# EE 565: Position, Navigation and Timing <br> Error Mechanization (ECEF) 

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- In continuous time notation
- Attitude: $\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}$
- Velocity: $\dot{\vec{v}}_{e b}^{e}=C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{i} \vec{v}_{e b}^{e}$

$$
\vec{\omega}_{i b}^{b}=\vec{\omega}_{i e}^{b}+\vec{\omega}_{e b}^{b}
$$

- Position: $\dot{\vec{r}}_{i b}^{e}=\vec{v}_{e b}^{e}$
- In State-space notation

$$
\Omega_{e b}^{b}=\Omega_{i b}^{b}-\Omega_{i e}^{b}
$$

$$
\left[\begin{array}{c}
\dot{\vec{r}}_{e b}^{e}  \tag{1}\\
\dot{\vec{v}}_{e b}^{e} \\
\dot{C}_{b}^{i}
\end{array}\right]=\left[\begin{array}{c}
\vec{v}_{e b}^{e} \\
C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{i} \vec{v}_{e b}^{e} \\
C_{b}^{e} \Omega_{e b}^{b}
\end{array}\right]
$$

- In continuous time notation
- Attitude: $\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}$
- Velocity: $\dot{\vec{v}}_{e b}^{e}=C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{i} \vec{v}_{e b}^{e}$

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\vec{\omega}_{i b}^{b}=\vec{\omega}_{i e}^{b}+\vec{\omega}_{e b}^{b}
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- Position: $\dot{\vec{r}}_{i b}^{e}=\vec{v}_{e b}^{e}$
- In State-space notation

$$
\Omega_{e b}^{b}=\Omega_{i b}^{b}-\Omega_{i e}^{b}
$$

$$
\left[\begin{array}{c}
\dot{\vec{r}}_{e b}^{e} \\
\dot{\vec{v}}_{e b}^{e} \\
\dot{C}_{b}^{i}
\end{array}\right]=\left[\begin{array}{c}
\vec{v}_{e b}^{e} \\
C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{i} \vec{v}_{e b}^{e} \\
C_{b}^{e} \Omega_{e b}^{b}
\end{array}\right]
$$

## Question

What is the effect of sensor noise in the measurements $\vec{\omega}_{i b}^{b}$ and $\vec{f}_{i b}^{b}$ on the navigation solution position, velocity and attitude?

$$
\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\right]=
$$

$$
\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\right]=
$$

$$
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \Omega_{e b}^{b}=\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right] \hat{C}_{b}^{e}+\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \dot{\hat{C}}_{b}^{e}=
$$

$$
\begin{gathered}
\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\right]= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \Omega_{e b}^{b}=\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right] \hat{C}_{b}^{e}+\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \dot{\hat{C}}_{b}^{e}= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\left(\hat{\Omega}_{e b}^{b}+\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)=
\end{gathered}
$$

$$
\begin{gathered}
\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\right]= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \Omega_{e b}^{b}=\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right] \hat{C}_{b}^{e}+\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \dot{\hat{C}}_{b}^{e}= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\left(\hat{\Omega}_{e b}^{b}+\delta \Omega_{i b}^{b}-\delta \Omega_{e}^{b}\right)= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \hat{\Omega}_{e b}^{b}+\hat{C}_{b}^{e}\left(\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)= \\
\because\left[\delta \vec{\psi}_{e b}^{e} \times\right] \delta \Omega_{e b}^{b} \approx 0
\end{gathered}
$$

$$
\begin{aligned}
& \dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right] \hat{C}_{b}^{e}\right]= \\
& \left(I+\left[\delta \overrightarrow{\mathcal{H}}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \Omega_{e b}^{b}=\left[\delta \dot{\psi_{e b}^{e}} \times\right] \hat{c}_{b}^{e}+\left(I+\left[\delta \dot{\psi} \vec{\psi}_{e b}^{e} \times\right]\right) \hat{\hat{c}}_{b}^{e}= \\
& \left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\left(\Omega_{e b}^{b}+\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)= \\
& \left.\left(I+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \hat{\Omega}_{e b}^{b}\right) \hat{C}_{b}^{e}\left(\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)=
\end{aligned}
$$

$$
\begin{gathered}
\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\right]= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \Omega_{e b}^{b}=\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right] \hat{C}_{b}^{e}+\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \dot{\hat{C}}_{b}^{e}= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\left(\hat{\Omega}_{e b}^{b}+\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \hat{\Omega}_{e b}^{b}+\hat{C}_{b}^{e}\left(\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)=
\end{gathered}
$$

$$
\begin{equation*}
\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right]=\hat{C}_{b}^{e}\left(\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right) \hat{C}_{e}^{b}=\left[\hat{C}_{b}^{e}\left(\delta \vec{\omega}_{i b}^{b}-\delta \vec{\omega}_{i e}^{b}\right) \times\right] \tag{2}
\end{equation*}
$$

$$
\begin{gather*}
\dot{C}_{b}^{e}=C_{b}^{e} \Omega_{e b}^{b}=C_{b}^{e}\left(\Omega_{i b}^{b}-\Omega_{i e}^{b}\right)=\frac{d}{d t}\left[\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\right]= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \Omega_{e b}^{b}=\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right] \hat{C}_{b}^{e}+\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \dot{\hat{C}}_{b}^{e}= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e}\left(\hat{\Omega}_{e b}^{b}+\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)= \\
\left(\mathcal{I}+\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) \hat{C}_{b}^{e} \hat{\Omega}_{e b}^{b}+\hat{C}_{b}^{e}\left(\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right)= \\
{\left[\delta \dot{\vec{\psi}}_{e b}^{e} \times\right]=\hat{C}_{b}^{e}\left(\delta \Omega_{i b}^{b}-\delta \Omega_{i e}^{b}\right) \hat{C}_{e}^{b}=\left[\hat{C}_{b}^{e}\left(\delta \vec{\omega}_{i b}^{b}-\delta \vec{\omega}_{i e}^{b}\right) \times\right]}  \tag{2}\\
\delta \dot{\vec{\psi}} e b=\hat{C}_{b}^{e}\left(\delta \omega_{i b}^{b}-\delta \vec{\omega}_{i e}^{b}\right) \tag{3}
\end{gather*}
$$

$$
\begin{aligned}
\delta \dot{\vec{\psi}} & =\hat{\vec{C}}_{b}^{e} \\
& \left.=\hat{C}_{b}^{e} \delta \vec{\omega}_{i b}^{b}-\delta \vec{\omega}_{i e}^{b}\right) \\
& =\hat{C}_{b}^{e}\left(\vec{\omega}_{i e}^{e} \delta \vec{\omega}_{i b}^{b}-\left(\hat{\vec{\omega}}_{b}^{b}\right)\right. \\
& \left.=\hat{C}_{b}^{e} \delta \vec{C}_{e}^{b}-\mathcal{I}\right) \vec{\omega}_{i e}^{e}+\delta \vec{\psi}_{e b}^{e} \times \vec{\omega}_{i e}^{e}
\end{aligned}
$$

$$
\begin{aligned}
\delta \dot{\vec{\psi}}{ }_{e b}^{e} & =\hat{C}_{b}^{e}\left(\delta \vec{\omega}_{i b}^{b}-\delta \vec{\omega}_{i e}^{b}\right) \\
& =\hat{C}_{b}^{e} \delta \vec{\omega}_{i b}^{b}-\hat{C}_{b}^{e}\left(\vec{\omega}_{i e}^{b}-\hat{\vec{\omega}}_{i e}^{b}\right) \\
& =\hat{C}_{b}^{e} \delta \vec{\omega}_{i b}^{b}-\left(\hat{C}_{b}^{e} C_{e}^{b}-\mathcal{I}\right) \vec{\omega}_{i e}^{e} \\
& =\hat{C}_{b}^{e} \delta \vec{\omega}_{i b}^{b}+\delta \vec{\psi}_{e b}^{e} \times \vec{\omega}_{i e}^{e}
\end{aligned}
$$

$$
\begin{equation*}
\delta \dot{\vec{\psi}}_{e b}^{e}=\hat{C}_{b}^{e} \delta \vec{\omega}_{i b}^{b}-\vec{\Omega}_{i e}^{e} \delta \vec{\psi}_{e b}^{e} \tag{4}
\end{equation*}
$$

$$
\begin{gather*}
\dot{\vec{v}}_{e b}^{e}=C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \vec{v}_{e b}^{e}  \tag{5}\\
\dot{\overrightarrow{\vec{v}}}_{e b}^{e}=\hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b}+\hat{\vec{g}}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e}  \tag{6}\\
=\left(\mathcal{I}-\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) C_{b}^{e}\left(\vec{f}_{i b}^{b}-\delta \vec{f}_{i b}^{b}\right)+\hat{\vec{g}}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e}
\end{gather*}
$$

$$
\begin{gather*}
\dot{\vec{v}}_{e b}^{e}=C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \vec{v}_{e b}^{e}  \tag{5}\\
\dot{\vec{v}}_{e b}^{e}=\hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b}+\hat{\vec{g}}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e}  \tag{6}\\
=\left(\mathcal{I}-\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) C_{b}^{e}\left(\vec{f}_{i b}^{b}-\delta \vec{f}_{i b}^{b}\right)+\hat{\vec{g}}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e} \\
\delta \dot{\vec{v}}_{e b}^{e}=\dot{\vec{v}}_{e b}^{e}-\dot{\overrightarrow{\vec{v}}}_{e b}^{e}=\left[\delta \vec{\psi}_{e b}^{e} \times\right] C_{b}^{e} \vec{f}_{i b}^{b}+\hat{C}_{b}^{e} \delta \vec{f}_{i b}^{b}+\delta \vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \delta \vec{v}_{e b}^{e} \\
=\left[\delta \vec{\psi}_{e b}^{e} \times\right] \hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b}+\hat{C}_{b}^{e} \delta \vec{f}_{i b}^{b}+\delta \vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \delta \vec{v}_{e b}^{e}
\end{gather*}
$$

$$
\begin{gather*}
\dot{\vec{v}}_{e b}^{e}=C_{b}^{e} \vec{f}_{i b}^{b}+\vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \vec{v}_{e b}^{e}  \tag{5}\\
\dot{\hat{\vec{v}}}_{e b}^{e}=\hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b}+\hat{\vec{g}}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e}  \tag{6}\\
=\left(\mathcal{I}-\left[\delta \vec{\psi}_{e b}^{e} \times\right]\right) C_{b}^{e}\left(\vec{f}_{i b}^{b}-\delta \vec{f}_{i b}^{b}\right)+\hat{\vec{g}}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e} \\
\delta \dot{\vec{v}}_{e b}^{e}=\dot{\vec{v}}_{e b}^{e}-\dot{\overrightarrow{\vec{v}}}_{e b}^{e}=\left[\delta \vec{\psi}_{e b}^{e} \times\right] C_{b}^{e} \vec{f}_{i b}^{b}+\hat{C}_{b}^{e} \delta \vec{f}_{i b}^{b}+\delta \vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \delta \vec{v}_{e b}^{e} \\
=\left[\delta \vec{\psi}_{e b}^{e} \times\right] \hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b}+\hat{C}_{b}^{e} \delta \vec{f}_{i b}^{b}+\delta \vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \delta \vec{v}_{e b}^{e}
\end{gather*}
$$

$$
\begin{equation*}
\delta \dot{\vec{v}}_{e b}^{e}=-\left[\hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b} \times\right] \delta \vec{\psi}_{e b}^{e}+\hat{C}_{b}^{e} \delta \vec{f}_{i b}^{b}+\delta \vec{g}_{b}^{e}-2 \Omega_{i e}^{e} \hat{\vec{v}}_{e b}^{e} \tag{7}
\end{equation*}
$$

Using Taylor series expansion, the gravity error as a function of position estimates and errors is derived to be

$$
\begin{equation*}
\delta \vec{g}_{b}^{e} \approx \frac{2 g_{0}\left(\hat{L}_{b}\right)}{r_{e S}^{e}\left(\hat{L}_{b}\right)} \frac{\hat{\vec{r}}_{e b}^{e}}{\left|\hat{\vec{r}}_{e b}^{e}\right|^{2}}\left(\hat{\vec{r}}_{e b}^{e}\right)^{T} \delta \vec{r}_{e b}^{e} \tag{8}
\end{equation*}
$$

$$
\begin{equation*}
\dot{\vec{r}}_{e b}^{e}=\vec{v}_{e b}^{e} \tag{9}
\end{equation*}
$$

$$
\begin{equation*}
\dot{\vec{r}}_{e b}^{e}=\vec{v}_{e b}^{e} \tag{9}
\end{equation*}
$$

$$
\begin{equation*}
\delta \dot{\vec{r}}_{e b}^{e}=\delta \vec{v}_{e b}^{e} \tag{10}
\end{equation*}
$$

$$
\left.\begin{array}{rl}
\left(\begin{array}{c}
\delta \dot{\vec{\psi}}_{e b}^{e} \\
\delta \dot{\vec{v}}_{e b}^{e} \\
\delta \dot{\vec{r}}_{e b}^{e}
\end{array}\right)= & {\left[\begin{array}{ccc}
-\Omega_{i e}^{e} & 0_{3 \times 3} & 0_{3 \times 3} \\
-\left[\hat{C}_{b}^{e} \hat{\vec{f}}_{i b}^{b} \times\right] & -2 \Omega_{i e}^{e} & \left.\frac{2 g_{0}\left(\hat{L}_{b}\right)}{r_{e S}^{e}\left(\hat{\bar{L}}_{b}\right)} \right\rvert\, \\
\left.\hat{\vec{r}}_{e b}^{e}\right|^{2}
\end{array} \hat{\vec{r}}_{e b}^{e}\right)^{T}} \\
0_{3 \times 3} & \mathcal{I}_{3 \times 3}
\end{array} 0_{3 \times 3}\right]\left(\begin{array}{c}
\delta \vec{\psi}_{e b}^{e} \\
\delta \vec{v}_{e b}^{e} \\
\delta \vec{r}_{e b}^{e}
\end{array}\right)+
$$

- Truth value

$$
\vec{x}
$$

- Measured value

$$
\tilde{\vec{x}}
$$

- Estimated or computed value

$$
\hat{\vec{x}}
$$

- Error

$$
\delta \vec{x}=\vec{x}-\hat{\vec{x}}
$$

- Truth value
- Measured value

- Estimated or computed value

$$
\hat{\vec{x}}
$$

- Error

$$
\delta \vec{x}=\vec{x}-\hat{\vec{x}}
$$

- Truth value
- Measured value
- Estimated or computed value


$$
\hat{\vec{X}}
$$

- Error

$$
\delta \vec{x}=\vec{x}-\hat{\vec{x}}
$$

- Truth value

$$
\vec{x}
$$

- Measured value
- Estimated or computed value
- Error


$$
\delta \vec{x}=\vec{x}-\hat{\vec{x}}
$$

- Truth value

$$
\vec{x}
$$

- Measured value

$$
\tilde{\vec{x}}
$$

- Estimated or computed value
- Error



## Linearization using Taylor Series Expansion

Given a non-linear system $\dot{\vec{x}}=f(\vec{x}, t)$

Given a non-linear system $\dot{\vec{x}}=f(\vec{x}, t)$
Let's assume we have an estimate of $\vec{x}$, i.e., $\hat{\vec{x}}$ such that $\vec{x}=\hat{\vec{x}}+\delta \vec{x}$

$$
\begin{equation*}
\dot{\vec{x}}=\dot{\overrightarrow{\hat{x}}}+\delta \dot{\vec{x}}=f(\hat{\vec{x}}+\delta \vec{x}, t) \tag{12}
\end{equation*}
$$

Given a non-linear system $\dot{\vec{x}}=f(\vec{x}, t)$
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$$
\begin{equation*}
\dot{\vec{x}}=\dot{\vec{x}}+\delta \dot{\vec{x}}=f(\hat{\vec{x}}+\delta \vec{x}, t) \tag{12}
\end{equation*}
$$

Using Taylor series expansion

$$
\begin{aligned}
f(\hat{\vec{x}}+\delta \vec{x}, t)=\dot{\hat{\vec{x}}}+\delta \dot{\vec{x}} & =f(\hat{\vec{x}}, t)+\left.\frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\vec{x}}} \delta \vec{x}+H \cdot O . T \\
& \approx \dot{\hat{\vec{x}}}+\left.\frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\vec{x}}} \delta \vec{x}
\end{aligned}
$$

Given a non-linear system $\dot{\vec{x}}=f(\vec{x}, t)$
Let's assume we have an estimate of $\vec{x}$, i.e., $\hat{\vec{x}}$ such that $\vec{x}=\hat{\vec{x}}+\delta \vec{x}$

$$
\begin{equation*}
\dot{\vec{x}}=\dot{\vec{x}}+\delta \dot{\vec{x}}=f(\hat{\vec{x}}+\delta \vec{x}, t) \tag{12}
\end{equation*}
$$

Using Taylor series expansion

$$
\begin{aligned}
f(\hat{\vec{x}}+\delta \vec{x}, t)=\dot{\vec{x}}+\delta \dot{\vec{x}} & =f(\hat{\vec{x}}, t)+\left.\frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\vec{x}}} \delta \vec{x}+\text { H.O.T } \\
& \approx \hat{\vec{x}}+\left.\frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\vec{x}}} \delta \vec{x}
\end{aligned}
$$

Given a non-linear system $\dot{\vec{x}}=f(\vec{x}, t)$
Let's assume we have an estimate of $\vec{x}$, i.e., $\hat{\vec{x}}$ such that $\vec{x}=\hat{\vec{x}}+\delta \vec{x}$

$$
\begin{equation*}
\dot{\vec{x}}=\dot{\vec{x}}+\delta \dot{\vec{x}}=f(\hat{\vec{x}}+\delta \vec{x}, t) \tag{12}
\end{equation*}
$$

Using Taylor series expansion

$$
\begin{aligned}
f(\hat{\vec{x}}+\delta \vec{x}, t)=\dot{\hat{\vec{x}}}+\delta \dot{\vec{x}} & =f(\hat{\vec{x}}, t)+\left.\frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\vec{x}}} \delta \vec{x}+H . O . T \\
& \approx \dot{\hat{\vec{x}}}+\left.\frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\vec{x}}} \delta \vec{x}
\end{aligned}
$$

$$
\begin{equation*}
\left.\Rightarrow \delta \dot{\vec{x}} \approx \frac{\partial f(\vec{x}, t)}{\partial \vec{x}}\right|_{\vec{x}=\hat{\bar{x}}} \delta \vec{x} \tag{13}
\end{equation*}
$$

Initially the accelerometer and gyroscope measurements, $\tilde{\vec{f}}_{i b}^{b}$ and $\tilde{\tilde{\omega}}_{i b}^{b}$, respectively, will be modeled as

$$
\begin{align*}
& \tilde{\vec{f}}_{i b}^{b}=\vec{f}_{i b}^{b}+\Delta \vec{f}_{i b}^{b}  \tag{14}\\
& \tilde{\vec{\omega}}_{i b}^{b}=\vec{\omega}_{i b}^{b}+\Delta \vec{\omega}_{i b}^{b} \tag{15}
\end{align*}
$$

where $\vec{f}_{i b}^{b}$ and $\vec{\omega}_{i b}^{b}$ are the specific force and angular rates, respectively; and $\Delta \vec{f}_{i b}^{b}$ and $\Delta \vec{\omega}_{i b}^{b}$ represents the errors. In later lectures we will discuss more detailed description of these errors.

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$$
\left.\begin{array}{l}
\tilde{\vec{f}}_{i b}^{b}=\vec{f}_{i b}^{b}+\Delta \vec{f}_{i b}^{b}  \tag{14}\\
\tilde{\vec{\omega}}_{i b}^{b}=\vec{\omega}_{i b}^{b}+\Delta \vec{\omega}_{i b}^{b}
\end{array}\right\} \begin{aligned}
& \text { these terms may }
\end{aligned}
$$

where $\vec{f}_{i b}^{b}$ and $\vec{\omega}_{i b}^{b}$ are the specific force and angular rates, respectively; and $\Delta \vec{f}_{i b}^{b}$ and $\Delta \vec{\omega}_{i b}^{b}$ represents the errors. In later lectures we will discuss more detailed description of these errors.

## Accelerometers

$$
\begin{equation*}
\tilde{\vec{f}}_{i b}^{b}=\vec{b}_{a}+\left(\mathcal{I}+M_{a}\right) \vec{f}_{i b}^{b}+\overrightarrow{n l}_{a}+\vec{w}_{a} \tag{16}
\end{equation*}
$$

Gyroscopes

$$
\begin{equation*}
\tilde{\vec{\omega}}_{i b}^{b}=\vec{b}_{g}+\left(\mathcal{I}+M_{g}\right) \vec{\omega}_{i b}^{b}+G_{g} \vec{f}_{i b}^{b}+\vec{w}_{g} \tag{17}
\end{equation*}
$$

## Accelerometers

Giyroscopes

$$
\begin{align*}
& \tilde{\tilde{f}}_{i b}^{b}=\overparen{\epsilon}_{a}+\left(\mathcal{I}+M_{a}\right) \vec{f}_{i b}^{b}+\vec{n}_{a}+\vec{w}_{a}  \tag{16}\\
& \text { Biases } \\
& \tilde{\omega}_{i b}^{b}=\widehat{b}_{g}+\left(\mathcal{I}+M_{g}\right) \vec{w}_{i b}^{b}+G_{g} \vec{f}_{i b}^{b}+\vec{w}_{g}
\end{align*}
$$

## Accelerometers

$$
\begin{align*}
& \qquad \tilde{\vec{f}}_{i b}^{b}=\vec{b}_{a}+\left(\mathcal{I}+\bigwedge_{a}\right) \vec{f}_{i b}^{b}+\overrightarrow{n l}_{a}+\vec{w}_{a}  \tag{16}\\
& \text { Misalignment and SF Errors } \\
& \tilde{\vec{\omega}}_{i b}^{b}=\vec{b}_{g}+\left(\mathcal{I}+\left(M_{g}\right) \vec{\omega}_{i b}^{b}+G_{g} \vec{f}_{i b}^{b}+\vec{w}_{g}\right.
\end{align*}
$$

## Accelerometers

$$
\begin{gather*}
\tilde{\vec{f}}_{i b}^{b}=\vec{b}_{a}+\left(\mathcal{I}+M_{a}\right) \vec{f}_{i b}^{b}+\overparen{n f}_{a}+\vec{w}_{a}  \tag{16}\\
\text { Non-linearity }
\end{gather*}
$$

Gyroscopes

$$
\begin{equation*}
\tilde{\vec{\omega}}_{i b}^{b}=\vec{b}_{g}+\left(\mathcal{I}+M_{g}\right) \vec{\omega}_{i b}^{b}+G_{g} \vec{f}_{i b}^{b}+\vec{w}_{g} \tag{17}
\end{equation*}
$$

## Accelerometers

$$
\begin{equation*}
\tilde{\vec{f}}_{i b}^{b}=\vec{b}_{a}+\left(\mathcal{I}+M_{a}\right) \vec{f}_{i b}^{b}+\overrightarrow{n l}_{a}+\vec{w}_{a} \tag{16}
\end{equation*}
$$

Giyroscopes
C1-Sensitivity

$$
\begin{equation*}
\left.\tilde{\vec{\omega}}_{i b}^{b}=\vec{b}_{g}+\left(\mathcal{I}+M_{g}\right) \vec{\omega}_{i b}^{b}+G_{g} \vec{f}_{i b}^{b}\right)+\vec{w}_{g} \tag{17}
\end{equation*}
$$

## Accelerometers

Giyroscopes

$$
\begin{equation*}
\tilde{\vec{f}}_{i b}^{b}=\vec{b}_{a}+\left(\mathcal{I}+M_{a}\right) \vec{f}_{i b}^{b}+\overrightarrow{n l}_{a}+\underset{\uparrow}{\vec{w}_{a}} \tag{16}
\end{equation*}
$$

- Position error

$$
\begin{equation*}
\delta \vec{r}_{\beta b}^{\gamma}=\vec{r}_{\beta b}^{\gamma}-\hat{\vec{r}}_{\beta b}^{\gamma} \tag{18}
\end{equation*}
$$

- Velocity error

$$
\begin{equation*}
\delta \vec{v}_{\beta b}^{\gamma}=\vec{v}_{\beta b}^{\gamma}-\hat{\vec{v}}_{\beta b}^{\gamma} \tag{19}
\end{equation*}
$$

- Specific force errors

$$
\begin{gather*}
\delta \vec{f}_{i b}^{b}=\vec{f}_{i b}^{b}-\hat{\vec{f}}_{i b}^{b}  \tag{20}\\
\Delta_{e} \vec{f}_{i b}^{b}=\Delta \vec{f}_{i b}^{b}-\Delta \hat{\vec{f}}_{i b}^{b}=-\delta \vec{f}_{i b}^{b} \tag{21}
\end{gather*}
$$

- Angular rate errors

$$
\begin{gather*}
\delta \vec{\omega}_{i b}^{b}=\vec{\omega}_{i b}^{b}-\hat{\vec{\omega}}_{i b}^{b}  \tag{22}\\
\Delta_{e} \vec{\omega}_{i b}^{b}=\Delta \vec{\omega}_{i b}^{b}-\Delta \hat{\vec{\omega}}_{i b}^{b}=-\delta \vec{\omega}_{i b}^{b} \tag{23}
\end{gather*}
$$

## Attitude Error Definition

Define

$$
\begin{equation*}
\delta C_{b}^{\gamma}=C_{b}^{\gamma} \hat{C}_{\gamma}^{b}=e^{\left[\delta \vec{\psi}_{\gamma b}^{\gamma} \times\right]} \approx \mathcal{I}+\left[\delta \vec{\psi}_{\gamma b}^{\gamma} \times\right] \tag{24}
\end{equation*}
$$

This is the error in attitude resulting from errors in estimating the angular rates.

The attitude error is a multiplicative small angle transformation from the actual frame to the computed frame

$$
\begin{equation*}
\hat{C}_{b}^{\gamma}=\left(\mathcal{I}-\left[\delta \vec{\psi}_{\gamma b}^{\gamma} \times\right]\right) C_{b}^{\gamma} \tag{25}
\end{equation*}
$$

Similarly,

$$
\begin{equation*}
C_{b}^{\gamma}=\left(\mathcal{I}+\left[\delta \vec{\psi}_{\gamma b}^{\gamma} \times\right]\right) \hat{C}_{b}^{\gamma} \tag{26}
\end{equation*}
$$

Similarly we can attempt to estimate the specific force and angular rate by applying correction based on our estimate of the error.

$$
\begin{align*}
& \hat{\vec{f}}_{i b}^{b}=\tilde{\vec{f}}_{i b}^{b}-\Delta \hat{\vec{f}}_{i b}^{b}  \tag{27}\\
& \hat{\vec{\omega}}_{i b}^{b}=\tilde{\vec{\omega}}_{i b}^{b}-\Delta \hat{\vec{\omega}}_{i b}^{b} \tag{28}
\end{align*}
$$

where $\hat{\vec{f}}_{i b}^{b}$ and $\hat{\vec{\omega}}_{i b}^{b}$ are the accelerometer and gyroscope estimated calibration values, respectively.

