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Additional Information

Ambiguity-Free Method for Fast and Precise GNSS Differential Positioning

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Abstract: Methods based on integer ambiguity determination, such as the least squares ambiguity decorrelation adjustment (LAMBDA) method, are currently used for precise global navigation satellite systems (GNSS) differential positioning. In the present paper we propose an ambiguity-free method based on a dedicated mixed (stochastic/deterministic) optimization algorithm that unlike the LAMBDA method is capable of providing reliable and accurate results using few observation epochs (e.g. 1-cm accuracy with just two epochs) having the additional advantages of insensitiveness to cycle slips and impossibility of wrong ambiguity fixation. In addition, we will demonstrate that the application of the linear (deterministic) part of our algorithm yields the correct baseline results much easier and faster than methods requiring integer ambiguity determination provided the initial approximate coordinates are accurate to a few centimeters. However, the use of ambiguity-free methods requires that the integer character of the ambiguities be preserved so that they can be eliminated; therefore no ionosphere-free combination can be computed and the methods are valid only for short baselines (e.g. less than 10 km).

CE Database subject headings: Global positioning systems; Optimization; Measurement.

Introduction

GNSS differential positioning in short baselines has the advantage of effective cancellation of common error sources. Precise GNSS positioning needs the use of carrier phase observables, which inevitably leads to the appearance of the integer-valued unknowns called ambiguities. Since the first days of GNSS positioning extensive research has been dedicated to the optimization of the process by which ambiguities are initially approximated, fixed to integer

30 values, the corresponding solution obtained – i.e. the real-valued coordinates and integer-
31 valued ambiguities – and the solution validated (Hatch 1990, Frei and Beutler 1990, Chen
32 1993, Teunissen 1993, 1995; Kim and Langley 2000, Verhagen 2004, Li and Shen 2010, as
33 examples in the abundant literature).

34 There are also other methods based on eliminating ambiguities from the equations exploiting
35 their integer character instead of obtaining their particular values (Counselman and
36 Gourevitch 1981, Remondi 1991, Mader 1992, Wang *et al* 2007, Cellmer *et al* 2010, Cellmer
37 2012). In theory, these methods have some clear advantages: they are unaffected by cycle
38 slips, wrong ambiguity fixation is not possible – since no ambiguity estimation is done –, and
39 they have much less unknowns to determine (three, instead of three plus all the integer
40 ambiguities). However, their need for initial good approximate coordinates is a drawback that
41 has prevented a higher degree of usefulness. This was remedied in Baselga (2010) by using an
42 optimization procedure insensitive to the degree of accuracy of the initial coordinates. Its
43 computational cost, however, still made it little competitive with the standard methods based
44 on ambiguity determination (for example the popular LAMBDA method).

45 In the present paper a more successful proposal will be developed: in the next section an
46 ambiguity-free functional model will be derived and further solved by a dedicated mixed
47 (stochastic/deterministic) optimization method. Beyond the obvious advantages of
48 insensitiveness to cycle slips and impossibility of obtaining a wrong solution due to a wrong
49 ambiguity fixation, the application section will show how the proposed procedure clearly
50 overcomes the renowned LAMBDA method for short time-span baselines.

51 In addition, it will also become evident that for a baseline with good approximate coordinates
52 one does not need to consider ambiguities at all, since our ambiguity-free linear model let us

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53 obtain the correct solution reliably and much faster than the standard methods based on
 54 ambiguity determination.

55

56 **Functional model and proposed algorithm**

57

58 Let us write the double-differenced carrier phase observation equation as:

$$59 \quad \lambda\phi_{ij}^{kl} = \rho_{ij}^{kl} + \lambda N_{ij}^{kl} + \varepsilon_{ij}^{kl} \quad (1)$$

60 where λ is the carrier wavelength, ϕ_{ij}^{kl} , ρ_{ij}^{kl} and N_{ij}^{kl} are respectively the double-differenced
 61 carrier phase observation, range and integer ambiguity, for subtractions with the following
 62 order

$$63 \quad \phi_{ij}^{kl} = (\phi_j^l - \phi_i^l) - (\phi_j^k - \phi_i^k) = \phi_j^l - \phi_i^l - \phi_j^k + \phi_i^k \quad (2)$$

64 where subscripts denote baseline stations i and j and superscripts denote satellites l and k .
 65 Finally, for a sufficiently short baseline ε_{ij}^{kl} is a zero-centered with standard deviation σ
 66 Gaussian residual, expectably a few millimeters for a typical double-differenced carrier phase
 67 equation.

68 Let us assume coordinates of station i to be known (more rigorously, let us say we assume
 69 them to be known for the mean epoch of observation in the ephemerides coordinate frame
 70 within, say, a few millimeters) and let us use some approximate coordinates for station j –
 71 X_{j0}, Y_{j0}, Z_{j0} – therefore we can expand ρ_{ij}^{kl} around them and write

$$72 \quad \lambda\phi_{ij}^{kl} - \rho_{ij0}^{kl} = \left(\frac{\partial \rho_{ij}^{kl}}{\partial X_j} \right)_0 dX_j + \left(\frac{\partial \rho_{ij}^{kl}}{\partial Y_j} \right)_0 dY_j + \left(\frac{\partial \rho_{ij}^{kl}}{\partial Z_j} \right)_0 dZ_j + \lambda N_{ij}^{kl} + \varepsilon_{ij}^{kl} \quad (3)$$

73 where the subscript 0 denotes the particular value obtained after using the approximate
 74 coordinates for station j and dX_j, dY_j, dZ_j are the corrections to the approximate coordinates
 75 (to be determined in the estimation process).

76 Let us now examine the case where the approximate j -coordinates are quite accurate (we will
 77 explicitly obtain the required degree of accuracy in a later section, for the moment we can
 78 think of 1 cm just to have a figure in mind). Dividing Eq. (3) by λ we obtain

$$79 \quad \frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda} = \left(\frac{\partial\rho_{ij}^{kl}}{\partial X_j} \right)_0 \frac{1}{\lambda} dX_j + \left(\frac{\partial\rho_{ij}^{kl}}{\partial Y_j} \right)_0 \frac{1}{\lambda} dY_j + \left(\frac{\partial\rho_{ij}^{kl}}{\partial Z_j} \right)_0 \frac{1}{\lambda} dZ_j + N_{ij}^{kl} + \frac{1}{\lambda} \varepsilon_{ij}^{kl} \quad (4)$$

80 If, as said, the approximate j coordinates are quite accurate, the first three terms on the right
 81 side – and also the last one – are all much smaller than 1. Therefore the result on the left side
 82 will read something like e.g. 85.018 and we can assure the non-integer part 0.018 to be the
 83 sole contribution of the dX_j, dY_j, dZ_j and ε_{ij}^{kl} summands, whereas the integer part 85 has to
 84 be the N_{ij}^{kl} term.

85 This leads to a rather straightforward ambiguity-free method though not useful unless we
 86 have accurate enough approximate coordinates:

$$87 \quad \frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda} - \text{Int} \left(\frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda} \right) = \left(\frac{\partial\rho_{ij}^{kl}}{\partial X_j} \right)_0 \frac{1}{\lambda} dX_j + \left(\frac{\partial\rho_{ij}^{kl}}{\partial Y_j} \right)_0 \frac{1}{\lambda} dY_j + \left(\frac{\partial\rho_{ij}^{kl}}{\partial Z_j} \right)_0 \frac{1}{\lambda} dZ_j + \frac{1}{\lambda} \varepsilon_{ij}^{kl} \quad (5)$$

88 *Int* denoting the rounding to next integer function. After reordering summands, the
 89 corresponding set of equations in matrix form reads

$$90 \quad \mathbf{Ax} = \mathbf{l} + \mathbf{v} \quad (6)$$

91 with coefficient matrix \mathbf{A} and vector of unknowns \mathbf{x} , observations \mathbf{l} and residuals \mathbf{v} , which can
 92 be easily solved by least squares.

93 Evidently, having got rid of ambiguities in Eq. (5) has multiple advantages: the functional
 94 model is insensitive to possible cycle slips, incorrect ambiguity fixation and validation are not
 95 an issue now, and matrix formation and manipulation are much faster (since there are only
 96 three unknowns: dX_j, dY_j, dZ_j). The only drawback is the need for accurate enough
 97 approximate coordinates.

98 Now imagine the approximate j -coordinates were not only accurate but *exact*, then
 99 $dX_j = dY_j = dZ_j = 0$ in Eq. (5) and we would obtain for this fortunate occasion

$$100 \quad \frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda} - \text{Int}\left(\frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda}\right) = \frac{1}{\lambda}\varepsilon_{ij}^{kl} \quad (7)$$

101 The interesting thing here is that these coordinates *do exist*, that is, there are coordinates for
 102 station j that make Eq. (7) hold with ε_{ij}^{kl} being purely Gaussian zero-centered residuals with
 103 standard deviation of a few millimeters. Our only task is finding them!

104 We could try some brute-force approach consisting in iteratively plugging random j -
 105 coordinates into Eq. (7) and evaluating the corresponding residuals. More properly, we should
 106 understand this as an optimization problem

$$107 \quad \begin{cases} \min f \\ \text{being } f(X_j, Y_j, Z_j) = \sum \left(\frac{1}{\lambda}\varepsilon_{ij}^{kl}\right)^2 = \sum \left[\frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda} - \text{Int}\left(\frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda}\right)\right]^2 \\ \text{for } X_j, Y_j, Z_j \end{cases} \quad (8)$$

108 and search for these coordinates by means of any global optimization method, e.g. simulated
 109 annealing (which, basically, puts some order into the random search). For our problem at
 110 hand, i.e. solving Eq. (8), this stochastic procedure is however very costly from the
 111 computational point of view.

112 Observing the features of the search space we can design now an adapted mixed – half
 113 stochastic, half deterministic – optimization algorithm that dramatically reduces the
 114 computational burden.

115 The search space can be symbolically depicted in Fig. 1.

116 **Figure 1**

117 It is a landscape composed of different attraction basins, pull-in regions (Verhagen 2004), or
 118 Voronoi cells (Cellmer 2012), having each of them a single local optimum. Each region

119 corresponds to a set of integer ambiguities, and among the points in a region (representing
120 possible coordinate solutions) the local optimum is the best coordinate solution compatible
121 with the set of ambiguities. There is a global optimum (the local optimum of a particular
122 region): the correct solution for the baseline.

123 In our problem – Eq. (8) – the search space retains this underlying structure, even if we do not
124 use ambiguities explicitly. Therefore, we can understand why a blind random search is so
125 ineffective therein. Conversely, we can design a mixed approach: first, we randomly select a
126 point in the search space, and, second, with these approximate coordinates we apply Eq. (5) to
127 obtain either the global optimum if we have been so fortunate as to have fallen in the
128 corresponding pull-in region – since Eq. (5) is rigorously applicable – or just an
129 approximation (more or less coarse) to the local optimum in the corresponding cell. Then we
130 evaluate the function f at the obtained point and take it as the origin for the next iteration, or
131 not, depending on the function value.

132 In the appendix we give the pseudocode for a mixed algorithm using the simulated annealing
133 method in the stochastic part, named part a (refer, e.g. to Baselga 2010 for details on the
134 simulated annealing method) and the linear refinement Eq. (5) as the deterministic part
135 (named part b) of every iteration. The solution evolution along iterations is shown in Fig. 2:
136 the curved lines show the stochastic jumps – e.g. from step $0b$ to $1a$ – with statistically
137 decreasing amplitudes (i.e. successive jumps are drawn from normal distributions having
138 increasingly smaller standard deviations), while the straight segments – e.g. from $1a$ to $1b$ –
139 show the deterministic refinement. The process converges to the optimum solution after not
140 many iterations (depending them on the complexity of the problem), at any rate several
141 degrees of order less than the sole application of simulated annealing, as in Baselga (2010).

142 **Figure 2**

143 As it can be demonstrated based on Cellmer (2012) work, the necessary condition for the
144 proposed method to succeed in finding the global optimum is that the algorithm falls at least
145 once in the correct Voronoi cell. For a search space of volume L^3 – with L the search space
146 width – and assuming it to be made up of cubic Voronoi cells of diagonal λ – and
147 consequently, volume $\left(\frac{\lambda}{\sqrt{3}}\right)^3$ – we have a number N of Voronoi cells

$$148 \quad N = \frac{L^3}{\lambda^3} 3^{3/2} \quad (9)$$

149 If the algorithm consisted in visiting one after another all the cells in the search space then we
150 would need N iterations to ensure success. Considering that the simulated annealing method
151 has to considerably improve on that exhaustive procedure, but also that N in Eq. (9) is only a
152 rough and low estimate due to the naive discretization we have made of the search space (e.g.
153 any other type of parallelepiped-shaped cell of diagonal λ would lead always to larger N
154 values) we can take N as a conservative estimate for the required number of iterations in our
155 algorithm. The experiments conducted in the following section corroborated that for design
156 parameters – see appendix A – leading to some N or $N/2$ iterations successful determination
157 always occurred, whereas values of some $N/3$ or lower provided occasionally suboptimal
158 solutions.

159

160 **Application**

161

162 BAY5 and BAY6 are two GPS stations separated some 29.98 m belonging to CORS network
163 (Snay and Soler, 2008). They are taken as a reliable source of data for applying the before
164 mentioned differential positioning method: they have stable monumentation, regular
165 observations every 30 s and, in this case, even the same antennas and radomes.

166 We will consider – for instance – a sample of consecutive observations starting on January 14,
167 2011, 22:00 (GPS time). As said, we are aimed at showing the estimation abilities of the

168 proposed procedures compared with the standard approach of ambiguity determination, in
169 particular with the LAMBDA method. The software used has been developed under Matlab™
170 by the author in what refers to generalities and the ambiguity-free methods, and by Borre
171 (2009) the part of the LAMBDA method.

172 In all the computations below we first process code observables in order to obtain the
173 approximate coordinates to be used in all types of carrier phase processing: the LAMBDA
174 method and two ambiguity-free methods: the (general) mixed optimization procedure in Eq.
175 (8) and the straightforward linear procedure in Eq. (5) only devised for good approximate
176 coordinates. Due to the short baseline length only the use of L_1 carrier phases is advisable.

177 With one hour of observations (121 epochs) the three solutions are coincident within 1 mm.
178 We will take the solution obtained by the LAMBDA method as the reference solution for the
179 rest of all computations (shown in Table 1). Computation times appearing in the table refer to
180 a PC using an Intel Core2 Quad CPU at 2.33 GHz with 2.96GB RAM and are given for the
181 sole purpose of providing a rough relative comparison among methods. Even so, we make a
182 note of caution regarding the general ambiguity-free procedure (Eq. 8): times are strongly
183 dependent on the β value used in the algorithm. Here we have used different β values: values
184 quite close to unity (like $\beta = 0.999$) for assuring a correct solution with short observation
185 spans (a few minutes) where the solution is “not much clear”, and faster values (like $\beta = 0.9$)
186 for the longest observation spans. The usage of excessively close to unity values with large
187 amount of data is too conservative and, correspondingly, makes computations unnecessarily
188 costly. The usage of extremely relaxed or faster values (too far from 1) yields wrong
189 solutions, their incorrectness being quite evident since the corresponding values for $\hat{\sigma}_v$ and
190 $\hat{\mu}_v$ are far from the expected ones: typically a few millimeters for the double differences
191 residuals, and no significant deviation from zero millimeters for the mean; it might also be
192 pertinent to perform a statistical test for those hypotheses, although the values obtained in the

193 example are clearly reasonable. As a rule of thumb, the user may resort to the previous Eq. (9)
194 in order to obtain a reasonable number of iterations to be done.

195 It can be seen that the general ambiguity-free procedure – Eq. (8) – performs successfully, at
196 worse, with computational times around 1 s.

197 **Table 1**

198 If approximate coordinates are good enough (all below 6 cm in this example), which is
199 achieved for at least 45 min of observations, all three methods perform successfully, with the
200 linear ambiguity free method clearly faster than LAMBDA and general ambiguity-free
201 methods.

202 For observation times ranging from 5 to 40 min the approximate coordinates computed by
203 processing code observations are not so good. Therefore the linear ambiguity free method
204 fails as expected, while the LAMBDA and the general ambiguity-free method are successful.

205 It has been checked – though not included in the table – that if we use for these time spans
206 good approximate coordinates – all below 6 cm as before – the linear ambiguity free method
207 gives results compatible with those of LAMBDA and the general ambiguity-free method
208 albeit much faster (the times being similar to those appearing now in the table for the
209 incorrect results).

210 Finally, it is shown that for short observation times, four minutes and below, and approximate
211 coordinates of a bad quality, the LAMBDA method fails while the general ambiguity-free
212 method is still able to retain millimetre accuracy or 1.0 cm at worse for time spans as short as
213 2 epochs (21:00:00 to 21:00:30).

214 No meaningful results were obtained for just a single epoch (the LAMBDA method was even
215 underdetermined).

216

217 **Coda: with good coordinates never mind ambiguities (solution is straightforward!)**

218

219 There are occasions where the initial approximate coordinates are known within a few
 220 centimeters, e.g. we can imagine a surveying network for deformation monitoring.

221 For those cases, all methods based on ambiguity determination have inexcusably to be
 222 abandoned in favor of the linear ambiguity-free method given in Eq. (5) which not only has
 223 the before mentioned advantages of insensitiveness to cycle slips and impossibility of wrong
 224 ambiguity fixation, but it is also much simpler and faster. Going back again to Fig. 2 our
 225 problem now reduces to simply going from 7a to 7b, since we are in the correct pull-in region
 226 from the very beginning.

227 As it was said before, it has been experienced (results shown in Table 1, and also others not
 228 displayed) that the linear ambiguity-free method succeeds for the preceding baseline if the
 229 approximate coordinates are more accurate than some 6 cm.

230 Now, we want to rigorously obtain the bound for the correct application – even in the worst
 231 cases – of this linear ambiguity-free method.

232 Let us go back to Eq. (5) and analyze the first doubtful case, i.e. when the fraction $\frac{\lambda\phi_{ij}^{kl} - \rho_{ij}^{kl}}{\lambda}$
 233 is halfway between two integers; then

$$234 \quad 0.5 = \left(\frac{\partial \rho_{ij}^{kl}}{\partial X_j} \right)_0 \frac{1}{\lambda} dX_j + \left(\frac{\partial \rho_{ij}^{kl}}{\partial Y_j} \right)_0 \frac{1}{\lambda} dY_j + \left(\frac{\partial \rho_{ij}^{kl}}{\partial Z_j} \right)_0 \frac{1}{\lambda} dZ_j + \frac{1}{\lambda} \varepsilon_{ij}^{kl} \quad (10)$$

235 Since dX_j, dY_j, dZ_j are of the order centimeters and ε_{ij}^{kl} a few millimeters it can be neglected
 236 with no significant error. Developing partial derivatives we can write

$$237 \quad 0.5\lambda = \left(\frac{X_s - X_{j0}}{\rho_{j0}^s} - \frac{X_r - X_{j0}}{\rho_{j0}^r} \right) dX_j + \left(\frac{Y_s - Y_{j0}}{\rho_{j0}^s} - \frac{Y_r - Y_{j0}}{\rho_{j0}^r} \right) dY_j + \left(\frac{Z_s - Z_{j0}}{\rho_{j0}^s} - \frac{Z_r - Z_{j0}}{\rho_{j0}^r} \right) dZ_j \quad (11)$$

238 Simple variable changes let us write

$$239 \quad 0.5\lambda = (x_s - x_r) dX_j + (y_s - y_r) dY_j + (z_s - z_r) dZ_j \quad (12)$$

240 where $\sqrt{x_r^2 + y_r^2 + z_r^2} = 1$ and $\sqrt{x_s^2 + y_s^2 + z_s^2} = 1$.

241 We are interested in the least coordinate deviation from its exact value, say δ , that makes the
 242 solution to be doubtful. For a given δ , it is clear that the worst case is when all coordinates are
 243 this far from the exact solution $|dX_j| = |dY_j| = |dZ_j| = \delta$. Without loss of generality for
 244 assuming positive signs $dX_j = dY_j = dZ_j = \delta$ we can rewrite Eq. (12) as

$$245 \quad 0.5\lambda = (x_s - x_r + y_s - y_r + z_s - z_r)\delta \quad (13)$$

246 and obtain

$$247 \quad \delta = \frac{0.5\lambda}{x_s + y_s + z_s - (x_r + y_r + z_r)} \quad (14)$$

248 For δ to be minimum in Eq. (14) – since we are interested in the least δ that makes the
 249 equation to be doubtful – we need the denominator to be maximum. A little calculus shows
 250 that this happens for $x_s = y_s = z_s = \frac{1}{\sqrt{3}}$ and $x_r = y_r = z_r = -\frac{1}{\sqrt{3}}$ (reversing signs is also
 251 possible but note it is also possible for the doubtful numerator to be -0.5λ). Upon substitution
 252 in Eq. (14) we obtain the worst case value

$$253 \quad \delta = \frac{\lambda}{4\sqrt{3}} \quad (15)$$

254 This represents 2.75 cm for L_1 carrier phase observations. Evidently this is a too conservative
 255 estimate (we succeeded in the previous example with coordinates approximated to 5 cm):
 256 first, because in practice not all coordinates are inaccurate by the same amount – an
 257 assumption that brought our Eq. (12) into Eq. (13) – and second because two visible satellites
 258 cannot be diametrically opposed (with one of them just above the horizon we would have the
 259 other in the opposite direction slightly below the horizon), which is implied by our worst-case
 260 solution to Eq. (14). All in all we have determined a conservative bound for the approximate
 261 coordinate accuracy below which the linear ambiguity-free method given in Eq. (5) is always
 262 successful.

263

264 **Conclusions**

265
266 Methods based on ambiguity fixing, such as the LAMBDA method, deal with a complex
267 search space. Not only there are more unknowns than the three coordinates, but also those
268 extra unknowns have to be reliably fixed to integers. Therefore, the use of a method based on
269 ambiguity determination has the certain drawback of high computational cost, plus the
270 possible problems derived from its sensitiveness to cycle slips and possible wrong ambiguity
271 fixation, which is a critical issue.

272 The general ambiguity-free method derived in this paper, in addition to its insensitiveness to
273 cycle slips and impossible wrong ambiguity fixation, allows for an accurate and reliable
274 baseline determination with the use of much less epochs than the LAMBDA method: for
275 instance, in the example baseline we obtained a 1 cm accuracy with only two epochs.

276 In addition, for the particular case of initial approximate coordinates with accuracies of a few
277 centimeters, we devised a reliable linear ambiguity-free method much faster than LAMBDA
278 and exempt from their drawbacks.

279
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281
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284

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323 Appendix. Mixed optimization method pseudocode

324 Input parameters

325 Satellite coordinates $X_k, Y_k, Z_k, X_l, Y_l, Z_l$

326 Fixed station coordinates X_i, Y_i, Z_i

327 Search space (wide as desired): $[X_{j-min}, X_{j-max}], [Y_{j-min}, Y_{j-max}], [Z_{j-min}, Z_{j-max}]$

328 Double-differenced observations: ϕ_{ij}^{kl}

329 Carrier wavelength: λ

330 (optional) Approximate station coordinates X_j, Y_j, Z_j . It is sensible to use them at least for defining the
331 search space boundaries as $X_j \pm \Delta, Y_j \pm \Delta, Z_j \pm \Delta$

332

333 Design parameters

334 Initial standard jump amplitude (advisably 1/10 to 1/3 of search space width): σ_o

335 Final standard jump amplitude (for the global optimum to have been reached): $\sigma_f = 0.03$ m

336 Coefficient for exponential decay of standard jump amplitudes: β (e.g. $\beta = 0.999$)

337 Probability of accepting worse solutions (small, helps avoid local minima): p (e.g. $p = 0.01$)

338

339 Pseudocode algorithm

340 // Iteration 0

341 // Part *a* (stochastic) (only if we do not have initial approximate coordinates)

342 Select any coordinates $(X_j, Y_j, Z_j)_{0_a}$ belonging to the search space (even at random)

343 // Part *b* (deterministic)

344 Compose matrix *A* following Eq. (5)-(6) using $(X_j, Y_j, Z_j)_{0_a}$

345 Compose vector *l* following Eq. (5)-(6) using $(X_j, Y_j, Z_j)_{0_a}$

346 Solve the least squares problem in Eq. (6) to obtain $(dX_j, dY_j, dZ_j)_0$

347 // Refine coordinates:

348 $(X_j, Y_j, Z_j)_{0_b} = (X_j, Y_j, Z_j)_{0_a} + (dX_j, dY_j, dZ_j)_0$

349 $f_0 =$ Evaluate cost function *f* by using $(X_j, Y_j, Z_j)_{0_b}$ in Eq. (8)

350 $f_{best} = f_0$

351 $x_{best} = (X_j, Y_j, Z_j)_{0_b}$

352 $\sigma_l = \beta \sigma_o$ // standard jump amplitude is reduced

353 // Iteration *t*

354 while $\sigma_t < \sigma_f$ // until the standard jump amplitude reaches the final size

355 // Part *a* (stochastic)

356 Generate Gaussian random displacements $\Delta X_t \sim \mathcal{N}(0, \sigma_t), \Delta Y_t \sim \mathcal{N}(0, \sigma_t), \Delta Z_t \sim \mathcal{N}(0, \sigma_t)$

357 // Obtain new coordinates by displacing the ones in the last iteration:

358 $(X_j, Y_j, Z_j)_{t_a} = (X_j, Y_j, Z_j)_{t-1_b} + (\Delta X_t, \Delta Y_t, \Delta Z_t)$

359 // Part *b* (deterministic)

360 Compose matrix *A* following Eq. (5)-(6) using $(X_j, Y_j, Z_j)_{t_a}$

361 Compose vector *l* following Eq. (5)-(6) using $(X_j, Y_j, Z_j)_{t_a}$


```

362     Solve the least squares problem in Eq. (6) to obtain  $(dX_j, dY_j, dZ_j)_t$ 
363     // Refine coordinates:
364      $(X_j, Y_j, Z_j)_{t_b} = (X_j, Y_j, Z_j)_{t_a} + (dX_j, dY_j, dZ_j)_t$ 
365      $f_t$  = Evaluate cost function  $f$  by using  $(X_j, Y_j, Z_j)_{t_b}$  in Eq. (8)
366     // Accept or discard as origin for the next iteration jump
367     if  $f_t < f_{t-1}$ 
368          $(X_j, Y_j, Z_j)_{t_b} = (X_j, Y_j, Z_j)_{t_b}$  // i.e. do nothing but retain this as origin for next iteration
369         if  $f_t < f_{best}$ 
370              $f_{best} = f_t$ 
371              $x_{best} = x_t$ 
372         end
373     else
374         if random_number_from_uniform_distribution [0,1] < p
375              $(X_j, Y_j, Z_j)_{t_b} = (X_j, Y_j, Z_j)_{t_b}$  // i.e. accept worse solutions with low probab. p
376         else
377              $(X_j, Y_j, Z_j)_{t_b} = (X_j, Y_j, Z_j)_{t-1_b}$  // do not accept as origin for next iteration
378         end
379     end
380      $\sigma_{t+1} = \beta\sigma_t$  // standard jump amplitude is reduced
381 end
382
383 // The solution is  $x_{best}$ , almost always coincident with  $x_t$  being  $t$  the last iteration
384 // The mean quadratic residual in Eq. (6) must be a few mm, the average residual statistically compatible with 0.
385 // Repeated executions must provide the same result (sufficient, though not necessary condition, of having
386 // attained the global optimum)

```

387 **Figure captions**

388 **Fig. 1.** Figurative representation of the search space.

389 **Fig. 2.** Course of iterations (part *a* stochastic, part *b* deterministic)

390 **Tables**

391 **Table 1.** Coordinate accuracy results using the LAMBDA method, the general Ambiguity-
 392 Free method – Eq. (8) – and the Linear Ambiguity-Free method – Eq (5).
 393

Data span (mm:ss)	Approx. cords. accuracy (ϵ_{AX} ϵ_{AY} ϵ_{AZ}) (mm)			LAMBDA accuracy (ϵ_{AX} ϵ_{AY} ϵ_{AZ}) (mm)			t_{LAMBDA} (s)	General amb-free accuracy. Eq. (8) (ϵ_{AX} ϵ_{AY} ϵ_{AZ}) (mm)			$t_{amb-free}$ (s)	$\hat{\mu}_v$ (mm)	$\hat{\sigma}_v$ (mm)	Linear amb-free accuracy. Eq. (5) (ϵ_{AX} ϵ_{AY} ϵ_{AZ}) (mm)			$t_{linear-amb-free}$ (s)
60:00	-12	8	39	Ref. solution*			0.030	0	0	-1	0.046	-0.2	3.8	-1	0	1	0.013
55:00	-21	8	51	1	0	-1	0.030	1	0	-1	0.040	-0.1	3.7	0	0	0	0.011
50:00	-31	21	53	1	0	-1	0.027	1	0	-1	0.038	-0.1	3.7	0	0	1	0.008
45:00	-54	14	24	1	0	-1	0.025	1	0	-1	0.035	-0.1	3.8	0	0	1	0.007
40:00	-75	38	85	1	0	-1	0.025	2	0	-2	1.780	0.0	3.8	-30	3	53	0.006
30:00	-115	57	130	0	0	0	0.019	1	0	-2	1.135	-0.1	3.5	-101	57	196	0.003
20:00	-79	9	91	-1	0	-2	0.018	0	0	-3	1.698	-0.2	3.3	-58	7	115	0.001
10:00	-105	-109	32	1	-1	-3	0.018	0	-1	-3	1.209	-0.2	3.0	-67	-125	74	0.0005
5:00	-226	-98	12	0	-1	-3	0.019	0	-1	-3	0.971	-0.2	2.7	-210	-108	45	0.0003
4:00	-274	-133	176	-361	-143	337	0.018	1	-2	-4	1.084	-0.2	2.9	-352	-155	307	0.0003
3:00	-351	-16	278	-385	-112	395	0.016	2	-3	-6	1.018	-0.1	2.5	-330	-37	315	0.0002
2:00	-438	-18	535	-386	-111	397	0.016	3	-3	-9	1.714	0.2	2.3	-386	-111	393	0.0001
1:00	-282	-255	21	-335	-343	154	0.015	3	-4	-10	1.885	0.4	2.6	-318	-265	135	0.0001
0:30	-178	77	-334	-200	34	-401	0.013	3	-2	-9	1.746	0.1	3.1	-207	39	-394	0.0001

*Reference solution (in m): $\Delta X = 20.261$; $\Delta Y = -20.033$; $\Delta Z = 9.315$

**Time strongly depend on the choice of β

394
 395
 396
 397



