

1) Problem Template (Geometry \rightarrow Linear Maps)

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

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

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

$$P_1 \succ P_2 \succ \cdots$$

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 ε_{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 δ .

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 θ , 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 ℓ 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)

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

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)

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

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 ≈ 0 : you're on a face of optimal solutions; any LB/UB reassignments that keep feasibility preserve optimality.