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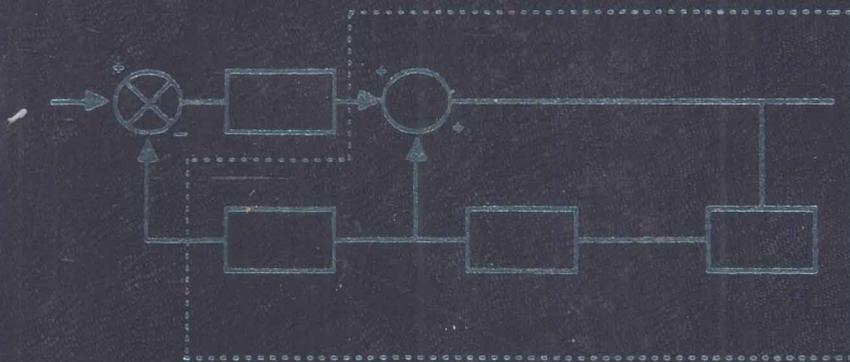
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# KALMAN FILTERING

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Theory and Practice

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Mohinder S. Grewal  
Angus P. Andrews

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# KALMAN FILTERING

## Theory and Practice

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# **KALMAN FILTERING**



# Preface

We have attempted to make this a book for people who will use Kalman filters. Our objective in writing it was to give our readers a working familiarity with both the **theoretical** and **practical** aspects of the subject. For that purpose we have included some “real-world” problems in practice as illustrative examples. We also cover the more practical aspects of implementation: how to represent the problem in a mathematical model, analyze the performance of the estimator as a function of model parameters, implement the mechanization equations in numerically stable algorithms, assess its computational requirements, test the validity of results, and monitor the filter performance in operation. These are important attributes of the subject that are often overlooked in theoretical treatments but are necessary for application of the theory to real-world problems.

The enclosed 3 1/2-inch diskette contains software packages to demonstrate the workings of the filter algorithms. These are written in FORTRAN, the *lingua franca* of engineering programming, and formatted as ASCII document files in DOS format. The inclusion of the software is practically a matter of necessity, because Kalman filtering would not be very useful without computers to implement it. It is a better learning experience for the student to discover how the Kalman filter works by observing it in action.

The implementation of Kalman filtering on computers also illuminates some of the practical considerations of finite word length arithmetic, and the need for alternative algorithms to preserve the accuracy of the results. If the student wishes to apply what she or he learns, it is essential that she or he experience its workings and failings—and learn to recognize the difference.

The book is organized for use as a text for an introductory course in stochastic processes at the senior level and as a first-year-graduate-level course in Kalman filtering theory and application. It could also be used for self-instruction or for purposes of review by practicing engineers and scientists who are not intimately familiar with the subject. The organization of the material is illustrated by the following chapter-level dependency graph, which shows how the subject of each chapter depends upon material in other chapters. The arrows in the figure indicate the recommended order of

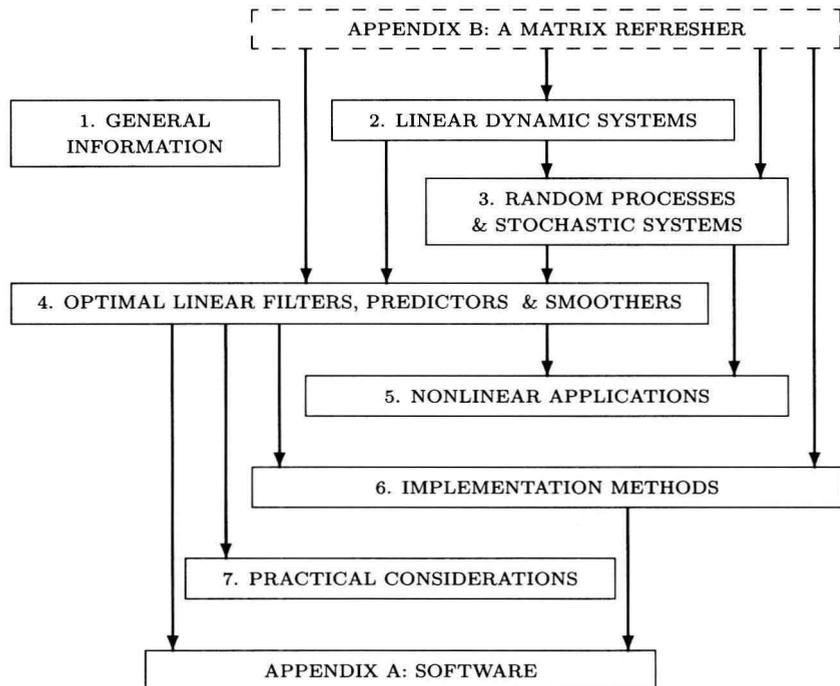
study. Boxes above another box and connected by arrows indicate that the material represented by the upper boxes is background material for the subject in the lower box.

Chapter 1 is an informal introduction to the general subject matter by way of its history of development and application. Chapters 2 and 3 and Appendix B cover the essential background material on linear systems, probability, stochastic processes, and modeling. These chapters could be covered in a senior-level course in electrical, computer, and systems engineering.

Chapter 4 covers linear optimal filters, predictors and smoothers with detailed examples of applications. Chapter 5 is devoted to nonlinear estimation by “extended” Kalman filters. Applications of these techniques to the identification of unknown parameters of systems are given as examples. Chapter 6 covers the more modern implementation techniques, with algorithms provided for computer implementation.

Chapter 7 deals with more practical matters of implementation and use beyond the numerical methods of Chapter 6. These matters include memory and throughput requirements (and methods to reduce them), divergence problems (and effective remedies), and practical approaches to suboptimal filtering and measurement selection.

Chapters 4 to 7 cover the essential material for a first-year graduate class in Kalman filtering theory and application, or as a basic course in digital estimation theory and application. A solutions manual for the exercises in the back of the chapters is available.



## Acknowledgments

We have endeavored to give credit to the people who first introduced many of the concepts, methods, and topics covered by this book. This is for two purposes:

1. To acknowledge the debt that we all owe to these people for showing us how to do our own work a little better. In attempting to do this, we are bound to omit many important contributors—due to our own ignorance. If we have failed to give credit where it is due, we do apologize for the oversight and we would appreciate learning of our errors.
2. To give you, the reader, some useful background information. Kalman filtering is a relatively young subject, and most of its principal contributors are still involved in the field of study. If you should have the opportunity to meet them in your own technical activities, it would enrich your own experience if you could recognize them and their contributions.

The authors express their appreciation to the following individuals, especially, for their direct contributions to the preparation of this book:

**Joseph Smith** and **Dwayne Heckman** of Rockwell International and California State University at Fullerton, for their cooperation and collaboration since 1979 in the development of the course material from which this book has grown.

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Most of all, to our families for their support and understanding through the years of preparation. For their dedication, we dedicate this book to **Sonja Grewal, Sara Grewal, Gwen Grewal, Jeri Andrews, Eric and Nancy Andrews, Christopher Haley and Margaret Andrews, and Erin Andrews.**

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# Contents

**PREFACE**      xv

<b>1</b>	<b>GENERAL INFORMATION</b>	<b>1</b>
1.1	On Kalman Filtering	1
1.1.1	<i>First of All: What Is a Kalman Filter?</i>	1
1.1.2	<i>How It Came to Be Called a Filter</i>	2
1.1.3	<i>Its Mathematical Foundations</i>	3
1.1.4	<i>What It Is Used For</i>	3
1.2	On Estimation Methods	5
1.2.1	<i>Beginnings of Estimation Theory</i>	5
1.2.2	<i>Method of Least Squares</i>	7
1.2.3	<i>Gramian Matrix and Observability</i>	10
1.2.4	<i>Introduction of Probability Theory</i>	10
1.2.5	<i>Wiener Filter</i>	11
1.2.6	<i>Kalman Filter</i>	12
1.2.7	<i>Square Root Methods and All That</i>	16
1.2.8	<i>Beyond Kalman Filtering</i>	17
1.3	On the Notation Used in This Book	19
1.3.1	<i>Parameters, Variables, and Variates</i>	19
1.3.2	<i>Symbolic Notation</i>	20

1.3.3	<i>Abbreviations Used</i>	22	
1.3.4	<i>Notation for Algorithm Listings</i>	22	
1.4	Chapter Summary	24	
	Exercises	25	
<b>2</b>	<b>LINEAR DYNAMIC SYSTEMS</b>	<b>27</b>	
2.1	Chapter Focus	27	
2.1.1	<i>Main Points to Be Covered</i>	28	
2.2	Dynamic Systems	29	
2.2.1	<i>Dynamic Systems Represented by Differential Equations</i>	29	
2.2.2	<i>State Variables and State Equations</i>	30	
2.2.3	<i>Continuous Time and Discrete Time</i>	32	
2.2.4	<i>Time-Varying Systems and Time-Invariant Systems</i>	32	
2.3	Continuous Linear Systems and Their Solutions	32	
2.3.1	<i>Input/Output Models of Linear Dynamic Systems</i>	32	
2.3.2	<i>Dynamic Coefficient Matrices and Input Coupling Matrices</i>	33	
2.3.3	<i>Companion Form for Higher-Order Derivatives</i>	34	
2.3.4	<i>Outputs and Measurement Sensitivity Matrices</i>	35	
2.3.5	<i>Difference Equations and State Transition Matrices</i>	35	
2.3.6	<i>Solving Differential Equations for STMs</i>	36	
2.3.7	<i>Solution of Nonhomogeneous Equations</i>	40	
2.3.8	<i>Closed-Form Solutions of Time-Invariant Systems</i>	40	
2.3.9	<i>Time-Varying Systems</i>	42	
2.4	Discrete Linear Systems and Their Solutions	42	
2.4.1	<i>Discretized Linear Systems</i>	42	
2.4.2	<i>Time-Invariant Systems</i>	43	
2.5	Observability of Linear Dynamic System Models	43	
2.5.1	<i>Observability of Time-Invariant Systems</i>	44	
2.5.2	<i>Controllability of Time-Invariant Linear Systems</i>	45	
2.6	Procedures for Computing Matrix Exponentials	46	
2.6.1	<i>Padé Approximation of the Matrix Exponential</i>	46	
2.6.2	<i>Scaling and Squaring</i>	48	
2.6.3	<i>An Eclectic Procedure</i>	48	
2.7	Chapter Summary	50	
	Exercises	52	

<b>3</b>	<b>RANDOM PROCESSES AND STOCHASTIC SYSTEMS</b>	<b>55</b>
3.1	Chapter Focus	55
3.1.1	<i>Discovery and Modeling of Random Processes</i>	55
3.1.2	<i>Main Points to Be Covered</i>	56
3.1.3	<i>Topics Not Covered</i>	57
3.2	Probability and Random Variables	57
3.2.1	<i>An Example of a Random Variable</i>	57
3.2.2	<i>Probability Distributions and Densities</i>	60
3.2.3	<i>Gaussian Probability Densities</i>	60
3.2.4	<i>Joint Probabilities and Conditional Probabilities</i>	62
3.3	Statistical Properties of Random Variables	64
3.3.1	<i>Expected Values of Random Variables</i>	64
3.3.2	<i>Functions of Random Variables</i>	65
3.4	Statistical Properties of Random Processes	66
3.4.1	<i>Random Processes (RPs)</i>	66
3.4.2	<i>Mean, Correlation, and Covariance</i>	67
3.4.3	<i>Orthogonal Processes and White Noise</i>	67
3.4.4	<i>Strict Sense and Wide Sense Stationarity (WSS)</i>	68
3.4.5	<i>Ergodic Random Processes</i>	69
3.4.6	<i>Markov Processes and Sequences</i>	69
3.4.7	<i>Gaussian Processes</i>	70
3.4.8	<i>Simulating Multivariate Gaussian Processes</i>	70
3.4.9	<i>Power Spectral Density (PSD)</i>	71
3.5	Linear System Models of Random Processes and Sequences	73
3.5.1	<i>Stochastic Differential Equations for Random Processes</i>	74
3.5.2	<i>Discrete Model of a Random Sequence</i>	76
3.5.3	<i>Autoregressive Processes and Linear Predictive Models</i>	78
3.6	Shaping Filters and State Augmentation	79
3.6.1	<i>Correlated Process Noise Models</i>	79
3.6.2	<i>Correlated Measurement Noise Models</i>	80
3.7	Covariance Propagation Equations	83
3.7.1	<i>Propagation in Continuous Time</i>	83
3.7.2	<i>Covariance Propagation in Discrete Time</i>	87
3.7.3	<i>Dependence of <math>Q_k</math> on <math>Q(t)</math></i>	88
3.8	Orthogonality Principle	91
3.8.1	<i>Estimators Minimizing Expected Quadratic Loss Functions</i>	91

3.8.2	<i>Orthogonality Principle</i>	93
3.8.3	<i>Geometric Interpretation of Orthogonality</i>	95
3.9	Chapter Summary	95
3.9.1	<i>Important Points to Remember</i>	95
3.9.2	<i>Important Equations to Remember</i>	96
	Exercises	97

#### 4 LINEAR OPTIMAL FILTERS, PREDICTORS AND SMOOTHERS 106

4.1	Chapter Focus	106
4.1.1	<i>Estimation Problem</i>	106
4.1.2	<i>Main Points to Be Covered</i>	107
4.2	Kalman Filter	108
4.2.1	<i>Summary of Equations for the Discrete-Time Kalman Estimator</i>	112
4.2.2	<i>Treating Vector Measurements with Uncorrelated Errors as Scalars</i>	115
4.2.3	<i>Using the Covariance Equations for Design Analysis</i>	116
4.3	Kalman–Bucy Filter	116
4.4	Optimal Linear Predictors	118
4.4.1	<i>Prediction as Filtering</i>	118
4.4.2	<i>Accommodating Missing Data</i>	118
4.5	Correlated Noise Sources	119
4.5.1	<i>Correlation between Plant and Measurement Noise</i>	119
4.5.2	<i>Time Correlated Measurements</i>	119
4.6	Relationships between Kalman and Wiener Filters	120
4.7	Quadratic Loss Functions	120
4.7.1	<i>Quadratic Loss Functions of Estimation Error</i>	121
4.7.2	<i>Expected Value of a Quadratic Loss Function</i>	121
4.7.3	<i>Unbiased Estimates and Quadratic Loss</i>	122
4.8	Matrix Riccati Differential Equation	123
4.8.1	<i>Transformation to a Linear Equation</i>	123
4.8.2	<i>Time-Invariant Problem</i>	124
4.8.3	<i>Scalar Time-Invariant Problem</i>	124
4.8.4	<i>Parametric Dependence of the Scalar Time-Invariant Solution</i>	127
4.8.5	<i>Convergence Issues</i>	129
4.8.6	<i>Closed-Form Solution of the Algebraic Riccati Equation</i>	131

4.8.7	<i>Newton–Raphson Solution of the Algebraic Riccati Differential Equation</i>	132
4.8.8	<i>MacFarlane–Potter–Fath Eigenstructure Method</i>	135
4.9	Matrix Riccati Equation in Discrete Time	136
4.9.1	<i>Linear Equations for Matrix Fraction Propagation</i>	136
4.9.2	<i>Matrix Fraction Propagation of the A Priori Covariance</i>	136
4.9.3	<i>Closed-Form Solution of the Scalar Time-Invariant Case</i>	137
4.9.4	<i>MacFarlane–Potter–Fath Eigenstructure Method</i>	139
4.10	Relationships between Continuous and Discrete Riccati Equations	140
4.10.1	<i>Relationship between <math>Q(t)</math> and <math>Q_k</math></i>	140
4.10.2	<i>Relationship between <math>R(t)</math> and <math>R_k</math></i>	141
4.11	Model Equations for Transformed State Variables	141
4.11.1	<i>Linear Transformations of State Variables</i>	141
4.12	Application of Kalman Filters	142
4.13	Smoothers	147
4.13.1	<i>Rauch–Tung–Striebel Two-Pass Smoother</i>	154
4.13.2	<i>A Fixed-Point Smoother</i>	155
4.13.3	<i>A Fixed-Lag Smoother</i>	155
4.14	Chapter Summary	156
4.14.1	<i>Important Points to Remember</i>	156
4.14.2	<i>Important Equations to Remember</i>	156
	Exercises	157
<b>5</b>	<b>NONLINEAR APPLICATIONS</b>	<b>160</b>
5.1	Chapter Focus	160
5.1.1	<i>Nonlinear Estimation Problems</i>	160
5.1.2	<i>Main Points to Be Covered</i>	160
5.2	Problem Statement	161
5.3	Linearization Methods	162
5.4	Linearization about a Nominal Trajectory	163
5.4.1	<i>Nominal Trajectory</i>	162
5.4.2	<i>Perturbations about a Nominal Trajectory</i>	162
5.4.3	<i>Linearization of <math>h</math> about a Nominal Trajectory</i>	164
5.4.4	<i>Summary of Perturbation Equations in the Discrete Case</i>	164
5.4.5	<i>Continuous Case</i>	165

5.5	Linearization about the Estimated Trajectory	165	
5.5.1	<i>Matrix Evaluations for Discrete Systems</i>	166	
5.5.2	<i>Matrix Evaluations for Continuous Systems</i>	166	
5.5.3	<i>Summary of Implementation Equations</i>	166	
5.6	Discrete Linearized and Extended Filtering	166	
5.6.1	<i>Linearized Kalman Filter</i>	167	
5.7	Discrete Extended Kalman Filter	168	
5.8	Continuous Linearized and Extended Filters	171	
5.8.1	<i>Higher-Order Estimators</i>	171	
5.9	Biased Errors in Quadratic Measurements	171	
5.10	Application of Nonlinear Filters	173	
5.11	Chapter Summary	189	
	Exercises	189	
<b>6</b>	<b>IMPLEMENTATION METHODS</b>	<b>192</b>	
6.1	Chapter Focus	192	
6.1.1	<i>Implementation Problem</i>	192	
6.1.2	<i>Error Analysis of Numerical Methods</i>	193	
6.1.3	<i>Ill-conditioned Kalman Filtering Problems</i>	195	
6.1.4	<i>Computational Complexity Issues</i>	195	
6.1.5	<i>Main Points to Be Covered</i>	197	
6.1.6	<i>Topics Not Covered</i>	198	
6.2	Effects of Roundoff Errors on Kalman Filters	198	
6.2.1	<i>Floating-Point Roundoff Errors</i>	199	
6.2.2	<i>How Roundoff Errors Propagate in Kalman Filters</i>	201	
6.2.3	<i>Examples of Filter Divergence</i>	206	
6.3	Earlier Implementation Methods	208	
6.3.1	<i>Swering Inverse Formulation</i>	208	
6.3.2	<i>Kalman Formulation</i>	208	
6.3.3	<i>Joseph "Stabilized" Implementation</i>	210	
6.4	Factorization Methods for Kalman Filtering	211	
6.4.1	<i>An Overview of Factorization Tricks</i>	212	
6.4.2	<i>Cholesky Decomposition Methods and Applications</i>	214	
6.4.3	<i>Kalman Implementation with Decorrelation</i>	222	

6.4.4	<i>Symmetric Square Roots of Elementary Matrices</i>	223
6.4.5	<i>Triangularization Methods</i>	225
6.5	Factored Implementations of the Observational Update	234
6.5.1	<i>Potter Square Root Factorization</i>	234
6.5.2	<i>Carlson “Fast Triangular” Update</i>	237
6.5.3	<i>Bierman UD Factorization</i>	240
6.5.4	<i>The Kailath Factorizations</i>	244
6.6	Factored Temporal Update Equations	248
6.6.1	<i>A Factored Differential Equation</i>	248
6.6.2	<i>Schmidt Factorization</i>	249
6.6.3	<i>Thornton MWGS Factorization</i>	251
6.7	Morf–Kailath Temporal/Observational Update	256
6.8	Information Filtering	258
6.8.1	<i>Information Matrix of an Estimate</i>	258
6.8.2	<i>Uses of Information Filtering</i>	258
6.8.3	<i>Information States</i>	259
6.8.4	<i>Information Filter Implementation</i>	260
6.8.5	<i>Square Root Information Filtering by Triangularization</i>	260
6.9	Chapter Summary	260
	Exercises	262
<b>7</b>	<b>PRACTICAL CONSIDERATIONS</b>	<b>265</b>
7.1	Chapter Focus	265
7.1.1	<i>Main Points to Be Covered</i>	265
7.2	Detecting and Correcting Anomalous Behavior	266
7.2.1	<i>Convergence, Divergence, and “Failure to Converge”</i>	266
7.2.2	<i>Use of Riccati Equation to Predict Behavior</i>	267
7.2.3	<i>Testing for Unpredictable Behavior</i>	267
7.2.4	<i>Effects Due to Mismodeling</i>	279
7.2.5	<i>Analysis and Repair of Covariance Matrices</i>	286
7.3	Prefiltering and Data Rejection Methods	287
7.3.1	<i>Continuous (Analog) Linear Filters</i>	288
7.3.2	<i>Discrete Linear Filters</i>	288
7.4	Stability of Kalman Filters	290

7.5	Suboptimal and Reduced-Order Filters	291	
7.5.1	<i>Rationale for Suboptimal Filtering</i>	291	
7.5.2	<i>Techniques for Suboptimal Filtering</i>	291	
7.5.3	<i>Dual-State Evaluation of Suboptimal Filters</i>	297	
7.6	Memory, Throughput, and Word-Length Requirements	301	
7.6.1	<i>Word-Length Problems</i>	301	
7.6.2	<i>Memory Requirements</i>	301	
7.6.3	<i>Throughput, Processor Speed, and Computational Complexity</i>	306	306
7.6.4	<i>Programming Cost versus Run-Time Cost</i>	306	
7.7	Ways to Reduce Computational Requirements	309	
7.7.1	<i>Reducing Complexities of Matrix Products</i>	309	
7.7.2	<i>Off-Line versus On-Line Computational Requirements</i>	309	309
7.7.3	<i>Gain Scheduling</i>	310	
7.7.4	<i>Steady-State Gains for Time-Invariant Systems</i>	310	
7.8	Error Budgets and Sensitivity Analysis	313	
7.8.1	<i>Design Problem for Statistical Performance Requirements</i>	313	313
7.8.2	<i>Error Budgeting</i>	314	
7.8.3	<i>Error Budget</i>	315	
7.8.4	<i>Error Sensitivity Analysis and Budgeting</i>	316	
7.8.5	<i>Budget Validation by Monte Carlo Analysis</i>	317	
7.9	Optimizing Measurement Selection Policies	318	
7.9.1	<i>Measurement Selection Problem</i>	318	
7.9.2	<i>Marginal Optimization</i>	318	
7.9.3	<i>Solution Algorithm for Maximum Marginal Benefit</i>	322	322
7.10	Application to Aided Inertial Navigation	322	
7.10.1	<i>Dynamic Process Model</i>	323	
7.10.2	<i>Measurement Model</i>	324	
7.10.3	<i>Kalman Filter State Configuration</i>	325	
7.11	Chapter Summary	328	
	Exercises	328	
<b>A</b>	<b>SOFTWARE</b>	<b>330</b>	
A.1	Notice	330	
A.2	General System Requirements	330	
A.3	Diskette Directory Structure	331	