

Neural-Adaptive Stochastic Attitude Filter on $SO(3)$

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Abstract—This letter proposes a novel stochastic nonlinear neural-adaptive-based filter on $SO(3)$ for the attitude estimation problem. The proposed filter produces good results given measurements extracted from low-cost sensing units (e.g., IMU or MARG sensor modules). The filter is guaranteed to be almost semi-globally uniformly ultimately bounded in the mean square. In addition to Lie Group formulation, quaternion representation of the proposed filter is provided. The effectiveness of the proposed neural-adaptive filter is tested and evaluated in its discrete form under the conditions of large initialization error and high measurement uncertainties.

Index Terms—Neuro-adaptive, stochastic differential equations (SDEs), Brownian motion process, attitude estimator.

I. INTRODUCTION

ROBOTICS and control applications are heavily reliant on robust filtering solutions to guarantee feasibility of accurate rigid-body orientation (attitude) estimation [1]–[4]. The attitude can be reconstructed algebraically given known observations in the inertial-frame and the associated measurements in the body-frame. Examples include QUEST algorithm [5] and singular value decomposition (SVD) [1]. However, body-frame measurements might be attached with uncertainties, in particular if they were supplied by low-cost inertial measurement units (IMUs) or magnetic, angular rate, and gravity (MARG) sensor. Hence, accounting for

measurement imperfections requires substituting algebraic attitude reconstruction with estimation filters.

The problem of attitude estimation is traditionally tackled by the active control and robotics research community using Gaussian filters, such as, Kalman filter (KF) [6], extended Kalman filter (EKF) [7], multiplicative extended Kalman filter (MEKF) [2], unscented Kalman filter (UKF) [3], and invariant extended Kalman filter (IEKF) [8]. The unit-quaternion structure of the majority of Gaussian filters offers the benefit of nonsingular attitude representation [12]. However, on the other hand, unit-quaternion formulation is subject to nonuniqueness [9], [12]. This motivated the researchers to explore posing the attitude on the Special Orthogonal Group $SO(3)$. Unlike unit-quaternion, $SO(3)$ offers unique and global representation of the rotational matrix [4], [10]–[13]. Therefore, over the last decade multiple nonlinear attitude filters on $SO(3)$ have been proposed, such as nonlinear deterministic filters [4], [10], [11] and nonlinear stochastic filters [12], [13]. The nonlinear filter design on $SO(3)$ has proven to 1) have a simpler structure, 2) be computationally cheap, and 3) have better tracking performance in contrast to Gaussian filters [4], [10]–[13].

It is widely known that neural networks (NNs) have capability to learn complex nonlinear relationships [14]–[17]. In the recent years, adaptive artificial neural networks (ANNs) learning, known as neural-adaptive learning, has been found effective for approximating unknown nonlinear dynamics online in several applications. Examples include two-degrees-of-freedom robot [14], multi-agent systems [15], unknown multi-input multi-output systems [16], and fault-tolerant control [17]. Accurate NN approximation of unknown nonlinear dynamics allows for successful control process [14]–[17]. In this work, the attitude dynamics are modelled on the Lie Group of $SO(3)$. The uncertainties inherent to attitude dynamics and gyroscope measurements, are addressed using Brownian motion process. The contributions of this letter are as follows: 1) a neural-adaptive nonlinear stochastic attitude filter on $SO(3)$ is proposed, 2) the measurement uncertainties are corrected using neural-adaptive adaptation mechanisms extracted by adopting Lyapunov stability, and 3) the closed loop signals are guaranteed to be almost semi-globally uniformly ultimately bounded (SGUUB). While the filter is proposed in a continuous form, its discrete form obtained using exact integration methods is also presented. The filter is tested at a

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low sampling rate to reflect real-life applications. To the best of the authors knowledge, the attitude estimation problem has not been addressed using a neural-adaptive stochastic filter on $\mathbb{SO}(3)$.

This letter is structured to include six sections. Section II presents preliminaries of the attitude problem. Section III defines the problem, contains the available measurements, error criteria, and neural network approximation. Section IV presents a novel neural-adaptive stochastic attitude filter. Section V shows and discusses the obtained results. Lastly, Section VI concludes this letter.

II. PRELIMINARIES

In this work, $\mathbb{R}$ represents the set of real numbers, $\mathbb{R}_+$ denotes the set of nonnegative real numbers, and $\mathbb{R}^{n \times m}$ stands for a real n -by- m dimensional space. $\mathbf{I}_n$ and $\mathbf{0}_{n \times m}$ denote an n -by- n identity matrix and an n -by- m dimensional matrix of zeros, respectively. For $a \in \mathbb{R}^n$ and $A \in \mathbb{R}^{n \times m}$, $\|a\| = \sqrt{a^\top a}$ stands for Euclidean norm of a and $\|A\|_F = \sqrt{\text{Tr}\{AA^*\}}$ describes the Frobenius norm of A where $*$ denotes a conjugate transpose. For $A \in \mathbb{R}^{n \times n}$, define a set of eigenvalues as $\lambda(A) = \{\lambda_1, \lambda_2, \dots, \lambda_n\}$ where $\bar{\lambda}_A = \bar{\lambda}(A)$ denotes the maximum value, while $\underline{\lambda}_A = \underline{\lambda}(A)$ describes the minimum value of $\lambda(A)$. $\{\mathcal{I}\}$ defines a fixed inertial-frame and $\{\mathcal{B}\}$ describes a fixed body-frame. Rigid-body's orientation in three-dimensional space, commonly known as attitude, is expressed as $R \in \mathbb{SO}(3)$ with

$$\mathbb{SO}(3) = \{R \in \mathbb{R}^{3 \times 3} | R^\top R = \mathbf{I}_3, \det(R) = +1\}$$

where $\det(\cdot)$ denotes a determinant. The Lie algebra associated with $\mathbb{SO}(3)$ is termed $\mathfrak{so}(3)$ and can be described as

$$\mathfrak{so}(3) = \{[a]_\times \in \mathbb{R}^{3 \times 3} | [a]_\times^\top = -[a]_\times, a \in \mathbb{R}^3\}$$

$$[a]_\times = \begin{bmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{bmatrix} \in \mathfrak{so}(3), a = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix}$$

The operator vex stands for the inverse mapping of $[\cdot]_\times$ with the map $\text{vex} : \mathfrak{so}(3) \rightarrow \mathbb{R}^3$ where $\text{vex}([a]_\times) = a, \forall a \in \mathbb{R}^3$. The anti-symmetric projection has the map $\mathcal{P}_a : \mathbb{R}^{3 \times 3} \rightarrow \mathfrak{so}(3)$ where

$$\mathcal{P}_a(M) = \frac{1}{2}(M - M^\top) \in \mathfrak{so}(3), \forall M \in \mathbb{R}^{3 \times 3}$$

For $M = [m_{ij}]_{i,j=1,2,3} \in \mathbb{R}^{3 \times 3}$, let us define

$$\Upsilon(M) = \text{vex}(\mathcal{P}_a(M)) = \frac{1}{2} \begin{bmatrix} m_{32} - m_{23} \\ m_{13} - m_{31} \\ m_{21} - m_{12} \end{bmatrix} \in \mathbb{R}^3 \quad (1)$$

For $R \in \mathbb{SO}(3)$, define the Euclidean distance of R as follows:

$$\|R\|_I = \frac{1}{4} \text{Tr}\{\mathbf{I}_3 - R\} \in [0, 1] \quad (2)$$

with $\text{Tr}\{\cdot\}$ standing for a trace of a matrix. For $A \in \mathbb{R}^{3 \times 3}$ and $\alpha \in \mathbb{R}^3$, considering the composition mapping in (1), let us introduce the following identity:

$$\text{Tr}\{A[\alpha]_\times\} = \text{Tr}\{\mathcal{P}_a(A)[\alpha]_\times\} = -2\Upsilon(A)^\top \alpha. \quad (3)$$

III. PROBLEM FORMULATION

A. Measurements and Dynamics

Let $R \in \mathbb{SO}(3)$ be the attitude of a rigid-body in three-dimensional space defined with respect to $\{\mathcal{B}\}$. The true attitude dynamics:

$$\dot{R} = R[\Omega]_\times \quad (4)$$

where $\Omega \in \mathbb{R}^3$ represents angular velocity of the rigid-body defined with respect to $\{\mathcal{B}\}$. The attitude of a rigid-body can be obtained given a group of measurements in $\{\mathcal{B}\}$ and a group of observations in $\{\mathcal{I}\}$. Let $r_i \in \mathbb{R}^3$ denote an observation in $\{\mathcal{I}\}$. As such, the measurement of r_i with respect to $\{\mathcal{B}\}$ is given by [13]

$$y_i = R^\top r_i + n_i \in \mathbb{R}^3, \quad \forall i = 1, 2, \dots, N \quad (5)$$

where n_i denotes unknown noise. The attitude can be obtained given two or more non-collinear inertial observations ($N \geq 2$) and the respective body-frame measurements. If $N = 2$, the third observation and the associated measurement can be defined by $r_3 = r_2 \times r_1$ and $y_3 = y_2 \times y_1$ where $\times$ denotes a cross product. The set of observations and measurements can be normalized as follows:

$$\mathbf{r}_i = \frac{r_i}{\|r_i\|}, \quad \mathbf{y}_i = \frac{y_i}{\|y_i\|} \quad (6)$$

Low-cost IMU or MARG sensors can be utilized for attitude determination or estimation, see [4], [10]–[13]. Gyroscope (angular rate or angular velocity) measurements can be defined as follows:

$$\Omega_m = \Omega + n \in \mathbb{R}^3 \quad (7)$$

with Ω being the true angular velocity defined in (4), and n being unknown noise corrupting Ω_m . The noise vector n is bounded and Gaussian with a zero mean $E[n] = 0$ where $E[\cdot]$ denotes expected value of a component. Derivative of a Gaussian process results in a Gaussian process [13], [18], [19]. As such, n can be formulated as a Brownian motion process

$$n = Q \frac{d\beta}{dt} \quad (8)$$

where $\beta \in \mathbb{R}^3$ and $Q \in \mathbb{R}^{3 \times 3}$ is an unknown time-variant symmetric matrix with $Q^2 = QQ^\top$ being the noise covariance. It is worth noting that $\mathbb{P}\{\beta(0) = 0\} = 1$ and $E[\beta] = 0$ where $\mathbb{P}\{\cdot\}$ denotes probability of a component. Therefore, from (4), (7), and (8), the true attitude dynamics can be defined in a stochastic sense as follows:

$$dR = R[\Omega_m]_\times dt - R[Qd\beta]_\times \quad (9)$$

In view of (1)–(3), one obtains the normalized Euclidean distance of R in (9) as follows:

$$d\|R\|_I = 2\Upsilon(R)^\top \Omega_m dt - 2\Upsilon(R)^\top Qd\beta. \quad (10)$$

Lemma 1 [13]: Let $R \in \mathbb{SO}(3)$, $\Upsilon(R) = \text{vex}(\mathcal{P}_a(R))$ as in (1), and $\|R\|_I = \frac{1}{4} \text{Tr}\{\mathbf{I}_3 - R\}$ as (2). Hence, the following equality holds:

$$\|\Upsilon(R)\|^2 = 4(1 - \|R\|_I)\|R\|_I.$$

Definition 1 ([13], [20]): Consider the stochastic attitude dynamics in (10) and let t_0 be the initial time. $\|R\|_I = \|R(t)\|_I$ is said to be almost SGUUB if for a given set $\pi \in \mathbb{R}$ and $\|R(t_0)\|_I$ a constant $\alpha > 0$ exists and a time constant $T_\alpha = T_\alpha(\kappa, \|R(t_0)\|_I)$ such that $\mathbb{E}[\|R(t_0)\|_I] < \alpha, \forall t > t_0 + \alpha$.

Lemma 2 [21]: Recall the stochastic attitude dynamics in (10) and assume that $V(\|R\|_I)$ be a twice differentiable potential function such that

$$\mathcal{L}V(\|R\|_I) = V_1^\top f + \frac{1}{2} \text{Tr}\{g \mathcal{Q}^2 g^\top V_2\} \quad (11)$$

with $f = 2\Upsilon(R)^\top \Omega_m \in \mathbb{R}$, $g = -2\Upsilon(R)^\top \in \mathbb{R}^{1 \times 3}$, $\mathcal{L}V(\|R\|_I)$ being a differential operator, $V_1 = \partial V / \partial \|R\|_I$, and $V_2 = \partial^2 V / \partial \|R\|_I^2$. Let $\underline{\alpha}_1(\cdot)$ and $\bar{\alpha}_2(\cdot)$ be class $\mathcal{K}_\infty$ functions, and assume that the constants $\beta > 0$ and $\eta \geq 0$ such that

$$\underline{\alpha}_1(\|R\|_I) \leq V(\|R\|_I) \leq \bar{\alpha}_2(\|R\|_I) \quad (12)$$

$$\begin{aligned} \mathcal{L}V(\|R\|_I) &= V_1^\top f + \frac{1}{2} \text{Tr}\{g \mathcal{Q}^2 g^\top V_2\} \\ &\leq -\beta V(\|R\|_I) + \eta \end{aligned} \quad (13)$$

Hence, the stochastic attitude dynamics in (10) have an almost unique strong solution on $[0, \infty)$. Moreover, the solution $\|R\|_I$ is upper bounded in probability with

$$\mathbb{E}[V(\|R\|_I)] \leq V(\|R(0)\|_I) \exp(-\beta t) + \eta / \beta \quad (14)$$

Also, (14) implies that $\|R\|_I$ is SGUUB in the mean square.

Define $\hat{R}$ as the estimate of R . Define the error in estimation by

$$\tilde{R} = R^\top \hat{R}. \quad (15)$$

B. Filter Structure and Error Dynamics

Define the filter dynamics as follows:

$$\dot{\hat{R}} = \hat{R}[\Omega_m - C]_\times \quad (16)$$

with $C \in \mathbb{R}^{3 \times 1}$ being a neural-adaptive-based correction matrix to be designed in the subsequent Section. From (4) and (16), the error dynamics are as follows:

$$\begin{aligned} d\tilde{R} &= R^\top d\hat{R} + dR^\top \hat{R} \\ &= (\tilde{R}[\Omega - C]_\times + [\Omega]_\times^\top \tilde{R})dt + \tilde{R}[\mathcal{Q}d\beta]_\times \\ &= \tilde{R}[\Omega]_\times - [\Omega]_\times \tilde{R} - \tilde{R}[C]_\times dt + \tilde{R}[\mathcal{Q}d\beta]_\times \end{aligned} \quad (17)$$

In view of (3) and (17), one obtains the Euclidean distance of (17) as below:

$$\begin{aligned} d\|\tilde{R}\|_I &= d\frac{1}{4} \text{Tr}\{\mathbf{I}_3 - \tilde{R}\} = -\frac{1}{4} \text{Tr}\{d\tilde{R}\} \\ &= \frac{1}{4} \text{Tr}\{\tilde{R}[Cdt - \mathcal{Q}d\beta]_\times\} - \frac{1}{4} \text{Tr}\{\tilde{R}[\Omega]_\times - [\Omega]_\times \tilde{R}\} \\ &= \frac{1}{4} \text{Tr}\{\mathcal{P}_a(\tilde{R})[Cdt - \mathcal{Q}d\beta]_\times\} \\ &= -\frac{1}{2} \Upsilon(\tilde{R})^\top Cdt + \frac{1}{2} \Upsilon(\tilde{R})^\top \mathcal{Q}d\beta \end{aligned} \quad (18)$$

where $\text{Tr}\{\tilde{R}[\Omega]_\times - [\Omega]_\times \tilde{R}\} = 0$.

C. Neural Network Structure

In this work, NNs with a linear in parameter structure will be employed. For $x \in \mathbb{R}^n$ and a function $f(x) \in \mathbb{R}^m$, one has

$$f(x) = W^\top \varphi(x) + \alpha_f$$

where $W \in \mathbb{R}^{q \times m}$ denotes a q -by- m -dimensional matrix of synaptic weights, $\varphi(x) \in \mathbb{R}^q$ denotes an activation function, q denotes number of neurons, and $\alpha_f \in \mathbb{R}^m$ denotes an approximated error vector. The activation function may contain high order connections, for instance, Gaussian functions [22], radial basis functions (RBFs) [23], sigmoid functions [24]. Our objectives are to achieve accurate estimation of the attitude matrix, estimate the nonlinear attitude dynamics, and compensate for the uncertainties. NNs have been proven to be successful in estimating high-order nonlinear dynamics [14]–[17]. Recall the nonlinear dynamics in (18)

$$d\|\tilde{R}\|_I = -\frac{1}{2} \Upsilon(\tilde{R})^\top Cdt + \frac{1}{2} \Upsilon(\tilde{R})^\top \mathcal{Q}d\beta$$

Define $\varphi(\Upsilon(\tilde{R}))$ as an activation function, and let us approximate

$$\begin{aligned} C^\top \Upsilon(\tilde{R}) &= C^\top \Gamma_c^\top \varphi(\Upsilon(\tilde{R})) + \alpha_b \\ \mathcal{Q} \Upsilon(\tilde{R}) &= W_\sigma^\top \varphi(\Upsilon(\tilde{R})) + \alpha_\sigma \end{aligned}$$

where $\varphi(\Upsilon(\tilde{R})) \in \mathbb{R}^{q \times 1}$ is an activation function, $\Gamma_c \in \mathbb{R}^{q \times 3}$ is a known weighted matrix, $C \in \mathbb{R}^{3 \times 1}$ is a correction weights vector to be adaptively tuned, $W_\sigma \in \mathbb{R}^{q \times 3}$ are the unknown NN weights to be adaptively tuned, $q > 0$ is an integer that denotes the number of neurons, and $\alpha_b \in \mathbb{R}$ and $\alpha_\sigma \in \mathbb{R}^3$ are the approximated error components. Note that $\alpha_b, \|\alpha_\sigma\| \rightarrow 0$ as $q \rightarrow \infty$. Therefore, the error dynamics of the Euclidean distance in (18) can be reformulated as below:

$$\begin{aligned} d\|\tilde{R}\|_I &= \tilde{f}dt + \tilde{g}\mathcal{Q}d\beta = -\frac{1}{2} (C^\top \Gamma_c^\top \varphi(\Upsilon(\tilde{R})) + \alpha_b)dt \\ &\quad + \frac{1}{2} (\varphi(\Upsilon(\tilde{R}))^\top W_\sigma + \alpha_\sigma^\top) d\beta \end{aligned} \quad (19)$$

Define W_σ as an unknown symmetric constant matrix of NN weights where $\bar{W}_\sigma = W_\sigma W_\sigma^\top \in \mathbb{R}^{q \times q}$. Let $\hat{W}_\sigma \in \mathbb{R}^{q \times q}$ be the estimate of $\bar{W}_\sigma$, and the error in NN weights be

$$\tilde{W}_\sigma = \bar{W}_\sigma - \hat{W}_\sigma \in \mathbb{R}^{q \times q}. \quad (20)$$

IV. NEURAL-ADAPTIVE-BASED STOCHASTIC FILTER DESIGN

In this Section, our objective is to develop a nonlinear stochastic filter based on neural-adaptive techniques for the attitude estimation problem. Consider the following neural-adaptive-based nonlinear stochastic filter design:

$$\begin{cases} \dot{\hat{R}} &= \hat{R}[\Omega_m - C]_\times \\ \dot{\hat{W}}_\sigma &= \frac{\psi_2}{2} \Gamma_\sigma \varphi(\Upsilon(\tilde{R})) \varphi(\Upsilon(\tilde{R}))^\top - k_\sigma \Gamma_\sigma \hat{W}_\sigma \\ C &= \left(\Gamma_c^\top + \frac{\psi_2}{2\psi_1} (\Gamma_c^\top \Gamma_c)^{-1} \Gamma_c^\top \hat{W}_\sigma \right) \varphi(\Upsilon(\tilde{R})) \end{cases} \quad (21)$$

where $k_\sigma \in \mathbb{R}$ and $k_c \in \mathbb{R}$ are positive constants, $\Gamma_\sigma \in \mathbb{R}^{q \times q}$ is a positive diagonal matrix, $\Gamma_c \in \mathbb{R}^{q \times 3}$ with $\Gamma_c^\top \Gamma_c$ being positive definite, q denotes the number of neurons, $\hat{W}_\sigma \in \mathbb{R}^{q \times q}$ is the estimate of $\bar{W}_\sigma$, and $\tilde{R} = R_y^\top \hat{R}$ with R_y

being the reconstructed attitude, see QUEST [5] or SVD [1]. $\Upsilon(\tilde{R}) = \text{vex}(\mathcal{P}_a(\tilde{R}))$, $\|\tilde{R}\|_I = \frac{1}{4}\text{Tr}\{\mathbf{I}_3 - \tilde{R}\}$, $\psi_1 = \frac{1}{2}(1 + \|\tilde{R}\|_I) \exp(\|\tilde{R}\|_I)$, and $\psi_2 = \frac{1}{2}(2 + \|\tilde{R}\|_I) \exp(\|\tilde{R}\|_I)$. It is becomes apparent that $\hat{W}_\sigma$ is symmetric for $\hat{W}_\sigma(0) = \hat{W}_\sigma(0)^\top$. It is worth noting that Γ_c defines the convergence rate of $\|\tilde{R}\|_I$ to the neighborhood of the origin, while Γ_σ defines the convergence rate of $\hat{W}_\sigma$ to $\bar{W}_\sigma$.

Theorem 1: Recall the stochastic attitude dynamics in (9). Assume the availability of at least two observations and their respective measurements in (5) at each time instant. Consider the nonlinear neural-adaptive stochastic filter in (21) supplied with measurements in (7) $\Omega_m = \Omega + n$ and (5) $y_i = R^\top r_i$ for all $\forall i = 1, 2, \dots, N$. Hence, for $\|\tilde{R}(0)\|_I \neq +1$ (unstable equilibria), all the closed-loop errors are SGUUB in the mean square.

Proof: Let $V = V(\|\tilde{R}\|_I, \tilde{W}_\sigma)$ be a Lyapunov function candidate defined as

$$V = 2\|\tilde{R}\|_I \exp(\|\tilde{R}\|_I) + \frac{1}{2}\text{Tr}\{\tilde{W}_\sigma^\top \Gamma_\sigma^{-1} \tilde{W}_\sigma\} \quad (22)$$

with the map $V : \mathbb{SO}(3) \times \mathbb{R}^{q \times q} \rightarrow \mathbb{R}_+$. Since $\exp(\|\tilde{R}\|_I) \leq \exp(1) < 3$, one obtains

$$e^\top \underbrace{\begin{bmatrix} 1 & 0 \\ 0 & \frac{1}{2}\underline{\lambda}(\Gamma_\sigma^{-1}) \end{bmatrix}}_{H_1} e \leq V \leq e^\top \underbrace{\begin{bmatrix} 3 & 0 \\ 0 & \frac{1}{2}\bar{\lambda}(\Gamma_\sigma^{-1}) \end{bmatrix}}_{H_2} e$$

such that

$$\underline{\lambda}(H_1)\|e\|^2 \leq V \leq \bar{\lambda}(H_2)\|e\|^2$$

where $e = [\sqrt{\|\tilde{R}\|_I}, \|\tilde{W}_\sigma\|_F]^\top$ and $\underline{\lambda}(\Gamma_\sigma^{-1})$ and $\bar{\lambda}(\Gamma_\sigma^{-1})$ stand for the minimum and the maximum eigenvalues of Γ_σ^{-1} , respectively. Since both $\underline{\lambda}(\Gamma_\sigma^{-1}) > 0$ and $\bar{\lambda}(\Gamma_\sigma^{-1}) > 0$, $\underline{\lambda}(H_1)$ and $\bar{\lambda}(H_2)$ are positive and $V(\|\tilde{R}\|_I, \tilde{W}_\sigma) > 0$ for all $e \in \mathbb{R}^2 \setminus \{0\}$. Consequently, on has

$$\begin{cases} \frac{\partial V}{\partial \|\tilde{R}\|_I} = 2\psi_1 = 2(1 + \|\tilde{R}\|_I) \exp(\|\tilde{R}\|_I) \\ \frac{\partial^2 V}{\partial \|\tilde{R}\|_I^2} = 2\psi_2 = 2(2 + \|\tilde{R}\|_I) \exp(\|\tilde{R}\|_I) \end{cases} \quad (23)$$

In view of (22), (23), and Lemma 2, the following differential operator is obtained:

$$\mathcal{L}V = \psi_1 \tilde{f} + \frac{1}{2}\text{Tr}\{\tilde{g}\tilde{g}^\top \psi_2\} - \text{Tr}\{\tilde{W}_\sigma^\top \Gamma_\sigma^{-1} \dot{\tilde{W}}_\sigma\} \quad (24)$$

From (21)

$$\begin{aligned} \mathcal{L}V &= -\psi_1 \text{Tr}\{C\varphi(\Upsilon(\tilde{R}))^\top \Gamma_c\} + \psi_1 \alpha_b \\ &+ \frac{\psi_2}{4} \text{Tr}\{(W_\sigma^\top \varphi(\Upsilon(\tilde{R})) + \alpha_\sigma)(W_\sigma^\top \varphi(\Upsilon(\tilde{R})) + \alpha_\sigma)^\top\} \\ &- \text{Tr}\{\tilde{W}_\sigma^\top \Gamma_\sigma^{-1} \dot{\tilde{W}}_\sigma\} \end{aligned} \quad (25)$$

According to *Young's inequality*, $\alpha_\sigma^\top W_\sigma^\top \varphi(\Upsilon(\tilde{R})) \leq \frac{1}{2}\varphi(\Upsilon(\tilde{R}))^\top \bar{W}_\sigma \varphi(\Upsilon(\tilde{R})) + \frac{1}{2}\|\alpha_\sigma\|^2$. Therefore, one obtains

$$\begin{aligned} \mathcal{L}V &\leq -\psi_1 \text{Tr}\{C\varphi(\Upsilon(\tilde{R}))^\top \Gamma_c\} - \text{Tr}\{\tilde{W}_\sigma^\top \Gamma_\sigma^{-1} \dot{\tilde{W}}_\sigma\} \\ &+ \frac{\psi_2}{2} \varphi(\Upsilon(\tilde{R}))^\top \bar{W}_\sigma \varphi(\Upsilon(\tilde{R})) + \psi_1 \alpha_b + \frac{\psi_2}{2} \|\alpha_\sigma\|^2 \end{aligned} \quad (26)$$

Note that $\psi_1 \leq \exp(\|\tilde{R}\|_I) < 3$ and $\psi_2 \leq 3 \exp(\|\tilde{R}\|_I) < 9$. In view of (20), let us replace $\bar{W}_\sigma$ in (21) by $\bar{W}_\sigma = \tilde{W}_\sigma + \hat{W}_\sigma$.

Thus, using $\dot{\tilde{W}}_\sigma$ and C in (21), the expression (26) can be reformulated in an inequality form as follows:

$$\begin{aligned} \mathcal{L}V &\leq -\psi_1 \|\Gamma_c^\top \varphi(\Upsilon(\tilde{R}))\|^2 - k_\sigma \|\tilde{W}_\sigma\|_F^2 \\ &+ k_\sigma \|\tilde{W}_\sigma\|_F \|\bar{W}_\sigma\|_F + 3\alpha_b + \frac{9}{2} \|\alpha_\sigma\|^2 \end{aligned} \quad (27)$$

Based on *Young's inequality*, $k_\sigma \|\tilde{W}_\sigma\|_F \|\bar{W}_\sigma\|_F \leq \frac{k_\sigma}{2} \|\tilde{W}_\sigma\|_F^2 + \frac{k_\sigma}{2} \|\bar{W}_\sigma\|_F^2$. Consider a hyperbolic tangent activation function $\varphi(a) = \frac{\exp(a) - \exp(-a)}{\exp(a) + \exp(-a)}$ where $a \in \mathbb{R}$. One finds that $4\|\Gamma_c^\top \varphi(\Upsilon(\tilde{R}))\|^2 \geq k_c \|\Upsilon(\tilde{R})\|^2$ where $k_c = \underline{\lambda}(\Gamma_c^\top \Gamma_c)$. Hence, for a hyperbolic tangent activation function one has

$$\mathcal{L}V \leq -\frac{k_c}{4} \|\Upsilon(\tilde{R})\|^2 - \frac{k_b}{2} \|\tilde{W}_\sigma\|_F^2 + \eta \quad (28)$$

where $\eta = \sup_{t \geq 0} \frac{k_b}{2} \|\bar{W}_\sigma\|_F^2 + 3\alpha_b + \frac{9}{2} \|\alpha_\sigma\|^2$. This shows that $\mathcal{L}V$ is ultimately bounded. Let $\underline{\delta} \geq 1 - \|\tilde{R}(0)\|_I$ and recall Lemma 1. Accordingly, one shows

$$\mathcal{L}V \leq -e^\top \underbrace{\begin{bmatrix} \delta k_c & 0 \\ 0 & k_\sigma \end{bmatrix}}_{H_3} e + \eta \leq -\underline{\lambda}(H_3) \|e\|^2 + \eta$$

where $e = [\sqrt{\|\tilde{R}\|_I}, \|\tilde{W}_\sigma\|_F]^\top$. Since $k_\sigma > 0$ and $k_c > 0$ and given that $\|\tilde{R}(0)\|_I$ does not belong to the unstable equilibria, it becomes apparent that $\underline{\lambda}(H_3) > 0$. Hence, $\mathcal{L}V < 0$ if

$$\|e\|^2 > \frac{\eta}{\underline{\lambda}(H_3)}$$

Consequently, one finds

$$\frac{d\mathbb{E}[V]}{dt} = \mathbb{E}[\mathcal{L}V] \leq -\frac{\underline{\lambda}(H_3)}{\bar{\lambda}(H_2)} \mathbb{E}[V] + \eta \quad (29)$$

Let us define $\beta = \frac{\underline{\lambda}(H_3)}{\bar{\lambda}(H_2)}$. Therefore, one obtains

$$0 \leq V(t) \leq V(0) \exp(-\beta t) + \frac{\eta}{\beta} (1 - \exp(-\beta t)) \quad (30)$$

As such, it becomes apparent that e is almost SGUUB which completes the proof. ■

The comprehensive steps of the neural-adaptive stochastic attitude filter implementation in its discrete form are listed in Algorithm 1 with Δt being a small sampling time. Singular value decomposition [1] has been utilized a method of attitude reconstruction. In Algorithm 1, s_i denotes i th sensor measurement confidence level with $\sum_{i=1}^N s_i = 1$.

V. SIMULATION RESULTS

This section illustrates the functionality of the proposed neural-adaptive stochastic filter on the Lie group of $\mathbb{SO}(3)$. The discrete filter presented in Algorithm 1 has been tested at a sampling rate of $\Delta t = 0.01$ seconds. Assume that the initial value of R is $R(0) = \mathbf{I}_3 \in \mathbb{SO}(3)$ and the true angular velocity be as below:

$$\Omega = 0.6 \left[\sin(0.4t), \sin(0.7t + \frac{\pi}{4}), 0.4 \cos(0.3t) \right]^\top, \text{ (rad/sec)}$$

Let the true angular velocity be attached with unknown normally distributed random noise $n = \mathcal{N}(0, 0.11)$ (rad/sec) (zero mean and standard deviation of 0.11), see (7). Define two

Algorithm 1: Neural-Adaptive Stochastic Attitude Estimator

1 Initialization:

- 1: Set $\hat{R}[0] = \hat{R}_0 \in \text{SO}(3)$, $\hat{W}_\sigma[0] = \hat{W}_\sigma|_0 = 0_{q \times q}$, $q > 0$, $s_i \geq 0$ for all $i \geq 2$, select $\Gamma_\sigma, k_\sigma > 0$, $\underline{\lambda}(\Gamma_c^\top \Gamma_c) > 0$, and set $k = 0$.

while

/* Attitude reconstruction using Singular Value Decomposition */

$$2: \begin{cases} \mathbf{r}_i = \frac{\mathbf{r}_i}{\|\mathbf{r}_i\|}, & \mathbf{y}_i = \frac{\mathbf{y}_i}{\|\mathbf{y}_i\|}, & i = 1, 2, \dots, N \\ B = \sum_{i=1}^N s_i \mathbf{y}_i \mathbf{r}_i^\top = U S V^\top \\ U_+ = U \cdot \text{diag}(1, 1, \det(U)) \\ V_+ = V \cdot \text{diag}(1, 1, \det(V)) \\ R_y = V_+ U_+^\top \end{cases}$$

$$3: \tilde{R}_k = R_y^\top \hat{R}_k \text{ and } \Upsilon = \Upsilon(\tilde{R}_k) = \text{vex}(\mathcal{P}_a(\tilde{R}))$$

$$4: \varphi(\Upsilon) = \frac{\exp(\Upsilon) - \exp(-\Upsilon)}{\exp(\Upsilon) + \exp(-\Upsilon)} \text{ /* hyperbolic tangent activation function */}$$

$$5: \hat{W}_\sigma|k = \hat{W}_\sigma|k-1 + \Delta t \Gamma_\sigma (\psi_2 \varphi(\Upsilon) \varphi(\Upsilon)^\top - k_\sigma \hat{W}_\sigma|k-1)$$

$$6: C = \left(\Gamma_c^\top + \frac{\psi_2}{2\psi_1} (\Gamma_c^\top \Gamma_c)^{-1} \Gamma_c^\top \hat{W}_\sigma|k \right) \varphi(\Upsilon)$$

/* angle-axis parameterization */

$$7: \begin{cases} \varrho = (\Omega_m|k - C) \Delta t \\ \mu = \|\varrho\|, & x = \varrho / \|\varrho\| \\ \mathcal{R}_{exp} = \mathbf{I}_3 + \sin(\mu)[x]_\times + (1 - \cos(\mu))[x]_\times^2 \end{cases}$$

$$8: \hat{R}_{k+1} = \hat{R}_k \mathcal{R}_{exp}$$

$$9: k + 1 \rightarrow k$$

end while

observations in $\{\mathcal{I}\}$: $r_1 = [1, -1, 1]^\top$ and $r_2 = [0, 0, 1]^\top$. Let $\{\mathcal{B}\}$ measurements be corrupted with unknown normally distributed random noise $n_1 = n_2 = \mathcal{N}(0, 0.1)$, see (5). Let us consider three neurons ($q = 3$). Consider selecting the design parameters as follows: $\Gamma_c = 2\mathbf{I}_3$, $\Gamma_\sigma = 2\mathbf{I}_3$, and $k_\sigma = 1$. Let the initial estimate of neural network weights be set to $\hat{W}(0) = 0_{3 \times 3}$ and the initial estimate of the attitude be

$$\hat{R}(0) = \begin{bmatrix} -0.9214 & -0.0103 & 0.3884 \\ 0.2753 & -0.7227 & 0.634 \\ 0.2742 & 0.6911 & 0.6687 \end{bmatrix} \in \text{SO}(3)$$

where $\|\tilde{R}(0)\|_I = \frac{1}{4} \text{Tr}(\mathbf{I}_3 - R_0^\top \hat{R}_0) \approx 0.994$ approaching the unstable equilibrium $+1$. As to activation function, we selected a hyperbolic tangent activation function:

$$\varphi(\alpha) = \frac{\exp(\alpha) - \exp(-\alpha)}{\exp(\alpha) + \exp(-\alpha)}, \alpha \in \mathbb{R}$$

Fig. 1 illustrates the high level of noise corrupting the angular velocity measurements in comparison to the true data. In Fig. 2, the estimated Euler angles (roll ($\hat{\phi}$), pitch ($\hat{\theta}$), and yaw ($\hat{\psi}$)) are plotted against the true Euler angles (ϕ , θ , ψ). Fig. 2 demonstrates fast and strong tracking capability of the proposed approach. The effectiveness and robustness of the neural-adaptive approach are illustrated in Fig. 3 where the error initiates at a large value and rapidly reaches close neighborhood of the origin. Table I shows statistical analysis of mean and standard deviation (std) of the steady-state error values between 5 to 29 seconds with respect to the number of neurons. As illustrated by Table I, greater number of neurons results in improved steady-state error convergence. Finally, Fig. 4 depicts the boundedness of the neural-adaptive estimates as they converge close to zero as $\|\tilde{R}\|_I \rightarrow 0$.

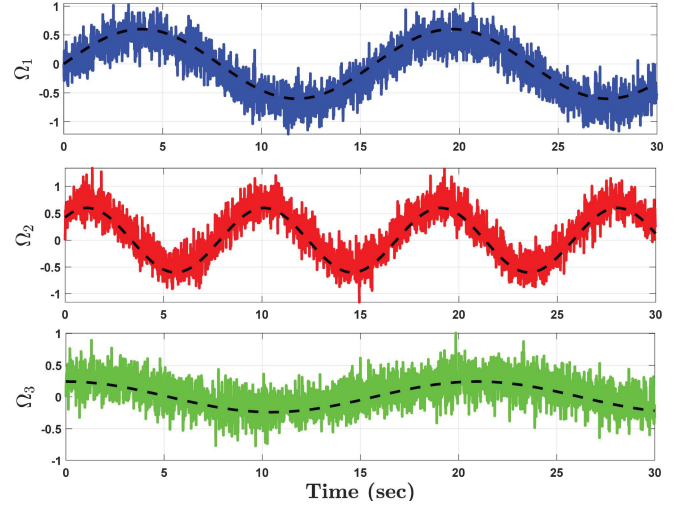


Fig. 1. Rate gyro: True (black center-line) and measurements (colored).

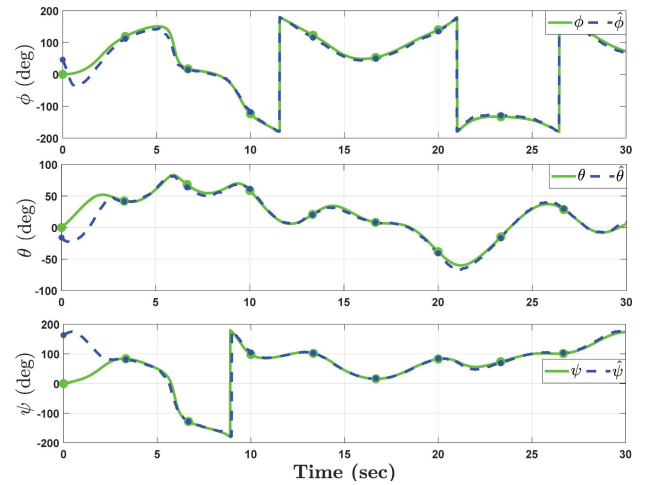
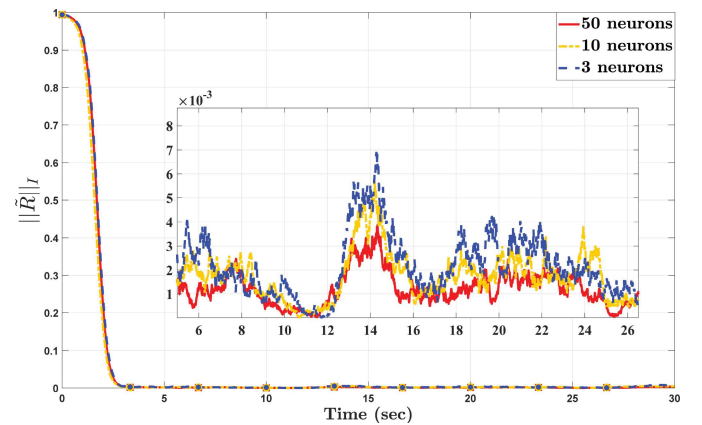


Fig. 2. Euler angles: True (green solid-line) and estimated (blue dash-line) using 3 neurons.

Fig. 3. Normalized Euclidean error $\|\tilde{R}\|_I = \frac{1}{4} \text{Tr}(\mathbf{I}_3 - R_k^\top \hat{R}_k)$.

VI. CONCLUSION

This work addressed the attitude estimation problem using a neural-adaptive stochastic filter on the Special Orthogonal Group $\text{SO}(3)$. The novel filter accounts for the noise present in the gyroscope measurements. The proposed filter is ensured

TABLE I
STATISTICAL ANALYSIS OF THE STEADY-STATE ERROR
WITH RESPECT TO THE NUMBER OF NEURONS

Output data of $\ \tilde{R}\ _I = \frac{1}{4}\text{Tr}\{\mathbf{I}_3 - \tilde{R}_k^T \hat{R}_k\}$ over the period (5-29 sec)			
Neurons number	3	10	50
Mean	2.3×10^{-3}	2×10^{-3}	1.4×10^{-3}
STD	1.9×10^{-3}	1.4×10^{-3}	9×10^{-4}

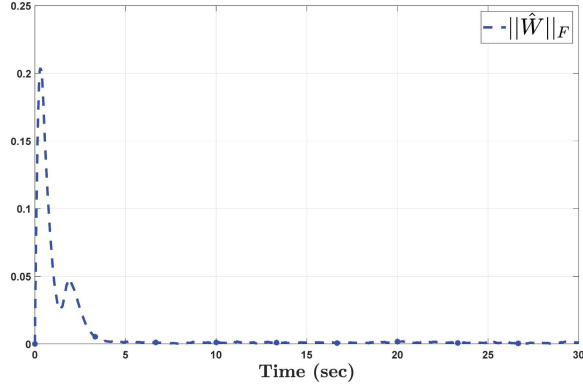


Fig. 4. Frobenius norm of neural-adaptive estimates (3 neurons).

to be almost SGUUB in the mean square. The numerical simulation illustrates robustness and rapid adaptability of the proposed neural-adaptive approach.

APPENDIX

Neural-Adaptive Filter Quaternion Representation

Let $\mathbb{S}^3 = \{Q \in \mathbb{R}^4 \mid \|Q\| = \sqrt{q_0^2 + q^T q} = 1\}$ and let $Q = [q_0, q^T]^T \in \mathbb{S}^3$ be a unit-quaternion vector with $q_0 \in \mathbb{R}$ and $q \in \mathbb{R}^3$. Let $Q^{-1} = [q_0, -q^T]^T \in \mathbb{S}^3$ be the inverse of $Q \in \mathbb{S}^3$. Consider $\odot$ to be a quaternion product. Then, for $Q_1 = [q_{01}, q_1^T]^T \in \mathbb{S}^3$ and $Q_2 = [q_{02}, q_2^T]^T \in \mathbb{S}^3$, one has

$$Q_1 \odot Q_2 = \begin{bmatrix} q_{01}q_{02} - q_1^T q_2 \\ q_{01}q_2 + q_{02}q_1 + [q_1]_{\times} q_2 \end{bmatrix}$$

$\mathbb{S}^3$ can be mapped to $\mathbb{SO}(3)$ as below

$$\mathcal{R}_Q = (q_0^2 - \|q\|^2)\mathbf{I}_3 + 2qq^T + 2q_0[q]_{\times} \in \mathbb{SO}(3) \quad (31)$$

Let Q_y be the reconstructed attitude, obtained for instance, using QUEST [5]. Define $\hat{Q} = [\hat{q}_0, \hat{q}^T]^T \in \mathbb{S}^3$ as the estimate of $Q = [q_0, q^T]^T \in \mathbb{S}^3$, and let the error in estimation be $\tilde{Q} = Q_y^{-1} \odot \hat{Q} = [\tilde{q}_0, \tilde{q}^T]^T \in \mathbb{S}^3$. The quaternion representation of the neural-adaptive stochastic attitude filter in (21) is as below:

$$\begin{cases} \dot{\hat{W}}_{\sigma} = \frac{\psi_2}{2} \Gamma_{\sigma} \varphi(2\tilde{q}_0 \tilde{q}) \varphi(2\tilde{q}_0 \tilde{q})^T - k_{\sigma} \Gamma_{\sigma} \hat{W}_{\sigma} \\ C = \left(\Gamma_c^T + \frac{\psi_2}{2\psi_1} (\Gamma_c^T \Gamma_c)^{-1} \Gamma_c^T \hat{W}_{\sigma} \right) \varphi(2\tilde{q}_0 \tilde{q}) \\ u = \Omega_m - C \\ \Phi = \begin{bmatrix} 0 & -u^T \\ u & -[u]_{\times} \end{bmatrix} \\ \dot{\hat{Q}} = \frac{1}{2} \Phi \hat{Q} \end{cases} \quad (32)$$

where $\Upsilon(\tilde{R}_Q) = 2\tilde{q}_0 \tilde{q}$, $\|\tilde{R}_Q\|_I = 1 - \tilde{q}_0^2$, $\psi_1 = \frac{1}{2}(1 + \|\tilde{R}_Q\|_I) \exp(\|\tilde{R}_Q\|_I)$, and $\psi_2 = \frac{1}{2}(2 + \|\tilde{R}_Q\|_I) \exp(\|\tilde{R}_Q\|_I)$.

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