Goddard Rocket Problem

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1 Physics Equations

Let h(t) describe the height of a rocket at time t, v(t) describe its velocity, a(t) its acceleration, T(t) the thrust produced by its engine, m(t) its mass, and R(t) the force of air resistance acting on the rocket.

$$v(t) = \frac{dh(t)}{dt}$$

$$a(t) = \frac{dv(t)}{dt}$$
(1)

Equation 1 describes the relationship between h(t), v(t), and a(t) (which comes from basic calculus and the definition of velocity and acceleration).

$$m(t)a(t) = T(t) - R(t) - m(t)g$$
(2)

Newton's second law states that the net force on an object is equal to its mass times its acceleration. This allows us to describe the relationship between the gravitational, thrust, and air resistance forces acting on the rocket (where g is the acceleration due to gravity). This relationship is described by equation 2.

$$R(t) = \sigma v(t)^2 e^{\frac{-h(t)}{d}} \tag{3}$$

The force of air resistance R(t) is proportional to the square of the velocity of the rocket with a proportionality constant σ and decays exponentially with height h(t) (d is an air density adjustment parameter). This force is described by equation 3.

$$T(t) = -c\frac{dm(t)}{dt} \tag{4}$$

Finally, the overall thrust of the rocket is inversely proportional to the rate of change in the rocket's mass (as fuel is consumed) with proportionality constant c. This relationship is described by equation 4.

2 Discretization

To model the above equations in AMPL, the problem was divided into n time steps with variable tf representing the unknown final time. Velocity was modeled as the difference in rocket height at adjacent steps divided by the time difference between steps. Acceleration was similarly modeled and indexed such that indices for height and acceleration corresponded to values for the same time step. Velocity values were averaged to arrive at velocity values corresponding to the same time steps as the height and acceleration values.

3 AMPL Model

```
reset;
model;
param g := 32.174; # in ft/s<sup>2</sup>
param Tmax := 200; #maximum thrust capable of rocket
param sigma := 5.4915e-5; #air resistance parameter
param c := 1580.9425; #thrust coeff
param d := 23800; #air density adjustment parameter
param m0 := 3; #initial mass (measured in units)
param mempty := 0.01; # mass of the rocket without the fuel
# discretization
param n := 300;
# final moment of time
var tf >= 80, <= 220, := 200;
# height of rocket
var h \{j in 0..n\} >= 0;
# velocity of rocket
var v {j in 1..n} = (h[j] - h[j-1]) / (tf / n);
# average velocity at h[1] through h[n-1]
var v_avg {j in 1..n-1} = (v[j] + v[j+1]) / 2;
# acceleration of rocket
var a {j in 1..n-1} = (v[j+1] - v[j]) / (tf / n);
# thrust of rocket
var T \{ j in 0..n \} >= 0, <= Tmax;
```

```
# mass of rocket
var m {j in 0..n} >= mempty, <= m0;</pre>
# derivative of mass with respect to time
var d_m \{j in 1..n\} = (m[j] - m[j-1]) / (tf / n);
# average derivative of mass at m[1] through m[n-1]
var d_m_avg {j in 1..n-1} = (d_m[j] + d_m[j+1]) / 2;
# air resistance acting against rocket
var R {j in 0..n};
# maximize the final altitude of the rocket
maximize altitude: h[n];
# constrained by Newton's second law (F=MA)
s.t. newton {j in 1..n-1}: m[j] * a[j] = T[j] - R[j] - m[j] * g;
# where air reistance is defined as follows
s.t. air_resistance {j in 1..n-1}: R[j] = sigma *
                                           (v_avg[j])^2 *
                                           exp( -h[j] / d );
# trust of the rocket is proportional to the
# amount of fuel being burned
s.t. thrust {j in 1..n-1}: T[j] = -c * d_m_avg[j];
# initial conditions
s.t. initial_height: h[0] = 0;
s.t. initial_velocity: v[1] = 0;
s.t. initial_mass: m[0] = m0;
s.t. neg_d_m {j in 1..n}: d_m[j] <= 0;
s.t. neg_d_m_avg {j in 1..n-1}: d_m_avg[j] <= 0;</pre>
option solver logo;
option loqo_options "iterlim=20000";
solve;
display tf;
display altitude;
display a;
display v;
```

```
display h;
display m;
display T;
display R;
```

4 AMPL Results

```
************************
   NEOS Server Version 5.0
   Job#
          : 309789
   Password : JPsdjLDC
  Solver : nco:LOQO:AMPL
Start : 2012-09-27 21:55:12
End : 2012-09-27 21:56:21
  Host
        : neos-1.chtc.wisc.edu
  Disclaimer:
   This information is provided without any express or
   implied warranty. In particular, there is no warranty
   of any kind concerning the fitness of this
   information for any particular purpose.
Job 309789 sent to neos-1.chtc.wisc.edu
password: JPsdjLDC
  ----- Begin Solver Output -----
Executing /opt/neos/Drivers/loqo-ampl/loqo-driver.py at time: 2012-09-27 21:55:12.793343
You are using the solver loqo.
Executing AMPL.
processing data.
processing commands.
Presolve eliminates 3 constraints and 7 variables.
Substitution eliminates 1496 variables.
Adjusted problem:
1199 variables:
601 nonlinear variables
598 linear variables
1497 constraints, all nonlinear; 7176 nonzeros
898 equality constraints
599 inequality constraints
1 linear objective; 1 nonzero.
LOQO 6.07: iterlim=20000
LOQO 6.07: optimal solution (1019 iterations, 3065 evaluations)
primal objective 121642.9087
 dual objective 121642.908
tf = 177.751
altitude = 121643
a [*] :=
                                            181 46.50-20
182 -54.7421 242 49.00-2
52 5334 243 54.8359
  1 34.4908
                            121 55.3808
               61 -54.9812
                            122 -54.8391
123 -52.6532
  2 37.9799
               62 -14.0376
               63 -12.6346
  3 37.9428
```

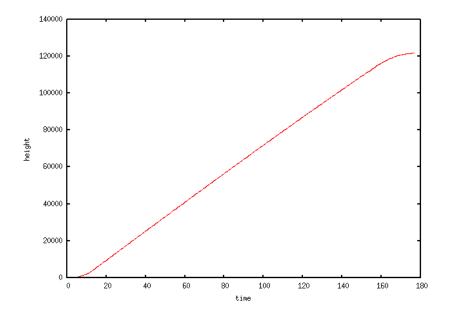


Figure 1: Rocket Height Over Time

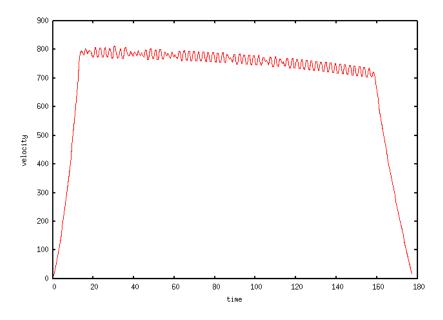


Figure 2: Rocket Velocity Over Time

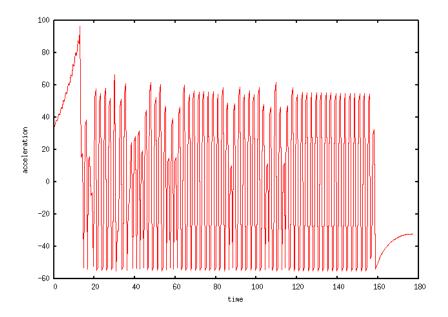


Figure 3: Rocket Acceleration Over Time

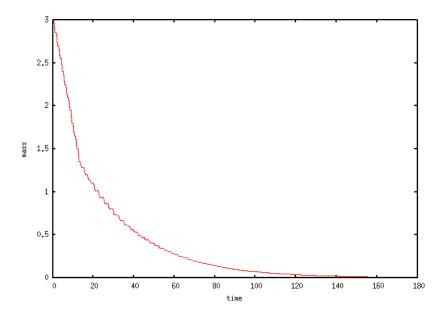


Figure 4: Rocket Mass Over Time

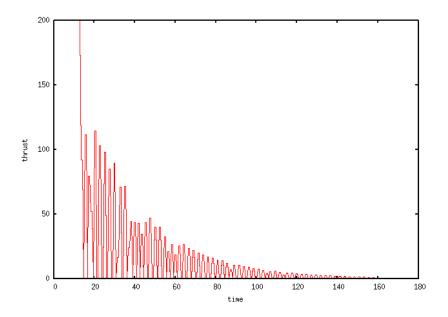


Figure 5: Rocket Thrust Over Time

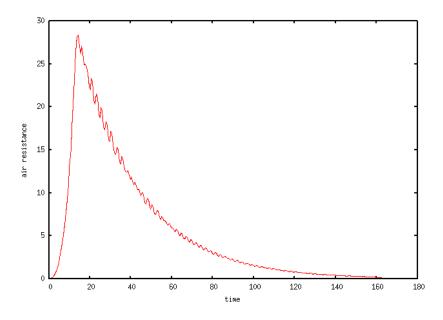


Figure 6: Rocket Air Resistance Over Time

```
41.6826
                 65
                    24.4341
                                125
                                    55.9088
                                                185 61.362
                                                                 245 -52,9259
    45.8968
                 66 -53.599
                                126 -54.8641
                                                186 -55.2606
  6
                                                                 246 49.5436
    45.7339
                     24.8261
                                127 -52.6739
                                                187 -52.9947
                                                                     54.7923
                 67
                                                                 247
    50.3841
                 68
                    27.8974
                                128
                                     50.0035
                                                188
                                                    42.0189
                                                                 248 -55.2656
  8
                 69 -53.5979
                                                189 46.5348
                                                                 249 -52.9388
  9
    50.1224
                                129 55.4458
                    28.3982
                                                190 -54.5434
    55.2703
                                130 -54.8531
 10
                 70
                                                                 250 49.5176
    54.8769
                    31.7508
                                                191 9.4839
                                                                 251 54.7558
                 71
                                131 -52.6623
 11
    60.5974
                 72 -53.893
                                    50.6188
                                                192 11.593
                                                                 252 -55,2867
 12
                                132
 13
    60.0304
                 73 16.6597
                                133
                                    56,1308
                                                193 -53,2488
                                                                253 -52,9524
 14
    66.4166
                 74 19.178
                                134 -54.8996
                                                194 42.4716
                                                                254 49.4705
    65.6234
                 75 -53,2142
                                135 -52,7021
                                                195 47.0391
                                                                255 54.6955
 15
    72.7936
                                                196 -54.8487
                                                                 256 -55.3069
 16
                 76 39.8399
                                136 49.1969
    71.707
                 77 44.2202
                                    54.5393
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                                                                257 -52.9651
 17
                                137
    79.8158
 18
                 78 -54,4819
                                138 -54.8191
                                                198 52.7318
                                                                258 49,4817
    78.3505
                                                                     54.6998
 19
                 79 -52.3482
                                139 -52.628
                                                199 58, 4261
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    87,6055
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                                                200 -55.1375
                                                                 260 -55.3319
 20
                 80 55.32
 21
    85.6511
                 81 61.4354
                                141 58.3045
                                                201 -52.8737
                                                                261 -52 9819
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    96.3405
                 82 -54 9405
                                142 -55.0459
                                                202 48.7264
                                                                262 49.3232
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    15,0062
                 83 -52,7585
                                143 -52.8294
                                                203 53.952
                                                                 263 54.515
 24 17.4412
                 84 47.0728
                                144 44 1295
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                                                                 264 -47,7026
 25 -53.2484
                 85 52.2062
                                145 48.9015
                                                205 -52.7863
                                                                265 -45.6775
 26
    34.4574
                 86 -54.6479
                                146 -54.5123
                                                206 50.2607
                                                                 266 29.0435
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                 87 -52.4948
                                147
                                     7.96878
                                                207 55.6551
                                                                267 32.302
 28 -54.0422
                 88 54.3807
                                148 10.0187
                                                208 -55,1007
                                                                 268 -54.1401
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    13.1391
                 89
                    60.3784
                                149 -53.0946
                                                209 -52.8339
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                 90 -55.0173
                                150 43.5646
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                                                                 270 -49.907
 31
    -8.31443
                 91 -52.8248
                                151 48.2832
                                                211 54.9489
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 32
    -6.78914
                 92 42 1946
                                152 -54.7379
                                                212 -55.0998
                                                                 272 -46.4941
 33 -52.505
                 93 46.7927
                                153 -52.5481
                                                213 -52.8295
                                                                 273 -45.0343
                                154
 34 51.8809
                 94 -54.3005
                                    52.8187
                                                214 49.8387
                                                                 274 -43,7136
 35
    57.5928
                 95
                    12.5371
                                155
                                    58.5727
                                                215 55.1737
                                                                 275 -42.5165
 36 -54.7749
                 96 14.8266
                                156 -55.0029
                                                216 -55.122
                                                                 276 -41.4298
 37 -52.6215
                 97 -53.2657
                                157 -52.7834
                                                217 -52.8456
                                                                 277 -40.4418
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                 98 35.1089
                                158 48.8326
                                                218 49.7228
                                                                 278 -39.5426
 39
    54.6549
                 99
                    39.0223
                                159
                                     54.117
                                                219
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                                                                 279 -38.7237
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                                160 -54.8955
                                                                 280 -37.9774
                100 -54.1414
                                                220 -55.1359
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                    12.7995
                                161 -52.6848
                                                221 -52.8542
                                                                 281 -37.2972
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 42 52.3692
                                    50.9183
                                                222 49.7297
                102
                    15.0944
                                                                 282 -36.6774
 43
    58.1392
                103 -53.1391
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                106 -54.5883
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                                                226 49.689
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 47
    51.4661
                107 -52.4345
                                167
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                                                227
                                                     54.9888
                                                                 287 -34.3259
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    66.1624
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                114 -54.7904
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                115 -52.6128
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                118 -54.8597
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 58 -52.4467
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                119 -52.6733
                                179 -53.221
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                                125 774.097
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184 55.3291

244 -55.2457

4 41.7725

64 21.5862

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                 83 785,732
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                                                 203 749,646
                                                                  263 718,107
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                 84 754 472
                                 144 741 352
                                                 204 781 613
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                                                 205 748,999
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                                 155 765.522
                                                 215 744.072
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 36 823.283
                 96 781.891
                                 156 800.226
                                                 216 776.763
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 37 790.828
                 97 790.676
                                 157 767 637
                                                 217 744 103
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                 98 759.116
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 41 788.825
                101 770.96
                                 161 764.835
                                                 221 742.195
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 42 757.702
                102 778.544
                                 162 733.619
                                                 222 710.879
                                                                  282 365.713
 43 788.731
                103 787.487
                                 163 763.788
                                                 223 740.344
                                                                  283 343.982
 44 823.179
                104 756.002
                                 164 797.229
                                                 224 772.955
                                                                  284 322.585
 45 790.684
                105 780.749
                                 165 764.65
                                                 225 740.277
                                                                  285 301.492
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                106 808.199
                                 166 733.388
                                                 226 708.953
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 47 786.96
                107 775.855
                                 167 762.331
                                                 227 738.394
                                                                  287 260.111
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                108 744.788
                                 168 794.4
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                                                                  288 239.773
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                                                 229 738.287
 49 785.168
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                                                                  290 199.689
 51 789.385
                111 779.581
                                 171 761.878
                                                 231 736.384
                                                                  291 179.903
 52 828.587
                112 748.335
                                 172 796.475
                                                 232 768.945
                                                                  292 160.261
 53 795.82
                113 777.206
                                 173 763.804
                                                 233 736.246
                                                                  293 140.747
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 54 777.352
                114 809.222
                                                 234 704.909
                                                                  294 121.343
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                115 776.758
                                 175 758, 132
                                                 235 734.318
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                                                 236 766.855
                                                                  296 82.8016
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                117 775.758
                                 177 754.248
                                                 237 734.145
                                                                  297 63.6329
 58 785.142
                118 809.225
                                 178 759.681
                                                 238 702.801
                                                                  298 44.5122
                                 179 766.359
 59 754.067
                119 776.721
                                                 239 732.192
                                                                  299 25.425
 60 786.525
                120 745.512
                                 180 734.825
                                                 240 764.707
                                                                  300
                                                                      6.35686
;
h [*] :=
 0
       0
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                                               202 86735.3
        1.75884e-14
                                               203 87179.5
                       102 41296.8
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        12,1083
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                            41763.3
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                            42673.9
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9 199.012

69 800.943

129 773.133

189 753.357

249 727.481

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