

For JAXA R&D

PPP - Models, Algorithms and Implementations (6-2)



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PPP - Models, Algorithms and Implementation

1. 2019-10-04 **PPP models**
geometric range, ionosphere, troposphere, antenna PCV, earth tides, wind-up, relativity, biases, coordinates
2. 2019-10-18 **PPP algorithms**
SPP, LSQ, GN, EKF, noise-model, RAIM/QC, LAPACK/BLAS
3. 2019-11-01 **PPP data handling**
LC, interpolation, slip detection, RINEX, SP3, ANTEX, RTCM, CSSR
4. 2019-11-22 **PPP-AR**
UPD/FCB, EWL/WL/NL, ILS, LAMBDA, TCAR, PAR, validation
5. 2019-12-06 **INS integration**
INS sensors, Inertial navigation, INS integration
6. 2019-12-20 **POD of satellites**
orbit element, orbit model, reduced-dynamic, ECI-ECEF transformation, precession/nutation, EOP

(1.5 h / session)

Satellite Orbit Model

Two-Body Problem

Satellite Dynamics by Two-body Problem

$$\frac{d^2\mathbf{r}(t)}{dt^2} = -\frac{GM_e \mathbf{r}(t)}{r^3}$$

Satellite Position and Velocity (in ECI)

$$\mathbf{E}(t_0) = (a, e, i, \Omega, \omega, M_0) \quad : \text{Orbital elements}$$

$$n = \sqrt{GM_e/a^3} \quad : \text{Mean motion (rad/s)}$$

$$M = M_0 + n(t - t_0) \quad : \text{Mean anomaly (rad)}$$

$$E - e \sin E = M \quad : \text{Eccentric anomaly (rad)} \quad (\text{Kepler's Equation})$$

$$v = \text{ATAN2}(\sqrt{1-e^2} \sin E, \cos E - e) \quad : \text{True anomaly (rad)}$$

$$r = a(1 - e \cos E)$$

$$\bar{\mathbf{r}}(t) = r \begin{pmatrix} \cos v \\ \sin v \end{pmatrix}, \bar{\mathbf{v}}(t) = \frac{na^2}{r} \begin{pmatrix} -\sin E \\ \sqrt{1-e^2} \cos E \end{pmatrix}$$

$$\mathbf{R} = \mathbf{R}_z(-\Omega) \mathbf{R}_x(-i) \mathbf{R}_z(-\omega)$$

$$\mathbf{r}(t) = \mathbf{R} \begin{pmatrix} \bar{\mathbf{r}}(t) \\ 0 \end{pmatrix}, \mathbf{v}(t) = \mathbf{R} \begin{pmatrix} \bar{\mathbf{v}}(t) \\ 0 \end{pmatrix}$$

a : Semi-major axis (m)

GM_e : Earth's gravitational constant (m^3/s^2)

e : Eccentricity

$\bar{\mathbf{r}}(t)$: Satellite position in orbital plane (m)

i : Inclination (rad)

$\bar{\mathbf{v}}(t)$: Satellite velocity in orbital plane (m/s)

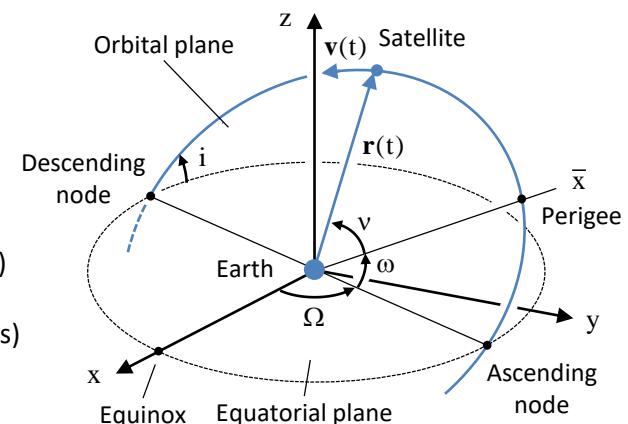
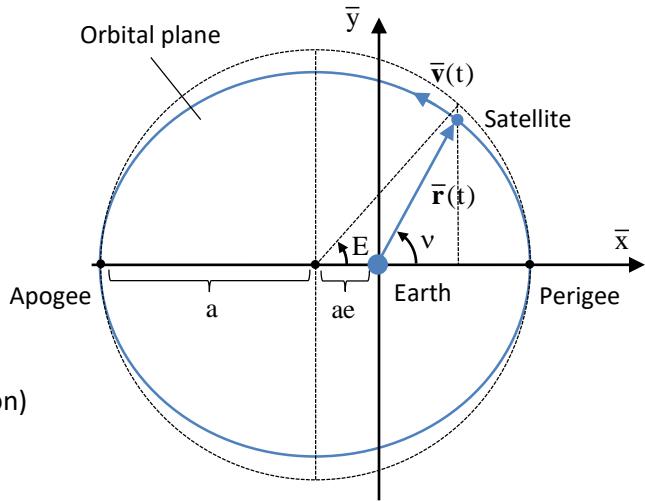
Ω : RAAN (rad)

$\mathbf{r}(t)$: Satellite position in ECI (m)

ω : Argument of perigee (rad)

$\mathbf{v}(t)$: Satellite velocity in ECI (m/s)

M_0 : Mean anomaly at t_0 (rad) (RAAN: Right ascension of ascending node)



Satellite Orbit Model

State Vector of Satellite (in ECI)

$$\mathbf{x}(t) = \begin{pmatrix} \mathbf{r}(t) \\ \mathbf{v}(t) \end{pmatrix} = (x, y, z, v_x, v_y, v_z)^T$$

ODE for Satellite Dynamics

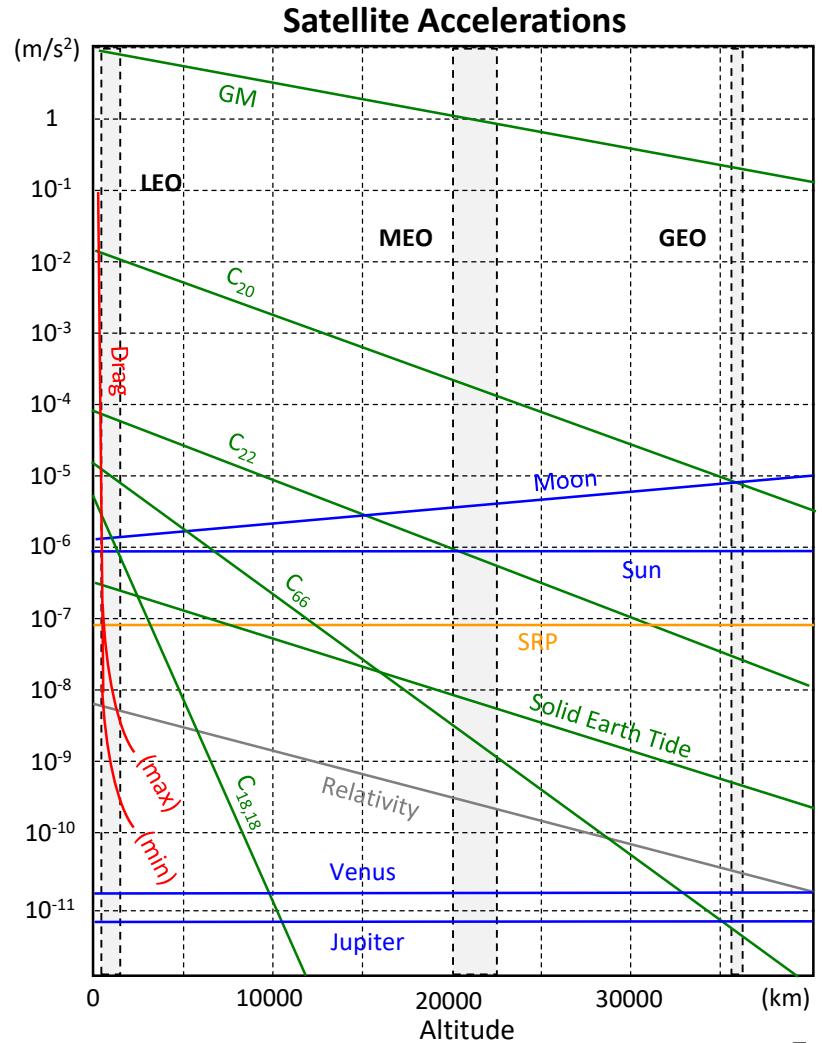
$$\frac{d\mathbf{x}(t)}{dt} = \frac{d}{dt} \begin{pmatrix} \mathbf{r}(t) \\ \mathbf{v}(t) \end{pmatrix} = \begin{pmatrix} \mathbf{v}(t) \\ \mathbf{a}(t, \mathbf{r}(t), \mathbf{v}(t), \mathbf{p}) \end{pmatrix}$$

Satellite Acceleration (in ECI)

$$\mathbf{a}(t, \mathbf{r}(t), \mathbf{v}(t), \mathbf{p}) =$$

$$\mathbf{a}_{\text{geop}} + \mathbf{a}_{\text{body}} + \mathbf{a}_{\text{drag}} + \mathbf{a}_{\text{srp}} + \mathbf{a}_{\text{thru}} + \mathbf{a}_{\text{rel}} + \mathbf{a}_{\text{emp}}$$

- $\mathbf{r}(t)$: Satellite position at time t in ECI (m)
- $\mathbf{v}(t)$: Satellite velocity at time t in ECI (m/s)
- \mathbf{p} : Satellite orbit parameters (C_D, C_R, \dots)
- \mathbf{a}_{geop} : Acceleration due to geopotential (m/s^2)
- \mathbf{a}_{body} : Acceleration due to 3rd-body gravities (m/s^2)
- \mathbf{a}_{drag} : Acceleration due to atmospheric drag (m/s^2)
- \mathbf{a}_{srp} : Acceleration due to SRP (m/s^2)
- \mathbf{a}_{thru} : Acceleration due to thrust force (m/s^2)
- \mathbf{a}_{rel} : Acceleration due to general relativity (m/s^2)
- \mathbf{a}_{emp} : Empirical acceleration (m/s^2)



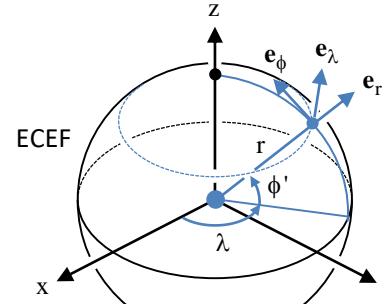
Geopotential (1/2)

Acceleration due to Geopotential

$$\mathbf{a}_{\text{geop}} = \mathbf{U}(t)^T \frac{\partial V}{\partial \mathbf{r}'} = \mathbf{U}(t)^T \left(\frac{\partial V}{\partial r} \mathbf{e}_r + \frac{1}{r} \frac{\partial V}{\partial \phi'} \mathbf{e}_\phi + \frac{1}{r \cos \phi'} \frac{\partial V}{\partial \lambda} \mathbf{e}_\lambda \right)$$

$$V(r, \phi', \lambda) = \frac{GM_e}{r} \left\{ 1 + \sum_{n=2}^{\infty} \left(\frac{R_e}{r} \right)^n \sum_{m=0}^n \bar{P}_{nm} (\sin \phi') (\bar{C}_{nm} \cos m\lambda + \bar{S}_{nm} \sin m\lambda) \right\} : \text{Geopotential}$$

$$\frac{\partial V}{\partial \mathbf{r}'} = -\frac{GM_e}{r^2} (\mathbf{e}_r, \mathbf{e}_\phi, \mathbf{e}_\lambda) \begin{pmatrix} 1 + \sum_{n=2}^{\infty} (n+1) \left(\frac{R_e}{r} \right)^n \sum_{m=0}^n \bar{P}'_{nm} (\sin \phi') (\bar{C}_{nm} \cos m\lambda + \bar{S}_{nm} \sin m\lambda) \\ -\cos \phi' \sum_{n=2}^{\infty} \left(\frac{R_e}{r} \right)^n \sum_{m=0}^n \bar{P}'_{nm} (\sin \phi') (\bar{C}_{nm} \cos m\lambda + \bar{S}_{nm} \sin m\lambda) \\ -\frac{1}{\cos \phi'} \sum_{n=2}^{\infty} \left(\frac{R_e}{r} \right)^n \sum_{m=0}^n \bar{P}_{nm} (\sin \phi') m (-\bar{C}_{nm} \sin m\lambda + \bar{S}_{nm} \cos m\lambda) \end{pmatrix}$$

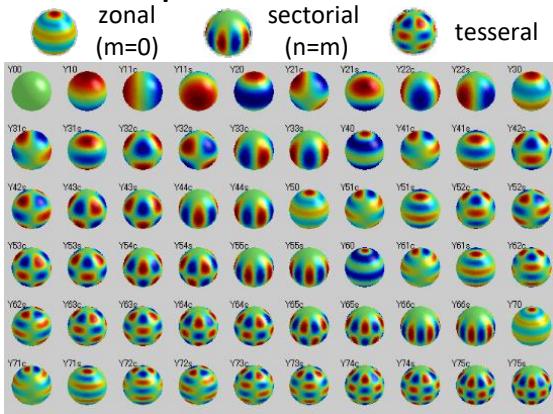


$$\mathbf{r}' = \mathbf{U}(t)\mathbf{r}(t) = (x, y, z)^T, r = |\mathbf{r}'|, \phi' = z / \sqrt{x^2 + y^2}, \lambda = \text{ATAN2}(y, x)$$

$$\mathbf{e}_r = \begin{pmatrix} \cos \lambda \cos \phi' \\ \sin \lambda \cos \phi' \\ \sin \phi' \end{pmatrix}, \mathbf{e}_\phi = \begin{pmatrix} -\cos \lambda \sin \phi' \\ -\sin \lambda \sin \phi' \\ \cos \phi' \end{pmatrix}, \mathbf{e}_\lambda = \begin{pmatrix} -\sin \lambda \\ \cos \lambda \\ 0 \end{pmatrix}$$

$\mathbf{r}(t)$: Satellite Position in ECI (m) \mathbf{r}' : Satellite Position in ECEF (m) $\mathbf{U}(t)$: ECI to ECEF trans. matrix R_e : Equatorial radius of the Earth (m)

Spherical Harmonics



$$Y_{n0} = P_{n0}(\sin \phi'), Y_{nmc} = P_{nm}(\sin \phi') \cos m\lambda, Y_{nms} = P_{nm}(\sin \phi') \sin m\lambda$$

Associated Legendre Functions

$$P_{00}(x) = 1, P_{10}(x) = x, P_{n-1,n}(x) = 0, P'_{00}(x) = 0$$

$$P_{nn}(x) = (2n-1)\sqrt{1-x^2} P_{n-1,n-1}(x) \quad (1)$$

$$P_{nm}(x) = \frac{(2n-1)x P_{n-1,m}(x) - (n+m-1) P_{n-2,m}(x)}{n-m} \quad (2)$$

$$P'_{nm}(x) = \frac{n P_{nm}(x) - (n+m) P_{n-1,m}(x)}{x^2 - 1}$$

$$N_{nm} = \begin{cases} \sqrt{2n+1} & (m=0) \\ \sqrt{\frac{2(2n+1)(n-m)!}{(n+m)!}} & (m>0) \end{cases}$$

$$\bar{P}_{nm} = N_{nm} P_{nm}, \bar{P}'_{nm} = N_{nm} P'_{nm}$$

Recursive Algorithm

n	m	0	1	2	3	4	5
0	P ₀₀	0	0	0	0	0	0
1	P ₁₀	P ₁₁	0	0	0	0	0
2	P ₂₀	P ₂₁	P ₂₂	0	0	0	0
3	P ₃₀	P ₃₁	P ₃₂	P ₃₃	0	0	0
4	P ₄₀	P ₄₁	P ₄₂	P ₄₃	P ₄₄	0	0
5	P ₅₀	P ₅₁	P ₅₂	P ₅₃	P ₅₄	P ₅₅	0

Geopotential (2/2)

Geopotential Models

Model	Author	Coefficients	Tide System	References
JGM-3	NASA GSFC, UT CSR	70 x 70	zero-tide	Tapley et al., 1996
EGM96	NASA GSFC, NIMA	360 x 360	tide-free	https://earth-info.nga.mil/GandG/wgs84/gravitymod/egm96/egm96.html
EIGEN-GL04C	GFZ, GRGS	360 x 360	tide-free	http://op.gfz-potsdam.de/grace/results/grav/g005_eigen-gl04c.html
EGM2008 [1]	NGA	2190 x 2190	tide-free	https://earth-info.nga.mil/GandG/wgs84/gravitymod/egm2008

Corrections to Geopotential Coefficients

$$\bar{C}_{20} = \bar{C}_{20,\text{model}} + \dot{\bar{C}}_{20}(t - t_{J2000}) + \Delta\bar{C}_{20}$$

(J2000 =
2000-01-01
12:00 TT)

$$\bar{C}_{30} = \bar{C}_{30,\text{model}} + \dot{\bar{C}}_{30}(t - t_{J2000}) + \Delta\bar{C}_{30}$$

$$\bar{C}_{40} = \bar{C}_{40,\text{model}} + \dot{\bar{C}}_{40}(t - t_{J2000}) + \Delta\bar{C}_{40}$$

$$\bar{C}_{21} = \sqrt{3}\bar{x}_p \bar{C}_{20} - \bar{x}_p \bar{C}_{22,\text{model}} + \bar{y}_p \bar{S}_{22,\text{model}} + \Delta\bar{C}_{21}$$

$$\bar{S}_{21} = -\sqrt{3}\bar{y}_p \bar{C}_{20} - \bar{y}_p \bar{C}_{22,\text{model}} - \bar{x}_p \bar{S}_{22,\text{model}} + \Delta\bar{S}_{21}$$

$$\bar{C}_{nm} = \bar{C}_{nm,\text{model}} + \Delta\bar{C}_{nm}, \bar{S}_{nm} = \bar{S}_{nm,\text{model}} + \Delta\bar{S}_{nm} \quad (\text{others})$$

$\bar{C}_{nm,\text{model}}, \bar{S}_{nm,\text{model}}$: Geopotential model coefficients

$\dot{\bar{C}}_{nm}$: Rate of geopotential coefficients (year⁻¹) ([1] 6.1)

\bar{x}_p, \bar{y}_p : IERS conventional mean pole (rad) ([1] 7.1.4)

$\Delta\bar{C}_{nm}, \Delta\bar{S}_{nm}$: Corrections to geopotential coefficients ([1] 6.2 ~ 6.5)

(solid earth tides + ocean tides + solid earth pole tide + ocean pole tide)

EGM2008 Model

GM_e	= 398600.4415 (km ³ /s ²)	(n, m ≤ 5)	
R_e	= 6378136.3 (m)		
n	m	C_nm	S_nm
2	0	-0.484165143790815E-03	0.000000000000000E+00
2	1	-0.206615509074176E-09	0.138441389137979E-08
2	2	0.243938357328313E-05	-0.140027370385934E-05
3	0	0.957161207093473E-06	0.000000000000000E+00
3	1	0.203046201047864E-05	0.248200415856872E-06
3	2	0.904787894809528E-06	-0.619005475177618E-06
3	3	0.721321757121568E-06	0.141434926192941E-05
4	0	0.539965866638991E-06	0.000000000000000E+00
4	1	-0.536157389388867E-06	-0.473567346518086E-06
4	2	0.350501623962649E-06	0.662480026275829E-06
4	3	0.990856766672321E-06	-0.209956723567452E-06
4	4	-0.188519633023033E-06	0.308803882149194E-06
5	0	0.686702913736681E-07	0.000000000000000E+00
5	1	-0.629211923042529E-07	-0.943698073395769E-07
5	2	0.652078043176164E-06	-0.323353192540522E-06
5	3	-0.451847152328843E-06	-0.214955408306046E-06
5	4	-0.295328761175629E-06	0.498070550102351E-07
5	5	0.174811795496002E-06	-0.669379935180165E-06

[1] G. Petit and B. Luzum (eds.), IERS Technical note No. 36: IERS Conventions (2010), 2010

3rd-body Gravities

Acceleration due to 3rd-body Gravities

$$\mathbf{a}_{\text{body}} = \sum_p \left\{ GM_p \left(\frac{\mathbf{r}_p(t) - \mathbf{r}(t)}{|\mathbf{r}_p(t) - \mathbf{r}(t)|^3} - \frac{\mathbf{r}_p(t)}{|\mathbf{r}_p(t)|^3} \right) \right\}$$

$\mathbf{r}(t)$: Satellite position at time t in ECI (m)

$\mathbf{r}_p(t)$: Planet p position at time t in ECI (m)

GM_p : Planet p gravitational constants (m^3/s^2)

Planet Positions by Planetary Ephemeris

NASA JPL DE (Planetary and Lunar Ephemerides)^[1]

Ephemeris	Release	Span (AD)	Time Scale	Coordinates Frame	Additional Parameters
DE200	1981	Dec 9, 1599 - Mar 31, 2169	TDB	Dynamical equator and equinox in J2000	Nutation
DE405	1998	Dec 9, 1599 - Feb 20, 2201	TDB	ICRF	Nutation, libration
DE421	2008	Jul 29, 1899 - Oct 9, 2053	TDB	ICRF	Nutation, libration

$$\tau = 2(t - t_k)/(t_{k+1} - t_k) - 1 \quad (t_k \leq t < t_{k+1})$$

$$\mathbf{R}_p(t) = \sum_{i=0}^{n-1} \mathbf{a}_{p,i} T_i(\tau)$$

$$\mathbf{r}_{\text{sun}}(t) = \mathbf{R}_{\text{sun}}(t) - \mathbf{R}_{\text{EMB}}(t) + \mathbf{R}_{\text{moon}}(t)/(1+\mu)$$

$$\mathbf{r}_{\text{moon}}(t) = \mathbf{R}_{\text{moon}}(t)$$

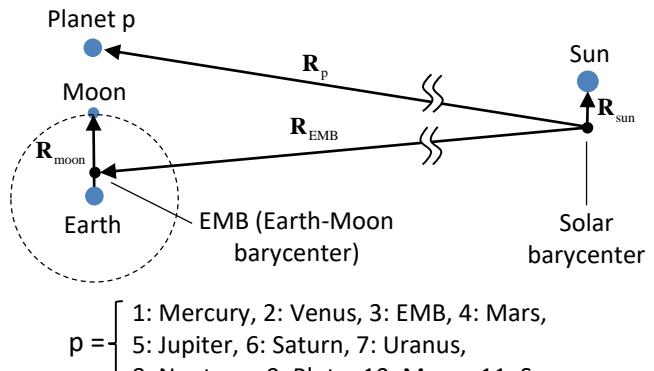
$$\mathbf{r}_p(t) = \mathbf{R}_p(t) - \mathbf{R}_{\text{sun}}(t) + \mathbf{r}_{\text{sun}}(t) \quad (\text{except for sun and moon})$$

$\mathbf{R}_p(t)$: Planet p ephemeris position at time t (m)

$\mathbf{a}_{p,i}$: Planet p i th-order coefficients in ephemeris

μ : Ratio of Earth's / Moon's masses

$T_i(\tau)$: Chebyshev polynomial ($T_0(\tau) = 0, T_1(\tau) = 1, T_i(\tau) = 2\tau T_{i-1}(\tau) - T_{i-2}(\tau)$)



[1] https://ssd.jpl.nasa.gov/?planet_eph_export, <ftp://ssd.jpl.nasa.gov/pub/eph/planets/planets>

Atmospheric Drag

Acceleration due to Atmospheric Drag

$$\mathbf{a}_{\text{drag}} = -\frac{1}{2} C_D \frac{A}{m} \rho(\mathbf{r}(t)) |\mathbf{v}_r| \mathbf{v}_r$$

$$\mathbf{v}_r = \mathbf{v}(t) - \boldsymbol{\omega}_e \times \mathbf{r}(t)$$

C_D : Drag coefficient

A : Cross-section area of satellite (m^2)

m : Mass of satellite (kg)

$\rho(\mathbf{r}(t))$: Total atmospheric density (kg/m^3)

\mathbf{v}_r : Relative velocity of satellite to atmosphere (m/s)

$\boldsymbol{\omega}_e$: Earth rotation vector

Upper Atmosphere Models

Model	Release	Author	Altitude	S/W Library	References
Jacchia 1977	1977	L. G. Jacchia	90 - 250 km	Fortran	L. G. Jacchia, 1977
NRLMSISE-00	2000	US NRL	0 - 500 km	Fortran, C	https://www.nrl.navy.mil/ssd/branches/7630/modeling-upper-atmosphere
JB2008	2008	B. R. Bowman et al.	175 - 1000 km	Fortran	http://sol.spacenvironment.net/jb2008/
DTM-2013	2014	S. Bruinsma	200 - 900 km	?	S. Bruinsma, 2015

Solar Activity Data for Atmosphere Models [1][2]

K-index : Local index of the 3-hours range in magnetic activity relative to an assumed quiet-day curve

Kp-index : 3-hours range index of mean K-index from 13 geomagnetic observatories sites.

Ap-index : 3-hours range index derived from Kp index

F10.7-index : Solar radio flux at 10.7 cm (2800 MHz) radio wave

[1] Celestrak Space Weather Data (<https://www.celestrak.com/SpaceData/>)

[2] Celestrak Space Weather Data Documentation (<https://www.celestrak.com/SpaceData/SpaceWx-format.php>)

SRP (1/2)

Acceleration due to SRP (Solar Radiation Pressure)

(1) Cannonball Model

$$\mathbf{a}_{\text{srp}} = -F \left(\frac{\text{AU}}{R} \right)^2 P_{\text{sun}} C_R \frac{A}{m} \mathbf{e}_d$$

AU : Astronomical unit (= 1.49598×10^{11} m)

R : Sun-satellite range (m)

P_{sun} : Solar constant ($= 4.56 \times 10^{-6}$ N/m²)

C_R : Radiation pressure coefficient

A : Cross-section area of satellite (m²)

m : Mass of satellite (kg)

(2) Macro Satellite Model

$$\mathbf{a}_{\text{srp}} = -F \left(\frac{\text{AU}}{R} \right)^2 \frac{P_{\text{sun}}}{m} \sum_s A_s \{ \cos \theta_s ((1 - \varepsilon_s) \mathbf{e}_d + 2\varepsilon_s \cos \theta_s \mathbf{n}_s) \} \quad (\cos \theta_s = \mathbf{n}_s \cdot \mathbf{e}_d > 0)$$

A_s : Cross-section area of surface s (m²)

ε_s : Reflectivity of surface s

\mathbf{n}_s : Unit normal vector of surface s

(3) Empirical Model

$$\mathbf{a}_{\text{srp}} = F \left(\frac{\text{AU}}{R} \right)^2 ((D_0 + D_c \cos f + D_s \sin f) \mathbf{e}_d + (B_0 + B_c \cos f + B_s \sin f) \mathbf{e}_b + (Y_0 + Y_c \cos f + Y_s \sin f) \mathbf{e}_y)$$

(4) Other Accelerations: albedo, thermal radiation, ...

Eclipse (Shadow) Model

$$F = \begin{cases} 1 & \text{(in sunlight)} \\ 0 & \text{(in umbra)} \\ 1 - a^2/b^2 & \text{(in antumbra)} \\ 1 - (a^2\phi_1 + b^2\phi_2 - ac \sin \phi_1)/(\pi b^2) & \text{(in penumbra)} \end{cases} : \text{Shadow function}$$

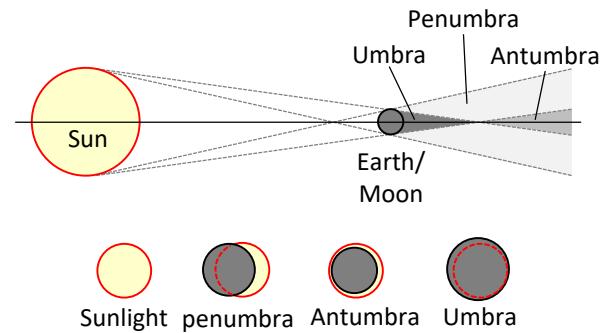
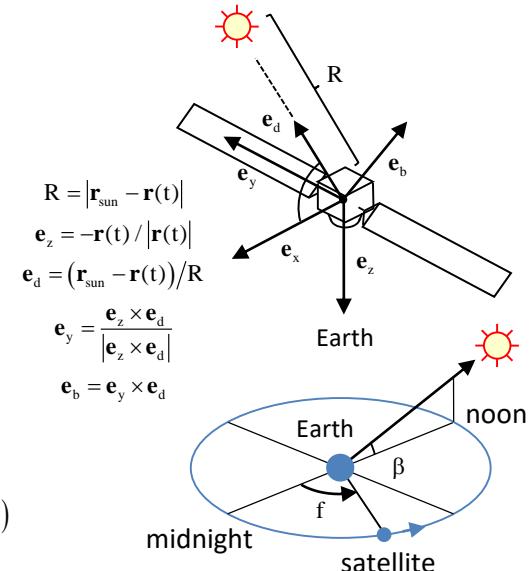
a : apparent radius of earth/moon (rad)

b : apparent radius of sun (rad)

c : apparent separation (rad)

$$\phi_1 = \arccos((c^2 + a^2 - b^2)/(2ca))$$

$$\phi_2 = \arccos((c^2 + b^2 - a^2)/(2cb))$$

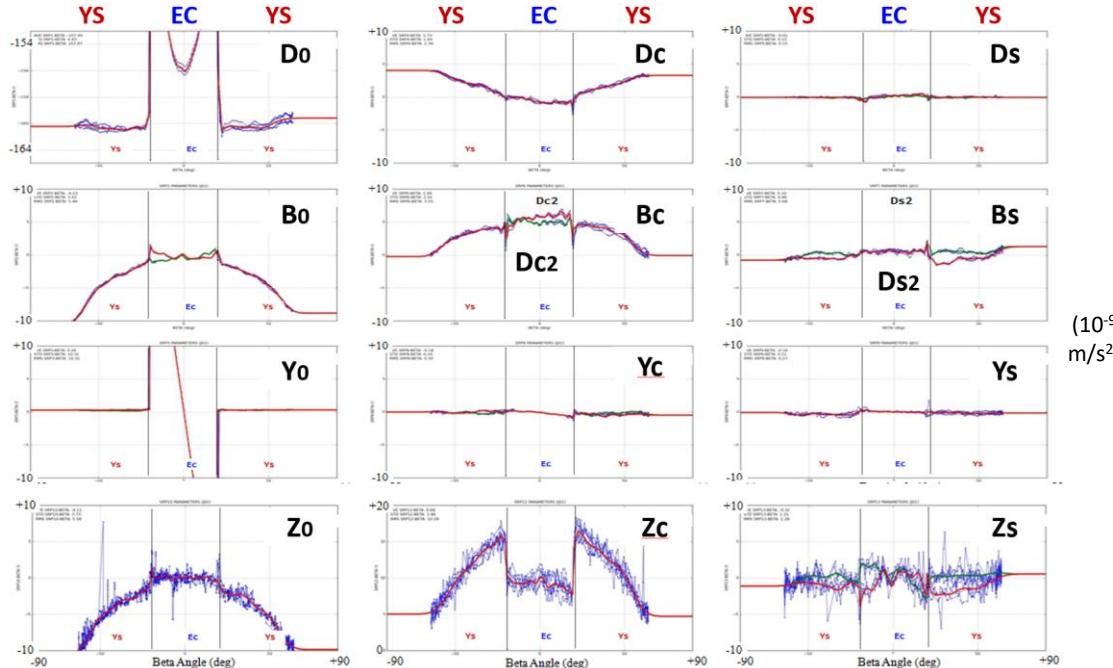


SRP (2/2)

Specific Empirical Model for QZS-1 (EDBY) [1]

$$\mathbf{a}_{\text{srp}} = F \left(\frac{\text{AU}}{R} \right)^2 \begin{cases} (D_0 + D_c \cos f + D_s \sin f) \mathbf{e}_d + (B_0 + B_c \cos f + B_s \sin f) \mathbf{e}_b + (Y_0 + Y_c \cos f + Y_s \sin f) \mathbf{e}_y + (Z_0 + Z_c \cos f + Z_s \sin f) \mathbf{e}_z & (\text{YS}) \\ (D_0 + D_c \cos f + D_s \sin f + D_{2c} \cos 2f + D_{2s} \sin 2f) \mathbf{e}_d + B_0 \mathbf{e}_b + (Y_0 + Y_c \cos f + Y_s \sin f) \mathbf{e}_y + (Z_0 + Z_c \cos f + Z_s \sin f) \mathbf{e}_z & (\text{EC}) \end{cases}$$

Model Coefficients wrt Beta Angle [1]



[1] T. Takasu et al., QZSS-1 Precise Orbit Determination by MADODCA, International Symposium on GNSS 2015, Kyoto, Japan

Numerical Integrations

Solve an Initial Value Problem of ODE

$$y(t_0) = y_0, \frac{dy(t)}{dt} = f(t, y(t)) \longrightarrow y(t_1), y(t_2), y(t_3), y(t_4), \dots$$

Numerical Integration Algorithms

Runge-Kutta methods : RK4, RK8, RKF4(5), RK8(7)13M, RKN12(10)17M, ...

Multi-step methods : Adams-Basforth, Adams-Moulton and predictor-correlator

Extrapolation methods : Bulirsch-Stoer method, Gragg's method

Direct integration of 2nd-order ODE: Runge-Kutta-Nyström, Stoermer and Cowell

Variable order/variable step methods, ...

RK4 (4th-order 4-stage Runge-Kutta)

$$y(t_{k+1}) = (k_1 + 2k_2 + 2k_3 + k_4)/6 \quad (h = t_{k+1} - t_k, \delta y = O(h^4))$$

$$k_1 = f(t_k, y(t_k)), k_2 = f(t_k + h/2, y(t_k) + hk_1/2), k_3 = f(t_k + h/2, y(t_k) + hk_2/2), k_4 = f(t_k + h, y(t_k) + hk_3)$$

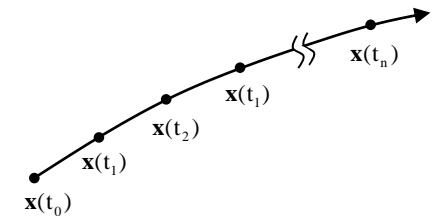
Orbit Propagation Error (two-body problem, ecc=0.1)

Integration Span	RK4 (step=30 s)		RK4 (step=10 s)		RK8 (step=30 s)		RKF4(5)		Gragg' method	
	pos (m)	vel (m/s)	pos (m)	vel (m/s)	pos (m)	vel (m/s)	pos (m)	vel (m/s)	pos (m)	vel (m/s)
1 day	41.497	0.0447	0.233	0.0003	0.000	0.0000	0.006	0.0000	0.000	0.0000
3 days	308.27	0.2691	1.644	0.0014	0.000	0.0000	0.006	0.0001	0.000	0.0000
7 days	1739.9	1.8868	7.509	0.0083	0.000	0.0000	0.149	0.0001	0.003	0.0000
30 days	26272.6	23.2447	112.067	0.0984	0.006	0.0000	1.460	0.0014	0.042	0.0000

Orbit Propagation

Orbit Propagation

$$\begin{array}{c} \mathbf{x}(t_0) = \begin{pmatrix} \mathbf{r}(t_0) \\ \mathbf{v}(t_0) \end{pmatrix}, \frac{d\mathbf{x}(t)}{dt} = \begin{pmatrix} \mathbf{v}(t) \\ \mathbf{a}(t, \mathbf{r}(t), \mathbf{v}(t), \mathbf{p}) \end{pmatrix} \\ \text{Initial states} \quad \text{ODE for satellite dynamics} \end{array} \xrightarrow{\text{Numerical Integration}} \mathbf{x}(t_1), \mathbf{x}(t_2), \mathbf{x}(t_3), \dots, \mathbf{x}(t_n)$$



State Transition Matrix and Sensitivity Matrix

State transition matrix from time t_0 to time t : Sensitivity matrix wrt parameters \mathbf{p} :

$$\Phi(t, t_0) = \frac{\partial \mathbf{x}(t)}{\partial \mathbf{x}(t_0)} = \begin{pmatrix} \partial \mathbf{r}(t)/\partial \mathbf{r}(t_0) & \partial \mathbf{r}(t)/\partial \mathbf{v}(t_0) \\ \partial \mathbf{v}(t)/\partial \mathbf{r}(t_0) & \partial \mathbf{v}(t)/\partial \mathbf{v}(t_0) \end{pmatrix} \quad \mathbf{S}(t) = \frac{\partial \mathbf{x}(t)}{\partial \mathbf{p}} = \begin{pmatrix} \partial \mathbf{r}(t)/\partial p_1 & \partial \mathbf{r}(t)/\partial p_2 & \dots \\ \partial \mathbf{v}(t)/\partial p_1 & \partial \mathbf{v}(t)/\partial p_2 & \dots \end{pmatrix}$$

(1) Numerical Integration of Variational Equation

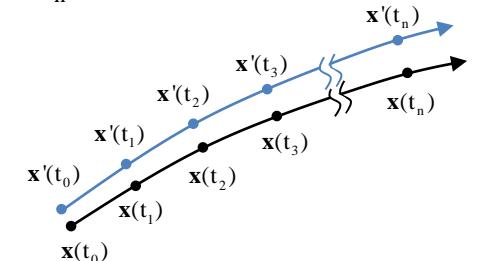
$$\begin{array}{l} (\Phi(t_0, t_0), \mathbf{S}(t_0)) = (\mathbf{I}, \mathbf{0}) \quad \text{Initial matrix} \\ \frac{d}{dt} (\Phi(t, t_0), \mathbf{S}(t)) = \left(\begin{array}{cc} \mathbf{0} & \mathbf{I} \\ \frac{\partial \mathbf{a}(t, \mathbf{r}(t), \mathbf{v}(t), \mathbf{p})}{\partial \mathbf{r}(t)} & \frac{\partial \mathbf{a}(t, \mathbf{r}(t), \mathbf{v}(t), \mathbf{p})}{\partial \mathbf{v}(t)} \end{array} \right) (\Phi(t, t_0), \mathbf{S}(t)) + \left(\begin{array}{cc} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \frac{\partial \mathbf{a}(t, \mathbf{r}(t), \mathbf{v}(t), \mathbf{p})}{\partial \mathbf{p}} \end{array} \right) \quad \text{Variational eq.} \\ \xrightarrow{\text{Numerical Integration}} \Phi(t_1, t_0), \Phi(t_2, t_0), \Phi(t_3, t_0), \dots, \Phi(t_n, t_0), \mathbf{S}(t_1), \mathbf{S}(t_2), \mathbf{S}(t_3), \dots, \mathbf{S}(t_n) \end{array}$$

(2) Differential Quotient Approximations (Numerical Differential)

$$\mathbf{x}'(t_0) = \mathbf{x}(t_0) + (\delta \mathbf{x}, 0, 0, \dots, 0)^T \xrightarrow{\text{Orbit propagation}} \mathbf{x}'(t_1), \mathbf{x}'(t_2), \mathbf{x}'(t_3), \dots, \mathbf{x}'(t_n)$$

$$\frac{\partial \mathbf{x}(t_k)}{\partial x_0} \approx \frac{\mathbf{x}'(t_k) - \mathbf{x}(t_k)}{\delta x}, \quad \dots \text{ (for all initial states and parameters)}$$

Notes: Carefully select delta-x value to minimize approximation error



Orbital Elements

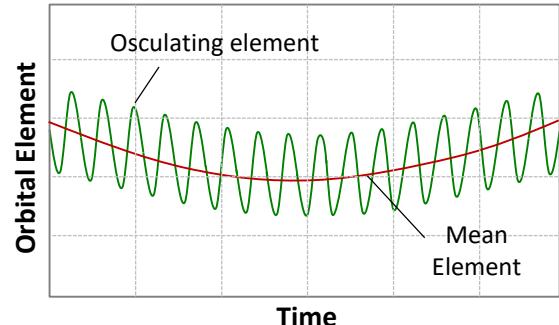
Orbital Elements

Osculating elements (Kepler elements)

Instant elements derived from two-body problem with short and long period variations

Mean elements

Averaged elements in some selected time w/o short or long period variations



NORAD TLE (Two Line Elements) [1]

GPS BIII-1 (PRN 04) : Satellite name

1 43873U 18109A 20071.16240480 .00000015 00000-0 00000-0 0 9995 : Line 1
2 43873 55.0024 182.5846 0007249 222.9007 229.4123 2.00558681 9200 : Line 2

Line 1	Satellite catalog number	Line 2	Satellite catalog number
	U=Unclassified, C=Classified, S=Secret		Inclination (deg)
	International Designator		RAAN (deg)
	Epoch year (two digit)		Eccentricity *
	Epoch day of the year (days)		Argument of perigee (deg)
	First derivative of mean motion (revs/day ²)		Mean anomaly (deg)
	Second derivative of mean motion * (revs/day ³)		Mean motion (revs/day)
	Drag term BSTAR (1/earth radii) *		Revolution number at epoch (revs)
	Element set number		Checksum
	Checksum		(* Leading decimal point assumed)

Coordinate System : TEME, Time System : UTC (no formal statement)

Orbit Propagator [2][3] : SGP, SGP4, SDP4, SGP8 or SDP8

[1] CelesTrak (<https://celesttrak.com>), Space-Track.org (<https://space0track.org>)

[2] F. R. Hoots and R. L. Roehrich, Spacetrack report No.3: Models for propagation of NORAD element sets, 1988

[3] D. A. Vallado et al., Revisiting Spacetrack Report #3, American Institute of Aeronautics and Astronautics (AIAA), 2006