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Article

# Optimal, Recursive and Sub-optimal Linear Solutions to Attitude Determination from Vector Observations for GNSS/Accelerometer/Magnetometer Orientation Measurement

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- + Zebo Zhou and Jin Wu contributed equally on the theory and experiment of this paper.
- ‡ The MATLAB source codes of the proposed algorithms are uploaded as open-source files on https://github.com/zarathustr/OLEQs.

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- Abstract: Integration of accelerometer and magnetometer (AM) provides continuous, stable and
- <sup>2</sup> accurate attitude information for land-vehicle navigation campaigns. However, magnetic disturbance
- <sup>3</sup> strongly degrades the overall system performance. As an important complementary, global navigation
- <sup>4</sup> satellite system (GNSS) indirectly produces the orientation information thus can potentially benefit
- the AM system. Such GNSS/AM system for attitude estimation is mathematically converted to
- 6 multi-observation vector pairs matching problem in this paper. The optimal, sub-optimal attitude
- <sup>7</sup> determination and its time-varying recursive variants are all comprehensively investigated and
- discussed. The developed methods are named as the Optimal Linear Estimator of Quaternion (OLEQ),
- Suboptimal-OLEQ (SOLEQ) and Recursive-OLEQ (ROLEQ) for different application scenarios. The
- theory is established based on our previous contributions and the multi-vector matrix multiplications
- are decomposed with the eigenvalue factorization. Some analytical results are proved and given
- which provides the audience with a brand new viewpoint of the attitude determination and its
- evolution inside. With the derivations of two-vector case, the *n*-vector cased is then naturally
- <sup>14</sup> formed. Simulations are carried out showing the advantages of accuracy, robustness and time
- consumption of the proposed OLEQs, compared with representative methods. The algorithms are
- then implemented using C++ programming language on the designed hardware with GNSS module,
- <sup>17</sup> 3-axis accelerometer, 3-axis magnetometer, giving the effectiveness validation of them in real-world
- <sup>18</sup> applications.

Keywords: Attitude Determination, GNSS Receiver, Wahba's Problem, Vector Observations,
 Autonomous Navigation

## 21 0. Introduction

Attitude determination (or estimation) from vector observation pairs is a significant technology in aerospace engineering and related geodetic applications [1–3]. For instance, the inertial navigation, as

an important role in modern military applications, has a high demand on attitude determination 24 accuracy for initial alignment [4–7]. A typical attitude measuring system integrating 3-axis 25 accelerometer with 3-axis magnetometer (AM) is extensively applied for real-time, continuous, stable 26 and accurate attitude estimation for various navigation campaigns [8,9]. For most of applications, AM 27 sensors are very efficient for low-cost attitude determination. However, the magnetometer is easily to 28 be tolerated by unknown and unexpected magnetic fields disturbances from electromagnetic signals 29 contaminated environments. On the other hand, for the large-scale region application, the reference 30 magnetic vector is no longer a constant vector and needs to be timely corrected by other additional heading information. Otherwise, the overall system performance will be heavily degraded. Moreover, 32 the accelerometers inevitably suffer from their biases thus leading to inaccurate attitude estimation. 33 Therefore, auxiliary sensors are necessary to overcome such problem. 34

Alternatively, the global navigation satellite system (GNSS) provides precise position and velocity 35 information. It has been successfully used for land, marine and aircraft attitude determination 36 applications [10]. Traditional methods integrate GNSS with inertial sensors and simultaneously 37 estimate the orientation with a synchronized position, velocity and attitude loops [11–13]. However, 38 this leads to a risk to contaminate the attitude solution associated with position and velocity estimation 39 loops. Thus Gebre-Egziabher and Elkaim [14] proposes an independent attitude estimation loop 40 by means of vector matching. Compared with GNSS antenna arrays which compute highly precise 41 solutions of baselines by using carrier-phase measurement, single GNSS antenna is more preferred in 42 many low-cost and low-power consumption platforms. It mainly uses the simultaneous velocity vector 43 information generated by GNSS Doppler [15,16]. Indirectly, this produces an important complementary 44 orientation information thus potentially benefits the AM sensors system, especially for land vehicles. 45 In addition, integrating high-rate sensors also contributes to seismogeodetic systems [17,18]. 46

Efficient attitude estimation strategy is very crucial for GNSS/AM integrated multi-sensor system. In essence, it can be mathematically converted to multi-observation vector pairs matching problem. 48 Representative methods are mainly about the solutions to the famous Wahba's problem [19], which 49 aims to obtain the optimal attitude determination results using weighted least squares. Among 50 these algorithms, the Shuster's QUaternion ESTimator (QUEST, [20]), Markley's Singular Value 51 Decomposition (SVD, [21]) and Mortari's (ESOQ, [22]) are the most frequently used ones, which 52 are mostly inspired by Davenport's q-method [23,24]. Our newly developed Fast Linear Attitude 53 Estimator (FLAE, [25]) obtains a fastest Wahba's solution to our existing knowledge. Some other 54 interesting approaches are proposed as well, investigating the other internals of this problem e.g. 55 Yang's analytical method, Riemannian-manifold algorithm and Forbes' Linear-Matrix-Inequality (LMI) 56 solution. [26–28]. 57

There are still some weight-less algorithms for multi-sensor attitude determination. They are usually used on applications like vision attitude determination where the a priori information of 59 weights can hardly be accurately determined. For example, using the nonlinear special orthogonal 60 group on SO3 [29], it is able to obtain the attitude quaternion from arbitrary pairs of vectors. Via 61 optimization approaches like gradient-decent algorithm (GDA, [30]), Gauss-Newton algorithm (GNA, 62 [9]), we may also compute stable solutions. Apart from these, a famous analytical method was 63 proposed by Arun et al. where the Singular Value Decomposition (SVD) is employed to calculate 64 the attitude matrix [31]. Invoking similar commitment, it is then introduced in computing both the 65 attitude and translation vector in machine vision systems [32]. 66

For Wahba's problem, it has been shown that most existing algorithms are based on the Davenport's q-method. For a long period, the attitude solving process is fixed on this framework which aims to find the largest eigenvalue of the Davenport matrix **K**. Is it possible to seek another quite different attitude determination approach? The answer is positive and in this paper, three novel quaternion attitude determination algorithms from pairs of vector measurements are proposed in the sense of optimal, time-recursive and sub-optimal formulations. The main contributions are listed below:  The main theory is based on our previous research contributions and is extended to arbitrary pairs vector measurements linearly for GNSS/AM attitude application.

- Three estimators i.e. the Optimal Linear Estimator of Quaternion (OLEQ), Recursive OLEQ
   (ROLEQ) and Sub-optimal OLEQ (SOLEQ) are derived. We also proposed accelerating techniques
   to make the algorithms faster.
- 3. Simulations and real experiments are carried out, which verify the accuracy, flexibility, robustness
   and time consumption of various algorithms for GNSS/AM attitude determination. Detailed
   comparisons with representative methods are shown to draw the superiority of the proposed
   OLEQs.

This paper is structured as follows: Section I briefs the GNSS-AM sensor system along with its functional and stochastic models formulated in the way of vector pair matching. Section II contains the problem formulation and starts with the quaternion estimation from a single sensor observation. Section III The two-vector attitude determination theory along with the *n*-vector one are given accordingly. Section IV involves the numerical examples and real field test where comparisons between the proposed SOLEQ and other representative methods are given. Finally, Section V consists of concluding remarks and future work.

#### 90 1. Fundamentals of GNSS/AM system

For attitude determination, we require GNSS receivers and AM sensors arrays for low-cost and accurate solutions. First, considering the motion behaviours of land vehicles, a vector pair for GNSS velocity can be established as

$$\mathbf{v}_G^b = \mathbf{C}_r^b \mathbf{v}_G^r + \varepsilon_G^b \tag{1}$$

where **v** denotes velocity vector; the subscript *G* denotes the observation source 'GNSS'; the symbol *r* and *b* represent the navigation frame (*r*-frame, North-East-Down, NED) and body frame (*b*-frame, Forward-Right-Down) respectively; transforms the vector from *r*-frame to *b*-frame;  $\varepsilon_G^b$  is the Gaussian white noise with variance of **R**<sub>G</sub>. For land-vehicle application, it should be pointed out that the velocity in *r*-frame and *b*-frame are respectively

$$\mathbf{v}^{r} = \mathbf{C}_{e}^{r} \mathbf{v}^{e}, \mathbf{v}_{G}^{e} = \begin{bmatrix} \sqrt{\left(v_{x}^{e}\right)^{2} + \left(v_{y}^{e}\right)^{2} + \left(v_{z}^{e}\right)^{2}} \\ 0 \\ 0 \end{bmatrix}$$
(2)

where *e* denotes an Earth-Centred-Earth-Fixed (ECEF) coordinate frame (*e*-frame), i.e. WGS-84; denotes the transformation (from *e*-frame to *n*-frame) and can be computed according to the GNSS position and Earth ellipsoid metrics in advance.

AM sensors consist of 3-axis MEMS accelerometer and 3-axis magnetometer. The accelerometer gives the specific force measurement of a rigid body and magnetometer provides the users with sensed local Earth geomagnetic field according to IGRF model.

$$\mathbf{z}_{A} = \mathbf{C}_{r}^{b}(\mu^{r} - \mathbf{G}^{r}) + \mathbf{b}_{A} + \varepsilon_{A}, \quad \varepsilon_{A} \sim (\mathbf{0}, \mathbf{R}_{A})$$
$$\mathbf{z}_{M} = \mathbf{C}_{r}^{b}\mathbf{M}^{r} + \varepsilon_{M}, \qquad \varepsilon_{M} \sim (\mathbf{0}, \mathbf{R}_{M})$$
(3)

where the subscripts *A* and *M* denote the accelerometer and magnetometer sources respectively; **z** denotes observed vector; **b** denotes the accelerometer bias;  $\mathbf{G}^r = [0, 0, -g]^T$  where *g* the gravity, is a function of geo-location; The normalized Earth's magnetic field reference vector  $\mathbf{M}^r = [\cos\alpha, 0, -\sin\alpha]^T$  where  $\alpha$  is the local dip angle;  $\mu$  is the linear acceleration vector which is usually treated as an external disturbance;  $\varepsilon$  is the Gaussian white noise with the variance of **R**. For simplicity, two points need to be clarified that: (1) the bias term has been obtained and compensated for the accelerometer readings. (2) The linear acceleration  $\mu$  is estimated by using GNSS velocity information with differentiation between

two adjacent epochs. Then the the vectors and matrices for system model in *b*-frame and *r*-frame can be merged into following multi-vector pair equations:

$$\mathbf{D}_{i}^{b} = \mathbf{C}_{r}^{b} \mathbf{D}_{i}^{r} + \varepsilon_{i}, i = 1, 2, 3$$

$$\tag{4}$$

where

$$\begin{pmatrix} \mathbf{D}_{1}^{b} \\ \mathbf{D}_{2}^{b} \\ \mathbf{D}_{3}^{b} \end{pmatrix} = \begin{pmatrix} \frac{\mathbf{v}_{G}^{b}}{\|\mathbf{v}_{G}^{b}\|} \\ \frac{\mathbf{z}_{A}}{\|\mathbf{z}_{A}\|} \\ \frac{\mathbf{z}_{M}}{\|\mathbf{z}_{M}\|} \end{pmatrix}, \begin{pmatrix} \mathbf{D}_{1}^{r} \\ \mathbf{D}_{2}^{r} \\ \mathbf{D}_{3}^{r} \end{pmatrix} = \begin{pmatrix} \frac{\mathbf{C}_{e}^{r} \mathbf{v}^{e}}{\|\mathbf{C}_{e}^{r} \mathbf{v}^{e}\|} \\ \frac{\mu^{r} - \mathbf{G}^{r}}{\|\mu^{r} - \mathbf{G}^{r}\|} \\ \frac{\mathbf{M}^{r}}{\|\mathbf{M}^{r}\|} \end{pmatrix}, \begin{pmatrix} \varepsilon_{1} \\ \varepsilon_{2} \\ \varepsilon_{3} \end{pmatrix} = \begin{pmatrix} \varepsilon_{G} \\ \varepsilon_{A} \\ \varepsilon_{M} \end{pmatrix}$$
(5)

Neglecting the cross-correlations between sensors, the stochastic model of system is

$$\begin{pmatrix} \varepsilon_G \\ \varepsilon_A \\ \varepsilon_M \end{pmatrix} \sim (\mathbf{0}, \mathbf{R}), \mathbf{R} = \begin{pmatrix} \mathbf{R}_G & \mathbf{R}_A \\ \mathbf{R}_A & \mathbf{R}_M \end{pmatrix}$$
(6)

#### 2. Problem Formulation 91

The conventional Wahba's problem aims to find the optimal attitude matrix from vector observation pairs in the sense of least squares, such that

$$L(\mathbf{C}) = \sum_{i=1}^{n} a_{i} \left\| \mathbf{D}_{i}^{b} - \mathbf{C} \mathbf{D}_{i}^{r} \right\|^{2}, n = 2, 3, \cdots$$
(7)

in which **C** denotes the optimal direction cosine matrix (DCM);  $\mathbf{D}_{i}^{b} = \left(D_{x,i}^{b}, D_{y,i}^{b}, D_{z,i}^{b}\right)^{\top}$  and  $\mathbf{D}_{i}^{r} =$  $\left(D_{x,i}^r, D_{y,i}^r, D_{z,i}^r\right)^{\top}$  are the *i*-th pair of normalized vector observations from the body frame *b* and the reference frame r respectively;  $a_i$  is the weight of the *i*-th sensor output, which is given by the standard deviations of the input vectors from  $\sigma_1$  to  $\sigma_n$ :

$$a_{i} = \frac{\sigma_{tot}^{2}}{\sigma_{i}^{2}}, \sigma_{tot}^{2} = \frac{1}{\sum_{i=1}^{n} \frac{1}{\sigma_{i}^{2}}}$$
(8)

provided that the variance information such as shown in (6) is predetermined. Wahba's problem 92

is solved via many representative methods [33]. Many of these algorithms solve the problem via 93

eigenvalue decompositions analytically or numerically [26,27]. When there are only one pair of vector 94

observations, the Wahba's solutions fail to obtain the optimal quaternion since there will be ambiguous 95

quaternions corresponding to the maximum eigenvalue 1 [34,35]. In our previous contribution [36], 96 the continuous stable quaternion solution to an accelerometer-based attitude determination system is

97

derived.

#### 2.1. Quaternion from A Single Sensor Observation 99

Considering an attitude determination model from a pair of vector observations

$$\mathbf{D}^b = \mathbf{C}\mathbf{D}^r \tag{9}$$

, this section deals with the attitude determination from a single pair of sensor observations. Note that the DCM is decomposed with quaternions  $\mathbf{q} = (q_0, q_1, q_2, q_3)^{\top}$  [36] via:

$$\mathbf{C} = (\mathbf{P}_1 \mathbf{q}, \mathbf{P}_2 \mathbf{q}, \mathbf{P}_3 \mathbf{q}) \tag{10}$$

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in which

$$\mathbf{P}_{1} = \begin{pmatrix} q_{0} & q_{1} & -q_{2} & -q_{3} \\ -q_{3} & q_{2} & q_{1} & -q_{0} \\ q_{2} & q_{3} & q_{0} & q_{1} \end{pmatrix}, \mathbf{P}_{2} = \begin{pmatrix} q_{3} & q_{2} & q_{1} & q_{0} \\ q_{0} & -q_{1} & q_{2} & -q_{3} \\ -q_{1} & -q_{0} & q_{3} & q_{2} \end{pmatrix}, \mathbf{P}_{3} = \begin{pmatrix} -q_{2} & q_{3} & -q_{0} & q_{1} \\ q_{1} & q_{0} & q_{3} & q_{2} \\ q_{0} & -q_{1} & -q_{2} & q_{3} \end{pmatrix}$$
(11)

In this section, the theory is extended to arbitrary sensor with exactly the similar approach in [36]. Inserting (10) into (9) gives

$$\mathbf{D}^{b} = (D_{x}^{r}\mathbf{P}_{1} + D_{y}^{r}\mathbf{P}_{2} + D_{z}^{r}\mathbf{P}_{3})\mathbf{q}$$
(12)

It has been proved in [36] that

$$\mathbf{P}_1^{\top} = \mathbf{P}_1^{\dagger}, \mathbf{P}_2^{\top} = \mathbf{P}_2^{\dagger}, \mathbf{P}_3^{\top} = \mathbf{P}_3^{\dagger}$$
(13)

where t stands for the Moore-Penrose pseudo-inverse. In fact, another property can be shown in thefollowing theorem

**Theorem 1.**  $\mathbf{P}_1 \mathbf{P}_2^\top + \mathbf{P}_2 \mathbf{P}_1^\top = \mathbf{P}_1 \mathbf{P}_3^\top + \mathbf{P}_3 \mathbf{P}_1^\top = \mathbf{P}_2 \mathbf{P}_3^\top + \mathbf{P}_3 \mathbf{P}_2^\top = \mathbf{0}_{3 \times 3}.$ 

*Proof.* This can be proved via brute-force calculation:

$$\mathbf{P}_{1}\mathbf{P}_{2}^{\top} = \begin{pmatrix} 0 & -q_{0}^{1} + q_{1}^{2} + q_{2}^{2} - q_{3}^{2} & 2q_{0}q_{1} + 2q_{2}q_{3} \\ q_{0}^{1} - q_{1}^{2} - q_{2}^{2} + q_{3}^{2} & 0 & 2q_{0}q_{2} - 2q_{1}q_{3} \\ -2q_{0}q_{1} - 2q_{2}q_{3} & -2q_{0}q_{2} + 2q_{1}q_{3} & 0 \end{pmatrix}$$

$$\mathbf{P}_{2}\mathbf{P}_{1}^{\top} = \begin{pmatrix} 0 & q_{0}^{1} - q_{1}^{2} - q_{2}^{2} + q_{3}^{2} & -2q_{0}q_{1} - 2q_{2}q_{3} \\ -q_{0}^{1} + q_{1}^{2} + q_{2}^{2} - q_{3}^{2} & 0 & -2q_{0}q_{2} + 2q_{1}q_{3} \\ 2q_{0}q_{1} + 2q_{2}q_{3} & 2q_{0}q_{2} - 2q_{1}q_{3} & 0 \end{pmatrix}$$

$$\mathbf{P}_{1}\mathbf{P}_{3}^{\top} = \begin{pmatrix} 0 & 2q_{0}q_{1} - 2q_{2}q_{3} & q_{0}^{1} - q_{1}^{2} + q_{2}^{2} - q_{3}^{2} \\ -2q_{0}q_{1} + 2q_{2}q_{3} & 0 & -2q_{1}q_{2} - 2q_{0}q_{3} \\ -q_{0}^{1} + q_{1}^{2} - q_{2}^{2} + q_{3}^{2} & 2q_{1}q_{2} + 2q_{0}q_{3} & 0 \end{pmatrix}$$

$$\mathbf{P}_{3}\mathbf{P}_{1}^{\top} = \begin{pmatrix} 0 & -2q_{0}q_{1} - 2q_{2}q_{3} & 0 & 2q_{1}q_{2} + 2q_{0}q_{3} \\ 2q_{0}q_{1} - 2q_{2}q_{3} & 0 & 2q_{1}q_{2} + 2q_{0}q_{3} \\ q_{0}^{1} - q_{1}^{2} + q_{2}^{2} - q_{3}^{2} & -2q_{1}q_{2} - 2q_{0}q_{3} & 0 \end{pmatrix}$$

$$\mathbf{P}_{2}\mathbf{P}_{3}^{\top} = \begin{pmatrix} 0 & 2q_{0}q_{2} + 2q_{1}q_{3} & -2q_{1}q_{2} + 2q_{0}q_{3} \\ -2q_{0}q_{2} - 2q_{1}q_{3} & 0 & q_{0}^{1} + q_{1}^{2} - q_{2}^{2} - q_{3}^{2} \\ 2q_{1}q_{2} - 2q_{0}q_{3} & -q_{0}^{1} - q_{1}^{2} + q_{2}^{2} + q_{3}^{2} & 0 \end{pmatrix}$$

$$(14c)$$

$$\mathbf{P}_{3}\mathbf{P}_{2}^{\top} = \begin{pmatrix} 0 & -2q_{0}q_{2} - 2q_{1}q_{3} & 2q_{1}q_{2} - 2q_{0}q_{3} \\ 2q_{0}q_{2} - 2q_{1}q_{3} & 0 & q_{0}^{1} + q_{1}^{2} - q_{2}^{2} - q_{3}^{2} \\ 2q_{1}q_{2} - 2q_{0}q_{3} & -q_{0}^{1} - q_{1}^{2} + q_{2}^{2} + q_{3}^{2} & 0 \end{pmatrix}$$

103

**Lemma 1.** Let  $\mathbf{K}(\mathbf{q}) = (D_x^r \mathbf{P}_1 + D_y^r \mathbf{P}_2 + D_z^r \mathbf{P}_3)$ ,  $\mathbf{K}^{\top}(\mathbf{q}) = \mathbf{K}^{\dagger}(\mathbf{q})$ .

Proof. We have

$$\begin{aligned} \mathbf{K}(\mathbf{q})\mathbf{K}^{\top}(\mathbf{q}) \\ &= (D_{x}^{r}\mathbf{P}_{1} + D_{y}^{r}\mathbf{P}_{2} + D_{z}^{r}\mathbf{P}_{3})(D_{x}^{r}\mathbf{P}_{1} + D_{y}^{r}\mathbf{P}_{2} + D_{z}^{r}\mathbf{P}_{3})^{\top} \\ &= (D_{x}^{r})^{2}\mathbf{P}_{1}\mathbf{P}_{1}^{\top} + (D_{y}^{r})^{2}\mathbf{P}_{2}\mathbf{P}_{2}^{\top} + (D_{z}^{r})^{2}\mathbf{P}_{3}\mathbf{P}_{3}^{\top} \\ &+ D_{x}^{r}D_{y}^{r}(\mathbf{P}_{1}\mathbf{P}_{2}^{\top} + \mathbf{P}_{2}\mathbf{P}_{1}^{\top}) + D_{x}^{r}D_{z}^{r}(\mathbf{P}_{1}\mathbf{P}_{3}^{\top} + \mathbf{P}_{3}\mathbf{P}_{1}^{\top}) + D_{y}^{r}D_{z}^{r}(\mathbf{P}_{2}\mathbf{P}_{3}^{\top} + \mathbf{P}_{3}\mathbf{P}_{2}^{\top}) \\ &= \left[ (D_{x}^{r})^{2} + (D_{y}^{r})^{2} + (D_{z}^{r})^{2} \right] \mathbf{I}_{3\times3} \\ &= \mathbf{I}_{3\times3} \end{aligned}$$
(15)

<sup>105</sup> which gives Lemma 1.

Hence (12) can be transformed into

$$\mathbf{D}^{b} = \mathbf{K}(\mathbf{q})\mathbf{q} \Rightarrow \mathbf{K}^{\dagger}(\mathbf{q})\mathbf{D}^{b} = \mathbf{q} \Rightarrow \mathbf{K}^{\top}(\mathbf{q})\mathbf{D}^{b} = \mathbf{q}$$
(16)

Since  $\mathbf{K}(\mathbf{q})$  is in the form of quaternion,  $\mathbf{K}^{\top}(\mathbf{q})\mathbf{D}^{b}$  can be expanded by

$$\mathbf{K}^{\top}(\mathbf{q})\mathbf{D}^{b} = D_{x}^{r}\mathbf{P}_{1}^{\top}\mathbf{D}^{b} + D_{y}^{r}\mathbf{P}_{2}^{\top}\mathbf{D}^{b} + D_{z}^{r}\mathbf{P}_{3}^{\top}\mathbf{D}^{b}$$
(17)

Also it can be obtained that

$$\mathbf{P}_{1}^{\top}\mathbf{D}^{b} = \begin{pmatrix} D_{x}^{b}q_{0} + D_{z}^{b}q_{2} - D_{y}^{b}q_{3} \\ D_{x}^{b}q_{1} + D_{y}^{b}q_{2} + D_{z}^{b}q_{3} \\ D_{z}^{b}q_{0} + D_{y}^{b}q_{1} - D_{x}^{b}q_{2} \\ -D_{y}^{b}q_{0} + D_{z}^{b}q_{1} - D_{x}^{b}q_{3} \end{pmatrix} = \begin{pmatrix} D_{x}^{b} & 0 & D_{z}^{b} & -D_{y}^{b} \\ 0 & D_{x}^{b} & D_{y}^{b} & D_{z}^{b} \\ D_{z}^{b} & D_{y}^{b} & -D_{x}^{b} & 0 \\ -D_{y}^{b} & D_{z}^{b} & 0 & -D_{x}^{b} \end{pmatrix} \mathbf{q} = \mathbf{M}_{1}\mathbf{q}$$
(18a)

$$\mathbf{P}_{2}^{\top}\mathbf{D}^{b} = \begin{pmatrix} D_{y}^{b}q_{0} - D_{z}^{b}q_{1} + D_{x}^{b}q_{3} \\ -D_{z}^{b}q_{0} - D_{y}^{b}q_{1} + D_{x}^{b}q_{2} \\ D_{x}^{b}q_{1} + D_{y}^{b}q_{2} + D_{z}^{b}q_{3} \\ D_{x}^{b}q_{0} + D_{z}^{b}q_{2} - D_{y}^{b}q_{3} \end{pmatrix} = \begin{pmatrix} D_{y}^{b} - D_{z}^{b} & 0 & D_{x}^{b} \\ -D_{z}^{b} & -D_{y}^{b} & D_{x}^{b} & 0 \\ 0 & D_{x}^{b} & D_{y}^{b} & D_{z}^{b} \\ D_{x}^{b} & 0 & D_{z}^{b} & -D_{y}^{b} \end{pmatrix} \mathbf{q} = \mathbf{M}_{2}\mathbf{q}$$
(18b)

$$\mathbf{P}_{3}^{\top}\mathbf{D}^{b} = \begin{pmatrix} D_{z}^{b}q_{0} + D_{y}^{b}q_{1} - D_{x}^{b}q_{2} \\ D_{y}^{b}q_{0} - D_{z}^{b}q_{1} + D_{x}^{b}q_{3} \\ -D_{x}^{b}q_{0} - D_{z}^{b}q_{2} + D_{y}^{b}q_{3} \\ D_{x}^{b}q_{1} + D_{y}^{b}q_{2} + D_{z}^{b}q_{3} \end{pmatrix} = \begin{pmatrix} D_{z}^{b} & D_{y}^{b} & -D_{x}^{b} & 0 \\ D_{y}^{b} & -D_{z}^{b} & 0 & D_{x}^{b} \\ -D_{x}^{b} & 0 & -D_{z}^{b} & D_{y}^{b} \\ 0 & D_{x}^{b} & D_{y}^{b} & D_{z}^{b} \end{pmatrix} \mathbf{q} = \mathbf{M}_{3}\mathbf{q}$$
(18c)

Then we have

$$\mathbf{K}^{\top}(\mathbf{q})\mathbf{D}^{b} = D_{x}^{r}\mathbf{M}_{1}\mathbf{q} + D_{y}^{r}\mathbf{M}_{2}\mathbf{q} + D_{z}^{r}\mathbf{M}_{3}\mathbf{q} = \mathbf{W}\mathbf{q}$$
(19)

where **W** is given by

$$\mathbf{W} = D_x^r \mathbf{M}_1 + D_y^r \mathbf{M}_2 + D_z^r \mathbf{M}_3 \tag{20}$$

Therefore the attitude determination problem is shifted to

$$\mathbf{W}\mathbf{q} = \mathbf{q} \tag{21}$$

**Theorem 2.** For any normalized vector observation pair  $\{\mathbf{D}^r, \mathbf{D}^b\}$ ,  $\mathbf{W}^2 = \mathbf{I}$ , where  $\mathbf{I}$  is the four-order identity matrix.

*Proof.* The characteristic polynomial of **W** is given by

$$p(\lambda) = (\lambda - 1)^2 (\lambda + 1)^2$$
(22)

Then with Cayley-Hamilton Theorem, we substitute W for its eigenvalues and obtain

$$\left(\mathbf{W}^2 - \mathbf{I}\right)^2 = \mathbf{0} \tag{23}$$

as  $W^2 - I$  is real symmetric, it should be 0, which finishes the proof.

In [36], we showed that (21) can be seen as an iterative dynamical system

$$\mathbf{q}(n) = \mathbf{W}\mathbf{q}(n-1) \tag{24}$$

where  $\mathbf{q}(n)$  denotes the quaternion for the *n*th iteration. Also, as has been proved, the discrete system can be converted to a corresponding continuous system. The stable solution to the continuous system is calculated as

$$\mathbf{q} = \frac{\mathbf{W} + \mathbf{I}}{2} \mathbf{q}_{rand} \tag{25}$$

<sup>109</sup> if  $W^2 = I$ . Where  $q_{rand}$  denotes an randomly-chosen unit quaternion. This provides us with a new <sup>110</sup> approach to obtaining the measurement quaternion from a single strapdown sensor.

#### 111 3. Optimal Linear Estimator of Quaternion

With (9), it is able to list all the single rotation equations together as follows:

$$\begin{cases} \mathbf{D}_{1}^{b} = \mathbf{C}\mathbf{D}_{1}^{r} \\ \mathbf{D}_{2}^{b} = \mathbf{C}\mathbf{D}_{2}^{r} \\ \vdots \\ \mathbf{D}_{n}^{b} = \mathbf{C}\mathbf{D}_{n}^{r} \end{cases} \Rightarrow \begin{cases} \sqrt{a_{1}}\mathbf{D}_{1}^{b} = \sqrt{a_{1}}\mathbf{C}\mathbf{D}_{1}^{r} \\ \sqrt{a_{2}}\mathbf{D}_{2}^{b} = \sqrt{a_{2}}\mathbf{C}\mathbf{D}_{2}^{r} \\ \vdots \\ \sqrt{a_{n}}\mathbf{D}_{n}^{b} = \sqrt{a_{n}}\mathbf{C}\mathbf{D}_{n}^{r} \end{cases}$$
(26)

which can in turn be converted to

$$\begin{cases} \sqrt{a_1} \mathbf{q} = \sqrt{a_1} \mathbf{W}_1 \mathbf{q} \\ \sqrt{a_2} \mathbf{q} = \sqrt{a_2} \mathbf{W}_2 \mathbf{q} \\ \vdots \\ \sqrt{a_n} \mathbf{q} = \sqrt{a_n} \mathbf{W}_n \mathbf{q} \end{cases}$$
(27)

This system is rewritten as

$$\begin{pmatrix} \sqrt{a_1}\mathbf{I} \\ \sqrt{a_2}\mathbf{I} \\ \vdots \\ \sqrt{a_n}\mathbf{I} \end{pmatrix} \mathbf{q} = \begin{pmatrix} \sqrt{a_1}\mathbf{W}_1 \\ \sqrt{a_2}\mathbf{W}_2 \\ \vdots \\ \sqrt{a_n}\mathbf{W}_n \end{pmatrix} \mathbf{q}$$
(28)

Notice that

$$\left(\sqrt{a_1}\mathbf{I}, \sqrt{a_2}\mathbf{I}, \cdots, \sqrt{a_n}\mathbf{I}\right) \begin{pmatrix} \sqrt{a_1}\mathbf{I} \\ \sqrt{a_2}\mathbf{I} \\ \vdots \\ \sqrt{a_n}\mathbf{I} \end{pmatrix} = \left(\sum_{i=1}^n a_i\right)\mathbf{I} = \mathbf{I}$$
(29)

Hence the pre-multipication leads to

$$\mathbf{q} = \left(\sum_{i=1}^{n} a_i \mathbf{W}_i\right) \mathbf{q}$$
(30)

It should be then noted that (28) is free of the existence of noises. In fact, the optimal attitude determination i.e. the Wahba's problem, has been proved as a total least-square problem in which both the reference and observation models are corrupted by the stochastic items. In this case, the maximum eigenvalue of  $\sum_{i=1}^{n} a_i \mathbf{W}_i$  in engineering practice is very close to the noise-free theoretical result of 1. Corresponding with (24), based on the Brouwer's fixed-point theorem, it is able to iteratively obtain the normalized optimal quaternion by rotating a randomly given initial quaternion over and over again till infinity. This is something similar with the power method of the numerical eigenvalue factorization but can be accelerated with geometric-series-like iterations as follows

$$\mathcal{R} = \left(\sum_{i=1}^{n} a_i \mathbf{W}_i\right)$$
$$\mathcal{R}^2 = \mathcal{R} \cdot \mathcal{R}$$
$$\vdots$$
$$\mathcal{R}^{2^j} = \mathcal{R}^{2^{j-1}} \cdot \mathcal{R}^{2^{j-1}}$$
(31)

where  $\mathcal{R}$  denotes the rotation operator over the Hamilton space  $\mathbb{H}$ . In fact, the above iterations can hardly be achieved when the maximum eigenvalue approaches 1. The reason is that at this time the power  $\mathcal{R}^2$  approaches I as well. A more robust way is shown to solve this problem. Considering the both sides of (28), we may find out that the right side is in fact the mixture of solutions to single vector observation pairs. As mentioned in (25), a stable, continuous solution to each single equation can be done by pre-multiplying  $\frac{1}{2}(\mathbf{W}_i + \mathbf{I})$ . Substituting  $\frac{1}{2}(\mathbf{W}_i + \mathbf{I})$  for  $\mathbf{W}_i$ , i.e.

$$\begin{pmatrix} \sqrt{a_1}\mathbf{I} \\ \sqrt{a_2}\mathbf{I} \\ \vdots \\ \sqrt{a_n}\mathbf{I} \end{pmatrix} \mathbf{q} = \begin{bmatrix} \frac{1}{2}\sqrt{a_1}(\mathbf{W}_1 + \mathbf{I}) \\ \frac{1}{2}\sqrt{a_2}(\mathbf{W}_2 + \mathbf{I}) \\ \vdots \\ \frac{1}{2}\sqrt{a_n}(\mathbf{W}_n + \mathbf{I}) \end{bmatrix} \mathbf{q}$$
(32)

, the quaternion evolutes from the mixture of single optimal solution. Here, the rotation operator is revised as

$$\mathcal{R} = \sum_{i=1}^{n} \frac{1}{2} a_i (\mathbf{W}_i + \mathbf{I}) = \frac{1}{2} \left( \mathbf{I} + \sum_{i=1}^{n} a_i \mathbf{W}_i \right)$$
(33)

This equals to the least-square of the set of pre-computed single rotated quaternion, which is definitely faster and more robust than rotation from a randomly given initial quaternion.

The covariance of the calculated optimal quaternion is equal to that of QUEST under the condition of least-square optimality:

$$\Sigma_{\mathbf{Q},\text{OLEQ}} = \frac{1}{4} \sigma_{tot}^2 \left( \mathbf{I} - \sum_{i=1}^n \mathbf{D}^b \left\{ \mathbf{D}^b \right\}^\top \right)$$
  
$$\Sigma_{\mathbf{q},\text{OLEQ}} = [\mathbf{q}_{opt}] \begin{pmatrix} \mathbf{0} & \mathbf{0}_{1\times3} \\ \mathbf{0}_{3\times1} & \Sigma_{\mathbf{Q},\text{OLEQ}} \end{pmatrix} [\mathbf{q}_{opt}]^\top$$
(34)

where  $\mathbf{Q} = (q_1, q_2, q_3)^{\top}$  is the vector part of the quaternion. [**q**] defines the following matrix

$$[\mathbf{q}] = \begin{pmatrix} q_3 & -q_2 & q_1 & q_0 \\ q_2 & q_3 & -q_0 & q_1 \\ -q_1 & q_0 & q_3 & q_2 \\ -q_0 & -q_1 & -q_2 & q_3 \end{pmatrix}$$
(35)

#### 112 3.1. Variant One: Recursive-OLEQ

We have seen from the above formulations that for each epoch, the vector observations are batchedly processed thoroughly. When used in aerospace electronic systems, the measured vector observation pairs in neighboring time epochs are usually continuous since they are always been smoothed by the sum filters and low-pass filters (LPF). Therefore, with this consideration, the attitude quaternion can be propagated from the last estimated one using the rotation operator described before. In this way the quaternions are recursively computed with much less computations and the accuracy is maintained. A more convenient clue is that for high reliable attitude determination systems, high-precision rate gyroscopes are employed usually. This provides us with a second-stage accelerating scheme, inspired by the conventional recursive algorithms like filter QUEST, REQUEST and etc. [37], that we may first rotate the estimated quaternion in last time epoch with zero-order angular transition matrix by

$$\mathbf{q}_k = \mathbf{\Phi}_{k,k-1} \mathbf{q}_{k-1} \tag{36}$$

where

$$\mathbf{\Phi}_{k,k-1} = \mathbf{I} + \frac{\Delta t}{2} \left[ \mathbf{\Omega} \times \right] \tag{37}$$

in which  $\Delta t$  is the sampling time and  $[\Omega \times]$  composed by the angular rate from the gyroscope, which is detailed in many classical literatures. After this, even a single rotation by  $\mathcal{R}$  would be very accurate then. The one-step covariance matrix of the obtained quaternion is calculated by

$$\Sigma_{\mathbf{q}_{k},\text{ROLEQ}} = \mathcal{R} \mathbf{\Phi}_{k,k-1} \Sigma_{\mathbf{q}_{k-1},\text{ROLEQ}} \mathbf{\Phi}_{k,k-1}^{\top} \mathcal{R}^{\top}$$
(38)

113 3.2. Variant Two: SOLEQ

#### 114 3.2.1. Two-Vector Case

When there are two pairs of vector observations, regardless of the weights of respective sensors, it is natural that the attitude quaternion may be computed via

$$\mathbf{q} = \frac{1}{4} \left( \mathbf{W}_1 + \mathbf{I} \right) \left( \mathbf{W}_2 + \mathbf{I} \right) \mathbf{q}_{rand}$$
(39)

where  $W_1$  and  $W_2$  are for the 1st and 2nd sensors. (25) is reasonable since we have

$$\left[\frac{1}{2}(\mathbf{W}+\mathbf{I})\right]^{2} = \frac{1}{4}\left(\mathbf{W}^{2}+2\mathbf{W}+\mathbf{I}\right) = \frac{1}{4}\left(2\mathbf{W}+2\mathbf{I}\right) = \frac{1}{2}\left(\mathbf{W}+\mathbf{I}\right)$$
(40)

However, for the two-vector case, one can write

$$\left[\frac{1}{4} (\mathbf{W}_1 + \mathbf{I}) (\mathbf{W}_2 + \mathbf{I})\right]^2 = \left[\frac{1}{4} (\mathbf{W}_1 \mathbf{W}_2 + \mathbf{W}_1 + \mathbf{W}_2 + \mathbf{I})\right]^2 \neq \frac{1}{4} (\mathbf{W}_1 + \mathbf{I}) (\mathbf{W}_2 + \mathbf{I})$$
(41)

This reflects that the accurate quaternion may be recursively computed with

$$\begin{cases} \mathbf{q}_{k} = \frac{1}{4} \left( \mathbf{W}_{1} + \mathbf{I} \right) \left( \mathbf{W}_{2} + \mathbf{I} \right) \mathbf{q}_{k-1} \\ \mathbf{q}_{k} = \frac{\mathbf{q}_{k}}{\|\mathbf{q}_{k}\|} \end{cases}$$
(42)

which exits when the Euler distance  $\|\mathbf{q}_k - \mathbf{q}_{k-1}\|$  is less than one predetermined threshold  $\eta$ . Note that the above initialization procedure is equivalent to the following process

$$\begin{cases} \mathbf{q}^{j} = \left[\frac{1}{4} \left(\mathbf{W}_{1} + \mathbf{I}\right) \left(\mathbf{W}_{2} + \mathbf{I}\right)\right]^{j} \mathbf{q}_{rand} \\ \mathbf{q}^{j} = \frac{\mathbf{q}^{j}}{\|\mathbf{q}^{j}\|} \end{cases}$$
(43)

where *j* is chosen to make sure  $\|\mathbf{q}^{j} - \mathbf{q}^{j-1}\| < \eta$ . Let us define some notations i.e. transformation operators

$$\mathcal{A} = \frac{1}{4} \left( \mathbf{W}_1 + \mathbf{I} \right) \left( \mathbf{W}_2 + \mathbf{I} \right)$$
(44a)

$$\mathcal{B} = \mathcal{A}^{\top} = \frac{1}{4} \left( \mathbf{W}_2 + \mathbf{I} \right) \left( \mathbf{W}_1 + \mathbf{I} \right)$$
(44b)

**Theorem 3.** For the two-vector attitude determination case, the steady-state evolution in (43) is not affected by transformation operators' order, such that

$$\begin{cases} \mathbf{q}^{j} = \mathcal{A}^{j} \mathbf{q}_{rand} \\ \mathbf{q}^{j} = \frac{\mathbf{q}^{j}}{\|\mathbf{q}^{j}\|} \stackrel{\Leftrightarrow}{\leftrightarrow} \begin{cases} \mathbf{q}^{j} = \mathcal{B}^{j} \mathbf{q}_{rand} \\ \mathbf{q}^{j} = \frac{\mathbf{q}^{j}}{\|\mathbf{q}^{j}\|} , j \to +\infty \end{cases}$$
(45)

*Proof.* The integrated transformation can be computed by

$$\mathcal{AB} = \frac{1}{16} (\mathbf{W}_1 + \mathbf{I}) (\mathbf{W}_2 + \mathbf{I})^2 (\mathbf{W}_1 + \mathbf{I}) = \frac{1}{8} (\mathbf{W}_1 + \mathbf{I}) (\mathbf{W}_2 + \mathbf{I}) (\mathbf{W}_1 + \mathbf{I})$$
  
=  $\frac{1}{2} \mathcal{A} (\mathbf{W}_1 + \mathbf{I}) = \frac{1}{2} (\mathbf{W}_1 + \mathbf{I}) \mathcal{B}$  (46)

and accordingly

$$\mathcal{B}\mathcal{A} = \frac{1}{2}\mathcal{B}\left(\mathbf{W}_{2} + \mathbf{I}\right) = \frac{1}{2}\left(\mathbf{W}_{2} + \mathbf{I}\right)\mathcal{A}$$
(47)

These generate

$$\mathcal{ABA} = \frac{1}{2} \left( \mathbf{W}_1 + \mathbf{I} \right) \mathcal{BA} = \frac{1}{4} \left( \mathbf{W}_1 + \mathbf{I} \right) \left( \mathbf{W}_2 + \mathbf{I} \right) \mathcal{A} = \mathcal{A}^2$$
(48)

and

$$\mathcal{ABAB} = \mathcal{A}^{2}\mathcal{B} = \mathcal{A}\left(\mathcal{AB}\right) = \frac{1}{2}\mathcal{A}^{2}\left(\mathbf{W}_{1} + \mathbf{I}\right)$$
(49)

Finally, we have

$$\left(\mathcal{AB}\right)^{j} = \frac{1}{2}\mathcal{A}^{j}\left(\mathbf{W}_{1} + \mathbf{I}\right) = \frac{1}{2}\left(\mathbf{W}_{1} + \mathbf{I}\right)\mathcal{B}^{j}$$
(50)

This proves that the mixed steady-state transformation  $(\mathcal{AB})^j$  can be achieved by independent transformations from  $\mathcal{A}$  or  $\mathcal{B}$ , which finishes the proof.

Following this theorem, the confronted problem is to compute the power  $\mathcal{A}^{j}$ . In fact,  $\mathcal{A}$  is formed by  $\frac{1}{2}$  (**W**<sub>1</sub> + **I**) and  $\frac{1}{2}$  (**W**<sub>2</sub> + **I**). Their respective eigenvalue decomposition can be given by

$$\begin{cases} \frac{1}{2} (\mathbf{W}_{1} + \mathbf{I}) = \mathbf{V}_{1} \mathbf{S}_{1} \mathbf{V}_{1}^{-1} = \mathbf{V}_{1} \mathbf{S}_{1} \mathbf{V}_{1}^{\top} \\ \frac{1}{2} (\mathbf{W}_{2} + \mathbf{I}) = \mathbf{V}_{2} \mathbf{S}_{2} \mathbf{V}_{2}^{-1} = \mathbf{V}_{2} \mathbf{S}_{2} \mathbf{V}_{2}^{\top} \end{cases}$$
(51)

where **V** and **D** are constituted by eigenvectors and eigenvalues respectively as  $(W_i + I)$  is real symmetric [38]. Since  $W_1$  and  $W_2$  are in the same form, the eigenvalue matrices are equal to each other, i.e.

$$\mathbf{S}_1 = \mathbf{S}_2 = \mathbf{S} \tag{52}$$

Then  $\mathcal{A}$  can be rewritten as

$$\mathcal{A} = \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^\top \mathbf{V}_2 \mathbf{S} \mathbf{V}_2^\top$$
(53)

Identically, we have

$$\mathcal{B} = \mathbf{V}_2 \mathbf{S} \mathbf{V}_2^\top \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^\top \tag{54}$$

Combining (53) and (54), it is obtained that

$$\mathcal{AB} = \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^\top \mathbf{V}_2 \mathbf{S} \mathbf{V}_2^\top \mathbf{V}_2 \mathbf{S} \mathbf{V}_2^\top \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^\top$$
(55)

Note that

$$\mathbf{V}_1 \mathbf{V}_1^\top = \mathbf{V}_1^\top \mathbf{V}_1 = \mathbf{V}_2 \mathbf{V}_2^\top = \mathbf{V}_2^\top \mathbf{V}_2 = \mathbf{I}$$
(56)

(55) is simplified as

$$\mathcal{AB} = \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^\top \mathbf{V}_2 \mathbf{S} \mathbf{S} \mathbf{V}_2^\top \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^\top$$
(57)

Here we define

$$\mathbf{U} = \mathbf{S}\mathbf{V}_1^{\top}\mathbf{V}_2\mathbf{S}^2\mathbf{V}_2^{\top}\mathbf{V}_1\mathbf{S}$$
(58)

Actually it is decomposed by

$$\mathbf{U} = \mathbf{H}\mathbf{H}^{\top}$$
$$\mathbf{H} = \mathbf{S}\mathbf{V}_{1}^{\top}\mathbf{V}_{2}\mathbf{S}$$
(59)

An interesting fact is that the eigenvalue matrix S can be analytically calculated and is given by

-

$$\mathbf{S} = diag(0,0,1,1) \tag{60}$$

where  $diag(\cdot)$  represents the diagonal matrix. This further yields **H** to be a matrix with the form of

Then **U** is computed by

where  $u_2 = u_3$ . Using this, we have

$$(\mathcal{AB})^{j} = \mathbf{V}_{1}\mathbf{U}\mathbf{V}_{1}^{\top}\mathbf{V}_{1}\mathbf{U}\mathbf{V}_{1}^{\top}\cdots\mathbf{V}_{1}\mathbf{U}\mathbf{V}_{1}^{\top} = \mathbf{V}_{1}\mathbf{U}^{j}\mathbf{V}_{1}^{\top}$$
(63)

U can be decomposed with eigenvalue decomposition as well, such that

$$\mathbf{U} = \mathbf{V}_{\mathbf{U}} \mathbf{S}_{\mathbf{U}} \mathbf{V}_{\mathbf{U}}^T \tag{64}$$

which can be analytically given by

$$\mathbf{S}_{\mathbf{U}} = diag\left(0, 0, -\frac{1}{2}\sqrt{\Delta} + \frac{u_1 + u_4}{2}, +\frac{1}{2}\sqrt{\Delta} + \frac{u_1 + u_4}{2}\right)$$
$$\mathbf{V}_{\mathbf{U}} = \begin{pmatrix} 1 & 0 & 0 & 0\\ 0 & 1 & 0 & 0\\ 0 & 0 & \frac{-u_1 + u_4 + \sqrt{\Delta}}{2u_2} & \frac{u_1 - u_4 + \sqrt{\Delta}}{2u_2}\\ 0 & 0 & 1 & 1 \end{pmatrix}$$
(65)

with

$$\Delta = u_1^2 - 2u_1u_4 + 4u_2^2 + u_4^2 \tag{66}$$

Letting

$$\lambda_{\mathbf{U},1} = -\frac{1}{2}\sqrt{\Delta} + \frac{u_1 + u_4}{2}$$

$$\lambda_{\mathbf{U},2} = +\frac{1}{2}\sqrt{\Delta} + \frac{u_1 + u_4}{2}$$
(67)

,  $\mathbf{U}^{j}$  is finally computed by

$$\mathbf{U}^{j} = \mathbf{V}_{\mathbf{U}} \mathbf{S}^{j} \mathbf{V}_{\mathbf{U}}^{T} = \mathbf{V}_{\mathbf{U}} diag(0, 0, \lambda_{\mathbf{U}, 1}^{j}, \lambda_{\mathbf{U}, 2}^{j}) \mathbf{V}_{\mathbf{U}}^{T}$$
(68)

Therefore

$$(\mathcal{A}\mathcal{B})^{j} = \mathbf{V}_{1}\mathbf{U}^{j}\mathbf{V}_{1}^{\top} = \mathbf{V}_{1}\mathbf{V}_{\mathbf{U}}diag(0,0,\lambda_{\mathbf{U},1}^{j},\lambda_{\mathbf{U},2}^{j})\mathbf{V}_{\mathbf{U}}^{\top}\mathbf{V}_{1}^{\top}$$
(69)

Required computation of  $V_i$  is given by

$$\frac{1}{2} \left( \mathbf{W}_i + \mathbf{I} \right) = \tilde{\mathbf{V}}_i \mathbf{S} \tilde{\mathbf{V}}_i^{-1}$$
(70)

where  $\tilde{\mathbf{V}}_i(x, y)$  stands for the element of  $\tilde{\mathbf{V}}_i$  in *x*-th row and *y*-th column, whose details are given by (71)

$$\begin{split} \tilde{\mathbf{V}}_{i}(1,1) &= +\frac{1}{V_{i}}(D_{x,i}^{b} - D_{x,i}^{r})(D_{z,i}^{b} - D_{z,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(1,2) &= -\frac{1}{V_{i}}(D_{x,i}^{b} - D_{x,i}^{r})(D_{y,i}^{b} - D_{y,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(1,3) &= +\frac{1}{V_{i}}(D_{x,i}^{b} + D_{x,i}^{r})(D_{z,i}^{b} + D_{z,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(1,4) &= -\frac{1}{V_{i}}(D_{x,i}^{b} + D_{x,i}^{r})(D_{y,i}^{b} + D_{y,i}^{r}) \end{split}$$
(71a)

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$$\begin{split} \tilde{\mathbf{V}}_{i}(2,1) &= +\frac{1}{V_{i}} (D_{x,i}^{b} - D_{x,i}^{r}) (D_{y,i}^{b} + D_{y,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(2,2) &= +\frac{1}{V_{i}} (D_{x,i}^{b} - D_{x,i}^{r}) (D_{z,i}^{b} + D_{z,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(2,3) &= +\frac{1}{V_{i}} (D_{x,i}^{b} + D_{x,i}^{r}) (D_{y,i}^{b} - D_{y,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(2,4) &= +\frac{1}{V_{i}} (D_{x,i}^{b} + D_{x,i}^{r}) (D_{z,i}^{b} - D_{z,i}^{r}) \\ \tilde{\mathbf{V}}_{i}(3,1) &= 1 \quad \tilde{\mathbf{V}}_{i}(3,2) = 0 \quad \tilde{\mathbf{V}}_{i}(3,3) = 1 \quad \tilde{\mathbf{V}}_{i}(3,4) = 0 \\ \tilde{\mathbf{V}}_{i}(4,1) &= 0 \quad \tilde{\mathbf{V}}_{i}(4,2) = 1 \quad \tilde{\mathbf{V}}_{i}(4,3) = 0 \quad \tilde{\mathbf{V}}_{i}(4,4) = 1 \end{split}$$
(71c)

in which the factor is computed by

$$V_{i} = \left(D_{y,i}^{b}\right)^{2} + \left(D_{z,i}^{b}\right)^{2} - \left(D_{y,i}^{r}\right)^{2} - \left(D_{z,i}^{r}\right)^{2}$$
(72)

Related information can also be acquired from [25]. It should be noted that

$$\tilde{\mathbf{V}}_i \tilde{\mathbf{V}}_i^\top \neq \tilde{\mathbf{V}}_i^\top \tilde{\mathbf{V}}_i \neq \mathbf{I}$$
(73)

Thus the Gram-Schmidt orthogonalization should be applied to  $\mathbf{\tilde{V}}_i$ , enabling  $\mathbf{V}_i \mathbf{V}_i^{\top} = \mathbf{V}_i^{\top} \mathbf{V}_i = \mathbf{I}$  [38]. A typical commitment to achieve this is to compute the QR decomposition [39], such that

$$\mathbf{V}_i \mathbf{R} = \tilde{\mathbf{V}}_i \tag{74}$$

where **R** denotes an invertible upper triangular matrix. If  $\mathbf{q}_{rand} = (1, 0, 0, 0)$ , the suboptimal quaternion is equal to the normalized first column of  $(\mathcal{AB})^{j}$ .

### 119 3.2.2. *n*-Vector Case

Corresponding to the above notations and derivations, the n-vector case's transformation operators are defined by

$$\mathcal{A} = \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^{\top} \cdots \mathbf{V}_i \mathbf{S} \mathbf{V}_i^{\top} \cdots \mathbf{V}_n \mathbf{S} \mathbf{V}_n^{\top} \mathcal{B} = \mathbf{V}_n \mathbf{S} \mathbf{V}_n^{\top} \cdots \mathbf{V}_i \mathbf{S} \mathbf{V}_i^{\top} \cdots \mathbf{V}_1 \mathbf{S} \mathbf{V}_1^{\top}$$
(75)

Defining

$$\mathbf{H} = \mathbf{S}\mathbf{V}_{1}^{\top} \left(\prod_{i=2}^{n-1} \mathbf{V}_{i} \mathbf{S}\mathbf{V}_{i}^{\top}\right) \mathbf{V}_{n} \mathbf{S} = \frac{1}{2^{n-2}} \mathbf{S}\mathbf{V}_{1}^{\top} \left[\prod_{i=2}^{n-1} \left(\mathbf{W}_{i} + \mathbf{I}\right)\right] \mathbf{V}_{n} \mathbf{S}$$
(76)

, we have

$$\mathbf{U} = \mathbf{S}\mathbf{V}_1^\top \cdots \mathbf{V}_i \mathbf{S}\mathbf{V}_i^\top \cdots \mathbf{V}_n \mathbf{S}^2 \mathbf{V}_n^\top \cdots \mathbf{V}_i \mathbf{S}\mathbf{V}_i^\top \cdots \mathbf{V}_1 \mathbf{S} = \mathbf{H}\mathbf{H}^\top$$
(77)

Then

$$\mathcal{AB} = \mathbf{V}_1 \mathbf{U} \mathbf{V}_1^\top \Rightarrow (\mathcal{AB})^j = \mathbf{V}_1 \mathbf{U}^j \mathbf{V}_1^\top = \mathbf{V}_1 \mathbf{V}_U diag(0, 0, \lambda_{\mathbf{U}, 1}^j, \lambda_{\mathbf{U}, 2}^j) \mathbf{V}_{\mathbf{U}}^\top \mathbf{V}_1^\top$$
(78)

Accordingly, the normalized first column of  $(\mathcal{AB})^j$  constitutes the attitude quaternion.

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### 122 3.2.3. The Effect of Power Order

In this sub-section we show that the selection of *j* is in fact not influential to the final result at all. Letting

$$g_{1} = \frac{-u_{1} + u_{4} + \sqrt{\Delta}}{2u_{2}}$$

$$g_{2} = \frac{u_{1} - u_{4} + \sqrt{\Delta}}{2u_{2}}$$
(79)

we have

$$(\mathcal{AB})^{j}(x,y) = \mathbf{V}_{1}\mathbf{V}_{\mathbf{U}}diag(0,0,\lambda_{\mathbf{U},1}^{j},\lambda_{\mathbf{U},2}^{j})\mathbf{V}_{\mathbf{U}}^{\top}\mathbf{V}_{1}^{\top}$$
  
=  $[V_{1}(y,4) + V_{1}(y,3)g_{1}][V_{1}(x,4) + V_{1}(x,3)g_{1}]\lambda_{\mathbf{U},1}^{j} + [V_{1}(y,4) + V_{1}(y,3)g_{2}][V_{1}(x,4) + V_{1}(x,3)g_{2}]\lambda_{\mathbf{U},2}^{j}$   
(80)

Here we also have

$$\lambda_{\mathbf{U},2} > \lambda_{\mathbf{U},1} > 0 \tag{81}$$

since

$$u_1 + u_4 = h_1^2 + h_2^2 + h_3^2 + h_4^2 > 0$$
(82)

and

$$\Delta - (u_1 + u_4)^2 = -4u_1u_4 + 4u_2^2$$
  
=  $4 \left[ (h_1h_3 + h_2h_4)^2 - (h_1^2 + h_2^2) (h_3^2 + h_4^2) \right]$   
=  $4 \left[ h_1^2h_3^2 + h_2^2h_4^2 + 2h_1h_2h_3h_4 - h_1^2h_3^2 - h_2^2h_3^2 - h_1^2h_4^2 - h_2^2h_4^2 \right]$   
=  $-4(h_2h_3 - h_1h_4)^2 < 0$  (83)

Therefore with increasing iteration numbers, the item multiplied by  $\lambda_{U,1}^{j}$  gradually vanishes in the results. The limiting result of  $AB^{j}$  turns out to be

$$\lim_{j \to +\infty} (\mathcal{AB})^{j}(x,y) = [V_{1}(y,4) + V_{1}(y,3)g_{2}] [V_{1}(x,4) + V_{1}(x,3)g_{2}] \lambda_{\mathbf{U},2}^{j}$$
(84)

And the quaternion solution is none about which column of  $AB^{j}$ , and the result is the normalization of the following vector

$$\widehat{\mathbf{q}} = \begin{bmatrix} V_1(1,4) + V_1(1,3)g_2 \\ V_1(2,4) + V_1(2,3)g_2 \\ V_1(3,4) + V_1(3,3)g_2 \\ V_1(4,4) + V_1(4,3)g_2 \end{bmatrix}$$
(85)

123 3.3. Discussion of OLEQs

The three derived OLEQs can be used in different occasions. The OLEQ incorporates the weights so that the determination results are optimal in the sense of lease square. When there is aid of gyroscope, the ROLEQ can achieve faster and more smooth estimates. The meaning of the proposed SOLEQ is that it owns very simple linear expression that may generate short and tidy analytic results for certain sensor combinations. Also, when required in application where the weights can hardly be accurately determined e.g. vision attitude determination, the SOLEQ could be an alternative choice, as well. The attitude determination results of the three OLEQs are evaluated in the following experimental section.

#### **4. Simulations and Experiments**

#### 132 4.1. Simulation: Common Cases

In this sub-section, the sensor observations are simulated with random reference vectors and true DCM in

$$\mathbf{D}^{b} = \mathbf{C}_{true} \mathbf{D}^{r} + \varepsilon \tag{86}$$

where  $\varepsilon$  is the noise item which is supposed to be independent and subject to Gaussian distribution. The reference vectors and the standard deviations of noise items are selected according to the classical test samples by Markley (see Table 1), where the reference DCM **C**<sub>true</sub> is

$$\mathbf{C}_{true} = \begin{pmatrix} 0.352 & 0.864 & 0.360 \\ -0.864 & 0.152 & 0.480 \\ 0.360 & -0.480 & 0.800 \end{pmatrix}$$
(87)

lable I. lest	Cases
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Case	Reference Vectors	Noise Standard Deviations
1	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [0,1,0]^ op, \mathbf{D}_3^r = [0,0,1]^ op$	$\sigma_1 = 10^{-6}, \sigma_2 = 10^{-6}, \sigma_3 = 10^{-6}$
2	$\mathbf{D}_1^r = [1, 0, 0]^ op, \mathbf{D}_2^r = [0, 1, 0]^ op$	$\sigma_1 = 10^{-6}$ , $\sigma_2 = 10^{-6}$
3	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [0,1,0]^ op, \mathbf{D}_3^r = [0,0,1]^ op$	$\sigma_1 = 0.01, \sigma_2 = 0.01, \sigma_3 = 0.01$
4	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [0,1,0]^ op$	$\sigma_1 = 0.01, \sigma_2 = 0.01$
5	$\mathbf{D}_1^r = [0.6, 0.8, 0]^ op, \mathbf{D}_2^r = [0.8, -0.6, 0]^ op$	$\sigma_1 = 10^{-6}$ , $\sigma_2 = 0.01$
6	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [1,0.01,0]^ op, \mathbf{D}_3^r = [1,0,0.01]^ op$	$\sigma_1 = 10^{-6}, \sigma_2 = 10^{-6}, \sigma_3 = 10^{-6}$
7	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [1,0.01,0]^ op$	$\sigma_1 = 10^{-6}$ , $\sigma_2 = 10^{-6}$
8	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [1,0.01,0]^ op, \mathbf{D}_3^r = [1,0,0.01]^ op$	$\sigma_1 = 0.01, \sigma_2 = 0.01, \sigma_3 = 0.01$
9	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [1,0.01,0]^ op$	$\sigma_1 = 0.01, \sigma_2 = 0.01$
10	$\mathbf{D}_1^r = [1, 0, 0]^{ op}, \mathbf{D}_2^r = [0.96, 0.28, 0]^{ op}, \mathbf{D}_3^r = [0.96, 0, 0.28]^{ op}$	$\sigma_1 = 10^{-6}, \sigma_2 = 0.01, \sigma_3 = 0.01$
11	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [0.96, 0.28, 0]^ op$	$\sigma_1 = 10^{-6}$ , $\sigma_2 = 0.01$
12	$\mathbf{D}_1^r = [1,0,0]^ op, \mathbf{D}_2^r = [0.96,0.28,0]^ op$	$\sigma_1 = 0.01, \sigma_2 = 10^{-6}$

Using the simulated samples, the mean attitude root mean-squared errors (RMSEs) in Euler angles are evaluated with our proposed algorithms OLEQ, SOLEQ and representative algorithms including QUEST and FLAE, which are shown in Table 2, 3, 4. Table 5 contains the computed average Wahba's loss function values by different cases and algorithms. These algorithms are executed on the MATLAB r2016 software on a PC for 10000 times with each data sample.

Table 2. Roll RMSE (deg)

Case	OLEQ	SOLEQ	QUEST	FLAE
1	$4.3516\times10^{-05}$	$6.1268\times10^{-05}$	$4.3516\times10^{-05}$	$4.3516  imes 10^{-05}$
2	$5.9303  imes 10^{-05}$	$6.0734  imes 10^{-05}$	$5.9303  imes 10^{-05}$	$5.9303  imes 10^{-05}$
3	$4.3482  imes 10^{-01}$	$6.0730  imes 10^{-01}$	$4.3482  imes 10^{-01}$	$4.3482  imes 10^{-01}$
4	$6.0292  imes 10^{-01}$	$6.1798  imes 10^{-01}$	$6.0292  imes 10^{-01}$	$6.0292  imes 10^{-01}$
5	$4.3313  imes 10^{-01}$	$4.3313  imes 10^{-01}$	$4.9065  imes 10^{-01}$	$2.4281\times10^{+01}$
6	$4.9590  imes 10^{-03}$	$3.0793  imes 10^{-01}$	$4.9590  imes 10^{-03}$	$4.9590  imes 10^{-03}$
7	$8.1132  imes 10^{-03}$	$1.3400  imes 10^{+00}$	$8.1132  imes 10^{-03}$	$8.1132\times10^{-03}$
8	$5.9553  imes 10^{+01}$	$6.2840  imes 10^{+01}$	$5.9553  imes 10^{+01}$	$5.9553  imes 10^{+01}$
9	$7.6662  imes 10^{+01}$	$7.6696  imes 10^{+01}$	$7.6662  imes 10^{+01}$	$7.6662  imes 10^{+01}$
10	$1.4313\times10^{+00}$	$1.7781  imes 10^{+00}$	$4.7663  imes 10^{+01}$	$1.5265  imes 10^{+00}$
11	$2.0254  imes 10^{+00}$	$2.0254  imes 10^{+00}$	$4.6392  imes 10^{+01}$	$2.8441  imes 10^{+00}$
12	$2.0818\times10^{+00}$	$2.0888  imes 10^{+00}$	$3.7218  imes 10^{+01}$	$1.7415  imes 10^{+01}$

Case	OLEQ	SOLEQ	QUEST	FLAE
1	$4.0108\times10^{-05}$	$5.7335  imes 10^{-05}$	$4.0108\times10^{-05}$	$4.0108\times10^{-05}$
2	$5.2860  imes 10^{-05}$	$5.6736  imes 10^{-05}$	$5.2860  imes 10^{-05}$	$5.2860  imes 10^{-05}$
3	$4.0104  imes 10^{-01}$	$5.6744  imes 10^{-01}$	$4.0104\times10^{-01}$	$4.0104  imes 10^{-01}$
4	$5.3887  imes 10^{-01}$	$5.7656  imes 10^{-01}$	$5.3887  imes 10^{-01}$	$5.3887  imes 10^{-01}$
5	$3.9149  imes 10^{-01}$	$3.9149  imes 10^{-01}$	$4.4335  imes 10^{-01}$	$1.2561  imes 10^{+01}$
6	$4.0121\times10^{-05}$	$5.7809  imes 10^{-05}$	$4.0121\times10^{-05}$	$4.0121\times10^{-05}$
7	$5.3398  imes 10^{-05}$	$5.7657  imes 10^{-05}$	$5.3398  imes 10^{-05}$	$5.3398  imes 10^{-05}$
8	$3.6755  imes 10^{-01}$	$5.7326  imes 10^{-01}$	$3.6755  imes 10^{-01}$	$3.6755  imes 10^{-01}$
9	$4.5938  imes 10^{-01}$	$5.7880  imes 10^{-01}$	$4.5938  imes 10^{-01}$	$4.5938  imes 10^{-01}$
10	$5.7186  imes 10^{-05}$	$5.7186  imes 10^{-05}$	$5.7184\times10^{-05}$	$5.7186  imes 10^{-05}$
11	$5.7845  imes 10^{-05}$	$5.7845  imes 10^{-05}$	$5.7846  imes 10^{-05}$	$5.7844  imes 10^{-05}$
12	$4.9161  imes 10^{-01}$	$5.7554  imes 10^{-01}$	$7.9376  imes 10^{+00}$	$3.9359  imes 10^{+00}$

Table 4. Yaw RMSE (deg)

Case	OLEQ	SOLEQ	QUEST	FLAE
1	$4.3587\times10^{-05}$	$6.1084\times10^{-05}$	$4.3587\times10^{-05}$	$4.3587  imes 10^{-05}$
2	$4.8694  imes 10^{-05}$	$6.1015  imes 10^{-05}$	$4.8694  imes 10^{-05}$	$4.8694  imes 10^{-05}$
3	$4.4127  imes 10^{-01}$	$6.0868  imes 10^{-01}$	$4.4127  imes 10^{-01}$	$4.4127  imes 10^{-01}$
4	$4.8593  imes 10^{-01}$	$6.1289  imes 10^{-01}$	$4.8593  imes 10^{-01}$	$4.8593  imes 10^{-01}$
5	$2.5186  imes 10^{-01}$	$2.5186  imes 10^{-01}$	$2.8536  imes 10^{-01}$	$1.7459  imes 10^{+01}$
6	$3.6421  imes 10^{-05}$	$6.1651  imes 10^{-05}$	$3.6421  imes 10^{-05}$	$3.6421  imes 10^{-05}$
7	$4.8748  imes 10^{-05}$	$6.0826  imes 10^{-05}$	$4.8748  imes 10^{-05}$	$4.8748  imes 10^{-05}$
8	$3.9812  imes 10^{-01}$	$6.1557  imes 10^{-01}$	$3.9812  imes 10^{-01}$	$3.9812  imes 10^{-01}$
9	$4.9366  imes 10^{-01}$	$6.1163  imes 10^{-01}$	$4.9366  imes 10^{-01}$	$4.9366  imes 10^{-01}$
10	$6.1834  imes 10^{-05}$	$6.1834\times10^{-05}$	$6.1836  imes 10^{-05}$	$6.1844\times10^{-05}$
11	$6.2069  imes 10^{-05}$	$6.2069  imes 10^{-05}$	$6.2069  imes 10^{-05}$	$6.2077  imes 10^{-05}$
12	$3.1726  imes 10^{-01}$	$6.1275  imes 10^{-01}$	$5.1968\times10^{+00}$	$2.8814\times10^{+00}$

Table 5. Loss Function Values

Case	OLEQ	SOLEQ	QUEST	FLAE
1	$5.0651\times10^{-13}$	$1.0130\times10^{-12}$	$5.0651\times10^{-13}$	$5.0651\times10^{-13}$
2	$2.4901  imes 10^{-13}$	$4.9802  imes 10^{-13}$	$2.4901  imes 10^{-13}$	$2.4901  imes 10^{-13}$
3	$4.9338  imes 10^{-05}$	$9.8666  imes 10^{-05}$	$4.9338  imes 10^{-05}$	$4.9338  imes 10^{-05}$
4	$2.5369  imes 10^{-05}$	$5.0736  imes 10^{-05}$	$2.5369  imes 10^{-05}$	$2.5369  imes 10^{-05}$
5	$5.0582  imes 10^{-13}$	$5.0582  imes 10^{-13}$	$6.5095  imes 10^{-13}$	$8.5878  imes 10^{-10}$
6	$5.0422  imes 10^{-13}$	$9.4333  imes 10^{-10}$	$5.0422  imes 10^{-13}$	$5.0422  imes 10^{-13}$
7	$2.4728  imes 10^{-13}$	$8.8239  imes 10^{-09}$	$2.4728  imes 10^{-13}$	$2.4728  imes 10^{-13}$
8	$4.8216  imes 10^{-05}$	$1.1593  imes 10^{-04}$	$4.8216  imes 10^{-05}$	$4.8216  imes 10^{-05}$
9	$2.5327  imes 10^{-05}$	$5.0651  imes 10^{-05}$	$2.5327  imes 10^{-05}$	$2.5327  imes 10^{-05}$
10	$1.4827  imes 10^{-12}$	$1.7575  imes 10^{-12}$	$4.8431  imes 10^{-10}$	$1.7195  imes 10^{-12}$
11	$4.8573  imes 10^{-13}$	$4.8573  imes 10^{-13}$	$2.4106  imes 10^{-10}$	$9.2333  imes 10^{-13}$
12	$5.0105  imes 10^{-13}$	$5.0105  imes 10^{-05}$	$1.3143  imes 10^{-10}$	$3.4336  imes 10^{-11}$

We first observe the attitude RMSEs. From the results of OLEQ, QUEST and FLAE, it is noticeable to determine that they have the similar attitude determination accuracy. Combining the same statistics in Table 5, the proposed OLEQ is well verified for its optimality. From the presented results, we see that SOLEQ has larger attitude errors and loss function values other optimal methods. The proposed SOLEQ is sub-optimal as it actually approximates the attitude estimator where the weights are ignored. Therefore, this simulation scenario has validated the correctness and optimality of the proposed OLEQand SOLEQ.

145 4.2. Simulation: Extreme Cases

$$\mathbf{D}_{1}^{r} = \begin{pmatrix} 1\\0\\0 \end{pmatrix}, \mathbf{D}_{2}^{r} = \begin{pmatrix} -0.99712\\0.07584\\0 \end{pmatrix}, \mathbf{D}_{3}^{r} = \begin{pmatrix} -0.99712\\-0.07584\\0 \end{pmatrix}$$
(88)

 $\sigma_1 = 1 \operatorname{arcsec}, \sigma_2 = \sigma_3 = 1 \operatorname{deg}$ 

Conventional Wahba's solutions face dilemma when exposed to some critical pairs of vector 146 observations. For instance, Markley and Mortari give an example where the sensors are configured 147 by (88) [40]. In such scenario, the root of the characteristic polynomial of the Davenport matrix can 148 not be easily obtained by Newton iterations. The internal reason is given by Cheng [41] showing 149 that it is resulted in by numerical loss according to the specific CPU word storage length. A flexible 150 transformation of the characteristic polynomial is proposed then to significantly boost the convergence. 151 As such configurations indeed happen in engineering practice, there is necessity to evaluate the 152 proposed schemes by comparisons with representative solvers. With similar simulation techniques 153 aforementioned, the vectors are simulated with given reference vectors and standard deviations by 154 rotation of  $C_{true}$ . Here the QUEST algorithm is revised to the Cheng's form. First, we mainly compare 155 the two iterative methods QUEST and OLEQ because in our existing paper [25] the QUEST and 156 FLAE have been proved to have very similar behaviour facing this extreme case. Here the iteration 157 stops when the Euclidean norm of neighboring attitude quaternion difference is less than  $1 \times 10^{-8}$ . 158 For QUEST, the maximum iteration number is set to 50. The obtained results are depicted in Fig. 159 1. We can see that the supervised QUEST can obtain accurate quaternion solutions within several 160 iterations. Actually, before the Cheng's improvement, the QUEST may exceed the maximum iteration 161 number from time to time. The proposed OLEQ, however, shows better performance dealing with 162 this extreme case. Also, the final mean loss function values of the two algorithms are computed as 163  $4.9890 \times 10^{-11}$  and  $2.8391 \times 10^{-10}$ , which reveals that the proposed OLEQ can not only obtain faster 164 solutions, but leads to smaller loss function values, compared with supervised QUEST. As is known to 165 everyone, QUEST is the most representative Wahba's solution using Davenport's q-method. Many 166 other algorithms like ESOQ, FOAM actually have the same performance with QUEST. Therefore, in 167 this way, the OLEQ is proved to be faster and more robust than the whole class of the algorithms based 168 on Davenport's q-method. This also shows that the presented novel attitude evolution method shows 169 brand new abilities. 170



Figure 1. Iteration numbers of QUEST and OLEQ in face of an extreme case.



Figure 2. Designed hardware for algorithm implementation.

#### 4.3. Experiment: Accelerometer-Magnetometer Case

In this sub-section, we conduct an experiment where the accelerometer-magnetometer combination is adopted. Such sensor combination is extensively applied in nowadays low-cost attitude estimation schemes. The accelerometer is pre-calibrated using the 6-face bias cancelling while the magnetometer is calibrated using the method proposed by Y. Wu et al. [42].

The hardware is constituted by a battery, a high-end attitude and heading reference system (AHRS) with high precision internal accelerometer, magnetometer and gyroscope, a transmitter for remote data transmission and a micro controller for implementation of the algorithm using C++ language on the FreeRTOS. With the designed hardware platform shown in Fig. 2, we collect a data set with 10000 samplings.

The main purpose of this sub-section is to validate the performances of the proposed OLEQ, SOLEQ and ROLEQ since the AHRS has angular rate readouts. The compared results with the reference angles from representative methods are obtained (see Fig. 3, 4, 5). Note that here the weights between the accelerometer and magnetometer for Wahba's solution are chosen as 0.63 and 0.37 according to their respective noise characteristics. Yet, the local magnetometer's reference vector is calculated as  $\mathbf{M}^r = (0.60311, 0, -0.79766)^\top$  in Wuxi, Jiangsu Province, China.

In Fig. 3, the reference angles, QUEST solutions and SOLEQ solutions have been presented. The results indicate that the proposed sub-optimal estimator can estimate the attitude angles with similar macroscopic accuracy. Detailed attitude errors are plotted in Fig. 4 and 5. We may notice that in general, these algorithms have the same errors with respect to reference. The second picture shows that the overall attitude accuracy of the ROLEQ is slightly smaller than the others. This is because it is first processed by the angular rate data, which can be equivalent to a smoothing procedure.



Figure 3. Experiment results using QUEST and SOLEQ.



**Figure 4.** Experiment results of OLEQ, SOLEQ and representative algorithms using sampled data and different algorithms.



**Figure 5.** Experiment results of ROLEQ and representative algorithms using sampled data and different algorithms.

### 193 4.4. Experiment: GNSS Attitude Determination for Land Vehicles

The GNSS receiver is widely employed in the attitude determination tasks for land and unmanned aerial vehicles. In this experiment, we use a designed rover (see Fig. 6) to validate the feasibility of the proposed algorithm for GNSS attitude determination.



Figure 6. The designed multi-functional rover for validation of proposed algorithms.

The rover is armed with the aforementioned navigation computer and employs an external

197 ublox M8N GPS module with serial comm connection to the board at the sampling frequency of 198 5Hz. This rover is controlled by a handheld 2.4GHz transmitter and the onboard Pixhawk autopilot 199 generates PID controlling commands to the servos and motors according to internal measurements. 200 In this experiment, the rover is ran on a playground of UESTC and we pick up one period of data 201 in which the GPS velocity is valid. In the data history, the magnetometer was distorted by outer 202 unknown electromagnetic and ferromagnetic fields. Also, during the execution process, sensor raw 203 measurements from gyroscope, accelerometer are also logged with the speed of 250Hz. The raw data 204 is shown in Fig. 7. 205



Figure 7. Raw sensor measurements from the logging memory.

According to the sensor noise characteristics, the weights of the accelerometer-magnetometer combination are given by 0.9 and 0.1 respectively. While for the accelerometer-magnetometer-GNSS one, the weights are chosen as 0.474, 0.05, 0.474 respectively. The reference vector of magnetometer is determined by the initial GPS position with the IGRF model. By making use of algorithms including QUEST, FLAE, OLEQ and SOLEQ, the computation results are summarized in Fig. 8 and 9.



**Figure 8.** Attitude determination from accelerometer, magnetometer and velocity output of GNSS receiver, by means of QUEST and FLAE.

We especially add the GPS velocity norm under Euler angle results to illustrate the influence of the 211 velocity scalar to the attitude determination results. In principle, when the vehicle is not moving with 212 relative discriminative velocities, the GPS receiver can not give accurate speed estimates. Therefore, it 213 is shown in the initial stage of the attitude determination results where GNSS takes part in that the 214 determination accuracy of the yaw angle is seemingly very poor. As the velocity increases, the accuracy 215 is improved very fast accordingly. The accelerometer-magnetometer combination is largely distorted 216 by the magnetic disaturbances. The integrated results of roll, pitch and more over, the yaw angles are 217 influenced generating very obvious differences with reference angles. With the aid of GNSS velocity, 218 the corresponding attitude determination accuracy is not damaged because the Wahba's solution 219 balances the sensor inputs by the weights. It is observed that the OLEQ is validated to have almost 220 the same accuracy for normal sensors in aforementioned section and in this section such behaviour 221 holds as well. The SOLEQ, however, does not employs the weights and therefore produces relative 222 bad estimates but for GNSS case, it is still better than accelerometer-magnetometer ones. The results 223 provided us with the information of the validity of the proposed algorithms especially the OLEQ. 224



**Figure 9.** Attitude determination from accelerometer, magnetometer and velocity output of GNSS receiver, by means of OLEQ and SOLEQ.

#### 4.5. Computation Time

From another point of view, the time consumption of various algorithms should be investigated. 226 The time consumption is calculated on the embedded platform by C++ programming language that 227 ensures the fairness. A rough evaluation is done with two pairs of vector observations in few samples 228 which shows direct time consumption results (see Fig. 10). As shown in the figure, for two pairs of 229 vector observations, the three proposed algorithms' computation times are between QUEST and FLAE. 230 However, from the expressions of the algorithms presented before, the number of vector observations 231 is influential to the final time consumption. Hence with the simulation samples, each algorithm is 232 again tested for 20000 times with different vector observation numbers. The time consumption is 233 averaged, which is plotted in Fig. 11. The results show that the algorithms are all linear owning 234 the time complexities of O(n). QUEST, OLEQ and ROLEQ join at the vector observation number of 235 20. For common tasks, such number covers most sensor amounts. Although FLAE owns the least 236 time consumption, it can not overcome drawbacks of extreme cases so well as OLEQ. That is to 237 say, the proposed algorithms can replace the original algorithms for faster and more robust attitude 238 determination. 239







Figure 11. Time consumption of algorithms with respect to numbers of vector observations.

### 240 5. Conclusion

This paper revisits the attitude determination from vector observation for a GNSS/AM case 241 study. Novel linear algorithms are designed to obtain accurate attitude estimates in the sense of 242 least-square. Handling in this manner, the computed quaternion is identical or suboptimal with 243 respect to conventional Wahba's solutions including QUEST and FLAE. Numerical simulations exhibit 244 that the proposed OLEQs own the similar accuracy with representative solvers. It is also evaluated 245 that facing extreme cases, the OLEQs show much more robustness less computation iterations. The 246 computation speeds of OLEQs are tested revealing that they belong to computationally efficient 247 algorithms. Moreover, a real vehicular experiment of GNSS/AM system is designed and conducted 248 showing the effectiveness of the proposed OLEQs in real-world embedded applications. The presented 249 approach provides the audience with a brand new viewpoint of attitude evolution and hopefully 250 would benefit related multi-sensor attitude determination applications. 251

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