



# Fast Kalman Filtering for Relative Spacecraft Position and Attitude Estimation for the Raven ISS Hosted Payload

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# Spacecraft Servicing



Want to service existing spacecraft:

- Inspect
- Repair
- Refuel
- Relocate

Existing spacecraft present navigation challenges:

- No laser retroreflectors
- No visual fiducials

Unmanned servicing spacecraft must perform rendezvous and docking autonomously!

- Communication delays preclude ground control
- Must have accurate navigation solution with sufficient bandwidth for closed loop control



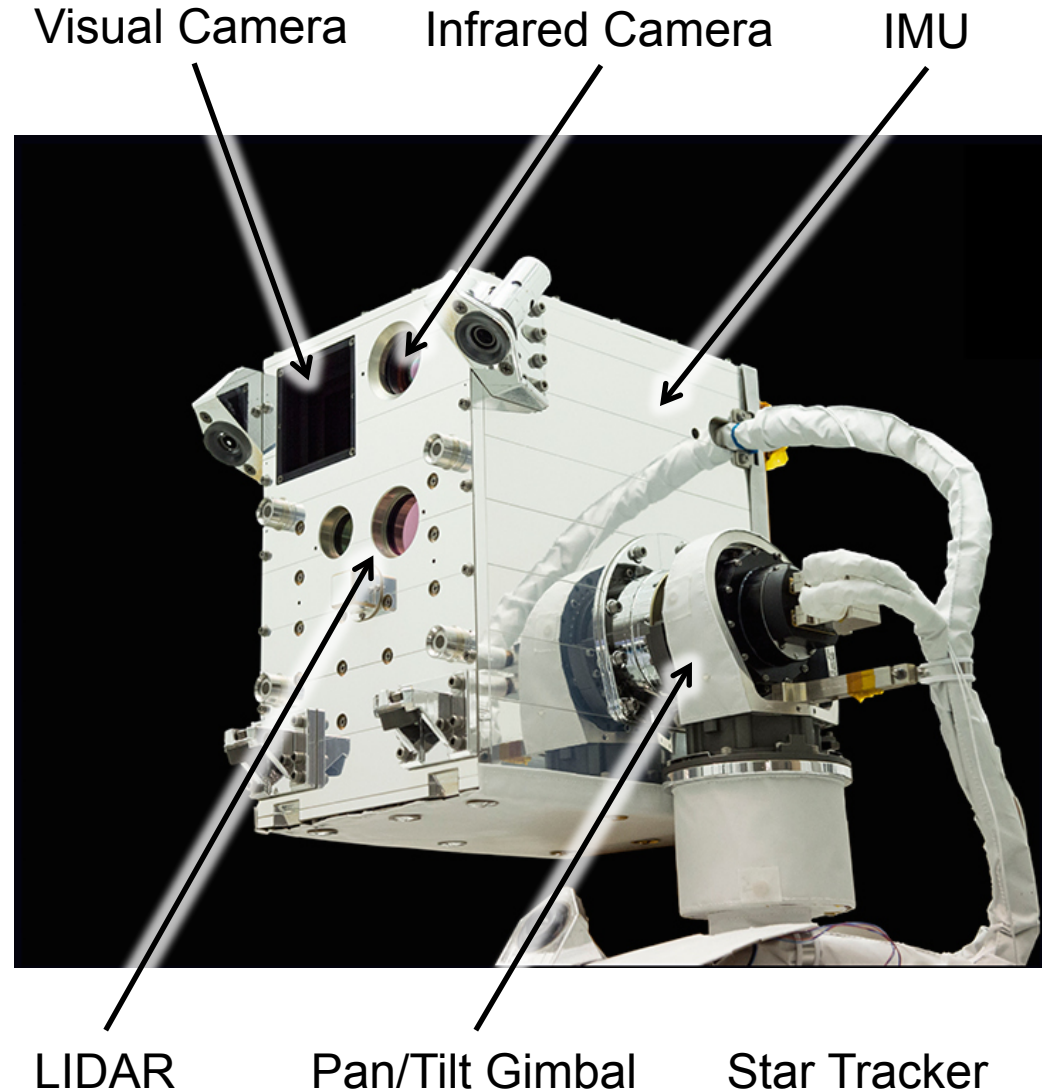
Notional robotic servicing operation rendering



# Raven: Relative Navigation Testbed



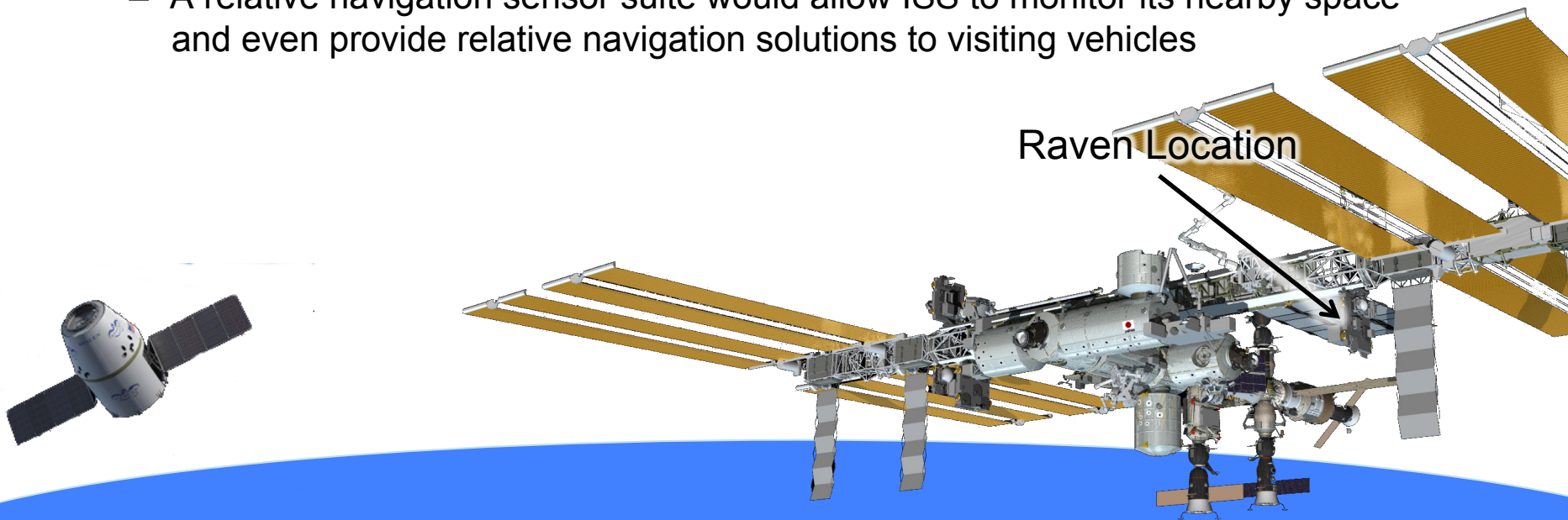
- ISS hosted payload
  - Anticipating June 2016 launch as part of the DoD Space Technology Program (STP-H5)
  - Mount on port nadir side of ISS
    - Next to solar array rotation joint
  - ISS provides power and comm
- Mission objectives
  - Track ISS resupply vehicles
  - Collect resupply vehicle imagery
    - Visual
    - Infrared
    - LIDAR
- Challenges
  - Command and telemetry outages require autonomous pan/tilt tracking
  - Raven gets no real-time data from ISS
    - No ISS navigation state
    - No GPS measurements
    - We DO get a clock pulse
  - 16 months from project authorization to hardware delivery



# ISS Visiting Vehicle Operational Paradigm



- Resupply vehicles provide relative navigation solution for their prox ops maneuvers, monitored by ISS mission control and ISS crew
- Resupply vehicles must use their own relative navigation sensor suite and associated computation, incurring cost and design complexity
- ISS does not produce its own relative navigation solution
- Raven is a prototype of a new paradigm:
  - Air traffic control uses local radars to monitor airspace
  - A relative navigation sensor suite would allow ISS to monitor its nearby space and even provide relative navigation solutions to visiting vehicles



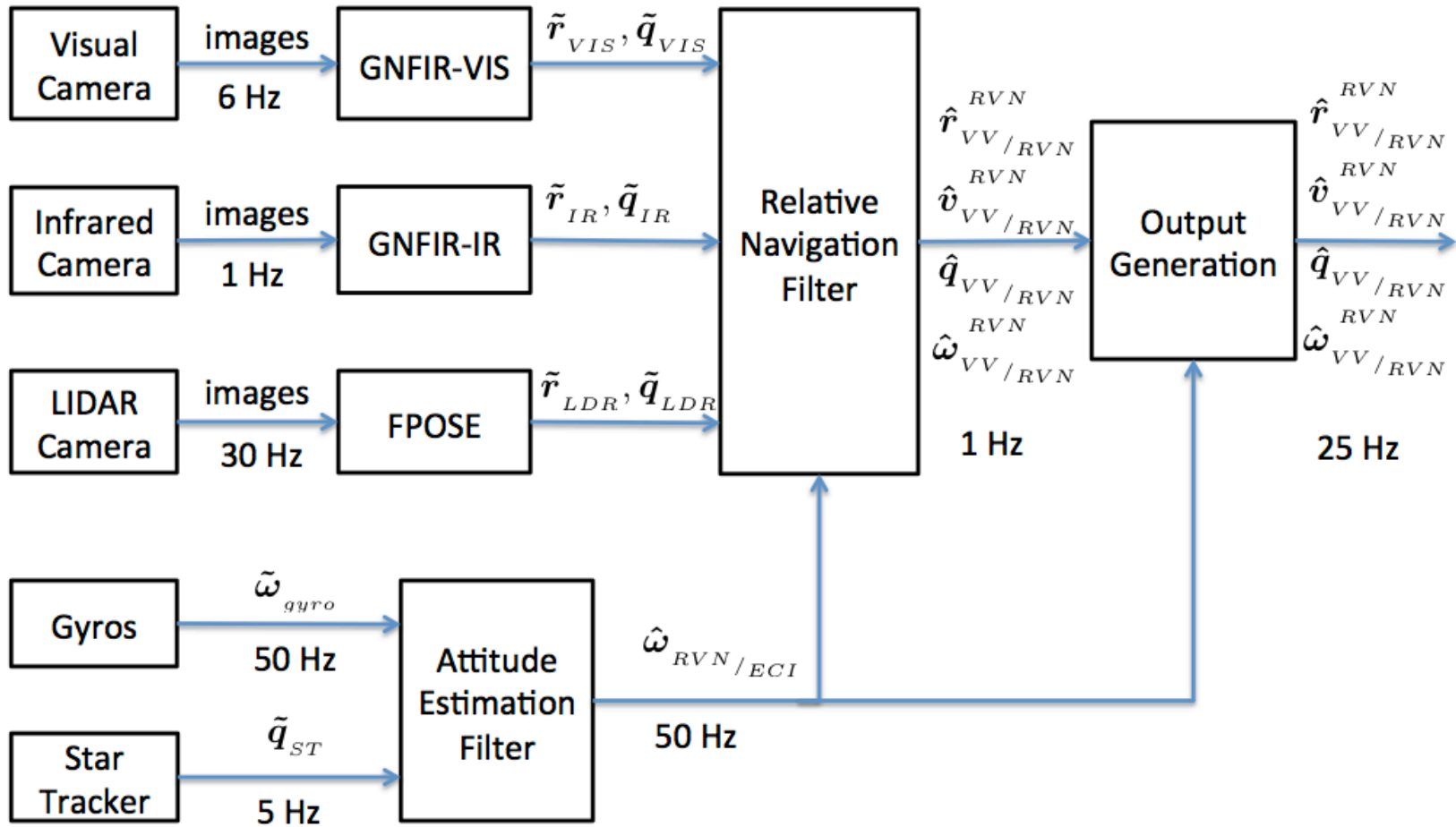


# Relative Navigation Filter (RNF) Overview



- Multiplicative Extended Kalman Filter (MEKF) formulation tracks relative pose = translation and orientation
  - MEKF formulation explicitly maintain quaternion constraints
  - Extension of MEKF to pose is similar to Junkins, Geller, Tweddle
- Raven includes a GSFC SpaceCube 2.0 flight processor
  - fast and powerful multi-core flight computer with FPGA
- Demanding filter rates
  - Pointing controller requires frequent filter estimate updates
  - Pose measurements from computer vision available at high rate
- Information available:
  - Relative pose from optical sensors
  - Inertial attitude and rate from star tracker and gyro
  - NO orbital information in real-time (neither ISS solutions nor raw GPS)
- Focus on what information is available
  - No orbital information precludes a Clohessy/Wiltshire or higher fidelity dynamics model
  - Relative pose measurements are frequent and well modeled
  - Account for camera rotation using star tracker and gyro (separate filter)

# RNF Block Diagram



# RNF Translation States



## Filter State

$$\begin{bmatrix} \mathbf{r}_{VV/RVN}^{RVN} \\ \mathbf{v}_{VV/RVN}^{RVN} \\ \mathbf{q}_{VV/RVN} \\ \boldsymbol{\omega}_{VV/ECI}^{VV} \\ \mathbf{b} \end{bmatrix} = \begin{bmatrix} \mathbf{r} \\ \mathbf{v} \\ \mathbf{q} \\ \boldsymbol{\omega} \\ \mathbf{b} \end{bmatrix}$$

## Definitions

$$\mathbf{v} = \dot{\mathbf{r}} = \frac{d}{dt} \mathbf{r}_{VV/RVN}^{RVN}$$

$$\dot{\mathbf{v}} = \ddot{\mathbf{r}} = \frac{d^2}{dt^2} \mathbf{r}_{VV/RVN}^{RVN}$$

## Dynamics

$$\frac{d^2}{dt^2} \mathbf{r}_{VV/RVN}^{RVN} = \frac{1}{m_{VV}} \mathbf{F}_{VV} - \frac{1}{m_{ISS}} \mathbf{F}_{ISS}$$

$$\approx W_{tran} \mathbf{w}_{tran}$$

$$\sim \mathcal{N}(\mathbf{0}, W_{tran} W_{tran}^T)$$

## Kinematics

$$\begin{aligned} \frac{d^2}{dt^2} \mathbf{r}_{VV/RVN}^{RVN} &= \dot{\mathbf{v}} + \underbrace{\boldsymbol{\alpha}_{RVN/ECI}^{RVN}}_{\text{negligible}} \times \mathbf{r} + 2\boldsymbol{\omega}_{RVN/ECI}^{RVN} \times \mathbf{v} + \boldsymbol{\omega}_{RVN/ECI}^{RVN} \times \underbrace{\boldsymbol{\omega}_{RVN/ECI}^{RVN}}_{\text{negligible}} \times \mathbf{r} \\ &\approx \dot{\mathbf{v}} + 2\boldsymbol{\omega}_{RVN/ECI}^{RVN} \times \mathbf{v} \end{aligned}$$

Combining the above yields:

$$\dot{\mathbf{v}} \approx -2\boldsymbol{\omega}_{RVN/ECI}^{RVN} \times \mathbf{v} + W_{tran} \mathbf{w}_{tran}$$



# RNF Rotation States



## Filter State

$$\begin{bmatrix} \mathbf{r}_{VV/RVN}^{RVN} \\ \mathbf{v}_{VV/RVN}^{RVN} \\ \mathbf{q}_{VV/RVN} \\ \boldsymbol{\omega}_{VV/ECI}^{VV} \\ \mathbf{b} \end{bmatrix} = \begin{bmatrix} \mathbf{r} \\ \mathbf{v} \\ \mathbf{q} \\ \boldsymbol{\omega} \\ \mathbf{b} \end{bmatrix}$$

## Definition

$$\mathbf{q}_{VV/RVN} = \mathbf{q}_{VV/ECI} \otimes \mathbf{q}_{RVN/ECI}^{-1}$$

## Kinematics

$$\begin{aligned} \dot{\mathbf{q}}_{VV/RVN} &= \frac{1}{2} \boldsymbol{\omega}_{VV/ECI}^{VV} \otimes \mathbf{q}_{VV/RVN} - \frac{1}{2} \mathbf{q}_{VV/RVN} \otimes \boldsymbol{\omega}_{RVN/ECI}^{RVN} \\ &= \frac{1}{2} \left( \underbrace{\boldsymbol{\omega}_{VV/ECI}^{VV}}_{\text{filter state}} - R(\mathbf{q}_{VV/RVN}) \underbrace{\boldsymbol{\omega}_{RVN/ECI}^{RVN}}_{\text{assume known (from attitude filter)}} \right) \otimes \mathbf{q}_{VV/RVN} \end{aligned}$$

## Dynamics

$${}^{ECI} \frac{d}{dt} \boldsymbol{\omega}_{VV/ECI}^{VV} = J^{-1} \left( \left( J \boldsymbol{\omega}_{VV/ECI}^{VV} \right) \times \boldsymbol{\omega}_{VV/ECI}^{VV} \right) + W_{rot} \mathbf{w}_{rot}$$

$$W_{rot} \mathbf{w}_{rot} \sim \mathcal{N}(\mathbf{0}, W_{rot} W_{rot}^T)$$

# RNF Measurement Bias States



Filter State

$$\begin{bmatrix} \mathbf{r}_{VV/RVN}^{RVN} \\ \mathbf{v}_{VV/RVN}^{RVN} \\ \mathbf{q}_{VV/RVN} \\ \boldsymbol{\omega}_{VV/ECI}^{VV} \\ \mathbf{b} \end{bmatrix} = \begin{bmatrix} \mathbf{r} \\ \mathbf{v} \\ \mathbf{q} \\ \boldsymbol{\omega} \\ \mathbf{b} \end{bmatrix}$$

Filter state is augmented with a bias for each sensor channel

$$\mathbf{b} = \begin{bmatrix} \mathbf{b}_{VIS,tran} \\ \mathbf{b}_{VIS,rot} \\ \mathbf{b}_{IR,tran} \\ \mathbf{b}_{IR,rot} \\ \mathbf{b}_{LDR,tran} \\ \mathbf{b}_{LDR,rot} \end{bmatrix}$$

Each sensor bias is assumed to be an independent first order Gauss Markov process

$$\dot{b}_j = -\frac{1}{\tau_j} b_j + \sigma_j w_j$$

$$\sigma_j w_j \sim \mathcal{N}(0, \sigma_j^2)$$

# Linearized Error State Dynamics



Filter State

$$\begin{bmatrix} \mathbf{r}_{VV/RVN}^{RVN} \\ \mathbf{v}_{VV/RVN}^{RVN} \\ \mathbf{q}_{VV/RVN} \\ \boldsymbol{\omega}_{VV/ECI}^{VV} \\ \mathbf{b} \end{bmatrix} = \begin{bmatrix} \mathbf{r} \\ \mathbf{v} \\ \mathbf{q} \\ \boldsymbol{\omega} \\ \mathbf{b} \end{bmatrix}$$

Linearized Error State

$$\Delta \mathbf{x} = \begin{bmatrix} \Delta \mathbf{r} \\ \Delta \mathbf{v} \\ \Delta \mathbf{q} \\ \Delta \boldsymbol{\omega} \\ \Delta \mathbf{b} \end{bmatrix} = \begin{bmatrix} \mathbf{r} - \hat{\mathbf{r}} \\ \mathbf{v} - \hat{\mathbf{v}} \\ \mathbf{g} \left( \mathbf{q} \otimes \hat{\mathbf{q}}^{-1} \right) \\ \boldsymbol{\omega} - \hat{\boldsymbol{\omega}} \\ \mathbf{b} - \hat{\mathbf{b}} \end{bmatrix}$$

Linearized Error State Dynamics derived in paper (linear time varying system)

$$\Delta \dot{\mathbf{x}} = F \Delta \mathbf{x} + W \mathbf{w}$$

First order approximation used to compute error state transition matrix

$$\begin{aligned} \Phi(\Delta t) &= \mathbb{I} + \Delta t F + \frac{\Delta t^2}{2!} F^2 + \dots \\ &\approx \mathbb{I} + \Delta t F \end{aligned}$$

Process noise matrix preserves kinematic constraints

$$Q(\Delta t) = E \left\{ \left[ \int_{t-\Delta t}^t \Phi(t-\epsilon) W \mathbf{w}(\epsilon) d\epsilon \right] \left[ \int_{t-\Delta t}^t \Phi(t-\eta) W \mathbf{w}(\eta) d\eta \right]^T \right\}$$



# Translation Measurement Component



Pose measurements from sensor CAM are denoted  $\left( \tilde{\mathbf{r}}_{VV/RVN,CAM}^{VV}, \tilde{\mathbf{q}}_{VV'/RVN,CAM} \right)$

The translation component is modeled as:

$$\tilde{\mathbf{r}}_{VV/RVN,CAM}^{VV} = \mathbf{r}_{VV/RVN}^{VV} + \mathbf{b}_{CAM,tran} + M_{CAM,tran} \mathbf{m}_{CAM,tran}$$

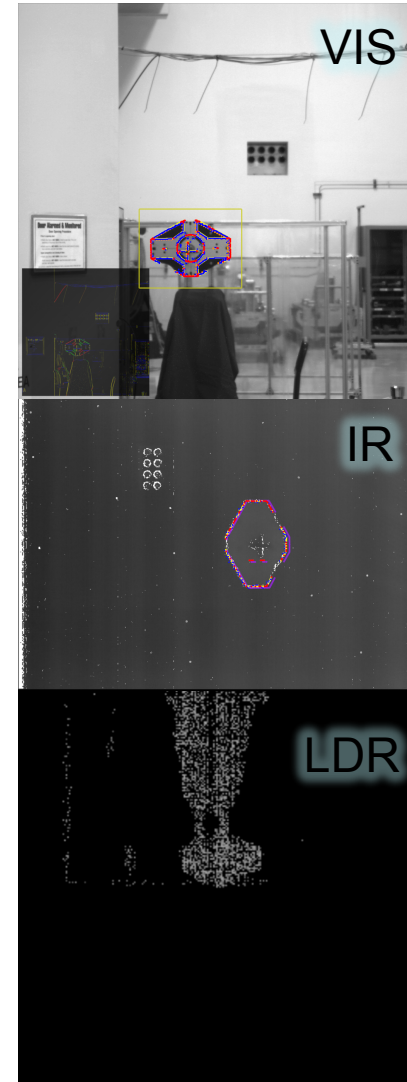
measurement
true
FOGM bias
Gaussian white noise

Where the First Order Gauss Markov Bias is as given before:

$$\dot{\mathbf{b}}_{CAM,tran} = - \begin{bmatrix} 1/\tau_1 & & \\ & 1/\tau_2 & \\ & & 1/\tau_3 \end{bmatrix} \mathbf{b}_{CAM,tran} + \begin{bmatrix} \sigma_1 & & \\ & \sigma_2 & \\ & & \sigma_3 \end{bmatrix} \mathbf{w}_{b,CAM,tran}$$

Resulting in the translation component innovation:

$$\begin{aligned} \Delta \mathbf{r}_{CAM}^{innov} &= \tilde{\mathbf{r}}_{VV/RVN,CAM}^{VV} - \hat{\mathbf{r}} - \hat{\mathbf{b}}_{CAM,tran} \\ &= \Delta \mathbf{r} + \Delta \mathbf{b}_{CAM,tran} + M_{CAM,tran} \mathbf{m}_{CAM,tran} \end{aligned}$$



# Rotation Measurement Component



Pose measurements from sensor CAM are denoted  $\left( \tilde{\mathbf{r}}_{VV'/RVN,CAM}^{VV}, \tilde{\mathbf{q}}_{VV'/RVN,CAM} \right)$

The rotation component is modeled as:

$$\tilde{\mathbf{q}}_{VV'/RVN,CAM} = \mathbf{q} \left( \mathbf{b}_{CAM,rot} + M_{CAM,rot} \mathbf{m}_{CAM,rot} \right) \otimes \mathbf{q}_{VV'/RVN}$$

measurement
FOGM bias
Gaussian white noise
true

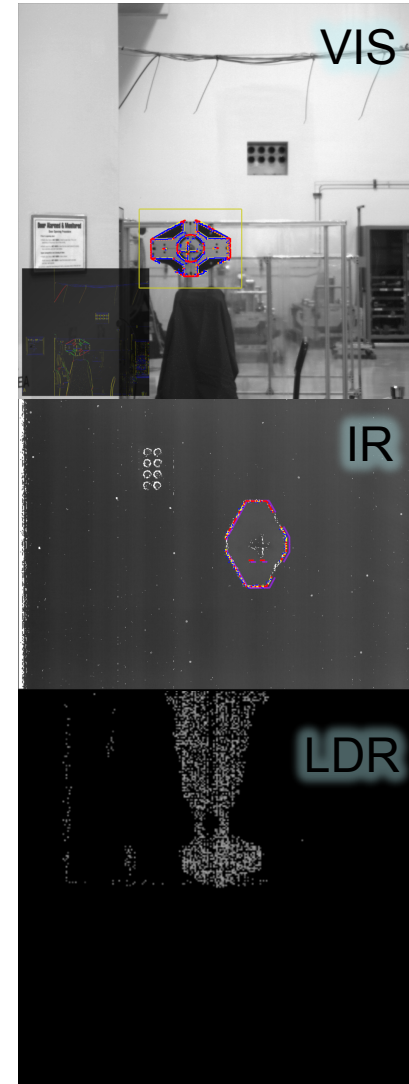
Where the First Order Gauss Markov Bias is as given before:

$$\dot{\mathbf{b}}_{CAM,rot} = - \begin{bmatrix} 1/\tau_4 & & \\ & 1/\tau_5 & \\ & & 1/\tau_6 \end{bmatrix} \mathbf{b}_{CAM,rot} + \begin{bmatrix} \sigma_4 & & \\ & \sigma_5 & \\ & & \sigma_6 \end{bmatrix} \mathbf{w}_{b,CAM,rot}$$

The orientation component innovation is a bit more involved:

$$\begin{aligned} \Delta \mathbf{q}_{CAM}^{innov} &= \mathbf{q}^{-1} \left( \hat{\mathbf{b}}_{CAM,rot} \right) \otimes \tilde{\mathbf{q}}_{VV'/RVN,CAM} \otimes \hat{\mathbf{q}}_{VV'/RVN}^{-1} \\ &= \mathbf{q}^{-1} \left( \hat{\mathbf{b}}_{CAM,rot} \right) \otimes \mathbf{q} \left( \mathbf{b}_{CAM,rot} + M_{CAM,rot} \mathbf{m}_{CAM,rot} \right) \otimes \Delta \mathbf{q} \end{aligned}$$

$$\Delta \mathbf{g}_{CAM}^{innov} = \mathbf{g} \left( \Delta \mathbf{q}_{CAM}^{innov} \right) \approx \Delta \mathbf{g} - \Delta \mathbf{b}_{CAM} + M_{CAM,rot} \mathbf{m}_{CAM,rot}$$



# EKF Measurement Update Procedure



for  $k=1,2,3,\dots$  do

**Propagate State Estimate to Measurement Time**

$$\hat{\mathbf{x}}_k^- = \hat{\mathbf{x}}_{k-1}^+ + \int_{t_{k-1}}^{t_k} \mathbf{f}(\mathbf{x}(\tau), \tau) d\tau$$

(note  $\Delta\hat{\mathbf{x}}_{k-1}^+ = \mathbf{0}$ , so  $\Delta\hat{\mathbf{x}}_k^- = \Phi_k \Delta\hat{\mathbf{x}}_{k-1}^+ = \mathbf{0}$ )

**Propagate State Covariance to Measurement Time**

compute  $\Phi_k$  and  $Q_k$

$$P_k^- = \Phi_k P_{k-1}^+ \Phi_k^T + Q_k$$

**Perform Measurement Update**

compute  $H_k$

$$K_k = P_k^- H_k^T (H_k P_k^- H_k^T + R_k)^{-1}$$

$$P_k^+ = (I - K_k H_k) P_k^- (I - K_k H_k)^T + K_k R_k K_k^T$$

$$\Delta\hat{\mathbf{x}}_k^+ = \Delta\hat{\mathbf{x}}_k^- + K_k (y_k - \mathbf{h}(\hat{\mathbf{x}}_k^-, t_k))$$

**Transfer Information to State Estimate, Reset Error Estimate**

$$\hat{\mathbf{x}}_k^+ = \hat{\mathbf{x}}_k^- + \Delta\hat{\mathbf{x}}_k^+$$

$$\Delta\hat{\mathbf{x}}_k^+ = \mathbf{0}$$

end



# EKF Measurement Update Procedure



for  $k=1,2,3,\dots$  do

**Propagate State Estimate to Measurement Time**

$$\hat{\mathbf{x}}_k^- = \hat{\mathbf{x}}_{k-1}^+ + \int_{t_{k-1}}^{t_k} \mathbf{f}(\mathbf{x}(\tau), \tau) d\tau$$

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**Propagate State Covariance to Measurement Time**

compute  $\Phi_k$  and  $Q_k$

$$P_k^- = \Phi_k P_{k-1}^+ \Phi_k^T + Q_k$$

**Perform Measurement Update**

compute  $H_k$

$$K_k = P_k^- H_k^T (H_k P_k^- H_k^T + R_k)^{-1}$$

$$P_k^+ = (I - K_k H_k) P_k^- (I - K_k H_k)^T + K_k R_k K_k^T$$

$$\Delta \hat{\mathbf{x}}_k^+ = \Delta \hat{\mathbf{x}}_k^- + K_k (y_k - h(\hat{\mathbf{x}}_k^-, t_k))$$

**Transfer Information to State Estimate, Reset Error Estimate**

$$\hat{\mathbf{x}}_k^+ = \hat{\mathbf{x}}_k^- + \Delta \hat{\mathbf{x}}_k^+$$

$$\Delta \hat{\mathbf{x}}_k^+ = \mathbf{0}$$

end

↙ equivalent

$$\hat{\mathbf{x}}_k^+ = \hat{\mathbf{x}}_k^- + K_k (y_k - h(\hat{\mathbf{x}}_k^-, t_k))$$

# MEKF Measurement Update Procedure

## Compute Kalman Gain

$$K_k = P_k^- H_{VIS}^T \left( H_{vis} P_k^- H_{VIS}^T + R_{VIS} \right)^{-1}$$

## Update Covariance

$$P_k^+ = \left( \mathbb{I}_{30 \times 30} - K_k H_{VIS} \right) P_k^- \left( \mathbb{I}_{30 \times 30} - K_k H_{VIS} \right)^T + K_k R_{VIS} K_k^T$$

## Compute State Estimate Update

$$\Delta \mathbf{x}^{update} = \begin{bmatrix} \Delta \mathbf{r}^{update} \\ \Delta \mathbf{v}^{update} \\ \Delta \mathbf{g}^{update} \\ \Delta \boldsymbol{\omega}^{update} \\ \Delta \mathbf{b}^{update} \end{bmatrix} = K_k \begin{bmatrix} \Delta \mathbf{r}_{VIS}^{innov} \\ \Delta \mathbf{g}_{VIS}^{innov} \end{bmatrix}$$

## Apply Update to State Estimate

$$\hat{\mathbf{r}}_k^+ = \hat{\mathbf{r}}_k^- + \Delta \mathbf{r}^{update}$$

$$\hat{\mathbf{v}}_k^+ = \hat{\mathbf{v}}_k^- + \Delta \mathbf{v}^{update}$$

$$\hat{\mathbf{q}}_k^+ = \mathbf{q} \left( \Delta \mathbf{g}^{update} \right) \otimes \hat{\mathbf{q}}_k^-$$

$$\hat{\boldsymbol{\omega}}_k^+ = \hat{\boldsymbol{\omega}}_k^- + \Delta \boldsymbol{\omega}^{update}$$

$$\hat{\mathbf{b}}_k^+ = \hat{\mathbf{b}}_k^- + \Delta \mathbf{b}^{update}$$

- Same paradigm as the (cumbersome version) of an EKF
- Quaternion update makes this an MEKF a la Lefferts, Markley, and Shuster
- Inclusion of translation states in an MEKF already in the literature
  - Kim, Crassidis, Cheng, Fosbury, Junkins
  - Woffinden, Geller
  - Twedde, Saenz-Otero
- We augment with biases

# Observability Issue



- Can't instantaneously solve for all sensor biases AND relative pose

# Observability Issue



- Can't instantaneously solve for all sensor biases AND relative pose



VIS Camera

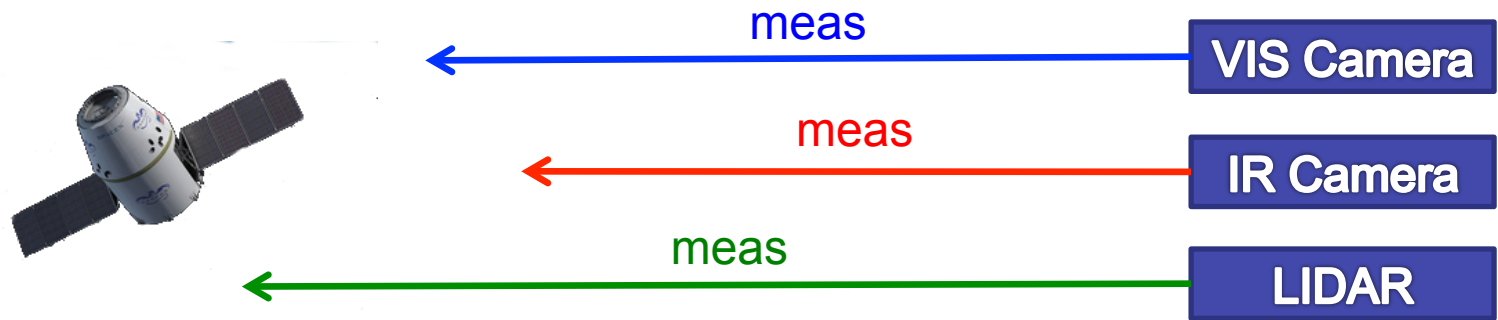
IR Camera

LIDAR

# Observability Issue



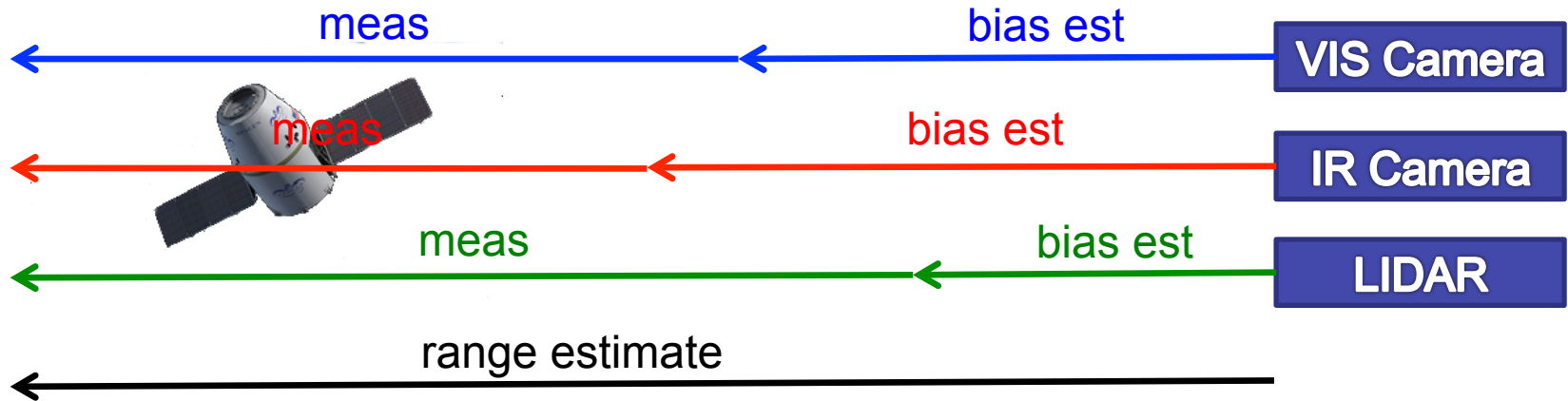
- Can't instantaneously solve for all sensor biases AND relative pose



# Observability Issue



- Can't instantaneously solve for all sensor biases AND relative pose

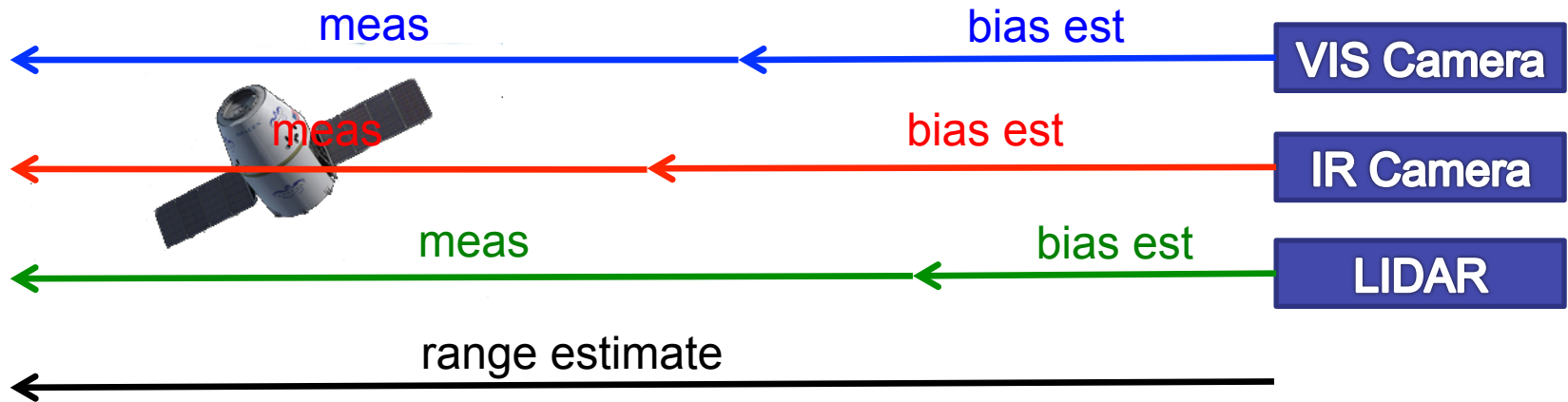




# Observability Issue



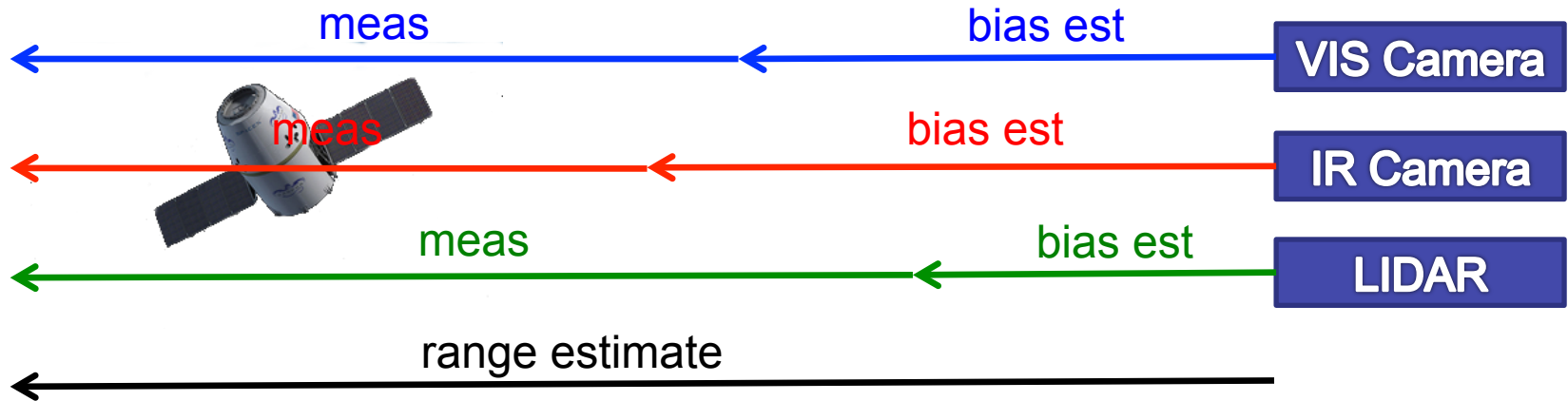
- Can't instantaneously solve for all sensor biases AND relative pose



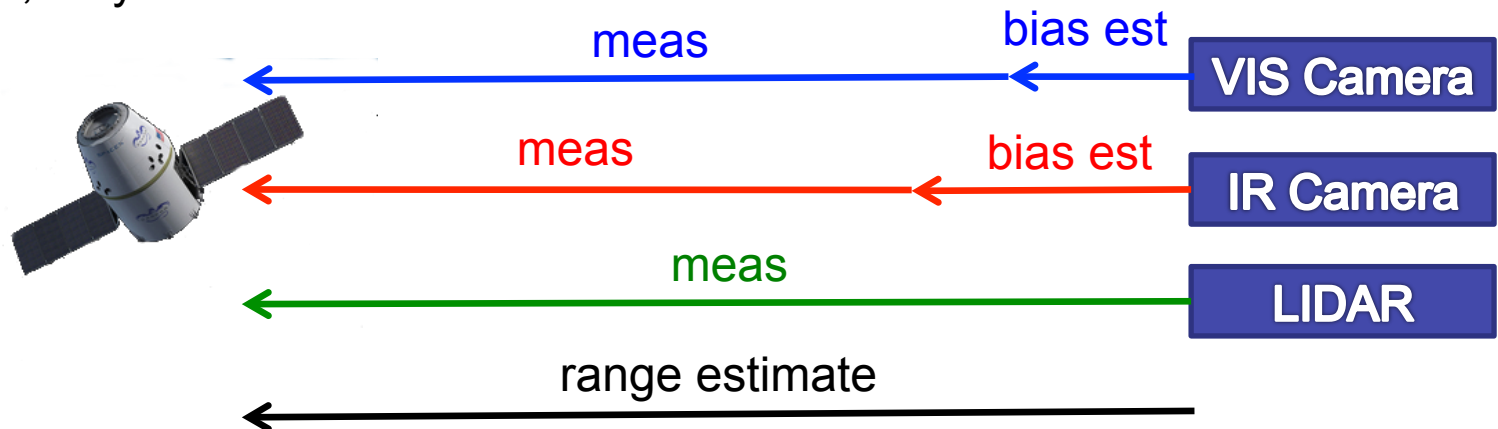
- Relative dynamics aren't "rich enough" to correctly solve over time
- Instead, only solve for N-1 sensor biases

# Observability Issue Resolved

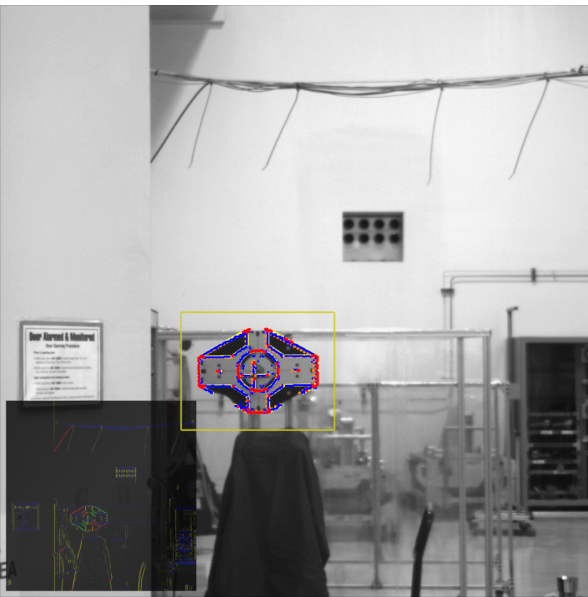
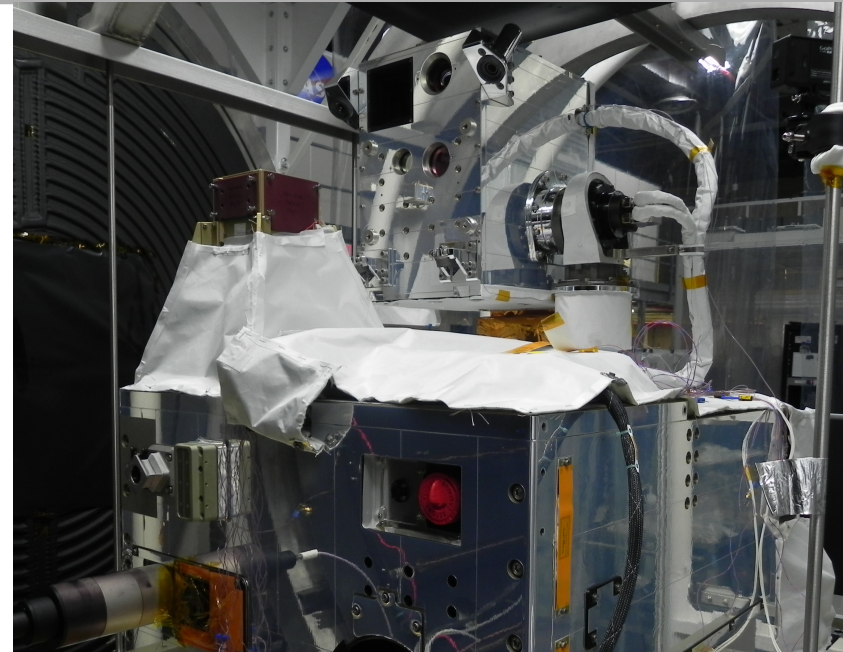
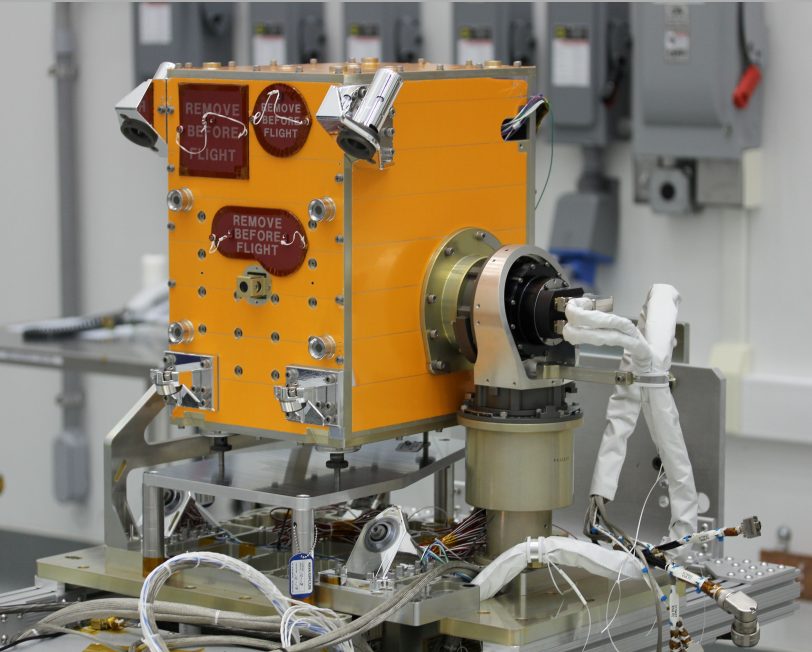
- Can't instantaneously solve for all sensor biases AND relative pose



- Relative dynamics aren't "rich enough" to correctly solve over time
- Instead, only solve for N-1 sensor biases



# Raven Development Montage



Raven\_dragon\_rend\_gn  
firTrack\_fov35.mp4  
goes here, shows  
GNFIR tracking  
synthetic imagery of  
SpaceX Dragon in  
complicated lighting

# Questions?



- Raven\_fsp\_CDR\_viscam.mp4 goes here
  - Freespace rendering showing third person perspective as well as Raven perspective
  - SpaceX Dragon rendezvous
  - Synthetic imagery shows ISS shadow on Dragon