## Optimal rocket trajectory

A rocket of mass \$m\$ is launched at sea level and has to reach an altitude \$H\$ within time \$T\$. Let \$y(t)\$ be the altitude of the rocket at time \$t\$ and \$u(t)\$ the force acting on the rocket at time \$t\$ in the vertical direction. Assume \$u(t)\$ may not evceed a given value \$b\$, that the rocket has constant mass \$m\$ throughout, and that the gravity acceleration \$g\$ is constant in the interval \$[0,H]\$.

The equation of motion of the rocket is: \$\$ \forall t \in [0,T]\quad m\frac{\pi^2 y(t)} {\pi^2} + mg = u(t). \$\$ At time 0 (resp. T), the rocket must be at height 0 (resp. H); velocity at time 0 is 0, so \$y(0) = v(0) = 0\$, \$y(T) = H\$. The force acting on the rocket must not evceed \$b\$, so \$|u(t)| \leq b\$ for each \$t \in [0,T]\$. We must determine \$u(t)\$ so that the energy use is minimum. Our objective function is thus \$E = \int\_0^T |u(t)|dt\$. This gives a nonlinear problem with time dependency: \$\$ \begin{array}{1} \min \int\_0^T |u(t)|dt \\ \forall t \in [0,T]\quad |u(t)| \leq b \\ \forall t \in [0,T]\quad m\frac{\partial^2 y(t)} {\partial t^2} + mg = u(t) \\ y(0) = 0 \\ y(T) = H \\ v(0) = 0. \end{array} \$\$\$\$

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In [1]: import gamspy as gp
from gamspy import Sum

import sys
import numpy as np

cont = gp.Container()

In [2]: # Data of problem
   T = 60 # time horizon
   H = 23000 # height to reach
   m = 214.0 # mass of rocket
   b = 10000 # limit on force
   g = 9.8 # gravity acceleration
   n = 240 # number of time intervals
```

We approvimate the integral using the trapezoidal rule (see https://en.wikipedia.org/wiki/Trapezoidal\_rule).

```
In [3]: # Enter your model here
  intervals = cont.addSet('intervals', records=range(0, 241))
  deltaT = cont.addParameter('deltaT', description='set interval width deltaT deltaT[:] = T / n

y = cont.addVariable('y', domain = intervals, description='position')
  v = cont.addVariable('v', domain = intervals, description='velocity')
  u = cont.addVariable('u', domain = intervals, description='force')
```

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split1 = cont.addVariable('split1', 'positive', domain=intervals)
split2 = cont.addVariable('split2', 'positive', domain=intervals)
# total energy = cont.addVariable('total energy', 'free')
y.fx['0'] = 0
y.fx[str(n)] = H
v.fx['0'] = 0
position = cont.addEquation('pos update', domain=intervals)
position[intervals].where[~intervals.last] = (y[intervals.lead(1)] == y[intervals.lead(1)]
velocity = cont.addEquation('vel update', domain=intervals)
velocity[intervals].where[~intervals.last] = (v[intervals.lead(1)] == v[intervals]
force = cont.addEquation('force update', domain=intervals)
force[intervals] = u[intervals] == split1[intervals] - split2[intervals]
force bound = cont.addEquation('u bound', domain=intervals)
force bound[intervals] = split1[intervals] + split2[intervals] <= b</pre>
# energy = cont.addEquation('energy')
# energy[:] = total energy == (deltaT / 2 * (Sum(intervals.where[~intervals.
                            Sum(intervals.where[~intervals.first], split1[ir
rocket = cont.addModel('rocket',
    equations=cont.getEquations(),
    problem=gp.Problem.LP,
    sense=gp.Sense.MIN,
    objective=(deltaT / 2 * (Sum(intervals.where[~intervals.last], split1[ir
                          Sum(intervals.where[~intervals.first], split1[inte
rocket.solve()
```

Out[3]:		Solver Status	Model Status	Objective	Num of Equations	Num of Variables	Model Type	Solve
	0	Normal	OptimalGlobal	167528.627906977	963	1206	LP	CPLE

Now run real model.

```
In [4]: %matplotlib inline
import matplotlib.pyplot as plt

def plot_traj(cost,y,v,u):

    tval = [ind/n for ind in range(0,n+1)]
    fig, ax = plt.subplots(nrows=3,figsize=(12,12))
    # plot the y data
    ax[0].plot(tval,y.toDense(),'m.-')
    ax[0].set_title('Altitude')
    ax[1].plot(tval,v.toDense(),'m.-')
    ax[1].set_title('Velocity')
    ax[2].plot(tval,u.toDense(),"b.-")
    ax[2].set_title(f"Control over time: objective = {cost:.1f}")
```

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fig.tight_layout();

rocket.solve(solver="cplex",output=None)
plot_traj(rocket.objective_value,y,v,u)
```

