
\end{aligned} \tag{A2}$$

where  $E_{ij}$  =  $ij$  the component of  $E$

$T_{ij}$  =  $ij$  the component of  $T$

$s_j$  =  $j$ th component of  $\underline{s}_i$

The differential equation for calculating the state transition matrix uses the Jacobian matrix given by

$$G_{ij} = \frac{\partial g_i}{\partial x_j}$$

Using equation (26), the terms are

$$G_{i1} = G_{i2} = 0 \quad i = 1, \dots, n$$

$$G_{13} = \frac{-K b B_y B_z \sin 2\theta \cot \tau}{L}$$

$$G_{23} = \frac{-b r \sin \theta}{L}$$

$$\begin{aligned}
G_{33} &= \frac{-b K \cos 2\theta (B^2 + B_z^2)}{2L} = \frac{2\theta \cos 2\theta}{\sin 2\theta} \\
G_{43} &= \frac{-b K B_x B_z \sin 2\theta}{L} + \frac{B_y M_z \sin \theta}{r} \\
G_{53} &= \frac{-b K B_y B_z \sin 2\theta}{L \sin \tau} - \frac{B_x M_z \sin \theta}{r \sin \tau} \\
G_{63} &= \frac{-r K b (B_z^2 - B^2) \sin 2\theta}{L} \\
G_{i3} &= 0 \quad i = 7, \dots, n
\end{aligned} \tag{A3}$$

In taking the  $\frac{\partial g_i}{\partial x_j}$  for  $\tau$  and  $\xi$  it is necessary to take into consideration that  $B_x$ ,  $B_y$ , and  $B_z$  are functions of these variables. Hence

$$\begin{aligned}
G_{14} &= \frac{K(1 + b \cos^2 \theta)(B_x B_y \cot \tau - B_y B_z \csc^2 \tau)}{L} \\
&\quad - \frac{M_z \cos \theta}{r} (B_z \cot \tau + B_x \csc^2 \tau + B_x) \\
G_{24} &= \frac{B_x M_z}{r} \\
G_{34} &= \frac{b K \sin 2\theta B_x B_z}{2L} \\
G_{44} &= \frac{K(1 + b \cos^2 \theta)(B_x^2 - B_z^2)}{L} \\
G_{54} &= \frac{K(1 + b \cos^2 \theta)}{L} \left( \frac{B_x B_y}{\sin \tau} - B_y B_z \csc \tau \cot \tau \right) \\
&\quad - \frac{M_z \cos \theta}{r} \{B_z \csc \tau + B_x \csc \tau \cot \tau\}
\end{aligned} \tag{A4}$$

$$G_{64} = \frac{2 r b (1 + k \cos^2 \theta)}{L} (B_x B_z)$$

$$G_{i4} = 0 \quad i = 7, \dots, n$$

$$G_{15} = \frac{K(1 + b \cos^2 \theta)}{L} \cot \tau \{(B_y^2 - B_z^2) \sin \tau - B_x B_z \cos \tau\} + \frac{B_y M_z \cos \theta}{r} (\cos \tau \cot \tau - \sin \tau)$$

$$G_{25} = \frac{B_y M_z \sin \tau}{r}$$

$$G_{35} = \frac{K b \sin 2\theta B_y B_z \sin \tau}{2L}$$

(A4)  
cont'd.

$$G_{45} = \frac{K(1 + b \cos^2 \theta)}{L} \{B_y (B_x \sin \tau + B_z \cos \tau)\} + \frac{(B_z \sin \tau + B_x \cos \tau) M_z \cos \theta}{r}$$

$$G_{55} = \frac{K(1 + b \cos^2 \theta)}{L \sin \tau} \{(B_y^2 - B_z^2) \sin \tau - B_x B_z \cos \tau\} + \frac{B_y M_z \cos \theta \cos \tau}{r}$$

$$G_{65} = \frac{2 r K (1 + b \cos^2 \theta)}{L} B_y B_z \sin \tau$$

$$G_{i5} = 0 \quad i = 7, \dots, n$$

$$G_{16} = \frac{I}{L} - \frac{B_x M_z \cos \theta \cot \tau}{r^2} + \frac{B_z M_z \cos \theta}{r^2}$$

$$G_{26} = \frac{k \cos \theta}{L} - \frac{B_z M_z}{r^2}$$

$$G_{36} = 0$$

$$G_{46} = + \frac{B_y M_z \cos \theta}{r^2}$$

(A4)  
cont'd.

$$G_{56} = - \frac{B_x M_z \cos \theta}{r^2 \sin \tau}$$

$$G_{66} = \frac{K(B_z^2 - B^2)(1 + b \cos^2 \theta)}{L}$$

$$G_{i6} = 0 \quad i = 7, \dots, n$$

Adding the parameters  $K$ ,  $M_z$ , and  $b$  give

$$G_{17} = \frac{B_y B_z (1 + b \cos^2 \theta) \cot \tau}{L}$$

$$G_{27} = 0$$

$$G_{37} = - \frac{b \sin 2\theta (B^2 + B_z^2)}{4L}$$

(A5)

$$G_{47} = \frac{B_x B_z (1 + b \cos^2 \theta)}{L}$$

$$G_{57} = \frac{B_y B_z (1 + b \cos^2 \theta)}{L \sin \tau}$$

$$G_{67} = \frac{r(B_z^2 - B^2)(1 + b \cos^2 \theta)}{L}$$

$$G_{i7} = 0 \quad i = 7, \dots, n$$

$$G_{18} = \frac{B_x \cos \theta \cot \tau}{r} - \frac{B_z \cos \theta}{r}$$

$$G_{28} = \frac{B_z}{r}$$

$$G_{38} = 0$$

$$G_{48} = \frac{B_y \cos \theta}{r}$$

$$G_{58} = \frac{B_x \cos \theta}{r \sin \tau}$$

$$G_{i8} = 0 \quad i = 6, \dots, n$$

$$G_{19} = \frac{K B_y B_z \cos^2 \theta \cot \tau}{L}$$

$$G_{29} = \frac{r \cos \theta}{L}$$

$$G_{39} = - \frac{K \sin 2\theta (B^2 + B_z^2)}{4L}$$

$$G_{49} = \frac{K B_x B_z \cos^2 \theta}{L}$$

$$G_{59} = \frac{K B_y B_z \cos^2 \theta}{L \sin \tau}$$

$$G_{69} = \frac{r K(B_z^2 - B^2) \cos^2 \theta}{L}$$

$$G_{i9} = 0 \quad i = 7, \dots, n$$

For the instrument simulation runs, both  $K$  and  $M_z$  could be set equal to a nonzero value. For the estimation program,  $M_z = 0$  was assumed. Hence the above equations were used with  $n = 7$  and where applicable the  $M_z$  term eliminated.

APPENDIX II STAR SIGHTING COMPUTER PROGRAM

PROGRAM FOR DETERMINATION OF STAR SIGHTINGS AND PREPARATION OF  
SIGHTING TAPES FOR UNIVERSAL FILTER PROGRAM

```
DIMENSION BMG(3),TMAT(3,3),BMAG(3),SVEC(3,6),AEVEC(3),AETVE(3),
1VAL(6),SIGMA(6),GAMA(6),DER1(4),DER2(2),ANS(6),ERTIA(3),CVAL(6),
2SVAL(6),IR(2),SMAG(6),ET(3,3),SLIT(3,3),ALAMD(3),ALPH1(3),CALAM(3)
3,SALAM(3)
```

```
DOUBLE PRECISION VAL,T0,T,DER2,ANS
COMMON VAL,DER1,DER2,DELTA,T,ANS
```

```
DATA INPUT,CONSTANTS,INITIAL STATES(VAL),CONTROL NUMBERS,ETC.,
STAR ANGLES(SIGMA,GAMA),MAGNITUDES(SMAG),SLIT ANGLES(ALAMD,ALPH1),
ETC.
```

```
DATA C2,W0,VIE,VND,ERTIA,T,M,INTER,C3/ .375,.001106,97.38,0.0,
156.68,56.68,65.62,0.0,1,1,.333/,NAT,LGAUS,ISLIT/1,2,1/
READ(5,100)VAL,SIGMA,GAMA,SMAG
READ(5,102)ALAMD,ALPH1
READ(5,101)C1,AMAG,VAR,KSTOP,ITST,IR,ITSL,K
WRITE(6,203)
```

TAPE INITIALIZATION

```
REWIND 4
READ(5,103) KAPPA,A1,A2,A3,A4,A5,A6
WRITE(4,201)KAPPA,A1,A2,A3,A4,A5,A6,VAL
```

PARAMETER INITIALIZATION

```
IT = 0
CVIE = COS(VIE/57.29578)
SVIE = SIN(VIE/57.29578)
DO 26 I = 2,6
26 VAL(I) = VAL(I)/57.29578
TMAT(2,3) = 0.0
```

SLIT VECTOR COMPONENTS

```
DO 3 I=1,ITSL
CALAM(I)=COS(ALAMD(I)/57.29578)
SALAM(I)=SIN(ALAMD(I)/57.29578)
SLIT(I,1)=CALAM(I)*COS(ALPH1(I)/57.29578)
SLIT(I,2)=CALAM(I)*SIN(ALPH1(I)/57.29578)
3 SLIT(I,3)=SALAM(I)
```

STAR VECTOR COMPONENTS

```
DO 4 I = 1,ITST
SVEC(1,I)=COS(GAMA(I)/57.29578)*COS(SIGMA(I)/57.29578)
SVEC(2,I)=COS(GAMA(I)/57.29578)*SIN(SIGMA(I)/57.29578)
4 SVEC(3,I)=SIN(GAMA(I)/57.29578)
DO 14 I=1,4
```



```

14 SMAG(I) = 10.0*((SMAG(I)-1.0)/5.02)
C
C      INERTIAL-ANGULAR MOMENTUM AXES TRANSFORM
C
25 DO 27 I = 2,4
   CVAL(I) = COS(VAL(I))
27 SVAL(I) = SIN(VAL(I))
   TMAT(1,1) = CVAL(4)*CVAL(3)
   TMAT(1,2) = CVAL(4)*SVAL(3)
   TMAT(1,3) = -SVAL(4)
   TMAT(2,1) = -SVAL(3)
   TMAT(2,2) = CVAL(3)
   TMAT(3,1) = SVAL(4)*CVAL(3)
   TMAT(3,2) = SVAL(4)*SVAL(3)
   TMAT(3,3) = CVAL(4)
C
C      TEST FOR INTEGRATION TIME INTERVAL COMPLETED
C
C      IF(INTER.NE.1)GO TO 6
C
C      EULER TRANSFORM(ANGULAR MOMENTUM-BODY AXES)
C
   IF(VAL(6).GT.6.2831835) VAL(6) =VAL(6) -6.2831853
   IF(VAL(5).LT. -6.2831853) VAL(5) =VAL(5) + 6.2831853
   DO 28 I = 5,6
   CVAL(I) = COS(VAL(I))
28 SVAL(I) = SIN(VAL(I))
   ET(1,1) = CVAL(5)*CVAL(6) - CVAL(2)*SVAL(6)*SVAL(5)
   ET(1,2) = CVAL(5)*SVAL(6) + CVAL(2)*CVAL(6)*SVAL(5)
   ET(1,3) = SVAL(5)*SVAL(2)
   ET(2,1) = -SVAL(5)*CVAL(6) -CVAL(2)*SVAL(6)*CVAL(5)
   ET(2,2) = -SVAL(5)*SVAL(6) + CVAL(2)*CVAL(6)*CVAL(5)
   ET(2,3) = CVAL(5)*SVAL(2)
   ET(3,1) = SVAL(2)*SVAL(6)
   ET(3,2) = -SVAL(2)*CVAL(6)
   ET(3,3) = CVAL(2)
C
C      STAR VECTOR TRANSFORMED TO BODY AXES
C
69 DO 9 I = 1,3
   AEVEC(I)=0.0
   DO 9 J = 1,3
   9 AEVEC(I) = AEVEC(I)+SVEC(J,M)*TMAT(I,J)
   DO 8 I = 1,3
   AETVE(I) = 0.0
   DO 8 J = 1,3
   8 AETVE(I) = AETVE(I)+ ET(I,J)*AEVEC(J)
C
C      TEST FOR ORTHOGNAL SLIT AND STAR VECTORS
C
   EVAL=SLIT(ISLIT,1)*AETVE(1)+SLIT(ISLIT,2)*AETVE(2)+SLIT(ISLIT,3)*
1AETVE(3)
   IF(ABS(EVAL).LT.0.5E-6) GO TO 40

```

```

C
C   MAGNETIC FIELD INTENSITY COMPONENTS
C
6  VNU =VNO +WO*T
   BETA = ATAN2(SIN(VNU)*CVIE,COS(VNU))
   ALPHA = ARSIN(SIN(VNU)*SVIE)
C   BMG(1)=BX   BMG(2)=BY   BMG(3)=BZ
   BMG(1) = C2*SIN(2.*ALPHA)*COS(BETA)
   BMG(2) = C2*SIN(2.*ALPHA)*SIN(BETA)
   BMG(3) = C2*(C3 - COS(2.*ALPHA))
   DO 30 I = 1,3
30  BMAG(I) = TMAT(I,1)*BMG(1) + TMAT(I,2)*BMG(2) + TMAT(I,3)*BMG(3)
C
C   DIFFERENTIAL EQUATIONS
C
   ARTIA =(ERTIA(1)-ERTIA(3))/(ERTIA(3)*ERTIA(1))
   DRTIA = C1*(1.0/ERTIA(1) + ARTIA*(CVAL(2)**2))
   DER1(1)= -DRTIA*VAL(1)*(BMAG(1)**2 + BMAG(2)**2)
   DER1(2)= -C1*ARTIA*CVAL(2)*SVAL(2)*(BMAG(1)**2 + BMAG(2)**2 +
12.*{BMAG(3)**2})/2.
   DER1(3) = DRTIA*BMAG(2)*BMAG(3)/SVAL(4) + BMAG(1)*AMAG*CVAL(2)/
1(VAL(1)*SVAL(4))
   DER1(4) = DRTIA*BMAG(1)*BMAG(3) - BMAG(2)*AMAG*CVAL(2)/VAL(1)
   DER2(1)= ARTIA*CVAL(2)*VAL(1) + BMAG(3)*AMAG/VAL(1)
   DER2(2)= VAL(1)/ERTIA(1) + DRTIA*BMAG(2)*BMAG(3)*CVAL(4)/SVAL(4)
1+ BMAG(1)*AMAG*CVAL(2)*CVAL(4)/(VAL(1)*SVAL(4)) - BMAG(3)*AMAG*
2CVAL(2)/VAL(1)
C
C   TEST FOR INTEGRATION TIME INTERVAL COMPLETED
C
   IF(INTER.NE.1) GO TO 10
C
C   ANGULAR ERROR IN SPIN AND PRECESSION PLANE
C
   A1 = AETVE(1)*CALAM(ISLIT)
   A2 = AETVE(2)*CALAM(ISLIT)
   A3=AETVE(3)*SALAM(ISLIT)
   ARG1= (-A2*A3 + A1* SQRT(A1**2 + A2**2 - A3**2))/(A1**2 + A2**2)
   ASARG = ARSIN(ARG1)
   IF(AETVE(1).GT.0.0.AND.AETVE(2).GT.0.0)ASARG = 3.14159 - ASARG
   IF(AETVE(1).LT.0.0.AND.AETVE(2).GT.0.0)ASARG = 3.14159 + ASARG
   ASARG=ASARG-ALPH1(ISLIT)
C
C   INTEGRATION TIME INETERVAL TO NULL ERROR
C
   DELTA = ASARG/(DER2(1)+DER2(2))
   WRITE(6,200)ARG1,ASARG,EVAL,DELTA
C
C   CALL INTEGRATION SUBROUTINE
C
10  CALL RKUTTA(INTER)
   GO TO 25
C

```

```

C      RANDOM NOISE GENERATOR SUBROUTINE CALL
C
40 CALL GETRAN(IR,NAT,LGAUS,RN,Y1,Y2)
   NAT = 2
C
C      COMPUTE MEASUREMENT TIME
C
   TO = T +RN*VAR*SMAG(M)
   CHAT = FLOAT(10*ISLIT + M)
C
C      OPTICAL AXES COMPONENTS IN INERTIAL SPACE
C
   DO 110 I =1,3
   AEVEC(I) = 0.0
   DO 110 J =1,3
110 AEVEC (I) = AEVEC(I) + TMAT(J,I)*ET(2,J)
C
C      WRITE DATA ON TAPE...STAR COUNT,STAR AND SLIT,MEASUREMENT TIME,
C      TRUE TIME,OPTICAL AXES COMPONENTS,AND STATES
C
   WRITE(4,201) K,CHAT,TO,T,AEVEC,ANS(6),ANS(5),ANS(2),ANS(4),
1ANS(3),ANS(1)
   WRITE(6,202)ISLIT,M,TO,T,ANS,AEVEC
   K=K+1
C
C      INDEX TO NEXT STAR AND/OR SLIT
C
   IF(ISLIT.EQ.ITSL) GO TO 50
   ISLIT=ISLIT+1
   GO TO 69
50 ISLIT=1
   M = M+1
   IF(M.GT.ITST) M=1
   IF(K.GT.KSTOP) STOP
   GO TO 69
100 FORMAT(6E10.5,/6E10.5,/6E10.5,/6E10.5)
101 FORMAT(3E10.5,6I5)
102 FORMAT(6E10.5)
103 FORMAT(I5,F3.0,2D20.12/3E16.8)
200 FORMAT(4E16.8)
201 FORMAT(I5,F3.0,2D20.12,3E16.8/6D20.12)
202 FORMAT(2I5,2D20.12,/6D19.11/3E16.8//)
203 FORMAT(2X4HDATA/,5HISLIT2X5H STAR2X10HMEAS. TIME6X9HTRUE TIME/
12X8HMOMENTUM9X5HTHETA11X4HZETA12X3HTAU13X3HPSI13X3HPHI/
22X38HOPTICAL (Y-AXIS) COMPONENTS OX, OY, OZ/)
   END
   SUBROUTINE GETRAN(IR,N,L,RN,Y1,Y2)
C
C      RANDOM NOISE GENERATION SUBROUTINE
C
   DIMENSION IA2(35,2),IA3(35,2),IA5 (35,2),IA1(35,2),IR(2),IA(35,2),
1BUNNY(35)
   CDN = 6.28318530717959

```

```

Y1 = 0.0
Y2 = 0.0
IF(N.GT.1)GO TO 22
DO 75 I = 1,35
75 BUNNY(I) = .5**I
DO 2 M = 1,L
DO 1 I = 2,34,2
1 IA2(I,M) = 1
DO 9 I = 1,33,2
9 IA2(I,M) = 0
2 IA2(35,M) = 1
N1 = 35
DO 21 MI= 1,L
18 DO 17 I = 1,35
IF(I.EQ.1)ITEMP= IA2(34,MI)
IF(I.EQ.2)ITEMP= IA2(35,MI)
IF(I.GT.2)ITEMP= IA3(I-2,MI)
IA3(I,MI) = ITEMP + IA2(I,MI)
IF(IA3(I,MI).EQ.2) IA3(I,MI) = 0
IA1(I,MI) = IA2(I,MI)
17 IA2(I,MI) = IA3(I,MI)
MAX= 35 + IR(MI)-1
N1 = N1 + 35
IF(N1.GE.MAX)GO TO 3
GO TO 18
3 N2 = N1 - MAX
N3 = 35 - N2
IZ = 0
N4 = N3 + 1
IF(N2.EQ.0)GO TO 33
DO 19 I = N4,35
IZ = IZ + 1
19 IA(IZ,MI) = IA1(I,MI)
33 CONTINUE
IF(N3.EQ.0)GO TO 21
DO 49 I = 1,N3
IZ = IZ + 1
49 IA(IZ,MI) = IA3(I,MI)
21 N1 = 35
GO TO 25
22 DO 26 M = 1,L
DO 26 I = 1,35
IF(I.EQ.1)ITEMP = IA(34,M)
IF(I.EQ.2)ITEMP = IA(35,M)
IF(I.GT.2)ITEMP = IA5(I-2,M)
IA5(I,M) = ITEMP + IA(I,M)
IF(IA5(I,M).EQ.2)IA5(I,M) = 0
26 IA(I,M) = IA5(I,M)
25 IF(L.EQ.1)GO TO 60
DO 28 J = 1,35
J1 = 36 - J
IF(IA(J1,1).EQ.1)Y1=Y1+BUNNY(J)
IF(IA(J1,2).EQ.1) Y2=Y2+BUNNY(J)

```

```

28 CONTINUE
   RN = SQRT(-2.*ALOG(Y1))*SIN(CON*Y2)
   GO TO 62
60 DO 61 J = 1,35
   J1 = 36 - J
   IF(IA(J1,1).EQ.1)Y1=Y1+BUNNY(J)
61 CONTINUE
62 RETURN
   END
   SUBROUTINE RKUTTA(INTER)

```

C  
C  
C

```

   INTEGRATION SUBROUTINE

   DIMENSION DER1(4),DER2(2),VAL(6),P1(4),P2(2),R1(4),R2(2),Q1(4),
   IQ2(2),S1(4),S2(2),ANS(6)
   DOUBLE PRECISION DER2,VAL,P2,R2,Q2,S2,T,ANS
   COMMON VAL,DER1,DER2,DELTA,T,ANS
   GO TO (20,30,40,50),INTER
20 DO 1 I=1,4
   ANS(I)= VAL(I)
   P1(I) = DELTA*DER1(I)
   1 VAL(I) = .5*P1(I)+ ANS(I)
   DO 11 I=1,2
   ANS(I+4)=VAL(I+4)
   P2(I) = DELTA*DER2(I)
11 VAL(I+4)=.5*P2(I)+ANS(I+4)
   T=T+.5*DELTA
   INTER=2
   RETURN
30 DO 2 I=1,4
   Q1(I) = DELTA*DER1(I)
   2 VAL(I)= .5*Q1(I)+ ANS(I)
   DO 22 I=1,2
   Q2(I)=DELTA*DER2(I)
22 VAL(I+4)=.5*Q2(I)+ANS(I+4)
   INTER=3
   RETURN
40 DO 3 I=1,4
   R1(I)= DELTA*DER1(I)
   3 VAL(I)= R1(I)+ ANS(I)
   DO 33 I=1,2
   R2(I)= DELTA*DER2(I)
33 VAL(I+4) = R2(I)+ANS(I+4)
   T=T+.5*DELTA
   INTER=4
   RETURN
50 DO 4 I=1,4
   S1(I)=DELTA*DER1(I)
   4 VAL(I)= ANS(I)+(P1(I)+2.*(Q1(I)+R1(I))+S1(I))/6.
   DO 44 I=1,2
   S2(I)= DELTA*DER2(I)
44 VAL(I+4)=ANS(I+4)+(P2(I)+2.*(Q2(I)+R2(I))+S2(I))/6.
   DO 5 I= 2,6

```

```
5 ANS(I)= VAL(I)*57.29578  
  INTER=1  
  RETURN  
  END
```

APPENDIX III LIMITED MEMORY FILTER PROGRAM

```

C      LIMITED MEMORY FILTER PROGRAM
C
C      DIRECTIONS FOR OPTIONS
C
C      OPTION 1. NONLINEAR KALMAN FILTER
C          SET K = -1, W(I) = 0.0, I=1, N, AND SGAIN.LT.0.0
C
C      OPTION 2. LIMITED MEMORY USING SCHMIDT GAIN
C          SET K = -1, W(I) = 0.0, I=1, N, AND SELECT VALUE FOR SGAIN.GT.0.0
C          AND .LT.+1.0 (NOMINAL SGAIN VALUE = +.01)
C
C      OPTION 3. LIMITED MEMORY USING NOISE ADDED TO COVARIANCE MATRIX
C          SET K = -1 AND SGAIN.LT.0.0. SET NOISE TO BE ADDED TO STATES
C          BY W(I) AND IF NOISE COUPLING EXISTS BY Q(I,J). MATRIX EQUATION
C          FOR NOISE ADDITION IS  $P^{**1/2} = P^{**1/2} + Q*W$ 
C
C      OPTION 4. LIMITED MEMORY USING INTERMEDIATE STAR SIGHTINGS AND
C      ADDING AND SUBTRACTING DATA FROM COVARIANCE MATRIX
C          SET W(I) = 0.0, I=1, N AND SGAIN.LT.0.0. SET K.GT.-1. IF K=0 ONLY
C          END POINT MEASUREMENTS ARE USED. K.GT.0 WILL INCLUDE K INTER-
C          MEDIATED STARS. MEMORY LENGTH IS SET BY NP - NQ. EXAMPLE, NP=1,
C          NQ=-99, LENGTH WILL BE 100. (NOTE-- NEGATIVE STARS ARE NOT
C          CONSIDERED). SET SH BETWEEN -1.0 AND +1.0 FOR WEIGHTING LAST
C          POINT IN MEASUREMENT EQUATION. SET WT BETWEEN 0.0 AND +1.0
C          FOR COVARIANCE WEIGHTING SUBTRACTION. (ELIMINATES LARGE SUB-
C          TRACTIONS FROM COVARIANCE MATRIX WHICH COULD CAUSE NONPOSITIVE
C          DEFINITE EFFECTS). IF WT.LT.0.0 THE ESTIMATION BECOMES A KALMAN
C          FILTER WITH PAST MEASUREMENT POINTS INCLUDED.
C
C          DIMENSION RAN(10), NTIM(12), SSL(500), STRCH(500), SSTCH(12), STAR(3,6)
C          1, MAG(6), SLIT(3,3), AMT(3,3), B(3,2), HERR(7), X(7), AMTEM(7), ET(3,3),
C          1P(7,7), PHI(7,7), TPHI(7,7), AMAT(2,7), TERR(7), GRAD(7), Q(7,7), W(7),
C          3ISCHT(12), CX(5), SX(5), Y(7), Z(6), ERR(3)
C          REAL INRTZ, INERT, MAG
C          COMMON/BLK1/X/BLK2/PHI, ITIMX, T/BLK3/SSTCH, CVIE, SVIE/BLK4/CX, SX,
C          1AMT, ET
C          DOUBLE PRECISION X, Y, T, STRCH, SSTCH, TEM, Z
C          DATA AMT(2,3)/0.0/
C
C      DATA INITIALIZATION FOR EACH RUN. STATE, STAR POSITIONS AND
C      MAGNITUDES, SLIT ORIENTATION, NOMINAL MEASUREMENT VARIANCE, SCHMIDT
C      GAIN, INITIAL TIME, NOISE EFFECTS, INERTIAS, ORBIT CONDITIONS, AND
C      CONTROL NUMBERS. INITIAL COVARIANCE MATRIX( $P^{**1/2}$ )
C      WRITE INTIAL DATA TO RECORD INPUT CONDITIONS
C
C      43 READ(5,100) X, (HERR(I), I=1,6), (RAN(I), I=2,7)
C          1, MAG, (TERR(I), I=1,3), (GRAD(I), I=1,3), VAR, SGAIN, T, W
C      100 FORMAT(7E10.6/12F6.0/6F6.2, 6F6.0/2E10.5
C          1, E16.8/7E10.5)
C          READ(5,103) INERT, INRTZ, SPAN, VIE, VNO, WO, C2, RAN(1), IMAXT,
C          1IALTR, NOISE, NPRNT, NQ, K, NP, NTOTL, NSUM, NT, IAT, NSPNT, SH, WT
C      103 FORMAT(5F7.2, 2E10.5, E16.8/12I5, F5.0, F5.3)
C          WRITE(6,100) X, (HERR(I), I=1,6), (RAN(I), I=2,7)

```

```

1),MAG,(TERR(I),I=1,3),(GRAD(I),I=1,3),VAR,SGAIN,T,W
WRITE(6,103) INERT,INRTZ,SPAN,VIE,VNO,W0,C2,RAN(1),IMAXT,
IIALTR,NOISE,NPRNT,NQ,K,NP,NTOTL,NSUM,NT,IAT,NSPNT,SH,WT
READ(5,105) ((P(I,J),J=1,7),I=1,7)
105 FORMAT(5E14.8/5E14.8/5E14.8/5E14.8/5E14.8/5E14.8/5E14.8/5E14.8
1/5E14.8/5E14.8)
WRITE(6,390) ((P(I,J),J=1,7),I=1,7)
IAT = 0
EVAL = 0.0
C
C READ STAR CHART FROM TAPE
C
REWIND 4
IF(NOISE.EQ.1) GO TO 220
READ(4,101)(SSL(I),STRCH(I),Z(1),I=1,NTOTL)
101 FORMAT(5XF3.0,D20.12/D20.12)
GO TO 221
220 READ(4,102)(SSL(I),STRCH(I),Z(1),I=1,NTOTL)
102 FORMAT(5XF3.0,20XD20.12/D20.12)
221 CONTINUE
REWIND 4
DO 313 I=1,NT
313 READ(4,361) KAT,Z(1)
NT = NT + 1
NSUM = NSUM + NTOTL
C
C SLIT,STAR,AND CONSTANT PARAMETER INITIALIZATION
C
DO 300 I=1,3
SLIT(1,I)=COS(TERR(I)/57.29578)*COS(GRAD(I)/57.29578)
SLIT(2,I)=COS(TERR(I)/57.29578)*SIN(GRAD(I)/57.29578)
300 SLIT(3,I)=SIN(TERR(I)/57.29578)
DO 301 I=1,6
MAG(I) = 10.0*((MAG(I) -1.0)/5.02)
STAR(1,I)=COS(HERR(I)/57.29578)*COS(RAN(I+1)/57.29578)
STAR(2,I)=COS(HERR(I)/57.29578)*SIN(RAN(I+1)/57.29578)
301 STAR(3,I)=SIN(HERR(I)/57.29578)
DO 303 I=1,7
DO 303 J=1,7
TPHI(I,J)=0.0
DO 303 L=1,7
303 TPHI(I,J)=TPHI(I,J) + P(I,L)*P(J,L)
WRITE(6,201) T,X,TPHI
201 FORMAT(3H T=,E16.8/3H X=,7E16.8/3H P=,7E16.8/3X7E16.8/3X7E16.8/
13X7E16.8/3X7E16.8/3X7E16.8/3X7E16.8)
DO 370 I=1,7
DO 371 J=1,7
371 Q(I,J) =0.0
370 Q(I,I) =1.0
CVIE = COS(VIE/57.29578)
SVIE =SIN(VIE/57.29578)
KAM = NP - NQ
DO 302 I=1,5

```



```

302 X(I)= X(I)/57.29578
    1 NP=NP+1
      NQ=NQ+1
C
C   TEST FOR EXCEEDING STAR CHART IN MEMORY
C
C   IF(NP.LT.NTOTL.OR.NP.EQ.NTOTL) GO TO 93
C
C   UPDATE STAR CHART TO ELIMINATE OLD DATA AND READ IN NEW
C
      DO 41 I=1,KAM
        KAT = NQ - 1 + I
        SSL(I)=SSL(KAT)
    41 STRCH(I)=STRCH(KAT)
        KAT = KAM + 1
        IF((IMAXT-NSUM).LT.(NTOTL-KAM)) NTOTL =IMAXT-NSUM+KAM
        IF (NOISE.EQ.1) GO TO 222
        READ(4,101)(SSL(I),STRCH(I),Z(1),I=KAT,NTOTL)
        GO TO 223
    222 READ(4,102)(SSL(I),STRCH(I),Z(1),I=KAT,NTOTL)
    223 CONTINUE
        REWIND 4
        DO 122 I=1,NSUM
    122 READ(4,361) KAT,Z(1)
    361 FORMAT(I5/D20.12)
        NSUM = NSUM+NTOTL-KAM
        NP= KAM+1
        NQ= 1
C
C   SELECT BY RANDOM NUMBERS THE INTERMEDIATE STARS IN OPTION 4.
C   ALTERNATES**ORDERED STATISTICS OR STAR WITHIN A SPAN
C
    93 IF(K.LT.1)GO TO 2
      IF(IALTR.EQ.1) GO TO 30
      DO 40 I=1,K
    40 CALL QRAND1(RAN(I))
C   GENERATE ORDER STATISTIC
      IF(K.EQ.1) GO TO 95
      LIM1 = K-1
    96 LINT = 1
      DO 97 I= 1,LIM1
        IF(RAN(I+1).GT.RAN(I)) GO TO 97
        TEP = RAN(I+1)
        RAN(I+1) = RAN(I)
        RAN(I) = TEP
        LINT = 1
    97 CONTINUE
      IF(LINT.EQ.1) GO TO 95
      LIM1 = I-1
      GO TO 96
C   GENERATE TIME POINTS
    95 DO 94 I = 1,K
      NTIM(I+1) = NP - IFIX(RAN(I)*FLOAT(NP-NQ))

```

```

      IF(NTIM(I+1).LT.1) NTIM(I+1) = 1
94  CONTINUE
      GO TO 2
30  DO 39 I=1,K
      CALL QRAND1(RAN(I))
      NTIM(I+1) = NP-(I*(NP-NQ)/(K+1)+IFIX(SPAN*(RAN(I)-0.5)))
      IF(NTIM(I+1).LT.1) NTIM(I+1)=1
39  CONTINUE
C
C   ASSEMBLE WORKING STAR CHART(STARS TO BE USED TO OBTAIN NEW
C   ESTIMATE)
C
      2  LIM1 = K + 2
      NTIM(LIM1) = NQ
      IF(NTIM(LIM1).LT.1) NTIM(LIM1) = 1
      NTIM(1) = NP
      IF(NT.LT.NSPNT+1.OR.MOD(NT,NPRNT).EQ.0) WRITE(6,401)(NTIM(I),I=1,
112)
401  FORMAT(11H STAR NOS.=,12I5)
      DO 92 I= 1,LIM1
      M = NTIM(I)
      SSTCH(I)=STRCH(M)
92  ISCHT(I)=(SSL(M)+.5)
C
C   UPDATE STATE AND CALULATE STATE TRANSITION MATRIX TO NEW STAR TIME
C
      ITIMX = 1
      CALL DIFF(INERT,INRTZ,C2,WD,VNO,IAT,NT)
      TEM = T
      DO 67 I=1,7
67  Y(I) =X(I)
C
C   CALCULATE COVARIANCE MATRIX(P**1/2) AND ADD NOISE IF ANY
C
      DO 54J=1,7
      DO 51 I=1,6
      TPHI(I,J)=Q(I,J)*W(J)
      DO 51 L=1,7
51  TPHI(I,J) = TPHI(I,J) + PHI(I,L)*P(L,J)
54  TPHI(7,J) = PHI(7,7)*P(7,J) +Q(7,J)*W(J)
      DO 20 I=1,7
      DO 21 J=1,7
      P(I,J) = TPHI(I,J)
21  PHI(I,J) =0.0
      TERR(I) =0.0
20  PHI(I,I)=1.0
      GO TO 22
91  ITIMX = ITIMX + 1
C
C   TEST FOR VALID STAR (SINCE NEGATIVE STARS ARE NOT ALLOWED)
C
      IF(SSTCH(ITIMX).LT.(-5.0)) GO TO 80
C

```

```

C      INTEGRATE STATE AND STATE TRANSITION MATRIX TO OLD STAR SIGHTING
C      TIMES
C
C      CALL DIFF(INERT,INRTZ,C2,WO,VNO,IAT,NT)
C
C      MEASUREMENT ANALYSIS
C      1. DETERMINE SLIT AND STAR
C
22 ISLIT = 2
   IF(ISCHT(ITIMX).LT.20) ISLIT = 1
   ISTAR = ISCHT(ITIMX)- 10*ISLIT
C
C      2. TRANSFORM STAR VECTOR FROM INERTIAL TO BODY AXES
C
   CALL TRANS(2)
   DO 89 I=1,3
   B(I,1)= 0.0
   DO 89 J=1,3
89  B(I,1)= B(I,1)+AMT(I,J)*STAR(J,ISTAR)
   DO 88 I=1,3
   B(I,2) = 0.0
   DO 88 J= 1,3
88  B(I,2) = B(I,2) + ET(I,J)*B(J,1)
C
C      3. CALCULATE MEASUREMENT EQUATION
C
   H = 0.0
   DO 87 I=1,3
87  H = H-SLIT(I,ISLIT)*B(I,2)
   IF(ITIMX.EQ.K+2) H=SH*H
C
C      4. CALULATE GRADIENT OF H(X(K)) WITH RESPECT TO X(K)
C
   HERR(1) = 0.0
   DO 86 I=1,3
86  HERR(1) = HERR(1) + SLIT(I,ISLIT)*(ET(I,1)*B(2,1)- ET(I,2)*B(1,1))
   HERR(2) = B(2,2)*SLIT(1,ISLIT) - B(1,2)*SLIT(2,ISLIT)
   HERR(3) = B(3,2)*(SLIT(1,ISLIT) *SX(2) + SLIT(2,ISLIT)*CX(2))+
1(CX(3)*(SX(1)*B(1,1)-CX(1)*B(2,1))-SX(3)*B(3,1))*SLIT(3,ISLIT)
   HERR(4) = 0.0
   DO 85 I=1,3
85  HERR(4) = HERR(4)+SLIT(I,ISLIT)*(ET(I,3)*B(1,1)-ET(I,1)*B(3,1))
   DO 84 I = 1,3
84  B(I,1) = AMT(I,1)* STAR(2,ISTAR) - AMT(I,2)*STAR(1,ISTAR)
   DO 83 I = 1,3
   B(I,2) = 0.0
   DO 83 J = 1,3
83  B(I,2) = B(I,2) + ET(I,J)*B(J,1)
   HERR(5) = 0.0
   DO 82 I = 1,3
82  HERR(5) = HERR(5) + SLIT(I,ISLIT)*B(I,2)
C
C      5. UPDATE GRADIENT AND MEASUREMENT USING STATE TRANSITION MATRIX

```

```

C      AND MEASUREMENT COVARIANCE INVERSE
C
      RAN(10)= VAR*MAG(ISTAR)*(HERR(1)+HERR(2)*(INERT/INRTZ-1.)*
1CX(3))*X(6)/INERT
      GRAD(1) = PHI(1,1)*HERR(1)/RAN(10)
      GRAD(2) = PHI(2,2)*HERR(2)/RAN(10)
      DO 53 J=3,7
      GRAD(J) = 0.0
      DO 53 I = 1,5
53 GRAD(J) = GRAD(J)+PHI(I,J)*HERR(I)/RAN(10)
C
C      6. ACCUMULATE WEIGHTED ERROR
C
      DO 81 I = 1,7
81 TERR(I) = TERR(I)+GRAD(I)* H/RAN(10)
      IF(NT.LT.NSPNT+1.OR.MOD(NT,NPRNT).EQ.0) WRITE(6,404) H
404 FORMAT(7H ERROR=,E16.8)
80 CONTINUE
C
C      TEST FOR FIRST(NEW) OR LAST(OLDEST) STAR IN WORKING CHART(MEMORY
C      WINDOW)
C
      IF(ITIMX.LT.K+2.AND.ITIMX.GT.1) GO TO 91
C
C      TEST FOR LAST STAR
C
      IF(ITIMX.NE.1) GO TO 78
C
C      STORE GRADIENT DATA FOR FIRST AND LAST STAR TO BE USED IN P**1/2
C      UPDATE
C
      GA=0.0
      DO 77 I=1,7
      GA=GA +GRAD(I)**2
77 AMAT(1,I)=GRAD(I)
      GAIN=SGAIN/GA
      IF(K.EQ.(-1)) GO TO 75
      GO TO 91
78 CONTINUE
      DO 76 I=1,7
76 AMAT(2,I)=GRAD(I)
C
C      CALCULATE NEW P**1/2 MATRIX
C
75 LI=2
      IF(SSTCH(ITIMX).LT.(-5.0).OR.K.EQ.(-1)) LI=1
      DO 12 M=1,LI
      SI=1.0
      IF(M.EQ.2) SI=-1.0
      B(M,M) =0.0
      DO 10 I=1,7
      AMTEM(I)=0.0
      DO 11 J=1,7

```

```

11 AMTEM(I)=AMTEM(I)+ AMAT(M,J)* P(J,I)
10 B(M,M) = B(M,M) + AMTEM(I)**2
   IF(M.EQ.2.AND.B(2,2).GT.WT) GO TO 12
   DE = (1.0-1.0/SQRT(1.0+SI*B(M,M)))/B(M,M)
   DO 212 I=1,7
   DO 212 J=1,7
   TPHI(I,J)=P(I,J)
   DO 212 L=1,7
212 TPHI(I,J)=TPHI(I,J) - DE*P(I,L)*AMTEM(L)*AMTEM(J)
   DO 12 I=1,7
   DO 12 J=1,7
   P(I,J)=TPHI(I,J)
12 CONTINUE
390 FORMAT(7E16.8/7E16.8/7E16.8/7E16.8/7E16.8/7E16.8//)
C
C   CALCULATE NEW ESTIMATE
C
   DO 14 I=1,7
   DO 13 J=1,7
   TPHI(I,J) =0.0
   DO 213 L=1,7
213 TPHI(I,J)=TPHI(I,J)+P(I,L)*P(J,L)
13 Y(I)=Y(I) + TPHI(I,J)*TERR(J)
   IF(SGAIN.GT.0.0) Y(I)=Y(I)+TERR(I)*GAIN/(1.0 + B(1,1))
14 X(I)=Y(I)
   T = TEM
C
C   TEST FOR STAR POINTS AT WHICH TO PERFORM ACCURACY ANALYSIS AND
C   DATA PRINT
C
   IF(NT.GT.NSPNT.AND.MOD(NT,NPRNT).NE.0) GO TO 45
C
C   READ TRUE STATES AND DIRECTION OF INSTRUMENT AXIS VECTOR
C
   READ(4,360) SSTCH(1),(GRAD(I),I=1,3),Z
360 FORMAT(28XD20.12,3E16.8/60D20.12)
   X(1)=X(1)+X(6)*(SSTCH(1)-T)/INERT
   X(2)=X(2)+X(6)*COS(X(3))*(SSTCH(1)-T)*(INERT-INRTZ)/(INERT*INRTZ)
   IF(X(2).LT.(-6.2831853)) X(2) = X(2) + 6.2831853
   IF(X(1).GT.6.2831853) X(1)=X(1)-6.2831853
C
C   COMPARE STATE AND INSTRUMENT AXIS POINTING TO OBTAIN ERRORS
C
   CALL TRANS(2)
   DO 48 I=1,3
   B(I,1) = 0.0
   DO 121 J=1,3
121 B(I,1) = B(I,1) + AMT(J,I)*ET(2,J)
48 ERR(I)=B(I,1)-GRAD(I)
   EPLAN=(ATAN2(GRAD(3),GRAD(1))-ATAN2(B(3,1),B(1,1)))*57.29578
   ENORM=(ATAN2(GRAD(2),GRAD(1))-ATAN2(B(2,1),B(1,1)))*57.29578
   EVAL=SQRT(ERR(1)**2+ERR(2)**2+ERR(3)**2)*57.29578
   DO 16 I=1,5

```

```

16 X(I)=57.29578*X(I)
   DO 161 I=1,6
161 Z(I)=Z(I)-X(I)
   E=Z(1)+Z(2)
   EK=X(7)-.1427E-4
   WRITE(7,343) NT, SSTCH(1), EPLAN, ENORM, EVAL, Z, E, EK
343 FORMAT(15,7(PE10.3)/5(PE10.3))
C
C   WRITE EVALUATION OF ESTIMATION ACCURACY
C
   WRITE(6,200) SSTCH(1),X,EPLAN,ENORM,EVAL,Z,E
200 FORMAT(/,3H T=,E16.8//3H X=,7E16.8//20H SIGHTING ERRORS EP=,E16.8,
   14H EN=,E16.8,12H ANG. ERROR=,E16.8//14H STATE ERRORS=/3X7E16.8//)
   DO 17 I=1,7
17 X(I)=Y(I)
   GO TO 46
45 CALL TRANS(0)
   READ(4,361)KAT,Z(1)
46 CONTINUE
C
C   WRITE DIAGONSTICS
C
   IF(MOD(NT,95).EQ.0) WRITE(6,390) ((P(I,J),J=1,7),I=1,7)
   IF(MOD(NT,95).EQ.0) WRITE(6,390) TPHI
   IF(X(1).GT.6.2831853)X(1) = X(1) - 6.2831853
   IF(X(2).LT.(-6.2831853)) X(2) = X(2) + 6.2831853
C
C   INDEX FOR NEW DATA POINT AND TEST FOR RUN COMPLETION OR
C   NONCONVERGENCE
C
   NT = NT + 1
   IF(EVAL.GT.20.0) GO TU 43
   IF(NT.GT.IMAXT) GO TO 43
   GO TO 1
   END
   SUBROUTINE DIFF(INERT,INRTZ,C2,WO,VNO,IAT,NT)
C
C   SUBROUTINE TO CALCULATE DIFFERENTIAL EQUATIONS
C
   DIMENSION BM(3),BMAG(3),DX1(2),DX2(4),DPHI(7,7),G(7,7),
1X(7),PHI(7,7),SSTCH(12),CX(5),SX(5),AMT(3,3),ET(3,3)
   REAL INRTZ,INERT,MAG
   DOUBLE PRECISION X,T,DX1,SSTCH
   COMMON/BLK1/X/BLK2/PHI,ITIMX,T/BLK3/SSTCH,CVIE,SVIE/BLK4/CX,SX,
1AMT,ET/BLK5/DX1,DX2,DPHI,INTER,DELTA
   DATA G(4,2),G(4,7),G(5,2),G(5,7),G(6,3),G(6,4),G(6,5),G(6,7),
1G(7,2),G(7,7),G(3,7)/11*0.0/
47 IF(ITIMX.GT.1) GO TO 81
   DO 83 I = 1,7
   DO 82 J = 1,7
82 PHI(I,J) = 0.0
83 PHI(I,I) = 1.0
81 DELTA = SSTCH(ITIMX)-T

```

```

INTER = 1
IF(IAT.EQ.1)GO TO 50
IAT = 1
99 CALL TRANS(0)
C COMPUTE MAGNETIC FIELD
50 VNU=VNO+W0*T
TMP1=SIN(VNU)*CVIE
TMP2=COS(VNU)
TMP3=SQRT(TMP1**2+TMP2**2)
ALPHA=ARSIN(SIN(VNU)*SVIE)
BM(1) = C2*SIN(2.*ALPHA)*TMP2/TMP3
BM(2)= BM(1)*TMP1/TMP2
BM(3)=C2*(.333-COS(2.*ALPHA))
C COMPUTE MAGNETIC FIELD TRANSFORM
BMAG(1)= AMT(1,1)*BM(1)+AMT(1,2)*BM(2)+AMT(1,3)*BM(3)
BMAG(2)=AMT(2,1)*BM(1)+AMT(2,2)*BM(2)+AMT(2,3)*BM(3)
BMAG(3)=AMT(3,1)*BM(1)+AMT(3,2)*BM(2)+AMT(3,3)*BM(3)
BM(1)=BMAG(1)*BMAG(2)
BM(2)=BMAG(2)*BMAG(3)
BM(3)=BMAG(3)*BMAG(1)
BMAG(1)=BMAG(1)*BMAG(1)
BMAG(2)=BMAG(2)*BMAG(2)
BMAG(3)=BMAG(3)*BMAG(3)
C COMPUTE DIFFERENTIAL EQUATIONS
S2X3=SIN(2.*X(3))
TMP1=(INRTZ-INERT)/(INRTZ*INERT)
TMP2=X(7)*(1./INERT-TMP1*CX(3)*CX(3))
DX1(1)= X(6)/INERT + BM(2)*TMP2*CX(4)/SX(4)
DX1(2)= TMP1*X(6)*(-CX(3) )
DX2(1)= X(7)*TMP1*S2X3*(BMAG(1)+BMAG(2)+2.*BMAG(3))/4.
DX2(2)= TMP2*BM(3)
DX2(3)= TMP2*BM(2)/SX(4)
DX2(4)=-X(6)*TMP2*(BMAG(1)+BMAG(2))
C COMPUTE PARTIAL DERIVATIVES
G(3,1) = X(7)*TMP1*BM(2)*S2X3*CX(4)/SX(4)
G(3,2) = X(6)*TMP1*SX(3)
G(3,3)=2.*DX2(1)*COS(2.*X(3))/S2X3
G(3,4) = X(7)*TMP1*BM(3)*S2X3
G(3,5)=G(3,1)/CX(4)
G(3,6) =-X(6)*X(7)*S2X3*TMP1*(BMAG(1)+BMAG(2))
G(4,1) = TMP2*BM(1)*CX(4)/SX(4) - DX2(3)/SX(4)
G(4,3) = G(3,4)/2.0
G(4,4)=TMP2*(BMAG(1)-BMAG(3))
G(4,5) = TMP2*BM(1)/SX(4) - DX2(3)*CX(4)/SX(4)
G(4,6)= 2.0*TMP2*X(6)*BM(3)
G(5,1)=TMP2*((BMAG(2)-BMAG(3))*CX(4)-BM(3)*CX(4)*CX(4)/SX(4))
G(5,3)= X(7)*TMP1*BM(2)*S2X3*SX(4)/2.0
G(5,4)=TMP2*(BM(1)*SX(4)+BM(2)*CX(4))
G(5,5) = TMP2*(BMAG(2)-BMAG(3)-BM(3)*CX(4)/SX(4))
G(5,6) = 2.0*X(6)*TMP2*BM(2)*SX(4)
G(6,1)=1./INERT
G(6,2) = DX1(2)/X(6)
G(6,6) =DX2(4)/X(6)

```

```

G(7,1) = DX2(3)*CX(4)/X(7)
G(7,3) = DX2(1)/X(7)
G(7,4) = DX2(2)/X(7)
G(7,5) = DX2(3)/X(7)
G(7,6) = DX2(4)/X(7)
MO=0
IF(INTER.EQ.1.AND.MOD(NT,100).EQ.0) MO=1
C COMPUTE STATE TRANSITION MATRIX DIFFERENTIAL EQUATIONS
DO 52 I = 1,7
DO 52 J = 1,7
DPHI(I,J) = 0.0
DO 52 K=3,7
52 DPHI(I,J) = DPHI(I,J) + G(K,I)* PHI(K,J)
51 CALL RKUTTA
IF(INTER.EQ.5) RETURN
GO TO 99
END
SUBROUTINE RKUTTA
C
C RUNGE KUTTA INTEGRATION SUBROUTINE
C
DIMENSION ANS(6),A1(2),A11(4),A2(2),A22(4),A3(2),A33(4),A4(2),
1A44(4),PANS(7,7),AP1(7,7),AP2(7,7),AP3(7,7),AP4(7,7),DX1(2),DX2(4)
2,DPHI(7,7),X(7),PHI(7,7)
COMMON/BLK1/X/BLK2/PHI,ITIMX,T/BLK5/DX1,DX2,DPHI,INTER,DELTA
DOUBLE PRECISION ANS,A1,A2,A3,A4,DX1,T,X
GO TO (10,20,30,40),INTER
10 DO 1 I= 1,2
ANS(I)=X(I)
A1(I)= DELTA*DX1(I)
1 X(I)=.5*A1(I)+ANS(I)
DO 11 I =3,6
ANS(I)=X(I)
A11(I-2)= DELTA*DX2(I-2)
11 X(I)= .5*A11(I-2)+ ANS(I)
DO 61 I=1,7
DO 61 J=1,7
PANS(I,J)= PHI(I,J)
AP1(I,J) = DELTA*DPHI(I,J)
61 PHI(I,J) = .5*AP1(I,J) + PANS(I,J)
T=T+.5*DELTA
INTER=2
RETURN
20 DO 2 I=1,2
A2(I) = DELTA*DX1(I)
2 X(I) = .5*A2(I)+ANS(I)
DO 22 I=3,6
A22(I-2)= DELTA*DX2(I-2)
22 X(I) = .5*A22(I-2)+ANS(I)
DO 62 I =1,7
DO 62 J=1,7
AP2(I,J) = DELTA* DPHI(I,J)
62 PHI(I,J) =.5*AP2(I,J)+PANS(I,J)

```



```

INTER=3
RETURN
30 DO 3 I=1,2
   A3(I) = DELTA*DX1(I)
   3 X(I) = A3(I)+ANS(I)
   DO 33 I=3,6
   A33(I-2) = DELTA*DX2(I-2)
33 X(I) = A33(I-2)+ANS(I)
   DO 63 I=1,7
   DO 63 J=1,7
   AP3(I,J) = DELTA*DPHI(I,J)
63 PHI(I,J) = AP3(I,J)+PANS(I,J)
   T=T+.5*DELTA
   INTER=4
   RETURN
40 DO 4 I=1,2
   A4(I)=DELTA*DX1(I)
   4 X(I)= ANS(I)+(A1(I)+2.*(A2(I)+A3(I))+A4(I))/6.
   DO 44 I=3,6
   A44(I-2)= DELTA*DX2(I-2)
44 X(I)=ANS(I)+(A11(I-2)+2.*(A22(I-2)+A33(I-2))+A44(I-2))/6.
   DO 64 I=1,7
   DO 64 J=1,7
   AP4(I,J) = DELTA*DPHI(I,J)
64 PHI(I,J) = PANS(I,J)+(AP1(I,J)+2.*(AP2(I,J)+AP3(I,J))+AP4(I,J))/
16.0
INTER =5
RETURN
END
SUBROUTINE TRANS(M)

```

```

C
C SUBROUTINE TO CALCULATE THE ANGULAR MOMENTUM AND EULER ANGLE
C TRANSFORMATIONS
C

```

```

DIMENSION X(7), CX(5),SX(5),AMT(3,3),ET(3,3)
COMMON/BLK1/X/BLK4/CX,SX,AMT,ET
DOUBLE PRECISION X
IF(M.EQ.1) GO TO 5
C COMPUTE ANGULAR MOMENTUM TERMS
DO 99 I=3,5
CX(I)= COS(X(I))
99 SX(I)= SIN(X(I))
AMT(1,1)=CX(4)*CX(5)
AMT(1,2)=CX(4)*SX(5)
AMT(1,3)=-SX(4)
AMT(2,1)=-SX(5)
AMT(2,2)=CX(5)
AMT(3,1)=SX(4)*CX(5)
AMT(3,2)=SX(4)*SX(5)
AMT(3,3)=CX(4)
IF(M.EQ.0)RETURN
C COMPUTE EULER ANGLE TERMS
5 DO 90 I=1,2

```

```
CX(I)=COS(X(I))
90 SX(I)=SIN(X(I))
ET(1,1) = CX(1)*CX(2)- CX(3)*SX(1)*SX(2)
ET(1,2) = CX(2)*SX(1)+ CX(3)*CX(1)*SX(2)
ET(1,3) = SX(3)*SX(2)
ET(2,1) = -SX(2)*CX(1)-CX(3)*SX(1)*CX(2)
ET(2,2) = -SX(1)*SX(2)+ CX(3)*CX(1)*CX(2)
ET(2,3) = CX(2)*SX(3)
ET(3,1) = SX(3)*SX(1)
ET(3,2) = -SX(3)*CX(1)
ET(3,3) = CX(3)
RETURN
END
```

```
C
C
```

```
RANDOM NUMBER SUBROUTINE (QRAND1) TO BE SUBSTITUTED BY USER
```

APPENDIX IV - WEIGHTED LEAST SQUARES FORMULATION FOR FILTER SYSTEM

A least-squares approach to the filter problem is suggested since the probability density function for the system need not be known or assumed as would be required for a maximum likelihood estimation. Assuming P measurements have been taken, one seeks an estimate of the states such that

$$J = \sum_{k=1}^P \underline{\varepsilon}^T(k) R^{-1}(k) \underline{\varepsilon}(k) \quad D1)$$

is a minimum where

$$\underline{\varepsilon}(k) = y(k) - \underline{H}(x(k), k) \quad D2)$$

The weighting factor need not be selected as  $R^{-1}(k)$  but it has been shown that such a weighting function leads to the Kalman filter for the linear problem, and it seems intuitively logical to weigh measurements based upon the inverse of their covariance since it effectively states the quality of each measurement.

An extremal for a well behaved function satisfies the condition

$$\nabla_{\underline{x}} J = \sum (-\underline{y} + \underline{H})^T \underline{R}^{-1} \frac{\partial \underline{H}}{\partial \underline{x}} = 0 \quad D3)$$

The solution for equation D3) is  $\hat{\underline{x}}$ . Since an explicit solution in terms of  $\hat{\underline{x}}$  is generally impossible an iterative technique is usually employed. Assume  $\hat{\underline{x}}_0$  is a good estimate; then the first approximate correction to this term is given by

$$\hat{\underline{x}} = \hat{\underline{x}}_0 + \delta \underline{x} \quad D4)$$

Substituting in equation D3), assuming Taylor series expansion of

the nonlinear terms about  $\hat{\underline{x}}_0$  gives

$$0 = \Sigma \frac{\partial \underline{H}}{\partial \underline{x}} \underline{T} \underline{R}^{-1} (-y - \underline{H}) + \left( \frac{\partial \underline{H}^T}{\partial \underline{x}} \underline{R}^{-1} \frac{\partial \underline{H}}{\partial \underline{x}} \right) \delta \underline{x} \quad \text{D5)}$$

and all applicable terms have been evaluated at  $\hat{\underline{x}}_0$ . In evaluating equation D5) it is necessary to assume the procedure equation 8) is used in obtaining  $\hat{\underline{x}}_0(k)$  for the  $k$  measurement times considering  $\hat{\underline{x}}_0(p)$  is known.

The correction  $\delta \underline{x}$  is obtained by solution of equation D5) as

$$\delta \underline{x} = \Sigma \left[ \frac{\partial \underline{H}}{\partial \underline{x}} \underline{T} \underline{R}^{-1} \frac{\partial \underline{H}}{\partial \underline{x}} \right]^{-1} \Sigma \frac{\partial \underline{H}}{\partial \underline{x}} \underline{R}^{-1} (y - \underline{H}) \quad \text{D6)}$$

Equation D6) is the standard iterative weighted least-square solution to the estimation problem. The new estimate can be formed by equation D4) as shown in equation 3). The summation terms in equation D6) can be identified as

$$V(k) = \frac{\partial H(\underline{x}(k), k)}{\partial \underline{x}(p)} \underline{R}^{-1/2}(k) \Big|_{\hat{\underline{x}}_0(k)} = \nabla_{\underline{x}(p)} H(\underline{x}(k), k) \underline{R}^{-1/2}(k) \Big|_{\hat{\underline{x}}_0(k)}$$

as noted in equation 4.

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