# Accurate Analytical Accelerometer-Magnetometer Axes Alignment Guaranteeing Exact Orthogonality 

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#### Abstract

A complete analytical solution to the problem of aligning the sensitivity axes (coordinate frames) of a three-axis accelerometer and a three-axis magnetometer, fixed on the same rigid platform, is introduced. It exploits the magnetic inclination phenomenon to analytically derive the axes alignment rotation matrix and the inclination angle. Starting from a popular formulation of the problem as a constrained optimization one, it introduces a transformation and a parameterization, converting it to an unconstrained one within the special orthogonal group. In contrast to existing methods using the same principle, it guarantees the orthogonality of the axes-alignment rotation matrix and achieves best-of-class accuracy at the same time. It is two orders of magnitude faster than the gradient descent and Newton-Raphson-based methods and about three times faster than state-of-the-art semianalytical approaches achieving the same accuracy. Multiple sets of the sensor data are used to demonstrate the method's accuracy and computational efficiency.

Index Terms-Accelerometer, axes alignment, magnetic inclination, magnetometer, optimization.


## I. Introduction

THE advancement of microelectromechanical (MEM) sensors' technology over the past decades enabled the wide use of inertial and magnetic sensors in commercial devices. Nowadays, inertial and magnetic sensors are key parts of our everyday life as they are embedded in a plethora of devices, such as smartphones, activity trackers, alarm systems, and navigation devices.
Sensors based on MEM technology come with two great advantages; they are of miniature size and of extremely low cost. Their main disadvantage, however, compared to larger and costlier devices, is their large(r) error characteristics, which can be prohibiting for many applications. To this purpose, several works proposed calibration methods to compensate for the most important linear, time-invariant sensors' errors [1]-[9]. While such methods are very effective for single-sensor calibration, most of them do not account for cross-sensor axes alignment.

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Fig. 1. Axes alignment.

Inertial and magnetic sensors are often used in combination in many applications, including navigation [10] and attitude estimation [11], healthcare systems [12], gaming and entertainment devices [13], space exploration, and many other industrial and commercial ones. In such cases, it is crucial for their sensitivity axes (coordinate frames) to be aligned.
Assuming that the coordinate frames of the accelerometer and the magnetometer are $\left\{x_{a}, y_{a}, z_{a}\right\}$ and $\left\{x_{m}, y_{m}, z_{m}\right\}$, respectively, aligning the two coordinate frames comes down to deriving a rotation matrix $R_{M}^{A} \in \mathrm{SO}(3)$ such that $R_{M}^{A}\left\{x_{m}, y_{m}, z_{m}\right\}=\left\{x_{a}, y_{a}, z_{a}\right\}$, as shown in Fig. 1.

Axes alignment algorithms require an accurately known magnetic field to be used as a reference in order to derive $R_{M}^{A}$. When cost is of no concern, the reference magnetic field is generated using expensive laboratory equipment. For low-cost sensors, however, this is impractical due to incommensurate extra cost.

Several works propose axes alignment methods that require no special piece of equipment [1], [2], [5], [14]-[18]. A standard approach is to exploit the magnetic inclination phenomenon as a reference in order to align the axes of an accelerometer and a magnetometer. Magnetic inclination (or magnetic dip) is the angle between the horizon and the Earth's magnetic field lines, as shown in Fig. 2. It varies with location and time, and the sine of it is the inner product of the normalized gravity and the magnetic field ${ }^{1}$ vectors

$$
\begin{equation*}
s_{\delta} \triangleq \sin (\delta)=\frac{g^{T} m}{\|g\|\|m\|} \tag{1}
\end{equation*}
$$

Existing axes alignment algorithms, e.g., [1], [2], [15], [17], use (1) and accelerometer's and magnetometer's measurements to form an optimization problem for deriving $R_{M}^{A}$. To do so, some of them [1], [2] form a cost-plus-penalty function

[^0]

Fig. 2. Magnetic inclination.
associated with (1), which is then minimized using the gradient descent or Newton-Raphson (NR) method.

To ensure that $R_{M}^{A} \in \mathrm{SO}(3)$, it is common to include a properly weighted (penalty) term in the cost-plus-penalty function [see (3)]. Selecting the penalty function or its weighting factor is not always trivial. Improper selection can cause the divergence of the derived $R_{M}^{A}$ from orthogonality or convergence issues in the gradient descent, NR methods, or other iterative methods.

A closed-form solution for the axes alignment problem is proposed in [19]. While [19] provides a solution such that $R_{M}^{A} \in \mathrm{SO}(3)$ (orthogonality and determinant one), it may be less accurate than other solutions derived after many iteration steps of gradient descent and NR methods.

In this work, we propose a complete analytical solution to the axes alignment problem, guaranteeing the orthogonality of the axes alignment rotation matrix, with best-of-class accuracy. This is done by introducing a new formulation of the axes alignment problem that transforms the original constrained optimization problem into a smooth unconstrained one.

The proposed method derives both the magnetic inclination angle and the axes alignment rotation matrix in the closedform. Due to its analytical nature, the proposed method gives highly accurate results, comparable to the best ones achieved by existing iterative methods, however requiring significantly lower computational resources. Thus, the proposed method is ideal for embedded, low-power devices with limited hardware resources.
The rest of the article is organized as follows. In Section II, the axes alignment problem is analyzed and formulated as an optimization problem. Moreover, the limitations of current works are demonstrated using real sensors' data. In Section III, the proposed method is presented. The evaluation of the proposed method is done in Section IV along with its comparison to other axes alignment methods. Finally, conclusions are drawn in Section V.

## II. Problem Statement and Performance Limitations of the Prior Art

Consider a three-axis accelerometer and a three-axis magnetometer, fixed on the same rigid platform. In our analysis, we assume that both sensors have been individually calibrated.

Assume that $K$ accelerometer's measurements $\left\{g_{k}\right\}_{k=1}^{K}$ and $K$ magnetometer's measurements $\left\{m_{k}\right\}_{k=1}^{K}$. Each measurement set is naturally expressed in the corresponding sensor's frame, i.e., the $\{A\}$-frame and the $\{M\}$-frame, respectively. Measurements $g_{k}$ and $m_{k}$ are taken simultaneously when the platform is still in $k=1,2, \ldots, K$ different orientations and assuming
a magnetic field of constant direction ${ }^{2}$ in the platform's vicinity. ${ }^{3}$ Therefore, $\left\{g_{k}\right\}_{k=1}^{K}$ are gravity acceleration vectors, and all magnetic field vectors $\left\{m_{k}\right\}_{k=1}^{K}$ have the same magnitude. Without loss of generality and for convenience purposes, we assume that the vectors are normalized, i.e., $\left\|g_{k}\right\|=$ $\left\|m_{k}\right\|=1$ for $k=1,2, \ldots, K$.
Let $R_{M}^{A}$ be the axes alignment matrix, rotating the magnetometer's coordinate $\{M\}$-frame into the accelerometer's $\{A\}$-frame, i.e., $R_{M}^{A} m_{k}$ is the $k^{\text {th }}$ magnetic field measurement expressed in the $\{A\}$-frame. For notational convenience, we drop the superscript and the subscript and write $R=R_{M}^{A}$.
Then, from (1), we have that $s_{\delta}=g_{k}^{T} R m_{k}$ for $k=$ $1,2, \ldots, K$. Using this, $R$ is commonly calculated by solving the minimization problem [19]

$$
\begin{array}{ll}
\min _{R, s_{\delta}} & \sum_{k=1}^{K}\left(s_{\delta}-g_{k}^{T} R m_{k}\right)^{2} \\
\text { s.t. } & R \in \operatorname{SO}(3), \quad\left|s_{\delta}\right| \leq 1 . \tag{2}
\end{array}
$$

A typical approach to solve (2) is to minimize an associated cost-plus-penalty function using the gradient descent or the NR method. In [1] and [2], the authors use the following cost-pluspenalty function, $J_{\mathrm{CP}}$, associated with (2) and incorporating a weighted penalty term capturing the nonorthogonality of $R^{4}$ :

$$
\begin{equation*}
J_{\mathrm{CP}}\left(R, s_{\delta}\right)=\sum_{k=1}^{K}\left(s_{\delta}-g_{k}^{T} R m_{k}\right)^{2}+\lambda\left\|R R^{T}-I\right\|_{F}^{2} \tag{3}
\end{equation*}
$$

where $\|\cdot\|_{F}$ denotes the Frobenius norm. In using (3) in [1] and [2], special care should be given to the selection of the weighting parameter, $\lambda$, in order to ensure both the approximate orthogonality of $R$ and the (fast) converge of the minimization method.

Following the iterative optimization approaches [1], [2] and (3), we first consider the case when both $R$ and $s_{\delta}$ are initialized without any prior knowledge, as the identity matrix and zero, respectively. Using the NR method and a set of sensors' measurements, we minimize (3) for multiple values of $\lambda$. To assess the distance from orthogonality of the derived matrices $R$, we first define the nearest orthogonal matrix to $R$ as [20]

$$
\begin{equation*}
R_{O}=U V^{T} \tag{4}
\end{equation*}
$$

where $U \in O(3)$ and $V \in O(3)$ are defined via a singular value decomposition (SVD) of $R=U \Sigma V^{T}$. Then, the distance of $R$ from orthogonality is defined as

$$
\begin{equation*}
D_{O}(R) \triangleq\left\|R-R_{O}\right\|=\left\|R-U V^{T}\right\| \tag{5}
\end{equation*}
$$

The convergence of $J_{C P}$ using the NR for different values of $\lambda$ is shown in Fig. 3. The numbers of iterations for NR to converge ( $J_{\mathrm{CP}}$ to drop below $10^{-4}$ ) and the distance of the

[^1]

Fig. 3. Convergence of NR for different values of the weighting factor $\lambda$ (the fastest convergence corresponds to $\lambda=10$ ).


Fig. 4. Distance of $R$ from orthogonality $D_{O}(R)$ when NR has converged, and the number of iterations required for convergence, as functions of a weighting factor $\lambda$.


Fig. 5. Convergence of NR for different values of the weighting factor, $\lambda$, when the single-step method in [19] is used for initialization.
derived matrix $R$ from orthogonality are presented in Fig. 4 as functions of $\lambda$.
We observe that larger values of $\lambda$ result in $R$ closer to orthogonality. However, NR requires more iterations to converge for larger $\lambda$, implying a tradeoff between the orthogonality of $R$ and computational efficiency.

A better tradeoff is obtained when the results of the single-step method in [19] are used to initialize the NR method. As shown in Figs. 5 and 6, NR converges after only two iterations even when large values of $\lambda$ are used. However, in this case, the computational complexity of the single-step method of [19] must be also taken into account.

## III. Proposed Method

The proposed method converts the constrained optimization problem (2) to an unconstrained one, which is solved using


Fig. 6. Distance of $R$ from orthogonality and NR iterations until the convergence for different values of the weighting factor, $\lambda$, when the single-step method in [19] is used for initialization.
analytical iterations of the NR method. Furthermore, using a good initial estimate of the point of minimum, as done later in this section, implies that only one iteration is sufficient to achieve a very accurate result.

To convert the constrained problem (2) into an unconstrained one, we first derive the optimal value of $s_{\delta}$ analytically and formulate an equivalent optimization problem with the single unknown $R$. To do so, consider the cost function of (2)

$$
\begin{equation*}
J\left(R, s_{\delta}\right)=\sum_{k=1}^{K}\left(s_{\delta}-g_{k}^{T} R m_{k}\right)^{2} \tag{6}
\end{equation*}
$$

and note that it is quadratic with respect to $s_{\delta}$. Defining the $9 \times 1$ vector $V_{R}=\operatorname{vec}(R)$ and using the identity $g_{k}^{T} R m_{k}=$ $\left(m_{k} \otimes g_{k}\right)^{T} \operatorname{vec}(R)$, we write

$$
\begin{equation*}
J\left(R, s_{\delta}\right)=K s_{\delta}^{2}-2 s_{\delta} \underline{T}^{T} A V_{R}+V_{R}^{T} A^{T} A V_{R} \tag{7}
\end{equation*}
$$

where $\otimes$ is Kronecker's product [21], $\underline{1}$ is the $K \times 1$ vector of ones, and the $K \times 9$ matrix $A$ is

$$
A=\left[\begin{array}{c}
\left(m_{1} \otimes g_{1}\right)^{T}  \tag{8}\\
\left(m_{2} \otimes g_{2}\right)^{T} \\
\vdots \\
\left(m_{K} \otimes g_{K}\right)^{T}
\end{array}\right] .
$$

We define the minimum of $J\left(s_{\delta}, R\right)$ with respect to $s_{\delta}$, that is

$$
\begin{equation*}
J_{1}(R) \triangleq \min _{\left|s_{\delta}\right| \leq 1} J\left(R, s_{\delta}\right) \tag{9}
\end{equation*}
$$

and observe that the unconstrained point of minimum is

$$
\begin{equation*}
s_{\delta}^{*}=\frac{1}{K} \underline{1}^{T} A V_{R} . \tag{10}
\end{equation*}
$$

Note that (10) can also be written as

$$
\begin{equation*}
s_{\delta}^{*}=\frac{1}{K} \sum_{i=1}^{K}\left(g_{i}^{T} R m_{i}\right) . \tag{11}
\end{equation*}
$$

Following our assumption that $\left\|g_{i}\right\|=\left\|m_{i}\right\|=1$ for all $i=1,2, \ldots, K$ and the fact that the $\|\cdot\|_{2}$-norm is rotational invariant, by applying the Cauchy-Schwarz inequality to (11), we get $\left|s_{\delta}^{*}\right| \leq 1$, and so $s_{\delta}^{*}$ is feasible, and the global minimum of (9).

Replacing (10) into (7), $J_{1}(R)$ is conveniently written as

$$
\begin{equation*}
J_{1}(R)=\frac{1}{2} V_{R}^{T} B V_{R} \tag{12}
\end{equation*}
$$

where $B=2\left(A^{T} A-(1 / K) A^{T} \underline{1} \underline{1}^{T} A\right)$ is a $9 \times 9$ symmetric matrix. Note that, by the definition of $J_{1}$, we have

$$
\begin{equation*}
\min _{R \in \operatorname{SO}(3),\left|s_{\delta}\right| \leq 1} J\left(R, s_{\delta}\right)=\min _{R \in \operatorname{SO}(3)} J_{1}(R) \tag{13}
\end{equation*}
$$

where the minimum exists since the cost function $J_{1}$ is continuous and $\mathrm{SO}(3)$ is compact.

Let $R_{*} \in \mathrm{SO}(3)$ be a point of global minimum of $J_{1}$ that is

$$
\begin{equation*}
J_{1}\left(R_{*}\right)=\min _{R \in \operatorname{SO}(3)} J_{1}(R) \tag{14}
\end{equation*}
$$

and let $R_{0} \in \mathrm{SO}(3)$ be an initial estimate of $R_{*}$. An improved estimate can always be expressed as $R=P R_{0}$, for some $P \in \mathrm{SO}(3)$. Moreover, we can write $P$ as a sequence of three Euler rotations, that is

$$
\begin{equation*}
P=P(x) \triangleq R_{z}(\phi) R_{y}(\psi) R_{x}(\theta) \tag{15}
\end{equation*}
$$

where $\phi, \psi$, and $\theta$ are the yaw, pitch, and roll rotation angles, respectively, $x \triangleq[\phi, \psi, \theta]^{T}$, and

$$
\begin{align*}
R_{z}(\phi) & =\left[\begin{array}{ccc}
\cos (\phi) & -\sin (\phi) & 0 \\
\sin (\phi) & \cos (\phi) & 0 \\
0 & 0 & 1
\end{array}\right] \\
R_{y}(\psi) & =\left[\begin{array}{ccc}
\cos (\psi) & 0 & -\sin (\psi) \\
0 & 1 & 0 \\
\sin (\psi) & 0 & \cos (\psi)
\end{array}\right] \\
R_{x}(\theta) & =\left[\begin{array}{ccc}
1 & 0 & 0 \\
0 & \cos (\theta) & -\sin (\theta) \\
0 & \sin (\theta) & \cos (\theta)
\end{array}\right] . \tag{16}
\end{align*}
$$

The function $P:[0,2 \pi)^{3} \rightarrow S O(3)$ is surjective and so $R=P(x) R_{0}$ can take any matrix value in $\mathrm{SO}(3)$, [22].

The above converts the original optimization problem to the one of deriving $x$ such that $P(x) R_{0}=R_{*}$. To proceed further, it is convenient to define the cost as a function of $x$, that is

$$
\begin{equation*}
J_{2}(x) \triangleq J_{1}\left(P(x) R_{0}\right)=\frac{1}{2} V_{R}(x)^{T} B V_{R}(x) \tag{17}
\end{equation*}
$$

where $V_{R}(x)=\operatorname{vec}(R(x))=\operatorname{vec}\left(P(x) R_{0}\right)$.
Assume that $R_{0}$ and $R=P R_{0}$ are close to $R_{*}$, i.e., $\left\|R_{0}-R_{*}\right\|_{F}$ and $\left\|R-R_{*}\right\|_{F}$ are small. ${ }^{5}$ Then, $P$ is close to the identity matrix, and so there exists a small $x$ such that $P=P(x)$, [22]. This along with the smoothness of the functions involved motivates the use of minimization methods based on the Taylor expansion, such as NR.
To minimize $J_{2}(x)$, we have to derive $x$ such that $\partial J_{2} / \partial x=0$. To do so, we start from $x=0$, implying $P(x)=I$ and cost $J_{2}(0)$, apply one iteration (or more) of NR method, and derive the new value of $x$ as

$$
\begin{equation*}
x=-\left.\left(\left.\frac{\partial^{2} J_{2}}{\partial x \partial x^{T}}\right|_{x=0}\right)^{-1} \frac{\partial J_{2}}{\partial x}\right|_{x=0} \tag{18}
\end{equation*}
$$

The cost gradient is

$$
\begin{equation*}
\frac{\partial J_{2}}{\partial x}=\left[\frac{\partial J_{2}}{\partial \phi}, \frac{\partial J_{2}}{\partial \psi}, \frac{\partial J_{2}}{\partial \theta}\right]^{T} \tag{19}
\end{equation*}
$$

[^2]and the Hessian matrix is symmetric and written as
\[

\frac{\partial^{2} J_{2}}{\partial x \partial x^{T}}=\left[$$
\begin{array}{ccc}
\frac{\partial^{2} J_{2}}{\partial \phi^{2}} & \frac{\partial^{2} J_{2}}{\partial \phi \partial \psi} & \frac{\partial^{2} J_{2}}{\partial \phi \partial \theta}  \tag{20}\\
\frac{\partial^{2} J_{2}}{\partial \phi \partial \psi} & \frac{\partial^{2} J_{2}}{\partial \psi^{2}} & \frac{\partial^{2} J_{2}}{\partial \psi \partial \theta} \\
\frac{\partial^{2} J_{2}}{\partial \phi \partial \theta} & \frac{\partial^{2} J_{2}}{\partial \psi \partial \theta} & \frac{\partial^{2} J_{2}}{\partial \theta^{2}}
\end{array}
$$\right]
\]

because of the continuity of all second derivatives.
We derive the first and second derivatives at $x=0$, analytically recalling that $B^{T}=B$. From (17) and for $s$, $q \in\{\phi, \psi, \theta\}$, we have that

$$
\begin{equation*}
\frac{\partial J_{2}}{\partial q}=V_{R}^{T} B \frac{\partial V_{R}}{\partial q} \tag{21}
\end{equation*}
$$

and

$$
\begin{equation*}
\frac{\partial^{2} J_{2}}{\partial s \partial q}=\frac{\partial V_{R}^{T}}{\partial s} B \frac{\partial V_{R}}{\partial q}+V_{R}^{T} B \frac{\partial^{2} V_{R}}{\partial s \partial q} \tag{22}
\end{equation*}
$$

From the definition $V_{R}=\operatorname{vec}(R)$, we have that

$$
\begin{equation*}
\frac{\partial V_{R}}{\partial q}=\operatorname{vec}\left(\frac{\partial R}{\partial q}\right) \tag{23}
\end{equation*}
$$

and

$$
\begin{equation*}
\frac{\partial^{2} V_{R}}{\partial s \partial q}=\operatorname{vec}\left(\frac{\partial^{2} R}{\partial s \partial q}\right) \tag{24}
\end{equation*}
$$

Moreover, since $R(x)=P(x) R_{0}=R_{z}(\phi) R_{y}(\psi) R_{x}(\theta) R_{0}$, from (16), it is

$$
\begin{equation*}
\left.\frac{\partial R}{\partial q}\right|_{x=0}=P_{q} R_{0} \tag{25}
\end{equation*}
$$

for $q \in\{\phi, \psi, \theta\}$, and

$$
\begin{equation*}
\left.\frac{\partial^{2} R}{\partial s \partial q}\right|_{x=0}=P_{s} P_{q} R_{0} \tag{26}
\end{equation*}
$$

for the ordered pairs

$$
\begin{equation*}
(s, q) \in\{(\phi, \phi),(\phi, \psi),(\phi, \theta),(\psi, \psi),(\psi, \theta),(\theta, \theta)\} \tag{27}
\end{equation*}
$$

where

$$
\begin{align*}
& P_{\phi}=\left[\begin{array}{ccc}
0 & -1 & 0 \\
1 & 0 & 0 \\
0 & 0 & 0
\end{array}\right] \\
& P_{\psi}=\left[\begin{array}{ccc}
0 & 0 & -1 \\
0 & 0 & 0 \\
1 & 0 & 0
\end{array}\right] \\
& P_{\theta}=\left[\begin{array}{ccc}
0 & 0 & 0 \\
0 & 0 & -1 \\
0 & 1 & 0
\end{array}\right] . \tag{28}
\end{align*}
$$

Combining (23) with (25) and (24) with (26), respectively, gives

$$
\begin{equation*}
\left.\frac{\partial V_{R}}{\partial q}\right|_{x=0}=\left(I_{3} \otimes P_{q}\right) V_{R_{0}} \tag{29}
\end{equation*}
$$

and

$$
\begin{equation*}
\left.\frac{\partial^{2} V_{R}}{\partial s \partial q}\right|_{x=0}=\left(I_{3} \otimes\left(P_{s} P_{q}\right)\right) V_{R_{0}} \tag{30}
\end{equation*}
$$

where $V_{R_{0}}=\operatorname{vec}\left(R_{0}\right)$. Finally, replacing (29) into (21) gives

$$
\begin{equation*}
\left.\frac{\partial J_{2}}{\partial q}\right|_{x=0}=V_{R_{0}}^{T} B\left(I_{3} \otimes P_{q}\right) V_{R_{0}} \tag{31}
\end{equation*}
$$

Similarly, replacing (29) and (30) into (22) gives

$$
\begin{align*}
&\left.\frac{\partial^{2} J_{2}}{\partial s \partial q}\right|_{x=0}=V_{R_{0}}^{T}\left(I_{3} \otimes P_{s}^{T}\right) B\left(I_{3} \otimes P_{q}\right) V_{R_{0}} \\
&+V_{R_{0}}^{T} B\left(I_{3} \otimes\left(P_{s} P_{q}\right)\right) V_{R_{0}} \tag{32}
\end{align*}
$$

Note that (32) is valid (only) for the six $(s, q)$ pairs in (27).
The proper selection of the initial matrix $R_{0}$ is crucial for achieving (fast) convergence. To this purpose, we recommend using as $R_{0}$ the approximate closed-form solution of (2) derived in [19]. This is done as follows. Using $A$ defined in (8), we calculate the $9 \times 1$ vector $\left(A^{T} A\right)^{-1} A^{T} \underline{1}$ and split it into three $3 \times 1$ vectors $h_{1}, h_{2}$, and $h_{3}$, that is

$$
\left(A^{T} A\right)^{-1} A^{T} \underline{1}=\left[\begin{array}{lll}
h_{1}^{T} & h_{2}^{T} & h_{3}^{T} \tag{33}
\end{array}\right]^{T} .
$$

Then, using $h_{1}, h_{2}$, and $h_{3}$, we form the matrix

$$
H=\left[\begin{array}{lll}
h_{1} & h_{2} & h_{3} \tag{34}
\end{array}\right] .
$$

We consider an SVD of matrix $H$, i.e., $H=U \Sigma V^{T}$, where $U, V \in O(3)$ and $\Sigma$ is the diagonal matrix $\Sigma=$ $\operatorname{diag}\left(\sigma_{1}, \sigma_{2}, \sigma_{3}\right)$, with $\sigma_{1} \geq \sigma_{2} \geq \sigma_{3}>0$, assuming that $\operatorname{rank}(A)=9$. The approximation $R_{0} \in S O(3)$ of the axes rotation matrix $R_{*}$ is given by

$$
\begin{equation*}
R_{0}=\operatorname{sgn}(\operatorname{det}(H)) U V^{T} \tag{35}
\end{equation*}
$$

For more information about the derivation of (35), the reader is referred to [19].

The complete proposed method using only one analytical iteration of the NR (which is typically sufficient) is summarized in Algorithm 1.

```
Algorithm 1 Proposed Method
    1: Use normalized \(g_{k}\) and \(m_{k}\) to form matrix \(A\) in (8)
    2: Verify that \(A\) is of full rank
    3: Use (33), (34) and (35) to calculate \(R_{0}\) as in [19]
    4: Calculate the gradient vector using (19) and (31)
    5: Calculate the Hessian matrix using (20) and (32)
    6: Calculate \(x\) from (18)
    7: Use \(x\) to calculate \(P(x)\) using (15) and (16)
    8: Calculate \(R=P(x) R_{0} \in S O\) (3).
```


## IV. Evaluation of the Proposed Method

Let $R_{M}^{A} \in S O$ (3) be the frame transformation matrix rotating the magnetometer's coordinate frame into the accelerometer's one. To evaluate the accuracy and computational efficiency of the proposed method, we have to compare the derived axes alignment matrix, $R$, to the actual one, $R_{M}^{A}$, which we assume to know accurately in advance.

However, the accuracy with which one can measure $R_{M}^{A}$ using laboratory equipment is orders of magnitude worse than the expected accuracy of the proposed method. Therefore, we artificially generated 1000 datasets with preselected

TABLE I
Mean Value and Variance of the Error $\varepsilon$ of the Proposed
Method, a Gradient Descent (GD)-Based Method, an NR-Based Method, an NR-Based Method Initialized

Using the Solution of [19], and the
Single-Step Method of [19] Alone

| Method | $\boldsymbol{\mu}_{\boldsymbol{\varepsilon}}$ | $\boldsymbol{\sigma}_{\boldsymbol{\varepsilon}}^{\mathbf{2}}$ | Time $(\mathbf{m s})$ |
| :---: | :---: | :---: | :---: |
| GD | $7.16 \cdot 10^{-4}$ | $9.90 \cdot 10^{-8}$ | 63.15 |
| NR | $7.17 \cdot 10^{-4}$ | $9.95 \cdot 10^{-8}$ | 44.53 |
| NR \& [20] | $7.15 \cdot 10^{-4}$ | $9.92 \cdot 10^{-8}$ | 1.34 |
| Single-Step [20] | $11.60 \cdot 10^{-4}$ | $56.53 \cdot 10^{-8}$ | 0.25 |
| Proposed | $7.14 \cdot 10^{-4}$ | $9.94 \cdot 10^{-8}$ | 0.49 |

$R_{M}^{A} \in \mathrm{SO}(3)$, according to the calibration procedure introduced in [1]. This included the random errors (noise) of the sensors and the associated instrumentation according to typical characteristics of commercial devices.

To generate the 1000 datasets, we first randomly generated 1000 values of $R_{A}^{M}=\left(R_{M}^{A}\right)^{T} \in \mathrm{SO}(3)$. For every one of them, we have followed the following steps.

1) First, we generated two random unit vectors, $g_{1}^{A}$ and $m_{1}^{A}$, representing the gravity and the magnetic field in the accelerometer's $\{A\}$-frame.
2) We rotated both vectors 11 times according to [1] to generate $\left\{g_{i}^{A}\right\}_{i=2}^{12}$ and $\left\{m_{i}^{A}\right\}_{i=2}^{12}$.
3) To express the magnetic field vectors $\left\{m_{i}^{A}\right\}_{i=1}^{12}$ in the magnetometer's $\{M\}$-frame, we rotated them once more using $R_{A}^{M}$ to get $\left\{m_{i}^{M}\right\}_{i=1}^{12}$
4) Finally, a sequence of band-limited white noise was added to the dataset following typical sensors' and measuring procedure's specifications.
We compare our method's accuracy and execution time to those of: 1) a gradient descent based method using (3); 2) an NR-based method using (3); 3) an NR-based method using (3), initialized using the solution of the single-step method presented in [19]; and 4) the single-step method of [19] alone.

Each of the aforementioned methods was run for every one of the 1000 generated datasets. For the iterative methods, based on the gradient descent and the NR, the parameter $\lambda$ of the cost function (3) was set to $\lambda=1000$ to ensure the orthogonality of the derived matrix $R$ according to Figs. 4 and 6. We compared the derived matrix $R$, of each method, with the true rotation matrix $R_{M}^{A}=\left(R_{A}^{M}\right)^{T}$ used to generate the data. To quantify their difference, we used the error metric

$$
\begin{equation*}
\varepsilon=\left\|R-R_{M}^{A}\right\| . \tag{36}
\end{equation*}
$$

In the ideal case of perfect axes alignment, i.e., $R=R_{M}^{A}$, it is $\varepsilon=0$. The mean value $\left(\mu_{\varepsilon}\right)$ and variance $\left(\sigma_{\varepsilon}^{2}\right)$ of $\varepsilon$ for every method are presented in Table I.

As shown in Table I, the gradient descent and the NR-based methods alone yield accurate results, however requiring significant computational effort. The single-step method of [19] has much better computational efficiency, but it is a little less accurate. The proposed method excels in both accuracy and computational efficiency. It provides accurate results, similar to those of the computationally heavy, iterative optimization

TABLE II
Performance Characteristics of the Accelerometer (A) and the Magnetometer (M) Included in the Designed Measurement Device

| Specification | Value |
| :---: | :---: |
| Measurement Range (A) | $\pm 16 \mathrm{~g}$ |
| Measurement Range (M) | $\pm 4$ Gauss |
| Sampling Rate (A) | 238 Hz |
| Sampling Rate (M) | 80 Hz |
| Resolution (A, M) | 16 Bits |

TABLE III
Residual Error of the Proposed Method, a Gradient Descent (GD)-Based Method, an NR-Based Method, an NR-Based Method Initialized Using the Solution of [19], and the "Single-Step" Method of [19] Evaluated Using Five Different Datasets (D1-D5) of Real Sensors’ Data

|  | $\boldsymbol{J}_{\boldsymbol{C P}}\left(\boldsymbol{R}, \boldsymbol{s}_{\boldsymbol{\delta}}\right) \cdot \mathbf{1 0}^{\mathbf{4}}$ |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Method | D1 | D2 | $\mathbf{D 3}$ | $\mathbf{D 4}$ | D5 |
| GD | 7.02 | 7.33 | 7.12 | 6.40 | 7.49 |
| NR | 7.02 | 7.35 | 7.24 | 6.38 | 7.37 |
| NR \& [20] | 7.01 | 7.32 | 7.16 | 6.39 | 7.53 |
| Single-Step [20] | 9.36 | 9.21 | 9.12 | 8.42 | 9.68 |
| Proposed | 7.01 | 7.33 | 7.09 | 6.37 | 7.72 |

methods, while it requires significantly less computational resources.
While artificially generated data are appropriate to evaluate the accuracy and computational efficiency of the proposed algorithm, they do not incorporate the nonidealities expected in real-world measurements. Although we included random noise in the artificially generated data, other errors, such as residual calibration errors (of the sensors individually), could degrade the proposed algorithm's performance.

To demonstrate the resilience of the proposed algorithm to such effects, we recorded five different datasets of accelerometer's and magnetometer's measurements. To this end, we used a measurement device based on the LSM9DS1 system-in-package by STMicroelectronics, which includes both a three-axis accelerometer and a three-axis magnetometer. Some important performance characteristics of the two sensors and the developed measurement device are presented in Table II.

All datasets were recorded away from magnetic disturbances (the constant earth's magnetic field was used as reference) following the calibration procedure introduced in [1]. Specifically, to record each dataset, we placed the measurement device by hand in 12 different orientations, as suggested in [1]. In each orientation, we recorded several measurements, while the sensor was still and used averaging to obtain 12 pairs of accelerometer's and magnetometer's measurements corresponding to the 12 orientations.
In this case of real sensors' data, the true matrix $R_{M}^{A}$ is not known. Thus, in order to evaluate the accuracy of the proposed algorithm and compare it to that of the existing ones, we use the cost-plus-penalty function of (3) as a metric of the residual error.

In Table III, we used five different datasets (D1-D5) to compare our method's residual error to that of: 1) a gradient
descent based method using (3); 2) an NR-based method using (3); 3) an NR-based method using (3), initialized using the solution of the single-step method presented in [19]; and 4) the single-step method of [19].

Again, for the iterative methods, based on the gradient descent and the NR, the parameter $\lambda$ of the cost function (3) was set to $\lambda=1000$, to ensure the orthogonality of the derived matrix $R$ according to Figs. 4 and 6.

## V. Conclusion

This work introduced an analytical method for aligning the axes of a three-axis accelerometer and a three-axis magnetometer. The method guarantees the orthogonality of the axes-alignment rotation matrix and achieves best-of-class accuracy, while it excels in computational efficiency by being two orders of magnitude faster than existing methods of the same accuracy. Moreover, it does not require any parametrization in contrast to optimization-based methods depending on proper parametrization to converge to feasible solutions. The advantages of the proposed method source from the different formulation of the axes alignment optimization problem introduced.

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[^0]:    ${ }^{1}$ All norms in this article are Euclidean norms, unless stated otherwise

[^1]:    ${ }^{2}$ The magnitude is irrelevant in the proposed method, and it is normalized.
    ${ }^{3}$ Typically, in the absence of special calibration equipment, such experiments are conducted under the influence of the Earth's (constant) magnetic field, in an outdoor environment, away from magnetic disturbances, such as buildings and cars [5], [8]
    ${ }^{4}$ Note that, when the initial condition of the NR is far from the final solution, an extra term in (3) is required to force the determinant of $R$ to be equal to one and thus $R \in \mathrm{SO}(3)$. However, if NR initial condition is near to the final solution, this term may be omitted.

[^2]:    ${ }^{5}$ With respect to the Frobenius or any other rotational invariant matrix norm.

