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A Factor Set Based GNSS Fault Detection and Exclusion for Vehicle Navigation in Urban Environments

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1 Abstract

2 With the rapid development of safety critical applications of Intelligent Transportation
3 Systems (ITS), Global Navigation Satellite System (GNSS) fault detection and
4 exclusion (FDE) methods have made navigation systems increasingly reliable.
5 However, in multi-fault scenarios of urban environments, FDE methods generally
6 demand massive calculations and have a high risk of missed detection and false alarm.
7 To deal with this issue, we proposed a factor set based FDE algorithm for the integration
8 of GNSS and Inertial Measurement Units (IMU). The FDE is first performed efficiently
9 via consistency checking over far fewer subsets of the pseudorange. Afterwards, the
10 FDE results are validated by missed-detection and false-alarm checks. The missed-
11 detection-check factor is designed by predicting the maximum horizontal GNSS
12 positioning error, while the false-alarm-check factor is designed with the aid of IMU

13 mechanization. Following FDE, a loosely coupled GNSS/IMU integration is carried
14 out to output the final estimation of the position, velocity and attitude of the vehicle.
15 The proposed algorithm improved both horizontal and 3D positioning accuracy by
16 more than 50% in the field test, compared to the traditional GNSS/IMU loosely coupled
17 scheme. Additionally, with the proposed algorithm, the resultant accuracy of the
18 velocity and of the heading angle were improved by over 20% and 50% respectively.

19

20 **Keywords:** GNSS, IMU, integrated navigation, urban positioning, fault detection and
21 exclusion

22

23 **Introduction**

24 For decades, the fusion of Global Navigation Satellite Systems (GNSS) and Inertial
25 Measurement Units (IMU) has been of essential importance in its applications toward
26 vehicular navigation (Sun et al. 2010; Chen et al. 2020). With the development of safety
27 critical applications of Intelligent Transportation Systems (ITS), the necessity for
28 navigation systems to be reliable has become more and more stringent (Feng and
29 Ochieng 2007; Wang et al. 2020). However, it should be noted that GNSS pseudoranges
30 may contain gross errors due to multipath interferences and non-line-of-sight (NLOS)
31 receptions in urban environments (Macgougan et al. 2002; Sun et al. 2022). Faulty
32 GNSS measurements significantly reduce the reliability of vehicular navigation
33 systems in urban environments, with the driver's life becoming threatened in the worst
34 cases (Cheng et al. 2021). Therefore, it is of urgent necessity and importance to develop
35 an efficient algorithm to detect and exclude faulty GNSS measurements to enhance the
36 navigation safety.

37 Fault detection and exclusion (FDE) methods typically work by checking the

38 consistency of GNSS measurements (Sabatini et al. 2017; Li et al. 2020). Generally,
39 FDE methods can be classified into two categories: snapshot FDE and recursive FDE
40 (Zabalegui et al. 2020). Snapshot FDE only checks the consistency of current
41 measurements, while recursive FDE utilises both current and previously recorded
42 historical measurements. Originally, FDE was applied in civil aviation as a major part
43 of Receiver Autonomous Integrity Monitoring (RAIM) (Feng et al. 2006; Wang and
44 Ober 2009). In the 1980s, classical FDE algorithms, including the pseudorange
45 comparison method (Lee 1986), the least square residual (LSR) method (Parkinson and
46 Axelrad 1988) and the parity vector method (Sturza 1988), were proposed successively.
47 These three classical FDE algorithms are all based on single-fault assumptions. With
48 the development of multi-frequency and multi-constellation GNSS, more satellites and
49 signals are available: this does, however, mean that, the risk of multiple faults gets
50 higher and cannot be ignored at the same time. Consequently, Advanced RAIM
51 (ARAIM) was proposed based on multiple-hypothesis solution separation (Blanch et al.
52 2012, 2013). In theory, ARAIM is able to detect multiple faults, but as a large number
53 of subsets are involved in consistency checks, the consumption of computational
54 resources is very high. Notably, the FDE schemes of classic RAIM and ARAIM are all
55 snapshot. Alternatively, recursive Kalman Filter (KF) based FDE were also developed
56 (Bhattacharyya and Mute 2020), however, may fail due to undetected faults in historical
57 epochs.

58 To improve the reliability of vehicular navigation systems, applying FDE to land
59 transportation, on top of civil aviation, has also been proposed. There are, however,
60 limitations when doing so, as FDE designed specifically for civil aviation cannot be
61 implemented directly into urban environments, where measurement redundancy is low
62 and the possibility of simultaneous multiple faults is much higher (Zhu et al. 2018).

63 Information space projection-based methods (Kaddour et al. 2015) and recursive
64 consistency check-based FDE (Blanch et al. 2015) have been proposed to deal with
65 multi-fault scenarios. These methods, however, demand a large amount of computing
66 resources to enact, and have only been verified by simulated data. FDE based on
67 innovation of GNSS/IMU fusion have also been applied to improve the performance of
68 integrated navigation systems (Hwang et al. 2005; Zhu et al. 2017; Sun et al. 2021).
69 Though these innovation-based FDE methods are valid for multiple faults and avoid
70 numerous subsets based consistency check, it should be noted that errors in IMU
71 measurements could result in potentially false FDE. In addition, the difficulty of
72 detecting and excluding simultaneous multiple faults also increases the risk of false
73 alarm and missed detection greatly. However, for GNSS FDE applied in integrated
74 navigation, most of the research directly inputs the FDE results to the filter of
75 integration, which significantly reduces the robustness of the navigation system.

76 As demonstrated above, current FDE methods are not well suited to combat
77 performance degradation of vehicle navigation in urban areas, due to current FDE
78 methods demanding large amounts of calculations, as well as having high risk of false
79 alarm and missed detection. To overcome this problem, we proposed a new factor set
80 based FDE algorithm. In particular, simultaneous multiple faults can be detected and
81 iteratively excluded by consistency checking over the universal set and single-fault
82 hypothesis subsets of the pseudoranges with fewer computational resources required.
83 Also, the improvement of the correctness and robustness of FDE is achieved by
84 reducing the possibility of missed detection and false alarm. The missed-detection
85 check is performed by predicting the maximum of horizontal GNSS positioning error,
86 while the false-alarm check is based on the vehicular position reckoned by IMU
87 mechanization.

88

89 **Algorithm framework**

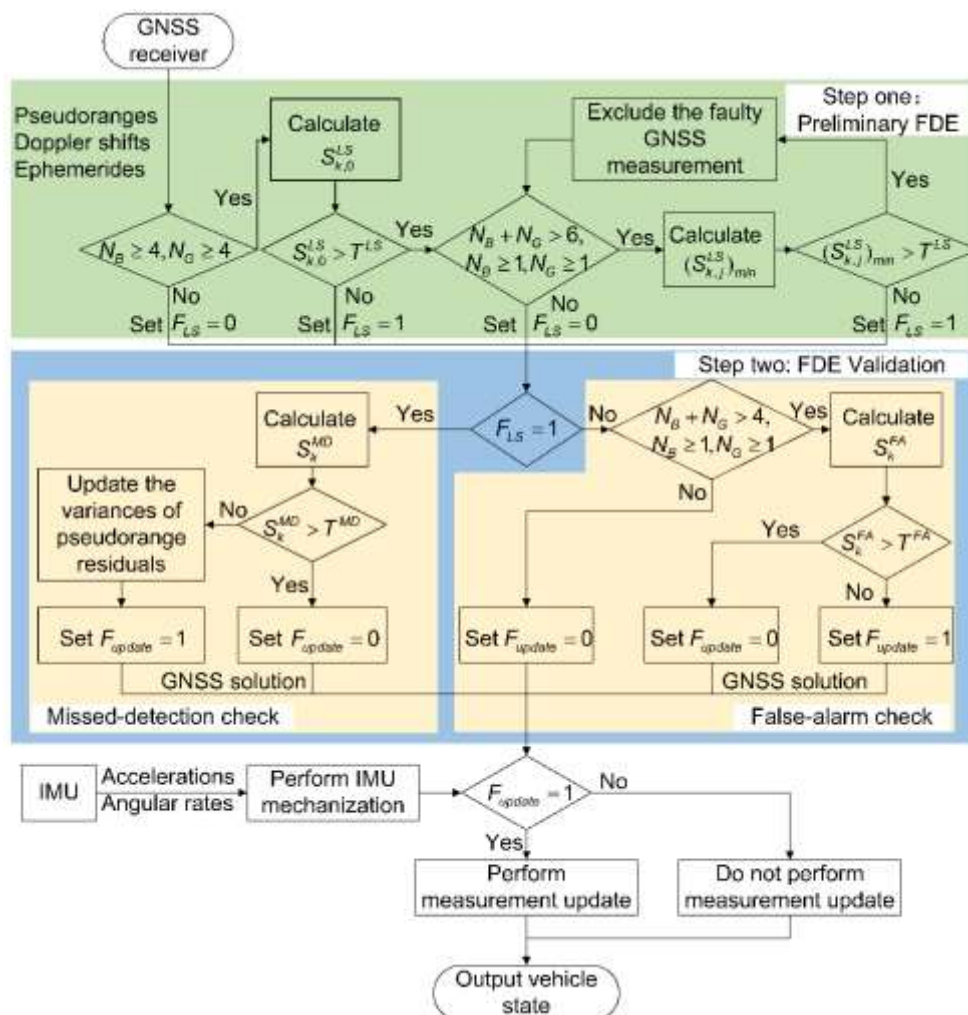
90 The framework of the proposed algorithm is shown in Fig. 1. In this figure, N_B and
 91 N_G are current number of BDS and GPS satellites, which could be reduced due to fault
 92 exclusion. In addition, F_{LS} and F_{update} are two constants used in the judgement
 93 segments of the algorithm. On the whole, the proposed FDE scheme has two steps,
 94 preliminary FDE and FDE validation. Specifically, in step one, when $N_B \geq 4$ and
 95 $N_G \geq 4$, the fault-detection factor $S_{k,0}^{LS}$ is calculated and compared with the
 96 predetermined threshold T^{LS} . If $S_{k,0}^{LS} \leq T^{LS}$, F_{LS} is set to 1. Otherwise, iterative fault
 97 exclusion is implemented as follows. In the first iteration of fault exclusion, the single-
 98 fault-hypothesis subsets of the pseudorange are constructed to obtain the minimum
 99 fault-exclusion factor $(S_{k,j}^{LS})_{min}$. And the measurement excluded by the subset
 100 corresponding to $(S_{k,j}^{LS})_{min}$ is marked as faulty. Then, if $(S_{k,j}^{LS})_{min} > T^{LS}$, the fault-
 101 exclusion iteration needs to be continued until all faults have been excluded or the
 102 condition $N_B + N_G > 6$, $N_B \geq 1$ and $N_G \geq 1$ is not satisfied.

103 In step two of the proposed FDE scheme, missed-detection check or false-alarm
 104 check is performed. When $F_{LS} = 1$, missed-detection-check factor S_k^{MD} is calculated
 105 and compared with the threshold T^{MD} . If $S_k^{MD} \leq T^{MD}$, the variances of pseudorange
 106 residuals are updated and F_{update} is set to 1. Otherwise, F_{update} is set to 0. When
 107 $F_{LS} = 0$, false-alarm-check factor S_k^{FA} is calculated and compared with the threshold
 108 T^{FA} to determine the value of F_{update} .

109 Above is the basic procedure of the proposed FDE. After the two-step FDE, if
 110 $F_{update} = 1$, the vehicular navigation state reckoned by IMU mechanization gets
 111 updated by the solution of remained GNSS measurements to obtain the final estimations

112 of vehicular position, velocity and altitude.

113



114

115 **Fig. 1** Framework of the proposed algorithm

116

117 Preliminary FDE

118 In step one, preliminary FDE is performed and the flag F_{LS} used in step two is

119 determined. If $N_B \geq 4$ and $N_G \geq 4$, the LSR solution of the position is calculated

120 with all the pseudoranges whose ionosphere delays, troposphere delays and satellite

121 clock errors have been corrected with corresponding models. Then, the fault-detection

122 factor is defined as:

123
$$S_{k,0}^{LS} = \sqrt{\sum_{i=1}^{N_B+N_G} \frac{r_i^2}{\sigma_i^2}} \quad (2.1)$$

124 where r_i is the i th element of the pseudorange residual vector \mathbf{r} ; σ_i is the standard
 125 deviation of the pseudorange residual of satellite i . The value of σ_i is determined with
 126 experience initially and updated by the formula (2.14) in the following epochs.

127 It is assumed that the pseudoranges are only affected by nominal errors which obey
 128 zero-mean Gaussian distributions in fault-free cases, while one or more pseudoranges
 129 contain a large bias in faulty cases. Under this assumption, we can obtain that:

130
$$\text{In fault-free cases, } (S_{k,0}^{LS})^2 \sim \chi^2(m, 0) \quad (2.2)$$

131
$$\text{In faulty cases, } (S_{k,0}^{LS})^2 \sim \chi^2(m, \lambda), \lambda \neq 0 \quad (2.3)$$

132 where $\chi^2(m, 0)$ represents central Chi square distribution with m degrees of
 133 freedom; m equals $N_B + N_G - 5$; $\chi^2(m, \lambda)$ represents non-central Chi square
 134 distribution with m degrees of freedom and the non-centrality parameter λ .

135 The threshold of $S_{k,0}^{LS}$ is obtained by

136
$$T^{LS} = \sqrt{F_{\chi^2(m,0)}^{-1}(1 - P_{FA})} \quad (2.4)$$

137 where $F_{\chi^2(m,0)}^{-1}$ is the inverse of the cumulative probability distribution function of
 138 $\chi^2(m, 0)$; P_{FA} is the predetermined false-alarm probability.

139 If $S_{k,0}^{LS} < T^{LS}$, all pseudoranges are marked as normal measurements, and F_{LS} is set
 140 to 1. Otherwise, faulty measurements are believed to exist, and fault exclusion should
 141 be performed. Firstly, all single-fault-hypothesis subsets which exclude one
 142 pseudorange and include at least one BDS pseudorange and one GPS pseudorange are
 143 constructed:

144
$$A_{k,1}, A_{k,2}, \dots, A_{k,N_A^1} \quad (2.5)$$

145 where $A_{k,i}$ ($i = 1, 2, \dots, N_A^1$) represents the i th single-fault-hypothesis subset;

146 subscripts k and i mean indexes of the epoch and the subsets, respectively; N_A^1
 147 the number of subsets in the first iteration.

148 Based on those subsets, we can obtain the test statistics of each subset according to
 149 formula (2.1):

$$150 \quad S_{k,1}^{LS}, S_{k,1}^{LS}, \dots, S_{k,N_A^1}^{LS} \quad (2.6)$$

151 Their thresholds can be calculated according to formula (2.4), but it should be pointed
 152 out that the degrees of freedom should be reduced by one.

153 If the minimum test statistics, $(S_{k,j}^{LS})_{min}$, is lower than the threshold T^{LS} , the
 154 pseudorange excluded by the subset corresponding to $(S_{k,j}^{LS})_{min}$ is regarded as a faulty
 155 measurement, and F_{LS} is set to 1. Otherwise, the next fault-exclusion iteration is
 156 performed on the subset corresponding to $(S_{k,j}^{LS})_{min}$. And the iteration is continued until
 157 all faults have been excluded or $N_B + N_G > 6$, $N_B \geq 1$ and $N_G \geq 1$ is not satisfied
 158 (single-fault-hypothesis subsets with redundancy can't be constructed appropriately
 159 under this condition).

160

161 **Missed-detection check**

162 If F_{LS} is equal to 1, all the remaining pseudoranges are marked as normal
 163 measurements by preliminary FDE. However, it is possible that faulty measurements
 164 still exist. Hence, to reduce the risk of missed detection, the theoretical undetected
 165 maximum of the horizontal positioning errors of the GNSS solution is predicted. The
 166 theoretical maximum of vertical or 3D positioning errors is not used in the missed-
 167 detection check after the attempt in the field test. With the predetermined possibility of
 168 missed detection, P_{MD} , the maximum undetectable non-centrality parameter, λ_{max} ,
 169 can be obtained by solving:

170
$$P_{MD} = \int_0^{(T_{final}^{LS})^2} f_{\chi^2(m_{final}, \lambda_{max})}(x) dx \quad (2.7)$$

171 where T_{final}^{LS} and m_{final} represent the threshold and degrees of freedom of Chi
 172 square distribution corresponding to the set of the finally remaining pseudorange,
 173 respectively.

174 Matrix \mathbf{H}^+ is the pseudo inverse of the GNSS observation matrix \mathbf{H} :

175
$$\mathbf{H}^+ = (\mathbf{H}^T \mathbf{H})^{-1} \mathbf{H}^T \quad (2.8)$$

176 Matrix \mathbf{S} can be obtained by:

177
$$\mathbf{S} = \mathbf{I} - \mathbf{H} \mathbf{H}^+ \quad (2.9)$$

178 where \mathbf{I} is an identity matrix whose size is the same as that of matrix $\mathbf{H} \mathbf{H}^+$.

179 The $k_{slope,i}$, which projects the pseudorange error of satellite i onto horizontal
 180 positioning domain, can be calculated by:

181
$$k_{slope,i} = \sqrt{\frac{(H_{1,i}^+)^2 + (H_{2,i}^+)^2}{S_{i,i}}} \quad (2.10)$$

182 where $H_{1,i}^+$ represents the element in the 1st row and i th column of the matrix \mathbf{H}^+ ;
 183 $H_{2,i}^+$ represents the element in the 2nd row and i th column of the matrix \mathbf{H}^+ ; $S_{i,i}$ is
 184 the i th diagonal element of the matrix \mathbf{S} .

185 Then, the predicted maximum of the horizontal GNSS positioning error was defined
 186 as the missed-detection-check factor:

187
$$S_k^{MD} = \{\sigma_i \cdot k_{slope,i}\}_{max} \cdot \sqrt{\lambda_{min}} \quad (2.11)$$

188 The threshold of S_k^{MD} is obtained by:

189
$$T^{MD} = \mu_{MD} + \alpha \cdot \sigma_{MD} \quad (2.12)$$

190 where μ_{MD} is the mean of S_k^{MD} ; σ_{MD} is the standard deviation of S_k^{MD} ; α is an
 191 empirical coefficient taking a value from 3 to 5.

192 The variances of pseudorange residuals are initialized at the first epoch. In the later

193 epochs, they get updated by the data in the sliding window:

$$\begin{array}{cccc}
 & r_{1,k-L+1} & r_{1,k-L+2} & \cdots & null \\
 194 & null & r_{2,k-L+2} & \cdots & r_{2,k} \\
 & \vdots & \vdots & \ddots & \vdots \\
 & r_{C_B+C_G,k-L+1} & null & \cdots & r_{C_B+C_G,k}
 \end{array} \quad (2.13)$$

195 Where C_B and C_G are the numbers of satellites in BDS and GPS constellations,
 196 respectively; $r_{i,j}(i = 1,2,\dots,C_B + C_G ; j = k - L + 1, k - L + 2, \dots, k)$ is the
 197 pseudorange residual of satellite i at epoch j ; L is the empirical length of the sliding
 198 window generally taking the value of 1000; *null* means corresponding pseudorange
 199 residual is empty because the satellite is invisible, or the pseudorange is faulty in step
 200 one of the corresponding epoch.

201 The variance of the pseudorange residual of satellite i is updated by:

$$\sigma_i = \begin{cases} \sqrt{\frac{\sum_{j=1}^{N_i} (r_{i,j})^2}{N_i}}, & N_i > \beta L, \sqrt{\frac{\sum_{j=1}^{N_i} (r_{i,j})^2}{N_i}} > \sigma_i^{min} \\ \sigma_i^{min}, & N_i > \beta L, \sqrt{\frac{\sum_{j=1}^{N_i} (r_{i,j})^2}{N_i}} \leq \sigma_i^{min} \\ \sigma_i^{pre}, & N_i \leq \beta L \end{cases} \quad (2.14)$$

203 where N_i represents the count of non-empty pseudorange residuals of satellite i ; β
 204 is the empirical coefficient taking the value between 0.7 and 0.9; σ_i^{min} is the
 205 predetermined minimum of σ_i ; σ_i^{pre} is the standard deviation of pseudorange residual
 206 of satellite i in the last epoch.

207

208 **False-alarm check**

209 In the case when F_{LS} is equal to 0 after step one, either the visible satellites are too few
 210 for the proposed fault detection scheme, or the fault exclusion iteration cannot be
 211 performed or continued. If the GNSS data is to be abandoned directly in this case,
 212 measurement update would not be performed at this epoch. It increases the risk of error

213 divergence of integrated navigation systems. Therefore, we proposed a false-alarm-
214 check scheme as follows.

215 If the condition $N_B + N_G > 4$, $N_B \geq 1$ and $N_G \geq 1$ is not satisfied, F_{update} is
216 set to 0. Otherwise, based on the GNSS position solution and the lever arm between
217 GNSS antenna and IMU, the position of IMU can be estimated:

$$218 \quad \mathbf{P}_k^{GNSS} = (p_X^{GNSS}, p_Y^{GNSS}, p_Z^{GNSS})^T \quad (2.15)$$

219 where p_X^{GNSS} , p_Y^{GNSS} and p_Z^{GNSS} are respectively estimated X, Y and Z coordinates of
220 the IMU with GNSS pseudoranges in earth-centered earth-fixed frame (e frame).

221 At this epoch, the estimated position of the IMU can also be obtained by IMU
222 mechanization:

$$223 \quad \mathbf{P}_k^{IMU} = (p_X^{IMU}, p_Y^{IMU}, p_Z^{IMU})^T \quad (2.16)$$

224 where p_X^{IMU} , p_Y^{IMU} and p_Z^{IMU} are respectively the estimated X, Y and Z coordinates
225 of the IMU in e frame by IMU mechanization.

226 Then, the innovation in position domain can be obtained as follows:

$$227 \quad \mathbf{I}_k^{Pos} = \mathbf{P}_k^{GNSS} - \mathbf{P}_k^{IMU} \quad (2.17)$$

228 The false-alarm-check factor is defined as:

$$229 \quad S_k^{FA} = |\mathbf{I}_k^{Pos}| \quad (2.18)$$

230 The threshold can be obtained by:

$$231 \quad T^{FA} = \mu_{FA} + \gamma \sigma_{FA} \quad (2.19)$$

232 where μ_{FA} is the mean of S_k^{FA} ; γ is an empirical coefficient which takes a value from
233 3 to 6; σ_{FA} is the standard deviation of S_k^{FA} .

234 If $S_k^{FA} > T^{FA}$, F_{update} is set to 0. Otherwise, the remaining GNSS measurements
235 are remarked as normal measurements and F_{update} is set to 1.

236 GNSS/IMU Fusion Scheme

237 As the FDE is performed in the position domain, Extended Kalman Filter (EKF) based
 238 Loosely Coupled (LC) scheme is utilized to fuse GNSS and IMU. The state vector is
 239 defined as:

$$240 \quad \mathbf{x}_k = [(\delta \mathbf{r}_{IMU}^e)^T \quad (\delta \mathbf{v}_{IMU}^e)^T \quad (\delta \boldsymbol{\phi}_{IMU}^e)^T \quad (\mathbf{b}_g)^T \quad (\mathbf{b}_a)^T \quad (\mathbf{s}_g)^T \quad (\mathbf{s}_a)^T]^T \quad (2.20)$$

241 where $\delta \mathbf{r}_{IMU}^e$, $\delta \mathbf{v}_{IMU}^e$, $\delta \boldsymbol{\phi}_{IMU}^e$ are the position error vector, the velocity error vector
 242 and the attitude error vector of IMU mechanization in e-frame, respectively; \mathbf{b}_g and
 243 \mathbf{b}_a are the vectors of gyroscope and accelerometer three-axis biases, respectively; \mathbf{s}_g
 244 and \mathbf{s}_a are the vectors of gyroscope and accelerometer three-axis scale factors,
 245 respectively.

246 After FDE, if $F_{update} = 0$, the measurement update is not performed, otherwise the
 247 state vector is updated with the measurement vector:

$$248 \quad \mathbf{z}_k = \begin{bmatrix} p_X^{GNSS} - p_X^{IMU} \\ p_Y^{GNSS} - p_Y^{IMU} \\ p_Z^{GNSS} - p_Z^{IMU} \\ v_X^{GNSS} - v_X^{IMU} \\ v_Y^{GNSS} - v_Y^{IMU} \\ v_Z^{GNSS} - v_Z^{IMU} \end{bmatrix} \quad (2.21)$$

249 where $(v_X^{GNSS}, v_Y^{GNSS}, v_Z^{GNSS})$ is the velocity solution with GNSS Doppler shifts in the
 250 e-frame and the lever arm effect has been corrected; $(v_X^{IMU}, v_Y^{IMU}, v_Z^{IMU})$ is the
 251 estimated velocity by IMU mechanization in the e-frame.

252 Next, the estimated position, velocity and altitude get corrected utilizing the state
 253 vector of the EKF, thus, the final estimation of the vehicular state would be the output.

254

255 Field test and results analysis

256 A field test was conducted in order to validate the proposed algorithm on November 10,

257 2021, in Nanjing, China. The experimental vehicle and equipment are shown in Fig. 2.
258 The raw GNSS data were collected with a BDStar Navigation C520-AT receiver at a
259 sample rate of 10Hz, while the raw IMU data were collected with a MEMS IMU, STIM-
260 300, at a sampling rate of 125Hz. The reference trajectory was determined by the post
261 processing kinematic mode of the data from a high grade inertial/GNSS navigator,
262 HGuide N580, and the data from a GNSS base station in Hohai University with
263 NovAtel Inertial Explorer software. Antenna 1 and 2 are both ZYACF-S806 antennas
264 of Zhejiang ZhongYu Communication Technology Co., Ltd. The HGuide N580 was
265 connected with antenna 1, and the BDStar Navigation receiver was connected with
266 antenna 2.
267



268

269

270

271 The vehicle was driven around the area near Nanjing South Railway Station. Fig. 3

272 shows the driving trajectory of our experimental vehicle in this test. In the four parts of
273 the trajectory, the positioning errors of the traditional GNSS/IMU fusion algorithm are
274 much bigger. Part 1 of the trajectory is situated around the start point because the vehicle
275 was static during this period.

276



277

278 **Fig. 3** The trajectory of our experimental vehicle in the test

279

280 The experimental scenes in the four parts of the trajectory are shown as Fig. 4. Tall
281 buildings are situated on either side of part 1 and part 3 of the trajectory. The vehicle
282 was driven through a tunnel in part 2 of the trajectory, and under elevated roads in part
283 4 of the trajectory.

284



285

286 **Fig. 4** Partial experimental scenes

287

288 Table 1 shows the setting of relevant parameters of the proposed algorithm. Both
 289 P_{FA} and P_{MD} were set to 1×10^{-5} since we referred to the classical RAIM in civil
 290 aviation and adjusted them according to the results of the experiment. By analyzing
 291 historical data collected in the same area on another day, November 9, 2021, we
 292 calculated the mean and standard deviations of the missed-detection-check factor and
 293 false-alarm-check factor, resulting in our choice to set the thresholds T^{MD} and T^{FA}
 294 to 9 and 40 respectively.

295

296 **Table 1** The values of relevant parameters of the proposed algorithm

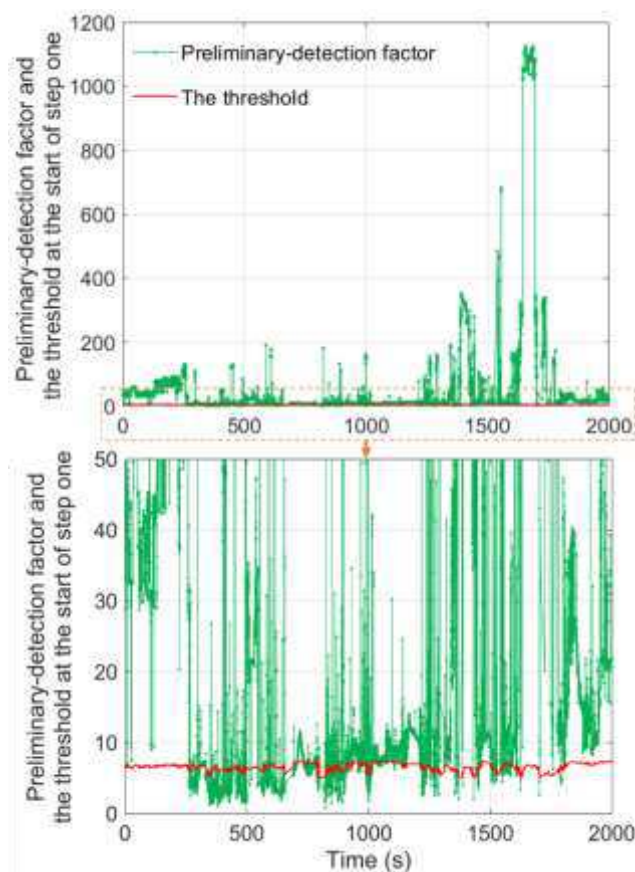
Parameter	Value
The possibility of false alarm, P_{FA}	1×10^{-5}
The possibility of missed detection, P_{MD}	1×10^{-5}
The threshold of missed-detection-check factor, T^{MD}	9
The threshold of false-alarm-check factor, T^{FA}	40

297

298 As illustrated before, the preliminary FDE is performed first. Fig. 5 compares the
 299 fault-detection factor and its threshold at the start of step one. Since the scale of the
 300 vertical axis is too large for the threshold in the upper subfigure, the part in the yellow
 301 dashed rectangle is consequently enlarged, as seen in the lower subfigure. From Fig. 5,
 302 it can be seen that the fault-detection factor exceeds the threshold a large part of the
 303 time, about 75% percent of the time specifically. Additionally, the value of the fault-
 304 detection factor exceeds 100 in many epochs, and exceeds 1000 in a few epochs, while
 305 the threshold remains at 7 approximately. These characteristics of Fig. 5 are due to the

306 complex environment of the experimental area, where GNSS measurements easily arise
 307 as faulty.

308



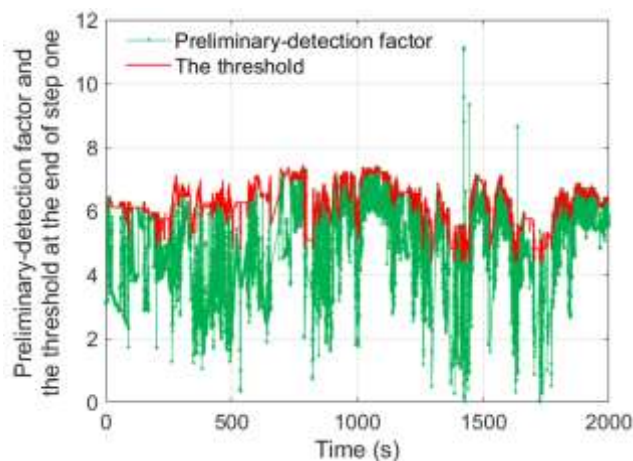
309

310 **Fig. 5** Fault-detection factor and the threshold at the start of step one

311

312 After the preliminary FDE in step one, the fault-detection factor drops sharply as
 313 illustrated in Fig. 6. It is clear that the fault-detection factor is lower than the threshold
 314 most of the time, except in little epochs when the value of the fault-detection factor is
 315 slightly over the threshold. It should be noted that the threshold is also reduced with the
 316 reduction of the number of pseudoranges.

317



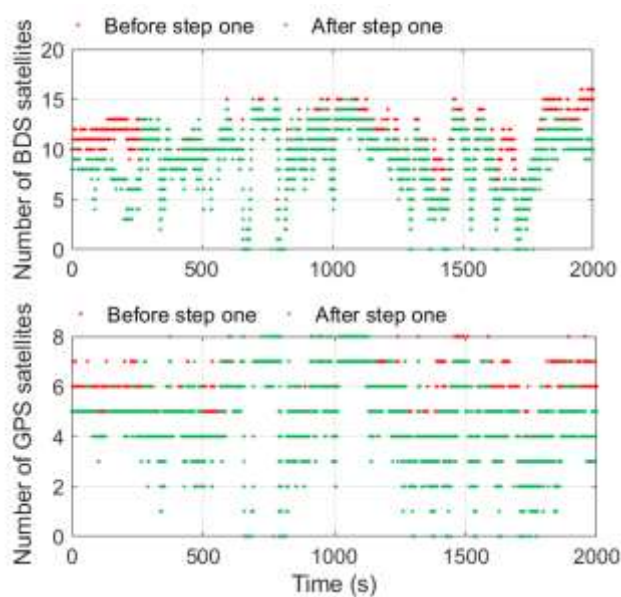
318

319 **Fig. 6** Fault-detection factor and the threshold at the end of step one

320

321 The change in the number of visible BDS and GPS satellites is depicted in Fig. 7. It
 322 is common for more than one measurement to be identified as faulty by the preliminary
 323 FDE. In addition, the change of PDOP after step one is shown in Fig. 8. It is reasonable
 324 for the PDOP to get higher, because some measurements are excluded. However,
 325 excluding faulty measurements benefits the navigation algorithm.

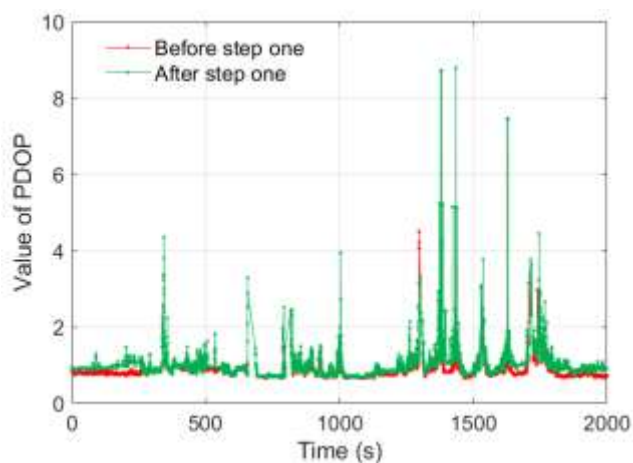
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327

328 **Fig. 7** Number of visible BDS and GPS satellites

329



330

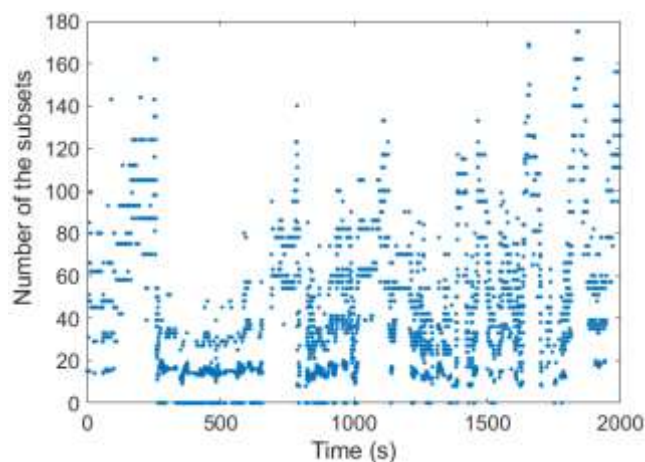
331

Fig. 8 Value of PDOP before and after step one

332

333 The preliminary fault exclusion is based on the single-fault-hypothesis subsets of the
 334 pseudorange. Fig. 9 shows the number of such subsets during the experiment. The
 335 maximum number of subsets is 175, and fewer than 100 subsets are needed in most
 336 fault-exclusion epochs. However, far more subsets are needed with ARAIM: for
 337 example, when 10 BDS satellites and 6 GPS satellites are visible, and just considering
 338 the possibility of fewer than 4 faulty measurements, $C_{16}^1 + C_{16}^2 + C_{16}^3 = 696$ subsets
 339 should be included in calculations with ARAIM. It should be noted that the number of
 340 subsets increases rapidly when there are more visible satellites or more possible faulty
 341 measurements with ARAIM.

342



343

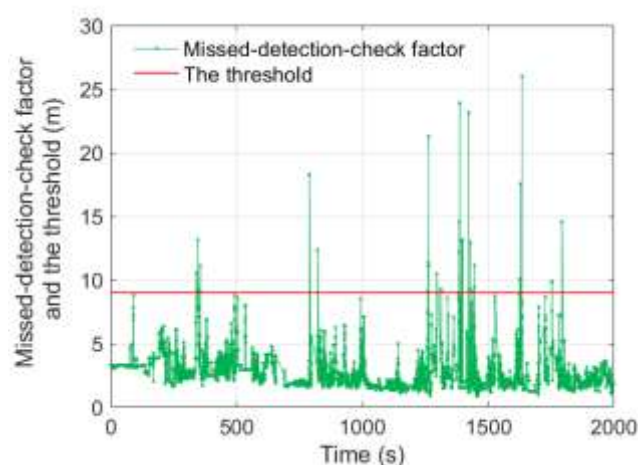
344

Fig. 9 Number of the single-fault-hypothesis subsets

345

346 After the preliminary FDE, a missed-detection check or false-alarm check is
 347 performed according to the value of the flag determined in step one. Fig. 10 depicts the
 348 missed-detection-check factor and the threshold during the experiment. It is clear that
 349 the value of the missed-detection-check factor is smaller than the predetermined
 350 threshold in a great number of epochs. There also are some epochs when the missed-
 351 detection-check factor exceeds the threshold.

352



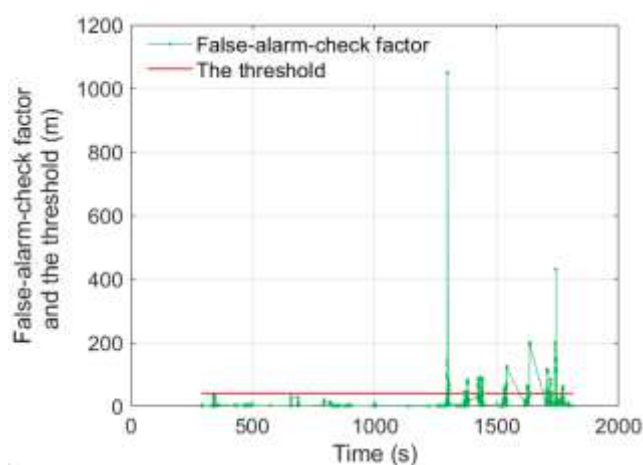
353

354

Fig. 10 The value of missed-detection-check factor and the threshold

355

356 Fig. 11 shows the value of the false-alarm-check factor and the threshold. The count
 357 of epochs when the false-alarm check was performed is less than that when missed-
 358 detection check was performed. The false-alarm-check factor is lower than the
 359 threshold in the major part of those epochs. As illustrated before, if the false-alarm-
 360 check factor is lower than the threshold, the solution of the remaining GNSS
 361 measurements is still used to update the GNSS/IMU integrated filter.
 362



363

364 **Fig. 11** The value of false-alarm-check factor and the threshold

365

366 In order to evaluate the improvement in performance of the proposed algorithm, (1)
 367 traditional EKF-based fusion algorithm and (2) EKF based fusion with LSR FDE are
 368 two candidate algorithms. The settings of EKF parameters of the proposed algorithm
 369 and the two candidate algorithms are the same. The detailed steps of the algorithms are
 370 shown in Table 2.

371

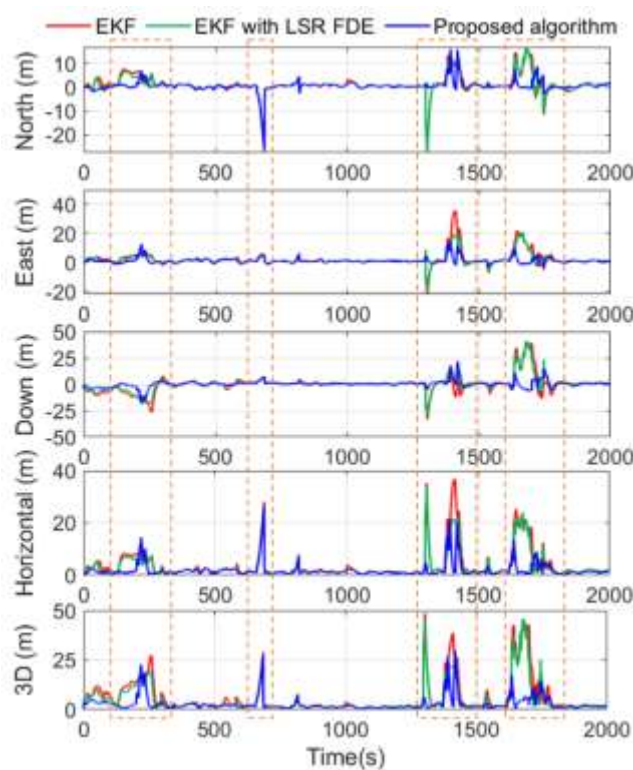
Table 2 Summary of the algorithms

Candidate algorithm	Algorithm description
EKF	GNSS and IMU fusion is implemented in a loosely coupled mode with EKF. The measurement vector is based on the position and velocity solutions of GNSS measurements.
EKF with LSR FDE	Step 1: LSR FDE is implemented. Step 2: GNSS and IMU fusion is performed with EKF. The measurement vector is based on the position and velocity solution of normal GNSS measurements determined by LSR FDE.
Proposed Algorithm	Step 1: The FDE is performed via iterative consistency checking over the universal set and single-fault hypothesis subsets of the pseudoranges. Step 2: The preliminary FDE results are validated by missed-detection check and false-alarm check. Step 3: GNSS and IMU fusion is performed with EKF. The measurement vector is based on the position and velocity solution of normal GNSS measurements after step 2.

372

373 Positioning errors of the three algorithms in terms of the local-level coordinate
374 system is shown in Fig. 12. The four parts enclosed by yellow dashed rectangles
375 correspond to each of the four parts of the trajectory in Fig. 3. It can be seen that the

376 positioning accuracy is improved greatly with the proposed algorithm in part 1, 3 and
 377 4. Even though the positioning accuracy is also developed with LSR FDE, the extent to
 378 which the accuracy is improved is much smaller than that of the proposed algorithm.
 379 The total count of visible satellites is kept below 5 in the part-2 trajectory as Fig 6 shows.
 380 Thus, that is why the positioning accuracy is not improved with neither the proposed
 381 algorithm nor the EKF with LSR FDE.
 382



383

384 **Fig. 12** Positioning errors in local-level coordinate system

385

386 The position root mean square error (RMSE) results are listed in Table 3, and the
 387 percentages of improvements in position accuracy are listed in Table 4. The horizontal
 388 and 3D position RMSE of the proposed algorithm are 3.296 m and 4.562 m respectively,
 389 corresponding to 52.2% and 56.9% improvements over the traditional EKF-based
 390 fusion algorithm, much higher than that of the EKF with LSR FDE.

391

392

Table 3 Position RMSE results comparison

Algorithm	Position RMSE (m)				
	North	East	Down	Horizontal	3D
EKF	4.157	5.504	8.014	6.898	10.574
EKF with LSR FDE	3.905	4.227	7.129	5.755	9.162
Proposed algorithm	2.430	2.227	3.154	3.296	4.562

393

394 **Table 4** Position accuracy improvement compared to the traditional EKF-based fusion

395

results

Algorithm	The improvement percentages of position accuracy (%)				
	North	East	Down	Horizontal	3D
	EKF with LSR FDE	6.1	23.2	11.0	16.6
Proposed algorithm	41.5	59.5	60.6	52.2	56.9

396

397 The RMSE of velocity and altitude are listed in Table 5, and the accuracy
398 improvement percentages are listed in Table 6. The integrated navigation system
399 outputs notably more accurate velocities and altitudes with the proposed algorithm. The
400 heading angle accuracy of the proposed algorithm is improved by 52.1% compared with
401 the traditional EKF-based fusion. Even though there is a slight decrease of 0.3% in the
402 accuracy of the pitch angle for the proposed algorithm, the magnitude of the pitch angle
403 error is far lower than that of the heading angle error for all the three algorithms in the
404 test. In addition, the proposed algorithm obtained a velocity accuracy development of
405 over than 20%, which is much higher than that of the EKF with LSR FDE.

406

407

Table 5 Velocity and altitude RMSE results comparison

Algorithm	Velocity RMSE (m/s)			Altitude RMSE (Degree)		
	North	East	Down	Roll	Pitch	Heading
EKF	0.260	0.284	0.279	0.445	1.155	5.518
EKF with LSR FDE	0.220	0.267	0.249	0.450	1.161	4.526
Proposed algorithm	0.187	0.220	0.138	0.433	1.158	2.645

408

409 **Table 6** Velocity and altitude accuracy improvement compared to the traditional EKF-

410

based fusion results

Algorithm	The improvement percentages			The improvements		
	of velocity accuracy (%)			percentage of altitude		
	North	East	Down	Roll	Pitch	Heading
EKF with LSR FDE	15.5	5.8	10.7	-1.2	-0.6	18.0
Proposed algorithm	28.1	22.5	50.4	2.6	-0.3	52.1

411

412 **Conclusion**

413 Ultimately, we developed a novel factor set based FDE scheme for integrated

414 navigation of vehicles in urban environments. Simultaneous multiple faults can be

415 detected and excluded efficiently with the proposed algorithm since far fewer subsets

416 are included in the consistency check. Significantly, the missed-detection-check factor

417 and the false-alarm-check factor are also designed to enhance the correctness and

418 robustness of the FDE, and the performance of the proposed algorithm is validated by

419 the real-life field test. The horizontal and 3D positioning accuracy of the proposed

420 algorithm are 3.296 m and 4.562 m respectively in the deep-urban-environments field
421 test. These results correspond to an over 50% improvement compared to the traditional
422 EKF based GNSS/IMU loose fusion algorithm. Furthermore, the proposed algorithm
423 resulted in a more than 20% improvement in velocity accuracy and a more than 50%
424 improvement in heading accuracy.

425

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432

433 **Author Contributions**

434 Conceptualization, H.C. and R.S.; Methodology, H.C. and R.S.; Data curation, H.C.;
435 Software, H.C.; Formal analysis, R.S.; Supervision, R.S., Q.C. and L.Y.; Writing—
436 original draft, H.C.; Writing—review & editing, H.C., R.S., Q.C and L.Y. All authors
437 have read and agreed to the published version of the manuscript.

438

439 **Competing interests**

440 The authors declare that they have no competing interests as defined by Springer, or
441 other interests that might be perceived to influence the results and/or discussion
442 reported in this paper.

443

444 **Data Availability**

445 The datasets analyzed during the current study are available from the corresponding
446 author on reasonable request.

447

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