EE 565: Position, Navigation and Timing

Gyro and Accel Noise Characteristics

Aly El-Osery Kevin Wedeward

Electrical Engineering Department, New Mexico Tech Socorro, New Mexico, USA

In Collaboration with
Stephen Bruder
Electrical and Computer Engineering Department
Embry-Riddle Aeronautical Univesity
Prescott, Arizona, USA

March 26, 2018

Inertial Sensors — Sensor Models



Accelerometer model

$$\tilde{\vec{f}}_{ib}^{\ b} = \vec{f}_{ib}^{\ b} + \Delta \vec{f}_{ib}^{\ b} = \vec{b}_a + (\mathcal{I} + M_a) \vec{f}_{ib}^{\ b} + \vec{w}_a \tag{1}$$

Gyro Model

$$\tilde{\vec{\omega}}_{ib}^{\ b} = \vec{\omega}_{ib}^{\ b} + \Delta \vec{\omega}_{ib}^{\ b} = \vec{b}_g + (\mathcal{I} + M_g) \vec{\omega}_{ib}^{\ b} + G_g \vec{f}_{ib}^{\ b} + \vec{w}_g$$
 (2)

- Typically, each measures along a signle sense axis requiring three of each to measure the 3-tupple vector
- Bias errors are composite of fixed bias, bias instability, and bias stability

$$b = b_{FB} + b_{BI} + b_{BS}$$

Gyro Constant Bias $(^{\circ}/h)$



A constant in the output of a gyro in the absence of rotation, in $^{\circ}/h$.

Gyro Constant Bias $(^{\circ}/h)$



A constant in the output of a gyro in the absence of rotation, in $^{\circ}/h$.

Error Growth

Linearly growing error in the angle domain of ϵt .

Gyro Constant Bias $(^{\circ}/h)$



A constant in the output of a gyro in the absence of rotation, in $^{\circ}/h$.

Error Growth

Linearly growing error in the angle domain of ϵt .

Model

Random constant.

Gyro Integrated White Noise



Assuming the rectangular rule is used for integration, a sampling period of T_s and a time span of nT_s .

$$\int_0^t \epsilon(\tau)d\tau = T_s \sum_{i=1}^n \epsilon(t_i)$$
(3)

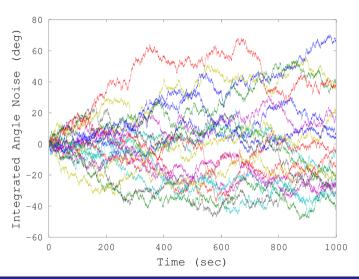
since $\mathbb{E}[\epsilon(t_i)] = 0$ and $Cov(\epsilon(t_i), \epsilon(t_i)) = 0$ for all $i \neq j$, $Var[\epsilon(t_i)] = \sigma^2$

$$\mathbb{E}\left[\int_0^t \epsilon(\tau)d\tau\right] = T_s n \mathbb{E}[\epsilon(t_i)] = 0, \forall i$$
(4)

$$Var\left[\int_0^t \epsilon(\tau)d\tau\right] = T_s^2 n Var[\epsilon(t_i)] = T_s t\sigma^2, \forall i$$
 (5)

Gyro Integrated White Noise





Angle Random Walk ($^{\circ}/\sqrt{h}$)



Integrated noise resulted in zero-mean random walk with standard deviation that grows with time as

$$\sigma_{\theta} = \sigma \sqrt{T_{s}t} \tag{6}$$

We define ARW as

$$ARW = \sigma_{\theta}(1) \qquad (^{\circ}/\sqrt{h}) \tag{7}$$

In terms of PSD

$$ARW(^{\circ}/\sqrt{h}) = \frac{1}{60}\sqrt{PSD((^{\circ}/h)^2/Hz)}$$
 (8)

Angle Random Walk ($^{\circ}/\sqrt{h}$)



Integrated noise resulted in zero-mean random walk with standard deviation that grows with time as

$$\sigma_{\theta} = \sigma \sqrt{T_{s}t} \tag{6}$$

We define ARW as

$$ARW = \sigma_{\theta}(1) \qquad (^{\circ}/\sqrt{h}) \tag{7}$$

In terms of PSD

$$ARW(^{\circ}/\sqrt{h}) = \frac{1}{60}\sqrt{PSD((^{\circ}/h)^2/Hz)}$$
 (8)

Error Growth

ARW times root of the time in hours.

Angle Random Walk ($^{\circ}/\sqrt{h}$)



Integrated noise resulted in zero-mean random walk with standard deviation that grows with time as

$$\sigma_{\theta} = \sigma \sqrt{T_{s}t} \tag{6}$$

We define ARW as

$$ARW = \sigma_{\theta}(1) \qquad (^{\circ}/\sqrt{h}) \tag{7}$$

In terms of PSD

$$ARW(^{\circ}/\sqrt{h}) = \frac{1}{60}\sqrt{PSD((^{\circ}/h)^2/Hz)}$$
 (8)

Error Growth

ARW times root of the time in hours.

Model

White noise.

Gyro Bias Instability ($^{\circ}/h$)



- Due to flicker noise with spectrum 1/F.
- Results in random variation in the bias.
- Normally more noticeable at low frequencies.
- At high frequencies, white noise is more dominant.

Gyro Bias Instability $(^{\circ}/h)$



- Due to flicker noise with spectrum 1/F.
- Results in random variation in the bias.
- Normally more noticeable at low frequencies.
- At high frequencies, white noise is more dominant.

Error Growth

Variance grows over time.

Gyro Bias Instability $(^{\circ}/h)$



- Due to flicker noise with spectrum 1/F.
- Results in random variation in the bias.
- Normally more noticeable at low frequencies.
- At high frequencies, white noise is more dominant.

Error Growth

Variance grows over time.

Model

First order Gauss-Markov.

Accel Constant Bias (μg)



A constant deviation in the accelerometer from the true value, in m/s^2 .

Accel Constant Bias (μg)



A constant deviation in the accelerometer from the true value, in m/s^2 .

Error growth

Double integrating a constant bias error of ϵ results in a quadratically growing error in position of $\epsilon t^2/2$.

Accel Constant Bias (μg)



A constant deviation in the accelerometer from the true value, in m/s^2 .

Error growth

Double integrating a constant bias error of ϵ results in a quadratically growing error in position of $\epsilon t^2/2$.

Model

Random constant.

Velocity Random Walk $(m/s/\sqrt{h})$



Integrating accelerometer output containing white noise results in velocity random walk (VRW) $(m/s/\sqrt{h})$. Similar to development of ARW, if we double integrate white noise we get

$$\iint_{0}^{t} \epsilon(\tau) d\tau d\tau = T_{s,sensor}^{2} \sum_{i=1}^{n} \sum_{j=1}^{i} \epsilon(t_{j})$$
(9)

Velocity Random Walk $(m/s/\sqrt{h})$



Integrating accelerometer output containing white noise results in velocity random walk (VRW) $(m/s/\sqrt{h})$. Similar to development of ARW, if we double integrate white noise we get

$$\iint_{0}^{t} \epsilon(\tau) d\tau d\tau = T_{s,sensor}^{2} \sum_{i=1}^{n} \sum_{j=1}^{i} \epsilon(t_{j})$$

$$\tag{9}$$

Error Growth

Computing the standard deviation results in

$$\sigma_p \approx \sigma t^{(3/2)} \sqrt{\frac{T_s}{3}} \tag{10}$$

Velocity Random Walk $(m/s/\sqrt{h})$



Integrating accelerometer output containing white noise results in velocity random walk (VRW) $(m/s/\sqrt{h})$. Similar to development of ARW, if we double integrate white noise we get

$$\iint_{0}^{t} \epsilon(\tau) d\tau d\tau = T_{s,sensor}^{2} \sum_{i=1}^{n} \sum_{j=1}^{i} \epsilon(t_{j})$$
(9)

Error Growth

Computing the standard deviation results in

$$\sigma_p \approx \sigma t^{(3/2)} \sqrt{\frac{T_s}{3}} \tag{10}$$

Model

White noise.

Accel Bias Instability (μg)



Error growth

Grows as $t^{5/2}$.

Accel Bias Instability (µg)



Error growth

Grows as $t^{5/2}$.

Model

First order Gauss-Markov.

Aly El-Osery, Kevin Wedeward (NMT)

March 26, 2018

Allan Variance Introduction



It is a time domain analysis techniques designed originally for characterizing noise in clocks. It was first proposed by David Allan in 1966.

Allan Variance Computation



- Divide your N-point data sequence into adjacent windows of size $n = 1, 2, 4, 8, \dots, M < N/2$.
- 2 For every *n* generate the sequence

$$y_j(n) = \frac{x_{nj} + x_{nj+1} + \dots + x_{nj+n-1}}{n}, \quad j = 0, 1, \dots, \left\lfloor \frac{N}{n} \right\rfloor - 1$$
 (11)

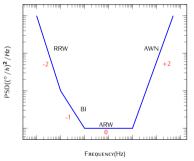
Plot log-log of the Allan deviation which is square root of

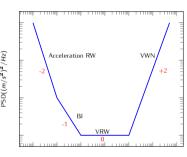
$$\sigma_{Allan}^{2}(nT_{s}) = \frac{1}{2(N-1)} \sum_{j=1}^{N-1} (y_{j} - y_{j-1})^{2}$$
(12)

versus averaging time $\tau = nT_s$

One-sided PSD - Typical Slopes



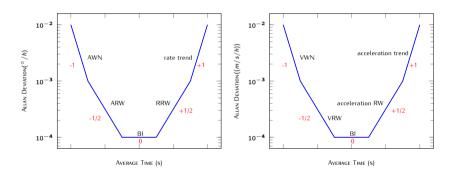




FREQUENCY(Hz)

Allan Deviation - Typical Slopes





Noise Parameters



Noise Type	AV $\sigma^2(\tau)$	PSD (2-sided)
Quantization Noise	$3\frac{\alpha^2}{\tau^2}$	$(2\pi f)^2 \alpha^2 T_s$
Angle/Velocity Random Walk	$\frac{\alpha^2}{\tau}$	α^2
Flicker Noise	$\frac{2\alpha^2 \ln(2)}{\pi}$	$\frac{\alpha^2}{2\pi f}$
Angular Rate/Accel Random Walk	$\frac{\alpha^2 \tau}{3}$	$\frac{\alpha^2}{(2\pi f)^2}$
Ramp Noise	$\frac{\alpha^2 \tau^2}{2}$	$\frac{\alpha^2}{(2\pi f)^3}$