ERROR ANALYSIS OF GEODETIC NETWORKS

Mustafa Berber

© Copyright Shaker Publishing 2008

All rights reserved. No part of this publication may be reproduced, stored in a retrieval system, or transmitted, in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without the prior permission of the publishers.

Printed in The Netherlands.

ISBN 978-90-423-0357-7

Shaker Publishing BV St. Maartenslaan 26 6221 AX Maastricht Tel.: 043-3500424 Fax: 043-3255090 http:// www.shaker.nl

PREFACE

It has been long shown that the Least Squares method is sensitive against outliers. By nature these outliers need to be detected and removed. For this purpose outlier tests have been used. Nonetheless, these tests have some disadvantages. Due to these disadvantages the use of robust estimation methods is proposed. If the time variation in the state vector is dropped, the Kalman filter is a sequential adjustment, as such, likewise, it is sensitive against outliers. Hence it needs to be robustified. This is done by utilizing robust estimation functions. The mentioned methods may be seen as outlierbusters for gross errors and random errors, however, to quantify the effect of systematic errors robustness analysis ought to be employed. In this study these techniques are outlined.

CONTENTS

1. Types of Errors		
2. The Least Squares		
2.1 Principles of the Least Squares Method	3	
2.2 The Least Squares Method	5	
2.3 Redundancy Numbers for Uncorrelated Observations	10	
2.4 Effect of Outliers	12	
3. Statistical Tests	14	
3.1 Out-of-Context Approach	14	
3.1.1 Global Test	15	
3.1.2 Local Tests	16	
3.1.3 Absolute Confidence Regions	17	
3.1.4 Relative Confidence Regions	18	
3.2 In-Context Approach	18	
3.2.1 Baarda's Method	19	
3.2.2 Global Confidence Regions and Tests	21	
3.2.3 Local Tests	21	
3.2.4 Local Absolute Confidence Regions	21	
3.2.5 Local Relative Confidence Regions	22	
3.3 Computations of Confidence Regions	23	
4. Robust Estimation		
4.1 Foundation of Robust Methods	31	
4.1.1 Qualitative Robustness	33	

	4.1.2 Infinitesimal Robustness	34
	4.1.3 Quantitative Robustness	37
	4.2 M-Measures of Location	38
	4.2.1 Huber's Function	40
	4.2.2 Andrew's Function	40
	4.2.3 Hampel's Function	40
	4.2.4 Danish Function	40
	4.3 M-Measures of Scale	41
	4.4 Scale Equivariant M-Measures of Location	42
	4.5 Maximum Likelihood Estimation	43
5. The Kalman Filter		
	5.1 The Kalman Filter Theory	50
	5.2 Transition Matrix	56
	5.3 The Extended Kalman Filter	59
	5.4 Unscented Kalman Filter	61
	5.5 Ensemble Kalman Filter	65
	5.6 Particle Filter	66
	5.7 Fast Kalman Filter	68
6. Robust Kalman Filter		70
7. Robustness Analysis		74
8. Co	oncluding Remarks	80

References