

## COORDINATE SYSTEMS FOR DIFFERENTIAL CORRECTION

by E. A. Emerson and W. W. Lemmon

Prepared by
TRW SYSTEMS
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## ABSTRACT

This paper presents a syatem of state transition partial derivatives developed at TRW Systems for which the tracking information normal matrix for a lunar orbiter is nearly diagonalized. A simalated tracking study shows the well-conditioning of the normal matrix for lunar orbiter over one lunar revolution.

A
$C_{m, n}$ $S_{m, n}$

Natrix of partial derivatives of observations with respect to regression variables

Coefficients of the spherical surface barmonics in the expansion for the moon's gravitational potential

Identity matrix
Estimate of normal matrix elements from continuous approximation Estimated "per unit time" normal matrix

Vector observations
Continuous analog to A matrix
Coefficients of Fourier decomposition of A
Total interval of tracking
Epoch at which osculating orbital elements are defined
Coordinate transformation matrix
Initial conditions for integrating variational equations
State vector of system, including osculating orbital elements and other parameters

Vector of residuals
State vector in coordinate system in which differential correction is calculated

Arbitrary coefficients
Orbit plane coordinates of vehicle position
Orbit plane coordinates of vehicle velocity
Flement of state vector
Element of state vector
Moon's rotation rate
Elements of differential vector in which differential correction is calculated

## LIST or sYBoLs (continued)

c Unit normal to plane of vehicle motion
1 Continuous residual function
$\mu$ GM (gravitational constant multiplied by mass of the moon).
$v$ White noise (in statistical formula), vehicle revolution rate (in Fourier decomposition of $R$ )
$\varnothing$ Arbitrary coefficient
© Orbital energy parameter

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TRW Systems

## 1. SLRMARY

This report presents a system of state transition partial derivatives, developed at TRW Systems, for which the tracking information normal matrix for a lunar orbiter is nearly diagonalized. This result is obtained by using a set of regression variables ( $\alpha$ variables) which, for an earthcentered tracker and assuming circular orbits for mon and satellite, precisely diagonalize the normal matrix. An analytic estimate of the correlations between the variables (for typical tracking data rates over one revolution of the moon about the earth) indicates that their maximum correlation approaches $\sqrt{2 / 3}$ as the limiting case. The analytical results were demonstrated in a simulated tracking study.

This report does not present the theoretical basis for these partial derivatives, nor the method of their derivation. The complete derivation and a history of the concept will be available in Reference 1.

## 2. INTLRODUCTION

A persistent problem associated with statistical orbit determination programs is that the tracking information normal matrix can become illconditioned with time. This matrix is used in the calculation of the differential correction for improving the estimate of orbital elements and other parameters, and its inverse can under certain conditions indicate the standard errors in the corrections. When a matrix is sufficiently ill-conditioned, it can cause inaccurate corrections and a meaningful inverse may be impossible to obtain. This report presents the results of a continuing study of one approach to solving this problem, but it does not contain the body of theory on which the techniques and derivations are based. The original ideas behind the work represented by the results in this report (the limiting values of correlations for a lunar orbiter) are those of Mr . W. W. Lemmon alone. The basic theory has recently been documented (References 1 and 2), but the detailed derivations of all of Mr. Lemmon's work are not available. The results are presented here with only brief explanations. It is assumed that the reader is already generally familiar with the nature and sources of singularities in the tracking informetion normal matrix, the state transition matrix as the solution of the variational equations, the basic method of special perturbations when applied to orbit determination, and the basic method of iterated linearly determined differential corrections as the solution to the nonlinear statistical orbit determination problem.

The technology derived from this approach has been under development at TRW Systems for some two years; the results of this development can be utilized quite simply. At TRW Systems, the method has been incorporated In a series of computer programs for tracking error analysis of both earth and lunar orbiters. The expected improvement in performance has been found with these programs.

The method used depends on establishing special independent variables with respect to which the state transition partial derivatives are calculated. In most existing programs for statistical orbit determination,
these variables are already some fairly conventional set of osculating orbital elements*. The independent variables, however, need not be any easily interpreted set of elements. It is desirable from the computation point of view that they have certain properties, such as being a linear transformation of the osculating elements in which the equations of motion are integrated, and being formulated in such a way that inversion of the state transition matrix is trivial. Otherwise, they are free to be as bizarre as necessary, up to the point where they lose any sensible physical interpretation.

This report covers what was to be an inveatigation of a choice of orbital elements to be used as the independent variables. Since the method presented here leads to those variables which are optimm; i.e., which diagonalize the normal matrix for a reasonable model of the tracking and orbital geometry, it was found to be of little or no value to examine other possible choices of elements.

Basic to the present method is the concept of establishing variables which separate energy and orientation (direction of displacement) rather than position and velocity. The method also uses variables which are not degenerate under commonly-occurring conditions such as zero eccentricity and zero inclination. Variables possessing these characteristics to varying degrees have been called " $\alpha$-variables" in the literature, and this term has been used in particular to designate a set of variables developed at Goddard Space Flight Center which separate energy and orientation by the use of the Hamiltonian and Lagrangian functions.

This general method is referred to in this report as an "alpha system", and the contribution presented here consists first of a transformation from the cartesian elements to a set of $\alpha$-variables which will diagonalize the normal matrix of a lunar orbiter, and second of an analytic estimate of maximum correlations to be expected when solving for coefficients of the lunar gravitational potential model.

[^0]
## 3. STATMMELTI OF THE PROBLEM

In a computer program for statistical orbit determination from tracking data, an ill-conditioned normal matrix will give rise to problems in connection with the computational process which calculates the leastsquares solution to a linearized differential correction process by solving a system of equations represented in their simplest form by

$$
8 X=\left(A^{T} A\right)^{-1} A^{T} \delta Y
$$

8x is the differential correction applied to an $n$ dimensional state vector $X_{0}$
$X$ is the state vector of the system. $X$ typically contains elements which specify the position and velocity of a spacecraft, but may be extended or substituted to contain physical constants specific to the mission (spacecraft effective radiation pressure cross section), physical constants of nature (gravitational model coefficients), physical constants of the tracking system (biases, systematic errors), and spacecraft originated perturbations (thrusts, attitude control system perturbations).

For practical purposes, the dimension of $X$ is limited to the dimension of the matrix which the tracking program can accommodate. The analysis in this paper is concerned with $X$ containing the following parameters:

|  |  | $\mathrm{X}_{0}$ | Cartesian position and velocity elements |
| :---: | :---: | :---: | :---: |
|  |  | $\boldsymbol{\mu}$ | The lunar gravitational constant |
| $c_{2,0}$ | $C_{3,0}$ | $\mathrm{C}_{4,0}$ | Zonal coefficients of the lunar potential field |
|  | $\begin{aligned} & c_{2,1} \\ & s_{2,1} \end{aligned}$ | $\begin{aligned} & \mathbf{c}_{3,1} \\ & \mathbf{s}_{3,1} \end{aligned}$ | Tesseral harmonic coefficients of the lunar potential field |
|  |  | $c_{2,2}$ $s_{2,2}$ | Sectorial harmonic coefficients of the lunar potential field |
| he state vector at epoch $T_{0}$. The position and velocity ents of $X_{o}$ are the initial conditions for the numerical gration of ${ }^{\circ}$ the equations of motion of the spacecraft. |  |  |  |

$A^{T} \quad$ is the $n \times n$ tracking information matrix, the "influence matrix"

A is the $m \times n$ matrix of partial derivatives relating $m$ particular observational residuals at known times to the state vector at (usually) some other epoch time, $T_{0}$. An element of $A$ has the form $\partial 0_{t} / \partial x_{j T_{0}}$; that is, the partial derivative of the observation 0 at time $t$ with respect to some element $x_{j}$ in the solution vector at time $T_{0}$. This partial derivative is the sum over 1 of the separate factored partial derivatives $\left(\partial O_{t} / \partial x_{i t}\right)$ - $\left(\partial x_{i t} / \partial x_{j T_{0}}\right)$ where $\partial O_{t} / \partial x_{i t}$ is the geometric partial derivative of the observation at time $t$ with respect to the $1^{\text {th }}$ element of the solution vector at time $t$, and $\partial x_{1 t} / \partial x_{j T_{0}}$ is the element of the state transition matrix relating the variation of the $1^{\text {th }}$ element at time $t, x_{i t}$, to the variation of the $j^{\text {th }}$ element at time $\mathrm{T}_{\mathrm{O}}, \mathrm{x}_{\mathbf{j}} \mathrm{T}_{\mathrm{o}}$.
© $Y$ is the $m \times l$ matrix of residuals calculated by taking the difference between actual observations and the observations which should have resulted had the spacecraft been in the state calculated by integrating the equations of motion.

Two most important results are derived from solving this system of equations. The first is the differential correction $\delta X$ to the state vector. The validity of this correction depends on the validity of the assumptions of linearity and the well-conditioning of the numerical process. The second is the inverse normal matrix $\left(A^{T} A\right)^{-1}$ which, under assumptions including linearity, is identified with the covariance matrix indicating the statistics on the solution vector $\delta X$. The correctness of the elements of the covariance matrix, aside from errors in assumptions, depends on the well-conditioning of the numerical process.

The numerical process can become ill-conditioned in two ways:

1) The normal matrix $A^{T} A$ may be nearly singular because of very high correlation between two or more of the elements of $X$. Such high correlation may be due to the fact that two elements are jointly correlated with single cause, or can result from some fortuitous short-term coincidence of orbit characteristics and sensor geometry which makes some elements either indeterminate or redundant for the data set under consideration.
2) The computational process has limited precision, and it would be possible for the matrix operations to take the difference of two nearly equal numbers and lose all but a very few significant digits. This can occur almost anywhere in the compu-
tation, but is more likely in the calculation of $\left(A^{T} A\right)^{-1}$. It is not always possible to disregard it in the calculation of ©X, either.

Other problems closely related to the problem of ill-conditioning are:

- Failure of the assumption of linearity
- Inadequate word length for accumulation of the $A^{T} A$ matrix
- The dimension of the solution vector in relation to the calculating precision.required
- Insufficient accuracy in calculation of the partial derivatives.

These problems are not considered in the present study, and the remedy suggested for the ill-conditioning problem is not applicable to them.

The ill-conditioning problem can be treated by correcting either or both of the two contributory causes listed above. With respect to the first, it is desirable to use a solution vector whose elements are uncorrelated, or more exactly to calculate partial derivatives with respect to a set of variables which are uncorrelated (and which may subsequently be rotated in n-space to the required elements). This set of variables may in practice be established in one of two ways:

- They may be calculated in advance on the basis of theoretical considerations (i.e., orbit and tracking geometry)
- They may be obtained pragmatically by calculating for an obtained $A^{T}$ matrix that rotation which, if applied to the initial elements, would have made the matrix diagonal. This rotation is then applied to subsequent iterations.

This report gives the results of using the former method; that is, it gives a set of variables designed on the basis of tracking and orbit considerations to cause the resulting $A^{T} A$ matrix to be well-conditioned.

With regard to the second cause of matrix inaccuracy, it is possible to extend the precision with which various matrix-related calculations are carried out. Extending precision is simple in concept and not difficult from the programming point of view; it has been done in portions of the JPL Orbit Determination Program (ODP).

## 4. THE ALPEA SYSTEM APPROACH TO DIFFRREMTIAL CORRECTION

The technique of the alpha system involves defining the state vector $X_{0}$, which represents the initial conditions for integrating the equations of motion, and the correction $8 x$ to be applied to that state vector. The equations of motion are usually integrated in a coordinate system in which the formulation is simple and symmetrical (Cartesian) or in which the computation time may be systematically minimized (variation of classical orbital parameters) or in which some geometric factor is predominant (topocentric). The initial conditions must be provided in this coordinate system, and if the differential correction is iterated, the correction must in some way ultimately be applied in this coordinate system.

In the JPL Orbit Determination Program, the initial conditions $X_{0}$ and the independent variables of the $A$ matrix are the same cartesian elements. The calculated correction $X$ is applied directly, so that $X_{1}=X_{0}+8 \mathrm{X}$. In the TRW AT85 program (earth satellite version), the initial conditions $X_{o}$ are cartesian elements and the independent variables $Z_{o}$ of the $A$ matrix are conventional polar spherical elements. It is necessary at the beginning of every iteration to know both $X_{o}$ (in order to initialize the equations of motion) and $z_{o}$ (to permit the correction to be applied; $Z_{1}=Z_{0}+\delta Z$ ). $X_{1}$ is obtained from $Z_{1}$ by a linear transformation $X_{1}=U_{1}$. Both of the above approaches may be summarized in the following way:

Initial value of the state vector in the correction coordinate system

Initial conditions for the equations of motion, where $U$ is the required transformation. If the equations of motion are integrated in the $Z_{0}$ system, $U=I$, the identity matrix $\quad X_{0}=U Z_{0}$
Correction to $Z_{0}$, where a typical element is of the form $O_{t} / I_{i T_{0}}$

$$
z_{0}=\left(A^{T} A\right)^{-1} A^{T} \delta_{y}
$$

Corrected Z
Corrected X

$$
\begin{aligned}
z_{1} & =z_{0}+z_{0} \\
x_{1} & =U z_{1}
\end{aligned}
$$

In the alpha-system, the approach is slightiy different; no interpretation is given to the correction coordinate system, which is the alphasystem. It is simply a "differential" coordinate system in which the normal matrix $A_{A} \boldsymbol{T}_{\mathrm{A}}$ is well-conditioned. The derived correction $8 \boldsymbol{a}$ is rotated to make it a correction $\delta_{0}$ in the coordinate system of the initial conditions and is then applied to complete the differential correction process. The partial derivatives $\partial O_{t} / \partial \alpha_{1 T_{0}}$ which constitute the $A$ matrix are obtained by integrating the Cartesian variational equations with particular initial conditions $\partial X_{0} / \partial \alpha_{N_{0}}$. It is the correct specification of this initial condition matrix which produces the desired $\alpha$-system. The specification of an $\alpha-s y s t e n$ is the specification of this initializing matrix. The $\alpha$-system process may be sumarized as follows:

Initial value of the state vector in the coordinate system used for the equation of motion

$$
\left.\begin{array}{l}
\text { Initial conditions for the variational } \\
\text { equations where } f \text { is the function } \\
\text { specifying the } \alpha-s y s t e m
\end{array} \quad \mathbf{v}=\partial X_{T_{0}} / \partial \alpha_{T_{0}}\right)
$$

Correction in the $\alpha$-system, where a typical element of $A$ is of the form $\partial O_{t} / \partial \alpha_{1 T_{0}}$

Correction in coordinate system for equations of motion

$$
\delta_{\alpha_{T_{0}}}=\left(A^{T} A\right)^{-1} A^{T} \delta_{y}
$$

Corrected X

$$
\begin{aligned}
& \delta X_{0}=U \delta x_{T_{0}} \\
& X_{1}=X_{0}+\delta X_{0}
\end{aligned}
$$

The design and choice of $U$ depends on the tracking geometry, the types of observations, the duration of tracking, the evolution of the orbit, and the components of the solution vector over and above the position and velocity. Having alternate choices for $U$ permits tailoring the $\alpha$ variables to fit the specific problem; a recommended set for the lunar orbiter is given below. $U$ is specified by establishing a function of $X_{o}$ that considers the design factors. Once the function is derived and established, it is made a part of the computation and is used to calculate, as a function of the original and subsequently corrected $X_{o}$,
the initial conditions for the variational equations. The required subsequent partial derivatives $\partial O_{t} / \partial \alpha_{i T}$ are then developed.

The method of designing the $U$ function is based on the general principle of separating energy from orientation, together with the requirement to eliminate degeneracy. The theory of the method is strongly dependent on a new formulation for conic trajectory relations (Reference 2). Obtaining any particular $U$ function requires an understanding of the influence of the statistical behavior of residuals on the differential correction as well as a knowledge of the influence of system dynamics and motion on the computation of partial derivatives.

The difficulty of obtaining the $U$ function can be appreciated from a consideration of the number of variables must be taken into account and the many approximations required. For uncomplicated cases (e.g., standard position fix observations, no very extended solution vectors, moderate orbit evolution, no powered flight) some standard $\alpha$-systems are available and are tailored to operate satisfactorily if certain orbital eccentricities are avoided. For conventional orbiting satellites, for example, the so-called "parabolic degenerate" system is adequate, while for planetary escape trajectories the "circular degenerate" system is sufficient. Mo method for designing $U$ functions for general applications has been formulated, and their design thus retains certain aspects of an art rather than a science.

The $\alpha$-system recommended for the lunar orbiter is derived from the parabolic degenerate system; that is, it has degeneracies only for eccentricities very nearly equal to unity. It includes the coefficients of the gravitational potential harmonics and includes the mase of the moon in the form of $\mu$. The assumptions on which this $\alpha$-system are based are as follows:

- A single tracking station is located at the center of the earth and takes range and range rate data at a rate that is high in relation to the period of the satellite. Data is provided over a period of one revolution of the moon about the earth.
- Tracking errors are stationary and normally distributed.
- The satelilite is revolving about the moon taken as a point mass and is in a circular orbit moderately inclined to the lunar equator.
- The moon is in a circular orbit about the earth.
- No account is taken of perturbations of the vehicle's motion caused by the earth and sun.

For this model, the $6 \times 6$ normal matrix for the primitive parabolic degenerate $\alpha$-system is diagonalized. In nature, this model is only an approximation, and it is expected that a real normal matrix for the primitive system would not be diagonalized, but that minimally it would be very well-conditioned. This expectation has been borne out in simalated runs for the lunar orbiter. The test of well-conditioning applied to the simulation was a comparison of the normal matrix with the inverse of its inverse.

Recall that the only requirement to institute an $\alpha-s y s t e m$ is to provide initial conditions for variational equations. This is because of the chain of contributing partial derivatives and because the superposition theorem applies to the solution of the linear variational equations.

$$
\left.\begin{array}{l}
\quad \frac{\partial o_{t}}{\partial \alpha_{i T_{0}}}=\sum_{j}\left(\sum_{\mathrm{k}} \frac{\partial \mathrm{x}_{\mathrm{kT}_{\mathrm{O}}}}{\partial \alpha_{i T_{\mathrm{O}}}} \cdot \frac{\partial \mathrm{x}_{\mathrm{jt}}}{\partial \mathrm{x}_{\mathrm{kT}}^{\mathrm{O}}}\right.
\end{array}\right) \cdot\left(\frac{\partial 0_{\mathrm{t}}}{\partial \mathrm{x}_{\mathrm{jt}}}\right) .
$$

computationally equivalent to using $U$ as the initial conditions of the variational equations. Thus, by using $U$ instead of $I$ as initial conditions to the variational equations, the solution is directly $\partial X_{t} / \partial \alpha_{j T_{0}}$ for correctly selected $\alpha$-variables may be inverted by rearrangement and sign changes alone. (See reference 3.)
5. AN ALPHA-SYSTEM FOR THE LUNAR ORBITER

Given that the principal coordinate system of integration is Cartesian, referenced to the spacecraft orbit plane and the direction from the force center to vehicle position at epoch, $T_{o}$, the $U$ matrix may be defined. The following notation is used:

$$
\begin{aligned}
& \vec{r}_{0}=\left[\begin{array}{l}
X_{0} \\
Y_{0} \\
Z_{0}
\end{array}\right] \text {, position at } T_{0} \\
& \vec{V}_{0}=\left[\begin{array}{l}
\dot{x}_{0} \\
\dot{Y}_{0} \\
\dot{z}_{0}
\end{array}\right] \text {, velocity at } T_{0} \\
& \mu=\text { Gravitational constant } \\
& \omega=2 \mu / r_{0}-v_{0}^{2}=\text { negative twice the orbital energy } \\
& \overrightarrow{\mathbf{c}}=\text { Unit normal to plane of vehicle motion } \\
& T=\text { Interval of tracking } \\
& \alpha_{1}=\text { Column } 1 \text { of } U_{0} \\
& \text { ( } 6 \times 1 \text { ) } \\
& \alpha_{\overline{1}}=\text { Column } 2 \text { of } U_{0} \\
& \text { (6 x 1) } \\
& \alpha_{2}=\text { Column } 3 \text { of } U_{0} \\
& (6 \times 1) \\
& \alpha_{\overline{2}}=\text { Column } 4 \text { of } U_{0} \\
& (6 \times 1) \\
& \alpha_{3}=\text { Column } 5 \text { of } U_{0} \\
& (6 \times 1) \\
& \alpha_{\overline{3}}=\text { Column } 6 \text { of } U_{0} \\
& (6 \times 1) \\
& \alpha_{\mu}=\text { Column } 7 \text { of } U_{0} \\
& (6 \times 1) \\
& \alpha_{j}=\text { Columns 8-16 of } U_{0} \\
& (6 \times 9) \\
& U=\alpha_{1} \alpha_{1} \alpha_{2} \alpha_{\overline{2}} \alpha_{3} \alpha_{\overline{3}} \alpha_{\mu} \alpha_{j} \\
& (6 \times 16)
\end{aligned}
$$

To construct a "primitive" $U_{0}$, the following definitions are used:

$$
\begin{aligned}
& \alpha_{1}=\left[\begin{array}{l}
\vec{v}_{0} \\
-\vec{r}_{0} / r_{0}^{3}
\end{array}\right] \\
& \alpha_{\overline{1}}=\left[\begin{array}{l}
2 \vec{r}_{0} / \omega+3 \vec{v}_{0} / 2 \omega \\
\vec{v}_{0} / \omega-3 \mu \vec{r}_{0} / 2 \omega r_{0}^{3}
\end{array}\right] \\
& \alpha_{\overline{2}}=\left[\begin{array}{l}
\vec{c} \times \vec{v}_{0} \\
\mu \vec{c} \times \vec{r}_{0} / r_{0}^{3}
\end{array}\right] \\
& \alpha_{\overline{2}}=\left[\begin{array}{l}
\left.-2 \vec{c} \times \vec{r}_{0} / \omega\right] \\
\vec{c}^{2} \times \vec{v}_{0} / \omega
\end{array}\right] \\
& \alpha_{3}=\left[\begin{array}{l}
\vec{c}] \\
0
\end{array}\right] \\
& \alpha_{\overline{3}}=\left[\begin{array}{l}
0 \\
\alpha_{\mu}
\end{array}\right] \\
& \alpha_{\mu}=\left(r_{0} v_{0}^{2}+\mu\right) \alpha_{1} / 3 r_{0} \\
& 0
\end{aligned}
$$

It was stated above that the $\alpha$-system does not correspond to variations in any conventional element set. The partial derivatives do relate the observational residuals to some othogonal variation parameters in phase space. These parameters do not have any physical interpretation,
but the following quasi-physical interpretations are offered without justification:

| $\alpha_{1}$ | Variation in epoch |
| :---: | :--- |
| $\alpha_{\overline{1}}$ | Variation in orbital energy |
| $\alpha_{2}, \alpha_{\overline{2}}$ | A conjugate pair that define variation in an <br> "eccentricity" and variation of apocentron |
| $\alpha_{3}$ | Variation in out-of-plane position |
| $\alpha_{\overline{3}}$ | Variation in out-of-plane velocity |
| $\alpha_{\mu}$ | Variation in period |
| $\alpha_{j}$ | Variation in gravitational potential coefficients |

These uncommon parameters suggest other more familiar components; by way of a second-order, less precise interpretation they can be considered to correspond roughly to the following conventional items:
$\alpha_{1} \quad$ Variation in reciprocal mean motion
$\alpha_{\overline{1}} \quad$ Variation in energy
$\alpha_{2} \quad$ Variation in eccentricity
$\alpha_{\overline{2}} \quad$ Variation in argument of apocentron
$\alpha_{3} \quad$ Variation in displacement from orbit plane
$\alpha_{\overline{3}} \quad$ Variation in velocity normal to orbit plane
Notwithstanding these rather vague "interpretations", the corrections $\delta \alpha$, once calculated by solving the system of normal equations, may be rotated directly back to the original coordinates by the relation

$$
\delta X_{0}=\frac{\partial X_{0}}{\partial \alpha} \delta \alpha=U \delta \alpha_{0}
$$

without ever interpreting the $\alpha$-variables. Their only requirement is that the matrix $U$ must be convenient to invert and that the $A^{T} A$ matrix be well-conditioned.

## 6. THE ANALYTITCALLY DERIVED MORMAL MATRIX N

It was not anticipated that the contract covering the work reported here would provide for modification of a computer program to permit testing an $\alpha$-system.for tracking a lunar orbiter. The $\alpha$-system Fas evaluated by an analytic study to estimate the limiting values of the elements of the normal matrix.

To a certain extent the evaluation is circular because some of the assumptions necessary to the averaging of the tracking data were already applied in the selection of the $\alpha$-system. Otherwise, the analytical estimate introduces approximations based on statistical and mathematical assumptions. It can be show, however (although it is not shown here), that any errors introduced have a mean value of zero. It is worthy of note that the $\alpha$-system is a system of computing partial derivatives which is orderly and elegant enough that an analytic estimate of the normal matrix can indeed be obtained. The more important statistical and mathematical assumptions permitting estimation of the normal matrix are given below; they will clarify the symbols used in evaluating the elements in Figure 1. The entries given in Figure 1 are the limiting values of the "per unit time" normal matrix $N=\frac{1}{T}\left(A^{T} A\right)$ under the assumptions given.

### 6.1 CONTINUITY APPROXIMATION

Tracking is assumed to be continuous and a continuous, time-dependent observation residual vector function $\delta \bar{\eta}$ is obtained as follows:

$$
\delta \eta=R \delta \bar{s}+\delta v
$$

where 85 is the continuous time dependent spacecraft state vector variation function. 85 is the continuous analog of 8 y .

$$
\begin{aligned}
& R=\partial n / \partial \xi, \text { a continuous function of time } \\
& \text { (R is the continuous analog of } A) \\
& \delta v=\text { white noise }
\end{aligned}
$$

The $A^{T} A$ matrix is a tracking accuracy normal matrix summed discretely over an interval of time, $T$, from the weighted partial derivatives at those


Figure 1.-Analytically Derived Normal Matrix N
times when observations occur. The interval of time is arbitraiy, and in the analytic approximation it has been averaged out. The resulting normal matrix as derived is then the "per unit time" normal matrix N.

$$
\mathbf{N}=\frac{1}{\mathbf{T}}\left(\mathbf{A}^{\mathbf{T}} \mathbf{A}\right)
$$

The $A^{T} A$ matrix arises in computation only as a necessity to solve a system of normal equations to estimate a correction vector. The substitution of a continuous process for a discrete process requires an integration in lieu of a sumation. The continuous process requires by analogy the evaluation of the integral

$$
M=\frac{1}{T} \int_{t_{0}}^{t_{0}^{+T}} R^{T} R d t
$$

where $t_{o}$ and $t_{o}+T$ are the beginning and end of the tracking interval. $M$ is by construction positive, semi-definite, and symmetric. For the analytically estimated normal matrix, referenced to the vehicle-centered spacecraft orbit plane coordinates, $M$ is referenced to the orbit plane and to the line from the force center to the vehicle at epoch.
6.2 TRACKING MODEL

Statistical averages over the interval $T$ were dependent upon assumptions of integrability, stationarity, and an ergodic model. The integrability requirement is obvious. The stationarity assumption is very weak, and was the only assumption used in entries coded with an "S". The only stationary assumption is that the sum of the components $M_{X X}+M_{Y Y}$ of the $M$ matrix is a function bounded and fourier transformable for all $T$ and converges uniformly to a nonzero value as $T$ approaches infinity. The ergodic model requires that $R$ can be decomposed in the Fourier form

$$
R=R_{e}\left[s_{0} e^{i \Omega t}+\sum_{j=1}^{\infty} s_{j} e^{i v} j^{t}\right]
$$

Where $\Omega$ is the moon's rotation rate, and the $\nu_{j}$ 's are multiples of the vehicle's orbital rate; and that

$$
\begin{aligned}
& \Omega \pm \nu_{j} \notin 0, \text { all } \mathrm{J} \\
& \Omega \pm \nu_{j} \notin \nu_{1}, \text { all } \mathrm{j} \\
& \nu_{\mathrm{m}} \pm \nu_{\mathrm{n}} \notin \nu_{1}, \text { all } \mathrm{m} \notin \mathrm{n}
\end{aligned}
$$

That is, there are no resonances.
Statistical tracking models are designated in Figure 1 as follows:

## Key

S Stationary
SN Stationary with no sensitivity to position and velocity deviations normal to the moon's equator

E Ergodic (without range rate)
EI Ergodic tracking for $T=$ an integral number of lunar months (= revolutions)

### 6.3 ORBIT MODEL

The spacecraft orbit with respect to the moon's center was taken to be one of four types designated by key.

## Key

| $e$ | Elliptical inclined | $(e \neq 0,1 \neq 0)$ |
| :--- | :--- | :--- |
| c Circular inclined | $(e=0,1 \neq 0)$ |  |
| eq Elliptical equatorial | $(e \neq 0,1=0)$ |  |
| cq Circular equatorial | $(e=0,1=0)$ |  |

### 6.4 ITIERRFRETATION OF OFF-DIAGOIAL EIEMESIIS

The principal entry in each element of Figure 1 differs whether the element is on the main diagonal or off the main diagonal. Elements on the main diagonal are given as averaged values over the continuously defined partial derivative matrix $\mathrm{R}^{\mathrm{T}} \mathrm{R}$. Elements off the main diagonal
are estimates of the "correlation-like" function $N_{1 j}\left(N_{i 1} N_{j j}\right)$ "/2. These are not correlations (the inverse of $N$ is the theoretical covariance matrix from which statistical correlations would be derived) but are values generally indicative of the well-conditioning of the normal matrix. If any of these values were identically unity, then the matrix would be singular. If all are zero, the matrix is diagonal. The time and distance units for nonzero entries are the period and major semiaxis respectively.

The entries given are zero if in the limit as $T$ approaches infinity the expected "correlation" is zero. Where the "correlation" approaches and is bounded by some numerical value, that value is given in parentheses. (For something which is always zero, zero is given in parentheses). In some entries, the resulting "correlations" depend on characteristics of $R$. For these cases, it has been found that further "tuning" of the $\alpha$ variable will eliminate these nonzero values off of the diagonal. Tuning information is given in section 7 following.

## 7. TUSLIFG

The word "tuning" is used to desigaste the process of taking linear combinations of the columns of the primitive $U$ matrix in such a way as to eliminate nonzero off-diagonal elements in the normal matrix. The process was used in defining the $\alpha$-system for the lunar orbiter, as outlined below. The letter designations refer to notes indicated on Figure 1, where offending off-diagonal "correlations" appear.
a) Time Phasing. When epoch is not at the center of the data, replacing the primitive $\alpha_{1}\left(=\left[2 \bar{r}_{0} / \omega,-\bar{v}_{0} / \omega\right]^{T}\right)$ with $\alpha_{1}+3{ }^{T} \alpha_{1} / 2 \omega$ decouples $\alpha_{1}$ and $\alpha_{1}$. This has been done in the recomended $U$.
b) Gravitational Constant - Energy Decoupling. The element $\mu$ is naturally coupled with the energy, but if the $\alpha_{\mu}$ as defined for $U$ replaces $\mu$ proper, then the "correlation" is eliminated.
c) Gauging of $\alpha_{2}$. The $\alpha_{2}, \alpha_{\overline{2}}$ "correlation" can be eliminated by reorienting the direction of variation away from apocentron. This requires the following replacements:*

$$
\begin{aligned}
& f_{2} \alpha_{2}+\omega f_{\overline{2}} \alpha_{\overline{2}} \longrightarrow \alpha_{2} \\
& g_{2} \alpha_{2}+g_{\overline{2}} \alpha_{\overline{2}} / \omega \longrightarrow \alpha_{\overline{2}} \\
& f_{2} g_{\overline{2}}-g_{2} f_{\overline{2}}=1
\end{aligned}
$$

where
d) Decoupling of $\alpha_{1}, \alpha_{3}$. The "correlations" $\alpha_{1}, \alpha_{3}$ and $\alpha_{1}, \alpha_{3}$ can be eliminated by the replacements

$$
\begin{aligned}
& \alpha_{3}+\phi_{13} \alpha_{1} \longrightarrow \alpha_{3} \\
& \alpha_{\overline{1}}-\phi_{13} \alpha_{\overline{3}} \longrightarrow \alpha_{\overline{1}}
\end{aligned}
$$

[^1]e) Decoupling of $\alpha_{\mu}, \alpha_{3}$. The "correlations" $\alpha_{\mu}, \alpha_{3}$ and $\alpha_{\mu}, \alpha_{3}$ can be eliminated by the replacement
$$
\alpha_{\mu}+\phi_{\mu \overline{3}} \alpha_{\overline{3}}-\alpha_{\mu}
$$
f) Gauging $\alpha_{3}$. Steps (d) and (e) above could cause $\alpha_{3}, \alpha_{3}$ to be "correlated". This result can be avoided by a device similar to that used in item (c) above.

## 8. COMPARISON OF $\boldsymbol{C}$-VARIABLES WITH CARTESIAN VARIABLES

In the TRW TAPP IV (Tracking Accuracy Prediction Program) for application to earth satellite and lunar probe tracking problems, both parabolic degenerate $\alpha$-variables and Cartesian variables are programmed. Either may be selected. This program also has provision for checking on the well-conditioning of a normal matrix by the following sequence:

- Inverting the matrix in double precision
- Truncating the inverse to single precision
- Inverting the truncated inverse again in double precision
- Printing all three matrices in single precision

The twice inverted matrix can then be compared to the original for agreement. Although this test has certain disadvantages, it is if anything too strict.

The TAPP program models the motion of the spacecraft with a two-body Kepler orbit about the force center. In the lunar orbiter case the force center is the moon, whose ephemeris is ierived from a fairly simple analytic model. The periods during which tracking data is provided were selected to satisfy the requirements for visibility of the spacecraft from the Goldstone, Madrid, and Woomera tracking stations. The data rate is one observation per ten minutes for each station during visibility periods. Tracking was simulated for a period of 30 days ( $2,592,000$ seconds).

Comparison runs were made with the same tracking data making identical contributions for both methods. The $A^{T} A$ matrices were calculated with the

A matrix defined for the respective systems. The parabolic degenerate system is the primitive system without tuning. The following excerpts have been chosen from the comparison runs for reproduction here:

| Matrix | Printout Code | Description |
| :---: | :---: | :---: |
| $\mathbf{A}^{\text {P }} \mathbf{A}$ | OMGA 2 | Tracking normal matrix |
| $\left(A^{T} A\right)^{-1}$ | OMGA 1 | Covariance matrix |
| Correlation | Correlation | Standard deviation on the main |
| Natrix | Matrix | diagonal, otherwise correlations |
| Check Inverse | Inverse of OMCA | Check inverse |

The rows and columns of the individual matrices are identified by index numbers to be interpreted as follows:

| Row and Column <br> Key Number | Cartesian <br> Interpretation | Parabolic <br> Degenerate <br> Interpretati |
| :---: | :---: | :---: |
| 1 | $\mathbf{x}$ | $\alpha_{1}$ |
| 2 | $\mathbf{y}$ | $\alpha_{2}$ |
| 3 | $\mathbf{z}$ | $\alpha_{3}$ |
| 4 | $\dot{\mathbf{x}}$ | $\alpha_{\overline{1}}$ |
| 5 | $\dot{\mathbf{y}}$ | $\alpha_{\overline{2}}$ |
| 6 | $\dot{\mathbf{z}}$ | $\alpha_{\overline{3}}$ |

Specimen matrices are reproduced in Tables 1 through 8 for the following times:

| - | 5 days | 432,000 | seconds |
| ---: | ---: | ---: | ---: |
| - | 10 days | 864,000 | seconds |
| - | 20 days | $1,728,000$ | seconds |
| - | 30 days | $2,592,000$ | seconds |

It can be seen from the specimens that by 20 and 30 days, the Cartesian system is developing difficulties, while the parabolic degenerate system is still functioning well.

## 9. NEW TECHNOLOGY

The method and technique of formulating and using $\alpha$-variables as presented in this report were developed independently by TRW Systems. The responsible investigator is Mr. W. W. Lemmon.

This technique was used to develop the results presented here, which could be applied to the lunar orbiter. No new technology was developed under the contract covering this report.

## Finthrinctes

1) L. S. Diamant and W. W. Lemmon, "A Unique Bybtem of Analytical State Transition Partial Derivatives," Proceedings of Space Flight Mechanica Specialist Conference," American Autromutical Bociety, Denver, Colorado; July 6, 1966.
2) J. E. Brooks and W. W. Lemmon, "A Uaivermal Formintion for Conic Trajectoriea - Basic Variables and Relationmipm," TRW Byatema (formerly TRW Space Technology Laboratoriea) Report 3400-6019-TU000; February 1965. (This report was prepared under Contract No. MAsA9-2938 to document previously unpublished work of W. W. Lemmon)
3) R. H. Battin, Astronautical Ouidnnce, McGraw-Hill Book Co., New York, N. Y.; 1964.
4) W. W. Lemmon, Notes and mincellany.









[^0]:    "The term "orbital element" means here any set of six parameters (and a time) which define (with reference to a given coordinate system) the position and velocity of a satellite in Keplerian orbit.

[^1]:    *The method of choosing the coefficients $f, g$, and $\varnothing$ used in items $c, d$, $e$, and $f$ of this section has not been documented. The method presented here is given to show that it is possible to eliminate the off-diagonal entries.

