

Tutorial 5

Solving navigation equations: Least squares and Kalman filter

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Navigation equations system and Least Squares solution

Exercise 1:

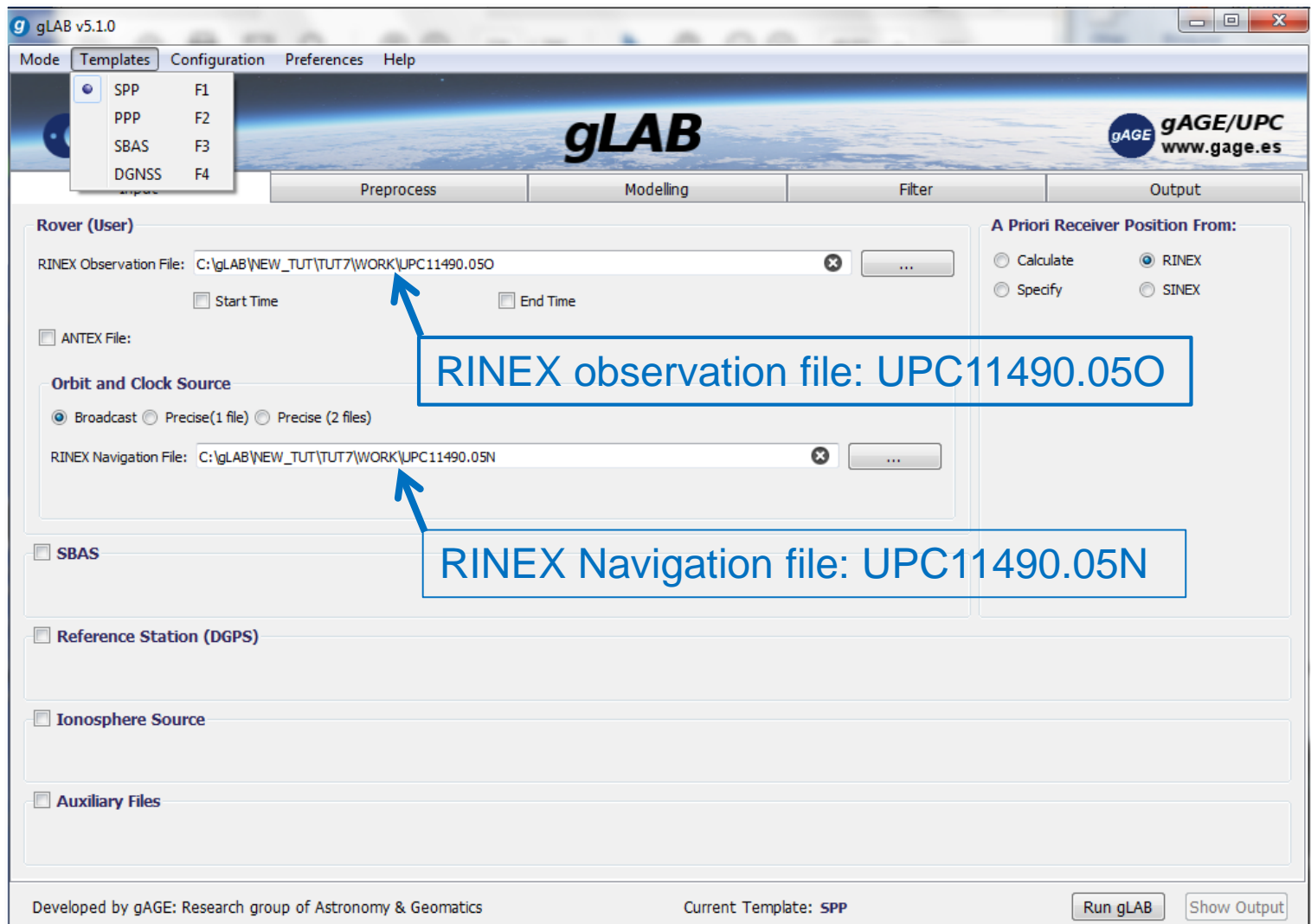
The measurement file **UPC11490.05O** has been collected by a receiver with fixed coordinates. Using navigation file **UPC11490.05N**, compute the **SPP solution** in static mode and check *by hand* the computation of the **Least Square solution** at time **t = 300** seconds.

Complete the next steps:

- 1.- Use gLAB to compute the prefit-residuals, elevation and azimuth of all satellites at time t=300 sec.
- 2.- Build up the navigation equations system to compute the solution in (ENU) coordinates. Solve the system with MATLAB (octave).

$$\begin{bmatrix} Prefit^1 \\ Prefit^2 \\ \\ Prefit^n \end{bmatrix} = \begin{bmatrix} -\cos el^1 \sin az^1 & -\cos el^1 \cos az^1 & -\sin el^1 & 1 \\ -\cos el^2 \sin az^2 & -\cos el^2 \cos az^2 & -\sin el^2 & 1 \\ \\ -\cos el^n \sin az^n & -\cos el^n \cos az^n & -\sin el^n & 1 \end{bmatrix} \begin{bmatrix} \Delta e_{rec} \\ \Delta n_{rec} \\ \Delta u_{rec} \\ c dt_{rec} \end{bmatrix}$$

1.- Process the data files in de default SPP mode:



In the **Output** section, unselect all messages except “print PREFIT”

The screenshot shows the gLAB v5.1.0 software interface. The top menu bar includes Mode, Templates, Configuration, Preferences, and Help. The main window has a header with the ESA logo, gLAB logo, and gAGE/UPC logo with the website www.gage.es. Below the header is a tabbed interface with four tabs: Input, Preprocess, Modelling, and Filter. The Output tab is selected and highlighted with a blue box. In the Output section, the Output Destination is set to C:\gLAB\win\gLAB.out. Under Common Navigation Messages, the 'Print PREFIT' checkbox is checked and highlighted with a blue box. A list of PREFIT messages is displayed, with Fields 15 and 16 (Elevation and Azimuth of the satellite) highlighted with a blue box. At the bottom right, the 'Run gLAB' button is highlighted with a red box. The 'Show Output' button is also visible.

Output Destination

Output File: C:\gLAB\win\gLAB.out

☐ KML File:

☐ KML0 File:

☐ SP3 File:

Common Navigation Messages

All None

☐ Print INFO ☒ Print PREFIT

☐ Print CS (Cycle-slip) ☐ Print POSTFIT

☐ Print INPUT ☐ Print SATSEL

☐ Print MEAS ☐ Print FILTER

☐ Print MODEL ☐ Print OUTPUT

☐ Print EPOCHSAT ☐ Print USERADDEDERROR

PREFIT messages

Prefilter values message. It provides the measurement-model values. It is shown in each filter execution.

- **Field 1:** 'PREFIT' (if the satellite is used in the computation) or 'PREFIT*' (if it is not)
- **Field 2:** Year
- **Field 3:** Day
- **Field 4:** Seconds of day
- **Field 5:** GNSS System (GPS, GAL, GLO or GEO)
- **Field 6:** PRN satellite identifier
- **Field 7:** Measurement identifier (as string)
- **Field 8:** Measurement-model value (prefit) [m]
- **Field 9:** Measurement value [m]
- **Field 10:** Model value [m]
- **Field 11:** X-partial derivative (-X component of the satellite line-of-sight vector)
- **Field 12:** Y-partial derivative (-Y component of the satellite line-of-sight vector)
- **Field 13:** Z-partial derivative (-Z component of the satellite line-of-sight vector)
- **Field 14:** T-partial derivative
- **Field 15:** Elevation of the satellite [degrees]
- **Field 16:** Azimuth of the satellite [degrees]
- **Field 17:** Standard deviation of the measurement (for the filter) [m]
- **Field 18:** Troposphere wet mapping
- **Field 19:** Arc number
- **Sample:** PREFIT 2006 200 300.00 GPS 19 LC -7.3029 22982271.7155 22982279.0184 28.28 0.3931 -0.4834 0.7822 1.0000 77.912 130.010 17.883 2

Developed by gAGE: Research group of Astronomy & Geomatics

Run gLAB Show Output

2.- Pre-fit residual vector (y) and Geometry matrix (G) generation

2. 1. From gLAB.out file, print the pre-fit residual, the elevation and azimuth of all satellites at epoch $t=300$ sec:

Next “awk” sentence performs this selection:

```
awk '{if ($1=="PREFIT" && $4==300) print $6,$8,$15,$16}' gLAB.out > dat
```

dat (t=300)			
PRN	Pre-fit	Elev (Deg)	Azim (deg)
25	-7,3516	32,97	-49,15
9	-5,3107	15,05	141,52
6	-7,4675	71,83	-144,91
1	-6,8946	30,40	-68,99
2	-6,5154	27,58	62,57
5	-5,2957	38,89	81,01
30	-10,313	72,25	25,35
14	-5,6687	32,79	-117,19

PREFIT messages

Prefilter values message. It provides the measurement-model values. It is shown in each filter execution.

- Field 1: 'PREFIT' (if the satellite is used in the computation) or 'PREFIT*' (if it is not)
- Field 2: Year
- Field 3: Day
- Field 4: Seconds of day
- Field 5: Measurement value (m)
- Field 6: PRN satellite identifier
- Field 7: Measurement identifier (as string)
- Field 8: Measurement-model value (prefit) [m]
- Field 9: Measurement value (m)
- Field 10: Model value [m]
- Field 11: X-partial derivative (-X component of the satellite line-of-sight vector)
- Field 12: Y-partial derivative (-Y component of the satellite line-of-sight vector)
- Field 13: Z-partial derivative (-Z component of the satellite line-of-sight vector)
- Field 14: T-partial derivative
- Field 15: Elevation of the satellite [degrees]
- Field 16: Azimuth of the satellite [degrees]
- Field 17: Standard deviation of the measurement (for the filter) [m]
- Field 18: Troposphere wet mapping
- Field 19: Arc number
- Sample: PREFIT 2006 200 300.00 GPS 19 LC -7.3029 22982271.7155 22982279.0184 28.28 0.3931 -0.4834 0.7822 1.0000 77.912 130.010 17.883 2

In general Field 8 = Field 9 - Field 10, but this is no longer true when using smoothing, as the Field 9 is the raw measurement without smoothing, but the Field 8 computation takes smoothing into account.

2.- Pre-fit residual vector (y) and Geometry matrix (G) generation

2.2. Using the previous “**dat**” file, build-up the navigation equations system:

dat			
PRN	Pre-fit	Elev (Deg)	Azim (deg)
25	-7,3516	32,97	-49,15
9	-5,3107	15,05	141,52
6	-7,4675	71,83	-144,91
1	-6,8946	30,40	-68,99
2	-6,5154	27,58	62,57
5	-5,2957	38,89	81,01
30	-10,313	72,25	25,35
14	-5,6687	32,79	-117,19

$$\begin{bmatrix} Prefit^1 \\ Prefit^2 \\ \dots\dots \\ Prefit^n \end{bmatrix} = \begin{bmatrix} -\cos el^1 \sin az^1 & -\cos el^1 \cos az^1 & -\sin el^1 & 1 \\ -\cos el^2 \sin az^2 & -\cos el^2 \cos az^2 & -\sin el^2 & 1 \\ \dots\dots\dots & \dots\dots\dots & \dots\dots\dots & \dots\dots\dots \\ -\cos el^n \sin az^n & -\cos el^n \cos az^n & -\sin el^n & 1 \end{bmatrix} \begin{bmatrix} \Delta e_{rec} \\ \Delta n_{rec} \\ \Delta u_{rec} \\ c dt_{rec} \end{bmatrix}$$

Execute next sentence in a single line

```
cat dat | gawk 'BEGIN{g2r=atan2(1,1)/45}{e=$3*g2r;a=$4*g2r;
print $2,-cos(e)*sin(a),-cos(e)*cos(a),-sin(e),1}' > M.dat
```

y	G			
Pre-fit	-cos(e)*sin(a)	-cos(e)*cos(a)	-sin(e)	1
-7,3516	0,634592	-0,548732	-0,544229	1
-5,3107	-0,600904	0,755981	-0,259628	1
-7,4675	0,179246	0,255174	-0,950135	1
-6,8946	0,805180	-0,309192	-0,506049	1
-6,5154	-0,786722	-0,408303	-0,462987	1
-5,2957	-0,768776	-0,121652	-0,627841	1
-10,3137	-0,130507	-0,275518	-0,952396	1
-5,6687	0,747731	0,384117	-0,541620	1

Next, we will use MATLAB (octave) to solve this equations system by Least Squares

2.3. Computing the LS solution with octave (or MATLAB)

```
octave

load M.dat

y=M(:,1)

G=M(:,2:5)

x=inv(G'*G)*G'*y

exit
```

Positioning error, regarding to the reference coordinates given in the header of RINEX file

```
Jaume@Jaume-PC:/cygdrive/c/gLAB/...
octave:1> load M.dat
octave:2> y=M(:,1)
y =

-7.3516
-5.3107
-7.4675
-6.8946
-6.5154
-5.2957
-10.3137
-5.6687

octave:3> G=M(:,2:5)
G =

0.63459 -0.54873 -0.54423 1.00000
-0.60090 0.75598 -0.25963 1.00000
0.17925 0.25517 -0.95013 1.00000
0.80518 -0.30919 -0.50605 1.00000
-0.78672 -0.40830 -0.46299 1.00000
-0.76878 -0.12165 -0.62784 1.00000
-0.13051 -0.27552 -0.95240 1.00000
0.74773 0.38412 -0.54162 1.00000

octave:4> x=inv(G'*G)*G'*y
x =

-0.16688
1.08547
4.49547
-4.09169

octave:5> |
```

→ $\begin{bmatrix} \Delta\text{East} & \Delta\text{North} & \Delta\text{Up} & dT \\ -0.16688 & 1.08547 & 4.49547 & -4.09169 \end{bmatrix}$

**Receiver clock
offset**

2.4. Check results with gLAB

The screenshot displays the gLAB v5.1.0 software interface. The 'Output Destination' section shows the 'Output File' path as 'C:\gLAB\NEW_TUT\TUT7\WORK'. The 'Common Navigation Messages' section has checkboxes for 'Print INFO', 'Print CS (Cycle-slip)', 'Print INPUT', 'Print MEAS', 'Print MODEL', 'Print EPOCHSAT', 'Print USERADDEDERR', 'Print PREFIT', 'Print POSTFIT', 'Print SATSEL', 'Print FILTER' (checked), and 'Print OUTPUT' (checked). A yellow callout box points to the 'Print OUTPUT' checkbox with the text 'Positioning error, with respect to the a priori coordinates.'.

The 'FILTER messages' section shows the 'Filter solution message. This message provides direct information on the filter estimates. It is shown in each filter execution.' A list of fields is displayed, with a yellow callout box pointing to 'Field 8: Receiver clock [m]' with the text 'Receiver clock offset'. The 'Run gLAB' button is highlighted with a red box.

Receiver solution message. This message provides direct information on the receiver solution. It is shown in each receiver execution.

- Field 1: 'OUTPUT'
- Field 2: Year
- Field 3: Day
- Field 4: Seconds of day
- Field 5: 3D Formal Error: $(\sigma_x^2 + \sigma_y^2 + \sigma_z^2)^{1/2}$.
- Field 6: Receiver X position [m]
- Field 7: Receiver Y position [m]
- Field 8: Receiver Z position [m]
- Field 9: Receiver X position - Nominal a priori X position [m]
- Field 10: Receiver Y position - Nominal a priori Y position [m]
- Field 11: Receiver Z position - Nominal a priori Z position [m]
- Field 12: Receiver X formal error [m]
- Field 13: Receiver Y formal error [m]
- Field 14: Receiver Z formal error [m]
- Field 15: Receiver latitude [degrees]
- Field 16: Receiver longitude [degrees]
- Field 17: Receiver height [m]
- Field 18: Receiver North difference in relation to nominal a priori position [m]
- Field 19: Receiver East difference in relation to nominal a priori position [m]
- Field 20: Receiver Up difference in relation to nominal a priori position [m]
- Field 21: Receiver formal error in North direction [m]
- Field 22: Receiver formal error in East direction [m]
- Field 23: Receiver formal error in Up direction [m]
- Field 24: Geometric Dilution of Precision (GDOP)
- Field 25: Position Dilution of Precision (PDOP)
- Field 26: Time Dilution of Precision (TDOP)
- Field 27: Horizontal Dilution of Precision (HDOP)
- Field 28: Vertical Dilution of Precision (VDOP)
- Field 29: Zenith Tropospheric Delay (including nominal value) [m]
- Field 30: Zenith Tropospheric Delay (excluding nominal value) [m]
- Field 31: Zenith Tropospheric Delay formal error [m]
- Field 32: Number of satellites used in the navigation solution
- Field 33: Processing mode indicator

Sample: OUTPUT 2006 200 300.00 2.6219 4849203.1236 -360328.5229 4114913.9535 0.7693 0.4145 0.7580 1.9353 0.6998 1.6246 40.429162956 -4.249653155 830.480629026 0.0993 0.4704 1.0522 1.1365 0.6772 2.2637 5.0394 5.5472 6.3482 2.4261 2.2142 2.1982 0.0097 0.4995 6 0

Providing a nominal a priori position is optional of the processing, but if it is given, fields 9, 10, 11, 18, 19 and 20 will be given in relation to this a priori position. See the option 'A priori Receiver Position' in the Input section for more details.

Filter solution message. This message provides direct information on the filter estimates. It is shown in each filter execution.

- Field 1: 'FILTER'
- Field 2: Year
- Field 3: Day
- Field 4: Seconds of day
- Field 5: Filter estimates. The order is: 3D estimated position, clock, troposphere and ambiguities. The number of fields is variable in this message. With a full filter (troposphere and ambiguities estimation), the Fields are as follows:
 - Field 5: Receiver X position [m]
 - Field 6: Receiver Y position [m]
 - Field 7: Receiver Z position [m]
 - Field 8: Receiver clock [m]
 - Field 9: Zenith Tropospheric Delay [m]
 - Field 10: Carrier
- Sample: FILTER 2006 200 4114913.9184 -7.4867 2.00897 0.0001 0.3845 0.2

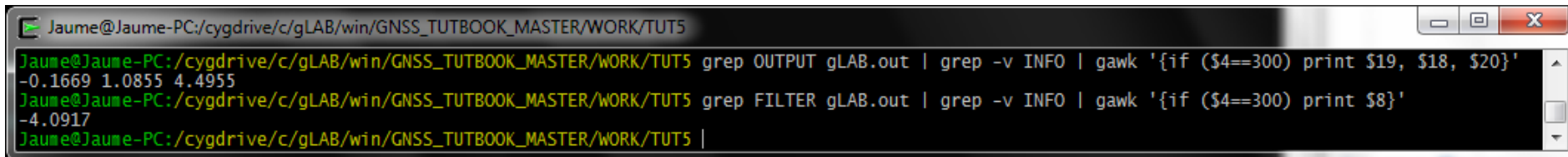
Checking gLAB values:

```
grep OUTPUT gLAB.out | grep -v INFO |  
    gawk '{if ($4==300) print $19, $18, $20}'
```

➔ -0.1669 1.0855 4.4955

```
grep FILTER gLAB.out | grep -v INFO |  
    gawk '{if ($4==300) print $8}'
```

➔ -4.0917



```
Jaume@Jaume-PC:/cygdrive/c/gLAB/win/GNSS_TUTBOOK_MASTER/WORK/TUT5  
Jaume@Jaume-PC:/cygdrive/c/gLAB/win/GNSS_TUTBOOK_MASTER/WORK/TUT5 grep OUTPUT gLAB.out | grep -v INFO | gawk '{if ($4==300) print $19, $18, $20}'  
-0.1669 1.0855 4.4955  
Jaume@Jaume-PC:/cygdrive/c/gLAB/win/GNSS_TUTBOOK_MASTER/WORK/TUT5 grep FILTER gLAB.out | grep -v INFO | gawk '{if ($4==300) print $8}'  
-4.0917  
Jaume@Jaume-PC:/cygdrive/c/gLAB/win/GNSS_TUTBOOK_MASTER/WORK/TUT5 |
```

Checking gLAB values:

This is a “pipe”: the output of the first “grep” is sent to the second one.

```
grep OUTPUT gLAB.out
```

```
grep -v INFO > results
```

Select rows containing “**OUTPUT**”
(in any of its columns)

Skip rows containing “**INFO**”
(in any of its columns)

The left screenshot shows a WordPad window titled 'gLAB.out - WordPad' displaying a table of data. The table has columns for various parameters and values. The 'OUTPUT' row is highlighted with a blue box. The 'INFO' rows are also visible.

Line	Time	Altitude	Speed	Position	Position Error	Position StdDev	Position StdDev
POSTFIT	2005 149	300.00	GPS	6 C1C	0.6484	20405995.0110	20405994.3626
POSTFIT	2005 149	300.00	GPS	1 C1C	-0.0580	22758443.9140	22758443.9720
POSTFIT	2005 149	300.00	GPS	2 C1C	-0.0304	22847797.9790	22847798.0094
POSTFIT	2005 149	300.00	GPS	5 C1C	1.6222	22038213.1210	22038211.4988
POSTFIT	2005 149	300.00	GPS	30 C1C	-1.6633	20171035.5300	20171037.1933
POSTFIT	2005 149	300.00	GPS	14 C1C	-0.5656	22567004.8560	22567004.2904
OUTPUT	2005 149	300.00	GPS	25 C1C	9.6891	4789035.2870	176594.9809
INPUT	2005 149	600.00	GPS	9	20	22704167.0660	22704167.0660
INPUT	2005 149	600.00	GPS	9	20	24680382.4850	24680382.4850
INPUT	2005 149	600.00	GPS	6	20	20349857.7450	20349857.7450
INPUT	2005 149	600.00	GPS	1	20	22751281.7810	22751281.7810
INPUT	2005 149	600.00	GPS	2	20	22887681.2390	22887681.2390
INPUT	2005 149	600.00	GPS	5	20	22171761.1020	22171761.1020
INPUT	2005 149	600.00	GPS	30	20	20195547.7030	20195547.7030
INPUT	2005 149	600.00	GPS	14	20	22696142.8270	22696142.8270
MODEL	2005 149	600.00	GPS	25 C1C	0.07583	22704167.0660	22704174.3737
MODEL	2005 149	600.00	GPS	25 C2P	0.07583	22704164.8040	22704174.4706
MODEL	2005 149	600.00	GPS	25 L1P	0.07583	22704167.2058	22704171.8407
MODEL	2005 149	600.00	GPS	25 L2P	0.07583	22704166.6614	22704170.2988
MODEL	2005 149	600.00	GPS	9 C1C	0.08228	24680382.4850	24680387.9379
MODEL	2005 149	600.00	GPS	9 C2P	0.08228	24680383.8880	24680389.3799
MODEL	2005 149	600.00	GPS	9 L1P	0.08228	24680382.6080	24680381.8048
MODEL	2005 149	600.00	GPS	9 L2P	0.08228	24680370.6066	24680379.2790
MODEL	2005 149	600.00	GPS	6 C1C	0.06844	20349857.7450	20349865.1650
MODEL	2005 149	600.00	GPS	6 C2P	0.06844	20349856.3810	20349865.2654
MODEL	2005 149	600.00	GPS	6 L1P	0.06844	20349858.2258	20349863.4586
MODEL	2005 149	600.00	GPS	6 L2P	0.06844	20349856.9027	20349862.4551
MODEL	2005 149	600.00	GPS	1 C1C	0.07630	22751281.7810	22751288.1415

The right screenshot shows a WordPad window titled 'gLAB.out - WordPad' displaying the same file. The 'INFO' rows are highlighted with a red box. The 'OUTPUT' row is also visible.

```
INFO MODELLING Use satellite 'SV Health' flag of navigation message: ON
INFO FILTER Measurement: 1 C1C StdDev:5.00
INFO FILTER Number of seconds of continuous code smoothing before steady-state o
INFO FILTER Carrierphase is used: NO
INFO FILTER Estimate troposphere: OFF
INFO FILTER Forward Processing
INFO FILTER Parameter: [Phi,Q,P0] Position: 0.00e+000 1.00e+008 1.00e+008
INFO FILTER Parameter: [Phi,Q,P0] Clock: 0.00e+000 9.00e+010 9.00e+010
INFO FILTER Parameter: [Phi,Q,P0] Troposphere: 1.00e+000 1.00e-004 2.50e-001
INFO FILTER Parameter: [Phi,Q,P0] Ambiguity: 1.00e+000 0.00e+000 4.00e+002
INFO OUTPUT Satellite Velocity: ITRF
INFO PRINT INFO: ON
INFO PRINT CS: ON
INFO PRINT USERADDEDERROR: ON
INFO PRINT INPUT: ON
INFO PRINT MEAS : OFF
INFO PRINT MODEL: ON
INFO PRINT EPOCHSAT: ON
INFO PRINT SATSEL: OFF
```

Navigation equations system and least Squares solution

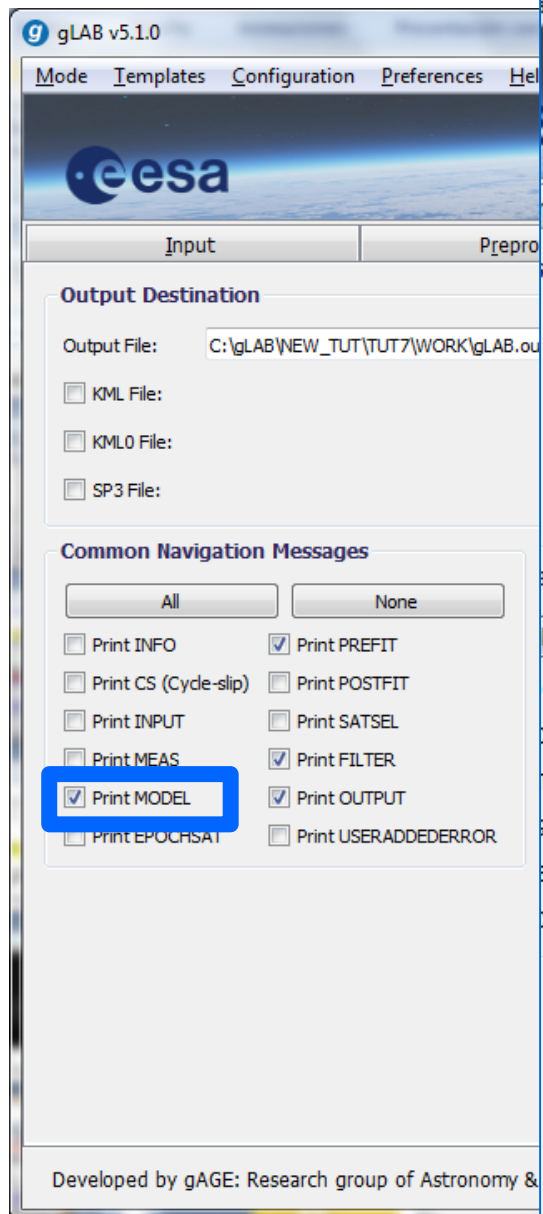
Exercise 2:

Repeat the previous exercise, but writing the system and computing the solution in (XYZ) coordinates.

Complete the next steps:

- 1.- Use gLAB to compute the prefit-residuals and satellite **(x,y,z)** coordinates at time **t=300** seconds.
- 2.- Build up the navigation equations system to compute the solution in (XYZ) coordinates. Solve the system with MATLAB (octave).

$$\begin{bmatrix} Prefit^1 \\ Prefit^2 \\ \dots\dots\dots \\ Prefit^n \end{bmatrix} = \begin{bmatrix} \frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}} & 1 \\ \frac{x_{0,rec} - x^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{y_{0,rec} - y^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{z_{0,rec} - z^{sat2}}{\rho_{0,rec}^{sat2}} & 1 \\ \dots\dots\dots & \dots\dots\dots & \dots\dots\dots & \dots\dots\dots \\ \frac{x_{0,rec} - x^{satn}}{\rho_{0,rec}^{satn}} & \frac{y_{0,rec} - y^{satn}}{\rho_{0,rec}^{satn}} & \frac{z_{0,rec} - z^{satn}}{\rho_{0,rec}^{satn}} & 1 \end{bmatrix} \begin{bmatrix} \Delta x_{rec} \\ \Delta y_{rec} \\ \Delta z_{rec} \\ c dt_{rec} \end{bmatrix}$$

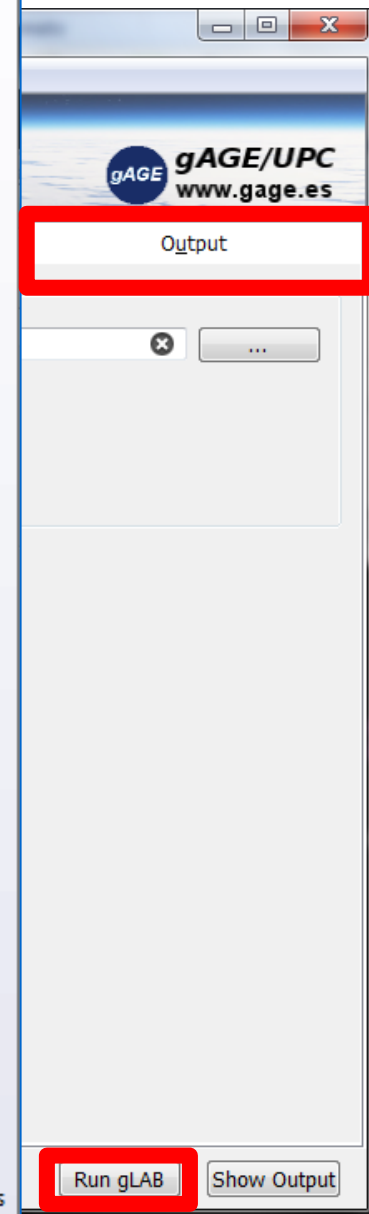


Model break down message. It is shown when a model can be fully computed for each measurement.

- Field 1: 'MODEL'
- Field 2: Year
- Field 3: Day
- Field 4: Seconds of day
- Field 5: GNSS System (GPS, GAL, GLO or GEO)
- Field 6: PRN satellite identifier
- Field 7: Measurement identifier (as string)
- Field 8: Signal flight time [sec]
- Field 9: Measured value [m]
- Field 10: Full model value [m]
- Field 11: Satellite X position [m]
- Field 12: Satellite Y position [m]
- Field 13: Satellite Z position [m]
- Field 14: Satellite X velocity [m]
- Field 15: Satellite Y velocity [m]
- Field 16: Satellite Z velocity [m]
- Field 17: Satellite-receiver geometric distance [m]
- Field 18: Satellite clock correction [m]
- Field 19: Satellite mass centre to antenna phase centre projection [m]
- Field 20: Receiver phase centre projection [m]
- Field 21: Receiver Antenna Reference Point (ARP) projection [m]
- Field 22: Relativistic clock correction [m]
- Field 23: Wind-up correction [m] (for carrier phase measurements)
- Field 24: Troposphere nominal correction [m]
- Field 25: Ionosphere correction [m]
- Field 26: Relativistic path range correction [m]
- Field 27: Total Group Delay (TGD) correction [m]
- Field 28: Solid tides correction [m]
- Field 29: Satellite Elevation [degrees]
- Field 30: Satellite Azimuth [degrees]
- Field 31: Satellite SNR (Signal to Noise Ratio) [dBHz]
- Sample: MODEL 2006 200 0.00 GPS 19 L1P 0.07712 23119002.7507
23119008.7501 8811456.7780 -21033910.1687 13675922.8867
1828.7339 2353.7679 2467.3576 23119457.7652 -456.31787 0.00000
-0.04936 -0.01140 2.32333 0.10671 4.85412 -0.00000 0.01544 0.00000
0.06394 9.16487738221 -79.27496674531 45.000

Satellite
coordinates

Field 9 is the direct measurement (as in the RINEX file), but scaled to metres for carrier phase measurements. Field 10 is the model computed for this measurement. Field 10 is the direct sum of fields 17 to 28.




```

Jaume@Jaume-PC:/cygdrive/c/gLAB/NEW_TUT/TUT7/WORK
2.10 OBSERVATION DATA GPS/GEO RINEX VERSION / TYPE
B2AConv V2.0 gAGE/UPC 21-Dec-09 19:17 PGM / RUN BY / DATE
BIT 2 OF LLI (+4) FLAGS DATA COLLECTED UNDER "AS" CONDITION COMMENT
UPC1 MARKER NAME
gAGE / UPC gAGE / UPC OBSERVER / AGENCY
1 NOVATEL MILLENIUM OEM-3 REC # / TYPE / VERS
1 NOVATEL PTNWELL ANT # / TYPE
4789032.6277 176595.0498 4195013.2503 APPROX POSITION XYZ
0.0000 0.0000 0.0000 ANTENNA: DELTA H/E/N
1 1 WAVELENGTH FACT L1/2
6 C1 P2 L1 L2 D1 D2 # / TYPES OF OBSERV
SNR is mapped to signal strength [0-9]
L1 SNR: >44 >35 >26 >17 >8 >0 n/a COMMENT
sig: 9 8 7 6 5 4 0 COMMENT
L2 SNR: >50 >42 >34 >26 >18 >8 >0 n/a COMMENT
sig: 9 8 7 6 5 4 3 0 COMMENT
1 INTERVAL
2005 5 29 0 0 1.000000 TIME OF FIRST OBS
2005 5 29 23 59 58.000000 TIME OF LAST OBS
END OF HEADER
5 5 29 0 0 1.000000 0 9G25G 9G 6G 1G21G 2G 5G30G14
23014409.454 23014407.0624 120941560.43748 94240180.12946 2797.89748
2180.13646
24255343.500 24255342.1054 127462772.33948 99321651.17545 -3695.18948
-2879.38745
20470437.022 20470435.1684 107572939.39549 83823051.74446 1206.77349
940.33646
22776509.627 22776510.7274 119691395.32948 93266004.45346 413.23948
1,6 Top

```

Receiver coordinates to linearize the equations (*a priori*)

$(x_{0,rec}, y_{0,rec}, z_{0,rec})$

$$\begin{bmatrix} Prefit^1 \\ Prefit^2 \\ \dots \\ Prefit^n \end{bmatrix} = \begin{bmatrix} \frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}} & 1 \\ \frac{x_{0,rec} - x^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{y_{0,rec} - y^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{z_{0,rec} - z^{sat2}}{\rho_{0,rec}^{sat2}} & 1 \\ \dots & \dots & \dots & \dots \\ \frac{x_{0,rec} - x^{satn}}{\rho_{0,rec}^{satn}} & \frac{y_{0,rec} - y^{satn}}{\rho_{0,rec}^{satn}} & \frac{z_{0,rec} - z^{satn}}{\rho_{0,rec}^{satn}} & 1 \end{bmatrix} \begin{bmatrix} \Delta x_{rec} \\ \Delta y_{rec} \\ \Delta z_{rec} \\ c dt_{rec} \end{bmatrix}$$

$$\begin{aligned}x_{0,rec} &= 4789032.6277 \\ y_{0,rec} &= 176595.0498 \\ z_{0,rec} &= 4195013.2503\end{aligned}$$

2.1 Pre-fit residual vector (y) and Geometry matrix (G) generation

```
grep "MODEL " gLAB.out | grep -v INFO | grep C1C |
awk 'BEGIN {x=4789032.6277;y=176595.0498;z=4195013.2503
{if ($4==300)
{r1=x-$11;r2=y-$12;r3=z-$13;r=sqrt(r1*r1+r2*r2+r3*r3);
print $9-$10,r1/r,r2/r,r3/r,1}}}'>M.dat
```

$$\begin{bmatrix} Prefit^1 \\ Prefit^2 \\ \dots \\ Prefit^n \end{bmatrix} = \begin{bmatrix} \frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}} & 1 \\ \frac{x_{0,rec} - x^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{y_{0,rec} - y^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{z_{0,rec} - z^{sat2}}{\rho_{0,rec}^{sat2}} & 1 \\ \dots & \dots & \dots & \dots \\ \frac{x_{0,rec} - x^{satn}}{\rho_{0,rec}^{satn}} & \frac{y_{0,rec} - y^{satn}}{\rho_{0,rec}^{satn}} & \frac{z_{0,rec} - z^{satn}}{\rho_{0,rec}^{satn}} & 1 \end{bmatrix} \begin{bmatrix} \Delta x_{rec} \\ \Delta y_{rec} \\ \Delta z_{rec} \\ c dt_{rec} \end{bmatrix}$$

y	M			
Pre-fit	$\frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}}$	$\frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}}$	$\frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}}$	1
-7,3516	-0,068854	0,632491	-0,771501	1
-5,3107	-0,671994	-0,626096	0,395511	1
-7,4675	-0,887550	0,146645	-0,436749	1
-6,8946	-0,204785	0,79818	-0,566544	1
-6,5154	-0,048353	-0,789036	-0,612441	1
-5,2957	-0,362015	-0,782645	-0,506372	1
-10,3137	-0,527188	-0,150041	-0,836398	1
-5,6687	-0,687410	0,722896	-0,069918	1

$x_{0,rec} = 4789032.6277$
 $y_{0,rec} = 176595.0498$
 $z_{0,rec} = 4195013.2503$

Checking gLAB equations values with gLAB:

```
grep "PREFIT " gLAB.out | grep -v INFO |  
gawk '{if ($4==300) print $8,$11,$12,$13, $14}'
```

y	M			
Pre-fit	Previous computations			
-7,3516	-0,068854	0,632491	-0,771501	1
-5,3107	-0,671994	-0,626096	0,395511	1
-7,4675	-0,887550	0,146645	-0,436749	1
-6,8946	-0,204785	0,79818	-0,566544	1
-6,5154	-0,048353	-0,789036	-0,612441	1
-5,2957	-0,362015	-0,782645	-0,506372	1
-10,3137	-0,527188	-0,150041	-0,836398	1
-5,6687	-0,687410	0,722896	-0,069918	1

y	M			
Pre-fit	From gLAB			
-7,3516	-0,0689	0,6325	-0,7715	1
-5,3107	-0,6720	-0,6261	0,3955	1
-7,4675	-0,8876	0,1466	-0,4367	1
-6,8946	-0,2048	0,7982	-0,5665	1
-6,5154	-0,0484	-0,7890	-0,6124	1
-5,2957	-0,3620	-0,7826	-0,5064	1
-10,3137	-0,5272	-0,1500	-0,8364	1
-5,6687	-0,6874	0,7229	-0,0699	1

2.3. Computing the LS solution with octave (or MATLAB)

```
octave

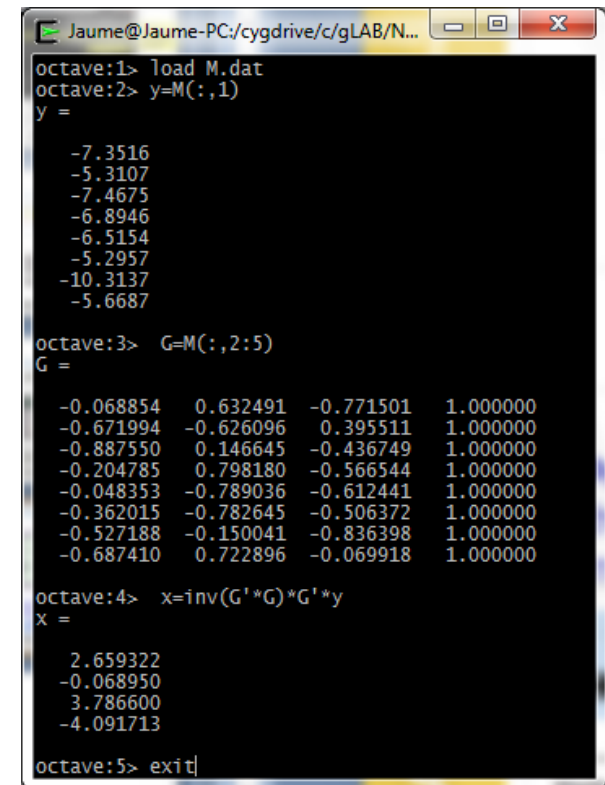
load M.dat

y=M(:,1)

G=M(:,2:5)

x=inv(G'*G)*G'*y

exit
```



```
Jaume@Jaume-PC:/cygdrive/c/gLAB/N...
octave:1> load M.dat
octave:2> y=M(:,1)
y =
-7.3516
-5.3107
-7.4675
-6.8946
-6.5154
-5.2957
-10.3137
-5.6687

octave:3> G=M(:,2:5)
G =
-0.068854    0.632491   -0.771501    1.000000
-0.671994   -0.626096    0.395511    1.000000
-0.887550    0.146645   -0.436749    1.000000
-0.204785    0.798180   -0.566544    1.000000
-0.048353   -0.789036   -0.612441    1.000000
-0.362015   -0.782645   -0.506372    1.000000
-0.527188   -0.150041   -0.836398    1.000000
-0.687410    0.722896   -0.069918    1.000000

octave:4> x=inv(G'*G)*G'*y
x =
2.659322
-0.068950
3.786600
-4.091713

octave:5> exit
```

Positioning error, with respect to the a priori coordinates given in the header of RINEX file:

	Δx	Δy	Δz	dT
→	[2.659322	-0.068950	3.786600	-4.091713]

Receiver clock offset

Finally, the receiver coordinates are:

$$\begin{aligned} (x, y, z) &= (x_{0, \text{rec}}, x_{0, \text{rec}}, x_{0, \text{rec}}) + (\Delta x, \Delta y, \Delta z) \\ &= (4789032.6277, 176595.0498, 4195013.2503) + (2.659322, -0.068950, 3.786600) \\ &= (4789035.2870, 176594.9808, 4195017.0369) \end{aligned}$$

Navigation equations system and Kalman Filter

Exercise 3:

The measurement file **UPC11490.05O** has been collected by a receiver with fixed coordinates. Using navigation file **UPC11490.05N**, compute the **SPP solution** in static mode and check *by hand* the computation of the Kalman filter solution for the first three epochs (i.e. $t = 300$, $t = 600$ and $t = 900$ seconds).

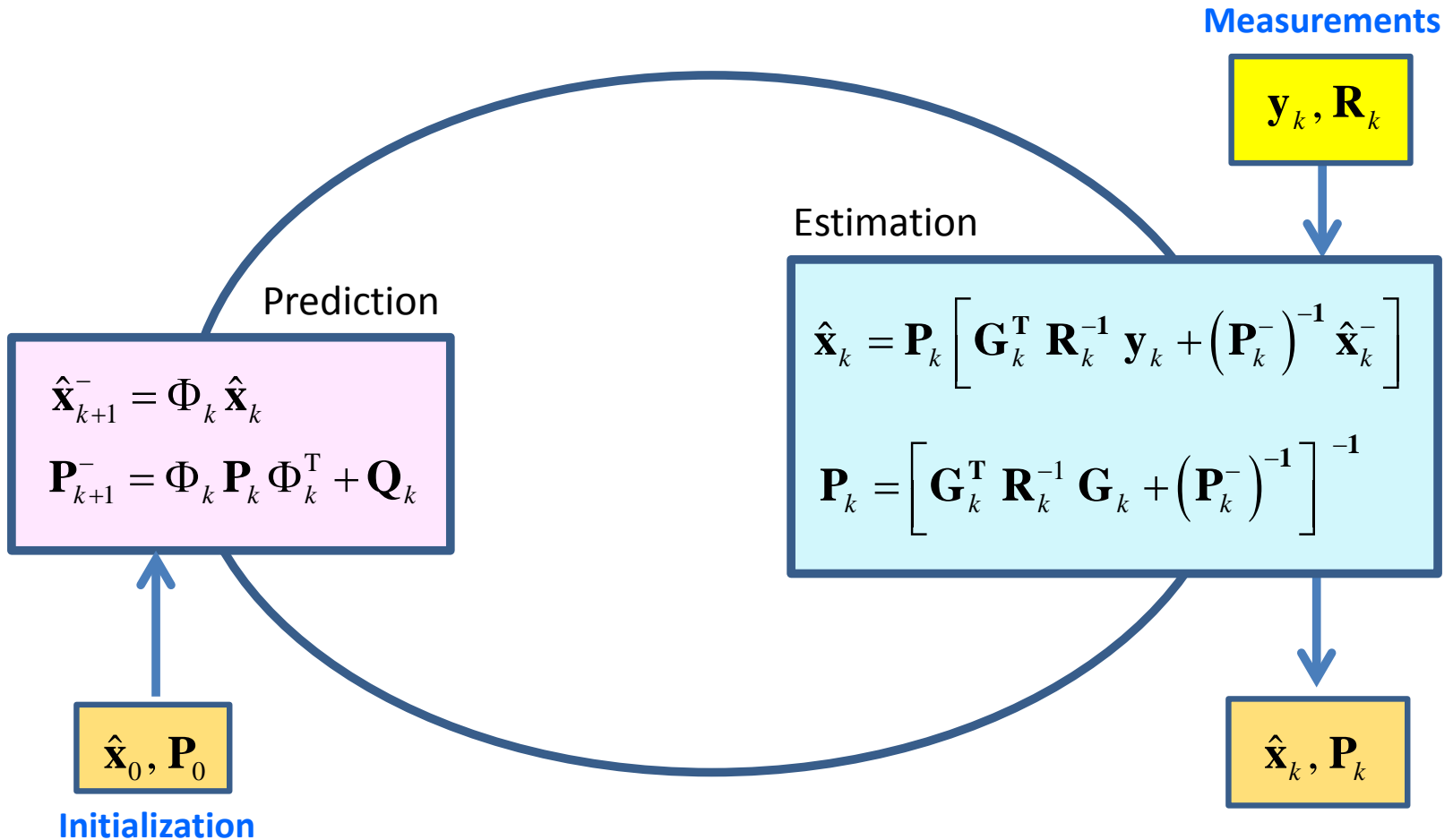
Complete the next steps:

1. Set the default configuration of gLAB for the SPP mode. Then, in section [Filter], **select [Static] in the Receiver Kinematics option.** To process the data, click Run button.
2. Write the Kalman filter equations. Check the configuration parameters applied by gLAB and compute by hand the solution for the first three epochs in file (i.e. $t = 300$, $t = 600$ and $t = 900$ s).

Note: Use prefit-residuals vector $\mathbf{y}(k)$ and design matrix $\mathbf{G}(k)$ from gLAB

Kalman filter

(see kalman.f)



gLAB v5.1.0

Mode Templates Configuration Preferences Help

eesa gLAB gAGE/UPC www.gage.es

Input Preprocess Modelling **Filter** Output

Measurements

Selection

☒ Pseudorange

☐ Pseudorange + Carrier phase

Smoothing

☐ Pseudorange Smoothing

Measurement Configuration and Noise

C1C ☒ Fixed StdDev 1 (m) ☐ Elevation StdDev

Parameters

	Phi	Q	Po
Coordinates	1 (m ²)	0 (m ²)	1e8 (m ²)
Receiver Clock	0 (m ²)	9e10 (m ²)	9e10 (m ²)

Available Frequencies

☒ Single-frequency

☐ Dual-frequency

Troposphere

☐ Estimate wet troposphere residual

Ionosphere

☒ Use Sigma Ionosphere

Receiver Kinematics

☒ Static

☐ Kinematic

Other Options

☐ Backward Filtering

☐ Max. GDOP (m)

☐ Prefit Outlier Detector Threshold (m)

Developed by gAGE: Research group of Astronomy & Geomatics

Current Template: SPP

Run gLAB Show Output

Filter configuration: From previous gLAB panel, it follows:

i. Filter configuration (according to gLAB):

- Initialisation:

$$\hat{\mathbf{x}}_0 \equiv \hat{\mathbf{x}}(0) = (0, 0, 0, 0),$$

$$\mathbf{P}_0 \equiv \mathbf{P}(0) = \sigma_0^2 \mathbf{I}, \text{ with } \sigma_0 = 3 \cdot 10^5 \text{ m. (see comment [*)]}$$

- Process noise \mathbf{Q} and transition matrices Φ :

$$\mathbf{Q} \equiv \mathbf{Q}(k) = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \sigma_{dt}^2 \end{bmatrix}, \quad \Phi \equiv \Phi(k) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\text{with } \sigma_{dt} = 3 \cdot 10^5 \text{ m.}$$

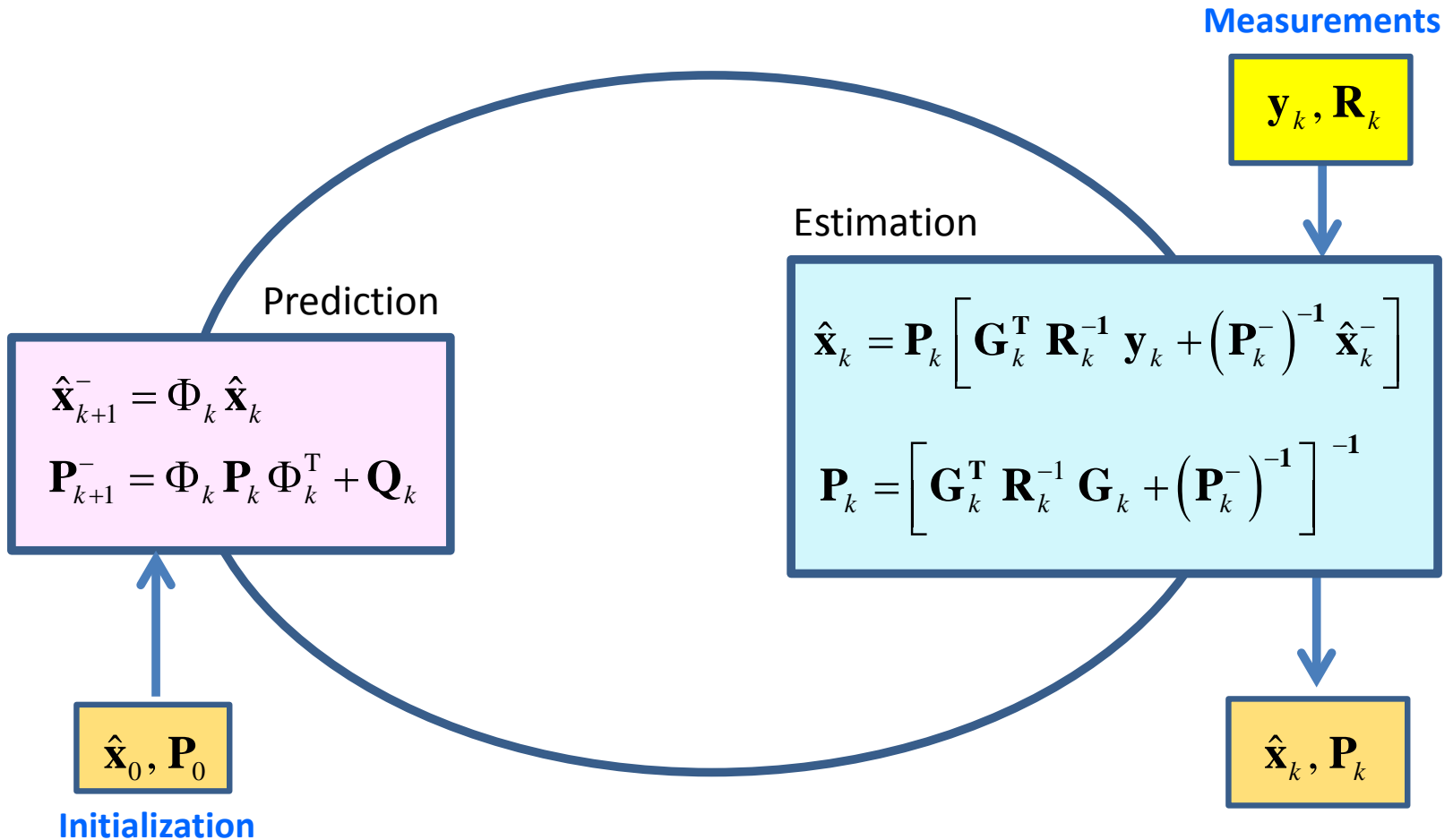
- Measurement covariance matrix:

$$\mathbf{R}_k \equiv \mathbf{R}(k) = \sigma_y^2 \mathbf{I}, \text{ with } \sigma_y = 1 \text{ m.}$$

[*]: By default, gLAB takes \mathbf{P}_0 as: $\sigma_0=1 \cdot 10^4$ m (coord.) and $\sigma_0=3 \cdot 10^5$ m (clock),
But the results will be basically the same.
(we use here $\sigma_0=3 \cdot 10^5$ m for coordinates and clock to easier computations)

Kalman filter

(see kalman.f)



ii. Kalman filter iterations:

k=1:

Prediction

$$\mathbf{x}1^- = \Phi \cdot \hat{\mathbf{x}}0$$

$$\mathbf{P}1^- = \Phi \cdot \mathbf{P}0 \cdot \Phi^T + \mathbf{Q}$$

Estimation

$$\mathbf{P}1 = [\mathbf{G}1^T \cdot \mathbf{R}1^{-1} \cdot \mathbf{G}1 + (\mathbf{P}1^-)^{-1}]^{-1}$$

$$\hat{\mathbf{x}}1 = \mathbf{P}1 \cdot [\mathbf{G}1^T \cdot \mathbf{R}1^{-1} \cdot \mathbf{y}1 + (\mathbf{P}1^-)^{-1} \cdot \mathbf{x}1^-]$$

k=2:

Prediction

$$\mathbf{x}2^- = \Phi \cdot \hat{\mathbf{x}}1$$

$$\mathbf{P}2^- = \Phi \cdot \mathbf{P}1 \cdot \Phi^T + \mathbf{Q}$$

Estimation

$$\mathbf{P}2 = [\mathbf{G}2^T \cdot \mathbf{R}2^{-1} \cdot \mathbf{G}2 + (\mathbf{P}2^-)^{-1}]^{-1}$$

$$\hat{\mathbf{x}}2 = \mathbf{P}2 \cdot [\mathbf{G}2^T \cdot \mathbf{R}2^{-1} \cdot \mathbf{y}2 + (\mathbf{P}2^-)^{-1} \cdot \mathbf{x}2^-]$$

k=3:

...

Computation of pre-fit residuals and geometry matrix using gLAB (see previous exercise)

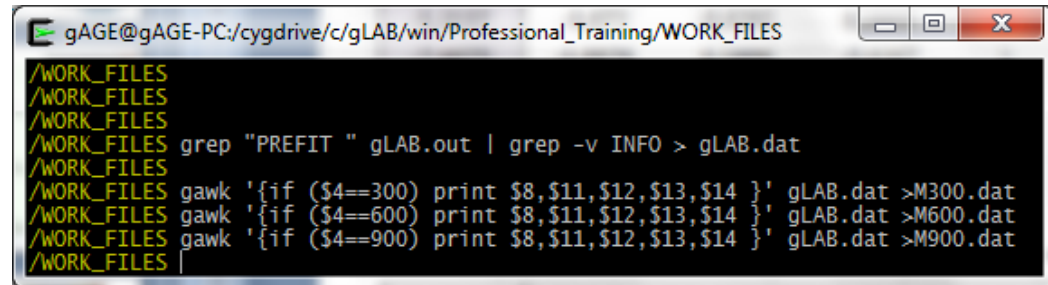
```
grep "PREFIT " gLAB.out | grep -v INFO > gLAB.dat
```

```
gawk ' {if ($4==300) print $8,$11,$12,$13,$14 }' gLAB.dat >M300.dat
```

```
gawk '{if ($4==600) print $8,$11,$12,$13,$14 }' gLAB.dat >M600.dat
```

```
gawk ' {if ($4==900) print $8,$11,$12,$13,$14 }' gLAB.dat >M900.dat
```

y300	M300			
Pre-fit	1			
-7,3516	-0,0689	0,6325	-0,7715	1
-5,3107	-0,672	-0,6261	0,3955	1
-7,4675	-0,8876	0,1466	-0,4367	1
-6,8946	-0,2048	0,7982	-0,5665	1
-6,5154	-0,0484	-0,7890	-0,6124	1
-5,2957	-0,362	-0,7826	-0,5064	1
-10,3137	-0,5272	-0,1500	-0,8364	1
-5,6687	-0,6874	0,7229	-0,0699	1



y600	M600			
Pre-fit	1			
-7,3077	-0,1017	0,6223	-0,7761	1
-5,4529	-0,6574	-0,6196	0,4289	1
-7,4200	-0,8712	0,1305	-0,4732	1
-6,3605	-0,2298	0,8103	-0,5391	1
-7,1679	-0,0198	-0,7741	-0,6327	1
-5,4569	-0,3589	-0,8043	-0,4735	1
-10,1605	-0,5277	-0,1904	-0,8278	1
-5,6403	-0,6925	0,7209	-0,0281	1

y900	M900			
Pre-fit	1			
-6,8505	-0,1351	0,6124	-0,7789	1
-3,6943	-0,6418	-0,6128	0,4612	1
-7,0965	-0,8537	0,1131	-0,5084	1
-6,6825	-0,2535	0,8219	-0,5101	1
-7,3007	0,0096	-0,7590	-0,6510	1
-5,6064	-0,3561	-0,8245	-0,4398	1
-9,7147	-0,5288	-0,2302	-0,8170	1
-5,0505	-0,6959	0,7180	0,0136	1

i. Loading data files in octave and filter configuration

octave

load M300.dat

load M600.dat

load M900.dat

$x_0 = [0 \ 0 \ 0 \ 0]'$

$\sigma_0 = 3e5$

$P_0 = (\sigma_0)^2 * \text{eye}(4,4)$

$\sigma_{dt} = 3e5$

$Q = \text{zeros}(4,4)$

$Q(4,4) = (\sigma_{dt})^2$

$f_i = \text{eye}(4,4)$

$f_i(4,4) = 0$

```
Jaume@Portatil_Jaume:/cygdrive/c/gLAB/wi...
ining/WORK_FILES octave
octave:1> load M300.dat
octave:2> load M600.dat
octave:3> load M900.dat
octave:4> x0=[0 0 0 0]
x0 =

    0
    0
    0
    0

octave:5> sigma0=3e5
sigma0 = 300000
octave:6> P0=(sigma0)^2*eye(4,4)
P0 =

Diagonal Matrix

    9.0000e+10    0    0    0
         0    9.0000e+10    0    0
         0    0    9.0000e+10    0
         0    0    0    9.0000e+10

octave:7> sig_dt=3e5
sig_dt = 300000
octave:8> Q=zeros(4,4)
Q =

    0    0    0    0
    0    0    0    0
    0    0    0    0
    0    0    0    0

octave:9> Q(4,4)=(sig_dt)^2
Q =

    0.0000e+00    0.0000e+00    0.0000e+00    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    9.0000e+10

octave:10> fi=eye(4,4)
fi =

Diagonal Matrix

    1    0    0    0
    0    1    0    0
    0    0    1    0
    0    0    0    1

octave:11> fi(4,4)=0
fi =

Diagonal Matrix

    1    0    0    0
    0    1    0    0
    0    0    1    0
    0    0    0    0

octave:12>
```

```

y1=M300(:,1);
G1=M300(:,2:5);

sigma_y=1
R1=(sigma_y)^2*eye(size(y1),size(y1))

y2=M600(:,1);
G2=M600(:,2:5);

sigma_y=1
R2=(sigma_y)^2*eye(size(y2),size(y2))

y3=M900(:,1);
G3=M900(:,2:5);

sigma_y=1
R3=(sigma_y)^2*eye(size(y3),size(y3))

```

```

Jaume@Portatil_Jaume:/cygdrive/c/gLAB/wi...
octave:12> Y1=M300(:,1);
octave:13> G1=M300(:,2:5);
octave:14> sigma_y=1
sigma_y = 1
octave:15> R1=(sigma_y)^2*eye(size(Y1),size(Y1))
R1 =

Diagonal Matrix

   1   0   0   0   0   0   0   0
   0   1   0   0   0   0   0   0
   0   0   1   0   0   0   0   0
   0   0   0   1   0   0   0   0
   0   0   0   0   1   0   0   0
   0   0   0   0   0   1   0   0
   0   0   0   0   0   0   1   0
   0   0   0   0   0   0   0   1

octave:16> Y2=M600(:,1);
octave:17> G2=M600(:,2:5);
octave:18> sigma_y=1
sigma_y = 1
octave:19> R2=(sigma_y)^2*eye(size(Y2),size(Y2))
R2 =

Diagonal Matrix

   1   0   0   0   0   0   0   0
   0   1   0   0   0   0   0   0
   0   0   1   0   0   0   0   0
   0   0   0   1   0   0   0   0
   0   0   0   0   1   0   0   0
   0   0   0   0   0   1   0   0
   0   0   0   0   0   0   1   0
   0   0   0   0   0   0   0   1

octave:20> Y3=M900(:,1);
octave:21> G3=M900(:,2:5);
octave:22> sigma_y=1
sigma_y = 1
octave:23> R3=(sigma_y)^2*eye(size(Y3),size(Y3))
R3 =

Diagonal Matrix

   1   0   0   0   0   0   0   0
   0   1   0   0   0   0   0   0
   0   0   1   0   0   0   0   0
   0   0   0   1   0   0   0   0
   0   0   0   0   1   0   0   0
   0   0   0   0   0   1   0   0
   0   0   0   0   0   0   1   0
   0   0   0   0   0   0   0   1

```

ii. Computations:

• First iteration (t=300)

$x1_ = f_i * x0$

$P1_ = f_i * P0 * f_i' + Q$

$P1 = \text{inv}(G1' * \text{inv}(R1) * G1 + \text{inv}(P1_))$

$x1 = P1 * (G1' * \text{inv}(R1) * y1 + \text{inv}(P1_)*x1_)$

• Second iteration (t=600)

$x2_ = f_i * x1$

$P2_ = f_i * P1 * f_i' + Q$

$P2 = \text{inv}(G2' * \text{inv}(R2) * G2 + \text{inv}(P2_))$

$x2 = P2 * (G2' * \text{inv}(R2) * y2 + \text{inv}(P2_)*x2_)$

• Third iteration (t=900)

$x3_ = f_i * x2$

$P3_ = f_i * P2 * f_i' + Q$

$P3 = \text{inv}(G3' * \text{inv}(R3) * G3 + \text{inv}(P3_))$

$x3 = P3 * (G3' * \text{inv}(R3) * y3 + \text{inv}(P3_)*x3_)$

exit

```
Jaume@Portatil_Jaume:/cygdrive/c/gLAB... - □ ×
octave:24> x1_=fi*x0
x1_ =
    0
    0
    0
    0

octave:25> P1_=fi*P0*fi'+Q
P1_ =
    9.0000e+10    0.0000e+00    0.0000e+00    0.0000e+00
    0.0000e+00    9.0000e+10    0.0000e+00    0.0000e+00
    0.0000e+00    0.0000e+00    9.0000e+10    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    9.0000e+10

octave:26> P1=inv(G1'*inv(R1)*G1+inv(P1_))
P1 =
    2.14078    0.11270    0.92176    1.31834
    0.11270    0.32412    0.13636    0.10867
    0.92176    0.13636    1.29029    0.94834
    1.31834    0.10867    0.94834    1.09910

octave:27> x1=P1*(G1'*inv(R1)*Y1+inv(P1_)*x1_)
x1 =
    2.659434
   -0.069009
    3.786612
   -4.091662

octave:28> x2_=fi*x1
x2_ =
    2.65943
   -0.06901
    3.78661
   -0.00000

octave:29> P2_=fi*P1*fi'+Q
P2_ =
    2.1408e+00    1.1270e-01    9.2176e-01    0.0000e+00
    1.1270e-01    3.2412e-01    1.3636e-01    0.0000e+00
    9.2176e-01    1.3636e-01    1.2903e+00    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    9.0000e+10

octave:30> P2=inv(G2'*inv(R2)*G2+inv(P2_))
P2 =
    1.079337    0.062567    0.442905    0.651389
    0.062567    0.161736    0.065505    0.056361
    0.442905    0.065505    0.611456    0.446232
    0.651389    0.056361    0.446232    0.592655

octave:31> x2=P2*(G2'*inv(R2)*Y2+inv(P2_)*x2_)
x2 =
    2.48617
    0.12145
    3.63518
   -4.28497
```

```

Jaume@Portatil_Jaume:/cygdrive/c/gLAB...
octave:24> x1=fi*x0
x1_ =
    0
    0
    0
    0

octave:25> P1=fi*P0*fi'+Q
P1_ =
    9.0000e+10    0.0000e+00    0.0000e+00    0.0000e+00
    0.0000e+00    9.0000e+10    0.0000e+00    0.0000e+00
    0.0000e+00    0.0000e+00    9.0000e+10    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    9.0000e+10

octave:26> P1=inv(G1'*inv(R1)*G1+inv(P1_))
P1 =
    2.14078    0.11270    0.92176    1.31834
    0.11270    0.32412    0.13636    0.10867
    0.92176    0.13636    1.29029    0.94834
    1.31834    0.10867    0.94834    1.09910

octave:27> x1=P1*(G1'*inv(R1)*Y1+inv(P1_)*x1_)
x1 =
    2.659434
   -0.069009
    3.786612
   -4.091662

octave:28> x2=fi*x1
x2_ =
    2.65943
   -0.06901
    3.78661
   -0.00000

octave:29> P2=fi*P1*fi'+Q
P2_ =
    2.1408e+00    1.1270e-01    9.2176e-01    0.0000e+00
    1.1270e-01    3.2412e-01    1.3636e-01    0.0000e+00
    9.2176e-01    1.3636e-01    1.2903e+00    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    9.0000e+10

octave:30> P2=inv(G2'*inv(R2)*G2+inv(P2_))
P2 =
    1.079337    0.062567    0.442905    0.651389
    0.062567    0.161736    0.065505    0.056361
    0.442905    0.065505    0.611456    0.446232
    0.651389    0.056361    0.446232    0.592655

octave:31> x2=P2*(G2'*inv(R2)*Y2+inv(P2_)*x2_)
x2 =
    2.48617
    0.12145
    3.63518
   -4.28497

```

```

Jaume@Portatil_Jaume:/cygdrive/c/gLAB...
octave:32> x3=fi*x2
x3_ =
    2.48617
    0.12145
    3.63518
   -0.00000

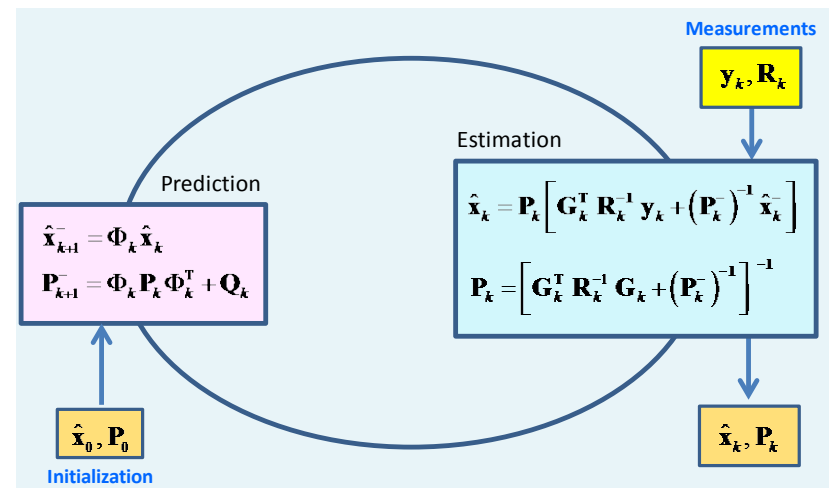
octave:33> P3=fi*P2*fi'+Q
P3_ =
    1.0793e+00    6.2567e-02    4.4290e-01    0.0000e+00
    6.2567e-02    1.6174e-01    6.5505e-02    0.0000e+00
    4.4290e-01    6.5505e-02    6.1146e-01    0.0000e+00
    0.0000e+00    0.0000e+00    0.0000e+00    9.0000e+10

octave:34> P3=inv(G3'*inv(R3)*G3+inv(P3_))
P3 =
    0.724451    0.045809    0.283082    0.428130
    0.045809    0.107696    0.041886    0.038868
    0.283082    0.041886    0.386279    0.279090
    0.428130    0.038868    0.279090    0.423394

octave:35> x3=P3*(G3'*inv(R3)*Y3+inv(P3_)*x3_)
x3 =
    2.29035
    0.17603
    3.86966
   -3.94417

octave:36> exit

```



Cross-checking results with gLAB:

Coordinates (x,y,z)

```
grep OUTPUT gLAB.out | grep -v INFO > gLAB.tmp1
```

```
gawk '{if ($4==300) print $9,$10,$11}' gLAB.tmp1  
➔ 2.6593 -0.0689 3.7866
```

```
gawk '{if ($4==600) print $9,$10,$11}' gLAB.tmp1  
➔ 2.4861 0.1214 3.6351
```

```
gawk '{if ($4==900) print $9,$10,$11}' gLAB.tmp1  
➔ 2.2904 0.1760 3.8697
```

Clock (dt)

```
grep FILTER gLAB.out | grep -v INFO > gLAB.tmp2
```

```
gawk '{if ($4==300) print $8}' gLAB.tmp2 ➔ -4.0917
```

```
gawk '{if ($4==600) print $8}' gLAB.tmp2 ➔ -4.2850
```

```
gawk '{if ($4==900) print $8}' gLAB.tmp2 ➔ -3.9442
```

Homework. Predicted Accuracy: Dilution Of Precision

Exercise 4:

Using navigation file **UPC11490.05N**, compute the **Dilution Of Precision** at time **t = 300** seconds: GDOP, PDOP, TDOP, HDOP, VDOP.

Complete the next steps:

1.- Using previous results of exercises 1 and 2, compute the Geometry matrix **G** in (x,y,z,t) and (e,n,u,t) coordinates at **t = 300** seconds :

$$\mathbf{G}_{xyzt} = \begin{bmatrix} \frac{x_{0,rec} - x^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{y_{0,rec} - y^{sat1}}{\rho_{0,rec}^{sat1}} & \frac{z_{0,rec} - z^{sat1}}{\rho_{0,rec}^{sat1}} & 1 \\ \frac{x_{0,rec} - x^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{y_{0,rec} - y^{sat2}}{\rho_{0,rec}^{sat2}} & \frac{z_{0,rec} - z^{sat2}}{\rho_{0,rec}^{sat2}} & 1 \\ \dots\dots\dots & \dots\dots\dots & \dots\dots\dots & \dots\dots\dots \\ \frac{x_{0,rec} - x^{satn}}{\rho_{0,rec}^{satn}} & \frac{y_{0,rec} - y^{satn}}{\rho_{0,rec}^{satn}} & \frac{z_{0,rec} - z^{satn}}{\rho_{0,rec}^{satn}} & 1 \end{bmatrix}$$

$$\mathbf{G}_{enut} = \begin{bmatrix} -\cos el^1 \sin az^1 & -\cos el^1 \cos az^1 & -\sin el^1 & 1 \\ -\cos el^2 \sin az^2 & -\cos el^2 \cos az^2 & -\sin el^2 & 1 \\ \dots\dots\dots & \dots\dots\dots & \dots\dots\dots & \dots\dots\dots \\ -\cos el^n \sin az^n & -\cos el^n \cos az^n & -\sin el^n & 1 \end{bmatrix}$$

2.- Compute GDOP, PDOP, TDOP, HDOP, VDOP at time **t = 300**

- *Geometric Dilution Of Precision:*

$$\text{GDOP} = \sqrt{q_{xx} + q_{yy} + q_{zz} + q_{tt}}$$

- *Position Dilution Of Precision:*

$$\text{PDOP} = \sqrt{q_{xx} + q_{yy} + q_{zz}}$$

- *Time Dilution Of Precision:*

$$\text{TDOP} = \sqrt{q_{tt}}$$

- *Horizontal Dilution Of Precision:*

$$\text{HDOP} = \sqrt{q_{ee} + q_{nn}}$$

- *Vertical Dilution Of Precision:*

$$\text{VDOP} = \sqrt{q_{uu}}$$

$$\mathbf{Q}_{xyzt} = (\mathbf{G}_{xyzt}^T \mathbf{G}_{xyzt})^{-1} = \begin{pmatrix} q_{xx} & q_{xy} & q_{xz} & q_{xt} \\ q_{xy} & q_{yy} & q_{yz} & q_{yt} \\ q_{xz} & q_{yz} & q_{zz} & q_{zt} \\ q_{xt} & q_{yt} & q_{zt} & q_{tt} \end{pmatrix}$$

$$\mathbf{Q}_{enut} = (\mathbf{G}_{enut}^T \mathbf{G}_{enut})^{-1} = \begin{pmatrix} q_{ee} & q_{en} & q_{eu} & q_{et} \\ q_{en} & q_{nn} & q_{na} & q_{nt} \\ q_{eu} & q_{nu} & q_{uu} & q_{ut} \\ q_{et} & q_{nt} & q_{ut} & q_{tt} \end{pmatrix}$$

3.- Check the coordinate transformation

Let \mathbf{R} be the transformation matrix of (e,n,u,t) coordinates to (x,y,z,t)

$$\mathbf{R} = \begin{pmatrix} -\sin \lambda & -\sin \varphi \cos \lambda & \cos \varphi \cos \lambda & 0 \\ \cos \lambda & -\sin \varphi \sin \lambda & \cos \varphi \sin \lambda & 0 \\ 0 & \cos \varphi & \sin \varphi & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

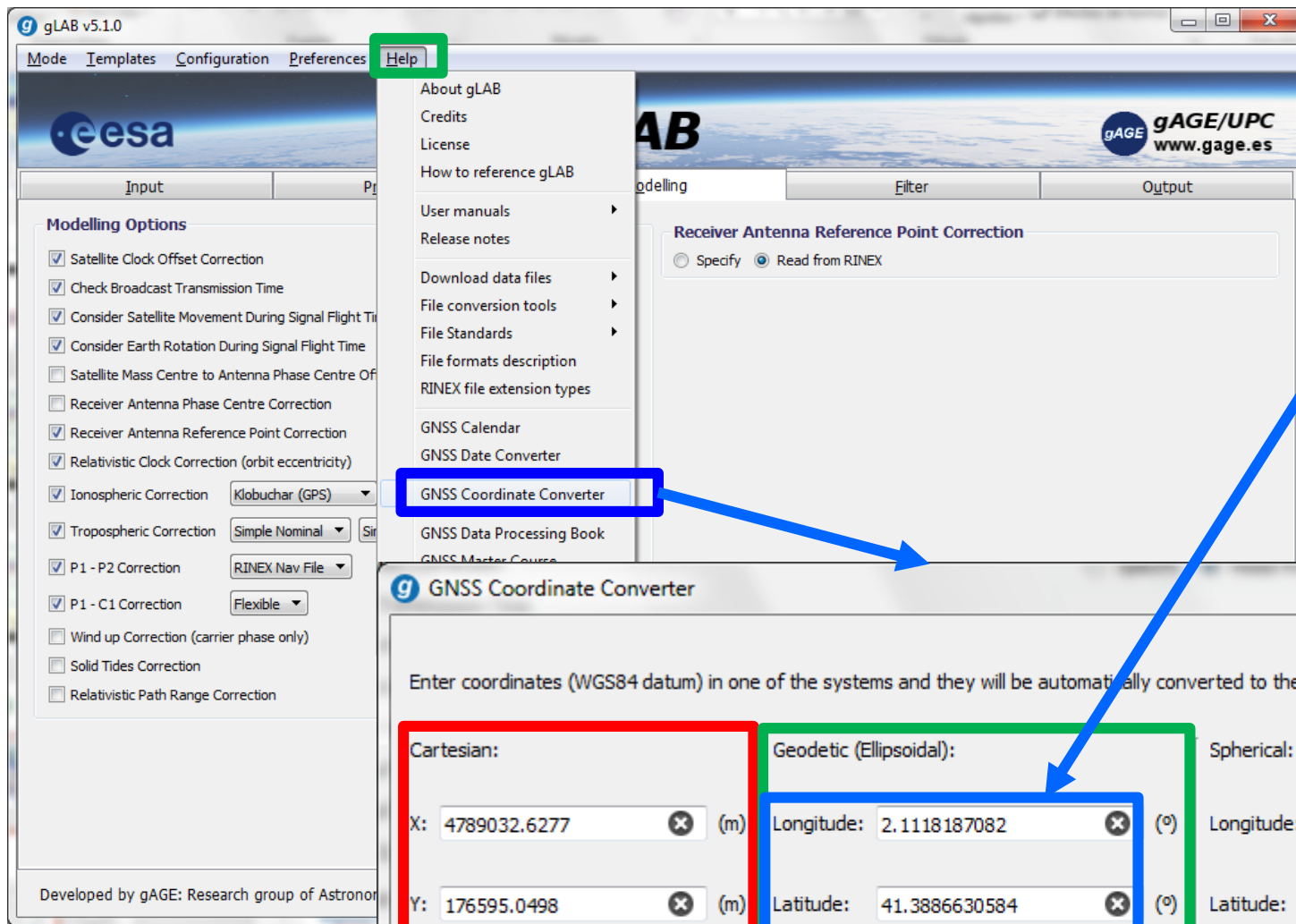
Verify that the estimated coordinates in exercises 1 and 2 fulfill next relationship:

$$\mathbf{R} \begin{pmatrix} e \\ n \\ u \\ t \end{pmatrix} = \begin{pmatrix} x \\ y \\ z \\ t \end{pmatrix}$$

Verify the transformation:

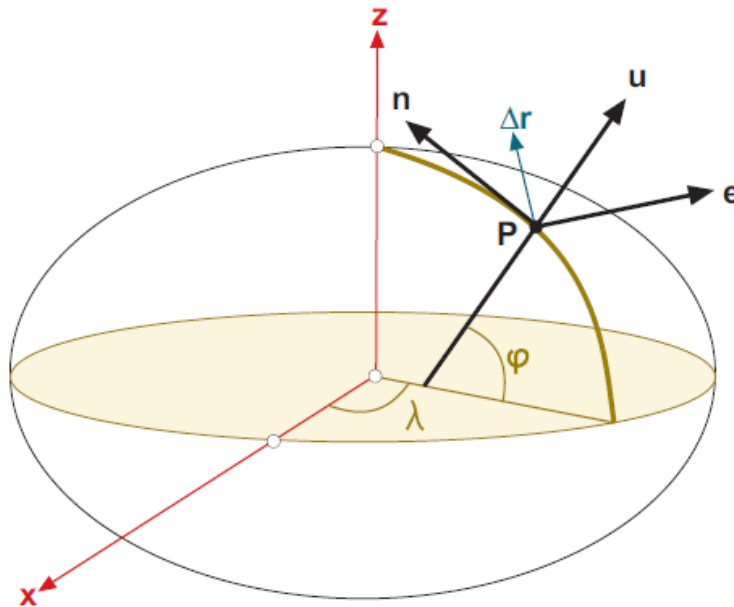
$$\mathbf{Q}_{enut} = \mathbf{R}^T \mathbf{Q}_{xyzt} \mathbf{R}$$

Justify the matrix \mathbf{R} and previous expressions. Crosscheck results with gLAB.



Hint: use gLAB converter to compute the latitude and longitude from (x,y,z) coordinates

From ECEF (x,y,z) to Local (e,n,u) coordinates



$$\begin{bmatrix} \Delta e \\ \Delta n \\ \Delta u \end{bmatrix} = \mathbf{R}_1[\pi/2 - \varphi] \mathbf{R}_3[\pi/2 + \lambda] \begin{bmatrix} \Delta x \\ \Delta y \\ \Delta z \end{bmatrix}$$

$$\hat{\mathbf{e}} = (-\sin \lambda, \cos \lambda, 0)$$

$$\hat{\mathbf{n}} = (-\cos \lambda \sin \varphi, -\sin \lambda \sin \varphi, \cos \varphi)$$

$$\hat{\mathbf{u}} = (\cos \lambda \cos \varphi, \sin \lambda \cos \varphi, \sin \varphi)$$

$$\begin{bmatrix} \Delta e \\ \Delta n \\ \Delta u \end{bmatrix} = \begin{bmatrix} -\sin \lambda & \cos \lambda & 0 \\ -\cos \lambda \sin \varphi & -\sin \lambda \sin \varphi & \cos \varphi \\ \cos \lambda \cos \varphi & \sin \lambda \cos \varphi & \sin \varphi \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta y \\ \Delta z \end{bmatrix}$$

Thank you

The screenshot shows the gAGE/UPC website with the following sections:

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- Patents**
 - WARTK
 - Fast-PPP
 - Iono. Corrections
 - Iono. Disturb. Mitig.
 - Receiver orientation
- GNSS Tutorials**
 - GNSS Course (associated to the GNSS Data Processing Book)
 - About the course
 - GNSS Data Processing: Theory Slides (Full compendium)
 - Lecture 0: Introduction
 - Lecture 1: GNSS measurements and their combinations
 - Lecture 2: Satellite orbits and clocks computation accuracy
 - Lecture 3: Position estimation with pseudoranges
 - Lecture 4: Introduction to DGNSS
 - Lecture 5: Precise positioning with carrier phase (PPP)
 - Lecture 6: Differential positioning with code pseudoranges
 - Lecture 7: Carrier based differential positioning. Ambiguity resolution techniques
 - GNSS Data Processing: Laboratory Exercises (Full compendium)
 - Tutorial 0: UNIX enviroment, tools and skills. GNSS standard file formats [Format files decription]
 - Tutorial 1: GNSS data processing laboratory exercises
 - Tutorial 2: Measurement analysis and error budget
 - Tutorial 3: Differential positioning with code measurements
 - Tutorial 4: Carrier ambiguity fixing
 - Tutorial 5: Analysis of propagation effects from GNSS observables based on laboratory exercises
 - Tutorial 6: Differential positioning and carrier ambiguity fixing
 - Associated Software and Data Files (Linux)
 - CDROM zipped tar file. How to install the CDROM [Linux]
 - CDROM ISO. How to install the CDROM [Linux]
 - Associated Software and Data Files (Windows)
 - Instalable Toolkit (gLAB + Cygwin)
 - Data Files
 - How to install the Software
 - Bootable USB stick (Linux live)
 - gAGE-GLUE (to build-up a botable USB stick). How to burn the gAGE-GLUE. How to use the bootable USB stick.
 - How to start-up the laboratory session.
 - Useful tools for Windows: Windows users can install the next ports of Linux tools (instead of Cygwin) at gnuwin32.sourceforge.net/packages.html:
- About us**

gAGE is a research group of the Technical University of Catalonia (UPC). UPC is a public university located in Barcelona, Spain.
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