

Modeling and Analysis of Dynamic Systems

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Outline

- 1 Lecture 12: Case Study - Geostationary Satellite
 - Introduction
 - Nonlinear Model
 - System Analysis

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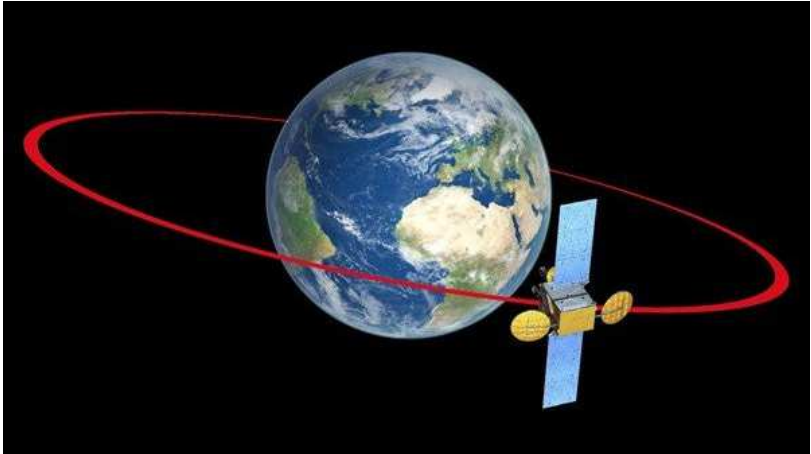
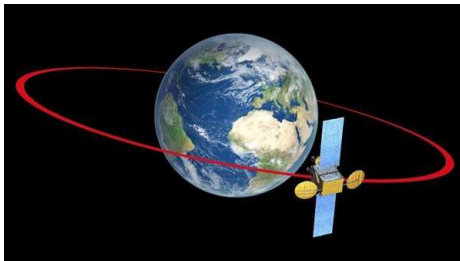


Figure: www.esa.int



Geostationary orbit

- around the Earth in the Equatorial plane,
- exactly the sidereal Earth rotational speed: 23h 56min 4.1s,
- from Earth, satellite is seen at exact same location in sky.

⇒ Very useful for communication purposes.

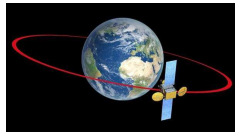
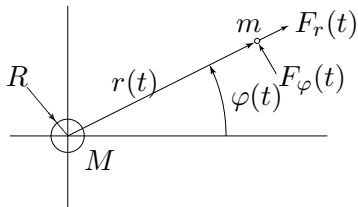
Importance of modeling for:

- understanding the basic properties and limitations of satellite dynamics,
- the design of an orbit-stabilizing controller.

Main steps followed:

- 1 derivation of the satellite motion,
- 2 linearization around the orbit trajectory,
- 3 study stability, observability, controllability.

Problem Definition



Notations:

R : radius of the Earth [m]

M : mass of the Earth [kg]

m : mass of the satellite [kg]

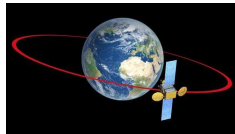
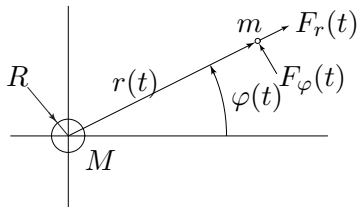
$r(t)$: dist. Earth center to satellite [m]

$\varphi(t)$: orbit angle of the satellite [rad]

$F_r(t)$: radial force [N]

$F_\varphi(t)$: tangential force [N]

Problem Definition



Assumptions:

- No other celestial bodies considered (only Earth gravitational force considered).
- $M \gg m \Rightarrow$ C.O.G located at center of Earth.
- satellite always remains in the equatorial plane \Rightarrow 2 variables are sufficient to describe its position: $r(t)$ and $\varphi(t)$.
- the attitude (orientation) of the satellite is kept constant (by an inner control system) $\Rightarrow F_r(t)$ and $F_\varphi(t)$ independent.

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Building Up the Nonlinear Model

Step 1: Inputs & Outputs

- Inputs:
 - radial force $F_r(t)$
 - tangential force $F_\varphi(t)$
- Outputs:
 - Earth to satellite distance $r(t)$
 - orbit angle: $\varphi(t)$

Building Up the Nonlinear Model

Step 2: Energies involved in the satellite motion

- kinetic energy T

$$T(r, \dot{r}, \dot{\varphi}) = \frac{1}{2} m \dot{r}^2 + \frac{1}{2} m (r \dot{\varphi})^2$$

- potential energy V : is due to the **Earth Gravitational field**
 \mathcal{G}_{Earth}

$$\mathcal{G}_{Earth}(r) = \frac{G M}{r^2} \mathbf{u}$$

$$\mathbf{F}_{grav}(r) = m \mathcal{G}_{Earth}$$

Universal gravitation constant: $G = 6.673 \cdot 10^{-11} \text{ m}^3/(\text{s}^2 \text{kg})$,

Earth mass: $M = 5.97410^{24} \text{ kg}$,

Earth radius: $R = 6.36710^6 \text{ m}$. Satellite mass: $m \ll M$

Building Up the Nonlinear Model

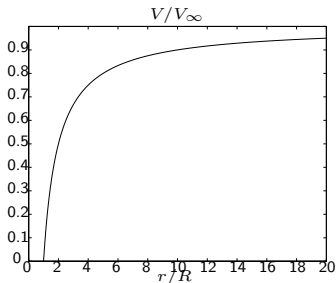
Step 2: Energy needed to bring the satellite from altitude R to r

$$\begin{aligned} V(r) = \int_R^r F(\rho) d\rho &= \int_R^r G \frac{M m}{\rho^2} d\rho \\ &= G M m \int_R^r \frac{1}{\rho^2} d\rho \\ &= G M m \left[-\frac{1}{\rho} \right]_R^r \\ &= G M m \left(\frac{1}{R} - \frac{1}{r} \right), \quad r > R \end{aligned}$$

Remark: Potential energy of satellite:

- only a function of the distance r , $\Rightarrow V(r)$.
- is zero at Earth surface (arbitrary but convenient choice)

$$V(r) = G M m \left(\frac{1}{R} - \frac{1}{r} \right), \quad r > R$$



The potential energy:

is 0 on the surface of the earth (arbitrary but convenient choice)

and reaches 90% of its maximum value: $V_\infty = \frac{GMm}{R}$, at a distance of only 10 times the radius of the Earth.

Minimum Speed to Reach Orbit

Question: Which minimum speed should the rocket reach to overcome the Earth gravitation force to place the satellite in its orbit?

Assume a rapid acceleration at the start from standstill (take off) to a speed v_0 , **the energy balance** is

$$\frac{1}{2} m v_0^2 = G M m \left(\frac{1}{R} - \frac{1}{r} \right) = (\Delta V_{grav})_{R \rightarrow r}$$

kinetic energy that a satellite must have to reach a certain orbit height $r - R$.

$(\Delta V_{grav})_{R \rightarrow r}$ is the change in potential energy from dist. R to r .

The minimum speed needed to reach altitude r is thus:

$$v_0(r) = \sqrt{2 G M \left(\frac{1}{R} - \frac{1}{r} \right)}$$

Escape Velocity : v_{esc} or v_{∞}

Definition 1

It is the minimum velocity that an object should have, such that without additional acceleration (no propulsion anymore), this object will move away from massive body, without being pulled back.

Definition 2

It is the velocity of an object, such that its kinetic energy at a certain point in space A is equal its gravitational energy at that point A .

Definition 3

The velocity that is required to completely leave the influence of the gravitation field of the Earth.

Escape Velocity

How to compute the escape velocity?

$$v_{\infty} = \lim_{r \rightarrow \infty} v_0(r) = \sqrt{2 G M \left(\frac{1}{R} - \frac{1}{r} \right)}$$

$$\begin{aligned} v_{\infty} &= \sqrt{\frac{2 G \cdot M}{R}} \approx 1.12 \cdot 10^4 \text{ m/s} \\ &\approx 11.2 \text{ km/s} \\ &\approx 40300 \text{ km/h} \end{aligned}$$

Building Up the Nonlinear Model

Step 3: Lagrange formalism

The dynamics of the satellite are formulated using Lagrange's method:

$$\frac{d}{dt} \left[\frac{\partial L}{\partial \dot{r}} \right] - \frac{\partial L}{\partial r} = F_r$$

and

$$\frac{d}{dt} \left[\frac{\partial L}{\partial \dot{\varphi}} \right] - \frac{\partial L}{\partial \varphi} = F_{\varphi} \cdot r$$

with the Lagrange function $L = T - V$ (difference of the kinetic and potential energies):

$$L = \frac{1}{2} m \dot{r}^2 + \frac{1}{2} m (r \dot{\varphi})^2 - G M m \left(\frac{1}{R} - \frac{1}{r} \right)$$

Building Up the Nonlinear Model

$$L = \frac{1}{2} m \dot{r}^2 + \frac{1}{2} m (r \dot{\varphi})^2 - G M m \left(\frac{1}{R} - \frac{1}{r} \right)$$

$$\frac{\partial L}{\partial \dot{r}} = m \dot{r} \quad \frac{\partial L}{\partial \dot{\varphi}} = m r^2 \dot{\varphi}$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{r}} \right) = m \ddot{r} \quad \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{\varphi}} \right) = m r^2 \ddot{\varphi} + 2 m r \dot{\varphi} \dot{r}$$

$$\frac{\partial L}{\partial r} = m r \dot{\varphi}^2 - G M m \frac{1}{r^2} \quad \frac{\partial L}{\partial \varphi} = 0$$

$$\begin{aligned} m \cdot \ddot{r} &= m \cdot r \cdot \dot{\varphi}^2 - G \cdot M \cdot m \cdot \frac{1}{r^2} + F_r \\ m \cdot r^2 \cdot \ddot{\varphi} &= -2 m \cdot r \cdot \dot{\varphi} \cdot \dot{r} + F_{\varphi} \cdot r \end{aligned}$$

Building Up the Nonlinear Model

In order to simplify the notations, let's introduce the **control accelerations**

$$u_r = \frac{F_r}{m}, \quad \text{respectively} \quad u_\varphi = \frac{F_\varphi}{m}$$

yields

$$\ddot{r} = r \dot{\varphi}^2 - G \cdot M \frac{1}{r^2} + u_r$$

$$\ddot{\varphi} = -2 \dot{\varphi} \dot{r} \frac{1}{r} + \frac{1}{r} u_\varphi$$

Building Up the Nonlinear Model

Circular Orbit

For geostationary conditions, the periodic **reference orbit** must be chosen to be:

- circular
- with constant angular velocity, i.e.,

$$u_r = 0, \quad \ddot{r} = 0, \quad \dot{r} = 0, \quad r = r_0$$

$$u_\varphi = 0, \quad \ddot{\varphi} = 0, \quad \dot{\varphi} = \omega_0, \quad \varphi = \omega_0 \cdot t$$

What are the satellite turn rate ω_0 , and the turn radius r_0 ?

Building Up the Nonlinear Model: Circular Orbit

Orbit turn rate: ω_0

The satellite turn rate is $\omega_0 = 2\pi/\text{day}$
taking 1 sidereal day = 23h 56min 4.1 s, you find:

$$\omega_0 = 7.2910^{-5} \text{ rad/s}$$

Building Up the Nonlinear Model: Circular Orbit

Geostationary orbit radius: r_0 , ($F_{centripetal} = F_{gravitational}$)

$$r_0 = \left(\frac{G \cdot M}{\omega_0^2} \right)^{1/3} \approx 4.22 \dots 10^7 \text{ m}$$

Remarks:

r_0 is approximately 6.2 times the radius of the earth.

The energy required is more than 80% of the escape energy.

The resulting tangential speed

$$v_\varphi = r_0 \omega_0 = 3.06 \text{ m/s} \approx 10800 \text{ km/h}$$

How to Launch a Satellite?

What is an energy efficient trajectory to place a geostationary satellite to orbit?

<http://www.planetary.org/blogs/jason-davis/20140116-how-to-get-a-satellite-to-gto.html>

<https://youtu.be/COCAIPtVA2M>

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Building Up the Nonlinear Model

State-Space Formulation

In order not to have second-order ODE to work with, the system is put into a state space form, such that only 1st order time-derivatives appear.

$$x_1(t) = r, \quad x_2(t) = \dot{r}, \quad u_1(t) = u_r$$

$$x_3(t) = \varphi, \quad x_4(t) = \dot{\varphi}, \quad u_2(t) = u_\varphi$$

$$x(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \\ x_3(t) \\ x_4(t) \end{bmatrix}, \quad u(t) = \begin{bmatrix} u_1(t) \\ u_2(t) \end{bmatrix}$$

Nonlinear ODE

$$\frac{d}{dt}x(t) = f(x(t), u(t))$$

where

$$f(x(t)) = \begin{bmatrix} x_2(t) \\ x_1 \cdot x_4^2(t) - G \cdot M/x_1^2(t) + u_1(t) \\ x_4(t) \\ -2 x_2(t) \cdot x_4(t)/x_1(t) + u_2(t)/x_1(t) \end{bmatrix}$$

Measurements Equations

$$y(t) = h(x(t))$$

where

$$h(x(t)) = \begin{bmatrix} x_1(t)/r_0 \\ x_3(t) \end{bmatrix}$$

Notice: $y_1(t)$ is the *normalized* radius.

Model Linearization

The model is now linearized around the nominal orbit

$$x_0(t) = \begin{bmatrix} r_0 \\ 0 \\ \omega_0 \cdot t \\ \omega_0 \end{bmatrix}, \quad u_0(t) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Notice that in this case the nominal trajectory

- is *not* an equilibrium point
- but a periodic solution of the system equations.

However, introducing the notation

$$x(t) = x_0(t) + \delta x(t), \quad u(t) = u_0(t) + \delta u(t), \quad y(t) = y_0(t) + \delta y(t)$$

yields

$$\begin{aligned} \frac{d}{dt}x_0(t) + \frac{d}{dt}\delta x(t) &= f(x_0(t) + \delta x(t), u_0(t) + \delta u(t)) \\ &\approx f(x_0(t), u_0(t)) + \left. \frac{\partial f}{\partial x} \right|_{x_0(t), u_0(t)} \cdot \delta x(t) \\ &\quad + \left. \frac{\partial f}{\partial u} \right|_{x_0(t), u_0(t)} \cdot \delta u(t) \end{aligned}$$

Since, by construction

$$\frac{d}{dt}x_0(t) = f(x_0(t), u_0(t))$$

the linearized system is described by the equation

$$\frac{d}{dt}\delta x(t) = \left. \frac{\partial f}{\partial x} \right|_{x_0(t), u_0(t)} \cdot \delta x(t) + \left. \frac{\partial f}{\partial u} \right|_{x_0(t), u_0(t)} \cdot \delta u(t)$$

The computation of the Jacobian matrices yields the following results

$$\frac{\partial f}{\partial x} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ x_4^2 + 2G \cdot M/x_1^3 & 0 & 0 & 2x_1 \cdot x_4 \\ 0 & 0 & 0 & 1 \\ 2x_2 \cdot x_4/x_1^2 - u_2/x_1^2 & -2x_4/x_1 & 0 & -2x_2/x_1 \end{bmatrix}$$

$$\frac{\partial f}{\partial u} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1/x_1 \end{bmatrix}$$

Along the periodic nominal solution, we get

$$\left. \frac{\partial f}{\partial x} \right|_{x_0(t), u_0(t)} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3\omega_0^2 & 0 & 0 & 2r_0 \cdot \omega_0 \\ 0 & 0 & 0 & 1 \\ 0 & -2\omega_0/r_0 & 0 & 0 \end{bmatrix},$$

$$\left. \frac{\partial f}{\partial u} \right|_{x_0(t), u_0(t)} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1/r_0 \end{bmatrix}$$

Remark: In this special case the resulting system matrices are *time invariant*. This is not true in general. When linearizing a nonlinear system around a non-constant equilibrium orbit $x_e(t), u_e(t)$ the resulting system matrices will be known functions of time $\{A(t), B(t), C(t), D(t)\}$.

System Analysis

System in standard notation

$$\dot{x}(t) = A \cdot x(t) + B \cdot u(t), \quad y(t) = C \cdot x(t)$$

with

$$A = \left. \frac{\partial f}{\partial x} \right|_{x_0(t), u_0(t)}, \quad B = \left. \frac{\partial f}{\partial u} \right|_{x_0(t), u_0(t)}$$

and

$$C = \begin{bmatrix} 1/r_0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

For the system $\{A, B, C, 0\}$ defined above the following questions will be discussed below:

- 1 What are the stability properties of the system?
- 2 Is the system controllable and observable?
- 3 Which actuators and sensors are most important?
- 4 What are the main dynamic properties of the system?

System Stability

Eigenvalues of the matrix A are the roots of

$$\det(s \cdot I - A) = \det \begin{bmatrix} s & -1 & 0 & 0 \\ -3\omega_0^2 & s & 0 & -2r_0 \cdot \omega_0 \\ 0 & 0 & s & -1 \\ 0 & 2\omega_0/r_0 & 0 & s \end{bmatrix}$$

System Stability

$$\begin{aligned}\det(s \cdot I - A) &= s \cdot \det \begin{bmatrix} s & -1 & 0 \\ -3\omega_0^2 & s & -2r_0 \cdot \omega_0 \\ 0 & 2\omega_0/r_0 & s \end{bmatrix} \\ &= s \cdot [s \cdot (s^2 + 4\omega_0^2) - (-1) \cdot (-3\omega_0^2 \cdot s)] \\ &= s^2 \cdot (s^2 + \omega_0^2)\end{aligned}$$

System Stability

$$\det(s \cdot I - A) = s^2 \cdot (s^2 + \omega_0^2)$$

The roots are $\{0, 0, +j\omega_0, -j\omega_0\}$.

- The eigenvalue pair $\pm j\omega_0$ shows that the system includes oscillatory modes with eigenfrequency equal to the angular speed of the satellite: ω_0 .
- The double root in the origin indicates that the system might be unstable.

One way to see that is to analyze the eigenstructure of the system matrix A . The rank of the matrix

$$M = (s \cdot I - A)|_{s=0}$$

is $\text{rank}(M)=3$. \Rightarrow there is only one eigenvector associated with the double eigenvalue $s = 0$.

Conclusion

Therefore, the matrix A is cyclic and, as it was shown in the main text, this means that **the linearized system is unstable** (behavior of two integrators in series).

Remark : The same result is obtained when the system's transfer functions will be computed.

Controllability and Observability

Recall of the linear system

$$\dot{\mathbf{x}} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 3\omega_0^2 & 0 & 0 & 2r_0 \cdot \omega_0 \\ 0 & 0 & 0 & 1 \\ 0 & -2\omega_0/r_0 & 0 & 0 \end{bmatrix} \cdot \mathbf{x} + \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1/r_0 \end{bmatrix} \cdot \mathbf{u}$$

and

$$\mathbf{y} = \begin{bmatrix} 1/r_0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \cdot \mathbf{x}$$

Controllability matrix \mathcal{R}

$$\mathcal{R} = [B, A \cdot B, A^2 \cdot B, A^3 \cdot B] = \begin{bmatrix} 0 & 0 & 1 & 0 & \dots \\ 1 & 0 & 0 & 2\omega_0 & \dots \\ 0 & 0 & 0 & 1/r_0 & \dots \\ 0 & 1/r_0 & -2\omega_0/r_0 & 0 & \dots \end{bmatrix}$$

This system is completely controllable.

In fact the four first columns already are linearly independent (the determinant of that submatrix is $-1/r_0^2$).

Failure Scenario 1: Radial Thruster Failure

This yields input matrix $\mathbf{b}_2 = [0, 0, 0, 1/r_0]^T$. The corresponding controllability matrix has the form

$$\mathcal{R}_2 = \begin{bmatrix} 0 & 0 & 2\omega_0 & 0 \\ 0 & 2\omega_0 & 0 & -2\omega_0^3 \\ 0 & 1/r_0 & 0 & -4\omega_0/r_0 \\ 1/r_0 & 0 & -4\omega_0^2/r_0 & 0 \end{bmatrix}$$

The determinant of this matrix is $-12\omega_0^4/r_0^2$, i.e., not zero on the reference orbit.

Accordingly, the satellite remains completely controllable even if the radial thruster fails.

Failure Scenario 2: Tangential Thruster Failure

This yields $\mathbf{b}_1 = [0, 1, 0, 0]^T$ and the controllability matrix

$$\mathcal{R}_1 = \begin{bmatrix} 0 & 1 & 0 & -\omega_0^2 \\ 1 & 0 & -\omega_0^2 & 0 \\ 0 & 0 & -2\omega_0/r_0 & 0 \\ 0 & -2\omega_0/r_0 & 0 & 2\omega_0^3/r_0 \end{bmatrix}$$

in this case has only three independent columns (the fourth column is equal to $-\omega_0^2$ times the second column), i.e.,

In case of tangential-thruster failure

the system is no longer completely controllable.

Observability

$$\mathcal{O} = \begin{bmatrix} C \\ C \cdot A \\ C \cdot A^2 \\ C \cdot A^3 \\ \vdots \end{bmatrix} = \begin{bmatrix} 1/r_0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1/r_0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ \dots & \dots & \dots & \dots \end{bmatrix}$$

The system with no faults is completely observable.

Fault Scenario 1: Radial Sensor Failure r_{meas}

If the radial sensor fails, the measurement matrix reduces to $\mathbf{c}_2 = [0, 0, 1, 0]$ and the resulting observability matrix \mathcal{O}_2 has the form

$$\mathcal{O}_2 = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & -2\omega_0/r_0 & 0 & 0 \\ -6\omega_0^3/r_0 & 0 & 0 & -4\omega_0^2 \end{bmatrix}$$

This matrix is regular (its determinant is $-12\omega_0^4/r_0^2$). Accordingly, the system remains completely observable even if the radial sensor fails.

Fault Scenario 2: Tangential Sensor Failure φ_{meas}

If the tangential sensor fails, the measurement matrix reduces to $c_1 = [1, 0, 0, 0]$ and the resulting observability matrix \mathcal{O}_1 has the form

$$\mathcal{O}_1 = \begin{bmatrix} 1/r_0 & 0 & 0 & 0 \\ 0 & 1/r_0 & 0 & 0 \\ 3\omega_0^2/r_0 & 0 & 0 & 2r_0 \cdot \omega_0 \\ 0 & -\omega_0^2/r_0 & 0 & 0 \end{bmatrix}$$

Obviously, this matrix is singular (the third row is zero).

Accordingly, **the system is not completely observable in this case.**

Conclusions on the satellite design

This analysis is helpful for the design of the satellite.

The main result is:

- tangential actuator and sensor are more important than radial ones.
- If radial actuator and sensor fail, the satellite stability is still guaranteed (control reconfiguration).

Transfer Function

$$P(s) = \begin{bmatrix} P_{11}(s) & P_{12}(s) \\ P_{21}(s) & P_{22}(s) \end{bmatrix} = C(sI - A)^{-1}B$$
$$\Rightarrow P(s) = \begin{bmatrix} \frac{1}{s^2 + \omega_0^2} & \frac{2\omega_0}{s \cdot (s^2 + \omega_0^2)} \\ \frac{-2\omega_0}{r_0 \cdot s \cdot (s^2 + \omega_0^2)} & \frac{s^2 - 3\omega_0^2}{r_0 \cdot s^2 \cdot (s^2 + \omega_0^2)} \end{bmatrix}$$

Note that even if the system *is* stabilizable with only the tangential thruster and sensor working,

- the control problem is difficult,
- because the corresponding SISO system transfer function $P_{22}(s)$ has a non-minimumphase zero at $\sqrt{3} \cdot \omega_0$ (limits the attainable crossover frequency to about $0.85 \omega_0$).

Remark:

The MIMO system has no finite transmission zeros. This can be seen from

$$Z(s) = \begin{bmatrix} (s \cdot I - A) & -B \\ C & D \end{bmatrix}$$

which turns out to be

$$\det Z(s) = \frac{1}{r_0}$$

Accordingly, no finite s yields a determinant equal to zero and, therefore, no finite zero exists. In other words, the MIMO system $P(s)$ is minimumphase. Compared to the SISO design using only $P_{22}(s)$, the design of a suitable controller using both inputs and outputs will yield a much better closed-loop system performance in terms of bandwidth, response times, etc.

Two simulations

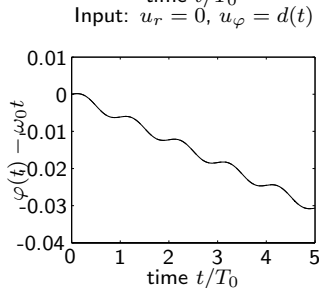
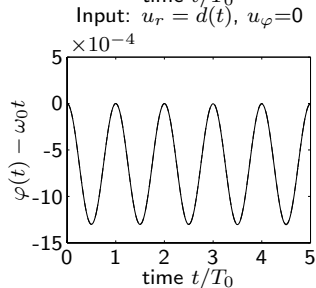
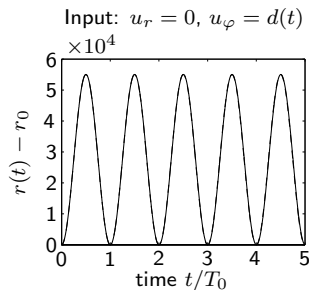
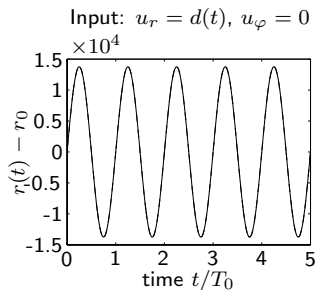
The main objective is to convey a first impression of the differences between the linear system behavior, as analyzed above, and the nonlinear system behavior.

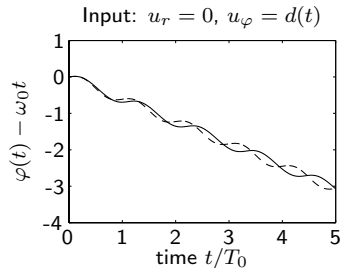
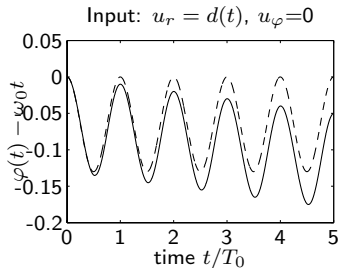
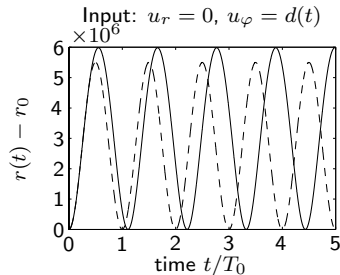
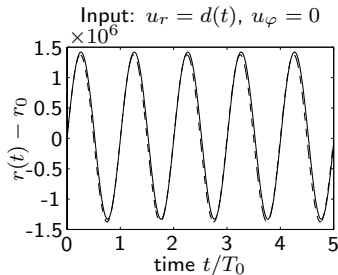
The system is assumed to be in its reference state for all $t < 0$. At that moment a test signal

$$d(t) = \begin{cases} d_0 & 0 \leq t < 1 \\ 0 & 1 \leq t \end{cases}$$

is applied.

In a first case d_0 is chosen rather small and in a second case very large, in order to clearly show the differences between the linear and the nonlinear system behavior.





Next lecture + Upcoming Exercise

Next lecture

- Zero dynamics
- Nonlinear systems

Thank you for your attention.

