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A NOTE ON THE EXTENDED KALMAN FILTER(U) CALIFORNIA UNIV 1/1
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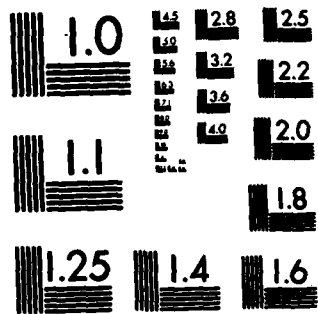
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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER None	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) A NOTE ON THE EXTENDED KALMAN FILTER		5. TYPE OF REPORT & PERIOD COVERED Final, 11/29/79-11/28/81
6. AUTHOR(s) Hosam E. Emara-Shabaik UCLA, School of Engineering & Applied Science		6. PERFORMING ORG. REPORT NUMBER None
7. CONTRACT OR GRANT NUMBER(s) DASG-60-80-C-0007		
8. PERFORMING ORGANIZATION NAME AND ADDRESS UCLA, School of Engineering and Applied Science Los Angeles, California 90024		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS None
9. CONTROLLING OFFICE NAME AND ADDRESS Advanced Technology Center U.S. Army Ballistic Missile Defense Command Huntsville, Alabama		12. REPORT DATE March, 1982
10. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office) Same as No. 11		13. NUMBER OF PAGES 8
		15. SECURITY CLASS. (of this report) Unclassified
		15a. DECLASSIFICATION, DOWNGRADING SCHEDULE

DISTRIBUTION STATEMENT (of this Report)

~~Distribution of this document is not limited.~~

DISTRIBUTION STATEMENT A

Approved for public release;
Distribution Unlimited

17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)

None

18. SUPPLEMENTARY NOTES

None

19. KEY WORDS (Continue on reverse side if necessary and identify by block number)

B

20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

See attached

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SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

ABSTRACT

The extended Kalman Filter (EKF), in the continuous time version, has to be interpreted in the Ito sense. Therefore, processing of the (EKF) algorithm is much more involved than has appeared to be the case. An additional $\frac{n^2 (n+1)}{2}$ differential equations have to be processed when the EKF is properly interpreted.

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Unannounced	☐
Distribution/	
Availability Codes	
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A NOTE ON THE EXTENDED KALMAN FILTER

By

Hosam E. Emara-Shabaik

March, 1982

Submitted under contract

DASG-60-80-C-0007

**Advances In Technology Development
for Exoatmospheric Intercept Systems**

U.S. Army Ballistic Missile

Defense Command

Advanced Technology Center

Huntsville, Alabama

**School of Engineering and Applied Science
University of California
Los Angeles, California**

ABSTRACT

The extended Kalman Filter (EKF), in the continuous time version, has to be interpreted in the Itô sense. Therefore, processing of the (EKF) algorithm is much more involved than has appeared to be the case. An additional $\frac{n^2 (n+1)}{2}$ differential equations have to be processed when the EKF is properly interpreted.

PRESENTATION

Consider the continuous nonlinear stochastic dynamic system and observations given by

$$d\tilde{x}(t) = \tilde{f}(\tilde{x}(t), t) dt + G(t) d\tilde{w}(t), \quad \tilde{x}(t_0) = \tilde{x}_0 \quad (1)$$

And

$$d\tilde{z}(t) = \tilde{h}(\tilde{x}(t), t) dt + d\tilde{v}(t) \quad (2)$$

Where

$\tilde{x}(t) \in R^n$ is an 'n' dimensional state vector.

$\tilde{f}(\tilde{x}(t), t)$ is an 'n' dimensional vector valued function.

$\tilde{x}_0 \in R^n$ is an 'n' dimensional Gaussian random vector with mean $\bar{\tilde{x}}_0$, and covariance P_0 .

$\tilde{z}(t) \in R^m$ is an 'm' dimensional observations vector.

$\tilde{h}(\tilde{x}(t), t)$ is an 'm' dimensional vector valued function.

$\tilde{w}(t) \in R^n$ is an 'n' dimensional Wiener process with zero mean and covariance $Q(t)$.

$\tilde{v}(t) \in R^n$ is an 'n' dimensional Wiener process with zero mean and covariance $R(t)$.

Under the assumption that x_0 , $w(t)$, and $v(t)$ are mutually independent of each other, and $R(t)$ considered to be positive definite matrix, the widely used Extended Kalman Filter (EKF) is given by the following set of equations [1]

$$d\hat{x}(t) = f(\hat{x}(t), t) dt + P(t) H^T(\hat{x}(t), t) R^{-1}(t) [dz(t) - h(\hat{x}(t), t) dt], \quad \hat{x}(t_0) = x_0 \quad (3)$$

and

$$\begin{aligned} \frac{d}{dt} P(t) &= F(\hat{x}(t), t) P(t) + P(t) F^T(\hat{x}(t), t) + G(t) Q(t) G^T(t) \\ &\quad - P(t) H^T(\hat{x}(t), t) R^{-1}(t) H(\hat{x}(t), t) P(t), \\ P(t_0) &= P_0 \end{aligned} \quad (4)$$

Where

$$H(\hat{x}(t), t) \triangleq \left[\frac{\partial h_j(\underline{x}(t), t)}{\partial x_j(t)} \right]_{\underline{x}(t) = \hat{x}(t)} \quad (5)$$

and

$$F(\hat{x}(t), t) \triangleq \left[\frac{\partial f_j(\underline{x}(t), t)}{\partial x_j(t)} \right]_{\underline{x}(t) = \hat{x}(t)} \quad (6)$$

It is clear that the matrices $H(\hat{x}(t), t)$ and $F(\hat{x}(t), t)$ as given by equations (5) and (6) are state estimate dependent.

Hence, also the covariance matrix is state estimate dependent, and a more accurate description of the (EKF) is as follows:

$$\begin{aligned} d\hat{x}(t) &= f(\hat{x}(t), t) dt + K(\hat{x}(t), t) [dz(t) - h(\hat{x}(t), t) dt], \\ \hat{x}(t_0) &= x_0 \end{aligned} \quad (7)$$

$$\begin{aligned} \frac{d}{dt}P(\hat{x}(t), t) = & F(\hat{x}(t), t)P(\hat{x}(t), t) + P(\hat{x}(t), t)F^T(\hat{x}(t), t) + \\ & G(t)Q(t)G^T(t) - \\ & P(\hat{x}(t), t)H^T(\hat{x}(t), t)R^{-1}(t)H(\hat{x}(t), t)P(\hat{x}(t), t), P(t_0) = P_0 \end{aligned} \quad (8)$$

Where

$K(\hat{x}(t), t) = P(\hat{x}(t), t)H^T(\hat{x}(t), t)R^{-1}(t)$ is the filter's gain matrix.

Now, it is easy to recognize that equation (7) is an Itô stochastic differential equation. Hence, it should be integrated in the Itô sense. Therefore, whenever numerical simulations of the (EKF) are carried out, equation (7) has to be transformed into an equivalent differential equation in an ordinary sense such as the Stratonovich sense. The Stratonovich equivalent of (7) is obtained by modifying the i^{th} component

$f_i(\hat{x}(t), t)$ by the following quantity

$$-\frac{1}{2} \sum_{l=1}^n \sum_{j=1}^m K_{lj}(\hat{x}(t), t) \frac{\partial K_{ij}(\hat{x}(t), t)}{\partial \hat{x}_l(t)}.$$

Therefore, for the completeness of the EKF, the expression

$$\frac{\partial K_{ij}(\hat{x}(t), t)}{\partial \hat{x}_l(t)} \quad \text{for all } i, j, \text{ and } l$$

has to be included. Denote $\frac{\partial K(\hat{x}(t), t)}{\partial \hat{x}_l(t)}$ by

$K_{\hat{x}_i}(\hat{x}(t), t)$, and $\frac{\partial P(\hat{x}(t), t)}{\partial \hat{x}_i}$ by $P_{\hat{x}_i}(\hat{x}(t), t)$, then

$$K_{\hat{x}_i}(\hat{x}(t), t) = \left[P(\hat{x}(t), t) \frac{\partial H^T(\hat{x}(t), t)}{\partial \hat{x}_i} + \frac{\partial P(\hat{x}(t), t)}{\partial \hat{x}_i} H^T(\hat{x}(t), t) \right] R^{-1}(t) \quad (9)$$

And for $P_{\hat{x}_i}(\hat{x}(t), t)$, assuming that $P(\hat{x}(t), t)$

is continuous in both arguments, we have

$$\begin{aligned} \frac{d}{dt} P_{\hat{x}_i}(\hat{x}(t), t) &= F(\hat{x}(t), t) P_{\hat{x}_i}(\hat{x}(t), t) + F_{\hat{x}_i}(\hat{x}(t), t) P(\hat{x}(t), t) + \\ &P_{\hat{x}_i}(\hat{x}(t), t) F^T(\hat{x}(t), t) + P(\hat{x}(t), t) F_{\hat{x}_i}^T(\hat{x}(t), t) \\ &- P_{\hat{x}_i}(\hat{x}(t), t) H^T(\hat{x}(t), t) R^{-1}(t) H(\hat{x}(t), t) P(\hat{x}(t), t) \\ &- P(\hat{x}(t), t) H_{\hat{x}_i}^T(\hat{x}(t), t) R^{-1}(t) H(\hat{x}(t), t) P(\hat{x}(t), t) \\ &- P(\hat{x}(t), t) H^T(\hat{x}(t), t) R^{-1}(t) H_{\hat{x}_i}(\hat{x}(t), t) P(\hat{x}(t), t) \\ &- P(\hat{x}(t), t) H^T(\hat{x}(t), t) R^{-1}(t) H(\hat{x}(t), t) P_{\hat{x}_i}(\hat{x}(t), t), \end{aligned}$$

$$P_{\hat{x}_i}(t_0) = 0 \quad (10)$$

for every $i = 1, 2, \dots, n$

where

$$H_{\hat{x}_i}(\hat{x}(t), t) = \frac{\partial H(\hat{x}(t), t)}{\partial \hat{x}_i} \triangleq \frac{\partial}{\partial \hat{x}_i} \left[\frac{\partial h_i(\underline{x}(t), t)}{\partial x_j} \right]_{\underline{x}(t) = \hat{x}(t)}$$

$$= \left[\frac{\partial^2 h_l(\underline{x}(t), t)}{\partial x_i \partial x_j} \right]_{\underline{x}(t) = \hat{\underline{x}}(t)} \quad (11)$$

and

$$\begin{aligned} F_{\hat{x}_i}(\hat{x}(t), t) &= \frac{\partial F(\hat{x}(t), t)}{\partial \hat{x}_i} \triangleq \frac{\partial}{\partial \hat{x}_i} \left[\frac{\partial f_l(\underline{x}(t), t)}{\partial x_j} \right]_{\hat{x}(t) = \underline{x}(t)} \\ &= \left[\frac{\partial^2 f_l(\underline{x}(t), t)}{\partial x_i \partial x_j} \right]_{\underline{x}(t) = \hat{\underline{x}}(t)} \end{aligned} \quad (12)$$

Conclusion:

The continuous time EKF has to be interpreted in the Itô sense. Therefore, the actual computational requirement for implementing the EKF is increased. An extra n matrix differential equations for $P_{\hat{x}_i}(\hat{x}(t), t)$, $i=1,2,\dots,n$ are coupled to the differential matrix Ricatti equation for $P(\hat{x}(t), t)$. Also, the nonlinearities $f(\underline{x}(t), t)$ and $h(\underline{x}(t), t)$ are assumed to have mixed second order partial derivatives with respect to the components of $\underline{x}(t)$. Of course, if an integration routine that conforms with the Itô definition of stochastic integral is used in processing the (EKF) algorithm, then it is sufficient to process equations (7) and (8). Among the widely used integration routines, the rectangular routine is the only one that conforms with the Itô definition of the stochastic integral. The discussion in this note applies in a similar way to any of the many suboptimal filters whose gain and, or covariance is estimate dependent.

In practical implementation, the filter equations (3) and (4) are discretized. Usually the time increments are taken to be small enough to assure acceptable accuracy. In order to conform with itô's definition of stochastic integral, the system matrices $F(\hat{x}(t), t)$ and $H(\hat{x}(t), t)$ should be held at their values corresponding to the beginning of each particular increment.

References

- 1 A. H. Jazwinski, Stochastic Processes And Filtering Theory, Academic Press, New York, 1970.

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