Diploma Thesis

Clock Steering System Making Use of GPS Time Transfer

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1 Introduction

1.1 Motivation

Time Section of Bureau International des Poids et Mesures (BIPM) is responsible for calculation of the legal time reference, Universal Coordinated Time (UTC). UTC is calculated in post-processing as a weighted average of more than 200 precise atomic clocks operated in time laboratories all over the world. These laboratories maintain also real-time representations of UTC which are designated UTC(k). According to BIPM recommendations, UTC(k) timescales should be maintained within +/- 100ns from UTC. In practice, the offset of a few tens of nanoseconds is desired.

German Aerospace Center (DLR) maintains since more than 20 years an experimental time laboratory in Oberpfaffenhofen. Presently it operates two active and three passive hydrogen masers, three Caesium frequency standards and modern clock measurement equipment. The DLR time laboratory also contributes to UTC and maintains its own UTC version, UTC(DLR). Recently, the laboratory became the responsibility for generation of the reference timescale for German Galileo Test Environment (GATE) in Berchtesgaden (Bavarian Alps).

The objective of GATE is to enable early tests of Galileo receivers and applications. It includes 6 terrestrial transmitter broadcasting Galileo-like signals. Each transmitter is equipped with a commercial Rubidium frequency standard. All these standards will be synchronized to GATE System Time (GAST) as produced in the DLR time laboratory. According to GATE requirements, GAST shall be accurately synchronized to UTC. To enable this synchronization, GAST will closely linked to UTC(DLR) with the residual offset at the nanosecond level.

In the past few years, UTC(DLR) has demonstrated a good agreement with UTC, the offset between these two timescales has never exceed the value recommended by BIPM.
1 Introduction

The purpose of this thesis is to further improve the accuracy of UTC(DLR) with respect to UTC by implementing advanced monitoring and steering techniques.

Since due to the nature of UTC it is available only de-facto with the delay of up to 6 weeks, it has been decided to steer UTC(DLR) to one of the world-best UTC representations - UTC(PTB). This timescale is produced by Physikalische-Technische Bundesanstalt in Braunschweig, the German national time laboratory.

The time offset between UTC(PTB) and UTC(DLR) is continuously measured using the so-called GPS Common View. Common View is a time synchronization technique which relies on differencing of GPS measurements simultaneously taken at remote locations with the same satellite. The GPS receivers utilized for Common View are specially modified to enable synchronization to an external clock.

![Figure 1.1: Making use of GPS time Transfer](image)

The first task of this work is to investigate an appropriate technique to steer UTC(DLR) in such a way that its offset to UTC(PTB) will be kept as close to zero as possible. The second task is to implement the selected steering technique in a prototype steering software capable of working with real measurement data and interfacing dedicated clock steering equipment of the DLR time laboratory.
1.2 Outline of thesis

The outline of the thesis is described as follows: In chapter 2 the related theoretical fundamentals are presented. In chapter 3 several cases are studied to present some features of Kalman filter. Comparison of Kalman filter steering and INPL steering followed in chapter 4 to show the advantages of the Kalman-LQG method. In chapter 5 the implementation is described. Finally, my papers summarize in chapter 6.
2 Theoretical Fundamentals

In this chapter, we describe the theory of two methods used for clock steering - the Kalman filter and a method from the INPL, the National Physical Laboratory of Israel.

After introducing the system model of the Kalman filter, we deduce the fundamental properties of the Kalman filter including the Kalman gain and an estimate of the predicted covariance matrix. The state of our Kalman filter contains the time difference measurements. The fundamental trade-off between a small steering effort and minimum time offset is described.

The approach from the INPL is also a recursive method based on a simple measurement equation without any matrix inversion.

2.1 Kalman Filter

Preliminary work has been done by Thorvald N. Thiele and P. Swerling and was extended to the well-known Kalman filter by Rudolf E. Kalman. This recursive filter estimates a state vector of a time-discrete linear dynamic system.

The underlying system model is described by an observation and a state space equation. The observation equation comprises the mapping of the state vector to the measurements. The state space equation characterizes the relationship between the state of the previous and current epoch. Consequently, linear dynamics are modelled by the state space which occurs in both equations. The traditional Kalman filter operates in time domain and, thus, differs from frequency domain filtering. The application of the Kalman filter requires precise knowledge of the underlying noise processes for both measurements and state space.
2.1 Kalman Filter

2.1.1 General Form of Kalman Filter

The general model of the Kalman filter is given by

\[ X_k = \phi X_{k-1} + \Gamma W_{k-1} \]  \hspace{1cm} (2.1)

where
- \( X_k \): system state vector at time \( t_k \)
- \( \phi \): state transition matrix
- \( \Gamma \): system noise drive matrix
- \( W_k \): process noise vector which is assumed to be drawn from a zero mean multi-dimensional normal distribution with variance \( Q \):
  \[ W_k \sim N(0, Q) \]  \hspace{1cm} (2.2)

\[ E[WW^T] = \begin{cases} Q, & i = k \\ 0, & i \neq k \end{cases} \]  \hspace{1cm} (2.3)

The observation (measurement) \( Z_k \) of the true state \( X_k \) is made according to:

\[ Z_k = H \cdot X_k + V_k \]  \hspace{1cm} (2.4)

where
- \( H \): observation model which map the true state space into the observed space
- \( V_k \): observation noise with zero mean and variance \( R \): \( V_k \sim N(0, R) \).

\[ E[VV^T] = \begin{cases} R, & i = k \\ 0, & i \neq k \end{cases} \]  \hspace{1cm} (2.5)

The general form of Kalman Filter can be written as:

Predict:

\[ \hat{X}_{k/k-1} = \phi \cdot \hat{X}_{k-1} \]  \hspace{1cm} (2.6)

\[ P_{k/k-1} = \phi P_{k-1} \phi^T + \Gamma Q \Gamma^T \]  \hspace{1cm} (2.7)

Update:

\[ K = P_{k/k-1} H^T (HP_{k/k-1} H^T + R)^{-1} \]  \hspace{1cm} (2.8)

\(^1 X \sim N(\mu, \sigma^2) \) indicates that the variable \( X \) has the mean of \( \mu \) and variance of \( \sigma^2 \)

\(^{II} E(X) \) here indicates the mean value of variable \( X \)
\[ \hat{X}_k = \hat{X}_{k/k-1} + K(Z_k - H\hat{X}_{k/k-1}) \] (2.9)

\[ P_k = (1 - KH)P_{k/k-1}(1 - KH)^T + KRK^T \] (2.10)

where  
- \( K \): Kalman gain  
- \( \hat{X}_{k/k-1} \): one-step-ahead prediction  
- \( P_{k/k-1} \): one-step-ahead prediction error covariance  
- \( P_k \): estimation error covariance

A follow chart of the Kalman filter for the \( k_{th} \) step is shown in Figure 2.1

![Kalman filter flow chart](image)
2.1.2 Direct Proof of Kalman Filter [26]

The Kalman filter is a set of mathematical equations. In the following sections the predicted estimate covariance $P_{k/k-1}$, one step ahead prediction $\hat{X}_{k/k-1}$, status estimate $\hat{X}(k)$, updated estimate covariance $P_k$ and the Kalman gain $K$ (2.6 - 2.10) are deduced.

2.1.2.1 One Step Ahead Prediction $\hat{X}_{k/k-1}$

One Step Ahead Prediction is to estimate the status of $k$th step at the time of $(k - 1)$th step. It also means to estimate the $X_k$ for least variance according to the measurement $Z_1, Z_2, ..., Z_{k-1}$.

$$\hat{X}_{k/k-1} = E[X_k|Z_1 Z_2 \cdots Z_{k-1}] = E[(\phi X_{k-1} + \Gamma W_{k-1})|Z_1 Z_2 \cdots Z_{k-1}]$$  (2.11)

The symbol $E[X|Z_1 Z_2 \cdots Z_k]$ here means estimating $X$ from historical measurements $Z_1, Z_2, \cdots, Z_k$.

Because of the linearity of the Least Variance Estimation,

$$\hat{X}_{k/k-1} = \phi E[X_{k-1}|Z_1 Z_2 \cdots Z_{k-1}] + \Gamma E[W_{k-1}|Z_1 Z_2 \cdots Z_{k-1}]$$  (2.12)

It’s known from Equation (2.1) that $W_{k-1}$ only affect $X_k$. So $W_{k-1}$ is not correlated with $Z_1, Z_2, \cdots, Z_{k-1}$. And $E[W_{k-1}] = 0$.

$$E[W_{k-1}|Z_1 Z_2 \cdots Z_{k-1}] = 0$$  (2.13)

And

$$E[X_{k-1}|Z_1 Z_2 \cdots Z_{k-1}] = \hat{X}_{k-1}$$  (2.14)

So equation 2.6 is obtained:

$$\hat{X}_{k/k-1} = \phi \hat{X}_{k-1}$$  (2.15)
2. Theoretical Fundamentals

2.1.2.2 Status Estimate

If use one-step-ahead prediction as the system state, it will cause an error:

\[ \tilde{X}_{k/k-1} = X_k - \hat{X}_{k/k-1} \]  

(2.16)

where \( \hat{X} \) represents the estimate and \( \tilde{X} \) describes the estimation error.

Then the estimated measurement would be:

\[ \hat{Z}_{k/k-1} = H\hat{X}_{k/k-1} \]  

(2.17)

The error between estimate and the real measurement is:

\[ \tilde{Z}_{k/k-1} = Z_k - \hat{Z}_{k/k-1} = HX_k + V_k - H\hat{X}_{k/k-1} = H\hat{X}_{k/k-1} + V_k \]  

(2.18)

\( \tilde{Z}_{k/k-1} \) contains the information of error \( \tilde{X}_{k/k-1} \), if a proper weighting is applied to correct \( \hat{X}_{k/k-1} \), the system status estimate \( \hat{X}_k \) can be acquired.

Suppose \( K \) is the optimal weight:

\[ \hat{X}_k = \hat{X}_{k/k-1} + K\tilde{Z}_{k/k-1} = \hat{X}_{k/k-1} + K(Z_k - \hat{Z}_{k/k-1}) = \hat{X}_{k/k-1} + K(Z_k - H\hat{X}_{k/k-1}) \]  

(2.19)

2.1.2.3 Updated Estimate Covariance \( P_k \)

The definition of estimation error covariance is:

\[ P_k = E[e_ke_k^T] = E[(X_k - \hat{X}_k)(X_k - \hat{X}_k)^T] \]  

(2.20)

Substitute 2.9 into 2.20:

\[
\begin{align*}
P_k &= E\{[(X_k - \hat{X}_{k/k-1}) - K(Z_k - H\hat{X}_{k/k-1})][&(X_k - \hat{X}_{k/k-1}) - K(Z_k - H\hat{X}_{k/k-1})]^T\} \\
&= E\{[(X_k - \hat{X}_{k/k-1}) - K(HX_k + V_k - H\hat{X}_{k/k-1})][&(X_k - \hat{X}_{k/k-1}) - K(HX_k + V_k - H\hat{X}_{k/k-1})]^T\} \\
&= E\{[(X_k - \hat{X}_{k/k-1}) - KH(X_k - \hat{X}_{k/k-1}) - KV_k][&(X_k - \hat{X}_{k/k-1}) - KH(X_k - \hat{X}_{k/k-1}) - KV_k]^T\} \\
&= E\{[(1 - KH)(X_k - \hat{X}_{k/k-1}) - KV_k][(1 - KH)(X_k - \hat{X}_{k/k-1}) - KV_k]^T\}
\end{align*}
\]
2.1 Kalman Filter

Because $X_k - \hat{X}_{k/k-1}$ is uncorrelated with $V_k$, $(AB)^T = B^T A^T$ and $E[V_k V_k^T] = R$:

$$P_k = E\{[(1 - KH)(X_k - \hat{X}_{k/k-1})(X_k - \hat{X}_{k/k-1})^T(1 - KH)^T + KV_k V_k^T K^T]\}$$

$$= (1 - KH)P_{k/k-1}(1 - KH)^T + KRK^T$$

2.1.2.4 Kalman Gain $K$

The estimation of the Kalman filter comes both from the estimation which is based on the earlier steps and the measurement of the current step. Kalman gain $K$ is the optimal weighting between these two parts to minimize the estimate error.

$$P_k = (1 - KH)P_{k/k-1}(1 - KH)^T + KRK^T$$

$$= (P_{k/k-1} - KHP_{k/k-1})(1 - KH)^T + KRK^T$$

$$= P_{k/k-1} - KHP_{k/k-1} - P_{k/k-1}H^T K^T + KHP_{k/k-1}H^T K^T + KRK^T$$

According to the theorem of matrix calculus[10]:

$$\frac{\partial AB}{\partial A} = B^T \quad \text{(A B must be square)} \tag{2.21}$$

$$\frac{\partial ACA^T}{\partial A} = 2AC \quad \text{(C must be symmetric)} \tag{2.22}$$

and proceed to differentiate the $P_k$ with respect to $K$.

$$\frac{\partial P_k}{\partial K} = -(HP_{k/k-1})^T - P_{k/k-1}H^T + 2KHP_{k/k-1}H^T + 2KR \tag{2.23}$$

According to the following two properties of the symmetric matrix:

If $X$ is a symmetric matrix, so is $AXA^T$ for any matrix $A$. [APP. A]
If $A$ and $B$ are both symmetric, so is $A+B$. [23]

and because $P_{k/k-1} = \phi P_{k-1} \phi^T + \Gamma Q \Gamma^T \tag{2.7}$, $P_{k/k-1}$ is a symmetric matrix.

Therefore the equation (2.23) can be rewritten as:
\[ \frac{\partial P_k}{\partial K} = -2(P_{k/k-1}^TH^T) + 2K(HP_{k/k-1}H^T + R) \] (2.24)

The optimal gain for Kalman filter is given from the following equation:

\[ K = P_{k/k-1}^TH^T(HP_{k/k-1}H^T + R)^{-1} \] (2.25)

### 2.1.2.5 Predicted Estimate Covariance \( P_{k/k-1} \)

The one-step-ahead prediction error covariance is defined as:

\[ P_{k/k-1} = E[e_{k/k-1}^Te_{k/k-1}^T] = E[(X_k - \hat{X}_{k/k-1})(X_k - \hat{X}_{k/k-1})^T] \] (2.26)

Substitute (2.6) into (2.26) and using equation (2.1):

\[
\begin{align*}
P_{k/k-1} &= E[(\phi X_{k-1} + \Gamma W_{k-1} - \phi \cdot \hat{X}_{k-1})(\phi X_{k-1} + \Gamma W_{k-1} - \phi \cdot \hat{X}_{k-1})^T] \\
&= E[(\phi(X_{k-1} - \hat{X}_{k-1}) + \Gamma W_{k-1})][\phi(X_{k-1} - \hat{X}_{k-1}) + \Gamma W_{k-1}]^T] \\
&= E[(\phi e_{k-1} + \Gamma W_{k-1})(\phi e_{k-1} + \Gamma W_{k-1})^T] \\
&= \phi E[e_{k-1}^T e_{k-1}] \phi^T - \Gamma W_{k-1} e_{k-1}^T \phi^T - \phi e_{k-1} W_{k-1}^T \Gamma^T + \Gamma E[W_k W_k^T] \Gamma^T \\
&= \phi P_{k-1} \phi^T + \Gamma Q \Gamma^T
\end{align*}
\]
2.2 Linear Quadratic Gaussian Technique (LQG)

Steering policy affects the stability and accuracy of the time. Hard steering, which means to steer the time as close as possible to the reference time, will reduce the stability. Soft steering will result in a smoother time output. But at the same time it reduces the short term accuracy. So the target is to find an acceptable trade off between the short term accuracy and the stability.

2.2.1 LQG for smoothed output

LQG is a method of designing feedback control laws of linear system with additive Gaussian noise processes that minimize a given quadratic cost function. To get the better system stability, Linear Quadratic optimal control is chosen as the control strategy.

The discrete time system is described as:

\[ x(t + 1) = Ax(t) + Bu(t) \]  \hspace{1cm} (2.27)

where \( u_t \) is the control element.

Since a large \( u \) can drive \( x \) fast to zero [5], we want to choose \( u(t) \) so that

\( x_n \) is 'small', this means we get the the good regulation or control
\( u_n \) is 'small', this means using small input effort

To make sure the steering and the offset are both minimized, the quadratic cost function \( J_u \) is defined as[12] [18]:

\[ J(U) = \sum_{\tau=0}^{N-1} [x(\tau)^T Q x(\tau) + u(\tau)^T R u(\tau)] + x(N)^T Q_f x(N) \]  \hspace{1cm} (2.28)

where state cost: \( Q = Q^T \geq 0 \), final state cost: \( Q_f = Q_f^T \geq 0 \), input matrices: \( R = R^T \geq 0 \).

\( Q, R \) set relative weights of state deviation and input usage and are assumed independent of \( \tau \).
2 Theoretical Fundamentals

LQG problem: In order to help give the linear approximation validity, the control vector $u_{opt}(n)$ is chosen such that the quadratic cost function $J(U)$ is minimized.

2.2.2 Dynamic Programming Solution

To find the optimal $u_k$ for the cost function $J_U$, one needs to calculate the $J_U$. But it’s a recursive process. The solutions for this kind of problems are very natural but also very inefficient, because many identical recursive processes are repeat during the computation.

[6] Dynamic programming solution gives an efficient, recursive method to solve LQR least-squares problem[5]. This method first breaks the problem into smaller subproblems, then solve the problems recursively. [20]

For $t=0,1,...N$ define the value function $V_t : R^n$ by

$$V_t(z) = \min_{u(t),...,u(N-1)} \sum_{\tau=t}^{N-1} [x(\tau)^T Q x(\tau) + u(\tau)^T R u(\tau)] + x(N)^T Q_f x(N) \quad (2.29)$$

where $V_t(z)$ is the minimum LQR cost starting from state $x(t)$ at time $t$.

Let $x(t) = z$, $x(t+1) = A x(t) + B u(t)$

Because $V_t$ is quadratic, $V_t(z) = z^T P_t z$, and $P_t = P_t^T \geq 0$

Dynamic programming usually takes one of two approaches: Top-down approach or Bottom-up approach. In this case Top-down approach is chosen. $P_t$ can be found recursively, working backward from $t = N$

By final state cost: $V_N(z) = z^T P_N z$ where $P_N = Q_f$

$V_{t+1}(z)$ is the minimum cost starting from state $t + 1$. So if starting from state $t$, the cost is:
2.2 Linear Quadratic Gaussian Technique (LQG)

\[ V_t(z) = \min_w (z^T Q z + w^T R w + V_{t+1}(A z + B w)) \]  

(2.30)

Because \( V_N(z) = z^T P_N z \) where \( P_N = Q_f \), starting the Top-down approach:

\[ V_{N-1}(z) = z^T Q z + \min_w (w^T R w + (A z + B w)^T P_N (A z + B w)) \]  

(2.31)

The optimal control can be found by differentiating \( V_{N-1} \) with \( w \):

\[ 2w^T R + 2(A z + B w)^T P_N B = 0 \]  

(2.32)

So optimal control \( w^* \) is:

\[ w^* = -(R + B^T P_N B)^{-1} B^T P_N A z \]  

(2.33)

and bring \( w^* \) back to equation 2.31:

\[ V_{N-1}(z) = z^T Q z + w^*^T R w^* + (A z + B w^*)^T P_N (A z + B w^*) \]

\[ = z^T (Q + A^T P_N A - A^T P_N B (R + B^T P_N B)^{-1} B^T P_N A) z \]

Because \( V_{N-1} \) is also quadratic: \( V_{N-1}(z) = z^T P_{N-1} z \)

\[ P_{N-1} = Q + A^T P_N A - A^T P_N B (R + B^T P_N B)^{-1} B^T P_N A \]  

(2.34)

This recursion works as well for all \( t \):

\[ P_{t-1} = Q + A^T P_t A - A^T P_t B (R + B^T P_t B)^{-1} B^T P_t A \]  

(2.35)

With equation 2.35 \( P_0, P_1, \ldots, P_N \) can all be found by recursion backward in time. This is so called Ricatti recursion[5].

The optimal control for the given cost function is give by the linear equation:

\[ u(k) = -\hat{G}\hat{x}(k) \]  

(2.36)

where the gain:
\[
\hat{G} := -(R + B^T P_t B)^{-1} B^T P_t A
\] (2.37)

and $P_t$ is the solution of the equation 2.35
2.3 INPL Steering Algorithm

2.3.1 Description

The National Physical Laboratory of Israel (INPL) together with Time and Frequency Limited (TFL) and National Bureau of Standards of USA (NBS has been reorganized into National Institute of Standards (NIST)) has built a software clock to be used as the Israel national time base, UTC(INPL). The software clock is based on several commercial Cs clocks (Hewllet Packard-HP and TFL) whose outputs are routed sequentially through a TFL programmed switch into a time interval counter. The phase differences are processed in a personal computer using a procedure adopted from NBS to generate the software clock. The system also has an input from a Common View GPS receiver for time comparisons. Steering of the software clock is possible from the PC keyboard. [3]

Figure 2.2: Block Diagram of the Software Clock System
2 Theoretical Fundamentals

2.3.2 Averaged Output

The software clock is generated from averaging all clocks connected to the system. The weights of the each clock are calculated dynamically.

Dynamic weighting is defined as:

\[
E(t + T_1) = \frac{SSD(t) + N_r \cdot E(t)}{1 + N_r} (2.38)
\]

\[
W(T + T_1) = \frac{k}{E(t + T_1)} (2.39)
\]

where \(T_1\): the time between iterations chosen in the present procedure to be 24 hours,

\(SSD\): the squared second (the unit of time) difference of each clock from the software clock,

\(E\): the filtered squared second (the unit of time) difference,

\(W\): the weight to be used in the next iteration,

\(k\): a dynamic normalization factor which keeps the sum of all \(W\)'s equal to 1 and

\(N_r\): the weight of exponential filter.

Expanding equation (2.38):

\[
E(t + T_1) = \frac{SSD(t) + N_r \cdot E(t)}{1 + N_r} (2.40)
\]

\[
E(t + 2T_1) = \frac{SSD(t + T_1) + N_r \cdot E(t + T_1)}{1 + N_r} = \frac{SSD(t + T_1)}{1 + N_r} + \frac{N_r}{(1 + N_r)^2} (SSD(t) + N_r \cdot E(t)) (2.41)
\]
2.3 INPL Steering Algorithm

\[ E(t + 3T_1) = \frac{SSD(t + 2T_1) + Nr \star E(t + 2T_1)}{1 + Nr} \]
\[ = \frac{SSD(t + 2T_1)}{1 + Nr} + \frac{Nr}{1 + Nr} \left( SSD(t) + \frac{Nr}{(1 + Nr)^2} (SSD(t) + Nr \star E(t)) \right) \]
\[ = \frac{1}{(1 + Nr)^3} SSD(t + 2T_1) + \frac{Nr}{(1 + Nr)^2} SSD(t + T_1) + \frac{Nr^2}{(1 + Nr)^3} SSD(t) \]
\[ + \frac{Nr^3}{(1 + Nr)^3} E(t) \]  

(2.42)

\[ E(t + n \cdot T_1) = \left[ \sum_{k=1}^{n} \frac{Nr^{k-1}}{(1 + Nr)^k} SSD(t + (n - k)T_1) \right] + \left( \frac{Nr}{1 + Nr} \right)^n \cdot E(t) \]  

(2.43)

Equation 2.43 shows the weights that each SSD measurement contributes to the clock weight for the next iteration.

Once the offsets \( Y_{io} \) from the software clock are computed[9], they are exponentially filtered with a dynamic time constant, \( M_i \), which is related to the time interval for which Allan variance is minimum.[3]

where \( \hat{Y}_{io} \) and \( \hat{X}_{io} \) are the next predicted values of the frequency offset and phase respectively of the \( i^{th} \) clock.

\[ \hat{Y}_{io}(t + T_1) = [Y_{io}(t + T_1) + M_i \star \hat{Y}_{io}(t)]/(M_i + 1) \]  

(2.44)

\[ \hat{X}_{io}(t + T_1) = X_{io}(t) + \hat{Y}_{io}(t) \star T_1 \]  

(2.45)

where \( X_{io} \) is the final phase difference from the software clock.

\[ X_{io} = \sum_{j=1}^{n} W_j (t - T_1) \star [\hat{X}_{jo}(t) - X_{ji}(t)] \]  

(2.46)
2 Theoretical Fundamentals

2.3.3 Steering

The task of the steering control loop is to keep the system steered phase and frequency as close as possible to UTC. The steering form in the reference [3] is:

\[ Y_s(t + T) = \{m * Y_s(t) - [X_{sutc}(t) - X_{sutc}(t - T)]/T\} \ast (m + 1) - l * X_{sutc}/T \]  \hspace{1cm} (2.47)

In the steered system, \( X_{i utc} \), the phase of clock \( i \) with respect to UTC is:

\[ X_{utc} = X_{i utc} - X_{io} - X_{os} \] \hspace{1cm} (2.48)

\[ X_{is} = X_{io} + X_{os} \] \hspace{1cm} (2.49)

And it is mentioned that the equation corresponds to an exponential filter. A filter like that has the form of:

\[ F(k + 1) = \{m * F(k) + G(k)\}/(m + 1) \] \hspace{1cm} (2.50)

where \( F_k \) is the \( k \)th state of the exponential filter.

\( G_k \) is the \( k \)th update to the system.

To make Eq. 2.47 consistent with [9] and [24], it should be slightly rewritten as:

\[ Y_s(t + T) = \{m * Y_s(t) + [X_{sutc}(t) - X_{sutc}(t - T)]/T\}/(m + 1) + l * X_{sutc}/T \] \hspace{1cm} (2.51)

where \( X_{os} \) is the steering phase added to the software phase.

\( X_{sutc} \) is the steered output with respect to UTC.

\( Y_s \) is the changing rate of the \( X_{os} \).
2.4 Moving average

Moving average is a common method to smooth out the short term fluctuations in stochastic processes. It’s also applied to analyse the stock prices, returns or trading volumes. Moving average means one family of similar statistical techniques. Most commonly used moving average methods are: Single Moving Average (SMA), Weighted Moving Average (WMA) and Exponential Moving Average (EMA). [22]

Single Moving Average:

$$SMA = \frac{p_1 + p_2 + \cdots + p_n}{n} \quad (2.52)$$

Weighted Moving Average:

$$WMA = \frac{np_1 + (n-1)p_2 + \cdots + 2p_{n-1} + p_n}{n + (n-1) + \cdots + 2 + 1} \quad (2.53)$$

Exponential Moving Average:

$$EMA = \frac{p_1 + (1-a)p_2 + (1-a)^2p_3 + (1-a)^3p_4 \cdots}{1 + (1-a) + (1-a)^2 + (1-a)^3 + \cdots} \quad (2.54)$$

Figure 2.3: The weights of Moving average for 25 values SMA(left), WMA(middle) and EMA(right)
2.5 Allan Variance

Allan Variance is named after David W. Allan and describes the stability of a frequency source or oscillator. The main benefits of the Allan Variance compared to the classical standard deviation is its convergence properties. For such noise types as flicker frequency noise or frequency random walk, an infinite standard deviation still corresponds to a finite Allan deviation. Allan Variance is used to describe both short and long term properties of the clock.

If there are M samples all together, the Allan Variance is defined as:

$$\sigma_y^2(\tau) = \frac{1}{2} E\{y_{k+n} - y_k\}$$  \hspace{1cm} (2.55)

Parameterizing the time interval $\tau = n\tau_0$ yields the fractional frequency:

$$y_k = \frac{x_{k+n} - x_k}{\tau} = \frac{x_{k+n} - x_k}{n\tau_0}$$  \hspace{1cm} (2.56)

The Allan Variance can be rewritten as:

$$\sigma_y^2(\tau) = \frac{1}{2} E\{(x_{k+2n} - 2x_{k+n} + x_k)^2\} = \frac{1}{\tau^2(M - 2n)} \sum_{k=1}^{M-2n} (x_{k+2n} - 2x_{k+n} + x_k)^2$$  \hspace{1cm} (2.57)

This is most commonly used form, because it can be calculated directly from the time difference samples.

Allan Variance depends on the time between samples and plotted in double logarithmic scale as a function of the time interval. Allan Variance describes the stability of the clock whereas a lower Allan Variance results on an increased stability. In the clock metrology, Allan Deviation $\sigma_y(\tau)$ (square root of Allan Variance) is typically used for clock characterisation.
2.6 System noise model of Kalman Filter

The system noise and measurement noise (Q and R) are both important parameters for Kalman filter. These 2 parameters directly effect the filtering effect. The measurement noise depends on the accuracy of the sensors and the measurement equipments. The system noise model in the "clock" case depends on the type of the noise source. For example: white noise, flicker noise, random walk noise [9]. Modeling of flicker frequency noise is especially complicated. There are some ways to cope with this problem such as: Adaptive Kalman filter or manually input base on the experience and filter performance.

Adaptive Kalman filter updates the error variance Q and R automatically during the operation. A more precise model of Q and R might result in a lower Allan Variance of the filter output. Adaptive Kalman filter acquires the system and measurement noise information from the measurements themselves. The filtering residuals contain the information of the Q and R. References [7] [13] and [16] present several realizations of the adaptive Kalman filter. Because of the limit of time, in this diploma work the adaptive Kalman filter is not implemented. Another way of acquiring system noise model is applied.

In reference [2] a method to determine the parameters of Q for a 2 states model is described.

The clock states are

\[ X(t) = \begin{bmatrix} x(t) \\ y(t) \end{bmatrix} \]

The system noise model is a covariance of the time and frequency error, and is defined as:

\[
Q = \begin{bmatrix} q_{11} & q_{12} \\ q_{21} & q_{22} \end{bmatrix} = COV[x(t), y(t)] = \begin{bmatrix} \sigma_{x_0}^2 + \sigma_{x_{-1}}^2 + \sigma_{x_{-2}}^2 & R_{xy_0} + R_{xy_{-1}} + R_{xy_{-2}} \\ R_{xy_0} + R_{xy_{-1}} + R_{xy_{-2}} & \sigma_{y_0}^2 + \sigma_{y_{-1}}^2 + \sigma_{y_{-2}}^2 \end{bmatrix} \tag{2.58}
\]

where The variances \( \sigma_{x_0}^2, \sigma_{x_{-1}}^2, \sigma_{x_{-2}}^2 \) describe the variances of different types of phase noise, and \( \sigma_{y_0}^2, \sigma_{y_{-1}}^2, \sigma_{y_{-2}}^2 \) describe the variances of different types of frequency noise.
The noise spectral density is converted to a single-sided spectral density of fractional frequency and modeled according to [4][14][17] as:

\[ S_y(f) = h_2 f^2 + h_1 f + h_0 + h_{-1}/f + h_{-2}/f^2; \quad f_l \leq f \leq f_h \] (2.59)

where \( f_l - f_h \) defines the considered measurement system noise band width through low- and high-frequency cutoffs, and where the \( h_\alpha \) coefficients represent the following processes:
- \( h_2 \) - white phase noise
- \( h_1 \) - flicker phase noise
- \( h_0 \) - white frequency noise
- \( h_{-1} \) - flicker frequency noise
- \( h_{-2} \) - random walk frequency noise

These \( h \)'s are associated with the Allan Variance [11]:

<table>
<thead>
<tr>
<th>( S_y(f) )</th>
<th>( \sigma_y^2(\tau) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( h_2 f^2 )</td>
<td>( h_2 f_h / 4\pi^2 \tau^2 )</td>
</tr>
<tr>
<td>( h_1 f )</td>
<td>( h_1 [1.04 + 3\ln(2\pi f_h)] / 4\pi^2 \tau^2 )</td>
</tr>
<tr>
<td>( h_0 )</td>
<td>( h_0 / 2\tau )</td>
</tr>
<tr>
<td>( h_{-1} f^{-1} )</td>
<td>( 2h_{-1} \ln(2) )</td>
</tr>
<tr>
<td>( h_{-2} f^{-2} )</td>
<td>( 2\pi^2 h_{-2} \tau / 3 )</td>
</tr>
</tbody>
</table>

Table 2.1: Correspondence between the various noise components perturbing an oscillator and the Allan Variance of the normalized frequency fluctuations

To get the description of other types of noise from the Allan Variance, it is necessary to relate the other noise types to Gaussian white noise. The spectral density of the white noise is a constant, in this case \( h_0 \). The other spectral densities can be related to a white noise spectral density by:

\[ S_Z(\omega) = |H(j\omega)|^2 S_W(w) \] (2.60)

where \( S_W(w) \) is the spectral density of the white noise,
\( S_Z(w) \) is the spectral density of other types of noises.

Then the following spectral density \( S' \) are obtained:
2.6 System noise model of Kalman Filter

\[ S'_y(\omega) = h_0/2 \quad \text{(white frequency noise)} \]  
\[ S'_{y-1}(\omega) = \pi h_{-1}/\omega \quad \text{(flicker frequency noise)} \]  
\[ S'_{y-2}(\omega) = 2\pi^2 h_{-2}/\omega^2 \quad \text{(random walk frequency noise)} \]

\[ S'_{x0}(\omega) = h_0/\omega^2 \]  
\[ S'_{x-1}(\omega) = \pi h_{-1}/\omega^3 \]  
\[ S'_{x-2}(\omega) = 2\pi^2 h_{-2}/2\omega^4 \]

The respective impulse responses are given by equation (2.60) and inverse Fourier transformation [2]:

\[ h_{y0}(t) = \sqrt{h_0/2} \cdot \delta(t) \]  
\[ h_{y-1}(t) = \sqrt{h_{-1}/t}; t > 0 \]  
\[ h_{y-2}(t) = \pi \sqrt{h_{-2}}; t \geq 0 \]  
\[ h_{x0}(t) = \sqrt{h_0/2}; t \geq 0 \]  
\[ h_{x-1}(t) = 2 \sqrt{h_{-1}}t; t \geq 0 \]  
\[ h_{x-2}(t) = \pi \sqrt{2h_{-2}}; t \geq 0 \]
In the following section, the variances and covariances that contributes to the system noise covariance matrix are deduced. The variances are based on the autocorrelation function $R(t, \tau)$:

$$ R(t, \tau) = \int_0^t \int_0^{t+\tau} h(t-u)h(t+\tau-v)E[\eta(u)\eta(v)]dvdv $$  (2.73)

Using the property that

$$ E[\eta(u)\eta(v)] = \delta(u-v) $$  (2.74)

and

$$ \int_0^{t+\tau} f(v)\delta(u-v) = f(u) $$  (2.75)

so that

$$ R(t, \tau) = \int_0^t h(u)h(u+\tau)du; \tau \geq 0 $$  (2.76)

The autocorrelation function for each process are then [2]:

$$ R_{y_0}(t, \tau) = \frac{h_0}{2}\delta(\tau) $$  (2.77)

$$ R_{y_{-1}}(t, \tau) = h_{-1} \int_{2\pi f_1}^{2\pi f_2} \frac{\cos \omega \tau}{\omega} d\omega $$

$$ = h_{-1}ln\frac{f_2}{f_1} + h_{-1} \sum_{n=1}^{\infty} (-1)^n \frac{(2\pi f_1 \tau)^{2n} - (2\pi f_1 \tau)^{2n}}{2n(2n)!} $$  (2.78)

$$ R_{y_{-2}}(t, \tau) = 2\pi^2 h_{-2}t; \tau \geq 0 $$  (2.79)

$$ R_{x_0}(t, \tau) = \frac{h_0}{2}t; \tau \geq 0 $$  (2.80)

$$ R_{x_{-1}}(t, \tau) = h_{-1}\{ (2t + \tau)\sqrt{t^2 + t\tau} - \frac{\tau^2}{2} \ln[\frac{2t + \tau + 2\sqrt{t^2 + t\tau}}{\tau}] \} $$  (2.81)

$$ R_{x_{-2}}(t, \tau) = 2\pi^2 h_{-2}\left( \frac{1}{3} t^3 + \frac{1}{2} t^2 \tau \right) $$  (2.82)
The variance can be calculated from:

\[ \sigma(t) = R(t, 0) = \int_0^t h^2(u)du; \quad (2.83) \]

Using equation 2.83 the variances can be derived as:

\[ \sigma_{y_0}^2 = h_0 f_{y_0} \quad (2.84) \]

\[ \sigma_{y_{-1}}^2 = h_{-1} \ln \frac{f_h}{f_1} \quad (2.85) \]

\[ \sigma_{y_{-2}}^2 = 2\pi^2 h_{-2}t \quad (2.86) \]

\[ \sigma_{x_0}^2 = \frac{h_0}{2} t \quad (2.87) \]

\[ \sigma_{x_{-1}}^2 = 2h_{-1}t^2 \quad (2.88) \]

\[ \sigma_{x_{-2}}^2 = \frac{2}{3} \pi^2 h_{-2}t^3 \quad (2.89) \]

Similarly, the cross-correlation function between two processes is

\[ R_{xy}(t, \tau) = \int_0^t h_x(u)h_y(u + \tau)du; \tau \geq 0 \quad (2.90) \]

The cross correlations between frequency and time are:

\[ R_{xy_{0}} = \frac{h_0}{2} \quad (2.91) \]

\[ R_{xy_{-1}} = 2h_{-1}t \quad (2.92) \]

\[ R_{xy_{-2}} = \pi^2 h_{-2}t^2 \quad (2.93) \]
Combining equations (2.84)–(2.93) and (2.58), the covariance matrix of instantaneous time and frequency measurements is given by:

\[
\text{COV}[x(t), y(t)] = \begin{bmatrix}
\frac{h_0}{2} + 2h_{-1}t^2 + \frac{2}{3}\pi^2 h_{-2}t^3 & \frac{h_0}{2} + 2h_{-1}t + \pi^2 h_{-2}t^2 \\
\frac{h_0}{2} + 2h_{-1}t + \pi^2 h_{-2}t^2 & h_{0}f_{h_0} + h_{-1}ln\left(\frac{h_0}{f}\right) + 2\pi^2 h_{-2}t
\end{bmatrix}
\] (2.94)

The fractional frequency is calculated from

\[y_t = \frac{x(t) - x(t - \delta t)}{\delta t}\] (2.95)

The covariance matrix can be rewritten only with one variable \(t\).

\[
\text{COV}[x(\Delta t), y(\Delta t)] = \begin{bmatrix}
\frac{h_0}{2} \Delta t + 2h_{-1} \Delta t^2 + \frac{2}{3}\pi^2 h_{-2} \Delta t^3 & \frac{h_0}{2} + 2h_{-1} \Delta t + \pi^2 h_{-2} \Delta t^2 \\
\frac{h_0}{2} + 2h_{-1} \Delta t + \pi^2 h_{-2} \Delta t^2 & \frac{h_0}{2\Delta t} + 2h_{-1} + \frac{2}{3}\pi^2 h_{-2} \Delta t
\end{bmatrix}
\] (2.96)

Replacing \(\Delta t\) with \(\tau\) yield:

\[
Q = \begin{bmatrix}
\frac{h_0}{2} \tau + 2h_{-1} \tau^2 + \frac{2}{3}\pi^2 h_{-2} \tau^3 & \frac{h_0}{2} + 2h_{-1} \tau + \pi^2 h_{-2} \tau^2 \\
\frac{h_0}{2} + 2h_{-1} \tau + \pi^2 h_{-2} \tau^2 & \frac{h_0}{2\tau} + 2h_{-1} + \frac{8}{3}\pi^2 h_{-2} \tau
\end{bmatrix}
\] (2.97)

Finally the system noise matrix can be related to the parameters \(h_i, i \in \{-2, \ldots, +2\}\) which can be computed from the Allan variance.
3 Applying Kalman Filter in different cases

The most important part of the clock steering system is the Kalman filter. It’s important to test all the features related to the implementation. In this chapter, Kalman filter applied in position/speed case and clock cases with different data rates are tested.

3.1 Test Kalman Filter

3.1.1 Position/Speed Case

To see how the Kalman filter works, a simple application is chosen. It is supposed that a vehicle moves on the infinitely long, straight, frictionless road. Initially it is stationary at the position 0, but from t=0 on it is accelerated by a random acceleration. The position of the vehicle is observed every \( \Delta t \) seconds. [21]

The state vector of the system is:
3 Applying Kalman Filter in different cases

\[ X_k = \begin{bmatrix} x \\ \dot{x} \end{bmatrix}, \]

where \( x \) is the position and \( \dot{x} \) is the velocity at \( k_{th} \) observation.

The acceleration \( a_k \) is generated by the random function. It’s normally distributed with zero mean and standard deviation \( \sigma_a \).

From Newton’s laws of motion, it is concluded that

\[
x_k = x_{k-1} + \dot{x}_{k-1} \Delta t + \frac{\Delta t^2}{2} a_k \quad (3.1)
\]

\[
\dot{x}_k = \dot{x}_{k-1} + \Delta t a_k \quad (3.2)
\]

Define

\[
F = \begin{bmatrix} 1 & \Delta t \\ 0 & 1 \end{bmatrix} \quad (3.3)
\]

and

\[
G = \begin{bmatrix} \frac{\Delta t^2}{2} \\ \Delta t \end{bmatrix} \quad (3.4)
\]

The system equation can be written as:

\[
X_k = FX_{k-1} + Ga_k \quad (3.5)
\]

The system noise Q is:

\[
Q = \text{cov}(Ga) = E[(Ga)(Ga)^T] = GE[\sigma^2_a]G^T = G[\sigma_a^2]G^T = \sigma_a^2 GG^T \quad (3.6)
\]

With these assumptions the noisy measurement can be rewritten as:

\[
Z_k = H \cdot X_k + V_k \quad (3.7)
\]

where \( H \) is the observation model and \( H = \begin{bmatrix} 1 & 0 \end{bmatrix}, \)

\( v_k \) is the measurement noise, the measurement noise variance for Kalman filter \( R = E[v_kv_k^T] = [\sigma_z^2] \)
3.1 Test Kalman Filter

Using the standard equation of the Kalman filter, after the simulation the result is shown in the following figure.

From the figure it can be seen that the Kalman filter filtered out the system noise and measurement noise. It gives smoothed output.

The root mean square error (RMSE) can be calculated with the equation:

$$RMSE(X) = \sqrt{E((X - \theta)^2)}$$  \hspace{1cm} (3.8)

where $\theta$ is the true value.

The root mean square error of the measurement $RMSE_{Measurement} = 100.3551$

The root mean square error of the Estimation $RMSE_{Estimation} = 12.6497$
3 Applying Kalman Filter in different cases

3.1.2 Time Difference Estimation with Simulated Data

Herein the Kalman filter is used to steer a clock system. After the first study of the position-speed case, the clock system is built with the following system equation[15]:

\[ X_{k+1} = \phi X_k + W_k \]  
\[ Z_k = H \cdot X_k + V_k \]

(3.9) \hspace{2cm} (3.10)

where \( \phi \) is the transition matrix and defined as: 
\[ \begin{bmatrix} 1 & \tau \\ 0 & 1 \end{bmatrix} \], \( \tau \) is the time interval between measurements.

\( W(k) \) is Gaussian white noise characterized by covariance.

\( X(k) \) is the state vector, defined as:
\[ \begin{bmatrix} x_1(k) \\ y_2(k) \end{bmatrix} \],

where \( x_1(k) \) is the time difference, and \( y_2(k) \) is the fractional frequency difference, between the reference and the steered standard.

\( H \) is the connection matrix and \( H := [1 \ 0] \), and \( v_k \) is the Measurement noise.

With a set of simulated data containing the time difference between the clock which need to be steered and the reference clock the Kalman filter was tested again.

In this test the measurement noise with standard deviation \( \sigma = 3\text{ns} \) (white noise) was added to the simulated data. This test is just to make sure that the Kalman filter works properly with this clock model and the filter converges. The Figure 3.3 shows that Kalman filter filtered out the measurement noise. Because the data fixed in file and there is no interactively changing to the data, the time difference can just be estimated but not be reduced.

The root mean square error of the measurement \( RMSE_{Measurement} = 3.0174 \times 10^{-9} \)
The root mean square error of the estimation \( RMSE_{Estimation} = 5.2048 \times 10^{-10} \)
3.1 Test Kalman Filter

3.1.3 Time Difference Estimation with interactively generated Measurements

The filtering function of the steering system has been tested by the last test. It’s important to know if the system can keep the time difference around zero. To achieve this goal, the measurements has to be generated dynamically according to the steering of the earlier steps. And the controlling effect has also to be considered inside the Kalman filter.

The equation to dynamically generating the measurements taking into account also the steering is:

\[ z_{k+n} = z_{k+n} + n \cdot \tau u_k \quad (3.11) \]
Applying Kalman Filter in different cases

The equation of one-step-ahead prediction has to be changed to:

\[ X_{k+1} = \phi X_k + Bu_k + W_k \] (3.12)

Figure 3.4 shows the comparison of the measurements and the Kalman-LQG steered time. It can be seen that the system can keep the time difference around zero. The time difference will keep increasing as the case described in section 3.1.2 if there is no steering.

The standard deviations are:

\[ \sigma_{Measurement} = 2.5836 \times 10^{-7} \]
\[ \sigma_{Kalman-LQG} = 3.4990 \times 10^{-9} \]
3.1 Test Kalman Filter

3.1.4 Time Difference Estimate with interactive Measurements and offsets

After finishing the test in section 3.1.3, it’s known that the implemented steering program can keep the time offset around the zero value. The following test is to see if the system works properly if a very big offset suddenly appears (e.g. because of a phase jump in one of the clocks) and if the system can drive the time difference back to zero in that case. In this test 2 offsets of 178.51 nanoseconds were added to the measurements.

![Figure 3.5: Time Difference Estimate with interactive Measurements and offsets](image)

Figure 3.5 shows that the system can also steer the time difference towards zero even a very big offset was suddenly added to the system. The speed at which the system steer the time difference to zero can be adjusted by modifying the parameters WQ and WR in the LQG regulator.
3 Applying Kalman Filter in different cases

3.1.5 Time Difference Estimate with Two Days Old Measurements

The simulated data are generated in 16 minutes interval. However in the real implementation the measurement data can only be acquired with the latency of 2 days. Therefore the Kalman filter is changed to work at the interval of 2 days and the control elements are calculated from the one step ahead prediction. To implement this approach, two Kalman filters have been constructed: the first one produces a single data point from 2 days of measurement data with 16 minutes rate, and the second one in combination with LQG controller calculates the clock steering from the data with the two-day rate.

Assume the current time is \( t \), the steering system with 2 stages of Kalman filter can be described with the following figure:

![Figure 3.6: Steering system 2 stages of Kalman Filter](image)

Figure 3.6: Steering system 2 stages of Kalman Filter
3.1 Test Kalman Filter

With 2 days interval, all the last 3 tests are repeated. The key difference between the two implementations of the clock steering (the one with no latency and 16 minutes data rate and the one with 2 days latency) is that in case of two-day data latency steering output is no longer calculated from the time difference estimate, but from the one-step-ahead prediction.

\[ u(k) = -\hat{G}_0 \hat{\xi}_{k+1/k}(k) \]  

(3.13)

The figure shows that the Kalman filter works also properly (converges) with 2 days interval. Figure 3.7 shows that the steering output calculated from the one-step-ahead prediction is similar to one calculated from the current step of estimation.
3 Applying Kalman Filter in different cases

3.1.6 Time Difference Estimate with interactively generated Measurements from 2 days ago without offsets

It’s important to keep the Kalman filter converging. A biased choice of noise variances Q, R and WR, WQ for LQG regulator can all cause diverging effects. Thus, it is necessary to test all possible situations. This trial is to test if the system works properly by taking steering output in consideration.

![Figure 3.8: Time Difference Estimate with interactively generated Measurements from 2 days ago without offsets](image)

This test is similar with the 16 minutes interval test (see Section 3.1.3). The system can also keep the time difference around zero. This proves at least that the system doesn’t have the parameters error. The system uses one-step-ahead prediction generated steering output can also keep the time difference near zero.

The standard deviation of the steered time difference: $\sigma = 2.6773 \times 10^{-9}$
3.1 Test Kalman Filter

3.1.7 Time Difference Estimate with interactively generated Measurements with 2 days latency and with Offsets

Here the case with the interactively generated measurements with 2 offsets (178.51 nanoseconds) is tested. This test is the last theoretical test before the system goes online.

![Time Difference Estimate with interactively generated Measurements](image)

Figure 3.9: Time Difference Estimate with interactively generated Measurements from 2 days ago

The Kalman-LQG clock steering system is now implemented with 2 days interval. It calculates the steering output from the one-step-ahead prediction, takes steering output in consideration which can also be called close-loop operation.

The figure shows that the implemented filter make the filtering converge. It can keep the time difference around zero. It can also drive the big offset to zeros again. All the requirements for the implementation are met.
3.2 Comparison of Kalman filter and Moving average filter

Moving average is also an effective way of reducing the noise by timed averaged measurements. So it’s interesting to compare the moving average with Kalman filter.

From Figure 3.10 it can be seen that the windows size of the moving average smoother can greatly affect its output. The 24-hour moving average looks much smoother than the moving average with 1.5 hour window and the Kalman filter output. With this window size out all the short-term fluctuations are smoothed out. The visible bias in the Kalman filter estimates is due to slightly underestimated system noise and low dimension of the system model. The bias can be removed by further adjustment of the process noise matrix.
3.2 Comparison of Kalman filter and Moving average filter

Q and better modeling of the process. These improvements are a part of the future work on this issue.

<table>
<thead>
<tr>
<th></th>
<th>RMSE from the true observation</th>
</tr>
</thead>
<tbody>
<tr>
<td>Measurement</td>
<td>$3.0085 \times 10^{-9}$</td>
</tr>
<tr>
<td>Moving average with 1.5 hour window size</td>
<td>$1.7266 \times 10^{-9}$</td>
</tr>
<tr>
<td>Moving average with 24 hour window size</td>
<td>$3.9590 \times 10^{-10}$</td>
</tr>
<tr>
<td>Kalman filter estimation</td>
<td>$1.0244 \times 10^{-9}$</td>
</tr>
</tbody>
</table>

Table 3.1: Compare the mean square errors of Figure 3.10

The RMSE in Table 3.1 is computed with respect to the true time offset values (not shown in Figure 3.10). The measurements in this figure are obtained by adding a white Gaussian noise with of 3 ns to the original time offset.

The disadvantages of the moving average are:
1. Over-simplistic underlying process model
2. Lose some short-term information about the measurements.

If the noise is only white Gaussian and the window size is chosen properly, it is still a good and simple way of filtering. In comparison, the Kalman filter has a much more sophisticated underlying model and is able to account for both measurement and inherent process noise through the corresponding covariance matrices. Both these matrices shall be defined during a careful filter design.

The moving average doesn’t consider the state space dynamics and, if the window size is not chosen properly, some useful information might be filtered out.
4 Compare INPL Steering and Kalman-LQG Steering

Kalman-LQG is not the only method for clock steering. In this chapter, INPL method and Kalman-LQG method are compared. In first section the two methods are compared with 16 minutes data rate. In the second section they are compared with 2 days data rate. Because in the real implementation, the data is only available 2 days later after the offset take place.

The data file used in this chapter contains simulated data for the time offset between two high performance Caesium clocks. The data set includes 21600 samples in 16 minutes step.

In the first section, there is no measurement noise added. In the second section, the measurement noise with standard deviation $\sigma = 1$ ns (white noise) is added to the simulated data.

4.1 Comparison with simulated data of 16 minutes interval

4.1.1 Steering with INPL method

INPL method is an rather simple method. Its advantage is the easy implementation. It’s no need to input the system noise parameters or measurement noise parameter. In Figure 4.1, the offset and the frequency of the clock is calculated and steered every 16 minutes. It could obviously minimize the clock offset. But the curve have the form of scintillation. The steering with the INPL method is based on the historical measurement, there is no prediction for the future. Because of it, it is difficult to offer precise steering.
4.1 Comparison with simulated data of 16 minutes interval

The standard deviation of the steered time offset: $\sigma_{INPL} = 2.6117 \times 10^{-9}$

Figure 4.1: Steered time and time difference measurements
4.1.2 Steering with Kalman filter

Kalman-LQG method cares about both the accuracy and stability. The steered time offset in the figure looks much smoother. Because the system noise model and measurement noise model are input to the Kalman filter, the Kalman filter is able to estimates the time difference in the next step. The Kalman-LQG method offers more precise steering.

The standard deviation of the steered time offset: $\sigma_{Kalman-LQG} = 4.0668 \times 10^{-10}$
4.1.3 Compare the steered time

By the 16 minutes rate of steering, the Kalman-LQG steered time offset shows much better accuracy. The steering is very precise. The clock doesn’t have to over strip first and then slow down like INPL method steered time. Any way, serval nanoseconds residual offset is a pretty good performance for both Kalman-LQG and INPL steered time.

Figure 4.3: Comparison of INPL Steered time and Kalman-LQG Steered time offset
4 Compare INPL Steering and Kalman-LQG Steering

<table>
<thead>
<tr>
<th>Interval</th>
<th>INPL Method</th>
<th>Kalman-LQG Method</th>
</tr>
</thead>
<tbody>
<tr>
<td>Measurement</td>
<td>$\sigma_{\text{Measurement}} = 3.7803 \times 10^{-8}$</td>
<td>$\sigma_{\text{INPL}} = 2.6117 \times 10^{-9}$</td>
</tr>
<tr>
<td>16 Minutes</td>
<td>$\sigma_{\text{Kalman-LQG}} = 4.0668 \times 10^{-10}$</td>
<td></td>
</tr>
</tbody>
</table>

Table 4.1: Standard deviations of INPL and Kalman-LQG methods steered time in 16 minutes interval

4.1.4 Compare the Allan deviation

![Allan deviation comparison](image)

Figure 4.4: Comparison of Allan deviation

By comparing the two steering methods, it is shown in the figure that time steered by the Kalman-LQG method has both better accuracy and frequency stability (Figure 4.4). The Kalman-LQG steering results in much better stability than the INPL-method and the measurements in long term.
4.2 Comparison with simulated data of 2 days interval

It is expected that in the real operations measurement data will be available with 48h latency. It’s also necessary to compare the INPL and Kalman-LQG method with 2 days data rate.

4.2.1 Steering with INPL method

To change INPL method to steer the time in 2 days interval, it’s only needed to change the time interval value of the programme. Compare the Figure 4.1 and Figure 4.5, 2 days delay reduced the accuracy of the steered time offset.

The standard deviation of the steered time: $\sigma_{INPL} = 4.4447 \times 10^{-9}$
4.2.2 Steering with Kalman filter

In 2 days case, 2 stages of Kalman filter (as described in Chapter 3) is applied. One-step-ahead prediction is used to calculate the steering output. From the figure the steered time offset seems much more noisy than it was with the 16 minutes data interval. In this case, the Kalman-LQG steered time doesn’t have sufficient steering rate. It also has to over strip and slow down all the time. The performance is no longer as good as it was in 16 minutes interval.

The standard deviation of the steered time: $\sigma_{Kalman-LQG} = 7.5595 \times 10^{-9}$
4.2.3 Compare the steered time offset

If put them together, it can be seen that there isn’t too much difference between the two methods in the current lab situation. Both curves have the form of scintillation. The INPL method steered time has smaller variance. By adjusting the parameters for both methods, the performance could be optimized. It can be expected that the Kalman-LQG method could be better in some cases. But the difference won’t be too much. The performance of the two methods is similar in this case and stay at the same level. In this simulation the accuracy stays at 10 nanoseconds level.
4 Compare INPL Steering and Kalman-LQG Steering

<table>
<thead>
<tr>
<th>Interval</th>
<th>INPL Method</th>
<th>Kalman-LQG Method</th>
</tr>
</thead>
<tbody>
<tr>
<td>Measurement</td>
<td>$\sigma_{\text{Measurement}} = 3.7803 \times 10^{-8}$</td>
<td></td>
</tr>
<tr>
<td>2 Days</td>
<td>$\sigma_{\text{INPL}} = 4.4447 \times 10^{-9}$</td>
<td>$\sigma_{\text{Kalman-LQG}} = 7.5595 \times 10^{-9}$</td>
</tr>
</tbody>
</table>

Table 4.2: Standard deviations of INPL and Kalman-LQG methods steered time in 2 days interval

4.3 Compare the steering effect with 16 minutes and 2 days data interval

With 16 minutes data interval, Kalman-LQG method is obviously better than the INPL one both in accuracy and stability. However, in the real operational conditions, the data has 48 hours delay and one-step-ahead prediction is applied. It’s difficult to tell which method is better in this situation. However, in the operational implementation (see Chapter 5), Kalman-LQG method is still used, because the data latency is expected to be decreased in the future. This means the Kalman-LQG steered clocks would then perform better, whereas the performance of the INPL method doesn’t have too much space to improve.

<table>
<thead>
<tr>
<th>Interval</th>
<th>INPL Method</th>
<th>Kalman-LQG Method</th>
</tr>
</thead>
<tbody>
<tr>
<td>Measurement</td>
<td>$\sigma_{\text{Measurement}} = 3.7803 \times 10^{-8}$</td>
<td></td>
</tr>
<tr>
<td>16 Minutes</td>
<td>$\sigma_{\text{INPL}} = 2.6117 \times 10^{-9}$</td>
<td>$\sigma_{\text{Kalman-LQG}} = 4.0668 \times 10^{-10}$</td>
</tr>
<tr>
<td>2 Days</td>
<td>$\sigma_{\text{INPL}} = 4.4447 \times 10^{-9}$</td>
<td>$\sigma_{\text{Kalman-LQG}} = 7.5595 \times 10^{-9}$</td>
</tr>
</tbody>
</table>

Table 4.3: Standard deviations of INPL and Kalman-LQG methods steered time offset in different intervals

4.4 Steering effect with different data rates and delays

4.4.1 Kalman-LQG steered time with different data rates

It’s interesting to know why in the the case of 2 days data rate case INPL method offers better accuracy than Kalman-LQG method. The data rate and delay must play a role here. To prove this, both Kalman filter and INPL fedded with different data rates are
4.4 Steering effect with different data rates and delays

Figure 4.8: Compare the steering effect of the two methods with 16 minutes and 2 days data rate tested.

The figure shows that the Kalman-LQG method of steering is sensitive to the data rate and delay. The accuracy of the steering will increase obviously when the data arrive 'on time'. So this method of implementation leaves much space of the future improvement.

4.4.2 INPL method steered time with different data rates

The higher data rate will also bring some improvement by INPL method of steering. But this effect is not so great. By 16 and 80 minutes intervals, Kalman-LQG method offers much better frequency stability then INPL method. (see Figure 4.13)
4 Compare INPL Steering and Kalman-LQG Steering

These reasons make the Kalman-LQG method to be chosen in the implementation.

![Kalman-LQG method steered time offset in different intervals](image)

Figure 4.9: Kalman-LQG method steered time offset in different intervals
4.4 Steering effect with different data rates and delays

4.4.3 Compare the Variance of the Steered Time Offset

Table 4.4 contains the standard deviations of INPL and Kalman-LQG steered time offsets for different data rates. According to the table, with the same data rate, the Kalman-LQG method offers smaller standard deviation than the INPL method in steering period shorter than one day.

According to the comparisons of the two steering methods, Kalman-LQG method is not always the better one.
4 Compare INPL Steering and Kalman-LQG Steering

<table>
<thead>
<tr>
<th>Interval</th>
<th>INPL Method</th>
<th>Kalman-LQG Method</th>
</tr>
</thead>
<tbody>
<tr>
<td>Measurement</td>
<td>$\sigma_{Measurement} = 3.7803 \times 10^{-8}$</td>
<td>$\sigma_{INPL} = 2.6117 \times 10^{-9}$</td>
</tr>
<tr>
<td>16 Minutes</td>
<td>$\sigma_{INPL} = 2.6117 \times 10^{-9}$</td>
<td>$\sigma_{Kalman-LQG} = 8.2672 \times 10^{-10}$</td>
</tr>
<tr>
<td>80 Minutes</td>
<td>$\sigma_{INPL} = 2.8767 \times 10^{-9}$</td>
<td>$\sigma_{Kalman-LQG} = 2.9220 \times 10^{-9}$</td>
</tr>
<tr>
<td>Half Day</td>
<td>$\sigma_{INPL} = 3.3970 \times 10^{-9}$</td>
<td>$\sigma_{Kalman-LQG} = 4.6588 \times 10^{-9}$</td>
</tr>
<tr>
<td>1 Day</td>
<td>$\sigma_{INPL} = 3.7035 \times 10^{-9}$</td>
<td>$\sigma_{Kalman-LQG} = 7.5595 \times 10^{-9}$</td>
</tr>
<tr>
<td>2 Days</td>
<td>$\sigma_{INPL} = 4.4447 \times 10^{-9}$</td>
<td>$\sigma_{Kalman-LQG} = 7.5595 \times 10^{-9}$</td>
</tr>
</tbody>
</table>

Table 4.4: Standard deviations of INPL and Kalman-LQG methods steered time offset in different intervals

4.4.4 Compare the Allan deviation

The Kalman-LQG method benefits from the increasing of the data rate obviously. Allan deviation decreases fast with increasing data rate. The Allan deviation of INPL steered time doesn’t improve too much by increasing the data rate. Figure 4.13 shows that if the data rate is lower than half day the INPL method steered time offset will have better stability than Kalman-LQG steered time offset with the same data rate.
Figure 4.11: Compare the Allan deviation of Kalman-LQG steered time offset with different data rates.
Figure 4.12: Compare the Allan deviation of INPL steered time with different data rates
4.4 Steering effect with different data rates and delays

Figure 4.13: Compare the Allan deviation of INPL and Kalman-LQG method steered time with the same data rate
5 Implementation

The Kalman-LQG steering has been implemented in an operational software which contains also graphic user interface, communication interface, event logging, error handling and so on. In this chapter, the algorithm, equipments setup, software components, data files, graphic user interface are described.

5.1 System Description

![Diagram](image)

Figure 5.1: System Description

The implementation is aimed to steer the DLR time scale UTC(DLR) to UTC(PTB). One time difference data file which contains the offset of UTC(DLR) to UTC(PTB) is loaded to the system as the input. The system will then use Kalman-LQG method to calculate the steering output and send it through the RS-232 port to the micro phase shifter (MPS).

The offset data file are only available with the latency of 48 hours. This will greatly reduce
the steering effect. In this case the performance of the Kalman-LQG method is similar to one of the INPL method. But the implementation Kalman-LQG method is still chosen and applied because the delay of the offset data in the future would reduce. The reduction of the delay will improve the steering effect.

The system can work not only with GPS Common View data, but also accepts the offset of UTC(DLR) to GPS system time which comes from the GPS time receiver at the DLR time laboratory in Oberpfaffenhofen. During preparation of this thesis the system was tested with UTC(DLR)-GPSTime offset data.

5.2 Experimental Setup

![Figure 5.2: Experimental Setup](image-url)
The most important equipments of the system are:

1. **Symmetricom 5071A Primary Frequency Standard**

2. **HROG-5 Micro Phase Shifter**
   A high-resolution phase and frequency offset generator

3. **Septentrio GPS Time Receiver**

Symmetricom 5071A Cesium clock is the frequency source of the system. Its 5MHz and 1PPS output signals are connected to the HROG-5 Micro Phase shifter. HROG-5 can generate both frequency and phase offsets. The steered 5MHz and 1PPS signal will go from its output to the Septentrio GPS time receiver. Because this receiver requires the 10 MHz input, one frequency doubler is connected between the HROG-5 and the GPS receiver. One PC loads the GPS Common View data from PTB via FTP and gets the data from the Septentrio GPS receiver. The calculated time offset (either UTC(DLR)-UTC(PTB) or UTC(DLR)-GPSTime) is stored in a file named CView.dat on the local area network. The implemented software is running on another PC which is located in the DLR timing lab. The program with graphic user interface calculates the steering output to the micro phase shifter from the calculated offsets.

### 5.3 Design Features

According to the system setup, software algorithm, equipments communication interface and the convenience of the user the software is programmed with the following features:

1. Graphic user interface.

2. Users are allowed to change the system parameters: Q, R, QQ, RR for LQR, threshold value of the steering output.
3. Auto recover the process to the break point by restarting

4. Generate the data based on the historical data and steering when Measurement is not available

5. Threshold value for steering output to filter out the very small steering signals so that to avoid the noisy steering.

6. Inform the user by E-mail and log event when very large offset detected.

7. Inform the user by E-mail and status flag when data was not available for a certain period.

8. Log the important events and data such as: initialize, reset, data fetching, processing, measurement generation, steering.

9. Show status of the micro phase shifter: time offset, frequency offset, time, data, temperature, etc.

10. Plotting data: measurement, estimation, steering.

11. Auto trigger the process every 48 hours.

12. Auto set the offset when large offset detected and the user didn’t change the offset manually.

13. Setup the serial communication module to apply the steering to the micro phase shifter and read the status and the feed back from it.
Starting: By starting the Programme, the file last_used_parameters.txt will first be loaded. If it is not empty, then the system will load the parameters stored in it and fill the blanks on the GUI with these parameters. If it’s empty, the programme will then load the default values and fill them in. The parameters contain Q,R ,QQ, RR for LQR and the threshold value for the steering output.

The user can then click the button ”Start” to start the counter. The counter display shows
5.4 Software Components

how many seconds left before next trigger.

Execution: By the time point of trigger, the programme will try to open the time offset data on the network location. The remote location is linked as a virtual local drive I on the computer.

The path of the file is like: \('I:yyxxx\CView.DAT\'. yy is the 2 digits of year and xxx is the xxxth day of the year. For example: Oct. 5, 2006 is the 278th day of 2006. The data of that day is then stored in \('I:06278\CView.dat\).

If the file exists at the location, the data will be loaded into the workspace. Then kalman\_stage1.m starts. The 16-minutes step data are processed to get one single value. This value is the time difference measurement in the last 48 hours. It will be written to the file measurement.txt. If the file doesn’t exist, the system will log this event as 'Data not available'. To keep the system running the programme 'generate\_data.m' will then be run. It generate the possible time difference in the passed 48 hours based on the data of the last measurement and the last steering value. The estimated value will also be stored in the file 'measurement.txt'. After this, kalman\_stage2.m will be called.

Kalman\_stage2.m is the main estimation component of the software. It reads the measurement.txt and reads the parameters in the text box on the graphic user interface. After processing, it gives out the estimated value of time difference and the fractional frequency offset. By making use these two values, the Linear Quadratic Regulator will then calculate the optimal steering output \(u_k\).

If \(u_k\) is bigger than the steering limit of micro phase shifter, the limit value will be applied to the system. If \(u_k\) smaller then the threshold value of the control output, it will be neglected. This will improve the output frequency stability.

After the estimation, in the case a very big time difference was detected(for example \(Z\) bigger than 500 nanoseconds), the programm will send a warning mail automatically to the user and log this event. The status flag on the GUI will also change to show the data
availability. If the user doesn’t respond to the warning mail (make manually offset) in 24 hours, the system will automatically apply the the offset to the micro phase shifter.

![Image of measurement availability](image)

Figure 5.4: Measurement Availability indicated by lamp: green: measurement available, red: measurement not available

To ensure the system could restore the process after the restarting of the program or reboot of the computer by power failure, all the internal parameters are stored in the file ‘data.txt’. By next step of running they will be load in to the workspace again. They are also useful when trying to debug the filter.

### 5.4.2 Programme files

The clock steering system contains the following files:

- **load_data.m**: Load the time difference files from the network location.
- **kalman_stage1.m**: Calculate the time difference of 48 hours ago from the input time offset measurements.
- **kalman_stage2.m**: Predict the current time offset using the historical data and the result of kalman_stage1.m.
- **generate_data.m**: If the data are not available on the network, this program will predict the measurement based on the last step of measurement and last steering value.
- **reset.t.m**: Reset the system, clear the historical data, remove the log.
- **initialize.m**: If the system is reset by the user, the initial values will be input to the
Kalman filter.

**serial_port.m**: Acquire the status parameters of the micro phase shifter through the RS-232 port and store in a file.

**plotting_t.m**: Plot the measurement, time difference and frequency offset estimation and the steering output.

**disp_log.m**: Display the log events. **disp_serial.m**: Display the serial port status file.

**disp_steer.m**: Display the steer values sent to the micro phase shifter.

**app_offset.m**

---

### 5.4.3 GUI

**GUI002.m**

Graphic User Interface. The GUI will make the system user friendly. It’s easy to get the results, make the modification and get the status of the system.

---

### 5.5 Data files

There are 6 data files in the system. By backup these files, the system can be recovered after the crash of the operation system or power supply failure.

**Data.txt** contains the internal data of the Kalman filter such as the Q, R, U, X, X\textsubscript{ahead}, P\textsubscript{ahead}. Every time when the file kalman\_stage2.m is called, the programme will first load this file and read the values of the last step.

**Measurement.txt** stores the measurement data. It’s the output of the kalman\_stage1.m and the input of the kalman\_stage2.m. Each line of the file contains one single Kalman-filter filtered measurement of 48 hours ago. The last number 1 and 0 tells that if the measurement are from the data file(1) or generated by the programme(0).
5 Implementation

**serial_port1.txt** stores the results of the serial_port.m. User can get the status of the micro phase shifter remotely.[1]

<table>
<thead>
<tr>
<th>BAUD</th>
<th>the baud rate</th>
<th>FFOF</th>
<th>fractional frequency offset</th>
</tr>
</thead>
<tbody>
<tr>
<td>TOFFS</td>
<td>time offset</td>
<td>FREQ</td>
<td>frequency offset</td>
</tr>
<tr>
<td>PHAS</td>
<td>phase offset</td>
<td>TEMP</td>
<td>instrument temperature</td>
</tr>
<tr>
<td>PPSW</td>
<td>1 PPS pulse width</td>
<td>SFFOF</td>
<td>last time step</td>
</tr>
<tr>
<td>SFREQ</td>
<td>last frequency step</td>
<td>SPHAS</td>
<td>last phase step</td>
</tr>
</tbody>
</table>

Serial port status updated: Because the status of the MPS is not displayed real time, so it’s necessary to know the time of the status.

**steering_log.txt** stores all the applied steering output. The steering output to the MPS might not be the calculated value from the programme. If the calculated result is too small or too large, the alternative value will be applied. This file stores the values.
log.txt stores the system events such as resetting, initializing, data loading, processing, etc. This file could help to debug the system.
last_used_parameters.txt stores the last used parameters or user modified parameters. By restarting, the system could restore the previous process.

Figure 5.10: last_used_parameters.txt
5.6 Graphic User Interface

The graphic user interface makes the programme user friendly. The user can observe the data plotting directly from the GUI. User can also modify the parameters such as Q,R, WQ,WR with the mouse driver and keyboard.

The GUI are stored in the files: GUI002.fig and GUI002.m.

In the 'Trigger Time' panel, the user can insert a time to let the programme run. The default trigger time is 15:30 every 2 days.

The status flag 'Measurement Availability' tells the user if the data in the network location are available. If the data was not available for 10 days, this flag will turn red. The user
5 Implementation

should check the GPS receiver or the network connection of the PC.

Sometimes the system will detect a constant large offset. This might cause by the cable delay. It takes long time to cancel this offset by steering only the frequency. In this case, the user can enter a offset value in the text box 'Time Offset' and click 'Apply' with the mouse driver. The micro phase shifter will then generate a time offset with that value.
6 Summary

The aim of this diploma thesis was to design and implement the clock steering system to improve the accuracy of the DLR time scale. During the work, several filtering and steering techniques were studied, such as Kalman-filter, moving average, LQG controlling.

Kalman-LQG method and INPL method were compared. The result shows that the INPL method is still an effective way of steering. It’s easy to implement and in some case provide similar or even better performance than Kalman-LQG method. Kalman-LQG method is a newer method. It requires the system and the measurement noise to be pre-defined by the filter designer. The historical data and processing results will help to improve the estimation and prediction. After a proper adjustment of the filter and improvement of the system (e.g. reduction of the data latency), Kalman-LQG steering will provide better accuracy and stability.

The implementation is done with Matlab. Two stages of Kalman filter were implemented. The first stage is operated in an open loop. It filters the original measurement data (with 16min rate) to get a single measurement point for 48 hours. The second stage of Kalman filter works with the data sampled over 48 hours which are produced by the first stage. It works in a close loop. It generates the control values from the one-step-ahead prediction. The control policy is a trade off between accuracy and stability by LQG. It can be adjusted by changing the parameters. All the programmes are under the graphic user interface. This makes the clock steering system easy to understand, to observe and to operate.

The performance of the steering system can be further improved by implementing e.g. an adaptive Kalman-filter. The artificial neural network or fuzzy theory can make the Kalman filter adaptive. The system parameters can be updated automatically during the operation. It’s also possible to develop an ensemble clock system. Such a multi-clock system enables a better reliability. The key feature of ensemble clocks is the dynamic weighting. If one or more clock doesn’t work properly, its (their) weighting will be reduced. Using the above mentioned ideas, it’s possible to build a precise and reliable time scale.
with the commercial frequency standards.
APPENDIX
A Symmetric Matrix

If A is a square matrix and B is symmetric matrix, then $ABA^T$ is also a symmetric matrix.

Proving:

Let $D = A \cdot B \cdot A^T$

This means:

\[
\begin{array}{cccccccccccc}
  a_{11} & \cdots & \cdots & \cdots & a_{1n} & b_{11} & \cdots & \cdots & b_{1n} & a'_{11} & \cdots & \cdots & a'_{n1} \\
  \vdots & \ddots & \ddots & \ddots & \vdots & \vdots & \ddots & \ddots & \vdots & \vdots & \ddots & \ddots & \vdots \\
  a_{nj} & \cdots & a_{jj} & \cdots & \cdots & a_{n1} & b_{n1} & \cdots & \cdots & b_{nn} & a'_{1n} & \cdots & \cdots & a'_{nn}
\end{array}
\]

Let $C = A \cdot B$

\[
C_{ji} = a_{j1} \cdot b_{1i} + \cdots + a_{ji} \cdot b_{ii} + \cdots + a_{jj} \cdot b_{ji} + \cdots + a_{jn} \cdot b_{ni} = \sum_{k=1}^{n} a_{jk} \cdot b_{ki}
\]

So $D = C \cdot A^T$
Similar we get:

\[ D_{ji} = \sum_{l=1}^{n} c_{jl} \cdot a'_{li} \]

\[ = \sum_{l=1}^{n} \left[ \left( \sum_{k=1}^{n} a_{jk} \cdot b_{kl} \right) \cdot a'_{li} \right] \]

\[ = \sum_{l=1}^{n} \left[ \left( \sum_{k=1}^{n} a_{jk} \cdot b_{kl} \right) \cdot a_{il} \right] \]

\[ = \sum_{l=1}^{n} \sum_{k=1}^{n} \left( a_{jk} \cdot b_{kl} \cdot a_{il} \right) \]

\[ = \cdots + a_{jx} \cdot b_{xy} \cdot a_{iy} + \cdots \]

\[ D_{ij} = \sum_{l=1}^{n} \sum_{k=1}^{n} \left( a_{ik} \cdot b_{kl} \cdot a_{jl} \right) \]

\[ = \cdots + a_{iy} \cdot b_{yx} \cdot a_{jx} + \cdots \]

Because B is symmetric matrix, so \( b_{xy} = b_{yx} \).

So: \( D_{ij} = D_{ji} \).

So: D is symmetric matrix.
B Additional Results

Equation (2.51) indicates that the steering policy of the INPL method is determined by the parameter $m$ and $l$. 400 combinations are tested, and the one day Allan deviation is shown in Figure B.1 as a function of $m$ and $l$. It can be observed that the Allan deviation is rather insensitive to a broad range of these parameters. In this chapter, $m=0.2$ and $l = 0.05$ has been chosen in all INPL simulations.

Figure B.1: Transformed Allan deviation $-\log_{10}(\sigma_y(\tau = 1d))$ for different sets $(m, l)$
Figure B.2 shows a comparison of Moving Average and Kalman filter. Unlike the Moving Average smoother presented in Section 3.2, the estimates of the filter are computed here over the time interval \( t - \tau \) and \( t \) and referenced to \( t \), whereas the estimates of the filter in Section 3.2 were computed over the time interval \( t - \tau \) and referenced to \( t - \tau/2 \). The Kalman filter estimates shown in Figure B.2 were obtained with an adapted process noise matrix \( Q \) which has removed the bias (comparing to Figure 3.10) but has also increased the noise level of the filter output.

Since the process demonstrates high dynamics, the estimates of the moving average filter with 24h window are biased. Thus, a longer average time results in a lower noise level but an increased bias. This optimum window size is given from a trade-off between noise reduction and bias reduction.

Figure B.2: Comparison of Kalman and Moving average filters
C List of Abbreviation

DLR: Deutsches Zentrum für Luft- und Raumfahrt
- Germany Aerospace Center

PTB: Physikalisch-Technische Bundesanstalt
- The national standards laboratory of Germany

GPS: Global Positioning System

UTC: Coordinated Universal Time

MPS: Micro Phase Shifter

FTP: File Transfer Protocol

PPS: Pulse per Second

INPL: The national physical Laboratory of Israel

LQG: Linear Quadratic-Gaussian control

BIPM: Bureau international des poids et mesures
- International Bureau of Weights and Measures (France)

TWSTFT: Two-way Satellite Time and Frequency Transfer

CGGTTS: CCTF Group on GNSS Time Transfer Standards

CCTF: Consultative Committee for Time and Frequency

TFL: Time and Frequency Limited

NBS: National Bureau of Standards (USA)

MSE: Mean Square Error
D List of mathematical symbols:

D.1 Values related to Kalman Filter

\( \hat{X}(k) \): state estimation
\( \hat{X}_{k/k-1} \): one-step-ahead prediction
\( P_k \): estimate error covariance
\( P_{k/k-1} \): one-step-ahead prediction error covariance
\( u_k \): steering output
\( K \): Kalman Gain
\( Q \): system noise covariance
\( R \): measurement noise covariance
\( Z \): measurement
\( H \): observation model
\( W_k \): process noise
\( V_k \): observation noise
\( \phi \): state transition matrix
\( \Gamma \): system noise drive matrix

D.2 Values related to LQG

\( V_t(z) \): minimum cost starting from state \( t \)
\( V_N(z) \): final state cost at state \( N \)
\( J_U \): quadratic cost function
\( w^* \): optimal control
\( Q \): relative weight of state deviation
\( R \): relative weight of input usage
D List of mathematical symbols:

D.3 Values related to INPL method

\textit{SSD}: squared second (the unit of time) difference
\hat{\textit{Y}}_{io}(t): predicted frequency offset
\hat{\textit{X}}_{io}(t): predicted phase offset
\textit{E}_t: filtered squared second (the unit of time) difference
\textit{W}: weight for each clock
\textit{N}_r: weight of exponential filter
\textit{X}_{os}: steering phase add to the software phase
\textit{X}_{utc}: system time respect to UTC
\textit{X}_{s utc}: the steered output with respect to UTC
\textit{Y}_s: changing rate of the \textit{X}_{os}

D.4 Other Values

\textit{S}_y(f): noise spectral density
\sigma^2_{y0}(\tau): Allan Variance
\textit{h}_2: coefficient for white phase noise
\textit{h}_1: coefficient for flicker phase noise
\textit{h}_0: coefficient for white frequency noise
\textit{h}_{-1}: coefficient for flicker frequency noise
\textit{h}_{-2}: coefficient for random walk frequency noise
\textit{R}_{xy}(t, \tau): cross-correlation function between two processes
\hat{G}_0(f): gain to compute the optimal control
Bibliography


