

EE 570: Location and Navigation

Gyro and Accel Noise Characteristics

Aly El-Osery¹ Stephen Bruder²

¹Electrical Engineering Department, New Mexico Tech
Socorro, New Mexico, USA

²Electrical and Computer Engineering Department, Embry-Riddle Aeronautical University
Prescott, Arizona, USA

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

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Error Growth

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Model

Random constant.

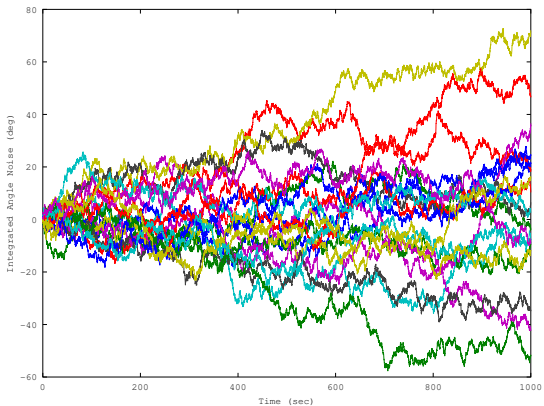
Assuming the rectangular rule is used for integration, a sampling period of T_s and a time span of nT_s .

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

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

$$\mathbb{E} \left[\int_0^t \epsilon(\tau) d\tau \right] = T_s n \mathbb{E}[\epsilon(t_i)] = 0, \forall i \quad (2)$$

$$\text{Var} \left[\int_0^t \epsilon(\tau) d\tau \right] = T_s^2 n \text{Var}[\epsilon(t_i)] = T_s t \sigma^2, \forall i \quad (3)$$



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

$$\sigma_{\theta} = \sigma \sqrt{T_s t} \quad (4)$$

We define *ARW* as

$$ARW = \sigma_{\theta}(1) \quad (^{\circ}/\sqrt{h}) \quad (5)$$

In terms of PSD

$$ARW(^{\circ}/\sqrt{h}) = \frac{1}{60} \sqrt{PSD((^{\circ}/h)^2/Hz)} \quad (6)$$

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White noise.

- Due to flicker noise with spectrum $1/F$.
- Results in random variation in the bias.
- Normally more noticeable at low frequencies.
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First order Gauss-Markov.

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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

$$\iint_0^t \epsilon(\tau) d\tau d\tau = T_{s,sensor}^2 \sum_{i=1}^n \sum_{j=1}^i \epsilon(t_j) \quad (7)$$

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

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

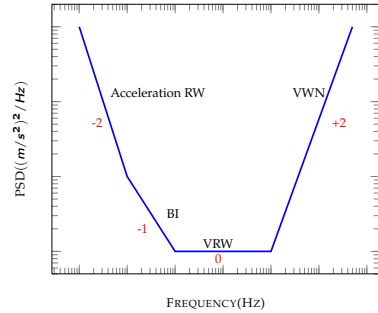
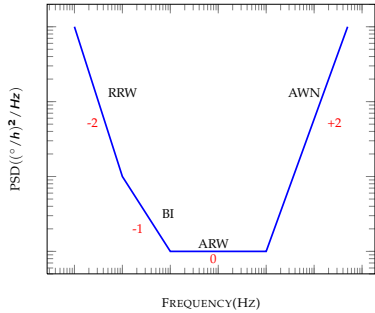
$$y_j(n) = \frac{x_{nj} + x_{nj+1} + \dots + x_{nj+n-1}}{n}, \quad j = 0, 1, \dots, \left[\frac{N}{n} \right] - 1 \quad (9)$$

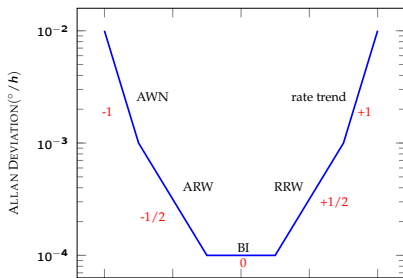
- 3 Plot log-log of the Allan deviation which is square root of

$$\sigma_{Allan}^2(nT_s) = \frac{1}{2(N-1)} \sum_{j=1}^{N-1} (y_j - y_{j-1})^2 \quad (10)$$

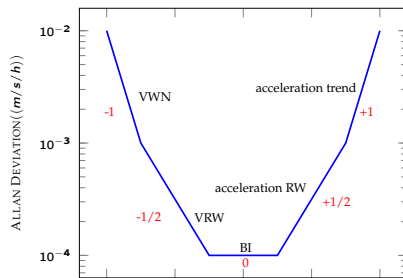
versus averaging time $\tau = nT_s$

One-sided PSD - Typical Slopes





AVERAGE TIME (s)



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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	$\frac{\alpha^2 \tau^2}{2}$	$\frac{\alpha^2}{(2\pi f)^3}$