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Quiz 4

1.) State equations for orbital system

$$\ddot{r} = \frac{h^2}{r^3} + \frac{\mu}{r^2} = a_r$$

$$\dot{h} = r a_\theta$$

$$\dot{\lambda} = \frac{r}{n} a_n$$

We have Control Input

$$u(t) = a_r(t)$$

$$a_\theta = a_n = 0$$

$$\ddot{r} = \frac{h^2}{r^3} + \frac{\mu}{r^2} = a_r = 0$$

$$\begin{pmatrix} \dot{h} = 0 \\ \dot{\lambda} = 0 \end{pmatrix}$$

Both the orbital angular momentum, h & plane orientation, α are constants, so they are dropped as state equations.

We choose state variables,

$$\xi_1 = r$$

$$\xi_2 = \dot{r}$$

$$\xi = \begin{Bmatrix} \xi_1 \\ \xi_2 \end{Bmatrix} = \begin{Bmatrix} r \\ \dot{r} \end{Bmatrix}$$

with control input, $\eta(t) = u(t) = a_r(t)$

$$f(\xi, \eta) = \dot{\xi} = \begin{pmatrix} \dot{\xi}_1 \\ \dot{\xi}_2 \end{pmatrix} = \begin{pmatrix} \dot{r} \\ \dot{\theta} \end{pmatrix}$$

$$f = \dot{\xi} = \begin{pmatrix} \xi_2 \\ \eta + \frac{u^2}{\xi_1^3} - \frac{\eta^2}{\xi_1^2} \end{pmatrix}$$

- Reference sol.ⁿ when $\eta = 0$ is a circular orbit of radius $r = C$

$$\xi_r = \begin{pmatrix} \xi_{1r}(t) \\ \xi_{2r}(t) \end{pmatrix} = \begin{pmatrix} C \\ 0 \end{pmatrix}$$

Q2.

$$x = (t_f - t)u \quad x(t) \in \mathbb{R} \quad u(t) \in \mathbb{R}$$

$$J = k^2 [x(t_f)]^2 + \int_t^{t_f} u^2(\tau) d\tau$$

k is a real constant

$$\text{Cost function, } \phi = k^2 [x(t_f)]^2$$

$$\text{Lagrangian, } L = u^2(\tau)$$

$$\text{Hamiltonian, } H = L + \lambda^T f$$

$$H = u^2 + \lambda^T (t_f - t)u$$

$$H_u = 2u + \lambda^T (t_f - t)$$

$$H_{uu} = 2$$

$$H_u = 0$$

$$2u^* + \lambda^{*T} (t_f - t) = 0$$

$$u^* = \frac{-\lambda^{*T} (t_f - t)}{2}$$

③ $\dot{x} = f(x, u)$ state eqⁿ

Lagrangian $\rightarrow L(x, u)$

Hamiltonian $\rightarrow H = L(x, u) + \lambda^T f(x, u)$

For the Hamiltonian to be constant of a time invariant system along an external $x^*(t), u^*(t)$

The necessary conditions:

$$\lambda^* = - \left(\frac{\partial H}{\partial x} \right)^*{}^T$$

$$\dot{x}^* = f(x^*, u^*) = \left(\frac{\partial H}{\partial \lambda} \right)^*{}^T$$

$$\frac{\partial}{\partial u} \left(\frac{\partial H}{\partial \lambda} \right)^* = 0$$

The Hamiltonian derivative

$$\dot{H} = \left(\frac{\partial H}{\partial x} \right)^* \dot{x}^* + \left(\frac{\partial H}{\partial \lambda} \right)^* \dot{\lambda}^* + \left(\frac{\partial H}{\partial u} \right)^* \dot{u}^*$$

$$\Rightarrow \dot{H} = \left(\frac{\partial H}{\partial x} \right)^* \left(\frac{\partial H}{\partial \lambda} \right)^*{}^T - \left(\frac{\partial H}{\partial \lambda} \right)^* \left(\frac{\partial H}{\partial x} \right)^*{}^T = 0$$

$\Rightarrow H = \text{constant on external trajectory.}$

$$4.) \quad f = \dot{x} = u \quad u \in \mathbb{R}$$

$$|u(t)| \leq 1 \quad x \in \mathbb{R}$$

$$J = t_f$$

$$x(0) = 1 \quad \text{to} \quad x(t_f) = 0$$

Langrangian ~~for~~

$$L = 1$$

$$H = 1 + \lambda^T f$$

$$H = 1 + \lambda^T u = 1 + \lambda u$$

from Pontryagin's minimum principle.

Derivation?

$$\hat{u}(t) = \begin{cases} -1 & \lambda(t) > 0 \\ 1 & \lambda(t) < 0 \end{cases}$$

$$\dot{\lambda}^* = - \left(\frac{\partial H}{\partial x} \right)^{*T} = 0$$

$$\lambda^* = \text{constant} = c$$

$$\therefore x(0) = 1 \neq x(t_f) = 0$$

$$\therefore \hat{u} < 0$$

Also λ^* is const. \Rightarrow no switching & $\hat{u}(t)$ will remain const. throughout.

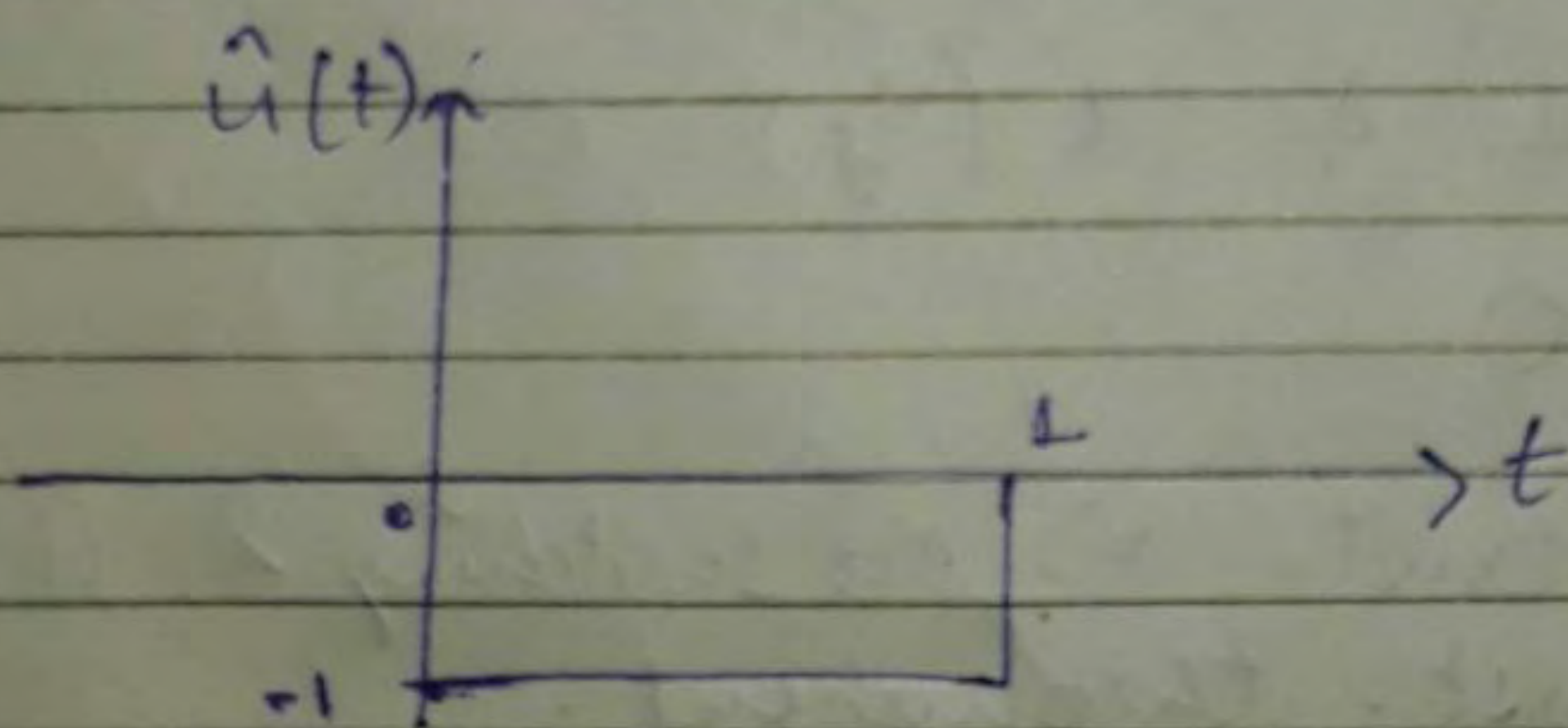
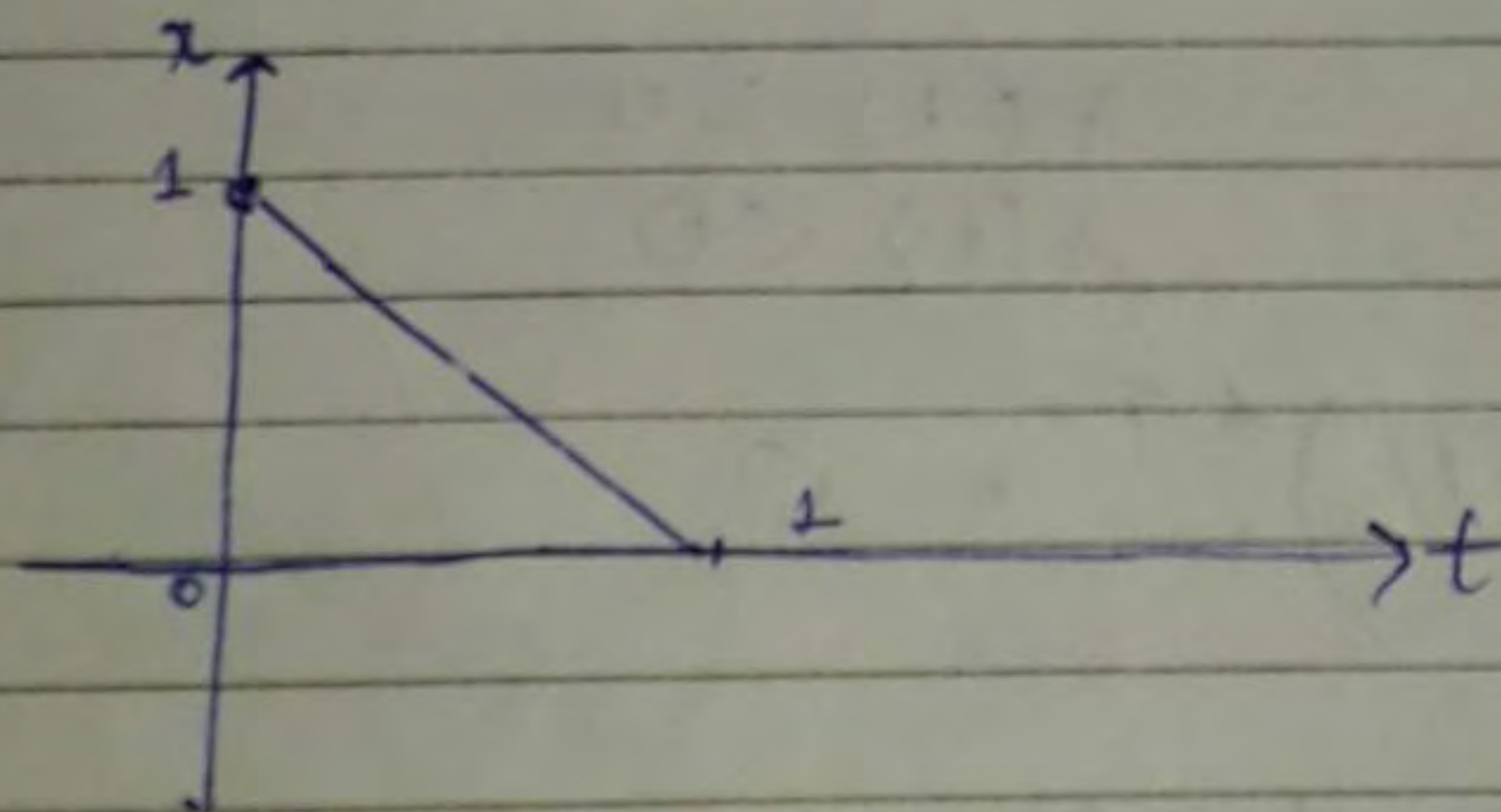
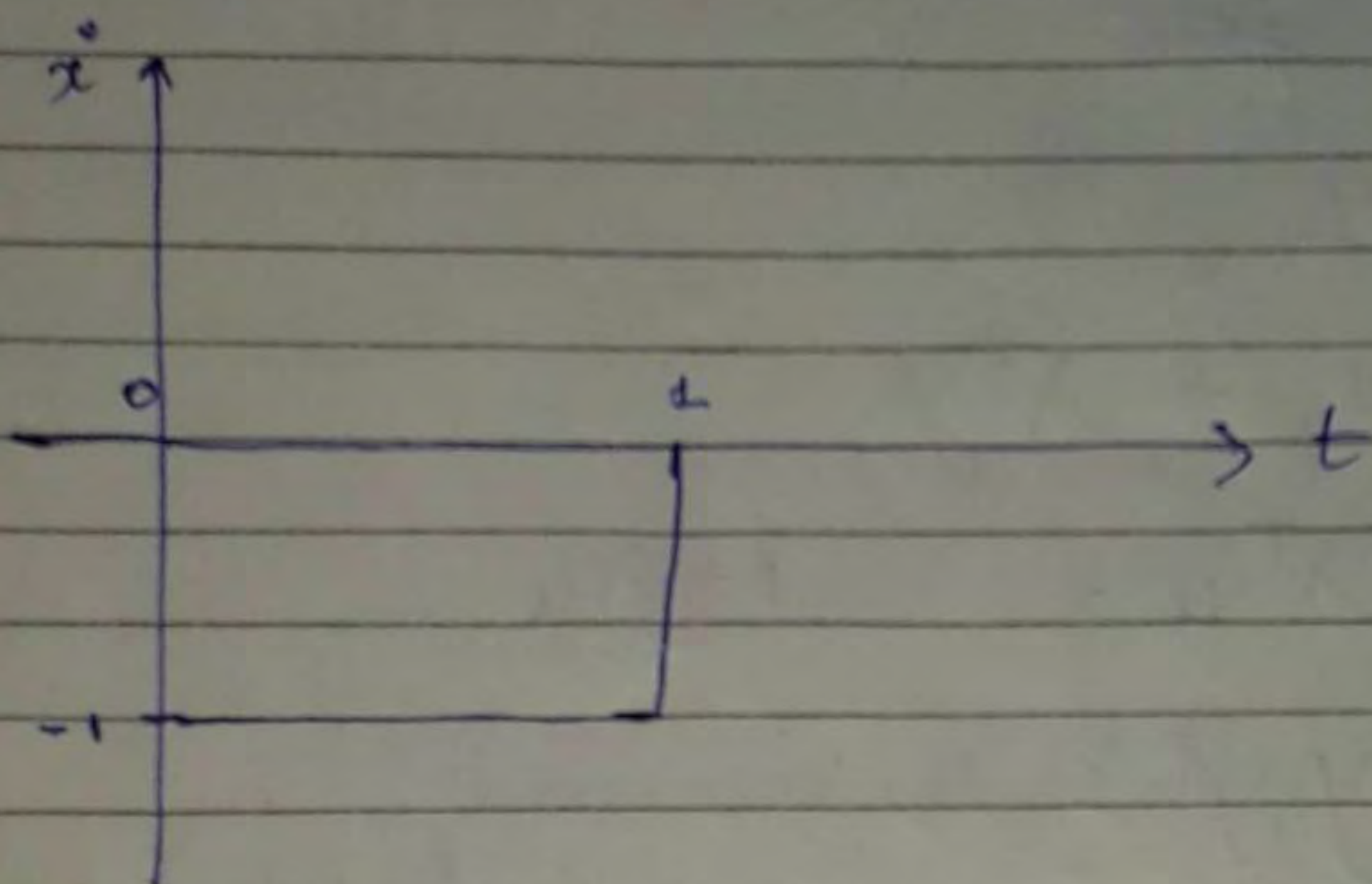
$$\hat{u}(t) = -1 \quad \& \lambda(t) > 0 \quad \& c > 0$$

$$\lambda^0 = -1$$

$$x = -t + R$$

$$x(t) = 1 - t \quad \left\{ x(0) = 1 \right\}$$

$$x(t_f) = 0 \Rightarrow 1 - t_f = 0 \Rightarrow \boxed{t_f = 1}$$



5.) a) False

b) True

c) True

d) False

e) False

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