Algorithms and Features of the New GPS System Timescale

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U.S. NAVAL LABORATORY GPS Atomic Clock Components

2 Vehicles (IIF) broadcast Cs AFS Clock

29 Vehicles broadcast Rb AFS Clock

21 September 2020

H Maser at USNO and AM



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Commercial Cesiums at 15 Monitor Stations



$$\rho_i = c\delta t = |\mathbf{p}_r - \mathbf{p}_i| + c(t_r - t_i) + \cdots$$

Signal Transit Time 🧖

- The clock offset is one unknown, if $t_j = t_k$ for all satellites j,k.
- The common reference time for the system allows the system clocks to become effectively synchronized.

$$\rho_i = c\delta t = |\mathbf{p}_r - \mathbf{p}_i| + c(t_r - t_s) + c(t_s - t_i) + \cdots$$

• Errors in $t_s - t_i$ translate into user range error.



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U.S. NAVAL RESEARCH LABORATORY Ensemble Timescale Filter

Requirements

- Estimate phase, frequency and drift of each constellation member in real time.
- Generate an ensemble reference independent of any particular master clock.
- Be able to observe and steer to external solutions and timing references– USNO, in particular.
- Respond to clock anomalies.

Highlights

- NRL's timescale refined and completely re-coded in C++ with extensive testing.
- Standard Kalman Filter for real time implementation.
- Covariance factorized by $\mathbf{P} = \mathbf{U}\mathbf{D}\mathbf{U}^T$
- Clock weighting algorithm partitioned to four states.
- Independent measurement weight reduces impact of outliers or excessive noise on measurements.









A small random walk process is modeled for each environmental state allowing sufficient flexibility in the filter for the states to converge to each clocks' periodic components.

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Final clock estimates are calculated with Kalman Gain **K** and observation $z_i^R(t_k)$ by

$$\hat{\mathbf{x}}_i(t_k) = \hat{\mathbf{x}}_i(t_k^-) + \lambda_i \mathbf{K} \left(z_i^R(t_k) - \hat{x}_{pi}^R(t_k^-) \right)$$

- Bad measurements can ruin the clock estimates $\hat{\mathbf{x}}_i(t_k)$.
- Reduce impact on the estimation with independent measurement weight, λ_i . $0 < \lambda_i < 1$
- If $|z_i^R(t_k) \hat{x}_{pi}^R(t_k^-)|$ is small, then $\lambda_i = 1$.
- When this difference is larger than 5σ , then we reduce λ_i to 0.

Response of Clock Estimates to Phase Break Anomaly with Different Parameter Values



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If a break in the clock measurement has been identified, the break handling algorithm attempts to adjust the clock state and covariance to match.

Automatic Responses

Phase Break

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Following a break in phase, an impulse can be added immediately:

 $\mathbf{x}(t_k) = \Phi \mathbf{x}(t_{k-1}) + \delta \mathbf{x}$

- Typically the filter estimates converge to the new phase value quickly (within one epoch).
- Clock can participate as ensemble member immediately after the impulse.

Frequency Break

After a frequency break, one can add to the process noise parameter to inflate the covariance:

$$\mathbf{Q} = \int_{t_j}^{t_k} \Phi \left(\mathbf{S} + \delta \mathbf{S} \right) \Phi^T dt$$

- Gives flexibility for the filter to converge on a new frequency value.
- Clock must lose ensemble membership until state error covariance reduces.

Even if a particular break is not corrected quickly, the ensemble's stability is protected throughout.

The ensemble algorithm has a dynamic clock weighting routine that updates the weights from one epoch to the next depending on: clock noise spectral densities, clock state error covariance, and recent clock anomalies.

Clock Multi-weighting



- Utilize multi-weighting to gain the most stable components of the various clocks.
- Allows the ensemble to achieve better stability for a wider range of averaging intervals.
- One set of weights exists for each noise process. For example, the constrain on the phase state random walk is:

$$\sum_{i=1}^{N} w_{pi} [\hat{x}_p(t_k) - \hat{x}_p(t_k^-)] = 0$$

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- Ensemble maintains a low offset from UTC(USNO) using Linear Quadratic Gaussian steering.
- System continues to broadcast GPST UTC(USNO) offset so that the system effectively broadcasts USNO's realization of UTC.





Data Set & ETF Configurations:

- 110 day period; 5-minute data
- Clock data ingested are the clock solutions of JPL's RTGx.
- Ground Clocks

- Satellite Clocks
- High performance cesiums

UTC(USNO)

- 3 Block IIA Rb // 2 Block IIA Cs 12 Block IIR Rb // 7 Block IIR M Rb 7 BIIF Rb / 1 BIIF Cs
- Upper limit of weights: 2.5/N
- Measurement noise assumed white at 300 ps
- 6 Frequency Breaks owing to Delta-V removed using ETF manual break facility
- 3 Drift Upload Drift Breaks also removed
- Clock model parameters determined using same data and Hadamard deviation profiles
- Periodic state estimation turned ON for all satellites at frequencies of 2.003 and 4.006 cycles/day.





 Total phase state absorbs the environmental periodics thereby protecting the ensemble.





- No common mode timescale effects seen even after tens of days.
- Upper limit of timescale weights imposed is 6.5%



Key References

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