## Session 2 Shooting Method Raise Apogee (Extra Exercise 2)

**Exercise: Differential Corrector/Shooting Method Raise Apogee (STM propagation)**. Assume a spacecraft is in an equatorial orbit with perigee altitude of 2000 km and apogee altitude of 6000 km.

Implement a differential corrector to compute the  $\Delta V$  required to raise the apogee up to 12000-km altitude in half a period of the 2000x6000-km orbit. Assume the maneuver is performed at the perigee.

- 1. Initialize problem: define constants and info provided in statement, etc.
- 2. Compute parameters describing initial orbit: semi-major axis, eccentricity, mean motion, period. Compute also the velocity at perigee.
- 3. Define state vector (components of position and velocity) at the location of the maneuver: at perigee. These are the initial conditions of a trajectory that will be propagated along time.

```
initial state = [0,-r perigee,0,v perigee,0,0]; %state at perigee
```

Note: the perigee is arbitrarily placed here along the negative y-direction.

4. Because we want to implement a differential corrector, we have to propagate along time not only the position and velocity components but also the elements of the state-transition matrix. Therefore, we also need to define the initial conditions for the state-transition matrix.

Remember that, at  $t_0$ :  $\phi(t_0, t_0) = \text{identity matrix}$ .

In MATLAB, the eye (a) function can be used to define an identity matrix of size a.

```
initial STM = eye(6); %initial STM, 6x6 identity matrix
```

5. We will use MATLAB's ode45 function to propagate position and velocity components and the state-transition matrix along time. This function requires as input the initial condition for all of the elements to be propagated along time. In this case, we have a total of  $6+6\cdot6=42$  elements that we want to propagate.

This initial condition needs to be provided as input in vector form: row vector of 42 elements.

```
initial conditions = [initial state, reshape(initial STM,1,36)];
```

Notice that we are using MATLAB's function reshape to rearrange a 6x6 matrix into a row vector of 36 elements. initial conditions is in this way a 1x42 row vector.

6. Function ode45 also requires as inputs the time of propagation, a function containing the ordinary differential equations that we want to integrate, and we can also define the tolerances for the propagation.

```
options_ode45 = odeset('AbsTol',1e-6,'RelTol',1e-9); %tolerances
time_prop = [0,TOF]; %time of propagation

[Time_out,X_out] = ode45(@(t,x)eom_2BP_with_STM(t,x,mu),
time_prop,initial_conditions,options_ode45); %call ode45 to
integrate two-body problem with STM
```

Note that the function containing the ordinary differential equations is called here  $eom\_2BP\_with\_STM(t,x,mu)$ . Time\_out and X\_out are the outputs of the ode45 function: time vector, position and velocity components and elements of the state-transition matrix along the corresponding time vector.

- 7. Function  $eom_2BP_with_STM$  should output the time derivative of the 42 elements to be propagated, dx dt. The inputs of this function are:
- the time at which we want to compute the those time derivatives, t,
- the 42 elements evaluated at time t, x, and
- the central body's gravitational parameter, mu.

Vector  $dx_dt$  is therefore another vector with 42 elements, in this case,  $dx_dt$  should be a column vector. The first 6 elements in  $dx_dt$  are the time derivatives of the position and velocity components, and the remaining 36 are the time derivatives of the elements in the state-transition matrix.

In the two-body problem, we have as equations of motion:

$$\dot{r} = v$$

$$\dot{v} = -\frac{\mu}{|r|^3} r$$

These are the first 6 elements in dx dt.

The time derivative of the state-transition matrix is such that:

$$\dot{\boldsymbol{\phi}}(t,t_0) = \boldsymbol{A}(x_{ref}(t),(t)) \cdot \boldsymbol{\phi}(t,t_0)$$

where 
$$A(x(t),t) = \begin{bmatrix} \mathbf{0}_{3x3} & I_{3x3} \\ A_{21} & \mathbf{0}_{3x3} \end{bmatrix}$$
 and:

$$A_{21} = \begin{bmatrix} -\frac{\mu}{|\mathbf{r}|^3} + \frac{3\mu x^2}{|\mathbf{r}|^5} & \frac{3\mu xy}{|\mathbf{r}|^5} & \frac{3\mu xz}{|\mathbf{r}|^5} \\ \frac{3\mu xy}{|\mathbf{r}|^5} & -\frac{\mu}{|\mathbf{r}|^3} + \frac{3\mu y^2}{|\mathbf{r}|^5} & \frac{3\mu yz}{|\mathbf{r}|^5} \\ \frac{3\mu xz}{|\mathbf{r}|^5} & \frac{3\mu yz}{|\mathbf{r}|^5} & -\frac{\mu}{|\mathbf{r}|^3} + \frac{3\mu z^2}{|\mathbf{r}|^5} \end{bmatrix}$$

Once the 3x3 matrix  $A_{21}$  is computed, A 21, matrix A(x(t), t) can be constructed such as:

$$A = [zeros(3), eye(3); A 21, zeros(3)];$$

The elements of the state-transition matrix at the current time,  $\phi(t, t_0)$ , are contained in vector x: x (7:end), since the first 6 elements in x are those corresponding to the position and velocity components.

The time derivative of the state-transition matrix,  $\dot{\phi}(t,t_0)$ , can therefore be computed as:

```
STM = reshape(x(7:end),6,6); %state-transition matrix
dSTM_dt = A*STM; %time derivative of state-transition matrix
```

Note that the state-transition matrix is rearranged first into a 6x6 matrix using function reshape.

Finally, the 42-element column vector dx dt can be constructed as:

```
dx dt = [dr dt and dv dt; reshape(dSTM dt, 36, 1)];
```

Notice that the 6x6 dSTM\_dt matrix is rearranged into a column vector of 36 elements using function reshape. In this way, dx dt is a column vector with 42 elements.

8. Calling function  $eom_2BP_with_STM$  with function ode45 (as in step 6) allows us to propagate not only the position and velocity but also the state-transition matrix along time. As aforementioned, the outputs of the ode45 function are the time vector,  $Time_out$ , and the components of position and velocity and elements of the state-transition matrix along time, in X out.

Assuming that Time\_out vector has n elements (from time  $t_0 = 0$  to time  $t_1 = TOF$ ), then X out is a matrix of dimensions n by 42.

The last row of  $x_{out}$  thus contains the state vector at time  $t_1$ :  $r(t_1)$  and  $v(t_1)$ , and the elements of the state-transition matrix  $\phi(t_1, t_0)$ :

```
r_t1 = X_out(end,1:3); %position at t_1 v_t1 = X_out(end,4:6); %velocity at t_1 STM_t0_to_t1 = reshape(X_out(end,7:end),6,6); %STM from t_0=0 to t 1=TOF
```

Note that the 6x6 matrix  $\phi(t_1, t_0)$  is constructed by rearranging the corresponding elements in matrix X out through function reshape.

9. Once we know the final position, we can compute how far we are from the desired final position:

```
target_position = [0,target_apogee,0]; %target position
error vector = target position-r t1;
```

Note that the goal in this exercise is to raise the apogee to a desired value  $target_apogee$ , and the apogee is placed along the positive y-direction given that the perigee was defined along the negative y-direction in step 3.

10. A differential corrector consists in computing the required change in initial conditions to achieve a desired change in final conditions. The state-transition matrix relates these quantities.

In this case, we want the change in initial velocity to achieve a certain final position.

$$\delta \boldsymbol{r}(t_1) = \boldsymbol{\phi}_{rv}(t_1, t_0) \cdot \delta \boldsymbol{v}(t_0) = \boldsymbol{K} \cdot \delta \boldsymbol{v}(t_0)$$
$$\delta \boldsymbol{v}(t_0) = \boldsymbol{K}^T (\boldsymbol{K} \boldsymbol{K}^T)^{-1} \delta \boldsymbol{r}(t_1)$$

Notice that we are only interested in the 3x3 block  $K = \phi_{rv}(t_1, t_0)$  within the 6x6 state-transition matrix  $\phi(t_1, t_0)$ , which relates initial velocity and final position.

$$\boldsymbol{\phi}(t_1, t_0) = \begin{bmatrix} \boldsymbol{\phi}_{rr} & \boldsymbol{\phi}_{rv} \\ \boldsymbol{\phi}_{vr} & \boldsymbol{\phi}_{vv} \end{bmatrix}$$

In MATLAB, we should only select the elements of interest from matrix STM\_t0\_to\_t1:

```
K = STM t0 to t1(1:3,4:5);
```

And finally, the required change in initial velocity,  $\delta v(t_0)$ , can be computed based on the desired change in final position  $\delta r(t_1)$  (here called error vector):

```
dv0 = K'*inv(K*K')*error_vector'; %required change in initial
velocity
```

Notice that error\_vector is transposed from a row vector to a column vector, and it represents the desired change in final position,  $\delta r(t_1)$ .

11. Once the required change in initial velocity is computed, new initial conditions for the trajectory can be computed, initial\_state, and the ode45 function can be employed again to propagate the trajectory and the state-transition matrix with these new initial conditions.

Repeating steps 8 through 10 with these new initial conditions, we will obtain new final conditions  $r_t1$  and  $v_t1$ , a new state transition matrix  $STM_t0_t0_t1$ , a new vector error vector, and, eventually, a new required change in the initial velocity dv0.

This process should be repeated until the difference between the resulting and the desired final state,  $|\delta r(t_1)|$  or norm(error\_vector), is below a certain threshold, or until the maximum allowed number of iterations is achieved.

```
while norm(error vector)>tolerance && itr<allowed number of itr
```

12. The overall structure of the differential corrector is, therefore (for this particular exercise):

```
%Define constants
...
%Define initial conditions
...
%Define time of propagation
...
%Call ode45 to obtain final state and state-transition matrix
...
%Compute difference between desired final state and resulting final state
...
%While-loop to iterate on the initial conditions, until convergence is achieved
while norm(error_vector)>tolerance && itr<allowed_number_of_itr
%Compute required change in initial conditions
...
%Define new initial conditions
...
%Define time of propagation
...</pre>
```

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. . .

end %end of while-loop

Exercise: Differential Corrector/Shooting Method Raise Apogee (F and G coefficients). Assume a spacecraft is in an equatorial orbit with perigee altitude of 2000 km and apogee altitude of 6000 km.

Implement a differential corrector to compute the  $\Delta V$  required to raise the apogee up to 12000-km altitude in half a period of the 2000x6000-km orbit. Assume the maneuver is performed at the perigee.

- 1. Initialize problem: define constants and info provided in statement, etc.
- 2. Compute parameters describing initial orbit: semi-major axis, eccentricity, mean motion, period. Compute also the velocity at perigee.
- 3. Define position and velocity vectors at the time of maneuver: at perigee.

```
r0 = [0;-r_perigee;0]; %initial position at periapsis
v0 = [v perigee;0;0]; %initial velocity at periapsis
```

Note: the perigee is arbitrarily placed here along the negative y-direction.

4. Define target position (apogee at a certain altitude).

```
target_pos = [0; target_apogee]; %target position, x and y at
apoapsis
```

Note that the goal in this exercise is to raise the apogee to a desired value  $target_apogee$ , and the apogee is placed along the positive y-direction given that the perigee was defined along the negative y-direction in step 3.

Also, notice that only the x and y components of the target position are specified, since the motion is assumed to be on the x-y plane.

5. Because we are working on the two-body problem, the final position and velocity can be analytically expressed in terms of the initial conditions through the F and G coefficients. No numerical integration of the equations of motion is required.

$$\mathbf{r}_f = F\mathbf{r}_0 + G\dot{\mathbf{v}}_0$$
$$\mathbf{v}_f = \dot{F}\mathbf{r}_0 + \dot{G}\dot{\mathbf{v}}_0$$

where

$$F = 1 - \frac{a}{r_0} (1 - \cos(\Delta E))$$

$$G = \Delta t + \sqrt{\frac{a^3}{\mu}} (\sin(\Delta E) - \Delta E)$$

$$\dot{F} = -\frac{\sqrt{\mu a}}{r_f r_0} \sin(\Delta E)$$

$$\dot{G} = 1 - \frac{a}{r_f} (1 - \cos(\Delta E))$$

$$a = \frac{\mu}{\frac{2\mu}{r_0} - v_0^2}$$

Notice that the change in eccentric anomaly,  $\Delta E$ , can be obtained from Kepler's equation for a given time-of-flight (through MATLAB's fzero function or implementing a Newton-Raphson algorithm).

$$M = n\Delta t = n \cdot TOF = \Delta E - e \cdot \sin(\Delta E) = \Delta E - \left(1 - \frac{r_0}{a}\right) \sin(\Delta E) - \frac{\sigma_0}{\sqrt{a}} (\cos(\Delta E) - 1)$$

where

$$n = \sqrt{\frac{\mu}{a^3}}$$
$$\mathbf{r}_0 : \dot{\mathbf{r}}$$

$$\sigma_0 = \frac{\boldsymbol{r}_0 \cdot \dot{\boldsymbol{r}}_0}{\sqrt{\mu}}$$

For instance, In MATLAB, we can compute  $\Delta E$  using the fzero function:

Because we know the initial position and velocity, we can thus compute the final position through the F and G coefficients:

```
%Final position for given initial conditions rf = F*r0 + G*v0;
```

6. Once we know the final position, we can compute how far we are from the desired final position:

```
%Difference between desired final position and resulting final
position
error_vector = target_pos-rf(1:2);
```

Notice that we are only selecting the x and y components of the resulting final position, as the motion occurs in the x-y plane.

7. A differential corrector consists in computing the required change in initial conditions to achieve a desired change in final conditions. The state-transition matrix relates these quantities. In this case, we want to know the required change in initial velocity to achieve a desired final position at time  $t_1$ .

Notice that we are only interested in the 3x3 block  $\phi_{rv}(t_1, t_0)$  within the 6x6 state-transition matrix  $\phi(t_1, t_0)$ , which relates initial velocity (at time  $t_0$ ) and final position (at time  $t_1$ ).

$$\phi(t_1, t_0) = \begin{bmatrix} \phi_{rr} & \phi_{rv} \\ \phi_{vr} & \phi_{vv} \end{bmatrix}$$
$$\delta r_f = \delta r(t_1) = \phi_{rv}(t_1, t_0) \cdot \delta v(t_0) = K \cdot \delta v(t_0)$$
$$\delta v_0 = \delta v(t_0) = K^T (KK^T)^{-1} \delta r(t_1)$$

In the two-body problem, the  $\phi_{rv}$  3x3 matrix can also be computed analytically as:

$$\boldsymbol{\phi}_{rv}(t_1, t_0) = \frac{\delta \boldsymbol{r}(t_1)}{\delta \boldsymbol{v}(t_0)} = \frac{\delta \boldsymbol{r}_f}{\delta \boldsymbol{v}_0} = \frac{r_0}{\mu} (1 - F)(\Delta \boldsymbol{r} \cdot \dot{\boldsymbol{r}}_0^T - \Delta \boldsymbol{v} \cdot \boldsymbol{r}_0^T) + \frac{C}{\mu} \dot{\boldsymbol{r}}_f \cdot \dot{\boldsymbol{r}}_0^T + G \cdot \boldsymbol{I}_{3x3}$$

where

$$\Delta r = r_f - r_0$$
 
$$\Delta v = v_f - v_0$$
 
$$C = a \sqrt{\frac{a^3}{\mu}} (3\sin(\Delta E) - (2 + \cos(\Delta E))\Delta E) - a\Delta t (1 - \cos(\Delta E))$$

## In MATLAB:

Notice that MATLAB's eye() command is used to construct a 3x3 identity matrix. Also notice that vectors are transposed from their column form to row vectors through the command 'where required.

And finally, the required change in initial velocity,  $\delta v(t_0)$ , can be computed based on the desired change in final position  $\delta r(t_1)$  (here called error vector):

```
K_xy = STM_rf_v0(1:2,1:2); %Select only components associated to x and y coordinates dv0_xy = K_xy'*inv(K_xy*K_xy')*error_vector; %required change in initial velocity
```

Notice that we only select the sub-block in matrix  $\phi_{rv}(t_1, t_0)$  associated to the x and y components, since the motion occurs in the x-y plane.

8. Once the required change in initial velocity is computed, a new initial velocity for the trajectory can be computed:

```
%Update initial velocity
v0(1:2) = v0(1:2)+dv0;
```

Repeating steps 5 through 7 with these new initial conditions, we will obtain a new final position rf, a new vector error\_vector, a new state transition matrix STM\_rf\_v0, and, eventually, a new required change in the initial velocity dv0.

This process should be repeated until the difference between the resulting and the desired final state,  $|\delta r(t_1)|$  or norm(error\_vector), is below a certain threshold, or until the maximum allowed number of iterations is achieved.

```
while norm(error_vector)>tolerance && itr<allowed_number_of_itr</pre>
```

9. The overall structure of the differential corrector is, therefore (for this particular exercise):

```
%Define constants
. . .
%Define time-of-flight
%Define target position
%Define initial conditions
%Compute F and G coefficients
%Compute final position
%Compute difference between desired final state and resulting final
state
. . .
%While-loop to iterate on the initial conditions, until convergence
is achieved
while norm(error vector)>tolerance && itr<allowed number of itr
%Compute state transition matrix through F and G coefficients
%Compute required change in initial velocity
. . .
%Define new initial velocity
%Compute F and G coefficients
%Compute final position
%Compute difference between desired final state and resulting final
state
. . .
end %end of while-loop
```