



An attack-resilient distributed extended Kalman consensus filtering algorithm with applications to multi-UAV tracking problems*

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Abstract: This study investigates how the events of deception attacks are distributed during the fusion of multi-sensor nonlinear systems. First, a deception attack with limited energy (DALE) is introduced under the framework of distributed extended Kalman consensus filtering (DEKCF). Next, a hypothesis testing-based mechanism to detect the abnormal data generated by DALE, in the presence of the error term caused by the linearization of the nonlinear system, is established. Once the DALE is detected, a new rectification strategy can be triggered to recalibrate the abnormal data, restoring it to its normal state. Then, an attack-resilient DEKCF (AR-DEKCF) algorithm is proposed, and its fusion estimation errors are demonstrated to satisfy the mean square exponential boundedness performance, under appropriate conditions. Finally, the effectiveness of the AR-DEKCF algorithm is confirmed through simulations involving multi-unmanned aerial vehicle (multi-UAV) tracking problems.

Key words: Extended Kalman consensus filtering; Hypothesis testing; Rectification strategy; Multi-UAV tracking
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1 Introduction

State estimation has become increasingly popular due to its wide range of applications in areas such as navigation (Gong and Sun, 2021) and target tracking (Liu D et al., 2020; Ju et al., 2022). Meanwhile, the development of wireless sensor networks (Ge et al., 2022) has spurred research in distributed state estimation (DSE) (Battistelli and Chisci, 2016; Han et al., 2022), attracting growing attention. Unlike centralized state estimation, DSE relies on communication solely between neighbor nodes within the sensor network and achieves consistent estimation by incorporating local information. This approach

has several advantages, including wider coverage, reduced bandwidth requirements, improved scalability, and enhanced robustness (Li WY et al., 2020). Among various methods for obtaining system state estimation, the consensus-based distributed estimation algorithm is commonly used and has led to extensive research on the consensus problem (Chen B et al., 2016; Han et al., 2017; Ju et al., 2022; Ning et al., 2023). In recent years, there has been a significant surge in research on the distributed Kalman consensus filtering (DKCF) algorithm, which stands as a classical approach for achieving distributed consensus estimation. For example, Li WY et al. (2020) investigated the uniform error covariance bounds for three significant types of DKCF algorithms for linear time-varying systems at a finite fusion step in terms of a collectively uniformly detectable condition. In Ryu and Back (2022), the DKCF problem was

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redefined as a consensus optimization challenge, and a novel DKCF algorithm was introduced with its stability demonstrated under reasonable assumptions. Recently, more and more researchers have been extending DKCF to the nonlinear system setting. For instance, Battistelli and Chisci (2016) demonstrated that distributed extended Kalman consensus filtering (DEKCF) can guarantee the local stability of all network nodes under conditions of network connectivity and collective observability. In addition, Ren et al. (2023) investigated the DEKCF algorithm with event-triggered (ET) communication and performed its stability analysis.

While the primary objective of sensor fusion is to enhance the accuracy and reliability of state estimation through data integration, the occurrence of malicious attacks, such as deception attacks (Yang W et al., 2019), denial-of-service attacks (Yang FS et al., 2021; Ge et al., 2023), and replay attacks (Chen B et al., 2018; Xie et al., 2022), often involves injecting false data into the sensor network to manipulate the fusion outcomes. This can lead to a deterioration in the estimation performance of the system, consequently undermining its stability. In particular, the deception attack with limited energy (DALE) has recently received research attention due to the fact that it can cleverly circumvent existing detectors with limited energy, thereby leading to additional detrimental effects. For example, for linear systems, Huang et al. (2020) analyzed the worst-case distribution estimates which result from the attacker, and obtained the optimal Kalman gain for each node that maximizes its estimation performance under DALE. Recently, Ren et al. (2023) further designed a unified distributed consensus estimation algorithm for nonlinear systems and established sufficient conditions for the boundedness of estimation error under DALE. Unfortunately, the above-mentioned studies focused only on how to detect DALE but not on how to rectify the impact caused by the false data generated from DALE. Therefore, how to design an integrated detection and rectification mechanism for a system under DALE is one of the motivations of this study.

When a DALE is detected, it is natural to introduce how to design appropriate rectification strategies to improve it, similar to the ET strategies (Wu et al., 2013; Shi et al., 2014; Battistelli et al., 2018; Liu QY et al., 2019; Wang R et al., 2021; Ju et al.,

2022; Xiao SY et al., 2022; Chen SQ and Ho, 2023; Ge et al., 2024; Zhang XM et al., 2023). For instance, to preserve the desired performance while conserving limited computational resources and network bandwidth, an ET strategy was introduced by Rezaei and Ghorbani (2022). Recently, Chen SQ and Ho (2023) investigated two edge-based transmit-receive ET strategies for reducing data transmission frequency to decrease the energy consumption of nonlinear systems. However, the aforementioned studies all assumed an ideal environment, whereas, in reality, the systems are inevitably susceptible to attack events. To address this challenge, many researchers have begun to investigate methods for enhancing network security in distributed consensus filtering by employing ET strategies (Yang W et al., 2017; Zhang ZH et al., 2020; Ren et al., 2023). For example, Yang W et al. (2017) proposed a new ET-based distributed estimator by selectively transmitting information based on assessing whether the estimated value of each sensor is affected by DALE. Meanwhile, to address the DALE problem in nonlinear systems, a unified ET-based DEKCF algorithm has been designed by Ren et al. (2023) to improve the computational efficiency. Similar to the ET strategy, the rectification strategy for addressing attacks has garnered widespread attention among researchers; for example, Chong et al. (2015) established a novel state estimation algorithm that reconstructs the initial state using observability Gramian and a finite measurement window to rectify the adverse effects of adversarial attacks. Fawzi et al. (2014) considered the state-space representation of the system and used an l -norm optimization problem to reconstruct state values for attack rectification. Recently, a novel predictive correction (PC) adversarial attack has been proposed through the study of gradient-based attacks and numerical methods for solving ordinary differential equations (ODEs) (Wan and Huang, 2023). However, it should be noted that the exploration of ET strategies and the rectification strategies mentioned above is primarily focused on reducing energy transmission efficiency, paying limited attention to how to rectify the abnormal data that may arise from DALE.

Motivated by the above discussion, it is our intention to address the DALE problem in nonlinear systems by proposing an attack-resilient DEKCF (AR-DEKCF) algorithm. Its resilience is achieved

by an integrated DALE detection and rectification mechanism, where the detection of DALE is evaluated by a simple hypothesis testing method and the rectification is imposed on the state estimation attack by DALE.

This work follows the recent trend of research on DALE problems in nonlinear systems, such as Ren et al. (2023), but in a different manner: (1) following the detection of DALE, a simple detection mechanism based on hypothesis testing is proposed to evaluate the influence of DALE on the predicted state of local nodes; (2) a rectification strategy is proposed to rectify the contaminated state estimate caused by DALE, based on which an AR-DEKCF algorithm is designed; (3) an application to multi-unmanned aerial vehicle (multi-UAV) tracking problems is carried out to validate the effectiveness of the AR-DEKCF algorithm we proposed.

Notation description for this work is provided in Table 1.

Table 1 List of notations

Notation	Description
$\mathbb{R}^n$	n -dimensional Euclidean space
$\ \cdot\ $	Euclidean norm in $\mathbb{R}^n$
M^T	Transpose of matrix M
M^{-1}	Inverse of matrix M
$(M)^L$	L^{th} power of matrix M
$M > 0$	M is positive definite
$M \geq 0$	M is positive semi-definite
$\text{tr}\{M\}$	Trace of matrix M
$\lambda_{\max}(M)$	Largest eigenvalue of matrix M
$\text{diag}\{\cdot\}$	A diagonal matrix
I_n	Identity matrix of dimension n
$ \mathcal{N} $	Cardinality of set $\mathcal{N}$

2 Problem formulation

2.1 Nonlinear system model

In this work, we focus on the discrete-time nonlinear system described as follows:

$$x_k = f(x_{k-1}) + w_{k-1}, \quad (1)$$

where $x_k \in \mathbb{R}^n$ is the state, $f(x_{k-1})$ is the nonlinear process, and w_k is the zero-mean Gaussian white noise sequence with covariance Q_k .

The observation process is represented using an undirected graph $\mathcal{G} = (\mathcal{N}, \mathcal{E})$, with the set of sensor nodes $\mathcal{N} = \{1, 2, \dots, N\}$ and their connections represented by $\mathcal{E} \subseteq \mathcal{N} \times \mathcal{N}$. For each node $i \in \mathcal{N}$, the

measurement $y_k^i \in \mathbb{R}^m$ is given by

$$y_k^i = h^i(x_k) + v_k^i, \quad (2)$$

where $h^i(\cdot)$ is the nonlinear measurement function, and v_k^i is the zero-mean Gaussian white noise sequence with covariance R_k^i . w_k and v_k^i are mutually uncorrelated. Moreover, we assume that the nonlinear functions $f(\cdot)$ and $h^i(\cdot)$, $i \in \mathcal{N}$, are twice continuously differentiable.

2.2 Distributed extended Kalman consensus filtering (DEKCF)

In this subsection, we intend to present a popular DEKCF algorithm for the nonlinear system (1)–(2). At first, for each node $i \in \mathcal{N}$, we have the following extended Kalman filtering (EKF) algorithm:

$$\hat{x}_{k|k-1}^i = f(\hat{x}_{k-1}^i), \quad (3)$$

$$P_{k|k-1}^i = F_{k-1}^i P_{k-1}^i (F_{k-1}^i)^T + Q_{k-1}, \quad (4)$$

$$\begin{aligned} P_k^i &= (I_n - K_k^i H_k^i) P_{k|k-1}^i \\ &= \left[(P_{k|k-1}^i)^{-1} + (H_k^i)^T (R_k^i)^{-1} H_k^i \right]^{-1}, \end{aligned} \quad (5)$$

$$\hat{x}_k^i = \hat{x}_{k|k-1}^i + K_k^i (y_k^i - h^i(\hat{x}_{k|k-1}^i)), \quad (6)$$

$$K_k^i = P_{k|k-1}^i (H_k^i)^T \left[H_k^i P_{k|k-1}^i (H_k^i)^T + R_k^i \right]^{-1}, \quad (7)$$

where $F_{k-1}^i = \frac{df}{dx} \big|_{x=\hat{x}_{k-1}^i}$ and $H_k^i = \frac{dh^i}{dx} \big|_{x=\hat{x}_{k|k-1}^i}$. $\hat{x}_{k|k-1}^i$ and $\hat{x}_k^i$ are the one-step prediction of the state x_k and the updated estimate, respectively. $P_{k|k-1}^i$ and P_k^i are the error covariance matrices corresponding to $\hat{x}_{k|k-1}^i$ and $\hat{x}_k^i$, respectively.

Next, the consensus on the information mechanism is imposed on local EKFs to construct the DEKCF algorithm (Battistelli and Chisci, 2016; Wei et al., 2020). Specifically, given the fusion step ℓ , at each time step k , the information pair $(\Omega_{\ell,k}^i, q_{\ell,k}^i)$ with the initialization $\Omega_{0,k}^i = (P_k^i)^{-1}$ and $q_{0,k}^i = (P_k^i)^{-1} \hat{x}_k^i$ can be represented by

$$\Omega_{\ell,k}^i = \Omega_{\ell,k|k-1}^i + (H_k^i)^T (R_k^i)^{-1} H_k^i, \quad (8)$$

$$q_{\ell,k}^i = q_{\ell,k|k-1}^i + (H_k^i)^T (R_k^i)^{-1} z_k^i, \quad (9)$$

where $z_k^i = y_k^i - h^i(\hat{x}_{k|k-1}^i) + H_k^i \hat{x}_{k|k-1}^i$.

Then, for $\ell = 0, 1, \dots, L-1$, where L is the number of fusion steps, we apply a covariance intersection fusion rule (Julier and Uhlmann, 1997) to

Eqs. (8) and (9) arriving at

$$\Omega_{\ell+1,k}^i = \sum_{j \in \mathcal{N}^i} \pi_{\ell,k}^{i,j} \Omega_{\ell,k}^j, \quad (10)$$

$$q_{\ell+1,k}^i = \sum_{j \in \mathcal{N}^i} \pi_{\ell,k}^{i,j} q_{\ell,k}^j, \quad (11)$$

where $\pi_{\ell,k}^{i,j}$ is the fused weight satisfying $\sum_{j \in \mathcal{N}^i} \pi_{\ell,k}^{i,j} = 1$. At this stage, the main structure of DEKCF is introduced in terms of Eqs. (3)–(11).

It should be noted that for each node i , the prediction $\hat{x}_{k|k-1}^i$ in Eq. (3) is carried out in an ideal environment. However, malicious attacks often occur during the prediction process (3), which significantly degrades the filtering performance.

2.3 Deception attack with limited energy (DALE)

In this study, we consider a common attack strategy, i.e., DALE, which has been insensitively studied by Huang et al. (2020) and Ren et al. (2023). DALE means that attackers can damage the normal function of the sensor network by propagating false data during the prediction phase of the local nodes having limited energy, which results in a decline in its performance. Its model is given by (Ren et al., 2023):

$$\begin{aligned} \hat{x}_{k|k-1}^{i,d} &= \gamma_k^i \left[x_k + \mathcal{B}_k^i (\hat{x}_{k|k-1}^i - x_k) + \theta_k^i \right] \\ &+ (1 - \gamma_k^i) \hat{x}_{k|k-1}^i, \end{aligned} \quad (12)$$

where $\hat{x}_{k|k-1}^{i,d}$ is the local state estimate under the DALE for node i . The matrix $\mathcal{B}_k^i$, which is introduced for designing attack strategies, is an arbitrary matrix. The attack vector θ_k^i is characterized as an independent and identically distributed Gaussian random variable, and its covariance is Θ_k^i . Meanwhile, for $i \in \mathcal{N}$, γ_k^i is a random variable characterizing the occurrence of DALE, and the random variables γ_k^i and γ_k^j ($i \neq j$) are mutually uncorrelated, which obey the following Bernoulli distribution:

$$\text{Prob}\{\gamma_k^i = 1\} = p^i, \quad (13)$$

$$\text{Prob}\{\gamma_k^i = 0\} = 1 - p^i, \quad (14)$$

where $p^i \in [0, 1]$. When $\gamma_k^i = 1$, it means that the system is experiencing DALE.

When the estimation is subjected to DALE, local node i is likely to unavoidably decrease the precision of its estimate while updating, simultaneously

impacting the fusion performance. Consequently, it is necessary to devise an effective detection mechanism to promptly identify the injected anomalous data from the attack events.

To deal with this issue, in the following subsection, we will introduce a hypothesis testing method to detect DALE.

2.4 Hypothesis testing-based DALE detection mechanism

Inspiration is drawn by the idea of Huang et al. (2020), who proposed a DALE-based detection mechanism for linear systems using the differences between measurement values and the predicted ones. In this work, we extend this approach to the nonlinear setting and take into account the linearization error. Differently, we choose a hypothesis testing method to detect DALE.

For each node i , denote $\tilde{x}_{k|k-1}^i = x_k - \hat{x}_{k|k-1}^i$ and $\tilde{x}_{k-1}^i = x_{k-1} - \hat{x}_{k-1}^i$ as the prediction error and the estimation error, respectively. The nonlinear functions $f(\cdot)$ and $h^i(\cdot)$ can be expanded as

$$f(x_{k-1}) - f(\hat{x}_{k-1}^i) = F_{k-1}^i \tilde{x}_{k-1}^i + o(|\tilde{x}_{k-1}^i|), \quad (15)$$

$$h^i(x_k) - h^i(\hat{x}_{k|k-1}^i) = H_k^i \tilde{x}_{k|k-1}^i + o(|\tilde{x}_{k|k-1}^i|), \quad (16)$$

where the terms $o(|\tilde{x}_{k-1}^i|) = \mathcal{L}_{k-1}^i \mathcal{U}_{k-1}^i \mathcal{T}_{1,k-1} \tilde{x}_{k-1}^i$ and $o(|\tilde{x}_{k|k-1}^i|) = \mathcal{S}_k^i \mathcal{R}_k^i \mathcal{T}_{2,k}^i \tilde{x}_{k|k-1}^i$ represent the high-order terms in the Taylor series expansion. Here, the scaling matrices $\mathcal{L}_{k-1}^i$ and $\mathcal{S}_k^i$ are dependent on the problem setting, and $\mathcal{T}_{1,k-1}$ and $\mathcal{T}_{2,k}^i$ are known tuning matrices. The unknown time-varying matrices $\mathcal{U}_{k-1}^i$ and $\mathcal{R}_k^i$ satisfying $\mathcal{U}_{k-1}^i (\mathcal{U}_{k-1}^i)^T \leq I$ and $\mathcal{R}_k^i (\mathcal{R}_k^i)^T \leq I$ are introduced to neutralize the linearization errors (Kai et al., 2010).

Next, taking into account the state estimate under DALE in the form of Eq. (12), we can now rewrite Eq. (16) as follows:

$$\begin{aligned} \tilde{h}_k^{i,d} &= h^i(x_k) - h^i(\hat{x}_{k|k-1}^{i,d}) + v_k^i \\ &= (H_k^i + \mathcal{S}_k^i \mathcal{R}_k^i \mathcal{T}_{2,k}^i) \tilde{x}_{k|k-1}^{i,d} + v_k^i. \end{aligned} \quad (17)$$

In the following paragraphs, we intend to detect the DALE in terms of $\tilde{h}_k^{i,d}$ in Eq. (17) using hypothesis testing. To this end, we set up two hypotheses: the null hypothesis H_0 and the alternative hypothesis H_1 , which can be described by

$$\begin{cases} H_0 : \text{the system is operating normally;} \\ H_1 : \text{the estimate } \hat{x}_{k|k-1}^i \text{ is under attacks.} \end{cases} \quad (18)$$

By virtue of Eq. (18), inspired by Huang et al. (2020), we propose a hypothesis testing-based DALE detection mechanism for each node i using the information of measurement estimation error (17) in the following form:

$$\xi_k^{i,d} \triangleq (\tilde{h}_k^{i,d})^T \Sigma_h^{-1} \tilde{h}_k^{i,d} \underset{H_1}{\overset{H_0}{\leq}} \tau^i, \quad (19)$$

where $\Sigma_h = \sigma^i \|H_k^i P_{k|k-1}^{i,d} (H_k^i)^T + R_k^i\|$, σ^i is a positive constant, and τ^i is a preset alarm threshold.

The two decisions based on Eq. (19) are then compared to finally decide H_0 and H_1 , such that

$$\begin{cases} \text{decide } H_0 & \text{if } \xi_k^{i,d} \leq \tau^i, \\ \text{decide } H_1 & \text{if } \xi_k^{i,d} > \tau^i. \end{cases} \quad (20)$$

From Eq. (20), if $\xi_k^{i,d} > \tau^i$, we will reject the null hypothesis H_0 and accept the alternative hypothesis H_1 . This indicates that the data from the DALE are unneglectable. Otherwise, we conclude that the system is free of DALEs. However, even if the system is under DALEs, we still hope that the system can keep the normal operation state, i.e., $\xi_k^{i,d} \leq \tau^i$. Therefore, we need to design a state estimation rectification strategy to drive the contaminating data $\hat{x}_{k|k-1}^{i,d}$ until $\xi_k^{i,d} \leq \tau^i$ is satisfied. To illustrate this idea, a flowchart of our work is given in Fig. 1.

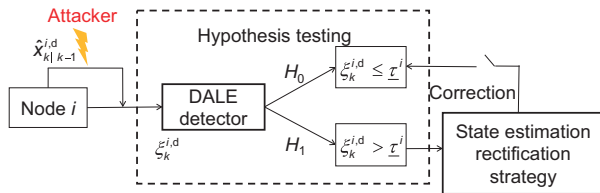


Fig. 1 Flowchart for correcting anomalous data under DALE

Remark 1 Different from the single hypothesis testing, the multiple hypothesis testing (MHT) normally involves the examining of multiple correlated variables of interest. For example, in D’Afflisio et al. (2021), the kinematic abnormalities can become apparent by comparing multiple velocity variables (e.g., spoofed velocity and actual velocity) using MHT. However, when addressing the attacks-detecting problems involving the single decision variable alone, the single hypothesis testing method is usually an efficient choice (Li YZ et al., 2018). In this work, as shown in Eq. (17), DALE detection is carried out in terms of the innovation variable $\tilde{h}_k^{i,d}$

alone. Therefore, it is natural to adopt a detection mechanism using the single hypothesis testing to decide whether the system is operating normally (i.e., H_0) or is under attacks (i.e., H_1).

2.5 State estimation rectification strategy

For each node i , we can use a hypothesis testing-based DALE detection mechanism to identify the anomalous data resulting in DALE. It is evident that when DALE occurs, the predictive information pair of the local nodes $(\Omega_{k|k-1}^i, q_{k|k-1}^i)$ is susceptible to corruption by Eq. (12) and transformed into information for $(\Omega_{k|k-1}^{i,d}, q_{k|k-1}^{i,d})$. Subsequently, it is necessary to rectify the detected anomalous data, making it consistent to the original hypothesis H_0 . Despite the fact that the anomalous data generated by a local node under DALE may not immediately affect the state estimation of the system, the accumulation of such data over time can compromise the system performance. In the following, we will design a state estimation rectification strategy to restore the performance of the system.

To this end, the latest time instant δ_k^i of node i is defined as the time elapsed since its most recent transmission. Therefore, the latest recently transmitted data are $(\Omega_{\delta_k^i}^i, q_{\delta_k^i}^i)$. We choose the binary variable ω^i to describe the data rectification procedure under the occurrence of Eq. (18) with

$$\omega^i = \begin{cases} 0, & \delta_k^i = \delta_{k-1}^i, \xi_k^{i,d} > \tau^i, \\ 1, & \delta_k^i = k, \xi_k^{i,d} \leq \tau^i. \end{cases} \quad (21)$$

Embedding Eq. (20) into Eq. (21), we can design the following state estimation rectification strategy:

$$\Omega_{\delta_k^i}^i = Q_{k-1}^{-1} - Q_{k-1}^{-1} F_{k-1}^i \left(\check{\Omega}_{k-1}^i + (F_{k-1}^i)^T \cdot Q_{k-1}^{-1} F_{k-1}^i \right)^{-1} (F_{k-1}^i)^T Q_{k-1}^{-1}, \quad (22)$$

$$q_{\delta_k^i}^i = \Omega_{\delta_k^i}^i f \left((\check{\Omega}_{k-1}^i)^{-1} \check{q}_{k-1}^i \right), \quad (23)$$

where $\check{\Omega}_{k-1}^i = \omega^i \Omega_{k-1}^i + (1 - \omega^i) \Omega_{\delta_{k-1}^i}^i$ and $\check{q}_{k-1}^i = \omega^i q_{k-1}^i + (1 - \omega^i) q_{\delta_{k-1}^i}^i$.

Obviously, if $\xi_k^{i,d} \leq \tau^i$, the information pair (Ω_k^i, q_k^i) can be transmitted with $\omega^i = 1$. Otherwise, we will correct the information pair $(\Omega_{k|k-1}^{i,d}, q_{k|k-1}^{i,d})$ to $(\Omega_{\delta_{k-1}^i}^i, q_{\delta_{k-1}^i}^i)$ with $\omega^i = 0$.

The main idea of the state estimation rectification strategy (21)–(23) is that when $\omega^i = 0$ for

each node i , the information pair $(\Omega_{k|k-1}^{i,d}, q_{k|k-1}^{i,d})$ is not available at this time. However, node i can still access the previous information pair $(\Omega_{\delta_{k-1}^i}^i, q_{\delta_{k-1}^i}^i)$, infer that such information can be close to the real information pair $(\Omega_{k-1}^i, q_{k-1}^i)$, and finally update and replace $(\Omega_{k|k-1}^{i,d}, q_{k|k-1}^{i,d})$ in the process of information fusion.

Under the state estimation rectification strategy with the DALE for $i \in \mathcal{N}$, given the fusion step ℓ , the fusion information pair $(\Omega_{\ell+1,k}^i, q_{\ell+1,k}^i)$ can be obtained by

$$\Omega_{\ell+1,k}^i = \sum_{j \in \mathcal{N}^i} \pi_{\ell,k}^{i,j} \left[\omega^j \Omega_{\ell,k}^j + (1 - \omega^j) \Omega_{\ell,\delta_k^j}^j \right], \quad (24)$$

$$q_{\ell+1,k}^i = \sum_{j \in \mathcal{N}^i} \pi_{\ell,k}^{i,j} \left[\omega^j q_{\ell,k}^j + (1 - \omega^j) q_{\ell,\delta_k^j}^j \right], \quad (25)$$

where $\pi_{\ell,k}^{i,j}$ can be calculated according to the Metropolis weight rule (Xiao L et al., 2005).

By exploiting the DEKCF defined in Eqs. (3)–(11), a hypothesis testing-based DALE detection mechanism, and a state estimation rectification strategy, we are ready to introduce an AR-DEKCF algorithm in Algorithm 1.

3 Stability analysis

This section focuses on assessing the stability performance of Algorithm 1 in terms of the bound-

Algorithm 1 AR-DEKCF

-
- 1: **Input:** $\hat{x}_{k-1}^j, P_{k-1}^j, F_{k-1}^j, Q_{k-1}, \mathcal{T}^i, L$
 - 2: **Prediction:** calculate the information pair $(\Omega_{k|k-1}^j, q_{k|k-1}^j)$ via Eqs. (3) and (4)
 - 3: **Rectification:** for $\ell = 0, 1, \dots, L-1, j \in \mathcal{N}^i$, consider that the attack events occur
 - 4: **if** $\xi_k^{i,d} > \mathcal{T}^i$ **then**
 - (1) trigger $\omega^j = 0$
 - (2) correct the information pair $(\Omega_{\ell,k}^{j,d}, q_{\ell,k}^{j,d})$ by Eqs. (22) and (23)
 - (3) update the information pair $(\Omega_{\ell,\delta_k^j}^j, q_{\ell,\delta_k^j}^j)$
 - else**
 - (1) trigger $\omega^j = 1$
 - (2) compute the information pair $(\Omega_{\ell,k}^j, q_{\ell,k}^j)$ by Eqs. (3) and (4)
 - (3) update the information pair $(\Omega_{\ell,k}^j, q_{\ell,k}^j)$
 - 5: **Fusion:** set $L = \ell + 1$, update $P_k^i = (\Omega_{L,k}^i)^{-1}, \hat{x}_k^i = P_k^i q_{L,k}^i$ by Eq. (24)
 - 6: **Update:** set $k = k + 1$, and repeat lines 3–5
 - 7: **Output:** $P_k^i, \hat{x}_k^i$
-

edness of the estimation errors. To begin with, we present the following assumptions:

Assumption 1 (Li WY et al., 2020) System (1)–(2) is said to be uniformly collectively observable if (F_k, H_k) is uniformly observable, where $F_k \triangleq \text{col}(F_k^i)_{i \in \mathcal{N}}$ and $H_k \triangleq \text{col}(H_k^i)_{i \in \mathcal{N}}$.

Assumption 2 For $i \in \mathcal{N}, k \geq 0$, there are positive reals $\underline{f}, \bar{f}, \bar{h}, \bar{\beta}, \underline{\tau}, \bar{\tau}, \underline{q}, \bar{q}$, such that the following bound conditions hold:

$$\underline{f} \leq \|F_k^i\| \leq \bar{f}, \|H_k^i\| \leq \bar{h}, \|\Theta_k^i\| \leq \bar{\beta}, \quad (26)$$

$$\underline{\tau} I_m \leq R_k^i \leq \bar{\tau} I_m, \underline{q} I_n \leq Q_k \leq \bar{q} I_n.$$

Assumption 3 For $i \in \mathcal{N}$ and $k > 0$, the error covariance P_k^i satisfies $(P_k^i)^{-1} \leq (\mathcal{T}_{1,k-1}^i)^T \mathcal{T}_{1,k-1}^i \leq 2(P_k^i)^{-1}$.

Assumption 4 Consider that the system given by Eqs. (1) and (2) satisfies Assumptions 1 and 2. There exist positive scalars $\underline{p}, \bar{p}$, such that $\forall k \geq 0$, the error covariances of Algorithm 1 are uniformly bounded:

$$\underline{p} I_n \leq P_k^i \leq \bar{p} I_n. \quad (27)$$

With the above assumptions, it is possible to show the main result of this work.

Theorem 1 For every $k \geq 0, \forall i \in \mathcal{N}$, let Assumptions 1–4 hold. Consider the system (1)–(2) under DALE and Algorithm 1, the estimation errors $\tilde{x}_{k+1}^i = x_{k+1}^i - \hat{x}_{k+1}^i$ are exponentially bounded in mean square.

Proof See the appendix.

Remark 2 It is worth noting that Assumptions 3 and 4 provided in this work are reasonable. Assumption 3 holds because the tuning matrices $\mathcal{T}_{1,k-1}^i$ and $\mathcal{T}_{2,k}^i$ are known and can be preset (Ren et al., 2023). As for Assumption 4, its uniform lower bound can be guaranteed with the aid of Assumption 2, while the uniform upper bound can be obtained through Assumptions 1 and 2. Both uniform bounds for the linear system have been extensively researched in our prior works (Li WY et al., 2018, 2020; Wei et al., 2020).

4 An illustration example

In this section, a multi-UAV cooperative tracking problem using range-bearing sensors in a two-dimensional scenario (Arasaratnam and Haykin, 2009) will be studied to verify our proposed algorithm.

The target motion model is described by the following state-space system:

$$x_{k+1} = f(x_k) + w_k, \quad (28)$$

where $x_k = [p_{x_k}, v_{x_k}, p_{y_k}, v_{y_k}, \vartheta_k]^T$ denotes the state of the target, p_{x_k} and p_{y_k} are the positions, v_{x_k} and v_{y_k} are the velocities of the target in the x and y directions respectively, and ϑ_k is a constant but unknown turning rate.

Meanwhile, the covariance of process noise w_k is $Q = \text{diag}\{g_1\Delta, g_1\Delta, g_2\Delta\}$ with

$$\Delta = \begin{bmatrix} \Gamma^3/3 & \Gamma^2/2 \\ \Gamma^2/2 & \Gamma \end{bmatrix}, \quad (29)$$

where Γ is the sampling interval, and g_1 and g_2 are the noise intensities of the process.

The target position is measured using range-bearing sensors mounted on the multiple UAVs with the model:

$$z_k^i = \begin{bmatrix} \tan^{-1} \left(\frac{p_{y_k} - s_{y_k}^i}{p_{x_k} - s_{x_k}^i} \right) \\ \sqrt{(p_{x_k} - s_{x_k}^i)^2 + (p_{y_k} - s_{y_k}^i)^2} \end{bmatrix} + \begin{bmatrix} v_{\theta}^i \\ v_s^i \end{bmatrix}, \quad (30)$$

$i = 1, 2, \dots, 5,$

where $(s_{x_k}^i, s_{y_k}^i)$ represents the position of the range-bearing sensor i in x and y directions, and v_{θ}^i and v_s^i are the measurement noises.

The values of the above-mentioned parameters are given in Table 2.

To validate the effectiveness of the AR-DEKCF algorithm, we selected five UAVs with range-bearing sensors to cooperatively track the target. As shown in Fig. 2, we assume that the DALEs persistently affect the data transmitted between UAV 2 and UAV 3, as well as between UAV 4 and UAV 5.

Furthermore, we evaluate the performance of tracking by using the position root mean square error (RMSE_P), velocity RMSE (RMSE_V), and turning rate RMSE (RMSE_{TR}) of the targets from the i^{th} UAV for each time step k . All simulation results are derived over 300 independent Monte Carlo runs with the same condition, which can be defined as (Wang S et al., 2023)

$$\text{RMSE}_Z = \sqrt{\frac{1}{N} \sum_{j=1}^N \psi_Z}, \quad Z = P, V, \text{TR}, \quad (31)$$

Table 2 List of parameters

Parameter	Value
Γ	1 s
g_1	$0.1 \text{ m}^2/\text{s}^3$
g_2	$1.75 \times 10^{-4} \text{ s}^{-3}$
v_{θ}^i	$\sqrt{10} \text{ m} \cdot \text{rad}$
v_s^i	10 m
ϑ_k	$-3 (^{\circ})/\text{s}$

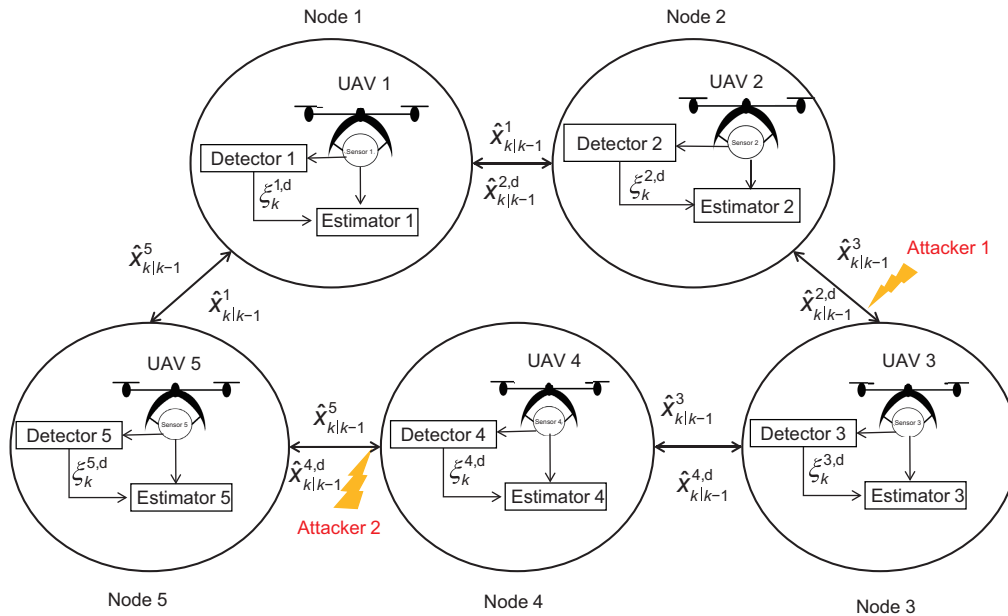


Fig. 2 UAV topology under DALE

where

$$\begin{aligned}\psi_P &= \left(p_{x_k}^j - \hat{p}_{x_{k,f}}^{i,j}\right)^2 + \left(p_{y_k}^j - \hat{p}_{y_{k,f}}^{i,j}\right)^2, \\ \psi_V &= \left(v_{x_k}^j - \hat{v}_{x_{k,f}}^{i,j}\right)^2 + \left(v_{y_k}^j - \hat{v}_{y_{k,f}}^{i,j}\right)^2, \\ \psi_{TR} &= \left(\vartheta_k^j - \hat{\vartheta}_{k,f}^{i,j}\right)^2.\end{aligned}$$

Here, N is the number of Monte Carlo runs, $[\hat{p}_{x_{k,f}}^{i,j}, \hat{p}_{y_{k,f}}^{i,j}]$, $[\hat{v}_{x_{k,f}}^{i,j}, \hat{v}_{y_{k,f}}^{i,j}]$, and $\hat{\vartheta}_{k,f}^{i,j}$ are the fused estimates of the position, velocity, and turning rate of the i^{th} UAV, respectively. The initial state and the initial error covariance of the target trajectory are $x_0 = [1000 \text{ m}, 200 \text{ m/s}, 1000 \text{ m}, 0 \text{ m/s}, -3 \text{ rad/s}]^T$ and $P_0 = \text{diag}\{100 \text{ m}^2, 15 \text{ m}^2/\text{s}^2, 100 \text{ m}^2, 15 \text{ m}^2/\text{s}^2, 100 \text{ rad}^2/\text{s}^2\}$, respectively.

Next, we provide detailed discussion of the following two cases:

1. Case 1

In this case, the target trajectory follows a constant velocity motion, where

$$f(x_k) = F_k^i x_k = \begin{bmatrix} 1 & \Gamma & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & \Gamma & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} x_k.$$

The corresponding attack signals of attacker 1 and attacker 2 are respectively given by

$$\begin{aligned}\Theta_k^2 &= \begin{cases} 0.015, & 20 \leq k \leq 30, \\ 0, & \text{otherwise,} \end{cases} \\ \Theta_k^4 &= \begin{cases} 0.018, & 60 \leq k \leq 70, \\ 0, & \text{otherwise.} \end{cases}\end{aligned}\quad (32)$$

Then, we assess the performance of the AR-DEKCF algorithm in terms of RMSE_P and RMSE_V of UAVs. As depicted in Figs. 3 and 4, UAV 2 and UAV 4 experience a significant increase in their respective RMSE_P and RMSE_V when subjected to DALE in Eq. (32). Given the distributed fusion nature, their neighboring UAV 3 and UAV 5 also exhibit increased RMSE_P and RMSE_V during this period.

Fortunately, our proposed algorithm can rectify the abnormal RMSE_P and RMSE_V to the normal status and then they remain stable. Moreover, Fig. 5 depicts the time intensity of state estimation corrections for five UAVs. Notably, it reveals that the state

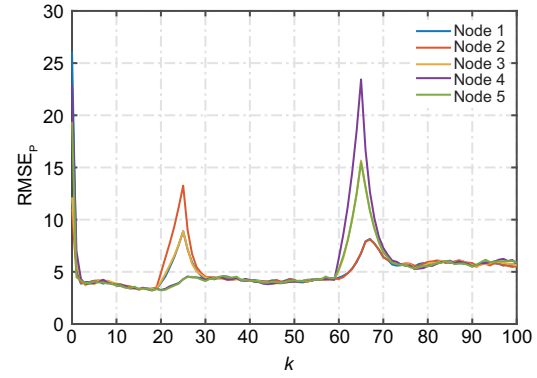


Fig. 3 RMSE_P of the AR-DEKCF algorithm for $L = 4$

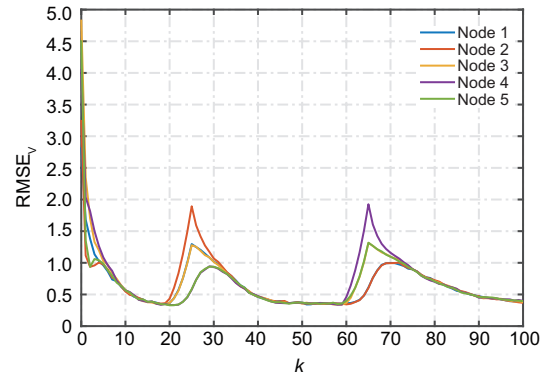


Fig. 4 RMSE_V of the AR-DEKCF algorithm for $L = 4$

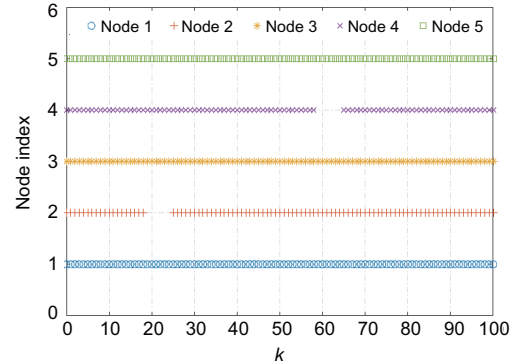


Fig. 5 State estimation rectification time under DALE

estimation rectification strategy is triggered during the attack period to mitigate the transmission of abnormal data resulting from the DALE, aiming to rectify the impact on the fusion estimation.

2. Case 2

In this case, the initial position of the target is situated within 20 m by 1500 m area, and is assumed to follow a trajectory with a constant but unknown turning rate, as shown in Fig. 6.

For every $k > 0$, consider the linearized system

as follows:

$$f(x_k) \approx \frac{\partial f(x_k)}{\partial x_k} x_k$$

$$= \begin{bmatrix} 1 & \frac{\sin(\vartheta_k \Gamma)}{\vartheta_k} & 0 & -\left(\frac{1-\cos(\vartheta_k \Gamma)}{\vartheta_k}\right) & 0 \\ 0 & \cos(\vartheta_k \Gamma) & 0 & -\sin(\vartheta_k \Gamma) & 0 \\ 0 & \frac{1-\cos(\vartheta_k \Gamma)}{\vartheta_k} & 1 & \frac{\sin(\vartheta_k \Gamma)}{\vartheta_k} & 0 \\ 0 & \sin(\vartheta_k \Gamma) & 0 & \cos(\vartheta_k \Gamma) & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} x_k,$$

where ϑ_k is the constant angular speed under the DALE signal $\Theta_k^2 = 0.02$ with the probability $p^i = 0.1$ for attacker 1.

In particular, five UAVs follow and steadily approach the target, aiming to achieve a higher tracking accuracy. To investigate the performance of UAV 2 when subjected to DALE, we compare our algorithm with the distributed EKCF algorithm without/with DALE (A-DEKCF) of UAV 2. The A-DEKCF algorithm experiences a sudden increase in the corresponding RMSE_Z ($Z = P, V, \text{TR}$) when under DALE, whereas our proposed algorithm can significantly reduce the relative RMSE_Z . Furthermore, owing to the incessant accumulation of rectification errors, RMSE_Z of our proposed algorithm has not reached but is close to the performance of the DEKCF algorithm. It can gradually regain stability in the absence of DALE with increasing k , as shown in Figs. 7–9.

5 Conclusions

In this study, the issue of DALE encountered in distributed multi-sensor fusion state estimation has been addressed, considering it in two crucial steps: DALE detection and rectification. First,

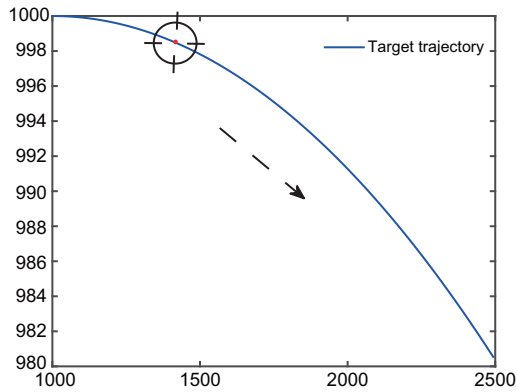


Fig. 6 Target unspecified constant turning rate trajectory within 20 m by 1500 m area

we proposed a hypothesis testing-based mechanism for detecting DALE to identify anomalous data generated by it. Second, to effectively mitigate the adverse effects of DALE on local node prediction values, we have developed a state estimation rectification strategy to correct abnormal data caused by DALE. Finally, we have introduced an AR-DEKCF algorithm and validated its effectiveness through simulations of multi-UAV cooperative target

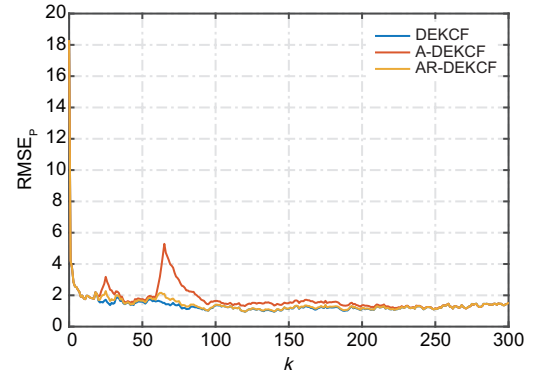


Fig. 7 RMSE_P comparison among different algorithms for UAV 2

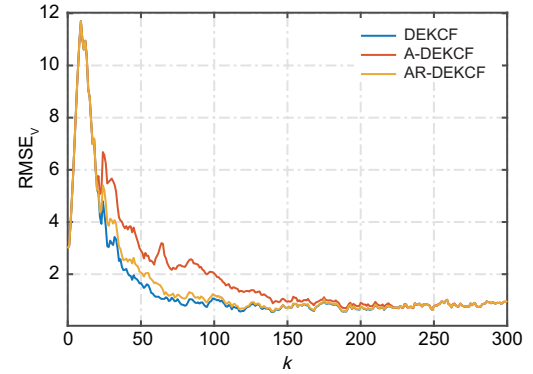


Fig. 8 RMSE_V comparison among different algorithms for UAV 2

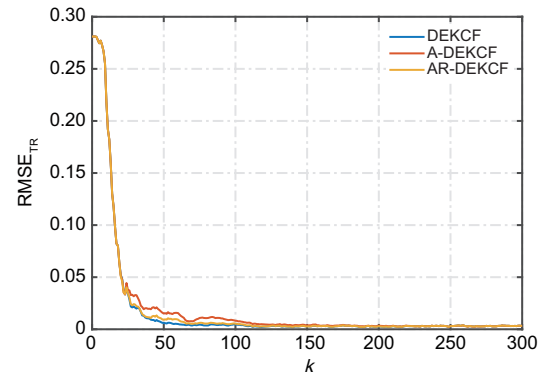


Fig. 9 RMSE_{TR} comparison among different algorithms for UAV 2

tracking. Future work includes (1) considering the simultaneous occurrence of multiple types of attacks and employing an MHT approach to classify and discuss the possible scenarios when attacks occur and (2) applying the proposed algorithm to a real UAV experimental platform for testing and enhancing the algorithm performance based on the experimental results.

Contributors

Yuru HU designed the research and drafted the paper. Wangyan LI supervised the research. Lifeng WU assisted in the algorithm development. Zhensheng YU assisted in the development of the proposed approach. Yuru HU and Wangyan LI revised and finalized the paper.

Conflict of interest

All the authors declare that they have no conflict of interest.

Data availability

The data that support the findings of this study are available from the corresponding author upon reasonable request.

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Appendix: Proof of Theorem 1

Proof The following proof is inspired by our previous research, and interested readers could refer to Wei et al. (2020) for detailed information.

To begin with, we denote $\tilde{x}_{k+1|k}$ and $\tilde{x}_k$ by $\tilde{x}_{k+1|k} = \text{col}(\tilde{x}_{k+1|k}^i)$ and $\tilde{x}_k = \text{col}(\tilde{x}_k^i)$, $i \in \mathcal{N}$.

Consider the following stochastic process:

$$\mathcal{V}_{k+1}(\tilde{x}_{k+1|k}) = \max_{i \in \mathcal{N}} (\tilde{x}_{k+1|k}^i)^T (P_{k+1|k}^i)^{-1} \tilde{x}_{k+1|k}^i. \quad (\text{A1})$$

On the other hand, according to Assumption 2 and Eq. (4) and inequality (27), one has

$$(\bar{q} + \bar{p}\bar{f}^2)^{-1} I_n \leq (P_{k+1|k}^i)^{-1} \leq (\underline{q} + \underline{p}\underline{f}^2)^{-1} I_n. \quad (\text{A2})$$

Substituting inequality (A2) into Eq. (A1) results in where

$$\frac{\|\tilde{x}_{k+1|k}\|^2}{N(\bar{q} + \bar{p}f^2)} \leq \mathcal{V}_{k+1}(\tilde{x}_{k+1|k}) \leq \frac{\|\tilde{x}_{k+1|k}\|^2}{\underline{q} + \underline{p}f^2}. \quad (\text{A3})$$

Furthermore, the prediction error $\tilde{x}_{k+1|k}^i$ ($\forall i \in \mathcal{N}$) can be written as

$$\begin{aligned} \tilde{x}_{k+1|k}^i &= f(x_k) - f(\hat{x}_k^i) + w_k \\ &= (F_k^i + \mathcal{L}_k^i \mathcal{U}_k^i \mathcal{T}_{1,k}) \tilde{x}_k^i + w_k \\ &\triangleq \mathcal{M}_k^i \tilde{x}_k^i + w_k. \end{aligned} \quad (\text{A4})$$

As the estimation error $\tilde{x}_k^i$ denotes the fused estimate resulting from the state estimation rectification strategy, we have

$$\begin{aligned} \tilde{x}_k^i &= x_k - P_k^i \left[\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \left(\omega^j (P_k^j)^{-1} \hat{x}_k^j + \right. \right. \\ &\quad \left. \left. \cdot (1 - \omega^j) (P_{\delta_k^j}^j)^{-1} \hat{x}_{\delta_k^j}^j \right) \right] \\ &= P_k^i \left[\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j (P_k^j)^{-1} \tilde{x}_k^j \right] + P_k^i \\ &\quad \cdot \left[\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) (P_{k|k-1}^j)^{-1} \tilde{x}_{k|k-1}^j \right] \\ &= P_k^i \left[\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j (P_k^j)^{-1} (I_n - K_k^j H_k^j - K_k^j \mathcal{S}_k^j \mathcal{R}_k^j \right. \\ &\quad \cdot \mathcal{T}_{2,k}^j) \tilde{x}_{k|k-1}^j + \left[\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) \right. \\ &\quad \cdot (P_{k|k-1}^j)^{-1} \tilde{x}_{k|k-1}^j - \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (P_k^j)^{-1} K_k^j v_k^j \left. \right] \right] \\ &= P_k^i \left[\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j (P_k^j)^{-1} (I_n - K_k^j \mathcal{H}_k^j) \right. \\ &\quad + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) (P_{k|k-1}^j)^{-1} \tilde{x}_{k|k-1}^j \\ &\quad \left. - \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (P_k^j)^{-1} K_k^j v_k^j \right], \end{aligned} \quad (\text{A5})$$

where

$$\mathcal{H}_k^j = H_k^j + \mathcal{S}_k^j \mathcal{R}_k^j \mathcal{T}_{2,k}^j.$$

Merging Eq. (A5) into Eq. (A4), we obtain

$$\tilde{x}_{k+1|k}^i \triangleq \mathcal{G}_k^{i,j} \tilde{x}_{k|k-1}^j + \varrho_k^{i,j}, \quad (\text{A6})$$

$$\begin{aligned} \mathcal{G}_k^{i,j} &\triangleq \mathcal{M}_k^i P_k^i \left(\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j (P_k^j)^{-1} (I_n - K_k^j \mathcal{H}_k^j) \right. \\ &\quad \left. + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) (P_{k|k-1}^j)^{-1} \right), \end{aligned} \quad (\text{A7})$$

$$\varrho_k^{i,j} \triangleq w_k - \mathcal{M}_k^i P_k^i \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (P_k^j)^{-1} K_k^j v_k^j. \quad (\text{A8})$$

Then we can calculate the expected value of the random process $\mathcal{V}_{k+1}(\tilde{x}_{k+1|k})$ to yield

$$\mathbb{E} \{ \mathcal{V}_{k+1}(\tilde{x}_{k+1|k}) \mid \tilde{x}_{k|k-1} \} = \Phi_{k+1}^{\mathcal{G}} + \Phi_{k+1}^{\varrho}, \quad (\text{A9})$$

where

$$\begin{aligned} \Phi_{k+1}^{\mathcal{G}} &\triangleq \mathbb{E} \left\{ \max_{i \in \mathcal{N}} \left(\mathcal{G}_k^{i,j} \tilde{x}_{k|k-1}^j \right)^T (P_{k+1|k}^i)^{-1} \right. \\ &\quad \left. \cdot \left(\mathcal{G}_k^{i,j} \tilde{x}_{k|k-1}^j \right) \mid \tilde{x}_{k|k-1} \right\}, \end{aligned} \quad (\text{A10})$$

$$\Phi_{k+1}^{\varrho} \triangleq \mathbb{E} \left\{ \max_{i \in \mathcal{N}} (\varrho_k^{i,j})^T (P_{k+1|k}^i)^{-1} \varrho_k^{i,j} \mid \tilde{x}_{k|k-1} \right\}. \quad (\text{A11})$$

In what follows, let us consider the boundedness of $\Phi_{k+1}^{\mathcal{G}}$ and Φ_{k+1}^{ϱ} .

According to Assumption 3 and Theorem 1 in Ren et al. (2023), there exist positive real numbers $v_{1,k}$ and $\eta \leq 1$ satisfying

$$P_{k+1|k}^i \geq \mathcal{M}_k^i \left[(P_k^i)^{-1} - v_{1,k} \mathcal{T}_{1,k-1}^T \mathcal{T}_{1,k-1} \right]^{-1} (\mathcal{M}_k^i)^T, \quad (\text{A12})$$

$$\begin{aligned} (P_k^i)^{-1} &\leq \eta (I_n - K_k^j \mathcal{H}_k^j)^{-T} (P_{k|k-1}^i)^{-1} \\ &\quad \cdot (I_n - K_k^j \mathcal{H}_k^j)^{-1}. \end{aligned} \quad (\text{A13})$$

Substituting inequality (A12) into Eq. (A10), we

have

$$\begin{aligned}
\Phi_{k+1}^G &\leq \mathbb{E} \left\{ \max_{i \in \mathcal{N}} \left[\mathcal{M}_k^i P_k^i \left(\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j (P_k^j)^{-1} (I_n \right. \right. \right. \\
&\quad \left. \left. \left. - K_k^j \mathcal{H}_k^j \right) + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) (P_{k|k-1}^j)^{-1} \right) \right. \\
&\quad \left. \cdot \tilde{x}_{k|k-1}^j \right] \left(\mathcal{M}_k^i \right)^{-T} \left[(P_k^i)^{-1} - v_{1,k} \mathcal{T}_{1,k-1}^T \right. \\
&\quad \left. \cdot \mathcal{T}_{1,k-1} \right] \left(\mathcal{M}_k^i \right)^{-1} \left[\mathcal{M}_k^i P_k^i \left(\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j \right. \right. \\
&\quad \left. \left. \cdot (P_k^j)^{-1} (I_n - K_k^j \mathcal{H}_k^j) + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) \right. \right. \\
&\quad \left. \left. \cdot (P_{k|k-1}^j)^{-1} \right) \tilde{x}_{k|k-1}^j \right] \left| \tilde{x}_{k|k-1} \right\} \\
&\leq (1 - v_{1,k}) \mathbb{E} \left\{ \max_{i \in \mathcal{N}} \left[\left(\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j (P_k^j)^{-1} \right. \right. \right. \\
&\quad \left. \left. \cdot (I_n - K_k^j \mathcal{H}_k^j) + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) \right) \right. \\
&\quad \left. \cdot (P_{k|k-1}^j)^{-1} \right) \tilde{x}_{k|k-1}^j \right] \left[\left(\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j \right. \right. \\
&\quad \left. \left. \cdot (P_k^j)^{-1} (I_n - K_k^j \mathcal{H}_k^j) + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) \right. \right. \\
&\quad \left. \left. \cdot (P_{k|k-1}^j)^{-1} \right) \tilde{x}_{k|k-1}^j \right] \left| \tilde{x}_{k|k-1} \right\}. \tag{A14}
\end{aligned}$$

Furthermore, due to the fact $P_k^i = (\sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (P_k^j)^{-1})^{-1}$, integrating inequality (A13) into inequality (A14), we have

$$\begin{aligned}
\Phi_{k+1}^x &\leq \eta(1 - v_{1,k}) \mathbb{E} \left\{ \max_{i \in \mathcal{N}} \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} \omega^j \left(\tilde{x}_{k|k-1}^j \right)^T \right. \\
&\quad \left. \cdot (P_{k|k-1}^j)^{-1} \tilde{x}_{k|k-1}^j + \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (1 - \omega^j) \right.
\end{aligned}$$

$$\begin{aligned}
&\quad \left. \cdot \left(\tilde{x}_{k|k-1}^j \right)^T (P_{k|k-1}^j)^{-1} \tilde{x}_{k|k-1}^j \left| \tilde{x}_{k|k-1} \right\} \right\} \\
&\leq \eta(1 - v_{1,k}) \mathbb{E} \left\{ \max_{i \in \mathcal{N}} \left(\tilde{x}_{k|k-1}^i \right)^T (P_{k|k-1}^i)^{-1} \right. \\
&\quad \left. \cdot \tilde{x}_{k|k-1}^i \left| \tilde{x}_{k|k-1} \right\} \right\} \\
&= (1 - v_{1,k}) \mathbb{E} \left\{ V \left(\tilde{x}_{k|k-1} \right) \right\}. \tag{A15}
\end{aligned}$$

Embedding $\varrho_k^{i,j}$ into Φ_{k+1}^e of Eq. (A11), we have

$$\begin{aligned}
\Phi_{k+1}^e &= \mathbb{E} \left\{ \max_{i \in \mathcal{N}} w_k^T (P_{k+1|k}^i)^{-1} w_k \right\} \\
&\quad + \mathbb{E} \left\{ \max_{i \in \mathcal{N}} \left(\mathcal{M}_k^i P_k^i \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (P_k^j)^{-1} K_k^j v_k^j \right)^T \right. \\
&\quad \left. \cdot (P_{k+1|k}^i)^{-1} \left(\mathcal{M}_k^i P_k^i \sum_{j \in \mathcal{N}} \pi_{L,k}^{i,j} (P_k^j)^{-1} K_k^j v_k^j \right) \right\}. \tag{A16}
\end{aligned}$$

Simultaneously, by reorganizing Eq. (7), we obtain an alternative expression for the Kalman gain:

$$K_k^j = P_k^j (H_k^j)^T (R_k^j)^{-1}. \tag{A17}$$

Substituting Eq. (A17) into Eq. (A16), one has

$$\begin{aligned}
\Phi_{k+1}^e &\leq N(\underline{q} + \underline{pf}^2)^{-1} \text{tr}\{Q_k\} + \bar{p}\bar{h}^2(1 - 2v_{1,k})Nm \\
&\quad \cdot \text{tr} \left\{ \mathbb{E} \left\{ \sum_{j \in \mathcal{N}} (v_k^j)^T (R_k^j)^{-T} (R_k^j)^{-1} v_k^j \right\} \right\} \\
&= N(\underline{q} + \underline{pf}^2)^{-1} \bar{q}n + \bar{p}\bar{h}^2(1 - 2v_{1,k})Nm \\
&\triangleq \mu_s. \tag{A18}
\end{aligned}$$

At this point, the upper bounds of Φ_{k+1}^x and Φ_{k+1}^e have been presented in inequalities (A15) and (A18), respectively. According to in Lemma 7 in Reif et al. (1999), we can observe that $\tilde{x}_{k+1|k}^i$ is exponentially bounded in mean square. Furthermore, by applying similar procedures as detailed in Eqs. (68) and (69) in Wei et al. (2020), we can deduce that $\tilde{x}_{k+1}^i$ is exponentially bounded in mean square as well.