

Derivations of IMU Calibration Equations

Setting up the Jacobians

In order to run the LM minimization, you need to define the jacobian of the error you want to minimize with respect to the parameters. For the first LM run, our error term is $e = \|g\|^2 - \|T^a K^a(a^S + b^a)\|^2$. The parameters here are $[\alpha_{yz}, \alpha_{zy}, \alpha_{zx}, s_x^a, s_y^a, s_z^a, b_x^a, b_y^a, b_z^a]$, which means the jacobian will look like this:

$$\begin{bmatrix} \frac{\partial e_1}{\partial \alpha_{yz}} & \frac{\partial e_1}{\partial \alpha_{zy}} & \frac{\partial e_1}{\partial \alpha_{zx}} & \frac{\partial e_1}{\partial s_x^a} & \frac{\partial e_1}{\partial s_y^a} & \frac{\partial e_1}{\partial s_z^a} & \frac{\partial e_1}{\partial b_x^a} & \frac{\partial e_1}{\partial b_y^a} & \frac{\partial e_1}{\partial b_z^a} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{\partial e_M}{\partial \alpha_{yz}} & \frac{\partial e_M}{\partial \alpha_{zy}} & \frac{\partial e_M}{\partial \alpha_{zx}} & \frac{\partial e_M}{\partial s_x^a} & \frac{\partial e_M}{\partial s_y^a} & \frac{\partial e_M}{\partial s_z^a} & \frac{\partial e_M}{\partial b_x^a} & \frac{\partial e_M}{\partial b_y^a} & \frac{\partial e_M}{\partial b_z^a} \end{bmatrix}$$

We can solve for these analytically.

$$\begin{aligned} \frac{\partial e_i}{\partial \alpha_{yz}} &= \frac{\partial}{\partial \alpha_{yz}} \left(\|g\|^2 - \|T^a K^a(a^S + b^a)\|^2 \right) \\ &= \frac{\partial}{\partial \alpha_{yz}} \|g\|^2 - \frac{\partial}{\partial \alpha_{yz}} \|T^a K^a(a^S + b^a)\|^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \|T^a K^a(a^S + b^a)\|^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \left(\sqrt{\sum (T^a K^a(a^S + b^a))^2} \right)^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \sum (T^a K^a(a^S + b^a))^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \sum \left(\begin{bmatrix} 1 & -\alpha_{yz} & \alpha_{zy} \\ 0 & 1 & -\alpha_{zx} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x^a & 0 & 0 \\ 0 & s_y^a & 0 \\ 0 & 0 & s_z^a \end{bmatrix} \left(\begin{bmatrix} a_{x,i}^s \\ a_{y,i}^s \\ a_{z,i}^s \end{bmatrix} + \begin{bmatrix} b_x^a \\ b_y^a \\ b_z^a \end{bmatrix} \right) \right)^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \sum \left(\begin{bmatrix} 1 & -\alpha_{yz} & \alpha_{zy} \\ 0 & 1 & -\alpha_{zx} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x^a & 0 & 0 \\ 0 & s_y^a & 0 \\ 0 & 0 & s_z^a \end{bmatrix} \begin{bmatrix} a_{x,i}^s + b_x^a \\ a_{y,i}^s + b_y^a \\ a_{z,i}^s + b_z^a \end{bmatrix} \right)^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \sum \left(\begin{bmatrix} 1 & -\alpha_{yz} & \alpha_{zy} \\ 0 & 1 & -\alpha_{zx} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x^a(a_{x,i}^s + b_x^a) \\ s_y^a(a_{y,i}^s + b_y^a) \\ s_z^a(a_{z,i}^s + b_z^a) \end{bmatrix} \right)^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \sum \left(\begin{bmatrix} s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a) \\ s_y^a(a_{y,i}^s + b_y^a) - \alpha_{zx}s_z^a(a_{z,i}^s + b_z^a) \\ s_z^a(a_{z,i}^s + b_z^a) \end{bmatrix} \right)^2 \\ &= -\frac{\partial}{\partial \alpha_{yz}} \left((s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a))^2 + (s_y^a(a_{y,i}^s + b_y^a) - \alpha_{zx}s_z^a(a_{z,i}^s + b_z^a))^2 + (s_z^a(a_{z,i}^s + b_z^a))^2 \right) \\ &= -\frac{\partial}{\partial \alpha_{yz}} (s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a))^2 \\ &= -2(s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a)) \frac{\partial}{\partial \alpha_{yz}} (s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a)) \\ &= -2(s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a)) \frac{\partial}{\partial \alpha_{yz}} (\alpha_{yz}s_y^a(a_{y,i}^s + b_y^a)) \end{aligned}$$

$$\begin{aligned}
& -2(s_y^a(a_{y,i}^s + b_y^a) - \alpha_{zx}s_z^a(a_{z,i}^s + b_z^a))\frac{\partial}{\partial b_z^a}(-\alpha_{zx}s_z^a(a_{z,i}^s + b_z^a)) \\
& -2(s_z^a(a_{z,i}^s + b_z^a))\frac{\partial}{\partial b_z^a}(s_z^a(a_{z,i}^s + b_z^a)) \\
= & -2(s_x^a(a_{x,i}^s + b_x^a) - \alpha_{yz}s_y^a(a_{y,i}^s + b_y^a) + \alpha_{zy}s_z^a(a_{z,i}^s + b_z^a))(\alpha_{zy}s_z^a) \\
& -2(s_y^a(a_{y,i}^s + b_y^a) - \alpha_{zx}s_z^a(a_{z,i}^s + b_z^a))(-\alpha_{zx}s_z^a) \\
& -2(s_z^a(a_{z,i}^s + b_z^a))s_z^a
\end{aligned}$$