

## 1) Problem Template (Geometry → Linear Maps)

Given thrusters  $(\mathbf{r}_i, \mathbf{a}_i)$ , throttles  $\mathbf{t} \in \mathbb{R}^m$  with bounds

$$\ell \leq \mathbf{t} \leq \mathbf{u}.$$

Force:

$$\mathbf{F} = A \mathbf{t} \in \mathbb{R}^3, \quad A = [\mathbf{a}_1 \ \cdots \ \mathbf{a}_m].$$

Torque:

$$\mathbf{T} = B \mathbf{t} \in \mathbb{R}^3, \quad B = [\mathbf{r}_1 \times \mathbf{a}_1 \ \cdots \ \mathbf{r}_m \times \mathbf{a}_m].$$

Optional hard linear constraints:

$$C\mathbf{t} + \mathbf{s} = \mathbf{b}, \quad \mathbf{s} \geq 0.$$

You will solve several staged LPs

$$P_1 \succ P_2 \succ \dots$$

using lexicographic goal programming.

## 2) Goals (All Linearizable)

Directional torque about unit axis  $\mathbf{d}_T$ :

$$\max \mathbf{d}_T^\top \mathbf{T} = (\mathbf{d}_T^\top B) \mathbf{t}.$$

Directional force along  $\mathbf{d}_F$ :

$$\max \mathbf{d}_F^\top \mathbf{F} = (\mathbf{d}_F^\top A) \mathbf{t}.$$

L1 magnitudes: introduce deviations  $\mathbf{u} \geq 0$ ; e.g., minimize  $\|\mathbf{T}\|_1$  using

$$-\mathbf{u} \leq B\mathbf{t} \leq \mathbf{u}, \quad \min \mathbf{1}^\top \mathbf{u}.$$

Total thrust (fuel proxy): minimize  $\mathbf{1}^\top \mathbf{t}$  or weighted sum  $\mathbf{w}^\top \mathbf{t}$ .

## 3) Variables' Status Inside the Simplex

Each original decision variable  $t_j$  has a status:

- LB if  $t_j = \ell_j$  (nonbasic at lower bound),
- UB if  $t_j = u_j$  (nonbasic at upper bound),
- B if basic (interior; except degeneracy).

Slack variables from  $C\mathbf{t} + \mathbf{s} = \mathbf{b}$  are basic candidates with  $\ell = 0, u = +\infty$ .

This keeps real bounds inside the algorithm—no substitutions like  $t = \ell + \tilde{t}$ .

## 4) Reduced-Cost Eligibility Rules

Let  $r_j$  be the reduced cost of nonbasic  $t_j$ .

**Maximization:**

LB variable enters by increasing if  $r_j > 0$ ;      UB variable enters by decreasing if  $r_j < 0$ .

**Minimization:**

LB variable enters by increasing if  $r_j < 0$ ;      UB variable enters by decreasing if  $r_j > 0$ .

Use tolerance  $\varepsilon_{rc}$  (e.g.  $10^{-10}$ ) to ignore noise.

## 5) Augmented Ratio Test With Opposite Bound

Suppose  $t_e$  is eligible to enter.

Direction:

$$d_e = +1 \text{ if increasing from LB,} \quad d_e = -1 \text{ if decreasing from UB.}$$

Let

$$\mathbf{d} := B^{-1} A_{:,e},$$

so basics change as:

$$\Delta \mathbf{t}_B = -\mathbf{d} \Delta, \quad \Delta t_e = d_e \Delta.$$

**Row limits (a basic hits a bound):**

If  $d_e = +1$ :

$$\theta_i = \begin{cases} \frac{t_{B_i} - \ell_{B_i}}{d_i}, & d_i > 0, \\ \frac{u_{B_i} - t_{B_i}}{-d_i}, & d_i < 0. \end{cases}$$

If  $d_e = -1$ : swap LB/UB and signs.

**Opposite bound of entering:**

$$\theta_{\text{bound}} = \begin{cases} u_e - t_e, & d_e = +1, \\ t_e - \ell_e, & d_e = -1. \end{cases}$$

Let

$$\theta = \min\{\theta_{\text{bound}}, \min_i \theta_i\}.$$

If  $\theta = \theta_{\text{bound}}$  strictly smaller (preemptive bound hit):

$$t_e \leftarrow \text{opposite bound}, \quad \mathbf{t}_B \leftarrow \mathbf{t}_B - \mathbf{d} \theta d_e.$$

No pivot. Recompute reduced costs and continue.

If a row ties or wins: pivot that row/column. Entering becomes B, leaving becomes LB/UB.

If  $\theta = 0$ : degeneracy. If row-limited, pivot; if bound-limited, just flip  $t_e$ 's status.

Anti-cycling: use Bland's rule.

## 6) Feasible Start (Phase I, if Needed)

If  $\mathbf{t} = \ell$  doesn't satisfy equalities:

Add artificial  $\mathbf{a} \geq 0$  to  $E\mathbf{t} = \mathbf{f}$ :

$$E\mathbf{t} + \mathbf{a} = \mathbf{f}.$$

Phase I objective: minimize  $\mathbf{1}^\top \mathbf{a}$  (or maximize  $-\mathbf{1}^\top \mathbf{a}$ ).

Run bounded simplex. If optimum > 0: infeasible. Else remove artificials, keep resulting basis, proceed to  $P_1$ .

## 7) Lexicographic (Preemptive) Loop

For priorities  $P_1 \succ P_2 \succ \dots \succ P_K$ :

Stage  $k$ :

1. Build stage- $k$  LP.
2. Solve  $\rightarrow$  value  $Z_k^*$ , solution  $\mathbf{t}^{(k)}$ .
3. Lock achievement for next stage:
  - Equality goal: add as equality row.
  - Max goal  $g^\top \mathbf{t}$ : lock  $g^\top \mathbf{t} \geq Z_k^* - \delta$ .
  - Min goal  $h^\top \mathbf{t}$ : lock  $h^\top \mathbf{t} \leq Z_k^* + \delta$ .

Convert  $\leq / \geq$  to equalities with slacks. Use tiny  $\delta$ .

4. Warm-start next stage with current basis/statuses.

## 8) What to Record in a Tableau

At each iteration, keep:

- Row equations for basics with RHS.
- For each nonbasic  $t_j$ : value (LB or UB), reduced cost  $r_j$ .
- Status tags LB/UB/B for every variable.
- Objective row with reduced costs.
- Step decision: entering variable, direction ( $\uparrow$  from LB or  $\downarrow$  from UB), step  $\theta$ , bound hit or pivot (and which row left).

This is exactly what is needed to reproduce the full tableau with LB/UB/B tags.

## 9) Negative Lower Bounds & Other Details

Formulas use distances  $(t - \ell)$  and  $(u - t)$ , so negative  $\ell$  is fine.

Unbounded sides: treat as  $+\infty$  distance.

Scaling: rescale rows/columns if magnitudes are large.

Neutral directions: reduced cost = 0 gives multiple optima; any representative works or use tiny tie-break weight.

## 10) Common Two-Stage Pattern

### Stage $P_1$ (Min Thrust)

$$\min \mathbf{1}^\top \mathbf{t} \quad \text{s.t.} \quad \mathbf{d}_T^\top B \mathbf{t} \geq \tau_{\min}, \quad \ell \leq \mathbf{t} \leq \mathbf{u}, \quad C\mathbf{t} + \mathbf{s} = \mathbf{b}.$$

Implement  $\mathbf{d}_T^\top B \mathbf{t} \geq \tau_{\min}$  as

$$-\mathbf{d}_T^\top B \mathbf{t} + s_\tau = -\tau_{\min}, \quad s_\tau \geq 0.$$

Solve with bounded simplex  $\Rightarrow Z_1^*$ .

Lock using equality  $\mathbf{1}^\top \mathbf{t} = Z_1^*$  (or  $\leq Z_1^* + \delta$ ).

### Stage $P_2$ (Max Torque)

$$\max \mathbf{d}_T^\top B \mathbf{t} \quad \text{s.t.} \quad \mathbf{1}^\top \mathbf{t} = Z_1^*, \quad \ell \leq \mathbf{t} \leq \mathbf{u}, \quad C\mathbf{t} + \mathbf{s} = \mathbf{b}.$$

Run bounded simplex; you may see preemptive bound hits or row pivots as in examples.

## 11) Stopping & Optimality

For a stage:

If no nonbasic variable satisfies eligibility (Sec. 4)  $\Rightarrow$  optimal.

If reduced costs  $\approx 0$ : you're on a face of optimal solutions; any LB/UB reassessments that keep feasibility preserve optimality.