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# Advancing Autonomous Navigation: Near-Moon GNSS-based Orbit Determination

Oliviero Vouch<sup>1</sup>, Andrea Nardin<sup>1</sup>, Alex Minetto<sup>1</sup>, Simone Zocca<sup>1</sup>, Fabio Dovis<sup>1</sup>, Lauren Konitzer<sup>2</sup>, Joel J.K. Parker<sup>2</sup>, Benjamin Ashman<sup>2</sup>, Fabio Bernardi<sup>3</sup>, Simone Tedesco<sup>3</sup>, and Samuele Fantinato<sup>3</sup>

<sup>1</sup>*Department of Electronics and Telecommunications (DET), Politecnico di Torino, Torino, Italy*

<sup>2</sup>*NASA Goddard Space Flight Center, Greenbelt, Maryland, USA*

<sup>3</sup>*Qascom SRL, Bassano del Grappa, Vicenza, Italy*

## BIOGRAPHY

**Oliviero Vouch** is a Ph.D. student working with the Navigation Signal Analysis and Simulation (NavSAS) group. His research interests cover advanced Bayesian estimation applied to multi-sensor integrated navigation units based on Global Navigation Satellite System (GNSS).

**Andrea Nardin** is Assistant Professor at the Department of Electronics and Telecommunications of Politecnico di Torino where he has been working with the NavSAS group since 2018. His research interests include signal processing architectures and signal design applied to GNSSs and LEO PNT.

**Alex Minetto** joined the Department of Electronics and Telecommunications of Politecnico di Torino, in 2021 as a Researcher and Assistant Professor. His current research interests cover navigation signal design and processing, advanced Bayesian estimation applied to positioning, navigation, and timing technologies.

**Simone Zocca** is a Ph.D. student within the NavSAS group at the Department of Electronics and Telecommunications of Politecnico di Torino. His research is focused on innovative solutions for signal processing techniques and Bayesian estimation applied to Global Navigation Satellite System (GNSS).

**Fabio Dovis** is Full Professor at the Department of Electronics and Telecommunications, Politecnico di Torino. He coordinates the NavSAS Group and is Co-PI of the LuGRE project. His research interests include design of GPS and Galileo receivers and advanced signal processing for interference and multipath detection and mitigation, and also ionospheric monitoring.

**Lauren Konitzer** is a Navigation and Mission Design Engineer at NASA Goddard Space Flight Center. She is the Deputy Principal Investigator for the Lunar GNSS Receiver Experiment (LuGRE).

**Joel J.K. Parker** is a Senior Navigation Engineer in the Navigation and Mission Design Branch at NASA GSFC. He is the LuGRE Principal Investigator (PI).

**Benjamin Ashman** is a Navigation Engineer in the Navigation and Mission Design Branch at NASA GSFC, and was the 2021–2022 ION/AAAS Congressional Science and Engineering Fellow. He is a member of the LuGRE PI team.

**Fabio Bernardi** is a Radio Navigation Engineer in the Advanced Navigation Unit at Qascom. He is involved in the LuGRE Navigation Early Investigation on Lunar surface (NEIL) payload.

**Simone Tedesco** is a Radio Navigation Engineer in the Advanced Navigation Unit at Qascom. He is involved in the LuGRE NEIL payload.

**Samuele Fantinato** is Head of the Advanced Navigation Unit at Qascom. He is Program/Project Manager (PM) of the LuGRE NEIL payload.

## ABSTRACT

Global Navigation Satellite Systems (GNSSs) have settled as a crucial asset for Positioning, Navigation and Timing (PNT) within the Space Service Volume (SSV), and this technology is increasingly recognized a major player to serve the realm of lunar exploration missions. Current space operations are heavily relying on ground infrastructures, with escalating operational costs and limited resources. Therefore, it is urgent to enhance autonomy of space users, particularly in the task of real-time Orbit Determination (OD). This study aims to demonstrate the performance of GNSS-based onboard OD in the lunar regime. In a sequential Bayesian architecture, where GNSS observations are filtered with an orbital propagator, the sigma-point Unscented Kalman Filter (UKF) model is compared against the renowned Extended Kalman Filter (EKF)-based Orbital Filter (OF). The upcoming LuGRE mission serves as a case study, showcasing near-Moon PNT from a simulated portion of lunar ignition orbit at approximately 61 Earth Radii (RE). Both navigation algorithms are assessed with actual receiver observables, retrieved from a high-fidelity Hardware-in-the-Loop (HIL) simulation. Results highlight that the UKF effectively smooths out harmful

45 Dilution of Precision (DOP) leaps induced by losses of lock of some GNSS signal, while maintaining position estimation errors  
46 within 2 km for 98.97% of the time. Moreover, remarkable accuracy gains over the EKF are observed, with a  $3\sigma$  percentile  
47 improvement of 79.97% for position estimates and 63.62% for velocity estimates.

## I. INTRODUCTION

48 In contemporary space operations, the navigation, guidance, and maneuvering of space vehicles largely depend on ground  
49 segment assets. Radio Frequency (RF) tracking via Deep Space Networks (DSNs) facilities and Direct-to-Earth (DTE) links  
50 enables advanced Orbit Determination (OD) techniques through sophisticated off-board processing algorithms (Iess et al., 2014).  
51 However, relying on ground-segment assets introduces several drawbacks. Operational costs are elevated, and the management  
52 of numerous missions is constrained by limited ground segment resources (Turan et al., 2022). To meet the objectives set by the  
53 space exploration roadmap, there is a pressing need to enhance autonomous navigation capabilities.

54 In the Space Service Volume (SSV), Global Navigation Satellite Systems (GNSSs) are a crucial asset for autonomous spacecraft  
55 (S/C) navigation and timing, and their usage has been regulated up to Geosynchronous Orbit (GEO) altitudes (Parker et al.,  
56 2018). While processing of Earth's GNSS signal in space has been proven feasible at higher altitudes, several technological  
57 challenges arise. The Earth's obstruction of satellite signals determines drops of availability. Moreover, the increased free-space  
58 path loss attenuation together with frequent tracking of side lobes results in weak signal reception and noisy observations. Yet  
59 the unfavourable geometric diversity of ranging sources can exacerbate navigation uncertainty.

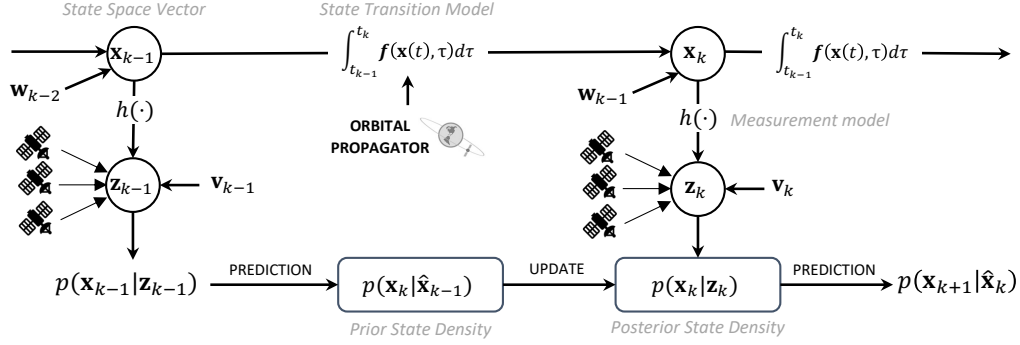
60 Targeting the lunar regime, scientific literature has proposed sequential filtering architectures to address the challenges of  
61 ground-independent and precise OD using onboard GNSS radiometric observations. Extended Kalman Filter (EKF)-based  
62 Orbital Filter (OF) models, as pioneered by (Capuano, 2016), have demonstrated significant navigation performance in Earth-  
63 Moon transfer orbit (MTO) up to Moon altitudes. In line with the reduced dynamic approach, (Capuano et al., 2017) augmented  
64 the state space model with consider parameters to mitigate the effects of unmodeled orbital forces. Additionally, an ensemble  
65 Kalman filter (EnKF) model targeting orbital navigation in MTO has shown promising performance in simulations at lunar  
66 altitudes (Murata, 2023). Recently, unconventional EKF architectures that constrain a kinematic OD solution with a planned  
67 orbital trajectory have also been proposed (Vouch et al., 2024).

68 As part of National Aeronautics and Space Administration (NASA)'s Commercial Lunar Payload Services (CLPS) program  
69 (Task Order 19D), the Lunar GNSS Receiver Experiment (LuGRE) (Parker et al., 2022) serves as case study to investigate the  
70 potential of more advanced Bayesian formulations for autonomous GNSS-based orbital navigation of a S/C in lunar proximity.  
71 The LuGRE technology development payload will deploy the Navigation Early Investigation on Lunar surface (NEIL) module—a  
72 GNSS Software Defined Radio (SDR) receiver specifically customized for operations in deep-space (Tedesco et al., 2023)—  
73 onboard the US Firefly Blue Ghost Mission 1 (BGM1) lander. The mission will set as the first flight demonstration of multi-GNSS  
74 PNT in cis-lunar space and on the Moon surface; one of the key scientific objectives of LuGRE is to assess the performance of  
75 filtering-based PNT solutions obtained both by the real-time receiver operation and through ground-based post-processing of  
76 sampled multi-system, multi-band observables (Minetto et al., 2022; Nardin et al., 2022, 2023).

77 This work aims to demonstrate the potential of a more complex Unscented Kalman Filter (UKF) model which integrates  
78 multi-channel GNSS observables tightly with the prediction of space dynamics from an orbital propagator. Benchmarking the  
79 UKF formulation against an EKF-based model, a Low Lunar Orbit (LLO) segment 61 RE away from Earth is considered to  
80 comprehensively assess the attainable orbital navigation performance. In particular, both Bayesian estimators are tested for  
81 the post-processing of observables constructed by the LuGRE receiver in a Hardware-in-the-Loop (HIL) simulation with RF  
82 GNSS signals. Leveraging a faithful model for the RF link simulation, the operational environment seen by a receiver in lunar  
83 proximity is also discussed in terms of navigation metrics. Even with an error-prone initialization, the UKF-based architecture  
84 can effectively tackle harsh multilateration geometry and reduced availability exhibiting position estimation errors within 2 km  
85 for the 98.97% of the analyzed orbit.

## II. BACKGROUND

86 From the navigation perspective, OD is the problem of determining the S/C motion relative to the center of mass of the Earth,  
87 and express it in a specified coordinate system. Orbital motion is described by the state of the dynamical system, which  
88 encompasses the instantaneous S/C position and velocity as minimal set of parameters useful to predict future motion states.  
89 In a Bayesian filtering framework, GNSS-based orbital navigation can be framed as a statistical estimation process which  
90 sequentially estimates the belief of the latent system state. Given an initial estimate  $x_0$  of the state drawn from a distribution  
91  $p(x_0)$  which reflects the initial knowledge about the system (i.e., the initial condition), the estimation process tackled by the  
92 Bayesian filter follows two steps:



**Figure 1:** Bayesian filtering approach for orbital navigation with radiometric GNSS observations, integrating predictions from an orbital propagation model. Inspired by (Fang et al., 2018).

- **Prediction of the prior state density:** the moments of the prior  $p(\mathbf{x}_k | \hat{\mathbf{x}}_{k-1})^1$  predict the system state evolution at time  $t_k$  by applying the transitional model  $\mathbf{f}(\cdot)$  to the latest state estimate  $\hat{\mathbf{x}}_{k-1}$ .
- **Estimation of the posterior state density:** the posterior  $p(\mathbf{x}_k | \mathbf{z}_k)$  is estimated leveraging sampled observations  $\mathbf{z}_k$  which relate to the state through the measurement model  $h(\cdot)$ .

A mathematical formulation of the S/C orbital dynamics (i.e., an *orbital propagator*) defines the transitional (or, motion) model as a non-linear, stochastic differential equation:

$$\dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), t) + \mathbf{w}(t) . \quad (1)$$

Inaccuracies in the physical model of the orbital forces would end up causing the orbital propagator to deviate from the actual motion. These effects, together with deterministic yet unknown control inputs, are captured in the process noise term  $\mathbf{w}(t)$ . As a matter of fact, (1) is a transitional model with continuous-time dynamics. Although the orbital motion is more accurately described in continuous-time, the system is observed at discrete-time instants. When an estimate of the orbiting vehicle state is available at  $t_{k-1}$ , (1) can be numerically integrated (cf. (Battin, 1999)) between sample intervals:

$$\mathbf{x}_k = \mathbf{x}_{k-1} + \int_{t_{k-1}}^{t_k} \mathbf{f}(\mathbf{x}(t), \tau) d\tau + \mathbf{w}_k . \quad (2)$$

Model (2) characterizes the system evolution in terms of an equivalent non-linear, discrete-time difference equation. The random white-noise sequence  $\mathbf{w}_k$  is considered from the discretization of a piecewise constant process noise (Schutz et al., 2004). Under the assumption that the system state evolves as a discrete-time Markov process, a graphical representation of the sequential procedure is shown in Figure 1.

When sampled GNSS observations are retrieved onboard (i.e.,  $\mathbf{z}_k$ ), they are processed through the measurement model:

$$\mathbf{z}_k = \mathbf{h}_k(\mathbf{x}_k) + \mathbf{v}_k . \quad (3)$$

This model filters observations using predictions based on orbital propagation, treating non-systematic measurement errors as additive disturbances with runtime-adaptable covariance. The resulting Bayesian formulation integrates GNSS observables tightly with the prediction of space dynamics (Capuano, 2016). This approach is well-suited at lunar altitudes where GNSS signal depletion occurs and blind spots are likely to intermittently appear. In fact, the integration of an orbital propagator enables continuous navigation without the need for a minimum set of radiometrically visible satellites to compute a single-point solution. Additionally, a limited number of measurements can still be beneficial in constraining the model-based orbital propagation, provided these measurements are not outliers. This helps to prevent drift caused by the integration of process noise.

<sup>1</sup> $\mathbf{x}_k = \mathbf{x}(t = t_k)$ , and  $\hat{\mathbf{x}}_k$  is an estimate of the true yet unknown system state.

## 116 1. Space vehicle dynamics

117 In the framework of Newtonian's physics, the spacecraft motion dynamics in an inertial reference frame relative to the Earth's  
118 center of mass are governed by the two-body model:

$$\ddot{\mathbf{r}}(t) = -\frac{GM_e \mathbf{r}(t)}{r(t)^3} = -\frac{\mu_e \mathbf{r}(t)}{r(t)^3} \quad (4)$$

119 which defines the second-order differential equation of motion for the unperturbed Keplerian orbit. In particular:

- 120 •  $\mathbf{r}(t) = [r_x(t), r_y(t), r_z(t)]^T$  is the instantaneous, absolute spacecraft position vector expressed in an Earth-Centered  
121 Inertial (ECI) reference frame (or, its realization in the J2000 frame);
- 122 •  $\dot{\mathbf{r}}(t) = [\dot{r}_x(t), \dot{r}_y(t), \dot{r}_z(t)]^T$  is the instantaneous, absolute spacecraft velocity vector expressed in ECI frame;
- 123 •  $\ddot{\mathbf{r}}(t) = [\ddot{r}_x(t), \ddot{r}_y(t), \ddot{r}_z(t)]^T$  is the instantaneous, absolute spacecraft acceleration vector expressed in ECI frame;
- 124 •  $r(t)$  is the instantaneous geocentric distance of the S/C from the Earth center of mass (i.e.,  $r(t) = \|\mathbf{r}(t)\|$ )
- 125 •  $\mu_e$  is the Earth's gravitational parameter ( $\mu_e = 398600.4405 \text{ km}^3 \text{ s}^{-2}$  based on (Montenbruck et al., 2002))

126 Time is the independent variable in the equations of motion for orbital navigation using GNSS measurements, which are tagged  
127 to the GPS time system (GPST). Transformations using TAI are needed for transitions between dynamical and atomic time  
128 scales (Montenbruck et al., 2002). However, time dependence will be implicit hereafter and time variable will be omitted.

129 It is remarked that (4) undertakes the assumption of the Earth being a sphere that is gravitationally equivalent to point mass.  
130 Although a realistic Earth's gravitation model should account for the geopotential gradient due to the non-uniform mass distri-  
131 bution of the geoid, this first-order approximation is increasingly acceptable for orbital altitudes above 50 000 km (Montenbruck  
132 et al., 2002). As the S/C moves away from the Earth in the interplanetary trajectory towards the Moon, other perturbing forces  
133 become dominant, such as luni-solar gravitational fields and solar radiation pressure (SRP). Incorporating third-body effects  
134 into the spacecraft's orbital dynamics extends the two-body model into a multi-body problem. Since the physical realization of  
135 forces is additive in nature, the non-linear differential equation of perturbed orbital motion can be expressed following Cowell's  
136 formulation:

$$\ddot{\mathbf{r}} = -\frac{\mu_e \mathbf{r}}{r^3} + \ddot{\mathbf{r}}_p \quad (5)$$

137 The net perturbative acceleration  $\ddot{\mathbf{r}}_p$  to the spherically symmetric Earth's gravitation reads as:

$$\ddot{\mathbf{r}}_p = \ddot{\mathbf{r}}_{3b} + \ddot{\mathbf{r}}_{srp} \quad (6)$$

138 and it includes  $\ddot{\mathbf{r}}_{3b}$  the acceleration due to the point mass gravitation of other celestial bodies, and  $\ddot{\mathbf{r}}_{srp}$  the acceleration arising  
139 from solar photons impinging on the S/C surface.

141 Assuming a set of  $n_c$  celestial bodies, the first term of (6), resolved about ECI frame axes, is:

$$\ddot{\mathbf{r}}_{3b} = \sum_{j=1}^{n_c} \mu_j \left( \frac{\mathbf{r}_j - \mathbf{r}}{\|\mathbf{r}_j - \mathbf{r}\|^3} - \frac{\mathbf{r}_j}{r_j^3} \right) \quad (7)$$

142 where  $\mathbf{r}_j$  denotes the geocentric position vector of the  $j$ -th celestial body,  $r_j$  its distance from the Earth's center of mass,  
143 and  $\mu_j$  its planetary mass parameter. For GNSS-based navigation in deep-space up to cislunar altitudes and lunar orbits, (7)  
144 encompasses perturbations from the Sun and Moon. The geocentric positions of these celestial bodies can be retrieved from  
145 Jet Propulsion Laboratory (JPL) Development Ephemerides series DE440 (Park et al., 2021). These ephemerides, reference  
146 to the International Celestial Reference System (ICRS) (e.g., ECI-frame), and are computed by fitting integrated orbits to both  
147 ground-based and space-based observations in a series of Chebyshev polynomials. The DE series are time-tagged to Barycentric  
148 Coordinate Time (TCB), requiring conversions to align with the GPS time system. The planetary mass parameters according to  
149 DE440 are tabulated in (Park et al., 2021).

150 The SRP induced acceleration on a S/C of mass  $m$  can be considered as a surface force which is approximated by the following  
151 model:

$$\ddot{\mathbf{r}}_{srp} = -P_{srp} C_R \frac{A(1AU)^2}{m} \frac{\mathbf{r}_s - \mathbf{r}}{\|\mathbf{r}_s - \mathbf{r}\|^3} \quad (8)$$

152 where  $A$  is the S/C surface exposed to solar energy,  $C_R$  is the radiation pressure coefficient (cf. Table 3.5 of (Montenbruck  
153 et al., 2002)) that depends on the S/C reflectivity  $\epsilon$ , and  $\mathbf{r}_s$  is the ECI-frame position vector of the Sun w.r.t. the S/C position. At  
154 one astronomical distance (i.e.,  $1 AU \approx 149.6 \times 10^6$  km), the solar pressure  $P_{srp} \approx 4.56 \times 10^{-6} \text{ N m}^{-2}$  assuming that surface  
155  $A$  absorbs all photons (i.e.,  $\epsilon = 0$ ) and is normal to the direction of the incoming radiation (Montenbruck et al., 2002).

156 Following from (1), the transitional model for the orbital propagator in an ECI-frame would result from reframing the perturbed  
157 Keplerian motion (6) into a non-linear, first-order vector differential equation:

$$\frac{d}{dt} \underbrace{\begin{bmatrix} \mathbf{r} \\ \dot{\mathbf{r}} \end{bmatrix}}_{\mathbf{x}^{sc}} = \underbrace{\begin{bmatrix} \dot{\mathbf{r}} \\ -\frac{\mu_e \mathbf{r}}{r^3} + \ddot{\mathbf{r}}_{3b} + \ddot{\mathbf{r}}_{srp} \end{bmatrix}}_{\mathbf{f}(\mathbf{x}^{sc}, t)} + \begin{bmatrix} \mathbf{0}_{3 \times 1} \\ \mathbf{w}^{sc} \end{bmatrix} \quad (9)$$

158 where  $\mathbf{w}^{sc}$  is the instantaneous acceleration driving noise with Power Spectral Density (PSD)  $\mathbf{S}_w^{sc} = [S_{w_x}^{sc}, S_{w_y}^{sc}, S_{w_z}^{sc}]^T$ .

159 The differential model (9) is applicable for a deep-space orbital propagator during a transfer orbit above 50 000 km altitude, and  
160 it is also suitable for cislunar and lunar altitudes. Recent contributions have considered a model in a selenocentric inertial frame  
161 that incorporates higher-order lunar gravity harmonics (Iiyama et al., 2024). Nonetheless, this model lies beyond the scope of  
162 the present study.

## 163 2. GNSS measurement model and clock dynamics

164 Sampled GNSS observations admit a non-linear functional model with the S/C positioning states. Assuming TOA ranging  
165 based on code tracking, the pseudorange equation for the PRN sequence transmitted by the  $i$ -th GNSS satellite is formulated at  
166 time  $t_k$  as:

$$\rho_k^i = \|\mathbf{r}_k - \mathbf{r}_k^i\| + c \cdot \delta t_{u,k} + \epsilon_k^i \quad (10)$$

167 where:

- 168 •  $\mathbf{r}_k^i$  is the position vector of the satellite center of mass at  $t_k$ ;
- 169 •  $\delta t_{u,k}$  is the receiver clock offset w.r.t. GNSS system time at  $t_k$ ;
- 170 •  $\epsilon_k^i$  is the non-systematic, residual model error which combines both signal-in-space user range error (SISRE) and user  
171 equipment error (UEE) into the user equivalent range error (UERE) (Teunissen and Montenbruck, 2017).

172 The pseudorange equation (10) is valid under the assumption that space-segment corrections, relativistic effects, atmospheric  
173 delays<sup>2</sup>, and biases have been compensated for by external data or physical models (Teunissen and Montenbruck, 2017). The  
174 position vector  $\mathbf{r}_k$  is referenced to the phase center of the GNSS receiver antenna onboard the S/C, unlike Section II.1, which  
175 considers the position relative to the S/C center of gravity. A lever-arm correction factor should be applied to account for such  
176 spatial offset. For a GNSS receiver tracking PRN sequences of both GPS and Galileo satellites,  $\delta t_{u,k}$  represents the clock-offset  
177 relative to GPST. As such, the Galileo pseudorange equation must include an additional term for the GPS-to-Galileo time-offset  
178 (GGTO). Unless demodulated from the navigation message and embedded as space-segment correction, the GGTO is included  
179 as part of the sequential estimation process. The satellite position vector in (10), whether computed from broadcast ephemeris  
180 parameters in the navigation message or through precise orbit products, is determined in an Earth-Centered Earth-Fixed (ECEF)  
181 frame (i.e., WGS84) (Teunissen and Montenbruck, 2017). Since the receiver position vector is more conveniently expressed in  
182 an ECI frame, a rotational transformation is required to compare on-board GNSS measurements with satellite positions.

183 Doppler measurements arise from the relative motion between the receiver and GNSS satellites, and they are relevant to the  
184 estimation of both the receiver velocity and the frequency deviation of the receiver clock. The Doppler model can be derived  
185 by differentiating the pseudorange equation w.r.t. time, and is computed from the projection of the relative satellite-receiver  
186 velocity vector on the receiver-to-satellite Line-of-Sight (LOS) (Morichi et al., 2024). For the tracked carrier component of the  
187  $i$ -th GNSS satellite, the Doppler measurement  $D_k^i$  is expressed as:

$$\underbrace{\dot{\rho}_k^i - \dot{\mathbf{r}}_k^i \cdot \mathbf{e}_k^i}_{D_k^i} = -\mathbf{e}_k^i \cdot \dot{\mathbf{r}}_k + c \cdot \dot{\delta t}_{u,k} + \dot{\epsilon}_k^i \quad (11)$$

188 where:

<sup>2</sup>When tracking signals on multiple frequency bands, the dispersive group delay induced by the ionosphere is referenced to a single frequency using frequency-dependent ionospheric coefficients.

- 189 •  $\dot{\rho}_k^i$  is the pseudorange-rate measurement at  $t_k$ ;
- 190 •  $\dot{\mathbf{r}}_k^i$  is the velocity vector of the satellite center of mass at  $t_k$ ;
- 191 •  $\mathbf{e}_k^i = [e_{x,k}^i, e_{y,k}^i, e_{z,k}^i]^T$  is the unit pointing vector from the S/C position to  $i$ -th satellite position at  $t_k$ ;
- 192 •  $\delta t_{u,k}$  is the receiver oscillator frequency deviation (i.e., clock drift);
- 193 •  $\check{\epsilon}_k^i$  is the residual error after model-based corrections and compensation of known physical effects.

194 Eventually, clock dynamics can be modelled using to the following discrete-time, linear stochastic system (Galleani, 2008):

$$\underbrace{\begin{bmatrix} \delta t_{u,k} \\ \delta \dot{t}_{u,k} \end{bmatrix}}_{\mathbf{x}_k^{clk}} = \underbrace{\begin{bmatrix} 1 & \Delta t \\ 0 & 1 \end{bmatrix}}_{\Phi^{clk}} \underbrace{\begin{bmatrix} \delta t_{u,k-1} \\ \delta \dot{t}_{u,k-1} \end{bmatrix}}_{\mathbf{x}_{k-1}^{clk}} + \underbrace{\begin{bmatrix} w_{\phi,k}^{clk} \\ w_{f,k}^{clk} \end{bmatrix}}_{\mathbf{w}_k^{clk}} \quad (12)$$

195 where  $\Delta t = t_k - t_{k-1}$ ,  $\Phi^{clk}$  is the time-invariant state-transition matrix, and  $\mathbf{w}_k^{clk}$  is the white noise random sequence (i.e.,  
196 from discretization of clock noise random walk) with stationary covariance  $\mathbf{Q}^{clk}$  (cf. Section 9.3 in (Brown and Hwang, 1992)).

### 197 3. State-space model formulation

198 Combining S/C orbital dynamics with the GNSS receiver clock states, the state vector for GNSS-based orbital navigation can  
199 be defined at time  $t_k$ :

$$\mathbf{x}_k = \begin{bmatrix} \mathbf{x}_k^{scT} & \mathbf{x}_k^{clkT} \end{bmatrix}^T \in \mathbb{R}^{n \times 1} \quad (13)$$

200 where  $\mathbf{x}_k^{sc} \in \mathbb{R}^{6 \times 1}$  includes the S/C absolute position and velocity vector states at time  $t_k$ , and  $n = 8$  for the present study.  
201 Starting from the non-linear, differential model (9) for perturbed orbital motion, an approximate linear model between sample  
202 times can be derived w.r.t. the latest estimate of S/C dynamics (i.e.,  $\hat{\mathbf{x}}_{k-1}^{sc}$ ). The solution to the first-order, vector differential  
203 equation of the state-transition matrix can be expressed as a function of the system matrix (Bar-Shalom et al., 2004):

$$\Phi_{k-1,k}^{sc} = e^{\mathbf{F}^{sc}(t, \hat{\mathbf{x}}_{k-1}^{sc}) \Delta t} \quad (14)$$

204 where:

$$\mathbf{F}^{sc}(t, \hat{\mathbf{x}}_{k-1}^{sc}) = \left. \frac{\partial \mathbf{f}(\mathbf{x}^{sc}, t)}{\partial \mathbf{x}^{sc}} \right|_{\mathbf{x}^{sc} = \hat{\mathbf{x}}_{k-1}^{sc}} = \begin{bmatrix} \mathbf{0}_{3 \times 3} & \mathbf{I}_{3 \times 3} \\ \frac{\partial}{\partial \mathbf{r}} \left( -\frac{\mu_e \mathbf{r}}{r^3} + \ddot{\mathbf{r}}_{3b} + \ddot{\mathbf{r}}_{srp} \right) \Big|_{\mathbf{x}^{sc} = \hat{\mathbf{x}}_{k-1}^{sc}} & \mathbf{0}_{3 \times 3} \end{bmatrix}. \quad (15)$$

205 The partial derivatives of Earth's point mass gravitation, third-body effects, and SRP can be found in (Montenbruck et al., 2002).  
206 From (14), the state-transition matrix for the linearized dynamics is obtained via Taylor series approximation. The linearized  
207 approximation may be inaccurate compared to the true transition matrix. An alternative is to express the differential equation  
208 of the state-transition matrix in variational form, and use numerical integration (Montenbruck et al., 2002). A simpler approach  
209 is to use a complex-step derivative approximation (Capuano, 2016).

210 Assuming a first-order Taylor approximation of (14), the state-transition matrix including receiver clock states takes the form:

$$\Phi_{k-1,k} = \begin{bmatrix} \mathbf{I}_{6 \times 6} + \mathbf{F}^{sc}(t, \hat{\mathbf{x}}_{k-1}^{sc}) \Delta t & \mathbf{0}_{6 \times 2} \\ \mathbf{0}_{2 \times 6} & \Phi^{clk} \end{bmatrix}. \quad (16)$$

211 Discretizing the process driving noise in (9) into a white noise sequence  $\mathbf{w}_k^{sc}$ , the covariance matrix of the discrete process  
212 sequence affecting state-transition dynamics becomes:

$$\mathbf{Q}_k = \begin{bmatrix} \mathbf{Q}_k^{sc} & \mathbf{0}_{6 \times 2} \\ \mathbf{0}_{2 \times 6} & \mathbf{Q}_k^{clk} \end{bmatrix}, \quad \mathbf{Q}_k^{sc} = \begin{bmatrix} \frac{\Delta t^3}{3} & \frac{\Delta t^2}{2} \\ \frac{\Delta t^2}{2} & \Delta t \end{bmatrix} \otimes \text{diag}(\mathbf{S}_{\mathbf{w}_k}^{sc}) \quad (17)$$

213 where  $\mathbf{S}_{\mathbf{w}_k}^{sc} = [S_{w_x,k}^{sc}, S_{w_y,k}^{sc}, S_{w_z,k}^{sc}]^T$  is the sampled PSD of the acceleration process white noise.

214 In a similar vein, the non-linear GNSS observation model (cf. Section II.2) can be linearized by taking the partials of the  
215 measurements w.r.t. the state evaluated locally at the sample instant. Assuming  $N_s$  tracked GPS/Galileo satellites at time  $t_k$  and

216 GGTO demodulation (i.e., single constellation model), the Jacobian of the observation equations (10) and (11) is computed as:

$$217 \mathbf{H}_k = \begin{bmatrix} \tilde{\mathbf{H}}_k & \mathbf{0}_{N_s \times 3} & c \cdot \mathbf{1}_{N_s \times 1} & \mathbf{0}_{N_s \times 1} \\ \mathbf{0}_{N_s \times 3} & \tilde{\mathbf{H}}_k & \mathbf{0}_{N_s \times 1} & c \cdot \mathbf{1}_{N_s \times 1} \end{bmatrix}, \quad \tilde{\mathbf{H}}_k = \begin{bmatrix} -e_k^1, \dots, -e_k^{N_s} \end{bmatrix}^T. \quad (18)$$

218 This linearized measurement model is valid under the assumption of processing single-frequency, code-based observations. For dual-frequency processing, (18) strictly holds after ionosphere-free linear combination (Teunissen and Montenbruck, 2017).

219 When considering the processing of GNSS observations in a spaceborne receiver, it is reasonable to assume measurement noise  $\mathbf{v}_k$  as a white random sequence with non-stationary covariance  $\mathbf{R}_k$ . For  $N_s$  pseudorange and pseudorange-rate observations available from navigation satellites, the covariance matrix assuming i.i.d. random errors is compactly written as:

$$220 \mathbf{R}_k = \text{diag} \left( \left[ \sigma_{\epsilon_k^1, S}^2, \dots, \sigma_{\epsilon_k^{N_s}, S}^2, \sigma_{\dot{\epsilon}_k^1, S}^2, \dots, \sigma_{\dot{\epsilon}_k^{N_s}, S}^2 \right] \right). \quad (19)$$

222 For the stochastic disturbance affecting pseudorange observations, the error budget in terms of UERE includes space-segment errors (i.e., satellite clock and ephemeris parameters), uncorrected atmospheric effects, relativistic errors, and receiver noise.

224 The dominant contributor to receiver noise on pseudorange measurements is the code tracking jitter from the Delay-Lock Loop (DLL), induced by thermal noise. The model from (Betz and Kolodziejcki, 2000), valid for BPSK modulated codes<sup>3</sup>, can be used to weight code tracking accuracy runtime by jointly accounting for code loop tuning, front-end bandwidth, and received Carrier-to-Noise-density ratio ( $C/N_0$ ).

228 Doppler measurements variance, instead, should account for the Phase-Lock Loop (PLL) carrier tracking jitter, influenced by thermal noise and short-term Allan deviation, and Frequency-Lock Loop (PLL) frequency tracking jitter, primarily affected by thermal noise, neglecting vibration-induced errors.

231 For a comprehensive understanding of each noise source, the reader is encouraged to refer to the literature on the topic (Kaplan and Hegarty, 2017).

### 232 III. METHODOLOGY

#### 233 1. UKF architecture with orbital propagator

234 For non-linear transitional models, the sub-optimal EKF uses a Taylor series approximation under the Gaussian assumption for covariance prediction, while state-propagation can be achieved through numerical integration. In contrast, the UKF uses the Unscented Transform (UT) paradigm, which can directly capture the moments of a target Gaussian distribution, providing a more accurate representation of highly non-linear functions in sequential estimation. This section discusses the UKF model embedded with an orbital propagator for GNSS-based sequential OD. The EKF-based model is not extensively discussed, as it is well-documented in the literature (Capuano, 2016). However, the results section will evaluate both Bayesian models in the task of S/C orbital navigation in LLO, when GNSS observations are filtered in a tightly integrated configuration.

241 Following the augmented form of the UKF (Särkkä and Svensson, 2023) with process noise terms, the augmented posterior state estimate at  $t_{k-1}$  is expressed<sup>4</sup> as:

$$242 \hat{\mathbf{x}}_{k-1}^a = \begin{bmatrix} \hat{\mathbf{x}}_{k-1}^T & \mathbf{0}_{1 \times n} \end{bmatrix}^T. \quad (20)$$

243 Correspondingly, the augmented posterior covariance estimate follows as:

$$244 \hat{\mathbf{P}}_{k-1}^a = \begin{bmatrix} \hat{\mathbf{P}}_{k-1} & \mathbf{0}_{n \times n} \\ \mathbf{0}_{n \times n} & \mathbf{Q}_k \end{bmatrix}. \quad (21)$$

244 A set of  $2n + 1$  sigma-points are then deterministically computed as:

$$\chi_{k-1}^i = \begin{bmatrix} \left( \chi_{k-1}^{i, \mathbf{x}} \right)^T & \left( \chi_{k-1}^{i, \mathbf{w}} \right)^T \end{bmatrix}^T = \begin{cases} \chi_{k-1}^0 = \hat{\mathbf{x}}_{k-1}^a & \text{for } i = 0 \\ \chi_{k-1}^i = \hat{\mathbf{x}}_{k-1}^a + \sqrt{(n + \lambda) \left[ \hat{\mathbf{P}}_{k-1}^a \right]_i} & \text{for } i = 1, \dots, n \\ \chi_{k-1}^{i+n} = \hat{\mathbf{x}}_{k-1}^a - \sqrt{(n + \lambda) \left[ \hat{\mathbf{P}}_{k-1}^a \right]_i} & \text{for } i = n + 1, \dots, 2n \end{cases} \quad (22)$$

<sup>3</sup>When processing subcarrier modulated codes, the modified formulation discussed in (Betz, 2000) should be used. Yet for the processing of Galileo E5 and E5ab signals, code tracking error models can be found in (Tawk et al., 2012).

<sup>4</sup>For discrete-time equivalent models, the additive discrete process sequence has the same dimensionality of the state vector. However, this is not true in general, and a similar equivalence does not hold for model noises defined directly in discrete time (Gustafsson and Gustafsson, 2000)



245 where  $[\cdot]_i$  denotes the  $i$ -th matrix column, and the square-root of a matrix is computed from the Cholesky decomposition of the  
 246 positive definite  $\hat{P}_{k-1}^a$ . The terms of  $\chi_{k-1}^i$  can be further decomposed as:

$$\chi_{k-1}^{i,\mathbf{x}} = \left[ \left( \chi_{k-1}^{i,sc} \right)^T \left( \chi_{k-1}^{i,clk} \right)^T \right]^T ; \quad \chi_{k-1}^{i,\mathbf{w}} = \left[ \mathbf{0}_{1 \times 3} \left( \chi_{k-1}^{i,w^{sc}} \right)^T \left( \chi_{k-1}^{i,w^{clk}} \right)^T \right]^T \quad (23)$$

247 to differentiate between the components relative to S/C positioning states and those relative to the GNSS receiver clock.  
 248 Equation (22) defines the scaled UT (Van Der Merwe, 2004) with

$$\lambda = \alpha^2 (n + \kappa) - n$$

249 determining the spread of the sigma-points around the mean of the posterior state density; this spread is tuned through the filter  
 250 parameters  $(\alpha, \kappa)$ . The sigma-points are assigned a set of scalar, time-invariant weights:

$$W_i = \begin{cases} \frac{\lambda}{n+\lambda} & i = 0 \\ \frac{1}{2(n+\lambda)} & i = 1, \dots, 2n \end{cases} \quad (24)$$

251 a) *Moments of the Gaussian prior state density*

$$\hat{\mathbf{x}}_k^- = \sum_{i=0}^{2n} W_i \chi_{k|k-1}^{i,\mathbf{x}} \quad (25)$$

$$\hat{P}_k^- = \sum_{i=0}^{2n} W_i \left[ \chi_{k|k-1}^{i,\mathbf{x}} - \hat{\mathbf{x}}_k^- \right] \left[ \chi_{k|k-1}^{i,\mathbf{x}} - \hat{\mathbf{x}}_k^- \right]^T .$$

252 The term  $\chi_{k|k-1}^{i,\mathbf{x}}$  is obtained through numerical integration of  $(\chi_{k-1}^{i,sc}, \chi_{k-1}^{i,w^{sc}})$  based on (9), and linear propagation of  
 253  $(\chi_{k-1}^{i,clk}, \chi_{k-1}^{i,w^{clk}})$  via (12). The predicted covariance evaluates the spread of the time propagated sigma-points over the  
 254 estimated mean of the prior. For the  $i$ -th time-propagated sigma-point  $\chi_{k|k-1}^{i,\mathbf{x}}$ , the predicted GNSS measurement vector  $\hat{z}_k^i$  is  
 255 calculated by leveraging the non-linear functional models (10) and (11). The predicted GNSS measurement vector would then  
 256 be computed:

$$\hat{z}_k = \sum_{i=0}^{2n} W_i \hat{z}_k^i \quad (26)$$

257 b) *Posterior estimation*

$$\mathbf{P}_{\mathbf{xz}} = \sum_{i=0}^{2n} W_i \left[ \chi_{k|k-1}^{i,\mathbf{x}} - \hat{\mathbf{x}}_k^- \right] \left[ \hat{z}_k^i - \hat{z}_k \right]^T$$

$$\mathbf{P}_{\mathbf{zz}} = \sum_{i=0}^{2n} W_i \left[ \hat{z}_k^i - \hat{z}_k \right] \left[ \hat{z}_k^i - \hat{z}_k \right]^T \quad (27)$$

$$\hat{\mathbf{x}}_k = \hat{\mathbf{x}}_k^- + \mathbf{P}_{\mathbf{xz}} \mathbf{P}_{\mathbf{zz}}^{-1} (\mathbf{z}_k - \hat{z}_k)$$

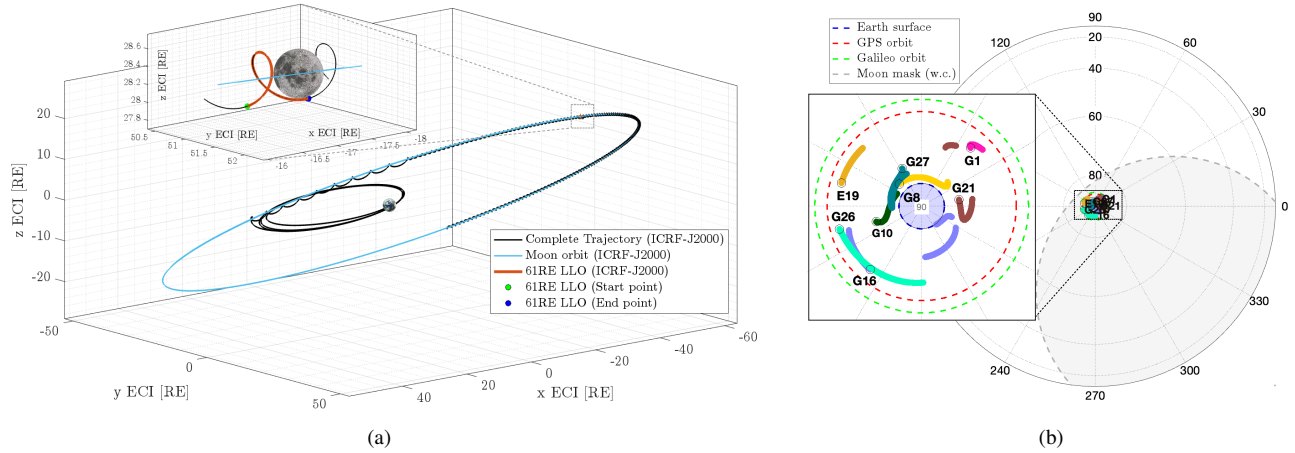
$$\hat{P}_k = \hat{P}_k^- - \mathbf{P}_{\mathbf{xz}} \mathbf{H}_k^T - \mathbf{H}_k \mathbf{P}_{\mathbf{xz}}^T + \mathbf{H}_k \mathbf{P}_{\mathbf{zz}} \mathbf{H}_k^T$$

258 where  $\mathbf{z}_k$  is the GNSS measurement vector at the sample instant (cf. Section II.2),  $\mathbf{P}_{\mathbf{xz}}$  is the the cross-covariance between  
 259  $\hat{\mathbf{x}}_k^-$  and  $\hat{z}_k$ , and  $\mathbf{P}_{\mathbf{zz}}$  is the innovation covariance (Julier et al., 2000). The last relation of (27) expresses a generalized Joseph  
 260 formula for the posterior covariance estimation, applicable to non-linear measurement models (Zanetti and DeMars, 2013).

## 261 2. Lunar orbit scenario

262 The upcoming LuGRE mission is considered as case-study to assess the potential of more complex non-linear Bayesian  
 263 formulations when tackling the challenges of autonomous orbital navigation of a S/C in the lunar regime.

264 The initial state-vector of the BGMI lander has been used in AGI's Systems Tool Kit (STK) to retrieve ephemeris parameters  
 265 for the whole mission based on the High Precision Orbit Propagator (HPOP). The ephemeris parameters are expressed in the



**Figure 2:** (a) The BGM1 lander trajectory with a zoom in the analyzed LLO segment. (b) The dynamic skyplot of tracked GPS and Galileo satellites in lunar proximity.

**Table 1:** Overview of the analyzed LuGRE mission segment in LLO.

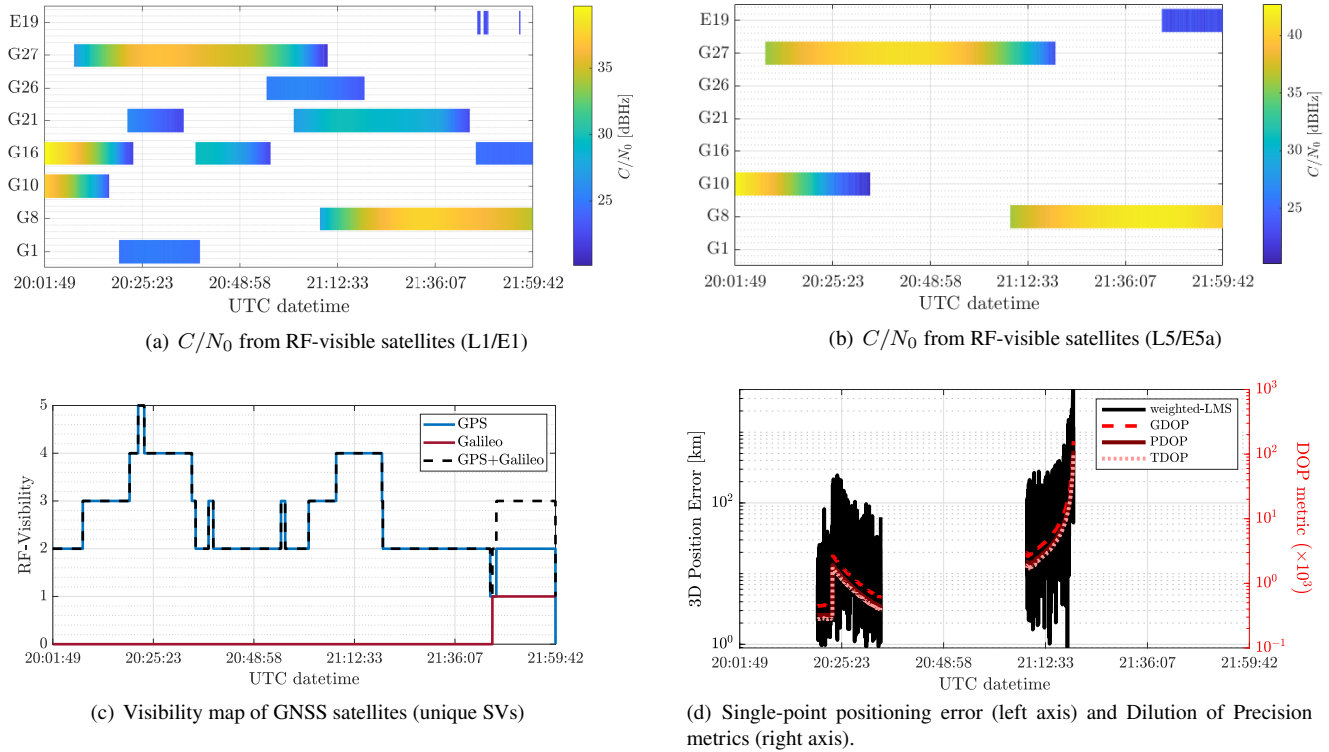
Parameter	Value
Trajectory Type	LLO
Reference Frame	ICRF (ECI-J2000 realization)
Initial geocentric distance [km] (RE)	389032.47 (60.99)
Maximum geocentric distance [km] (RE)	390981.82 (61.30)
Mean geocentric distance [km] (RE)	389206.46 (61.02)
Initial GPS time [s] / UTCG date	1411329668.38 / 25-Sep-2024 20:01:49.382
Final GPS time [s] / UTCG date	1411336800.38 / 25-Sep-2024 21:59:42.382
Sampling time [s]	60

geocentric, inertial J2000 frame, and are converted to position and velocity states. Starting from the complete mission trajectory (45.97 days), a section (2 hours) has been selected for the evaluation of the navigation algorithms. This section involves a selenocentric segment in LLO around 61 Earth Radii (RE) and close to apolune, happening after the second Lunar Orbit Injection (LOI) maneuver (Parker et al., 2022). The LuGRE trajectory together with the analyzed LLO section are shown in Figure 2(a). Moreover, the LLO details are summarized in Table 1. For the selected LLO, the original 60-second step trajectory was up-sampled to 1 Hz performing 7-th order Lagrange interpolation in General Mission Analysis Tool (GMAT) (Hughes et al., 2014). This step was performed in view of emulating the operational scenario of the LuGRE receiver (cf. Section III.3). Eventually, a frame transformation to an Earth-fixed frame (ECEF-WGS84 realization) was operated on the up-sampled trajectory segment by accounting for Earth's rotational effects w.r.t. the inertial space.

The authors remark that the reported trajectory and details are based on a pre-launch orbit design; the latter does not reflect the actual trajectory that the BGM1 lander will follow upon mission deployment. The details of the operational orbit are classified and therefore cannot be disclosed.

### 3. RF simulation framework & navigation analysis

To emulate the GNSS operational environment and the RF signal conditions the LuGRE receiver is expected to be subject to in the LLO segment, a multi-GNSS simulation model was configured in Spirent GSS9000 GNSS RF simulator (Spirent, 2015). Consistent with the NEIL hardware design and Earth GNSS signal processing capabilities, only GPS (G) and Galileo (E) constellations were modelled in the simulation environment. The most recent Almanac data and space-segment operational advisories were incorporated into the navigation systems' configuration. Although also other services are broadcast by the respective satellite payloads, the RF signal generation was confined to L1 C/A and L5 signals for GPS, and E1 and E5a signals for Galileo. For the Global Positioning System (GPS) constellation, the gain patterns for batches IIR and IIR-M were modelled according to (Marquis, 2016), with the boresight EIRP configured based on (Delépaut et al., 2020) for L1 C/A and L5-Q signals. Similarly, the gain pattern for batch IIF was taken from (Donaldson et al., 2020), and replicated for batch III-A. Given the confidentiality of the radiation patterns for the Galileo satellites, the Galileo EIRP design for the main-lobe was based on GPS



**Figure 3:** GNSS environment seen by the LuGRE receiver in the analyzed LLO segment in terms of relevant navigation metrics.

289 batch IIF, with the main lobe rescaled according to the Galileo orbit semi-major axis. For sidelobes, they were conservatively  
 290 configured after power calibration based on (European GNSS Service Centre, 2023). Moreover, the non-isotropic radiation  
 291 patterns of both GNSS systems for the modelled signals were truncated with an off-boresight mask to account for satellite body  
 292 effects. Further details about modelled patterns for both E1-C and E5a-Q signals as well as details about RF link simulation can  
 293 be found in (Tedesco et al., 2023). Regarding atmospheric effects, GNSS signals received from satellites on the opposite side  
 294 of the Earth relative to the spacecraft's position cross the ionosphere twice, causing greater delays and introducing unmodelled  
 295 biases in the retrieved measurements. These signals correspond to the main lobe portion in the transmitting EIRP that spills over  
 296 the Earth's disk and is confined within the altitude of the ionospheric layer (i.e.,  $\approx 10^3$  km). For GPS satellites, this translates  
 297 to an angle of approximately  $13^\circ$  in the EIRP pattern, with an additional  $2.2^\circ$  margin for the ionosphere, while for Galileo  
 298 satellites, the angles are slightly smaller at approximately  $12^\circ$  plus  $2^\circ$  respectively, due to the higher orbit radius. At Moon  
 299 altitudes, the likelihood of receiving such signals is very low, as demonstrated in the feasibility study by (Delépaut et al., 2020).  
 300 Therefore, ionospheric effects were neglected in the simulation, which is justified for the analyzed LLO section of the LuGRE  
 301 trajectory. Nevertheless, when tracking dual-band signals for the same satellite and processing observables, ionospheric-free  
 302 measurements can be obtained, albeit with higher noise variance.

303 Based on the described framework, a HIL test was set-up by integrating the NEIL receiver in the configured GNSS testbench.  
 304 Analogue were for generated by Spirent for GPS L1/L5 and Galileo E1/E5a bands, and processed by the radio receiver. Taking  
 305 into account S/C attitude while navigating the LLO, de-pointing loss effects were accounted for. The real-time data and the  
 306 multi-GNSS raw observables collected during the receiver operation were eventually post-processed.

307 Figure 2(b) displays the dynamic skyplot of GPS and Galileo satellites, whose signals are tracked and for which observables are  
 308 constructed, according to the high-sensitivity acquisition and tracking capabilities of the LuGRE receiver. This polar diagram  
 309 considers the instantaneous relative dynamics between the S/C and the tracked GNSS satellites in the LLO segment. The  
 310 positions and velocities of the tracked GNSS satellites are projected onto a Local Vertical Local Horizontal (LVLH) frame (for  
 311 Space Data Systems, CCSDS), with the radial direction representing the S/C's boresight, assuming perfect pointing to the  
 312 Earth's center of mass. To ease graphical interpretation, a zoom is included that frames the boresight direction; it is clearly  
 313 visible that the batch of tracked satellites is clustered at boresight thus lacking variability in elevation due to the large distance  
 314 of the S/C from the Earth compared to the GPS/Galileo orbit semi-major axis. Moreover, the minimum elevation for the Earth's  
 315 disk and the elevation isolines of both GPS and Galileo systems are identified by modeling the GNSS system's orbit semi-major

316 axis and flattening. For each S/C position, an ellipsoid is considered, and the minimum elevation level is determined and  
317 repeated over the entire analyzed LLO. This elevation isoline represents the boundary circle beyond which satellites cannot be  
318 seen inside the polar diagram. The Moon’s occlusion of the S/C-to-Earth LOS is considered as well instant-by-instant, with the  
319 skyplot representing the worst-case Moon occupation. Despite this occlusion, RF signals are not necessarily blocked. Given  
320 the S/C’s mean geocentric distance (cf. Table 1) and the Moon’s radius (about 0.2727 of Earth’s mean equatorial radius), the  
321 Moon’s disk occupies an angle roughly 84.19 times smaller than the Galileo E1 main lobe beamwidth when the Moon center of  
322 mass is taken collinear with the S/C-to-Earth LOS.

323 By setting a 20 dB-Hz threshold as the minimum received  $C/N_0$  level of a signal for the corresponding raw observable to be  
324 considered available for processing in the PVT unit, the  $C/N_0$  patterns seen by the LuGRE receiver are depicted in Figure 3(a)  
325 for L1/E1 band and in Figure 3(b) for the L5/E5a band. For the mean geocentric distance of the analyzed LLO, a 30 dB-Hz  
326 threshold is reasonable to differentiate between the reception of the main lobe and peak side lobes. The measured  $C/N_0$  levels  
327 for L5/E5a band signals are higher, reaching up to 43 dB-Hz for GPS L5, due to the wider transmission pattern beamwidth and  
328 lower path loss. This aligns with the observations by (Delépaut et al., 2020). However, more signals are tracked on the L1/E1  
329 band because only a subset of satellites of each system broadcasts services in the lower frequency band. Notably, measurements  
330 are available from only one Galileo satellite (i.e., E19) in the whole LLO segment, with a side lobe signal being tracked. This  
331 is likely caused by the conservative modeling of Galileo EIRP in the simulator, or the orbital geometry, as Galileo satellites are  
332 distributed across three orbital planes compared to GPS’s six, limiting orbital diversity.

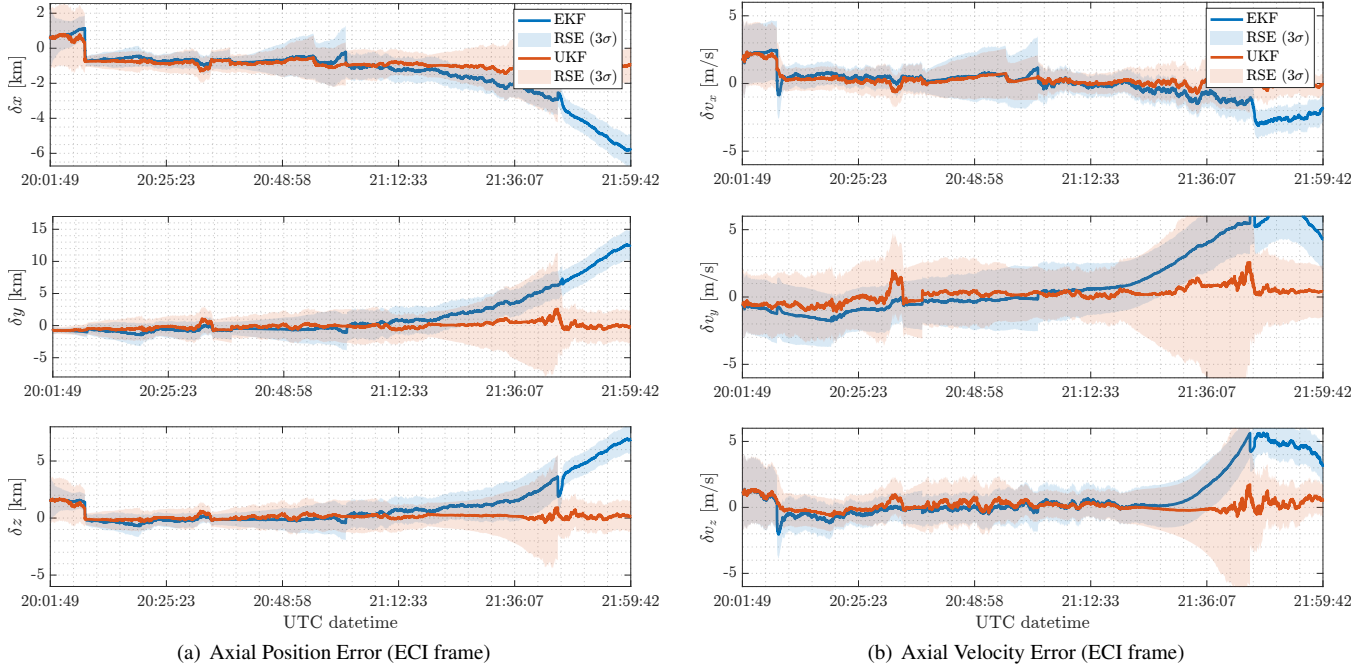
333 Figure 3(c) illustrates the radiometric visibility profile of GNSS satellites throughout the entire LLO section. It shows that a  
334 maximum of five GPS satellites are tracked for a short interval of 130 s, accounting for only the 1.21% of the dataset length. On  
335 average, 2.72 satellites are tracked, indicating that fewer than three satellites are available for most of the dataset. Moreover, the  
336 availability of the minimum number of measurements required for the computation of a single-point PVT solution is 21.32%.  
337 This availability is reflected in the weighted Least-Mean Squares (LMS) solution shown in Figure 3(d) (left axis). The right axis  
338 on the same figure highlights the profiles of geometric DOP (GDOP), position DOP (PDOP), and time DOP (TDOP). To better  
339 illustrate the dependence of the single-point positioning error on the DOP metrics, a logarithmic scale was chosen. Due to the  
340 scarcity of tracked GNSS satellites, the LLO scenario is characterized by remarkable DOP discontinuities. In particular, the  
341 rapidly changing geometric conditions can be characterized by steep ascending ramps, which rapidly deteriorate the accuracy  
342 of GNSS single-point estimates.

#### IV. RESULTS

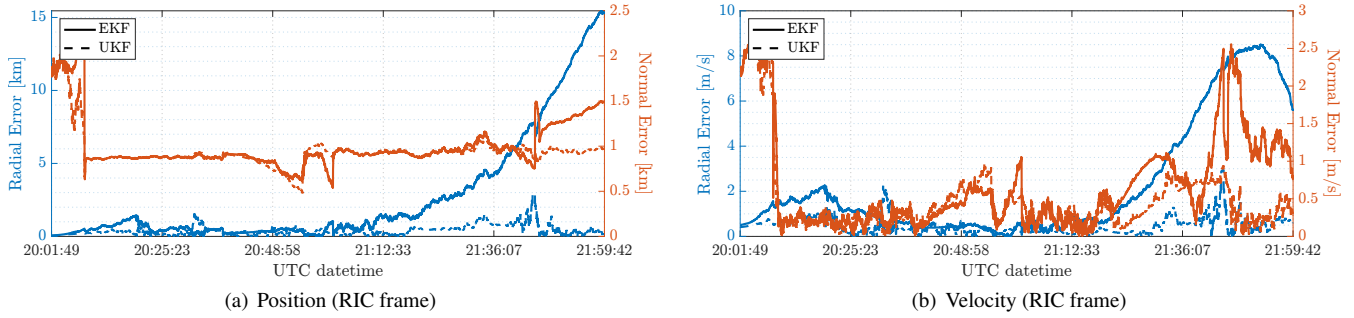
343 This section discusses the OD performance of the UKF-based OF model (cf. Section III.1) within the analyzed LLO scenario  
344 in the LuGRE framework, benchmarked against the renowned EKF-based model. The filtering-based algorithm are analyzed  
345 for post-processing sampled GNSS observations collected by the LuGRE receiver in the HIL simulation (cf. Section III.3).  
346 The filters have been developed with equivalent orbital propagators modeling S/C dynamics, and share the same stochastic  
347 characterization of the noises affecting both the process and the measurements (cf. Section II.3). It is remarked that sequential  
348 estimators require an initial condition for the PVT states, which models the prior knowledge about the system. Typically, this  
349 initialization can be provided through a (weighted) single-point solution. However, the limited multi-system, multi-channel  
350 position fixing availability observed in lunar proximity (cf. Figure 3) suggests the need for alternative approaches. For the  
351 current assessment, aided initialization is assumed; in the real operational scenario, this approach would leverage data via the  
352 ground-based TeleCommand (TC) link. Similarly, in this analysis, the navigation algorithms are initialized using the upsampled  
353 BGM1 lander trajectory. To simulate inaccuracies in the aiding information, purposely degraded initialization is considered.  
354 For the position states, a 1km error is uniformly added to each spatial dimension. A similar approach is applied to the velocity  
355 states, with a smaller error accounting for the 0.1% of the true lander speed at the initial sample time. In the absence of reference  
356 values for the receiver timing states, rule-of-thumb values are assumed, and this lack of prior knowledge is modelled in the  
357 covariance of the initial state distribution.

358 Figure 4 shows the time-series of S/C position and velocity estimation errors (ECI frame) using dual-channel GNSS observations,  
359 with separate plots for position (Figure 4(a)) and velocity (Figure 4(b)). The solid lines of each error subplot evaluate the distance  
360 of the estimated mean of the posterior density w.r.t. the true lander positioning state at the sample instant. Moreover, the shaded  
361 areas indicate the conditional 3-sigma Root-Sum-Squared (RSS) error. Figure 5 presents the errors in the S/C comoving orbital  
362 frame, separating radial error from the orthogonal plane components. Cumulative error statistics are summarized in Table 2.

363 Upon the biased initialization of 1 km, the radial position error in Figure 5(a) reduces to about 50m after the first sample of  
364 GNSS observations are filtered through to orbital propagator. Given that the tracked satellites are clustered at high elevation  
365 (cf. 2(b)), the radial error mirrors the error in the receiver clock offset estimate. A similar behavior characterizes the radial  
366 component of the velocity estimate, as shown in Figure 5(b). Despite the limited number of available measurements at the  
367 beginning of the LLO section, the receiver timing states possess enough observability to allow for the convergence of the radial  
368 estimate. Conversely, the normal component exhibits an error bigger than the initial mismatch and takes longer time (about 10



**Figure 4:** EKF and UKF OD error (solid line) with RSS confidence intervals (shaded area) at  $3\sigma$  (99.7% confidence).



**Figure 5:** EKF and UKF OD error decomposed in radial (left axis) and normal (right axis) components of a local orbital frame.

369 minutes) to reduce for both filters. Additionally, for the normal components, the mean posterior estimates remain biased by  
 370 roughly the same amount as the simulated initialization error. This suggests that accurate initialization is crucial for achieving  
 371 accurate OD solutions in operational scenarios with significant depletion of Earth GNSS signal, such as those experienced at  
 372 the Moon.

373 During the first time frame of single-point PVT availability (cf. Figure 3(d) between 20:20 and 20:34), the radial position and  
 374 velocity error profiles of both estimators follow the GDOP pattern as expected. However, at the end of the time frame, the UKF  
 375 radial position estimate exhibits a sudden deviation while the EKF remains stable. This phenomenon might be associated with  
 376 a decrease in the observability of the clock states due to the loss of L1 signal track for satellites G1 and G21 (cf. Figure 3(a)),  
 377 along with the UKF filter gain weighting more the observations than the EKF. Moreover, examining the entire LLO section,  
 378 abrupt variations in the radial error time series often coincide with discontinuities in the radiometric tracking of satellites (cf.  
 379 Figure 3(c)). These discontinuities can determine anomalies in the clock states' estimates, directly affecting the radial terms.  
 380 However, the UKF appears to be less affected by these effects, resulting in a smoother estimate overall.

381 More interesting effects can be observed during the second time frame of single-point PVT availability (cf. Figure 3(d) between  
 382 21:8 and 21:19), which is marked by a harmful PDOP ramp with values reaching nearly  $160 \times 10^3$ . At the end of this ramp,  
 383 coinciding with the loss of signal track for G1 on L1 band and G7 on L5, the conditional posterior estimates from the two  
 384 filters highlight different behaviors. the EKF posterior mean for both position and velocity states drifts, accumulating an error  
 385 against the true lander state that increases exponentially over time. This is clearly evidenced by the axial errors in Figure 4.

**Table 2:** Cumulative OD error statistics for EKF and UKF architectures.

Bayesian Filter	Position Error [km]				Velocity Error [m/s]			
	68.3%	95.5%	99.7%	100%	68.3%	95.5%	99.7%	100%
EKF	2.26	13.06	15.43	15.52	2.42	8.44	8.63	8.67
UKF	1.02	1.76	3.09	3.16	0.81	2.29	3.14	3.20

386 Despite the growing error, the EKF maintains high confidence in its estimate, as the  $3\sigma$  RSS error profile closely follows the  
387 OD error curves. This likely results from the non-linearity of the system dynamics, which compromises the validity of the EKF  
388 Taylor approximation about the latest state estimate. For each component of  $x_k^{sc}$ , comparing the terms of (15) evaluated both  
389 about the latest state estimate and about the true lander state, the difference between these quantities exceeds the corresponding  
390 state estimate’s uncertainty, leading to an overoptimistic covariance and a growing state estimation error. Conversely, the UKF  
391 posterior estimate maintains its accuracy, albeit the above mentioned bias on the normal component. Simultaneously, the UKF  
392 confidence in the estimate decreases exponentially, as indicated by the RSS error profile. This suggests that the UT-based  
393 approximation of the state density better accounts for unknown changes in the system dynamics in the absence of GNSS  
394 observations. Moreover, sigma-points enable an improved approximation of state correlations in the Gaussian belief, which is  
395 crucial for maintaining estimate quality under compromised state observability. In the final part of the LLO, new measurements  
396 from a Galileo satellite allow for a reduction in the UKF state uncertainty estimate. For the EKF, instead, the estimate is sensitive  
397 to changes in the observables’ set, but this is insufficient to recover from divergence.

## V. CONCLUSION

398 This study has demonstrated the performance of autonomous GNSS-based OD in the lunar regime. In a sequential Bayesian  
399 architecture which integrates GNSS radiometric observations tightly with the prediction of space dynamics from an orbital  
400 propagator, the potential of an UKF-based model has been investigated for statistical OD. The more complex sigma-point filter  
401 has been compared against the renown EKF-based OF model, showcasing near-Moon PNT at about 61 RE. The upcoming LuGRE  
402 scientific mission has served as case-study, selecting a LLO segment from a pre-launch design of the BGM1 trajectory. Both  
403 Bayesian navigation algorithms have been assessed through the post-processing of raw multi-band GPS/Galileo observables;  
404 these measurements have been constructed by the NEIL receiver in a HIL test with realistic RF link simulation.

405 By leveraging the UT under the Gaussian assumption, the UKF can better approximate the moments of the posterior belief for the  
406 latent state. When the state observability is undermined due to the absence of fresh measurements, enhanced OD performance  
407 can be pursued through better modelling the correlations of states while propagating orbital dynamics. This seems promising in  
408 scenarios with severe satellite signal depletion, such as in lunar proximity. Moreover, the UKF’s sigma-point sampling proves  
409 effective in maintaining estimate accuracy and mitigating the effects of harmful discontinuities characterizing multi-lateration  
410 geometry in the lunar regime.

411 Highlights of the study include:

- 412 • The UKF maintains position estimation errors within 2 km for the 98.97% of time over the analyzed dataset, with a net  
413  $3\sigma$  accuracy gain over the EKF of 79.97% for the position estimate and of 63.62% for the velocity estimate.
- 414 • Under detrimental GDOP conditions, the UKF results in a smoother and more resilient state estimate compared to the  
415 EKF; the latter exhibits a divergent trend driven by an overoptimistic covariance estimate.
- 416 • Accurate initialization might be critical for both filters, particularly in the lunar environment, where availability of  
417 radiometric observations is limited and mismatching biases can be hardly cancelled.
- 418 • The strong yet peculiar TDOP caused by the lack of elevation diversity in satellite ranging sources necessitates sequential  
419 estimators that can reduce the sensitivity of radial estimates to discontinuities in the timing estimates.

420 Aligning with the goals of increased autonomy, the UKF-based OF model seems to offer a promising solution for GNSS-based  
421 onboard OD in the lunar regime. Further research will aim to further enhance PNT algorithms, and GNSS-based OD will be  
422 explored in different deep-space and cis-lunar operational scenarios.

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