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USED TO INCREASE THE SAMPLING  
RATE OF THE AIDED TRACK ALGORITHM.

THESIS

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PSEUDO-RANGE MEASUREMENTS  
USED TO INCREASE THE SAMPLING  
RATE OF THE AIDED TRACK ALGORITHM

THESIS

Presented to the Faculty of the School of Engineering  
of the Air Force Institute of Technology  
Air University  
in Partial Fulfillment of the  
Requirements for the Degree of  
Master of Science

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by

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December 1977

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### Preface

From the start, my objective was to develop a low-cost method of increasing the sampling rate of a rate aided pointing and tracking system by using information already available within the system. After determining the best of alternative pseudo-measurement schemes, the system proved to be very effective against highly maneuverable targets. Although only a two dimensional analysis with simplified dynamics was used, it is expected that the general results will carry over in a satisfactory manner to three dimensional systems with more complicated dynamics.

My sincere appreciation goes to Prof. James E. Negro for his advice and patient guidance in this effort. Most of all, I must express my gratitude to my wife, Berni, for her encouragement and endurance of many lonely hours during the preparation of this work.

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List of Symbols

<u>Symbol</u>	<u>Computer Code</u>	<u>Definition</u>
$\dot{\eta}_T, \ddot{\eta}_T, \ddot{\ddot{\eta}}_T$	ETAT, ETATD, ETATDD	True target angle, angular rate, and angular acceleration
$\eta_p, \dot{\eta}_p, \ddot{\eta}_p$	ETAP, ETAPD, ETAPDD	Tracker pointing angle, angular rate, and angular acceleration
$\epsilon$	ETAERR	Error signal, ETAT-ETAP
$w_{aid}$	WAID	Angular rate aiding signal
$w_{cmd}$	WCMD	Commanded angular rate
$w_A$	WA	Angular rate output from the compensator
$\eta_m, \dot{\eta}_m$	ETAM, WCMD	Measured angle and angular rate
$R_m, \dot{R}_m$	RM, RMD	Measured range and range rate
$R'_m$	--	Pseudo-range measurement
$x_{1m}, x_{2m}$	X1M, X1MD, X2M, X2MD	Planar coordinate pseudo-measurements
$A$	<u>A</u>	State transition matrix
$P$	<u>P</u>	Covariance matrix
$H$	<u>H</u>	Measurement matrix
$G$	<u>G</u>	Kalman gain matrix
$Q$	<u>Q</u>	Uncertainty matrix
$R$	<u>R</u>	Measurement covariance matrix
$E\{ \}$	--	Expectation
$\hat{R}, \dot{\hat{R}}$	ER, RMD	Estimates of range and range rate

<u>Symbol</u>	<u>Computer Code</u>	<u>Definition</u>
$\hat{R}, \dot{\hat{R}}$	ER, RMD	Estimates of range and range rate
$\hat{n}, \dot{\hat{n}}, \ddot{\hat{n}}$	EETA, EETAD, EETADD	Estimates of $n_T, \dot{n}_T, \ddot{n}_T$
$\delta R, \delta \dot{R}$	- -	Error in range and range rate
$\Delta T$	DT	Measurement sampling interval
$\Delta T_T$	DDT	Filter interval
$\Delta T_c$	- -	Computational interval of Differential equation solving routine.

Abstract

This thesis investigates the use of internally generated pseudo-range measurements to increase the sampling speed of a rate aided pointing and tracking system known as Aided Track. Six separate methods for generating pseudo-range measurements were developed for a two dimensional analysis of the problem. Five target scenarios of various complexity were used to test the systems. The results obtained indicate that the use of a pseudo-range measurement generated by using the internal estimate of range provided the best performance of all methods tested. This method demonstrated a definite improvement over the slower system when tracking highly maneuverable targets.

PSEUDO-RANGE MEASUREMENTS  
USED TO INCREASE THE SAMPLING  
RATE OF THE AIDED TRACK ALGORITHM

I. Introduction

Background

The problem of accurately pointing a gimbaled sensor at a target and then precisely tracking that target has always been important. Conventional methods of pointing and tracking have an inherent pointing error caused by dynamic lag. This error is unacceptable for many applications.

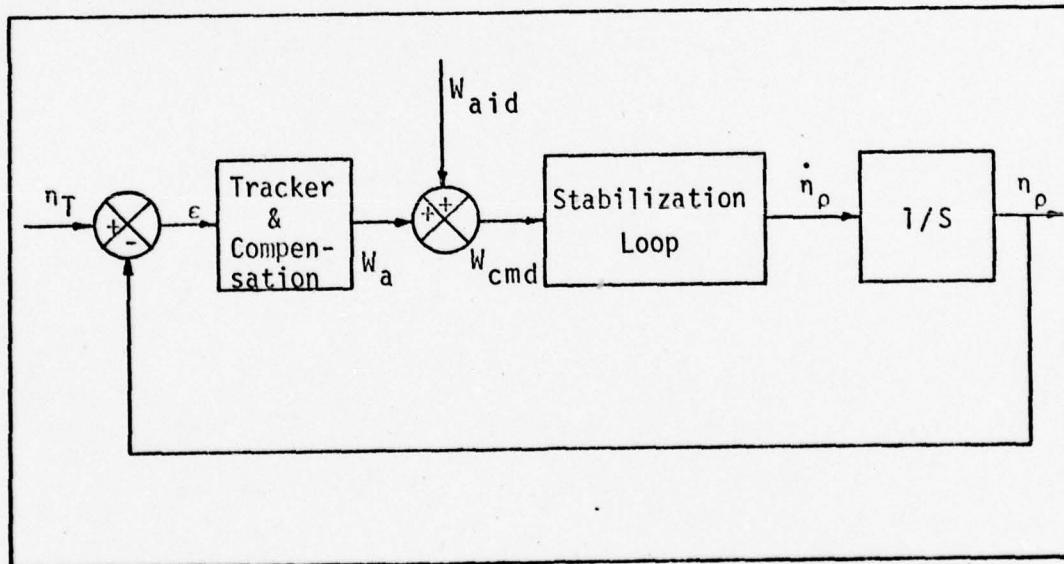


Fig. 1. Pointing and Tracking System Model

A new approach to the pointing and tracking problem was developed by Fitts (Ref 1,2,3). In this approach,

known as Aided Track, an auxiliary signal  $W_{aid}$  is input to the rate command signal as shown in Figure 1. Ideally, if  $W_{aid}$  is chosen properly, the tracking error  $\epsilon$  would be forced to zero. The Aided Track concept is covered in greater depth in Chapter II.

In order to generate  $W_{aid}$ , Aided Track uses recursive Kalman filtering techniques to weight and incorporate the measurements of range and gimbal rotation rates. Nominally, the gimbal rate information can be provided at 0.01 second intervals by gyros attached directly to the gimbaled sensor. Whereas, accurate range information is only available every 0.1 seconds from a laser rangefinder. Aided Track, as developed by Fitts, operates at the slower 10 samples/second data rate due to the laser rangefinder limitation (Ref 1:37).

#### Purpose of the Study

At the current sample rate, nine out of ten measurements of gimbal rate are being ignored. Logically, it would seem that if these nine measurements could be incorporated in some way, that an improvement in the system could be realized. The simplest way to do this would be to increase the sample rate of the laser rangefinder, however, this is not possible due to heat dissipation limitations. Therefore, some other means of obtaining range measurements to couple with the nine gimbal rate measurements must be used. The purpose of this study is to determine the

best method of internally generating pseudo-range measurements to combine with the extra gimbal rate measurements and to determine if and how much of an improvement in tracking performance can be gained.

#### Outline of the Report

In this study, a two dimensional analysis of the problem is presented. This approach allows for a more simplified computer simulation with the results being easily related to the more complicated three dimensional case. The actual computer simulation developed is listed in Appendix A.

Chapter II presents a discussion of Aided Track and some of the rationale behind it. The actual transformations and associated equations are presented in Chapter III.

Chapter IV then describes each modification of the program that was used to generate the pseudo-range measurements. The rationale for each modification is also presented along with the problems encountered and how they were remedied.

Next, Chapter V presents an analysis of the results which shows an agreement, in part, with those obtained by Fitts (Ref 1,2,3). Any attainable improvement in tracking performance is shown to be dependent on target motion.

Finally, Chapter VI presents the conclusions and recommendations regarding the overall analysis.

## II. Aided Track

The analysis of Aided Track presented here is for a simplified two dimensional model. Figure 2 depicts a model of the azimuth channel of a pointing and tracking system wherein the stabilization loop is modeled by the transfer function

$$G_S(s) = \frac{w_n^2}{s^2 + 2\zeta w_n s + w_n^2} \quad (1)$$

which is a second order approximation of the actual stabilization loop.

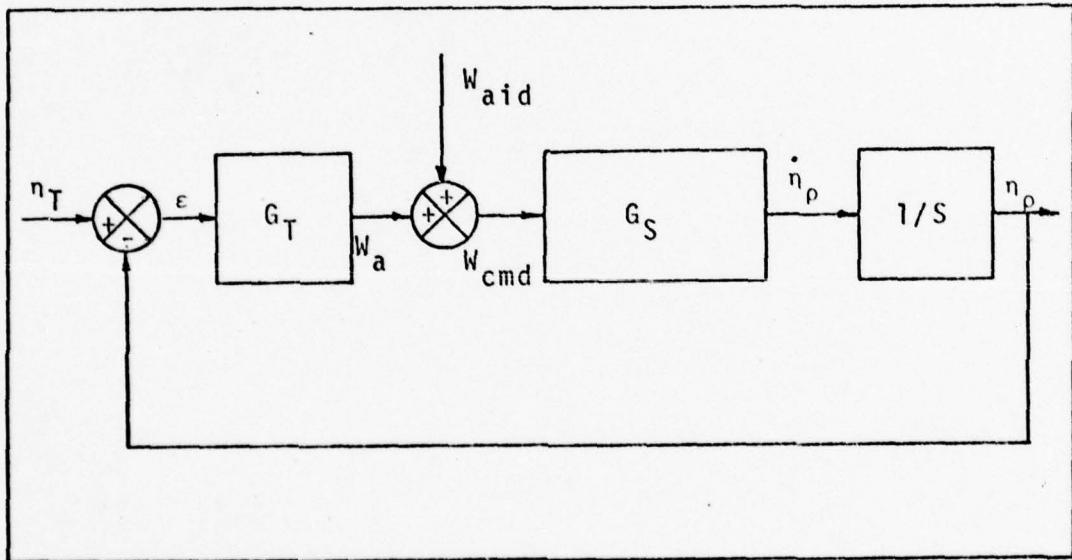


Fig. 2. Azimuth channel of Pointing and Tracking System (Ref 4:41)

The natural frequency  $w_n$  and the damping ratio  $\zeta$  of the stabilization loop are 220 radians/second and 0.7 respectively (Ref 2:40).

The tracker and proportional plus integral compensation is accurately modeled by the transfer function

$$G_T(s) = \frac{K_T(s/W_T + 1)}{s} \quad (2)$$

For this analysis, the tracker sensor sampling period ( $T$ ) is 0.01 seconds. Therefore, a gain  $K_T$  of 700 seconds<sup>-2</sup> and a frequency  $W_T$  of 18 radians/second give suitable closed loop characteristics (Ref 3:41-44).

Ideally, one would like  $W_{aid}$  to be chosen so that the tracking error  $\epsilon$  is forced to zero. From inspection of Figure 2, one sees that zero error implies

$$W_{aid}(s) = S n_T(s)/G_S(s) \quad (3)$$

Substituting for  $G_S(s)$  yields

$$W_{aid}(s) = [s + (2\zeta/W_n)s^2 + s^3/W_n^2]n_T(s) \quad (4)$$

Now, taking the inverse transform of both sides of Eq (4) yields

$$W_{aid}(t) = \ddot{n}_T + 2\zeta \dot{n}_T/W_n + \text{higher order terms} \quad (5)$$

The problem of generating  $W_{aid}$  is that the derivatives of the target angle specified in Eq (5) are not available from direct measurements. However, Fitts determined that sufficiently accurate estimates of these derivatives could be generated by using a Kalman filter external to the servo loop (Ref 1). Eq (5) then becomes

$$W_{aid}(t) = \dot{\hat{n}}_T + G_A \ddot{\hat{n}}_T \quad (6)$$

where

$$G_A = 2\xi/W_n + 3.5 \Delta TT/2\pi \quad (7)$$

is the quadratic stabilization loop correction term. The first term of the gain  $G_A$  follows from Eq (5). The second term, however, was selected by Fitts to compensate for the lag due to the discretization of the actual aided track signal (Ref 1:16).

In order to generate the estimates of gimbal rate and acceleration, Fitts elected to use a linear Kalman filter. This approach requires several transformations. First, the measurements  $R_m$ ,  $n_m$ ,  $\dot{n}_m$  along with the estimate of range rate from the filter must be transformed into an inertial coordinate frame. The measurement sample interval for the Fitts model is  $\Delta T = 0.1$  seconds. This interval will be decreased in this study to  $\Delta T = 0.01$  seconds to incorporate pseudo-range measurements. The filter, however, operates at  $\Delta TT = 0.01$  seconds already, in order to provide a smooth  $W_{aid}$  command signal compatible with the servo loop 8.0 Hz frequency. Estimates of the target position, velocity, and acceleration in an inertial frame are output from the filter. These estimates must then be transformed back into polar coordinates to provide the estimate of range rate for the filter and estimates of gimbal rate and acceleration for generation of  $W_{aid}$ .

This chapter has presented a very basic description of the Aided Track concept as developed by Fitts. It again should be emphasized that the design rationale is the desire to use a linear Kalman filter with precomputed gains rather than on-line gain calculations required in an Extended Kalman filter approach for non-linear systems. Details of the Aided Track approach are included in Chapter III.

### III. Simulation Model

The Aided Track model, as discussed in Chapter II, is depicted in Figure 3. In this chapter, the reference frames in which the target motion is modeled, are defined. Also, the equations representing the truth model and Kalman filter are presented along with their associated transformations.

#### Reference Frames

Fitts defines several reference frames in order to accommodate tracker motion in his three dimensional analysis (Ref 1,2,3). For purposes of this study, the tracker will be assumed non-translating with respect to inertial space, thereby requiring only two coordinate frames to be defined. The orientation of these reference frames is arbitrary, but usually chosen for convenience.

An inertial coordinate system  $Y_1, Y_2$  is defined to be fixed on the surface of the earth with the tracker located at the origin. For convenience, the  $Y_1$  axis is defined to be pointing directly at the target at  $t = 0$ .

A similar inertially non-rotating coordinate system  $X_1, X_2$  is defined for the Kalman filter. However, it is initialized when the filter is turned on so that the  $X_1$  axis is pointing directly at the estimated position of the target. The target geometry can now be described as illustrated in Figure 4. The angle  $\theta_0$  is fixed at the instant the filter is activated and is used to make transformations from the filter frame back to the truth model

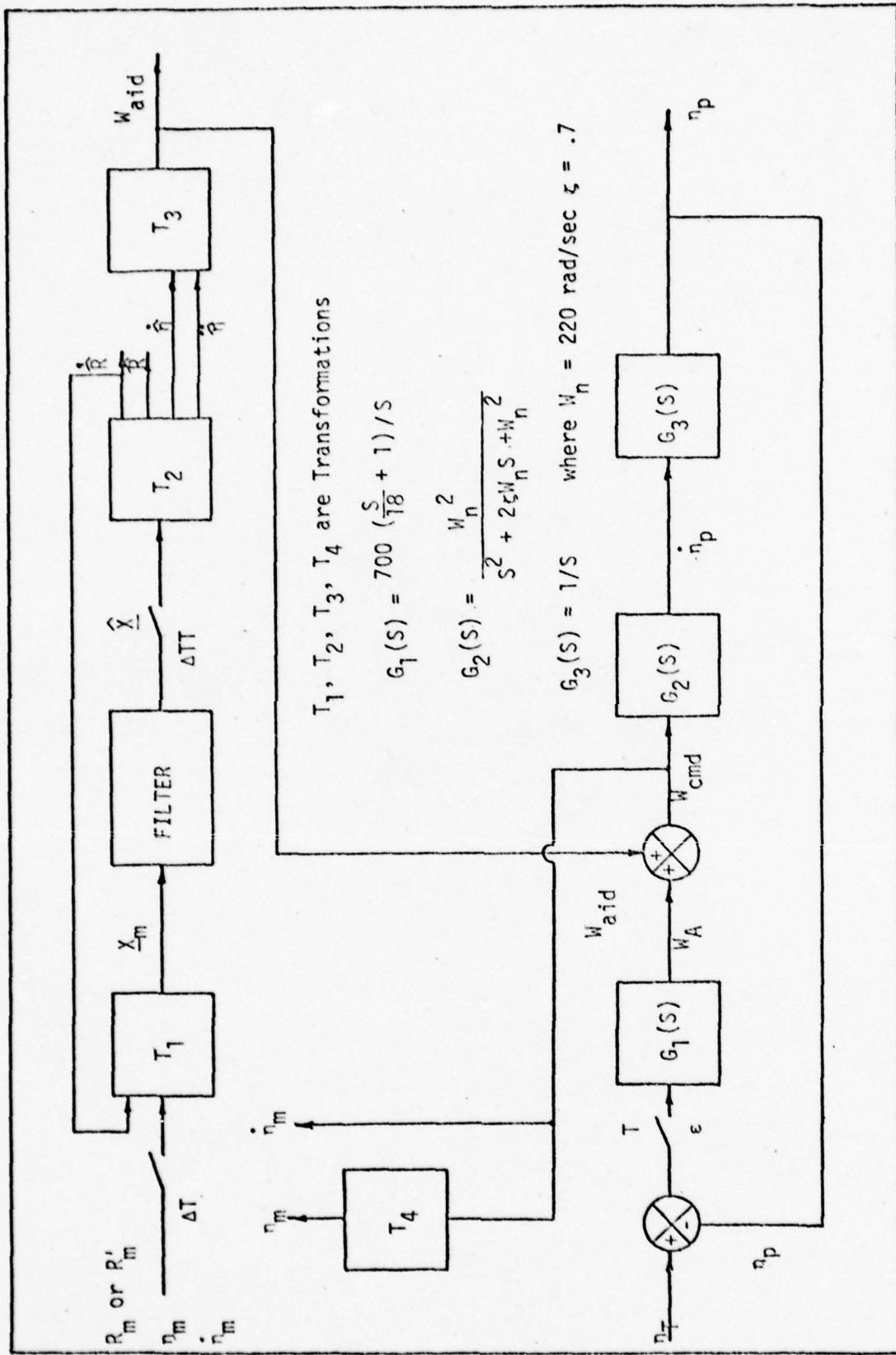


Figure 3: Aided Track Model

inertial frame. This angle is used only as a simulation artifice to relate the filter frame to the simulation frame.

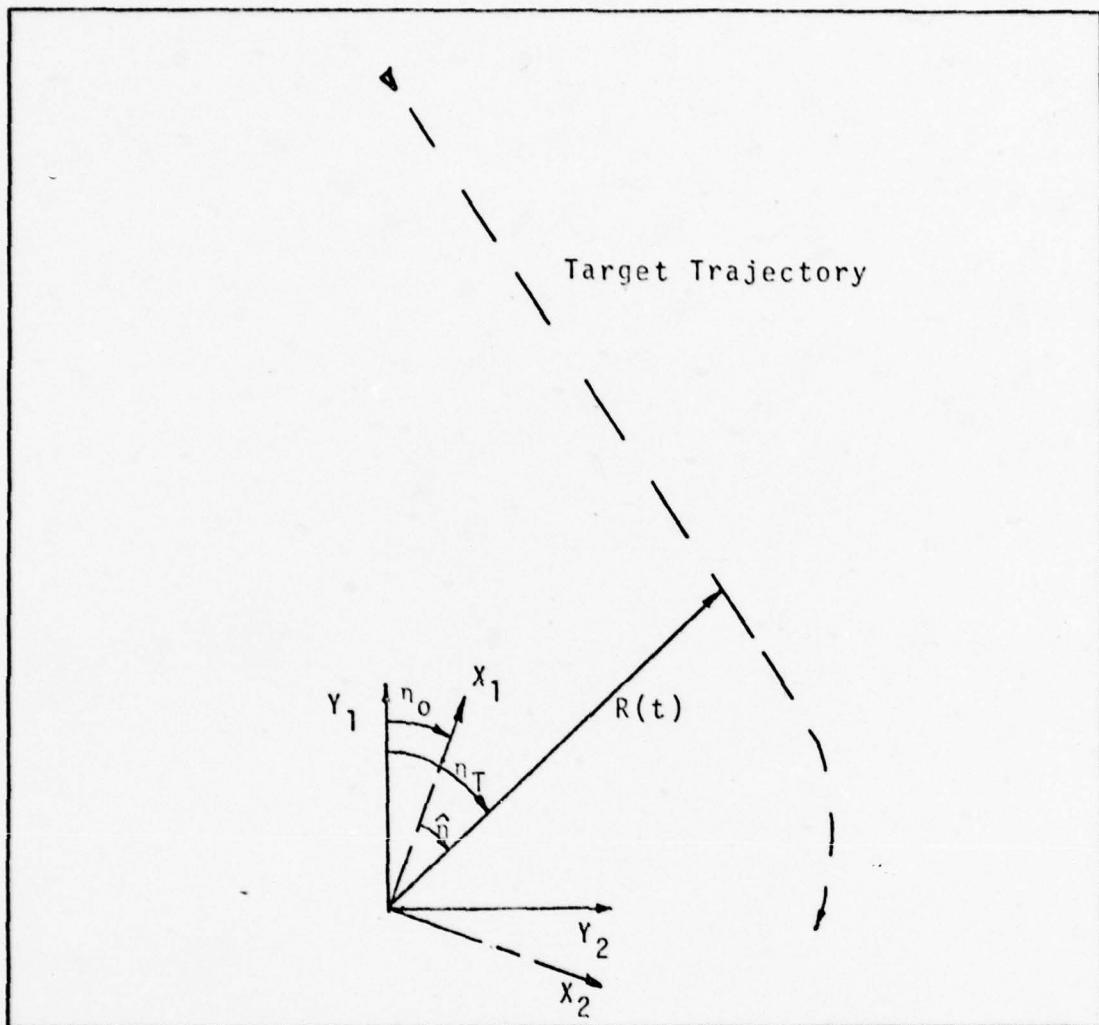


Fig. 4. Target Geometry

#### Truth Model

The truth model consists of the differential equations that model both the target motion and the gimbal dynamics. The matrix expression for the truth model is shown in Eq (8). The formulation of this expression is

$$\begin{aligned}
 & \left[ \begin{array}{ccc} 0 & -700 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{array} \right] \left[ \begin{array}{c} C \\ \dot{\eta}_p \\ \ddot{\eta}_p \\ \omega_h^2 - \frac{700}{18} \omega_n^2 - \omega_h^2 - 2G\omega_h \left[ \frac{700}{18} \omega_n^2 \operatorname{ARCTAN}(\chi_z/\chi_i) \right] \end{array} \right] \\
 & = \left[ \begin{array}{cccccc} 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \left[ \begin{array}{c} \dot{\chi}_i \\ \ddot{\chi}_i \\ \ddot{\chi}_z \\ \dot{\chi}_z \end{array} \right] \\
 & + \left[ \begin{array}{cccccc} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \left[ \begin{array}{c} A_1 \\ A_2 \\ W_{aid} \end{array} \right] \\
 & + \left[ \begin{array}{cccccc} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \left[ \begin{array}{c} 1 \\ 0 \\ 0 \end{array} \right]
 \end{aligned}$$

### Equation 8

developed in Appendix B. This matrix expression of the truth model is solved by a differential equation solving routine using a variable step size down to 1.0 E-6 seconds. Output is actually provided every hundredth of a second in order to simulate the 100 Hz sample rate of the servo loop. The laser rangefinder is then simulated by sampling the true target position every 0.1 seconds. Similarly, the gimbal rate measurement is simulated by sampling  $W_{cmd}$  every 0.01 seconds. Transformation  $T_4$  in Figure 3 also uses  $W_{cmd}$  in the equation

$$\text{where } n_m(K+1) = n_m(K) + \Delta TT \cdot W_{cmd} \quad (9)$$
$$K+1 = \Delta TT + t_k$$

to generate  $n_m$ . At filter turn on time  $t_0$ , the angle  $n_m$  is initialized to zero.

### Transformation $T_1$

In order to utilize a linear Kalman filter as mentioned in Chapter II, the polar coordinate measurements ( $R_m$ ,  $\dot{R}_m$ ,  $n_m$ ,  $\dot{n}_m$ ) must be transformed into a planar coordinate pseudo-measurements ( $x_{1m}$ ,  $\dot{x}_{1m}$ ,  $x_{2m}$ ,  $\dot{x}_{2m}$ ). The measurement of range rate  $\dot{R}_m$ , and target angle  $n_m$ , are not readily available. However, the target angle  $n_m$  is provided as was shown in Eq (9), and range rate  $\dot{R}_m$  initially can be obtained from a weighted combination of the last three laser range measurements by the equation

$$\dot{R}_m(t_0) = [3R_m(t_0) - 4R_m(t_0 - \Delta T) + R_m(t_0 - 2\Delta T)] / 2\Delta T_L \quad (10)$$

where  $t_0$  is the filter turn on time and  $\Delta T_L = 0.1$  seconds (Ref 1:39). Subsequently, an estimate of range rate  $\dot{R}_m$  is available from the filter. The pseudo-measurement generation can now be expressed as follows:

$$\begin{aligned} x_{1m} &= R_m \cos n_m \\ x_{2m} &= R_m \sin n_m \\ \dot{x}_{1m} &= \dot{R}_m \cos n_m - R_m w_{CMD} \sin n_m \\ \dot{x}_{2m} &= \dot{R}_m \sin n_m + R_m w_{CMD} \cos n_m \end{aligned} \quad (11)$$

The pseudo-measurements are now ready to be processed by the filter.

#### Kalman Filter Equations

The Kalman filter propagates target position, velocity, and acceleration estimates forward in time up to the next measurement update time. At that point, the estimates are optimally combined with the measurements to provide the new best estimate of target position, velocity, and acceleration. The propagation and update equations are separate processes and are presented accordingly.

Propagation Equations. The propagation process utilizes the state transition matrix (Ref 4:356)

$$A = \begin{bmatrix} 1 & \Delta T & \Delta T^2/2 \\ 0 & 1 & \Delta T \\ 0 & 0 & 1 \end{bmatrix} \quad (12)$$

The estimates are propagated by the matrix equation

$$\hat{x}(t_k + \Delta T) = \begin{bmatrix} \hat{x}_i(t_k + \Delta T) \\ \dot{\hat{x}}_i(t_k + \Delta T) \\ \ddot{\hat{x}}_i(t_k + \Delta T) \end{bmatrix} = A \begin{bmatrix} \hat{x}_i(t_k) \\ \dot{\hat{x}}_i(t_k) \\ \ddot{\hat{x}}_i(t_k) \end{bmatrix}^+ \quad (12)$$

$i=1,2$

where the minus sign designates the estimates just prior to incorporation of the next measurement and the plus sign designates the estimates just after the last update.

Update Equations. Before the estimates can be updated, the appropriate Kalman gains must be computed by the following equations (Ref 2:35):

$$P(K+1)^- = A P(K)^+ A^T + Q \quad (3 \times 3 \text{ matrix}) \quad (14A)$$

$$G(K+1) = P(K+1)^- H^T [H P(K+1)^- H^T + R]^{-1} \quad (3 \times 2 \text{ matrix}) \quad (14B)$$

$$P(K+1)^+ = [I - G(K+1) H] P(K+1)^- \quad (3 \times 3 \text{ matrix}) \quad (14C)$$

$$K+1 = t_k + \Delta T, K = 0, 1, 2, \dots$$

H can be referred to as the measurement matrix. Since position and velocity are the only pseudo-measurements, H becomes the  $2 \times 3$  matrix

$$H = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad (15)$$

The Kalman gain matrix G is a  $3 \times 2$  matrix expressed as

$$\underline{G} = \begin{bmatrix} G_{11} & G_{12} \\ G_{21} & G_{22} \\ G_{31} & G_{32} \end{bmatrix} \quad (16)$$

$\underline{Q}$  is a 3x3 matrix describing the covariance of assumed unknown target motion or assumed modeling error. For this case where target acceleration is assumed constant over the sampling interval, target motion can be modeled as follows:

$$\dot{\underline{x}}(t) = \underline{F} \underline{x}(t) + \underline{b} w(t)$$

$$\begin{bmatrix} \dot{x}(t) \\ \dot{v}(t) \\ \dot{a}(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x(t) \\ v(t) \\ a(t) \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} w(t) \quad (17)$$

where  $w(t)$  is a zero mean, Gaussian, random white noise sequence modeling the unknown change in acceleration. For a discrete time simulation

$$E[w(t)w(s)] = q\delta(t-s) \quad (18)$$

where  $q$  is considered the strength of the white noise sequence or a measure of the uncertainty in the target model. If the target acceleration is constant then  $q = 0$ , otherwise  $q$  would increase appropriately. The covariance equation for the target model would be

$$\underline{P}(t_k + \Delta T) = \underline{A} \underline{P}(t_k) \underline{A}^T + \int_0^{\Delta T} \underline{A} \underline{b} q(\tau) \underline{b}^T \underline{A}^T d\tau \quad (19)$$

Approximating the integration process with an Euler integration for a discrete time system yields Eq (14A) where

$$\underline{Q} = \underline{A} \underline{b} \underline{q} \underline{b}^T \underline{A}^T \Delta T$$

$$= \begin{bmatrix} \Delta T / 4 & \Delta T^3 / 2 & \Delta T^2 / 2 \\ \Delta T^3 / 2 & \Delta T^2 & \Delta T \\ \Delta T^2 / 2 & \Delta T & 1 \end{bmatrix} q \Delta T \quad (20)$$

$\underline{Q}$  then is a function of the sampling interval  $\Delta T$  and  $q$  the uncertainty of the target acceleration profile. Fitts (Ref 4:356-357) elected to normalize the  $\underline{Q}$ ,  $\underline{R}$ , and  $\underline{P}$  matrices and ignore products of  $\Delta T$  since  $\Delta T \ll 1$ . Therefore  $\underline{Q}$  reduces to

$$\underline{Q} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & Q_{33} \end{bmatrix} \quad (21)$$

This approximation is logical since target acceleration is the only state that was assumed constant over the interval. Through experimentation, Fitts determined  $Q_{33} = 1.0$  to be optimal against maneuvering targets when  $\Delta T = 0.1$  seconds (Ref 2:71).

$\underline{R}$  is the measurement covariance matrix. The values expressed in it are approximated by processing the covariance of the laser rangefinder and the gimbal rate sensor through Eq (11), to get

$$\underline{R} = \begin{bmatrix} 1 & 0 \\ 0 & R_{22} \end{bmatrix} \quad (22)$$

Since the velocity measurements are dependent on estimated range rate, the  $R_{22}$  term cannot be explicitly calculated. Through experimentation,  $R_{22} = 16$  was found to be optimal (Ref 5:B35).

$\underline{P}$  is the covariance matrix of the estimate errors. Taking into account that  $R_m(t_0)$  and  $\dot{R}_m(t_0)$  are correlated by Eq (10), and that the pseudo-measurements are correlated indirectly by Eq (11), Fitts calculated

$$\underline{P}(t_0) = \begin{bmatrix} 1 & 1.5/\Delta T_L & 0 \\ 1.5/\Delta T_L & 6.5/\Delta T_L^2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad (23)$$

where  $\Delta T_L$  is the sampling period of the laser rangefinder (Ref 4:361).

Eq (23) is derived using the orientation of the  $X_1$  axis at filter turn on and the definition of the covariance of a zero mean process.

Define  $\underline{z} = \begin{bmatrix} \bar{R}_m - E(R_m) \\ \dot{\bar{R}}_m - E(\dot{R}_m) \end{bmatrix} = \begin{bmatrix} z_1 \\ z_2 \end{bmatrix} \quad (24)$

then

$$P_0 = \begin{bmatrix} \underline{z} \underline{z}^T & 0 \\ 0 & 1 \end{bmatrix} \quad (25)$$

Now, from Eq (10), assuming  $R_m(t_0)$ ,  $R_m(t_0 - \Delta T)$ , and  $R_m(t_0 - 2\Delta T)$  are independent and  $E\{z_1^2\} = E[(R_m - E\{R_m\})^2] = 1$  (because of the normalization with the R matrix,  $R_{11} = 1$ ).

$$E\{z_1 z_2\} = E\{z_1^2\} 1.5/\Delta T_L = 1.5/\Delta T_L \quad (26)$$

$$E\{z_2^2\} = E\{(1.5/\Delta T_L)^2 z_1^2 + (2/\Delta T_L)^2 z_1^2 + \dots\} \quad (27)$$

$$(1/2\Delta T_L)^2 z_1^2\} = (6.5/\Delta T_L^2) E\{z_1^2\} = 6.5/\Delta T_L^2$$

Once the Kalman gain matrix G is calculated, the estimates and measurements are combined by the formula (Ref 1:33-34)

$$\hat{x}_i(K)^+ = \hat{x}_i(K)^- + G(K)[x_{im}(K) - H\hat{x}_i(K)^-], i=1,2 \quad (28)$$

### Transformation T<sub>2</sub>

Once the estimates  $\hat{x}_i$  are generated by the filter, whether they are updated or propagated estimates, they must be transformed back into polar coordinates to generate the  $w_{aid}$  for the gimbals and  $\dot{R}$  for the filter. The following equations are used in  $T_2$  to perform this transformation.

$$\begin{aligned}
 \hat{R} &= (\hat{x}_1^2 + \hat{x}_2^2)^{1/2} \\
 \hat{n} &= \text{ARCTAN } (\hat{x}_2 / \hat{x}_1) \\
 \dot{\hat{R}} &= (\hat{x}_1 \dot{\hat{x}}_1 + \hat{x}_2 \dot{\hat{x}}_2) / \hat{R} \\
 \dot{\hat{n}} &= (\hat{x}_1 \dot{\hat{x}}_2 - \hat{x}_2 \dot{\hat{x}}_1) / \hat{R}^2 \\
 \ddot{\hat{n}} &= (\hat{x}_1 \ddot{\hat{x}}_2 - \hat{x}_2 \ddot{\hat{x}}_1) / \hat{R}^2 - 2\dot{\hat{n}}\dot{\hat{R}} / \hat{R}
 \end{aligned} \tag{29}$$

### Transformation T<sub>3</sub>

Filter estimates of gimbal rate and acceleration are used in T<sub>3</sub> to generate W<sub>aid</sub> as discussed in Chapter II. Eqs (6) and (7) are restated here:

$$W_{\text{aid}}(K) = \hat{n}(K) + G_A \ddot{\hat{n}}(K) \tag{30}$$

where  $G_A = 2\zeta/W_n + (3.5/2\pi)\Delta TT$  (31)

### W<sub>aid</sub>

From a close look at Figure 3, it can be seen that W<sub>aid</sub> is dependent on W<sub>cmd</sub>, which itself is generated by the sum of W<sub>aid</sub> and W<sub>A</sub>. It is important to note that there are three possible methods of handling this loop in the system.

Delayed. A conventional method of handling it is to generate a new W<sub>cmd</sub> with the W<sub>aid</sub> that was calculated using the last W<sub>cmd</sub>. This implies an inherent computational delay in the system and is the method normally implemented in hardware. In equation form

$$W_{cmd}(K+1) = W_A(K+1) + W_{aid}(K)^+ \quad (32)$$

The sequence of events for this case would be as follows:

1. Filter updates at K and generates  $W_{aid}(K)^+$
2. Truth Model integrates from K to K+1 using  $W_{aid}(K)^+$
3. Filter propagates from K to K+1
4. Filter updates at K+1 and generates  $W_{aid}(K+1)^+$

Instantaneous. The second method of handling this system loop is to assume a zero computational delay. This implies that the filter equations could generate the  $W_{aid}$  instantaneously. This is an ideal situation although not practically implementable. In equation form

$$W_{cmd}(K) = W_A(K) + W_{aid}(K)^+ \quad (33)$$

The sequence of events for this case is as follows:

1. Filter updates at K and generates  $W_{aid}(K)^+$
2. Truth Model integrates from K to K+1 using  $W_{aid}(K)^+$
3. Filter propagates from K to K+1
4. Filter updates at K+1 and generates  $W_{aid}(K+1)^+$

Predicted. The third method of handling the system loop is to use the filter to propagate the estimates forward which would generate a prediction for  $W_{aid}$ . This method is an attempt to solve the computational delay and approach the performance of the "ideal" instantaneous method. In equation form

$$W_{cmd}(K) = W_A(K) + W_{aid}(K)^{-} \quad (34)$$

The sequence of events would be as follows:

1. Filter updates at K and generates  $W_{aid}(K)^{+}$
2. Filter propagates from K to K+1 and generates  $W_{aid}(K+1)^{-}$
3. Truth Model integrates from K to K+1 using  $W_{aid}(K)^{-}$
4. Filter updates at K+1 and generates  $W_{aid}(K+1)^{+}$

In this analysis, all three methods are considered.

The results are presented in Chapter V.

#### IV. Design Improvements

The simulation discussed in Chapter III must now be modified to produce the pseudo-range measurements so as to increase the sampling rate. Five basic modifications are used along with a modification simulating actual range measurements being available every 0.01 seconds. This latter modification is performed so as to determine the optimum improvement possible. This chapter will first discuss what changes are made in the basic equations in order to accept the pseudo-range measurements. Then, the modifications are presented with supporting rationale. Finally, the scenarios used to test the changes are discussed.

##### Filter Changes

Several of the modifications to be mentioned were incorporated into the simulation with no change to the filter equations. Upon inspection of the output, a sinusoidal response was found to be corrupting the system response as seen in Figure 5 (a plot of tracking error versus time). A steady-state perturbation analysis (Appendix C) revealed that the inherent errors in the pseudo-range measurements were being amplified through the propagation process until a new accurate laser range measurement could be incorporated. Therefore, the filter had to be altered to make it rely more heavily on the angle and angular rate measurements and much less on the pseudo-range

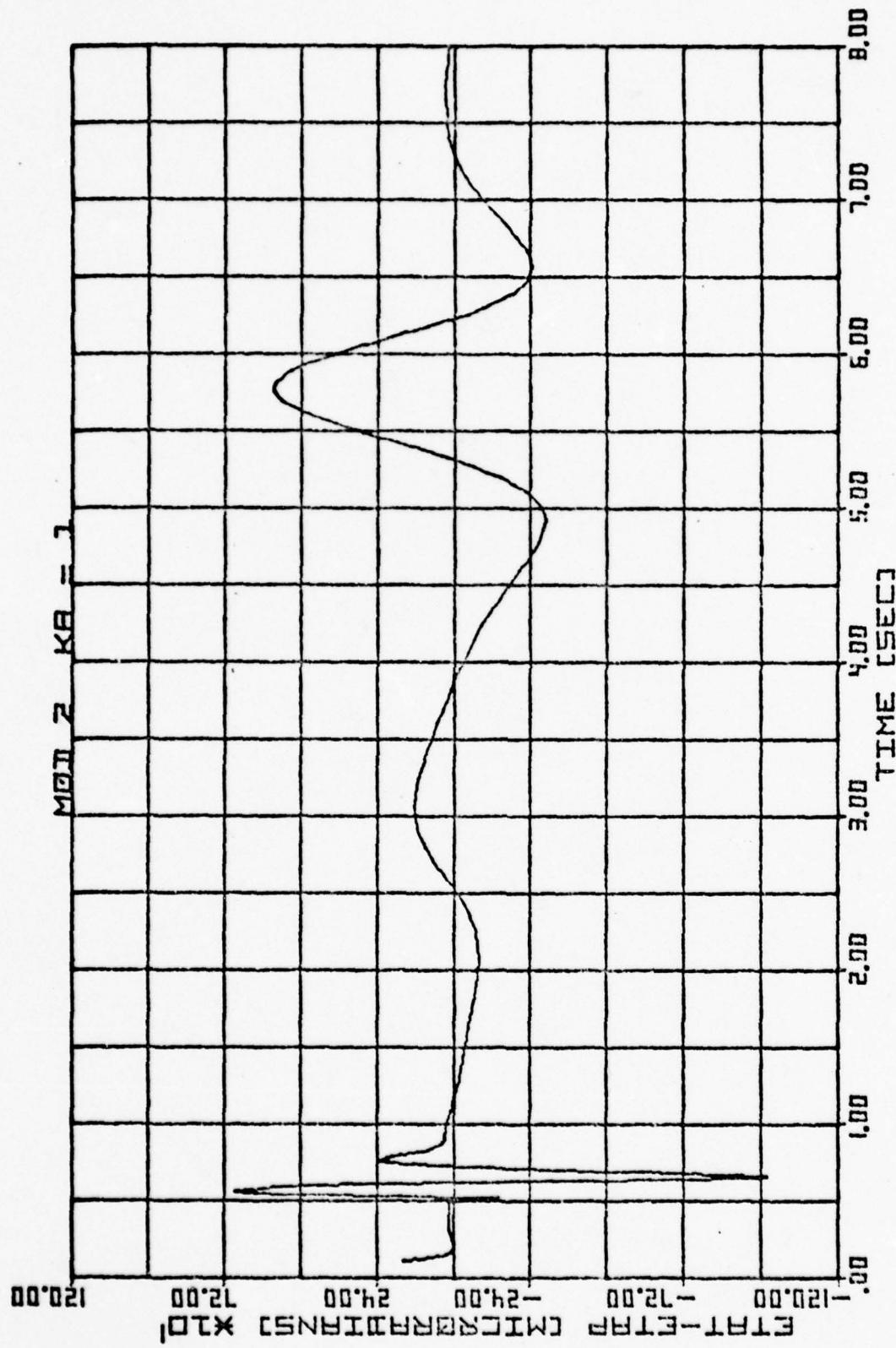


Fig. 5. Aided at 0.01 second rate by Modification Two,  $H$  matrix unchanged - Sinusoidal corruption, Scenario One.

measurements. The method chosen to do this was to alter the H matrix during the incorporation of the pseudo-range measurements from

$$\underline{H} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad (35)$$

to

$$\underline{H} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad (36)$$

The  $H_{11}$  term was set to zero, thereby ignoring the pseudo-measurements of target position  $x_{1m}$ ,  $x_{2m}$  until the next laser range measurement could be taken. This had to be done for all modifications where pseudo-range information was used. The sinusoidal corruption was eliminated when this change was made to the algorithm.

Another change to the filter equations is the rescaling of the Q matrix. When the sampling rate is increased the Q matrix must be scaled accordingly, as shown by Eq (20). For this study  $Q_{33}$  is changed from 1.0 to 0.1. A study of  $Q_{33}$  versus RMS pointing error performance was accomplished. The results of this analysis are presented in the next chapter.

#### Modification One

In modification one, range is assumed to be constant over the sample interval. This modification is the simplest

to implement, and demonstrates the feasibility of the overall study.

#### Modification Two

Modification two propagates the last laser range measurement forward by use of the internally generated estimate of range rate. Recall that this estimate of range rate is recomputed every 0.01 seconds by the filter. This method was scrutinized for possible stability problems due to the likelihood that errors in the estimate of range rate could propagate larger errors. This method did result in a rather large sinusodial type response until the change to the H matrix was made. This change eliminated the problem.

#### Modification Three

The possible instability of the last method was the motivation for modification three. In this method, range is propagated by the estimated range rate obtained at the last laser range measurement time. By holding this estimate constant over the 0.1 second interval, the propagation of errors was minimized. However the sinusoidal response was still present until the change was again made to the H matrix.

#### Modification Four

This modification simulates actual laser range measurements every 0.01 seconds. The motivation for this method was to determine the best possible performance available

from increasing the sample rate and to use this method as a comparison for the others. Also, the results from this modification demonstrate that the sinusoidal response obtained by using the other methods was due to the propagation of errors and not due to increasing the computation rate of the filter equations since this modification showed no sinusoidal corruption with the H matrix unchanged.

#### Modification Five

The motivation for this method again comes from the instability problem of modification two. In this method, range is propagated by a constant range rate obtained by a linear combination of the last three laser range measurements. This modification has a unique problem when noise is introduced into the system. When this is done, the differenced range rate becomes more noisy than the estimated range rate. Again, the sinusoidal corruption disappeared when the H matrix was changed.

#### Modification Six

This method of generating pseudo-range measurements is simply to use the estimated range available from the filter. Initially, this method was ignored because it was the method tried by Fitts (Ref 1:77) which reportedly demonstrated poor performance. However, Fitts considered only flyby type scenarios. Once the results of Modification Two demonstrated the capabilities of this concept

against maneuvering targets, the use of the estimated range was again considered. This method also required the  $H$  matrix to be changed.

All of the modifications mentioned, as well as the altering of the  $H$  matrix, are handled by the update equations of the filter. Appendix D contains a listing of these changes as they are implemented in the computer program. Table I is a listing of the modifications.

Table I  
Listing of Modifications

Modification	Method used to Generate
One	Range held constant from last measurement.
Two	Range propagated by estimated range rate.
Three	Range propagated by constant range rate obtained from last estimate.
Four	Laser range measurements every 0.01 seconds.
Five	Range propagated by constant range rate obtained from differenced range measurements.
Six	Estimated Range.

#### Scenarios

Initially, a straight flyby scenario was used as shown in Figure 6. This scenario is very similar to that used by Fitts (Ref 1,2,3) and was chosen so that a comparison could be made to insure that the results agree. Table II

presents a listing of range, range rate, and angular rate versus time for scenario one.

TABLE II  
SCENARIO ONE

Time (sec)	Range (meters)	Range Rate (meters/sec)	Angular Rate (radians/sec)	Acceleration (G-s)
0.5	5590	-984	.0320	0
1.0	5099	-981	.0385	0
1.5	4610	-976	.0471	0
2.0	4123	-970	.0588	0
2.5	3640	-961	.0755	0
3.0	3162	-949	.1000	0
3.5	2693	-928	.1379	0
4.0	2236	-894	.2000	0
4.5	1803	-832	.3077	0
5.0	1414	-707	.5000	0
5.5	1118	-447	.8000	0
6.0	1000	-20	1.000	0
6.5	1118	447	.8000	0
7.0	1414	707	.5000	0
7.5	1803	832	.3077	0
8.0	2236	894	.2000	0

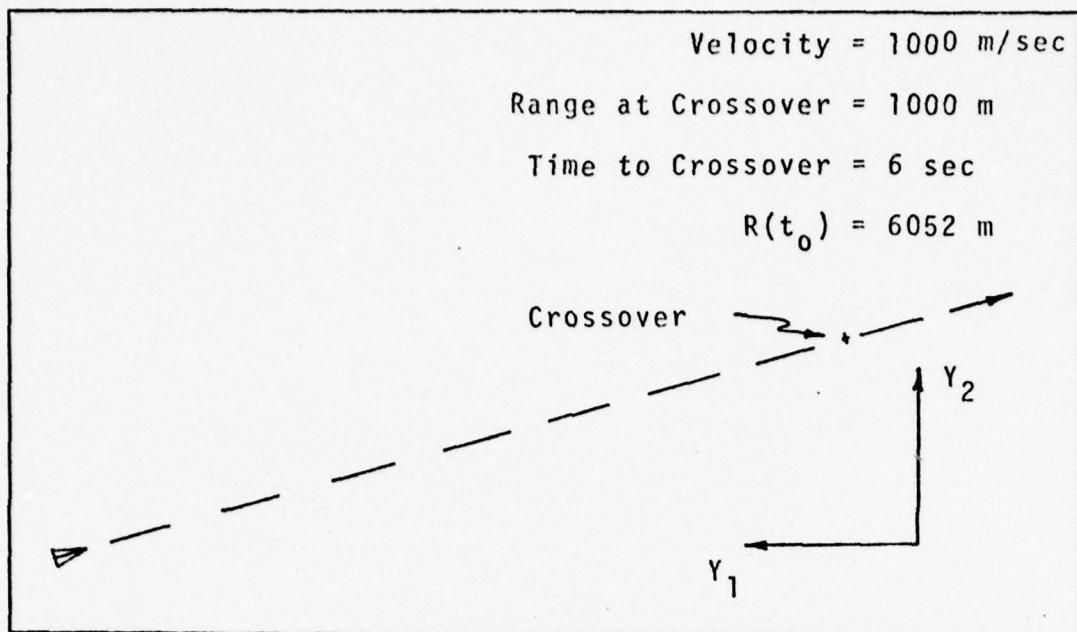


Fig. 6. Scenario One, Straight Flyby

The second scenario used is almost identical to the first except that at crossover the target enters a constant radius, constant velocity turn around the tracker as shown in Figure 7. This scenario was chosen in order to determine

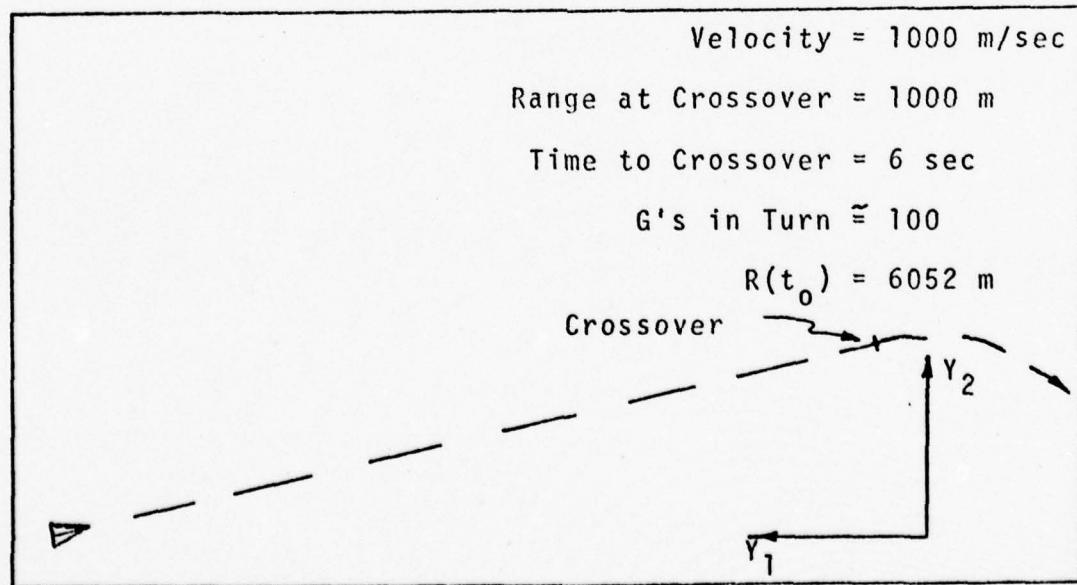


Fig. 7. Scenario Two, Flyby to 100 G Turn

how well this system performs against an unmodeled acceleration. The acceleration in the turn is approximately 100 G's and definitely accentuates any difficulties in handling unmodeled accelerations.

These first two scenarios were used to select which modification performed the best. Once this was determined, the best modification was tested against the following, more realistic, scenarios.

Scenario three is a reduced version of scenario two, with respect to velocity and G forces, as shown in Figure 8. Velocity is held constant at 300 meters/second and at crossover the target enters approximately a 9.2 G turn. Table III is a tabulation of range, range rate, angular rate, and acceleration versus time for scenario two and three.

Figure 9 illustrates scenario four which is an adaptation of scenario one. Velocity is held constant at 1000 meters/second until  $t = 4.5$  seconds. At that time, the target undergoes a deceleration modeled by the drag on a 90 kilogram missile with a radius of 15 centimeters and a coefficient of drag  $C_D = .25$ . The time history of scenario four is presented in Table IV.

Scenario five begins as in scenario one until  $t = 2$  seconds. At that time, the target enters approximately a 16 G turn toward the tracker until it is pointed approximately at the tracker. The target then rolls out and

Velocity = 300 m/sec

Range at Crossover = 1000 m

Time at Crossover = 3 sec

G's in turn = 9.2

$R(t_0) = 1345 \text{ m}$

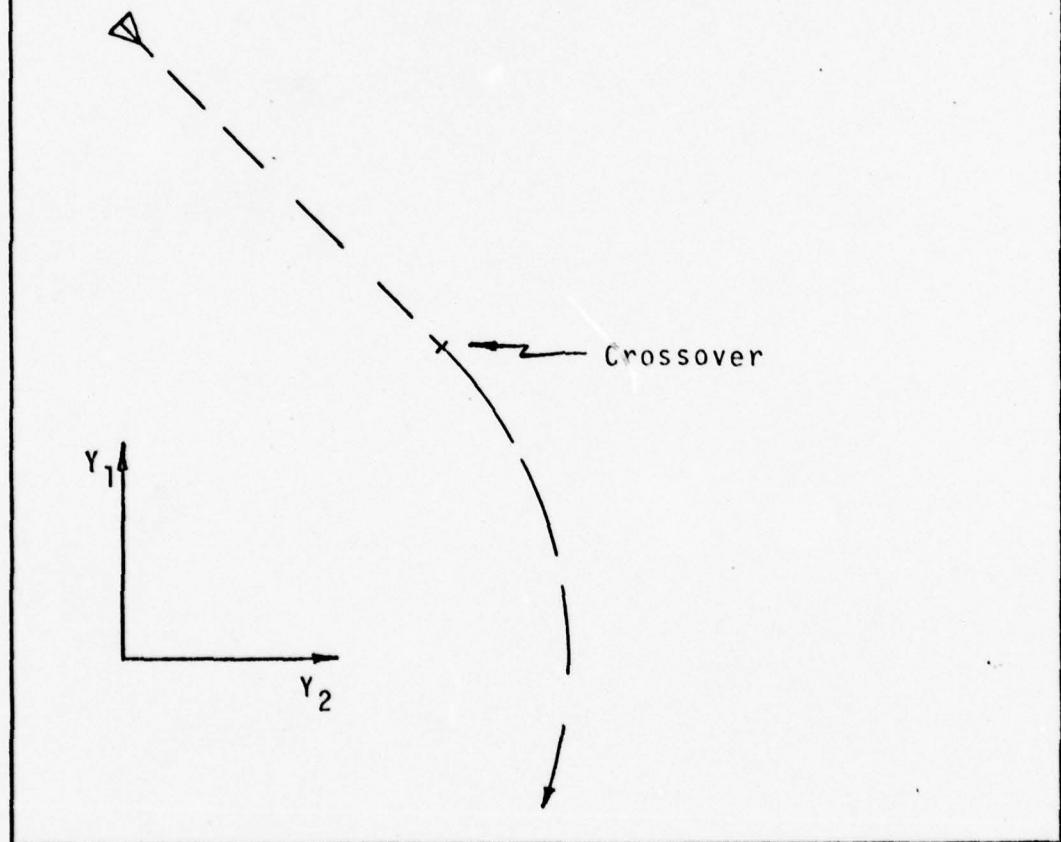


Fig. 8. Scenario Three, Slower Flyby to 10 G Turn

TABLE III

SCENARIO TWO

Time (seconds)	Range (meters)	Range Rate (meters/sec)	Angular Rate (radians/sec)	Acceleration (G's)
0.5	5590	-984	.0320	0

SAME DATA AS SCENARIO ONE

\*\*\*\*\* constant G turn (approximately)

6.0	1000	-20	1.0000	102
6.5	990	-20	1.005	102
7.0	980	-19	1.005	102
7.5	970	-19	1.005	102

SCENARIO THREE

Time (seconds)	Range (meters)	Range Rate (meters/Sec)	Angular Rate (radians/Sec)	Acceleration (G's)
0.5	1250	-180	.1920	0
1.0	1165	-154	.2206	0
1.5	1097	-123	.2495	0
2.0	1044	-86	.2752	0
2.5	1011	-44	.2934	0
3.0	1000	-1.8	.3000	9.2
3.5	999	-1.8	.3004	9.2
4.0	998	-1.8	.3007	9.2
4.5	997	-1.8	.3009	9.2

experiences the same deceleration mentioned in scenario four. This scenario is illustrated in Figure 10. The time history for this scenario is presented in Table V.

It is important to note that for scenarios two, three, four and five the conversion from one acceleration profile to another was modeled as an instantaneous change. Although this instantaneous change in profiles is not realistic, it again accentuates the response characteristics of the system.

Velocity = 1000 m/sec  
 Range at Crossover = 1000 m  
 $\text{@ } t = 4.5 \quad D = -\frac{1}{2} \rho C_D A V^2$   
 $C_D = .25 \quad W = 90 \text{ kg}$   
 radius = 15 cm deceleration = 7 G's

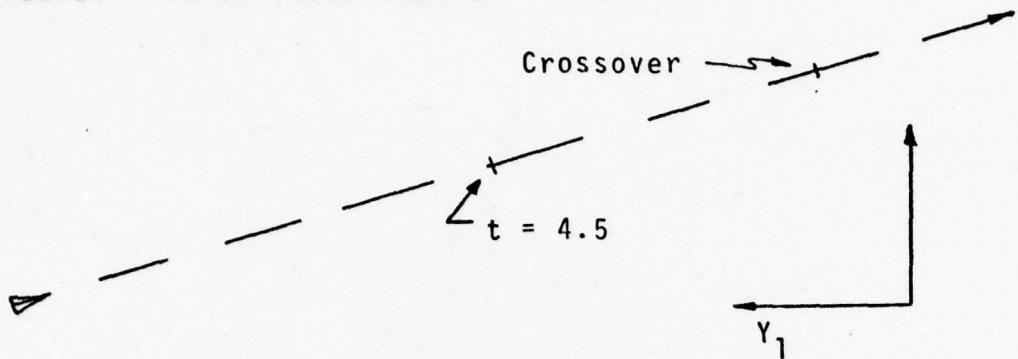


Fig. 9. Scenario Four, Flyby to Deceleration

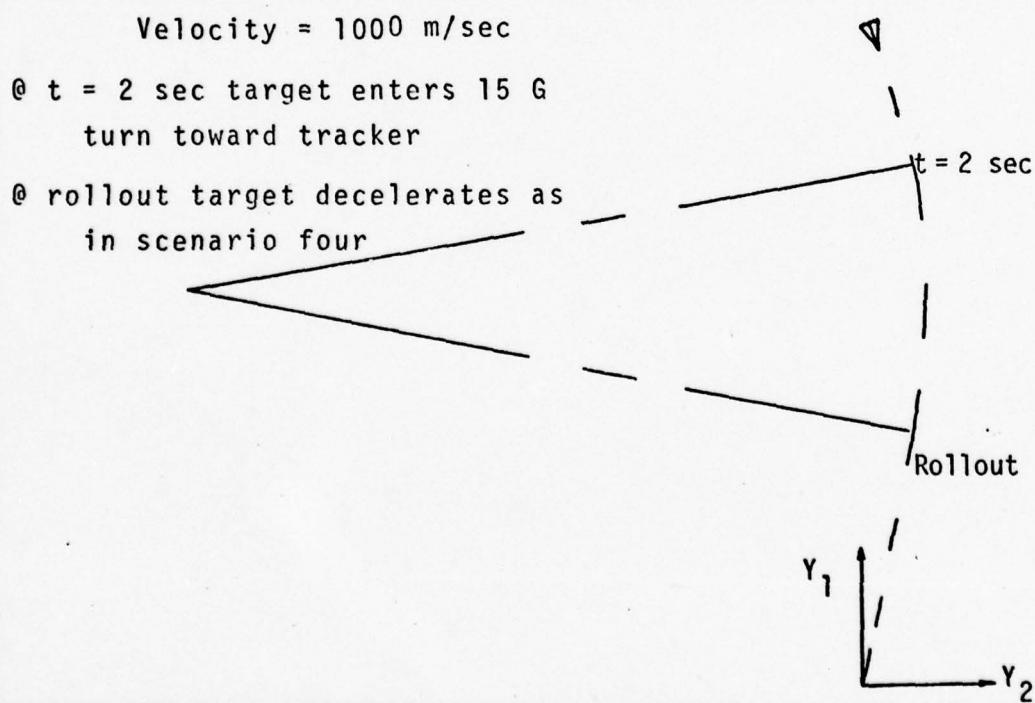


Fig. 10. Scenario Five, Flyby to Pursuit to Deceleration

TABLE IV

SCENARIO FOUR

Time (sec)	Velocity (m/sec)	Range (meters)	Range Rate (m/sec)	Angular Rate (rad/sec)	Acceleration (G's)
0.5	1000	5590	-984	.0320	0

SAME DATA AS SCENARIO ONE

\*\*\*\*\* decelerate \*\*\*\*\*

4.5	1000	1803	-832	.3072	-7.8
5.0	962	1421	-683	.4760	-7.2
5.5	927	1135	-439	.7193	-6.7
6.0	896	1003	-73.4	.8896	-6.3
6.5	866	1062	292	.7675	-5.9
7.0	838	1271	517	.5190	-5.5
7.5	812	1559	623	.3339	-5.2
8.0	787	1884	667	.2219	-4.9

TABLE V

SCENARIO FIVE

Time (sec)	Range (meters)	Range Rate (m/sec)	Angular Rate (rad/sec)	Velocity (m/sec)	Acceleration (G's)
0.5	5590	-984	.0320	1000	0
1.0	5099	-980	.0385	1000	0
1.5	4610	-976	.0471	1000	0
***** 15.6 G turn toward tracker *****					
2.0	4123	-970	.0585	1000	15.6
2.5	3635	-981	.0533	1000	15.6
3.0	3142	-988	.0454	1000	15.6
3.5	2646	-996	.0327	1000	15.6
4.0	2147	-999	.099	1000	15.6
***** rollout and decelerate *****					
4.5	1652	-973	.0004	973	-7.4
5.0	1174	-938	.0009	938	-6.9
5.5	713	-906	.0008	906	-6.4

## V. Results Analysis

This chapter presents the basic results of the study with an analysis of what the results signify. Initially, an analysis of the parameter  $Q_{33}$  versus RMS tracking error is presented in order to determine the optimum value of  $Q_{33}$ . Next, the results of using a computational delay, instantaneous update, and prediction update in generating  $W_{aid}$  are presented. Subsequently, with  $Q_{33}$  set at the optimum value and the best method of generating  $W_{aid}$  used, the results indicating that Modification Six demonstrated the best performance are presented. Finally, a comparison of the results from the faster 0.01 second sample rate pseudo-range system versus the slower 0.1 second sample rate system is presented.

The measurement noise in this simulation was modeled as a white, Gaussian, zero mean sequence. The standard deviation in range is 5 meters and in pointing angle, 10 micro-radians. The same sequence was used for each simulation.

### $Q_{33}$ Analysis

Figure 11 is a graph of  $Q_{33}$  versus RMS tracking error. Curves 1 and 2 represent the time averaged RMS tracking performance during 1.5 seconds of the 100 G turn in scenario two, with and without noise respectively. From these curves a value of  $Q_{33} = 1.0$  appears to be optimal. However, curves 3 and 4 represent the RMS tracking performance during the non-accelerating portion of scenario two, with and without noise

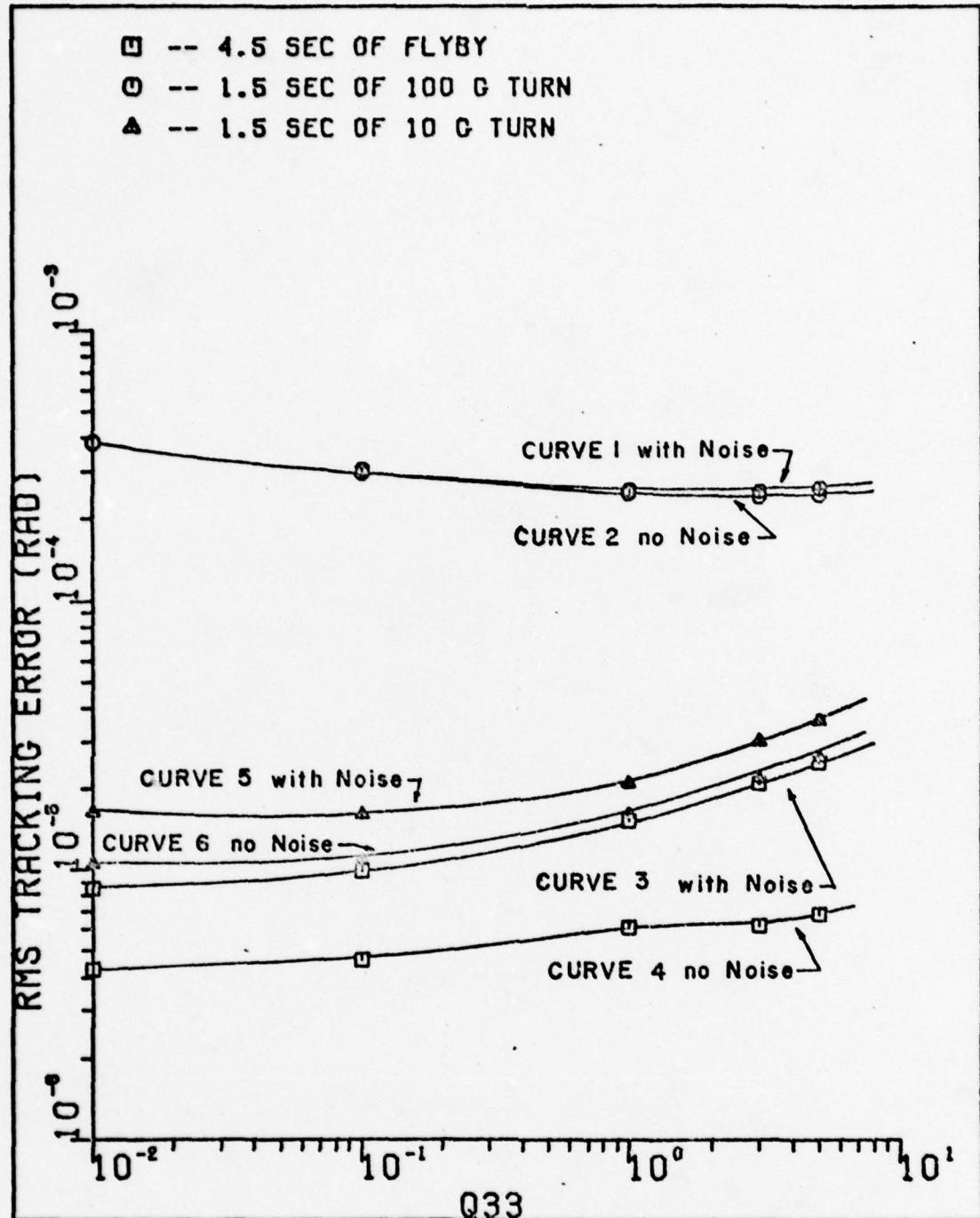


Fig. 11.  $Q_{33}$  Analysis

respectively. These curves indicate that  $Q_{33}$  should be set as low as possible when tracking a non-accelerating target. On the other hand, curves 5 and 6, which represent the performance during 1.5 seconds of the 10 G turn in scenario three, indicate a  $Q_{33}$  of approximately 0.01 to be optimal. Since actual target motion is unknown, a tradeoff must be made between  $Q_{33} = 0.0$  and 1.0, because to choose either one exactly would cause substantial errors if the target motion was just the opposite. From analysis of Figure 11,  $Q_{33} = 0.1$  was chosen as the optimum tradeoff value to handle both highly accelerating and non-accelerating targets. Ideally, the value of  $Q_{33}$  should be set according to the bandwidth of the random or unknown target motion as indicated by Fitts (Ref 3:73).

#### Generating $W_{aid}$

The results of the discussion in Chapter III about the various techniques of generating  $W_{aid}$  are shown in Figures 12 through 26. (Note: Figures 12 through 67 are contained in Appendix E and are plots of tracking error versus time.) Table VI gives a listing of the RMS and peak tracking errors for each technique. Originally, Modification Two was used for this analysis. Later, Modification Six was compared to deduce what conclusions could be drawn for it. A close observation of Figures 12 through 26 and of Table VI yields the following:

TABLE VI  
Performance of Techniques  
Used to Generate W<sub>aid</sub>

Modification Two	Peak Error (microradians)	RMS Error (microradians)		
		1.5 - 6 sec	6-8 sec	1.5 - 8 sec
**** Scenario One ****				
Delayed	-35.5	9.6	13.4	10.7
Instantaneous	20	4.6	9.1	6.3
Prediction	15.7	4.4	7.0	5.3
**** Scenario Two ****				
Delayed	531.9	9.5	296	149.4
Instantaneous	533.9	4.6	297	149.6
Prediction	527.0	4.4	294	147.8
**** Scenario Five ****				
Delayed	96.2			26.9
Instantaneous	82.0			28.0
Prediction	95.4			26.8
<hr/>				
Modification Six				
**** Scenario One ****				
Delayed	-32.8	8.2	12.8	9.7
Instantaneous	15.1	2.7	6.5	4.2
Prediction	15.3	3.8	6.6	4.8
**** Scenario Two ****				
Delayed	388.9	8.1	207	104.3
Instantaneous	390.4	2.7	208	104.7
Prediction	406	3.9	215	108.3

1. When Modification Two was used against scenario one, the predicted update technique showed better overall performance in terms of peak and RMS errors than the computational delay or instantaneous update technique. However, when Modification Six was used, the instantaneous technique demonstrated the best performance.
2. When Modification Two was used against scenario two, the predicted update technique was again superior. On the other hand, Modification Six showed mixed results. The computational delay technique provided slightly lower peak and RMS errors during the 10 G turn. Whereas, the instantaneous technique was substantially better in the unaccelerated portion of the trajectory than the other two techniques.
3. Against scenario five, the results are inconclusive. Figures 18 through 20 show no appreciable difference. For this reason, Modification Six was not compared against scenario five.

From the above results, it appears that the predicted update technique improves the tracking performance of Modification Two over that obtained using the "ideal" instantaneous update technique. However, when Modification Six was compared, the instantaneous update technique provided the best overall performance. Throughout the remainder of this study the instantaneous update technique was used.

#### Modification Selection

The five different methods of generating the pseudo-range measurement were used to track the target modeled by scenario two. Figures 27 through 36 illustrate the tracking performance attained by each method with and without noisy measurements.

A comparison of Figures 28, 30, 32, 34, and 36 show that noise has relatively the same effect on each modification with the exception of Modification Five as predicted in Chapter IV. Noise in the measurements is propagated more by the differenced range rate expression than by any of the other methods.

A comparison of Figures 27 through 36 and of the tabulated data in Table VII, clearly shows Modification Six (using the estimated range) provides the best overall tracking performance.

#### Performance Comparison

This section presents a compilation of the most significant results of this study. The results from scenarios one, two, and five are analyzed here. Table VIII provides a tabulation of peak and RMS tracking errors used in making the comparisons.

Scenario One. Figure 37 illustrates the tracking error obtained when a conventional pointing and tracking system is used to track target motion modeled by scenario one. Peak tracking error is 927 microradians with the RMS tracking error being 492 microradians. Figure 38 illustrates the performance obtained when the 0.1 second Aided Track system is used. Peak error is reduced to a maximum value of 8.25 microradians. RMS tracking error is also reduced to 2.75 microradians.

TABLE VII

Performance of Modifications Against Scenario Two

Modification	Peak Error (microradians)	RMS Error (microradians) Flyby	100 G Turn	Overall
One	533.0	26.1	286.6	145.7
One with Noise	552.3	36.9	295.5	151.6
Two	533.9	4.6	297.7	149.6
Two with Noise	566.6	11.3	305.6	153.8
Three	528.8	4.3	294.9	148.3
Three with Noise	561.6	11.1	302.8	152.4
Five	571.2	4.4	313.0	157.5
Five with Noise	599.8	17.8	322.8	162.8
Six	390.4	2.67	208.4	104.7
Six with Noise	385.5	6.77	207.8	104.6

Flyby - 1.5 to 6 seconds

100 G turn - 6 to 8 seconds

Overall - 1.5 to 8 seconds

Time average RMS calculations were begun 1.0 seconds after filter was activated to allow for transients to die out.

Results shown in Figure 39 demonstrate the best possible performance attainable by the system. These were obtained using Modification Four. The peak error is increased slightly from that shown in Figure 38 to a value of 9.61 microradians. The RMS tracking error is also increased to 3.3 microradians. This demonstrates the degradation in performance mentioned by Fitts when the sample rate is increased (Ref 1:91,97). However, the flyby scenario is a constant velocity, zero acceleration model. The filter propagates a constant acceleration over the sampling interval. Therefore, if  $Q_{33}$  and  $P_{33}$  are set to zero, then the filter model matches the target model. Figures 40 and 41 show that when this is done, the degradation is no longer present. On the other hand, the faster system shows no improvement over the slower system other than eliminating the estimation oscillations.

Figure 42 illustrates the performance obtained when Modification Six is used. Peak tracking error is increased even more to 15.2 microradians and the RMS tracking error to 4.23 microradians. This increased degradation is due to the use of the pseudo-range measurements.

Scenario Two. Figures 43 through 48 illustrate the results obtained when target motion was modeled by scenario two. A close look at Figure 43 clearly shows that a conventional unaided pointing and tracking system produces essentially zero tracking error during the 100 G, constant radius, constant velocity turn. On the other hand, Figures

44 through 46 demonstrate the fact that any aiding process results in relatively large errors during this same 100 G turn. This is due to the basic filter model assuming constant acceleration over the sample interval, which is not true in this case. However, aiding practically eliminates the large tracking error prior to the 100 G turn as seen in Figure 43.

A comparison of Figure 44 and 45 shows that a definite improvement in the tracking performance of the 0.1 second system during the 100 G turn is possible by increasing the sampling rate of the system. Figure 45 however, is a graph of the tracking performance of the optimal modification using actual laser rangefinder measurements every 0.01 seconds. A comparison of Figure 44 and 46 illustrates that the use of pseudo-range measurements to increase the sampling rate still results in an improvement. The peak tracking error during the 100 G turn is reduced from 699 microradians in Figure 44 to 390 microradians in Figure 46. Similarly, the RMS tracking error during the 100 G turn is reduced from 369 microradians for the unmodified case to 208 microradians for the system using Modification Six.

Figures 47 and 48 show the effect noisy measurements have on the 0.1 second system and the Modification Six system respectively. Both appear to be affected to about the same degree.

Another interesting result can be seen by comparing the RMS tracking errors for the non-accelerating portion

(that portion prior to crossover) of scenario two shown in Table VIII. The 0.1 second Aided Track system has an RMS error of 2.04 microradians for this portion of the trajectory; whereas, the 0.01 second Modification Four system has only a 1.88 microradian RMS error. This is in contradiction to the degradation prediction found when the entire trajectory of scenario one was considered. However, Modification Four uses actual laser rangefinder measurements. When the pseudo-range measurements in Modification Six are used, the RMS tracking error increases up to 2.67 microradians. The primary differences between Modification Four, Modification Six, and the unmodified systems can be seen by comparing Figures 38, 39, and 41 from scenario one and Figures 44, 45, and 46 from scenario two. Modification Four totally eliminates the range correction oscillations in the tracking error curves seen in the unmodified system and the Modification Six system.

Scenario Five. The results obtained when target motion was modeled by the more realistic scenario five are depicted in Figures 49 through 51. The tracking performance of a conventional unaided system is shown in Figure 49. The jumps in the curve at 2.0 seconds and 4.4 seconds are from the 16 G turn toward the tracker and the deceleration model respectively. The small jump at 5.0 seconds is due to the target reentering the 16 G turn profile momentarily because of a simulation modeling error. The peak tracking

TABLE VIII

Peak and RMS Tracking Errors

Scenario One	Peak error (microradians)	RMS error (microradians)
No aiding	927	492
0.1 second rate	8.25	2.75
Modification Four	9.61	3.3
Modification Two	20	6.34
Modification Six	15.2	4.23
Scenario Two	Peak error	RMS error in flyby      in turn
No aiding	927 (in flyby)	365      20.9
0.1 second rate	699 (in turn)	2.04
with noise	770 (in turn)	8.08
Modification Four	356 (in turn)	1.88
Modification Two	533.9 (in turn)	4.63
Modification Six	390.4	2.67
with noise	385.5	6.77
Scenario Five	Peak error	RMS error
No aiding	-100	37
0.1 second rate	240	67
Modification Two	82	28
Modification Six	95	27

error in this case is approximately -100 microradians, which occurs just as the target is rolling out aimed at the tracker. Once the target rolls out and begins to decelerate, the conventional system appears to track very accurately. The overall RMS tracking error is 37 micro-radians.

The 0.1 second Aided Track system results are shown in Figure 50. This system appears to have great difficulty at close ranges and head-on attacks. The peak tracking error occurs during the head-on attack portion of the trajectory, the value being approximately 240 microradians. The overall RMS tracking error is 67 microradians, which is worse than the conventional system.

The performance obtained by using Modification Six is shown in Figure 51. A substantial improvement over the conventional system and the 0.1 second Aided Track system can be seen. The peak tracking error is only 95 microradians and the RMS error is only 27 microradians. This system tracks the head-on attack much better than the 0.1 second aided system and also handles the 16 G turn better than either the conventional system or the 0.1 second Aided Track system.

The remaining Figures 52 through 67 are provided as supportive material.

## VI. Conclusions and Recommendations

### Conclusions

1. A value of  $Q_{33} = 0.1$  provided the optimum trade-off at the 0.01 second sample rate. This conclusion is consistent with that made by Fitts.
2. Generating  $W_{aid}$  by the instantaneous update technique is the "ideal" situation and provided the best performance of the three computational techniques when Modification Six was used. However, the predicted update technique performed almost as well. The instantaneous technique is not realistic in terms of hardware whereas the prediction technique is.
3. Modification Six, which uses the estimate of range from the filter as a pseudo-range measurement, demonstrated the best performance of all the modifications tested.
4. The faster sample rate results in a degradation in performance when tracking simple target motion, such as the flyby scenario, with  $Q_{33} = 0.1$  and  $P_{33} = 1.0$ . However, when  $Q_{33} = P_{33} = 0.0$ , there is no degradation but there is no improvement either.
5. The faster sample rate does result in an improvement in tracking performance when tracking highly maneuverable targets, especially when the target is attacking the tracker.

### Recommendations

1. From the  $Q_{33}$  analysis, a tuneable  $Q_{33}$  is desirable, dependent upon the maneuverability of the target being tracked.

2. The predicted update technique for generating  $W_{aid}$  should be incorporated in the system.

3. When tracking flyby or non-accelerating type targets, the faster sample rate system should not be used.

4. When tracking highly maneuverable targets, Modification Six should be incorporated to improve the performance.

5. In order to implement this algorithm, the following steps should be taken.

a.) Set  $\Delta T = 0.01$

b.) Set

$$\underline{H} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

between laser rangefinder measurements and

$$\underline{H} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

at laser range measurement time.

Remark: The Kalman gains can still be precomputed and stored, since the  $\underline{H}$  matrix is changed in a periodic manner.

c.) Use the estimate of range from the filter as the pseudo-range measurement between the laser range updates.

d.) Use the predicted update technique for generating  $W_{aid}$  in order to improve the performance of the system.

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## Appendix A

Program Listing: A Rate Aided Pointing and Tracking  
Algorithm for a Two-Dimensional System.

THE FOLLOWING IS AN ALPHABETICAL LISTING OF THE VARIABLES USED

\*\*\*\*\*  
A STATE TRANSITION MATRIX  
C GUMMY VARIABLE  
D DT .01 SEC ITERATION  
E ESTAT .1 SEC ITERATION ANGLE FROM FILTER X1 AXIS  
F EETA ESTIMATE OF TARGET ANGLE FROM FILTER X1 AXIS  
G ETAQ ESTIMATE OF TARGET ANGULAR RATE  
H ESTARD ESTIMATE OF TARGET ANGULAR ACCELERATION  
I ETAEFP ESTIMATE OF TARGET'S ANGLE FROM PSEUDO-INERTIAL FRAME  
J ESTAT MEASURED ANGLE FROM FILTER X1 AXIS  
K ETAQ ANGLE OF FILTER FRAME FROM PSEUDO-INERTIAL FRAME  
L ETAP POINTER ANGLE FROM PSEUDO-INERTIAL X1 AXIS  
M ETAPD POINTER ANGULAR RATE  
N ETAPDD POINTER ANGULAR ACCELERATION  
O ESTAT TRUE ANGULAR POSITION FROM PSEUDO-INERTIAL X1 AXIS  
P ESTATD TRUE ANGULAR RATE  
Q ESTATAD TRUE ANGULAR ACCELERATION  
R ESTAT ESTIMATE OF TARGET RANGE  
S EX1 ESTIMATE OF TARGET POSITION IN FILTER X1 DIRECTION  
T EX2 ESTIMATE OF TARGET POSITION IN FILTER X2 DIRECTION X2  
U FX1D ESTIMATE OF TARGET VELOCITY IN FILTER X1 DIRECTION  
V FX2D ESTIMATE OF TARGET VELOCITY IN FILTER X2 DIRECTION  
W EX1DD ESTIMATE OF TARGET ACCELERATION IN FILTER X1 DIRECTION  
X EX2D ESTIMATE OF TARGET ACCELERATION IN FILTER X2 DIRECTION  
Y FX1I ESTIMATE OF TARGET POSITION IN PSEUDO-INERTIAL X1 AXIS  
Z FX2I ESTIMATE OF TARGET POSITION IN PSEUDO-INERTIAL X2 AXIS  
[ EX1DI ESTIMATE OF TARGET RATE ALONG PSEUDO-INERTIAL X1 AXIS  
\ EX2DI ESTIMATE OF TARGET RATE ALONG PSEUDO-INERTIAL X2 AXIS  
^ EX1DDI ESTIMATE OF TARGET ACCEL. ALONG PSEUDO-INERTIAL X1 AXIS  
\_ EX2DDI ESTIMATE OF TARGET ACCEL. ALONG PSEUDO-INERTIAL X2 AXIS  
{ GA KALMAN GAIN MATRIX  
| GA AIDED TRACK SIGNAL GAIN  
| H MEASUREMENT MATRIX  
| KACCEL KEYING VARIABLE FOR SELECTING TARGET PROFILE

L	LSWITCH	COUNTING VARIABLE
P	SWITCHING VARIABLE FOR FILTER	
PI	COVARIANCE MATRIX	
Q	COMPUTED VALUE FOR PI	
R	NOISE MATRIX	
RMD	MEASUREMENT NOISE MATRIX	
PT	MEASURED RANGE RATE	
RTD	TRUE RANGE RATE	
TT	TOTAL TIME	
WAID	ANGULAR ROTATION RATE GENERATED BY ERROR SIGNAL	
WCMD	ANGULAR ROTATION RATE PROVIDED BY FILTER	
WN	COMMANDED ANGULAR ROTATION RATE	
ZETA	GIMBAL DYNAMICS PARAMETER (NATURAL FREQUENCY)	
	GIMBAL DYNAMICS DAMPING PARAMETER	

```

PROGRAM POINT(INPUT,OUTPUT,TAPES,TAPES=OUTPUJT)
C JUL, ONLY TAPES AND KALMAN GAINS ON-LINE          000110
C THIS PROGRAM IS A TWO DIMENSIONAL SIMULATION OF THE AIDED TRACK    000120
C ALGORITHM. MEASUREMENTS ARE TAKEN EVERY .1 SECONDS WHILE EVERYTHING    000130
C ELSE IS RUN AT A .01 SECOND ITERATION TIME.          000140
COMMON /PT/, TT,L,DT,DDT,LSWITCH,Y(8),YP(8),WCMD,WAIN,WA,WN,ZETA,RT    000150
+ ,PTD,ETAT,ETADD,ETATD,ETAPD,PTD,EX1,EX2,EX10,EX20,EX100,EX200,    000160
+ ,ER,EEETA,EETAD,ETAD,PI,ETAO,ETAI,KACCEL,EX1I,EX2I,EX1D,    000170
+ EX2D,EX1DDI,EX2DDI,ETAM,    000180
COMMON /ACC/ KA,U          000190
EQUIVALENCE (Y(1),C),(Y(2),ETAP),(Y(3),ETAPD),(Y(4),ETAPD),    000200
+ (Y(5),X1),(Y(6),X1D),(Y(7),X2),(Y(8),X2D)    000210
DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)    000220
READ*,LSWITCH,TIME,KACCEL,YP(6),YP(9),P(3,3),Q(3,3)    000230
THETA=ATAN(1.0/6.0)    000240
X1=1.0/(1./SIN(THETA))    000250
X2=0.    000260
X1D=-100.*COS(THETA)    000270
X2D=100.*SIN(THETA)    000280
DT=.1    $ DDT=.01    $ WN=220    $ PI=ACOS(-1.0)    000290
U=5.0-PI/2.0+THETA    000300
KA=KACCEL    000310
PRINT*, "LSWITCH = ",LSWITCH," TIME = ",TIME," KA = ",KA," X1 = ",    000320
+ X1," X1D = ",X1D," X2 = ",X2," X2D = ",X2D," A1 = ",YP(6),    000330
+ " A2 = ",YP(8)," P33 = ",P(3,3)," J33 = ",J33,"    000340
PRINT* ? PRINT*
PRINT*, "FOR TARGET PROFILE ",KACCEL," THE FOLLOWING RESULTS WERE 000350
+ RETAINED."
PRINT* ? PRINT*
CALL INITIAL    000370
WRITE(6,5)    000380
FORMAT('1X,4HTIME,8X,6HETAERR,13X,9HETAI-ETAT,9X,10HEETAD-ETAN,8X000410
+ ,12HEFTAD-ETADD,6X,9HHAID-WCMD,/    000420
TT=TT+.01    000430
L=L+1    000440
CALL SCVLE    000450

```

```

CALL XFORMAT GT.200) GO TO 50
50 IF(LSWITCH.GT.200) GO TO 50
    GO TO 51
    IF(MOD(L,10).NE.0) GO TO 51
        WRITE(6,52) RT,RTD,ETAT,ETATO,ETATO
        WRITE(6,53) FTAP,ETAPD,ETAPDD,WA
52     FORMAT(1X,4HRT =,G12.4,6H RTD =,G12.4,7H ESTAT =,G12.4,
+8H ETATO =,G12.4,9HETATO =,G12.4)
53     FORMAT(1X,6HETAP =,G12.4,8H ETAPD =,G12.4,9H ETAPDD =,
+G12.4,5H WA =,G12.4)
51 CONTINUE
    IF(L.LT.LSWITCH) WRITE(6,6) TT,ETAERR
    IF(L.LT.LSWITCH) WRITE(8,*)
    IF(L.EC.LSWITCH-10) RM2=RT
    IF(L.EC.LSWITCH-20) RM3=RT
5      INITIALIZE RANGE RATE
6      INITIALIZE FILTER
7      INITIALIZE AND TURN ON FILTER
    IF(L.EC.LSWITCH) GO TO 10
    GO TO 100
10 2M1=FT
    RMN=(3*RM1-4*RM2+RM3)/(2*DT)
    PRINT*, "*****FILTER TURNED ON*****"
    CALL FILINT(A,H,P,C,R)
    CALL XFOPMF
    CALL XFOPMI
    EFP2=ETAI-ETAT
    EDERR=FETAD-ETATO
    EDEERR=EETAD-ETATO
    WEPRE=WAI0-WCMD
    WRITE(6,7) TT,ETAERR,EEP2,EDERR,EDEERR,WERR
    WRITE(8,*)
7     FORMAT(1X,F5.3,5G18.6)
    IF(MOD(L,10).NE.0) GO TO 100
    PRINT*, "RT = ",RT," RTD = ",RTD," ESTAT = ",ETAT," ETATO = ",
+," ETATDD = ",ETATDD
    GO TO 50
000460
000470
000480
000490
000500
000510
000520
000530
000540
000550
000560
000570
000580
000590
000590
000600
000610
000620
000630
000640
000650
000660
000670
000680
000590
000700
000710
000720
000730
000740
000750
000760
000770
000780
000790
000800
000810

```

```

CONTINUE
100 IF (L.GT.LSWITCH) GO TO 11
    GO TO 102
11   CALL FILTER
    CALL XFORMF
    CALL XFORMI
    FEPP=ETAI-ETAT
    FDFR=FEETAO-ETATO
    WEPR=WAID-WCMO
    EDERR=EETADD-ETATO
    WRITE(6,7) TT,ETAEPR,EEPR,EDERR,WERR
    WRITE(8,*)
    IF(MOD(L,10).NE.0) GO TO 103
    PRINT*, " RT = ", RT, " RTD = ", RTD, " ESTAT = ", ESTAT, " ETATO = ", ETATO
    +, " STATDO = ", STATDO
    WRTTE(6,20) ETAP,ETAI,ETAPD,EETAO,WA,WAID
    FORMAT(1X,6HETAP = ,G12.4,7H ETAI = ,G12.4,8H ETAPD = ,G12.4,
    +9H EETAO = ,G12.4,5H WA = ,G12.4,7H WAID = ,G12.4)
    CONTINU
    LDIF=L-LSWITCH
    IF(MOD(LDIF,10).EQ.0) GO TO 12
    GO TO 102
12   CALL UPDATE(A,H,P,O,R,G)
    CALL XFORMF
    CALL XFORMI
    FEPP=ETAI-ETAT
    FDFR=FEETAO-ETATO
    ENDEPP=EETADD-ETATO
    WERR=WAID-WCMO
    WRTTF(6,5)
    WRITE(6,7) TT,ETAERR,EERR,EDERR,WERR
    WRITE(8,*)
    IF(TT.LE.TIME) GO TO 1
    STOP
102

```

```

C
C      SUBROUTINE INITIAL
C
C      *****
C      COMMON /PT/ TT,L,DT,DOT,LSWITCH,Y(8),YP(3),WCMD,WAID,WA,WN,ZETA,RT
C      + ,RTD,ETAT,ETAD,ETATDD,ETADDD,ETAFRR,RM,FX1,EX2,EX10,EX20,EX100,EX200,
C      + ER,FETA,EETAD,ETAD,PI,ETADJ,ETAI,KACCEL,EX1I,EX2I,EX10I,
C      + EX2DI,EX10DI,EX2DDI,ETAM
C      EQUIVALENCE (Y(1),C),(Y(2),ETAP),(Y(3),ETAPD),(Y(4),ETAPDD),
C      + (Y(5),X1),(Y(6),X10),(Y(7),X2),(Y(8),X20)
C      + T=0 $ L=0 $ WAID=0 $ C=0
C      ETAP=0 $ ETAPD=X2D/X1 $ ETAPDD=0
C      CALL XFORMAT
C      RETURN
C      END
C
C      *****
C      SUBROUTINE SOLVE
C
C      *****
C      COMMON /FT/ TT,L,DT,DOT,LSWITCH,Y(8),YP(3),WCMD,WAID,WA,WN,ZETA,RT
C      + ,RTD,ETAT,ETAD,ETATDD,ETADDD,ETAFRR,RM,FX1,EX2,EX10,EX20,EX100,EX200,
C      + ER,EETA,EETAD,ETAD,PI,ETADJ,ETAI,KACCEL,EX1I,EX2I,EX10I,
C      + EX2DI,EX10DI,EX2DDI,ETAM
C      EXTERNAL F
C      DIMENSION IWORK(5),WORK(270),Z(8),TP(8)
C      IFLAG=1 $ NEQN=8
C      TOUT=.C1
C      TIN=0
C      DO 10 I=1,8
C      10 Y(I)=Y(I)
C      RELEERR=ABSEERR=1.0E-8
C      CALL ONE(F,NEQN,Z,TIN,TOUT,RELEERR,ABSEERR,IFLAG,WORK,IWORK)
C      DO 11 I=1,8
C      11 Y(I)=7(I)

```

```

IF(IFLAG.NE.2)PRINT*,*****ERROR FLAG IN ODE***** , IFLAG = ",IFL001530
+AG
RETURN
END
***** ****
C   SUBROUTINE F(TF,Z,7P)
C
***** ****
C   DIMENSION Z(8),7P(8)
COMMON /PT/ TT,L,DT,DDT,LSWITCH,Y(B),YP(8),WCMD,WAID,WA,WN,ZETA,RT001530
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001540
+ E9,EETA,EETAD,EFTAD,PI,ETAO,ETAI,KACCEL,EX1I,EX2I,EX10I,
+ EX20I,EX100I,EX200I,ETAM
+ TD=TT+TF
CALL ACCEL(A1,A2,TD)
7P(1)=7C0*Z(2)+7C0*ATAN2(Z(7),Z(5))
7P(2)=7(3)
7P(3)=7(4)
7P(4)=WN**2*Z(1)-(700*WN**2/18)*Z(2)-WN**2*Z(3)-2*ZETA*WN*Z(4)
$+(700*WN**2*ATAN2(Z(7),Z(5)))/18*WN**2*WAID
7P(5)=7(6)
7P(6)=A1
7P(7)=7(8)
7P(8)=A2
DO 10 J=1,8
YP(I)=7P(I)
RETURN
END
***** ****
C   SUBROUTINE XFORMAT
C
***** ****
COMMON /PT/ TT,L,DT,DDT,LSWITCH,Y(B),YP(8),WCMD,WAID,WA,WN,ZETA,RT001550
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001560
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001570
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001580
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001590
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001600
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001610
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001620
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001630
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001640
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001650
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001660
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001670
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001680
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001690
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001700
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001710
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001720
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001730
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001740
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001750
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001760
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001770
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001780
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001790
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001800
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001810
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001820
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001830
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001840
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001850
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001860
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001870
+ ,RTD,ETAT,ETATO,ETAERR,RMD,EX1,EX2,EX10,EX20,EX100,EX200,001880

```

```

+      ER,EETA,EETADD,PI,ETAC,ETAI,KACCEL,EX1I,EX2I,EX1D, 001890
+      EX2D,EX10DI,EX20DI,ETAM 001900
+      EQUIVALENCE (Y(1),C),(Y(2),ETAP),(Y(3),ETAPD),(Y(4),ETAPDD), 001910
+      (Y(5),X1),(Y(6),X1D),(Y(7),X2),(Y(8),X2D) 001920
+      RT=SQRT(Y(5)**2+Y(7)**2) 001930
      ETAT=ATAN2(Y(7),Y(F)) 001940
      PTp=(Y(5)*Y(6)+Y(7)*Y(8))/RT 001950
      ETAT D=(Y(5)*Y(8)-Y(7)*Y(6))/PT**2 001960
      FTATDD=(PT**2*(Y(5)*YP(8)-Y(7)*YP(5))-2*(Y(5)*Y(8)-Y(7)*Y(6))* 001970
      $(Y(5)*Y(6)+Y(7)*Y(8)))/RT**4 001980
      ETAERR=ETAT-ETAP 001990
      IF(L.EQ.LSWITCH+1) C=1 002000
      WA=700*ETAERR/18+C 002010
      WCMD=WF+WA17 002020
      RETURN 002030
      FND 002040
***** 002050
      002060
      002070
***** 002080
      002090
      COMMON /PT/ TT,L,DT,DJ,LSWITCH,Y(3),YP(8),WCMD,WA,WN,ZETA,RT 002100
+      ,RTD,ETAT,ETAD,FTATDC,ETAFRR,RM,EX1,EX2,EX10,EX2D,EX1DD,EX2DD, 002110
+      ER,EETA,EETAD,ETAA,PI,ETAC,ETAI,KACCEL,EX1I,EX1D, 002120
+      EX2D,EX10DI,EX20DI,ETAM 002130
      EQUIVALENCE (Y(1),C),(Y(2),ETAP),(Y(3),ETAPD),(Y(4),ETAPDD), 002140
+      (Y(5),X1),(Y(6),X1D),(Y(7),X2),(Y(8),X2D) 002150
      DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2) 002160
      EX1=RT 002170
      EX2=0 002180
      ETAM=0 002190
      ETA0=ETAP 002200
      FX1D=PM'D 002210
      FX1DD=RT*WCMD 002220
      FX1DD=FX20D=0 002230
      A(1,1)=A(2,2)=A(3,3)=1.0 002240

```

```

A(1,2)=A(2,3)=0    002250
A(1,3)=.5*D*T+.2  002260
A(2,1)=A(3,1)=A(3,2)=0  002270
H(1,1)=H(2,2)=1.0  002290
H(1,2)=H(1,3)=H(2,1)=H(2,3)=0  002290
R(1,1)=1            002300
P(2,2)=16           002310
R(1,2)=P(2,1)=0    002320
P(1,1)=1            002330
P(1,2)=P(2,1)=1.5/D*T  002340
P(2,2)=6.5/D*T*.2  002350
C P33 AND Q33 READ-IN, ALL OTHER Q ELEMENTS ZERO BY SYSTEM DEFAULT 002360
      RETURN          002370
END                002380
*****          002390
*****          002400
*****          002410
*****          002420
*****          002430
COMMON /PT/, TT,L,DT,DNT,LSWICH,Y(8),YP(8),WCMD,WIND,WN,ZETA,RT,0,0,2440
+ ,RTD,ETAT,ETAD,FTATDD,ETAFRR,RMJ,EX1,EX2,EX10,EX20,EX100,EX200,0,0,2450
+ ,ER,EETA,EETAD,EETADD,PI,ETAJ,ETAI,KACCEL,EX1I,EX2I,EX1DI, 002450
+ EX2DI,EX10DI,EX20DI,ETAM          002470
+ ETAM=ETAM+DNT*WCMD          002480
EX1=EX1+DNT*EX10+DNT**2*EX100/2  002490
EX2=EX2+DNT*EX20+DNT**2*EX200/2  002500
EX10=EX10+DNT*EX100          002510
EX20=EX20+DNT*EX200          002520
EX100=EX100
EX200=EX200
      RETURN          002530
END                002540
*****          002550
*****          002560

```





```

003290 CALL MNPY(S,P,PN,N,N)
C CHECK MATRIX SYMMETRY
CALL SYMCHK(P,PN,N)
RETURN
END
****

003300 SUBROUTINE NEGPI(S,N)
003310
003320
003330
003340
003350
003360
003370
003380
003390
003400
003410
003420
003430
003440
003450
003460
003470
003480
003490
003500
003510
003520
003530
003540
003550
003560
003570
003580
003590
003600
003610
003620
003630

003300 DIMENSION S(N,N)
DO 10 I=1,N
DO 10 J=1,N
S(I,J)=-S(I,J)
IF(I.EQ.J) S(I,J)=S(I,J)+1.0
CONTINUE
RETURN
END
****

003310 SUBROUTINE SYMCHK(P,PN,N)
003320
003330
003340
003350
003360
003370
003380
003390
003400
003410
003420
003430
003440
003450
003460
003470
003480
003490
003500
003510
003520
003530
003540
003550
003560
003570
003580
003590
003600
003610
003620
003630

003310 ERND=1E-6
SUM=CHK=0.0
DO 10 J=1,N
CHK=PN(I,I)+CHK
DO 10 J=I,N
AVG=(PN(I,J)+PN(J,I))/2.
SUM=AVG*(PN(I,J)-PN(J,I))+ SUM
P(I,J)=P(J,I)=AVG
CONTINUE
EX=ERND*CHK
IF(SUM.GT.EX) STOP3
RETURN
END
****
```

```

      END          003640
      ****
      **** SUBROUTINE KALG(P,H,R,N,M,G)          003650
      ****
      C   **** DIMENSION P(N,N),H(M,N),R(M,M),G(N,M),SAVE(100),HT(100)          003660
      C   **** COMPUTE KALMAN GAIN MATRIX G=P*HT*(H+P*HT+R) INVERSE          003670
      C   **** CALL MMPY(H,P,SAVE,M,N,N)          003680
      C   **** CALL MTRN(HT,H,M,N)          003690
      C   **** CALL MMPY(SAVE,HT,F,M,N,M)          003700
      C   **** CALL MADD(F,R,M,M)          003710
      C   **** CALL MTNV(F,SAVE,M)          003720
      C   **** CALL MMPY(HT,SAVE,F,N,M,M)          003730
      C   **** CALL MMPY(P,F,G,N,N,M)          003740
      C   **** RETURN          003750
      C   **** FEND          003760
      ****
      **** SUBROUTINE POPCOV(P,PHI,GQG,N)          003770
      ****
      C   **** CALCULATES COVARIANCE PROPAGATION          003780
      C   **** P INITIAL AND PROPAGATED COVARIANCE          003790
      C   **** PHI STATE TRANSITION MATRIX          003800
      C   **** GQG NOISE EXCITATION UNCERTAINTY          003810
      C   **** DIMENSION P(N,N),PHI(N,N),GQG(N,N),PHIT(100),S(100)          003820
      C   **** COMPUTE P=PHI*T*PHIT+GQG          003830
      C   **** CALL MMPY(PHI,P,S,N,N,N)          003840
      C   **** CALL MTRN(PHIT,PHI,N,N)          003850
      C   **** CALL MMPY(S,PHIT,P,N,N,N)          003860
      C   **** CALL MADD(P,GQG,N,N)          003870
      C   **** RETURN          003880
      C   **** END          003890

```

```

      003930
      003930
      004000
      004010
      004020
      004030
      004040
      004050
      004060
      004070
      004080
      004090
      004100
      004110
      004120
      004130
      004140
      004150
      004160
      004170
      004180
      004190
      004200
      004210
      004220
      004230
      004240
      004250
      004260
      004270
      004280
      004290
      004300
      004310
      004320

***** SURROUNTING MTRN(PT,P,N,M)
C
C      **** PT(M,N), P(N,M)
C      COMPUTES MATRIX TRANSPOSE PT OF P
      DO 10 I=1,N
      DO 10 J=1,10
      PT(J,I)=P(I,J)
      RETURN
      END
***** SURROUNTING MMPY(A,B,C,N,M,K)
C
C      **** A(N,M),B(M,K),C(N,K)
      DIMENSTON A(N,M),B(M,K),C(N,K)
      DO 10 I=1,N
      DO 10 J=1,K
      C(I,J)=0.0
      DO 10 L=1,M
      C(I,J)=C(I,J)+A(I,L)*B(L,J)
      RETURN
      END
***** SURROUNTING MADD(X,Y,N,M)
C
C      **** X(N,M),Y(N,M)
C      ADDS MATRIX Y TO X, Y UNCHANGED
      DO 10 I=1,N
      DO 10 J=1,M
      X(I,J)=X(I,J)+Y(I,J)

```

```

RETURN
FND
*****+
C   SUBROUTINE ACCEL(A1,A2,TD)
C
C   COMMON /PT/ TT,L,DT,DJ,T,LSWITCH,Y(8),YP(8),WCMD,WAI0,HA,WN,ZETA,RT
C   +,RTD,ETAT,ETAD,ETATDD,ETADDD,ETAERR,RM),EX1,EX2,EX1D,EX2D,EX1DD,EX2DD
C   COMMON /ACC/ KA,U
C   IF(KA.FQ.2 .AND. TD.GT.5.99) GO TO 1
C   A1=0
C   A2=0
C   GO TO 2
C   1   A1=-RT*ETATD**2*COS(ETATD*TD-U)
C       A2=-RT*ETATD**2*SIN(ETATD*TD-U)
C   2   RETURN
C   END

```

## Appendix B

### Truth Model Formulation

In order to model the target motion in two dimensions, all that is needed is the target acceleration in the  $Y_1$ ,  $Y_2$  coordinate system defined in Chapter II, and a set of initial conditions. The differential equations can then be written in matrix form as

$$\begin{bmatrix} \dot{Y}_1 \\ \ddot{Y}_1 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} Y_1 \\ \dot{Y}_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} A_1 \quad (B1)$$

$$\begin{bmatrix} \dot{Y}_2 \\ \ddot{Y}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} Y_2 \\ \dot{Y}_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} A_2 \quad (B2)$$

where  $A_1$  and  $A_2$  are the modeled target acceleration expressions in the  $Y_1$ ,  $Y_2$  directions respectively.

The differential equations describing the gimbal dynamics can be written by inspection of the closed loop servo portion of Figure 3. By looking at the  $G_2(s)$  and  $G_3(s)$  transfer functions the following matrix equation is obtained:

$$\begin{bmatrix} \dot{\eta}_p \\ \ddot{\eta}_p \\ \cdots \\ \dot{\eta}_p \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & -w_n^2 & -2\zeta w_n \end{bmatrix} \begin{bmatrix} \eta_p \\ \dot{\eta}_p \\ \cdots \\ \eta_p \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ w_n^2 \end{bmatrix} W_{cmd} \quad (B3)$$

And from the  $G_1(S)$  transfer function the following proportional plus integral compensation relationship is obtained:

$$W_A = (700/18 + 700/S)\epsilon \quad (B4)$$

Now let

$$C = (700/S)\epsilon \quad (B5)$$

then

$$\dot{C} = 700\epsilon = 700(n_T - n_p) \quad (B6)$$

but

$$n_T = \text{Arctan } (Y_2/Y_1) \quad (B7)$$

Therefore,

$$W_A = 700(\text{Arctan } (Y_2/Y_1) - n_p)/18 + C \quad (B8)$$

By combining Eq (B1), (B2), (B6), and (B8) with the relationship

$$W_{cmd} = W_A + W_{aid} \quad (B9)$$

the overall truth model matrix can be written as seen in Eq (8).

## Appendix C

### Steady-State Perturbation Analysis

The use of pseudo-range measurements to increase the sample rate of the Aided Track algorithm is susceptible to the problem of error propagation. Modification Two is the worst case since estimates of range rate are used every 0.01 seconds to propagate the last range measurement. This case is analyzed here.

Range is propagated by the equation

$$R'(K+1) = R'(K) + \hat{R}(K)\Delta T \quad (C1)$$

where the prime denotes pseudo-range and  $R'(0)$  is the last laser range measurement. Assuming that the laser range measurement is perfect, the estimate of range rate  $\hat{R}$  and the pseudo-range terms can be expressed as the sum of their true values plus some error.

$$\hat{R}(K) = R(K) = \delta\hat{R}(K), \quad K=0,1,\dots,9 \quad (C2)$$

$$R'(K) = R(K) + \delta R'(K), \quad K=1,2,\dots,9 \quad (C3)$$

where  $\delta R(0) = 0$ . Eq (C1) can be rewritten as

$$R'(K+1) = R(K) + \delta R(K) + R(K)\Delta T + \delta R(K)\Delta T, \quad K=1,\dots,9 \quad (C4)$$

But the first and third terms represent the true range. Therefore, the error in the pseudo-range propagation can be written as

$$\delta R'(K+1) = \delta R'(K) + \dot{\delta R}(K)\Delta T, \quad K=1, \dots, 9 \quad (C5)$$

were  $\delta R'(0) = 0$ .

The pseudo-range measurements are used in Eq (6) through (9) which are restated here.

$$x_{1m} = R' \cos n_m$$

$$x_{2m} = R' \sin n_m$$

(C6)

$$\dot{x}_{1m} = \dot{R} \cos n_m - R' W \sin n_m$$

$$\dot{x}_{2m} = \dot{R} \sin n_m + R' W \cos n_m$$

Assuming that  $n_m$  and  $W$  are known perfectly, the perturbations caused in Eq (C6) by the use of pseudo-range measurements are expressed as

$$\delta x_{1m} = [\delta R' + \dot{\delta R}\Delta T] \cos n_m$$

$$\delta x_{2m} = [\delta R' + \dot{\delta R}\Delta T] \sin n_m$$

(C7)

$$\delta \dot{x}_{1m} = \dot{R} \cos n_m - [\delta R' + \dot{\delta R}\Delta T] W \sin n_m$$

$$\delta \dot{x}_{2m} = \dot{R} \sin n_m + [\delta R' + \dot{\delta R}\Delta T] W \cos n_m$$

Assume the nominal, steady-state conditions to be

$$n_m = 90^\circ$$

$$W = 1 \text{ radian/second}$$

$$\Delta T = 0.01 \text{ seconds}$$

$$\dot{\delta R}(0) = 0.01 \text{ meters/second}$$

Then Eq (C7) becomes

$$\begin{aligned}\delta \dot{x}_1 &= 0 \\ \delta \dot{x}_2 &= \delta R' + \delta \dot{R} \Delta T \\ \delta \dot{x}_1 &= -[\delta R' + \delta \dot{R} \Delta T] \\ \delta \dot{x}_2 &= \delta \dot{R}\end{aligned}\tag{C8}$$

Eq (C8) is further simplified if only the errors after the first iteration are considered (i.e.  $\delta R'(0) = 0$ ).

$$\begin{aligned}\delta \dot{x}_1 &= 0 \\ \delta \dot{x}_2 &= 0.001 \\ \delta \dot{x}_1 &= -0.0001 \\ \delta \dot{x}_2 &= 0.01\end{aligned}\tag{C9}$$

These perturbations are processed through the filter by the following set of equations:

$$\begin{aligned}\delta \hat{x}_1^+ &= \delta \hat{x}_1^- + G_{11}(\delta x_1 - \delta \hat{x}_1^-) + G_{12}(\delta \dot{x}_1 - \delta \dot{\hat{x}}_1^-) \\ \delta \hat{x}_2^+ &= \delta \hat{x}_2^- + G_{21}(\delta x_2 - \delta \hat{x}_2^-) + G_{22}(\delta \dot{x}_2 - \delta \dot{\hat{x}}_2^-) \\ \delta \dot{\hat{x}}_1^+ &= \delta \dot{\hat{x}}_1^- + G_{11}(\delta x_1 - \delta \hat{x}_1^-) + G_{12}(\delta \dot{x}_1 - \delta \dot{\hat{x}}_1^-) \\ \delta \dot{\hat{x}}_2^+ &= \delta \dot{\hat{x}}_2^- + G_{21}(\delta x_2 - \delta \hat{x}_2^-) + G_{22}(\delta \dot{x}_2 - \delta \dot{\hat{x}}_2^-)\end{aligned}\tag{C10}$$

Substituting in the steady-state Kalman gains, the values expressed in Eq (C9), and assuming  $\delta\hat{x}_1(0) = \delta\hat{x}_2(0) =$   
 $\dot{\delta\hat{x}}_1(0) = \dot{\delta\hat{x}}_2(0) = 0$  Eq (C10) becomes

$$\begin{aligned}\delta\hat{x}_1 &= (.26)(0) + (.03)(-.0001) = 3.0E-6 \\ \delta\hat{x}_2 &= (.26)(.0001) + (.03)(.01) = 3.26E-4 \\ \dot{\delta\hat{x}}_1 &= (.48)(0) + (.11)(-.0001) = 1.1E-5 \\ \dot{\delta\hat{x}}_2 &= (.48)(.0001) + (.11)(.01) = 1.148E-3\end{aligned}\tag{C11}$$

The perturbations expressed in Eq (C11) are transformed into the change of the error in the estimate of range rate by

$$\begin{aligned}\Delta\dot{\delta R} &= \frac{\delta\hat{x}_1\dot{\delta\hat{x}}_1 + \delta\hat{x}_2\dot{\delta\hat{x}}_2}{(\delta\hat{x}_1^2 + \delta\hat{x}_2^2)^{1/2}} \\ &= 1.148E-3\end{aligned}\tag{C12}$$

Therefore, the new error in the estimate of range rate becomes

$$\begin{aligned}\dot{\delta R}(1) &= \dot{\delta R}(0) + \Delta\dot{\delta R}(0) \\ &= .01 + .001148 \\ &= .011148\end{aligned}\tag{C13}$$

Thus it has been shown that the use of pseudo-range measurements creates a stability problem of errors in the estimates of range rate generating larger errors in the next estimate of range rate.

APPENDIX D

Program Listings for Each Modification Method Tested.

```

***** MODIFICATION ONE *****
C   SUBROUTINE UPDATE(A,H,P,Q,R,G)
C
C   COMMON /PT/ TT,L,DT,DDT,LSWITCH,Y(3),YP(8),WCMD,WAID,WA,WN,ZETA,RT
C   ,RTD,ETAT,ETATO,FTATO,FTAFRR,RM),EX1,FX2,EX1D,EX2D,EX10D,EX20D,
C   +ER,FETA,EETAO,EETAD,ETAD,PI,ETAO,ETAI,KACCEL,EX1I,EX2I,EX1D,
C   +EX2D,EX10DI,EX20DI,ETAM,RM1,RM2,RM3
C   +DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)
C   N=3  S  M=2
C   LDTF=L-LSWITCH
C   IF (YCD(LDTF,10).EQ.0) GO TO 1
C   GO TO 2
C   P=R*T
C   H(1,1)=1.0
C   GO TO 3
C   P=P*P
C   H(1,1)=0.0
C   CONTINUE
C   CALL PCPCOV(P,A,Q,H)
C   CALL KALG(P,H,R,N,M,G)
C   CALL CCVUP(P,G,H,N,M)
C   CE=COS(FTAM) $ SE=SIN(ETAM)
C   X1M=RP*CE
C   X2M=RP*SE
C   X1M0=RN*D*CE-RQ*WCMD*SE
C   X2M0=PD*SE+RR*WCMD*CE
C   FX1=FX1+G(1,1)*(X1M-EX1)+G(1,2)*(X1M)-EX1D)
C   EX2=EX2+G(1,1)*(X2M-EX2)+G(1,2)*(X2M)-EX2D)
C   EX1D=EX1D+G(2,1)*(X1M-EX1)+G(2,2)*(X1M)-EX1D)
C   EX2D=EX2D+G(2,1)*(X2M-EX2)+G(2,2)*(X2M)-EX2D)
C   EX10D=EX10D+G(3,1)*(X1M-EX1)+G(3,2)*(X1M)-EX10)
C   EX20D=EX20D+G(3,1)*(X2M-EX2)+G(3,2)*(X2M)-EX20)
C   RETURN
C   END

```

```

***** MODIFICATION TWO *****

C SURROUNTING UPDATE(A,H,P,Q,R,G)

C ****
C COMMON /PT/ TT,L,DT,DDT,LSWITCH,Y(3),YP(8),WCM0,WAID,WA,WN,ZETA,RT
+ ,PTD,ETAT,ETAD,ETATD,ETAD,ETAD,ETAD,ETAD,ETAD,ETAD,ETAD,ETAD,ETAD,
+ ,EP,EEITA,EEETAD,EEETAD,FI,ETAJ,ETAI,KACCEL,EX1I,EX2I,EX1D,
+ EX2D,EX1DD,EX2DD,EX1DD,EX2DD,EX1DD,EX2DD,EX1DD,EX2DD,EX1DD,EX2DD
+ DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)

N=3 $ M=2
LDIF=L-LSWITCH
IF(MOD(LDIF,10).EQ.0) GO TO 1
GO TO 2
29=R1
H(1,1)=1.0
GO TO 3
2D=RR+DDT*RMD
H(1,1)=0.0
CONTINUE
CALL PFPcov(P,A,Q,M)
CALL KALGP(P,H,R,N,M,G)
CALL CCVUP(P,G,H,N,M)
CE=COS(ETAM) S SE=SIN(ETAM)
X1=M*PP*CE
X2M=PP*SE
X1MD=PMD*CE-RR*WCM0*SE
X2MD=PMD*SE+RR*WCM0*CE
EX1=EX1+G(1,1)*(X1M-EX1)+G(1,2)*(X1MD-EX1D)
EX2=EX2+G(1,1)*(X2M-EX2)+G(1,2)*(X2MD-EX2D)
EX1D=EX1D+G(2,1)*(X1M-EX1)+G(2,2)*(X1MD-EX1D)
EX2D=EX2D+G(2,1)*(X2M-EX2)+G(2,2)*(X2MD-EX2D)
EX1DD=FX1DD+G(3,1)*(X1M-EX1)+G(3,2)*(X1MD-EX1D)
EX2DD=EX2DD+G(3,1)*(X2M-EX2)+G(3,2)*(X2MD-EX2D)
RETURN
END

```

```

***** MODIFICATION THREE *****
      SUBROUTINE UPDATE(A,H,P,D,R,F)
      COMMON /PT/ TT,L,DT,DSWITCH,Y(8),YP(8),WCMD,WAID,WN,ZETA,RT
      +,RDT,ETAT,ETAD,ETATDD,ETAERR,RM)EX1,EX2,EX1D,EX2D,EX10D,EX20D,
      +,EP,EETA,EETAD,EETAND,PI,ETAJ,ETAI,KACCEL,EX1I,EX2I,EX10I,
      +,EX20I,EX10NI,EX20DI,ETAM,RM1,RM2,RM3
      + DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)
      N=3 $ M=2
      LDIF=L-LSWITCH
      IF(MOD(LDIF,10).EQ.0) GO TO 1
      GO TO 2
      RR=RT
      CRM0=PRD 3 H(1,1)=1.0
      GO TO 3
      PR=RP+RDT*CRM0
      H(1,1)=0.0
      CONTINUE
      CALL PPCOV(P,A,Q,N)
      CALL KALGP(P,H,R,N,M,G)
      CALL CCVUP(P,G,H,N,M)
      CE=COS(ETAM) $ SE=SIN(ETAM)
      X1M=PR*CE
      X2M=PR*SE
      X1M=RYD*CE-PR*WCMD*SE
      X2M=RMD*SE+PR*WCMD*CE
      FX1=EX1+G(1,1)*(X1M-EX1)+G(1,2)*(X1MD-EX1D)
      FX2=EX2+G(1,1)*(X2M-EX2)+G(1,2)*(X2MD-EX2D)
      FX1D=EX1D+G(2,1)*(X1M-FX1)+G(2,2)*(X1MD-EX1D)
      FX2D=EX2D+G(2,1)*(X2M-FX2)+G(2,2)*(X2MD-EX2D)
      EX1DD=EX1DD+G(3,1)*(X1M-EX1)+G(3,2)*(X1MD-EX1D)
      EX2DD=EX2DD+G(3,1)*(X2M-EX2)+G(3,2)*(X2MD-EX2D)
      RETURN
      END

```

\*\*\*\*\* MODIFICATION FOUR \*\*\*\*\*

S 6 SUBROUTINE UPDATE(A,H,P,N,R,G)

```
*****  
COMMON /PT/ TT,L,DT,DOT,LSWITCH,Y(6),YP(8),WCMD,WAID,WA,WN,ZETA,RT  
+ ,R7D,ETAT,ETADN,ETAD0,ETAERR,R7D,EX1,EX2,EX10,EX20,EX1DD,EX2DD,  
+ ,ER,EETA,FETAD,FETAD0,PI,FTAJ,ETAI,KACCEL,EXII,EX2I,EX10I  
+ ,EX2DI,EX10DI,EX20DI,ETAM,RM1,RM2,RM3  
DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)  
N=3 S M=2  
P=R*T  
CALL PEGCOV(P,A,Q,N)  
CALL KALG(P,H,R,N,M,G)  
CALL CRYUP(P,G,H,N,M)  
CE=COS(ETAM) S SE=SIN(ETAM)  
X1=M*FR*CE  
X2=M*FP*SE  
X1MD=P*M*CE-QP*WCMD*SE  
X2MD=R*D*SF+QR*WCMD*CE  
FX1=EX1+G(1,1)*(X1M-EX1)+G(1,2)*(X1M)-EX1D)  
FX2=FX2+G(1,1)*(X2M-EX2)+G(1,2)*(X2M)-EX2D)  
EX1D=EX1D+G(2,1)*(X1M-EX1)+G(2,2)*(X1M)-EX1D)  
EX2D=EX2D+G(2,1)*(X2M-EX2)+G(2,2)*(X2M)-EX2D)  
EX1DD=FX1DD+G(3,1)*(X1M-EX1)+G(3,2)*(X1M)-EX1D)  
EX2DD=FX2DD+G(3,1)*(X2M-EX2)+G(3,2)*(X2M)-EX2D)  
RETURN  
END
```

```

***** **** MODIFICATION FIVE ****
C
C   SUBROUTINE UPDATE(A,H,P,Q,R,G)
C
* **** **** ****
COMMON /PT/ TT,L,DT,DTT,LSWITCH,Y(3),YP(3),WCMD,WAI0,WA,WN,ZETA,RT
+ ,RTD,ETAT,ETAD,ETATD,ETAEPR,RTD,EX1,FX2,EX1D,EX2D,EX1DD,EX2DD,
+ ,ER,ETA,EETAD,EFTAD,PI,ETAO,ETAI,KACCEL,EX1I,EX2I,EX1D,
+ EX2II,EX10DI,EX20DI,ETAM,RY1,RM2,RM3
+ DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)

N=2 $ M=2
LDIF=L-LSWITCH
IF(NOD(LDIF,10).EQ.0) GO TO 1
GO TO 2
1  RR=RT $ RM3=RM2 $ RM2=RM1 $ RM1=RT
SRD=(3*RM1-4*RM2+RM3)/(.2)
H(1,1)=1.0
GO TO 2
RR=RR+SRD*DT $ H(1,1)=0.0
2  CONTINUE
CALL PFCOV(P,A,Q,N)
CALL KALG(P,H,R,N,M,G)
CALL CCOVUP(P,G,H,N,M)
CE=COS(ETAM) $ SE=SIN(ETAM)
X1M=RR*CE
X2M=RR*SE
X1MD=RM*D*CE-RR*WCMD*SE
X2MD=RM*D*SE+RR*WCMD*CE
EX1=EX1+G(1,1)*(X1M-EX1)+G(1,2)*(X1MD-EX1D)
EX2=EX2+G(1,1)*(X2M-FX2)+G(1,2)*(X2MD-EX2D)
EX10=EX10+G(2,1)*(X1M-EX1)+G(2,2)*(X1MD-EX1D)
EX2D=EX2D+G(2,1)*(X2M-FX2)+G(2,2)*(X2MD-EX2D)
EX1DD=FX10D+G(3,1)*(X1M-FX1)+G(3,2)*(X1MD-EX1D)
EX2DD=FX20D+G(3,1)*(X2M-FX2)+G(3,2)*(X2MD-EX2D)
RETURN
END

```

```

***** MODIFICATION SIX *****

C   SUBROUTINE UPDATE(A, H, P, Q, R, S)
C
C   **** COMMON /PT/ TT,L,DT,DJT,L SWITCH,Y(8),YP(8),WCMD,WAI0,WA,WN,ZETA,RT
C   + ,RTD,ETAT,ETA0,ETAER,R4D,EX1,EX2,EX1D,EX2D,EX10D,EX20D,
C   + ER,ETA,EETAD,EETADD,ETA0J,ETAJ,ETAI,KACCEL,EX1I,EX2I,EX10I,
C   + EX20I,EX100I,EX200I,ETAM,RM1,RM2,RM3
C   + DIMENSION A(3,3),H(2,3),P(3,3),Q(3,3),R(2,2),G(3,2)
C   H=3 $ M=2
C   LDIF=L-L SWITCH
C   IF(MOD(LDIF,10).EQ.0) GO TO 1
C   GO TO 2
C   RR=RT
C   H(1,1)=1.0
C   GO TO 2
C   P0=EP
C   H(1,1)=0.0
C   CONTINUE
C   CALL PFPcov(P,A,Q,N)
C   CALL KALG(P,H,R,N,M,G)
C   CALL CCVUP(P,G,H,N,M)
C   CE=COS(ETAM) $ SE=SIN(ETAM)
C   X1M=P*CE
C   X2M=R*SE
C   X1N=R*D*CE-RR*WCMD*SE
C   X2M=D*RD*SE+RR*N*CMD*CE
C   FX1=EX1+G(1,1)*(X1M-EX1)+G(1,2)*(X1M-EX1D)
C   FX2=EX2+G(1,1)*(X2M-EX2)+G(1,2)*(X2M-EX2D)
C   FX1D=EX1D+G(2,1)*(X1M-EX1)+G(2,2)*(X1M-EX1D)
C   FX2D=EX2D+G(2,1)*(X2M-EX2)+G(2,2)*(X2M-EX2D)
C   EX10D=EX10D+G(3,1)*(X1M-EX1)+G(3,2)*(X1M-EX1D)
C   EX20D=EX20D+G(3,1)*(X2M-EX2)+G(3,2)*(X2M-EX2D)
C
C   RETURN
CEND

```

## APPENDIX E

Supportive Material: Plots of Tracking Error Versus Time  
for Various Modifications and Scenarios.

AD-A055 635

AIR FORCE INST OF TECH WRIGHT-PATTERSON AFB OHIO SCH--ETC F/G 17/7  
PSEUDO-RANGE MEASUREMENTS USED TO INCREASE THE SAMPLING RATE OF--ETC(U)

DEC 77 J M PETEK

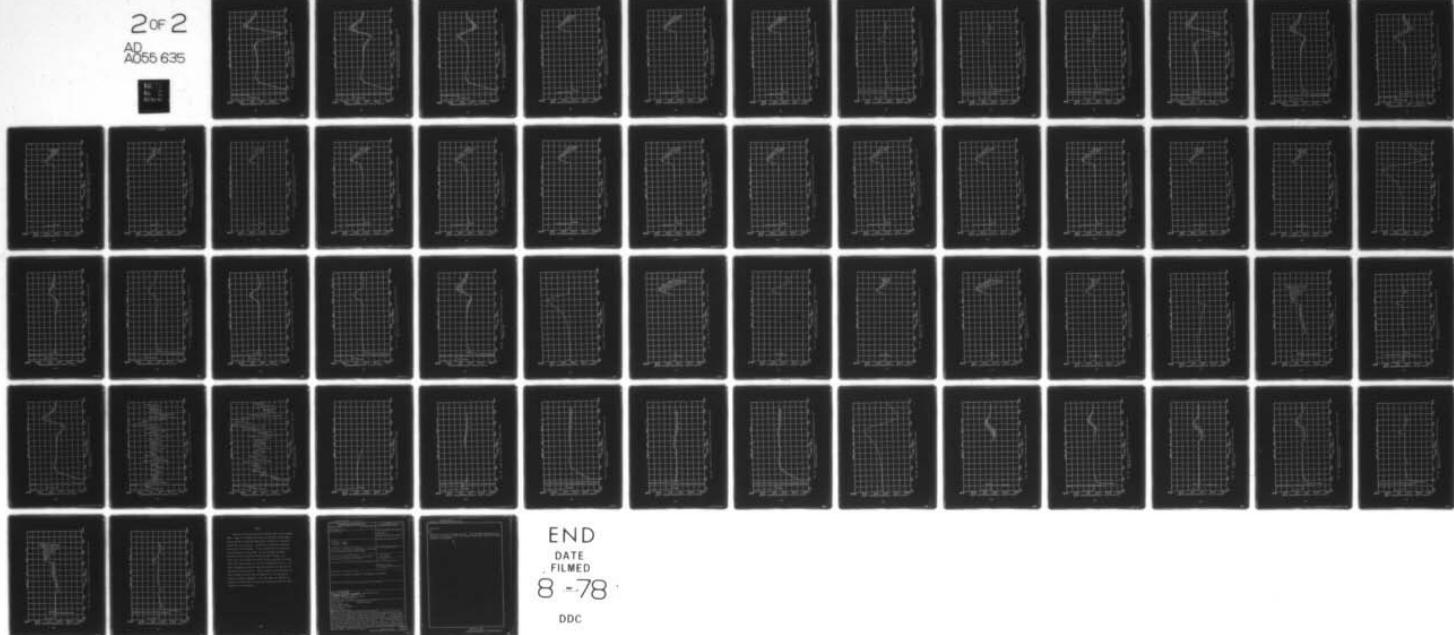
UNCLASSIFIED

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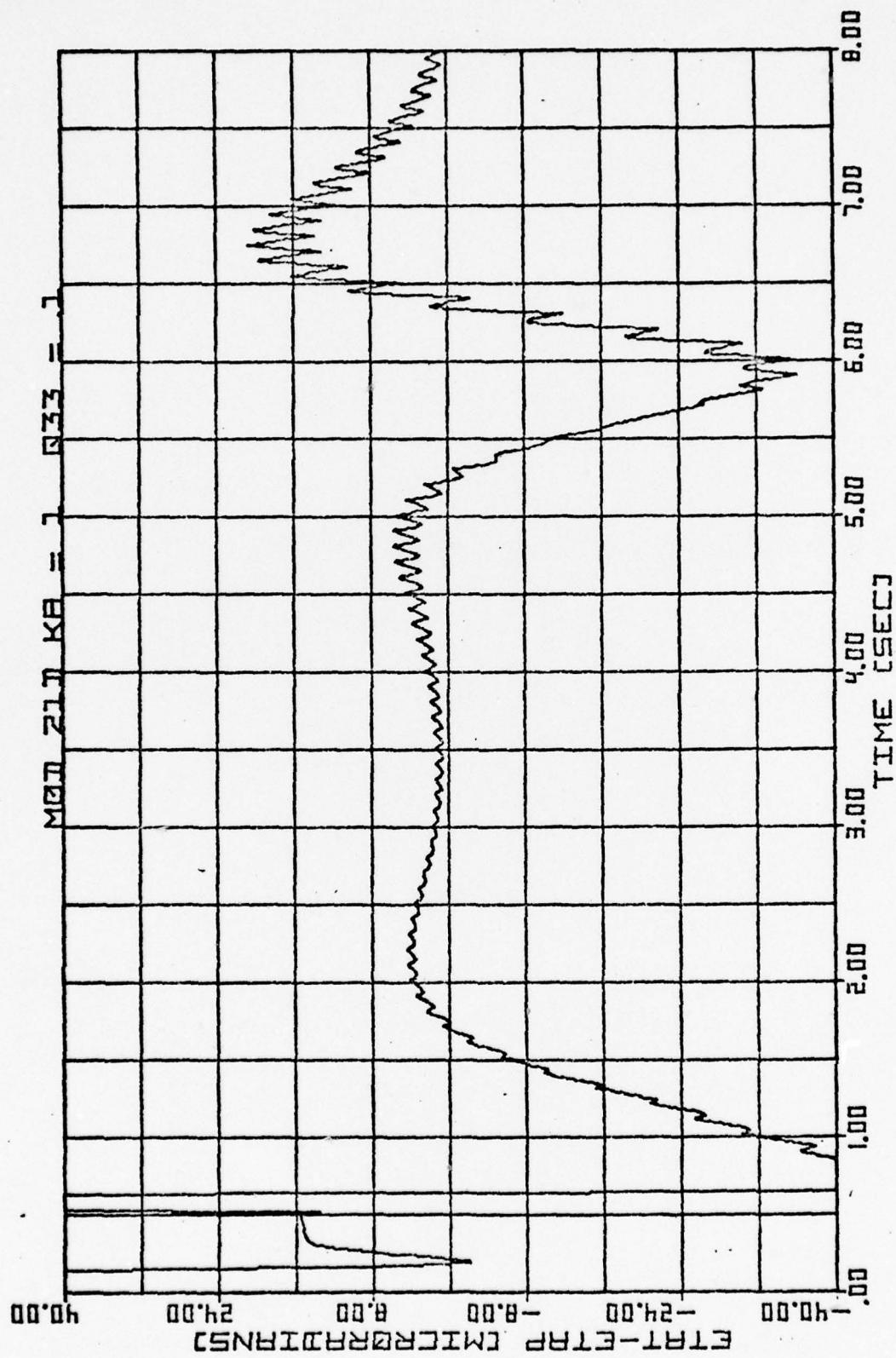


Fig. 12. Aided at 0.01 second rate by Modification Two with computational delay, Scenario One.

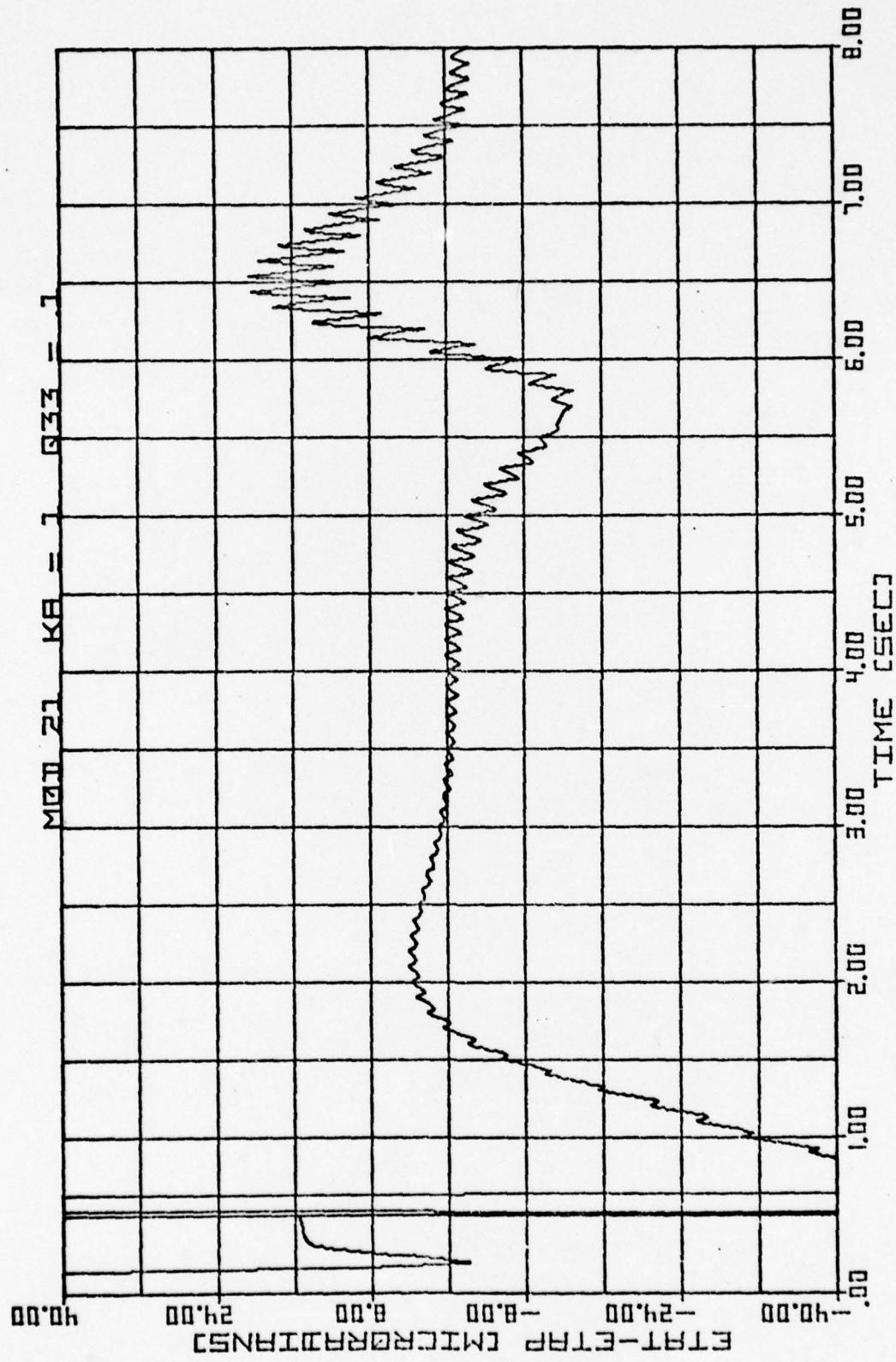


Fig. 13. Aided at 0.01 second rate by Modification Two  
with instantaneous update, Scenario One.

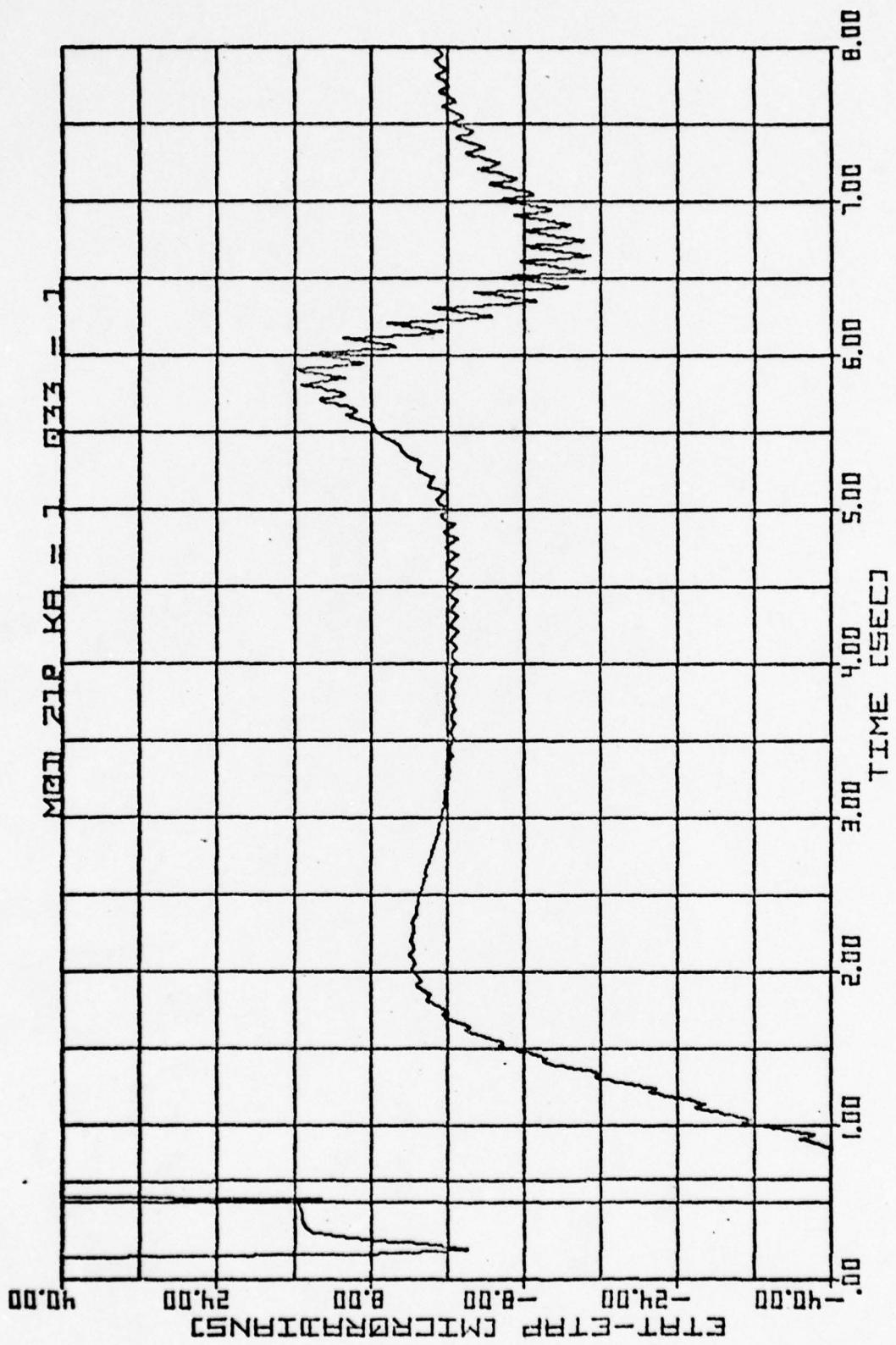


Fig. 14. Aided at 0.01 second rate by Modification Two with predicted update, Scenario One.

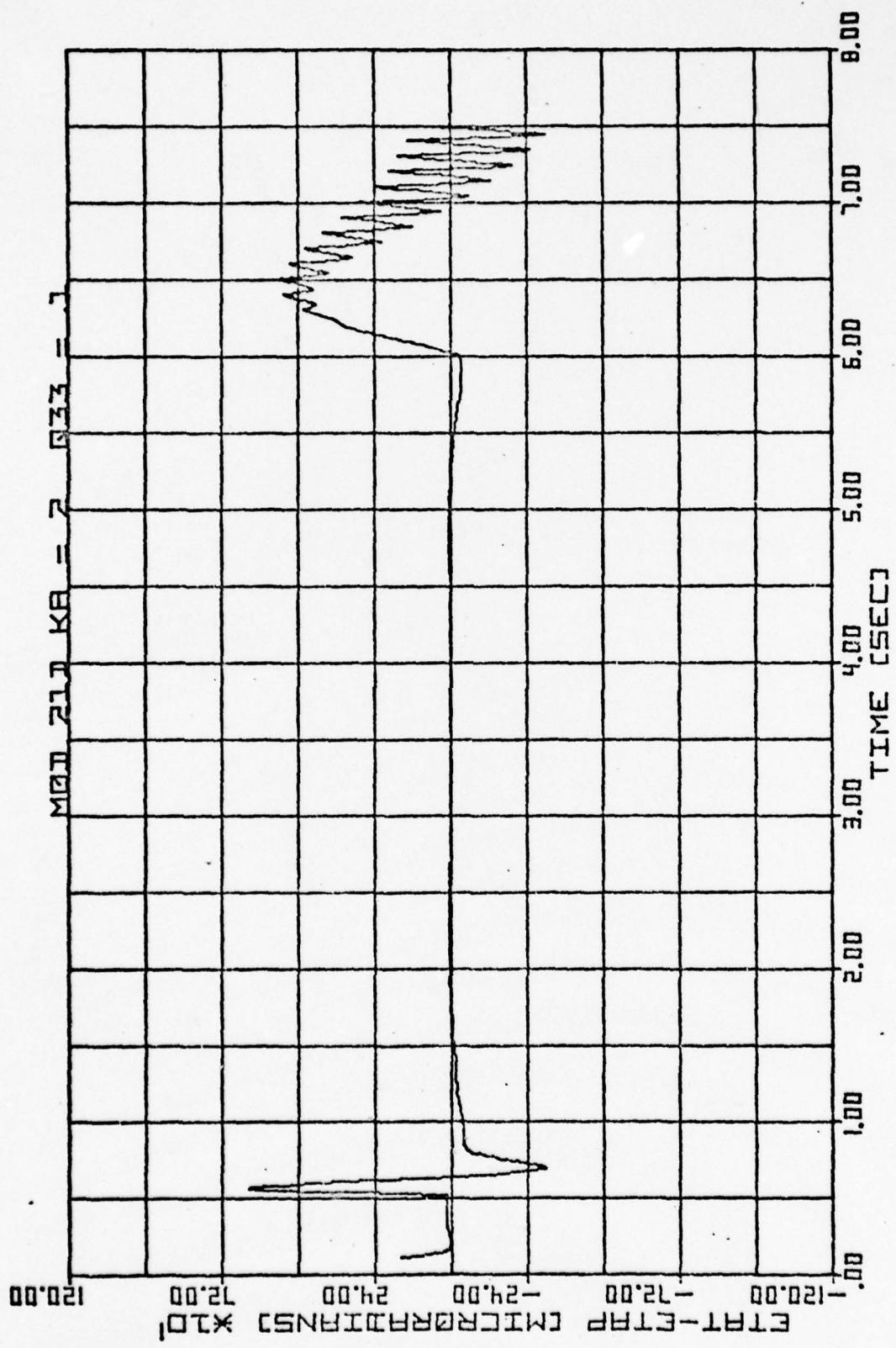


Fig. 15. Aided at 0.01 second rate by Modification Two with computational delay, Scenario Two.

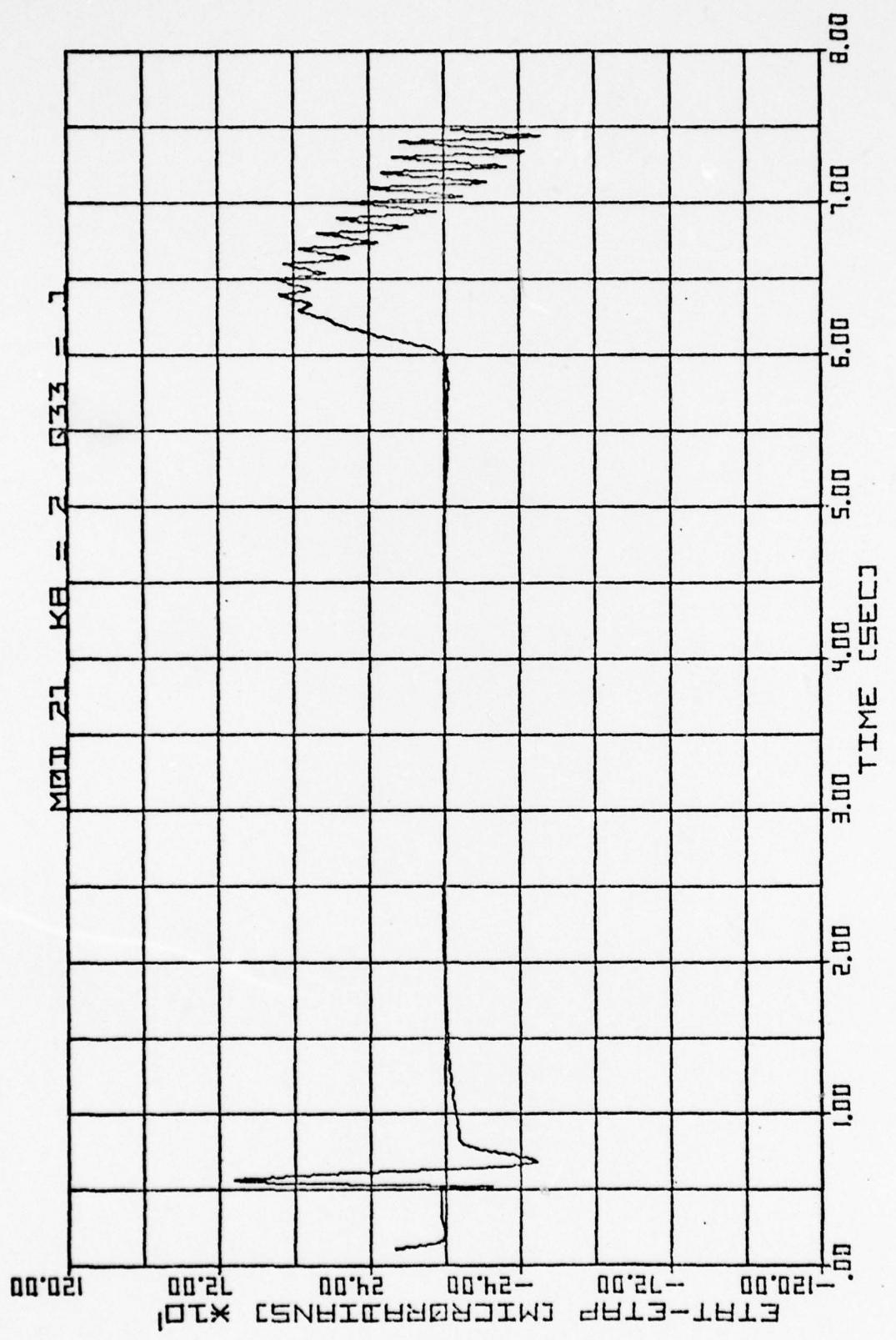
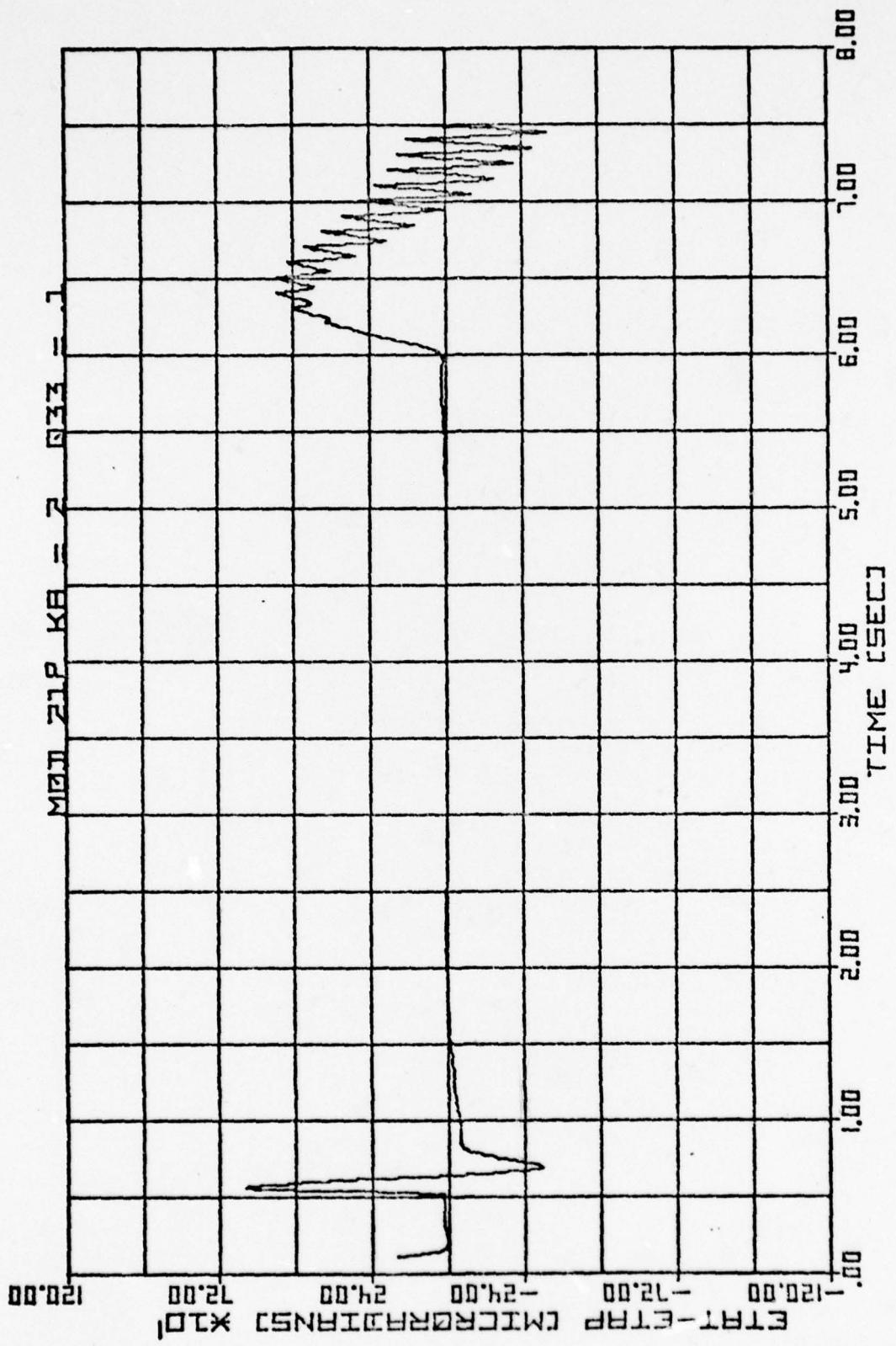


Fig. 16. Aided at 0.01 second rate by Modification Two, with instantaneous update, Scenario Two



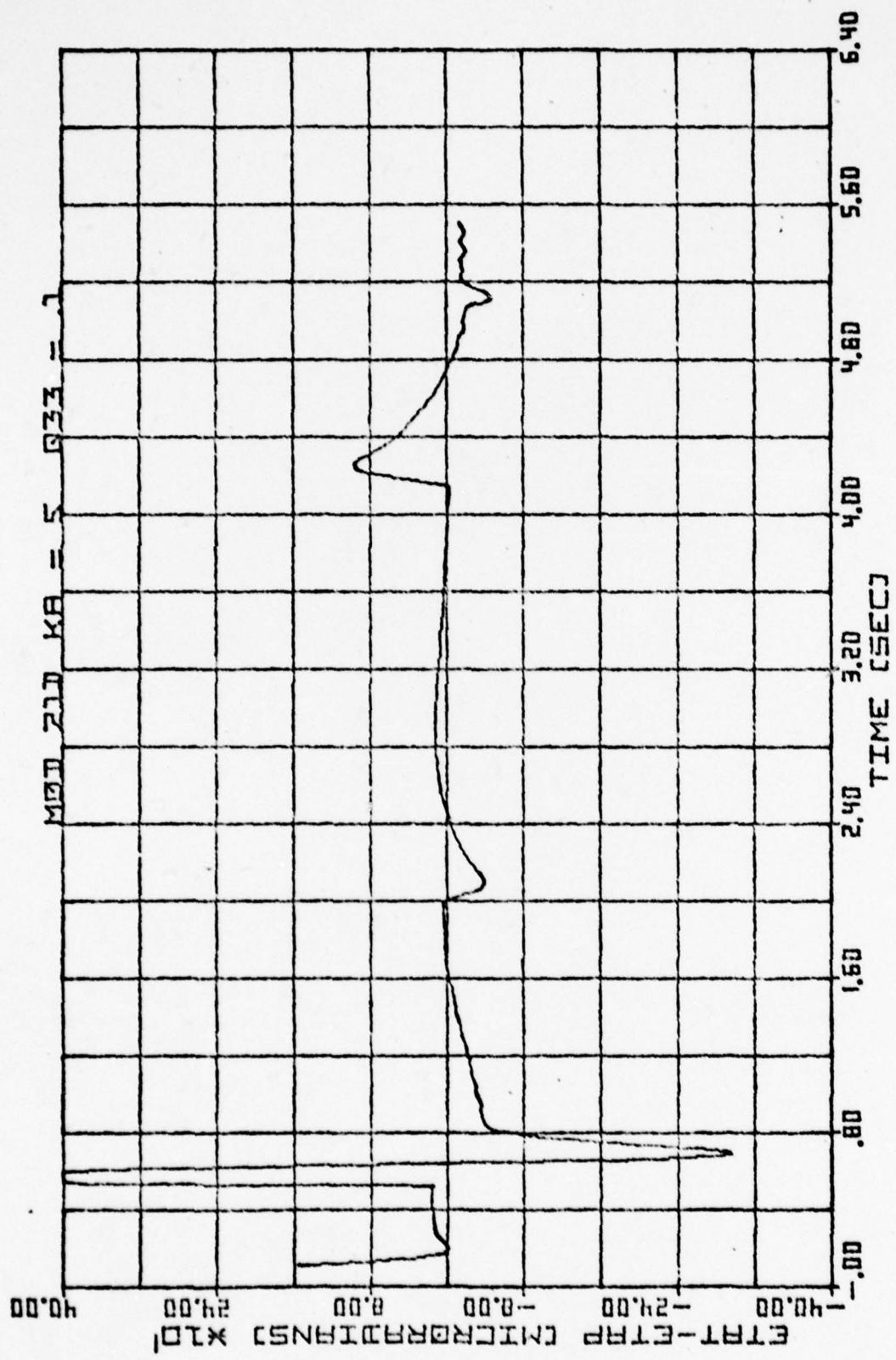


Fig. 18. Aided at 0.01 second rate by Modification Two with computational delay, Scenario Five.

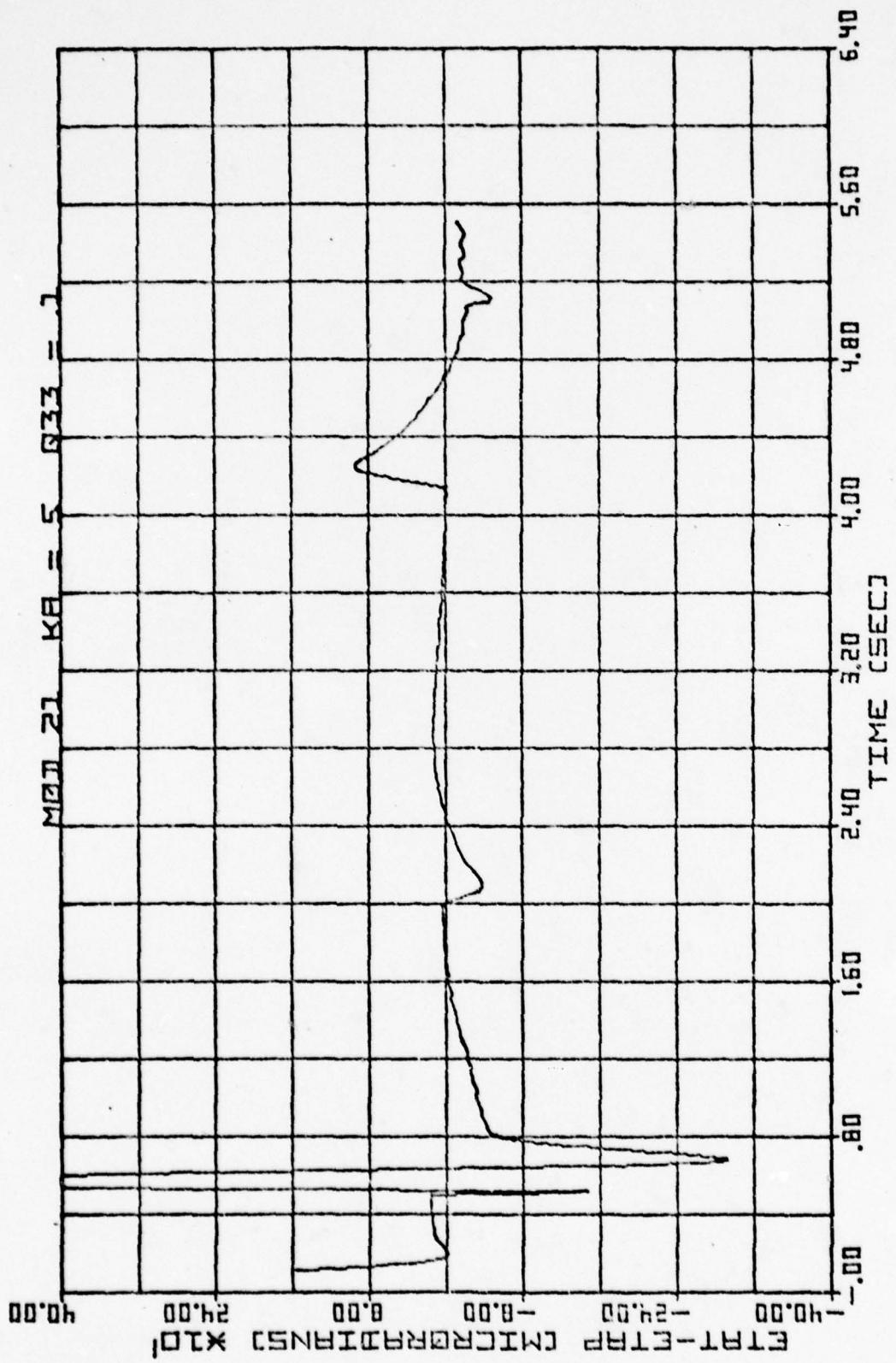


Fig. 19. Aided at 0.01 second rate by Modification Two with instantaneous update, Scenario Five.

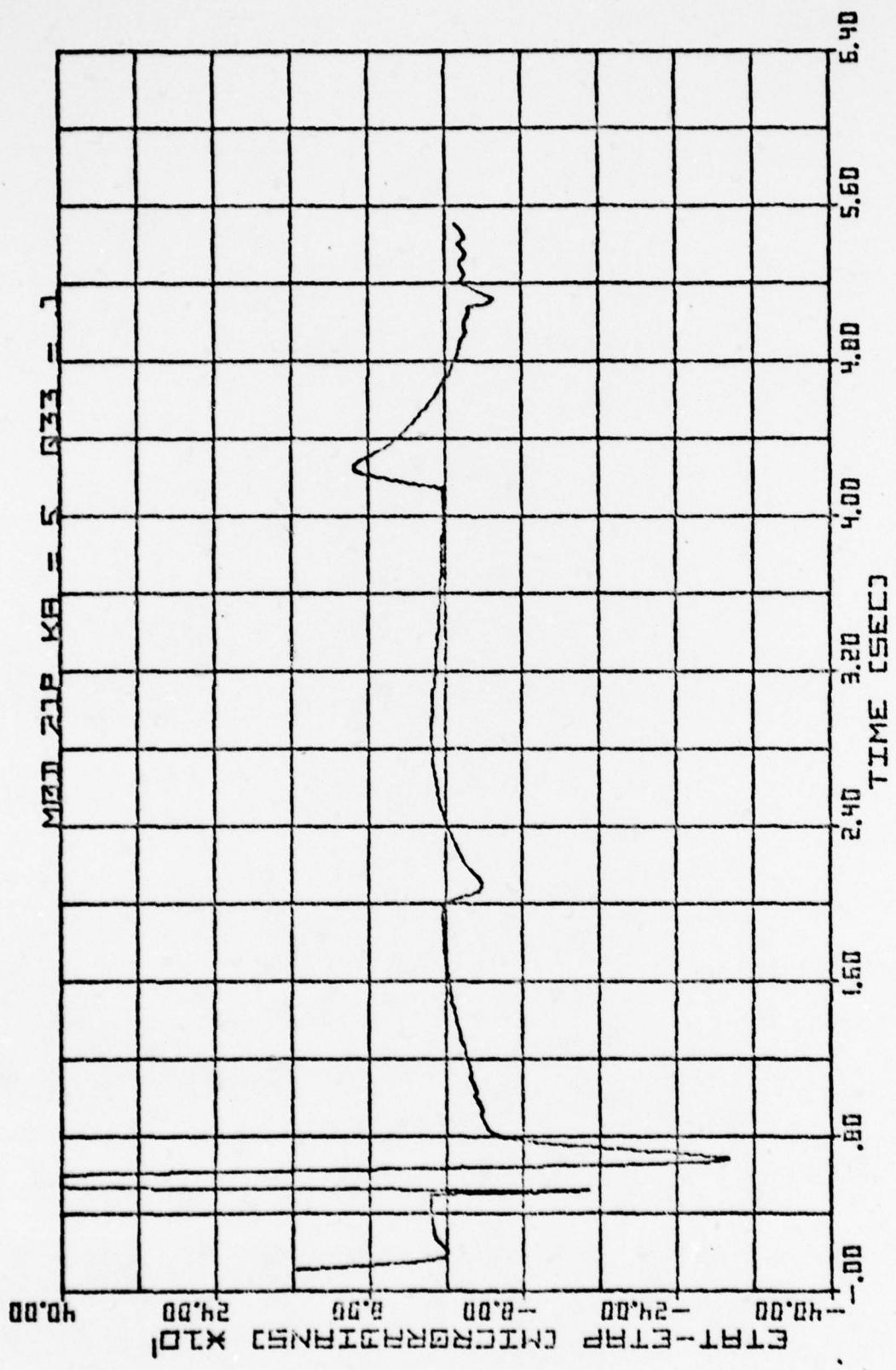


Fig. 20. Aided at 0.01 second rate by Modification Two with predicted update, Scenario Five.

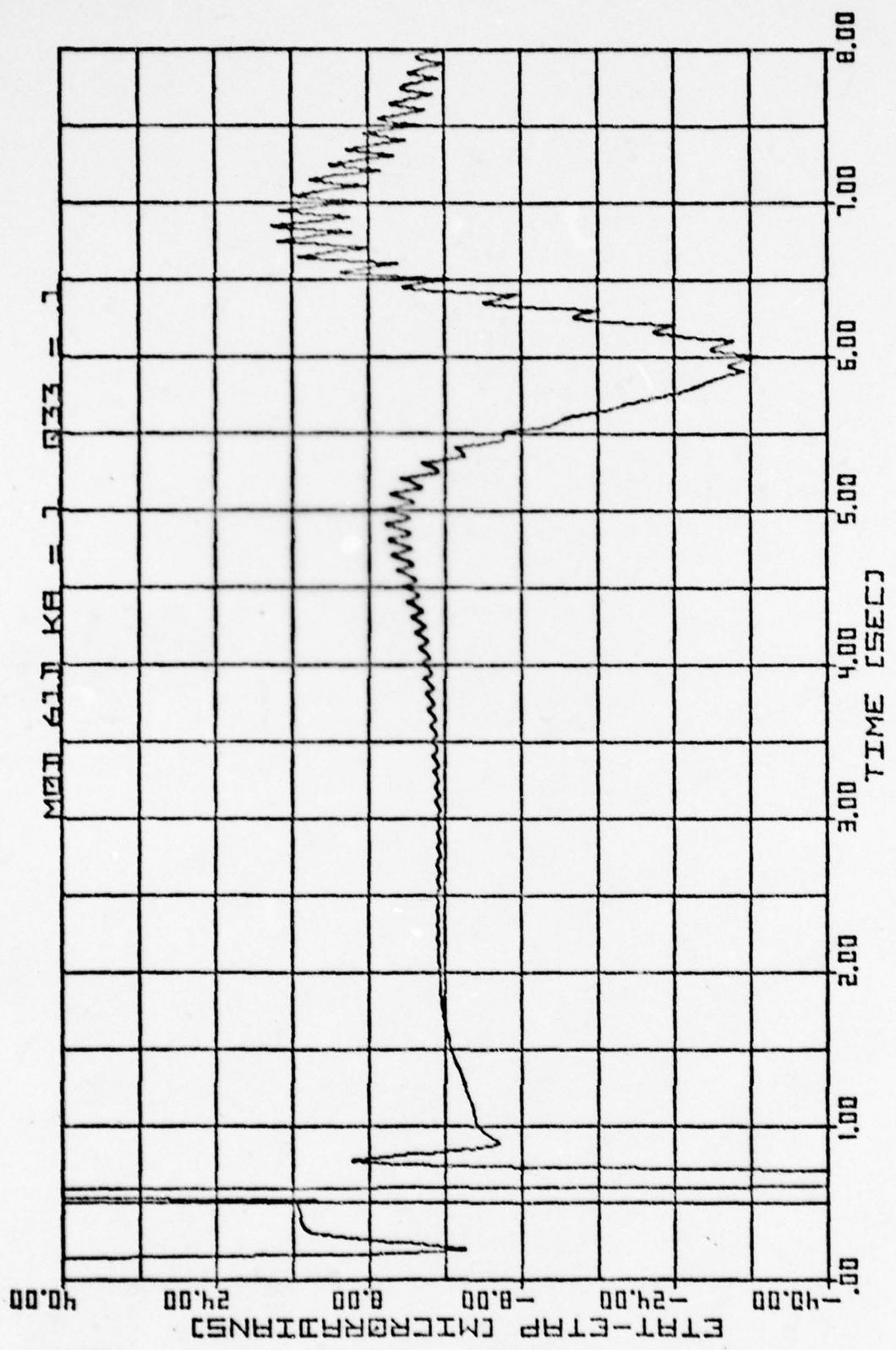
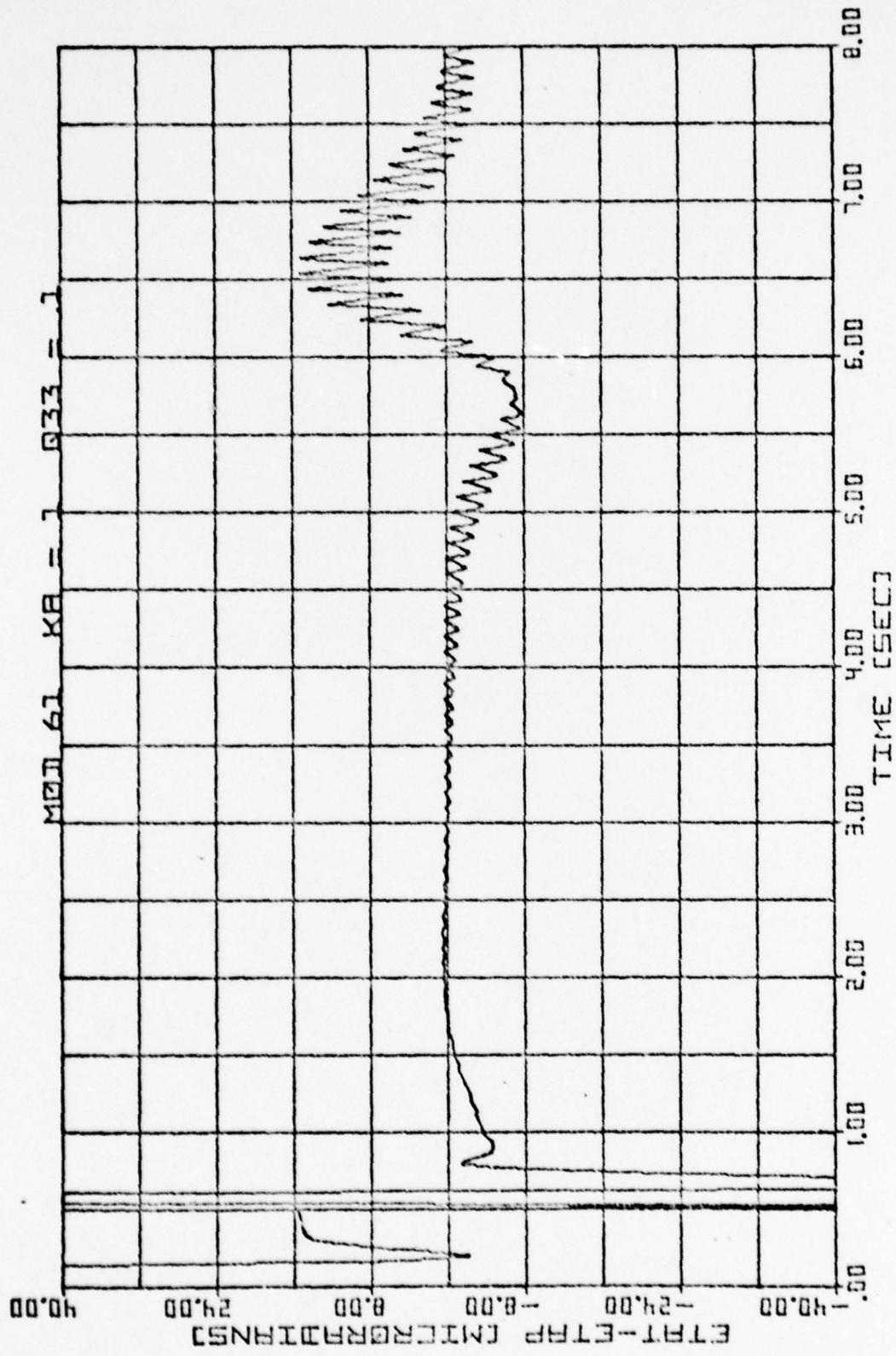


Fig. 21. Aided at 0.01 second rate by Modification Six with computational delay, Scenario One.



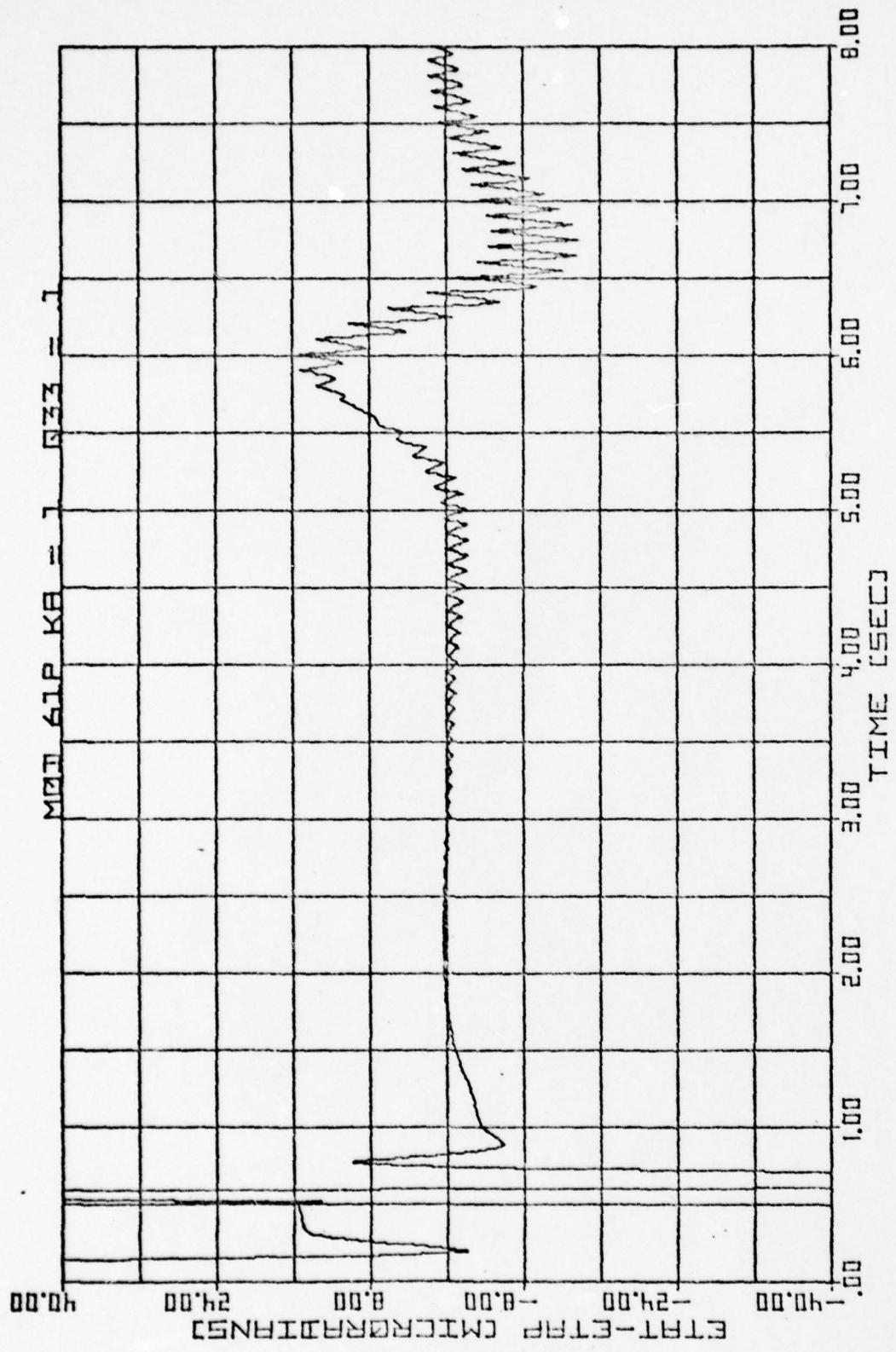


Fig. 23. Aided at 0.01 second rate by Modification Six with predicted update, Scenario One.

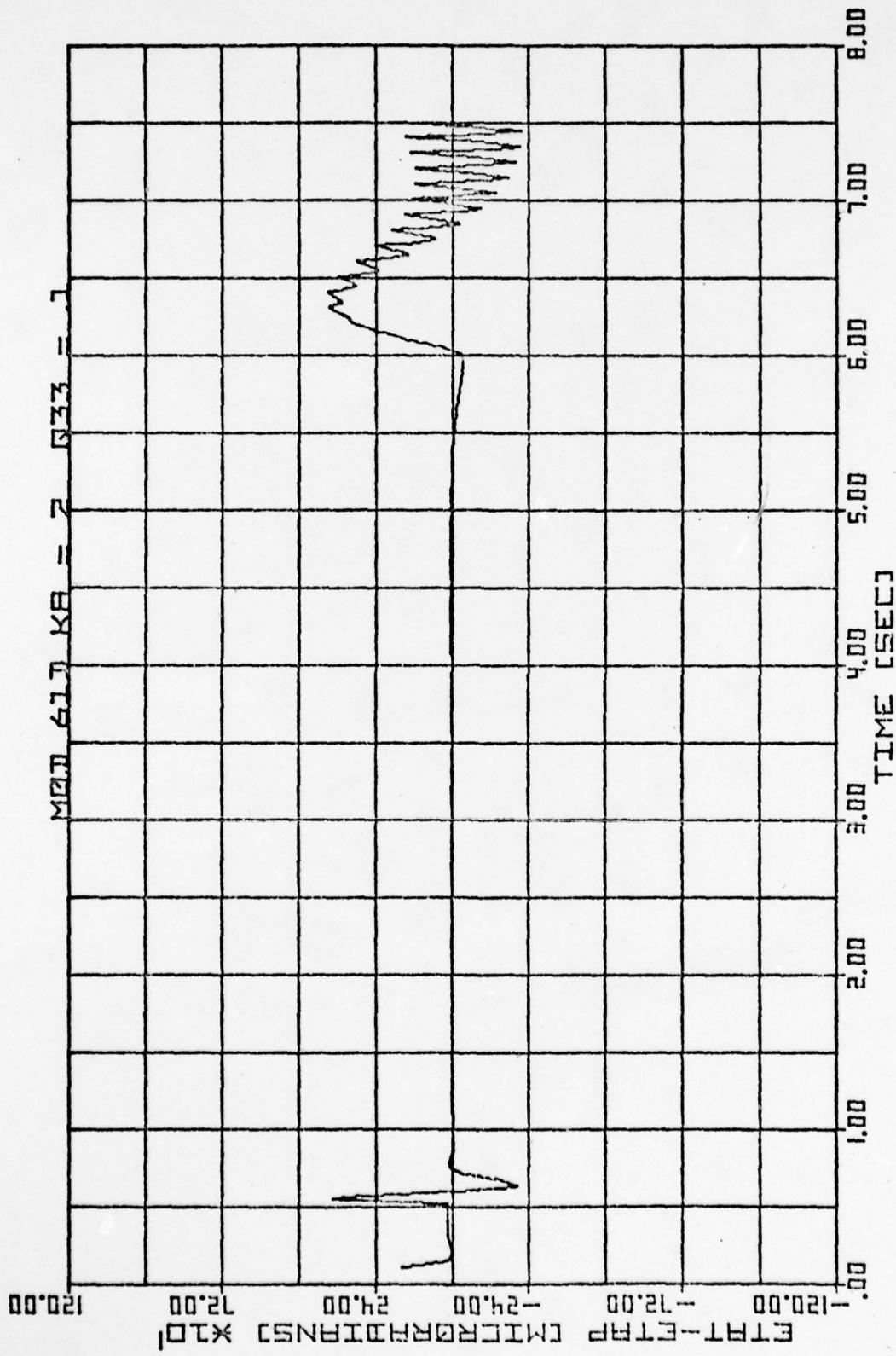


Fig. 24. Aided at 0.01 second rate by Modification Six with computational delay, Scenario Two.

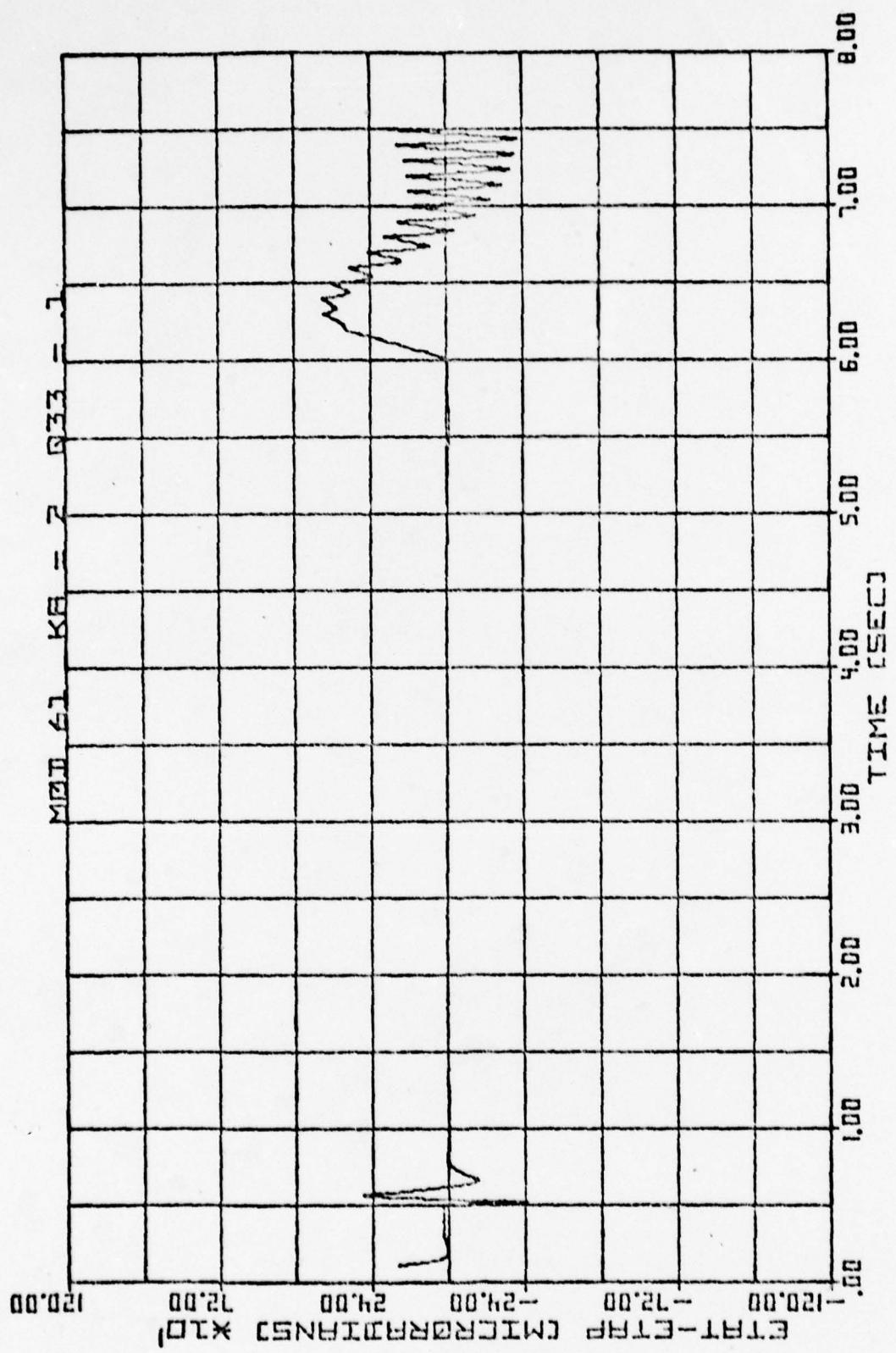


Fig. 25. Aided at 0.01 second rate by Modification Six with instantaneous update, Scenario Two.

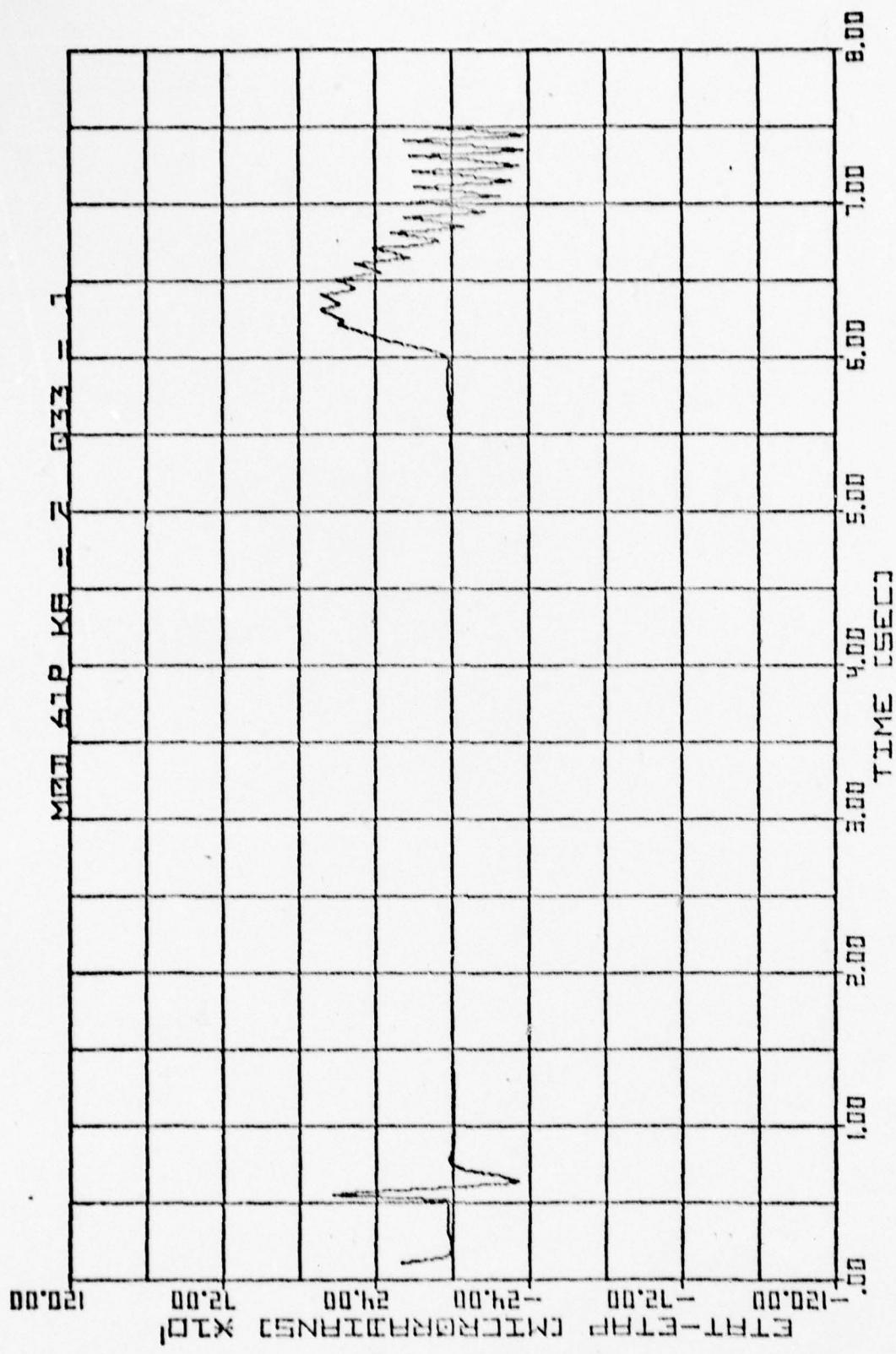


Fig. 26. Aided at 0.01 second rate by Modification Six with predicted update, Scenario Two.

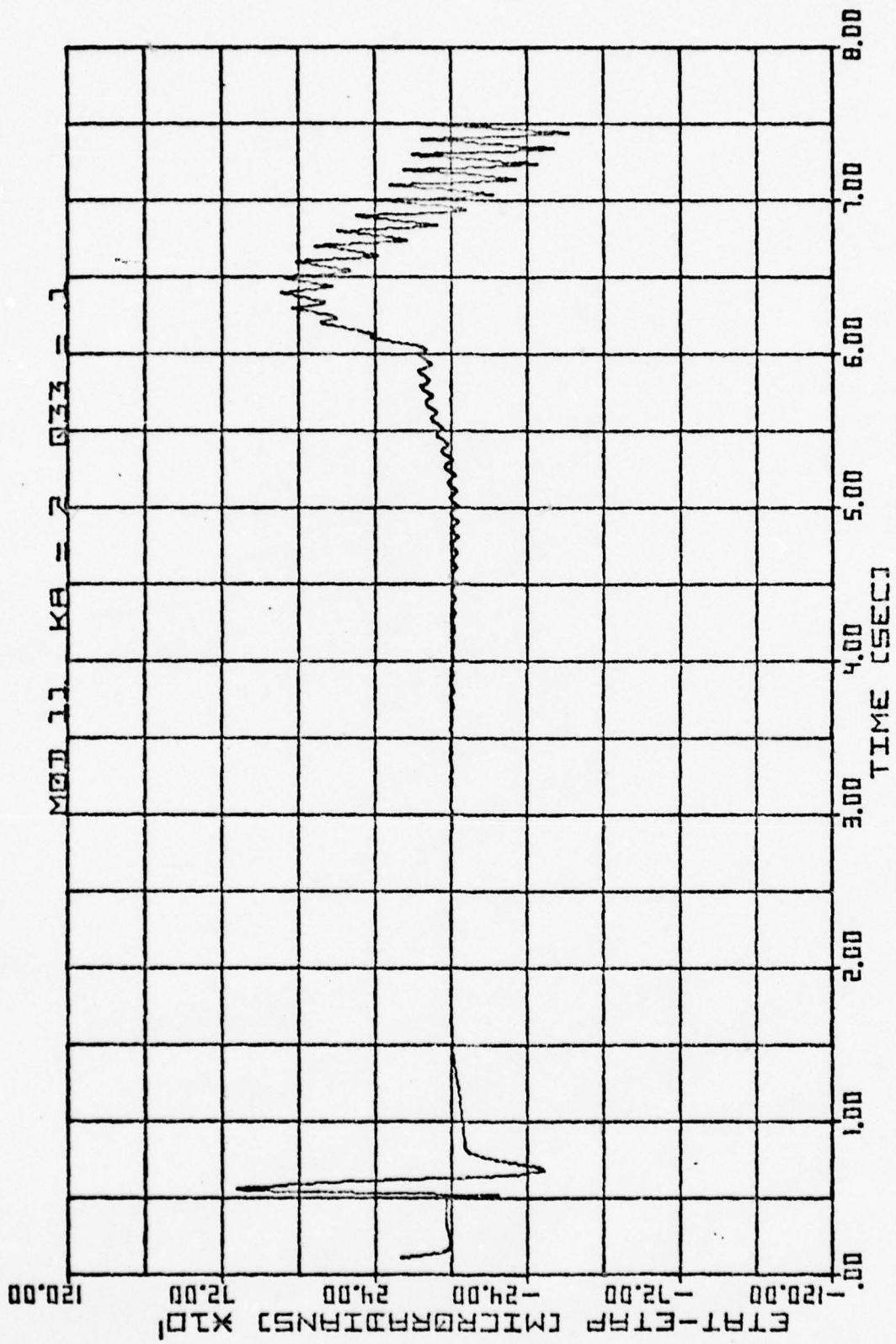


Fig. 27. Aided at 0.01 second rate by Modification One,  
Scenario Two.

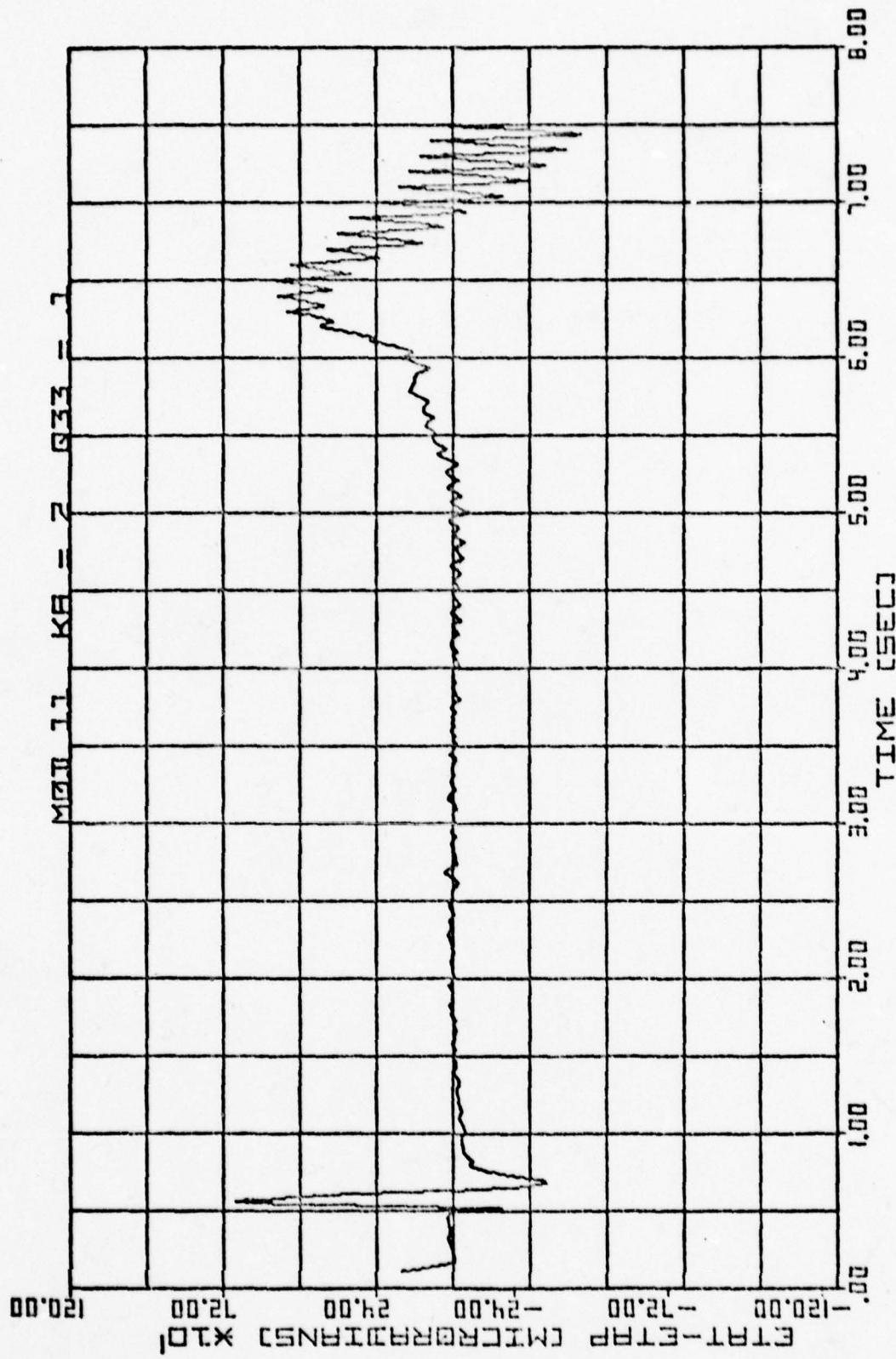


Fig. 28. Aided at 0.01 second rate by Modification One with measurement noise, Scenario Two.

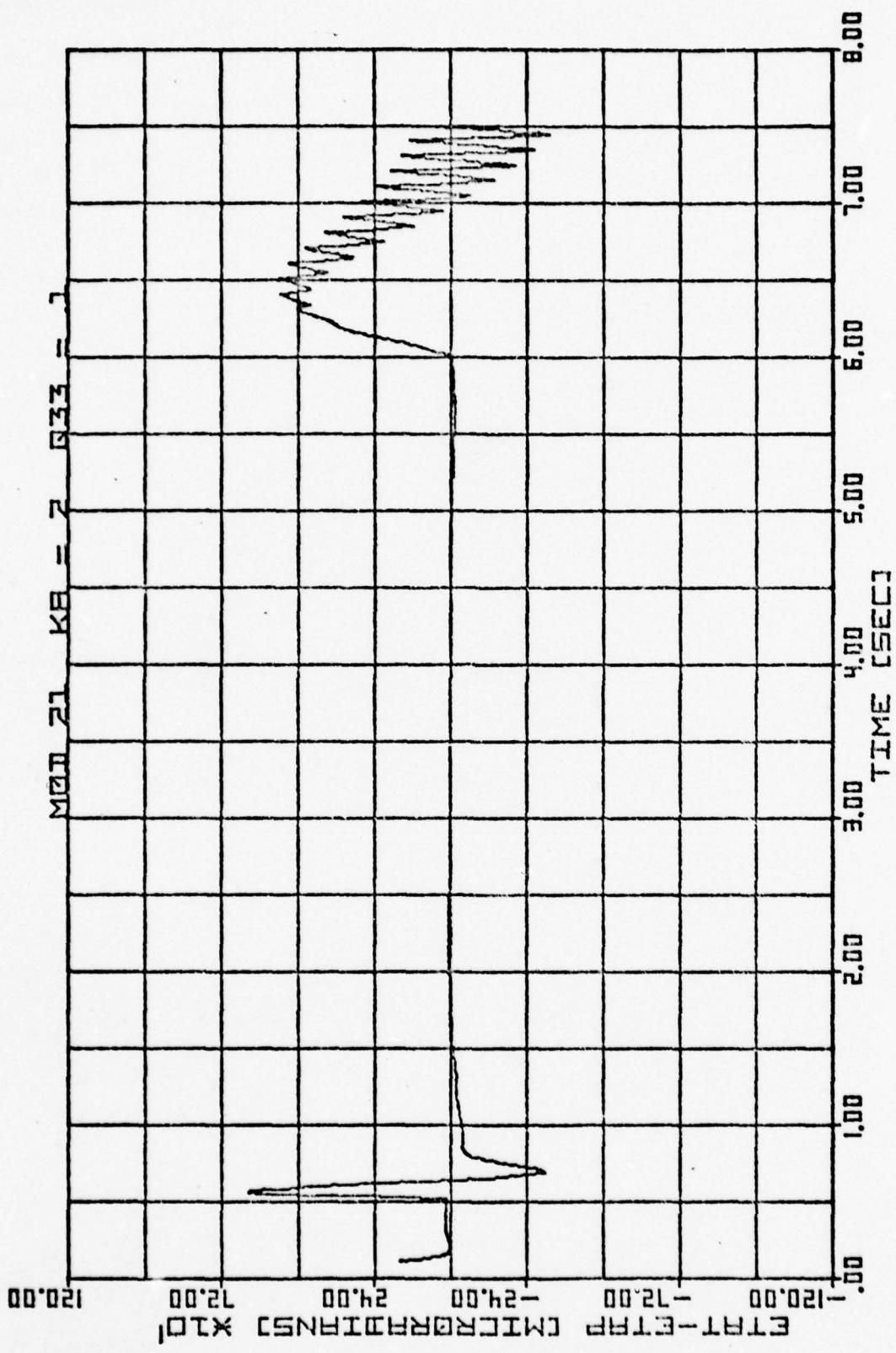


Fig. 29. Aided at 0.01 second rate by Modification Two,  
Scenario Two.

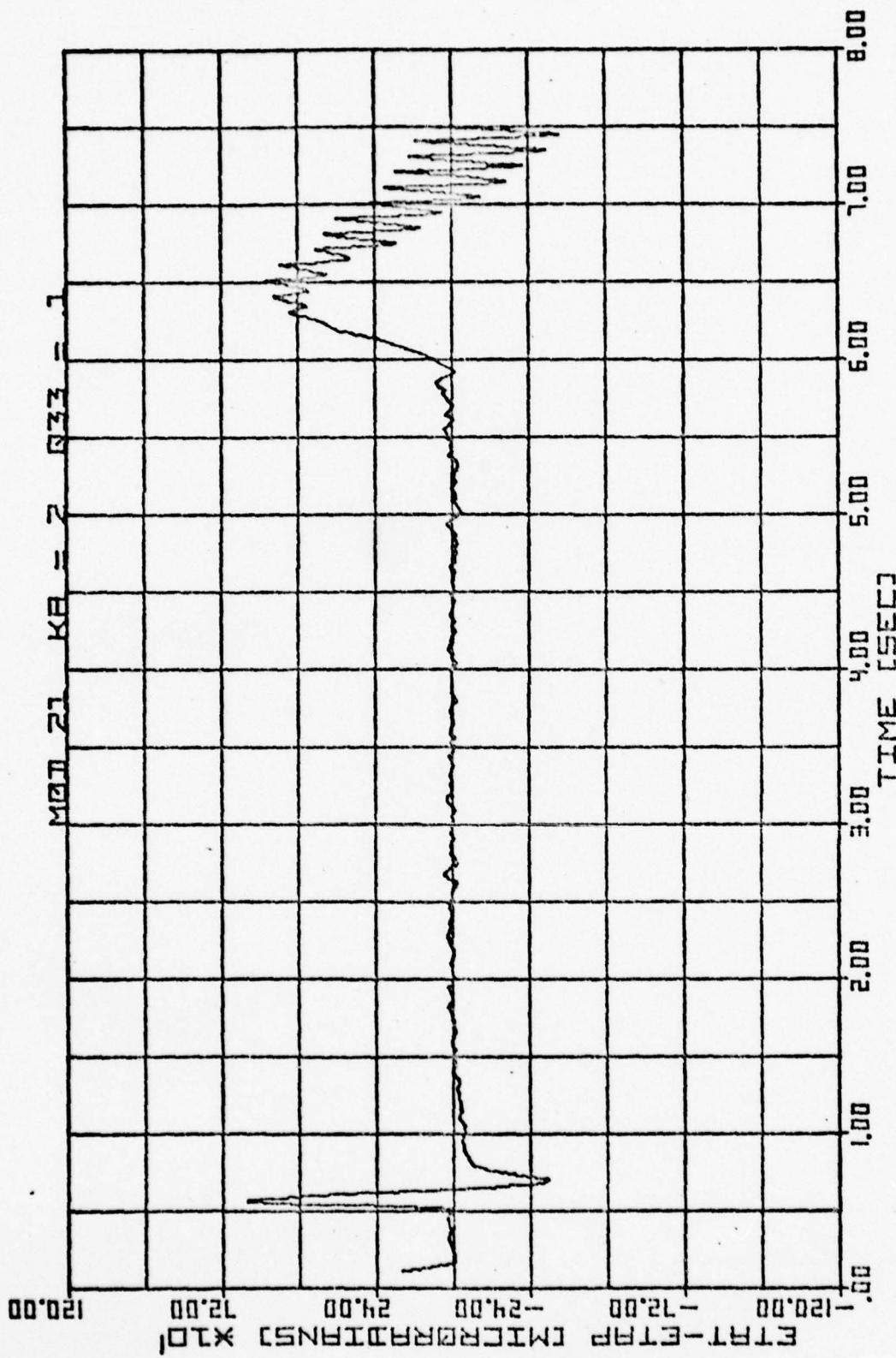


Fig. 30. Aided at 0.01 second rate by Modification Two with measurement noise, Scenario Two.

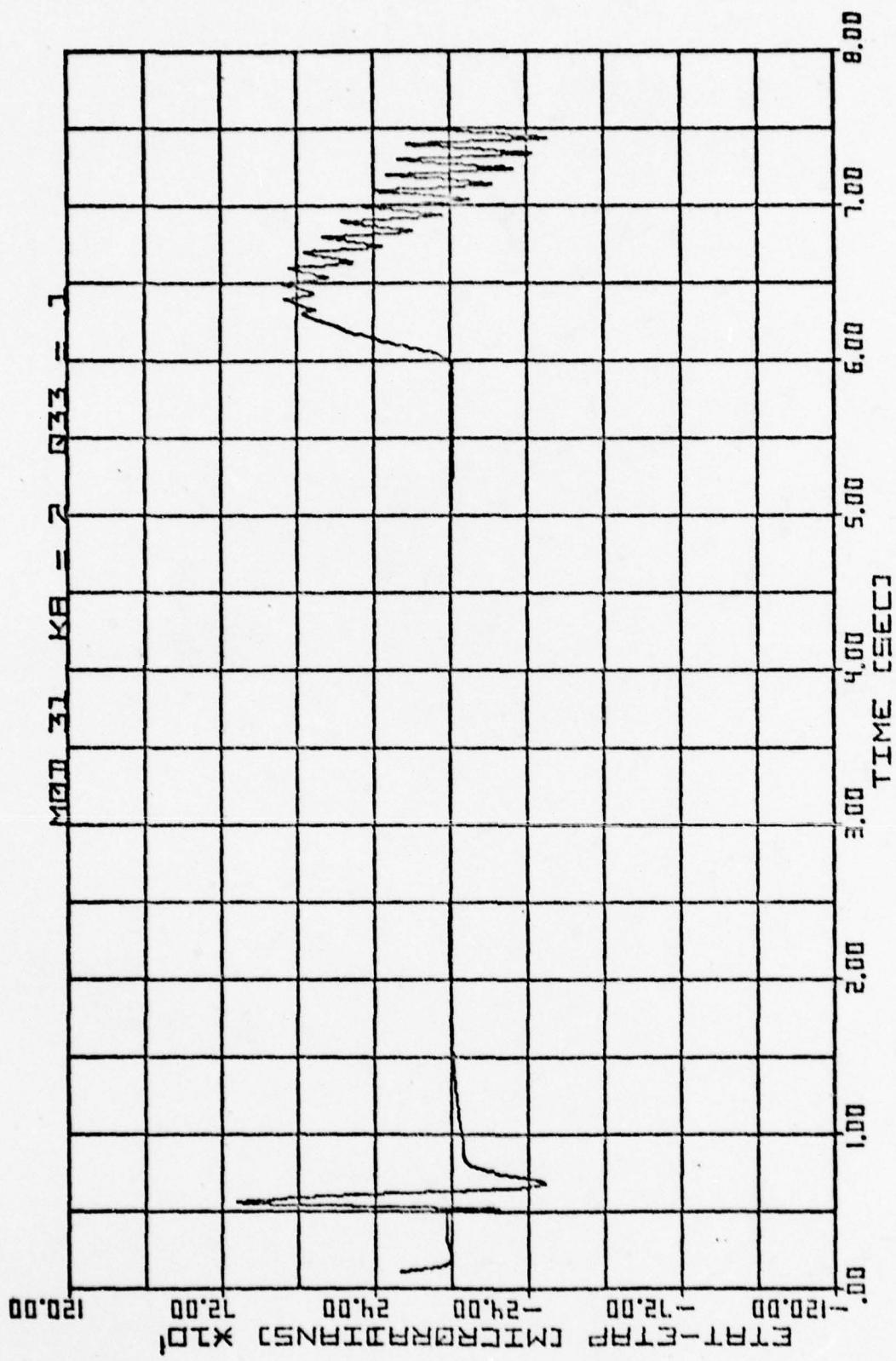


Fig. 31. Aided at 0.01 second rate by Modification Three,  
Scenario Two.

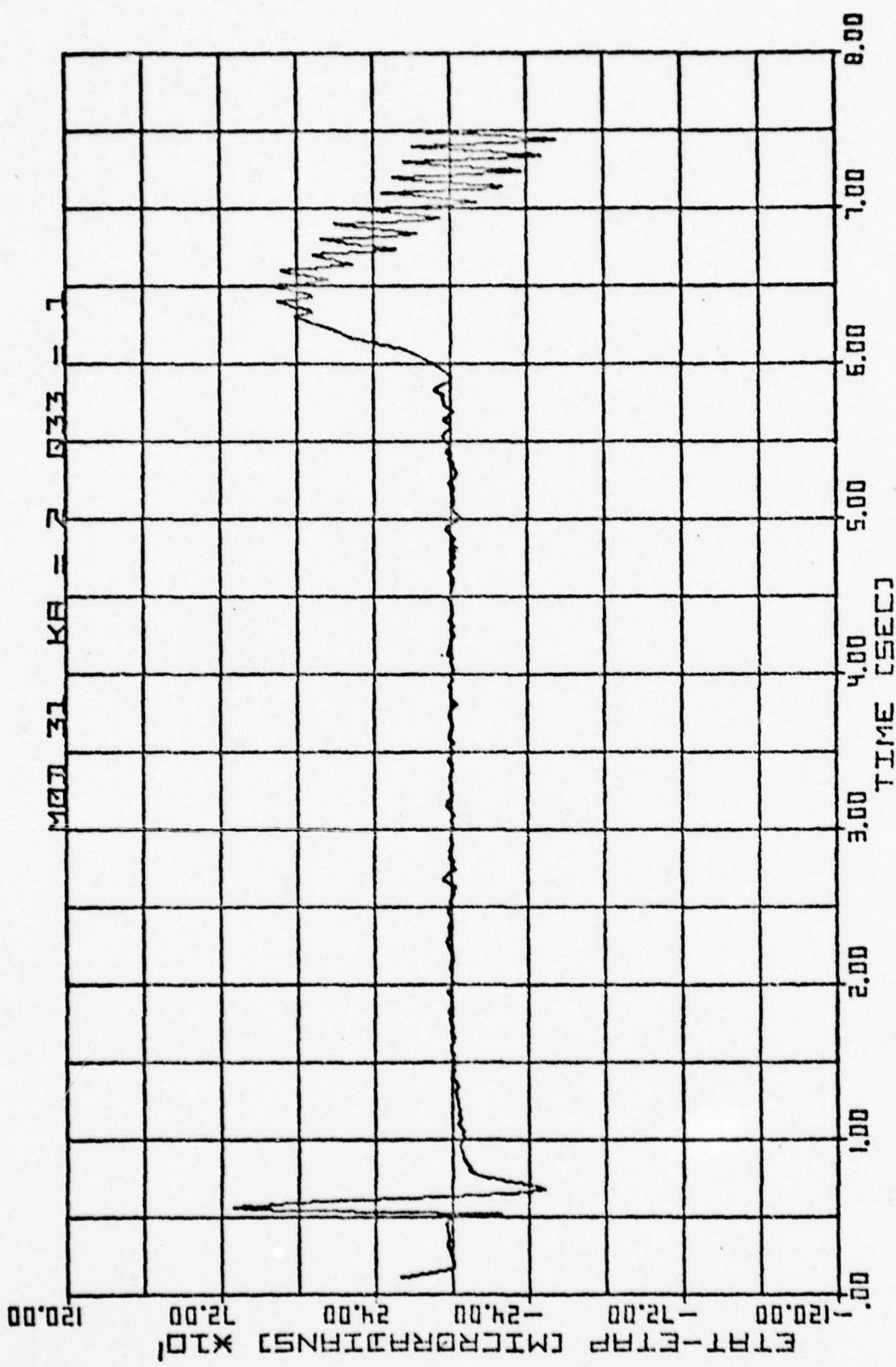


Fig. 32. Aided at 0.01 second rate by Modification Three, with measurement noise, Scenario Two.

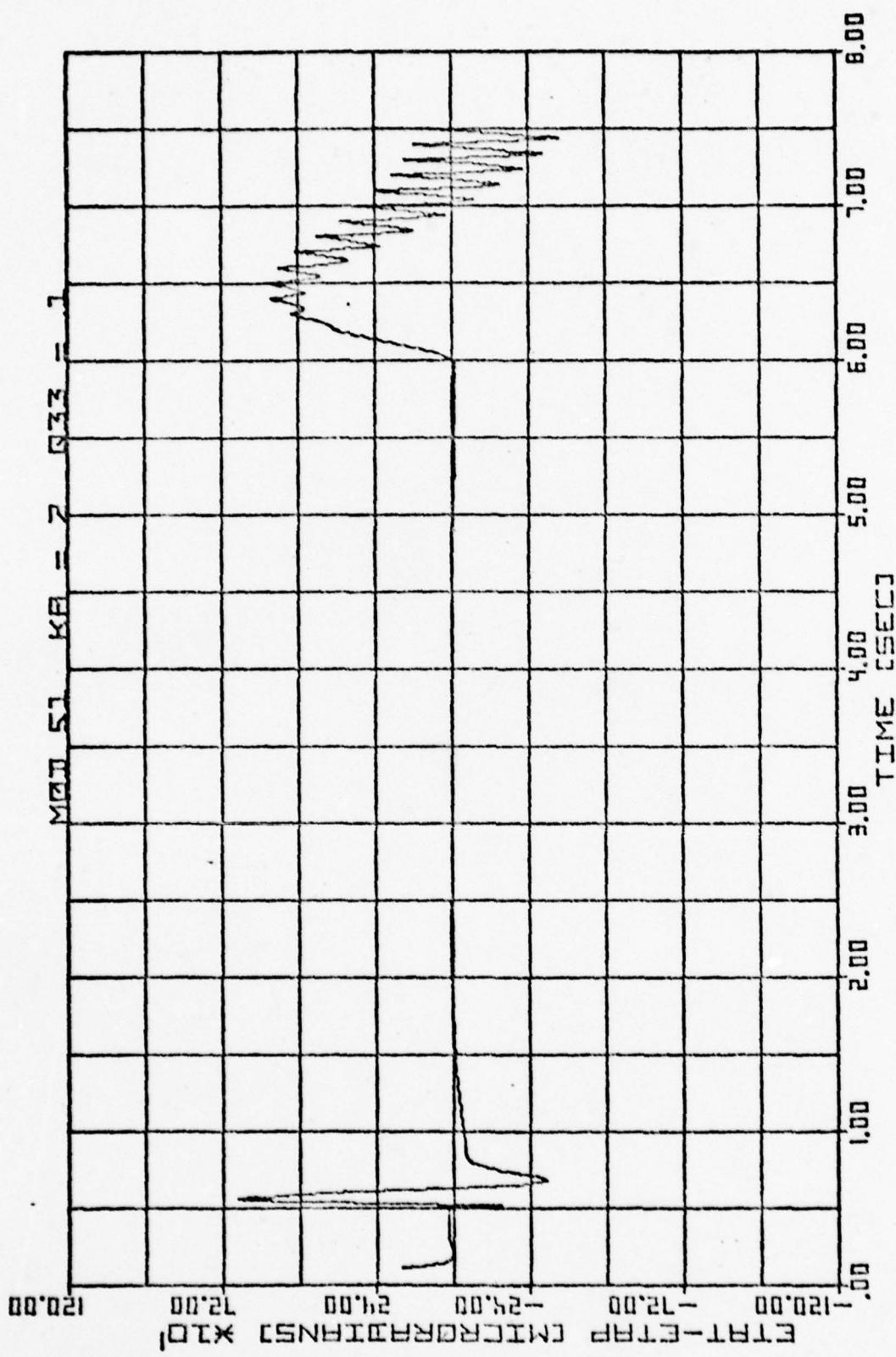


Fig. 33. Aided at 0.01 second rate by Modification Five,  
Scenario Two.

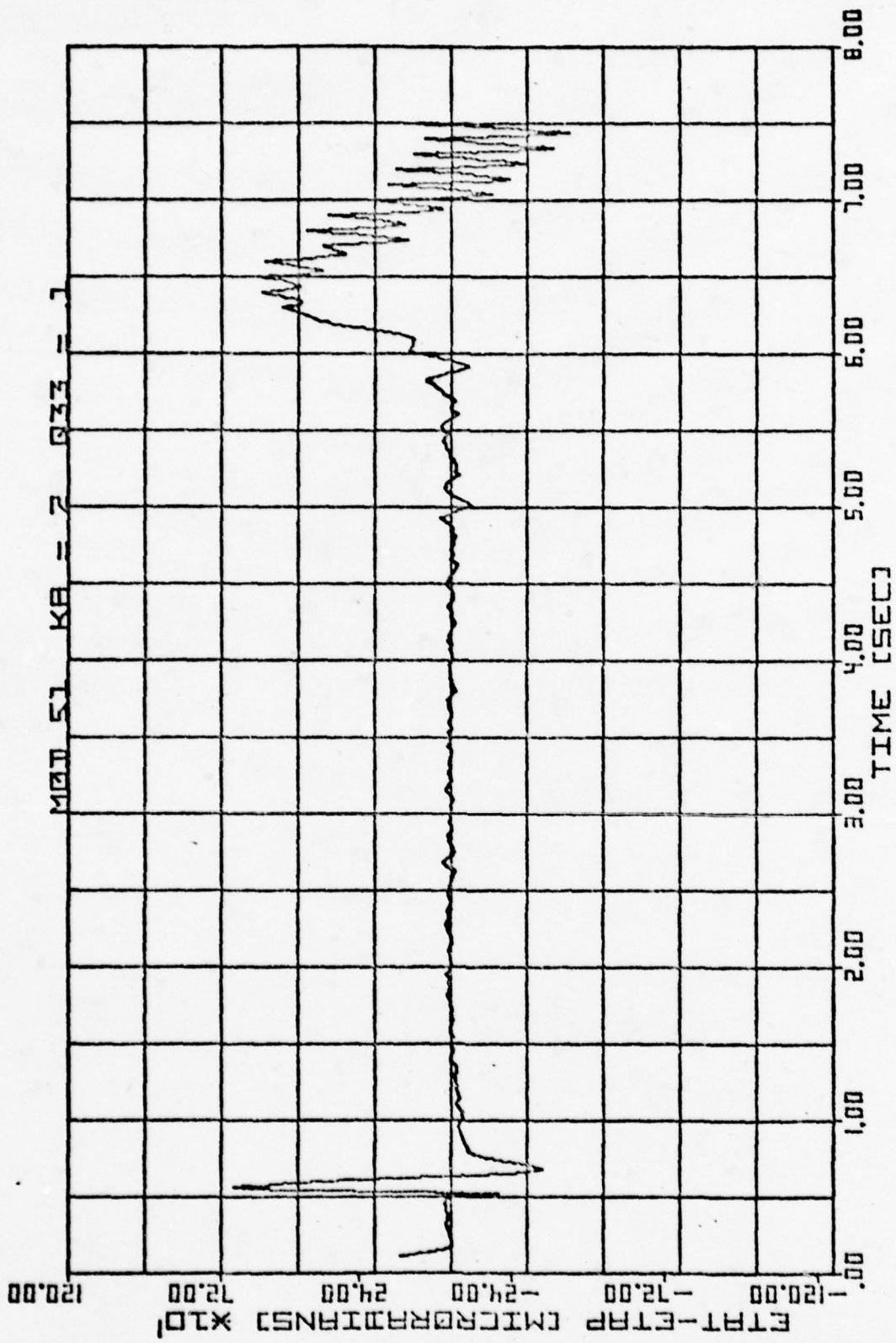


Fig. 34. Aided at 0.01 second rate by Modification Five with measurement noise, Scenario Two.

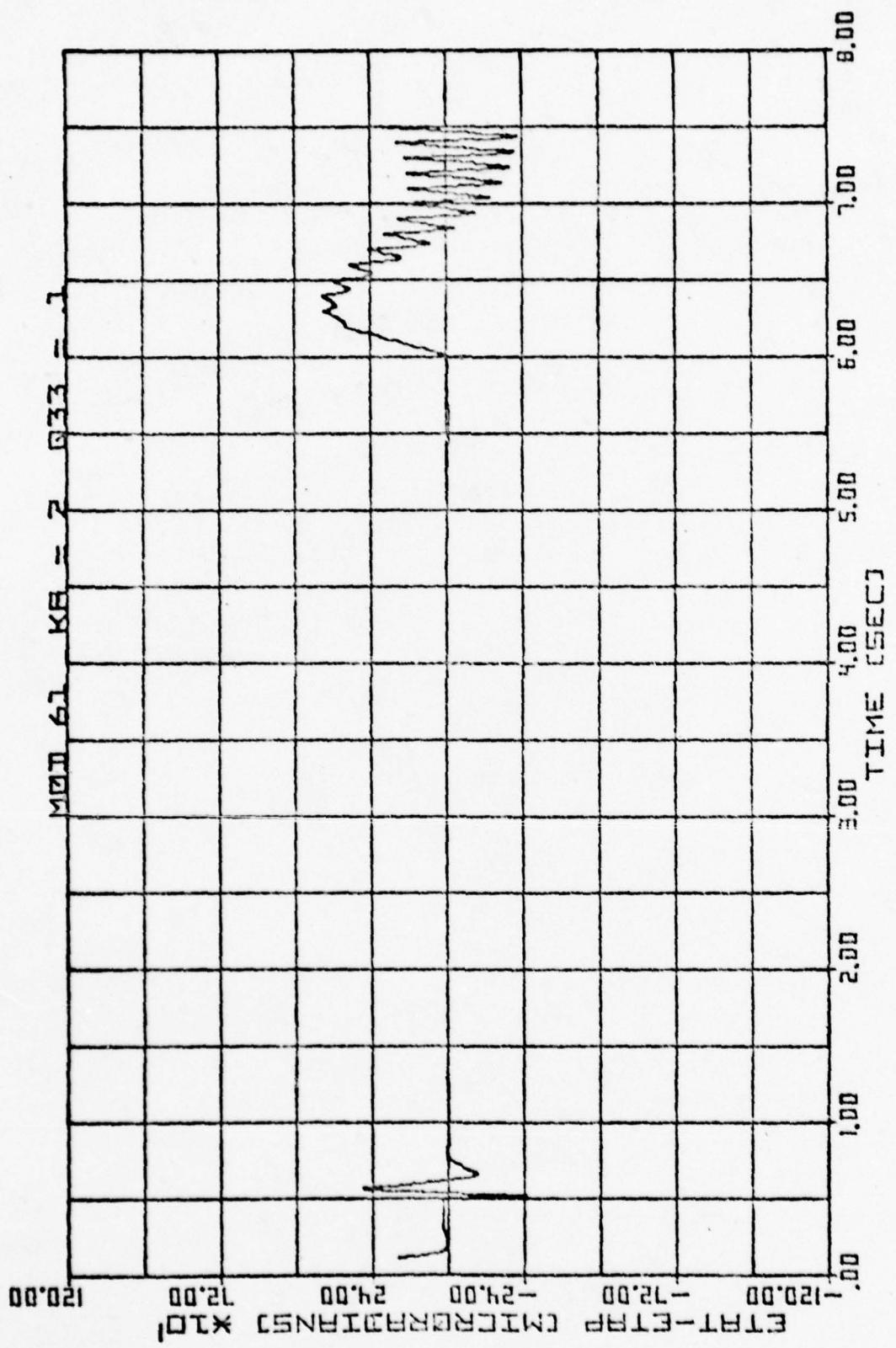


Fig. 35. Aided at 0.01 second rate by Modification Six,  
Scenario Two.

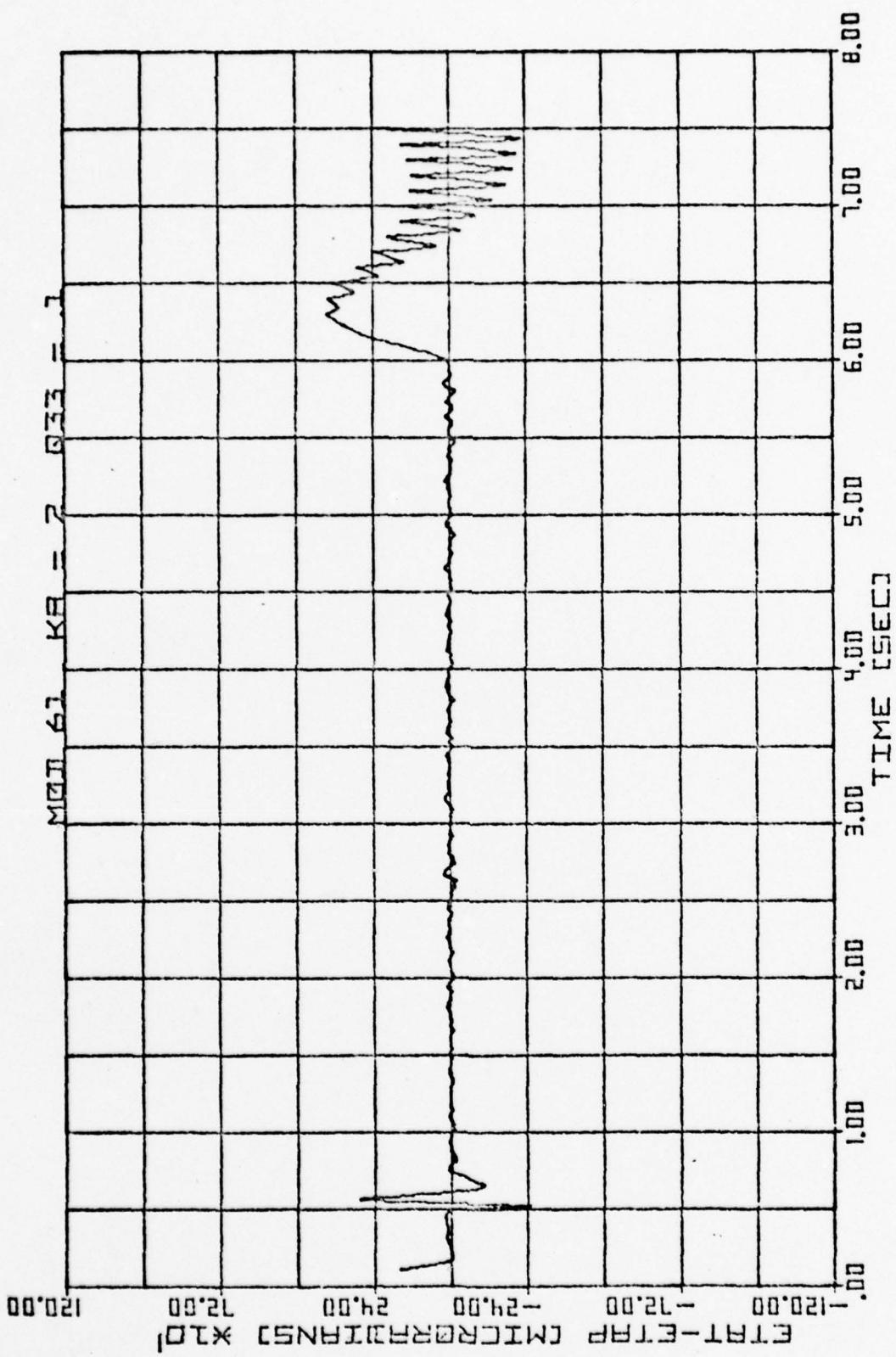


Fig. 36. Aided at 0.01 second rate by Modification Six, with measurement noise, Scenario Two

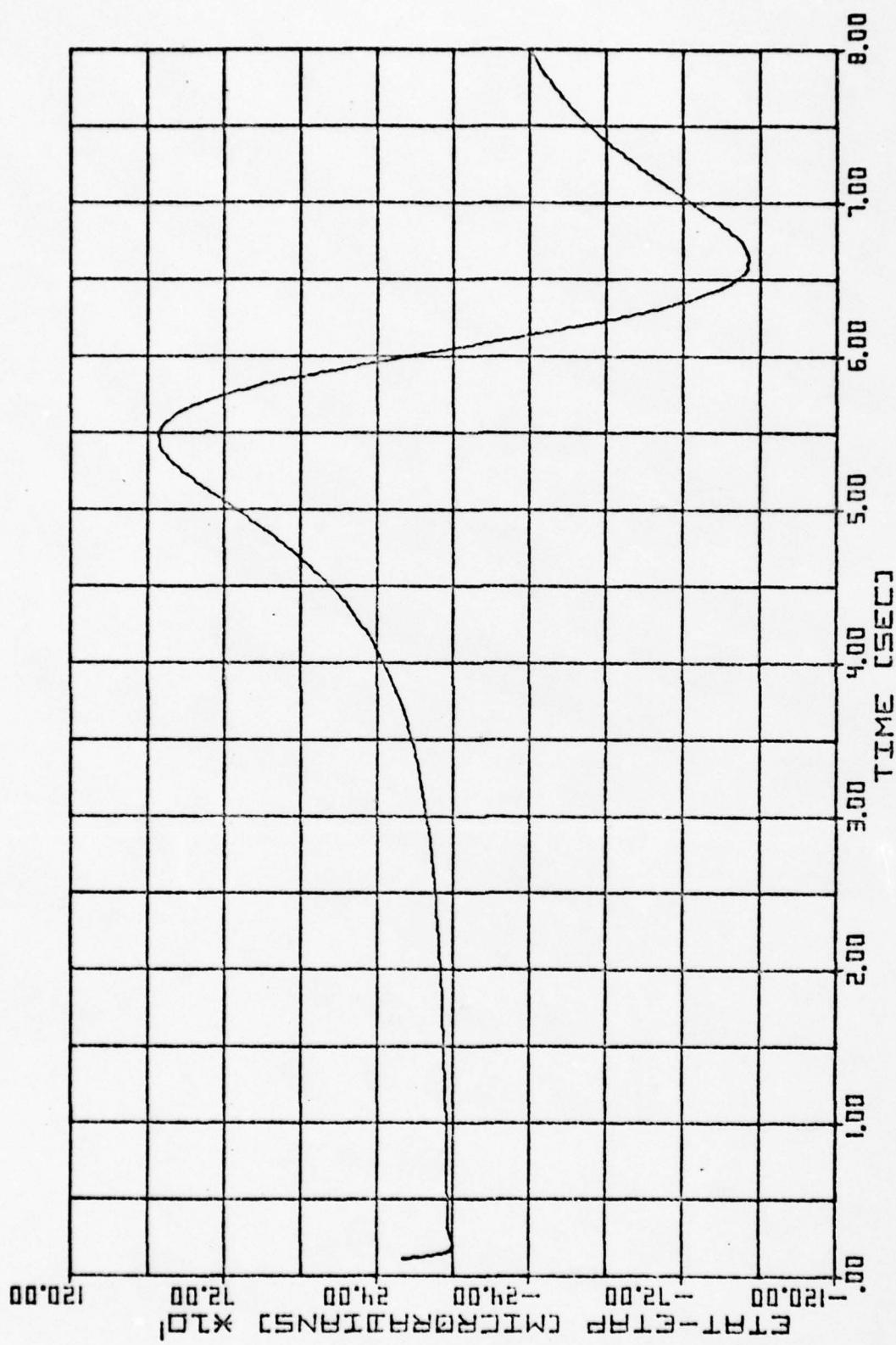


Fig. 37. Unaided tracking of Scenario One.

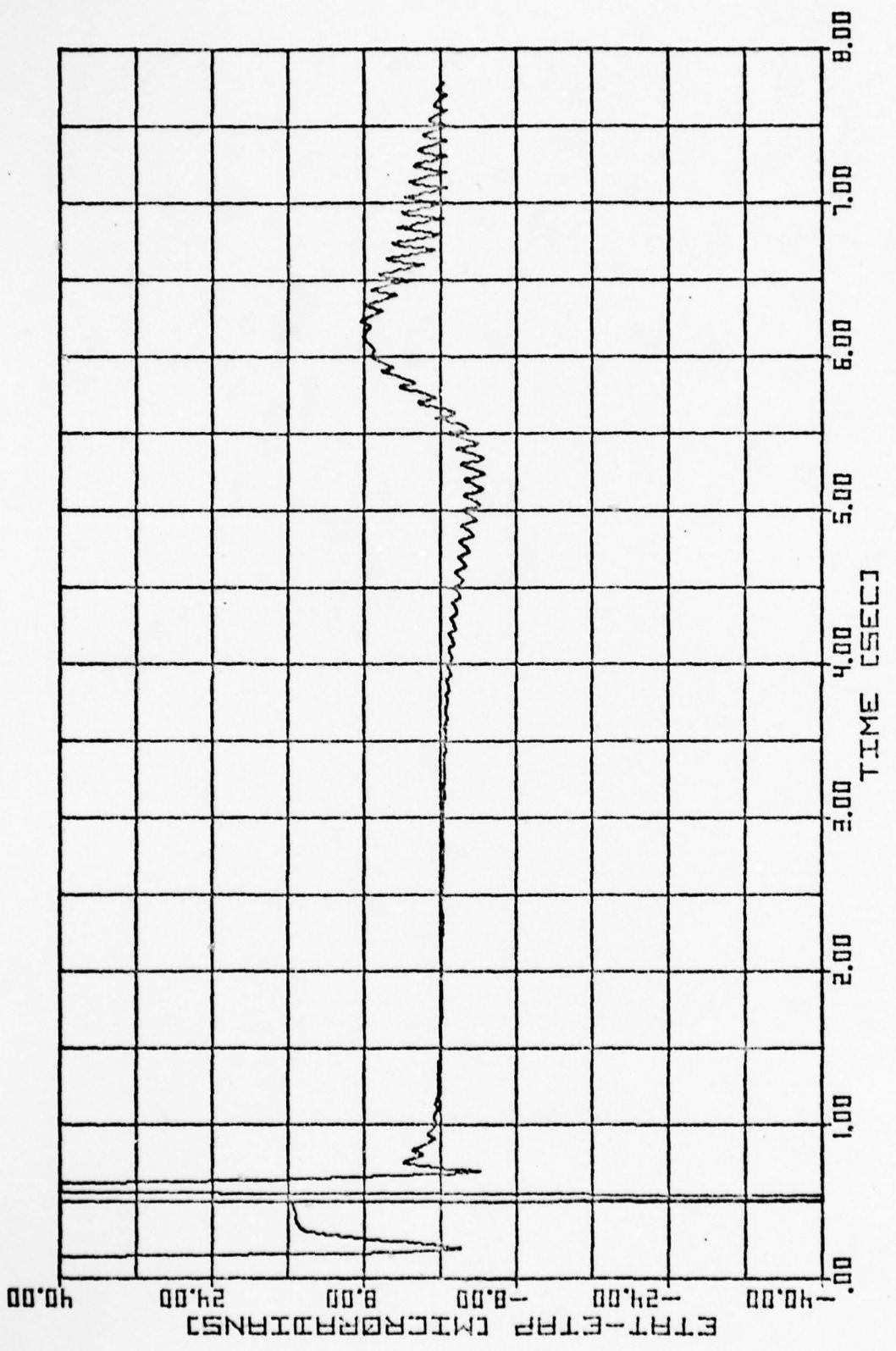


Fig. 38. Aided at 0.1 second rate,  $Q_{33} = 1.0$ , Scenario One.

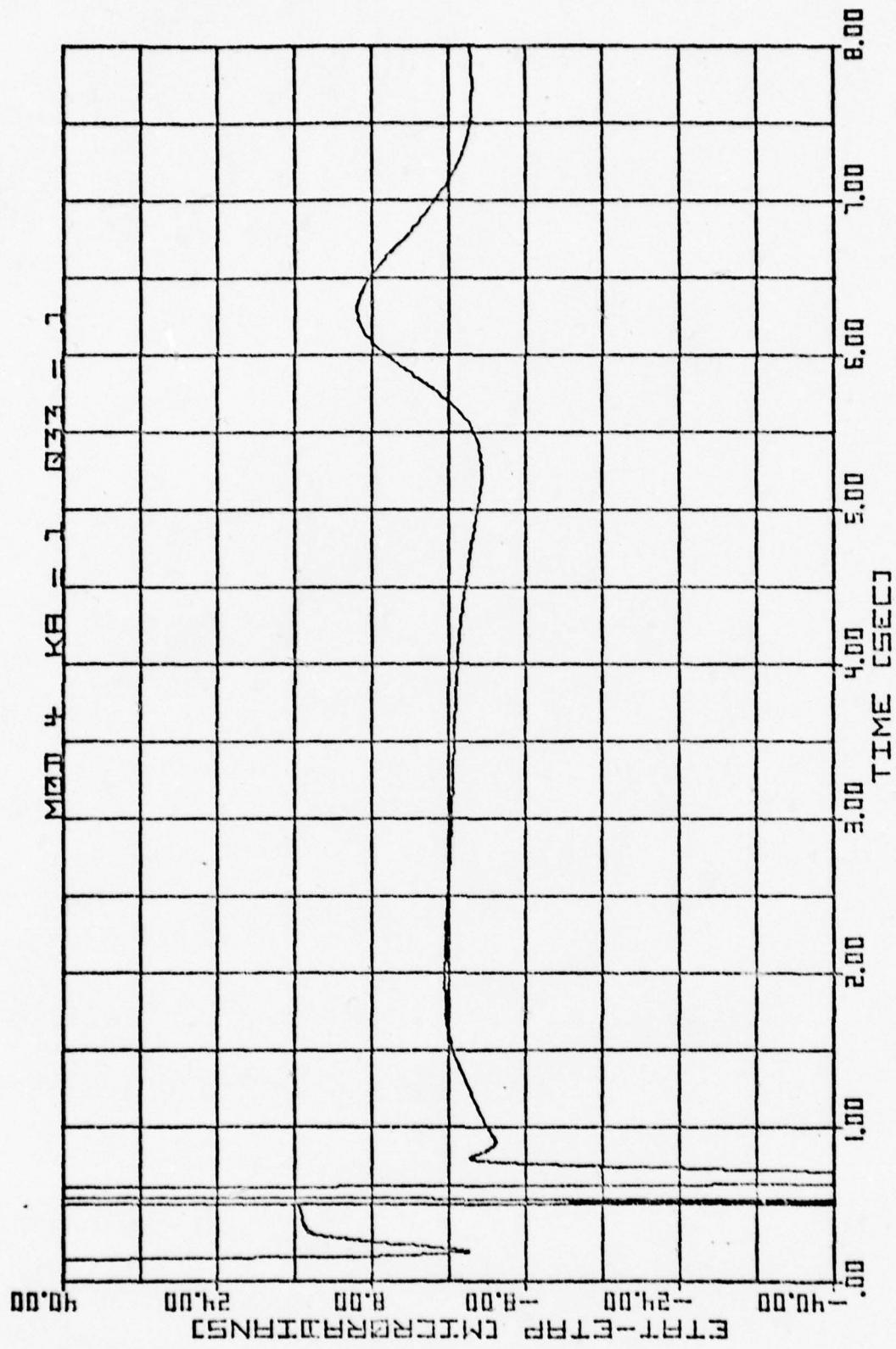


Fig. 39. Aided at 0.01 second rate with laser rangefinder  
 Optimal modification, Scenario One.

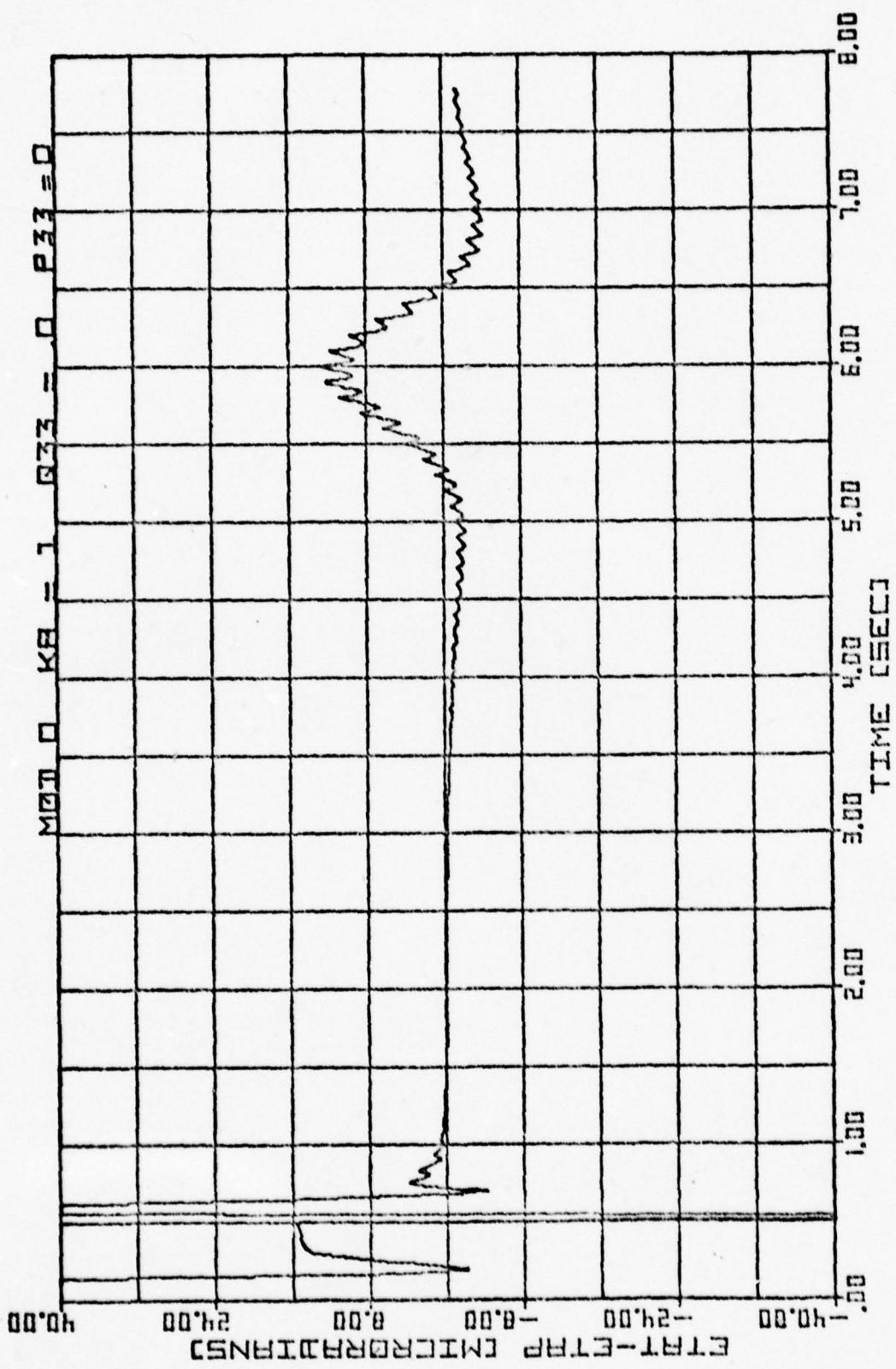
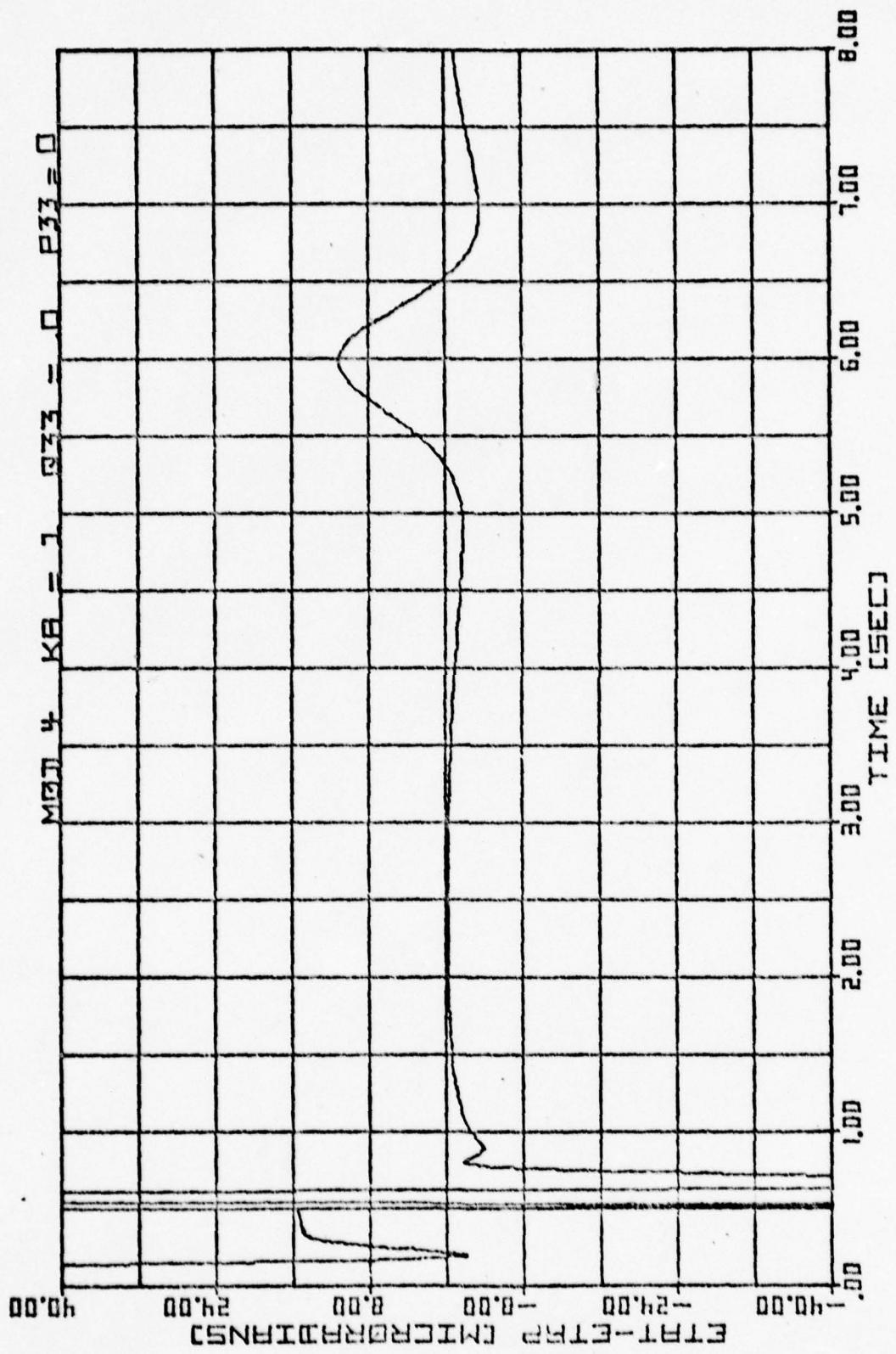


Fig. 40. Aided at 0.1 second rate,  $Q_{33} = P_{33} = 0.0$ , Scenario One.



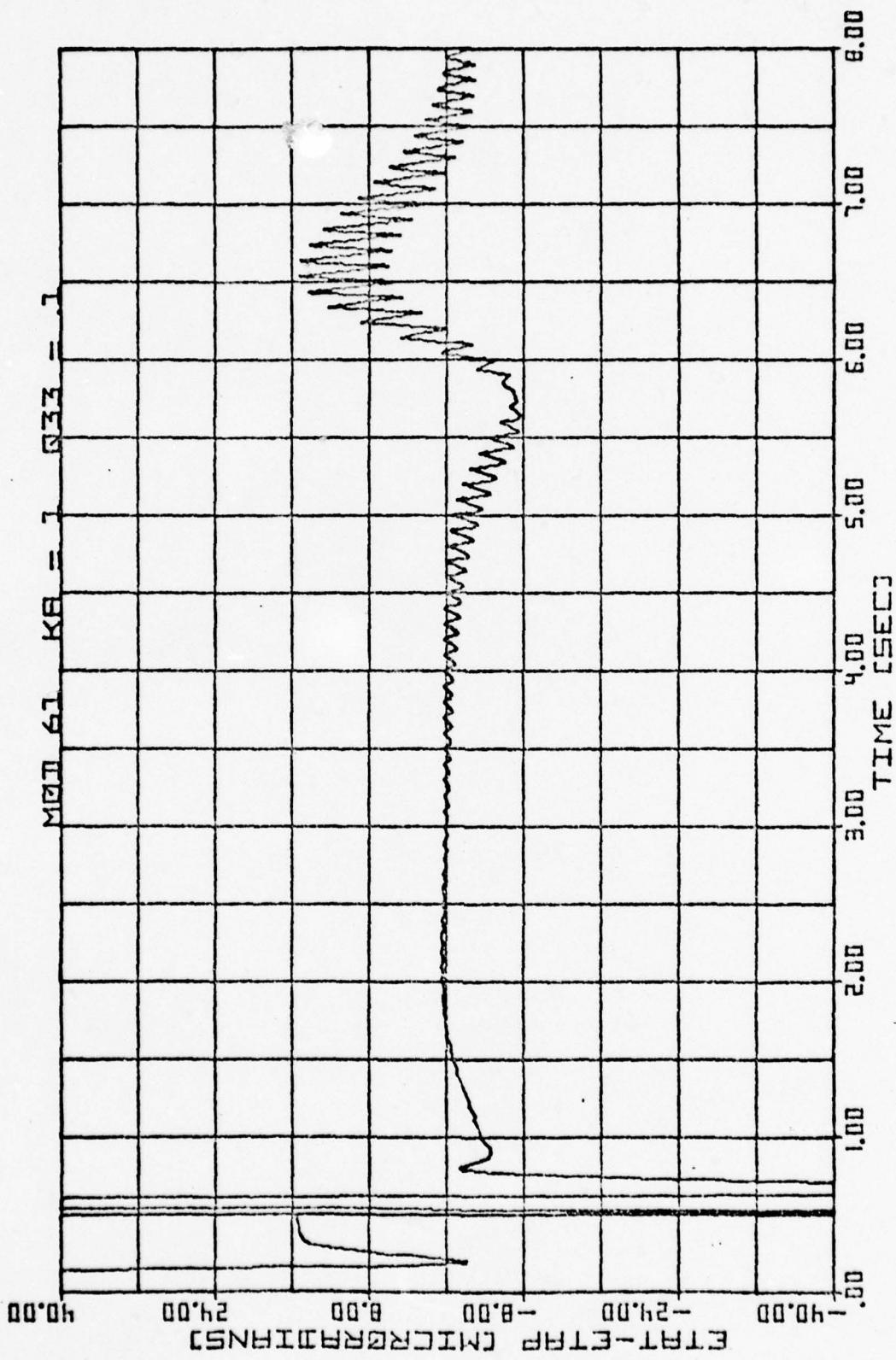


Fig. 42. Aided at 0.01 second rate by Modification Six, Scenario One.

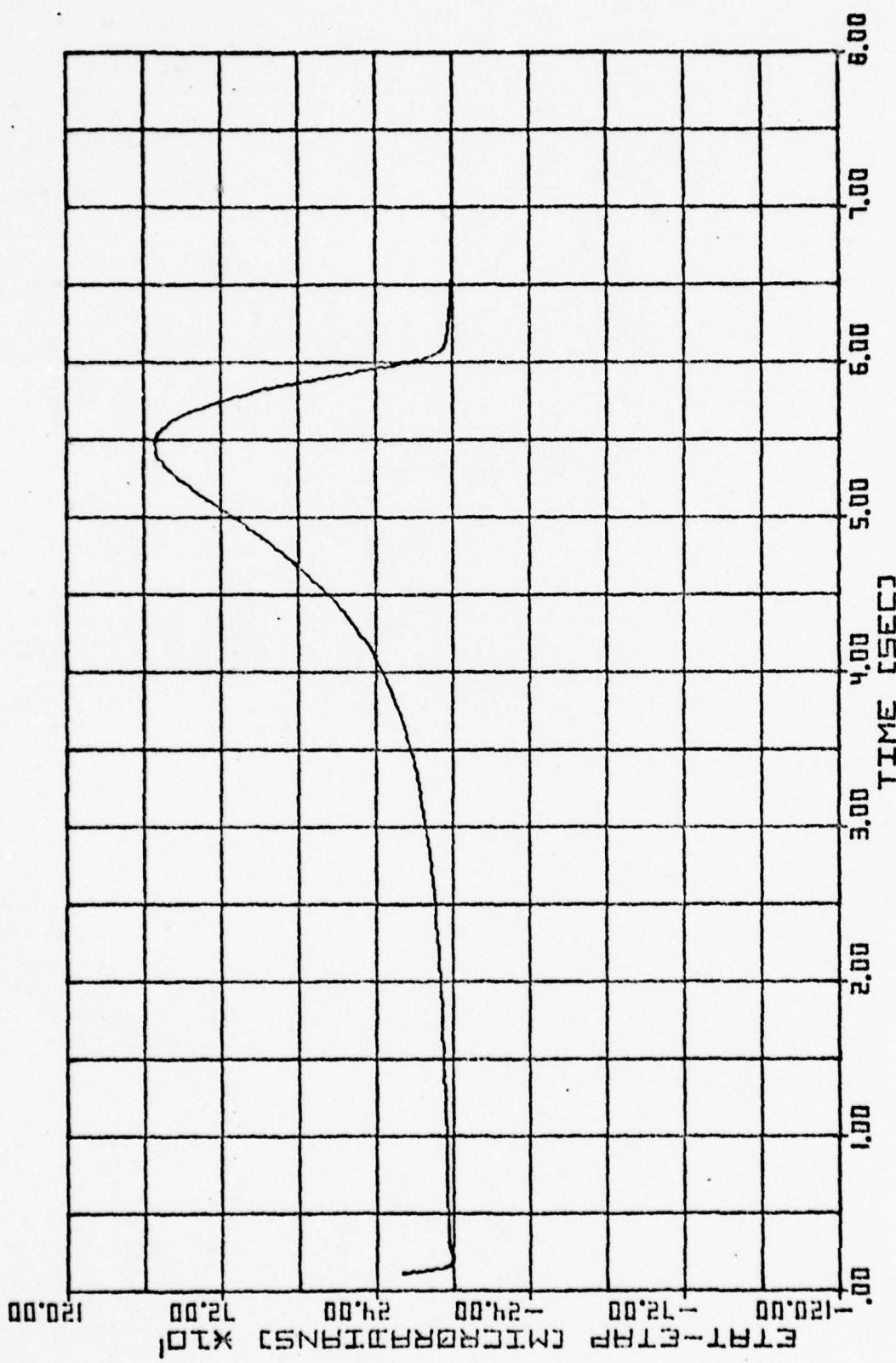


Fig. 43. Unaided tracking of Scenario Two.

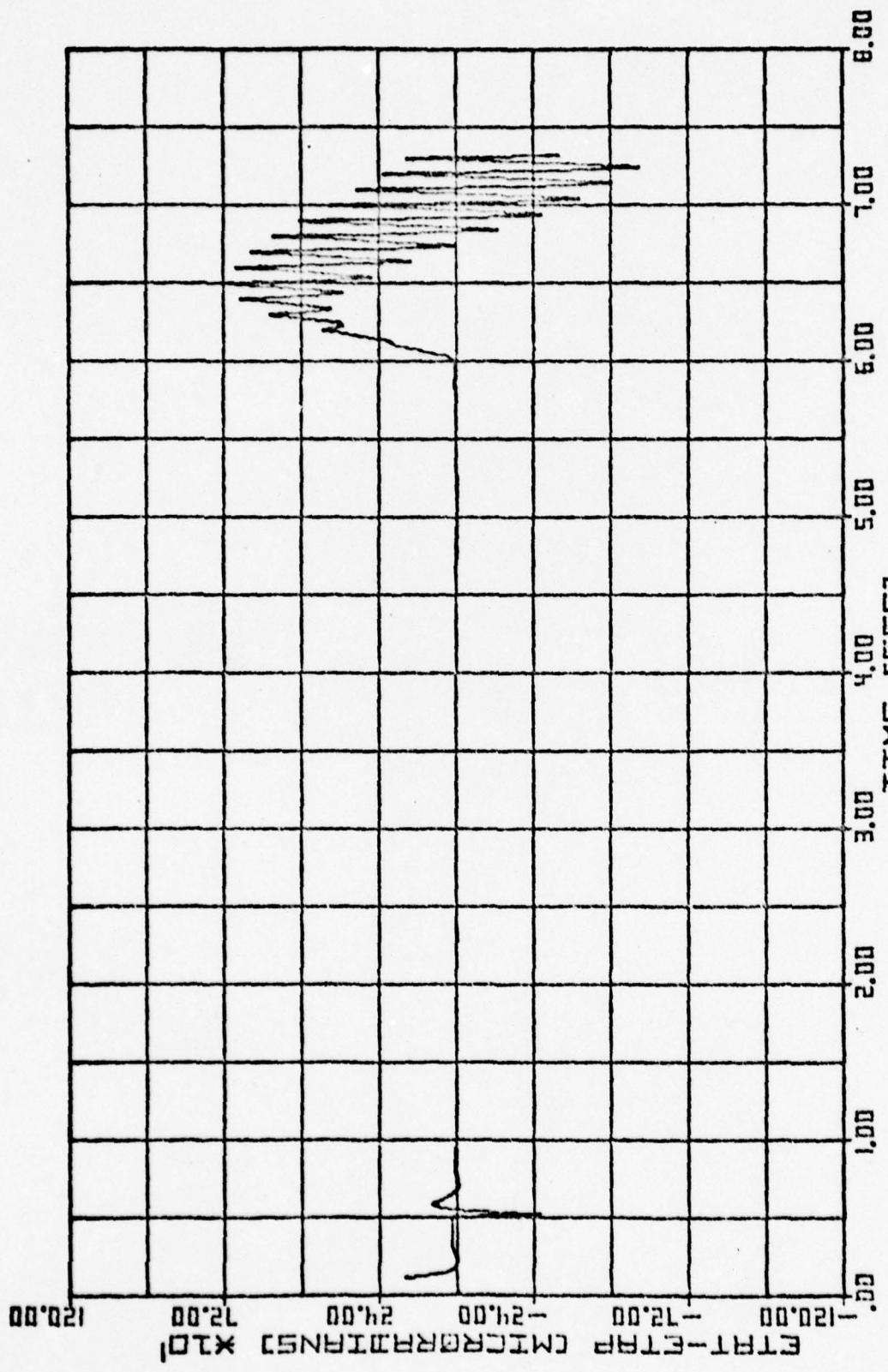


Fig. 44. Aided at 0.1 second rate,  $Q_{33} = 1.0$ , Scenario Two.

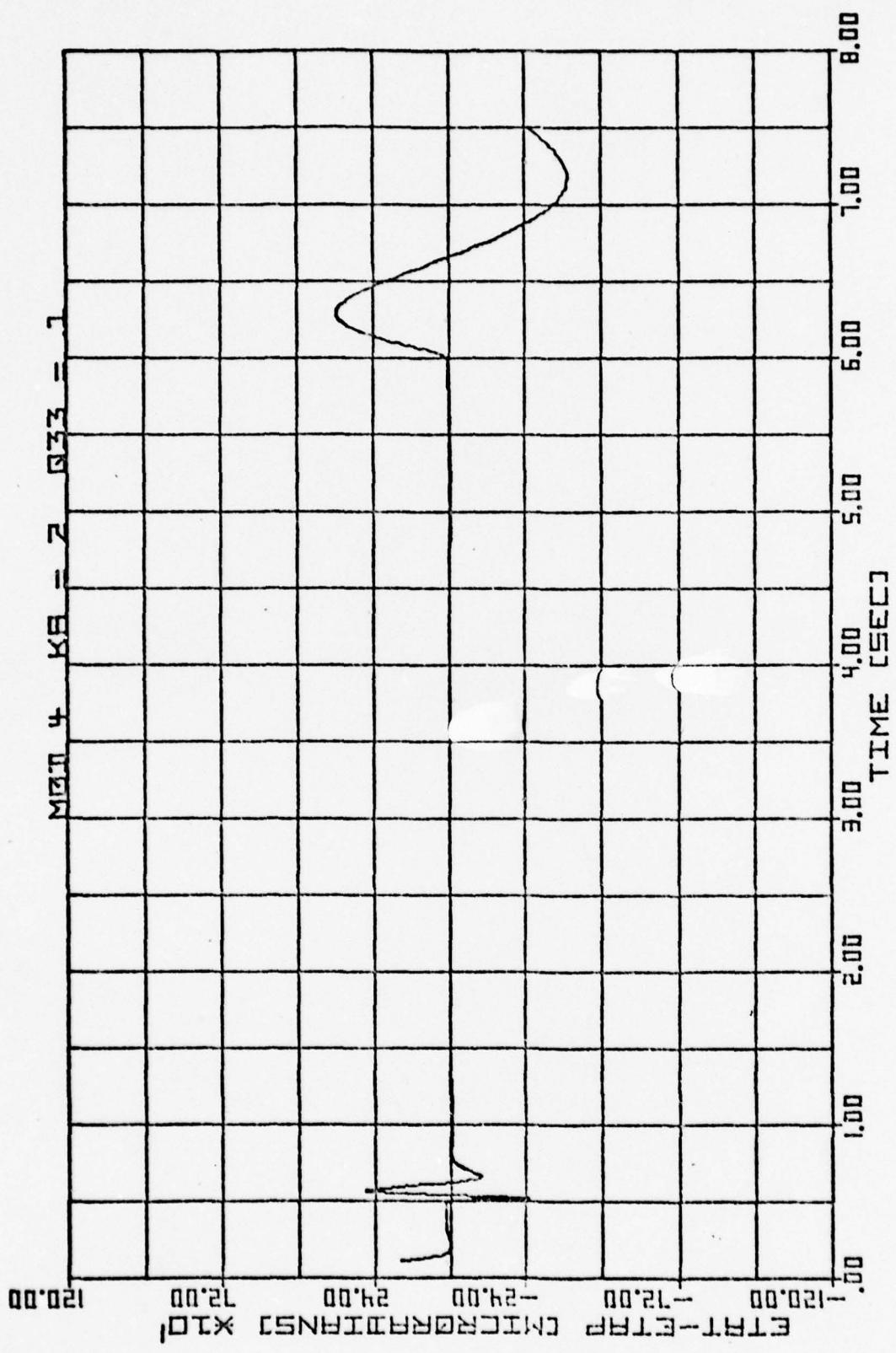


Fig. 45. Aided at 0.01 second rate with laser rangefinder,  
 Optimal modification, Scenario Two.

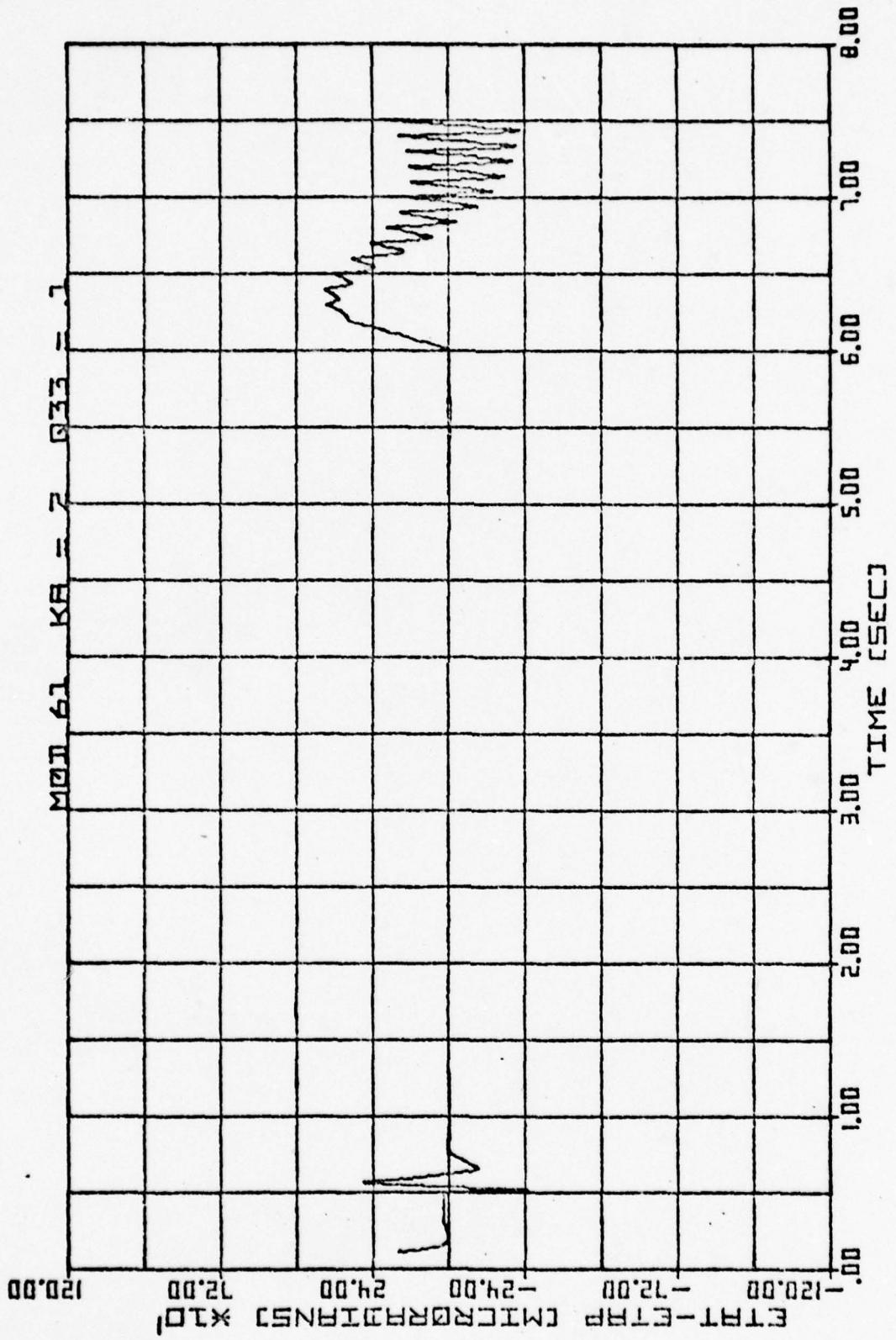


Fig. 46. Aided at 0.01 second rate by Modification Six,  
Scenario Two.

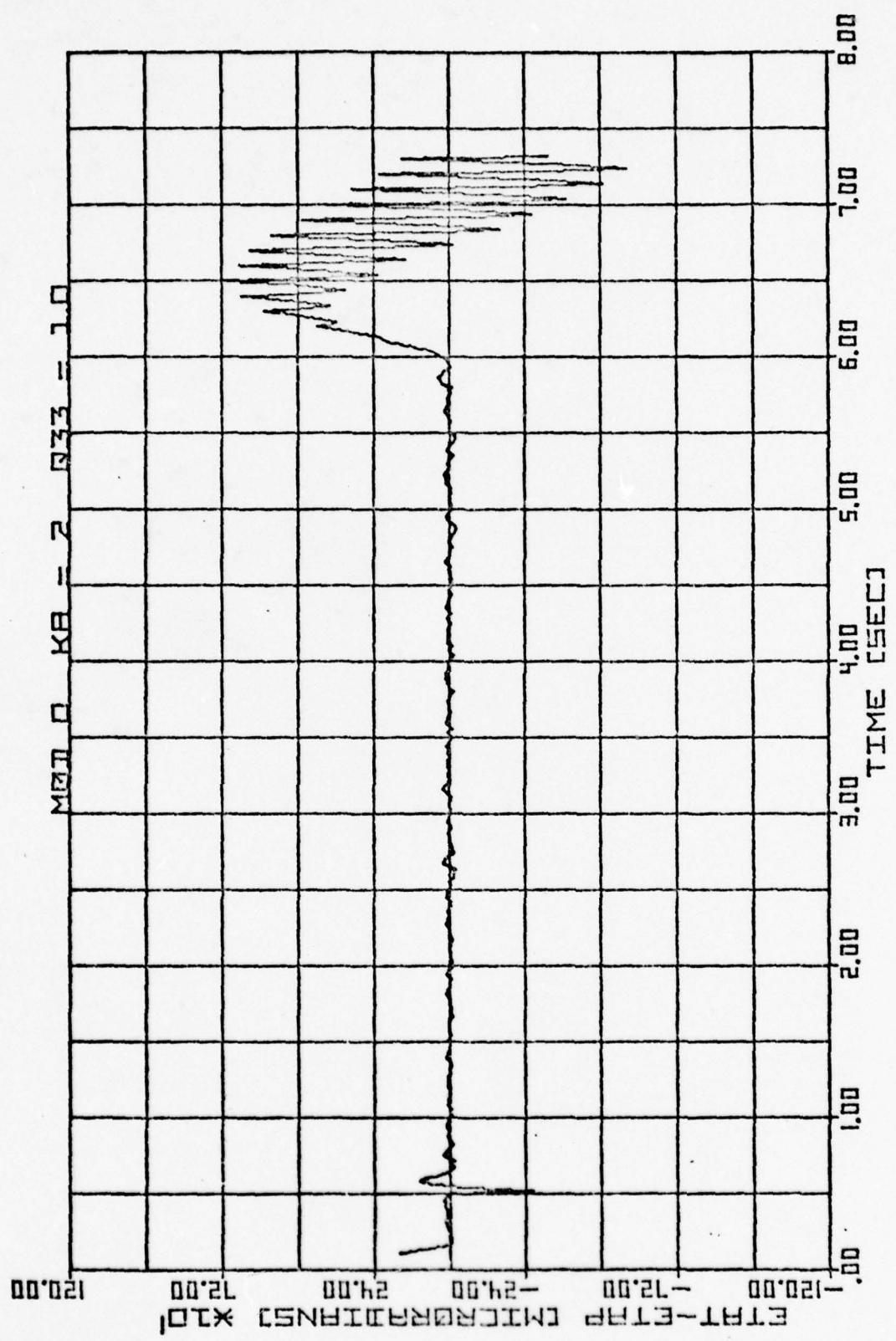


Fig. 47. Aided at 0.1 second rate, with noise,  
Scenario Two.

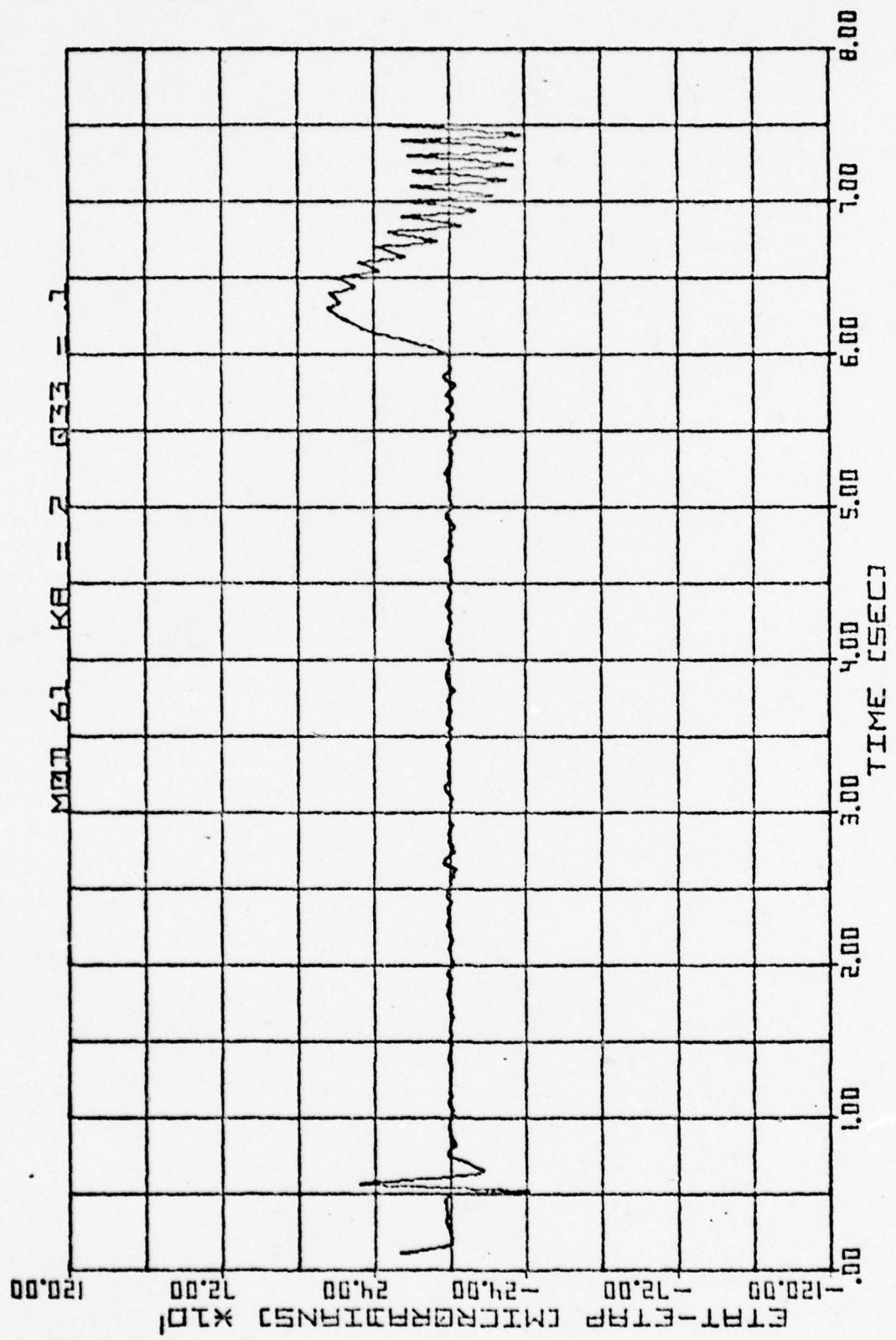


Fig. 48. Aided at 0.01 second rate by Modification Six with measurement noise, Scenario Two.

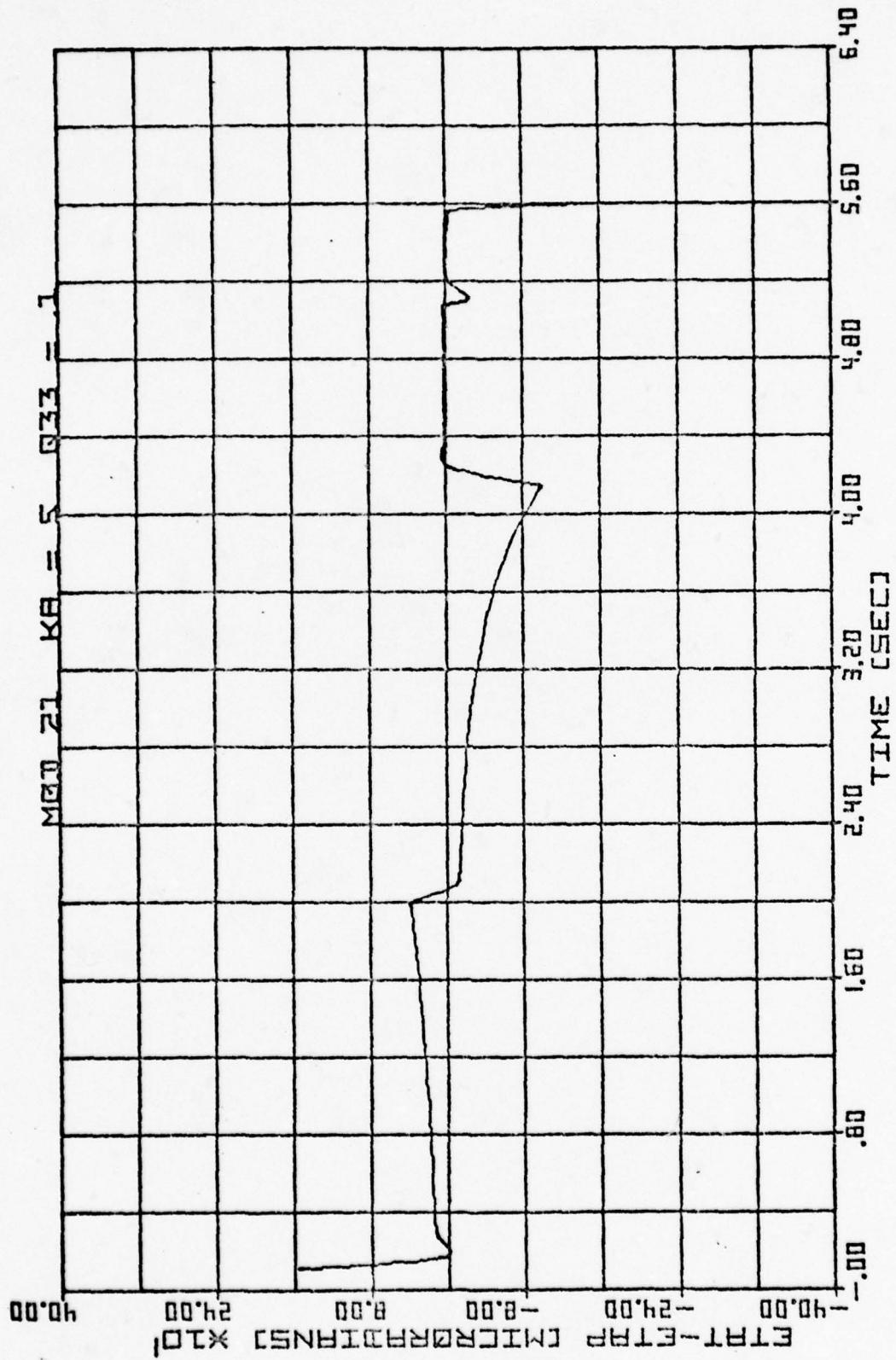
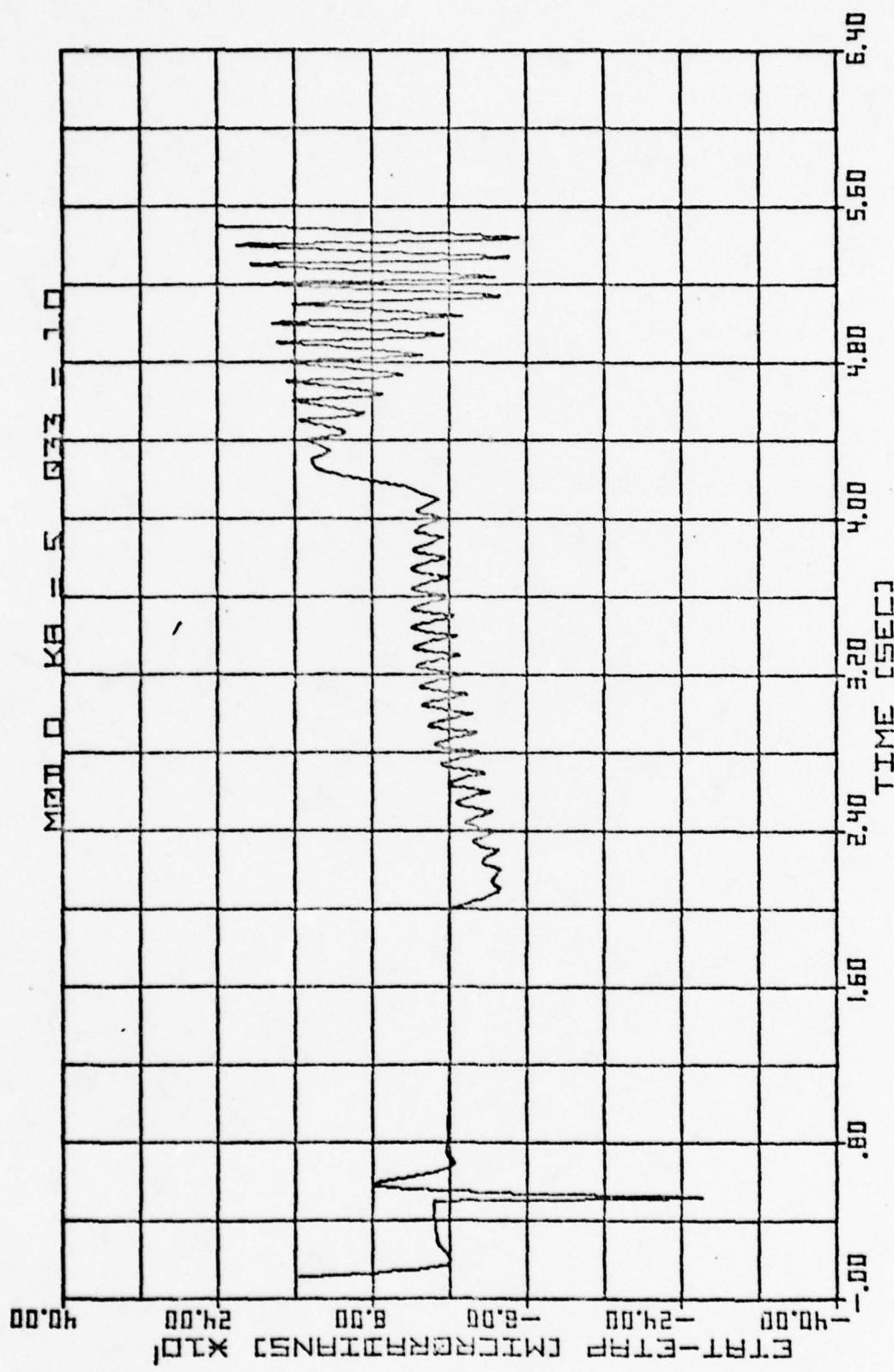


Fig. 49. Unaided tracking of Scenario Five.



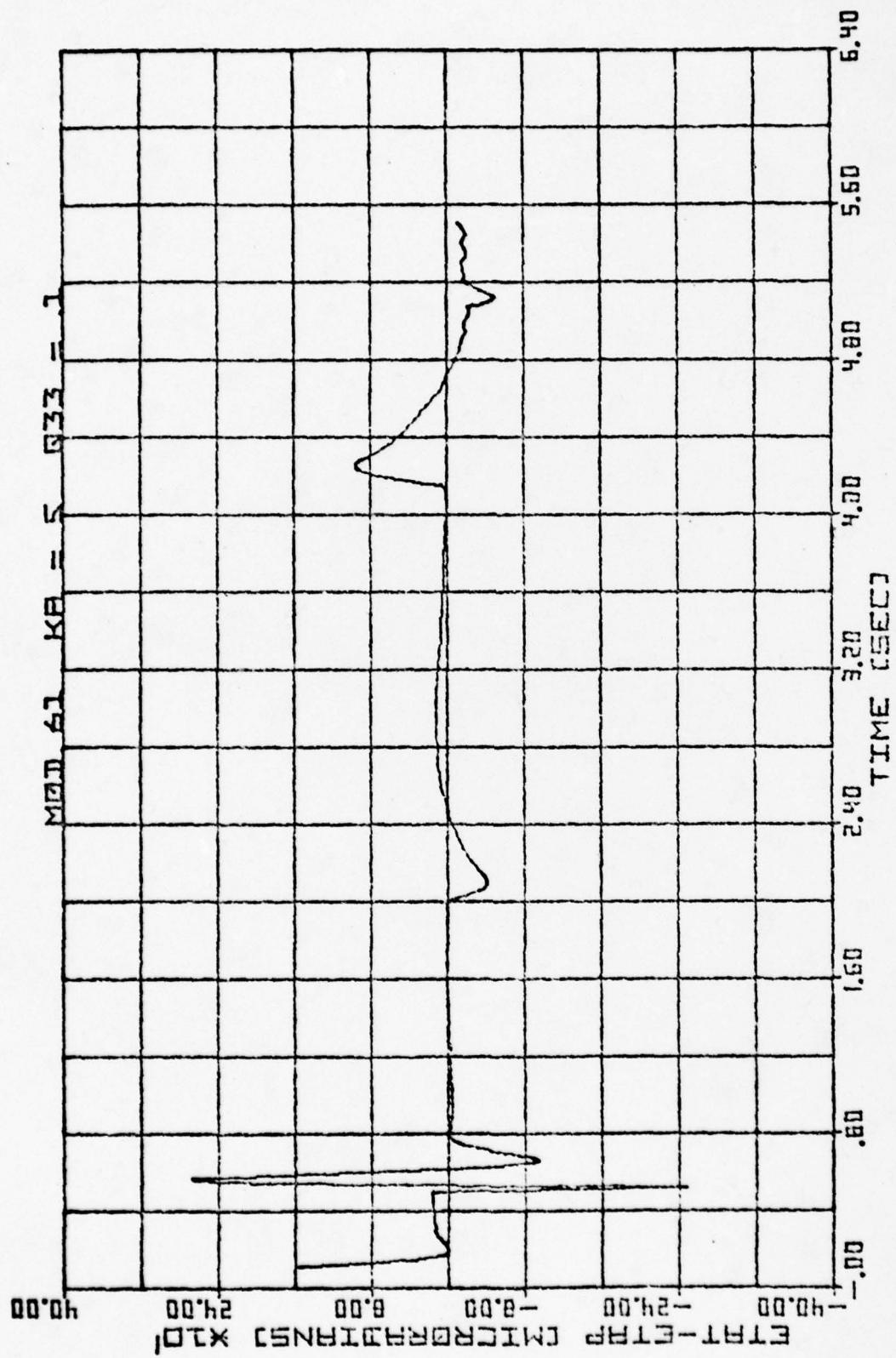


Fig. 51. Aided at 0.01 second rate by Modification Six,  
Scenario Five.

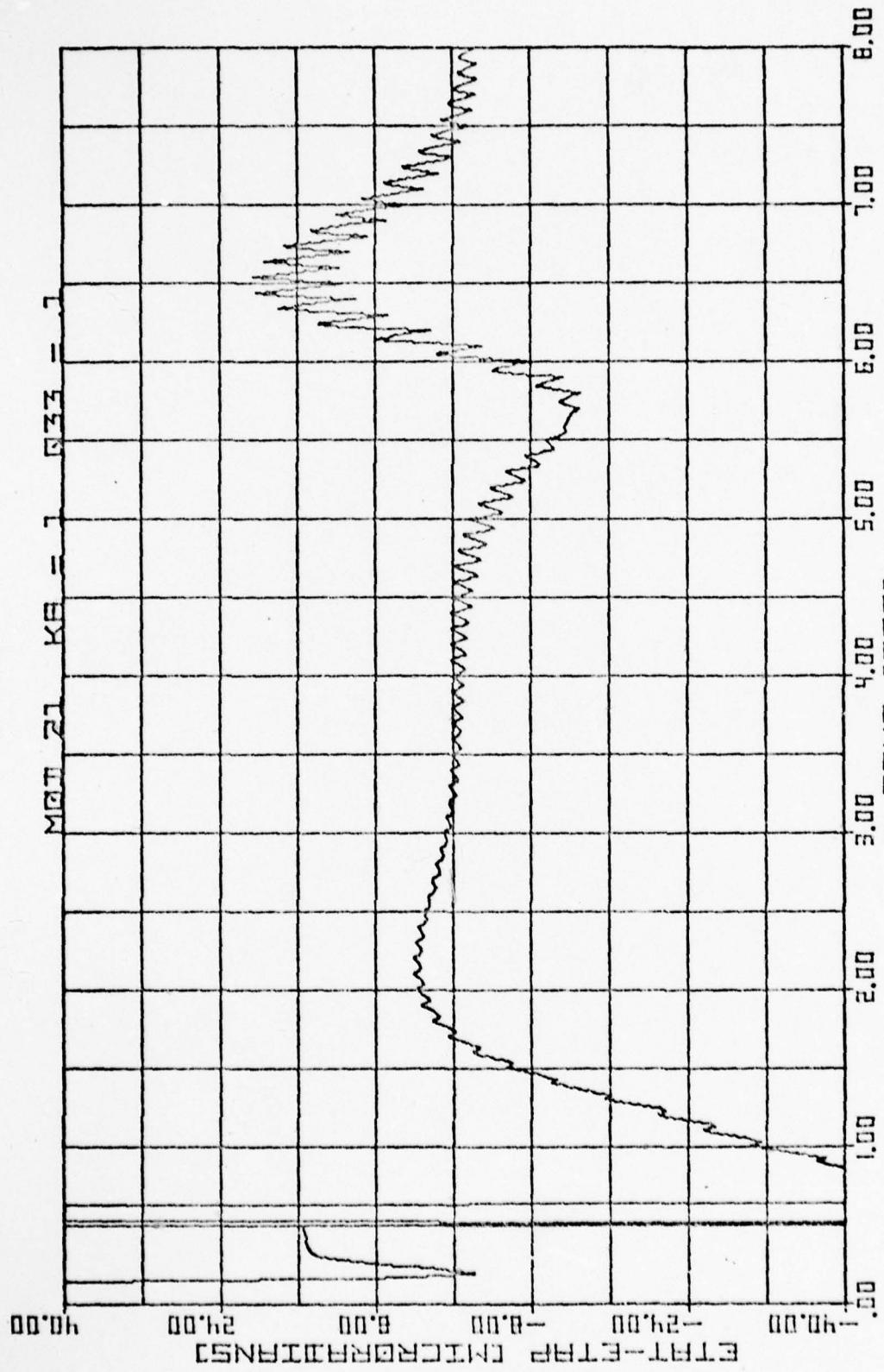


Fig. 52. Aided at 0.01 second rate by Modification Two,  
Scenario One.

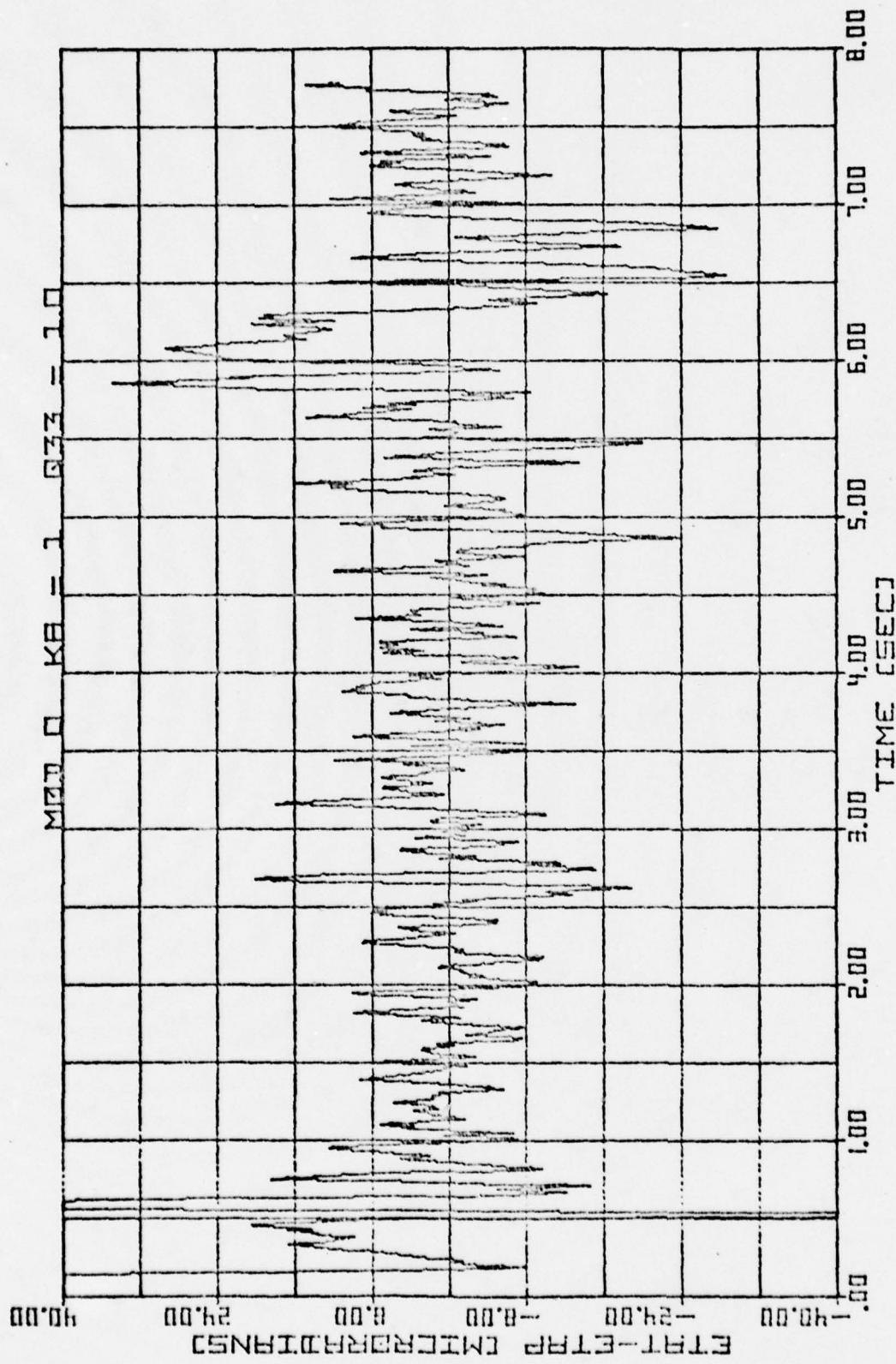


Fig. 53. Aided at 0.1 second rate, with noise, Scenario One.

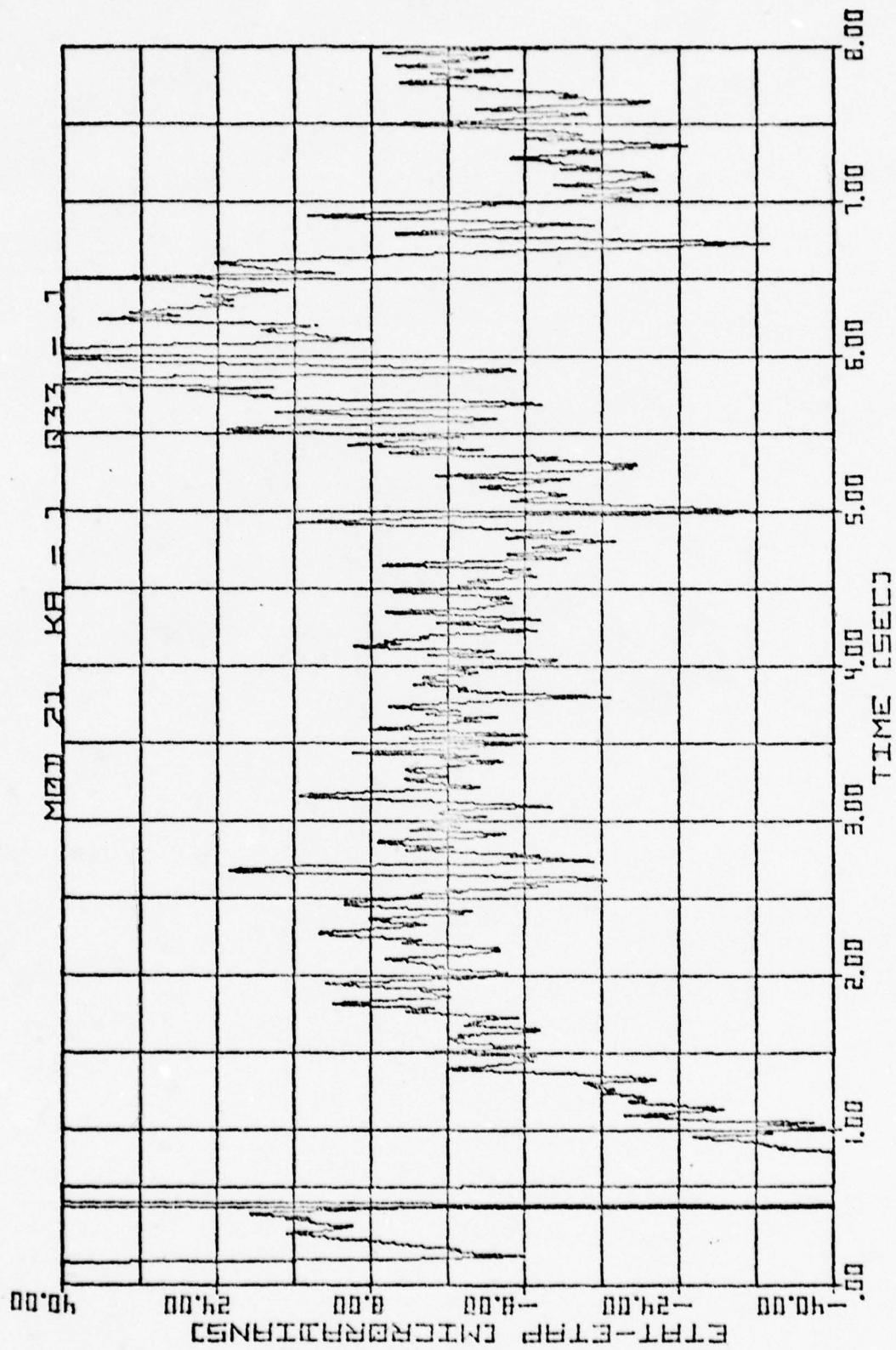


Fig. 54. Aided at 0.01 second rate by Modification Two, with noise, Scenario One.

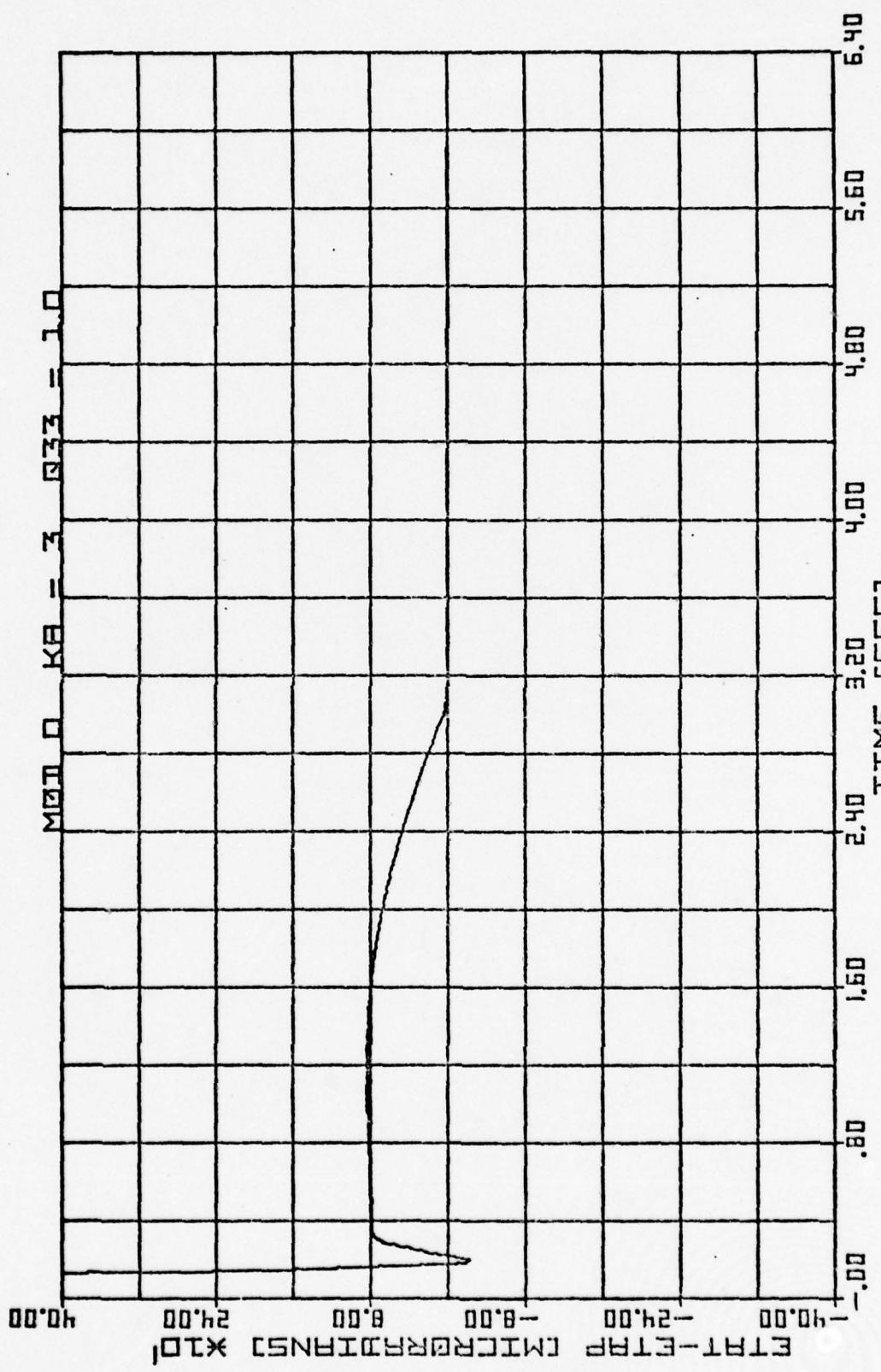


Fig 55. Unaided Tracking of Scenario Three.

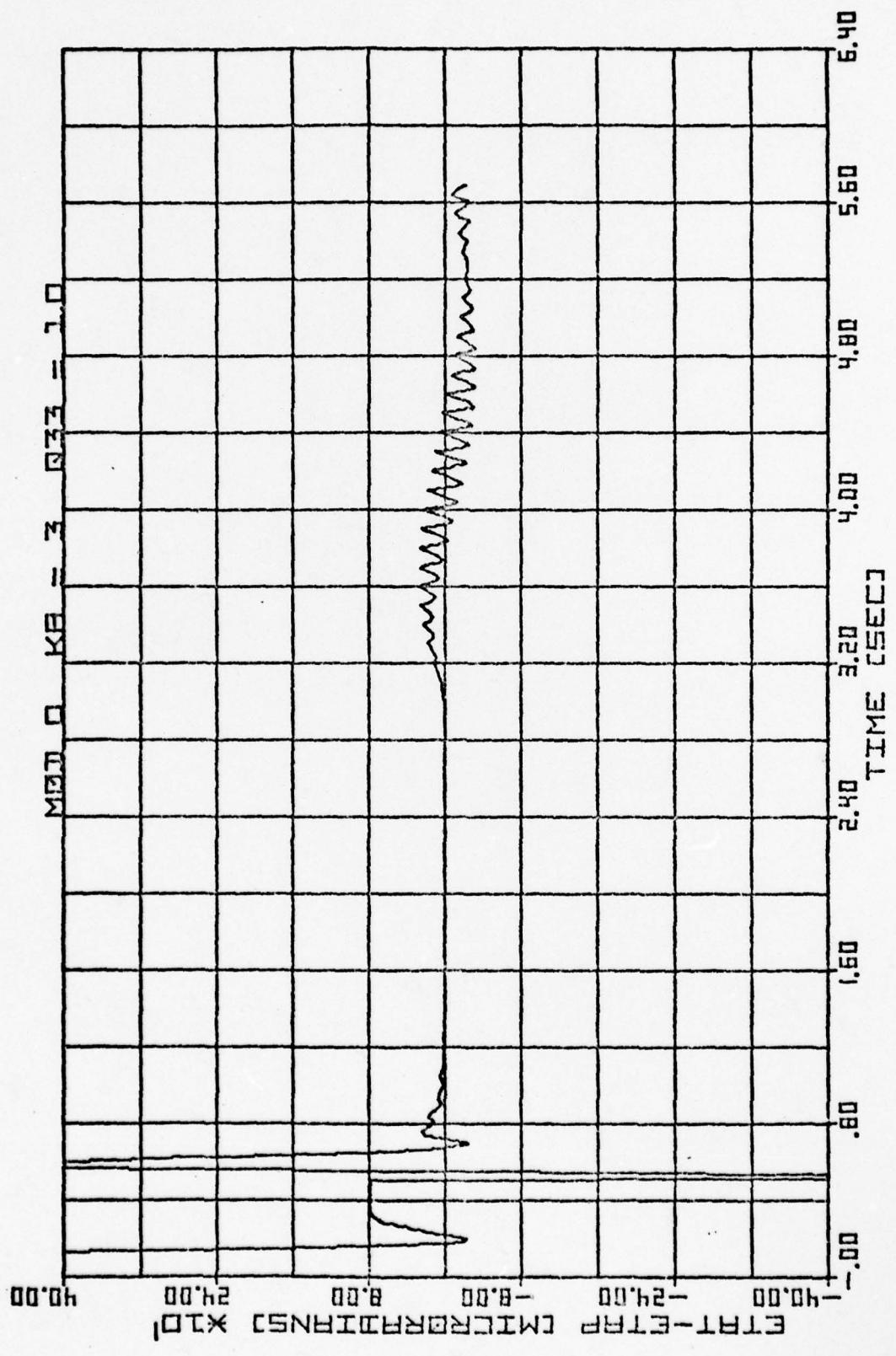


Fig. 56. Aided at 0.1 second rate, Scenario Three.

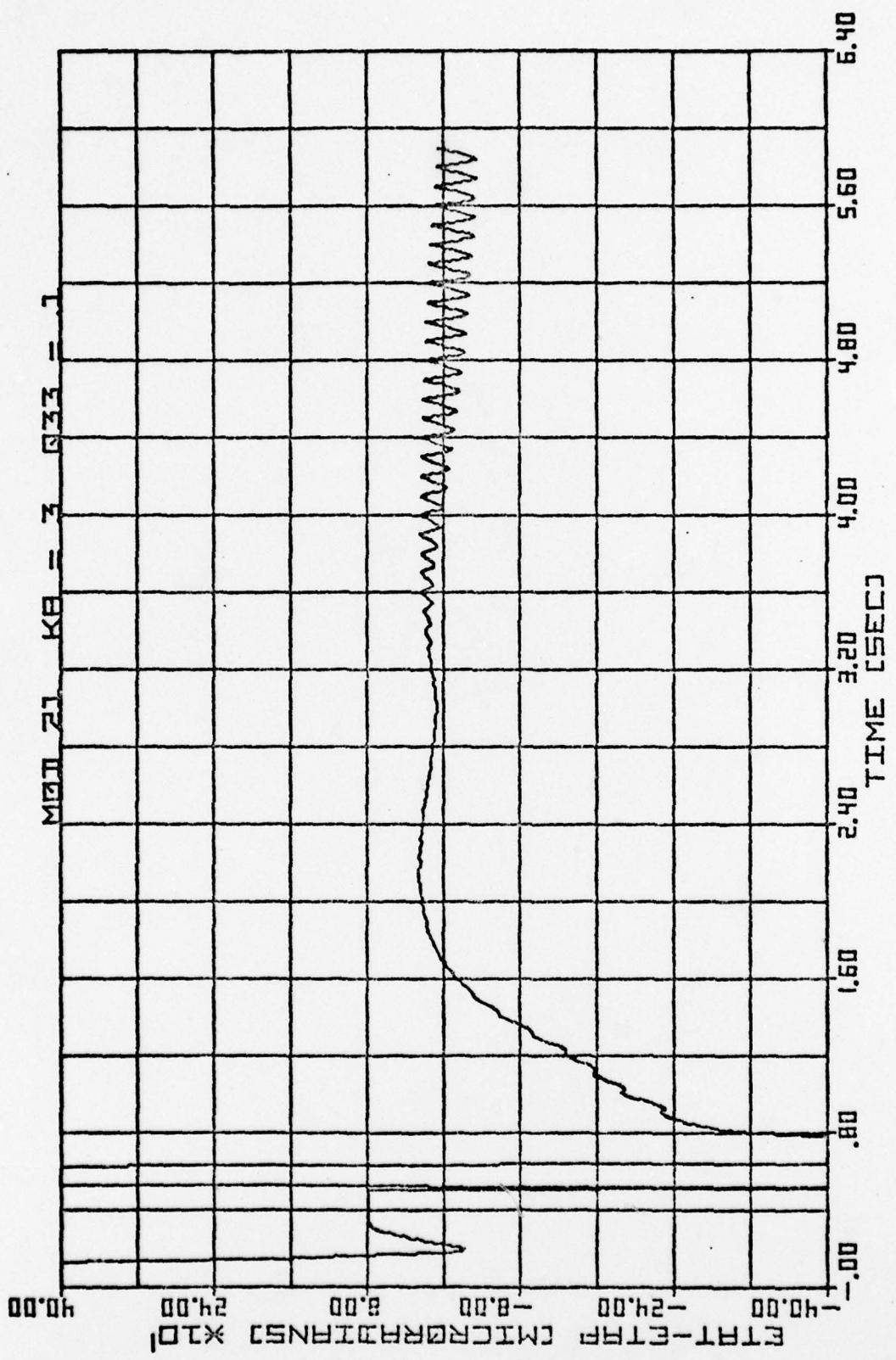


Fig. 57. Aided at 0.01 second rate by Modification Two,  
 Scenario Three.

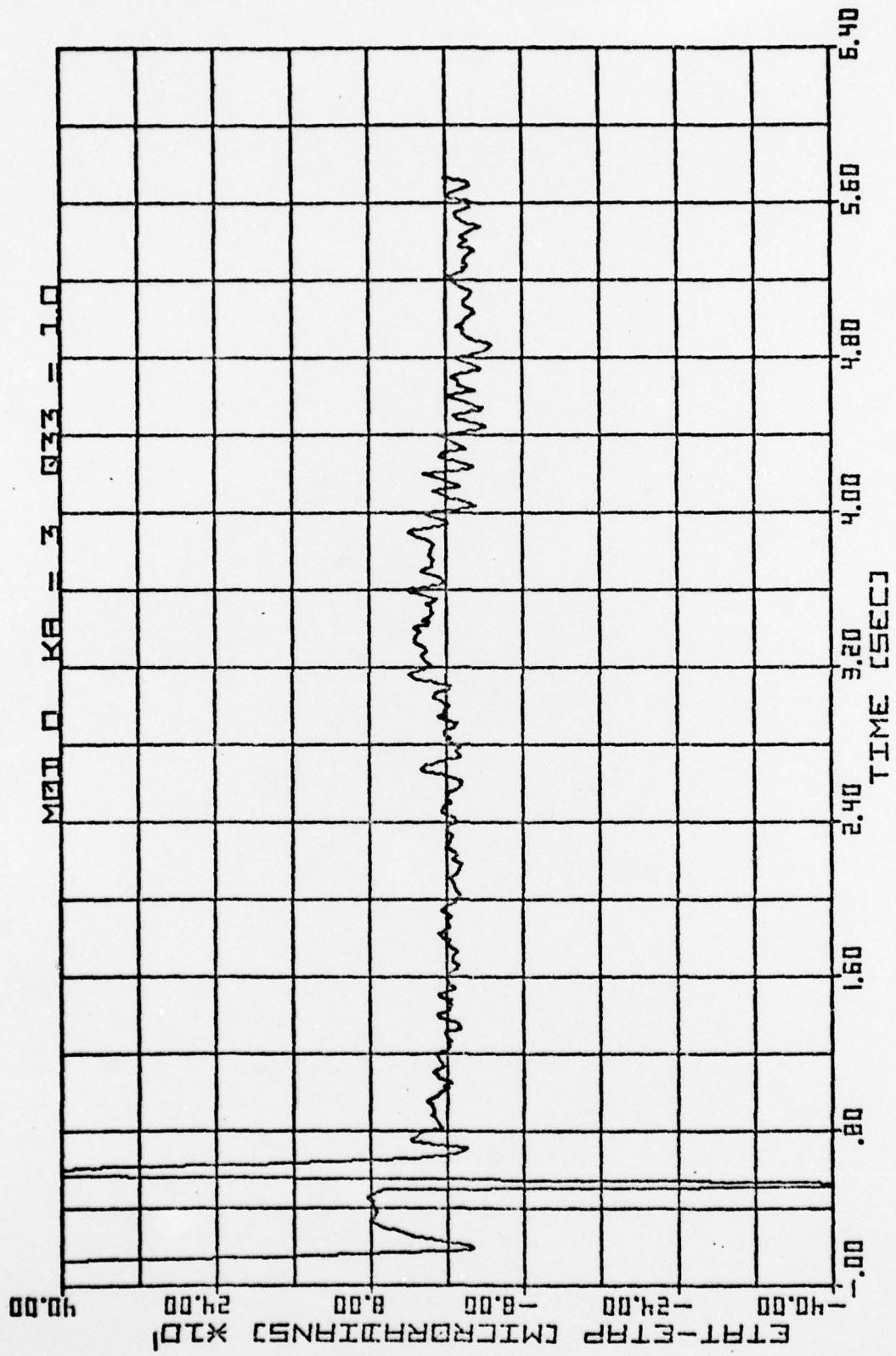


Fig. 58. Aided at 0.1 second rate, with noise, Scenario Three.

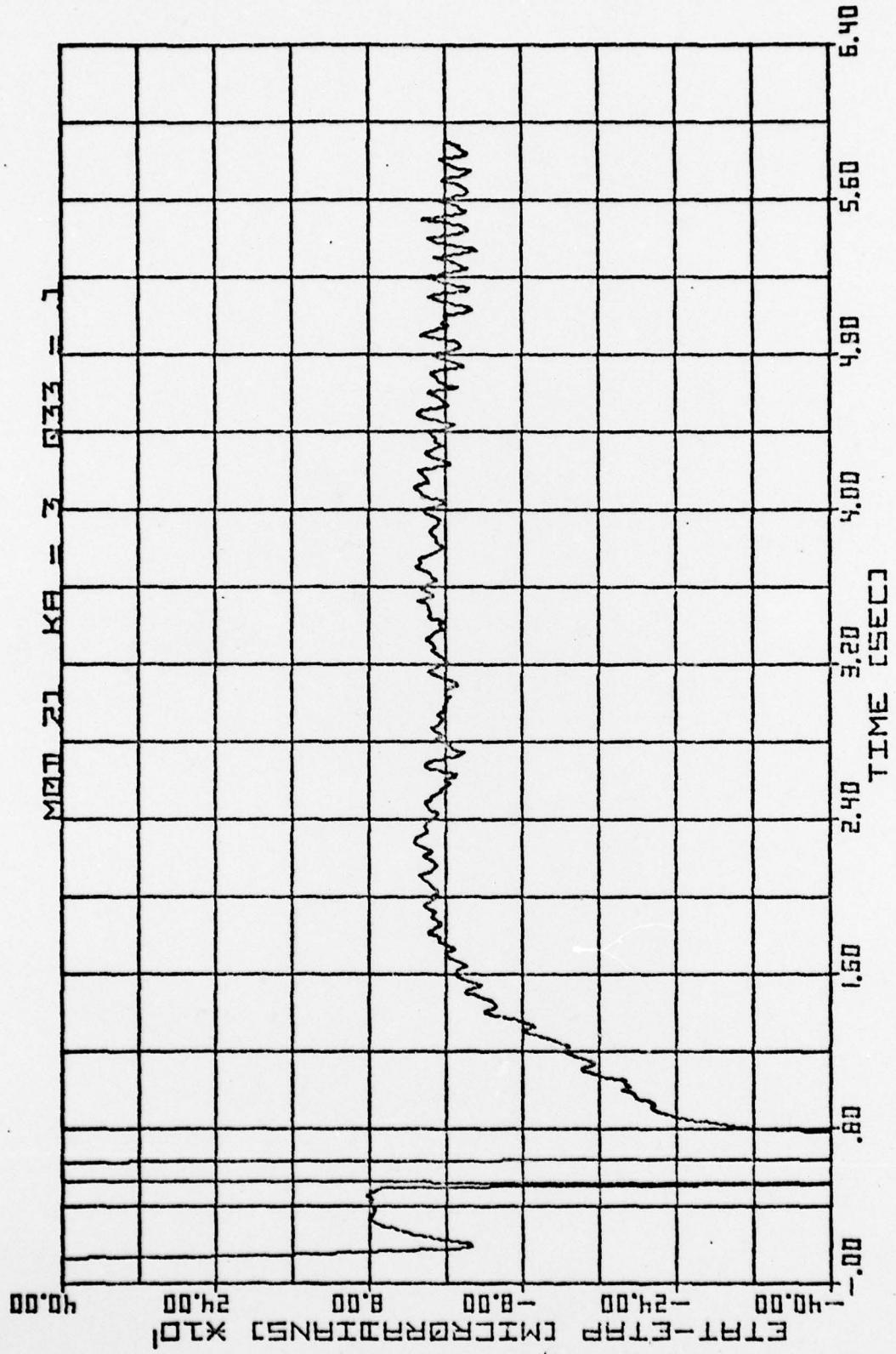
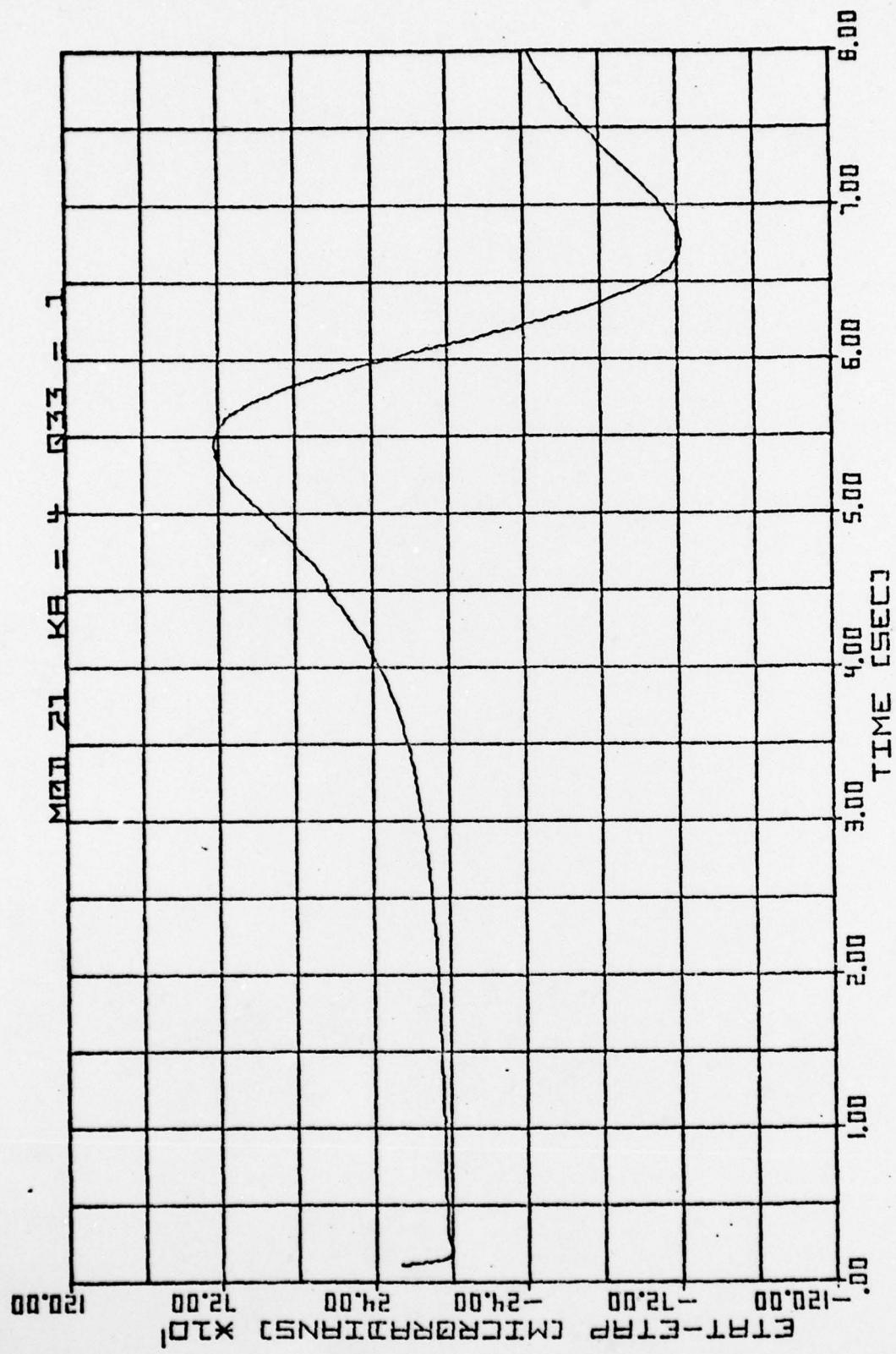


Fig. 59. Aided at 0.01 second rate by Modification Two, with noise, Scenario Three.



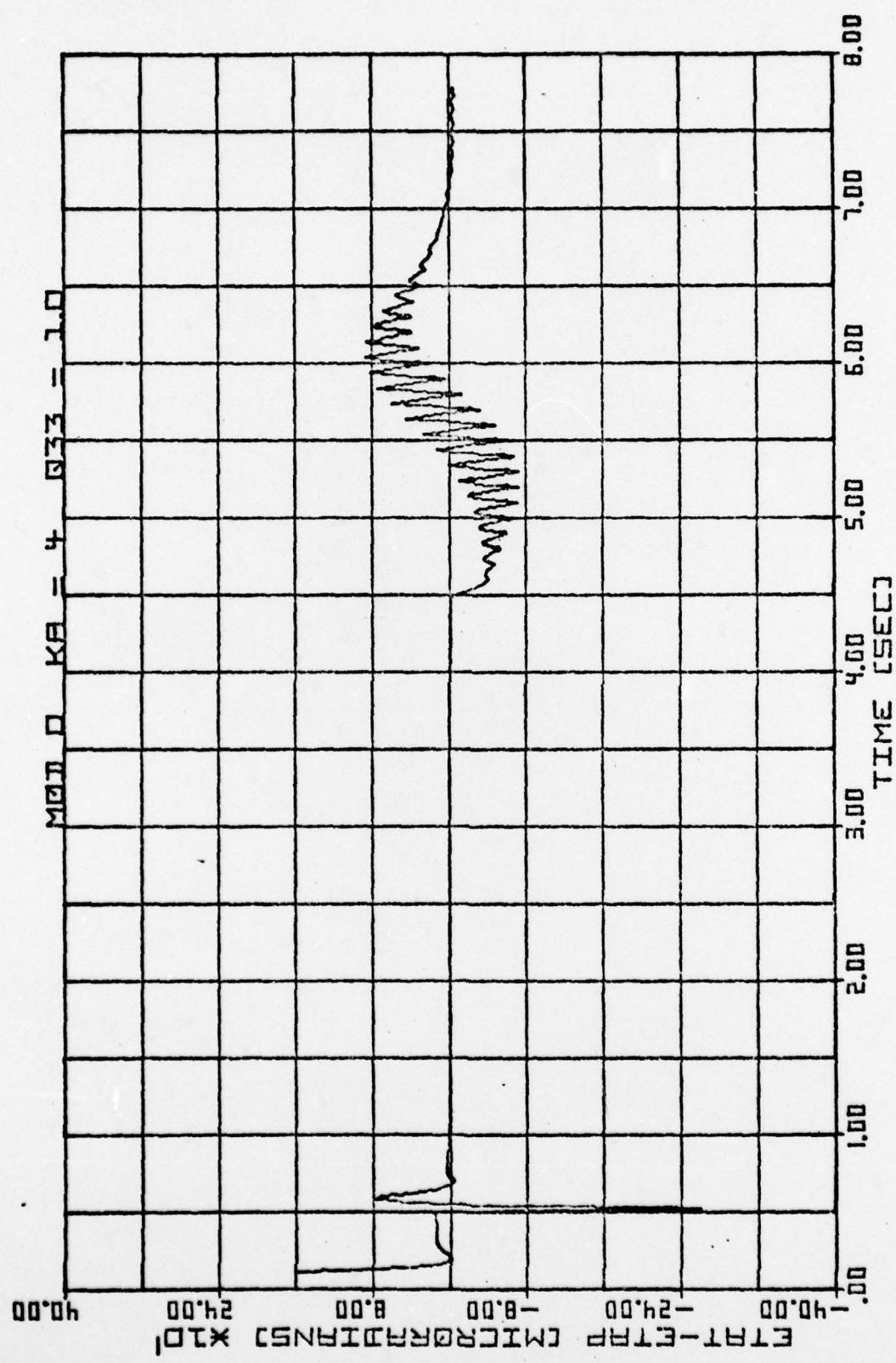


Fig. 61. Aided at 0.1 second rate, Scenario Four.

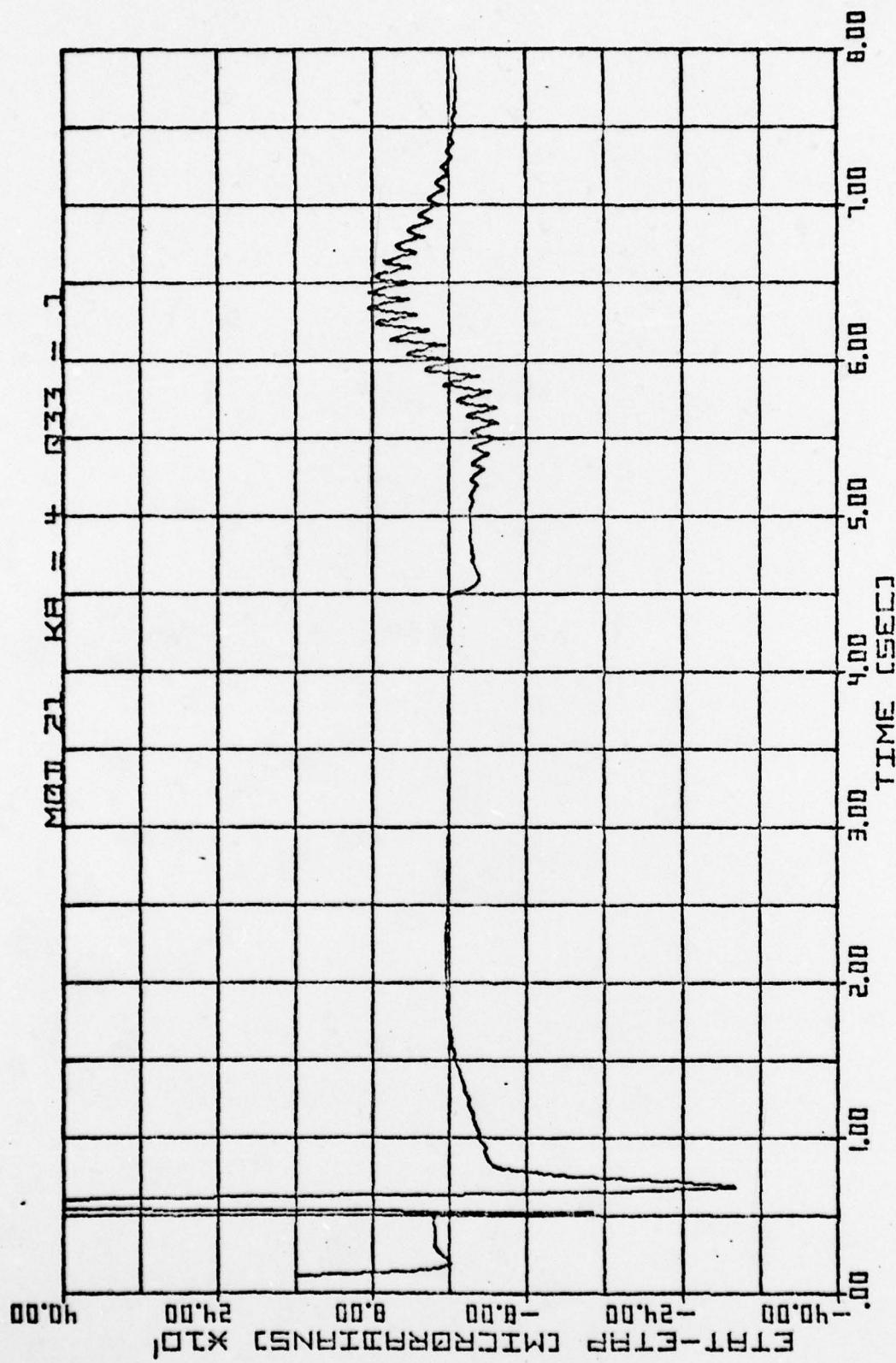


Fig. 62. Aided at 0.01 second rate by Modification Two,  
 Scenario Four.

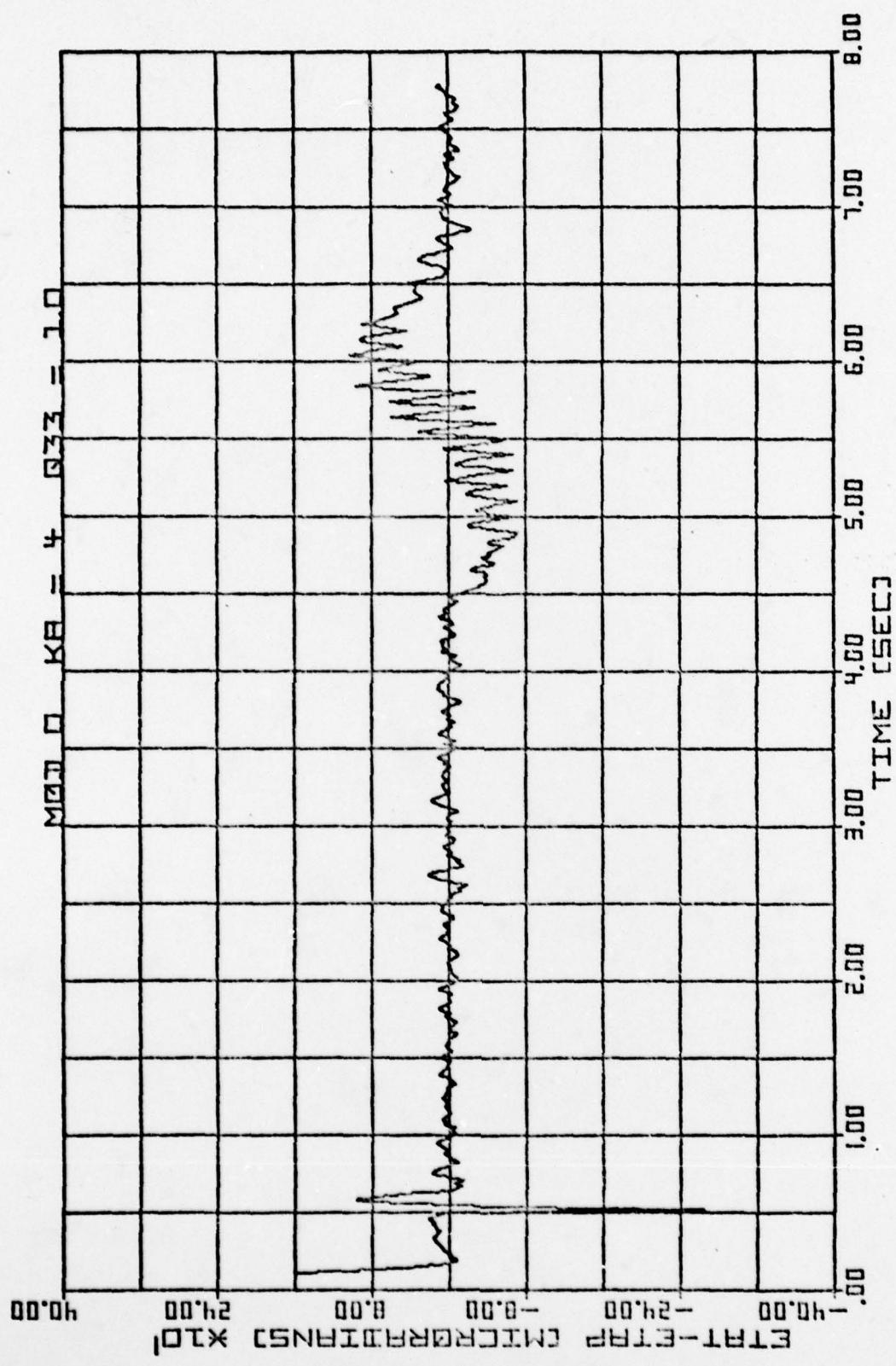


Fig. 63. Aided at 0.1 second rate, with noise,  
Scenario Four.

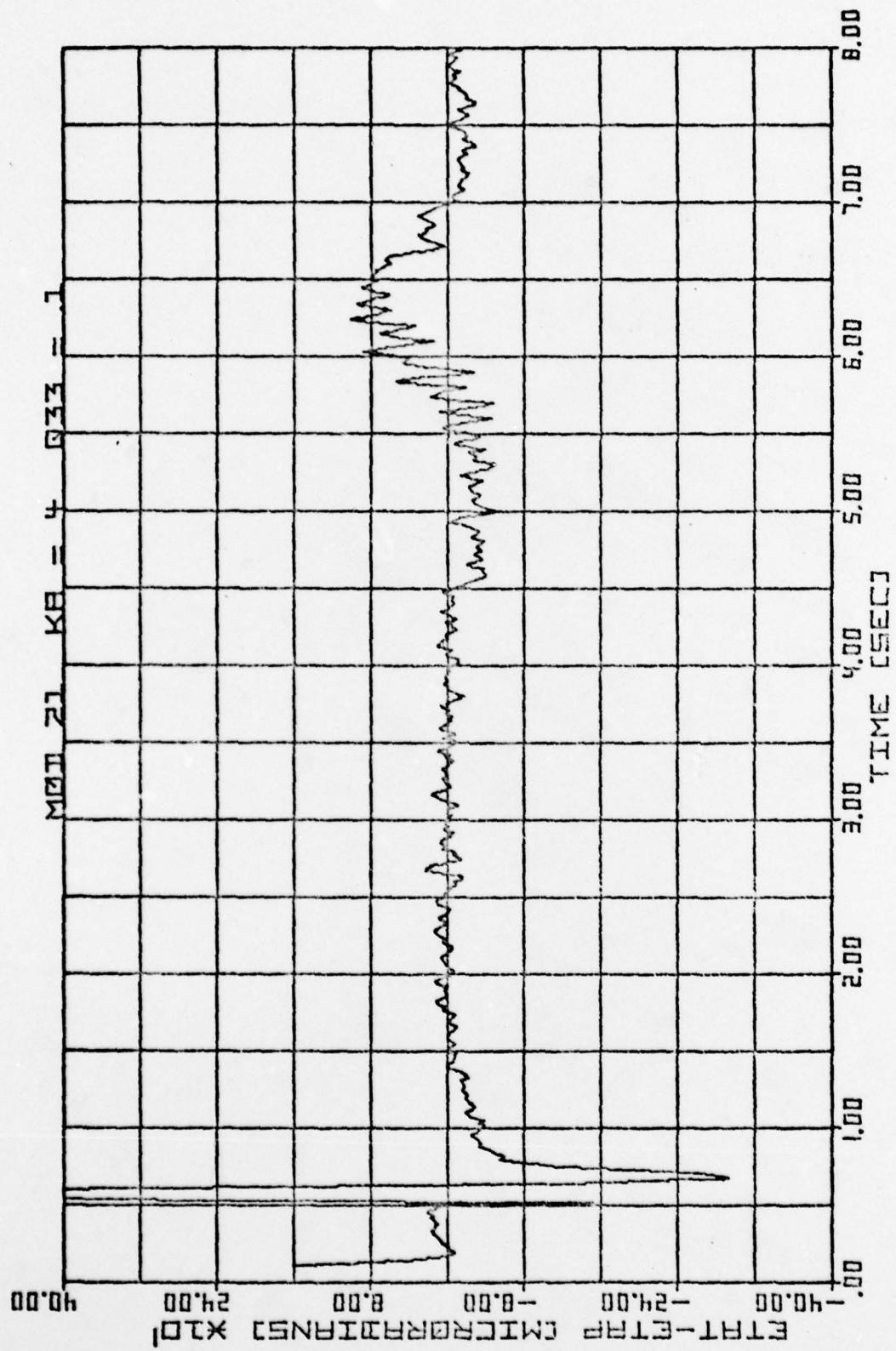


Fig. 64. Aided at 0.01 second rate by Modification Two, with Noise, Scenario Four.

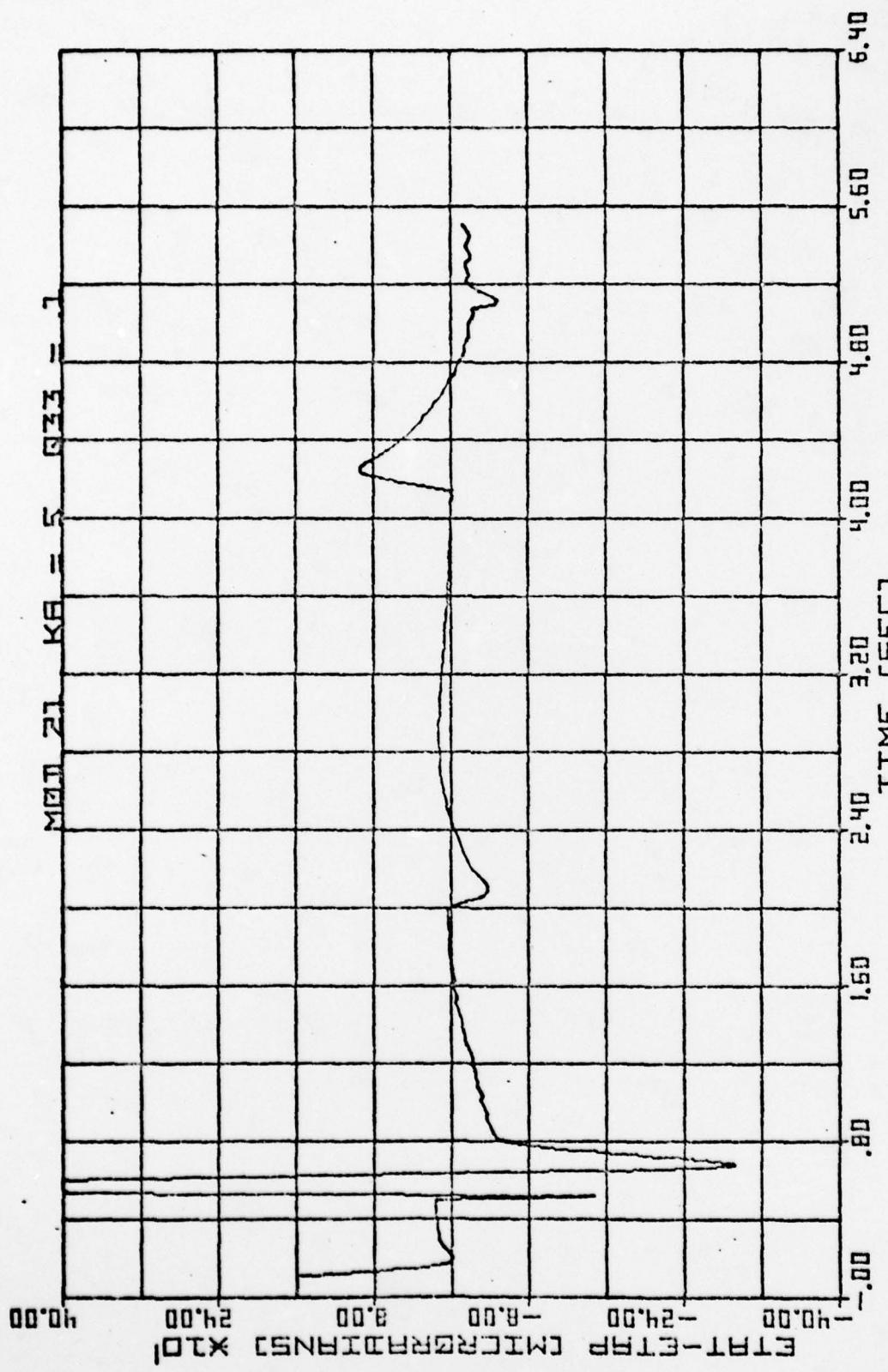


Fig. 65. Aided at 0.01 second rate by Modification Two,  
Scenario Five.

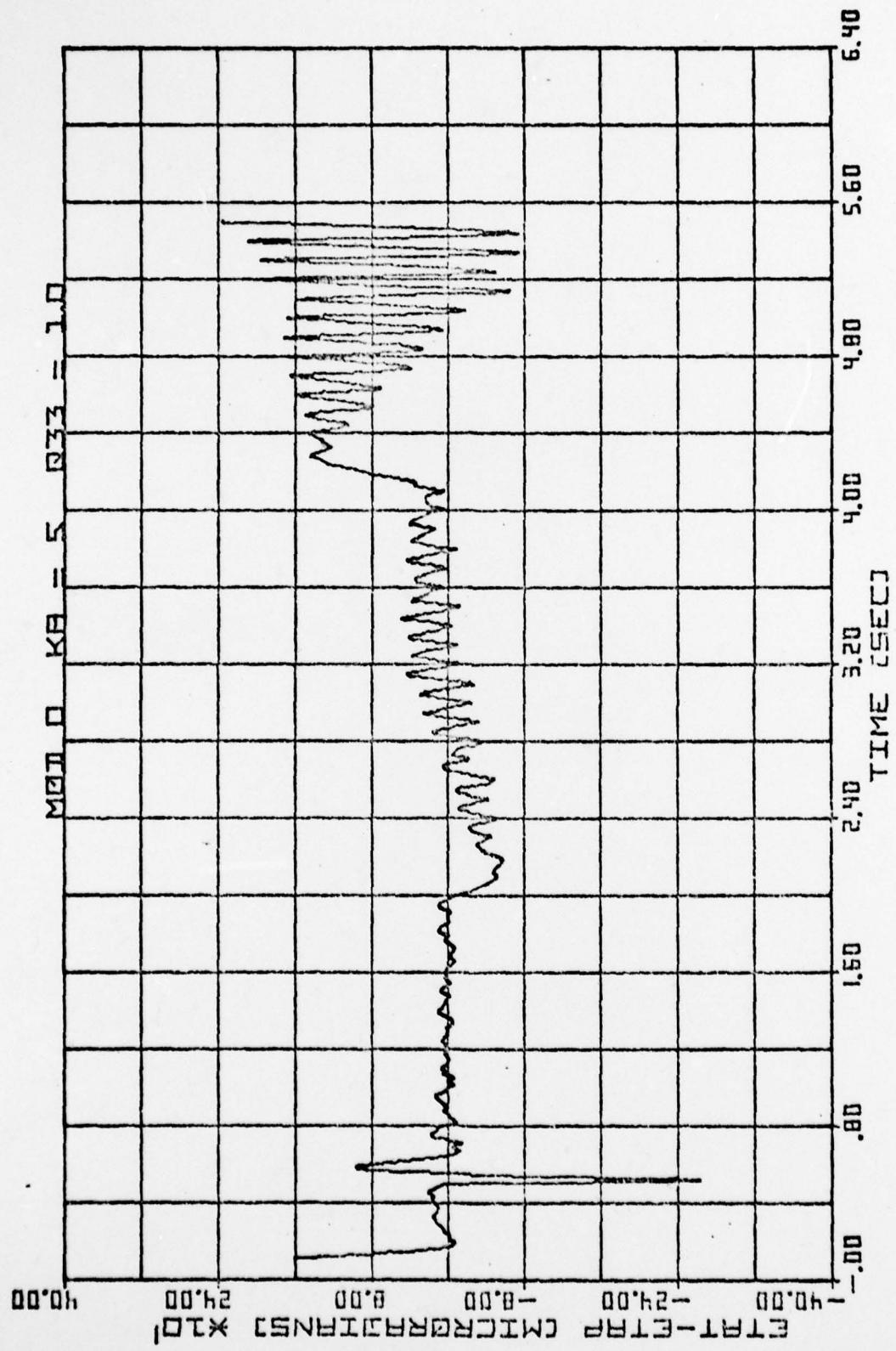


Fig. 66. Aided at 0.1 second rate, with noise, Scenario Five.

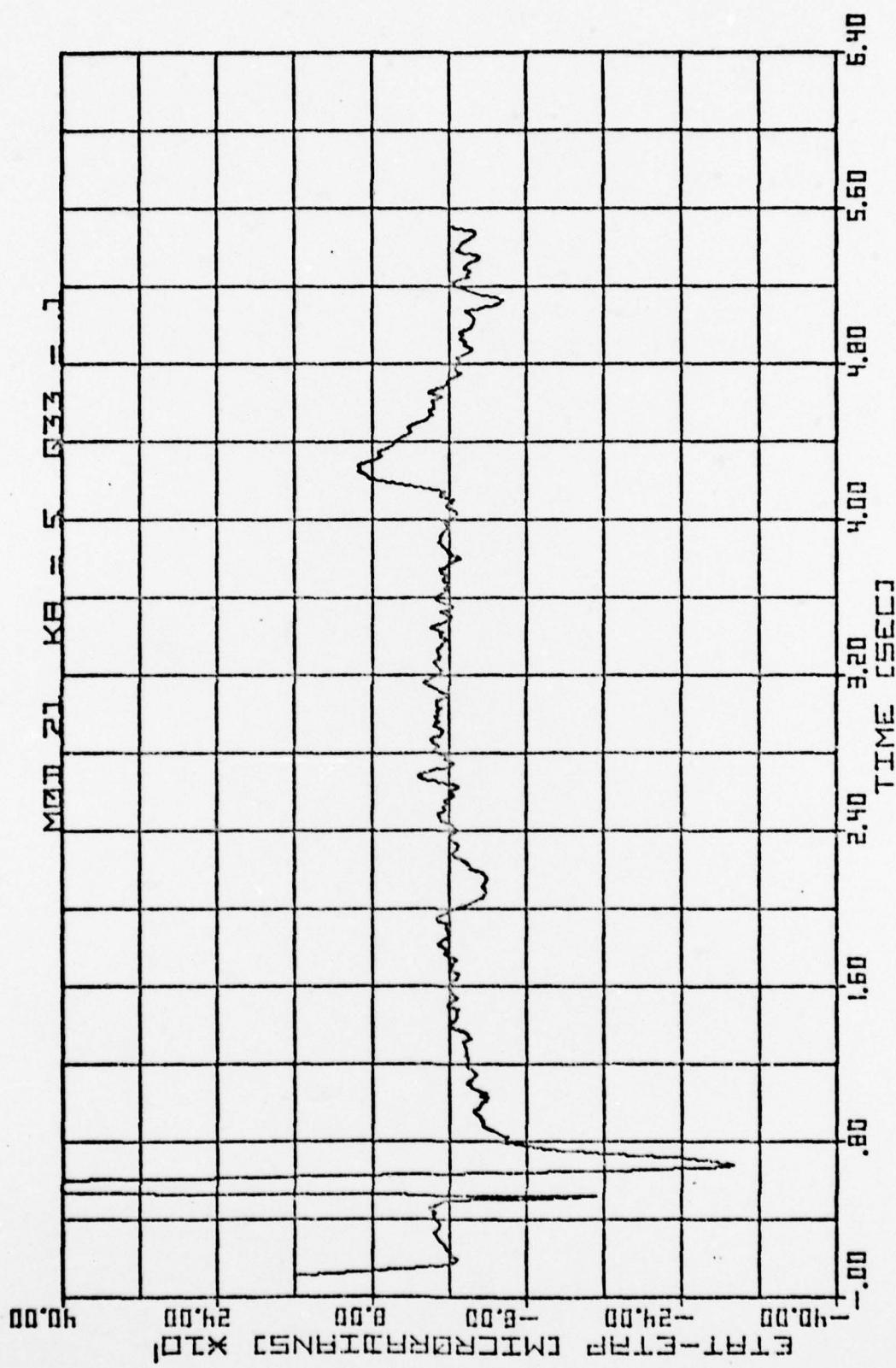


Fig. 67. Aided at 0.01 second rate by Modification Two, with noise, Scenario Five.

Vita

James M. Petek was born on 14 August 1947 in Cleveland, Ohio. After his graduation from John Marshall High School in Cleveland, he attended Ohio State University, Lakewood Extension, for one year. In 1965, he entered the United States Air Force Academy. After graduation and receiving his commission in June 1969, he was assigned to Undergraduate Pilot Training at Williams AFB, Arizona. In July 1970, he received his wings and was assigned to Grand Forks AFB, North Dakota as an F-101 interceptor pilot. His next assignment was to Da Nang AB, Republic of Viet Nam as a Forward Air Controller. Upon returning from Viet Nam, he was assigned to Vance AFB, Oklahoma as a T-38 Instructor Pilot and Flight Commander. In June 1976, he entered the Graduate Astronautical Engineering program at the Air Force Institute of Technology.

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performance of all methods tested. This method demonstrated a definite improvement over the slower system when tracking highly maneuverable targets.



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