ATTITUDE DETERMINATION USING VECTOR OBSERVATIONS: A FAST OPTIMAL MATRIX ALGORITHM

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Abstract

The attitude matrix minimizing Wahba's loss function is computed directly by a method that is competitive with the fastest known algorithm for finding this optimal estimate. The method also provides an estimate of the attitude error covariance matrix. Analysis of the special case of two vector observations identifies those cases for which the TRIAD or algebraic method minimizes Wahba's loss function.

Introduction

In 1965, Wahba posed the problem of finding the proper orthogonal matrix $A$ that minimizes the non-negative loss function

$$L(A) = \frac{1}{2} \sum_{i=1}^{n} a_i \| b_i - A r_i \|^2,$$

where the unit vectors $r_i$ are representations in a reference frame of the directions to some observed objects, the $b_i$ are the unit vector representations of the corresponding observations in the spacecraft body frame, the $a_i$ are positive weights, and $n$ is the number of observations. The motivation for this loss function is that if the vectors are error-free and the true attitude matrix $A_{true}$ is assumed to be the same for all the measurements, then $b_i$ is equal to $A_{true} r_i$ for all $i$ and the loss function is equal to zero for $A$ equal to $A_{true}$.

Attitude determination algorithms based on minimizing this loss function have been used for many years [2-9]. The original solutions to Wahba's problem solved for the spacecraft attitude matrix directly [2-5], but most practical applications have been based on Davenport's q-method [6-8], which solves for the quaternion representing the attitude matrix. In this paper, we present a new method that solves for the attitude matrix directly, as well as the covariance matrix, and which is competitive with the well known QUEST algorithm [9] in speed. Analysis of the special case of two observations serves to relate this method to the TRIAD or algebraic method [8, 9].

Statement of the problem

Simple matrix manipulations transform the loss function into

$$L(A) = \lambda_0 - \text{tr}(AB^T),$$

where

$$\lambda_0 = \sum_{i=1}^{n} a_i,$$

$$B = \sum_{i=1}^{n} a_i b_i r_i^T.$$

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tr denotes the trace, and the superscript \( T \) denotes the matrix transpose. Thus Wahba's problem is equivalent to the problem of finding the proper orthogonal matrix \( A \) that maximizes the trace of the matrix product \( AB^T \). The weights are often chosen so that \( \lambda_0 = 1 \), but this is not always the most convenient choice, as will be discussed below.

This optimization problem has an interesting relation to a matrix norm. The Euclidean norm (also known as the Schur, Frobenius, or Hilbert-Schmidt norm) is defined for a general real matrix \( M \) by [10, 11]

\[
\| M \|_2^2 = \sum M_{ij}^2 = \text{tr}(MM^T),
\]

(5)

where the sum is over all the matrix elements. The assumed orthogonality of \( A \) and properties of the trace give

\[
\| A - B \|_2^2 = \text{tr}[(A - B)(A - B)^T] = \text{tr} I - 2\text{tr}(AB^T) + \| B \|_2^2,
\]

(6)

where \( I \) is the \( 3 \times 3 \) identity matrix. The orthogonal matrix \( A \) that maximizes \( \text{tr}(AB^T) \) minimizes this norm, so Wahba's problem is also equivalent to the problem of finding the proper orthogonal matrix \( A \) that is closest to \( B \) in the Euclidean norm \( \| . \|_2 \).

The matrix \( B \) can be shown to have the decomposition [13]

\[
B = U_+ \text{diag}[S_1, S_2, S_3] V_+^T
\]

(7)

where \( U_+ \) and \( V_+ \) are proper orthogonal matrices; \( \text{diag}[... \] denotes a matrix with the indicated elements on the main diagonal and zeros elsewhere; and \( S_1, S_2, \) and \( |S_3| \), the singular values of \( B \), obey the inequalities

\[
S_1 \geq S_2 \geq |S_3|.
\]

(8)

The optimal attitude estimate is given in terms of these matrices by [13]

\[
A_{opt} = U_+ V_+^T.
\]

(9)

Equation (7) differs from the singular value decomposition (SVD) [10, 11] in that \( U_+ \) and \( V_+ \) are required to have positive determinant. In reference [13], \( S_3 \) was denoted by \( ds_3 \), where \( d = \pm 1 \) and \( s_3 \geq 0 \).

The SVD provides a robust method for computing the matrices \( U_+ \) and \( V_+ \), and thus the optimal attitude estimate, but it is not very efficient [13]. The purpose of this paper is to present a more efficient method to estimate the attitude.

**Computation of the attitude matrix**

Noting that the adjoint of the transpose of \( B \) and the product \( BB^T B \) can be written as

\[
\text{adj} B^T = U_+ \text{diag}[S_2 S_3, S_3 S_1, S_1 S_2] V_+^T,
\]

(10)

and

\[
BB^T B = U_+ \text{diag}[S_1^3, S_2^3, S_3^3] V_+^T,
\]

(11)
it is a matter of simple algebra to see that

\[ A_{opt} = \left[ (\kappa + \|B\|^2)B + \lambda \adj B^T - BB^T B \right] / \zeta, \]  

(12)

where

\[ \|B\|^2 = S_1^2 + S_2^2 + S_3^2, \]  

(13)

and the other scalar coefficients are defined by

\[ \kappa = S_2 S_3 + S_3 S_1 + S_1 S_2, \]  

(14)

\[ \lambda = S_1 + S_2 + S_3, \]  

(15)

and

\[ \zeta = (S_2 + S_3)(S_3 + S_1)(S_1 + S_2). \]  

(16)

The matrices in equation (12) can be computed without performing the singular value decomposition, but this equation is an improvement over equation (9) only because the scalar coefficients \( \kappa, \lambda, \) and \( \zeta \) can also be computed without the SVD, as we will show below.

**Iterative computation of the scalar coefficients**

We first find expressions for the other scalar coefficients in terms of \( \lambda \). A little algebra shows that

\[ \kappa = \frac{1}{4} (\lambda^2 - \|B\|^2), \]  

(17)

and

\[ \zeta = \kappa \lambda - \det B. \]  

(18)

Let \( A(\lambda) \) denote the expression for the attitude matrix given by equations (12), (17), and (18) as a function of \( \lambda \) and \( B \). This is equal to \( A_{opt} \) if \( \lambda \) is given by equation (15). Equations (7), (9), and (15) give

\[ \lambda = \tr(A_{opt} B^T), \]  

(19)

so \( \lambda \) can be computed as a solution of the equation

\[ \lambda = \tr[A(\lambda) B^T] = \tr[(\kappa + \|B\|^2) BB^T + \lambda (\det B) I - (BB^T)^2] / \xi. \]  

(20)

Substitution of equations (17), (18), and the identity

\[ \|B\|^4 - \tr[(BB^T)^2] = 2 \|\adj B\|^2 \]  

(21)

lets us write this as

\[ 0 = Q(\lambda) = \kappa^2 - 2 \lambda \det B - \|\adj B\|^2. \]  

(22)

Since \( \kappa \) is a quadratic function of \( \lambda \), \( Q(\lambda) \) is a quartic polynomial. It can be shown to be the same quartic that is used in QUEST, up to an irrelevant factor of one-fourth. Substitution of equation (7) into equation (22) gives the four roots of the quartic in terms of \( S_1, S_2, \) and \( S_3 \). We must use equation (17) for \( \kappa \) rather than equation (14) in this substitution, which gives

\[ 4Q(\lambda) = (\lambda - S_1 - S_2 - S_3)(\lambda - S_1 + S_2 + S_3)(\lambda + S_1 - S_2 + S_3)(\lambda + S_1 + S_2 - S_3). \]  

(23)
The roots of this equation are all real, and they are the four eigenvalues of the \( K \) matrix in the q-method, as is well known [7, 9]. Equations (8) and (15) show that we require the maximum root, and that this root is distinct unless \( S_2 + S_3 = 0 \). When \( S_2 + S_3 = 0 \), the attitude solution is not unique, as is discussed in reference [13]; in the method introduced in this paper, this results in \( \zeta = 0 \) and all the elements of \( A_{opt} \) having the indefinite form \( 0/0 \).

We now note from equations (2) and (19) that

\[
L(A_{opt}) = \lambda_0 - \lambda \geq 0. \tag{24}
\]

For small measurement errors, the loss function should be close to zero, so the maximum root of equation (22) should be close to \( \lambda_0 \) [9]. Thus we can find \( \lambda \) by Newton's method, starting with this value. This defines a sequence of estimates of \( \lambda \) by

\[
\lambda_i = \lambda_{i-1} - Q(\lambda_{i-1})/Q'(\lambda_{i-1}), \quad i = 1, 2, \ldots \tag{25}
\]

Substitution of equation (23) shows that this sequence would be monotonically decreasing with infinite-precision arithmetic, but a computation with finite-precision arithmetic eventually finds a \( \lambda_i \geq \lambda_{i-1} \). At this point, the iterations are terminated and \( \lambda_{i-1} \) is taken to be the desired root to full computer precision. This iteration converges extremely rapidly in practice, except in the case that the maximum root of \( Q(\lambda) \) is not unique. In that case the derivative in the denominator of equation (25) goes to zero as the root is approached, so the computation is terminated and a warning is issued that the attitude is indeterminate. Halley's method [14] would give convergence in fewer iterations than Newton's method, but would require more computations per iteration, so it was not investigated further.

It is important to carry out the computation of \( \lambda \) to full machine precision, since otherwise the computed attitude matrix will not be orthogonal. Straightforward matrix computation gives

\[
A(\lambda)A^T(\lambda) = I - Q(\lambda) (\lambda^2 I - BB^T)/\zeta^2. \tag{26}
\]

This shows the orthogonality of the computed attitude matrix if \( \lambda \) is a root of \( Q(\lambda) \), and estimates the departure from orthogonality otherwise.

**Analytic computation of the scalar coefficients**

The scalar coefficients can also be computed as functions of the largest singular value \( S_1 \) of \( B \) by

\[
\kappa = S_1 (S_2 + S_3) + S_2 S_3 = S_1 (S_2 + S_3) + S_1^{-1} \text{det } B, \tag{27}
\]

\[
\lambda = S_1 + (S_2 + S_3), \tag{28}
\]

and

\[
\zeta = (\kappa + S_1^2) (S_2 + S_3), \tag{29}
\]

where

\[
S_2 + S_3 = \{S_1^{-2} \| \text{adj } B \|^2 - (S_1^{-1} \text{det } B)^2 \} + 2 S_1^{-1} \text{det } B \}^{1/2}. \tag{30}
\]

This form is chosen to avoid near-cancellations in near-singular cases. The largest singular
value is found as the positive square root of the largest root of the cubic characteristic equation of the matrix $BB^T$ [7]:

$$0 = (S_1^2)^3 - \text{tr}(BB^T) (S_1^2)^2 + \text{tr}[\text{adj}(BB^T)]S_1^2 - \det(BB^T)$$

$$= (S_1^2)^3 - \|B\|^2(S_1^2)^2 + \|\text{adj } B\|^2 S_1^2 - \det(B)^2. \quad (31)$$

The largest root of this equation is given by [7, 15]

$$S_1^2 = \frac{1}{3} \left\{ \|B\|^2 + 2 \alpha^{1/2} \cos \left[ \frac{1}{2} \cos^{-1} \left( \alpha^{-3/2} \beta \right) \right] \right\}, \quad (32)$$

where

$$\alpha = \|B\|^4 - \|\text{adj } B\|^2, \quad (33)$$

and

$$\beta = \|B\|^6 - \left( \frac{9}{2} \right) \|B\|^2 \|\text{adj } B\|^2 + \left( \frac{27}{2} \right) \det(B)^2. \quad (34)$$

Equation (7) can be used to show that $\alpha \geq 0$, with equality if and only if $S_1 = S_2 = |S_3|$, in which case $\beta = 0$ also. Thus we have a complete analytic solution of Wahba's problem.

**Computation of the covariance matrix**

The quality of the attitude estimate is best expressed in terms of the covariance of the three-component column vector $\phi$ of attitude error angles in the spacecraft body frame. This parameterization gives the following relation between the estimated and true attitude matrices $A$ and $A_{true}$:

$$A = \{ \exp[(- \phi) \times] \} A_{true} = \{ I - [\phi \times] + \frac{1}{2} [\phi \times]^2 + ... \} A_{true}, \quad (35)$$

where the matrix $[u \times]$ is defined for a general three-component column vector $u$ as

$$[u \times] = \begin{bmatrix} 0 & -u_3 & u_2 \\ u_3 & 0 & -u_1 \\ -u_2 & u_1 & 0 \end{bmatrix}. \quad (36)$$

This notation reflects the equality of the matrix product $[u \times]v$ and the cross product $u \times v$.

Shuster [16] has recast the Wahba problem as a maximum likelihood estimation problem [17], which leads to a very convenient method for computing the covariance matrix. Asymptotically, as the amount of data becomes infinite, the covariance matrix tends to the inverse of the Fisher information matrix $F$, which is the expected value of the Hessian of the negative-log-likelihood function $J$;

$$F_{j,k} = \mathbb{E}[\partial^2 J / \partial \phi_j \partial \phi_k]. \quad (37)$$

The distribution of the components of the $i^{th}$ measurement error vector perpendicular to the true vector are assumed to be Gaussian and axially symmetric about the true vector with variance $\sigma_i^2$ per axis. Then the negative-log-likelihood function for this problem is [13, 16]

$$J = \frac{1}{2} \sum_{i=1}^{n} \sigma_i^{-2} \left| \mathbf{b}_i - A \mathbf{r}_i \right|^2 + ... , \quad (38)$$

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where the omitted terms are independent of attitude. For any positive $\lambda_0$ and with

$$\sigma_{tot}^2 \equiv (\sum_{i=1}^{n} \sigma_i^{-2})^{-1},$$

the weights

$$a_i = \lambda_0 \sigma_{tot}^2 / \sigma_i^2$$

are positive and satisfy equation (3). With this choice

$$J = \lambda_0^{-1} \sigma_{tot}^{-2} L(A) + \ldots,$$  

which means that the solution to Wahba's problem is a maximum-likelihood estimate, since it minimizes the negative-log-likelihood function. Substituting equation (35) into equation (2) and using the identity

$$[u \times] [v \times] = -(v^T u) I + vu^T$$

gives, to second order,

$$L(A) = \lambda_0 - \text{tr}(A_{true} B^T) + \text{tr}[[\phi \times] A_{true} B^T] + \frac{1}{2} \text{tr}[[\phi^T \phi] I - \phi^T A_{true} B^T]\phi]$$

Inserting this into equation (41) and then equation (37) gives the Fisher information matrix

$$F = \lambda_0^{-1} \sigma_{tot}^{-2} [\text{tr}(A_{true} B^T) I - \frac{1}{2} (A_{true} B^T + BA_{true}^T)],$$

and, by matrix inversion, the covariance matrix

$$P = \lambda_0 \sigma_{tot}^2 (\lambda I - A_{opt} B^T)^{-1} = \lambda_0 \sigma_{tot}^2 \text{adj}(\lambda I - A_{opt} B^T) / \det(\lambda I - A_{opt} B^T).$$

Equation (46) is one of the forms for the covariance matrix given in Appendix B of [13], which is also the result obtained in [18], simplified to the case that only the attitude is estimated. The computation of the matrix inverse can be avoided as follows [19]. Equations (7), (9), and (15) show that

$$\lambda I - A_{opt} B^T = U_+ \text{diag} [S_2 + S_3, S_3 + S_1, S_1 + S_2] U_+^T.$$  

The determinant of this matrix is given by equation (16) as

$$\det (\lambda I - A_{opt} B^T) = \zeta,$$

and its adjoint is

$$\text{adj}(\lambda I - A_{opt} B^T) = \kappa I + BB^T,$$

yielding the desired manifestly symmetric result

$$P = \lambda_0 \sigma_{tot}^2 (\kappa I + BB^T) / \zeta.$$  

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We see that the covariance matrix is infinite when \( \zeta = 0 \), which agrees with the conditions for indeterminacy of the attitude solution discussed above. In the case of near-indeterminacy, the singular values are approximately \( S_1 = \lambda, S_2 = S_3 = 0 \) [13], which gives the covariance

\[
P = \lambda_0 \sigma_{tot}^2 U_+ \text{diag} \{ \lambda^2/\zeta, \lambda^{-1}, \lambda^{-1} \} U_+^T.
\]

(51)

A good criterion for terminating the iterative solution for \( \lambda \) by equation (25) is

\[Q'(\lambda) = 2\zeta < \frac{1}{2} \lambda_0^3 \sigma_{tot}^2,\]

(52)

since equation (51) predicts attitude estimation error standard deviations larger than \( 2\lambda/\lambda_0 \) radians when this inequality is satisfied. This error can only be small if \( \lambda \ll \lambda_0 \), in which case the attitude estimate is poor because the loss function is large.

**Normalization of the weights**

The results above are valid for any positive value of the parameter \( \lambda_0 \), but only two choices are useful:

\[
\lambda_0 = 1 \quad \text{(normalized weights)}
\]

(53)

or

\[
\lambda_0 = \sigma_{tot}^{-2} \quad \text{(unnormalized weights)}.
\]

(54)

Past treatments of this problem have generally used normalized weights, which give a \( B \) matrix with elements of order unity. This is convenient in computations using fixed-point arithmetic, but floating-point arithmetic is an option on virtually all present-day computers. The normalized form may also be useful if the measurement weights are arbitrarily assigned.

The unnormalized form is more natural if the weights are computed in terms of measurement variances, as in equation (40), since the unnormalized weights are just equal to the inverse variances. The unnormalized form also simplifies the computation of the covariance, and by equation (50), but this form can potentially lead to numerical problems. The elements of \( B \) are of order \( \sigma_{tot}^{-2} \) if the weights are not normalized, which means that \( \| \text{adj } B \|_2 \) is of order \( \sigma_{tot}^{-8} \). Since \( \sigma_{tot} \) can be of order \( 10^{-6} \) for highly accurate sensors, \( \| \text{adj } B \|_2 \) can be of order \( 10^{48} \), leading to exponent overflow in floating-point representations that do not provide an adequate exponent range. This is not a problem with double-precision arithmetic in conformity with ANSI/IEEE Standard 754-1985 for binary floating-point arithmetic [20], since this standard mandates eleven bits for the exponent, allowing representation of numbers as large as \( 10^{308} \). The Standard Apple Numerical Environment [21] and VAX G_FLOATING [22] double-precision arithmetic employ eleven-bit exponents, but VAX D_FLOATING double-precision arithmetic allows only eight bits for the exponent. This is the same as in IEEE-standard single-precision arithmetic, and allows representation of numbers only as large as \( 10^{38} \). Single-precision arithmetic would lead to exponent overflow problems for measurement variances \( \sigma_{tot}^2 \) less than about \( 10^{-9} \), but double-precision arithmetic is certainly preferred in such cases.
Algorithm test - accuracy

Two forms of the new algorithm, the form with the iterative solution for $\lambda$ (FOAM — Fast Optimal Attitude Matrix), and the form with the analytic solution for $S_1$ (SOMA — Slower Optimal Matrix Algorithm), were compared with the SVD method [13] for minimizing Wahba's loss function. The three methods were implemented in double-precision FORTRAN and executed on a DEC VAX 8830 computer. FOAM and SOMA were implemented in G_FLOATING arithmetic with unnormalized weights. FOAM was also implemented with normalized weights in both G_FLOATING and D_FLOATING arithmetic, while the SVD method was implemented with unnormalized weights in D_FLOATING arithmetic.

Four sets of reference vectors were used for the tests:

$$r_1 = [1, 0, 0]^T, r_2 = [0, 1, 0]^T, r_3 = [0, 0, 1]^T,$$

$$r_1 = [0.6, 0.8, 0]^T, r_2 = [0.8, -0.6, 0]^T,$$

$$r_1 = [1, 0, 0]^T, r_2 = [0.01, 0, 0]^T, r_3 = [1, 0, 0.01]^T,$$

and

$$r_1 = [1, 0, 0]^T, r_2 = [0.96, 0.28, 0]^T, r_3 = [0.96, 0, 0.28]^T.$$  

Set (55) models three sensors with orthogonal boresights along the spacecraft body axes, while set (56) models two sensors with orthogonal boresights not along the body axes. Reference vector set (57) is intended to model three star measurements in a single star sensor with a small field-of-view. Set (58) models one sensor with its boresight along the body $x$-axis and two sensors with boresights 16.26 degrees off this axis. The observation vectors were computed as

$$b_i = A_{true} r_i + n_i,$$

where

$$A_{true} = \begin{bmatrix}
0.352 & 0.864 & 0.360 \\
-0.864 & 0.152 & 0.480 \\
0.360 & -0.480 & 0.800
\end{bmatrix},$$

which has all non-zero matrix elements with exact decimal representations and is otherwise arbitrary, and $n_i$ is a vector of measurement errors. The tests were run both with $n_i = 0$ and with measurement errors simulated by zero-mean Gaussian white noise on the components of $n_i$. All the methods normalize the input observation and reference vectors; some efficiencies in the normalization process were found and applied to the three algorithms.

The results of the accuracy tests are presented in Table 1. The reference vector sets are labeled REF. The standard deviations (in radians) in the table were used to compute the measurement weights and also the level of measurement errors in the tests where these were simulated. Only two measurements were used in the tests in which only two standard deviations are given. The quantities presented in the table are the estimation error in radians.
(computed with simulated measurement errors),

\[ EST = \sin^{-1}(2^{-3/2} \| A_{opt} A_{true}^T - A_{true} A_{opt}^T \|). \]  

(61)

the maximum computation error for all FOAM and SOMA variants (computed with \( n_i = 0 \)).

\[ COMP = \| A_{opt} - A_{true} \|. \]  

(62)

and the maximum orthogonality error for FOAM and SOMA,

\[ ORTH = \| A_{opt} A_{opt}^T - I \|. \]  

(63)

The estimation error was the same for all methods, to the accuracy of the computation errors. As expected, the very robust SVD method gives the smallest maximum orthogonality error \((2.16 \times 10^{-16})\) and computation errors \((4.72 \times 10^{-17}\) for cases 1 - 4, \(1.63 \times 10^{-10}\) for case 5, \(3.74 \times 10^{-15}\) for cases 6 - 11, and \(2.10 \times 10^{-9}\) for case 12). No significant differences were seen between FOAM and SOMA or between normalized and unnormalized weights.

D_FLOATING arithmetic was about one decimal digit more precise than G_FLOATING arithmetic, as expected [22]; but this is not significant, since the computation errors are much less than the estimation errors in all cases with realistic noise. It is clear that cases with widely differing measurement accuracies furnish the greatest computational challenges.

Algorithm test - speed

The above methods were compared with Shuster's QUEST (QUaternion ESTimation) algorithm [9] for computational speed, since QUEST is the fastest previously known algorithm for solving Wahba's problem. In addition to the reference and observation vectors

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and the measurement standard deviations, QUEST requires the input of five control
parameters, which were taken as \( \text{QUIBBL} = 0.1, \text{FIBBL} = 10^{-5}, \text{QUACC} = 10^{-8}, \text{NEWT} = 10, \)
and \( \text{IMETH} = 1. \) The measured CPU times were effectively the same for normalized and
unnormalized weights. They consist of a part that is independent of the number of
observations processed and a part proportional to the number of observations:

\[
\begin{align*}
t_{\text{QUEST}} &= 0.24 + 0.09 n \text{ msec.} \\
t_{\text{FOAM}} &= 0.27 + 0.07 n \text{ msec.} \\
t_{\text{SOMA}} &= 0.36 + 0.07 n \text{ msec.} \\
t_{\text{SVD}} &= (3 \pm 1) + 0.07 n \text{ msec.}
\end{align*}
\]

The greater \( n \)-dependent time in QUEST as compared to the other algorithms is due to the
method used to compute the covariance matrix in QUEST. The computation of \( \lambda \) generally
requires one or two iterations in QUEST and two to six iterations in FOAM, due to the need
to iterate to convergence in the latter method, which accounts for the greater \( n \)-independent
time in FOAM. The transcendental function calls in SOMA account for its longer running time
compared to FOAM, which is definitely preferable to SOMA since it is faster and no less
accurate. The range of times for the SVD method is related to the rank and conditioning of the
\( B \) matrix. This method is significantly slower than all the other methods tested, as has been
noted previously; but the SVD method may still find applications in nearly singular estimation
problems. The exact CPU times will vary from case to case, and the time required for either
FOAM or QUEST appears to be quite modest in comparison with other computations
performed in spacecraft attitude determination.

It should be pointed out that FOAM computes the attitude matrix directly, while QUEST
computes an attitude quaternion. If an attitude matrix is required from QUEST, an additional
step is required to compute it from the quaternion. This requires only multiplications and
additions, though, and no transcendental function evaluations. If it is desired to compute a
quaternion from FOAM, the standard method for extracting it from the attitude matrix can be
used [23]. This requires the evaluation of one square root, but FOAM is faster than QUEST
even with this addition. The principal advantage of FOAM over QUEST in practice is that it
requires no control parameter input; its only inputs are the number of observations, the
reference and observation vectors, and the measurement standard deviations.

Two-observation case

In the special case of two observations, the rank of \( B \) is at most two, so \( \det B = 0 \), which
gives with equation (22)

\[
\kappa = \| \text{adj } B \| ,
\]

\[
\lambda = (2 \kappa + \| B \| ^2)^{1/2} ,
\]

and

\[
\zeta = \kappa \lambda .
\]
Both $\kappa$ and $\lambda$ must be positive in order for $\lambda$ to be the largest root of $Q(\lambda)$. The explicit form for $B$ as a function of the reference and observation vectors then yields

\[ \text{adj} \, B^T = a_1 \alpha_2 (b_1 \times b_2) (r_1 \times r_2)^T, \]
\[ \kappa = a_1 \alpha_2 |b_1 \times b_2| |r_1 \times r_2|, \]

and

\[ \lambda = \left( a_1^2 + 2 a_1 \alpha_2 |b_1 \times b_2| |r_1 \times r_2| + (b_1^T b_2) (r_1^T r_2) + a_2^2 \right)^{1/2}. \]

The attitude is indeterminate if either the two reference vectors or the two observation vectors are parallel or antiparallel. Thus we will assume that both $\theta_r$, the angle between $r_1$ and $r_2$, and $\theta_b$, the angle between $b_1$ and $b_2$, are strictly greater than zero and strictly less than $\pi$. Now set $\lambda_0 = a_1 + a_2 = 1$ for the remainder of the discussion in this section, define

\[ \varepsilon = (\theta_b - \theta_r)/2, \]

and note that $|\varepsilon| < \pi/2$. This allows the expression for $\lambda$ to be written more compactly as

\[ \lambda = (1 - 4 a_1 \alpha_2 \sin^2 \varepsilon)^{1/2}. \]

These expressions for $\lambda$ in the two-observation case are equivalent to equation (72) in [9].

It is convenient to write the optimal attitude estimate in terms of the orthonormal triads:

\[ r_+ = (r_2 + r_1)/[2 \cos(\theta_r/2)], \]
\[ r_- = (r_2 - r_1)/[2 \sin(\theta_r/2)], \]
\[ r_+ \times r_- = (r_1 \times r_2)/|r_1 \times r_2|, \]

and

\[ b_+ = (b_2 + b_1)/[2 \cos(\theta_b/2)], \]
\[ b_- = (b_2 - b_1)/[2 \sin(\theta_b/2)], \]
\[ b_+ \times b_- = (b_1 \times b_2)/|b_1 \times b_2|. \]

Other orthogonal triads can be defined, but these preserve the maximum symmetry between the two measurements. The optimal attitude matrix expressed in terms of these triads is

\[ A_{opt} = (1 - 4 a_1 \alpha_2 \sin^2 \varepsilon)^{-1/2} \left[ \cos \varepsilon (b_+ r_+^T + b_- r_-^T) + (a_1 - a_2) \sin \varepsilon (b_+ r_-^T - b_- r_+^T) \right] + (b_+ \times b_-)(r_+ \times r_-)^T. \]

It is interesting to note that a factor of $a_1 \alpha_2$ in the denominator of equation (12) has cancelled an identical factor in the numerator. Thus the attitude estimate has a well-defined limit as either $a_1$ or $a_2$ tends to zero, even though Wahba's loss function does not have a unique minimum in either limit. Another interesting property of the two-observation case is that the optimal estimate is independent of the weights when $\varepsilon = 0$. Equations (24) and (75) with $\lambda_0 = 1$ show that the optimized loss function is zero if any of $a_1, a_2,$ or $\varepsilon$ is zero.
We now investigate the conditions under which this optimal attitude estimate can be obtained by a generalization of the simpler TRIAD or algebraic method [8, 9]. This is a well-known algorithm for computing an attitude matrix from two vector observations by forming orthonormal triads from the reference and observation vectors. One of vectors in the reference triad is the normalized cross product of the two reference vectors, and the other two are orthonormal linear combinations of the two reference vectors. The most general form for the reference triad that we will consider is:

\[
\begin{align*}
\mathbf{r}_1 &= \cos \psi_r \mathbf{r}_+ - \sin \psi_r \mathbf{r}_- = [\sin(\psi_r + \theta_r/2)\mathbf{r}_1 - \sin(\psi_r - \theta_r/2)\mathbf{r}_2]/\sin \theta_r, \\
\mathbf{r}_\| &= \cos \psi_r \mathbf{r}_- + \sin \psi_r \mathbf{r}_+ = [\cos(\psi_r - \theta_r/2)\mathbf{r}_2 - \cos(\psi_r + \theta_r/2)\mathbf{r}_1]/\sin \theta_r, \\
\mathbf{r}_1 \times \mathbf{r}_\| &= \mathbf{r}_+ \times \mathbf{r}_- 
\end{align*}
\]  

(79a)  

(79b)  

(79c)

where $\psi_r$ is some rotation angle in the plane spanned by $\mathbf{r}_1$ and $\mathbf{r}_2$. The observation triad is

\[
\begin{align*}
\mathbf{b}_1 &= \cos \psi_b \mathbf{b}_+ - \sin \psi_b \mathbf{b}_- = [\sin(\psi_b + \theta_b/2)\mathbf{b}_1 - \sin(\psi_b - \theta_b/2)\mathbf{b}_2]/\sin \theta_b, \\
\mathbf{b}_\| &= \cos \psi_b \mathbf{b}_- + \sin \psi_b \mathbf{b}_+ = [\cos(\psi_b - \theta_b/2)\mathbf{b}_2 - \cos(\psi_b + \theta_b/2)\mathbf{b}_1]/\sin \theta_b, \\
\mathbf{b}_1 \times \mathbf{b}_\| &= \mathbf{b}_+ \times \mathbf{b}_- 
\end{align*}
\]  

(80a)  

(80b)  

(80c)

similarly. The angles $\psi_r$ and $\psi_b$ are chosen to give more or less weight to the two vector measurements. The choice $\psi_r = \psi_b = 0$, for example, gives equal weight to the two measurements. The choice $\psi_r = \theta_r/2$ and $\psi_b = \theta_b/2$ gives

\[
\begin{align*}
\mathbf{r}_1 &= \mathbf{r}_1, \\
\mathbf{r}_\| &= (\mathbf{r}_2 - \cos \theta_r \mathbf{r}_1)/\sin \theta_r, 
\end{align*}
\]  

(81a)  

(81b)

and similar relations for $\mathbf{b}_1$ and $\mathbf{b}_\|$, with maximum weight on the first measurement. The choice $\psi_r = -\theta_r/2$ and $\psi_b = -\theta_b/2$, on the other hand, gives

\[
\begin{align*}
\mathbf{r}_1 &= \mathbf{r}_2, \\
\mathbf{r}_\| &= -(\mathbf{r}_1 - \cos \theta_r \mathbf{r}_2)/\sin \theta_r, 
\end{align*}
\]  

(82a)  

(82b)

and similarly for $\mathbf{b}_1$ and $\mathbf{b}_\|$, with maximum weight on the second measurement. The key point is that $\psi_r$ is some function of $\theta_r$ and the measurement weights, and $\psi_b$ is the same function of $\theta_b$ and the weights. Note that this does not imply that $\psi_r = \psi_b$ except in the case that $\varepsilon = 0$. Often, the TRIAD method is understood to mean only the special cases of equations (81) or (82), rather than the generalized method specified by equations (79) and (80).

The TRIAD attitude estimate is given by

\[
A_{\text{TRIAD}} = [\mathbf{b}_1 : \mathbf{b}_\| : \mathbf{b}_1 \times \mathbf{b}_\|] [\mathbf{r}_1 : \mathbf{r}_\| : \mathbf{r}_1 \times \mathbf{r}_\|]^T = \mathbf{b}_1 \mathbf{r}_1^T + \mathbf{b}_\| \mathbf{r}_\|^T + (\mathbf{b}_1 \times \mathbf{b}_\|)(\mathbf{r}_1 \times \mathbf{r}_\|)^T
\]

\[
= \cos(\psi_b - \psi_r)(\mathbf{b}_+ \mathbf{r}_+^T + \mathbf{b}_- \mathbf{r}_-^T) + \sin(\psi_b - \psi_r)(\mathbf{b}_+ \mathbf{r}_-^T - \mathbf{b}_- \mathbf{r}_+^T)
\]

\[
+ (\mathbf{b}_+ \times \mathbf{b}_-)(\mathbf{r}_+ \times \mathbf{r}_-)^T.
\]

(83)

We now attempt to find angles $\psi_r$ and $\psi_b$ such that the TRIAD solution gives the optimal
attitude estimate of equation (78). We immediately find such angles in four special cases:

1) If \( \varepsilon = 0 \), then \( \psi_r = \psi_b \) automatically, all TRIAD solutions are the same, and they all agree with the optimal estimate, which is independent of the weights in the loss function.

2) If \( a_1 = a_2 = 1/2 \), the TRIAD solution with \( \psi_r = \psi_b = 0 \) and with vector triads given by equations (76) and (77) gives the optimal estimate.

3) If \( a_1 = 1, a_2 = 0 \), the TRIAD solution with \( \psi_r = \theta_r/2, \psi_b = \theta_b/2 \) and with triads as in equations (81) gives the optimal estimate.

4) If \( a_1 = 0, a_2 = 1 \), the TRIAD solution with \( \psi_r = -\theta_r/2, \psi_b = -\theta_b/2 \) and with triads as in equations (82) gives the optimal estimate.

We will now show that the TRIAD solution does not minimize Wahba's loss function except in these four special cases. Comparing equations (78) and (83) gives the following necessary condition for agreement of the TRIAD and optimal attitude estimates:

\[
\tan(\psi_b - \psi_r) = (a_1 - a_2)\tan\varepsilon.
\]  

(84)

Set \( \theta_r = \theta_0 \), some arbitrarily chosen angle, and denote the corresponding value of \( \psi_r \) by \( \psi_0 \), which is also a function of the observation weights. Then

\[
\tan(\psi_b - \psi_0) = (a_1 - a_2)\tan[(\theta_b - \theta_0)/2] \equiv (a_1 - a_2) \tau_b.
\]  

(85)

This equation must hold for any \( \theta_r \), with \( \psi_0 \) and \( \theta_0 \) regarded as fixed parameters, since \( \psi_b \) is required to be a function of \( \theta_b \) and the weights only, and not of \( \theta_r \). Now setting \( \theta_b = \theta_0 \) in equation (84) gives \( \psi_b = \psi_0 \) and

\[
\tan(\psi_r - \psi_0) = (a_1 - a_2)\tan[(\theta_r - \theta_0)/2] \equiv (a_1 - a_2) \tau_r.
\]  

(86)

which must hold for any \( \theta_b \). In fact, equation (86) could have been written directly in analogy with equation (85), since \( \psi_r \) is required to be the same function of \( \theta_r \) and the measurement weights as \( \psi_b \) is of \( \theta_b \) and the weights. Now combining equations (85) and (86) with some elementary trigonometry gives

\[
\tan(\psi_b - \psi_r) = \tan[(\psi_b - \psi_0) - (\psi_r - \psi_0)] = (a_1 - a_2) (\tau_b - \tau_r) [1 + (a_1 - a_2)^2 \tau_b \tau_r]
\]

\[
= (a_1 - a_2) \tan\varepsilon (1 + \tau_b \tau_r) [1 + (1 - 4a_1a_2) \tau_b \tau_r].
\]  

(87)

Equating the right sides of equations (84) and (87) gives, after some cancellations, the necessary condition

\[
4a_1a_2 \tau_b \tau_r(a_1 - a_2)\tan\varepsilon = 0,
\]  

(88)

which is satisfied in the four special cases discussed above. It is also satisfied if either \( \tau_b \) or \( \tau_r \) is zero, but these conditions cannot be satisfied in general since \( \theta_0 \) is an arbitrarily chosen angle. Thus the TRIAD method cannot find the optimal attitude minimizing Wahba's loss function in the general case, but only in the special cases \( \varepsilon = 0, a_1 = 0, a_2 = 0, \) and \( a_1 = a_2 \).
Conclusions

A new algorithm for minimizing Wahba's loss function has been found, which solves for the optimal attitude matrix directly, without the intermediate computation of a quaternion or other parameterization of the attitude. The attitude quaternion can be computed from the attitude matrix, if desired; and the new method with iterative solution of the scalar coefficients in the attitude matrix is at least as fast as existing methods even with this additional computation. The scalar coefficients used in computing the optimal attitude matrix are also used to compute the covariance of the attitude error angles. Since the attitude matrix is inherently nonsingular, there are no problems with special cases like 180 degree rotations, and no special procedures are needed to deal with such cases. The principal practical advantage of the new method over existing fast optimal attitude estimators is that it requires no control parameter input; its only inputs are the number of observations, the reference and observation vectors, and the measurement standard deviations.

A closed-form solution for the optimal attitude matrix is presented for the special case of two observations. This solution is compared with the estimate produced by the well-known non-optimal method based on orthonormal triads formed from the observation and reference vectors. When the angle between the two reference vectors is equal to the angle between the two observation vectors, all triad choices give the optimal estimate, which is independent of the weights in the loss function. Except for this case, the optimal and triad-based attitude estimates agree only when the two vector measurements are given equal weights in the loss function or when the weight given to one vector measurement is negligible compared to the weight given to the other.

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References


