

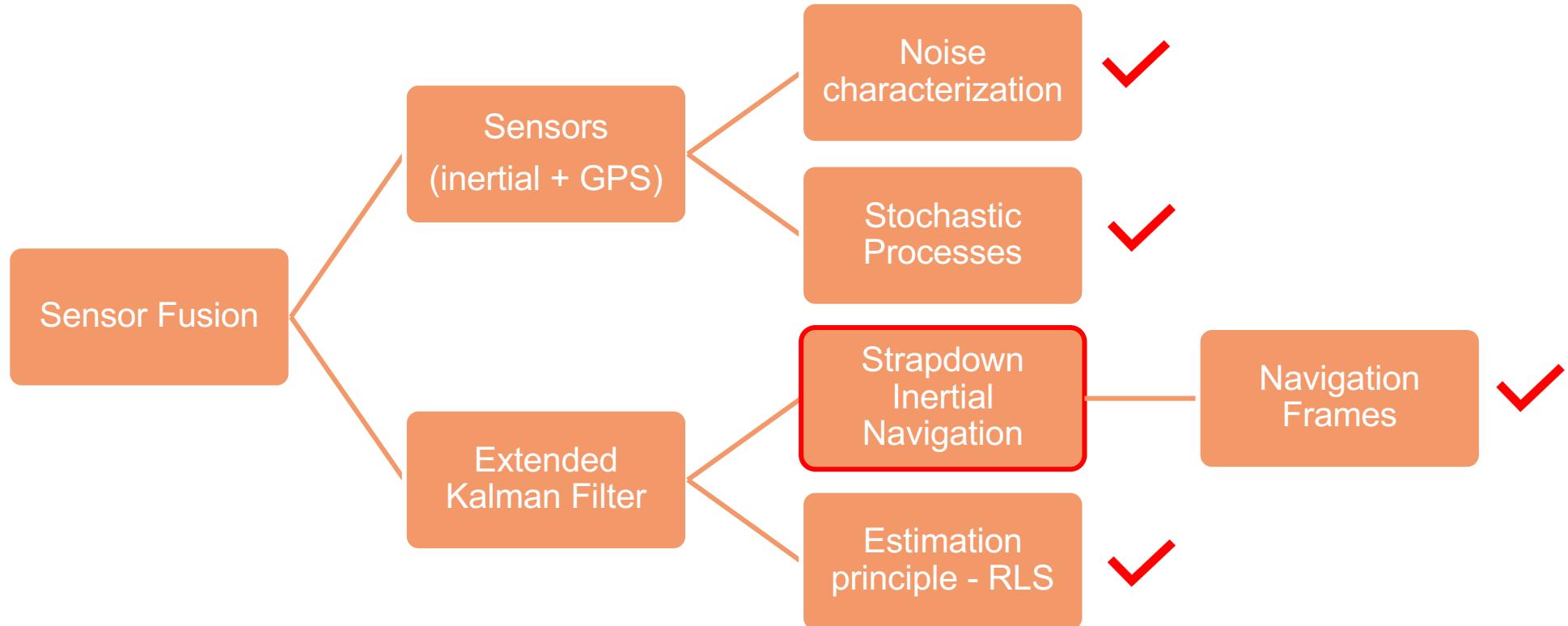
Sensor Orientation Strapdown Inertial Navigation

Jan SKALOUD

Cockpit view of SO course's topics

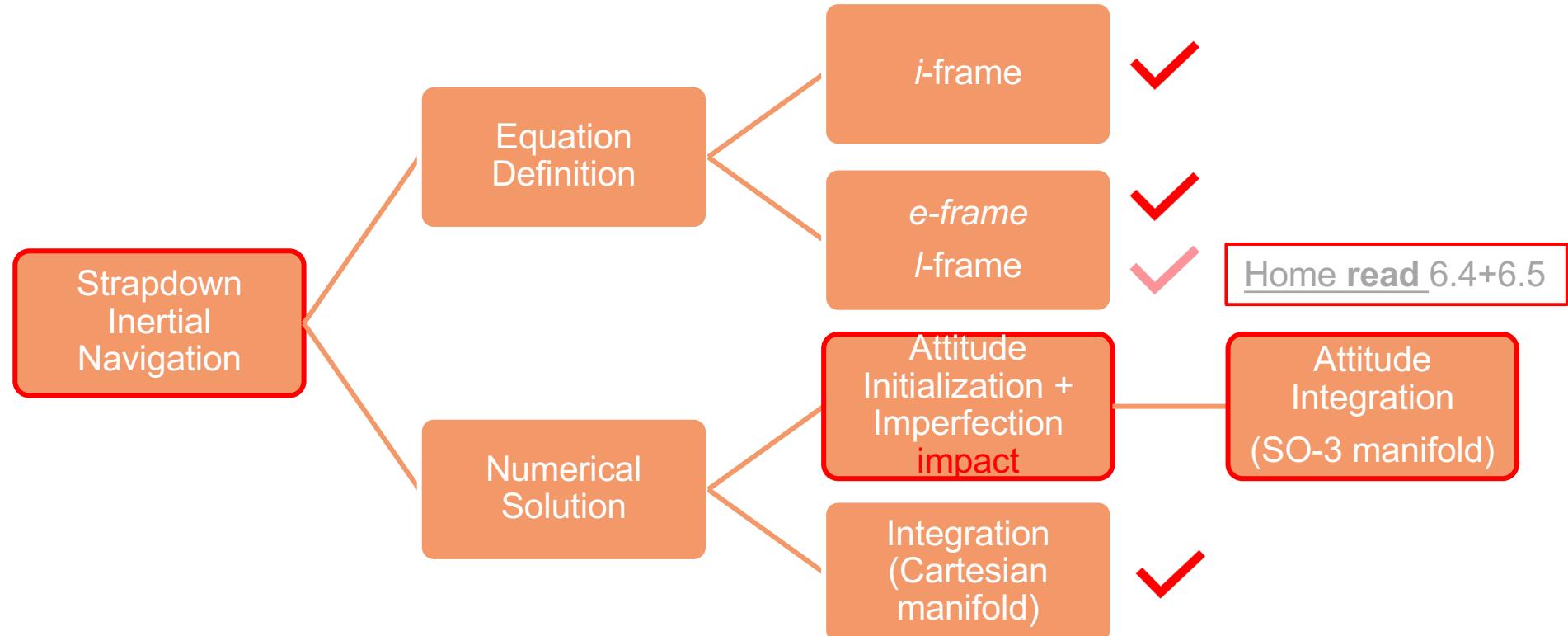
How to reach *integrated* sensor orientation?

■ Sensor orientation



Cockpit view of inertial navigation

Prerequisite for reaching *integrated* sensor orientation



Inertial navigation – agenda

Navigation equations

- *i-frame* (Week 5)
- *e-frame* (Week 6) & SHOW CASE
- *I-frame (local-level)* – **polycopié (6.4)** to read for next week!

Attitude (Week 7)

- Initialization – how ?
- Initialization – imperfections & impact

Strapdown inertial navigation (Week 8)

- (1) Attitude solution in 3D
- (2) Navigation equations *e-frame*, *I-frame* & their solution
- (3) Impact of error accumulation
- (4) Procedure(s) in strapdown inertial navigation

Attitude integration in 3D

(1) analytical solution

- Goal: solve the differential equation

$$\dot{\mathbf{R}}_b^a = \mathbf{R}_b^a \boldsymbol{\Omega}_{ab}^b$$

$$\dot{\mathbf{R}}_b^a - \mathbf{R}_b^a \boldsymbol{\Omega}_{ab}^b = 0 \quad \text{where } a \in \{i, e, \ell\} \text{ is an arbitrary frame of 3 possibilities}$$

- Under the condition of a sufficiently small interval $(t - t_{k-1})$, the angular matrix $\boldsymbol{\Omega}_{ab}^b \sim \text{const.}$

Solution is found :

$$\mathbf{R}_b^a(t) = \mathbf{R}_b^a(t_{k-1}) \exp \left(\boldsymbol{\Omega}_{ab}^b \cdot (t - t_{k-1}) \right)$$

→ where $\mathbf{R}_b^a(t_{k-1})$ is the integration constant C

- The *validity of this solution* may be proved by its time differentiation and backward substitution into the original differential equation ...

$$\dot{\mathbf{R}}_b^a(t) = \underbrace{\mathbf{R}_b^a(t_{k-1}) \exp \left(\boldsymbol{\Omega}_{ab}^b \cdot (t - t_{k-1}) \right)}_{\mathbf{R}_b^a(t)} \boldsymbol{\Omega}_{ab}^b$$

Attitude integration in 3D (2) numerical solution

- Why / how the integration constant is chosen?

$$\mathbf{R}_b^a(t) = C e^{\boldsymbol{\Omega}_{ab}^b(t_k - t_{k-1})}$$

$$\dot{\mathbf{R}}_b^a(t) = \underbrace{C e^{\boldsymbol{\Omega}_{ab}^b(t_k - t_{k-1})}}_{\mathbf{R}_b^a(t_k)} \boldsymbol{\Omega}_{ab}^b$$

As the term “underbrace” is the solution $\implies C = \mathbf{R}_b^a(t_{k-1})$

- In analogy to scalar numbers, the exponential function of an arbitrary (squared) matrix \mathbf{A} is:

$$e^{\mathbf{A}} = \exp(\mathbf{A}) = \mathbf{I} + \mathbf{A} + \frac{1}{2!} \mathbf{A}^2 + \frac{1}{3!} \mathbf{A}^3 + \dots$$

In a case of solution for the attitude differential eq.:
with the use of current angular-rate measurements*

$$\mathbf{A} = (\boldsymbol{\Omega}_{ib}^b \cdot (t - t_{k-1}))$$

$$[\omega_{ab}^b \times] = \boldsymbol{\Omega}_{ab}^b$$

*in case the solution is *e*-frame or *l*-frame, the gyro observations needs to be “corrected”
for (*e*- or *l*-frame) rotations with respect to the *inertial* frame.

`expm(matrix)` in Matlab, Python: `scipy.linalg.expm(matrix)`

Review of navigation equations

(1) e-frame

- Recall *from Week 6*

$$\begin{aligned}\dot{\mathbf{r}}^e &= \mathbf{v}^e \\ \dot{\mathbf{v}}^e &= \mathbf{R}_b^e \mathbf{f}^b - 2\boldsymbol{\Omega}_{ie}^e \mathbf{v}^e + \mathbf{g}^e \\ \dot{\mathbf{R}}_b^e &= \mathbf{R}_b^e (\boldsymbol{\Omega}_{ib}^b - \boldsymbol{\Omega}_{ie}^b)\end{aligned}$$

- Angular rate related components

$$\boldsymbol{\Omega}_{ib}^b = [\boldsymbol{\omega}_{ib}^b \times] \quad \text{gyroscope sensed rate in skew-symmetric matrix}$$

$$\boldsymbol{\Omega}_{ie}^b = [(\mathbf{R}_e^b \boldsymbol{\omega}_{ie}^e) \times] \quad \text{skew-symmetric matrix of earth rotation expressed in body-frame}$$

$$\boldsymbol{\omega}_{ie}^e = [0, 0, \omega_e]^T \quad \text{mean Earth rotation rate in e-frame}$$

Review of navigation equations (2) local-level frame (see 6.4)

- Position is expressed in geographical (ellipsoidal) coordinates, related to e -frame

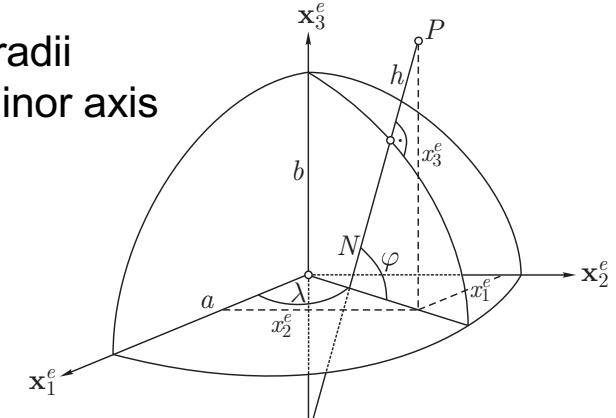
$$\mathbf{x}_\ell^e = \begin{bmatrix} \varphi \\ \lambda \\ h \end{bmatrix} \quad \mathbf{x}^e = \begin{bmatrix} (N + h) \cos \varphi \cos \lambda \\ (N + h) \cos \varphi \sin \lambda \\ (\frac{b^2}{a^2} N + h) \sin \varphi \end{bmatrix}$$

N - the ellipsoid main radii
 a, b – the major and minor axis

- Velocity involves derivatives of the ellipsoidal coordinates (6.37)

$$\mathbf{v}_e^\ell = \begin{bmatrix} v_n \\ v_e \\ v_d \end{bmatrix} = \begin{bmatrix} (M + h) \dot{\varphi} \\ (N + h) \cos \varphi \dot{\lambda} \\ -\dot{h} \end{bmatrix}$$

M - the ellipsoid curvature



- Attitude \mathbf{R}_b^ℓ and related angular rate components

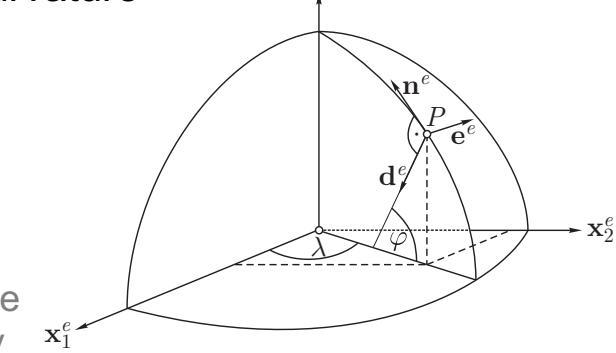
$$\Omega_{b\ell}^b = [(\omega_{ib}^b - \omega_{ie}^b - \omega_{el}^b) \times] = [(\omega_{ib}^b - \omega_{il}^b) \times]$$

gyros
observations

Earth
rotation

transport
rate

= a rate in which local-level frame
rotates due to local-level velocity



Review of navigation equations

(3) local-level frame

- Synthesis *Polycopie 6.4*

$$\dot{\mathbf{x}}_e^\ell = \mathbf{D}^{-1} \mathbf{v}_e^\ell \quad \text{or} \quad \dot{\mathbf{x}}^e = \mathbf{R}_\ell^e \mathbf{v}_e^\ell$$

$$\dot{\mathbf{v}}_e^\ell = \mathbf{R}_b^\ell \mathbf{f}^b - (\boldsymbol{\Omega}_{il}^\ell + \boldsymbol{\Omega}_{ie}^\ell) \mathbf{v}_e^\ell + \mathbf{g}^\ell$$

$$\dot{\mathbf{R}}_b^\ell = \mathbf{R}_b^\ell (\boldsymbol{\Omega}_{ib}^b - \boldsymbol{\Omega}_{il}^b)$$

- Angular rate related components

$$\boldsymbol{\Omega}_{ib}^b = [\boldsymbol{\omega}_{ib}^b \times]$$

gyroscope signal in skew-symmetric matrix

$$\boldsymbol{\Omega}_{il}^b = [\boldsymbol{\omega}_{il}^b \times]$$

skew-symmetric matrix of an angular rate
between inertial and local-level frame

combining Earth rotation and transport rate

$$\mathbf{D}^{-1} = \begin{bmatrix} \frac{1}{M+h} & 0 & 0 \\ 0 & \frac{1}{(N+h)\cos\phi} & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

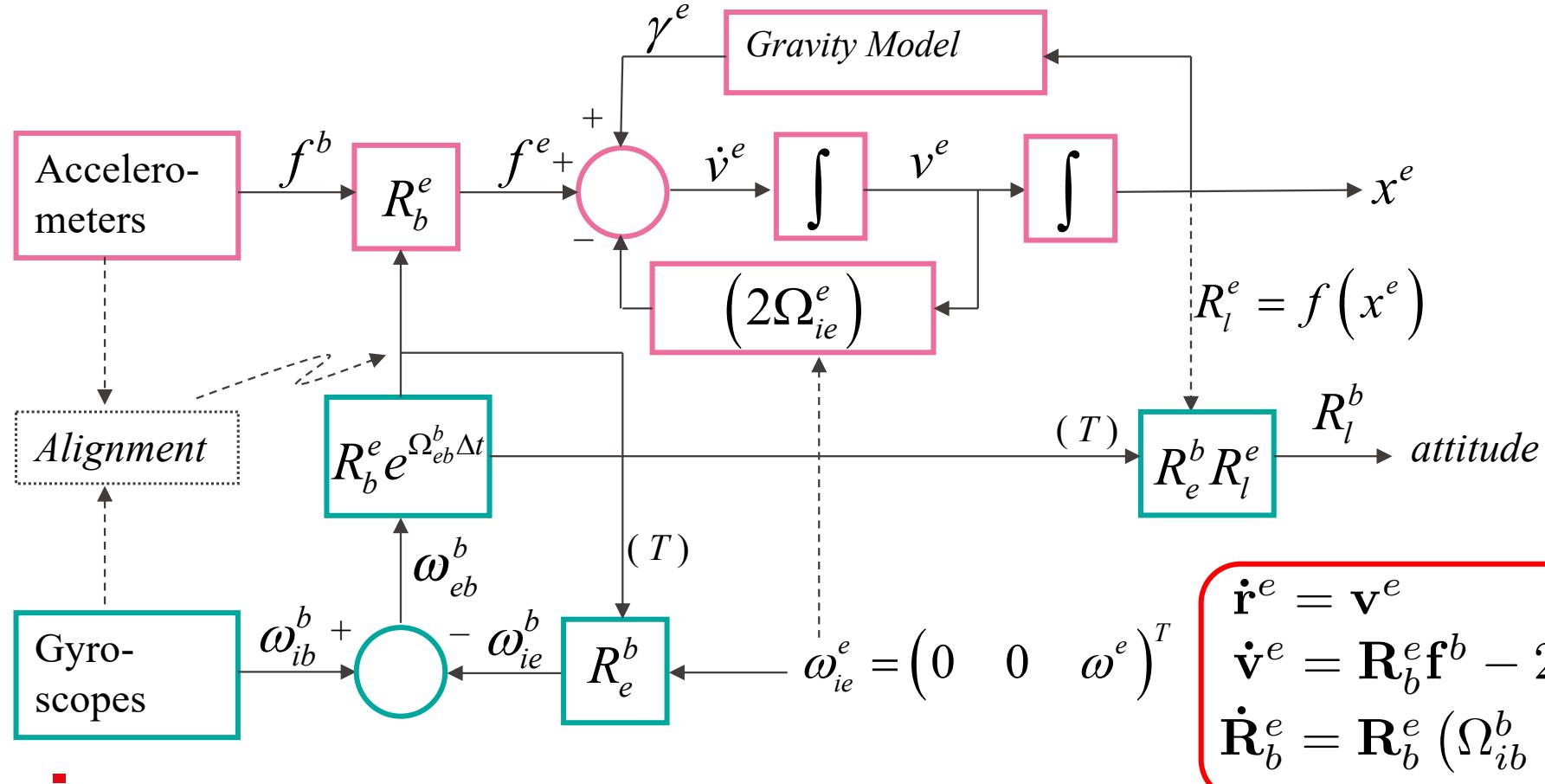
$$\mathbf{g}^\ell(t_k) = \begin{bmatrix} 0 \\ 0 \\ \gamma(\varphi(t_k), h(t_k)) \end{bmatrix}$$

Note: such “normal gravity model”
applies also for e-frame,
after rotation by \mathbf{R}_ℓ^e

$$\boldsymbol{\omega}_{il}^\ell = \begin{bmatrix} (\dot{\lambda} + \omega_E) \cos \varphi \\ -\dot{\varphi} \\ -(\dot{\lambda} + \omega_E) \sin \varphi \end{bmatrix}$$

Strapdown inertial navigation

(1) flow-char ECEF e-frame



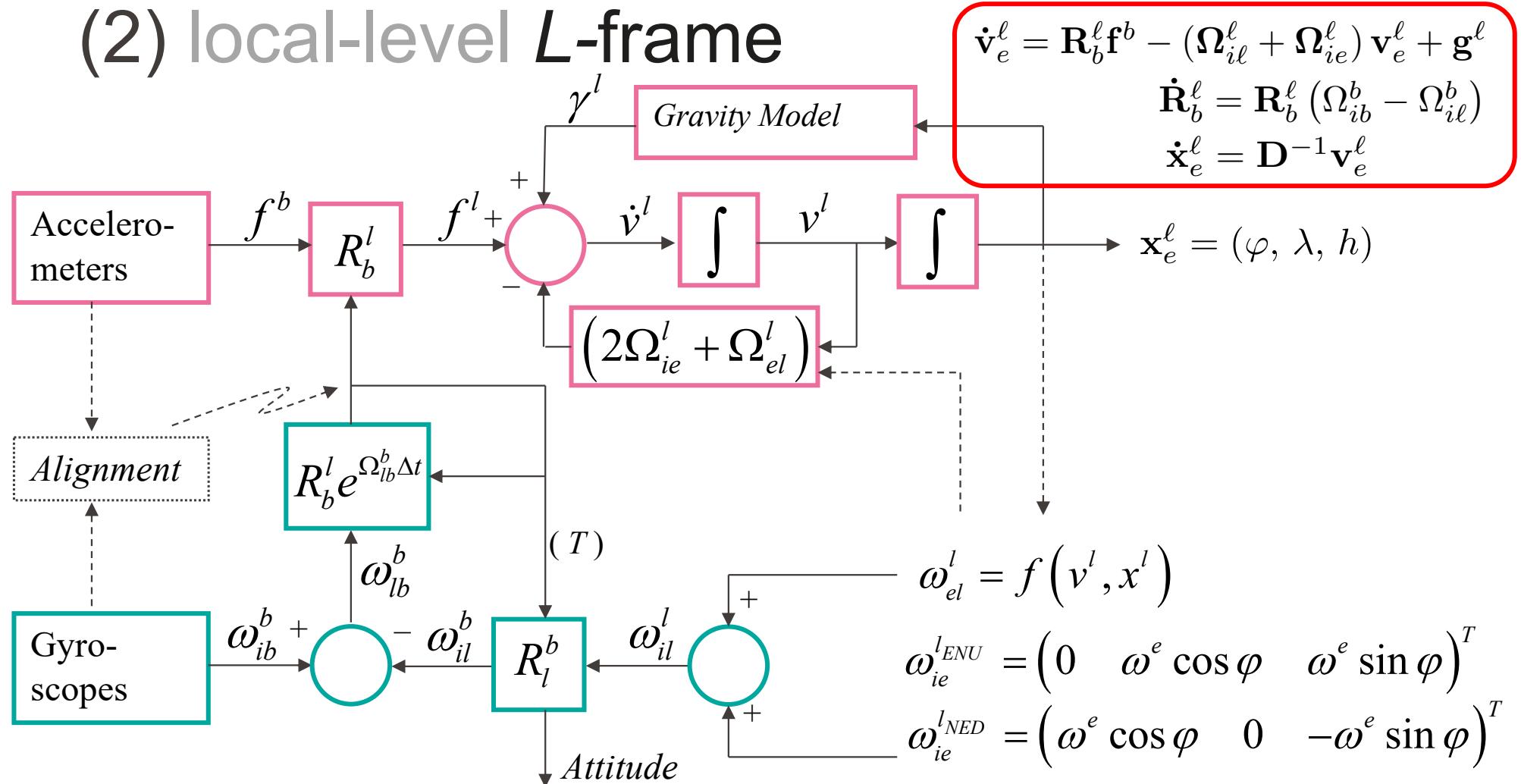
$$\dot{\mathbf{r}}^e = \mathbf{v}^e$$

$$\dot{\mathbf{v}}^e = \mathbf{R}_b^e \mathbf{f}^b - 2\Omega_{ie}^e \mathbf{v}^e + \mathbf{g}^e$$

$$\dot{\mathbf{R}}_b^e = \mathbf{R}_b^e (\Omega_{ib}^b - \Omega_{ie}^b)$$

Strapdown inertial navigation

(2) local-level L -frame

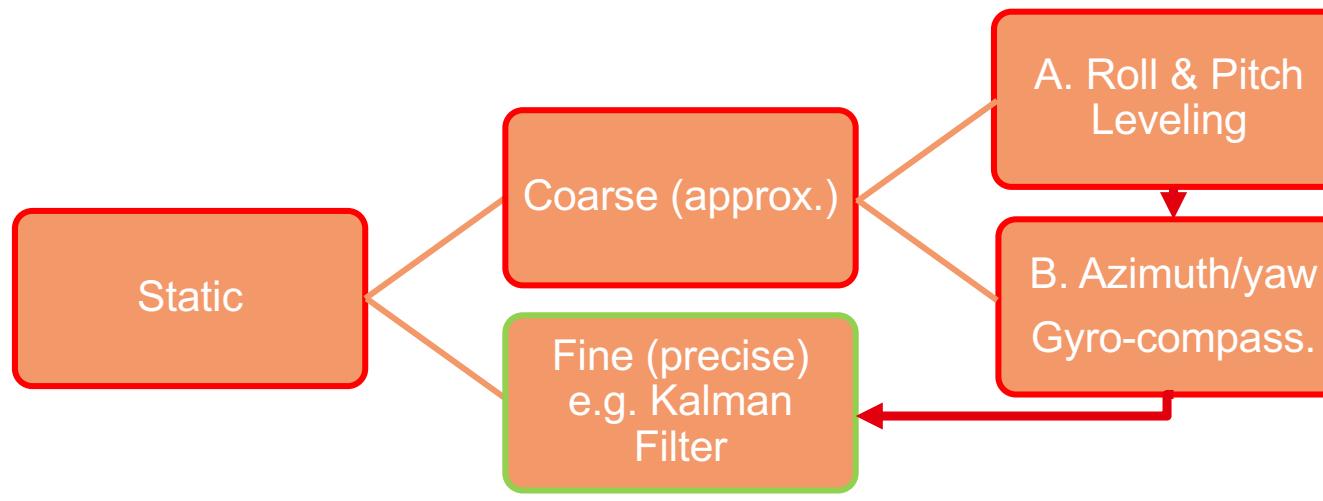


Impact of initial attitude imperfection

(1) synthesis of “alignment”

- Recall from Week 7

$$\mathbf{R}_b^e \text{ or } \mathbf{R}_b^\ell \text{ since } \mathbf{R}_b^e = \mathbf{R}_\ell^e(\varphi, \lambda) \cdot \mathbf{R}_b^\ell$$



Accelerometers

$$\tan(r) = \frac{-f_y}{-f_z}$$

$$\tan(p) = \frac{f_x}{\sqrt{f_y^2 + f_z^2}}$$

Gyros

$$\mathbf{R}_b^{\bar{\ell}} = [\mathbf{R}_1(r) \mathbf{R}_2(p)]^T$$

$$\omega_{ib}^{\bar{\ell}} = \mathbf{R}_b^{\bar{\ell}} \omega_{ib}^b$$

$$\tan(y) = \frac{-\omega_y^{\bar{\ell}}}{\omega_x^{\bar{\ell}}}$$

Impact of initial attitude imperfection

(2) synthesis of “main imperfections”

- The **roll, pitch** accuracy is governed by accel's. accuracy (mainly bias Δf):

$$\Delta r = -\Delta f_y / g$$

$$\Delta p = -\Delta f_x / g$$

- → **Yaw** accuracy will mainly depend on the gyro bias (b) and integrated random noise (b_{RW}) :

$$\Delta y = \frac{b_{\omega_y^{\bar{\ell}}}}{\omega_e \cos \varphi} \quad \Delta y_{RW} = \frac{b_{RW}}{\omega_e \cos \varphi \sqrt{T}}$$

Impact of attitude imperfection (3) - demo navigation



- AirINS: static data over 2 hours
 - 20 min of fine-alignment (using zero-velocity, position-fix) followed by navigation (free integration without external input)
- Video:
 - Effect of (mainly) misalignment error coupled with velocity error
 - Start sequence

▪

Impact of initial attitude imperfection (4) demo – explanation

Assumptions

- No position error (e.g. GPS)
- No velocity error (static, or GPS)
- Platform is aligned (perfectly) to north - **N**
- For simplicity consider location at the equator of a *spherical non-rotating Earth*

A small **tilt** θ about **north** (x - axis) results in an acceleration error in the **east** (y - axis) :

$$\Delta a_y = -g \theta_x \quad \text{where } g \text{ is the gravity (constant)}$$

Impact of initial attitude imperfection (5) demo – explanation

A small **tilt** θ about **north** (x - axis) results in an acceleration error in the **east** (y - axis) : $\Delta a_y = -g \theta_x$

The velocity error due to this tilt is then (integrated acceleration error) :

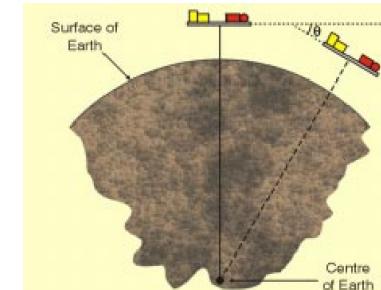
$$\Delta v_y = \int_0^t \Delta a_y d\tau = -g \int_0^t \theta_x d\tau$$

This results in a positioning error (integrated velocity error) : $\Delta p_y = \int_0^t \Delta v_y d\tau$

The navigation algorithm will rotate its notion of local level according to the sensed velocity. This corresponds to a tilt error (error in transport rate):

$$\dot{\theta}_x = \Delta v_y / R = -g / R \int_0^t \theta_x d\tau$$

where R is the radius of Earth



Impact of initial attitude imperfection (6) demo – explanation

The navigation algorithm will rotate its notion of local level according to the sensed velocity. This corresponds to a tilt error (error in transport rate):

$$\dot{\theta}_x = \Delta v_y / R = -g / R \int_0^t \theta_x d\tau$$

Differentiating the above equation with respect to time :

$$\ddot{\theta}_x + (g / R) \theta_x = 0$$

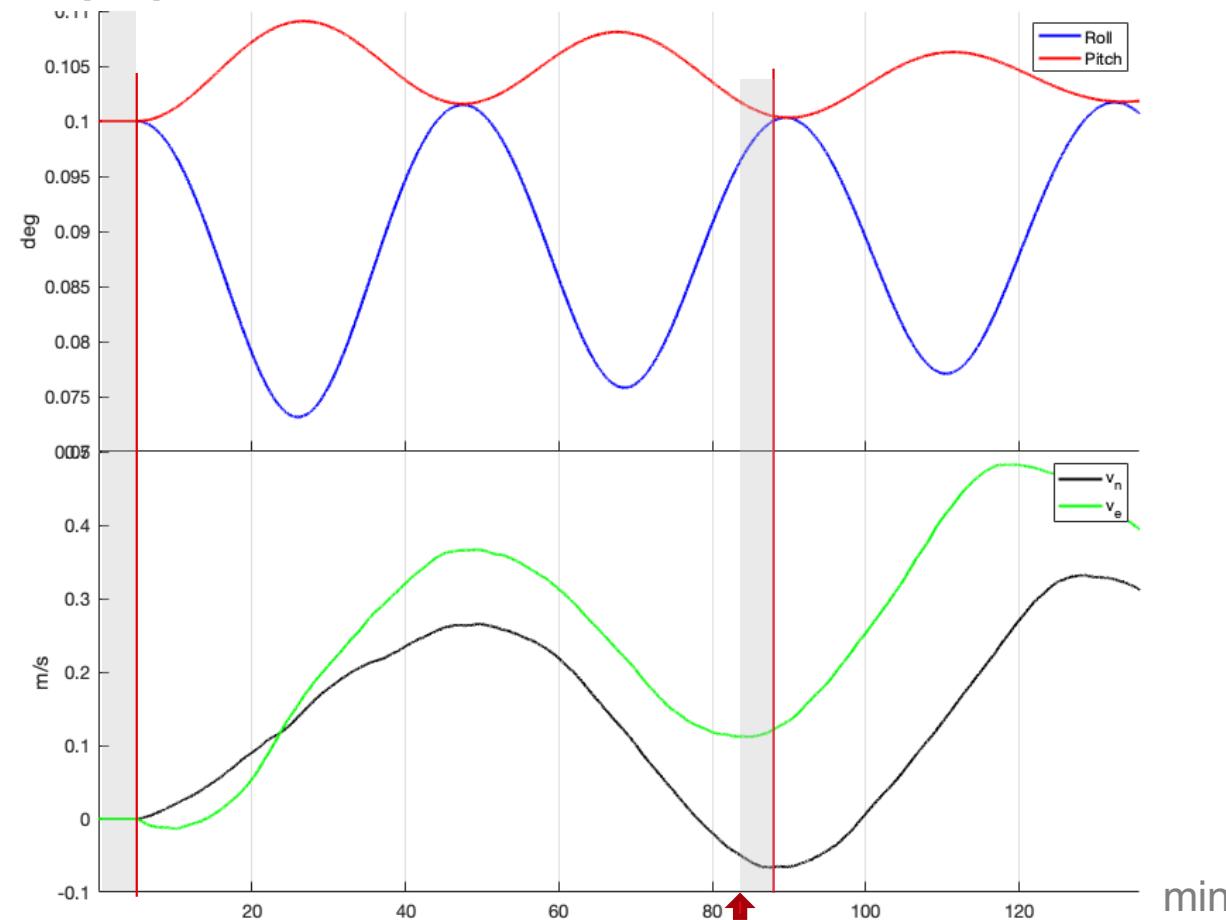
... we obtained an equation of a simple harmonic oscillator with an oscillation frequency :

$$\omega = \sqrt{g / R}$$

The period of oscillation is: $T = 2\pi / \omega$

with $g = 9.81 \text{ m/s}^2$, $R = 6'371000 \text{ m}$, $T = ? \text{ (min)}$

Impact of initial attitude imperfection (7) demo – explanation



The period :

$$T = \frac{2\pi}{\sqrt{R/g}}$$

is called Schuler oscillation!
and is formally identical to that
for a simple pendulum of length R

(position and velocity oscillate
at the same frequency)

3D IMU error coupling

Complex behavior

- Horizontal channels show **oscillations**

Schuler (~ 84.4 min)

Foucault ($24 \text{ h}/\sin(\varphi)$ \rightarrow e.g., 34 h for $\varphi = 45^\circ$)

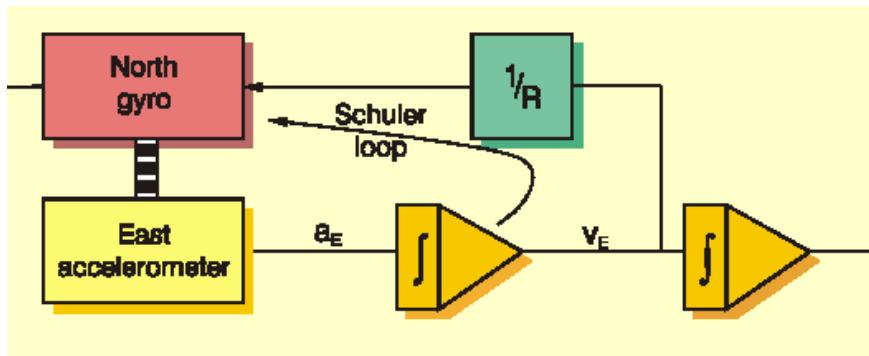
24 h

- Vertical channel is inherently **unstable**

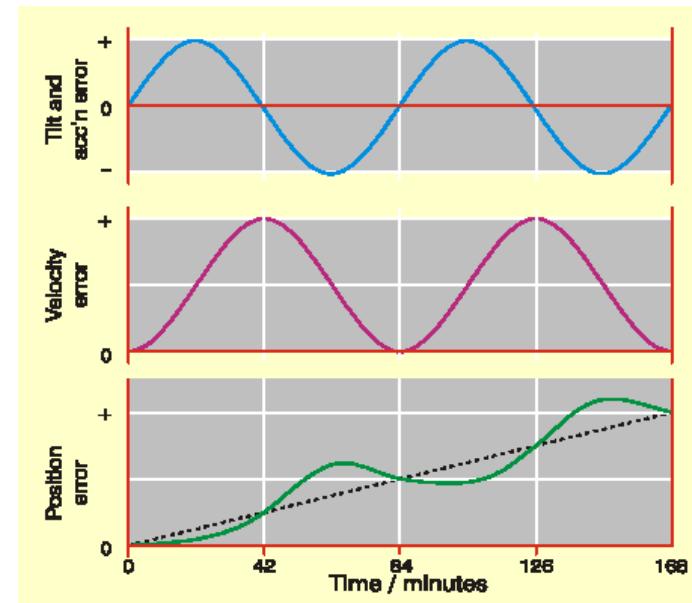
No earth curvature as for horizontal channels

Direct influence of gravitational errors

INS error dynamic – error of gyro drift



- 0.01 deg/h drift error
- Ramp function
- 0.7 nm (nautical mile) position error after 1 hour



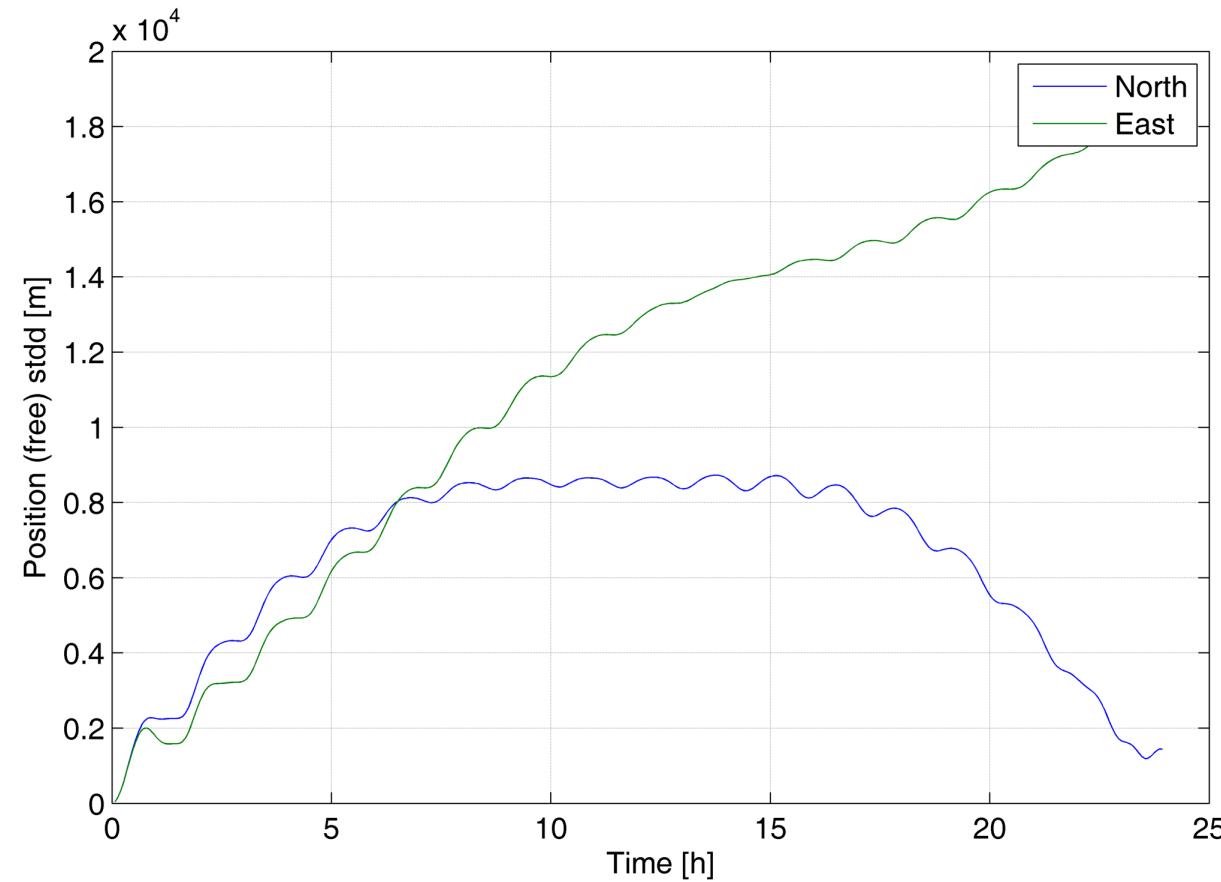
Error coupling A (1/3) – sensor & initial attitude errors

Example from Titterton and Weston (1997)

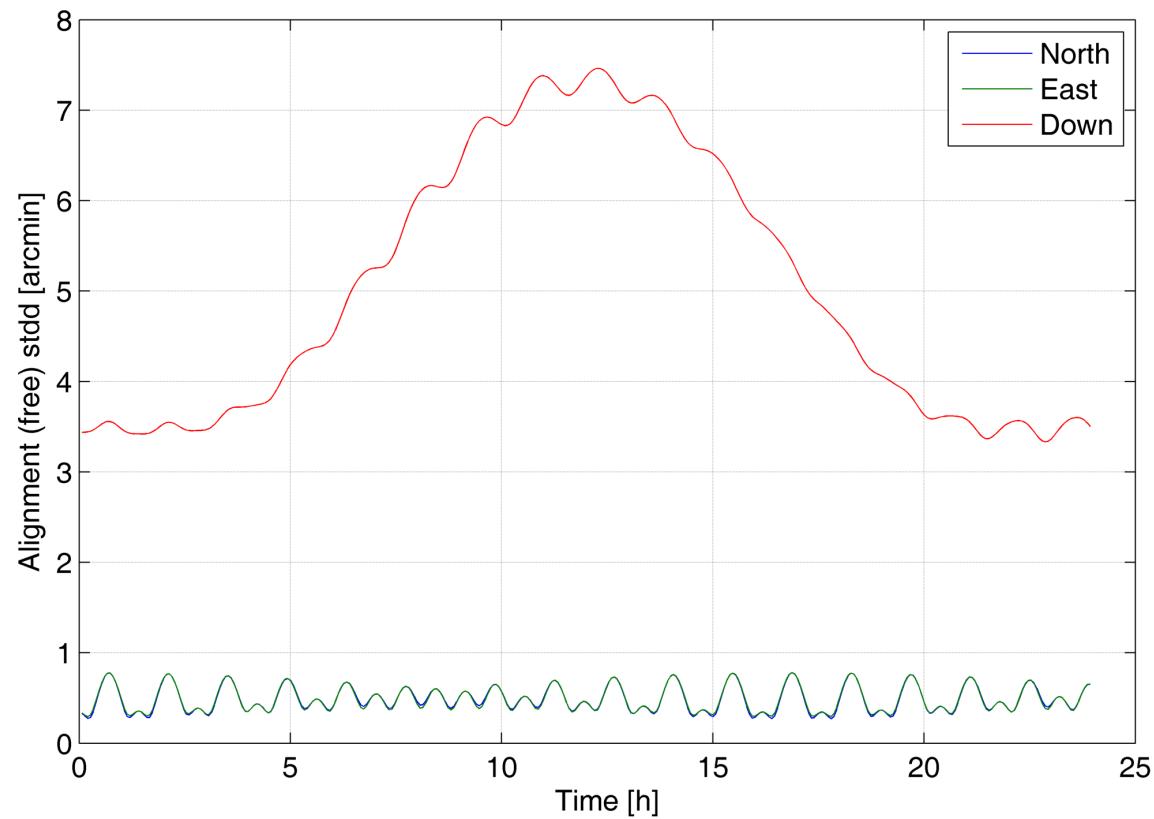
- Aim: parameter investigation
- Vertical: not included
- Duration: 24 h
- True errors:
 - Initial roll, pitch: +0.1 mrad ($\sim 0.006^\circ = 0.36'$)
 - Initial heading: +1.0 mrad ($\sim 0.06^\circ = 3.6'$)
 - Gyro biases: +0.01°/h
 - Acc. biases: +0.1 mg ($\sim 0.001 \text{ m/s}^2$)

■

Error coupling A (2/3) – horizontal position errors



Error coupling A (3/3) – attitude errors



Trajectory determination with INS

Before use:

- System *calibration* for deterministic part the sensor output (if any)
- Estimation of *noise parameters* (GM correlation time ...)
- Estimate of the needed *alignment time* as a function of the gyro random walk (for navigation-grade or tactical-grade IMUs) versus bias stability

▪

Typical ‘orientation’ mission – case High-end (navigation, tactical) IMU

System initialization (position, velocity)

Alignment

- Static - zero velocity (known) updates (ZUPT)
- Kinematic – GNSS (GPS) under const. heading

Error control by sensor fusion (Kalman Filter / smoother)

- Zero-velocity update (ZUPT), (GNSS) /Doppler-velocity
- Coordinate position update (CUPT) (GNSS)
- Height update (barometer)
- Distance update - odometer (terrestrial vehicle)

▪

Typical ‘orientation’ mission – case Low-cost (MEMS) IMU

System initialization (position, velocity)

Alignment

- Transfer (e.g. multi-antenna GNSS)
- Static – *not possible* without other info (e.g. magnetometers)
- Kinematic – GNSS (GPS) with const. heading + magnetometers

Error control by sensor fusion (Kalman Filter /smoother)

- ZUPT, GPS/Doppler-velocity
- Coordinate position update (CUPT) (GNSS)
- Height update (barometer)
- Distance update - odometer (terrestrial vehicle)

▪