



**ANT
CENTER**

**Resilient
Collaborative
All-source
Navigation with Integrity**

SET-275

**Cooperative Navigation in GNSS
Degraded and Denied Environments**

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The Resilient All-Source Navigation Problem

Navigate “anytime, anywhere, using anything.”

All-Source Navigation

With Global Navigation Satellite Systems, simultaneously redundant, synchronous measurements with provisions for integrity are readily available.

With all-source navigation, none of these are *guaranteed*.

Integrity

A *guarantee* of navigation accuracy which includes a timely, accurate estimate of navigation error with a mechanism to provide warnings when the estimate could be untrustworthy.

All-Source Resilience

The ability to maintain consistent all-source Fault Detection and Exclusion (FDE) and integrity operations. A *resilient* navigation framework is one that is “aware” of the sufficiency of sensor information to preserve this consistency if a sensor failure occurs. This research assumes a single simultaneous sensor failure.

Resilient All-source Framework with 5 modes:

- **Offline/Failed**
- **Sensor Validation**
- **Monitoring (SAARM)**
- **Calibration**
- **Remodeling**

ARMAS uses pluggable SCORPION EKFs to address the nonlinear navigation problem:

$$\dot{\mathbf{x}}(t) = \mathbf{f}[\mathbf{x}(t), \boldsymbol{\epsilon}(t), \mathbf{u}(t), t] + \mathbf{G}(t)\mathbf{w}(t)$$

- State vector, $\mathbf{x}(N \times 1)$, time, t
- State process model, $\mathbf{f}(t)$, control input vector, $\mathbf{u}(t)$,
- Sensor error states, $\boldsymbol{\epsilon} (M \times 1)$
- Linear noise operator, $\mathbf{G}(t) (N + M) \times W$
- White noise process, $\mathbf{w}(t) (W \times 1)$

Sensors are initialized as either trusted or untrusted.

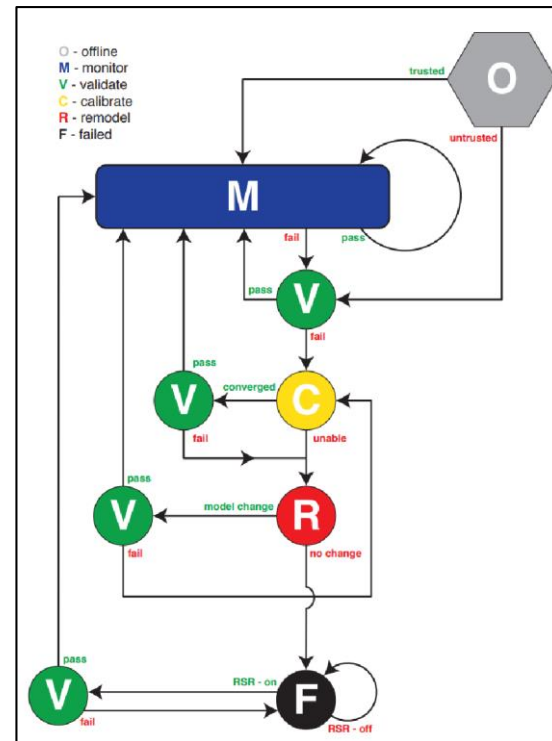


Figure: ARMAS State Diagram

A T-matrix tallies the results of the tests

$$\mathbf{T}(i, j) = \begin{cases} 0, & \text{Sensor } i \text{ does not inform filter } j, \\ 0, & \mathcal{X}_{[i,j]}^* \text{ yields } H_0 \text{ (no fault detected),} \\ 1, & \mathcal{X}_{[i,j]}^* \text{ yields } H_1 \text{ (fault detected).} \end{cases}$$

Each column is summed
IF:

$$\mathbf{s}(j) = \sum_{i=1}^I \mathbf{T}(i, j),$$

1. \mathbf{s} contains all zeros, **no fault detected**
2. \mathbf{s} contains at least one non-zero entry, but more than one zero entry, **fault detected**
3. $\mathbf{s}(j)$ is the only zero entry in \mathbf{s} , then a fault is declared, **culprit sensor identified**

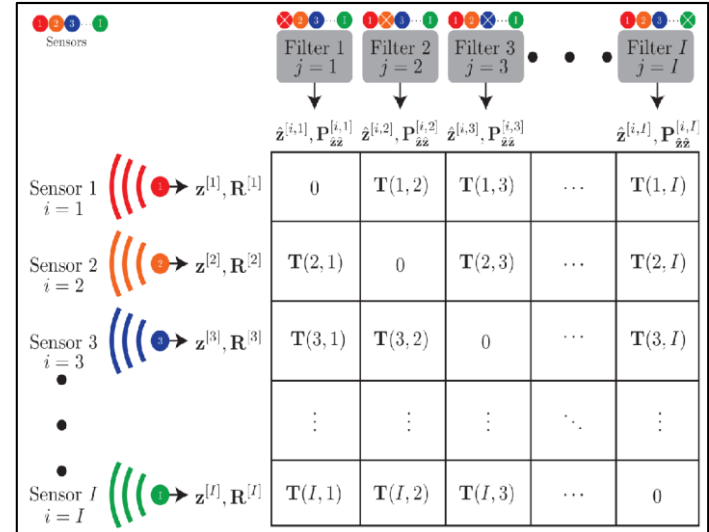


Figure: SAARM T-Matrix

A unanimous agreement is required to determine a culprit.

“Layer 2” Observability Subfilter Bank

Goal: Monitor navigation resilience.
Provide a timely warning when FDE and integrity assumptions are not guaranteed.

Subfilter Inheritance Axiom:

“If the estimation states of interest in all layer 2 subfilters are observable and stabilizable, then all layer 1 subfilters responsible for FDE and integrity operations inherit these properties.”

*Solution: Assuming a single simultaneous sensor failure, one additional layer of subfilters is required to monitor **resilience**.*

Layer 0	Layer 1	Layer 2
User Output	Fault Detection & Exclusion	Stable Observability Monitoring
Single Main Filter	I ‘choose’ 1 Unique Filters	I ‘choose’ 2 Unique Filters
<i>I</i> sensors	<i>I - 1</i> sensors each	<i>I - 2</i> sensors each

Figure: ARMAS Configuration with Novel Observability Bank of Subfilters

Summary: Since a subset of the “Layer 2” observability subfilters will form the new “Layer 1” subfilter bank after fault exclusion, we provide a means to warn the user in the event that a future single sensor failure could jeopardize the consistency of the framework.

Result: Timely warning to notify the user to augment with offboard information.

Stable Observability Monitoring (SOM) Overview

The ability to maintain stable a posteriori estimates of system states is a primary indicator of overall estimator stability (Ham 1983).

- If the system model is stochastically controllable and observable, then \mathbf{P}^+ is **uniformly bounded from above**.
- Stabilizable states have a **unique positive-definite \mathbf{P}^+** .

Monitor *a posteriori* state covariance element n across all observability subfilters with a moving window sized to ARMAS monitoring epoch.

Slope and Max Value Thresholds:

$$O_{k,i}(n) = \begin{cases} 1, & \text{if } \mathbf{P}_j^{[n]}(t_k^+) > \mathbf{P}_j^{[n]}(t_{k-M}^+) \beta \\ 1, & \mathbf{P}_j^{[n]}(t_k^+) > \mathbf{P}_{j,max} \\ 0, & \text{otherwise} \end{cases}$$

Relationship between Information Filter vs Kalman Filter
Discrete Recursive Fisher Information Filter:

$$\mathbf{F}(t_k^+) = \Phi^T(t_k) \mathbf{F}(t_k^-) \Phi(t_k) + \mathbf{H}^T(t_k) \mathbf{R}(t_k)^{-1} \mathbf{H}(t_k)$$

Recursive Inverse Covariance Kalman Filter:

$$\mathbf{P}(t_k^+)^{-1} = \mathbf{P}(t_k^-)^{-1} + \mathbf{H}^T(t_k) \mathbf{R}(t_k)^{-1} \mathbf{H}(t_k).$$

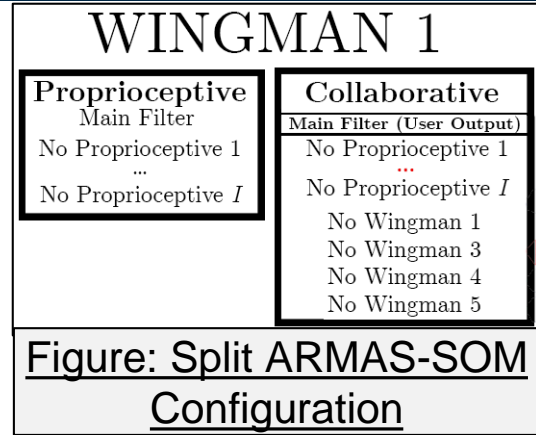
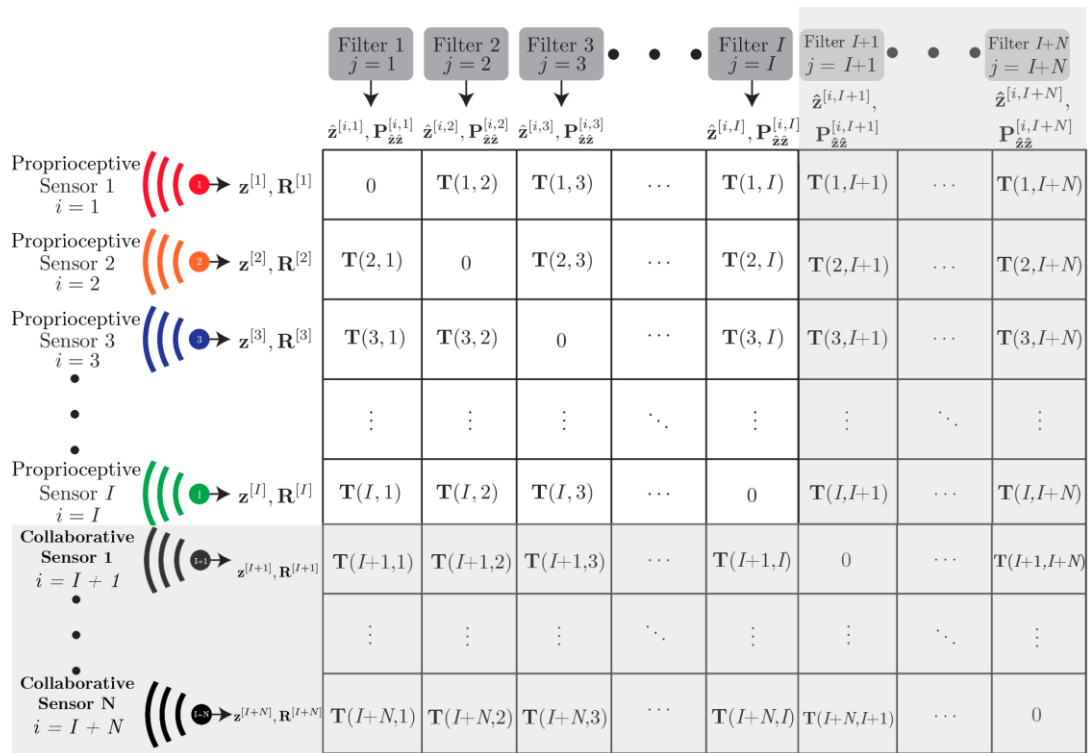
User sets $\mathbf{P}_{j,max}$ as a maximum **static** $\mathbf{P}(t_k^+)^{[n]}$ allowable.
User sets β as a tuning parameter for acceptable **transient** $\mathbf{P}(t_k^+)^{[n]}$ growth allowable.

$$SOM_{AddNewSensor} = \begin{cases} true, & \text{if } \sum_{n=1}^N O_k(n) > 0 \\ false, & \text{otherwise} \end{cases}$$

If any observability layer subfilter exceeds the **slope** or **max value** threshold, *warn* user to *augment* with **offboard information**.

SOM monitors the stability of *a posteriori* system state estimates in the observability layer to provide an assessment of the signal/noise ratio supplied to system states.

Split “Stingy” Collaboration



Collaborative information (gray) is used to augment proprioceptive information (white).

This forms the T-matrix structure for the collaborative all-source framework which is fused into a single main filter for user output.

Figure: Collaborative ARMAS-SOM T-Matrix

Stingy Collaboration Example: WNG3 Corruption

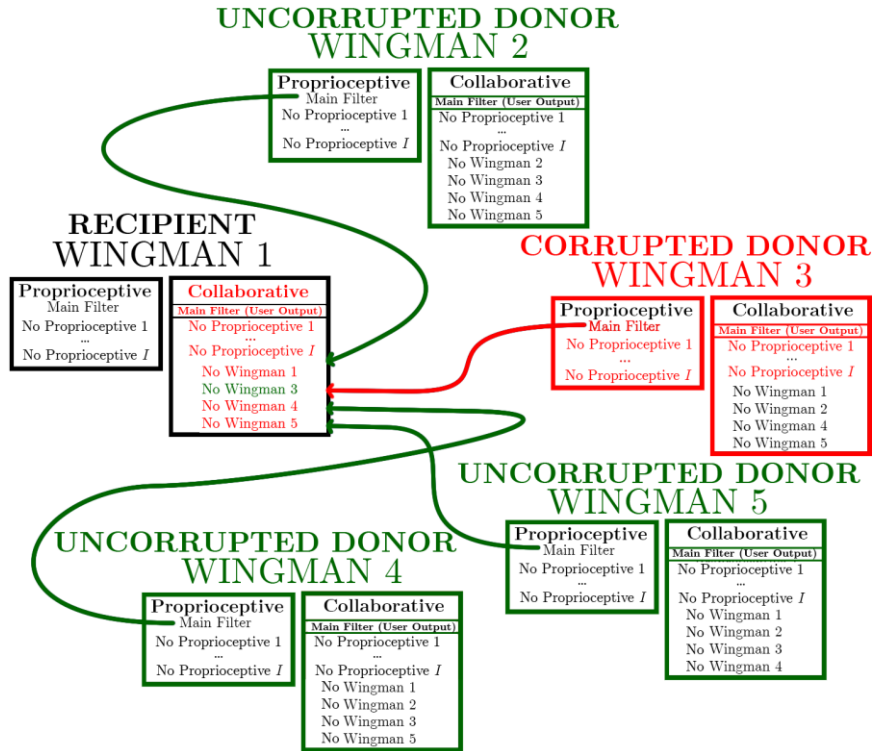


Figure: Wingman 1 receives corrupted collaborative donor information from Wingman 3.

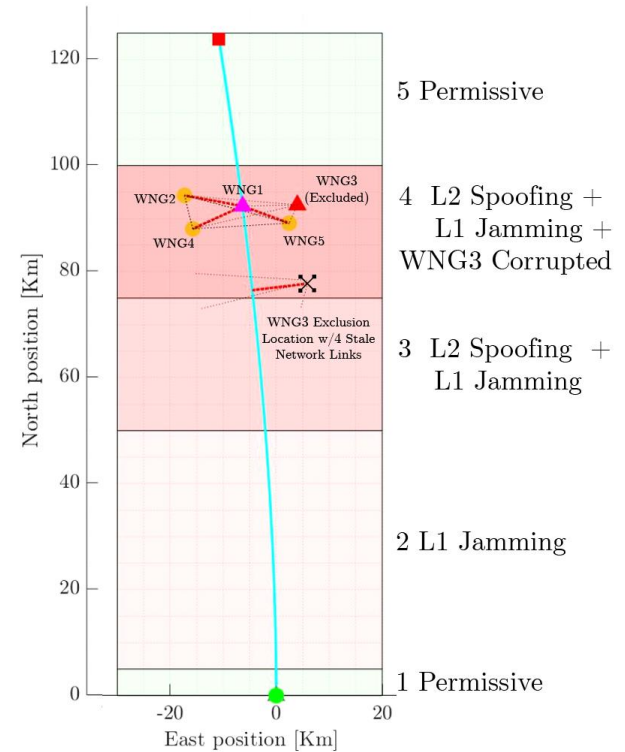


Figure: Wingmen independently exclude Wingman 3 and regain consistency

NAVWAR Simulation Introduction

Proprioceptive
Position Est.

Collaborative
Position Est.

Collaborative
Subfilter
Position Est.

Collaborative
Subfilter
Covariance Est.

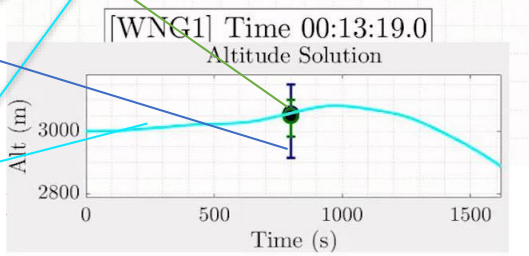
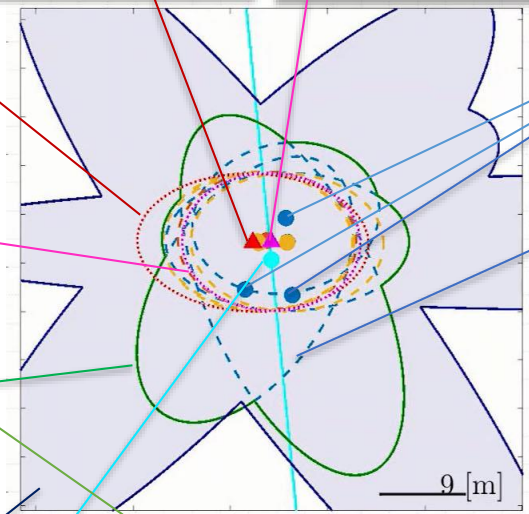
Proprioceptive
Main Filter Position
Covariance Est.

Collaborative
Main Filter Position
Covariance Est.

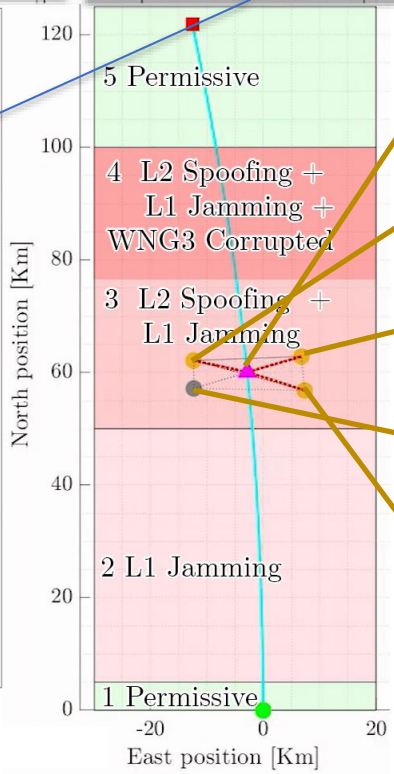
Collaborative
GPZ

Proprioceptive
GPZ

Truth



- True position
- ▲ Estimated position-C
- ▲ Estimated position-P
- GPZ-C: Good
- GPZ-P: Good
- SOM-C: Stable
- SOM-P: Excd Max
- × L1SAT1
- × L1SAT2
- × L1SAT3
- × L1SAT4
- × L1SAT5
- L2SAT1
- L2SAT2
- L2SAT3
- L2SAT4
- L2SAT5
- VIS1
- WNG2
- WNG3
- WNG4
- WNG5



WNG1

WNG2

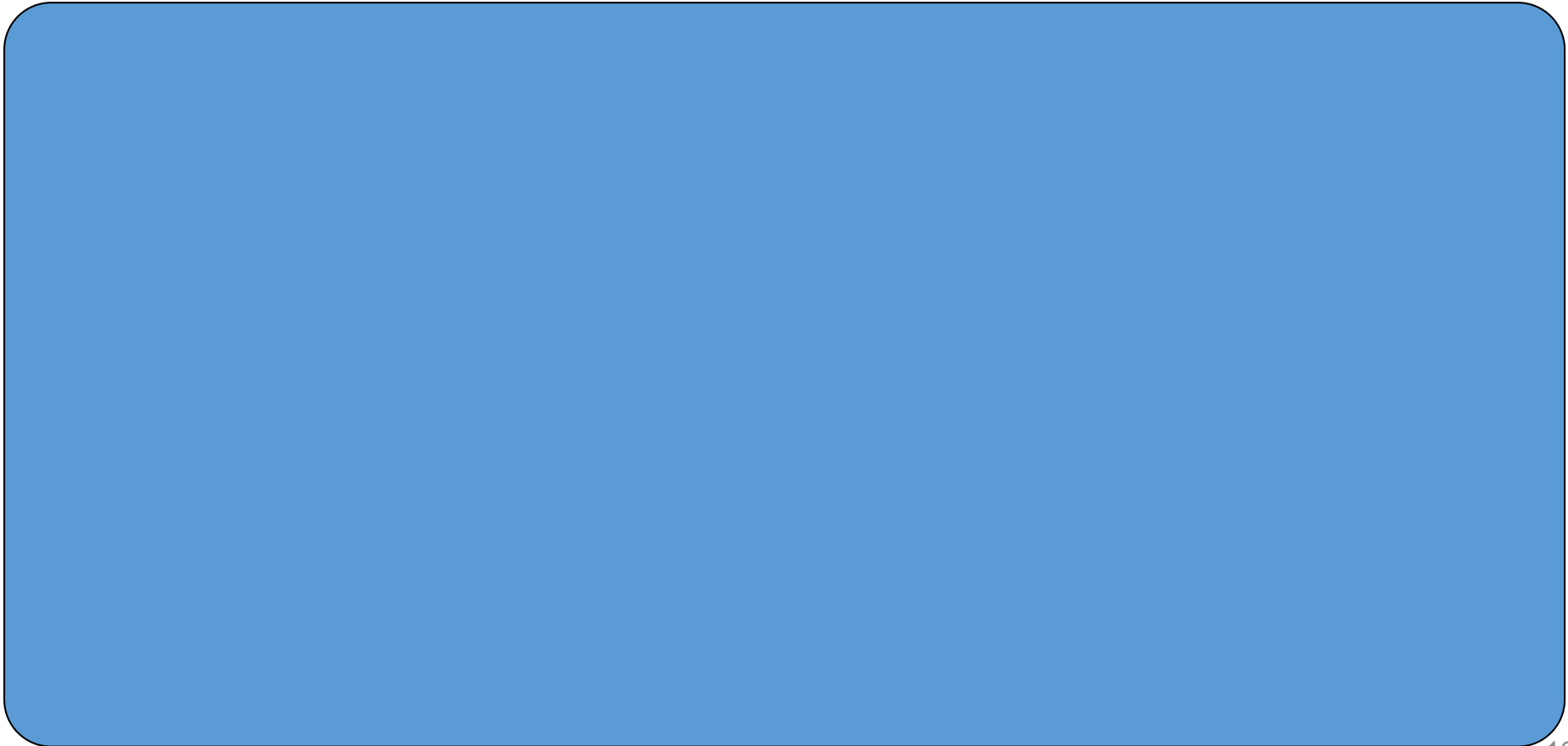
WNG3

WNG4

WNG5



Collaborative Nav L1 Jam/L2 Spoof/Recovery (VIDEO)



Summary of NAVWAR Resilience Demo

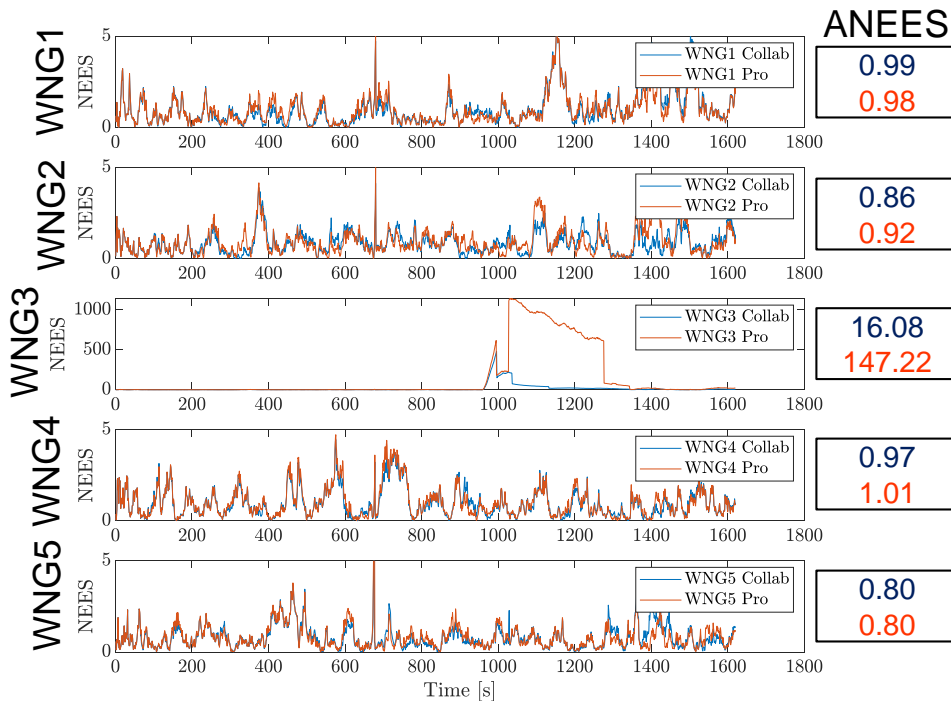


Figure: NEES for Parallel Collaborative and Autonomous 'Proprioceptive' ARMAS-SOM instances.

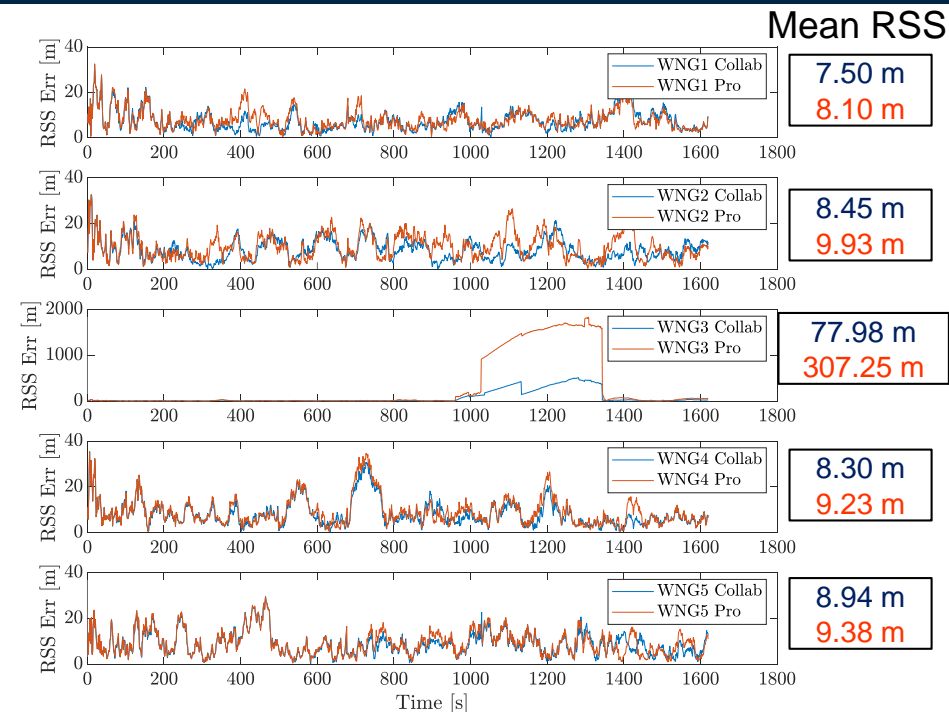


Figure: 3-D RSS Error for Parallel Collaborative and Autonomous 'Proprioceptive' ARMAS-SOM instances.

WNG1 Collaborative All-Source: **80% time resilient** WNG1 Proprioceptive All-Source: **25% time resilient**