



다중센서 융합 항법

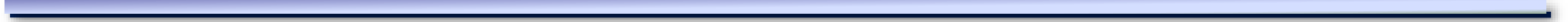
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한국항공대 항공전자정보공학부

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- **센서별 특성**
- **칼만필터**
- **정보 융합**
- **고장 검출**
- **연합형 칼만필터**
- **시각동기 및 Lever Arm 보상**
- **다중센서 통합 구조**
- **다중센서 비교 실험**

센서별 특성



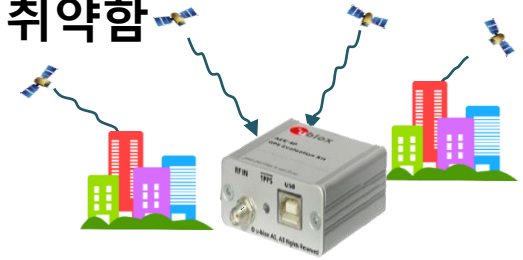
관성센서

- 다른 센서에 비하여 출력 빈도가 높으므로 (10 Hz ~ 200 Hz) 항체의 궤적을 상세하게 표현할 수 있음
- 항체 외부로 부터의 신호/도움을 요구하지 않으며 고장에 강건한 특성을 지님
- 재밍/간섭 등의 외란에 영향을 받지 않음
- 가속도계와 자이로의 출력을 적분하는 원리에 기반하므로 오차가 누적 증가하는 단점을 지님
- 다중센서 융합 항법에 있어서 중심 센서로 활용됨



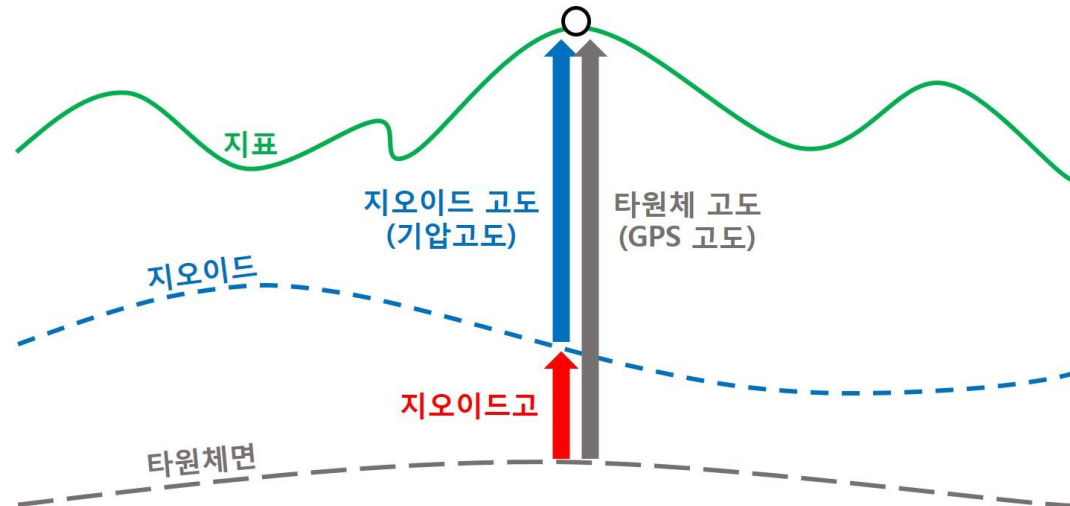
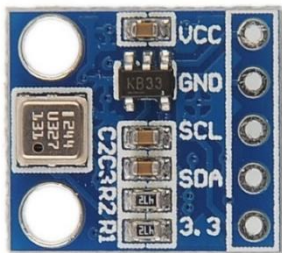
위성항법 수신기

- 높은 정확도의 좌표값과 시간을 전 지구영역에서 측정할 수 있음
- 전파를 활용함으로 인하여 환경적/고의적인 외란에 취약함
 - ❖ 다중경로 오차, 비시선각 오차
 - ❖ 재밍, 간섭
- 정확도가 균등하지 않고 가시위성의 숫자와 기하학적인 배치에 의하여 영향을 받음
- 도심 지역에서 가시위성의 부족으로 인하여 위치해를 제공하지 못할 수도 있음
- 최근에 운용되기 시작한 다중위성군을 활용할 경우에는 도심 지역에서의 가용성을 크게 증가시킬 수 있음



기압 고도계

- 고도에 크게 영향을 받는 기압의 특성을 활용한 센서
- 수십 cm 정확도로 고도 정보를 제공할 수 있음
- 적절히 교정할 경우에는 절대 고도 정보의 제공이 가능함



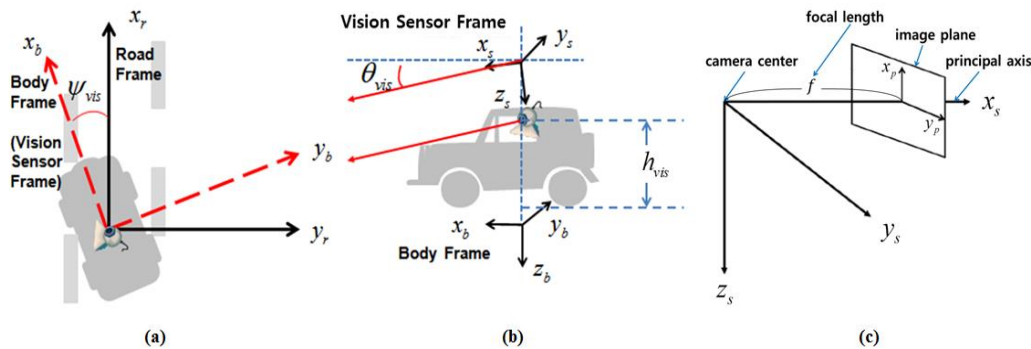
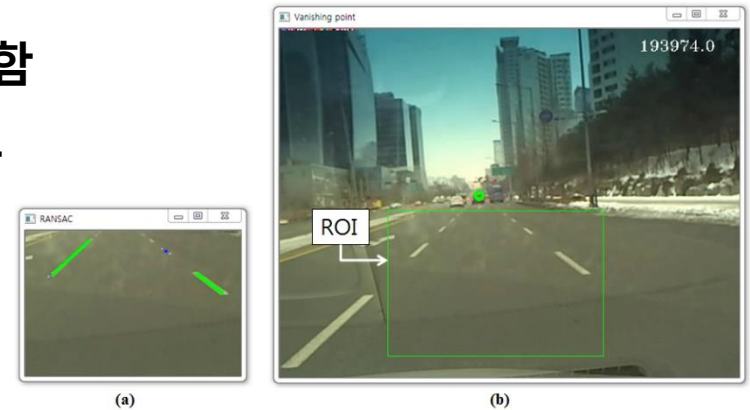
- 대다수의 차량에서 활용 가능함
 - ❖ On-Board Diagnostics 표준
 - ❖ 차량의 고장 및 상태 진단에 활용됨
- 인터페이스가 편리함
 - ❖ Vehicle : OBD-II
 - ❖ Interface Board : USB / Bluetooth
- 차량의 전진방향 속력을 제공할 수 있음
 - ❖ PID 0D (hex)



PID(hex)	Data bytes returned	Description	Min value	Max value	Units
0D	1	Vehicle speed	0	255	km/h

영상센서

- 다른 센서들에 비하여 정보량이 많음
- 상대 위치와 자세의 계산이 용이함
- 절대 위치와 자세는 별도의 기준이 필요함
- 일기 및 시계 상황과 조명 환경에 민감함



칼만필터



Gaussian 확률 변수

Let's denote $X = \{x_i\}_{i=1,2,3,\dots}$ $Y = \{y_i\}_{i=1,2,3,\dots}$ as sequences of random variables with white Gaussian noise. Then

* Expectation (mean):
$$m_X := E[X] = \frac{1}{N} \sum_{i=1}^N x_i$$

* Variance:
$$r_X := E[(X - m_X)(X - m_X)] = \frac{1}{N} \sum_{i=1}^N (x_i - m_X)^2$$

* Standard deviation (one-sigma):
$$\sigma_X := \sqrt{r_X}$$

* Covariance:
$$r_{XY} := E[(X - m_X)(Y - m_Y)] = \frac{1}{N} \sum_{i=1}^N (x_i - m_X)(y_i - m_Y)$$

영평균 Gaussian 확률변수의 조합

Given

$$Z = X + Y$$

where

$$X \sim N(0, r_X), \quad Y \sim N(0, r_Y)$$

$$r_{XY} = 0.$$

Then

$$Z \sim N(0, r_X + r_Y)$$

영평균 Gaussian 스칼라 변수의 벡터로의 누적

Given

$$V := \begin{bmatrix} X \\ Y \\ Z \end{bmatrix}, X \sim (0, r_X), Y \sim (0, r_Y), Z \sim (0, r_Z)$$

Then

$$V \sim \left(O_{3 \times 1}, \begin{bmatrix} r_X & r_{XY} & r_{XZ} \\ r_{YX} & r_Y & r_{YZ} \\ r_{ZX} & r_{ZY} & r_Z \end{bmatrix} \right)$$

- * state: minimum information to describe a system at a specific time instant

$$X_k, X_{k+1}, X_{k+2}, \dots$$

- * dynamics model: a model that relates two states at different time instants

$$X_{k+1} = F_k X_k + w_k$$

- * dynamics model can be constructed by
 - given conditions: fixed position or trajectory
 - experiences: a heavy vehicle endures small acceleration changes
 - high speed sensors: odometr, gyro, accelerometer, compass
- * a dynamics model acts as an equivalent measurement for incremental states

Gauss Markov 프로세스

* A sequence of random vectors $\{X_k\}_{k=0,1,2,\dots}$ driven by

a dynamics model $X_{k+1} = F_k X_k + w_k$

with a Gaussian initial value $X_0 \sim (0, P_0)$,

and a white Gaussian noise sequence $w_k \sim (0, q)$

is a Gauss Markov process.

* In this case, each X_k satisfies the following properties.

$$X_k \sim (0, P_k), P_{k+1} = F_k P_k F_k^T + q, E[X_{k+1} X_k^T] = F_k P_k$$

* A stochastic measurement model is usually given as follows,

$$Y = HX + V$$

where

Y : vector that consists of measured values

H : observation matrix (mapping between the measured values and the state of interest)

X : state vector (contains position, velocity, clock bias, Markov states describing sensor errors)

V : measurement noise (usually white Gaussian)

선형 최소 오차 추정기 (Linear Minimum Error Estimator)

<Problem> Find an estimator $\hat{X}$ that minimizes the following cost function J

$$J = \frac{1}{2} (Y - H\hat{X})^T \Omega (Y - H\hat{X}) \quad (1)$$

given the vector measurement equation

$$Y = HX + V \quad (2)$$

where

$$\begin{aligned} \Omega = \Omega^T : & \text{symmetric positive definite square matrix} \\ \det(H^T \Omega H) & \neq 0 \end{aligned} \quad (3)$$

<Solution>

Optimal solution $\hat{X}$ that minimizes J should satisfy the following condition.

$$\left. \frac{\partial J}{\partial X} \right|_{X=\hat{X}} = H^T \Omega (Y - H\hat{X}) = 0 \quad (4)$$

$$H^T \Omega Y = H^T \Omega H \hat{X} \quad (5)$$

From (3), we know that the matrix $H^T \Omega H$ is invertible, i.e., $(H^T \Omega H)^{-1}$ exists. Thus, by multiplying $(H^T \Omega H)^{-1}$ to (5) from the left, it can be obtained that

$$\hat{X} = (H^T \Omega H)^{-1} H^T \Omega Y \quad (6)$$

Note 1) The matrix $H^+ \triangleq (H^T \Omega H)^{-1} H^T \Omega$ is usually called as the weighted pseudo inverse of H .

Note 2) As the weighting matrix Ω , the inverse matrix R^{-1} of the measurement error covariance matrix $R \triangleq E[VV^T]$ is frequently utilized.

직접 추정 (Direct Estimation)

* Given

$$Y = H X + V, \quad V \sim (O, R), \quad \det(H^T H) \neq 0,$$

apply weighted pseudo inverse $H^+ := (H^T R^{-1} H)^{-1} H^T R^{-1}$ to obtain

- state estimate: $\hat{X} = H^+ Y = X + \hat{V}$

- estimation error: $\hat{V} = H^+ V \sim (O, (H^T R^{-1} H)^{-1})$

- residual: $Z = Y - H\hat{X} = [I - HH^+]V$

$$Z \sim (O, \Sigma)$$

$$\Sigma = [I - HH^+] R [I - HH^+]^T$$

간접 추정 (Indirect Estimation)에 의한 측정 갱신

* Consider

$$Y = HX + V, \quad V \sim (O, R), \quad \det(H^T H) \neq 0, \quad (1)$$

with initial guess $\bar{X} \sim (X, M)$ (*a priori* state estimate) such that

$$\bar{X} = X - \delta \bar{X}, \quad \delta \bar{X} \sim (O, M) \quad (\text{can be considered as another measurement}) \quad (2)$$

* Solution by augmented equivalent measurement vector:

The given problem is equivalent to the following vector equation.

$$\tilde{Y} = \begin{bmatrix} \bar{X} \\ Y \end{bmatrix} = \tilde{H}X + \tilde{V}, \quad \tilde{H} = \begin{bmatrix} I \\ H \end{bmatrix}, \quad \tilde{V} = \begin{bmatrix} -\delta \bar{X} \\ V \end{bmatrix} \sim (O, \tilde{R}), \quad \tilde{R} = \begin{bmatrix} M & O \\ O & R \end{bmatrix} \quad (3)$$

* The solution of the equivalent problem is computed as follows.

$$\hat{X} = (\tilde{H}^T \tilde{R}^{-1} \tilde{H})^{-1} \tilde{H}^T \tilde{R}^{-1} \tilde{Y} = \bar{X} + KZ \quad (4)$$

$$K = PH^T R^{-1} = MH^T (HMH^T + R)^{-1}, \quad Z = Y - H\bar{X}$$

$$\delta \hat{X} = (I - KH)\delta \bar{X} + KV, \quad \delta \hat{X} \sim (O, P) \quad (5)$$

$$P = (\tilde{H}^T \tilde{R}^{-1} \tilde{H})^{-1} = (M^{-1} + H^T R^{-1} H)^{-1} \quad (6)$$

* Consider the discrete random vector satisfying the following dynamics

$$X_{k+1} = F_k X_k + G_k W_k, \quad W_k \sim (O, Q) \quad (1)$$

* The *a priori* estimate $\bar{X}_{k+1}$ the $(k+1)$ -th time step can be obtained as follows.

$$\bar{X}_{k+1} = F_k \hat{X}_k \quad (2)$$

* By differencing (1) and (2), we obtain

$$\delta \bar{X}_{k+1} = F_k \delta \hat{X}_k + G_k W_k \quad (3)$$

* Since the *a posteriori* estimation error $\delta \hat{X}_k$ and the white Gaussian process noise W_k

are independent to each other, we obtain

$$E \left[(\delta \bar{X}_{k+1}) (\delta \bar{X}_{k+1})^T \right] = F_k E \left[(\delta \hat{X}_k) (\delta \hat{X}_k)^T \right] F_k^T + G_k E [W_k W_k^T] G_k^T \quad (4)$$

or

$$M_{k+1} = F_k P_k F_k^T + G_k Q_k G_k^T : \text{time-propagation of error covariance} \quad (5)$$

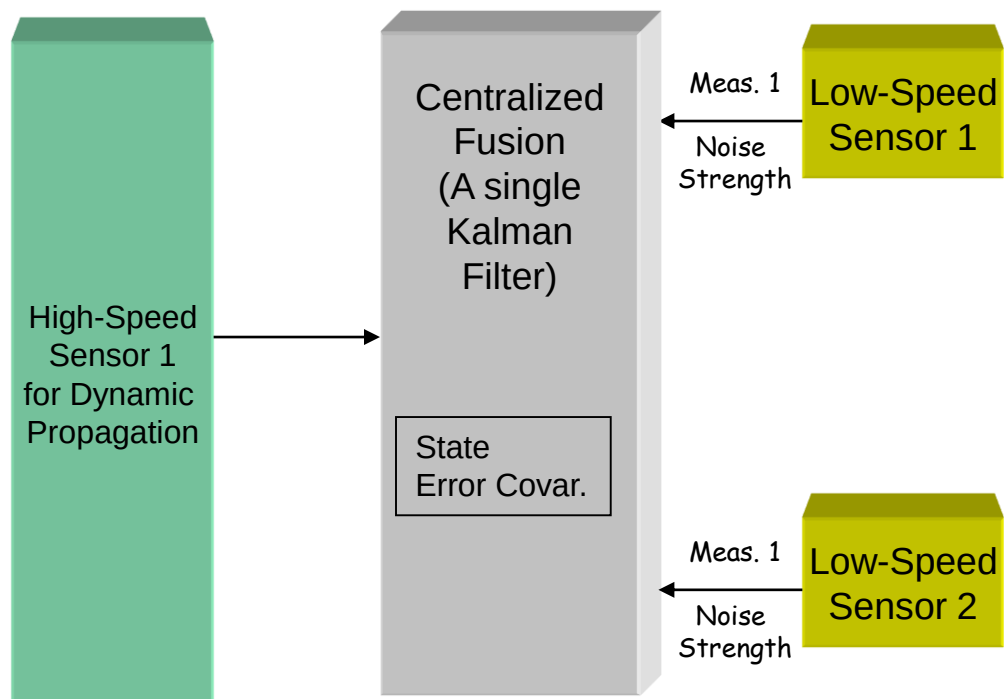
정보 융합



- Instantaneous Sensor Output (Measurement):
instantaneous information on system states
- Filter:
accumulated information on system states

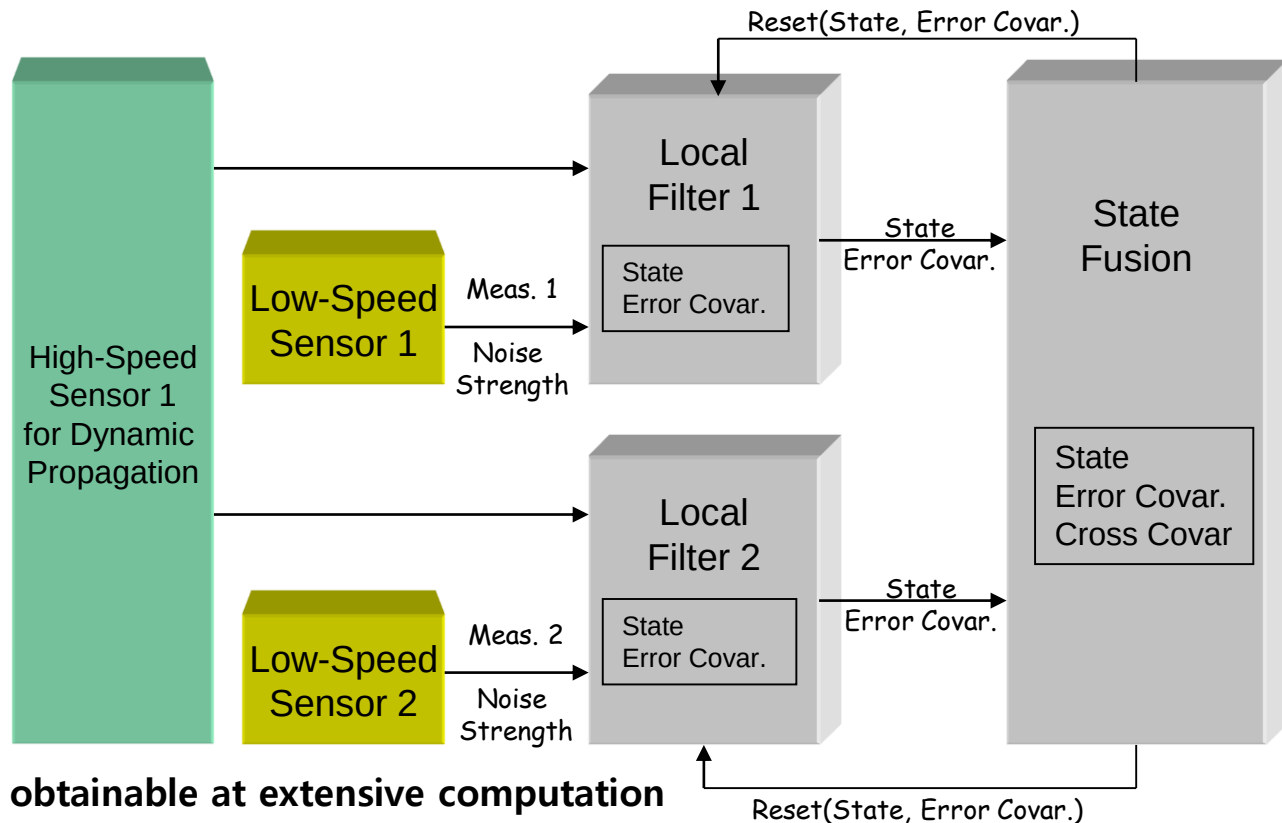
"Compared to a measurement, a filter combines multiple measurements at different times based on system model and statistical characteristics."

중앙집중형 융합 (Centralized Fusion)



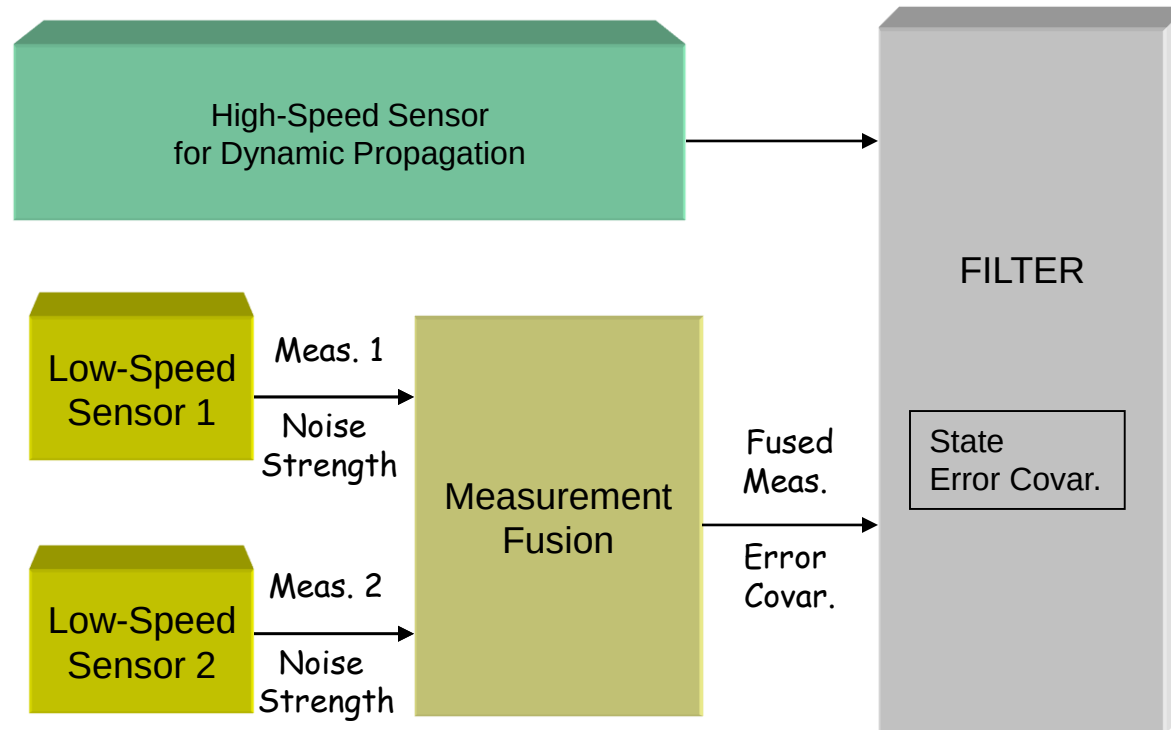
- **Optimality:** always guaranteed
- **Advantage:** optimality
- **Disadvantage:**
 - ❖ Large computational burden is concentrated on the single filter
 - ❖ The single filter can be easily contaminated by a measurement fault`

상태 융합 (State Fusion)



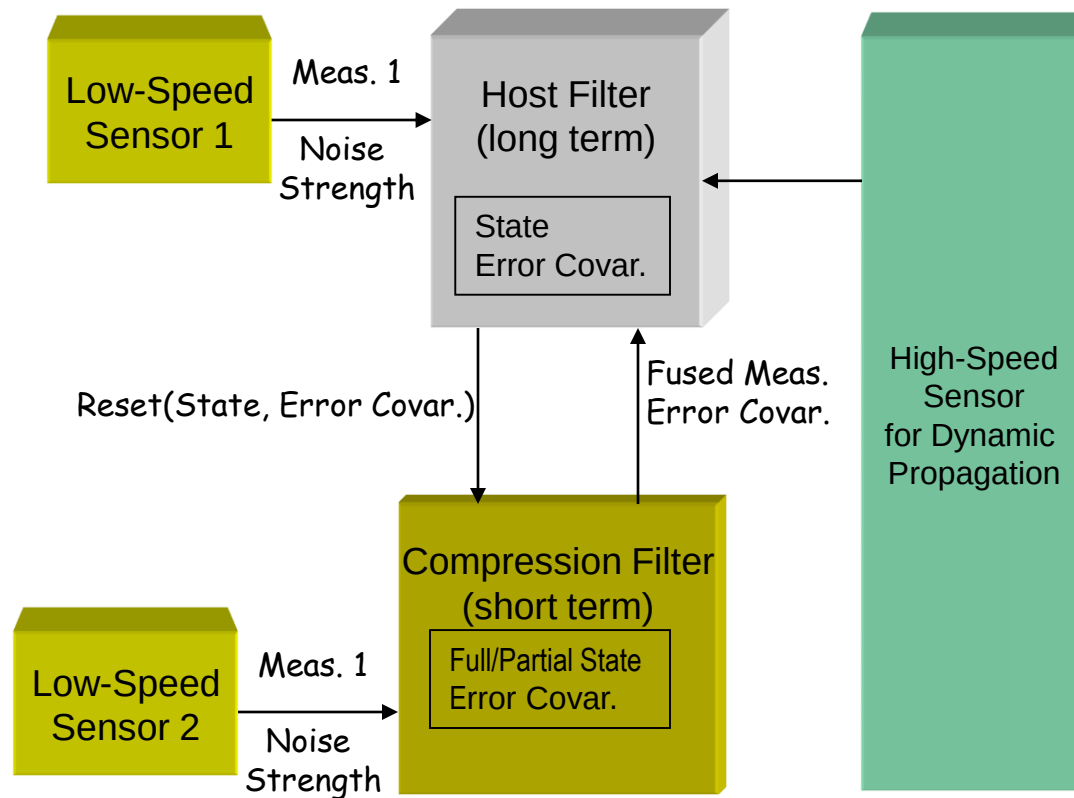
- **Optimality: obtainable at extensive computation**
- **Advantage: structural robustness to faults**
- **Disadvantage:**
 - ❖ Total computational and communicational burden (even to generate sub-optimal estimate) is largest among the existing fusion methodology

측정치 융합 (Measurement Fusion)



- **Optimality:** easy to obtain
- **Advantage:**
 - Computational burden of the single filter is alleviated.
 - A hard fault in measurements can be detected and isolated.
- **Disadvantage:** Applicable only to synchronous measurements. Prone to soft faults.

시전달 측정치 융합 (Time-Propa. Meas. Fusion)



고장 검출



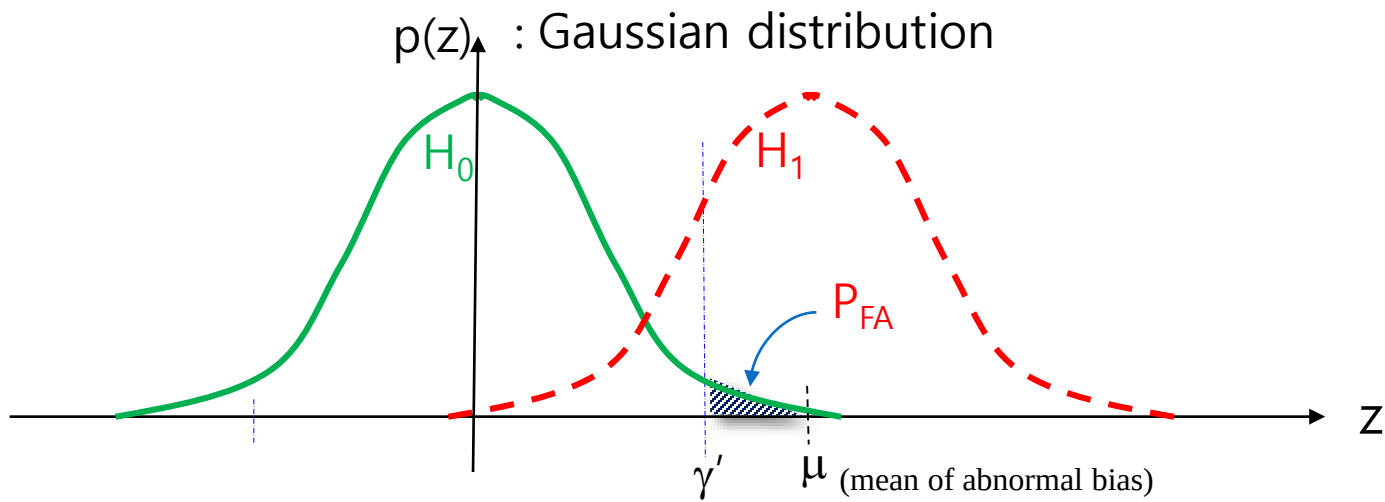
검출 문제의 정의

- Assume that there are two hypotheses H_0 and H_1 . Affected by either H_0 and H_1 , a measurement z is available.
- The detection problem is to design a test statistic (decision function) T and its threshold λ to discriminate the two hypotheses to maximize P_D subject to $P_{FA} < \alpha$

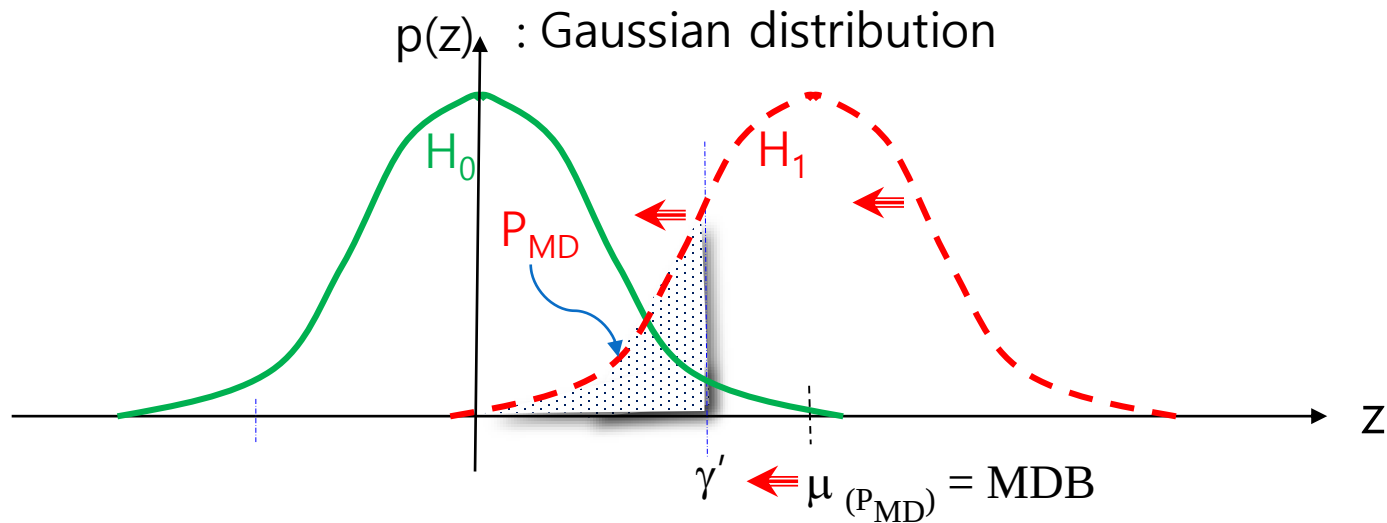
$$H_0 : \quad T(z) < \lambda$$

$$H_1 : \quad T(z) \geq \lambda$$

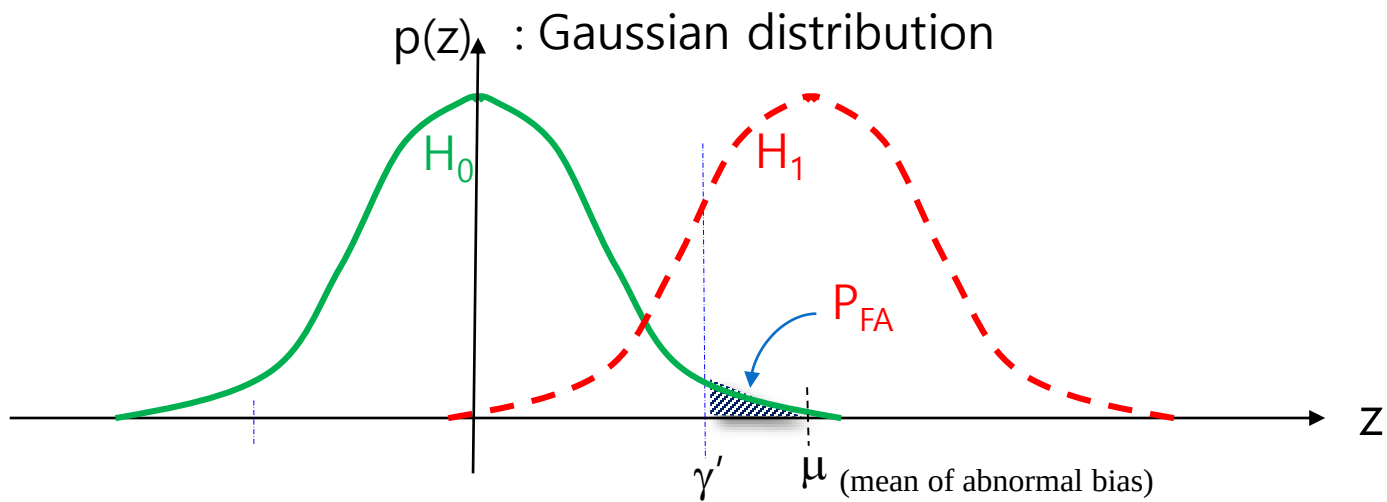
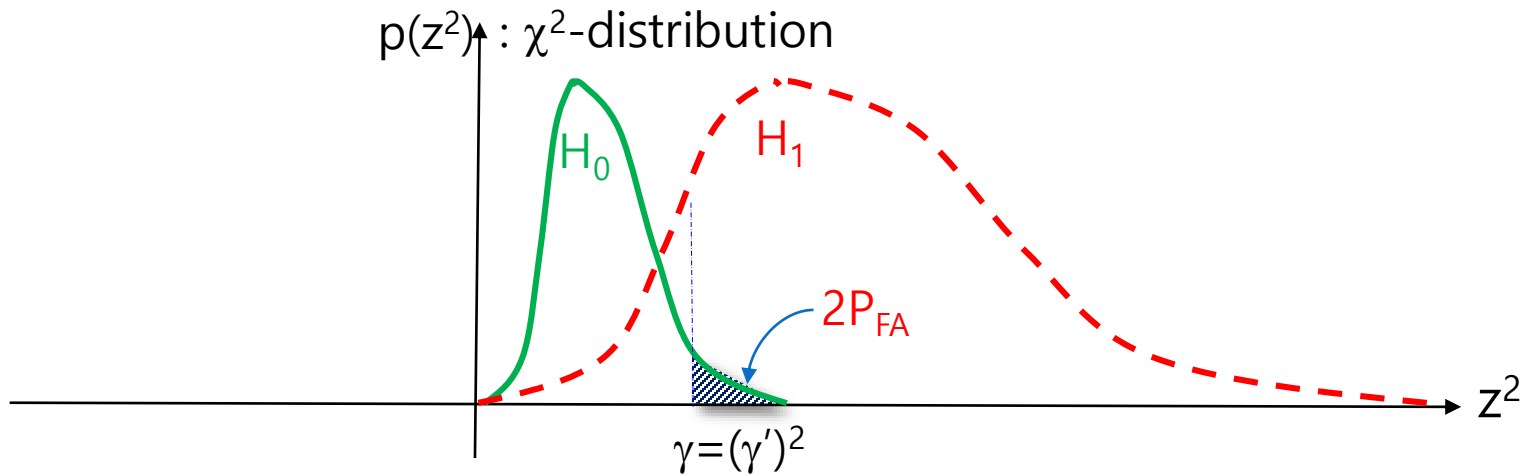
오경고 확률 P_{FA} 와 임계치의 관계



미검출 확률 P_{MD} 와 최소검출가능 바이어스의 관계



가우시안 분포와 χ^2 분포의 연계성



잉여값을 활용한 시험값

- Consider Gaussian random variable z satisfying

$$H_0 : z \sim N(O, C_z)$$

$$H_1 : z \sim N(\mu, C_z)$$

- In the case when there is no fault, the weighted square sum of residuals is χ^2 -distributed

$$T = z^T C_z^{-1} z = (z')^T (z') \sim \chi^2(0, N) \quad \begin{aligned} z' &= \sqrt{C_z^{-1}} z \sim N(O, I_{N \times N}) \\ C_z^{-1} &= \sqrt{C_z^{-1}} \sqrt{C_z^{-1}} \end{aligned}$$

- Thus, it can be used as a test statistic for fault detection

시험값 형성 방법

- 시험값 유형 1 : 측정치 사이의 비교 (no prior information)

$$z = PR_{meas} - PR_{comp} = -H\delta X + V = \left[I - H(H^T R^{-1} H)H^T R^{-1} \right] V$$

$$z \sim (O, C_z)$$

$$C_z = \left[I - H(H^T R^{-1} H)^{-1} H^T R^{-1} \right] R \left[I - H(H^T R^{-1} H)^{-1} H^T R^{-1} \right]^T = R - H(H^T R^{-1} H)^{-1} H^T : \text{positive semidefinite (rank deficient)}$$

- 시험값 유형 2 : 필터와 측정치 사이의 비교

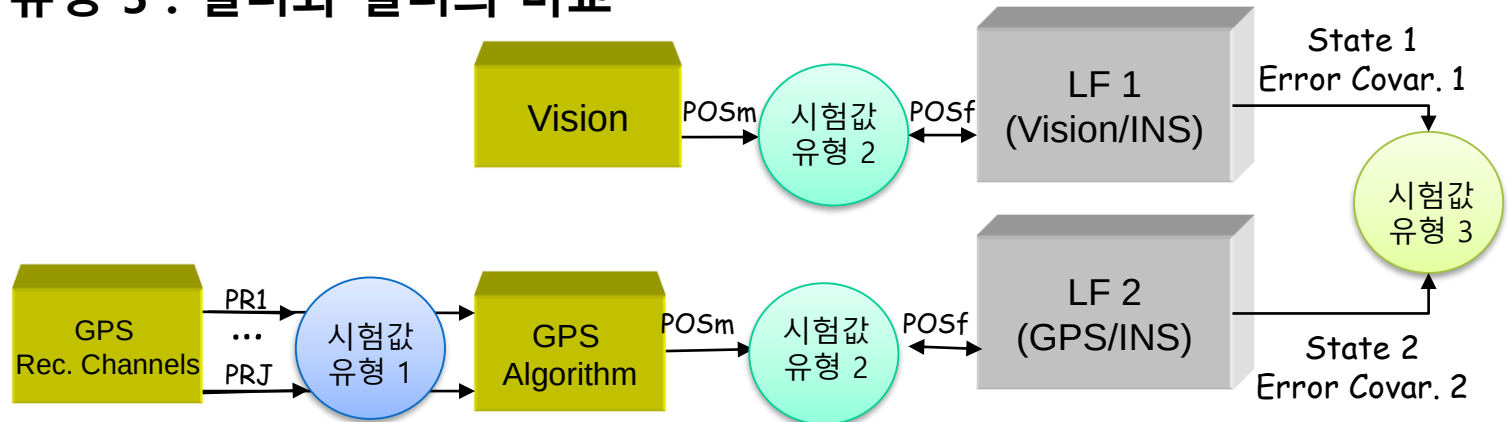
$$z = POS_{GPS} - POS_{filter} = -H\delta X_{filter} + V$$

where δX_{filter} and V are indepent to each other

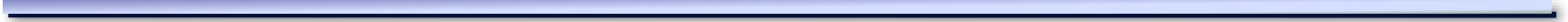
$$z \sim (O, C_z)$$

$$C_z = HPH^T + R : \text{strictly positive definite}$$

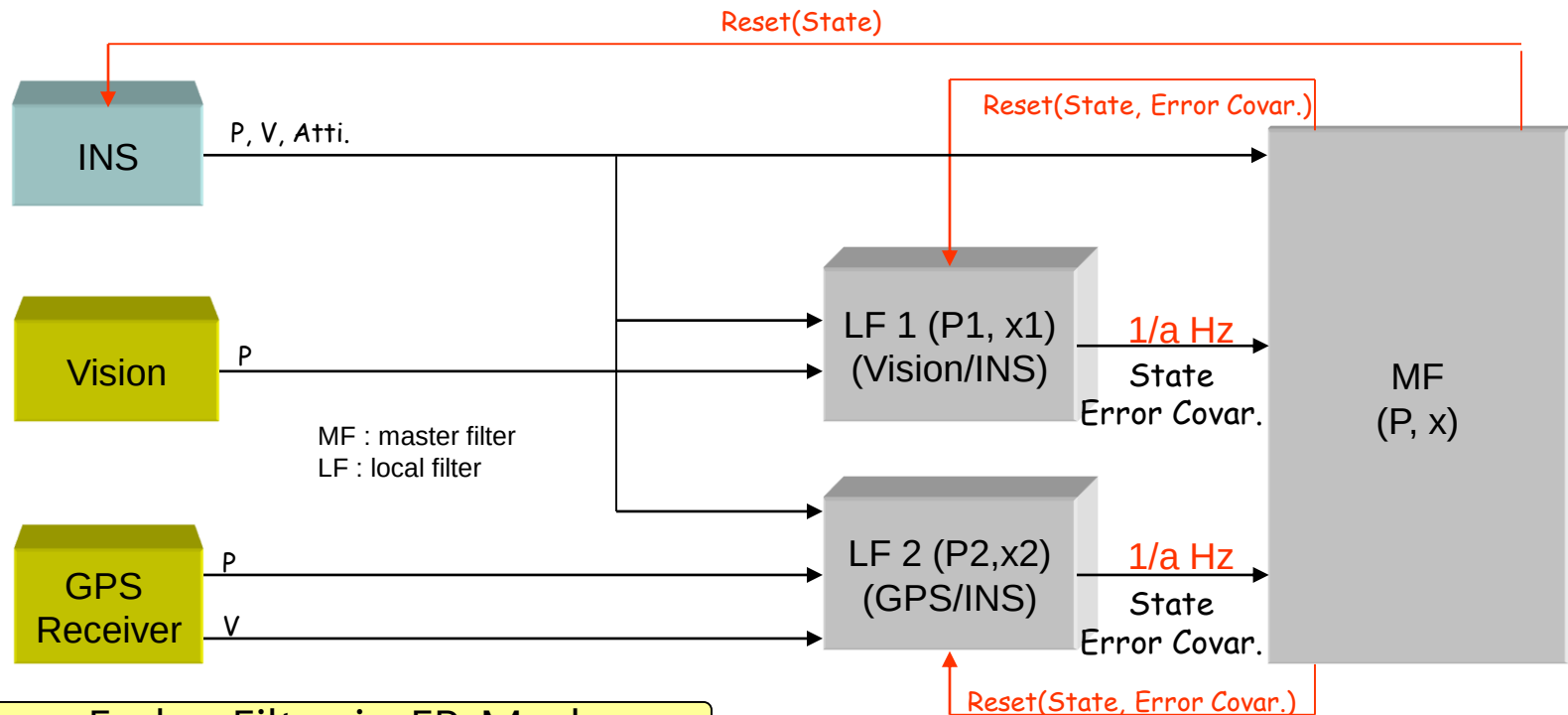
- 시험값 유형 3 : 필터와 필터의 비교



연압형 칼만필터 (상태 융합)



Fusion Reset 모드 연합형 칼만필터



Feder. Filter in FR Mode

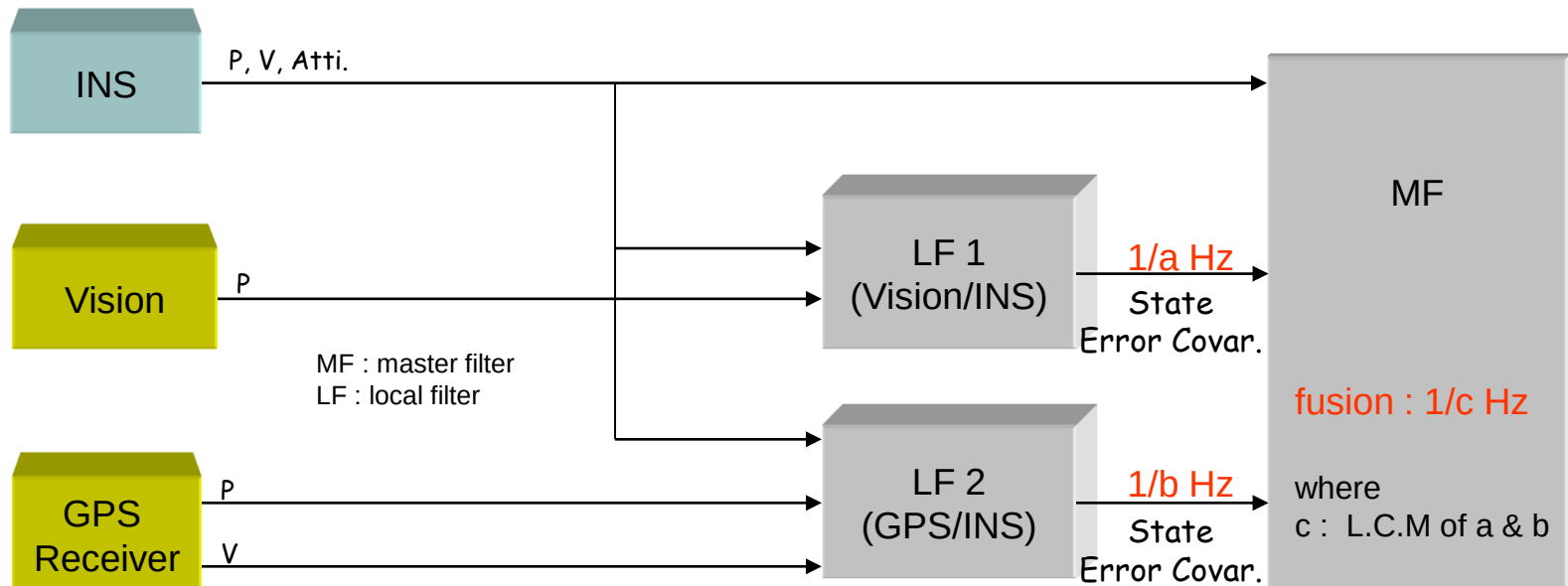
장점 : 최적해

단점 : 많은 계산과 통신 필요

GPS와 Vision 센서의 동일 출력주기 가정

오염된 측정치를 검증 못할 경우 모든 필터가 연쇄적으로 고장

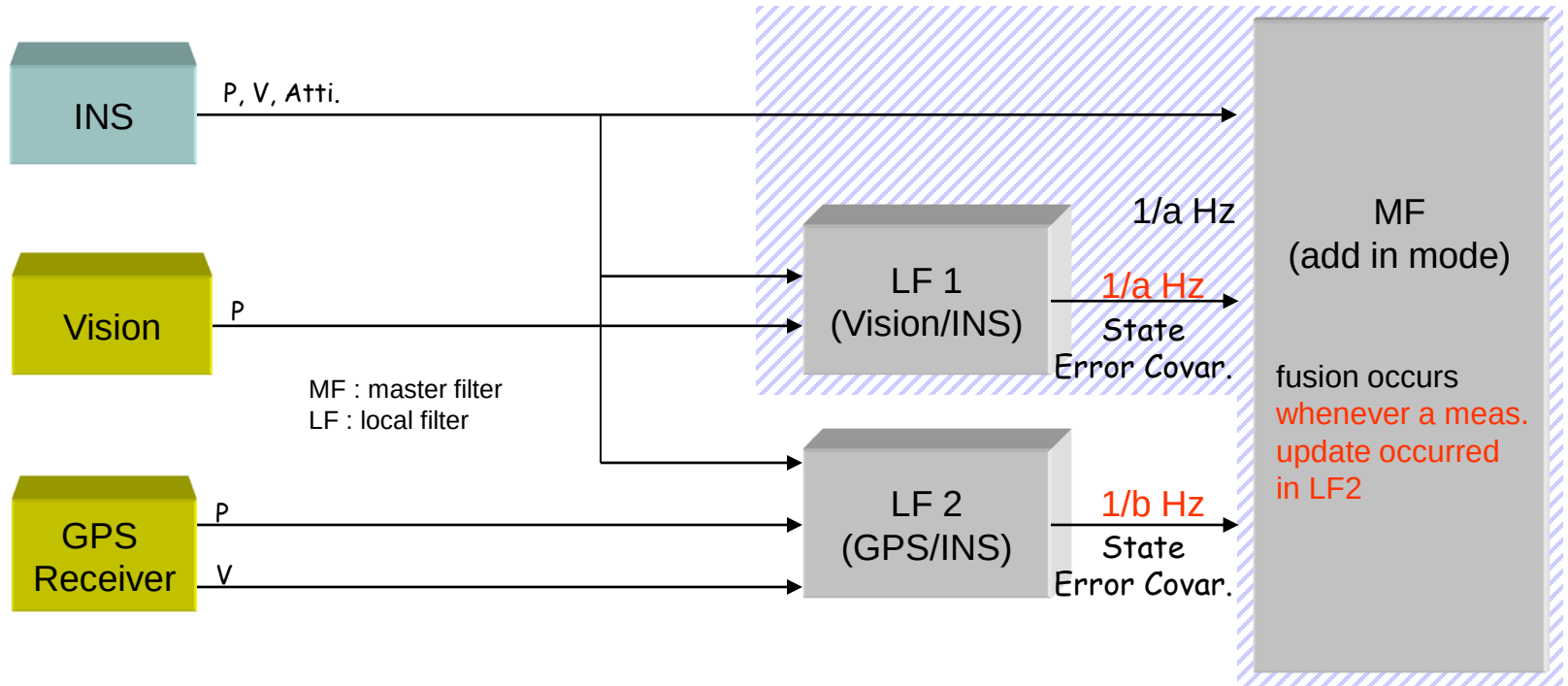
No Reset 모드 연합형 칼만필터



Fed. Filter in NR Mode

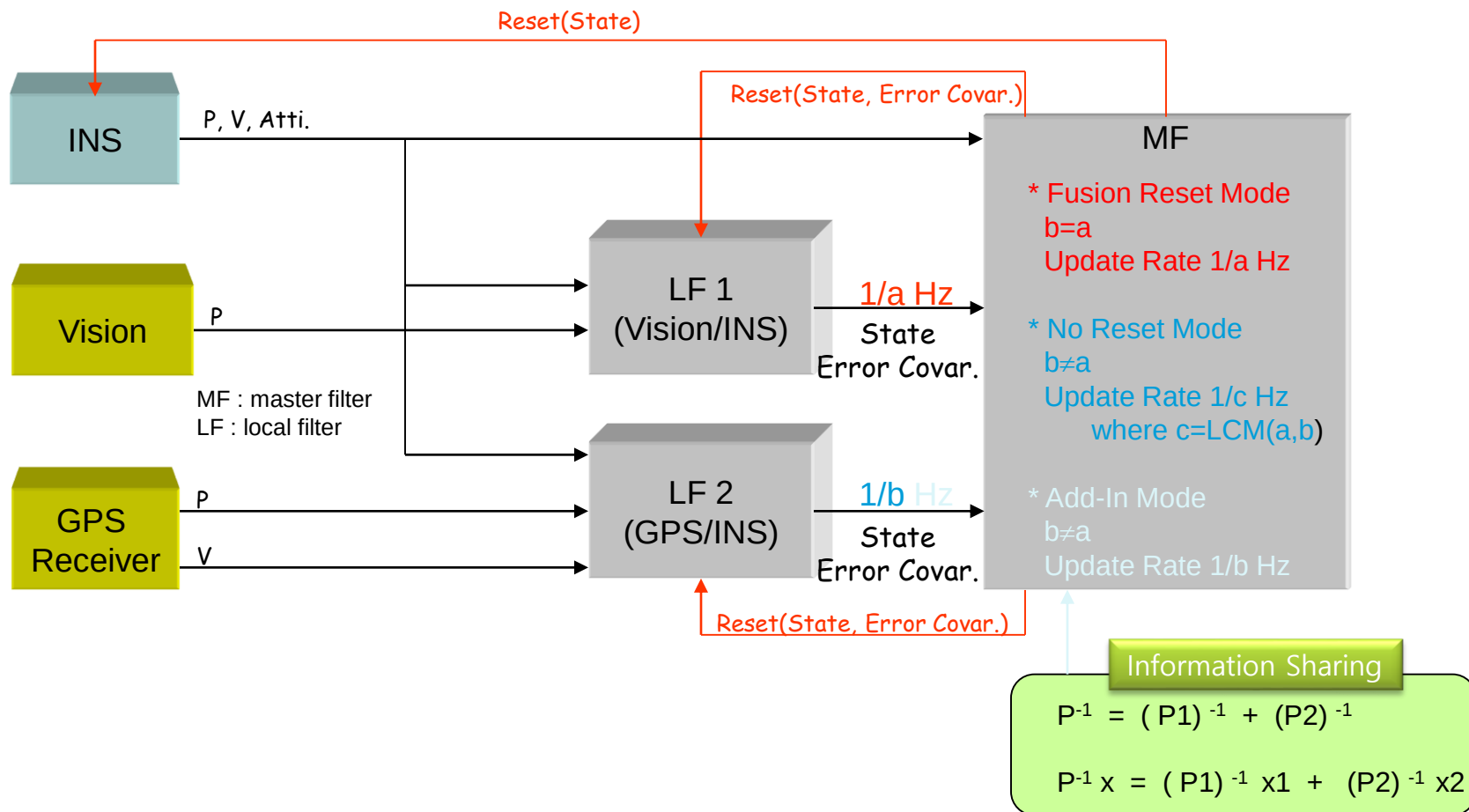
- 장점 : 오염된 측정치에 의한 각 필터의 오염현상 회피 가능
한 개의 부필터가 고장진단 되었을 경우 신속한 복구 가능
- 단점 : 부필터 및 주필터 동작의 흐름제어 복잡
최적해 제공하지 못함

Add-In 모드 연합형 칼만필터

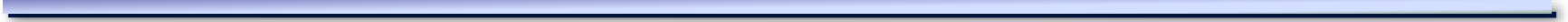


Fed. Filter in Add-In Mode

장점 : 오염된 측정치에 의한 각 필터의 오염현상 회피 가능
 한 개의 부필터가 고장진단 되었을 경우 신속한 복구 가능
 부필터 및 주필터 동작의 흐름제어 비교적 간단
 단점 : 최적해 제공하지 못함



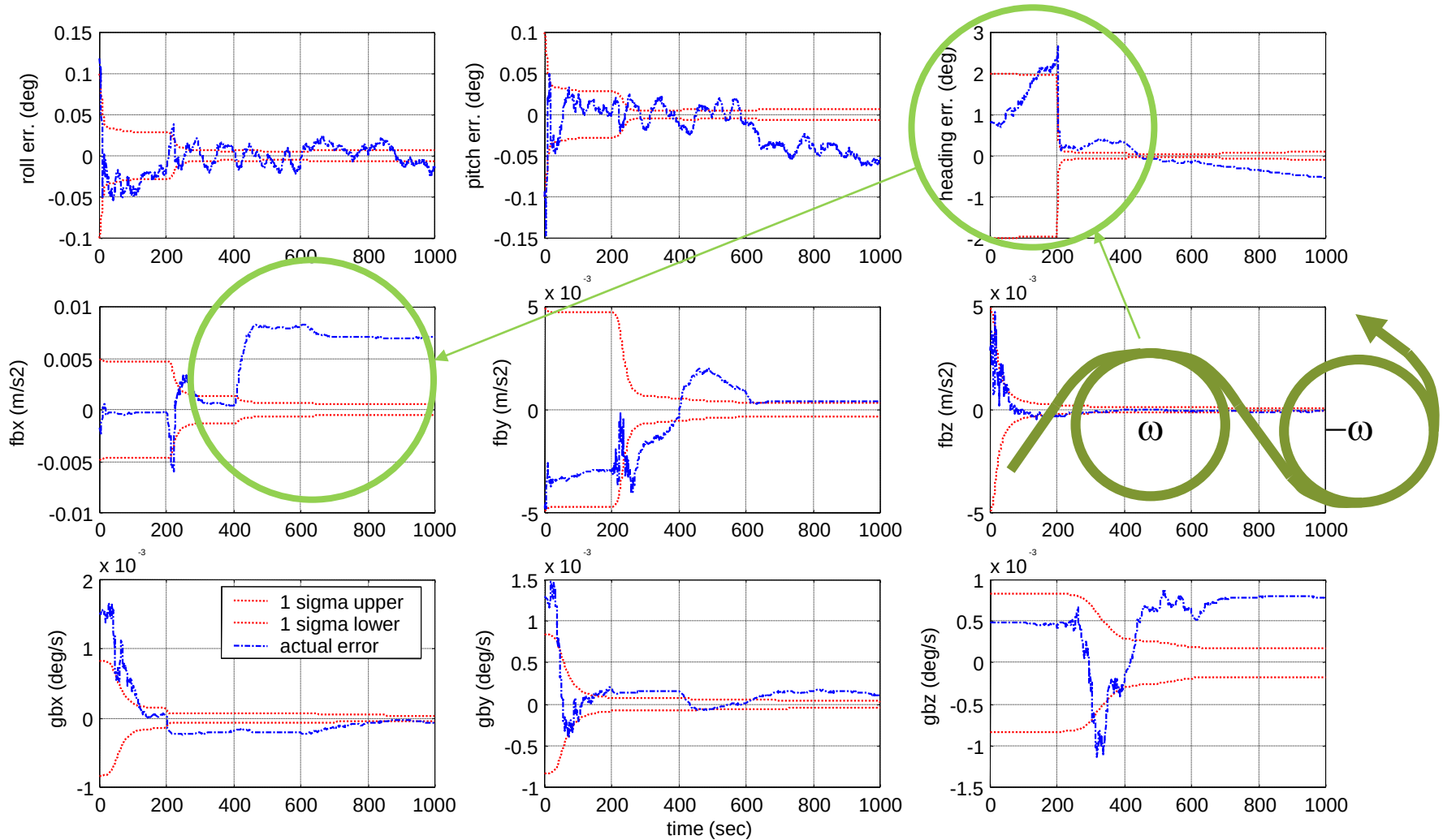
시각동기 및 Lever Arm 보상



시각동기의 필요성

- 시각동기오차가 존재하면 가속도계 바이어스 추정에 비정상적으로 큰 오차를 발생시킴
 - I. Y. Bar-Itzhack, Y. Vitek(1985), "The enigma of false bias detection in a strapdown system during transfer alignment", *Journal of Guidance and Control*, 8, 2, 175-180
- 시각동기오차에 의하여 먼저 자세오차가 편향되며, 편향된 자세오차는 가속도계 바이어스 추정 오차를 급격하게 증가시킴
 - H. K. Lee, J. G. Lee, and G. I. Jee(2002), "Calibration of measurement delay in GPS/SDINS hybrid navigation", *Journal of Guidance, Control, and Dynamics*, 25, 2, 240-247
- GPS 측정치가 간헐적으로 가용하지 않을 경우, 잘못 추정된 가속도계 바이어스와 자세오차는 GPS/INS의 오차를 매우 빠르게 증가시킴

시각동기오차의 영향

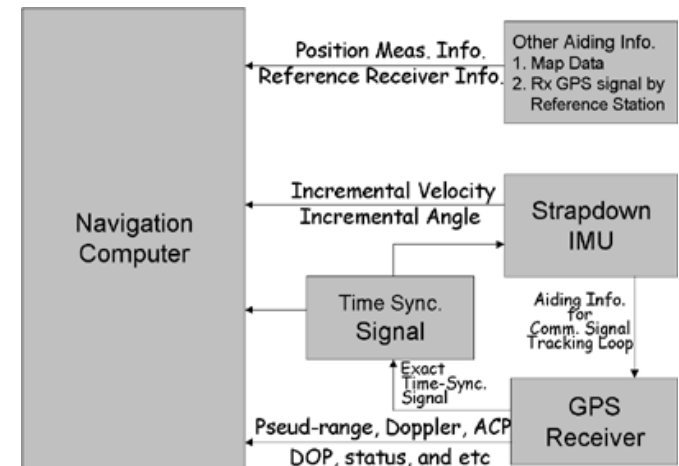
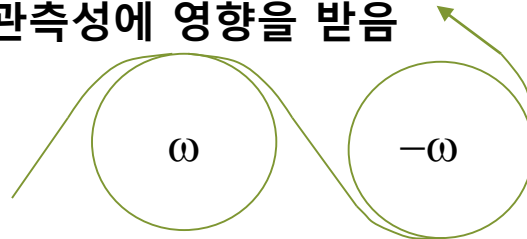


GPS/INS 시각동기 구현 방법

- 하드웨어에 의한 시각동기
 - ❖ IMU와 GPS 수신기 설계레벨에서 고려, 고비용
- 하드웨어/소프트웨어에 의한 시각동기
 - ❖ GPS에서 제공하는 정확한 시각정보 PPS(Pulse Per Second)를 이용
 - ❖ 시간 표식(time-tag)을 위한 별도의 하드웨어 제작 필요

- 소프트웨어에 의한 시각동기
 - ❖ 시각동기오차를 GPS/INS 통합 칼만필터의 상태변수로 고려함
 - ❖ 제어 기동 (controlled maneuver)이 요구됨
 - ❖ 궤적에 의한 가관측성에 영향을 받음

$$T = \frac{-\Delta\Psi}{2\omega}$$



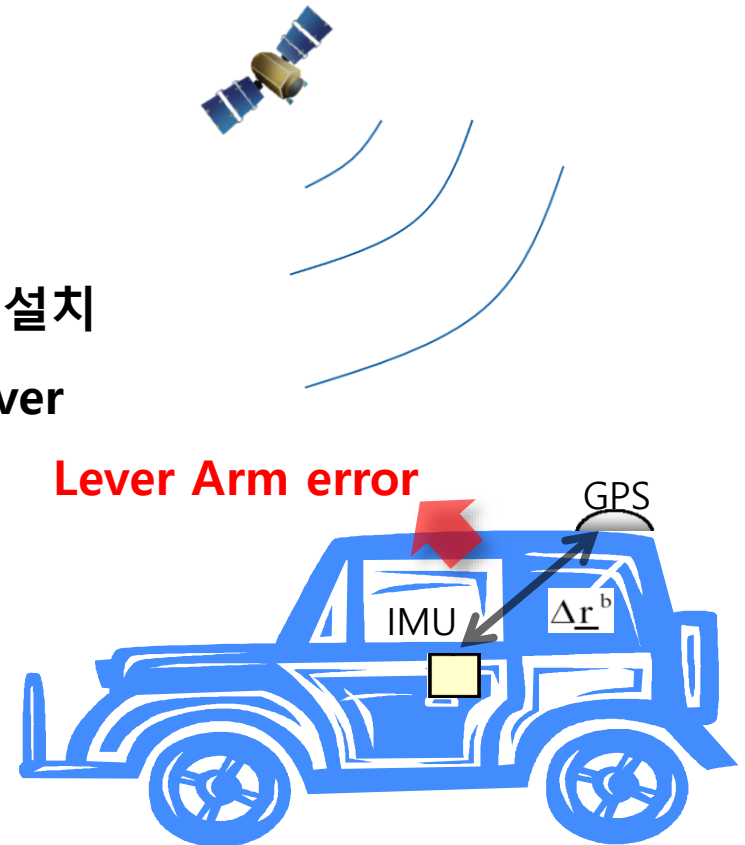
Lever Arm 오차

❖ Lever Arm 오차란?

- 센서의 설치 위치가 일치하지 않아
측정 기준점의 차이로 발생하는 오차를 말함.

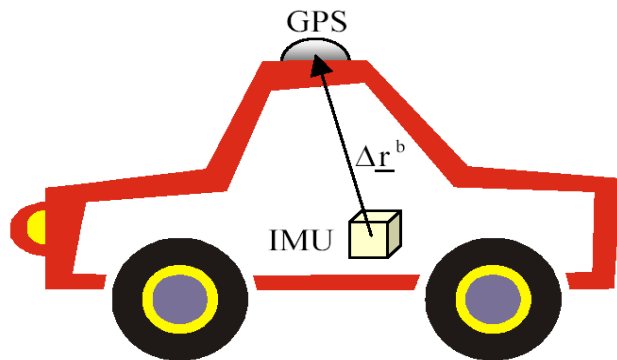
- ✓ 일반적으로 GPS 안테나는 차량 외부에 설치하고 IMU는 차량 내부에 설치하므로 Lever Arm 오차가 발생함

- ✓ 정확한 항법 해를 얻기 위해선
Lever arm 보상이 필요.



Lever Arm 오차에 대한 대처 방안

- IMU와 GPS 안테나 장착 위치의 차이를 고려한 측정 모델 설계

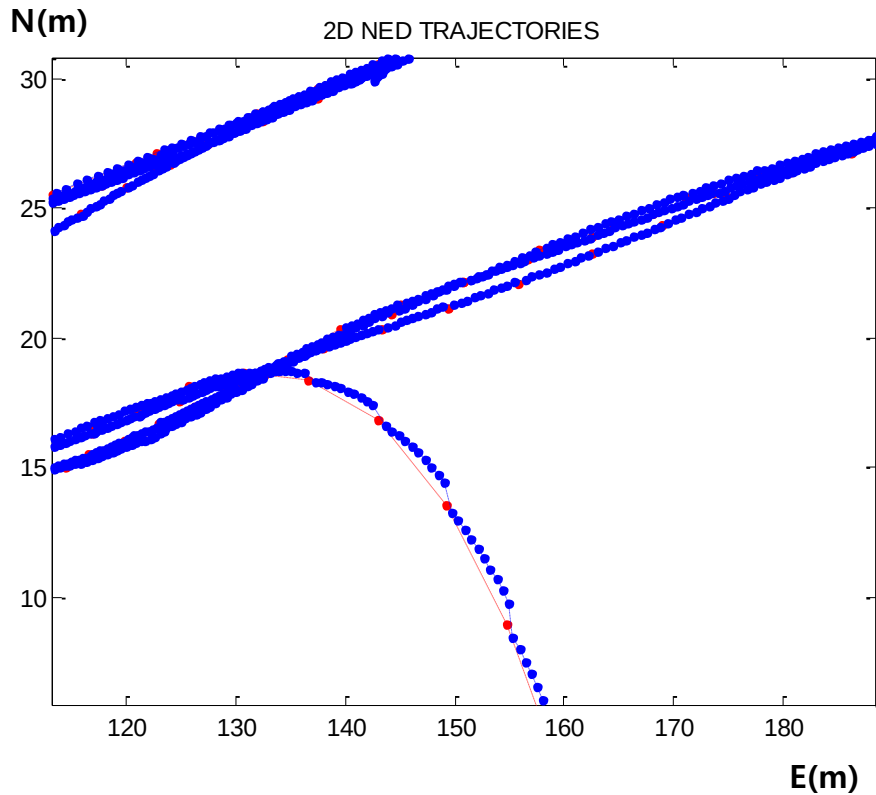


- GPS로부터 얻은 IMU의 위치 측정 모델

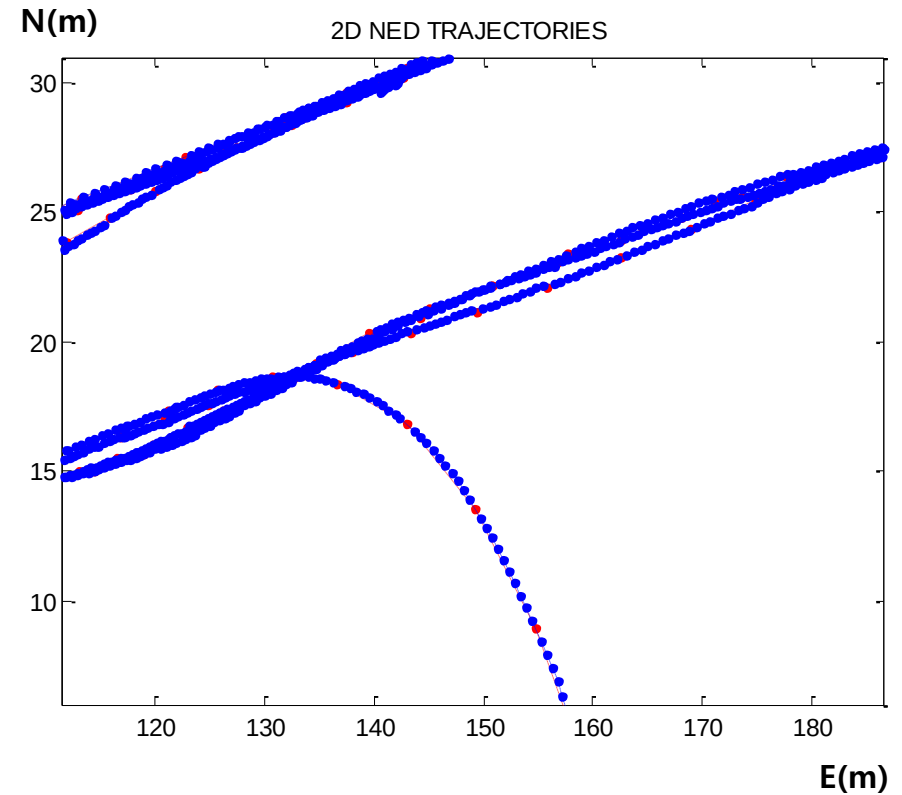
$$\mathbf{r}_{IMU}^n = \mathbf{r}_{GPS}^n - \begin{bmatrix} \frac{1}{M+h} & 0 & 0 \\ 0 & \frac{1}{(N+h)\cos L} & 0 \\ 0 & 0 & -1 \end{bmatrix} \mathbf{C}_b^n \Delta \mathbf{r}^b$$

Lever Arm 보상 전후 비교(1/3)

✓ Lever Arm 보상 전

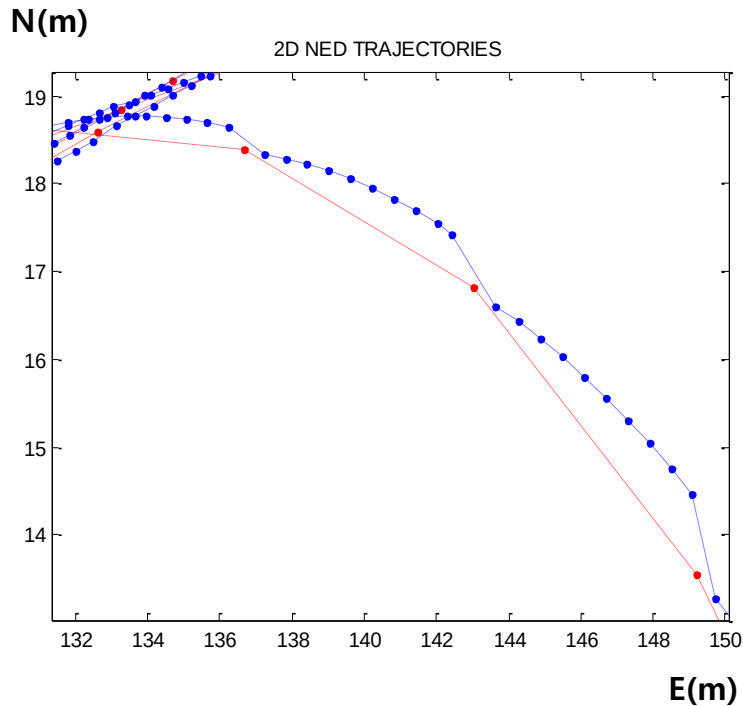


✓ Lever Arm 보상 후

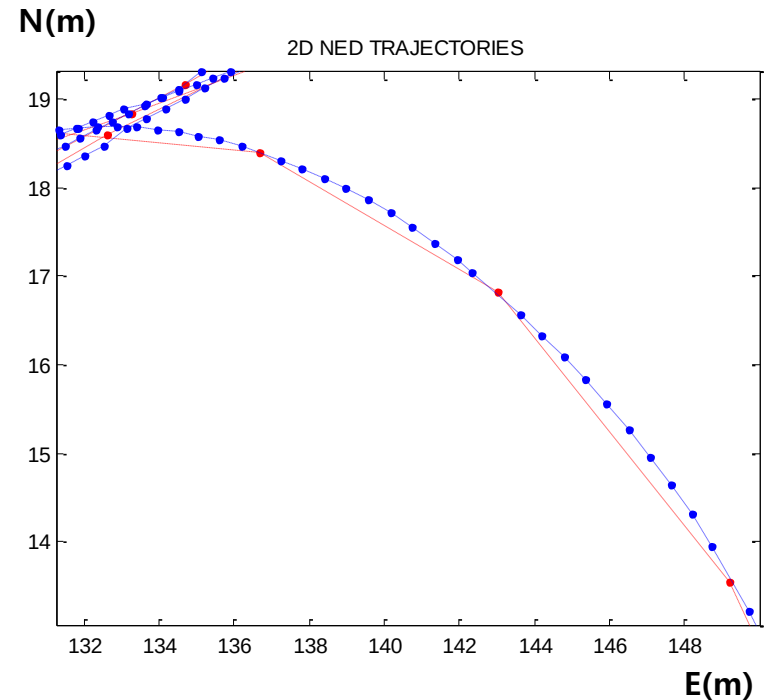


Lever Arm 보상 전후 비교(2/3)

✓ Lever Arm 보상 전



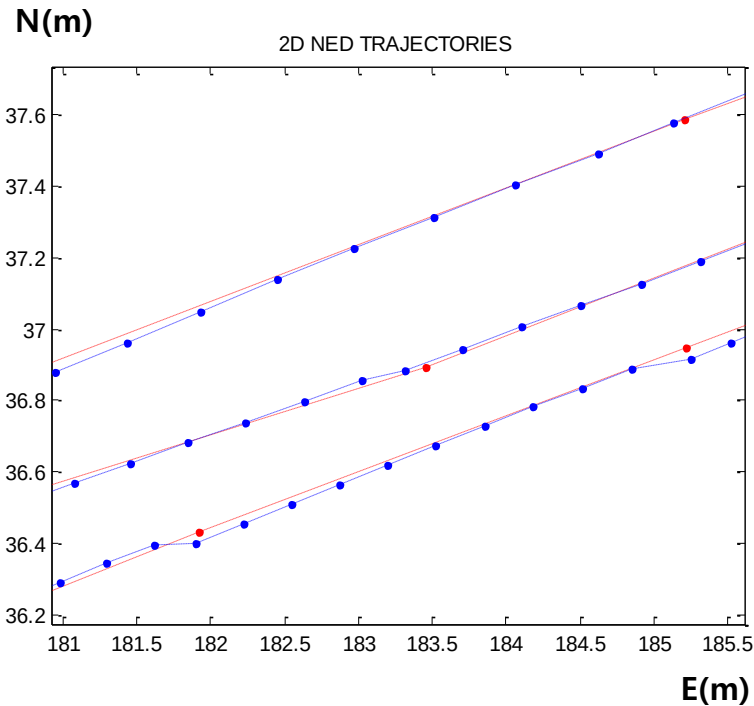
✓ Lever Arm 보상 후



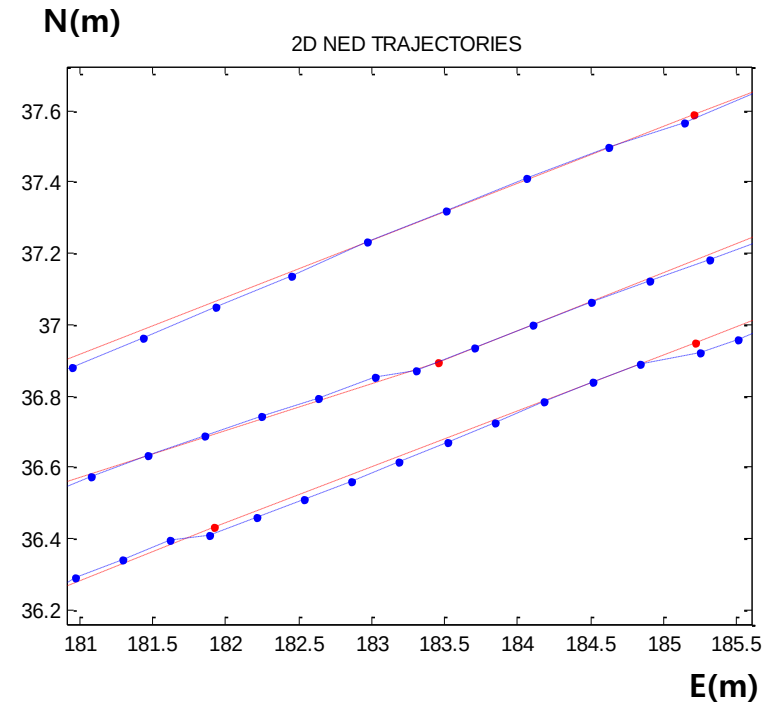
✓ Lever Arm 보상 후 곡선 주행에서 약 30cm~50cm 정도 오차 감소

Lever Arm 보상 전후 비교(3/3)

✓ Lever Arm 보상 전

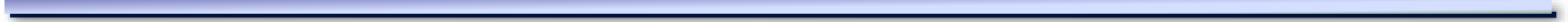


✓ Lever Arm 보상 후

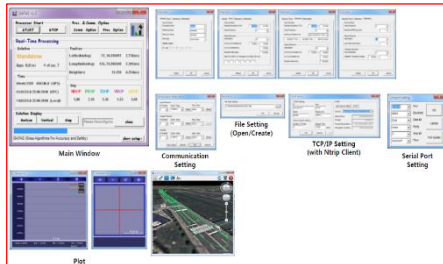


✓ 직선 주행에서는 Lever Arm 보상 전, 후의 차이가 거의 없음.

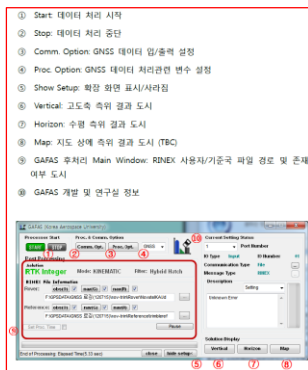
다중센서 통합 구조



다중 GNSS (**GAFAS** 활용)



(<http://nisl.kau.ac.kr>)에서
GAFAS 링크를 클릭하면
실행파일과 매뉴얼을
다운로드 가능함



Navigation & Information Systems Laboratory (반갑습니다 ^^ 한국항공대학교 항법 및 정보시스템 연구실 입니다. 저희 연구실에서는 측위, - Windows Inter...

<http://nisl.kau.ac.kr/>

즐거찾기 Navigation & Information Systems L...

항법 및 정보시스템 연구실
Navigation & Information Systems Laboratory

Introduction
Members
Tools
Pub/Prj
Lectures
Links

Vertical Plot

Horizontal Plot

Scale: 1.000m H(t) = 35.568m GPS Time: 461611.00 sec

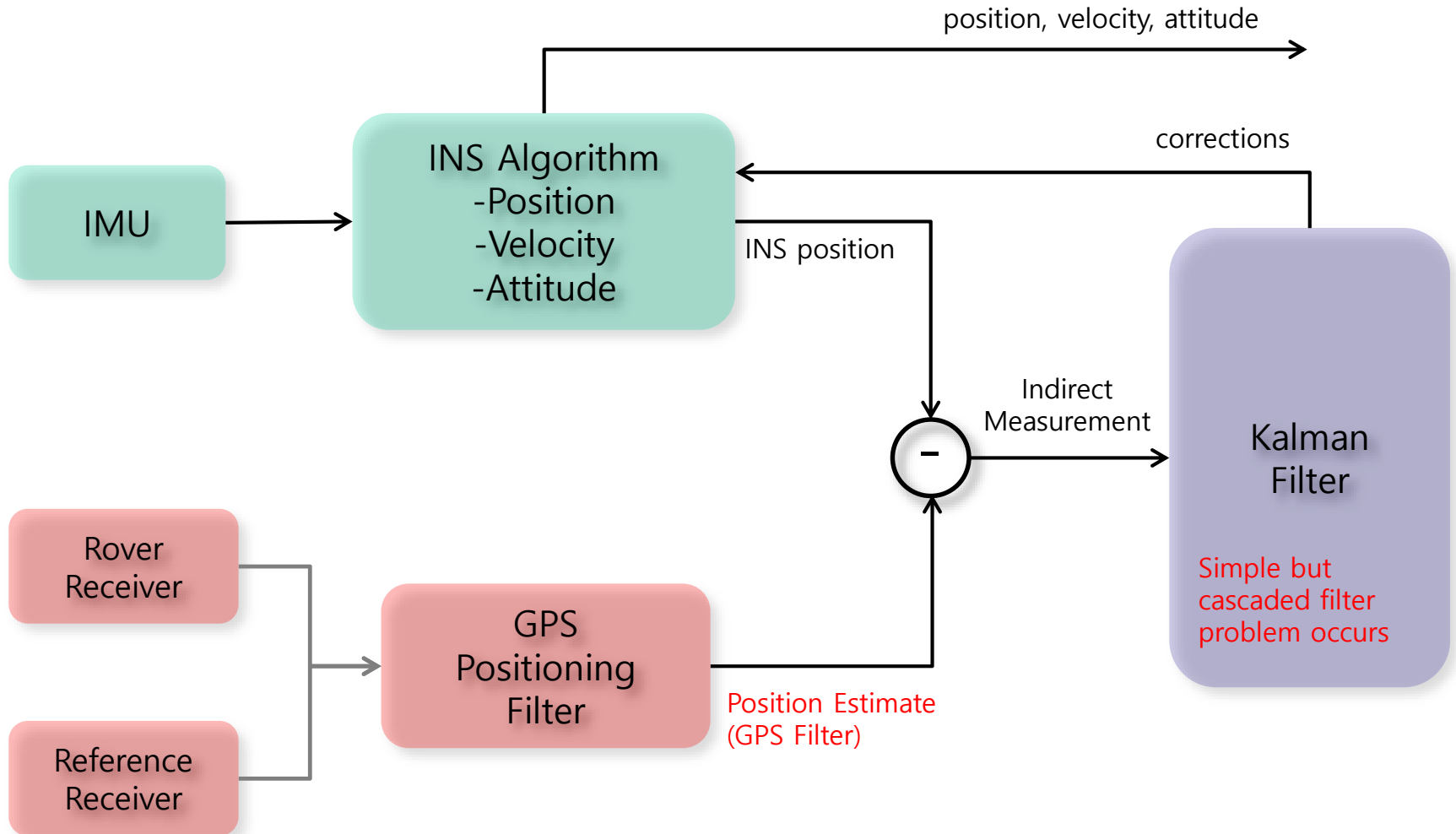
Latitude: 37.601891230 deg Longitude: 126.867042207 deg
Height: 36.57 m GPS Time: 461611.00 sec

125%

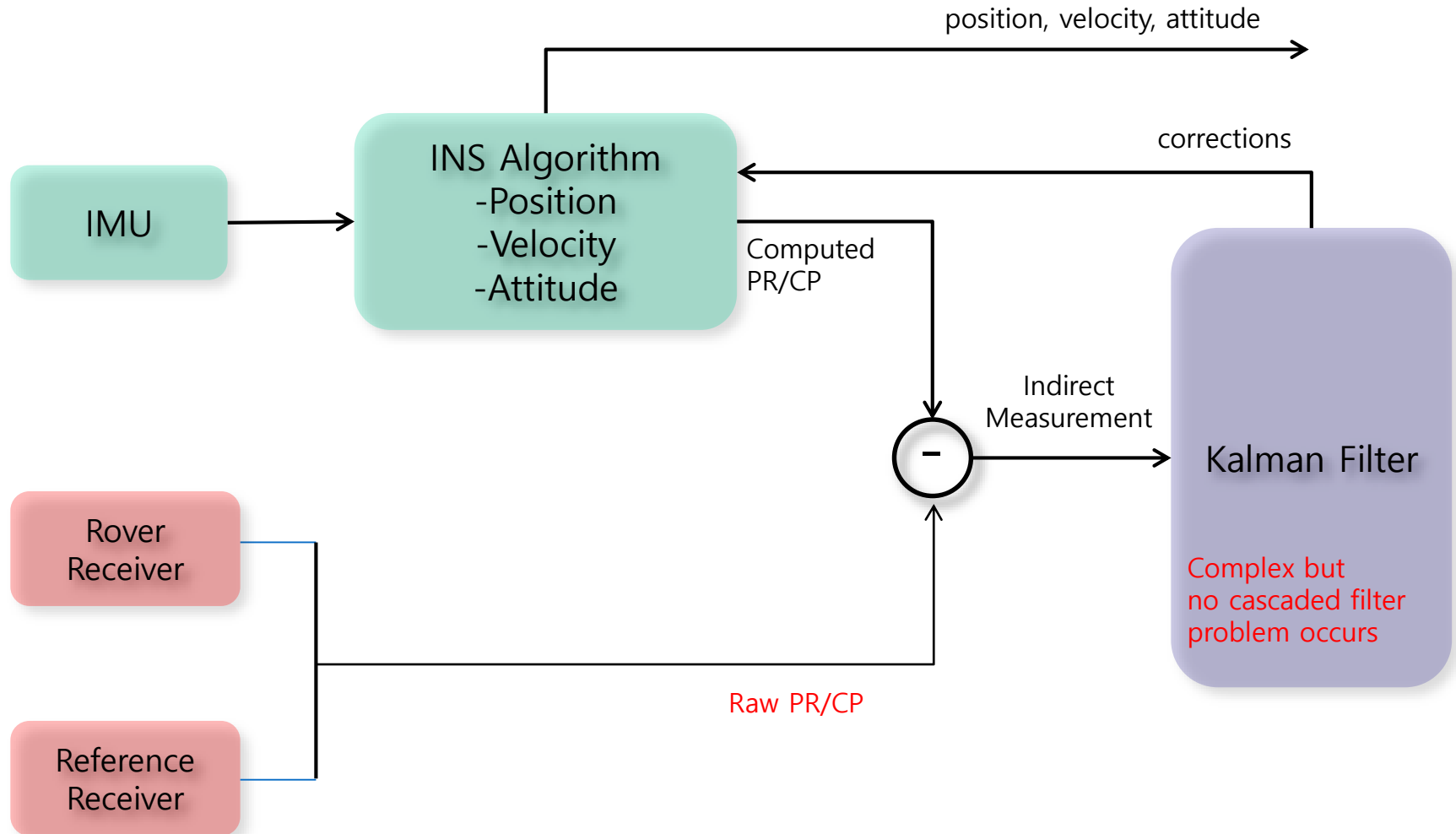
인터넷 | 보호 모드: 해제

* Welcome to Navigation & Information Systems Laboratory (NISL) ^^
 * NISL performs various researches on position, location and navigation systems for Location-Based Services (LBS), Intelligent Transportation Systems (ITS), Robotics.
 * Currently, NISL is developing the following technologies ~
 - GAFAS_Ver1.0.1.zip
 GPS/GNSS Network RTK 기술에 기반한 (클릭 후 다운로드 가능, L1 RTK, RINEX)
 - 이동 기준국 기반 GPS/GLONASS/INS 조
 - GNSS 전리층 지연, 주파수간 편이, 채널
 - High-Resolution Regional Ionospheric Ma
 - Decentralized GNSS Master Station + (An Efficient GNSS Network Architecture)
 - Localization Exploring Network Measure (An Innovative New Positioning Technology)
 - Networked GNSS Algorithm For Accuracy and Safety (NGAFAS)
 (C/C++ GPS/GNSS Software Package to Build and Use Customized Real-Time Cm-Level Network RTK Systems)

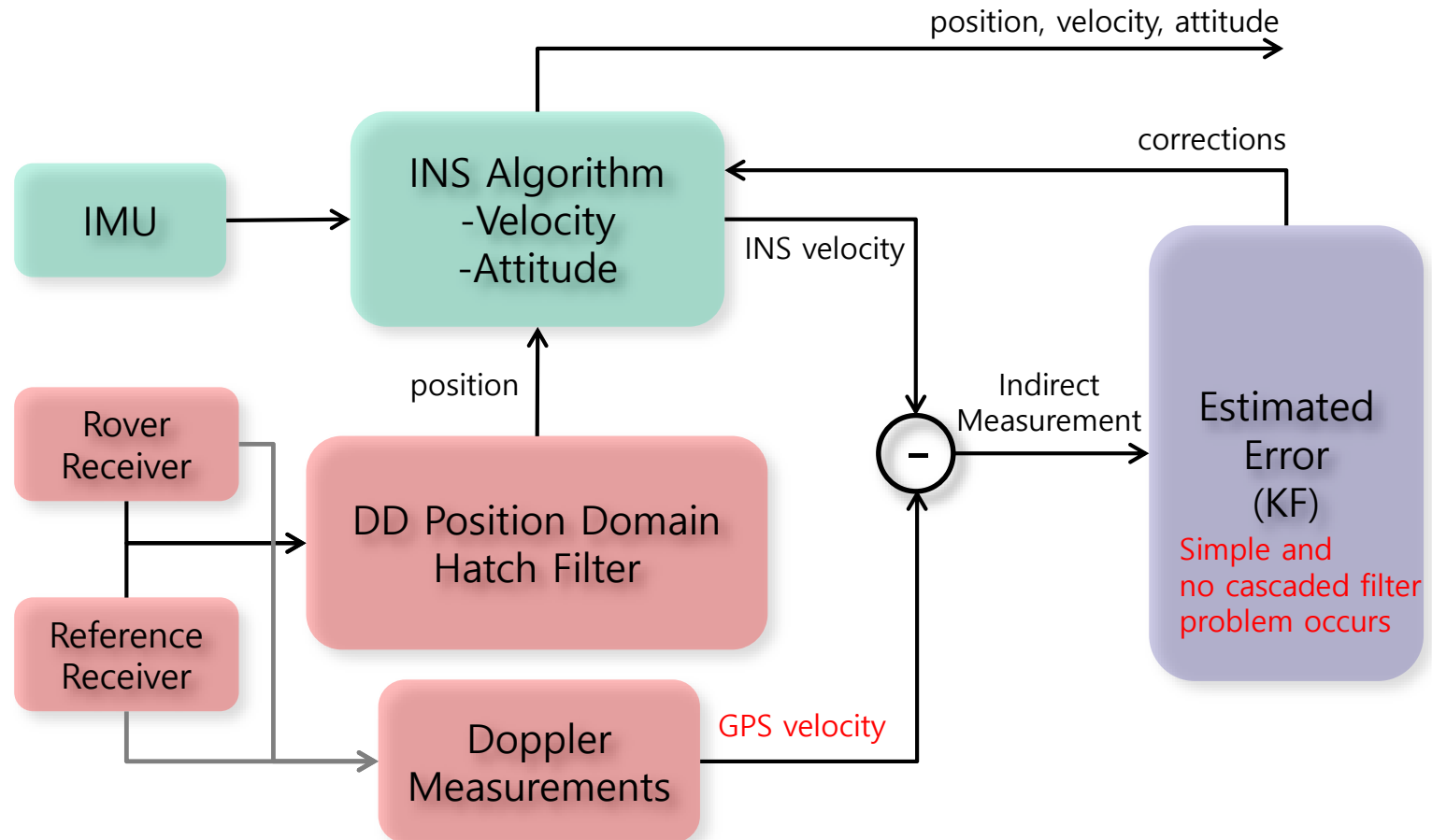
약결합 GPS/INS



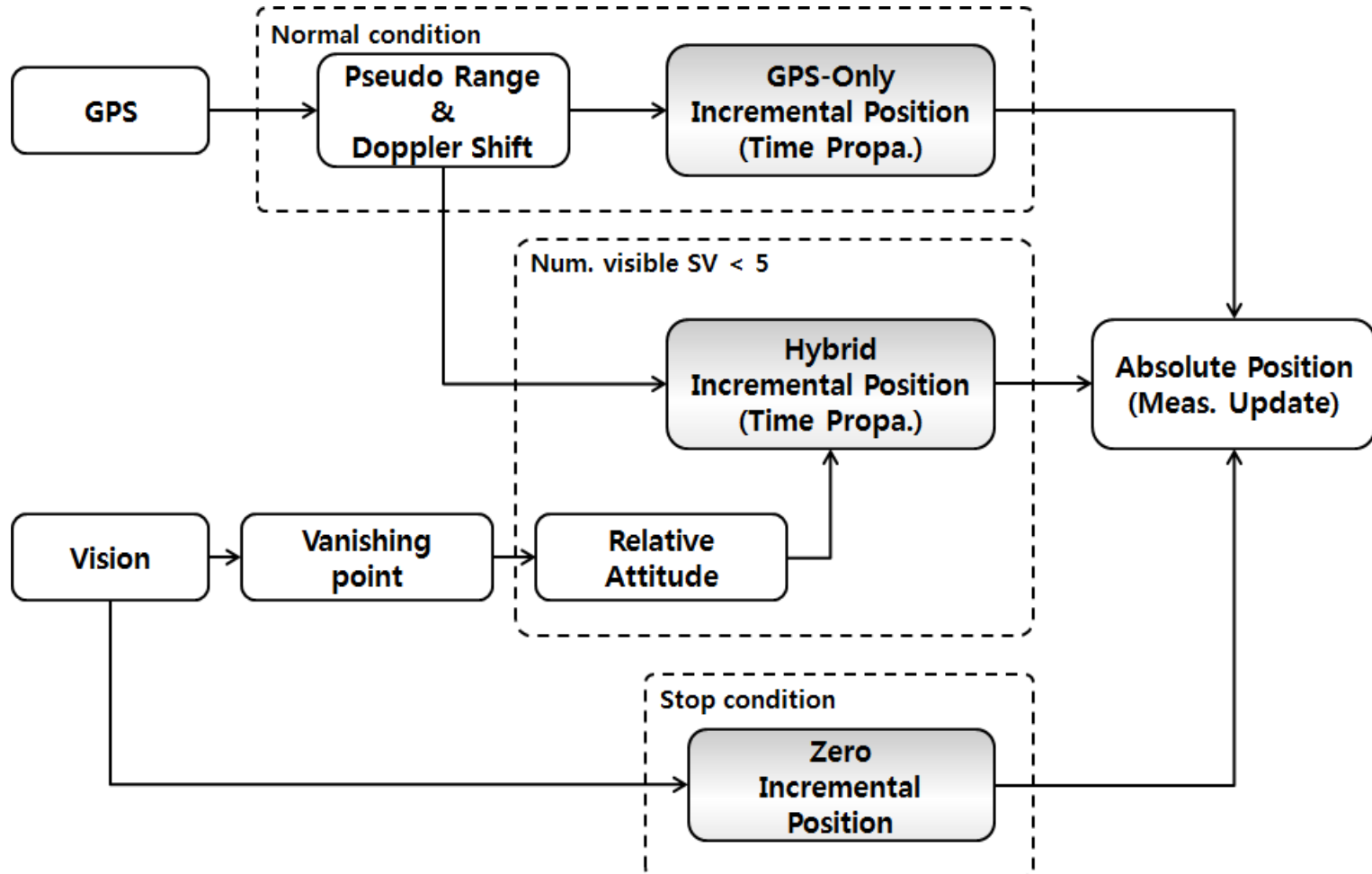
강결합 GPS/INS



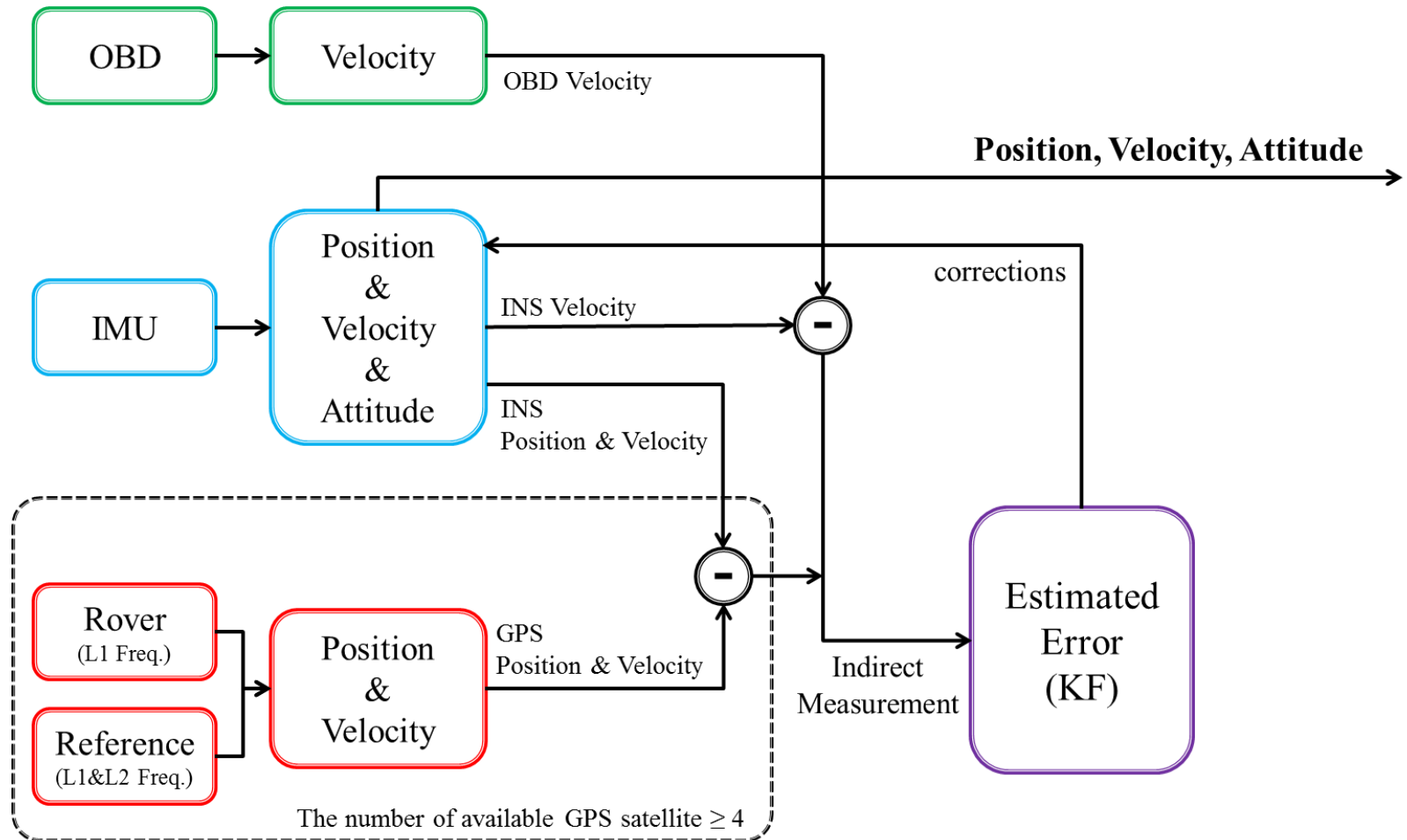
Dual-Filtering GPS/INS



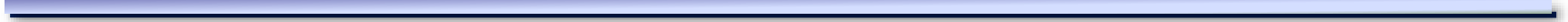
GPS/영상센서



GPS/OBD-II/IMU



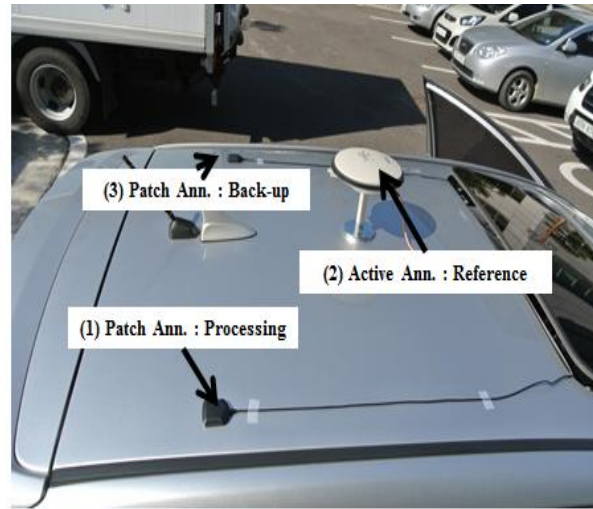
다중센서 비교 실험



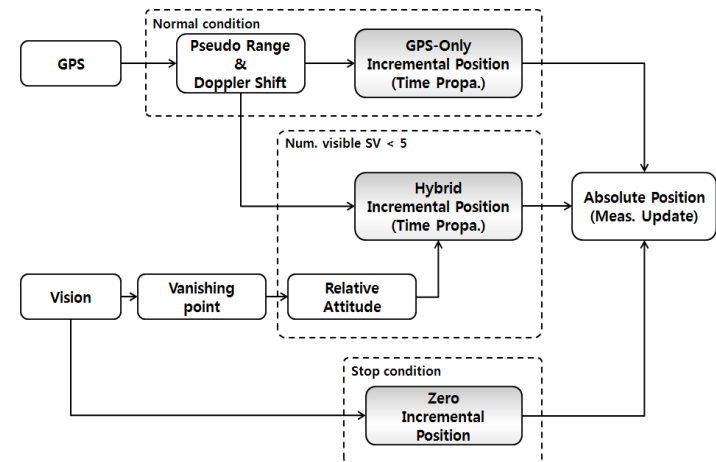
GPS/Vision

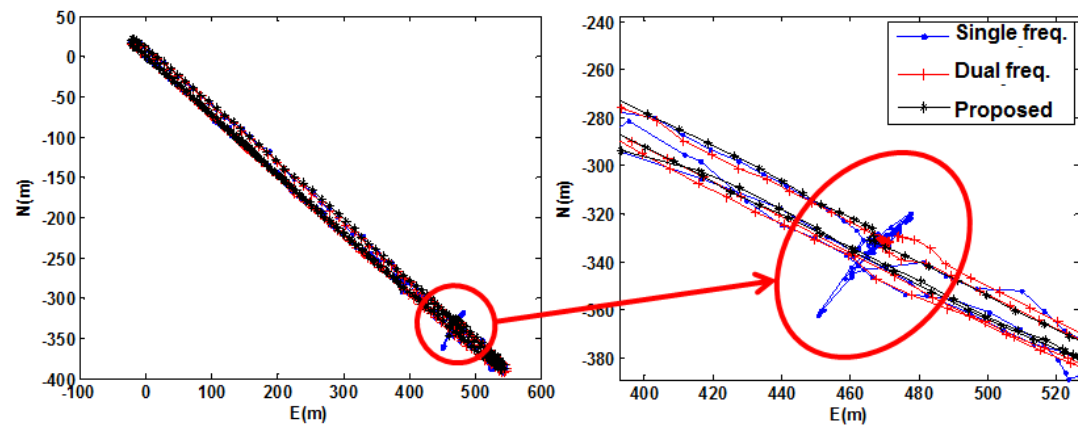


(a)

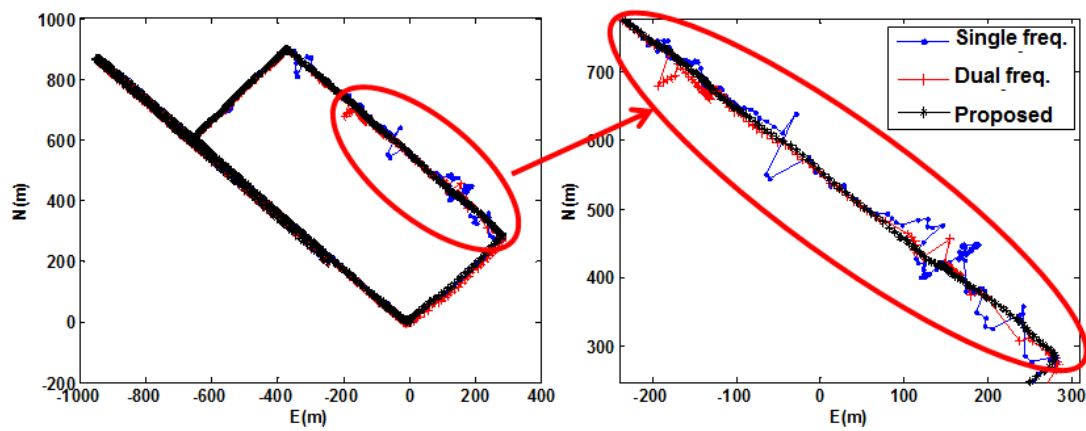


(b)

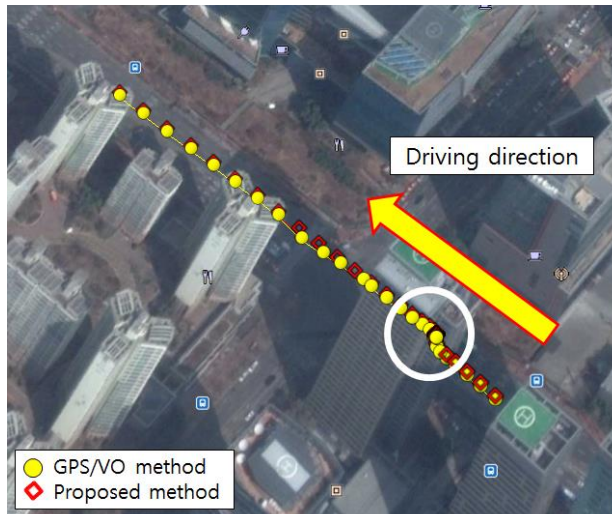




(a)



(b)

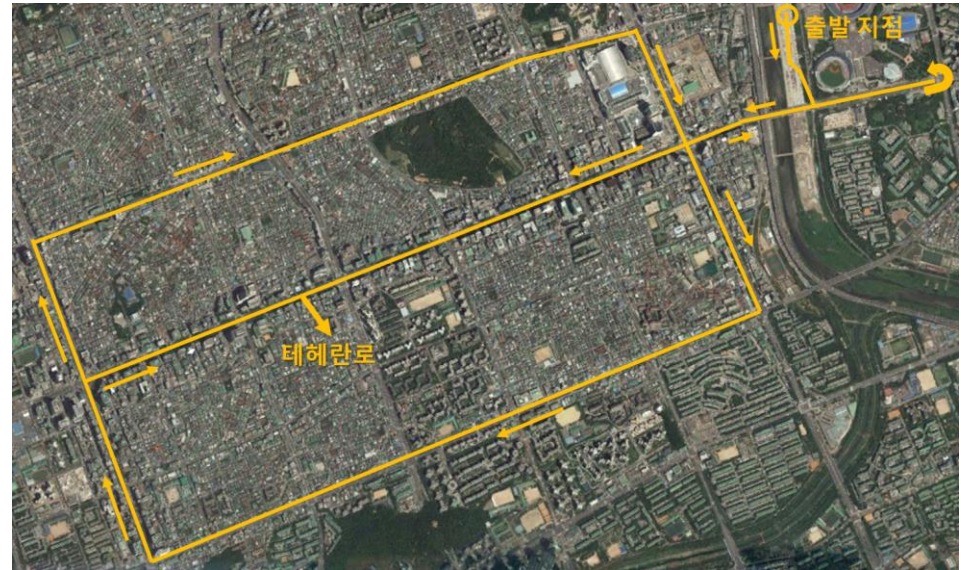


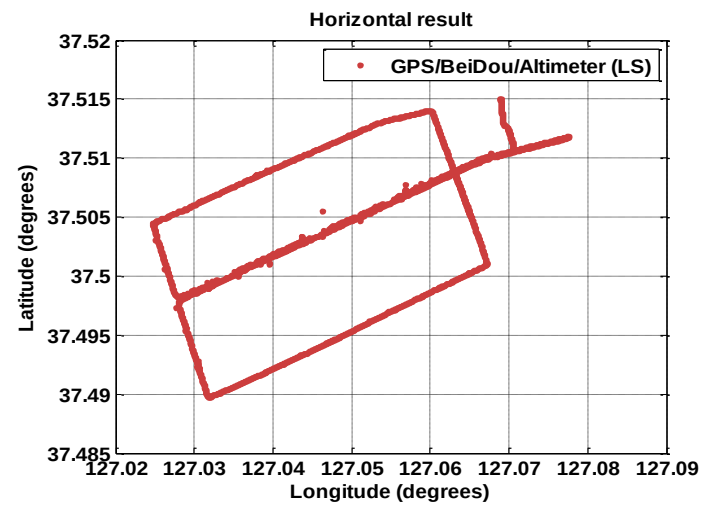
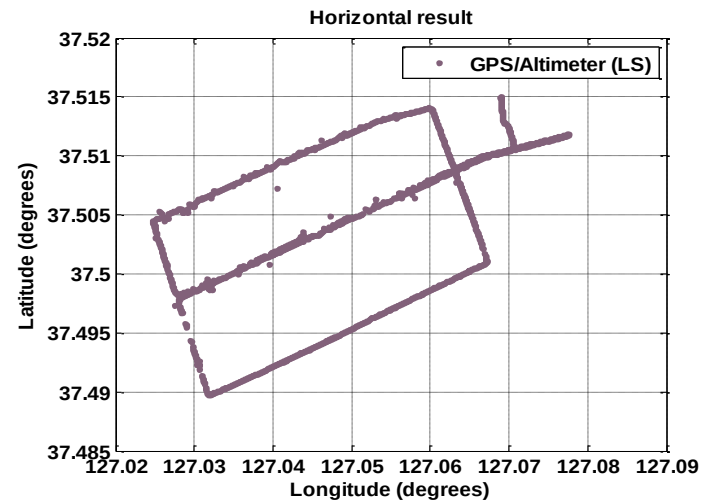
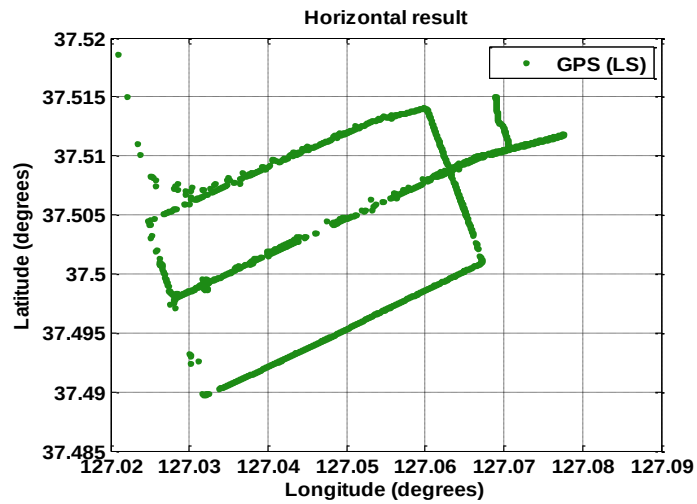
(a)

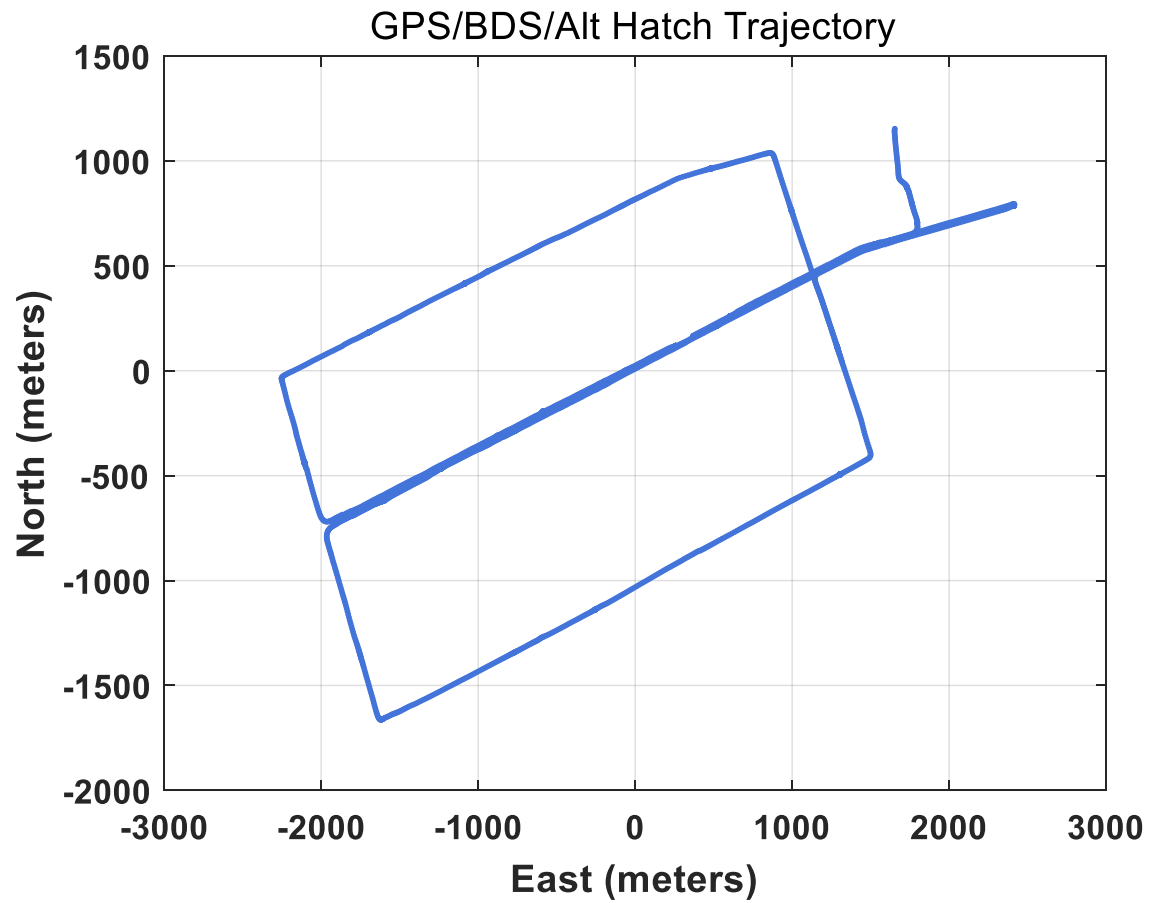
(b)

GPS/BeiDou/ALT

- 강남 테헤란로에서 수행됨
- 실험의 참값이 존재하지 않아 측위 결과에 대한 오차 분석은 불가능
- 위치 추정 결과와 위치 정보 가용성을 분석함



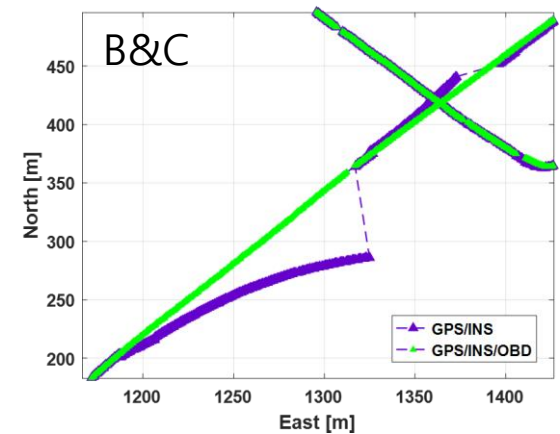
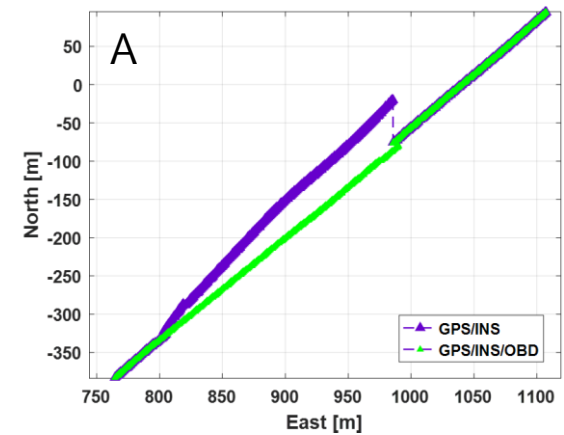
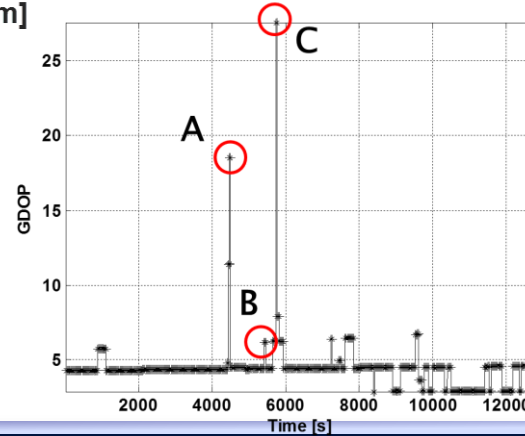
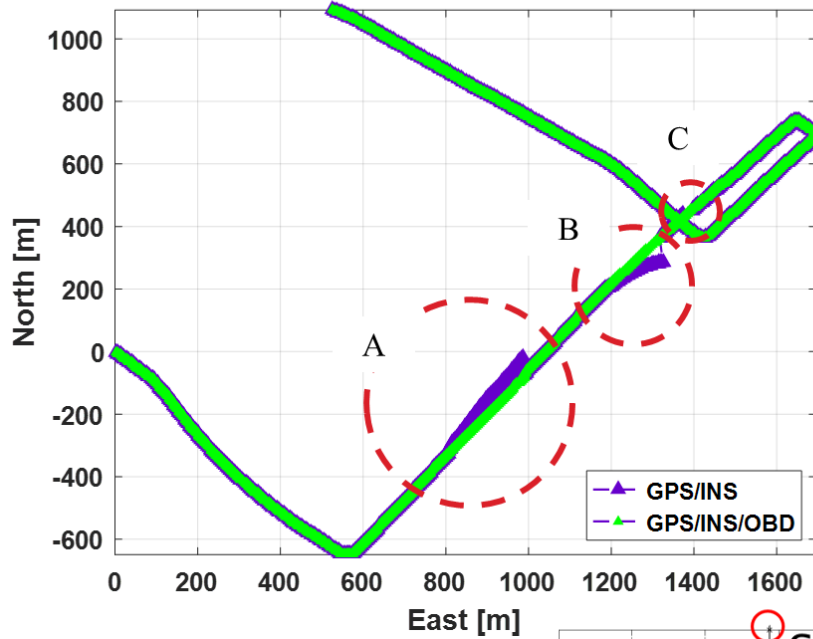




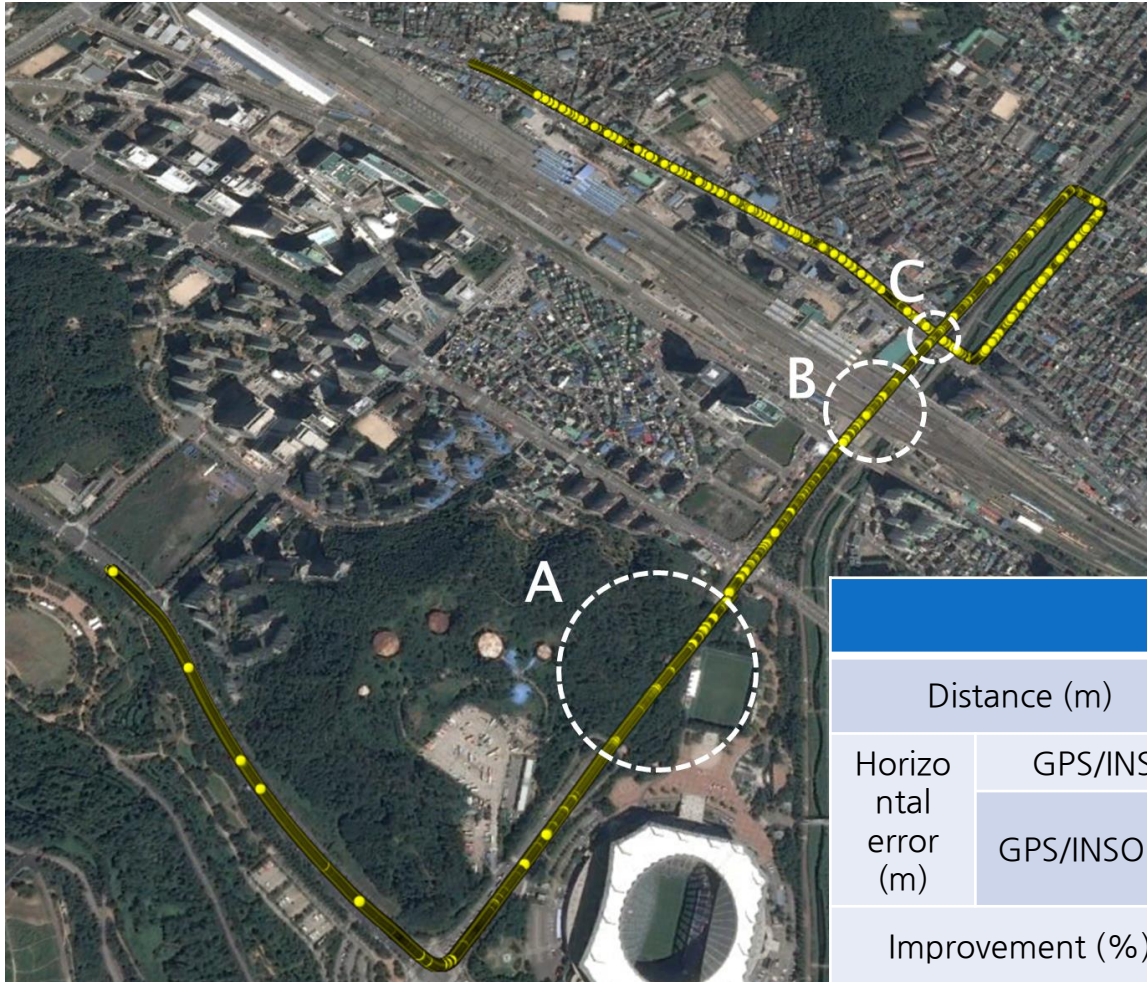
GNSS/IMU/OBD



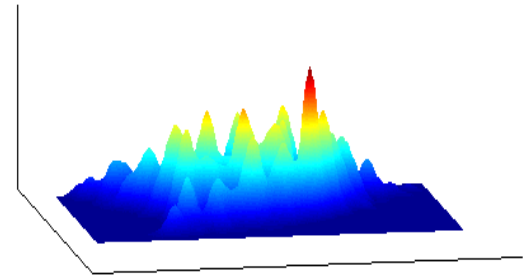
확대 궤적



오차 비교



		A	B	C
Distance (m)		268.38	183.88	54.23
Horizontal error (m)	GPS/INS	56.8	70.91	26.32
	GPS/INSOBD	5.94	6.56	3.26
Improvement (%)		89.5	90.7	87.6



THANK YOU !

