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# MONTE CARLO SIMULATION FOR APOLLO GO, NO-GO VERIFICATION 

Bernard Kaufman

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Legends on all Graphs and Tables on pages 12 thru 21 should have 0.0001 to 0.0002 for eccentricity

# MONTE CARLO SIMULATION FOR APOLLO GO, NO-GO VERIFICATION 

by
Bernard Kaufman

## ABSTRACT

The purpose of this Monte Carlo study is to determine the accuracies to which the scalar orbital parameters speed, height and flight path angle can be determined from 60 seconds of ship tracking data. The Apollo Go, No-Go decision is basedupon the se scalar parameters. Comparisons are included with results obtained by other investigators using different methods. This study shows that speed is very sensitive to the weighting employed, and that speed and flight path angle are sensitive to tracking geometry.

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# MONTE CARLO SIMULATION FOR APOLLO <br> GO, NO-GO VERITICATION 

by
Bernard Kaufman

## I. INTRODUCTION

When the Apollo spacecraft is inserted into a parking orbit about the earth, it becomes imporlant to determine the accuracy one might expect in computing the orbit using only a short tracking interval from a single shipboard C-band radar. The tracking results obtained by the ship are used for verification of spacecraft on board data received by telemetry for a go, no-go decision. Therefore the use of shipboard radar is that of a backup or verification system since the major decision will be based primarily on the on board position and velocity measurements (Reference 1). During the powered flight phase, coverage from ground stations is adequate but land based tracking coverage terminates at or prior to cutoff of the S-IV-B stage at about 1440 nm down-range. The insertion ship thus becomes the primary observational base for the insertion phase.

The "orbit determinations". are simulated in this report by utilizing least square fits to sampled data generated by Monte Carlo techniques. A measurement ercor model is first assumed and is then perturbed by a random process. The deviations are then used in a weighted least squares method to determine the "best fit" orbital elements.

Results that were obtained previously (reference 1) and results not yet published (Table 3) were at variance with one another and thus indicated that further work was necessary. This report was then undertaken as an attempt to resolve these difficulties.

## II. ANALYSIS

A comment on notation should be made here. Bold face capitals denote matrices while small letters denote the elements of the matrix.

We assume a radar which measures range ( $r$ ), azimuth (a) and elevation ( $\epsilon$ ) with corresponding errors $\delta r, \delta a$ and $\delta \epsilon$. We may express these errors in terms of the Cartesian position vector

$$
\hat{X}_{(3 \times 1)}=\left[\begin{array}{l}
x \\
y \\
z
\end{array}\right]=\left[\begin{array}{ll}
\left.x_{i}\right] & i=1,2,3
\end{array}\right]
$$

by the first order terms of the Taylor series

$$
r+\delta r=r+\sum_{i=1}^{3} \frac{\partial r}{\partial x_{i}} \delta x_{i}+v_{1}
$$

where $v_{1}$ is a residual exror term resulting from neglecting higher order terms in the Taylor's expansion.

Then

$$
\delta r=\left[\frac{\partial r}{\partial X}\right]_{(1 \times 3)} \delta \hat{X}_{(3 \times 1)}+v_{1}
$$

Similarly
where the summation is assumed

$$
\begin{aligned}
& \delta a=\left[\frac{\partial \alpha}{\partial \mathbf{X}}\right] \delta \hat{\mathbf{X}}+\mathbf{v}_{2} \\
& \delta \epsilon=\left[\frac{\partial \epsilon}{\partial \mathbf{X}}\right] \delta \hat{\mathbf{X}}+\mathbf{v}_{3}
\end{aligned}
$$

It must be pointed out here that $\delta \hat{X}$ is a time dependent matrix and therefore is not referenced to a fixed point in time. But for a least squares fit such a reference point is needed. Now

$$
\delta \hat{\mathbf{X}}=\frac{\partial \hat{\mathbf{X}}}{\partial \mathbf{r}} \delta \mathbf{r}+\frac{\partial \hat{\mathbf{X}}}{\partial a} \delta \alpha+\frac{\partial \hat{\mathbf{X}}}{\partial \epsilon} \delta \varepsilon
$$

where

$$
\begin{gathered}
\delta \hat{\mathbf{X}} \text { is a } 3 \times 1 \text { matrix. } \\
\delta \hat{\mathbf{X}}_{(3 \times 1)}=\left[\begin{array}{c}
\delta \mathrm{x} \\
\delta \mathrm{y} \\
\delta z
\end{array}\right]
\end{gathered}
$$

since $\dot{x}, \dot{y}, \dot{z}$ are not functions of $r, a$, and $\epsilon$.
Then we may write

$$
\delta \hat{\mathbf{X}}_{(3 \times 1)}=\left[\frac{\partial(\mathbf{x}, \mathrm{y}, z)}{\partial(r, a, \varepsilon)}\right]_{(3 \times 3)}\left[\begin{array}{l}
\delta r  \tag{1}\\
\delta a \\
\delta \epsilon
\end{array}\right]_{(3 \times 1)}
$$

where we consider $\delta \hat{X}$ as being expressed in an inertial coordinate system whose origin is at the center of the earth.

This equation is an inconvenient one to solve in its present form since it is time dependent and we therefore seek a variational equation in a different form which will allow us to evaluate the variation in position at any given time as a function of the measurables $r$, $a$ and $\epsilon$.

If we define a new coordinate system ( $z$ ) centered at the observer where

$$
\begin{aligned}
& z_{1} \text { is directed towards the East } \\
& z_{2} \text { is directed towards the North } \\
& z_{3} \text { is normal to the local tangent plane }
\end{aligned}
$$

then the coordinates of a point in space measured by the radar are given by:

$$
\mathbf{Z}_{(3 \times 1)}=\left[\begin{array}{l}
z_{1} \\
z_{2} \\
z_{3}
\end{array}\right]=\left[\begin{array}{l}
\mathrm{r} \sin \alpha \cos \epsilon \\
\mathrm{r} \cos \alpha \cos \epsilon \\
\mathrm{r} \sin \epsilon
\end{array}\right]_{(3 \times 1)}
$$

For the first order terms, we have

$$
\delta Z_{(3 \times 1)}=\left[\begin{array}{c}
\delta z_{1}  \tag{2}\\
\delta z_{2} \\
\delta z_{3}
\end{array}\right]=\left[\begin{array}{ccc}
\cos \epsilon \sin \alpha & -\cos \alpha & -\sin \epsilon \sin \alpha \\
\cos \epsilon \cos \alpha & \sin \alpha & -\sin \epsilon \cos a \\
\sin \epsilon & 0 & \cos \epsilon
\end{array}\right]_{(3 \times 3)}\left[\begin{array}{c}
\delta \mathrm{r} \\
-\mathrm{r} \cos \epsilon \delta \alpha \\
\mathrm{r} \delta \epsilon
\end{array}\right]_{(3 \times 1)}
$$

or in abbreviated form

$$
\begin{equation*}
\mathbf{J}_{(3 \times 3)}^{\mathrm{T}} \delta \mathbf{Z}_{(3 \times 1)}=\mathbf{D}_{(3 \times 3)} \delta \mathrm{K}_{(3 \times 1)} \tag{3}
\end{equation*}
$$

where $J$ is the orthogonal $3 \times 3$ matrix;

$$
D_{(3 \times 3)}=\left[\begin{array}{ccc}
1 & 0 & 0 \\
0 & -r \cos \epsilon & 0 \\
0 & 0 & r
\end{array}\right]_{(3 \times 3)} ;
$$

and

$$
\delta \mathbf{K}_{(3 \times 1)}=\left[\begin{array}{c}
\delta \mathbf{r} \\
\delta a \\
\delta \epsilon
\end{array}\right]_{(3 \times 1)}
$$

represents noise in the measurements (Reference 2).
If we let $\phi$ and $\lambda$ be the geodetic latitude and longitude respectively of the station then we may transform equation (3) to inertial coordinates by means of:

$$
\mathbf{Z}_{(3 \times 1)}=\mathbf{R}_{(3 \times 3)} \mathbf{R}_{\mathbf{z}(3 \times 3)}\left(\theta_{\mathrm{G}}\right) \hat{\mathbf{X}}_{(3 \times 1)}-\mathbf{R}_{(3 \times 3)} \mathbf{S}_{(3 \times 1)}
$$

where

$$
\mathbf{R}_{(3 \times 3)}=\mathbf{R}_{\times(3 \times 3)}\left(\frac{7}{2}-\phi\right) \mathbf{R}_{\mathbf{z}(3 \times 3)}\left(\frac{\pi}{2}+\lambda\right) ;
$$

$S_{(3 \times 1)}$ is the position vector of the station in an earth centered coordinate system where $s_{1}$ is towards Greenwich, $s_{2}$ is $90^{\circ}$ east of $s_{1}$ and $s_{3}$ is along the earth's axis of rotation; $R_{x}$ and $R_{2}$ are rotations about the corresponding $x$ and $z$ axis and $\theta_{G}$ is the GHA at the time of observation. Using this notation equation (3) becomes

$$
\mathbf{D}_{(3 \times 3)} \delta \mathbf{K}_{(3 \times 1)}=\mathbf{J}_{(3 \times 3)}^{\mathrm{T}} \mathbf{R}_{(3 \times 3)} \mathbf{R}_{2(3 \times 3)}\left(\theta_{\mathrm{G}}\right) \delta \hat{X}_{(3 \times 1)}-\mathbf{J}_{(3 \times 3)}^{\mathrm{T}} \mathbf{R}_{(3 \times 3)} \delta \mathbf{S}_{(3 \times 1)}
$$

where $\delta \hat{\mathbf{X}}$ is inertial. If we include in the above equation the variation of the measurement (Refer-


$$
\begin{equation*}
\mathbf{L}_{(3 \times 3)} \delta \hat{\mathbf{X}}_{(3 \times 1)}=\mathbf{D}_{(3 \times 3)} \delta \mathbf{K}_{(3 \times 1)}+\mathbf{J}_{(3 \times 3)}^{\mathrm{T}} \mathrm{R}_{(3 \times 3)} \delta \mathbf{S}_{(3 \times 1)}-\mathbf{D}_{(3 \times 3)} \delta \beta_{(3 \times 1)} \tag{4}
\end{equation*}
$$

where

$$
\mathbf{L}_{(3 \times 3)}=\mathbf{J}_{(3 \times 3)}^{\mathrm{T}} \mathbf{R}_{(3 \times 3)} \mathbf{R}_{\mathbf{z}(3 \times 3)}\left(\theta_{\mathbf{G}}\right)
$$

Equation (4) permits the computation of $\delta \hat{\mathbf{X}}_{(3 \times 1)}$ for each point in time which is then substituted into equation (1).

Consider now the position vector $\hat{X}_{(3 \times 1)}$ at time $T=t . \hat{X}_{(3 \times 1)}$ is related to the state vector $\mathrm{X}_{0_{(6 \times 1)}}$ by a functional relationship

$$
\hat{\mathbf{x}}_{(3 \times 1)}=\hat{\mathbf{x}}_{(3 \times 1)}\left(\mathbf{X}_{0_{(3 \times 1)}}, \dot{X}_{0_{(3 \times 1)}}\right)
$$

and for the $\operatorname{erros} \delta \hat{\mathbf{X}}_{(3 \times 1)}$ we have

$$
\left.\hat{\mathbf{x}}_{(3 \times 1)}+\delta \hat{\mathbf{X}}_{(3 \times 1)}=\hat{\mathbf{x}}_{(3 \times 1)}\left(\mathbf{X}_{0(3 \times 1)}+\delta \mathbf{X}_{0(3 \times 1)}\right) \dot{\mathbf{X}}_{0(3 \times 1)}+\delta \dot{\mathbf{X}}_{(3 \times 1)}\right)
$$

where we shall consider $\mathbf{X}_{06 \times 1)}$, to be the state at some fixed "reference point" in time. Expanding the above as a Taylor series we have

$$
\hat{\mathbf{X}}_{(3 \times 1)}+\delta \hat{\mathbf{X}}_{(3 \times 1)}=\hat{\mathbf{X}}_{(3 \times 1)}\left(\mathbf{X}_{0}, \dot{\mathbf{X}}_{0}\right)+\left[\frac{\partial \hat{\mathbf{X}}}{\partial \mathbf{X}_{0}}\right]_{(3 \times 3)} \delta \mathbf{X}_{0(3 \times 1)}+\left[\frac{\partial \hat{\mathbf{X}}}{\partial \dot{\mathbf{X}}_{0}}\right]_{(3 \times 3)} \delta \dot{\mathbf{X}}_{(3 \times 1)}+\mathbf{v}_{(3 \times 1)}^{\prime}
$$

or

$$
\delta \hat{X}_{(3 \times 1)}=\left[\frac{\partial(x, y, z)}{\partial\left(x_{0}, y_{0}, z_{0}, \dot{x}_{0}, \dot{y}_{0}, \dot{z}_{0}\right)}\right]_{(3 \times 6)} \delta X_{(6 \times 1)}+V_{(3 \times 1)}^{\prime}{ }^{*}
$$

where we do not include the partials of $\dot{x}, \dot{y}, \dot{z}$ since there is no direct measurement of them and thus $\delta \hat{X}_{(3 \times 1)}$ is the matrix of position only and $\delta \mathbf{X}_{0_{(6 \times 1)}}$ is the variation in the entire state at the reference point.

Letting $\hat{\Phi}_{D_{(3 \times 6)}}$ denote the matrix of partial derivatives we have

$$
\mathbf{V}_{(3 \times 1)}^{\prime}=\delta \hat{\mathbf{X}}_{(3 \times 1)}-\hat{\Phi}_{0_{(3 \times 6)}} \delta \mathbf{X}_{0_{(6 \times 1)}}
$$

or

$$
\begin{equation*}
\mathbf{V}_{(3 \times 1)}=\mathbf{L}_{(3 \times 3)} \delta \hat{\mathbf{X}}_{(3 \times 1)}-\mathbf{L}_{(3 \times 3)} \hat{\Phi}_{0_{(3 \times 6)}} \delta \mathbf{X}_{0(6 \times 1)} \tag{5}
\end{equation*}
$$

where $L_{(3 \times 3)}$ is defined as above and $V_{(3 \times 1)}=L_{(3 \times 3)} V_{(3 \times 1)}^{\prime * *}$. We now use the method of weighted least squares with equation (5) where we seek the best correction to the state represented by the matrix $\delta \mathbf{X}_{0(6 \times 1)}$ and where $L_{\left(3 \times 3, \delta \hat{X}_{(3 \times 1)}\right.}$ is given by equation (4). The method of least squares for the solution of the unknown parameters $\delta X_{(6 \times 1)}$ stipulates that: $\Phi=V_{(1 \times 3)}^{T} W_{(3 \times 3)}^{-1} V_{(3 \times 1)}$ be a
minimum

$$
W=\left[\begin{array}{ccc}
\sigma_{8}^{2} & 0 & 0  \tag{6}\\
0 & r^{2} \cos ^{2} \epsilon \sigma_{\alpha}^{2} & 0 \\
0 & 0 & r^{2} \sigma_{\epsilon}^{2}
\end{array}\right]_{(3 \times 3)}
$$

is the weighting matrix.
*This matrix of partial derivatives is called the state fransition matrix when the complete matrix is written as

$$
\left[\frac{\partial(x, y, z, \dot{x}, \dot{y}, \dot{z})}{\partial\left(x_{0}, y_{0}, z_{0}, \dot{x}, \dot{y}_{0}, \dot{z}_{0}\right)}\right]_{(6 \times 6)}
$$

The computation of this matrix is found in reference 4.
** It should be noted that equation (4) may now be written as:

$$
\mathbf{L}_{(3 \times 3)} \hat{\Phi}_{(3 \times 6)} \delta \mathbf{X}_{0(6 \times 1)}=\mathbf{D}_{(3 \times 3)} \delta \mathbf{K}_{(3 \times 1)}+\mathbf{J}_{(3 \times 3)}^{\mathrm{T}} \mathbf{R}_{(3 \times 3)} \delta \mathbf{S}_{(3 \times 1)}-\mathbf{D}_{(3 \times 3)} \delta \beta_{(3 \times 1)} .
$$

where the fixed reference point $\left(\mathbf{X}_{0}{ }_{(6 \times 1)}\right)$ is necessary for the least squares procedures.

Substituting from (4)

$$
\begin{aligned}
\Phi & =\left[\mathbf{L} \delta \hat{\mathbf{X}}-\mathbf{L} \hat{\phi}_{0} \delta \mathbf{X}_{0}\right]^{T} W^{-1}\left[\mathbf{L} \delta \hat{\mathbf{X}}-\mathbf{L} \hat{\phi}_{0} \delta \mathbf{X}_{0}\right] \\
& =\left[\delta \hat{\mathbf{X}}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}}-\delta \mathbf{X}_{0}^{\mathrm{T}} \hat{\Phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}}\right] W^{-1}\left[\mathbf{L} \delta \hat{\mathbf{X}}-\mathbf{L} \hat{\phi}_{0} \delta \mathbf{X}_{0}\right] \\
& =\delta \hat{\mathbf{X}}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathrm{~W}^{-1} \mathbf{L} \delta \hat{\mathbf{X}}-\delta \mathbf{X}_{0}^{\mathrm{T}} \hat{\phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} W^{-1} \mathbf{L} \delta \hat{\mathbf{X}}-\delta \hat{\mathbf{X}}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathrm{~W}^{-1} \mathbf{L} \hat{\phi}_{0} \delta \mathbf{X}_{0}+\delta \mathbf{X}_{0}^{\mathrm{T}} \hat{\phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \boldsymbol{H}^{-1} \mathbf{L} \hat{\phi}_{0} \delta \mathbf{X}_{0}
\end{aligned}
$$

then

$$
\frac{\partial \Phi}{\partial\left(\delta \mathbf{X}_{0}\right)}=0=-\hat{\phi}_{0}^{\mathrm{T}} \mathbf{I}^{\mathrm{T}} \boldsymbol{H}^{-1} \mathbf{L} \delta \hat{\mathbf{X}}+\hat{\phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} H^{-1} \mathbf{L} \hat{\phi}_{0} \delta \mathbf{X}_{0}
$$

or

$$
\hat{\Phi}_{0}^{\top} L^{T} \mathscr{H}^{-1} L \delta \hat{X}=\hat{\Phi}_{0}^{T} L^{T} \mathbb{F}^{-1} L \hat{\Phi} \delta X_{0}
$$

If we write the above in summation notation where we sum over $n$ observations we have

$$
\sum_{1}^{\mathrm{n}}\left(\dot{\Phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathrm{~F}:^{-1} \mathbf{L} \delta \hat{\mathbf{X}}\right)_{(6 \times 1)}=\left[\sum_{1}^{\mathrm{n}}\left(\hat{\Phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathbb{W}^{-1} \mathbf{L} \hat{\Phi}_{0}\right)_{(6 \times 6)}\right] \delta \mathbf{X}_{0_{(6 \times 1)}}
$$

or

$$
\begin{equation*}
\left.\delta \mathbf{X}_{(\sigma \times 1)}=\left[\sum_{1}^{n} \hat{\Phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathbb{H}^{-1} \mathbf{L} \hat{\Phi}_{0}\right)\right]_{(6 \times 6)}^{-1}\left[\sum_{1}^{n}\left(\hat{\Phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathbb{W}^{-1} \mathbf{L} \delta \hat{\mathbf{X}}\right)\right]_{(6 \times 1)} \tag{7}
\end{equation*}
$$

which are the normalized equations.
Equation 7 represents the weighted least squares procedure for determining the "best fit" variations at a fixed reference point. The nonweighted procedure is identical and if one sets $H=I$, the identity matrix, equation (7) reduces to the nonweighted case:

$$
\begin{equation*}
\delta \mathbf{X}_{0(6 \times 1)}=\left[\sum_{1}^{n}\left(\hat{\Phi}_{0}^{T} \hat{\Phi}_{0}\right)\right]_{(6 \times 6)}^{-1}\left[\sum_{1}^{n}\left(\hat{\Phi}_{0}^{T} \delta \hat{\mathbf{X}}\right)\right]_{(6 \times 1)} \tag{8}
\end{equation*}
$$

## III. TRANSFORMATION TO SPHERICAL ELEMENTS

Once $8 \mathbf{X}_{0_{6},}$ is obtained either by equation (7) or equation (8) it may be more instructive to look at the resulting uncertainties in terms of deviations in the insertion elements of the spacecraft. Accordingly, we define these elements as:
$h_{i}$ spacecraft altitude above the earth
$\mathrm{v}_{\mathrm{i}}$ speed
$\gamma_{i}$ flight path angle
$a_{i}$ insertion azimuth
$\lambda_{i}$ right ascension (or longitude)
$\delta_{i}$ declination (or latitude)

The transformation from injection elements to position and velocity coordinates are as follows (References 2 and 5):
$\cdot\left[\begin{array}{l}x \\ y \\ z\end{array}\right]_{(3 \times 1)}=\left[\begin{array}{c}r \cos \delta_{i} \cos \lambda_{i} \\ r \cos \delta_{i} \sin \lambda_{i} \\ r \sin \delta_{i}\end{array}\right]_{(3 \times 1)}$ $\left[\begin{array}{l}\dot{x} \\ \dot{y} \\ \dot{z}\end{array}\right]_{(3 \times 1)}\left[\begin{array}{l}v_{i}\left(\sin \gamma_{i} \cos \delta_{i} \cos \lambda_{i}-\cos \gamma_{i} \sin \alpha_{i} \sin \lambda_{i}-\cos \gamma_{i} \cos \alpha_{i} \sin \delta_{i} \cos \lambda_{i}\right) \\ v_{i}\left(\sin \gamma_{i} \cos \delta_{i} \sin \lambda_{i}+\cos \gamma_{i} \sin \alpha_{i} \cos \lambda_{i}-\cos \gamma_{i} \cos \alpha_{i} \sin \delta_{i} \sin \lambda_{i}\right) \\ v_{i}\left(\sin \gamma_{i} \sin \delta_{i}+\cos \gamma_{i} \cos \alpha_{i} \cos \delta_{i}\right)\end{array}\right]_{(3 \times 1)}$

It can easily be seen that we may then write the transformation for the deviations as

$$
\delta \mathbf{X}_{0(6 \times 1)}=\left[\frac{\partial(x, y, z, \dot{x}, \dot{y}, \dot{z})}{\partial\left(h_{i}, v_{i}, \gamma_{i}, a_{i}, \lambda_{i}, \delta_{i}\right)}\right]_{(6 \times 6)}\left[\begin{array}{c}
\delta h_{i} \\
\delta v_{i} \\
\delta \gamma_{i} \\
\delta a_{i} \\
\delta \lambda_{i} \\
\delta\left(\delta_{i}\right)
\end{array}\right]_{(6 \times 1)}
$$

or

$$
\begin{equation*}
\delta X_{(6 \times 1)}=\psi_{(6 \times 6)} \beta_{(6 \times 1)} \tag{10}
\end{equation*}
$$

where $\Psi_{(6 \times 6)}$ is the matrix of partials and $\beta_{(6 \times 1)}$ is the variational matrix. Then we have

$$
\beta_{(6 \times 1)}=\Psi_{(6 \times 6)}^{-1} \delta X_{0}{ }_{(6 \times 6)}
$$

and from equation (7)

$$
\begin{equation*}
\boldsymbol{\beta}_{(6 \times 1)}=\underset{(6 \times 6)}{\Psi-1}\left[\sum_{1}^{n}\left(\hat{\Phi}_{0}^{\mathrm{T}} \mathrm{I}^{\mathrm{T}} W^{-1} \mathbf{L} \hat{\Phi}_{0}\right)\right]_{(6 \times 6)}^{-1}\left[\sum_{1}^{n}\left(\hat{\Phi}_{0}^{\mathrm{T}} \mathbf{L}^{\mathrm{T}} \mathbb{F}^{-1} \mathbf{L} \dot{\delta} \hat{X}\right)\right]_{(6 \times 1)} \tag{11}
\end{equation*}
$$

Recall from equation 4 that

$$
\mathbf{L}_{(3 \times 3)} \delta \hat{\mathbf{X}}_{(3 \times 1)}=\mathrm{D}_{(3 \times 3)} \delta \mathbf{K}_{(3 \times 1)}+\mathrm{J}_{(3 \times 3)}^{\mathrm{T}} \mathrm{R}_{(3 \times 3)} \delta \mathrm{S}_{(3 \times 1)}-\mathrm{D}_{(3 \times 3)} j \beta_{(3 \times 1)}
$$

If we apply random numbers to the error terms $\delta K_{(3 \times 1)} \delta S_{(3 \times 1)}$ and $\delta \beta_{(3 \times 1)}$ we then have a means of calculating the statistics in a Monte Carlo sense. This is done in the following way: random numbers are generated and used as multipliers for the $\delta S_{(3 \times 1)}$ and $S_{\beta_{(3 \times 1)}}$ errors. These products then give modified $\delta S_{(3 \times 1)}$ and $\delta \beta_{(3 \times 1)}$ which are constants over the n observations. However for each of the n observations different random numbers are generated for the $\mathrm{K}_{(3 \times 1)}$ or noise errors. Then equations (5) and (7) allow us to compute the variations. This procedure
is repeated for $j$ times or Monte Carlo samples yielding $j$ matrices for $\delta \mathbf{X}_{0}$ and $\beta$. The standard deviations may then be computed. For example

$$
\sigma_{h_{i}}=\left[\frac{\sum_{j}^{j}\left(\delta h_{i}\right)^{2}}{j-1}-\left(\delta \overline{h_{i}}\right)^{2}\right]^{1 / 2}
$$

where $\overline{\delta h_{i}}$ is the mean of the errors in altitude determined from ; Monte Carlo runs. Similarly for the other injection parameters and for the uncertainties in the state $\delta \mathrm{X}_{0}$.

## IV. CALCULATION OF PERIGEE UNCERTAINTIES

Deviations in perigee may be included in the Monte Carlo statistics by means of classical methods of celestial mechanics. Denote the original "unperturbed" reference state by $X_{0}$. Then the "best fit" state is

$$
X_{(6 \times 1)}=X_{0(6 \times 1)}+\delta X_{0_{(6 \times 1)}}=\left[\begin{array}{c}
x \\
y \\
z \\
\dot{x} \\
\dot{y} \\
\dot{z}
\end{array}\right] \text { and } \begin{aligned}
& r=\left(x^{2}+y^{2}+z^{2}\right)^{1 / 2} \\
& \\
&
\end{aligned}
$$

Then perigee is calculated as follows

$$
\begin{equation*}
a=\frac{r}{2-\frac{r v^{2}}{\mu}} \tag{12}
\end{equation*}
$$

where $\mu$ is the gravitational constant of the earth

$$
\left.\begin{array}{l}
e \sin E=\frac{\vec{r} \cdot \vec{v}}{\sqrt{\mu a}} \\
e \cos E=1-r / a \tag{13}
\end{array}\right\}
$$

which yield the eccentricity e and finally

$$
\begin{equation*}
r_{p}=a(1-e) \tag{14}
\end{equation*}
$$

If perigee is also computed with the original vector $\mathbf{X}_{0}$ then the variation of perigee is thus obtained and the standard deviation may be calculated in the usual manner. It must be pointed out that for near circular orbits, perigee uncertainties are not gaussian. Thus the standard deviation
in this case is not really what it implies. However, once one realizes this, the standard deviation and the mean for the perigee errors still allow one to intuitively gain insight into what is happening.

## V. EXAMPLES AND RESULTS

Two different sets of data were selected for numerical examples in a preliminary study of the effects of geometry on the uncertainties. Range safety requirements at Cape Kennedy enforce certain restrictions on launching and to meet these requirements two bands of $26^{\circ}$ launch azimuth widths were selected. The azimuth spread of $26^{\circ}$ represents the maximum daily launch window for the Apollo mission.

Two ship locations are necessary to provide coverage of the two azimuth bands. Ship A with geodetic coordinates $26^{\circ} .0$ (latitude North) and $47^{\circ} .5$ (longitude West) is used to cover the azimuth band from $72^{\circ}$ to $98^{\circ}$. Ship B with coordinates $21^{\circ} .25 \mathrm{~N}$ and $48^{\circ} .75 \mathrm{~W}$ is used to cover the azimuth band from $82^{\circ}$ to $108^{\circ}$.

Figure 1 shows the locations of the ships and the two bands of azimuth. The coverage of the radar indicated by the circles are for elevation angles above $5^{\circ}$.

Table 1 shows the uncertainties for the weighted least squares for height, speed, flight path angle and perigee. The last three columns are the average perigee uncertainties and the uncertainties in total position and velocity. The first 3 columns are launch azimuth, elevation angle of the first observation and elevation angle of the last observation. As can easily be seen, the uncertainties for Ship A and Ship B are almost identical. The time span for the observations is exactly one minute along the orbit with the first observation occurring at insertion into the orbit and one observation per second thereafter.

Table 2 is the same as Table 1 except that here the weighting matrix is the identity matrix. This has the effect of giving a heavier weight to the angular measurements than is given the more accurate range measurement and one would suspect that the resulting unceriainties would be larger. A comparison of Tables 1 and 2 shows that the uncertainties in $h_{i}, \gamma_{i}$ and total position are the same; however, for speed, the difference is considerable. The deviations associated with perigee and total velocity are also larger in the unweighted case. This clearly shows the penalty one pays for using nonweighted least squares.

Table 3 is the results obtained by W. D. Kahn in a study (yet to be published-Ref. 8) using a linear error analysis program. A comparison with Table 1 for ship B shows that speed, flight path angle and the total velocity are in fairly good agreement. However altitude and total position do differ by a significant amount.
P. G. Brumberg in reference 1 shows results that he obtained using Monte Carlo techniques. A complete description of the error model used can be found in the reference. A comparison between the results obtained by Kahn, Brumberg and the author is shown in Table 4 for the 108 degree launch azimuth only. The results obtained for Brumberg were read from graphs in reference 1. These results were obtained without weighting the measurements.

The above mentioned results show that while the author and Mr. Kahn's results agree except in altitude and position further investigation is still required into this difference.

As pointed out earlier, the uncertainties in perigee for a near circular orbit are not distributed in a gaussian manner. However in the above mentioned examples, the uncertainties in the state vector were normally distributed with a zero mean within the expected accuracy of a finite sample size.

Several other studies have been made in connction with the perigee uncertainties. Reference 6 utilizes an analytical expression of the go, no-go criterion based on lifetime and results are given in that report. A preliminary analysis, currently being prepared for publication (Reference 7), has also been undertaken for the probability distribution of perigee uncertainties and its application to the go, no-go decision. This analysis utilizes two-body equations of motion.

Figures 2 through 7 show the uncertainties in $h_{i}, v_{i}, \gamma_{i}, r_{p}$, total position and total volocity for Ships A and B plotted versus launch azimuth. Both weighted and unweighted cases were shown. The effect of geometry is clearly seen in these graphs.

The error model used as input in the above examples was as follows:

|  | Noise (\%K) | Bias ( B ) |
| :---: | :---: | :---: |
| Range (meters) | 10.0 | 20.0 |
| Azimuth (milliradians) | 0.4 | 0.8 |
| Elevation (milliradians) | 0.4 | 0.8 |
| STATION ERRORS (meters) |  |  |
| X | 430 |  |
| Y | 430 |  |
| Z | - 0 |  |
| WEIGHTING MODEL, <br> $\sigma$ range $=10.0$ <br> $\sigma$ azimuth $=0$. <br> $\sigma$ elevation $=$ | R WEIGHT eters milliradian milliradia | CASES |

## VI. ACKNOWIEDGEMENTS

The author wishes to acknowledge many helpful discussions with Mir. R. T. Groves and Mr. W. D. Kahn which pointed out many pitfalls in the methods used for this study. Many thanks are also due to $\mathrm{Mr} . \mathrm{C}$. R. Newman for his help in the programming of this problem.

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Amble



Trbio 2


Alfitude 185. 2 K
Eccontricity 010 o 002
Tracking ficmin inction to mastion phas one vinute (or from
a minimum do ation engit: of $7.5^{\circ}$ to one minute laier)
Ship A $26^{\circ} .0$ (Geod Let. Noribi; 47". 5 (Long. West)



Table 3


One sione urnccinindes for Apollo Go, Now Gu verificution
Alitude 10.? Kr



Ship A 26.0 (Geod. Lat. Nomtil: 47 5 (long West)
Ship $821^{\circ} .25$ (God. Let, North); $48^{\circ} .75$ (Long. Vesi)

| $\begin{array}{r} \text { Yababi } \\ \text { Azimuti } \end{array}$ | ${ }_{i}(\mathrm{imin})$ | $\because(\mathrm{m} / \mathrm{sec})$ | \% (Geg) | $\begin{aligned} & \text { Total } \\ & \text { Position } \end{aligned}$ $(\mathrm{km})$ | $\begin{aligned} & \text { Total } \\ & \text { Volocity } \\ & (\mathrm{m} / \mathrm{s}) \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Shin E |  |  |  |  |  |
| 82 | . 63 | . 66 | . 024 | 1.11 | 6.85 |
| 85 | . 50 | . 56 | . 025 | . 95 | 6.91 |
| 90 | . 30 | . 41 | . 030 | . 76 | 7.33 |
| 95 | . 1.8 | . 41 | . 040 | . 68 | 8.25 |
| 100 | . 30 | 42 | . 030 | . 76 | 7.33 |
| 108 | . 63 | . 67 | . 024 | 1.11 | 6.87 |
| $r$ (rieters) <br> $a$ (midlirsdicns) <br> $\epsilon$ (milliradions) |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

Table 4
$108^{3}$ Lameh Azimuth
One signo uncertainties for Apollo Go, No --Go verification Altitude 135.2 Km
Eccentricity 001 to 002
Tracking from insetion to insertion plus ore minute (or from
a miniminin clevation ongle of $7.5^{\circ}$ to one mintite (otery
Ship A $26^{-} .0$ (Geod. Lat. North); $47^{\circ} .5$ (Long. West)
Ship $8 \quad 21^{\circ} .25$ (Grod. Let. North); $48^{9.75(\text { Long. West) }}$

|  | $\sigma_{0}(\mathrm{~m} / \mathrm{sec})$ | ${ }^{9} \%$ (deg) | $c_{12}(\mathrm{~mm})$ | $\begin{gathered} \text { Total } \\ \text { Position } \\ (\mathrm{lm}) \end{gathered}$ | Total Volocity $(\mathrm{m} / \mathrm{sec})$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Kahin | . 67 | . 024 | . 63 | 1.11 | 6.87 |
| Brumerg | 2.1 | . 03 | . 63 | 1.5 | 8.3 |
| Kwimen (weighted) | . 59 | . 023 | . 96 | 1.25 | 6.04 |
| $\begin{aligned} & \text { Kauman } \\ & \quad \text { (unwcighteci) } \end{aligned}$ | 2.78 | . 023 | . 96 | 1.25 | 6.65 |



Figure 1


Figure 2


Figure 3


Figure 4


Figure 5


Figure 6


Figure 7

