### **Third Order Maneuvering Track Filter**

### **Design and Simulations**

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#### Definition Of A Third Order Track Filter

- An algorithm that combines previous and current data pertaining to the target position(range), velocity and acceleration to estimate the current and future target position (range), velocity and acceleration.
- Filters can be evaluated by several parameters such as:
  - The accuracy of the estimate given a particular target motion and measurement accuracy
  - The responsiveness of the estimate to changes in target dynamics
  - The ability of the algorithm to characterize its own accuracy
  - The computational complexity of the algorithm
  - The robustness of the algorithm



#### Track Filter Algorithm System Diagram





#### Kalman Filter and Separate Filter

For both filters, the state update equation is

Rs =  $(1 - \alpha)$  Rp +  $\alpha$  Rm

Given the same value of  $\alpha$ , the same results are achieved regardless of the model chosen

- The more standard Kalman filter approach of choosing process noise can result in the same results
  - The optimum process noise is non-trivial to compute in real time
  - The standard approach of using a constant process noise does not result in optimal noise
  - No bias estimate is easily available
- For the reason above, Optimal Reduced State Estimator (ORSE) is extensively use



#### Higher Order Filter

- To improve the system performance, the filter order should be increased
- The system mode is expressed in matrix form
  - For a second order track filter, the long form system model is defined as follows:

The state equation,  $x_{k+1} = Fx_k + G\lambda_k$ 

 $R_{k+1} = R_k + T V_k + 0.5T^2 \lambda_{k}$ ; the range( position)

 $V_{k+1} = V_k + T \lambda_k$ ; the velocity

and the measurement model in matrix form is expressed as

- Rm = Hx +  $n_k$
- where H = [1 0] and  $n = N(0, sRm^2)$ , Measurement Noise Long Form:  $R_m = R_k + n_k$



#### **ORSE** Equations For Prediction In Matrix Form

- The equation to predict a state estimate forward in time can be written x<sub>P</sub>= F xS
- Note that the unknown acceleration component is not added. The covariance of the predicted state can be written
  - M<sub>P</sub>= F MSF<sup>T</sup>
  - D<sub>P</sub>= F D<sub>S</sub>+ G
  - $S_P = M_P + D_P \Lambda D_P^T$
- Note new terminology (from ORSE papers)
  - M: Covariance of track state
  - D: Bias scaling matrix
  - S: RSS of covariance and bias
  - L: Maximum maneuver (squared), in each dimension



#### ORSE Equations For Prediction In Matrix Form Cont'd

- \*  $\lambda$  is the maximum uncertainty in the model
- D describes how a maneuver creates a bias (D $\lambda$ )
- ✤ M is the random, unbiased variance in the track state
- When reporting the total covariance, it is usually intended to represent a (1-  $\sigma$ ) representation of the data
- $cov = M + D \Lambda D'$
- ✤ In this case, ∧ represents the 'variance' of the maneuver –not technically correct



#### Gain and ORSE Smoothing Equations In Matrix Form

The gain equation can be written

 $K = Sp H^{T}(\sigma R_m 2 + H Sp H^{T})^{-1}$ 

- This is the gain to minimize the smoothed covariance
- Compare this to

 $\alpha = Pp / (Pp + Pm)$ 

The components of the gain of a second order filter are often labeled

 $\mathsf{K} = \begin{bmatrix} \alpha \\ \beta / T \end{bmatrix}$ 





#### Gain And ORSE Smoothing Equations In Matrix Form Cont'd

- The equation to smooth a state prediction with a measurement can be written x<sub>s</sub>= x<sub>p</sub>+ K(Rm-Hx<sub>p</sub>);
  Compare this to Rs= Rp+ α(Rm-Rp)
- ★ The covariance of the smoothed state can be written  $M_{s} = (I-KH) M_{p}(I-KH)^{T} + KPm K^{T}$   $D_{s} = (I-KH) D_{p}$   $S_{s} = M_{s} + D_{s} \Lambda D_{s} T$



#### Track Initialization and Reinitialization

- At first measurements
- $X_1 = \begin{bmatrix} R_{m1} \\ 0 \end{bmatrix}$ ,
- $M_{1|1} = \begin{vmatrix} \sigma^2_n & 0 \\ 0 & \infty \end{vmatrix}$  and  $D_1 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ ,
- Infinite value is difficult to enter into software
  - Never look at value until reinitialized at second measurement
  - Use reasonable large value,
- At second update, two measurements are available





#### Track Initialization and Reinitialization Cont'd

- At second update, two measurements are available
- $X_2 = \begin{bmatrix} R_{m2} \\ (Rm_2 R_{m1})/\Delta T \end{bmatrix}$ ,
- $M_{2|2} = \begin{bmatrix} \sigma^2_n & \sigma^2_{n/\Delta T} \\ \sigma^2_{n/\Delta T} & \sigma^2_{n/\Delta T} \end{bmatrix}$  and  $D_2 = \begin{bmatrix} 0 \\ \Delta T/2 \end{bmatrix}$ ,





#### Third order Filter System Modeling

The system model is expressed in matric form as

 $x_{k+1} = F xk + G\lambda_k$ Where G =  $\begin{bmatrix} \frac{1}{6}T^3 \\ \frac{1}{2}T^2 \\ 1 \end{bmatrix}$ 

 $\lambda$ = maneuver (acceleration, now)

 $\begin{array}{cccc} 1 & T & 0.5T^2 \\ \mathsf{F} = \begin{array}{ccc} 0 & 1 & T \\ 0 & 0 & 1 \end{array} \end{array}$  is the transition matrix





#### Third order Filter System Modeling Cont'd

The measurement model is expressed in matrix form

Rm = Hx + nk

where

H = [ 1 0 0]

 $n = N(0, \sigma_{Rm}^2)$  is the measurement noise





#### Third order Filter System Modeling Cont'd

- The third order track filtering consists of :
  - A third order track initialization module: initializes track detection, track time, next track, track state and track update
  - A third order track reinitialization module: Update the track state and detection
  - A third order target module: define target state parameters, time and update time
  - A third order prediction module: Predict track state and time
  - A third order detection module: defines detected track parameters with added detection noise
  - A third order filter module: defines track state and detection filter
  - A Driver module: runs the models and plotting
  - A plotting module: plots track simulations parameters



#### **Known Motion Compensation**

- Knowing additional information can help in improving system performance
- Ballistic targets have predictable acceleration due to gravity
  - In the prediction model, known acceleration can be added into the model
  - Approximately known forces, such as forces due to drag, can be added into the model, and the errors can also be taken into consideration
- Target tracking in a relative coordinate frame will have motion components due to sensor platform motion, and these can be compensated



# Code Repository

• /user/jeandedi/Desktop/FinalProjectCodes





## Job Submission Script

#!/bin/bash -l
#SBATCHntasks=2
#SBATCH -cpus-per-task=2
#SBATCH -time=00:10:00
#SBATCH -nodes=16
#SBATCHmem=10000
#SBATCHjob-name=TrackFilter
#SBATCH -output=TrackFilter.out
#SBATCH ntasks-per-node=32
#SBATCHpartition=general-compute
#SBATCH -qos=general-compute
#SBATCHcluster=ub-hpc
#SBATCH -account=cse633
#SBATCHmail-type=ALL
#SBATCH –mail-user=jeandedi@buffalo.edu
srun ./driver.exe
module load gcc
module load openmpi
module load gcc/11.2.0 openmpi/4.1.1
export OMP NUM THREADS=\$SLURM CPUS PER TASK





### Nodes = 4, Total CPUs =128





Nodes = 2, Total CPUs = 64





### **Slurm Job Runs Settings and Performance**

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extern	2	2	16	00:01:20		00:00:00	00:00:05	cnn-i14-[33,35]
driver.exe	2	2	16	00:00:00		00:00:00	00:00:00	cpn-i14-[33,35]
ieandedi@lo	ain1:∼\$_	sacct —	obs=15752047	format	=iobname.n <sup>.</sup>	tasks.nnodes	.ncpus.cpu	time.user.avecpu.elapsed.nodeList
JobName	NTasks	NNodes	NCPUS	CPUTime	User	AveCPU	Elapsed	NodeList
TrackEilt+				00.00.10	ioondedi		00.00.05	
hatch	1	1	4	00.00.40	Jeandeur	00.00.03	00.00.05	cpn-i14-33
extern	2	2	8	00:00:20		00.00.00	00:00:05	cnn=i14=[33,35]
driver.exe	2	2	8	00:00:00		00:00:00	00:00:00	cpn_i14_[33,35]
ieandedi@lo	ain1:~\$	saccti	obs=15752049	format	=iobname.n <sup>.</sup>	tasks.nnodes	.ncpus.cpu	time.user.avecpu.elapsed.nodeList
JobName	NTasks	NNodes	NCPUS	CPUTime	User	AveCPU	Elapsed	NodeList
TrackFilt+		2	24	00:02:24	ieandedi		00:00:06	cpn-i14-[33.35]
batch	1	1	12	00:01:12	,	00:00:03	00:00:06	cpn-i14-33
extern	2	2	24	00:02:24		00:00:00	00:00:06	cpn-i14-[33,35]
driver.exe	2	2	24	00:00:24		00:00:00	00:00:01	cpn-i14-[33,35]
jeandedi@lo	gin1:~\$	sacctj	obs=15752049	format	=jobname,n	tasks,nnodes	,ncpus,cpu	time,user,avecpu,elapsed,nodeList
JobName	NTasks	NNodes	NCPUS	CPUTime	User	AveCPU	Elapsed	NodeList
TrackEilt+		2		00.02.24	ieandedi		00·00·06	i14=[33,35]
batch	1	1	12	00:01:12	Jeanacar	00:00:03	00:00:06	cpn-i14-33
extern	2	2	24	00:02:24		00:00:00	00:00:06	cpn-i14-[33,35]
driver.exe	2	2	24	00:00:24		00:00:00	00:00:01	cpn-i14-[33.35]
jeandedi@lo	ain1:~\$	saccti	obs=15752052	format	=iobname,n	tasks,nnodes	,ncpus,cpu	time, user, avecpu, elapsed, nodeList
JobName	NTasks	NNodes	NCPUS	CPUTime	User	AveCPU	Elapsed	NodeList
TrackFilt+		2	128	00:08:32	ieandedi		00:00:04	cpn-i15-[07.23]
batch	1	1	64	00:04:16	,	00:00:03	00:00:04	cpn-i15-07
extern	2	2	128	00:08:32		00:00:00	00:00:04	cpn-i15-[07,23]
driver.exe	2	2	128	00:00:00		00:00:00	00:00:00	cpn-i15-[07,23]
jeandedi@lo	gin1:~\$	sacctj	obs=15752060	format	=jobname,n	tasks,nnodes	,ncpus,cpu	time, user, avecpu, elapsed, nodeList
JobName	NTasks	NNodes	NCPUS	CPUTime	User	ÁveCPU	Elapsed	NodeList
TrackFilt+		1	64	00:05:20	jeandedi		00:00:05	cpn-i15-30
batch	1	1	64	00:05:20		00:00:03	00:00:05	cpn-i15-30
extern	1	1	64	00:05:20		00:00:00	00:00:05	cpn-i15-30
driver.exe	8		64	00:00:00		00:00:00	00:00:00	cpn-i15-30
jeandedi@lo	gin1:~\$	sacctj	obs=15752061	format	=jobname,n	tasks,nnodes	,ncpus,cpu	time,user,avecpu,elapsed,nodeList
JobName	NTasks	NNodes	NCPUS	CPUTime	User	AveCPU	Elapsed	NodeList
TrackFilt+		1	64	00:05:20	i eanded i		00:00:05	cpn_i16-09
batch	1	1	64	00:05:20		00:00:03	00:00:05	cpn-i16-09
extern	1		64	00:05:20		00:00:00	00:00:05	cpn-i16-09
driver.exe	32	1	64	00:00:00		00:00:00	00:00:00	cpn-i16-09



## **Occurring Libraries Issues**

jeandedi@login1:~\$ module load gcc jeandedi@login1:~\$ module load openmpi total 104 drwxr-xr-x 2 jeandedi jeandedi 4096 May 11 23:13 . drwxr-xr-x 2 jeandedi jeandedi 4096 May 11 23:13 . drwxr-xr-x 2 jeandedi jeandedi 4096 May 11 18:29 driver.cpp -rwxrwxrwx 1 jeandedi jeandedi 88152 May 11 18:53 driver.exe -rwxrwxrrwx 1 jeandedi jeandedi 722 May 12 11:34 TrackFilter.out -rwxrwxrwx 1 jeandedi jeandedi 578 May 12 00:40 trackFilter.sh jeandedi@login1:~/Desktop/FinalProjectCodes\$ g++ driver.cpp -o driver.exe -fopenmp -L/opt/openmpi/lib -lmpi -ldl -lm -Wl,--export-dynamic -lrt -lnsl -lutil -lm -ldl jeandedi@login1:~/Desktop/FinalProjectCodes\$ vi TrackFilter.out

//user/jeandedi/Desktop/FinalProjectCodes/./driver.exe: error while loading shared libraries: libmpi.so.40: cannot open shared object file: No such file or directory /user/jeandedi/Desktop/FinalProjectCodes/./driver.exe: error while loading shared libraries: libmpi.so.40: cannot open shared object file: No such file or directory srun: error: cpn-i15-11: task 0: Exited with exit code 127 srun: launch/slurn: \_step\_signal: Terminating StepId=15768151.0 srun: error: cpn-i15-37: task 1: Exited with exit code 127 The following modules were not unloaded: (Use "module - force purge" to unload all):

1) ccrenv 2) gentoo/2023.01 3) ccrsoft/2023.01

Lmod is automatically replacing "gcc/11.2.0" with "intel/2022.00".



#### Conclusion

- A third order track filter for position, velocity and acceleration of a maneuvering target was implemented using C++; However, I could not plot the results due to C++ plotting limitations.
- The C++ Third Order Track Filter debugged using a GCC and openmpi compilers libraries
- An MPI adaption of the C++ Third Order Track Filter was implemented
- The C++ Third Order Track Filter was submitted to slurm using a batch script to test run timing performance using a variety of CCR cluster nodes, cpu per task and other ub-hpc setup resources configurations.
- Due to some Lockheed Martin PI reference materials, the associated MATLAB filter algorithm design with not be shared but can be demonstrated via a video reference to only U.S citizens, and cannot be shared in a personal email.
- Note that the variance estimation & smoothing algorithm was not implemented and simulated using C++ as well at this time
- Also, the gain calculations algorithm was not implemented and simulated using a C++ code as well at this time
- In the future, I would like to investigate more and simulate the optimal gain, variance estimation & smoothing algorithm to have a more robust tracking system



#### References

- Lockheed Martin RMS Employee Top Gun Track and Advanced Track Filtering Internal Courses: Unable to disclose the referenced resources due to unpublished Lockheed Martin Proprietary Information Contained
- Tracking Multiple Moving Objects Using Unscented Kalman Filtering Techniques by Xi Chen, Xiao Wang and Jianhua Xuan Bradley
- UB CCR Documentations and high- performance computing resources
- Extensive Google Research while debugging the C++ code and other associated issues.