

ASD to State-Space Example: Sample Notebook Result

Jay A. Farrell

November 18, 2025

Abstract

This article presents and discusses example results generated using the Python Jupyter notebook:

Demo_FirstOrderGM_AccelMarbleSlab.ipynb

It should exist in the same repository as this pdf file.

Before running the notebook, unzip the file:

parsed_isolated_marble_data_az.zip

in the AV_Matlab_SW_IEEECSM directory, to extract the parsed_isolated_marble_data_az.mat file. The results herein were produced using the following parameter settings:

- sample frequency $F_s = 100$ Hz,
- velocity random walk $N = 3.3e-3$ m/s/s/rtHz = m/s/rtsec,
- bias instability $B = 9e-4$ m/s/s,
- desired delay for the Gauss-Markov ASD peak $T_p = 300$ sec.,
- state-space simulation duration 10e3 sec. (1e6 samples),
- covariance test average time $T_{avg} = 10$ seconds, and
- covariance test integration time $T_{int} = 20$ seconds.

1 Problem Setup

The blue dots in Fig. 1 show samples of the Allan Standard Deviation (ASD) curve for an accelerometer for delays $\tau \in [0.01, 500]$ seconds.

The optimal estimator that we are building requires a finite-dimensional, discrete-time, state-space model for the stochastic error in each IMU output. The model for each output has the form:

$$\mathbf{x}(k+1) = \Phi \mathbf{x}(k) + \Gamma \omega(k) \quad (1)$$

$$z(k) = \mathbf{C} \mathbf{x}(k) + v(k), \quad (2)$$

where $\mathbf{x} \in \mathfrak{R}^n$, $z(k)$ is scalar, and the matrices have appropriate dimensions. Both $\omega \sim N(0, \mathbf{Q}_\omega)$ and $v \sim N(0, \mathbf{Q}_v)$ are white and Gaussian. The goal is to specify the model parameters: n , Φ , Γ , \mathbf{C} , \mathbf{Q}_ω , and \mathbf{Q}_v .

There is no finite-dimensional model that can match the ASD curve for all delays τ . The approximate fit to the curve can be improved by increasing n ; however [1]:

- The computational load increase with the cube of the number of states in the estimator. Because the IMU has six outputs, six error models are required, so the selection of n has computation impact proportional to $(6n)^3$.

- Adding states can have a negative impact on observability that can negatively impact performance.

The purpose of the state-space model is to communicate to the estimator the magnitude and correlation properties of the IMU output stochastic error sequence over the time intervals relevant to the estimator. The lowest order state-space model that can do the job should be selected.

2 Specifications

For this example the goal is to approximately match the ASD graph for delays $\tau \in [T_s, 100]$ seconds, where $T_s = \frac{1}{F_s}$. This range is selected because the INS approach will integrate at 100Hz and is expected to receive aiding signals at one Hertz with gaps between measurements not to exceed 10 s. If aiding measurements are absent for greater than 10s, the propagated covariance will still reflect the accuracy of the navigation for several 10's of seconds while other actions take place.

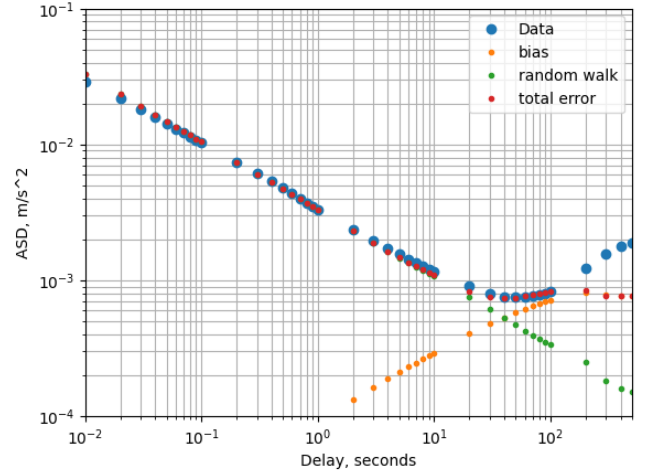


Figure 1: Allan Standard Deviation Plot.

3 Selection of AV Parameters

The value of N is read from the ASD graph as the value at $\tau = 1$ second: $N = 3.3e-3$ m/s/s/rtHz = m/s/rtsec. The method to compute \mathbf{Q}_v from N are documented in the python code.

This example will use a state-space model order $n = 1$ where the single state element will be denoted by b and referred to as a bias. The model has simplifies to

$$b(k+1) = \mu b(k) + \omega(k) \quad (3)$$

$$z(k) = b(k) + v(k). \quad (4)$$

The method to compute the model parameters μ and Q_ω based on the choice of the bias instability parameter B and the parameter T_p are documented in the python code. The values of B and the parameter T_p are adjusted manually to achieve the desired ASD shape in the region where the curve flattens. For the present example, the bias instability parameter is selected as $B = 9.0e - 4$ m/s/s and the desired delay at which the ASD plot of the Gauss-Markov model should have its peak is $T_p = 300$ seconds.

4 Results

The Jupyter notebook outputs the following:

- Continuous-time model is (units depend on context):
 $z(t) = b(t) + n(t)$,
 $db(t)/dt = -6.3000e-03 * b(t) + w(t)$,
 where $n(t)$ is white noise with PSD $S_n = 1.0890e - 05$ and $w(t)$ is the bias process noise with PSD $S_w = 2.6783e - 08$. The steady-state covariance of the bias process is $Pb_{ss_c} = 2.1256e-06$.
- Discrete-time model is (units depend on context):
 $z[k] = b[k] + n[k]$,
 $b[k+1] = 0.9999 * b[k] + w[k]$,
 where $n[k]$ is white noise with covariance $Q_n = 1.0890e-03$ (std $3.3000e-02$) and $w[k]$ is the bias process with covariance $Q_w = 2.6781e-10$ (std $1.6365e-05$). The steady-state covariance of the bias process is $Pb_{ss_d} = 2.1256e-06$.

Note that both models have the same steady-state covariance for the bias.

The discrete-time model is easily simulated to yield data sequences that can be used to check the validity of the error model.

4.1 Check: ASD Plot

Fig. 1 shows the ASD graph for the simulate output of the state-space error model as red dots. These closely match the ASD plot for the instrument data for $\tau \in [T_s, 100]$ seconds.

The figure also shows the ASD plot for both components b (orange) and v (green) that are summed to create the overall output z . The value of B was selected to get the appropriate height of the the ASD for b and the value of T_p was adjusted so that the overall plot had the desired shape for $\tau \in [10, 100]$ seconds.

4.2 Check: Covariance

The main purpose of the model is to communicate to the optimal estimation routine the magnitude and correlation structure of the IMU errors. The IMU outputs are integrated to produce angles or velocities.

Therefore, this section compares the growth of the growth of the integrated error in a few ways:

- The error model produces 1000 simulated integrated error trajectories. Each is plotted as a narrow opaque curve in the top portion of Fig. 2. At each time instant the robust standard deviation is computed and plotted as a blue line. The theoretical error covariance is computed using the state-space model and

eqn. (4.125) in [2]. This is plotted as the black line. Note that the blue and black lines match closely at all times.

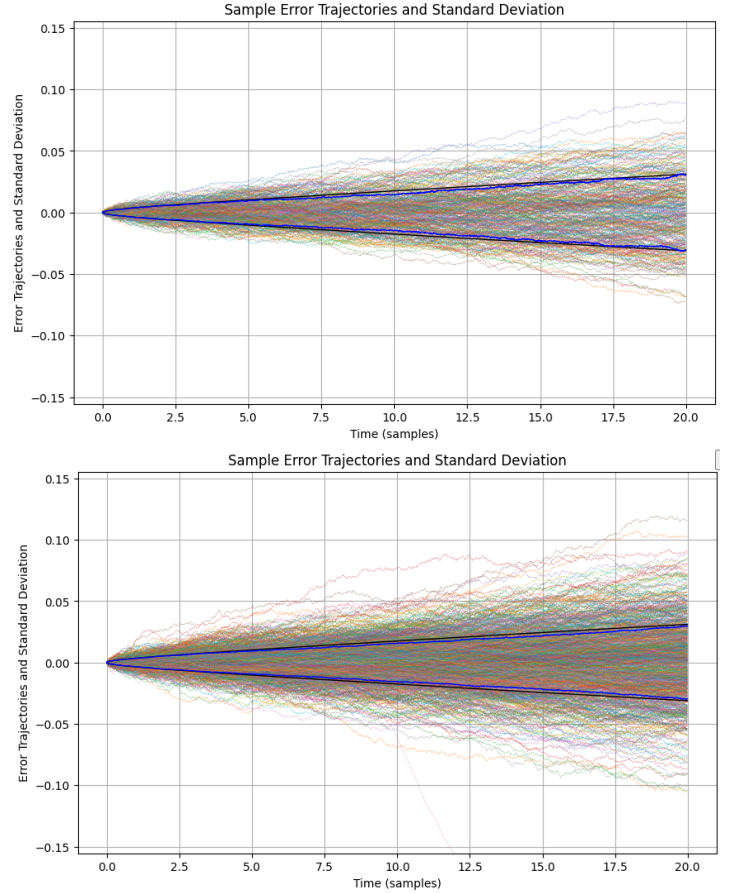


Figure 2: Covariance Check Graphs. Top: One thousand sample error trajectories computed by integrating the output of the state-space error model. Bottom: One thousand sample error trajectories computed by integrating the IMU data after subtracting a prior estimate of the bias. Black solid curve is the theoretical standard deviation from the state-space model. Blue solid curve is the sample standard deviation at each time instant over the sample trajectories.

- After removing a constant prior estimate of the bias, the instrument data produces 1000 simulated integrated error trajectories. Each is plotted as a narrow opaque curve in the bottom portion of Fig. 2. At each time instant the robust standard deviation is computed and plotted as a blue line. The theoretical error covariance is computed using the state-space model and eqn. (4.125) in [2]. This is plotted as the black line. Note that the blue and black lines match closely at all times.

References

- [1] J. A. Farrell, F. O. Silva, F. Rahman, and J. Wendel, "Inertial measurement unit error modeling tutorial: Inertial navigation system state estimation with real-time sensor calibration," *IEEE Control Systems Magazine*, vol. 42, no. 6, pp. 40–66, 2022.
- [2] J. A. Farrell, *Aided Navigation: GPS with High Rate Sensors*. McGraw-Hill, Inc., 2008.