

Problem 2

a) Find the required CT Jacobians.

$$f_1 = x_2 \quad f_2 = -\frac{\mu x_1}{(x_1^2 + x_3^2)^{3/2}} + u_1 \quad f_3 = x_4 \quad f_4 = -\frac{\mu x_3}{(x_1^2 + x_3^2)^{3/2}} + u_2$$

$$\bar{x} = [x, \dot{x}, y, \dot{y}]^T = [x_1, x_2, x_3, x_4]^T$$

$$\tilde{A} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} & \frac{\partial f_1}{\partial x_4} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} & \frac{\partial f_2}{\partial x_4} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} & \frac{\partial f_3}{\partial x_4} \\ \frac{\partial f_4}{\partial x_1} & \frac{\partial f_4}{\partial x_2} & \frac{\partial f_4}{\partial x_3} & \frac{\partial f_4}{\partial x_4} \end{bmatrix} \quad \begin{aligned} \frac{\partial f_1}{\partial x_2} &= 1 & \frac{\partial f_1}{\partial x_1} &= \frac{\partial f_1}{\partial x_3} = \frac{\partial f_1}{\partial x_4} = 0 \\ \frac{\partial f_3}{\partial x_4} &= 1 & \frac{\partial f_3}{\partial x_1} &= \frac{\partial f_3}{\partial x_2} = \frac{\partial f_3}{\partial x_3} = 0 \\ \frac{\partial f_2}{\partial x_2} &= \frac{\partial f_2}{\partial x_4} = 0 & \frac{\partial f_4}{\partial x_2} &= \frac{\partial f_4}{\partial x_4} = 0 \end{aligned}$$

$$\frac{\partial f_2}{\partial x_1} = \frac{\partial}{\partial x_1} \left(-\mu x_1 (x_1^2 + x_3^2)^{-3/2} + u_1 \right) = -\mu (x_1^2 + x_3^2)^{-3/2} + 3\mu x_1^2 (x_1^2 + x_3^2)^{-5/2}$$

$$\frac{\partial f_2}{\partial x_3} = \frac{\partial}{\partial x_3} \left(-\mu x_1 (x_1^2 + x_3^2)^{-3/2} + u_1 \right) = 3\mu x_1 x_3 (x_1^2 + x_3^2)^{-5/2}$$

$$\frac{\partial f_4}{\partial x_1} = \frac{\partial}{\partial x_1} \left(-\mu x_3 (x_1^2 + x_3^2)^{-3/2} + u_2 \right) = 3\mu x_1 x_3 (x_1^2 + x_3^2)^{-5/2}$$

$$\frac{\partial f_4}{\partial x_3} = \frac{\partial}{\partial x_3} \left(-\mu x_3 (x_1^2 + x_3^2)^{-3/2} + u_2 \right) = -\mu (x_1^2 + x_3^2)^{-3/2} + 3\mu x_3^2 (x_1^2 + x_3^2)^{-5/2}$$

$$\tilde{A} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ \frac{-\mu}{r_0^3} + \frac{3\mu x_1^2}{r_0^5} & 0 & \frac{3\mu x_1 x_3}{r_0^5} & 0 \\ 0 & 0 & 0 & 1 \\ \frac{3\mu x_1 x_3}{r_0^5} & 0 & \frac{-\mu}{r_0^3} + \frac{3\mu x_3^2}{r_0^5} & 0 \end{bmatrix}$$

$$\tilde{B} = \begin{bmatrix} \frac{\partial f_1}{\partial u_1} & \frac{\partial f_1}{\partial u_2} \\ \frac{\partial f_2}{\partial u_1} & \frac{\partial f_2}{\partial u_2} \\ \frac{\partial f_3}{\partial u_1} & \frac{\partial f_3}{\partial u_2} \\ \frac{\partial f_4}{\partial u_1} & \frac{\partial f_4}{\partial u_2} \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\frac{\partial f_1}{\partial u_1} = \frac{\partial f_1}{\partial u_2} = 0 \quad \frac{\partial f_2}{\partial u_1} = 1 \quad \frac{\partial f_2}{\partial u_2} = 0$$

$$\frac{\partial f_3}{\partial u_1} = \frac{\partial f_3}{\partial u_2} = 0 \quad \frac{\partial f_4}{\partial u_1} = 0 \quad \frac{\partial f_4}{\partial u_2} = 1$$

Problem 2

a) Find the required CT Jacobians:

$$g_1 = ((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}$$

$$g_2 = ((x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i))((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-1/2}$$

$$g_3 = \tan^{-1} \left(\frac{(x_3 - y_s^i)}{(x_1 - x_s^i)} \right)$$

$$\tilde{C} = \begin{bmatrix} \frac{\partial g_1}{\partial x_1} & \frac{\partial g_1}{\partial x_2} & \frac{\partial g_1}{\partial x_3} & \frac{\partial g_1}{\partial x_4} \\ \frac{\partial g_2}{\partial x_1} & \frac{\partial g_2}{\partial x_2} & \frac{\partial g_2}{\partial x_3} & \frac{\partial g_2}{\partial x_4} \\ \frac{\partial g_3}{\partial x_1} & \frac{\partial g_3}{\partial x_2} & \frac{\partial g_3}{\partial x_3} & \frac{\partial g_3}{\partial x_4} \end{bmatrix} \quad \frac{\partial g_1}{\partial x_2} = \frac{\partial g_1}{\partial x_4} = 0 \quad \frac{\partial g_3}{\partial x_2} = \frac{\partial g_3}{\partial x_4} = 0$$

$$\frac{\partial g_1}{\partial x_1} = \frac{\partial}{\partial x_1} \left(((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2} \right) = \frac{1}{2} (2(x_1 - x_s^i))((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-1/2}$$

$$\frac{\partial g_1}{\partial x_1} = \frac{x_1 - x_s^i}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}}$$

$$\frac{\partial g_1}{\partial x_3} = \frac{\partial}{\partial x_3} \left(((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2} \right) = \frac{1}{2} (2(x_3 - y_s^i))((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-1/2}$$

$$\frac{\partial g_1}{\partial x_3} = \frac{x_3 - y_s^i}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}}$$

$$\frac{\partial g_2}{\partial x_1} = \frac{\partial}{\partial x_1} \left(\frac{(x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i)}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}} \right) \quad \text{Product rule: } \frac{\partial}{\partial x} (uv) = v \frac{\partial u}{\partial x} + u \frac{\partial v}{\partial x}$$

$$= ((x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i)) \left(-\frac{1}{2} \cdot 2 \cdot (x_1 - x_s^i) ((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-3/2} \right)$$

$$+ ((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-1/2} (x_2 - \dot{x}_s^i)$$

$$\frac{\partial g_2}{\partial x_1} = \frac{(x_2 - \dot{x}_s^i)}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}} - \frac{(x_1 - x_s^i)((x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i))}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{3/2}}$$

$$\frac{\partial g_2}{\partial x_3} = \frac{\partial}{\partial x_3} \left(\frac{(x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i)}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}} \right) \quad \text{Product rule: } \frac{\partial}{\partial x} (uv) = v \frac{\partial u}{\partial x} + u \frac{\partial v}{\partial x}$$

$$= ((x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i)) \left(-\frac{1}{2} \cdot 2 \cdot (x_3 - y_s^i) ((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-3/2} \right)$$

$$+ ((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{-1/2} (x_4 - \dot{y}_s^i)$$

$$\frac{\partial g_2}{\partial x_3} = \frac{(x_4 - \dot{y}_s^i)}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{1/2}} - \frac{(x_3 - y_s^i)((x_1 - x_s^i)(x_2 - \dot{x}_s^i) + (x_3 - y_s^i)(x_4 - \dot{y}_s^i))}{((x_1 - x_s^i)^2 + (x_3 - y_s^i)^2)^{3/2}}$$

Next page

Problem 2

a) Find the required Jacobians:

$$\frac{\partial g_2}{\partial x_2} = \frac{\partial}{\partial x_2} \left(\frac{(x_1 - x_5 i)(x_2 - x_5 i) + (x_3 - y_5 i)(x_4 - y_5 i)}{((x_1 - x_5 i)^2 + (x_3 - y_5 i)^2)^{1/2}} \right)$$

$$= ((x_1 - x_5 i)(x_2 - x_5 i) + (x_3 - y_5 i)(x_4 - y_5 i))(0)$$

$$+ ((x_1 - x_5 i)^2 + (x_3 - y_5 i)^2)^{1/2} (x_1 - x_5 i)$$

Product Rule: $\frac{\partial}{\partial x} (uv) = u \frac{\partial v}{\partial x} + v \frac{\partial u}{\partial x}$

$$\frac{\partial g_2}{\partial x_2} = \frac{(x_1 - x_5 i)}{((x_1 - x_5 i)^2 + (x_3 - y_5 i)^2)^{1/2}}$$

$$\frac{\partial g_2}{\partial x_4} = \frac{\partial}{\partial x_4} \left(\frac{(x_1 - x_5 i)(x_2 - x_5 i) + (x_3 - y_5 i)(x_4 - y_5 i)}{((x_1 - x_5 i)^2 + (x_3 - y_5 i)^2)^{1/2}} \right)$$

$$= ((x_1 - x_5 i)(x_2 - x_5 i) + (x_3 - y_5 i)(x_4 - y_5 i))(0)$$

$$+ ((x_1 - x_5 i)^2 + (x_3 - y_5 i)^2)^{1/2} (x_3 - y_5 i)$$

Product Rule

$$\frac{\partial g_2}{\partial x_4} = \frac{(x_3 - y_5 i)}{((x_1 - x_5 i)^2 + (x_3 - y_5 i)^2)^{1/2}}$$

$$\frac{\partial g_3}{\partial x_1} = \frac{\partial}{\partial x_1} \left(\tan^{-1} \left(\frac{(x_3 - y_5 i)}{(x_1 - x_5 i)} \right) \right)$$

$$= \frac{1}{1+u^2} \cdot \frac{\partial u}{\partial x_1}$$

$$= \frac{1}{1 + \frac{(x_3 - y_5 i)^2}{(x_1 - x_5 i)^2}} \cdot - \frac{(x_3 - y_5 i)}{(x_1 - x_5 i)^2}$$

Chain Rule: $\frac{\partial}{\partial x} (\tan^{-1}(u)) = \frac{\partial}{\partial u} (\tan^{-1}(u)) \frac{\partial u}{\partial x}$

$$u = \frac{x_3 - y_5 i}{x_1 - x_5 i}$$

$$\frac{\partial u}{\partial x_1} = (x_3 - y_5 i) \frac{\partial}{\partial x_1} (x_1 - x_5 i)^{-1}$$

$$= - \frac{(x_3 - y_5 i)}{(x_1 - x_5 i)^2}$$

$$\frac{\partial g_3}{\partial x_1} = \frac{-(x_3 - y_5 i)}{(x_1 - x_5 i)^2 + (x_3 - y_5 i)^2}$$

$$\frac{\partial g_3}{\partial x_3} = \frac{\partial}{\partial x_3} \left(\tan^{-1} \left(\frac{(x_3 - y_5 i)}{(x_1 - x_5 i)} \right) \right)$$

$$= \frac{1}{1+u^2} \cdot \frac{\partial u}{\partial x_3}$$

$$= \frac{1}{1 + \frac{(x_3 - y_5 i)^2}{(x_1 - x_5 i)^2}} \cdot (x_1 - x_5 i)^{-1}$$

Chain Rule: $\frac{\partial}{\partial x} (\tan^{-1}(u)) = \frac{\partial}{\partial u} (\tan^{-1}(u)) \cdot \frac{\partial u}{\partial x}$

$$u = \frac{x_3 - y_5 i}{x_1 - x_5 i}$$

$$\frac{\partial u}{\partial x_3} = (x_1 - x_5 i)^{-1} \frac{\partial}{\partial x_3} (x_3 - y_5 i)$$

$$= (x_1 - x_5 i)^{-1}$$

$$\frac{\partial g_3}{\partial x_3} = \frac{(x_1 - x_5 i)}{(x_1 - x_5 i)^2 + (x_3 - y_5 i)^2}$$