On the Effect of Stabilization Methods for Quaternion Invariants on the Uncertainty in Optimization-based Estimation

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Abstract: The handling of 3D orientations is a common element in many problems that arise in the estimation and control of dynamic systems. Over-parametrizations such as unit quaternions are commonly used to avoid singularities but come with the property of an invariant which needs to be preserved. By using numerical optimization methods, these invariants are subject to numeric errors and require stabilization. In this work, we adopt methods known from optimal control for the problem of state estimation. We present an optimization-based attitude estimator using the measurements of an inertial measurement unit and evaluate the performance of a first-order stabilization of the invariant by modifying the dynamics. The uncertainties of the estimator are analyzed for different configurations of the proposed stabilization. Finally, we show how the stabilization affects the estimation of parameters and justify the use of an additional equality constraint for the invariant to yield more robust and consistent results.

Keywords: Estimation algorithms, optimal estimation, invariants, attitude algorithms.

1. INTRODUCTION

In the age of the internet of moving things, the ability to track motion becomes a feature of major importance. Driven by recent developments in sensor technology, a rising number of applications in robotics, augmented and virtual reality is equipped with motion sensors such as inertial measurement units (IMUs). The acquired measurement data from multiple sensors is fused to estimate the motion state of the dynamic system using estimation algorithms. The most famous approach addressing the problem of state estimation in real-time is the Kalman (1960) filter, as well as its extensions for nonlinear systems, extended Kalman filter (EKF) and unscented Kalman filter (UKF) (Julier and Uhlmann, 1997). An increase in system complexity and the coherently increasing demands on performance and robustness of systems such as unmanned aerial vehicles (UAVs), push traditional methods for control and estimation towards their limits. Supported by recent advances in embedded computing technology and efficient numerical algorithms, optimization-based methods aim to manage the balancing act between performance and real-time requirements.

The motion state may consider typical quantities such as position, velocity, and more importantly the attitude or orientation of the object of interest w.r.t. a fixed reference frame. The latter is represented in the SO(3) rotation group which describes all rotations about the origin in the 3-dimensional Euclidean space. Due to its straightforward interpretation, Euler angles are probably the most commonly used representation of the attitude. However, Euler angles suffer from a difficulty which is often referred to as gimbal lock and results in the loss of a degree of freedom in specific configurations. Another disadvantage of Euler angles is that they result in a strongly nonlinear system of equations when expressing the dynamics of a system. Higher order representations (see Shuster (1993) for an overview) are used in practice to avoid this pitfall but need to be restricted in their degrees of freedom. Unit quaternions are one valid representation with significant practical relevance. Quaternions are an extension of complex numbers to four dimensions, where the quaternion is defined by

\[ q = [q_0, q_1, q_2, q_3]^T = [\hat{q}, \hat{q}]^T \tag{1} \]

consisting of a scalar \( q \in \mathbb{R} \) and vector part \( \hat{q} \in \mathbb{R}^3 \). For the valid representation of rotations in SO(3) the quaternion needs to be restricted to a valid manifold by defining \( Q := \{ q \in \mathbb{R}^4 \mid \| q \|^2 = 1 \} \) to be of unit norm. The property needs to be preserved to ensure a valid interpretation of the attitude leaving 3 degrees of freedom.

Using numerical methods with limited precision introduces errors which can cause a violation of this condition over time and result in undefined behavior.
In this paper, we use a first order stabilization of the quaternion invariant by modifying the system dynamics. After establishing the necessary notation and operators in Section 2, we explain the problems arising from the violation of the unit norm constraint and present possible methods to stabilize the numerics in Section 3. The methods are applied to a simple attitude estimation problem using measurement data of a magnetic, angular rate EF gravity (MARG) sensor in Section 4. The results of the moving horizon estimation (MHE)-based estimator are compared in Section 5.

2. QUATERNION NOTATION

The concatenation of orientations is defined by the quaternion multiplication, for which we adopt the $\circ$ operator

$$ q \circ p = [q_0p_0 - q\hat{p}_0, q_0\hat{p} + \hat{q} \times \hat{p}]^T, $$

(2)

for $q, p \in \mathbb{Q}$. For arbitrary coordinate systems $A$ and $B$ with relative orientation $q_{AB}$, the vector $b^r \in \mathbb{R}^3$ in coordinate frame $B$ can be expressed in the coordinate frame $A$ using

$$ A^r = (2q^2_{AB} - 1)b^r + 2q_{AB}b^r q^x_{AB} + 2q_{AB}(\hat{q}^T_{AB} b^r), $$

where $\hat{q}^x_{AB}$ denotes the skew-symmetric matrix

$$ \hat{q}^x_{AB} = \begin{bmatrix} 0 & -q_3 & q_2 \\ q_3 & 0 & -q_1 \\ -q_2 & q_1 & 0 \end{bmatrix} $$

(4)

of the vector part $\hat{q}_{AB}$ of the orientation quaternion $q_{AB}$. Using this result, we define a function

$$ R(q_{AB}) = (2q^2_{AB} - 1)f_3 + 2q_{AB}f^x_{AB} + 2q_{AB}(\hat{q}^T_{AB} f^r), $$

(5)

which is used in the following equations to simplify the mathematical notation.

3. STABILIZATION METHODS

Violations of the unit norm of an orientation quaternion can result rapidly in undefined behavior of a system. Several methods exist to restrict the quaternions to a valid manifold in $SO(3)$. In this work, we use modified system dynamics and impose equality constraints to ensure a valid manifold. A different approach is to use an exponential mapping and use its Lie algebra (see Bloesch et al. (2016) for an introduction).

3.1 Invariant Stabilization using Dynamics

A commonly used method to preserve invariants against numerical drift is to modify the dynamics by extending the ordinary differential equation (ODE) of the state variable with a weighted penalization term. For second order invariants this method is known as Baumgarte stabilization (Baumgarte, 1972) and for an orientation state represented as a unit quaternion, the following first order stabilization

$$ q_{AB} = \frac{1}{2} (q_{AB} \circ [0, b^T])^T + \frac{\rho}{2} q_{AB}((q^T_{AB}q_{AB})^{-1} - I) $$

(6)

is explained in detail by Gros et al. (2015) and widely used in the aerospace community (Martin and Salan, 2010). The correction term, denoted as $q_{corr}$, was shown to be orthogonal to the natural ODE of a unit quaternion $q_{natural}$. The additional term $q_{corr}$ increases the stiffness of the equation which can cause numerical problems when using explicit integration methods. To solve stiff equations, we use an implicit Runge-Kutta (IRK) method of the form

$$ x_{k+1} = x_k + \Delta t \sum_{j=1}^{s} \kappa_j \int_0^1 l_j(\tau)d\tau, \quad k = 1, \ldots, N, $$

(7)

where $s \in \mathbb{N}$ orthogonal Lagrange polynomials $l(\tau)$ are integrated over $\tau \in \mathbb{R}$ using the corresponding coefficients $\kappa \in \mathbb{R}$. The integration result is scaled using the step size $\Delta t$ to propagate the state $x_k$. The contraction factor in $q_{corr}$ is denoted by $\rho \in \mathbb{R}$ and needs to be chosen carefully. Fig. 1 shows the invariant violation of the unit quaternion $q_{AB}$ after an integration time $T_f = 100$ s as a function of $\rho$ for a few different constant angular velocity inputs using explicit and implicit Runge-Kutta (IRK) integrators with a fixed step size of $\Delta t = 0.01$ s. The plot visualizes that the explicit methods are more sensitive to the choice of the contraction parameter $\rho$ than implicit integrators which reveal a more equally good performance for different angular velocity signals $\omega$.

3.2 Invariant Stabilization using Equality Constraints

Another approach to preserve the unit norm property of the quaternion is to impose the condition as a further equality constraint into the optimization problem. Using direct methods (Betts, 2010) constraints of the form

$$ (q^k_{AB})^T q^k_{AB} - 1 = 0, \quad k = 1, \ldots, N $$

(8)

is imposed at discrete times $t_k$ in the estimation window $T = N\Delta t$. One could think that imposing the unit norm at each discrete time $t_k$ could improve the preservation of the unit norm condition but the use of several invariant constraints might over-constrain the problem and could lead to convergence issues and undesired results.
4. MHE ATTITUDE ESTIMATOR USING MARG SENSOR

In this section, we introduce a standard example for an attitude estimator using a 9-axis motion sensor including a 3-axis accelerometer, a 3-axis gyroscope, and magnetometer, correctly referred to as MARG sensor but often called IMU. The device measures the local magnetic field, angular rate, linear acceleration and is typically rigidly attached to a moving object.

4.1 Models

Following the model description similar to Sabatini (2006) and Skoglund et al. (2017), we design an optimization-based attitude estimator using MHE. The state vector \( x(t) \in \mathbb{R}^n \) is defined by

\[
x = [q^T_{LS}, \delta^T, m^T]^{\top},
\]

where we dropped the evaluation point \( t \) for notational convenience. \( q_{LS} \in \mathbb{Q} \) encodes the relative orientation between the sensor frame \( S \) and the local-fixed frame \( L \) as a unit quaternion. The states \( \delta, m \in \mathbb{R}^3 \) correspond to the bias terms for accelerometer and magnetometer in the sensor frame \( S \). The vector \( u \in \mathbb{R}^m \) contains the angular rates measurements of the gyroscope

\[
u = [\omega_{LS}],
\]

where \( \omega_{LS} \in \mathbb{R}^3 \). The predicted measurements of accelerometer and magnetometer can be calculated using the sensor models

\[
\begin{align}
a h(x) &= R(q_{SL}) L \omega + \delta, \\
m h(x) &= R(q_{SL}) L e + m \delta,
\end{align}
\]

where \( L \omega \in \mathbb{R}^3 \) and \( L e \in \mathbb{R}^3 \) denote the gravity and earth magnetic field vector in the local frame \( L \). In this example, these vectors are assumed to be constant. In a magnetically distorted environment a calibration procedure (Kok et al., 2012) is required to achieve similar behavior. Furthermore, we made use of the following identity

\[
R(q_{SL}) = R(q_{LS}^{-1})
\]

for the definition of the sensor models.

The bias terms are assumed to be constant over the estimation window, whereas the propagation of the orientation is defined by the ODE,

\[
\begin{align}
\dot{q}_{LS} &= \frac{1}{2} q_{LS} \odot [0, \omega_{LS}^{\top}]^{\top} \\
\delta &= \frac{1}{2} \begin{bmatrix} 0 & -\omega_{LS} \\ \omega_{LS} & 0 \end{bmatrix} q_{LS}
\end{align}
\]

\[
\begin{align}
a \delta &= [0, 0, 0]^{\top}, \\
m \delta &= [0, 0, 0]^{\top}.
\end{align}
\]

4.2 Optimization Problem

To solve the attitude estimation problem using nonlinear optimization methods over a time horizon \( T \), we encode the estimation problem in a continuous-time objective function

\[
f(x(\cdot)) = \frac{1}{2} \int_{t=t_{0}}^{t_{0}+T} \left[ \| \, a(t) - \hat{a}(x(t)) \|^2_{R_{a}} \right. \\
+ \| \, m(t) - \hat{m}(x(t)) \|^2_{R_{m}} \] \] \[
+ \left. \frac{1}{2} \| \, x(t) - \hat{x}(t) \|^2_{R_{x}} \right] \] \[
+ \frac{1}{2} \| \, \hat{x}(t_{0}+T) - \hat{x}(t_{0}) \|^2_{R_{x}}
\]

The squared residuals of accelerometer \( a \in \mathbb{R}^3 \) and magnetometer \( m \in \mathbb{R}^3 \) measurements and their corresponding sensor models are normalized according to their standard deviations using weighting matrices \( R_{a} = I_{a} \sigma^2_a \) and \( R_{m} = I_{m} \sigma^2_m \) accordingly. To account for previous measurements or a priori information a further cost term is introduced in (14c). This cost term, often referred to as arrival cost, penalizes deviations of the first state estimate in the current horizon \( x(t) \) from an a priori knowledge and therefore as constant entering term \( \hat{x}(t_{0}+T) \) according to the weighting matrix \( P \). The objective function does not include a term for the process noise on the tracked horizon. Therefore the angular rate does not enter as optimization variable in the problem.

We use a direct multiple shooting approach (Bock and Plitt, 1984), which is well understood for optimal control problems and allows the handling of nonlinearities by lifting the problem and leads to a discretization of states \( (x_0, \ldots, x_N) \) and inputs \( (u_0, \ldots, u_{N-1}) \) where the estimation horizon \( T = N \Delta t \) is defined by a multiple \( N \in \mathbb{N} \) of the sampling time \( \Delta t \in \mathbb{R} \). Applying the discretization to (14) leads to the following equality constrained optimization problem:

\[
\min_{x_0, \ldots, x_N} \frac{1}{2} \sum_{k=0}^{N} \left[ \| \, a_{k} - h(x_k) \|^2_{R_{a}} \right.
\]

\[
\left. + \| \, m_{k} - m h(x_k) \|^2_{R_{m}} \right] \] \[
+ \frac{1}{2} \| \, x_0 - \hat{x}_0 \|^2_{P_{x}} \] \[
\text{s.t.} \quad \begin{cases} x_{k+1} = \phi(x_k, u_k), & k = 0, \ldots, N-1 \\
Z_q(x_N)^T Z_q(x_N) = 1 \end{cases}
\]

where \( \hat{R} \) weighting matrix denotes the block-diagonal concatenation of the measurement noises \( a \hat{R} \) and \( m \hat{R} \)

\[
\hat{R} = \begin{bmatrix} R_k & 0 \\
0 & m \hat{R}_k \end{bmatrix}, \quad k = 0, \ldots, N
\]

The shooting constraints are imposed using the IRK integrator function \( \phi(x_k, u_k) \) which propagates the state using the ODEs defined Eq. (13). An additional and optional constraint (15c) enforces the unit norm property of the quaternion using a selection matrix \( Z_q \) for the quaternion entries in \( x \) at the end of the horizon.

4.3 Arrival Cost Computation

The arrival cost incorporates a priori knowledge about the state to keep the computational cost manageable concerning real-time constraints of a system. Whereas Michalska and Mayne (1995) proposed to use a constant arrival cost term others Haselstein and Rawlings (2005); Ferreau et al. (2012) use a penalization term on the initial guess \( \hat{x}_0 \) which is weighted according to the inverse of the covariance matrix denoted as \( P \). To update \( \hat{x}_0^{[i]} \) and \( P^{[i]} \) before shifting the horizon by \( \Delta t \) to \( [i+1] \), we apply the smoothed EKF arrival cost update which is summarized for quaternion estimation in the following algorithm:
Get result from the optimizer $x_0^{[i]}$ and constant entering parameters $\hat{x}_0^{[i]}, P^{[i]}, R^{[i]}$ for each run $i$ after shifting the tracked horizon of the MHE estimator.

(2) Compute Kalman gain $K^{[i]}$ using the Jacobian of the measurement model:
\[
K^{[i]} = P^{[i]} H^{[i]} (H^{[i]} P^{[i]} H^{[i] \top} + R^{[i]})^{-1}
\]

(3) Calculate new initial guess for arrival cost $\hat{x}_{0,i+1}$:
\[
\begin{align*}
\hat{x}_{0,i+1} &= x_0^{[i]} + K^{[i]} \left( \frac{\partial h(x_s^{[i]})}{\partial x} - \frac{\partial h(x_{0,i}^{[i]})}{\partial x} \right)
- H^{[i]} (\hat{x}_0^{[i]} - x_0^{[i]}) \\
\end{align*}
\]  

(4) Update arrival cost covariance matrix using the calculated Kalman gain $K^{[i]}$:
\[
\hat{P}^{[i]} = (I - K^{[i]} H^{[i]}) P^{[i]}
\]

(5) Calculate the process noise matrix $Q^{[i]}$ using the bias instability of accelerometer $b_0 \Sigma \in \mathbb{R}^{3 \times 3}$, magnetometer $\delta_m \Sigma \in \mathbb{R}^{3 \times 3}$ and the measurement noise of the gyroscope which is expressed as a quaternion using
\[
q \Sigma(q) = \frac{\Delta t}{2} \begin{bmatrix} q_x^2 + q_y q_z & q_y q_z - q_x q_w & q_z q_x - q_y q_w \\ q_y q_z - q_x q_w & q_z^2 + q_x q_y - q_y q_z & q_x q_z - q_y q_w \\ q_z q_x - q_y q_w & q_x q_y - q_z q_w & q_x^2 + q_y q_z - q_y q_x \\ 0 & 0 & 0 \\ \end{bmatrix}
\]

(6) Propagate covariance matrix using the Jacobian of the dynamics:
\[
\Phi^{[i]} = \nabla_x \phi(x, u)|_{x_0^{[i]}}
\]
\[
P^{[i+1]} = \Phi^{[i]} \hat{P}^{[i]} \Phi^{[i]} \top + Q^{[i]}
\]

We want to stress that the measurement noise of the gyroscope enters over the process noise matrix $Q$ only in the computation of the arrival cost and is not considered in the optimization problem. This represents a strong assumption which does not allow the use of very large horizons.

### 4.4 State Uncertainty Computation

In the previous section, we described the smoothed EKF update for the covariance matrix $P$ which is used for the weighted quadratic arrival cost term containing the prior knowledge of the past. To calculate the state uncertainty of the estimator at the current time $t_{N,i}$, we invert the Karush-Kuhn-Tucker (KKT) system of the current optimization problem. The KKT system is defined as the block-diagonalization of the Hessian of the Lagrangian $L(x, \lambda)$ and the gradient of the equality constraints $g(x)$ yielding the matrix
\[
\begin{bmatrix}
\nabla_x^2 L(x, \lambda) & \nabla_x g(x) \\
\nabla_x g(x) \top & 0
\end{bmatrix}
\]  

For a real-time critical implementation of such an estimator a fast Schur complement method (see Bürger et al. (2017)) might be the preferred solution to compute the covariance of the state rather than inverting the whole KKT matrix.
The estimator was implemented using the symbolic optimization framework CasADi (Andersson et al., 2018) and solved using the interior point solver IPOPT (Wächter and Biegler, 2005). The framework allows us to run the estimator for a set of different horizon lengths \( N = \{2, 5, 10, 20\} \). A comparison of the estimated orientation and the simulated ground truth data for different values parameters of the contraction factor \( \rho \) is shown in Fig. 3. The calculated root mean square error (RMSE) reveals that the estimation performance does not primarily depend on the contraction factor \( \rho \). For all values of \( \rho \leq 1 \) the RMSEs show only small deviations which are invisible for the plotted range. Furthermore, the estimation performance improves for larger horizons \( N \) and therefore a horizon length \( N = 20 \) results in the lowest RMSE.

Even though the evaluation of the mean values of the estimated states does not reveal significant differences for different contraction factors \( \rho \), it may be too early to judge about its importance. Analyzing the standard deviations calculated from the inverse of the KKT matrix at the current solution of the optimizer \( \mathbf{x}^{+[i]} \) reveals some interesting behavior of the estimated uncertainty of the accelerometer bias. Fig. 5a shows the estimated standard deviations of the bias for each channel for a horizon length of \( N = 5 \). For the \( x \) and \( y \)-channel, we see the expected result for all different values of \( \rho \). Due to the initial orientation and the lack of excitation during the first second of simulation, the bias in \( x \) and \( y \)-direction is not observable and does not change a lot compared to its initial value. The same arguments lead to the conclusion that the bias in \( z \)-direction should be well observable due to the signal of the gravity vector. Fig. 5a shows that this expected behavior is only achieved for values of \( \rho \geq 0.1 \). The reason for this behavior can be explained with the help of Fig. 4, which shows the standard deviations extracted from the covariance matrix \( P^{[i]} \) during the calculation of smoothed EKF arrival cost update. A larger contraction parameter \( \rho \) has a tightening effect on the arrival cost. Deviations from, as prior knowledge in the optimization problem entering, \( \mathbf{x}_0^{[i]} \) will therefore be penalized stronger for larger values of \( \rho \). The tightening effect is introduced over the Jacobian matrix \( \Phi^{[i]} \) of the dynamic model \( \phi(x, u) \) as described in Section 4.3. It is important to note that the explained phenomena is not primarily driven by a big change in the orientation uncertainty. The estimated standard deviations of roll, pitch and yaw are not affected by an increasing contraction parameter \( \rho \). The online identification of parameters, such as biases, is crucial in the field of state estimation. Therefore, the variations of the estimated standard deviations, as seen in Fig. 5a, are undesired and may lead under different conditions to a bad estimation performance. By using an additional equality constraint (15c) at the end of the estimation window, the estimated standard deviations show increased robustness to changes of the contraction parameter \( \rho \). Fig. 5b reveals the expected standard deviation result for the accelerometer bias. The bias in \( z \)-direction becomes directly observable in the first second of simulation and increases slightly as soon as the system gets excited. The biases in \( x \) and \( y \)-direction stay at their initial value until they become observable due to the excitation of the system and converge asymptotically to a constant value defined by the respective noise terms.

6. CONCLUSION

The use of over-parametrizations, such as quaternions for orientation states successfully avoids phenomena such as the gimbal lock and is therefore recommended for estimation tasks in three dimensional space. These higher order representations impose invariants to restrict its degree of freedom. To guarantee that the invariants are satisfied, the present study used a first-order stabilization of the dynamics. Using a simple example of an MHE-based attitude estimator, we showed how the contraction factor in the stabilization term can influence the estimation of the standard deviations of the arrival cost and the current state estimate. The contraction parameter \( \rho \) has a tighten-
Fig. 5. Estimated standard deviation $\sigma$ of the accelerometer bias for each channel $x$, $y$, $z$ over simulation time $t$ with (b) and without (a) using an additional equality constraint at the end of each estimation window. Each line shows the result for a specific value of the contraction parameter $\rho$ and is colored according to the color bar.

ing effect on the arrival cost when calculated using the EKF smoothed arrival cost update. As a result, the past has a stronger impact on the current estimate. Even though this is an interesting feature to increase the robustness of the estimator, it should not influence the estimated standard deviations under well-performing conditions. To generalize the estimated standard deviations, we introduced the use of an additional equality constraint at the end of estimation horizon. The proposed method yields the expected standard deviations and is robust to changes of the contraction parameter of the stabilization.

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