



Taylor Model Methods VII

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**POLITECNICO
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**MICHIGAN STATE
UNIVERSITY**



High-Order Optimal Station Keeping of Geostationary Satellites

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- ▶ Geostationary satellites move from their nominal path due to
 - Non-spherical gravitational field
 - Third-body perturbations
 - Solar radiation pressure



Station keeping
manoeuvres

- ▶ Operative life strictly depends on ΔV for station keeping (SK)
 - Recent interest in low-thrust electric propulsion

Impulsive maneuvers



Continuous thrust

- ▶ Continuous SK maneuvers are designed by solving an **Optimal Feedback Control Problem**
- ▶ Classical methods are based on **linear techniques**
 - **Pros:** fast and easier implementation onboard
 - **Cons:** inaccurate for large deviations



- ▶ Interest in nonlinear control techniques
 - **Accurate** optimal feedback
 - Tend to be **computationally expensive**
- ▶ Available nonlinear optimal feedback control methods
 - **State-dependent** (SDRE) or **approximating sequence** (ASRE) of Riccati equations methods (Cimen and Banks)
 - High order expansion of the **generating functions** (Scheeres, Park)
- ▶ **Goal:** Alternative approach based on Differential Algebra
 - **Fast computation** of high order optimal feedback control laws
 - High order expansion of ODE flow
 - High order expansion of the solution of the **Optimal Control Problem**

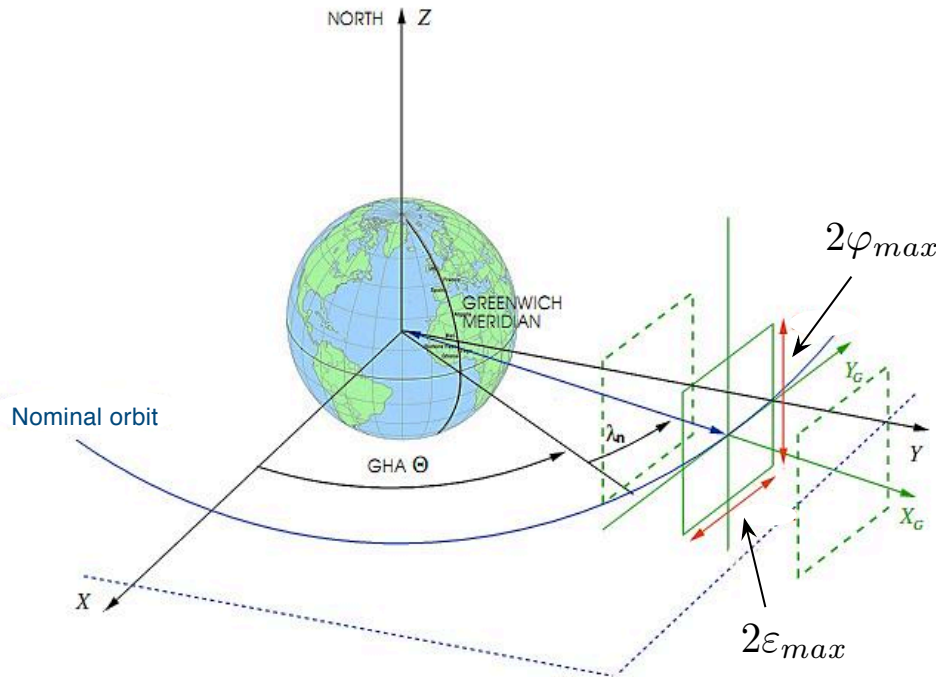


- ▶ Station keeping problem and dynamical models
- ▶ Notes on Differential Algebra
- ▶ High order expansion of ODE flow
- ▶ Optimal station keeping problem
- ▶ High order expansion of the optimal station keeping problem

Non-spherical gravitational field	3rd-body perturbation	Solar radiation pressure
✓		
✓	✓	✓
✓	✓	✓

Fast correction

- ▶ Conclusions and future work



- ▶ λ_n : nominal longitude

$$\lambda_n = 60 \text{ deg}$$

- ▶ φ : latitude

- ▶ ε : longitude error

$$\varepsilon = \lambda - \lambda_n$$

▶ Given λ_n \Rightarrow Keep the spacecraft inside the **admissible box**:

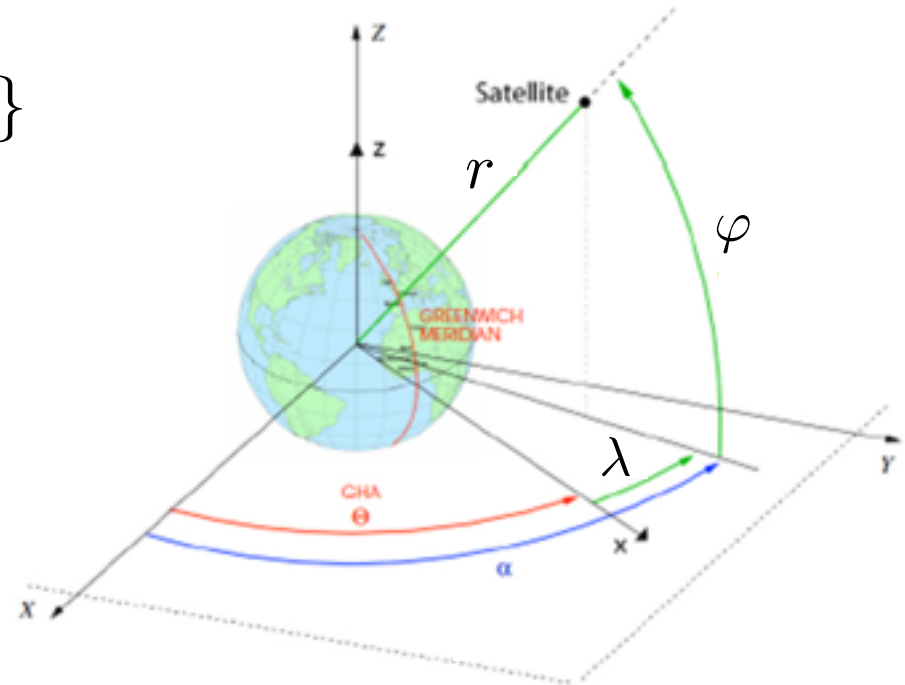
$$-\varepsilon_{max} \leq \varepsilon \leq \varepsilon_{max},$$

$$-\varphi_{max} \leq \varphi \leq \varphi_{max},$$

$$\varepsilon_{max} = 0.05 \text{ deg}$$

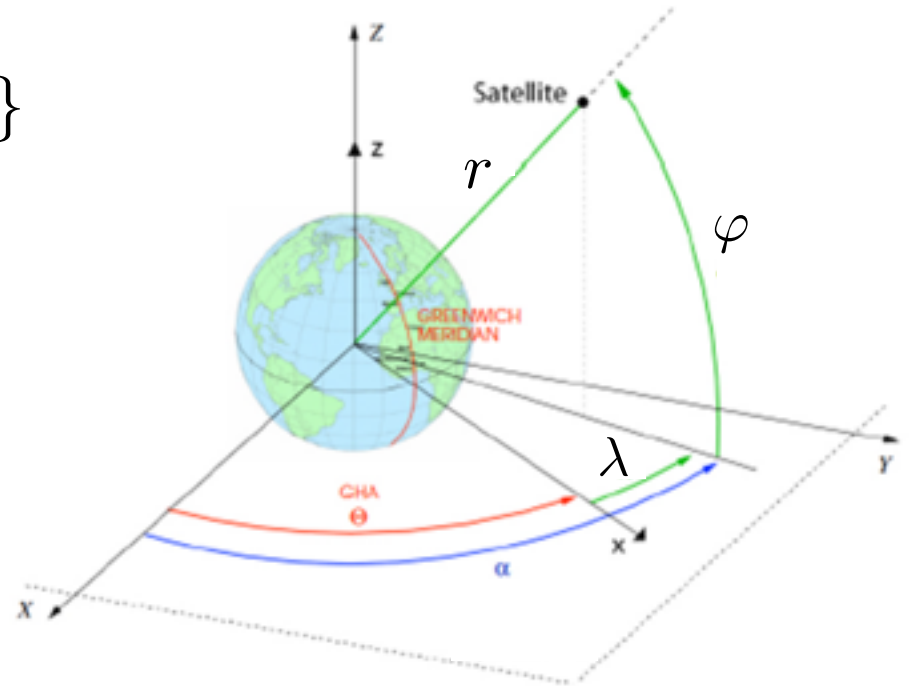
$$\varphi_{max} = 0.05 \text{ deg}$$

- ▶ ECEF reference frame
- ▶ Spherical coordinates $\{r, \varepsilon, \varphi\}$
- ▶ Kepler's dynamics +
 - Non-spherical gravitational field
 - Third-body perturbations
 - Solar radiation pressure



$$\left\{ \begin{array}{l} \dot{r} = v \\ \dot{\varepsilon} = \xi \\ \dot{\varphi} = \eta \\ \dot{v} = -\frac{\mu}{r^2} + r\eta^2 + r(\xi + \omega) \cos^2 \varphi + a_{p_r}(r, \varepsilon, \varphi) + u_r(t) \\ \dot{\xi} = 2\eta(\xi + \omega) \tan \varphi - 2\frac{v}{r}(\xi + \omega) + \frac{1}{r \cos \varphi} a_{p_\varphi}(r, \varepsilon, \varphi) + \frac{1}{r \cos \varphi} u_\varepsilon(t) \\ \dot{\eta} = -2\frac{v}{r}\eta - (\xi + \omega)^2 \sin \varphi \cos \varphi + \frac{1}{r} a_{p_\varphi}(r, \varepsilon, \varphi) + \frac{1}{r} u_\varphi(t) \end{array} \right.$$

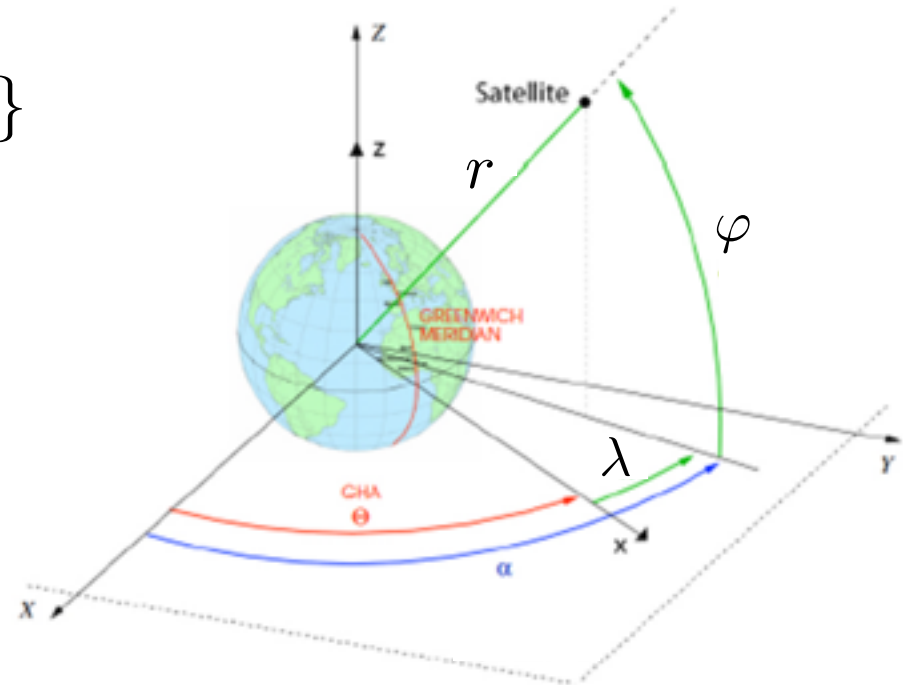
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 \end{cases}$$

perturbations

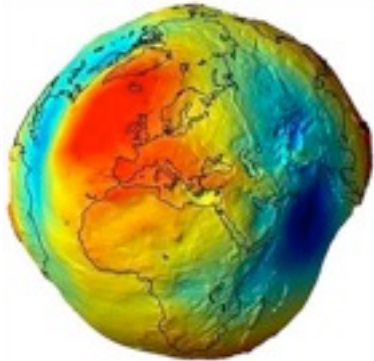
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 \end{cases}$$

control

► Non-spherical gravitational field

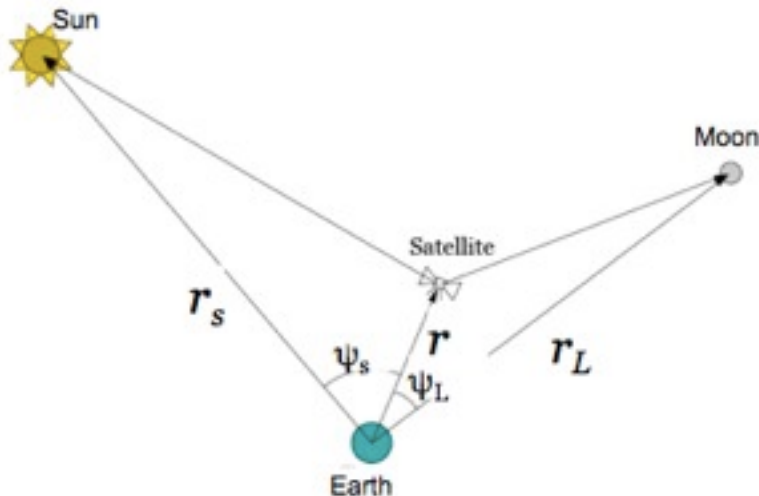


- Gravitational potential model

$$U = \frac{\mu}{r} \sum_{l=2}^{\infty} \sum_{m=0}^l \left(\frac{R_T}{r} \right)^l P_{l,m}[\sin \varphi] \left\{ C_{l,m} \cos m\lambda + S_{l,m} \sin m\lambda \right\}$$

- Truncation: $l = m = 3 \Rightarrow \mathbf{a}_{gg}(\mathbf{x})$

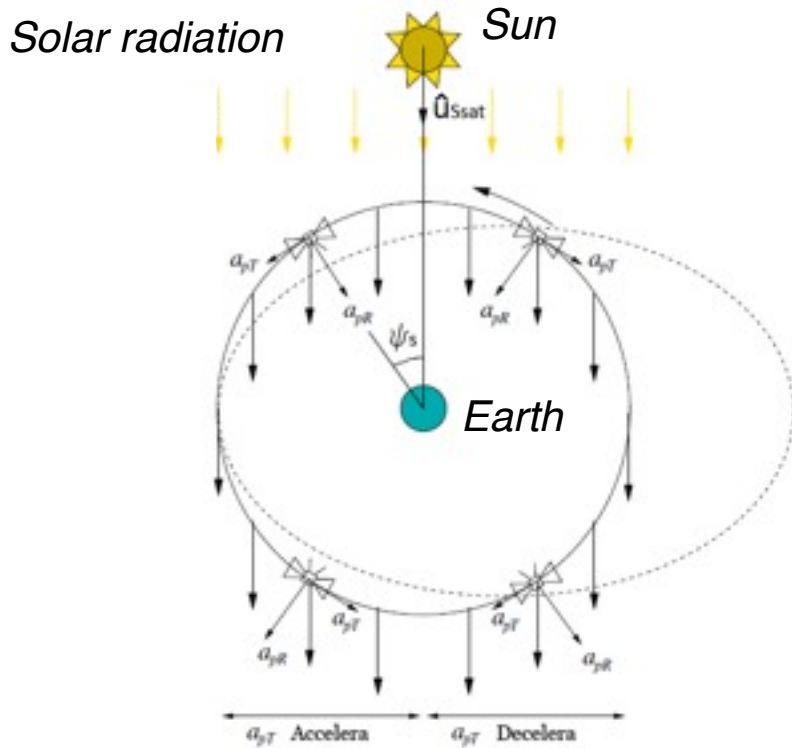
► 3-rd body perturbation



- Gravitational potential model

$$U_3 = \frac{\mu_3}{r_3} \left[1 + \sum_{k=2}^{\infty} \left(\frac{r}{r_3} \right)^k P_k(\cos \psi) \right]$$

- Truncation: $k = 2 \Rightarrow \mathbf{a}_{3b}(\mathbf{x}, t)$



► Solar radiation pressure

- acceleration:

$$a_{sp} = P_{sr}(1 + \beta) \frac{A}{m} \hat{u}_{Ssat} = \mathbf{a}_{sp}(\mathbf{x}, t)$$

- where:

$$P_{sr} = \frac{C_S}{c} = \frac{1353[W/m^2]}{299792458[m/s]}$$

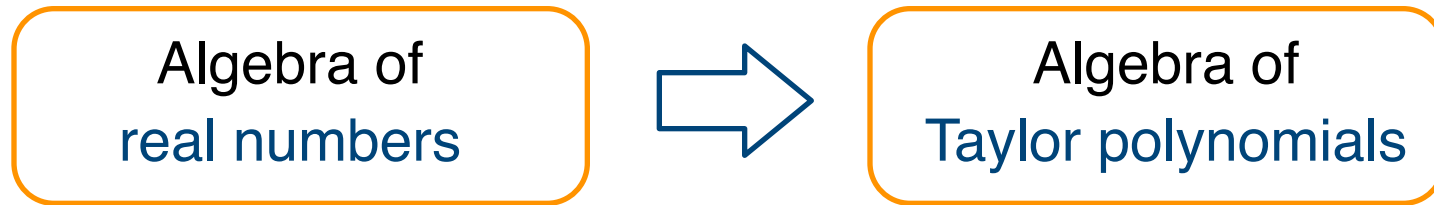
A: surface \perp to radiation

Observation

- An ephemeris model is used for Earth, Moon, and Sun positions
- Kepler + \mathbf{a}_{gg} \Rightarrow *autonomous dynamics*
- Kepler + \mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp} \Rightarrow *non-autonomous dynamics*



- ▶ Differential Algebra (DA) is an automatic differentiation technique



- ▶ Unlike standard automatic differentiation tools, the analytic operations of **differentiation** and **antiderivation** are introduced
- ▶ DA can be easily implemented in a computer environment (**COSY-Infinity**, Berz and Makino, 1998)
- ▶ Given any sufficiently regular function f of v , DA enables the computation of its **Taylor expansion up to an arbitrary order n**



- ▶ Consider the ODE initial value problem:

$$\dot{x} = f(x), \quad x(0) = x_0$$

- ▶ Any integration scheme is based on algebraic operations, involving the evaluation of f at several integration points

- ▶ Initialize x_0 as a DA $[x_0] = x_0 + \delta x_0$

- ▶ Operate in the DA framework

- ▶ Example: explicit Euler's scheme

$$x_{k+1} = x_k + f(x_k) \cdot h$$



Taylor expansion
of the ODE flow

$$x_f = \mathcal{M}_{x_f}(\delta x_0)$$



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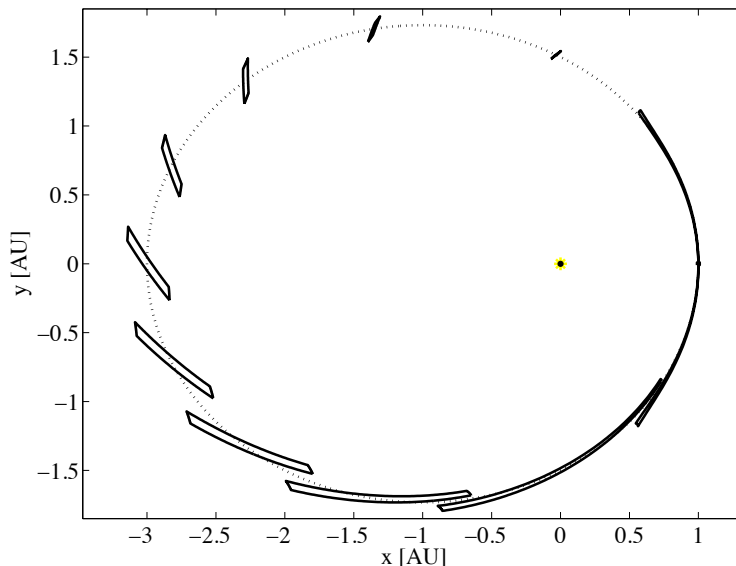
 $[x]_{k+1}$ is the n -th order Taylor expansion of the ODE flow

Taylor expansion
of the ODE flow
 $x_f = \mathcal{M}_{x_f}(\delta x_0)$

▶ Example: 2-Body Problem

- Eccentricity: 0.5 - Starting point: pericenter
- Integration scheme: Runge-Kutta (variable step, order 8)
- DA-based ODE flow expansion order: 5

▶ Uncertainty box on the initial position of 0.01 AU



- Any sample in the uncertainty box can be propagated using the 5th order polynomial



Fast Monte Carlo simulations



- ▶ Consider the dynamics: $\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}, \mathbf{u}, t) = \tilde{\mathbf{f}}(\mathbf{x}, t) + B(\mathbf{x}) \mathbf{u}$
- ▶ Minimizes: $J = \frac{1}{2} (\mathbf{x}(t_f) - \mathbf{x}_f)^T Q (\mathbf{x}(t_f) - \mathbf{x}_f) + \int_{t_0}^{t_f} \frac{1}{2} \mathbf{u}^T \mathbf{u}$
- ▶ Initial condition: $\mathbf{x}(t_0) = \mathbf{x}_0$
- ▶ **Optimal control theory** reduces the OCP to the BVP:
 - differential:
$$\begin{cases} \dot{\mathbf{x}} = \tilde{\mathbf{f}}(\mathbf{x}, t) + B(\mathbf{x}) \mathbf{u} \\ \dot{\boldsymbol{\lambda}} = - \left(\frac{\partial \mathbf{f}}{\partial \mathbf{x}} \right)^T \boldsymbol{\lambda} \end{cases}$$
 - algebraic: $\mathbf{u} + B(\mathbf{x})^T \boldsymbol{\lambda} = 0$
 - subject to: $\mathbf{x}(t_0) = \mathbf{x}_0$, $\boldsymbol{\lambda}(t_f) = Q (\mathbf{x}(t_f) - \mathbf{x}_f)$



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 - algebraic: $\mathbf{u} + B(\mathbf{x})^T \boldsymbol{\lambda} = 0 \quad \Rightarrow \quad \mathbf{u} = -B(\mathbf{x})^T \boldsymbol{\lambda}$
 - subject to: $\mathbf{x}(t_0) = \mathbf{x}_0, \quad \boldsymbol{\lambda}(t_f) = Q (\mathbf{x}(t_f) - \mathbf{x}_f)$



- ▶ The BVP is reduced to a TPBVP on the ODE system:

$$\begin{cases} \dot{\mathbf{x}} = \tilde{\mathbf{f}}(\mathbf{x}, t) - B B^T \boldsymbol{\lambda} \\ \dot{\boldsymbol{\lambda}} = - \left(\frac{\partial \mathbf{f}}{\partial \mathbf{x}} \right)^T \boldsymbol{\lambda} \end{cases} \quad \bullet \text{ subject to: } \begin{aligned} \mathbf{x}(t_0) &= \mathbf{x}_0 \\ \boldsymbol{\lambda}(t_f) &= Q (\mathbf{x}(t_f) - \mathbf{x}_f) \end{aligned}$$



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- ▶ Differential Algebra is applied to expand the solution of the TPBVP up to an arbitrary order w.r.t. $\delta \mathbf{x}_0$:
 - Consider a reference $\mathbf{x}_0 =$ nominal geostationary satellite state
 - Consider the reference $\boldsymbol{\lambda}_0 = 0 \Rightarrow \mathbf{u}_0 = 0$
 - Initialize the initial state and costate as a DA variable:

$$[\mathbf{x}_0] = \mathbf{x}_0 + \delta \mathbf{x}_0, \quad [\boldsymbol{\lambda}_0] = \boldsymbol{\lambda}_0 + \delta \boldsymbol{\lambda}_0$$



- Expand the ODE flow w.r.t. $\delta \mathbf{x}_0$ and $\delta \boldsymbol{\lambda}_0$
$$\begin{pmatrix} [\mathbf{x}_f] \\ [\boldsymbol{\lambda}_f] \end{pmatrix} = \begin{pmatrix} \mathcal{M}_{\mathbf{x}_f} \\ \mathcal{M}_{\boldsymbol{\lambda}_f} \end{pmatrix} \begin{pmatrix} \delta \mathbf{x}_0 \\ \delta \boldsymbol{\lambda}_0 \end{pmatrix}$$

- Build the **map of defects** on the final boundary condition:

$$[\mathbf{C}_f] = Q([\mathbf{x}_f] - \mathbf{x}_f) - [\boldsymbol{\lambda}_f] = \mathcal{M}_{\mathbf{C}_f}(\delta \mathbf{x}_0, \delta \boldsymbol{\lambda}_0)$$

where \mathbf{x}_f is the **desired final state**


- Build the following map and invert it:

$$\begin{pmatrix} [\mathbf{C}_f] \\ \delta \mathbf{x}_0 \end{pmatrix} = \begin{pmatrix} \mathcal{M}_{\mathbf{C}_f} \\ \mathcal{I}_{\mathbf{x}_0} \end{pmatrix} \begin{pmatrix} \delta \mathbf{x}_0 \\ \delta \boldsymbol{\lambda}_0 \end{pmatrix} \Rightarrow \begin{pmatrix} \delta \mathbf{x}_0 \\ \delta \boldsymbol{\lambda}_0 \end{pmatrix} = \begin{pmatrix} \mathcal{M}_{\mathbf{C}_f} \\ \mathcal{I}_{\mathbf{x}_0} \end{pmatrix}^{-1} \begin{pmatrix} [\mathbf{C}_f] \\ \delta \mathbf{x}_0 \end{pmatrix}$$

- Impose $[\mathbf{C}_f] = 0 \Rightarrow \delta \boldsymbol{\lambda}_0 = \mathcal{M}_{\mathbf{C}_f=0}(\delta \mathbf{x}_0)$



$$\delta\lambda_0 = \mathcal{M}_{\mathbf{C}_{f=0}}(\delta\mathbf{x}_0) \quad (1)$$

- Given any $\delta\mathbf{x}_0$, the evaluation of map (1) delivers the corresponding $\delta\lambda_0$  optimal station keeping control law



$$\delta \boldsymbol{\lambda}_0 = \mathcal{M}_{\mathbf{C}_{f=0}}(\delta \mathbf{x}_0) \quad (1)$$

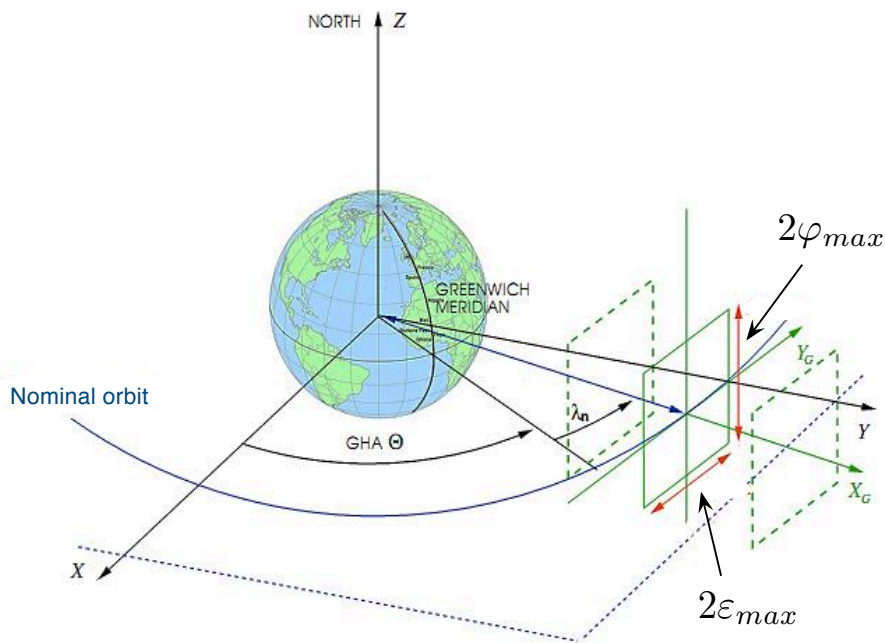
- Given any $\delta \mathbf{x}_0$, the evaluation of map (1) delivers the corresponding $\delta \boldsymbol{\lambda}_0$ \Rightarrow optimal station keeping control law

Observation

- Consider the costate dynamics: $\dot{\boldsymbol{\lambda}} = -(\partial \mathbf{f} / \partial \mathbf{x})^T \boldsymbol{\lambda}$
- DA is used to avoid the analytical computation of $(\partial \mathbf{f} / \partial \mathbf{x})$:
 - Suppose the n -th order solution of the TPBVP is of interest
 - Initialize \mathbf{x} as an $(n+1)$ -st order DA number: $[\mathbf{x}] = \mathbf{x} + \delta \mathbf{x}$
 - Compute the $(n+1)$ -st order expansion of \mathbf{f} : $[\mathbf{f}] = \mathbf{f}([\mathbf{x}]) = \mathcal{M}_{\mathbf{f}}^{n+1}(\delta \mathbf{x})$
 - Use the differentiation: $[\partial \mathbf{f} / \partial \mathbf{x}] = \partial \mathcal{M}_{\mathbf{f}}^{n+1} / \partial \mathbf{x} = \mathcal{M}_{\partial \mathbf{f} / \partial \mathbf{x}}^n(\delta \mathbf{x})$

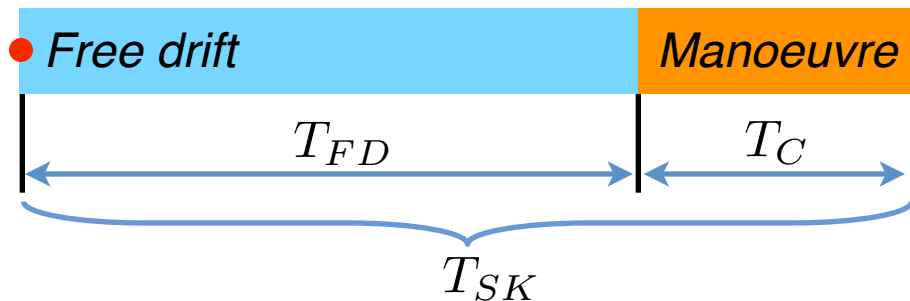


Application: Geostationary Satellite



- ▶ Nominal longitude: $\lambda_n = 60$ deg
- ▶ $\mathbf{x}_0 = \{R_{GEO}, 0, 0, 0, 0, 0\}$
- ▶ Admissible box:
 - $-0.05 \text{ deg} \leq \{\varepsilon, \varphi\} \leq 0.05 \text{ deg}$
- ▶ Initial longitude error: -0.04 deg
- ▶ Satellite properties:
 - $m = 3000 \text{ kg}$, $A = 100 \text{ m}^2$

▶ SK strategy:

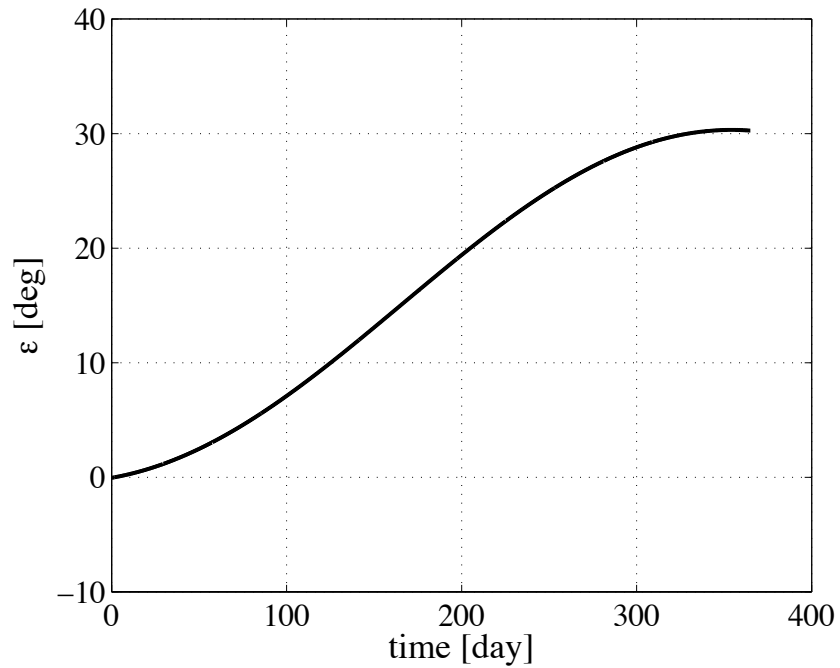


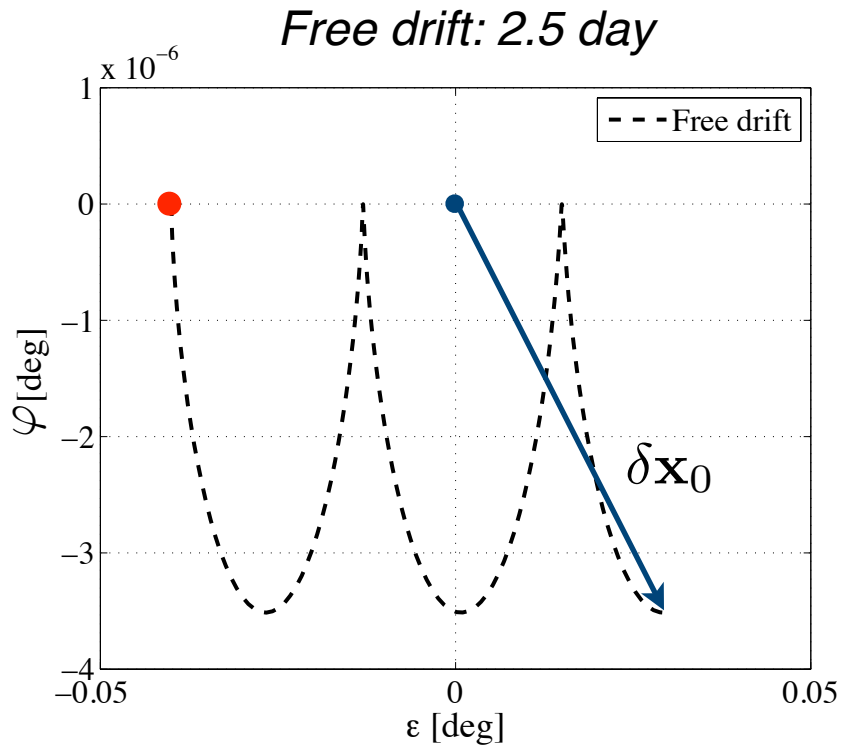
- Free drift: $T_{FD} = 2.5$ day
- SK manoeuvre: $T_C = 0.5$ day
- $\mathbf{x}_f \equiv$ initial condition



Application: Kepler + a_{gg}

Free drift: 1 year

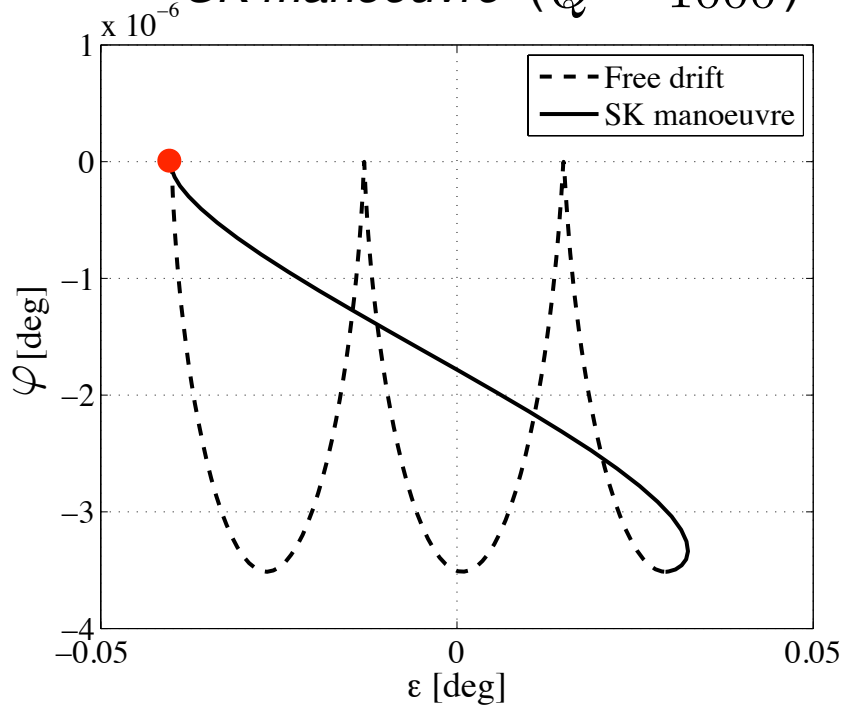




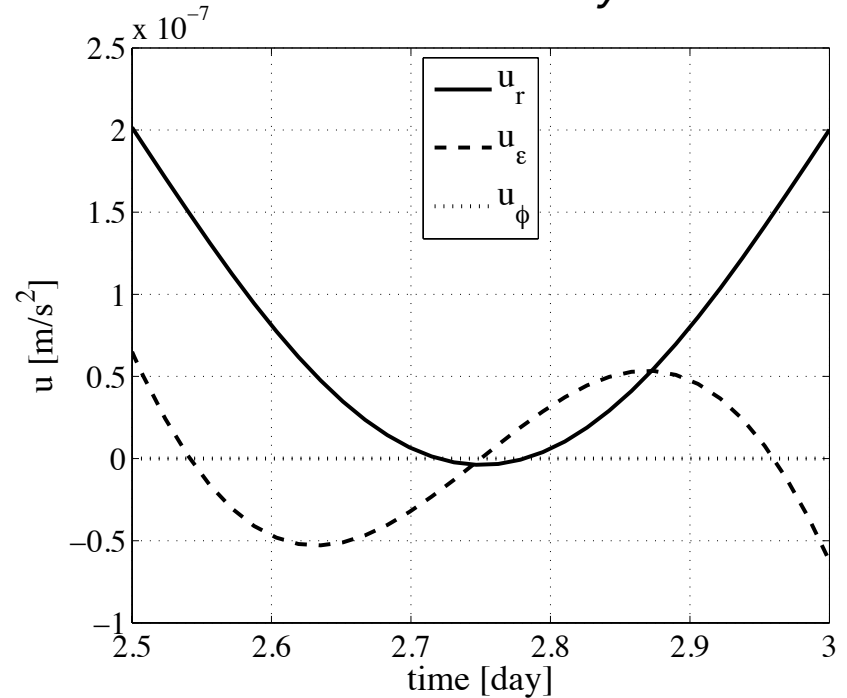
- ▶ DA-based 4-th order expansion $\Rightarrow \delta \lambda_0 = \mathcal{M}_{C_f=0}(\delta \mathbf{x}_0)$
 - Computational time: 8.4 s (Mac OS X, 2 GHz Intel Core Duo)



SK manoeuvre ($Q = 1000$)



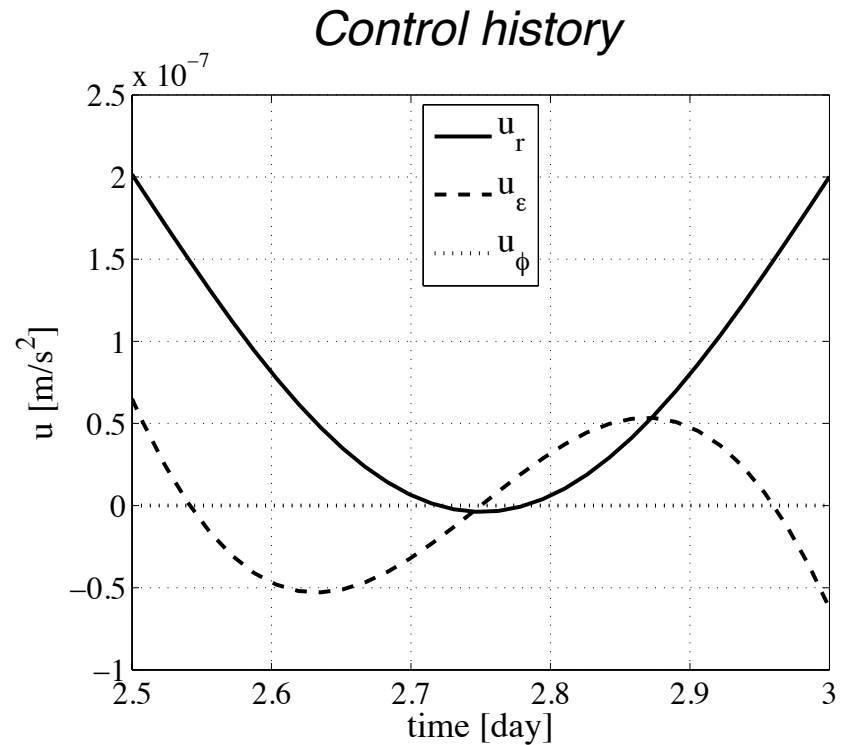
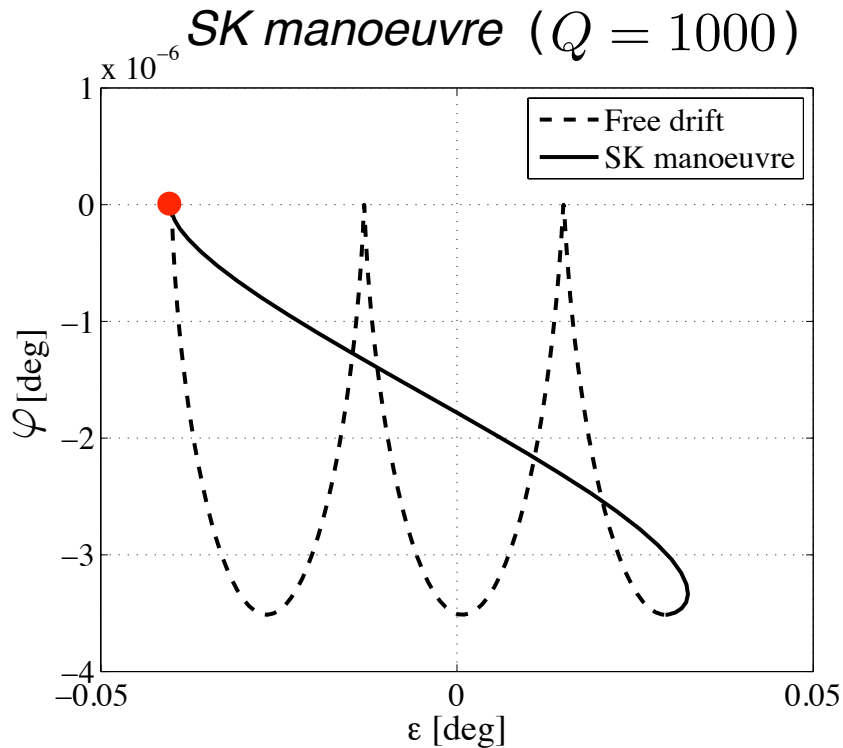
Control history



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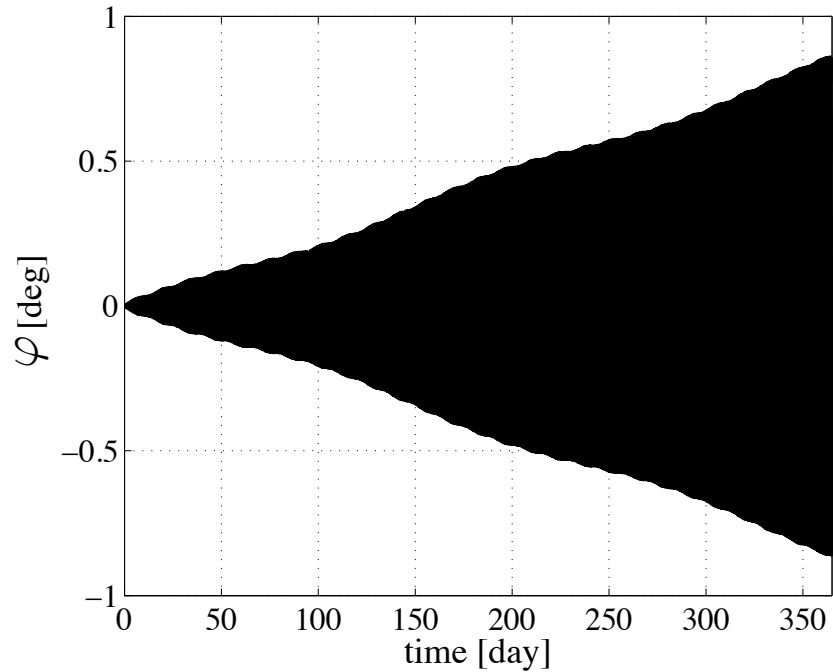
- ▶ Autonomous dynamics \Rightarrow

The same polynomial is used for **any** $\delta\mathbf{x}_0$ and t



Application: Kepler + a_{gg} + a_{3b} + a_{sp}

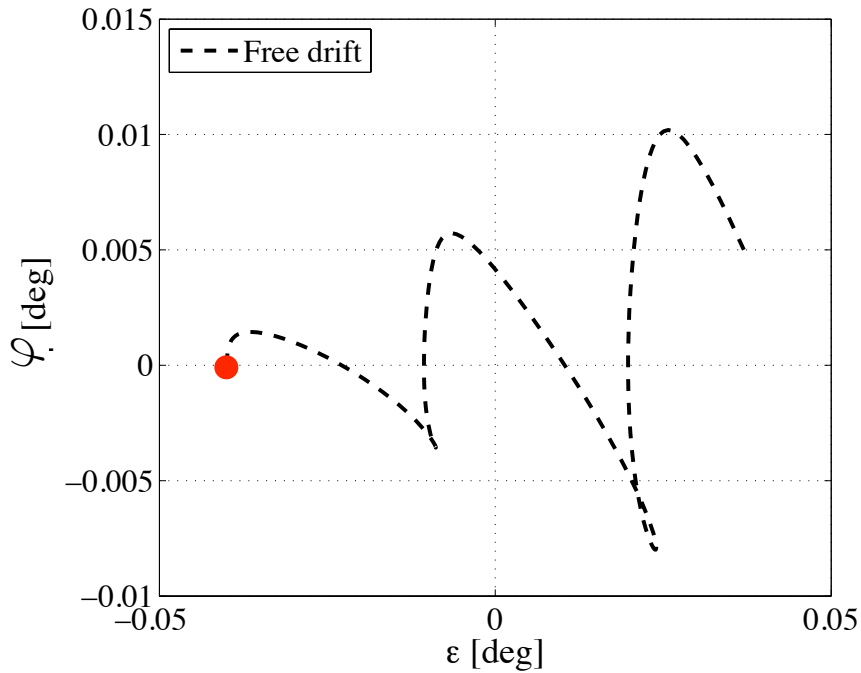
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Application: Kepler + a_{gg} + a_{3b} + a_{sp}

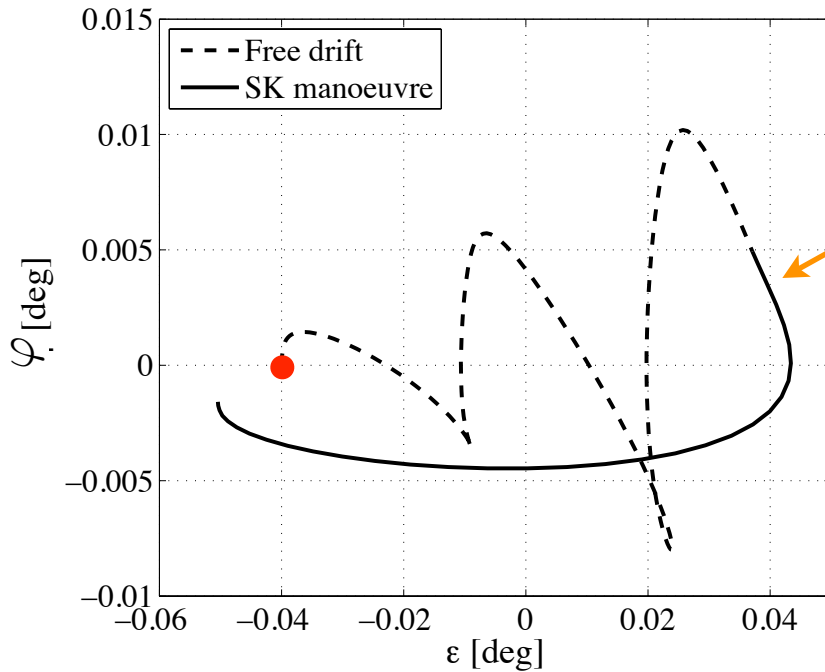
Free drift: 2.5 day





Application: Kepler + \mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}

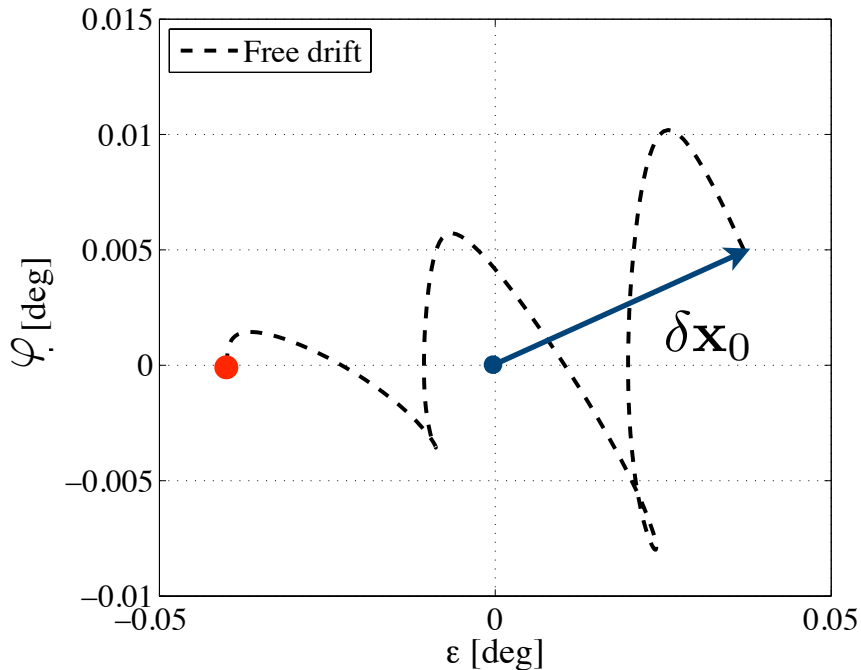
Free drift: 2.5 day



► Kepler + \mathbf{a}_{gg} solution is not sufficiently accurate



Free drift: 2.5 day

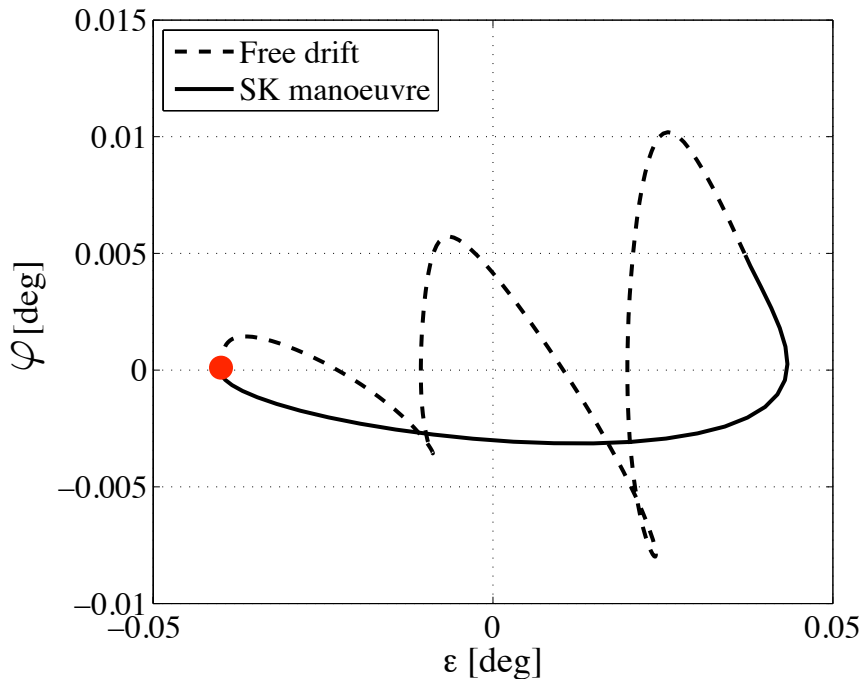


- ▶ DA-based 4-th order expansion $\Rightarrow \delta\lambda_0 = \mathcal{M}_{C_f=0}(\delta\mathbf{x}_0)$
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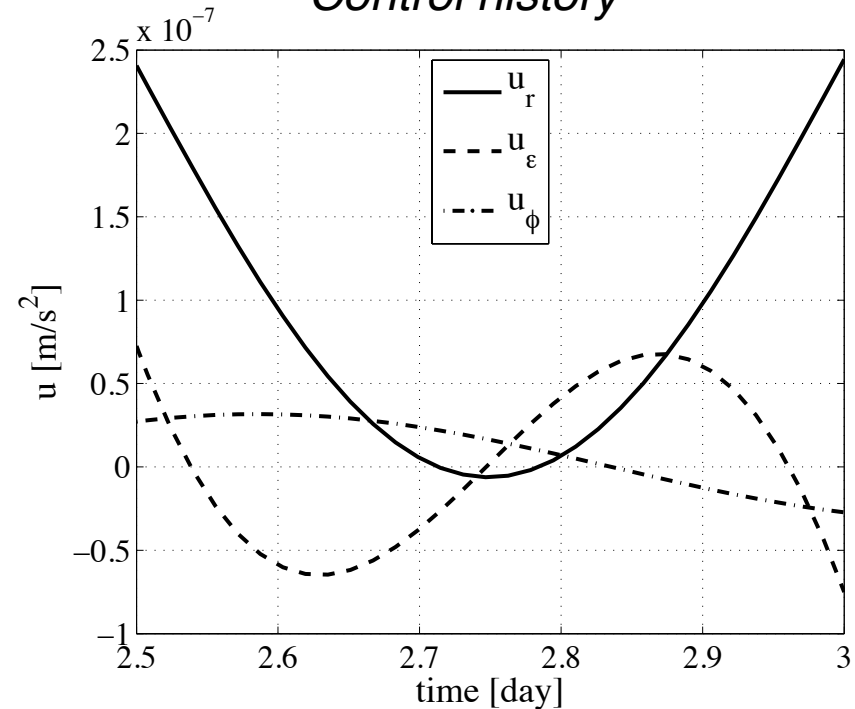


Application: Kepler + \mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}

SK manoeuvre



Control history



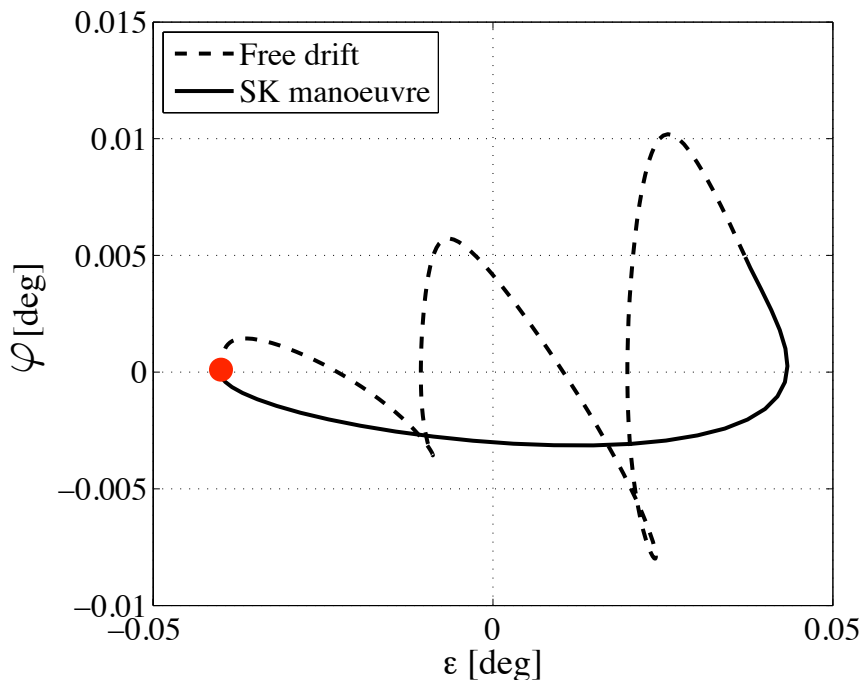
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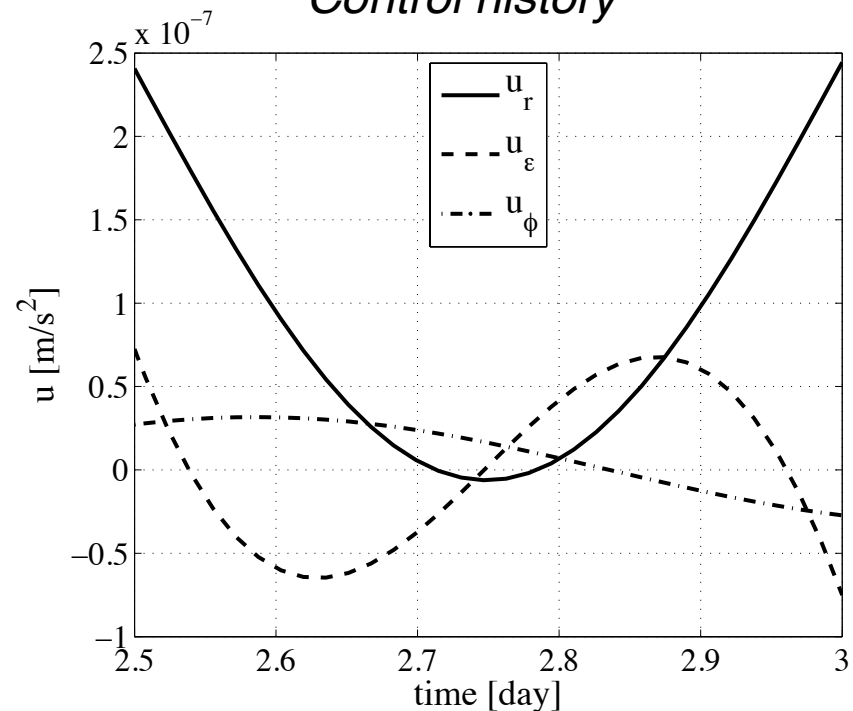


Application: Kepler + \mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}

SK manoeuvre



Control history



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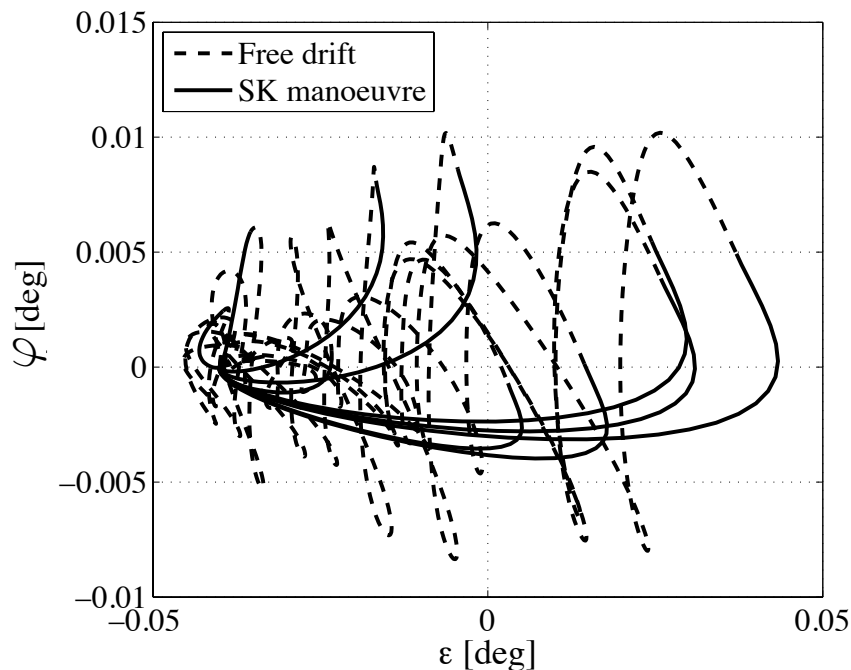
► Non-Autonomous dynamics \Rightarrow

Specific polynomials must be computed for each SK manoeuvre

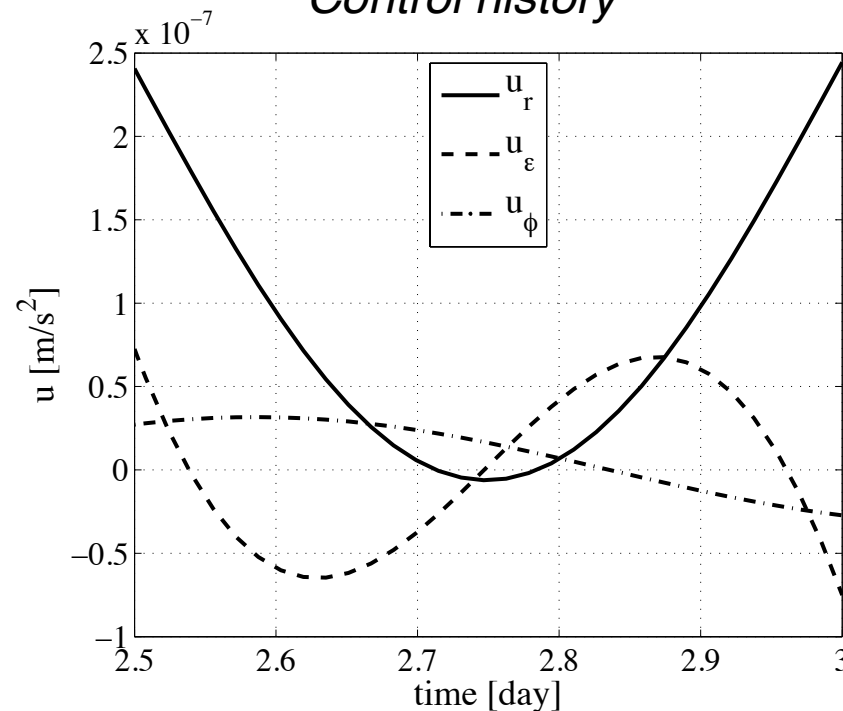


Application: Kepler + $\mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}$

SK: 30 day



Control history



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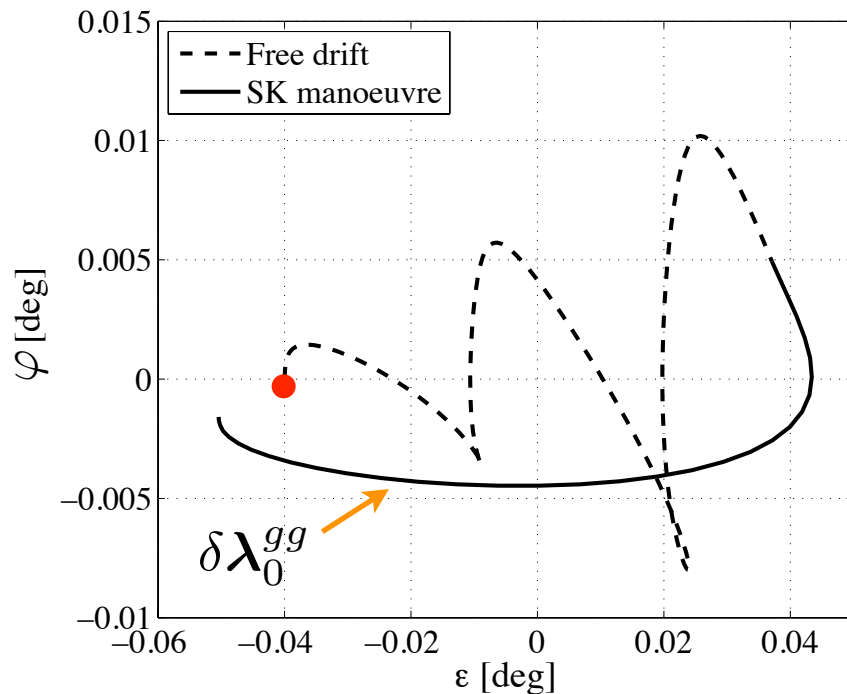
► Non-Autonomous dynamics



Specific polynomials must be computed for each SK manoeuvre



Application: Kepler + \mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}



► Kepler + \mathbf{a}_{gg} solution is close to the true solution



► Compute the 4-th order expansion for Kepler + \mathbf{a}_{gg} :

$$\delta \lambda_0^{gg} = \mathcal{M}_{\mathbf{C}_f=0}^{gg}(\delta \mathbf{x}_0)$$

► For each SK manoeuvre:

- compute the 1-th order expansion for Kepler + $\mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}$ around $\delta \lambda_0^{gg}$

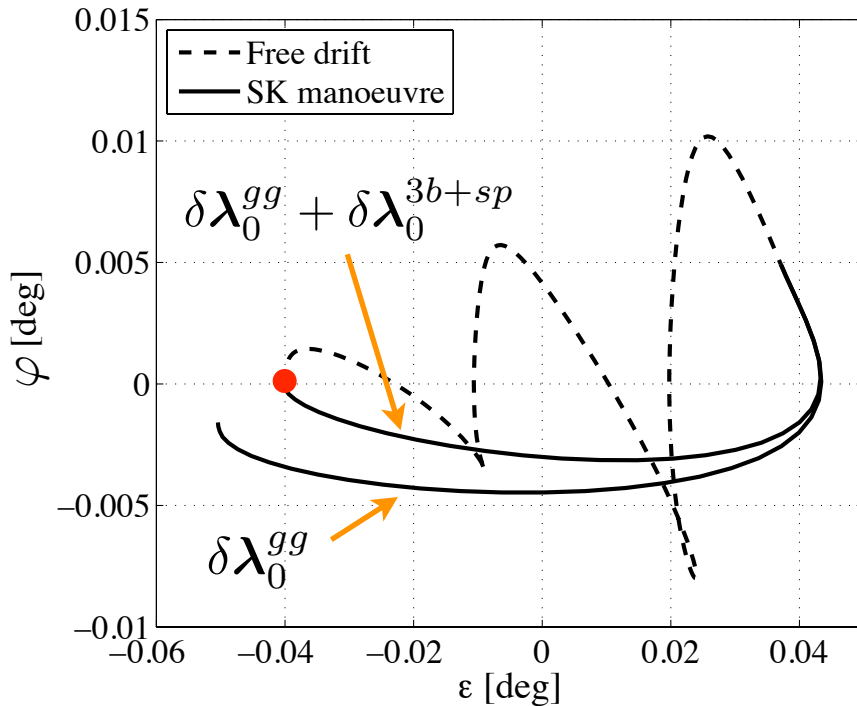


$$\delta \lambda_0^{3b+sp} = \mathcal{M}_{\mathbf{C}_f=0}^{3b+sp} \delta \mathbf{x}_0$$

- compute the complete solution: $\delta \lambda_0 = \delta \lambda_0^{gg} + \delta \lambda_0^{3b+sp}$



Application: Kepler + \mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}



► Kepler + \mathbf{a}_{gg} solution is close to the true solution



► Compute the 4-th order expansion for Kepler + \mathbf{a}_{gg} :

$$\delta\lambda_0^{gg} = \mathcal{M}_{\mathbf{C}_f=0}^{gg}(\delta\mathbf{x}_0)$$

► For each SK manoeuvre: (CPU time: **0.07** s)

- compute the 1-th order expansion for Kepler + $\mathbf{a}_{gg} + \mathbf{a}_{3b} + \mathbf{a}_{sp}$ around $\delta\lambda_0^{gg}$



$$\delta\lambda_0^{3b+sp} = \mathcal{M}_{\mathbf{C}_f=0}^{3b+sp}(\delta\mathbf{x}_0)$$

- compute the complete solution: $\delta\lambda_0 = \delta\lambda_0^{gg} + \delta\lambda_0^{3b+sp}$



► Conclusions

- An **nonlinear optimal control** method was introduced with application to the **station keeping of geostationary satellites**
- The method is based on Taylor **differential algebra (COSY-Infinity)**
- The method enables the **accurate and fast computation** of control laws thanks to the **computation of high order polynomials**

► Future work

- Comparison between **DA-based** and **ASRE** method
- High order expansion of the solution w.r.t. uncertain parameters
⇒ **Robustness** analysis
- Development of **optimal station keeping strategies** for propellant mass reduction

Taylor Model Methods VII

Casa Marina Hotel

Key West, Florida, December 14-17, 2011



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High-Order Optimal Station Keeping of Geostationary Satellites

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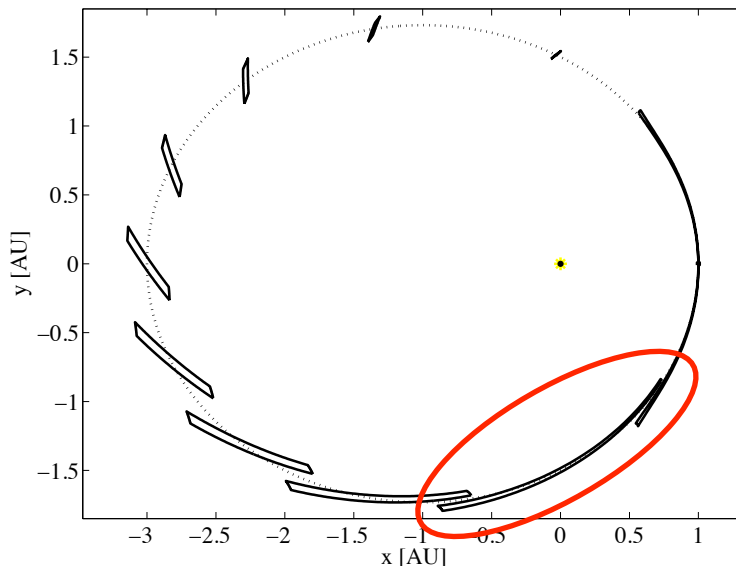
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▶ Example: 2-Body Problem

- Eccentricity: 0.5 - Starting point: pericenter
- Integration scheme: Runge-Kutta (variable step, order 8)
- DA-based ODE flow expansion order: 5

▶ Uncertainty box on the initial position of 0.01 AU



- Any sample in the uncertainty box can be propagated using the 5th order polynomial

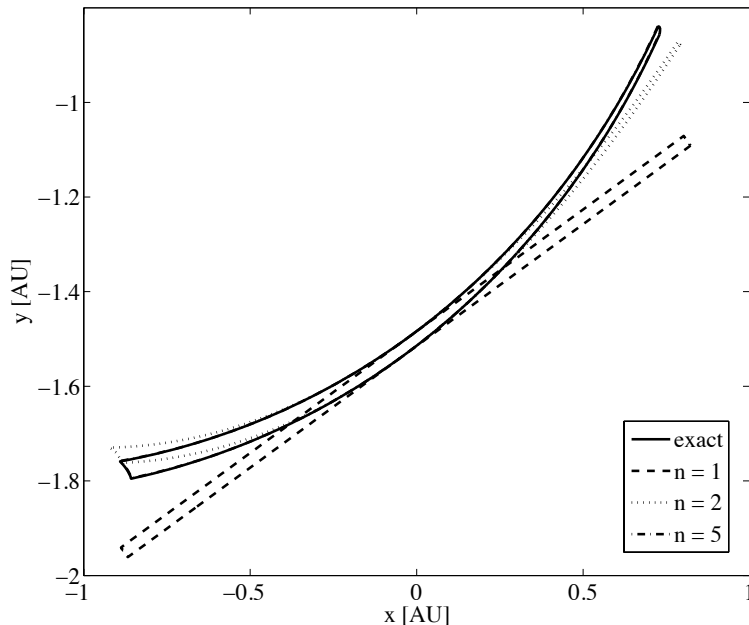


Fast Monte Carlo simulations

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Fast Monte Carlo simulations