Optimal Sensor Placement for Acoustic Range-Based Underwater Robot Positioning

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Abstract: This paper addresses the problem of optimal sensor placement for acoustic range-based underwater target positioning. In particular, we focus on the experimental set-up whereby target positioning is performed by measuring the ranges between the underwater target and a number of surface units equipped with acoustic ranging devices and GPS. With the objective of affording the reader a concise overview of the main theoretical challenges involved, this paper starts with a survey of previous work done in the area, including that of the authors. By casting the problem at hand in the form of a classical estimation problem we describe and solve the equivalent mathematical problem of maximizing the determinant of a conveniently defined Fisher Information Matrix (FIM). The latter is related to the Cramér-Rao Bound, which equals the smallest possible position estimation error variance that can possibly be achieved with any unbiased estimator. To further clarify the presentation, the details of Monte Carlo simulations in 2D and 3D with a selected target positioning algorithm are included to confirm the theoretical results numerically.

Keywords: Autonomous Underwater Vehicles, Underwater Navigation, Optimal Sensor Placement, Fisher Information Matrix, Cramér-Rao Bound, Maximum Likelihood Estimation

1. INTRODUCTION

Navigation plays a key role in marine robotics and is currently the subject of intensive research worldwide, especially in underwater scenarios. In the latter type of missions, autonomous marine vehicles must travel over large distances to acquire scientific ocean data at unprecedented scales, while being able to geo-reference the data acquired by resorting to advanced navigation systems. Navigation, in this context, refers to the task of estimating the position of a vehicle underwater. Submerged vehicles have no access to absolute navigation data. In many operational scenarios the only navigation data accessible are those acquired by on-board resident sensor units. Affordable, classical navigation systems that rely solely on these data will necessarily exhibit errors that grow with time, and must be complemented with external aids. The latter may include acoustic systems capable of estimating the position of the vehicle with respect to a set of transponders. In what follow, we give a very brief overview of range-based positioning systems.

To estimate the position of an underwater agent by means of acoustic range measurements, one needs several objects (reference objects or ROs henceforward) equipped with sensors capable of measuring these ranges and determining their own position with high precision. A possible solution is to place the ROs at the surface and use GPS to locate them. A system that employs surface buoys as ROs in order to estimate the position of an underwater object is referred to as GIB (GPS Intelligent Buoys). A modification of the commercially available system that relies on the use of an Extended Kalman Filter (EKF) is described in detail in Alcocer, Oliveira, and Pascoal (2007). The key ideas behind the GIB concept were exploited and extended in Glotzbach et al. (2012) to develop a system capable of estimating the position of a human diver, and where no time synchronization is required between the target and the ROs (as is the case with the original GIB system). Also, small unmanned surface crafts were employed as ROs. This fact gave rise to another interesting problem, namely that of correct placement of the companion surface vehicles. This task is referred to as Optimal Sensor Placement (OSP) and can be cast in the form of an Estimation Theoretical Problem that involves the computation of the Cramér-Rao-Bounds to compute the best positioning performance that can be achieved with any unbiased position estimator. Naturally, the optimal placement solution is a function of the actual measurement setup, the measurement model, and the actual position of the target.

At first inspection this problem may seem to have little practical relevance, for it could be argued that if the target position were known in advance, then the need to locate it would not arise. This argument can be countered by stating that, firstly, this research aims to provide a general

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understanding of the dependence between target position and optimal acoustic sensor positions. For real sea operations, where the accuracy of range measuring devices is plagued by intermittent failures, outliers, and multipath propagation effects, it is important to have an understanding of the best sensor geometry in idealized situations. Secondly, localization under real conditions may end up being an iterative process. In this case, it is reasonable to get a first, possibly “rough” estimate of the target position, and then use this position to perform Optimal Sensor Placement. Once the sensors are placed in a new optimal configuration, the position of the target can be re-computed and the positioning/estimation cycle continues. Thirdly, to track a moving target over a large area, the ROs have to move alongside with the target. In this case, again it seems reasonable to organize their movement in an optimal way with respect to the current position estimate of the target, instead of simply letting them move “roughly” in the same direction as the target. Finally, the circle of ideas exploited in this paper may be extended to deal with the situation where prior information about the actual target position is available (e.g. in terms of a probability density function, as done by Isaacs, Klein, and Hespanha (2009)).

This paper should be viewed in part as a survey paper of work done in this area, and as such it borrows considerably from work done by the authors, see Moreno-Salinas et al. (2010), Moreno-Salinas et al. (2011), and the references therein. However, it goes one step further in that it includes not only results on optimal sensor placement, but also on Monte Carlo simulations with a selected target positioning algorithm aimed at confirming the theoretical results described. The work summarized here and in the two mentioned publications sought inspiration from the work of Martínez and Bullo (2006) on Optimal Sensor Placement for range-based localization of ground robots, where the authors placed the emphasis on the task of finding the optimal sensor positions for the acoustic ranging devices, the latter being allowed to move in a convex domain around the area in which the target is known to lie.

In contrast with the work in Martínez and Bullo (2006), we seek to characterize explicitly for both the 2D and 3D cases the optimal sensor positions in terms of their distances to the target to be located. The results are validated through Monte Carlo Simulations using MATLAB.

2. PROBLEM DESCRIPTION AND BRIEF LITERATURE SURVEY

Consider a stationary underwater target located at position \( q_0 = [x_0 \ y_0 \ z_0]^T \) and a number of Reference Objects (ROs) at the surface, capable of measuring the ranges to the target. As discussed above, we assume that the position of the target is known in advance in order to find the optimal location of the ROs (acoustic sensors). For the sake of simplicity, we assume that \( x_0 = y_0 = 0 \), that is, the target is located at the origin of the coordinate system for a 2D-scenario or at the depth coordinate \( z_0 \) below the origin for a 3D-scenario. We further assume there are \( n \) Reference Objects (ROs). Let \( p_i \in \mathbb{R}^m \);
See for example Taylor (1979) and van Trees (2001) as well as Porat and Nehorai (1996) and Ucinski (2004) for lucid presentations of the above topics.

3. OPTIMAL SENSOR PLACEMENT (ANALYTICAL COMPUTATIONS)

Following classical estimation theory, the Fisher Information Matrix (FIM) (denoted as \(J_{\text{NR}}\) for non-random parameters), corresponding to the problem of estimating the target position \(q\) based on measurements \(Z\), can be computed from the likelihood function \(L\) to yield

\[
J_{\text{NR}} \doteq E\left[\nabla_q \log L \right] \left[\nabla_q \log L\right]^T
\]

(4)

where

\[
\Lambda = \frac{1}{\sqrt{2\pi \det R}} \exp\left(-\frac{1}{2}(Z-H)^T R^{-1}(Z-H)\right).
\]

(5)

Taking the logarithm of (5), calculating the gradient with respect to \(q\), and introducing \(c\) as a combination of all parameters that do not depend on \(q\), one obtains:

\[
\nabla_q \log L = \nabla_q \left[ c - \frac{1}{2}(Z-H)^T R^{-1}(Z-H) \right] = \nabla_q \left[ H^T \cdot R^{-1}(Z-H) \right].
\]

(6)

Inserting (6) in (4), straightforward computations (see for example Alcocer (2009)) imply that

\[
J_{\text{NR}} = \nabla_q H^T \cdot R^{-1} \cdot \nabla_q H.
\]

(7)

Following the definitions and computations in Martínez and Bullo (2006), we define

\[
\partial_i h_j (q_0, p_1, ..., p_n) = \frac{\partial}{\partial q_j} \| p_i - p_j \|_{q=q_0}
\]

(8)

for \(i \in \{1, ..., n\}\) and \(l \in \{1, ..., m\}\).

It then follows from above that

\[
J_{\text{NR}} = \frac{1}{\sigma^2} \nabla_q H^T \cdot \nabla_q H = \frac{1}{\sigma^2} \sum_{i=1}^{n} \left[ (\partial_i h_j)^2 \right]_{j=1}^{m} \cdot \begin{bmatrix}
\partial_i h_1 & \cdots & \partial_i h_m
\end{bmatrix}.
\]

(9)

From the discussions in the previous Section, the problem of optimal sensor placement is equivalent to that of computing

\[
(p_1, ..., p_n) = \arg \max L_{\text{opt}}(p_1, ..., p_n),
\]

(10)

where the cost function \(L_{\text{opt}}\) is defined as

\[
L_{\text{opt}}(p_1, ..., p_n) = \det J_{\text{NR}}(q_0, p_1, ..., p_n)
\]

(11)

After inserting (9) in (10) it can be shown, using the techniques described in Martínez and Bullo (2006) and Aranda et al. (2004) that the above cost function can be expressed for the 2D case as

\[
L_{\text{opt}} = \frac{1}{2\sigma^2} \sum_{i=1}^{n} \|r_i^T v_i\|^2 \sin^2 \alpha_i
\]

(12)

with \(v_i = [\partial_i h_1, \partial_i h_2, \cdots, 0]^T\), \(\alpha_i = \angle(v_i, r_i)\).

And for the 3D case as

\[
L_{\text{opt}} = \frac{1}{6\sigma^2} \sum_{i, j=1}^{n} \|r_i^T v_i\|^2 \sin^2 \alpha_i \cos^2 \beta_{ijk}
\]

(13)

with \(\alpha = \angle(v_i, r_j)\).

We now describe the most important results on optimal sensor placement.

3.1 2D Case

We start by adapting (12) to the scenario described in Section 2. Equation (2) implies that

\[
\partial_i h_j = \frac{\partial}{\partial q} \sqrt{x_j^2 + y_j^2} = \frac{x_j}{r_j}
\]

(14)

Similarly for \(\partial_i h_j\), we obtain

\[
\|r_i^T v_i\|^2 = (\alpha_i r_i)^2 + (\beta_{ij} r_j)^2 = x_j^2 + y_j^2 = 1.
\]

(15)

Let \(\alpha_{ij}\) be the angle between \(v_i\) and \(v_j\). Using the definition of the scalar product, it follows that

\[
\cos \alpha_{ij} \Rightarrow \cos \alpha_{ij} = \cos \alpha_{ij} = \cos \left(\frac{x_i + y_i}{r_i r_j}\right)
\]

(16)

Furthermore, inserting (15) and (16) in (12) yields

\[
L_{\text{opt}} = \frac{1}{2\sigma^2} \sum_{i, j=1}^{n} \sin^2 \left(\frac{\pi}{15} r_i r_j \frac{x_i x_j + y_i y_j}{r_i r_j}\right)
\]

(17)

From the fact that \(\sin(\arccos(\alpha)) = \sqrt{1 - \alpha^2}\), it follows after lengthy computations that

\[
L_{\text{opt}} = \frac{1}{2\sigma^2} \sum_{i, j=1}^{n} \left(\frac{x_i x_j + y_i y_j}{r_i r_j}\right)^2.
\]

(18)

In preparation for the computation of the optimal sensor locations we express their coordinates in polar form. With these coordinates, \(p_i\) is defined by distance \(r_i\) and angle \(\delta_i\), that is, \(x_i = r_i \cos \delta_i\), \(y_i = r_i \sin \delta_i\). Because

\[
\sin \alpha \cos \beta - \sin \beta \cos \alpha = \sin(\alpha - \beta), \quad L_{\text{opt}}\]

can be written as

\[
L_{\text{opt}} = \frac{1}{2\sigma^2} \sum_{i, j=1}^{n} \left(\frac{r_i r_j \cos \delta_i \sin \delta_j - r_j r_i \cos \delta_j \sin \delta_i}{r_i r_j}\right)^2
\]

(19)

From the above expression two conclusions can be drawn: i) the value of the determinant of the Fisher Information Matrix does not depend on the ranges of the sensors in a 2D scenario, and ii) the determinant depends only on the angles of the sensors in a polar coordinate system; namely, on the differences between those angles. The reader will find in Martínez and Bullo (2006) a proof that the optimal sensor...
placement corresponds to having the sensors placed symmetrically in a circumference around the target position.

### 3.2 3D Case

We use a procedure similar to that discussed in Section 3.1 to tackle the 3D case. Expressions (14) and (15) are easily generalized by replacing \( r_i \) with \( d_i \), for the target depth \( z_0 \) must now be considered. From the fact that

\[
\frac{\partial j_{z_i}}{\partial z} = \frac{\partial}{\partial z}\sqrt{x_i^2 + y_i^2 + z_i^2} = z_0 d_i.
\]

(20)

and the constraint that the norm of \( v_i \) equals 1, it follows that

\[
E_n = \frac{1}{6\sigma^2} \sum_{i,j,k}^n \sin^2 \alpha_i \cos^2 \beta_{ijk}.
\]

(21)

We now derive different expressions for the sin- and the cos-factors above. For the sin-factor we can easily adapt the result in (16) to obtain

\[
\sin^2 \alpha_i = \sin^2 \left( \arccos \left( \frac{x_i y_j + y_i x_j + z_i^2}{d_i d_j} \right) \right).
\]

(23)

Computations similar to those involved in going from (17) to (18) allow us to write

\[
\sin^2 \alpha_i = 1 - \frac{\left( (x_i y_j + y_i x_j + z_i^2)^2 \right)}{\left( d_i^2 + d_j^2 - 2 z_i^2 \right)}.
\]

(24)

For the cos-factor in (21), \( \beta_{ijk} \) is the angle between the cross product \((v_i \times v_j) \) and \( v_k \). From the definition of the scalar product, it follows that

\[
(v_i \times v_j) \cdot v_k = \left| v_i \times v_j \right| \left| v_k \right| \cos \beta_{ijk}.
\]

(25)

\[
\cos \beta_{ijk} = \left( \frac{(v_i \times v_j) \cdot v_k}{\left| v_i \times v_j \right| \left| v_k \right|} \right)^2.
\]

(26)

Because the above cross product equals

\[
v_i \times v_j = \begin{bmatrix} y_j z_0 - z_j y_0 \\ z_i x_0 - x_i z_0 \\ x_j y_0 - y_j x_0 \end{bmatrix},
\]

the numerator in the expression on the right side of (25) can be computed as

\[
\left| v_i \times v_j \right| = \sqrt{\left( \frac{(y_j z_0 - z_j y_0)^2 + (z_i x_0 - x_i z_0)^2 + (x_j y_0 - y_j x_0)^2}{d_i^2 + d_j^2} \right)}.
\]

(27)

while the denominator equals

\[
\left| v_i \times v_j \right| = \sqrt{\left( \frac{(y_j z_0 - z_j y_0)^2 + (z_i x_0 - x_i z_0)^2 + (x_j y_0 - y_j x_0)^2}{d_i^2 + d_j^2} \right)}.
\]

(28)

Dividing equation (27) by (28), the terms in curly brackets are reduced. In the numerator of (28), the signs of the elements in the curved brackets can be changed, yielding

\[
\cos \beta_{ijk} = \frac{\left( y_j z_0 - z_j y_0 \right)^2 + \left( z_i x_0 - x_i z_0 \right)^2 + \left( x_j y_0 - y_j x_0 \right)^2}{d_i^2 + d_j^2}.
\]

(29)

Finally, we use (24) and (29) in (21), which eliminates the terms in curly brackets, thus obtaining

\[
E_n = \frac{1}{6\sigma^2} \sum_{i,j,k}^n \sin^2 \alpha_i \cos^2 \beta_{ijk}.
\]

(30)

We are now interested in computing the optimal range for the ROs. We do this again in the 2D polar coordinate system, as the reference objects are surface vehicles. By assuming that the ranges are the same for all vehicles, using \( r \) as common range and \( d \) as common distance (see Fig. 1), yields

\[
E_n = \frac{1}{6\sigma^2} \sum_{i,j,k}^n \sin^2 \alpha_i \cos^2 \beta_{ijk}.
\]

(31)

We now replace \( d \) with (2), sort the terms to separate \( r \)- and non-\( r \)-dependent ones, and introduce a parameter \( c \) that contains all terms that are constant with respect to \( r \):

\[
E_n = \left( \frac{r^4}{r^2 + z_0^2} \right)^2 c.
\]

(32)

We now search for that \( r \) that maximizes (32). To do this, we compute its gradient and set the result to 0, that is,

\[
\frac{\partial E_n}{\partial r} = -\frac{4}{2} \frac{r^2}{r^2 + z_0^2} \frac{c}{r} = \frac{\partial u v - u' v}{\partial v} = 0.
\]

(33)

\[
u = 4r^2, \quad u' = 4r^2 + \frac{2z_0^2}{r^2} - 2z_0^2 r.
\]

From the above, considering only the numerator gives

\[
4r^2 \left( r^2 + z_0^2 \right) - 2z_0^2 r = 0.
\]

(34)

Condition (34) is fulfilled for either \( r \) or \( c \) equal 0. These solutions are not feasible and will therefore be discarded. To characterize the other solutions divide (34) by \( 4 \left( r^2 + z_0^2 \right) \), which is greater than 0 for \( r > 0 \) greater than 0, to obtain

\[
r^2 + z_0^2 > 1.5z_0^2 \Rightarrow 0 < r = \sqrt{z_0^2 - 1.5z_0^2}.
\]

(35)

We can conclude that the function of the determinant of the Fisher Information Matrix, written as a function of \( r \), has critical points at \( \sqrt{z_0^2} \) and \(-\sqrt{z_0^2}\). Fig. 2 shows a plot of the values of the determinant of the Fisher Information Matrix calculated for a 3D scenario with three ROs, \( z_0 = 10 \) m; and \( \sigma^2 = 1 \) m², as a function of the common distance \( r \) from the ROs to the origin. The plot is an interpolation of a number of points (identified by marks), computed by using (10). As predicted, the maximum value of the determinant is obtained for \( r = \sqrt{z_0^2} = 14.142 \) m. Therefore, the radius of the
sensor formation becomes larger as the depth of the target increases.

4. NUMERICAL VERIFICATION

4.1 Simulation Environment

For simulation purposes we assume a situation similar to that described in Section 3 and adopt the definitions made there. Three Reference Objects (p1, p2, p3) are placed at the surface (z=0 for 3D), with uniformly spatially distributed angular distances between them and identical ranges r0, yielding the following coordinates in a polar coordinate system:

\[ p_i'(z_i) = [r_i(z_i) \quad \delta(z_i) \quad 0]^T \]

(37)

The Reference Objects can measure their distances to the target, disturbed by white noise with the variance \( \sigma^2 = 0.1 \text{ m}^2 \). For both 2D and 3D situations, we will perform five simulation runs. In each run, different values for \( r_0 \) are used which are located around the optimal value according to the discussions in Section 3, and for each different value of \( r_0 \), several virtual measurements are created. In each simulation we estimate the position of the target using the method of Maximum Likelihood with Ranges (ML-R) described in Alcocer (2009), which is an iterative descent algorithm, providing results very close to the Cramér-Rao Bound in optimal case. It is important to mention that in the scenarios considered with 3 ROs in one plane and one target at a defined depth, any method employed will have two optimal solutions: one at the correct target depth, the other one directly opposite with a negative depth (‘fake’ target above the surface). However, by appropriately choosing a starting position for the iterative algorithm below the surface, the algorithm will converge to the correct solution.

4.2 The Maximum Likelihood with Ranges (ML-R) Algorithm

Assume the target is at position \( x_{\text{ML}} = [x' \quad y' \quad z']^T \). Then, the distances between the target and the Reference Objects are given by

\[ X = \begin{bmatrix} ||x_{\text{ML}} - p_1|| \\ \vdots \\ ||x_{\text{ML}} - p_3|| \end{bmatrix} = \begin{bmatrix} \sqrt{(x'' - x)^2 - (y'' - y)^2 + z^2} \\ \vdots \\ \sqrt{(x'' - x)^2 - (y'' - y)^2 + z^2} \end{bmatrix} \]

(38)

We now search for those values of \( x_{\text{ML}} \) (referred to as \( \hat{p}_{\text{ML-R}} \)) that maximize \( p(Z|X) \), that is, the probability of observing the actual measurements \( Z \), conditioned on \( X \). As is customary in estimation theory, the above probability is referred to as the likelihood function \( A \), see (5). In practice, it is common to work with the log-likelihood function, introduced in (6), that consists of a parameter which is independent from the target position (denoted as \( c \) in (6)) and a second term that is subtracted from \( c \). Therefore, it can be stated that maximizing \( p(Z|X) \) is equivalent to minimizing the second term of the log-likelihood function as shown in (6), which leads to the problem of computing

\[ \hat{p}_{\text{ML-R}} = \arg\min \left( \frac{1}{2} (Z - X)^T R^{-1} (Z - X) \right) \]

(39)

This problem can now be solved by using any iterative optimization algorithms. See for example Alcocer (2009) for the use of a Newton method employing the Armijo that we adopted in the present work.

4.3 Results of Simulations

For all simulations, we used the following procedure: Five simulation runs were performed. For the 2D case, each run consisted of 12 simulations, starting with \( r_0 = 5 \text{ m} \) and ending with \( 500 \text{ m} \). In the 3D case, the values for \( r_0 \) were chosen in the interval from \( 5 \text{ m} \) to \( 20 \text{ m} \). In each single simulation, 10,000 estimations were performed. That means, 10,000 different measurement value vectors with noise, \( Z \), have been created and were stored in a ‘central’ matrix. Within the same run, the same measurement vector was used for each simulation. For each of the simulation, estimations using the ML-R approach have been performed, always with the initial positions

\[ x_s = \begin{bmatrix} x_1 + x_2 \\ x_1 + x_3 \\ y_1 + y_2 \\ y_1 + y_3 \\ z_0 \end{bmatrix} \]

(40)

for the 2D and 3D cases, respectively. For the Armijo Rule, the values used were \( \varepsilon = 10^{-5} \), \( k_{\text{max}} = 50 \), \( s = 1 \), \( \beta = 0.5 \), and \( \sigma = 0.1 \), according to the definition in Alcocer (2009).

For the 2D scenario, the discussions in Section 3 led to the conclusion that the range \( r_0 \) of the Reference Objects has no influence on the quality of the estimation. To prove this result, the values used for \( r_0 \) covered the ranges from \( 5 \text{ m} \) to \( 500 \text{ m} \). It can be verified that the variance of the estimation error is independent of the range \( r_0 \), see Fig. 3. A small increase is visible for small ranges. The increase is within 1% of the overall value and results from small numerical errors.

For the 3D scenario, the discussions in Section 3 allowed us to conclude that the optimal range \( r_0 \) of the Reference Objects should be the square root of twice the depth of the target.
the target is at a depth of 10 m, a range of 14.1 m should yield the best result for the estimation error variance. To prove this result, five simulation runs have been performed to cover the ranges from 5 m to 20 m. The results are displayed in Fig. 4. It can be observed that the minimum of the variance is exactly at the predicted range.

5. CONCLUSIONS

The work described in this paper is a contribution to the area of Optimal Sensor Placement for the localization of underwater targets in realistic marine scenarios. The paper started by affording the reviewer an overview of relevant principles, methods, and results available in the literature in the area, as well as of the practical motivation for this challenging topic of research. After a brief literature survey, a method was described to solve the problem of optimal sensor placement for range-based target positioning in 2D and 3D environments. In the latter case the target is submerged and the sensors are at the surface. The theoretical results derived were confirmed by means of Monte Carlo Simulations. Namely, it was confirmed in the 2D case, where the sensors are located on a circumference centered at the target and uniformly distributed along it, that the radius of the circumference does not have any influence on the accuracy of the target estimation. In contrast, in the 3D case the optimal range is a function of the target depth. Future work will address the problem of optimal sensor placement for single and multiple non-stationary target positioning, as well as transitioning from the laboratory to the real world.

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