

1 Type of the Paper (Article, Review, Communication, etc.)

2 Optimal Design of Closed-loop Fusion for Sensor 3 Signal Expansion

4 Yao Mao ^{1,2,*}, Wei Ren ^{1,2,3}, Yong Luo^{1,2,3}, ZhiJun Li^{1,2}

5 ¹ Key Laboratory of Optical Engineering, Chinese Academy of Sciences, Chengdu, 610209, China;

6 ² Institute of Optics and Electronics, Chinese Academy of Science, Chengdu, 610209, China;

7 ³ University of Chinese Academy of Science, Beijing, 100039, China;

8 * Correspondence: maoyao@ioe.ac.cn; Tel.: +86-155-200-19246

9

10

11 **Abstract:** Sensor fusion technology is one of extensive used methods in the field of robot, aerospace
12 and target tracking control. In this paper, the generalized sensor fusion framework, named the
13 closed-loop fusion (CLF) is analyzed and the optimal design principle of filter is proposed in detail.
14 Fusion error optimization problem, which is the core issue of fusion design, is also solved better
15 through the feedback compensation law of CLF framework. Differently from conventional
16 methods, the fusion filter of CLF can be optimally designed and the determination of superposition
17 of fusion information is avoided. To show the validity, simulation and experimental results are to
18 be submitted.

19 **Keywords:** sensor fusion; fusion error; feedback compensation; closed-loop fusion

20

21

22 1. Introduction

23 Attitude measurement technology of moving objects has been extensively studied by the
24 motion attitude measurement of the robot [1-5], attitude jitter of the satellite [6-9], and other fields
25 [10-11]. A set of reliable and high-precision measurement information for moving attitude is usually
26 obtained by one or multiple sensors. Gyros and accelerometers can sense angular jitter and provide
27 real-time inertial attitude information for moving objects, but inertial sensors produce a continuous
28 error accumulation process due to errors such as drift and noise. To eliminate these errors, a
29 common manner is to first establish sensor models, and then design the Kalman filter based on its
30 drift error propagation mode and noise model, at last combining Kalman filter and another set of
31 sensor to estimate the drift [12-15]. There are for two main problems with this method. One is that
32 the drift error model of the sensor may not be determined. The other is which the data bandwidth is
33 usually limited to a few Hz in the manner of Kalman. Although it may satisfy the requirement to
34 measure the motion posture of an object, but cannot be adopted to further achieve stable control
35 with high bandwidth [16]. It is currently unrealistic to find a single sensor that not only has small
36 drifts and small noise, but also provides superior measurement bandwidth. However, we believe a
37 realizable way that combining different advantages of two sensors to design a new sensor model
38 with performance better in all frequencies.

39 The detection ability of sensor in frequency can be easily divided into low bandwidth
40 measurement sensors and high bandwidth measurement sensors [17-18]. Therefore, sensor data
41 onto two different characteristics can be combined in the form of a combined filter. This method is
42 quite simple to use, but the frequency characteristics of the relevant sensors must be known using
43 this method, otherwise we can't design a combination filter to solve the frequency response overlaps
44 problem during the fusion process. In order to surmount the shortcomings of the previous methods,
45 Algrain, M.C proposes an alternative method which is called closed-loop fusion (CLF) [19]. In this

46 method, the measurement data of the low bandwidth sensor and the high bandwidth sensor are
 47 adjusted by a closed-loop corrector. Compare to the aforementioned method, it does not require
 48 accurate model or transfer function of the sensor, and the drift error of the sensor is also effectively
 49 eliminated by the feedback compensation structure. However, he did not point out the reasonable
 50 design method of the closed-loop corrector. In the process of experiment, we found that if the
 51 characteristics of the closed-loop corrector are designed too soft, the high-pass sensor cannot track
 52 the low-pass sensor. On the contrary, if the closed-loop corrector is too hard, the high frequency will
 53 influence the low frequency correction term and make the correction invalid. Take into account this
 54 problem, we propose optimal design guidance of CLF filter.

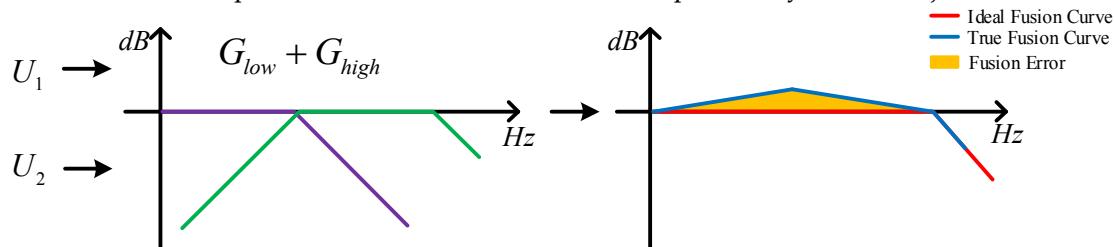
55 In the second part, we will analyze the basic principles of fusion and derive the optimal design
 56 of CLF filter. In the third part, the simulation and experimental results will verify the correctness of
 57 these design guidelines. The fourth part deals these conclusions.

58 2. Closed-loop Fusion Framework

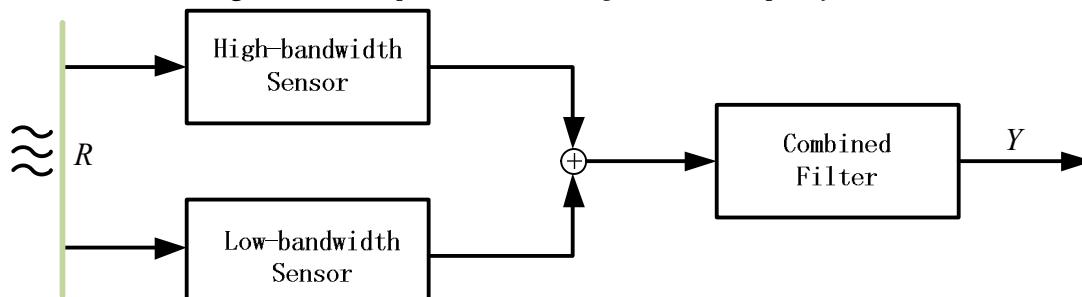
59 In this part, we study the CLF structure and theoretically analyze the optimal fusion design
 60 implementation. Our researchers begin with a simple combination fusion principle, and then we
 61 propose our own fusion structure based on the basic principles of fusion.

62 2.1. Basic Principle of Fusion

63 It is assumed that there are two sensors U_1 and U_2 with inconsistent characteristics, and the
 64 two sensors are low-bandwidth property and high-bandwidth property, respectively, and the
 65 transfer functions can be defined as G_{low} and G_{high} . In order to obtain a signal with all-pass
 66 characteristics over the entire spectrum. The simplest fusion idea is to directly add the two sensors
 67 data linearly. However, the simple linear addition processing operation inevitably has signal
 68 overlap in the entire frequency band. Figure 1 shows in the process of sensor fusion. The error
 69 resulted from the overlap is deviated from the information expressed by the real object.



70
 71
 72 **Figure 1.** Fusion process of sensor signals in the frequency domain.



73
 74
 75 **Figure 2.** Fusion process of combined filter method.

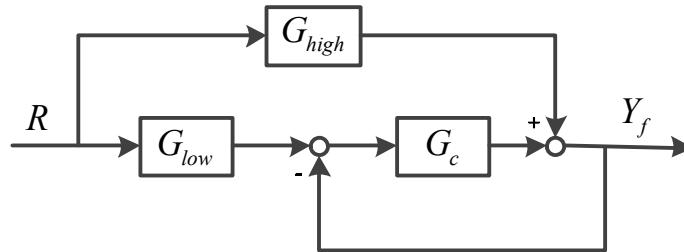
76 The traditional approach is that the combined filter method is adopted to eliminate the fusion
 77 error by sensor characteristic cancellation in Figure 2. If we know the expressions of G_{low} and

79 G_{high} , then linear overlap errors can be removed when the combined filter is $\frac{1}{G_{low}+G_{high}}$ in theory

80 [19]. Note that the premise of implementing this method is the fact that we can know or measure the
81 transfer function of the sensor.

82 *2.2. Closed-loop Fusion Scheme*

83 In this section, an advance fusion structure is proposed for fusion technologies. Its advantage is
84 that it does not need to know the sensor property, and conveniently realize the optimal fusion
85 design. The CLF network with real-time correction as shown in Figure 3. G_c represents fusion filter
86 which used to correct the fusion error of two data channels in real time. R is the physical motion
87 quantity, and Y_f is the fusion output.



88
89 **Figure 3.** The CLF Scheme.
90

The transfer function of CLF can be expressed as

$$G_{cl_fusion} = \frac{Y_f}{R} = \frac{1}{1+G_c} \cdot G_{low} + \frac{G_c}{1+G_c} \cdot G_{high} \quad (1)$$

91 From the perspective of control, according to the transfer function of CLF, $\frac{1}{1+G_c}$ can be
92 regarded as the system tracking performance to input. $\frac{G_c}{1+G_c}$ represents the system's ability to
93 suppress disturbances. It is characterized by the ability to track low-bandwidth sensor signal at low
94 frequencies and highlight high-bandwidth sensor signals at high frequencies. Therefore, (1) can be
95 rewritten as the following form

$$G_{cl_fusion} = G_{close} \cdot G_{low} + G_{inhibit} \cdot G_{high} \quad (2)$$

96 G_{close} and $G_{inhibit}$ represent the tracking and suppression performance of the CLF network
97 structure, respectively.

98 *2.3. Closed-loop Fusion Design*

99 In order to obtain the desired fusion performance, the following two rules should be followed
100 when we design the fusion filter G_c .

$$\omega_{close} \ll \omega_{low} \quad (3)$$

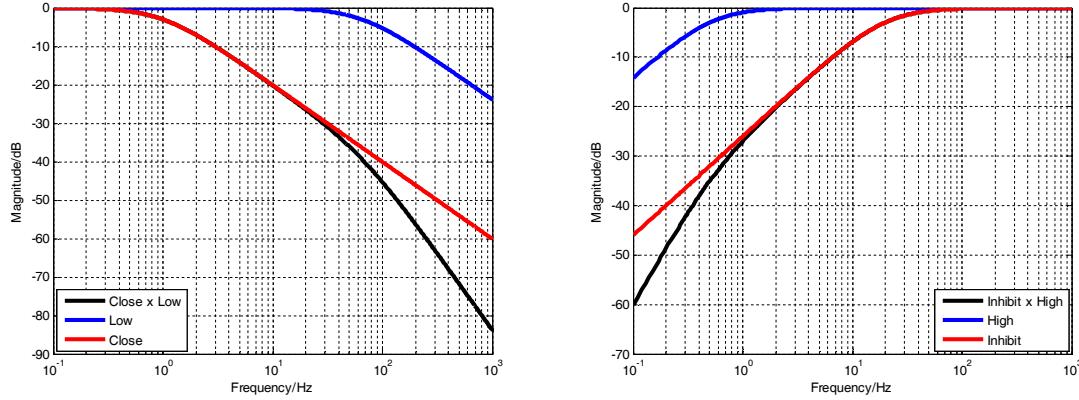
$$\omega_{inhibit} >> \omega_{high} \quad (4)$$

101 Based on (3) and (4), The two approximate transformations can be obtained.

$$G_{close} G_{low} \approx G_{close} \quad (5)$$

$$G_{inhibit} G_{high} \approx G_{inhibit} \quad (6)$$

102 where ω_{low} , ω_{high} , ω_{close} and $\omega_{inhibit}$ respectively represent the cutoff frequency of the
103 corresponding transfer characteristic. The numerical simulation of (5) and (6) are shown as Figure 4.



104

105 **Figure 4.** The result of multiplying two transfer functions when cut-off frequency differ greatly

106 Hence, if the above design requirements has been satisfied, (2) can be approximately
107 reformulated as

$$G_{cl_fusion} \approx G_{close} + G_{inhibit} \approx 1 \quad (7)$$

108 As a result, the fusion problem is converted into the design problem of CLF filter. Consider a
109 low-bandwidth sensor as first-order low-pass filter. A high-bandwidth sensor can be expressed as
110 first-order high-pass filter.

$$G_{low}(s) = \frac{\omega_{low}}{s + \omega_{low}} \quad (8)$$

$$G_{high}(s) = \frac{s}{s + \omega_{high}} \quad (9)$$

111 According to the frequency characteristic of G_{close} and $G_{inhibit}$, we can assume that the
112 closed-loop transfer function of CLF filter is a first-order low-pass filter:

$$G_{close} = \frac{\omega_c}{s + \omega_c} \quad (10)$$

113 Then the suppression transfer function of CLF filter follows that

$$G_{inhibit} = \frac{s}{s + \omega_c} \quad (11)$$

114 Thus, the transfer function of CLF is ultimately given by

$$G_{cl_fusion} = \frac{\omega_c}{s + \omega_c} \cdot \frac{\omega_{low}}{s + \omega_{low}} + \frac{s}{s + \omega_c} \cdot \frac{s}{s + \omega_{high}} \quad (12)$$

115 In order to achieve the optimal fusion effect, the deviation of $|G_{cl_fusion}|$ and 1 should be
116 minimized in the desired frequency domain.

117 According to equations (3) and (4), we can get

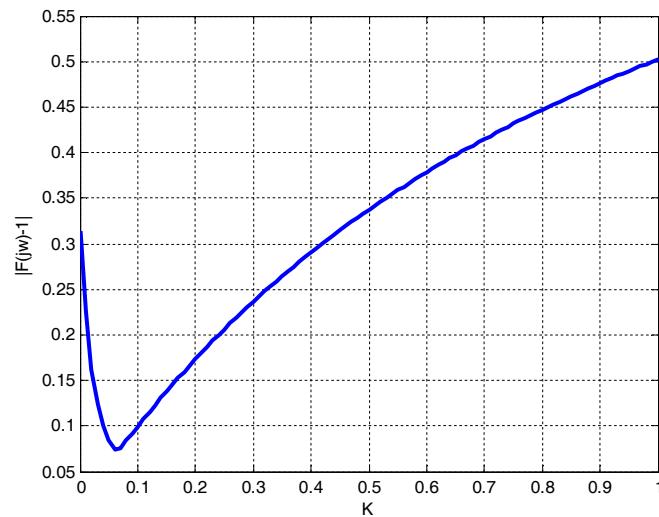
$$\omega_{high} < \omega_c < \omega_{low} \quad (13)$$

118 Let k be the fusion ratio, and the value of ω_c can be expressed as

$$\omega_c = \omega_{low} \cdot k + \omega_{high} \cdot (1 - k) \quad k \in [0, 1] \quad (14)$$

119 When $k = 0$, we can get $\omega_c = \omega_{high}$, the same can be achieved, if $k = 1$, then $\omega_c = \omega_{low}$

120 Figure 4 shows the errors between the fusion output performance and the desired performance
 121 when the fusion ratio k is different. The simulation conditions are $\omega_{low} = 85 \times 2\pi \text{ (rad/s)}$ and
 122 $\omega_{high} = 1.6 \times 2\pi \text{ (rad/s)}$. The closed-loop characteristics of filter is designed as a first-order
 123 low-pass filter. It can be seen that the errors of the fusion output are the smallest when $k = 0.06$
 124 from Figure 5. Therefore, $k = 0.06$ is the optimal fusion ratio. The corresponding cut-off
 125 frequency of fusion filter ω_c is $5.196 \times 2\pi \text{ (rad/s)}$.



126

127 **Figure 5.** The fusion error of $|G_{cl_fusion} - 1|$ when k is different

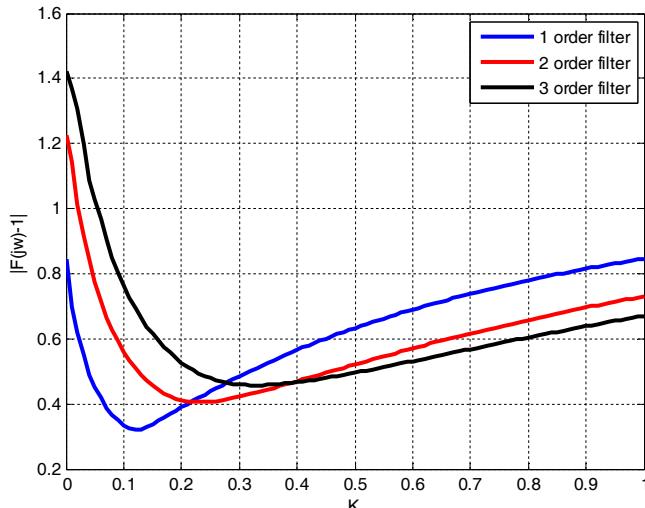
128 We can find that fusion results are related to transfer function of G_{close} through the above
 129 simulation example. In order to analyze the influence of filter order on the fusion effect, the
 130 closed-loop characteristic of fusion filter is designed as a second-order or even a third-order
 131 low-pass expression. Assuming that the second-order low-pass expression is given by

$$G_{close} = \left(\frac{\omega_c}{s + \omega_c} \right)^2 \quad (14)$$

132 The third-order low-pass expression can be expressed as

$$G_{close} = \left(\frac{\omega_c}{s + \omega_c} \right)^3 \quad (15)$$

133 According to aforementioned design steps, the different order G_{close} is used to achieve
 134 closed-loop fusion, and different fusion error results are obtained. The second-order low-pass
 135 expression is corresponding to the optimal fusion ratio that $k = 0.23$. $k = 0.33$ is the optimal
 136 parameter of that third-order low-pass filter is used.



137

138

Figure 6. The fusion error of $|G_{cl_fusion} - 1|$ when the filter order is different

139

From Figure 6, it can be concluded that the larger the order, the worse fusion precision.

140 Therefore, G_{close} is assumed to be in first-order low-pass form resulting in best fusion accuracy.

141

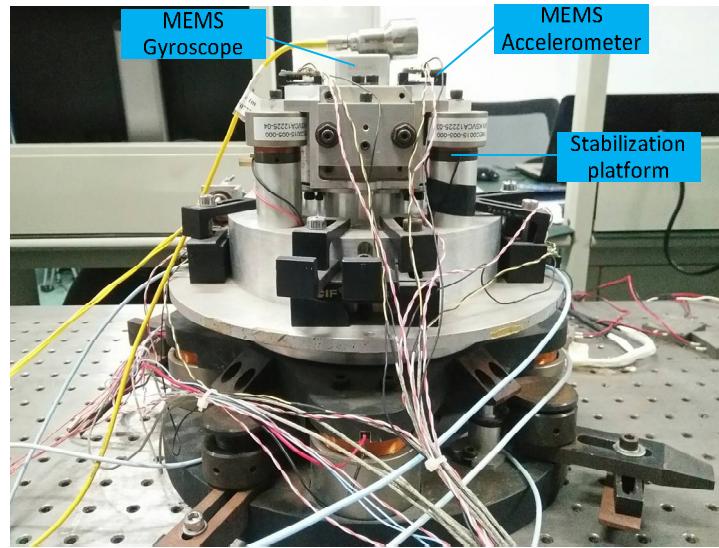
3. Fusion Experiment

142

3.1. Experimental Platform

143
144
145
146
147
148
149
150

The inertia sensors fusion experiments are performed to further verify the performance of the proposed CLF methods. The experimental platform, as shown in Figure 7, comprises mirror steering servo system, micro-electro-mechanical system (MEMS) gyroscope and MEMS accelerometers sensors. MEMS inertia sensors are widely used to servo control system due to its advantages of smaller, lighter and cheaper. However, ordinary response bandwidth of MEMS gyroscope is not beyond 300 Hz. And MEMS accelerometers have not enough sensitivity to measure low frequency motion, in other words, which have low noise-signal-ratio at low frequency. The open-loop Bode results of mirror steering by using MEMS gyroscope and accelerometers as shown in Figure 8 and Figure 9, respectively.

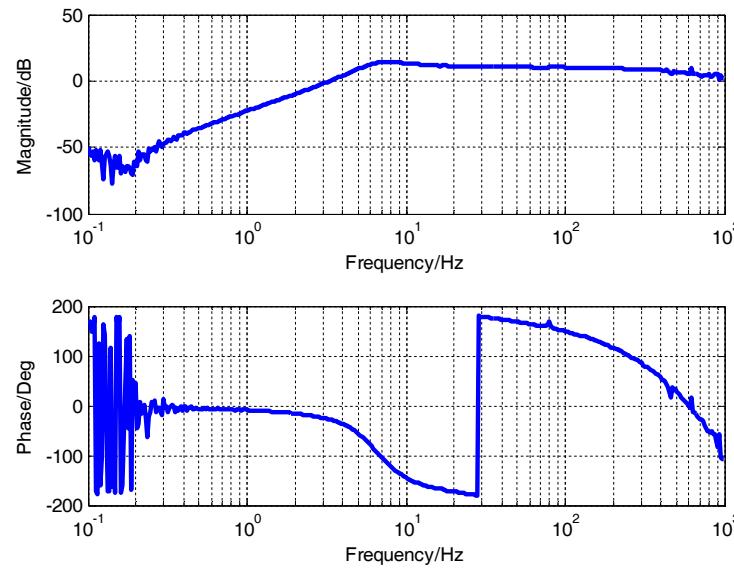


151

152

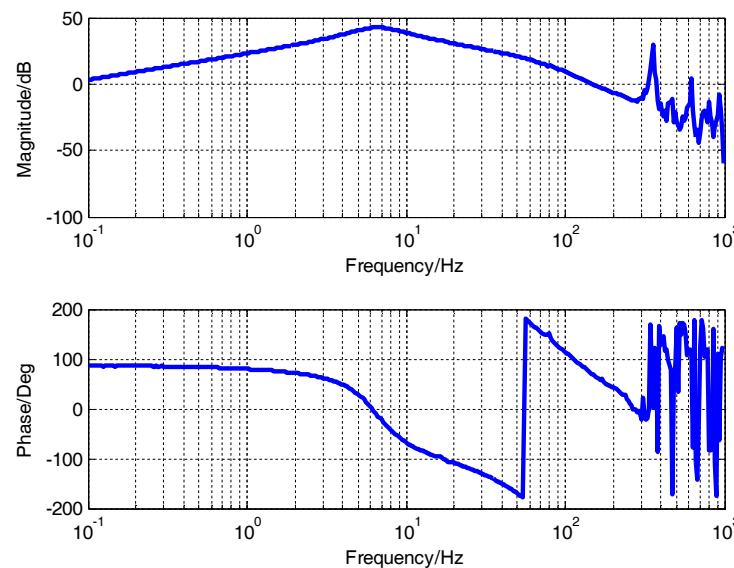
Figure 7. The inertia stable experiment platform

153



154

155

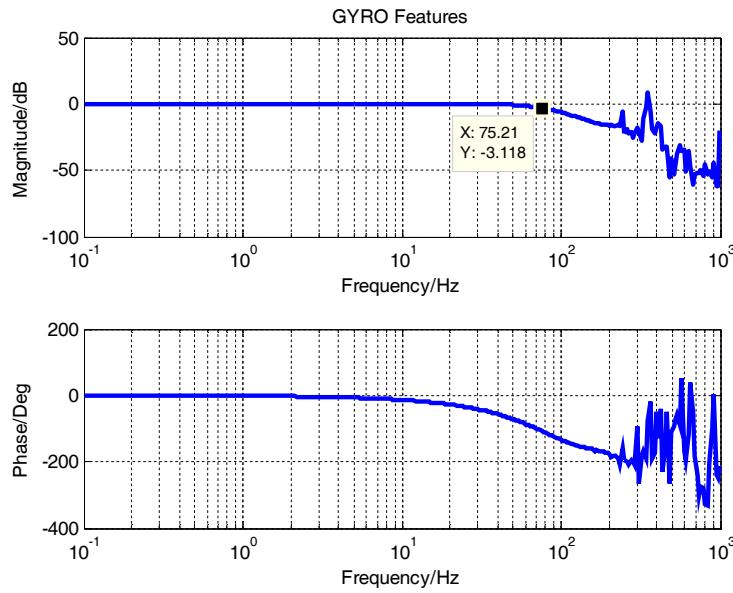
Figure 8. The open-loop Bode with MEMS gyroscope

156

157

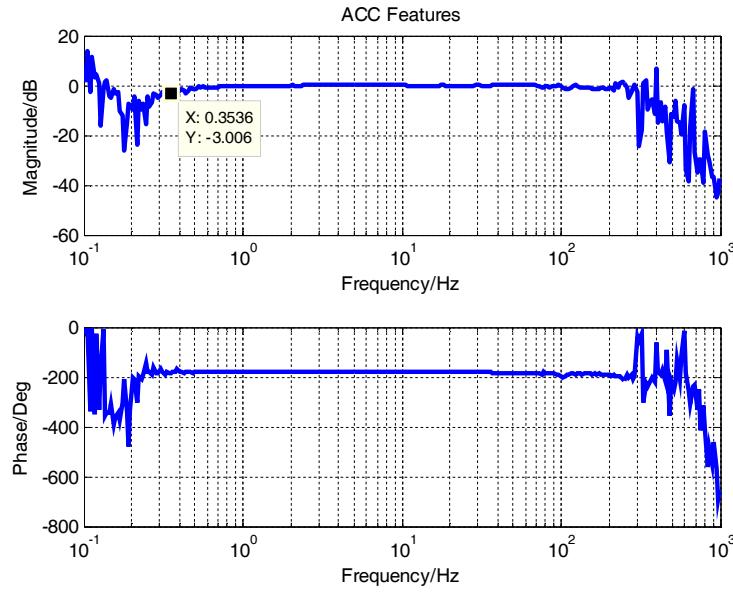
Figure 9. The open-loop Bode with MEMS accelerometers158 *3.2. Closed-loop Fusion Desgin Based on Velocity Signal*

159 We design a set velocity fusion experiment by utilizing the advantages of MEMS gyroscope
 160 and MEMS accelerometers respectively according to Figure 8 and Figure 9. Accelerometers measure
 161 angular acceleration signals and gyroscopes measure angular velocities. Compared with position
 162 reference signals, one of them is two differential links and the other is one differential link. The
 163 sensor frequency feature of gyroscope and accelerometers is measured by PSD, as shown in Figure
 164 10 and Figure 11, respectively. But the high frequency performance of PSD is bad which resulting in
 165 the inaccurate result in the high frequency domain. It can be observed that the corresponding
 166 frequency point of MEMS gyroscope at -3dB is about 75Hz, and the other is approximately 0.35 Hz
 167 for MEMS accelerometers.



168

169

Figure 10. The frequency characteristic of MEMS gyroscope

170

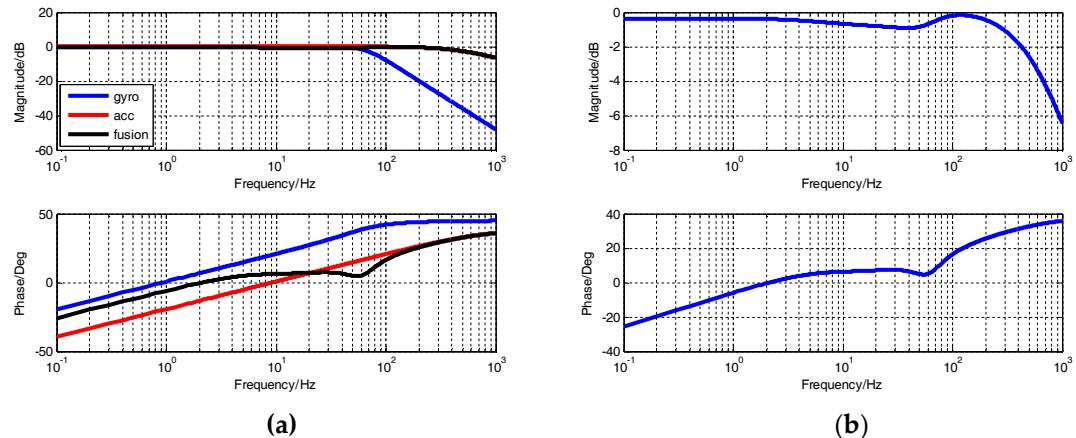
171

Figure 11. The frequency characteristic of MEMS accelerometers

172 If the closed-loop transfer function of fusion filter is a first-order filter form. Then $k = 0.88$ and
 173 $\omega_c = 248.0793 \text{ rad/s}$ is obtained from (14). Thus, the closed-loop fusion controller is

$$G_c = \frac{248.0793}{s} \quad (16)$$

174 3.2. Fusion result with Gyroscope and Accelerometers Based on Velocity signal

175
176

177
178
179 **Figure 12.** The simulation result of closed-loop fusion: (a) Comparison of characteristics between
fusion and low-pass/high-pass sensor; (b) Description of fusion result, there is a little fluctuation
near 39.483Hz to fusion joint point.

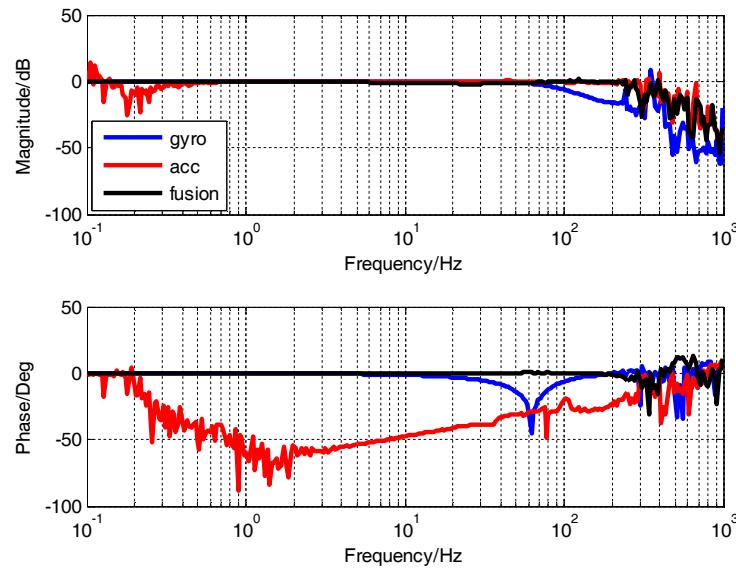
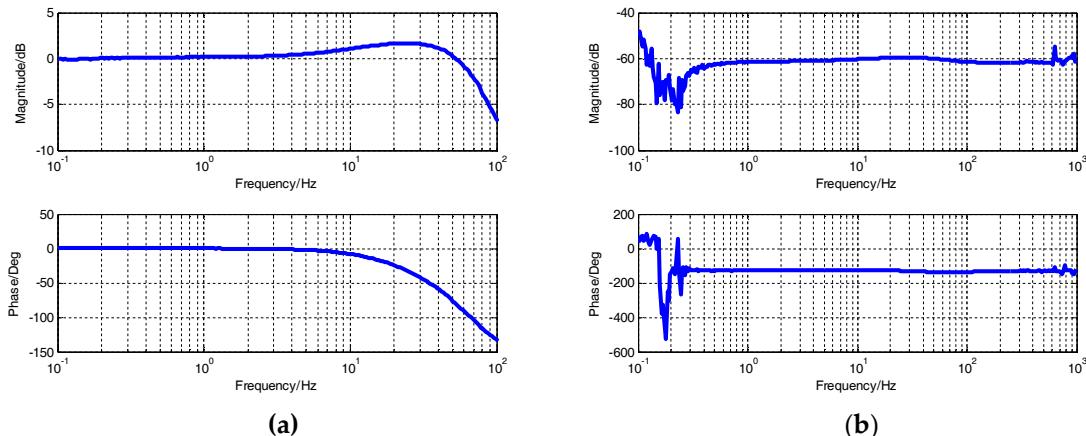
180
181

Figure 13. The experiment result of closed-loop fusion

182
183

184
185 **Figure 14.** The experimental fusion error of closed-loop fusion: (a) Bode of fusion/gyro; (b) Bode of
fusion/accelerometers

186 As we can see in Figure 13, the fusion performance becomes better than any sensor in the
187 whole frequency domain. Specifically, the fusion performance overlapped with MEMS gyroscope
188 performance at low frequencies, and it is the same as MEMS accelerometers at high frequencies.
189 The real measurement fusion errors also demonstrate effectiveness of CLF method as shown in
190 Figure 14. The fusion error is almost zero because of gyro signal at low frequencies in Figure 14(a).
191 High frequency fusion performance is the high frequency characteristic of the accelerometers which
192 resulting in the error at high frequency in Figure 14(b) is pretty small.

193 **4. Conclusions**

194 In this paper, CLF is a high-performance fusion method for multi-sensor fusion technology,
195 which doesn't need to estimate the transfer function of sensors and noise model. But so far, there is
196 little literature to analyze the design of its filters. Therefore, we presented an optimal design of
197 controller of CLF in terms of control theory. As has been shown, the controller design algorithm has
198 proved to be highly fusion performance and ability to eliminate fusion error of frequency joint
199 point effectively. Additionally, we furtherly designed a set velocity fusion experiment with MEMS
200 gyroscope and MEMS accelerometers. The simulation and experiment results showed a satisfactory
201 fusion precision. Therefore, CLF is an ideal fusion method when optimal design method is used.

202 **References**

- 203 1. Allred, C.J.; Churchill, D.; Buckner, G.D. Real-time estimation of helicopter rotor blade kinematics
204 through measurement of rotation induced acceleration. *Mechanical Systems and Signal Processing* **2017**,
205 *91*, 183-197.
- 206 2. Fortino, G.; Ghasemzadeh, H.; Gravina, R.; Liu, P.X.; Poon, C.C.; Wang, Z. Advances in Multi-Sensor
207 Fusion for Body Sensor Networks: Algorithms, Architectures, and Applications: Guest Editorial.
208 Elsevier: 2018.
- 209 3. Crassidis, J.L.; Markley, F.L.; Cheng, Y. Survey of nonlinear attitude estimation methods. *Journal of
210 guidance, control, and dynamics* **2007**, *30*, 12-28.
- 211 4. Korayem, M.; Yousefzadeh, M.; Kian, S. Precise end-effector pose estimation in spatial cable-driven
212 parallel robots with elastic cables using a data fusion method. *Measurement* **2018**, *130*, 177-190.
- 213 5. Jiang, Y.-h.; Zhang, G.; Tang, X.; Li, D.; Huang, W.-c. Detection and correction of relative attitude
214 errors for ZY1-02C. *IEEE Transactions on Geoscience and Remote Sensing* **2014**, *52*, 7674-7683.
- 215 6. Iwata, T. Precision attitude and position determination for the Advanced Land Observing Satellite
216 (ALOS). In Proceedings of Enabling Sensor and Platform Technologies for Spaceborne Remote
217 Sensing; pp. 34-51.
- 218 7. Iwata, T.; Kawahara, T.; Muranaka, N.; Laughlin, D. High-bandwidth attitude determination using
219 jitter measurements and optimal filtering. In Proceedings of AIAA Guidance, Navigation, and Control
220 Conference; p. 6311.
- 221 8. Murrell, J. Precision attitude determination for multimission spacecraft. In Proceedings of Guidance
222 and Control Conference; p. 1248.
- 223 9. Algrain, M.C.; Powers, R.M. Line-of-sight pointing accuracy/stability analysis and computer
224 simulation for small spacecraft. In Proceedings of Acquisition, Tracking, and Pointing X; pp. 62-77.
- 225 10. Ma, J.; Sun, S. Information fusion estimators for systems with multiple sensors of different packet
226 dropout rates. *Information Fusion* **2011**, *12*, 213-222.
- 227 11. Saadi, I.; Farooq, B.; Mustafa, A.; Teller, J.; Cools, M. An efficient hierarchical model for multi-source
228 information fusion. *Expert Systems with Applications* **2018**.

229 12. Benini, A.; Senatore, R.; D'Angelo, F.; Orsini, D.; Quatraro, E.; Verola, M.; Pizzarulli, A. A closed-loop
230 procedure for the modeling and tuning of Kalman Filter for FOG INS. In Proceedings of Inertial
231 Sensors and Systems Symposium (ISS), 2015 DGON; pp. 1-19.

232 13. Marins, J.L.; Yun, X.; Bachmann, E.R.; McGhee, R.B.; Zyda, M.J. An extended Kalman filter for
233 quaternion-based orientation estimation using MARG sensors. In Proceedings of Intelligent Robots
234 and Systems, 2001. Proceedings. 2001 IEEE/RSJ International Conference on; pp. 2003-2011.

235 14. Sasiadek, J.; Hartana, P. Sensor data fusion using Kalman filter. In Proceedings of Proceedings of the
236 Third International Conference on Information Fusion; pp. 19-25.

237 15. Odry, Á.; Fullér, R.; Rudas, I.J.; Odry, P. Kalman filter for mobile-robot attitude estimation: Novel
238 optimized and adaptive solutions. *Mechanical Systems and Signal Processing* **2018**, *110*, 569-589.

239 16. Algrain, M.C. Gyroless line-of-sight stabilization for pointing and tracking systems. *Optical engineering*
240 **1994**, *33*, 1255-1261.

241 17. Ji, Y.; Xu, M.; Li, X.; Wu, T.; Tuo, W.; Wu, J.; Dong, J. Error Analysis of Magnetohydrodynamic Angular
242 Rate Sensor Combing with Coriolis Effect at Low Frequency. *Sensors* **2018**, *18*, 1921.

243 18. Ji, Y.; Li, X.; Wu, T.; Chen, C. Theoretical and experimental study of radial velocity generation for
244 extending bandwidth of magnetohydrodynamic angular rate sensor at low frequency. *Sensors* **2015**, *15*,
245 31606-31619.

246 19. Algrain, M.C.; Powers, R.M.; Woehler, M.K. Extended-bandwidth spacecraft attitude determination
247 using gyros and linear accelerometers. In Proceedings of Optical Spectroscopic Techniques and
248 Instrumentation for Atmospheric and Space Research II; pp. 306-319.