



# Global Trajectory Optimisation: Can We Prune the Solution Space when Considering Deep Space Maneuvers?

Final Presentation

*Politecnico di Milano - Michigan State University*

ESA/ESTEC, Noordwijk, The Netherlands  
Sept 10, 2007



# Team Composition

- ▶ **Politecnico di Milano**
  - Prof. Franco Bernelli-Zazzera
  - Dr. Michele Lavagna
  - Dr. Roberto Armellin
  - Pierluigi Di Lizia
  - Dr. Francesco Topputo
- ▶ **Michigan State University**
  - Prof. Martin Berz
  - DA computation and hints on the implementation of GASP-DA
- ▶ **Acknowledgments**

We want to stress the fruitful support of Dr. Kyoko Makino (MSU) for the validated global optimization



# Outline

---

- ▶ **Introduction to Differential Algebra (DA)**
- ▶ **Pruning of MGA transfers using DA (GASP-DA)**
  - Time of flight approach
    - discontinuities analysis
    - dependency problem
  - Absolute time approach
  - Objective function semi-analytical approximation
  - Non-validated quadratic bounder
  - Test cases
- ▶ **Introduction of DSM in GASP-DA**
  - Forward propagation approach
  - Absolute variables approach
  - Test cases



# Outline

- ▶ **Alternative strategy: sequential GASP-DA + DSM**
  - Post-processing GASP results
    - Solution set selection
    - DSM modeling
  - Test cases
- ▶ **Conclusions on DA-based MGA transfers pruning**
- ▶ **Extra-Schedule Application: Validated Optimization of MGA Transfers**
  - Introduction to Taylor Models
  - Main problem
  - Verified optimization of planet-to-planet transfers: Earth-Mars
  - Verified optimization of MGA transfers: Earth-Venus-Mars
  - Conclusions and future works

# Differential Algebra: Some History

- ▶ **Differential Algebra (DA)** is an **automatic differentiation** technique
- ▶ DA was first developed by Martin Berz in the late '80s:
  - **1986**  
Definition of the algebra of Taylor Polynomials in the so-called Truncated Power Series Algebra (TPSA).
  - **1987**  
Introduction of methods to treat common elementary functions and the operations on them
  - **1989**  
Introduction of the analytic operations of differentiation and integration (Differential Algebra)
  - **1998**  
Validated Remainder Enhanced Differential Algebra (Taylor Models)



Implementation in  
**COSY-Infinity**

# Introduction to Differential Algebra

- ▶ The basic idea is to bring the treatment of **functions** and the operations on them to the computer in a similar way as the treatment of **numbers**

$$\begin{array}{ccc}
 a, b \in \mathbb{R} & \xrightarrow{\mathcal{T}} & \bar{a}, \bar{b} \in FP \\
 \downarrow * & & \downarrow \otimes \\
 a * b & \xrightarrow{\mathcal{T}} & \bar{a} \otimes \bar{b}
 \end{array}
 \quad \rightarrow \quad
 \begin{array}{ccc}
 f, g & \xrightarrow{\mathcal{T}} & F, G \\
 \downarrow * & & \downarrow \otimes \\
 f * g & \xrightarrow{\mathcal{T}} & F \otimes G
 \end{array}$$

- Real numbers are approximated by **floating point numbers**
- For each  $*$ , adjoint  $\otimes$  can be crafted on floating point numbers
- $\mathcal{T}$  is the extraction of **Taylor coefficients** (equivalence relation)
- The new space can be endowed with corresponding operations

# Minimal Differential Algebra

## First order Differential Algebra

- ▶ Consider the set of all ordered pairs of reals  $(a_0, a_1)$
- ▶ Define the operations:

$$\begin{aligned}
 (a_0, a_1) + (b_0, b_1) &:= (a_0 + b_0, a_1 + b_1) \\
 t \cdot (a_0, a_1) &:= (t \cdot a_0, t \cdot a_1) \\
 (a_0, a_1) \cdot (b_0, b_1) &:= (a_0 \cdot b_0, a_0 \cdot b_1 + a_1 \cdot b_0) \\
 (a_0, a_1)^{-1} &:= (1/a_0, -a_1/a_0^2)
 \end{aligned}
 \quad \left. \right\} \begin{matrix} \textit{Algebra} \\ {}_1D_1 \end{matrix}$$

- ▶ The previous algebra allows the **automatic computation of derivatives**. E.g.:
  - Assume to have  $f$  and  $g$ , and to put their values and derivatives at the origin in  ${}_1D_1$ :  $(f(0), f'(0))$  and  $(g(0), g'(0))$
  - Evaluate:

$$(f(0), f'(0)) \cdot (g(0), g'(0)) = (f(0) \cdot g(0), f'(0) \cdot g(0) + f(0) \cdot g'(0))$$

# Minimal Differential Algebra

- ▶ This observation can be used to compute derivatives of many functions starting from the **ordered pair corresponding to the identity function**  $x + x_0 \blacktriangleright (x_0, 1)$

E.g.:

$$\begin{aligned}
 f(x) &= \frac{1}{x + 1/x} & f'(x) &= \frac{1/x^2 - 1}{(x + 1/x)^2} \\
 f(3) &= \frac{3}{10} & f'(3) &= -\frac{2}{25}
 \end{aligned}
 \quad \rightarrow \quad \left. \begin{aligned}
 f'(x) &= \frac{1/x^2 - 1}{(x + 1/x)^2} \\
 f'(3) &= -\frac{2}{25}
 \end{aligned} \right\} \text{Symbolic manipulators approach}$$

Evaluating  $f$  in  $x + 3 \blacktriangleright (3, 1)$  using the previous algebra:

$$f((3, 1)) = \frac{1}{(3, 1) + 1/(3, 1)} = \frac{1}{(3, 1) + (1/3, -1/9)} = \frac{1}{(10/3, 8/9)} = \left( \frac{3}{10}, -\frac{2}{25} \right)$$

- ▶ **Important implementation advantages:**
  - ordered pairs  $\blacktriangleright$  new variable type
  - algebra  $\blacktriangleright$  operator overloading

# General Differential Algebra ${}_n D_v$

- ▶  ${}_1 D_1$  can be generalized to  ${}_n D_v$  for function of  $v$  variables and the **arbitrary** order  $n$

$$\begin{array}{c} {}_1 D_1 \\ \hline (a_0, a_1) \end{array} \quad \xrightarrow{\hspace{1cm}} \quad \begin{array}{c} {}_n D_v \\ \hline (\dots, c_{j_1, \dots, j_v}, \dots) \end{array} \quad j_1 + \dots + j_v \leq n$$

a vector in  ${}_n D_v$  is a collection of all the **Taylor coefficients** of the function  $f$  w.r.t the  $v$  variables up to the order  $n$

- ▶  ${}_n D_v$  can be further extended to treat any **transcendental function** (sin, cos, exp, log, etc.)



- ▶ Real algebra is substituted by **Taylor polynomial algebra**
- ▶ Starting from the Taylor polynomial of the identity function, the DA computation of  $f$  returns its **Taylor expansion**

# Pruning of MGA Transfers: Problem Formulation

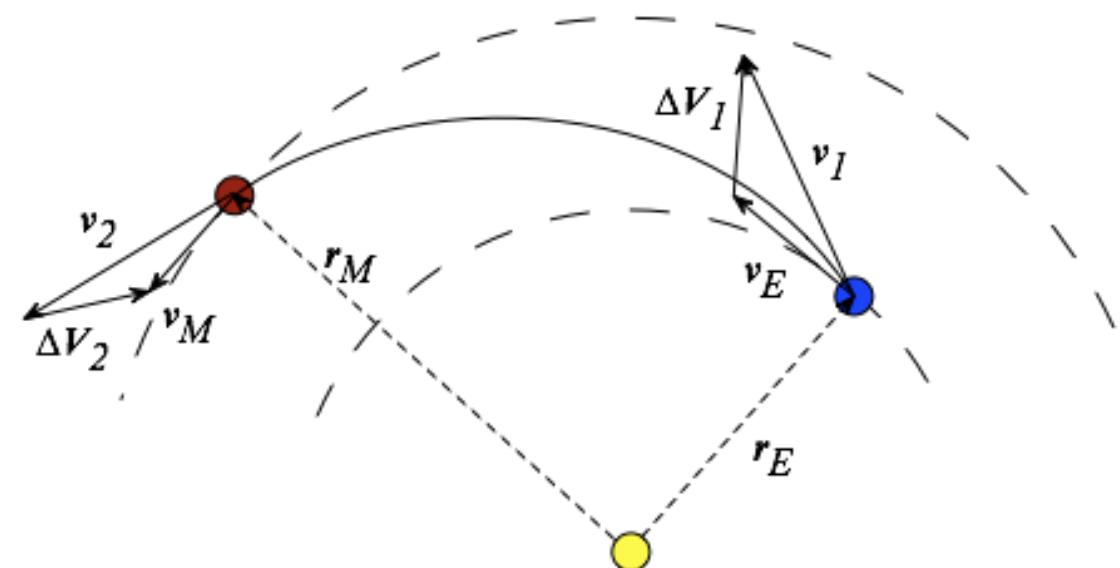
## ► Example: Direct Earth-Mars transfer

- The positions of the starting and arrival planets are computed through the ephemerides evaluation:  
 $(\mathbf{r}_E, \mathbf{v}_E) = eph(T_E, \text{Earth})$      $(\mathbf{r}_M, \mathbf{v}_M) = eph(T_M, \text{Mars})$
- The starting velocity  $\mathbf{v}_1$  and the final one  $\mathbf{v}_2$  are computed by solving the Lambert's problem
- Objective function:  

$$\Delta V = \Delta V_1 + \Delta V_2$$
- Pruning constraints:  

$$\Delta V_1 < \Delta V_{1,max}$$
  

$$\Delta V_2 < \Delta V_{2,max}$$

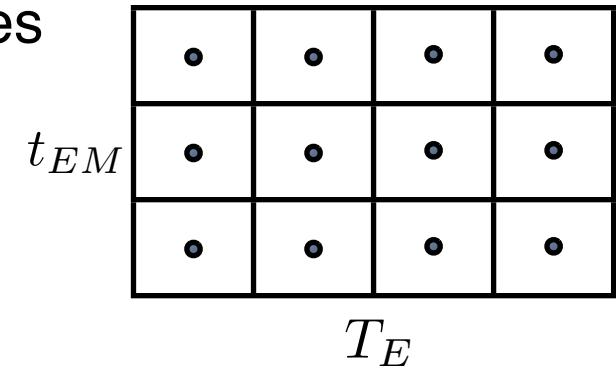


# Differential Algebra - Based GASP

## ► Main Idea:

The **point-wise evaluation** of the objective function in GASP is substituted by a **DA-based evaluation**

- The search space is subdivided in boxes
- The **Taylor expansion** of the objective function is computed within each box (the **center is used as reference point**)
- The resulting polynomials are **bounded** to estimate the range of the objective function over each box
- The resulting range is used in the **pruning** process



## ► Advantages:

- **Wider sampling** of the search space
- **Lipschitz's constant avoidance**
- **Availability of analytical information**

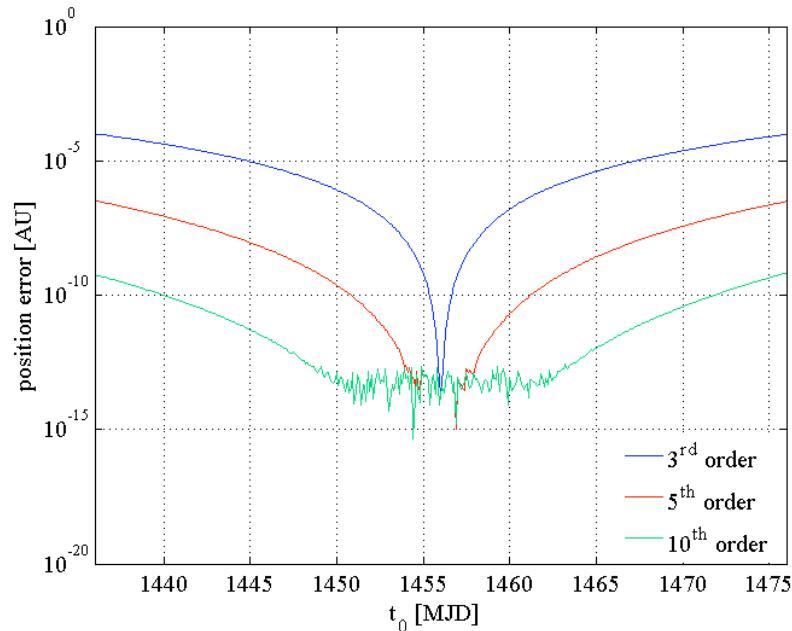
# Objective Function Evaluation

- ▶ A set of nonlinear equations must be solved
- ▶ Planet-to-planet transfers
  - **Ephemeris evaluation**  
An analytical model is available to obtain  $e$  and  $M$  as a function of the epoch. The **Kepler's equation** must be solved:
$$f(E) = E - e \sin E - M = 0$$
  - **Lambert problem**  
An algorithm developed by Izzo has been used. The **Lagrange equation** for the time of flight must be solved:
$$f(x) = \log(A(x)) - \log(t_{tof}) = 0$$
- ▶ MGA transfers
  - **Bending angle equation**

$$f(r_p) = \arcsin \frac{a^-}{a^- + r_p} + \arcsin \frac{a^+}{a^+ + r_p} - \alpha = 0$$

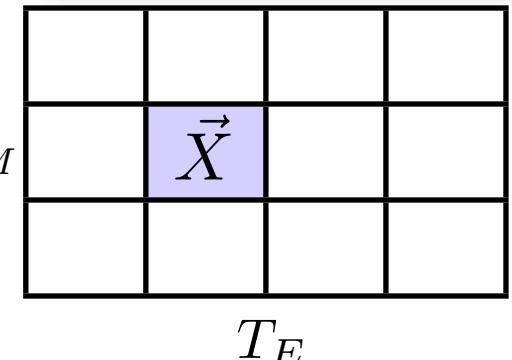
# Parametric Implicit Equations

- ▶ Taylor expanding the objective function leads to the necessity of **expanding the solution of the implicit equations**
- ▶ E.g.: Kepler's equation. Given a reference epoch  $t^0$ 
  - The DA evaluation of the analytical model gives:  $e(\delta t)$ ,  $M(\delta t)$
  - Kepler's equation becomes a **parametric implicit equation**:
$$f(E, \delta t) = E - e(\delta t) \sin E - M(\delta t) = 0$$
  - We need to solve the previous equation for  $E(\delta t)$
- ▶ **Algorithm overview:**
  - A **point solution** is computed at the reference point (Newton method)
  - The **solution is expanded** around the computed one



# DA Based Pruning: ToF Approach

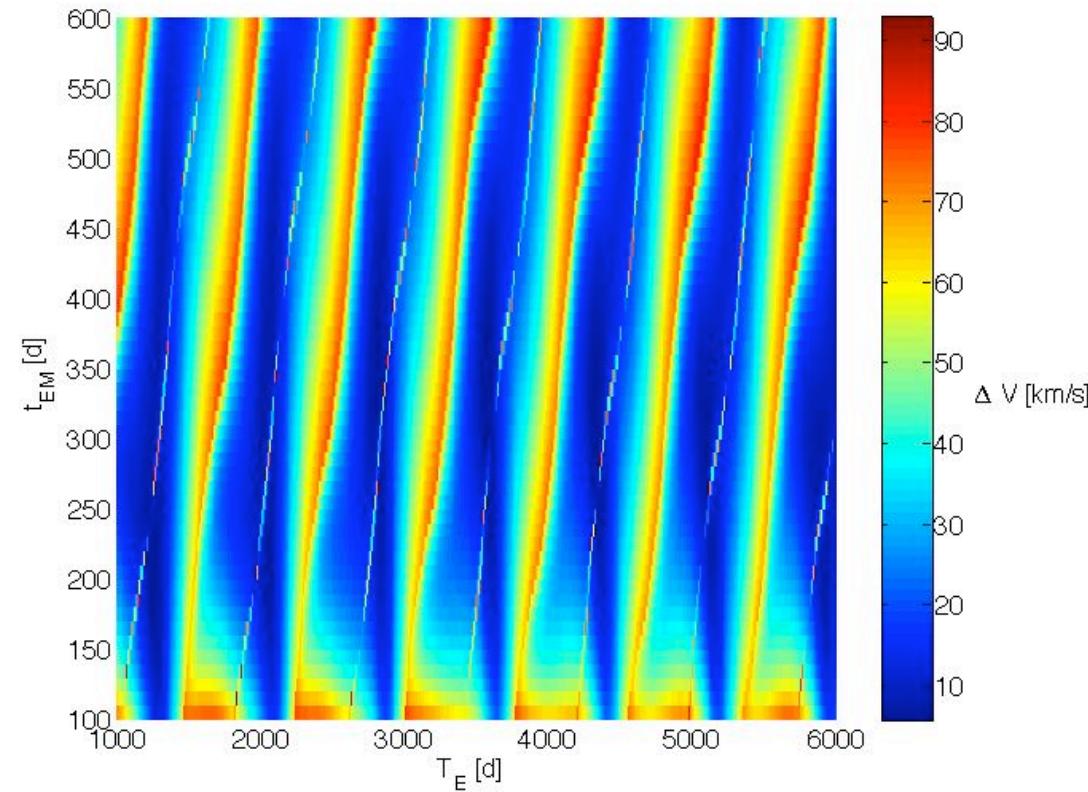
- ▶ Subdivide the search space in subintervals
- ▶ For each subinterval
  - Initialize  $T_E$  and  $t_{EM}$  as DA variables and compute the Taylor expansion of  $\Delta V_1$  on  $\vec{X}$
  - Bound the polynomial expansion of  $\Delta V_1$  on  $\vec{X}$
  - IF  $\min \Delta V_1 > \Delta V_{1,max} \rightarrow$  discard  $\vec{X}$  and analyze the next subinterval
  - Compute the Taylor expansion of  $\Delta V_2$  on  $\vec{X}$
  - Bound the polynomial expansion of  $\Delta V_2$  on  $\vec{X}$
  - IF  $\min \Delta V_2 > \Delta V_{2,max} \rightarrow$  discard  $\vec{X}$  and analyze the next subinterval



# Earth-Mars Transfer: ToF Approach

## ► Example: Direct Earth-Mars transfer

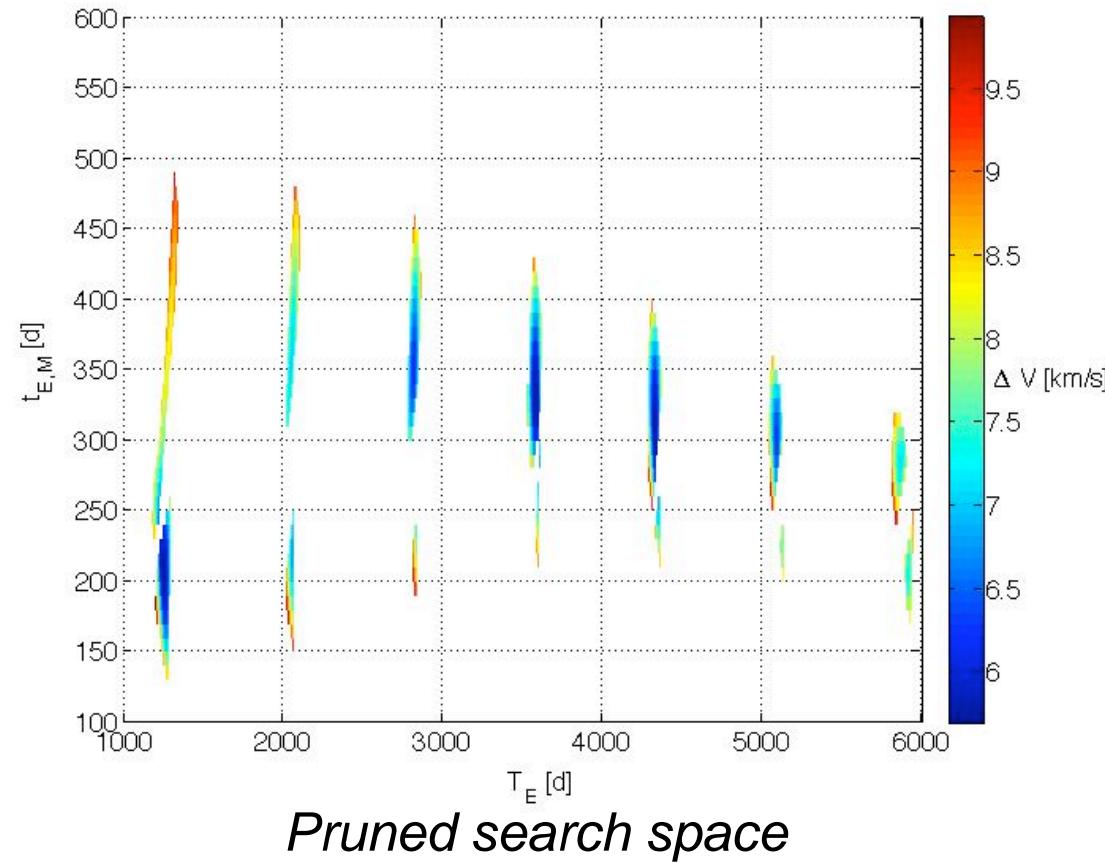
- The optimization variables are the departure epoch  $T_E$  and the time of flight  $t_{EM} = T_M - T_E$
- Search space:  $[1000, 6000] \times [100, 600]$



*Objective function structure*

# Earth-Mars Transfer: ToF Approach

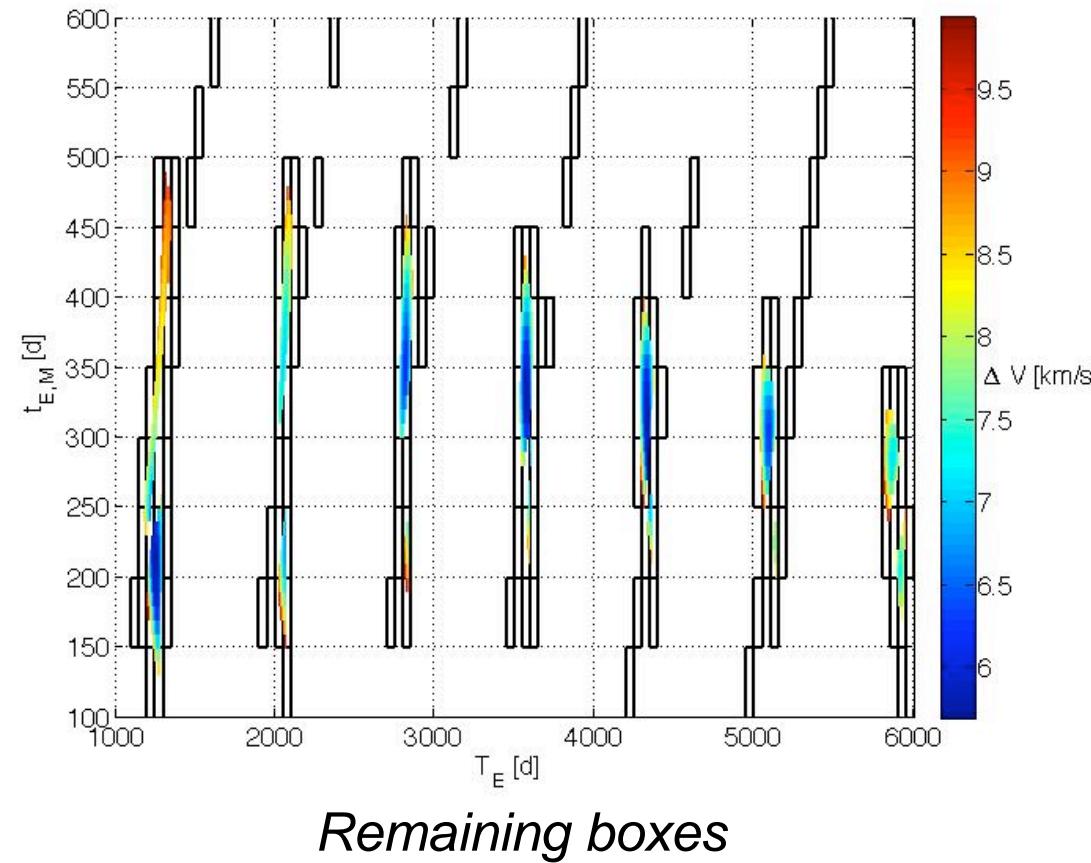
- ▶ Example: Direct Earth-Mars transfer
  - Pruning constraints:  $\Delta V_1, \Delta V_2 < 5$  km/s



# Earth-Mars Transfer: ToF Approach

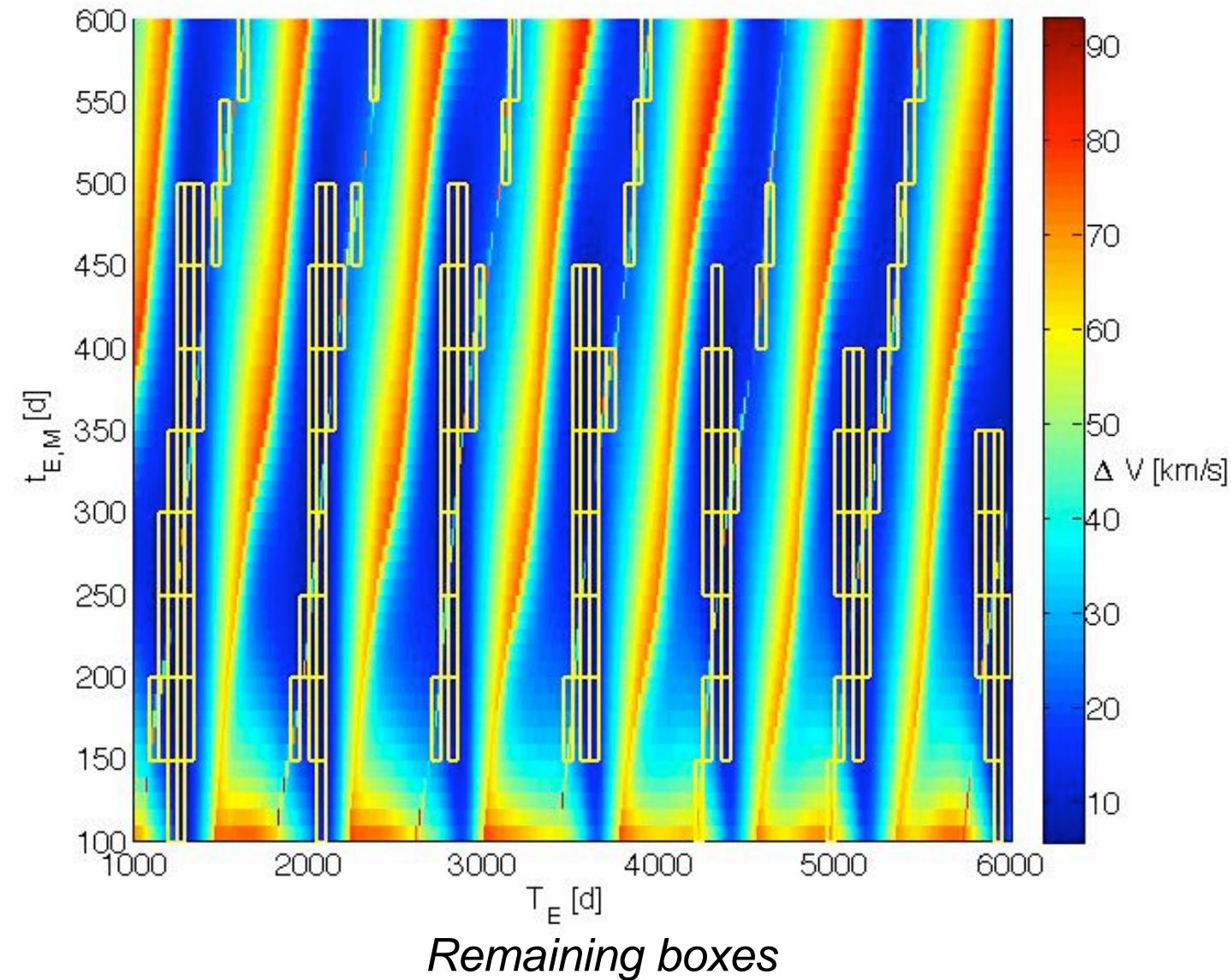
## ► Example: Direct Earth-Mars transfer

- Pruning constraints:  $\Delta V_1, \Delta V_2 < 5$  km/s
- Box size:  $50 \times 50$  days



# Earth-Mars Transfer: ToF Approach

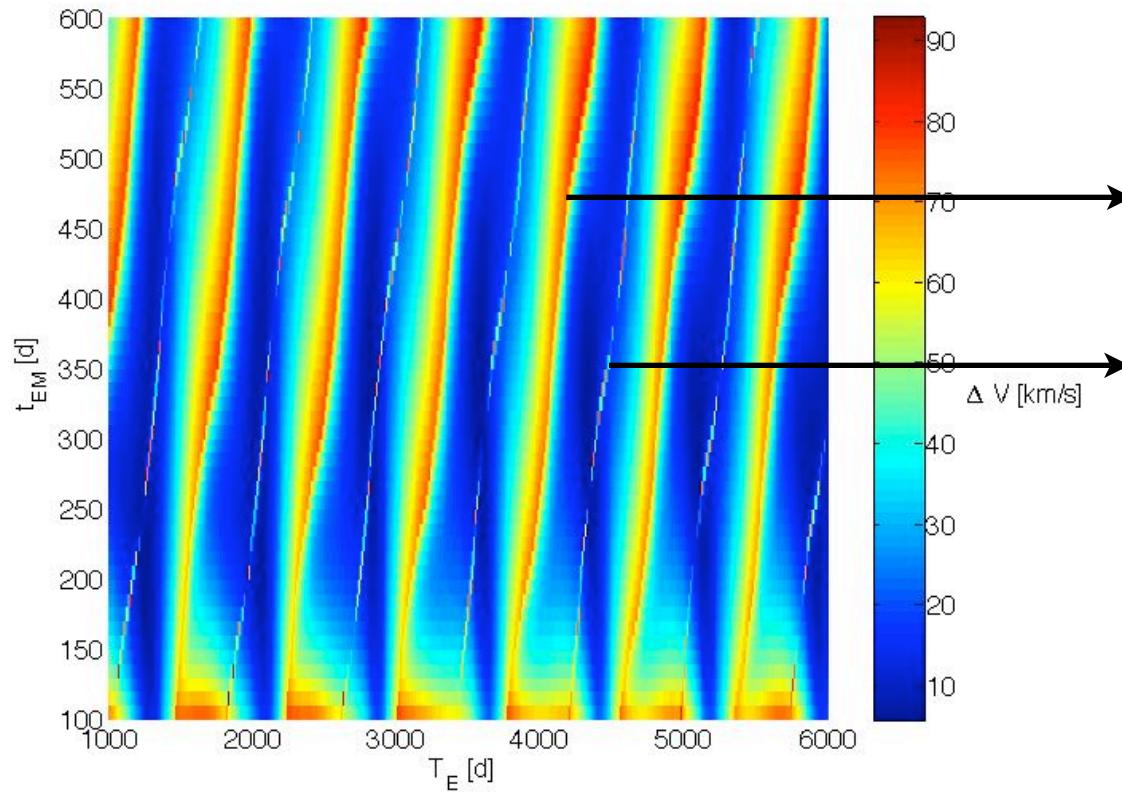
- ▶ Example: Direct Earth-Mars transfer



# Earth-Mars Transfer: Discontinuities

## ► Example: Direct Earth-Mars transfer

- The optimization variables are the departure epoch  $T_E$  and the time of flight  $t_{EM} = T_M - T_E$
- Search space:  $[1000, 6000] \times [100, 600]$



Objective function structure

### Discontinuities:

From “long way”  
to “short way”

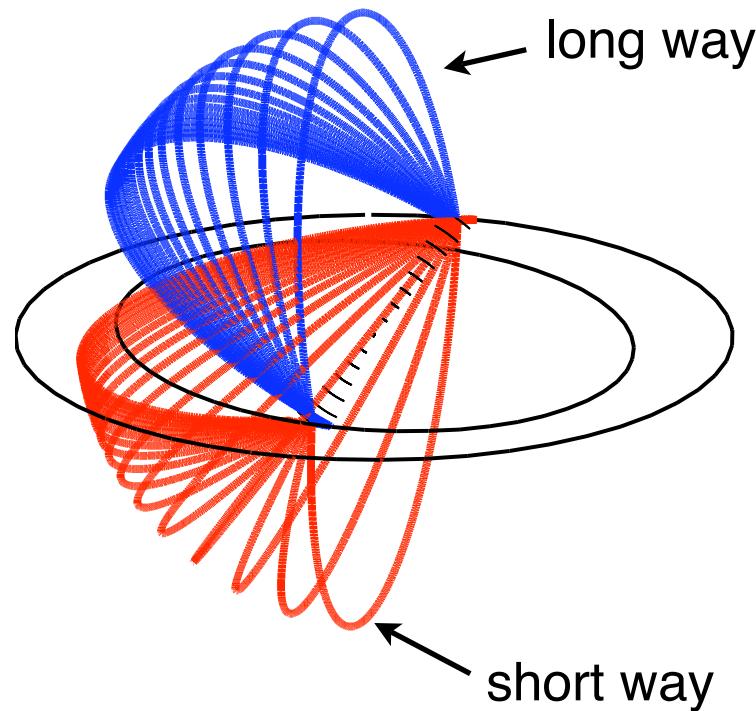
From “short way”  
to “long way”

- The transfer orbit is **perpendicular** to the ecliptic

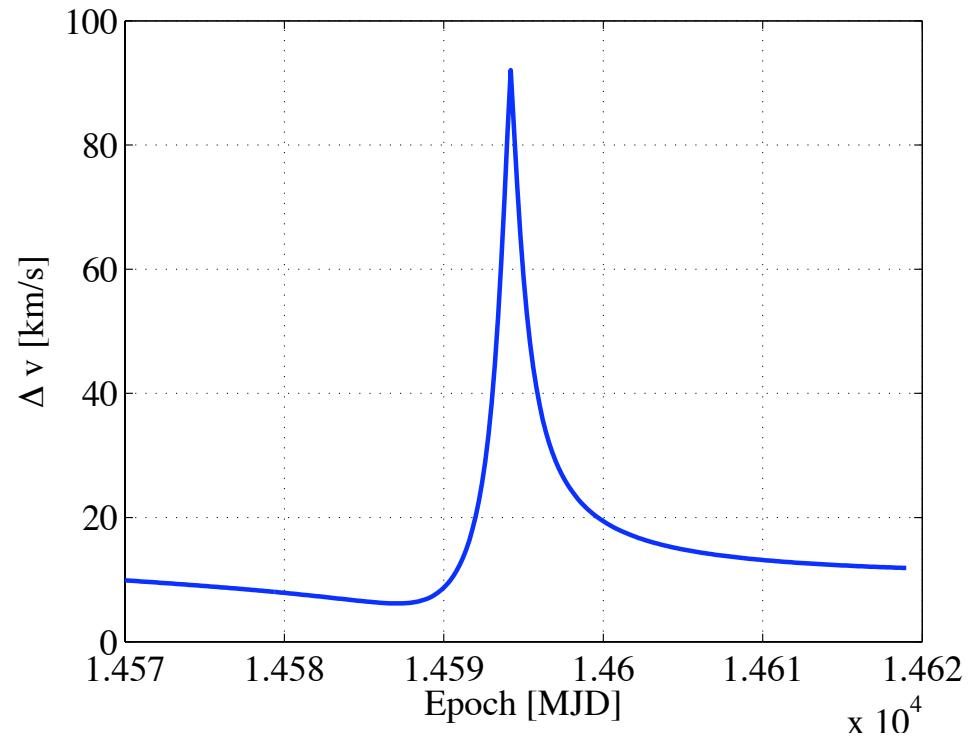
# Discontinuity Problem

- ▶ Example: Direct Earth-Venus transfer
- ▶ “Short way” to “long way” transition:

*Geometrical View*



*Objective function discontinuity*

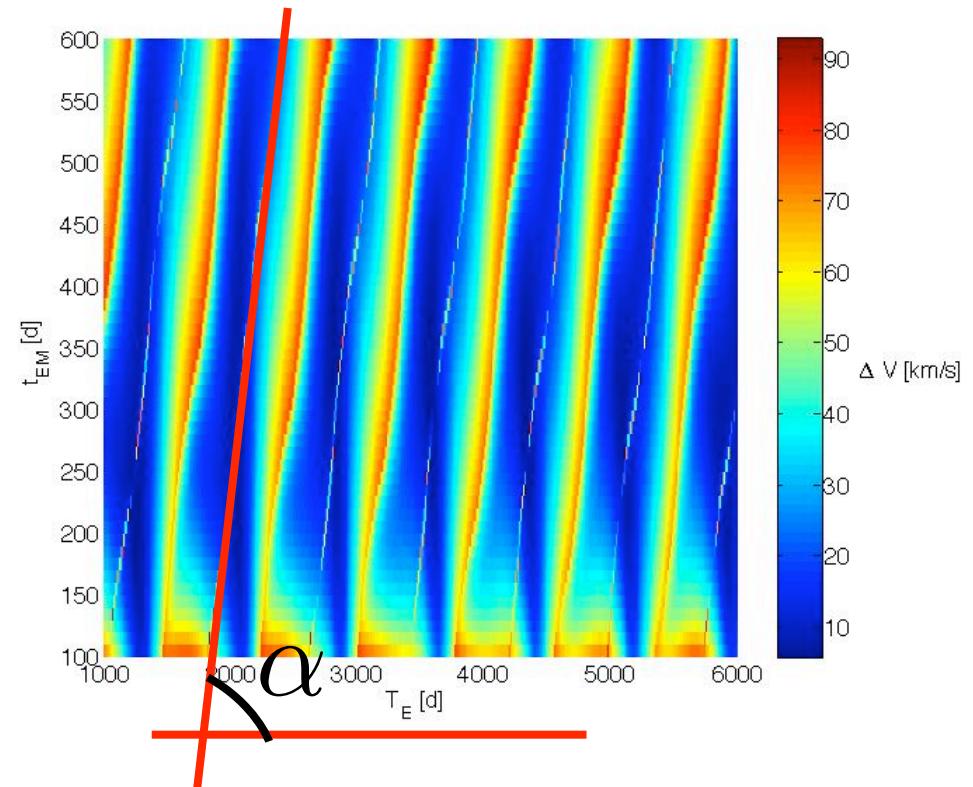


# Discontinuity Problem: Box Reshaping

- ▶ The discontinuities correspond to the transition from "short way" to "long way" and vice versa in the Lambert solver
- ▶ In case of circular and coplanar orbits:
  - they would be straight lines
  - their slope could be easily computed using the orbital periods:

$$\tan \alpha = \frac{P_M}{P_E} - 1$$

- ▶ Based on the previous observations we can suitably reshape the boxes



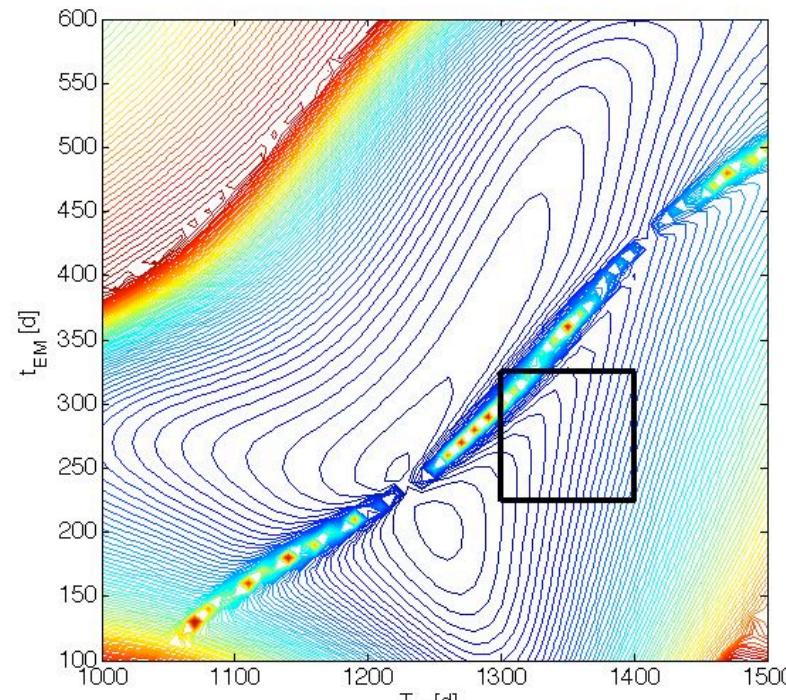
# Discontinuity Problem: Box Reshaping

- ▶ Rectangular box:

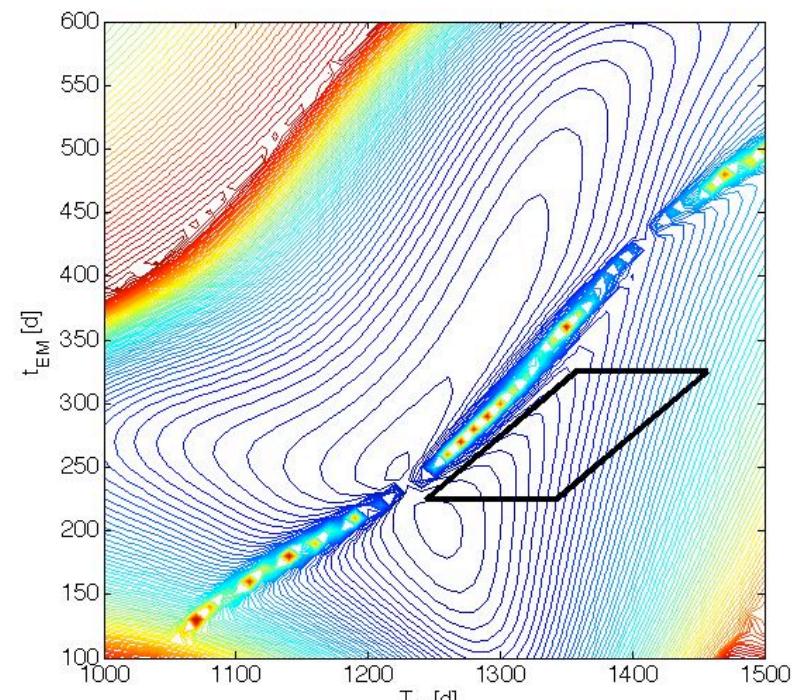
$$\vec{X} = [T_E + \Delta T_E, t_{EM} + \Delta t_{EM}]$$

- ▶ Reshaped box:

$$\vec{X} = [T_E + \Delta T_E + (1/\tan \alpha) \cdot \Delta t_{EM}, t_{EM} + \Delta t_{EM}]$$



Rectangular box

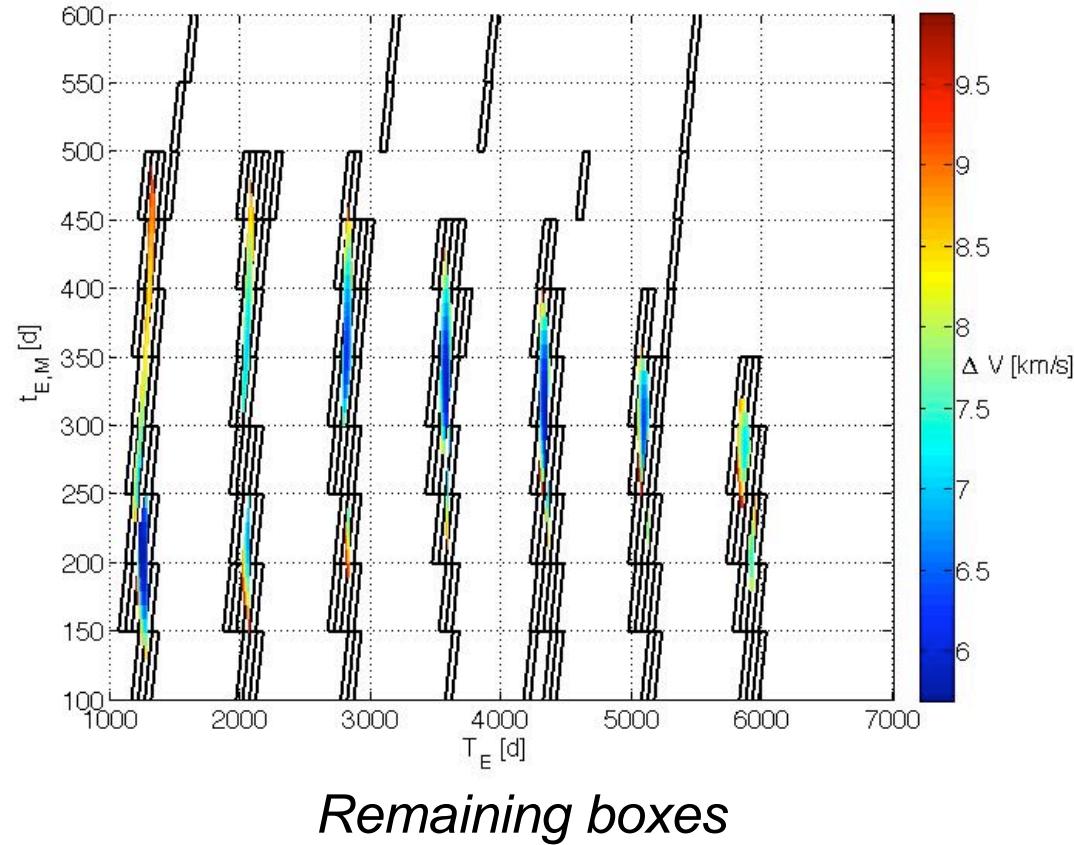


Reshaped box

# Discontinuity Problem: Box Reshaping

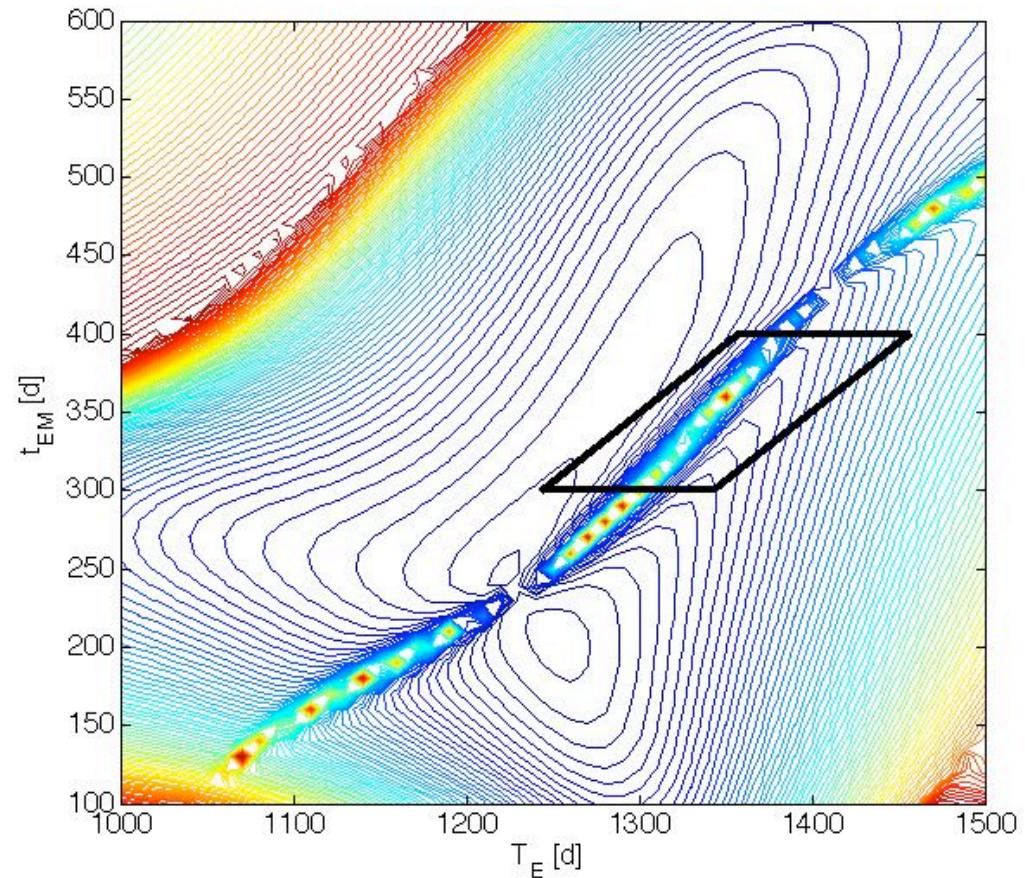
## ► Example: Direct Earth-Mars transfer

- Pruning constraints:  $\Delta V_1, \Delta V_2 < 5$  km/s
- Box size: 50 x 50 days



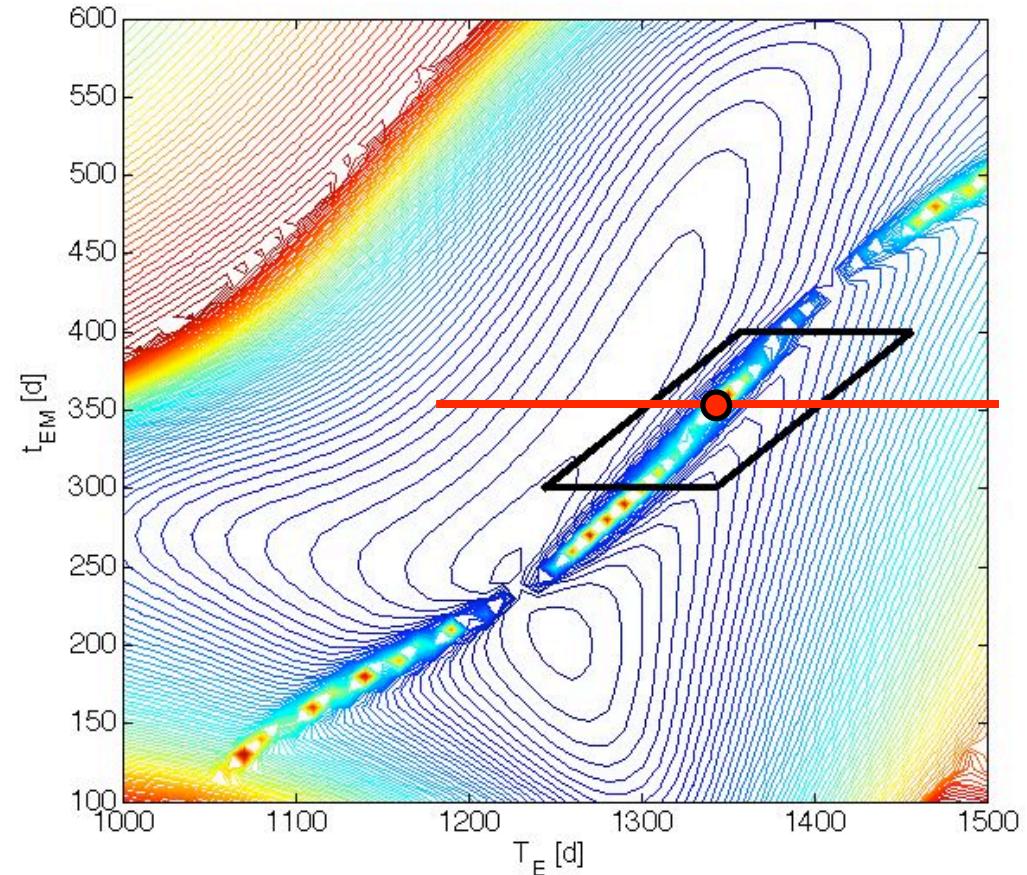
# Discontinuity Problem: Box Splitting

- ▶ Suppose a box lying on the discontinuity is being analyzed



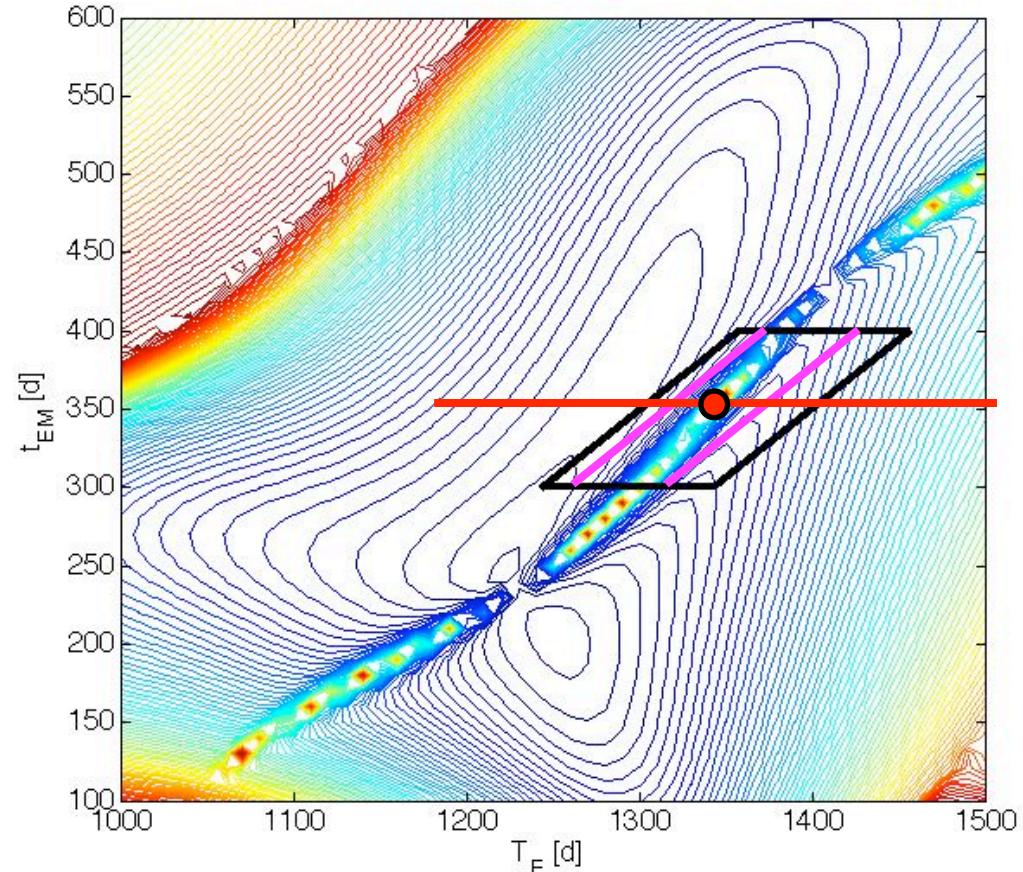
# Discontinuity Problem: Box Splitting

- ▶ Suppose a box lying on the discontinuity is being analyzed
- ▶ Moving on a horizontal line, identify a point lying on the discontinuity



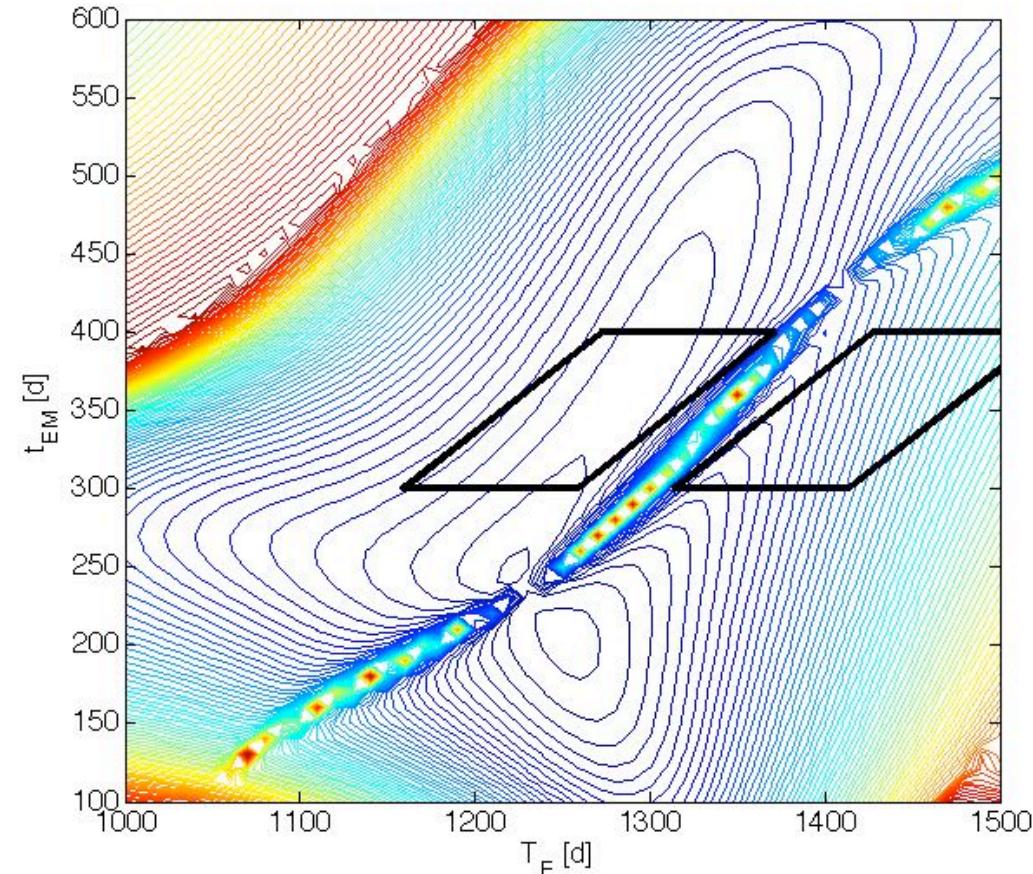
# Discontinuity Problem: Box Splitting

- ▶ Suppose a box lying on the discontinuity is being analyzed
- ▶ Moving on a horizontal line, identify a point lying on the discontinuity
- ▶ Enclose the discontinuity in a strip



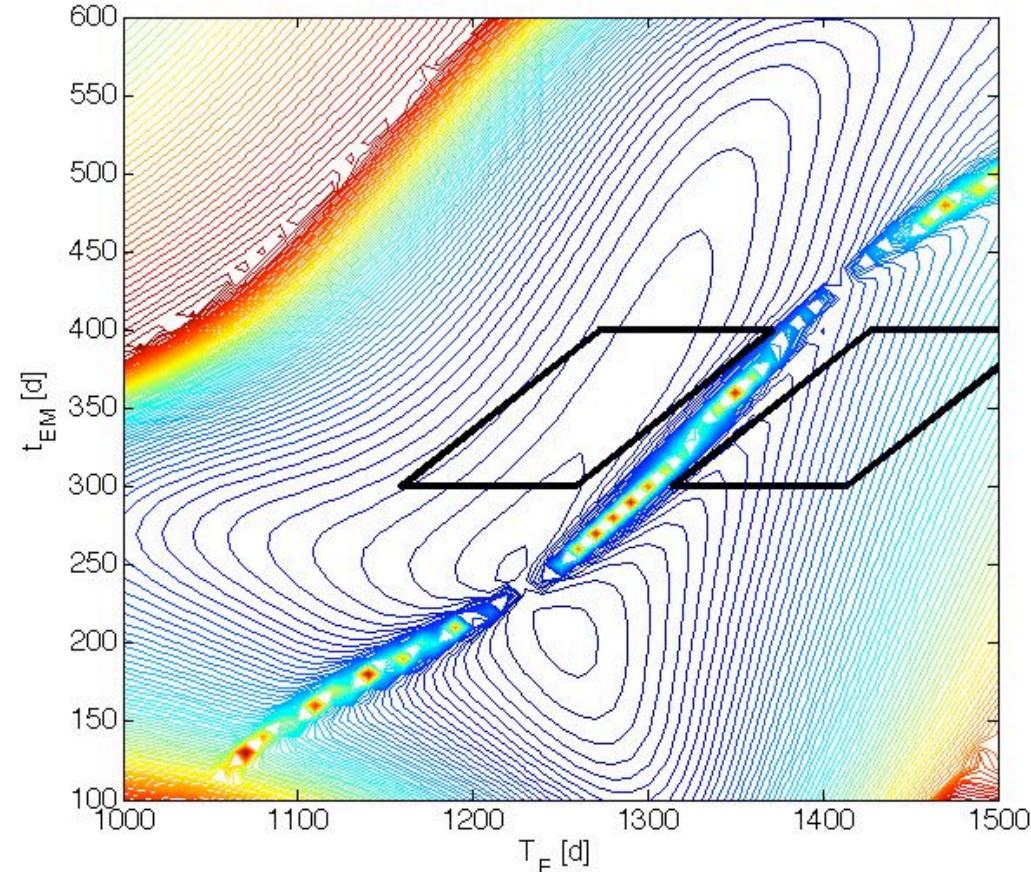
# Discontinuity Problem: Box Splitting

- ▶ Suppose a box lying on the discontinuity is being analyzed
- ▶ Moving on a horizontal line, identify a point lying on the discontinuity
- ▶ Enclose the discontinuity in a strip
- ▶ Identify and process two “discontinuity-free” boxes



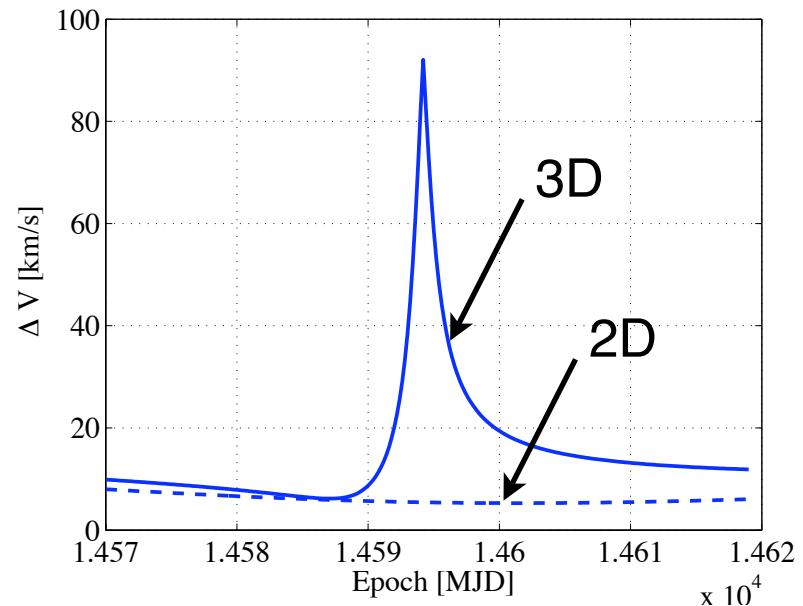
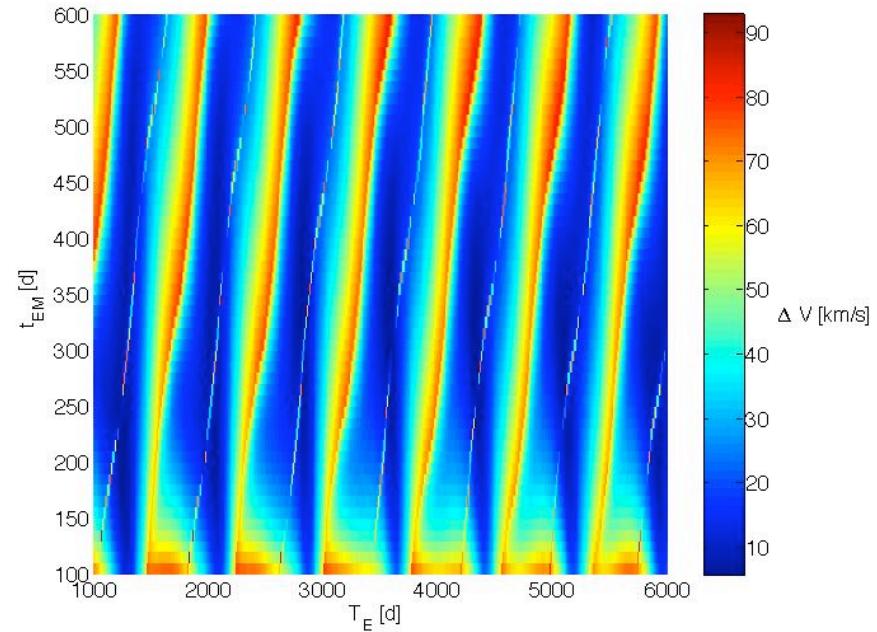
# Discontinuity Problem: Box Splitting

- ▶ Suppose a box lying on the discontinuity is being analyzed
- ▶ Moving on a horizontal line, identify a point lying on the discontinuity
- ▶ Enclose the discontinuity in a strip
- ▶ Identify and process two “discontinuity-free” boxes
- ▶ Problems and Drawbacks:
  - Difficult assessment of lying conditions
  - Computational time increase



# Discontinuity Problem: Planar Model

- ▶ The **unfavorable** discontinuity lines correspond to the transition **from “short way” to “long way”** in the Lambert solver
- ▶ The **previous discontinuity** does not occur in a **planar** planetary model (the orbital plane of the Lambert’s arc is uniquely determined)

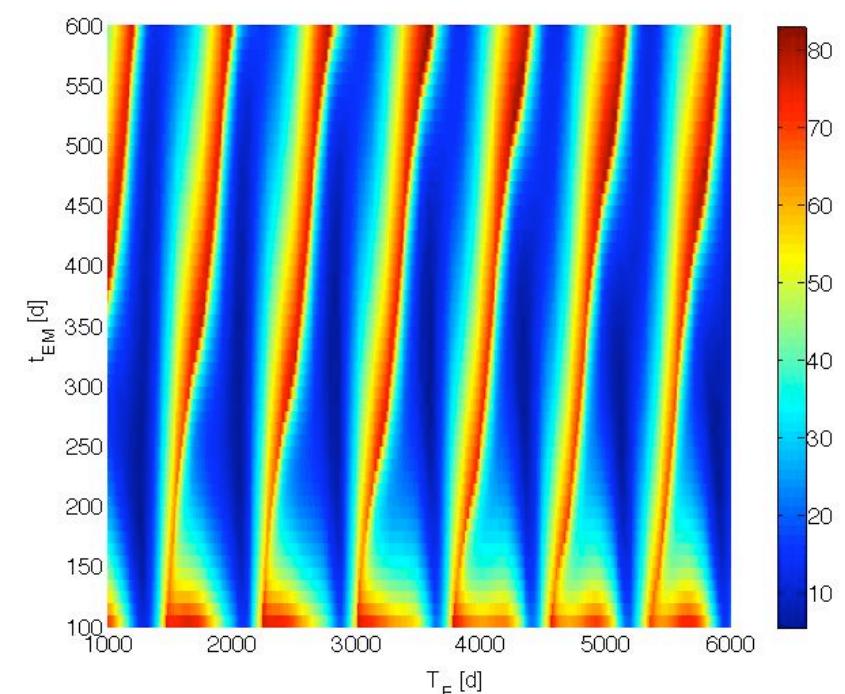
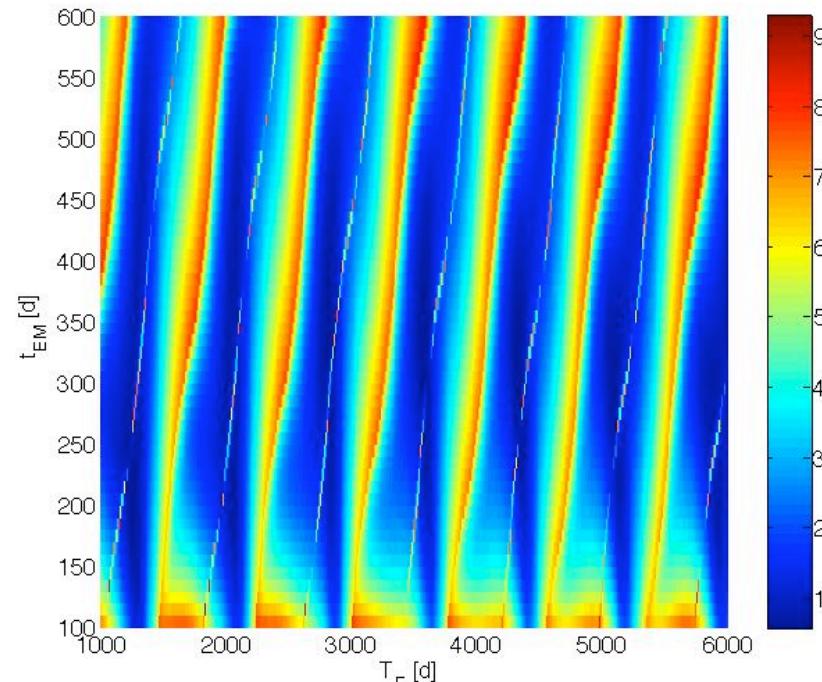


# Discontinuity Problem: Planar Model

## ► Adopted solution:

Given the previous consideration and the low inclination of all planetary orbits, a planar Solar System model has been adopted to perform the **pruning process**

*Objective Function Comparison*



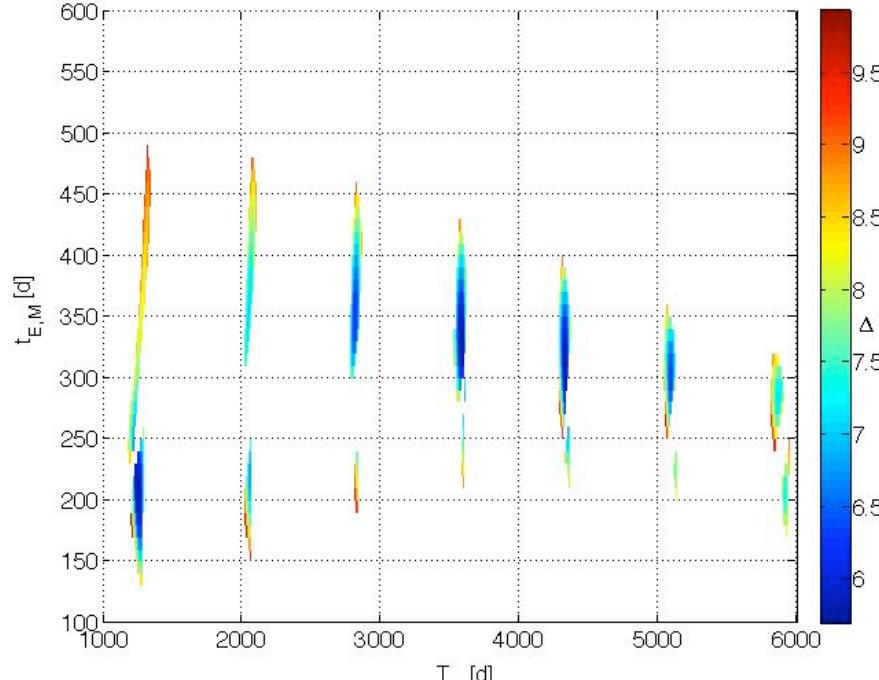
# Discontinuity Problem: Planar Model

## ► Main observation:

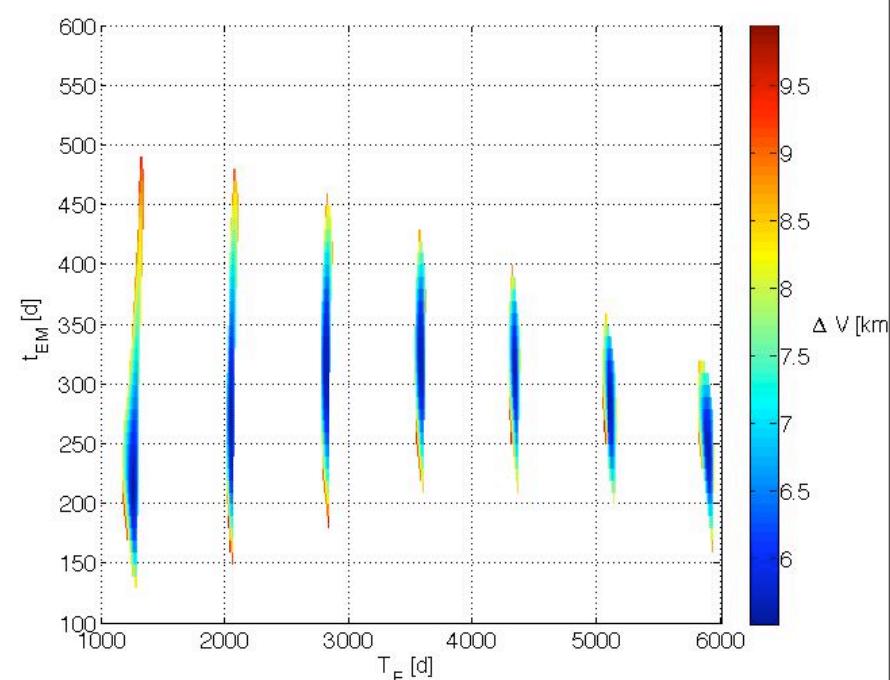
$$\Delta V_{err} = \Delta V_{3D} - \Delta V_{2D} \geq 0 \quad \rightarrow \quad \Delta V_{3D} \geq \Delta V_{2D}$$

The pruned search space in the 2D-Model **encloses** the pruned search space in the 3D-Model

*Pruned Search Spaces*



*3D-Model*

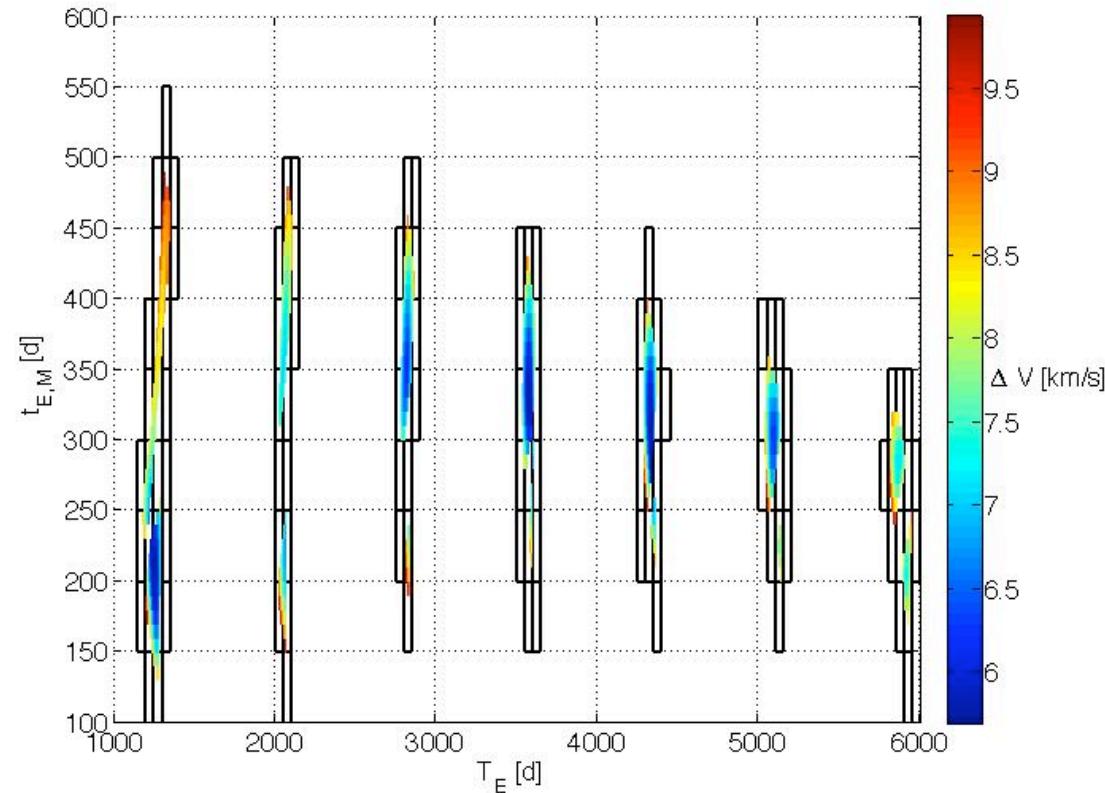


*2D-Model*

# Discontinuity Problem: Planar Model

- ▶ The pruned search space in the 2D-Model encloses the pruned search space in the 3D-Model

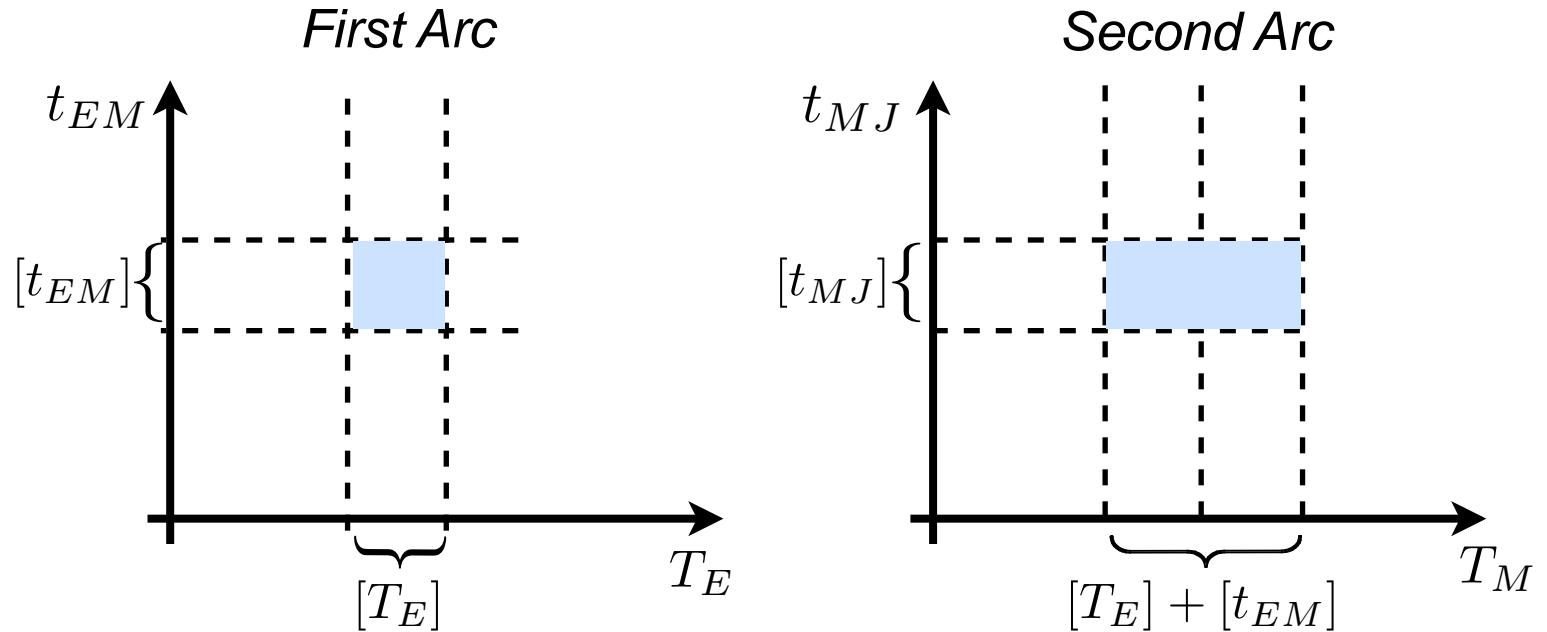
*DA Based Pruning*



*3D-Model*

# Dependency Problems

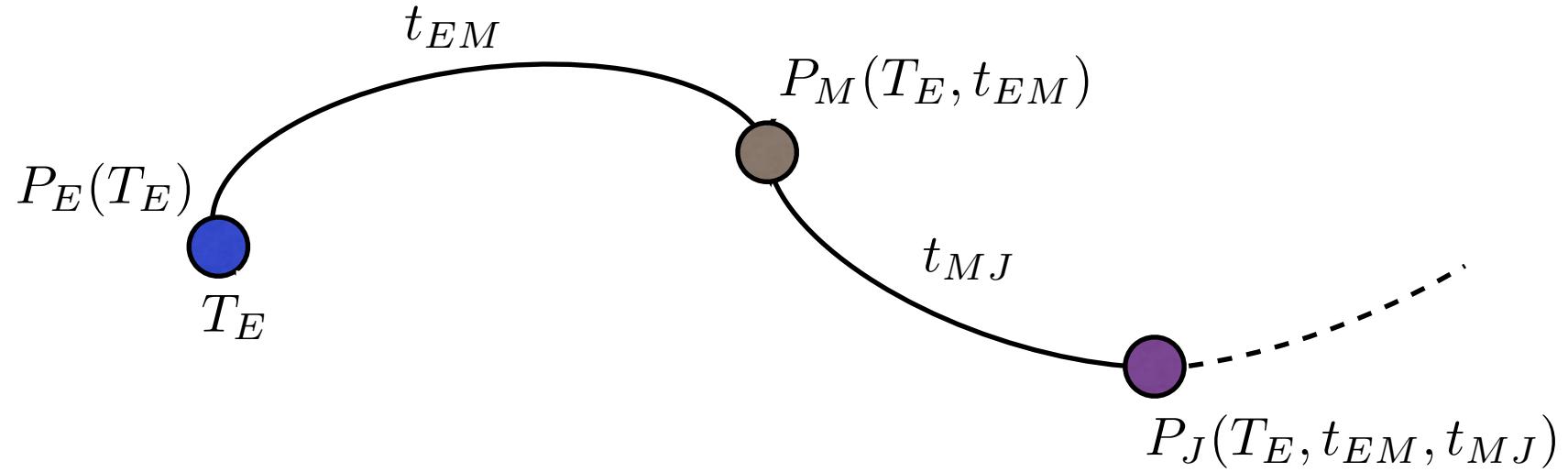
- Consider a Earth-Mars-Jupiter (EMJ) transfer



- The box size **increases** along the transfer

# Dependency Problems

- ▶ Consider a Earth-Mars-Jupiter (EMJ) transfer

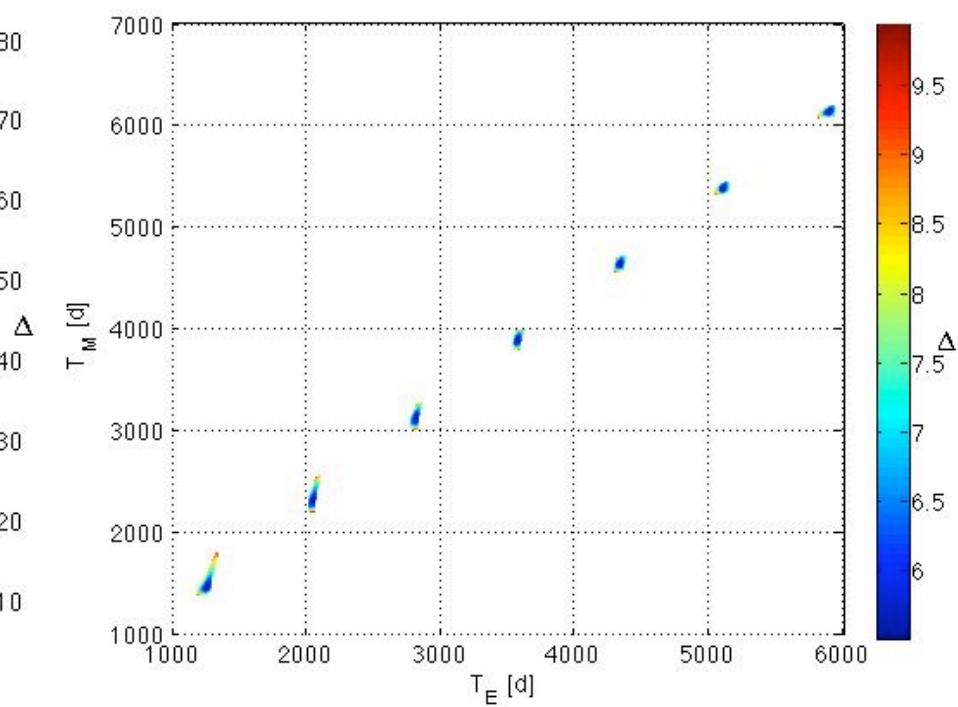
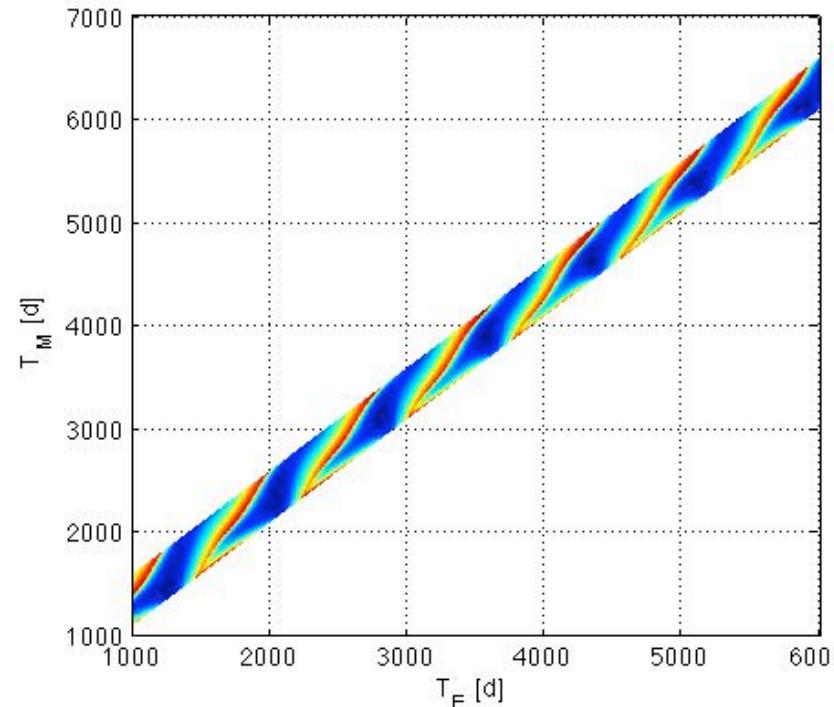


- ▶ The **box size increases** along the transfer
- ▶ The **dependency** on the design variables **increases** along the transfer

→ The **Absolute Times** formulation to the problem is adopted

# GASP-DA Absolute Time Approach

- ▶ GASP is fully translated in the DA environment
- ▶ The 2D model is used to avoid discontinuities
- ▶ The computed  $V_s$  and  $r_p$  are Taylor expansions about the center of the boxes
- ▶ The absolute time approach allows to limit the maximum number of dependencies to 3 (for  $\Delta V_{GA}$  and  $r_p$  )



# Semi-Analytical Solution of the Implicit Eqs.

- ▶ The use of **semi-analytical solutions** of the involved implicit equations has been introduced to:
  - **Avoid** the **iterative process** of  
Newton's method
  - **Avoid** the use of the **dedicated auxiliary DA variable**
- ▶ The evaluation of the objective function requires the solution of three scalar nonlinear equations
  - Ephemerides function → Kepler's eq
  - Lambert's problem → Lagrange's eq
  - Powered gravity assist → bending angle eq

# Analytical Ephemerides

- Kepler's equation  $M = E - e \sin E$  is replaced by a **third order expansion** in the eccentricity

$$E = M + \frac{e \sin M}{1 - e \cos M} - \frac{1}{2} \left( \frac{e \sin M}{1 - e \sin M} \right)^3 + O(e^4)$$

- A **first order expansion** has been derived for:
  - Lagrange equation (Lambert's problem):

$$f(x) = \log(A(x)) - \log(t_{tof}) = 0$$

using the variable change  $t = \log(1 + x)$  [Izzo]

- Bending angle equation (powered GA)

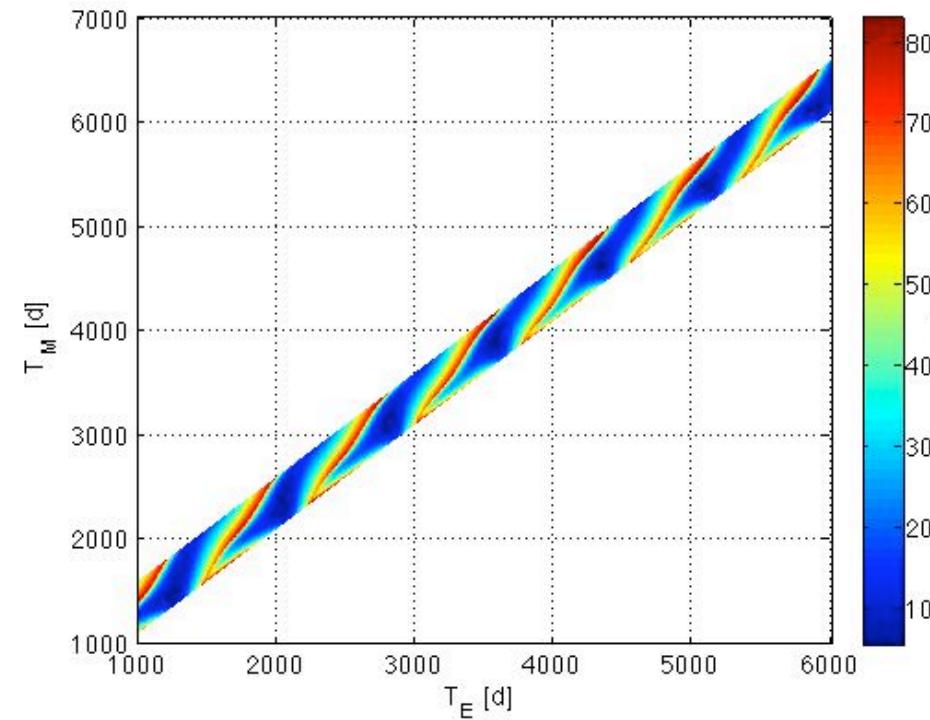
$$f(r_p) = \arcsin \frac{a^-}{a^- + r_p} + \arcsin \frac{a^+}{a^+ + r_p} - \alpha = 0$$

using the variable change  $t = 1/r_p$

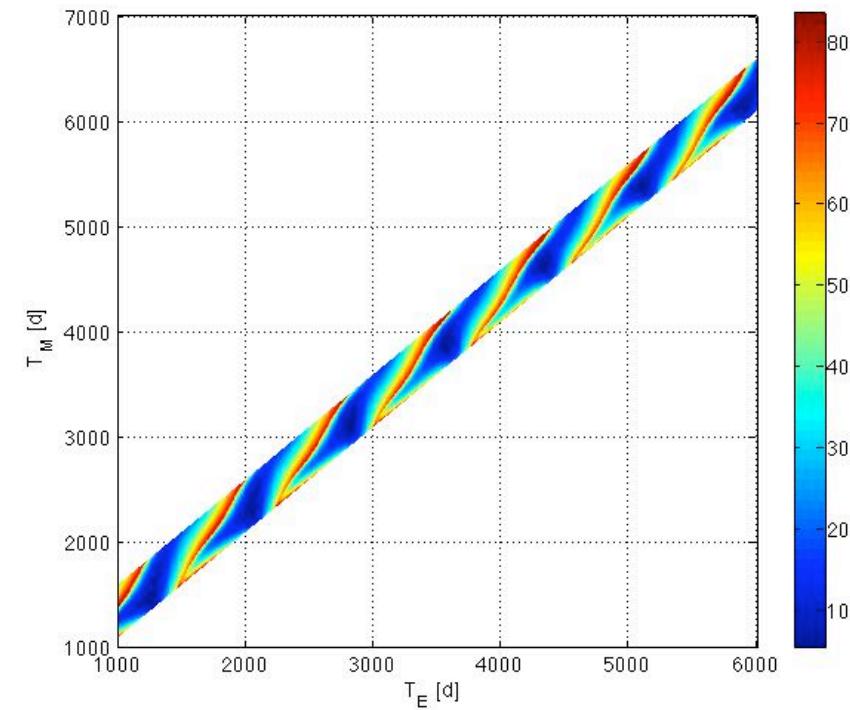
# Semi-Analytical Solution: Objective Function

- ▶ **Purely Numerical** vs. **Semi-Analytical** approach

## *Objective Function Comparison*



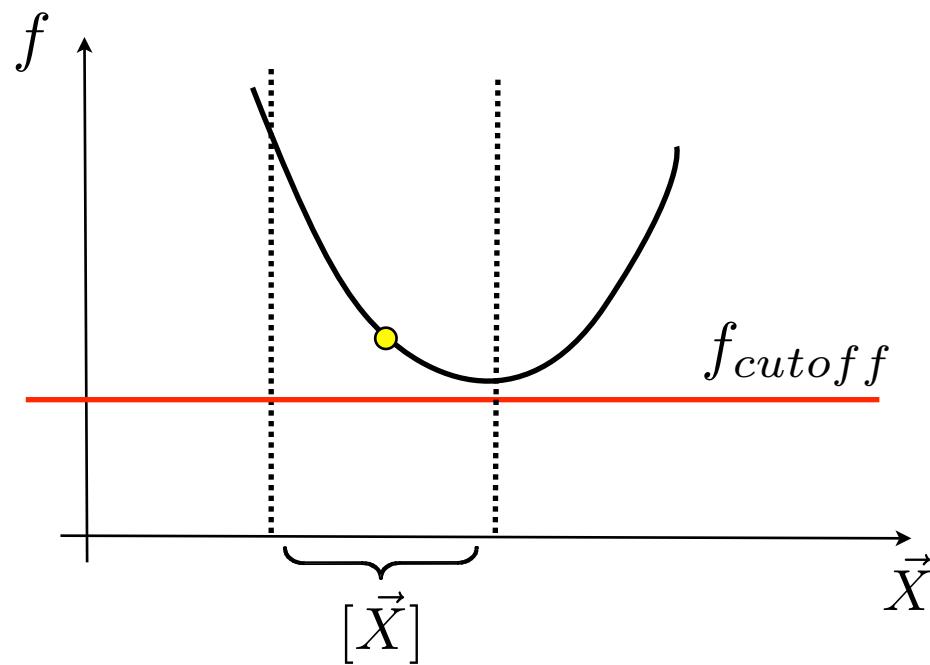
*Purely Numerical*



*Semi-Analytical*

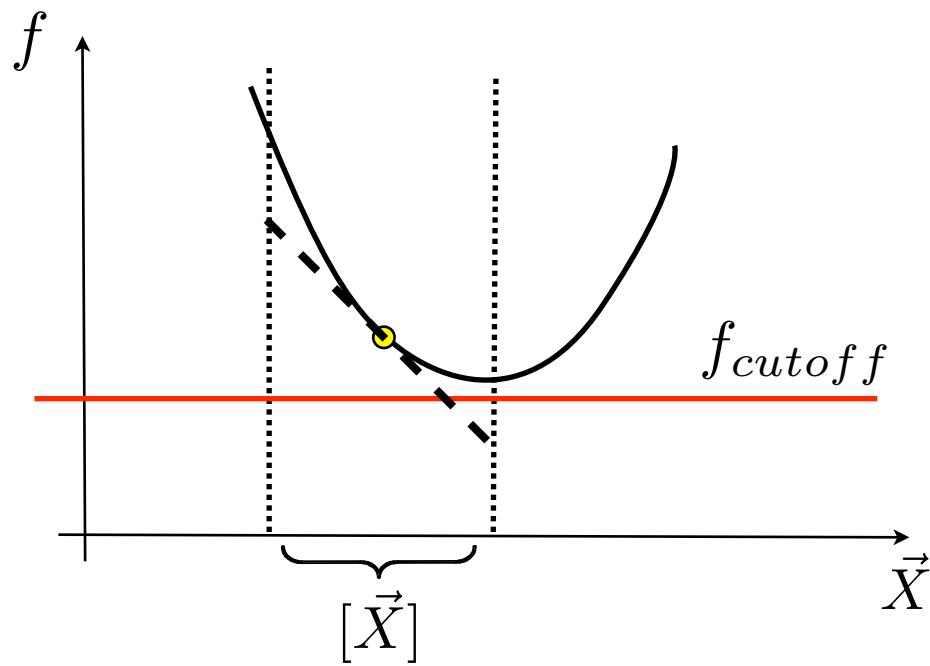
# Validated Linear Bounder

- ▶ **Problem:** careful analyses show that the **pruning process is not as effective as expected**
- ▶ Suppose a box  $\vec{X}$  can be pruned away if:  $\min_{\vec{X}} f > f_{cutoff}$
- ▶ The validated linear bounder uses the **linear part** of the Taylor expansion to get **validated bounds** of the Taylor expansion



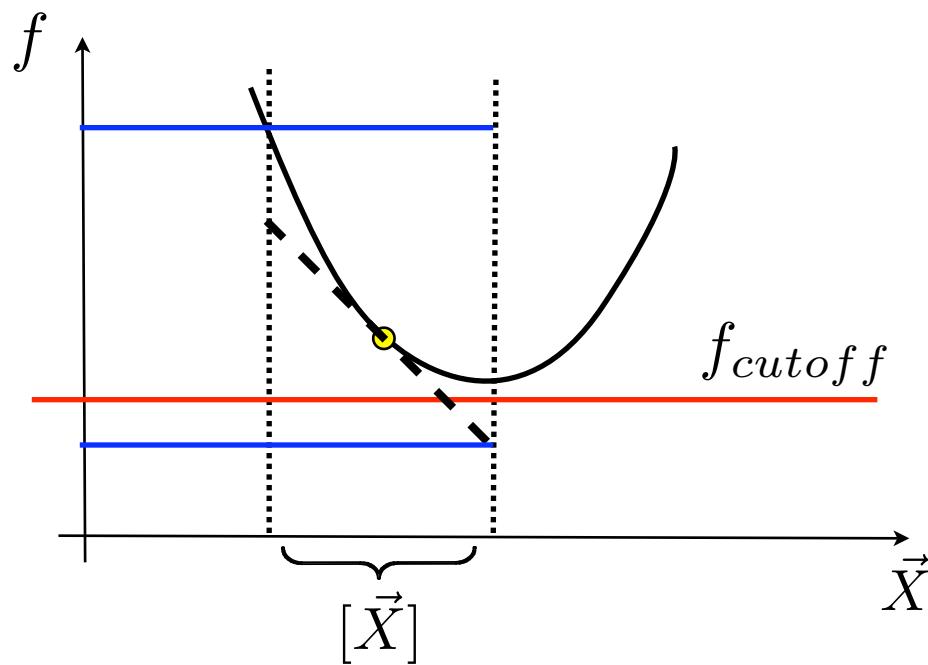
# Validated Linear Bounder

- ▶ **Problem:** careful analyses show that the **pruning process is not as effective as expected**
- ▶ Suppose a box  $\vec{X}$  can be pruned away if:  $\min_{\vec{X}} f > f_{cutoff}$
- ▶ The validated linear bounder uses the **linear part** of the Taylor expansion to get **validated bounds** of the Taylor expansion



# Validated Linear Bounder

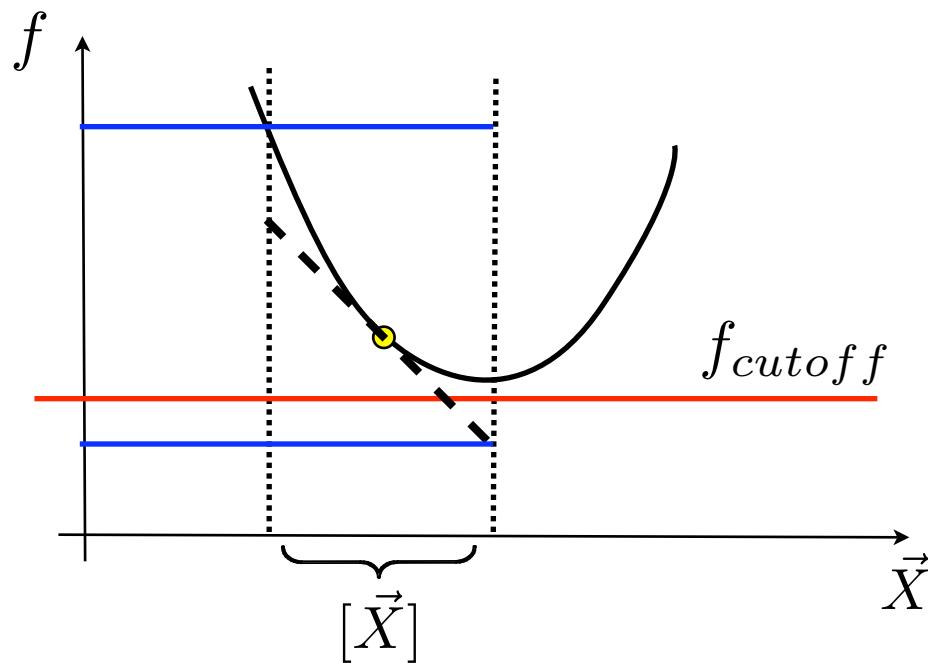
- ▶ **Problem:** careful analyses show that the **pruning process is not as effective as expected**
- ▶ Suppose a box  $\vec{X}$  can be pruned away if:  $\min_{\vec{X}} f > f_{cutoff}$
- ▶ The validated linear bounder uses the **linear part** of the Taylor expansion to get **validated bounds** of the Taylor expansion



- ▶ The computed bounds **overestimate** the exact range

# Validated Linear Bounder

- ▶ **Problem:** careful analyses show that the **pruning process is not as effective as expected**
- ▶ Suppose a box  $\vec{X}$  can be pruned away if:  $\min_{\vec{X}} f > f_{cutoff}$
- ▶ The validated linear bounder uses the **linear part** of the Taylor expansion to get **validated bounds** of the Taylor expansion

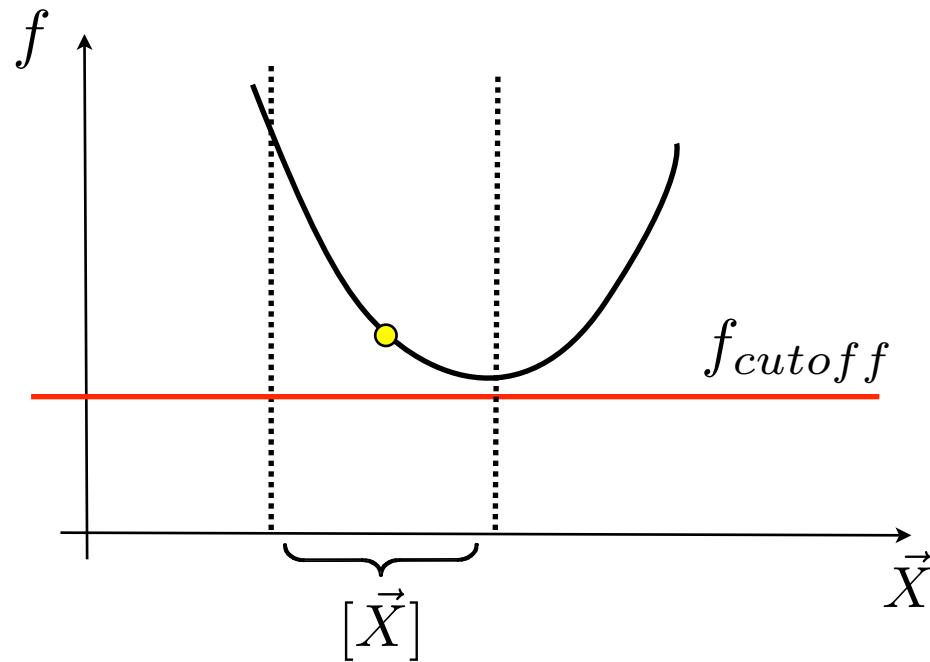


- ▶ The computed bounds **overestimate** the exact range

▶ The linear bounder  
**would not prune** away  
the box

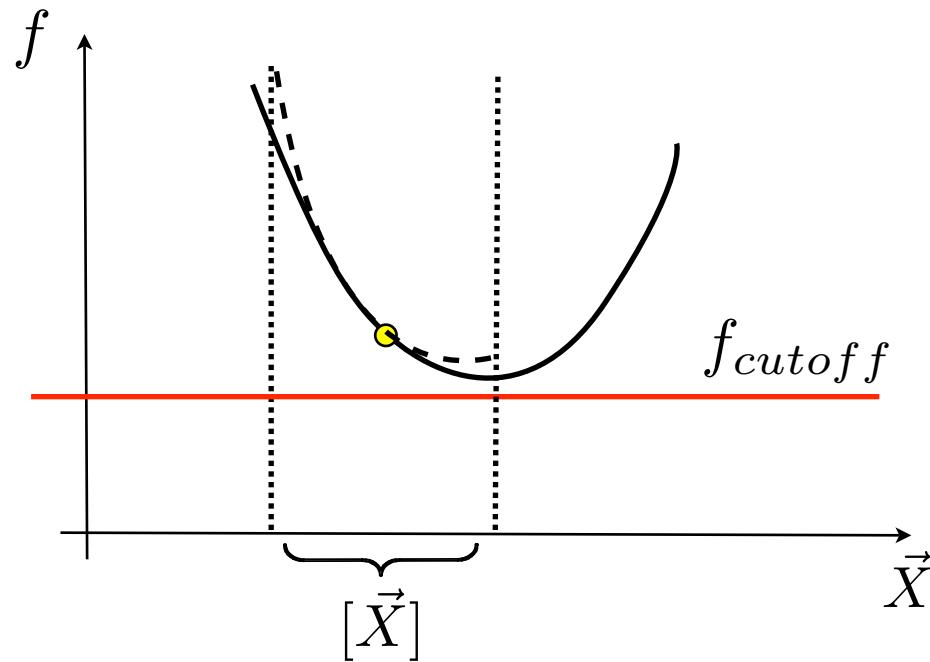
# Non-Validated Quadratic Bounder

- ▶ The non-validated quadratic bounder uses the **quadratic part** of the Taylor expansion to get **non-validated bounds** of the Taylor expansion



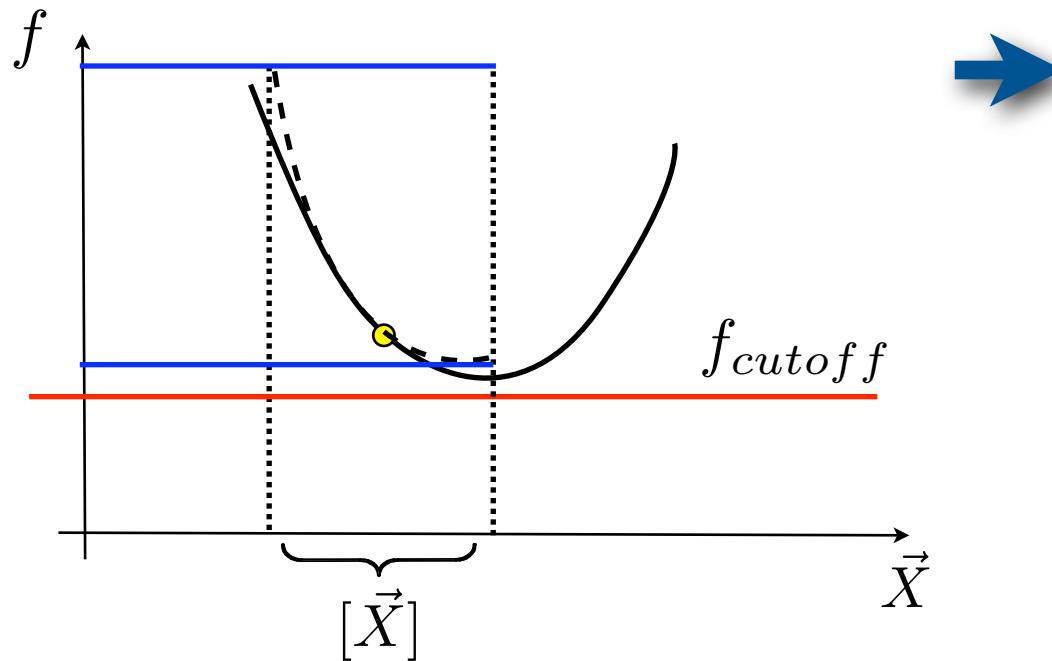
# Non-Validated Quadratic Bounder

- ▶ The non-validated quadratic bounder uses the **quadratic part** of the Taylor expansion to get **non-validated bounds** of the Taylor expansion



# Non-Validated Quadratic Bounder

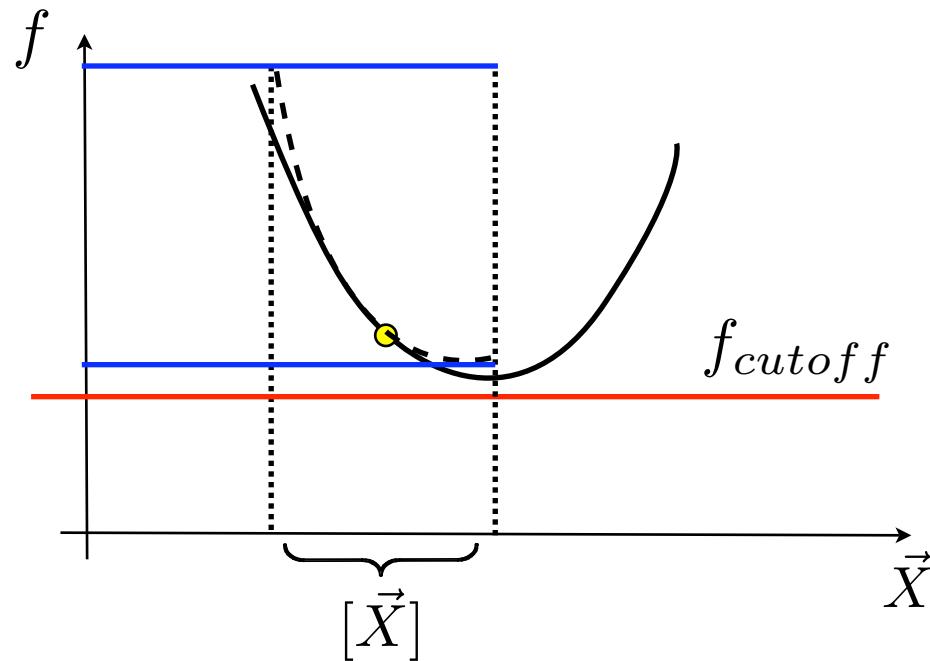
- ▶ The non-validated quadratic bounder uses the **quadratic part** of the Taylor expansion to get **non-validated bounds** of the Taylor expansion



The non-validated quadratic bounder **prunes** away the box

# Non-Validated Quadratic Bounder

- ▶ The non-validated quadratic bounder uses the **quadratic part** of the Taylor expansion to get **non-validated bounds** of the Taylor expansion
- ▶ Drawback: the computed bounds might **underestimate** the exact range

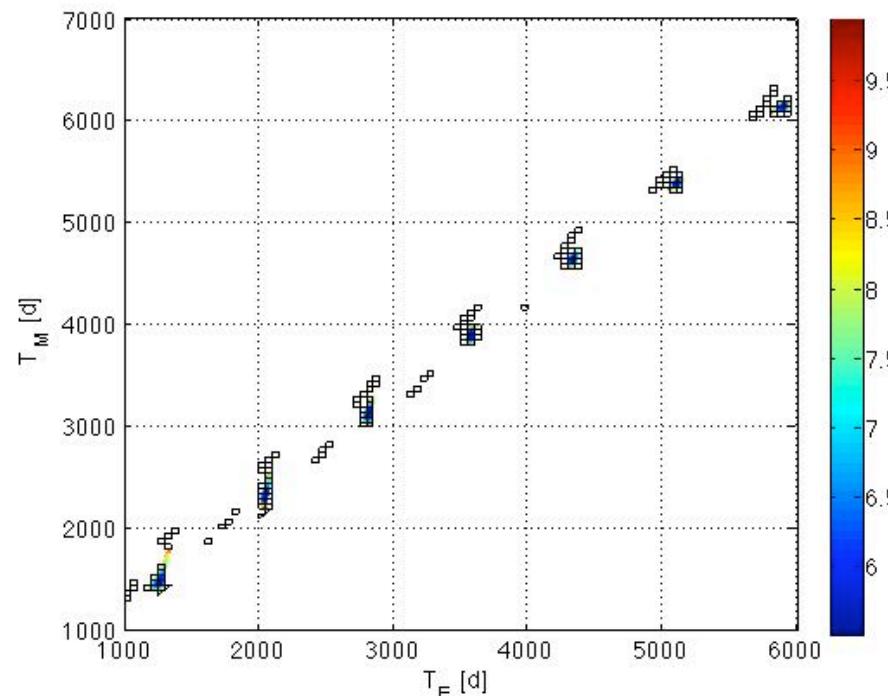


The non-validated quadratic bounder **prunes** away the box

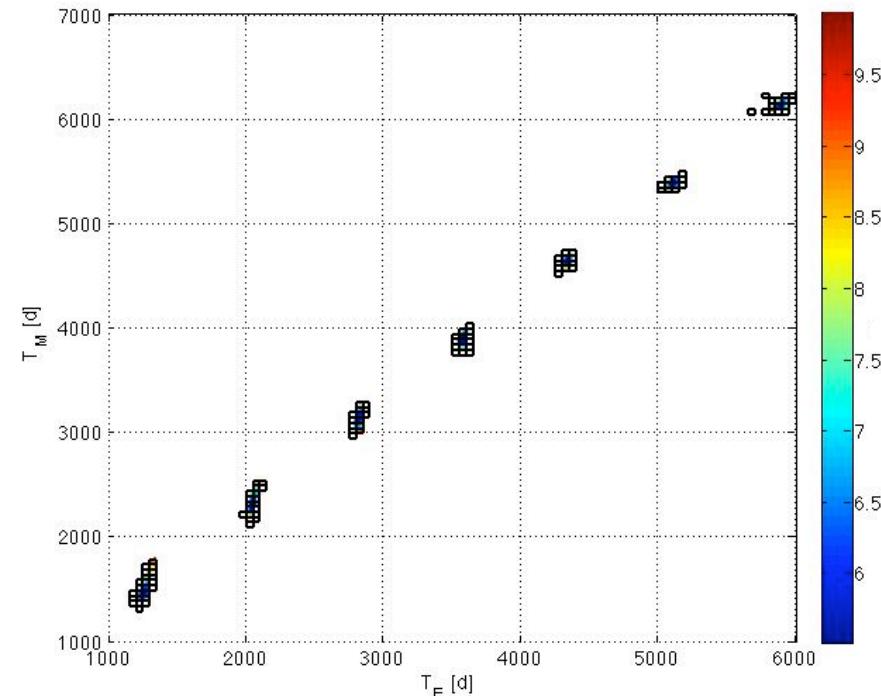
# DA-Based Pruning: Earth-Mars Transfer

- ▶ Example: Direct Earth-Mars transfer
  - Pruning constraints:  $\Delta V_1, \Delta V_2 < 5$  km/s

*Remaining Boxes*



*Validated Linear Bounder*

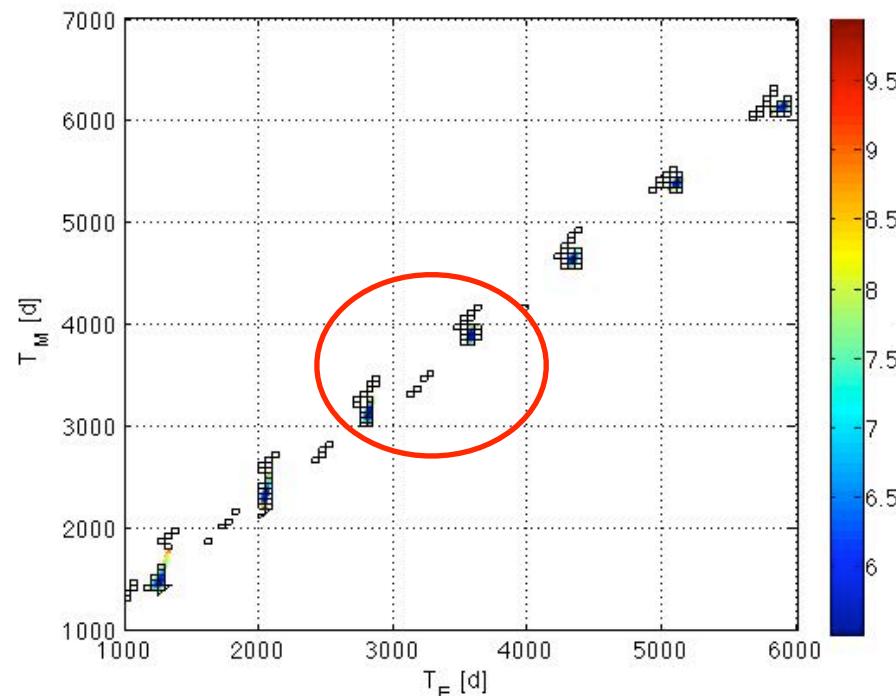


*Non-Validated Quadratic Bounder*

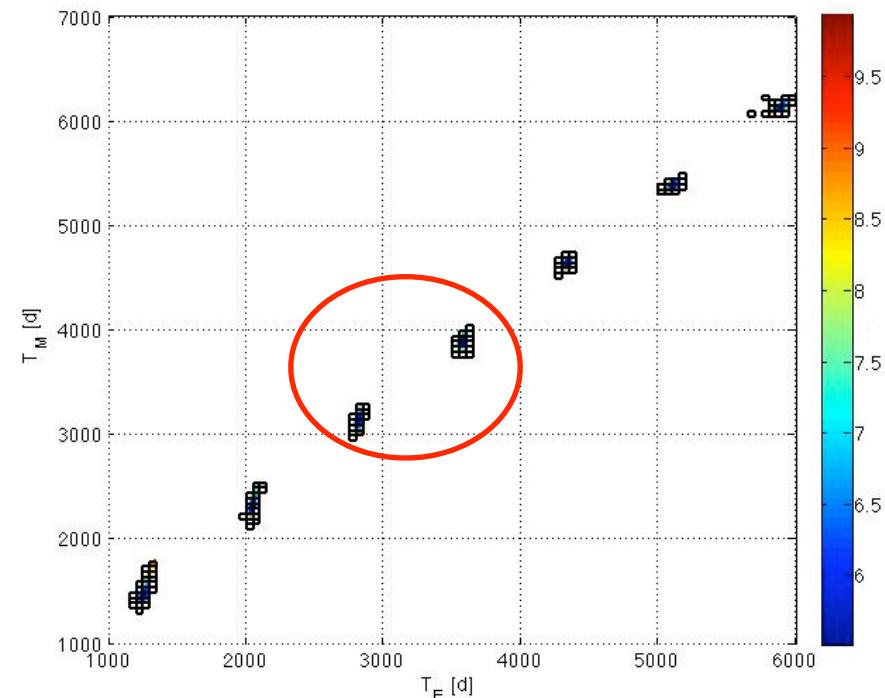
# DA-Based Pruning: Earth-Mars Transfer

- ▶ Example: Direct Earth-Mars transfer
  - Pruning constraints:  $\Delta V_1, \Delta V_2 < 5$  km/s

*Remaining Boxes*



*Validated Linear Bounder*

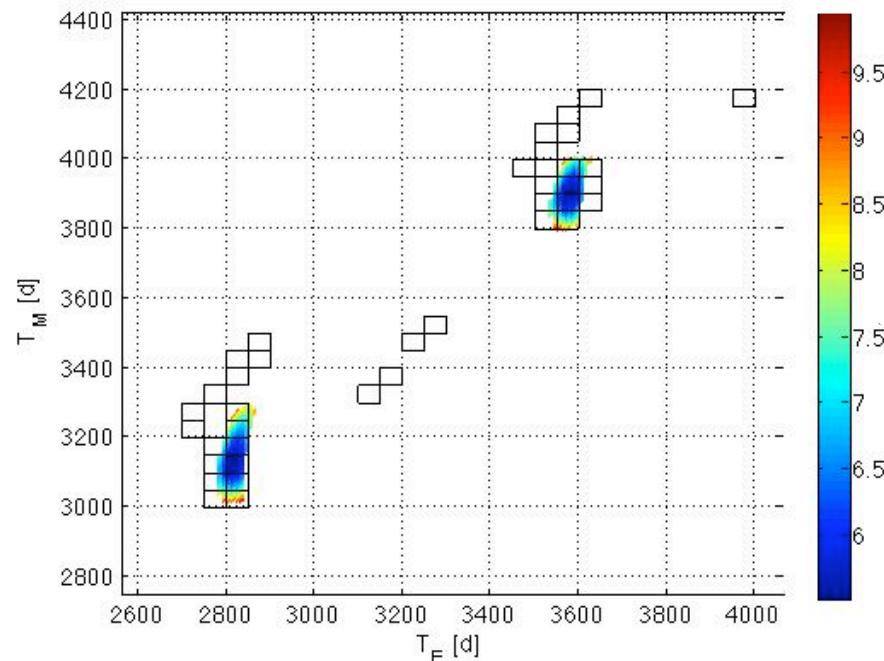


*Non-Validated Quadratic Bounder*

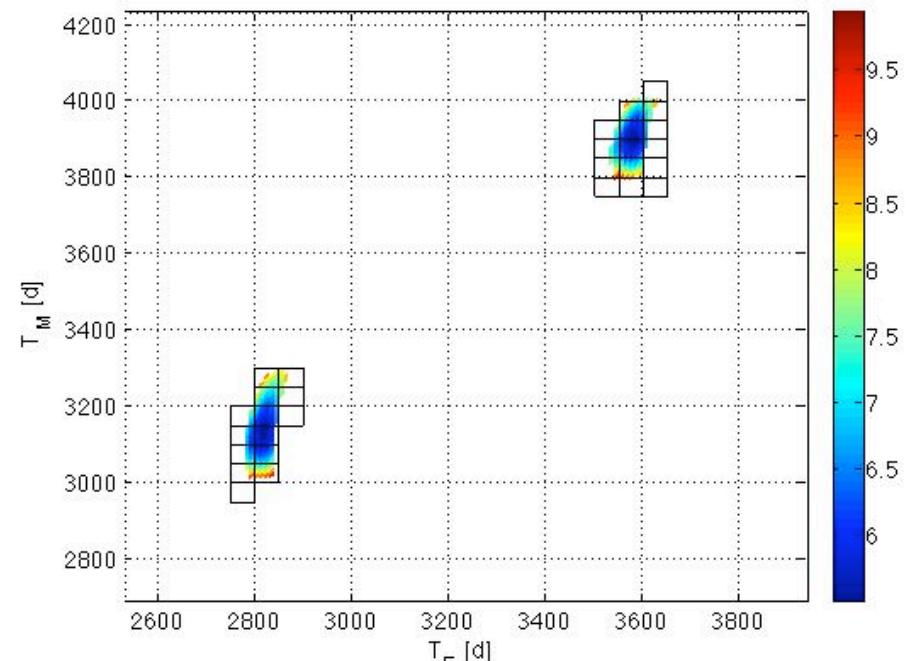
# DA-Based Pruning: Earth-Mars Transfer

- ▶ Example: Direct Earth-Mars transfer
  - Pruning constraints:  $\Delta V_1, \Delta V_2 < 5$  km/s

*Remaining Boxes*



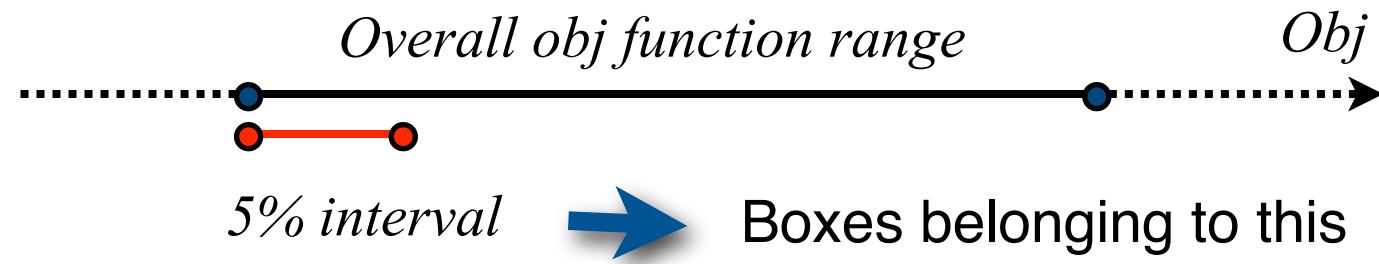
*Validated Linear Bounder*



*Non-Validated Quadratic Bounder*

# Optimization Process

- ▶ An optimization process follows the pruning process
- ▶ Two approaches have been studied:
  - **COSY-GO**: Cosy language based Validated Global Optimizer
  - **Multiple runs of a local optimizer**
    - The non-validated quadratic bounder is used to **estimate the minimum within each box** (used as starting point)
    - The **boxes are sorted** based on the objective function
    - Boxes selection heuristic



- Local runs are performed **within each selected box**



# Performance Analysis

- ▶ All tests have been performed on a standard pc with
  - 2.01 GHz CPU
  - 512 Mb RAM
  - Microsoft Windows XP Professional Service Pack 2
- ▶ All tests used expansion order = 2
- ▶ Problem dimension = number of planets involved
- ▶ No Deep Space Maneuver considered

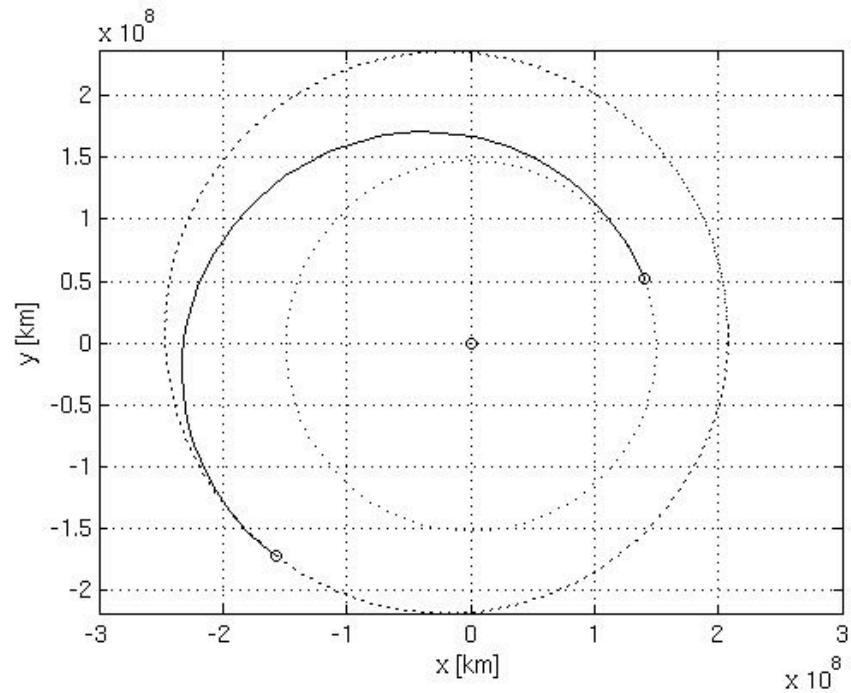
# EM Transfer

## ► Problem Definition:

Problem	Search Space	Int. size	Cut-off (10)	
E	Dep. Epoch	1000 - 6000	50	5
M	$tof_1$	100 - 600	50	5

## ► Results:

Tot. boxes	1000
Remaining	64 (6.4%)
CPU Time	0.22
Obj Fcn	5.6673



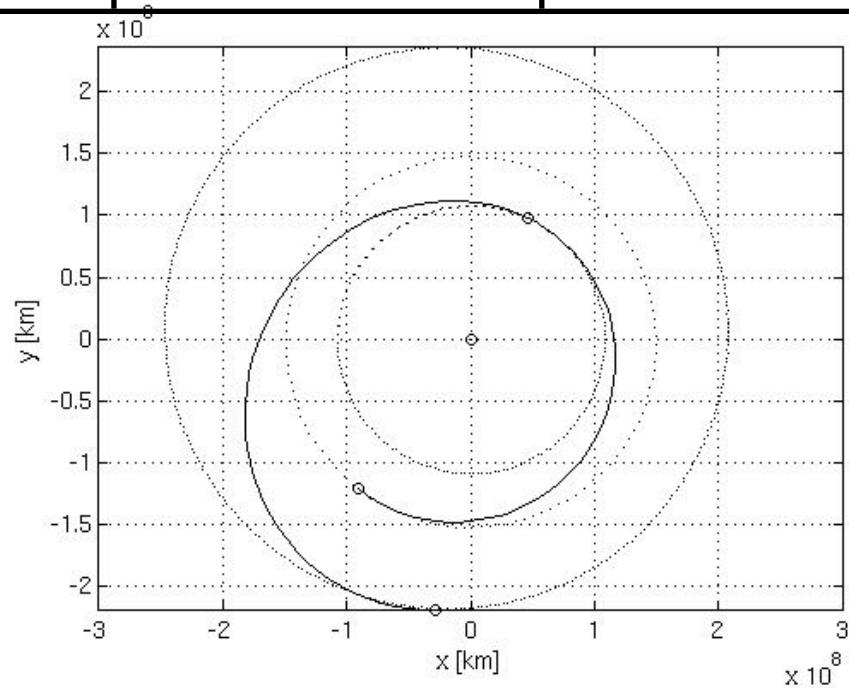
# EVM transfer

## ► Problem Definition:

Problem	Search Space	Int. size	Cut-off (12)
E	Dep. Epoch	1000 - 6000	50
V	$tof_1$	100 - 500	50
M	$tof_2$	100 - 1000	50

## ► Results:

Tot. boxes	14400
Remaining	165 (1.1%)
CPU Time	0.65
Obj Fcn	8.5226



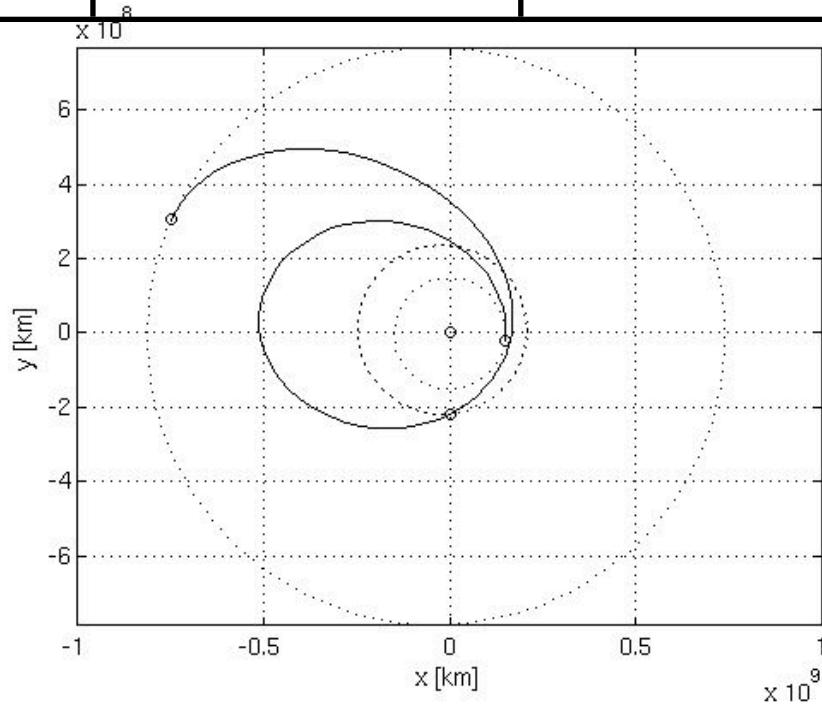
# EMJ transfer

## ► Problem Definition:

Problem	Search Space	Int. size	Cut-off (20)
E	Dep. Epoch	1000 - 6000	50
M	$tof_1$	100 - 1200	50
J	$tof_2$	100 - 2000	100

## ► Results:

Tot. boxes	41800
Remaining	329 (0.7%)
CPU Time	2.64
Obj Fcn	13.4165



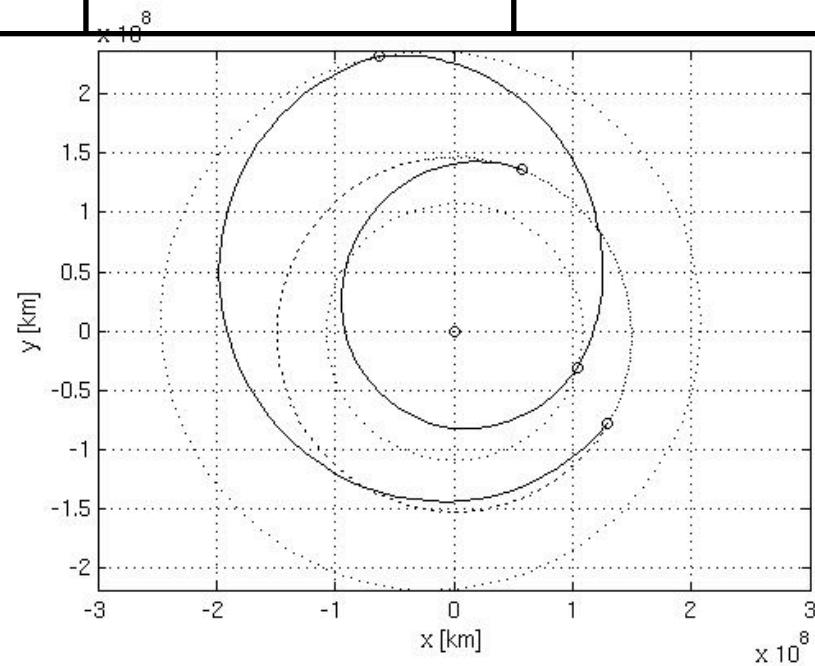
# EVME transfer

## ► Problem Definition:

Problem	Search Space	Int. size	Cut-off (15)	
E	Dep. Epoch	3000 - 4000	50	6
V	$tof_1$	25 - 525	50	2
M	$tof_2$	20 - 520	50	2
E	$tof_3$	25 - 525	50	6

## ► Results:

Tot. boxes	20000
Remaining	26 (0.1%)
CPU Time	0.20
Obj Fcn	12.4431



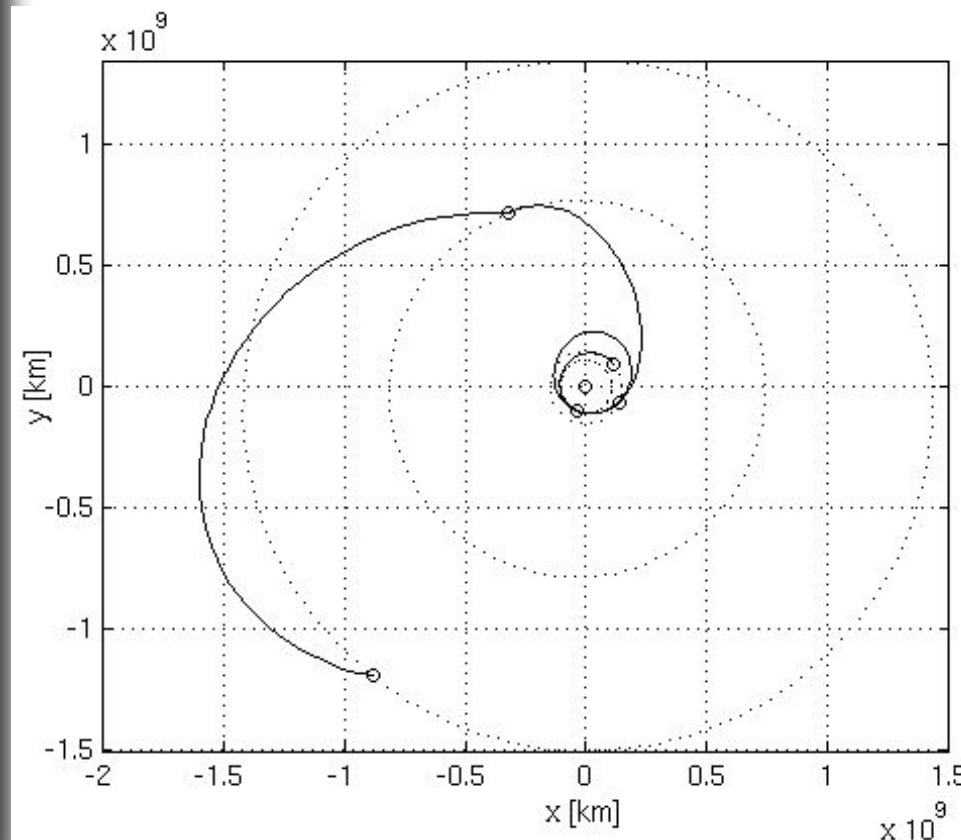
# Cassini-like transfer

## ► Problem Definition:

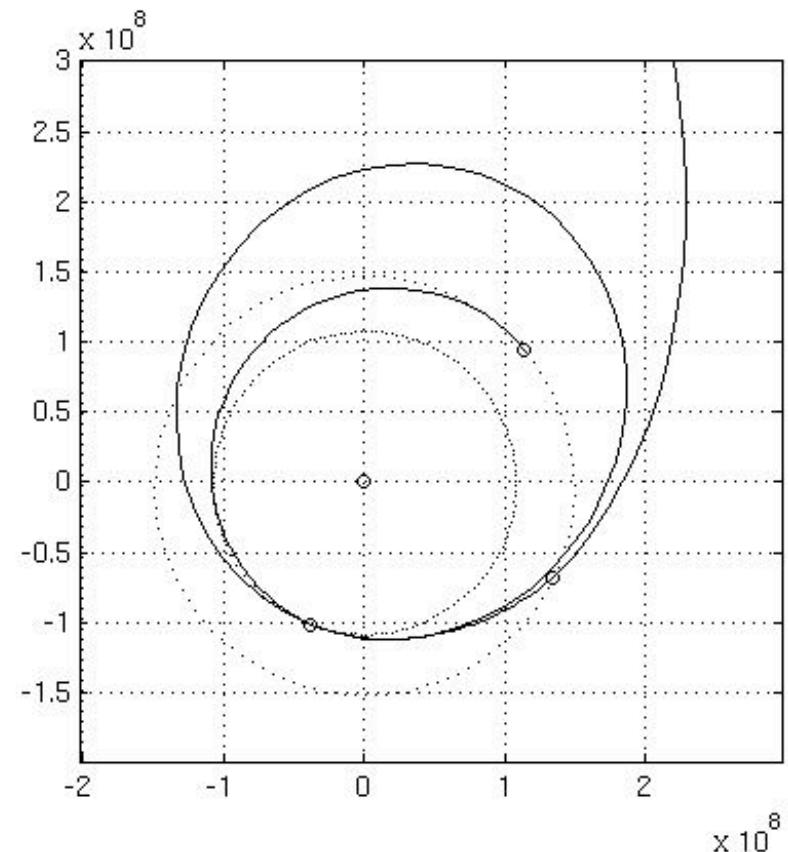
Problem	Search Space		Int. size	Cut-off (12)
E	Dep. Epoch	-1000 - 0	50	4
V	tof <sub>1</sub>	10 - 410	25	2
V	tof <sub>2</sub>	100 - 500	25	2
E	tof <sub>3</sub>	10 - 410	25	2
J	tof <sub>4</sub>	400 - 2000	200	2
S	tof <sub>5</sub>	1000 - 6000	200	6

# Cassini-like transfer

Tot. boxes	32768000
Remaining	1085 (0.003%)
CPU Time	1.93
Obj Fcn	4.9357



The “black-box” objective function provided by the ACT has been used



# Introduction of DSM in GASP-DA

- ▶ The strategy for the introduction of the DSM is not unique
- ▶ In the DA frame, the problem formulation strongly affects the results!
- ▶ If the number of optimization variables grows, the number of Taylor monomials increases with factorial law
- ▶ The problem complexity increases (nonlinear functions of many variables to approximate)



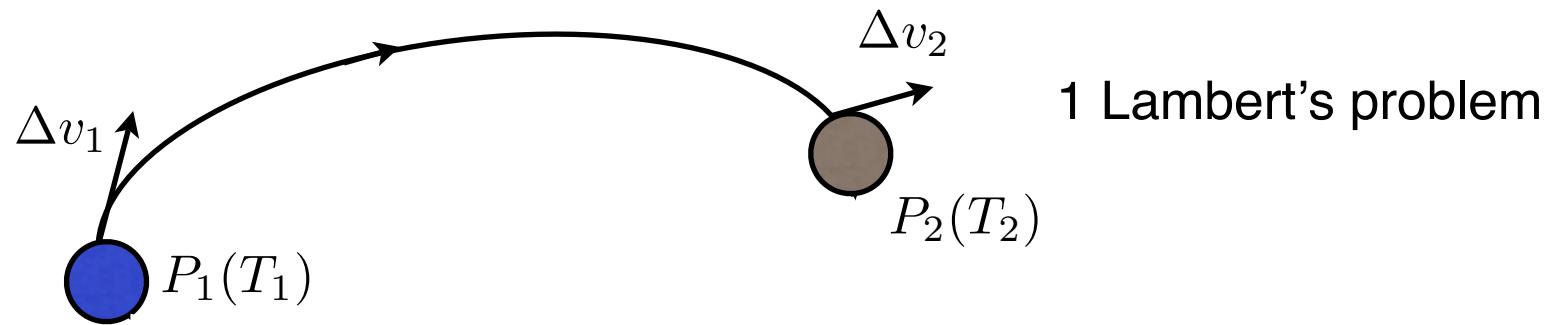
In the DA environment, it is important to carefully formalize the DSM problem in order to reduce the polynomial dimension

# DSM in GASP-GA

## Characteristics of GASP

- ▶ cascade of planet-to-planet problems
- ▶ definition of cut-off pruning values

It would be useful to exploit the structure of GASP for the DSM introduction. Let's consider the following planet-to-planet transfer



$T_1, T_2$ : epochs

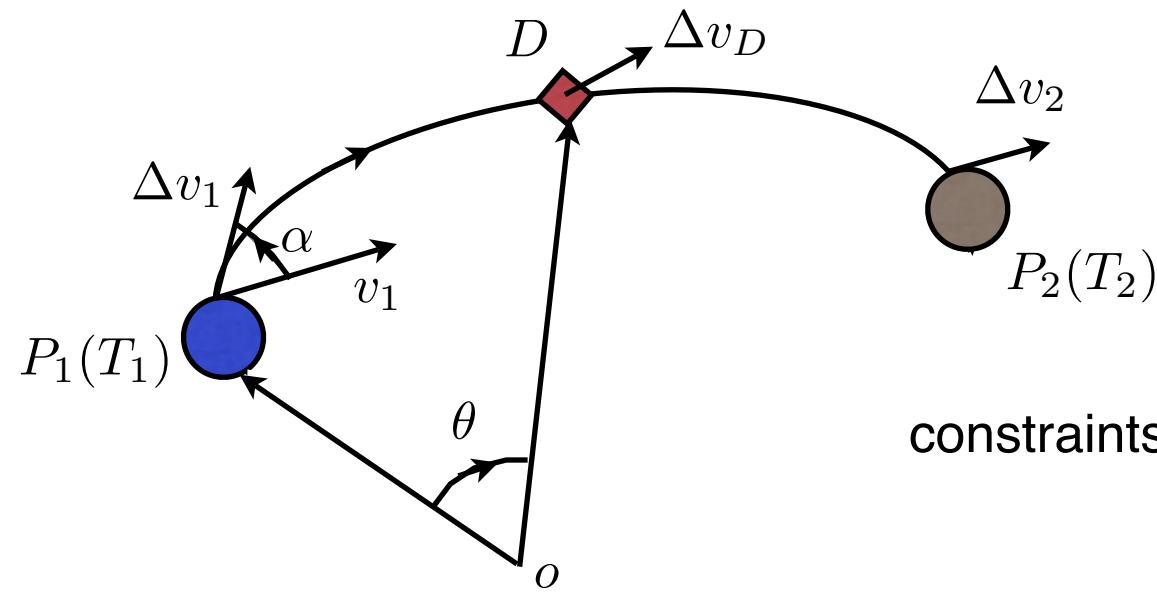
$\Delta v_1^{max}, \Delta v_2^{max}$ : cut-off values

constraints:  $\Delta v_1 \leq \Delta v_1^{max}$

$\Delta v_2 \leq \Delta v_2^{max}$

# DSM formulation: forward propagation

- ▶ In the planar case, the DSM point is uniquely specified once three scalars are given
- ▶ The DSM point,  $D = D(T_1, \Delta v_1, \alpha, \theta)$ , can be obtained by forward propagation (with Lagrange coefficients).
  - angle:  $\alpha \in [0, 2\pi]$
  - anomaly:  $\theta \in [0, 2\pi]$
  - maneuver magnitude:  $\Delta v_1 \in [0, \Delta v^{max}]$



1 Propagation  
1 Lambert's problem

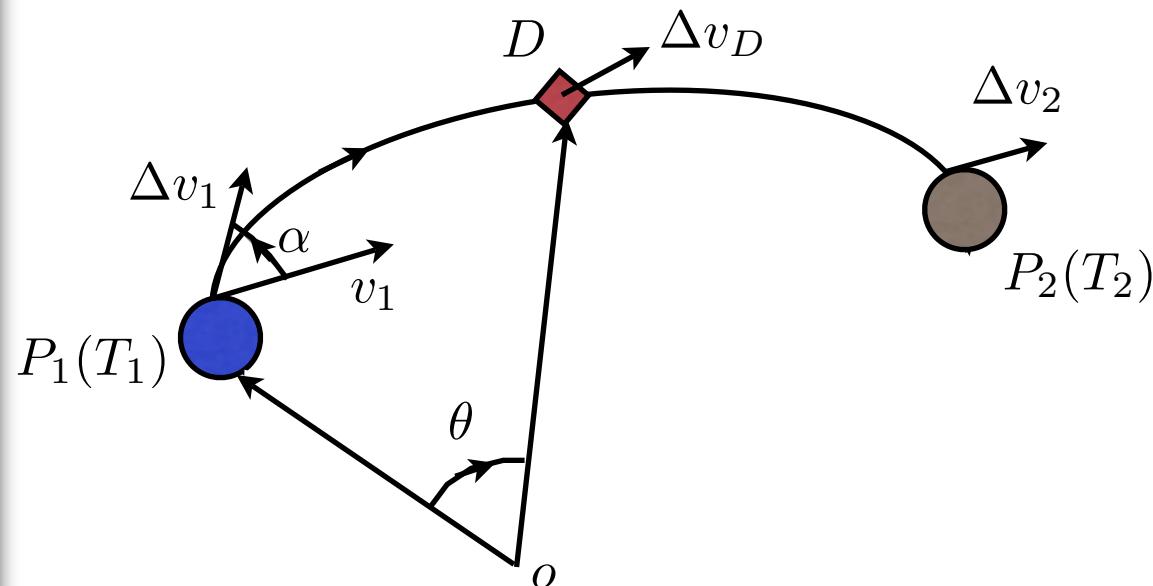
constraints:  $\Delta v_1 \leq \Delta v_1^{max}$   
 $\Delta v_D \leq \Delta v_D^{max}$   
 $\Delta v_2 \leq \Delta v_2^{max}$

# DSM formulation: forward propagation

- ▶ The forward propagation + Lambert's problem fits the cascade structure of GASP, but ...

optimization variables:  $\mathbf{x} = \{T_1, T_2, \Delta v_1, \alpha, \theta\}^T$

functions to approximate: 
$$\begin{cases} \Delta v_1 &= \Delta v_1 \\ \Delta v_D &= \Delta v_D(T_1, T_2, \Delta v_1, \alpha, \theta) \\ \Delta v_2 &= \Delta v_2(T_1, T_2, \Delta v_1, \alpha, \theta) \end{cases}$$

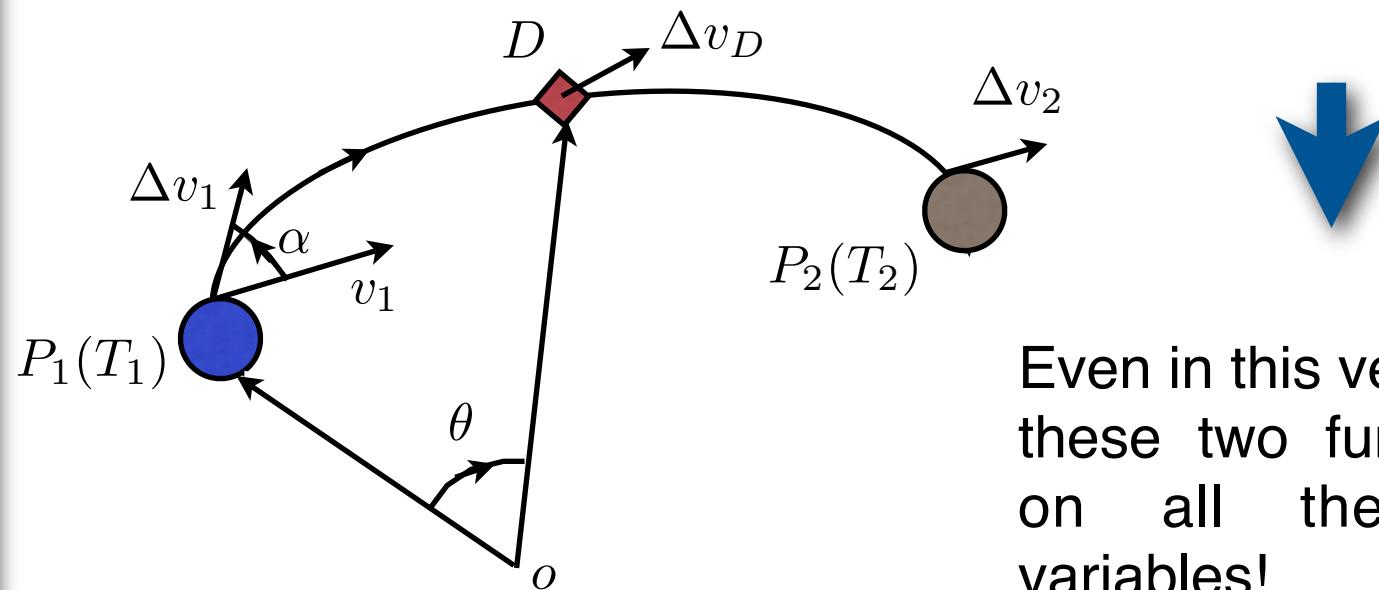


# DSM formulation: forward propagation

- ▶ The forward propagation + Lambert's problem fits the cascade structure of GASP, but ...

optimization variables:  $\mathbf{x} = \{T_1, T_2, \Delta v_1, \alpha, \theta\}^T$

functions to approximate: 
$$\begin{cases} \Delta v_1 = \Delta v_1 \\ \Delta v_D = \Delta v_D(T_1, T_2, \Delta v_1, \alpha, \theta) \\ \Delta v_2 = \Delta v_2(T_1, T_2, \Delta v_1, \alpha, \theta) \end{cases}$$



Even in this very simple case,  
these two functions depend  
on all the optimization  
variables!

# DSM formulation: forward propagation

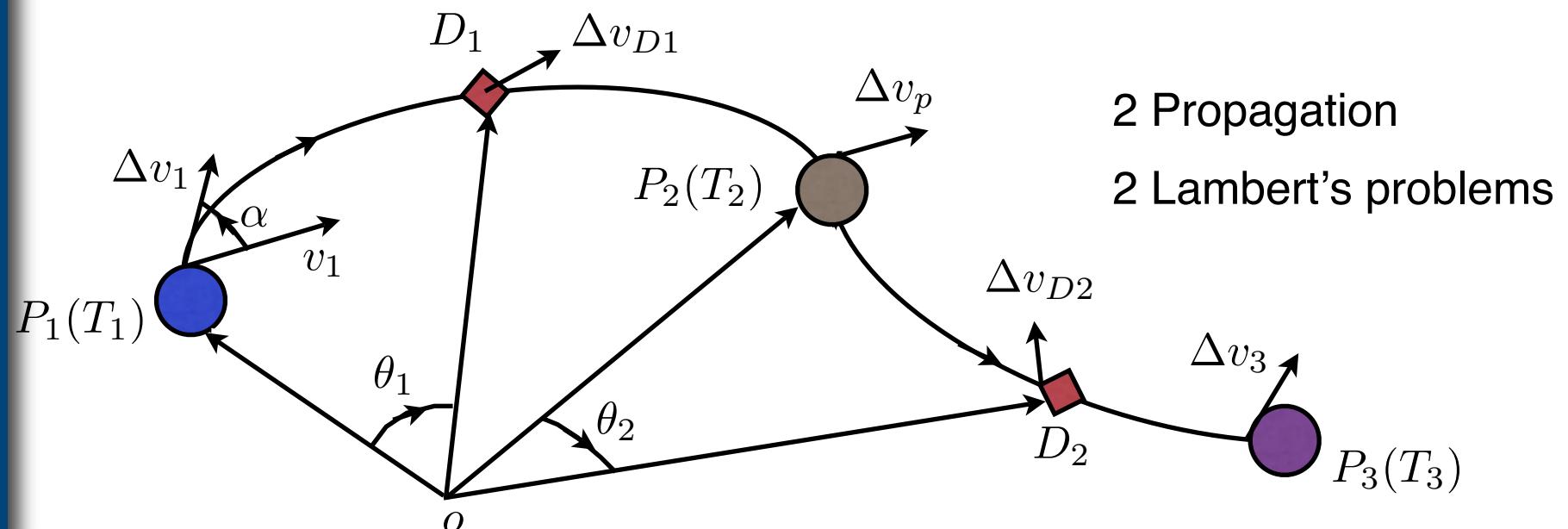
► If we simply add another planet and another DSM ...

optimization variables:  $\mathbf{x} = \{T_1, T_2, T_3, \Delta v_1, \alpha, \theta_1, \underbrace{\Delta v_p, r_p, \theta_2}_{GA}\}^T$

functions to approximate: 
$$\left\{ \begin{array}{lcl} \Delta v_1 & = & \Delta v_1 \\ \Delta v_{D1} & = & \Delta v_D(T_1, T_2, \Delta v_1, \alpha, \theta_1) \\ \Delta v_p & = & \Delta v_p \\ \Delta v_{D2} & = & \Delta v_2(T_1, T_2, T_3, \Delta v_1, \alpha, \theta_1, \Delta v_p, r_p, \theta_2) \\ \Delta v_3 & = & \Delta v_3(T_1, T_2, T_3, \Delta v_1, \alpha, \theta_1, \Delta v_p, r_p, \theta_2) \end{array} \right.$$

$$D_1(T_1, \Delta v_1, \alpha, \theta_1)$$

$$D_2(T_1, T_2, \Delta v_1, \alpha, \theta_1, \Delta v_p, r_p, \theta_2)$$



# DSM formulation: forward propagation

► If we simply add another planet and another DSM ...

optimization variables:  $\mathbf{x} = \{T_1, T_2, T_3, \Delta v_1, \alpha, \theta_1, \underbrace{\Delta v_p, r_p, \theta_2}_{GA}\}^T$

functions to  
approximate:

$$\left\{ \begin{array}{lcl} \Delta v_1 & = & \Delta v_1 \\ \Delta v_{D1} & = & \Delta v_D(T_1, T_2, \Delta v_1, \alpha, \theta) \\ \Delta v_p & = & \Delta v_p \\ \Delta v_{D2} & = & \Delta v_2(T_1, T_2, T_3, \Delta v_1, \alpha, \theta, \Delta v_p, r_p, \theta_2) \\ \Delta v_3 & = & \Delta v_3(T_1, T_2, T_3, \Delta v_1, \alpha, \theta, \Delta v_p, r_p, \theta_2) \end{array} \right.$$

function of  $n_{\text{planets}} + 3n_{\text{DSM}}$



- The more planets and DSM, the **more complicated functions to approximate**.
- **Bounding** functions of many variables **is very difficult** (and leads to incorrect results).
- **Re-formulate the problem** in suitable variables such that the “dependency chain” is broken (analogously in the absolute time formulation of GASP).

# DSM formulation: absolute variables

- The DSM point is specified by a radius and an angle
- The problem is solved by two Lambert's arcs

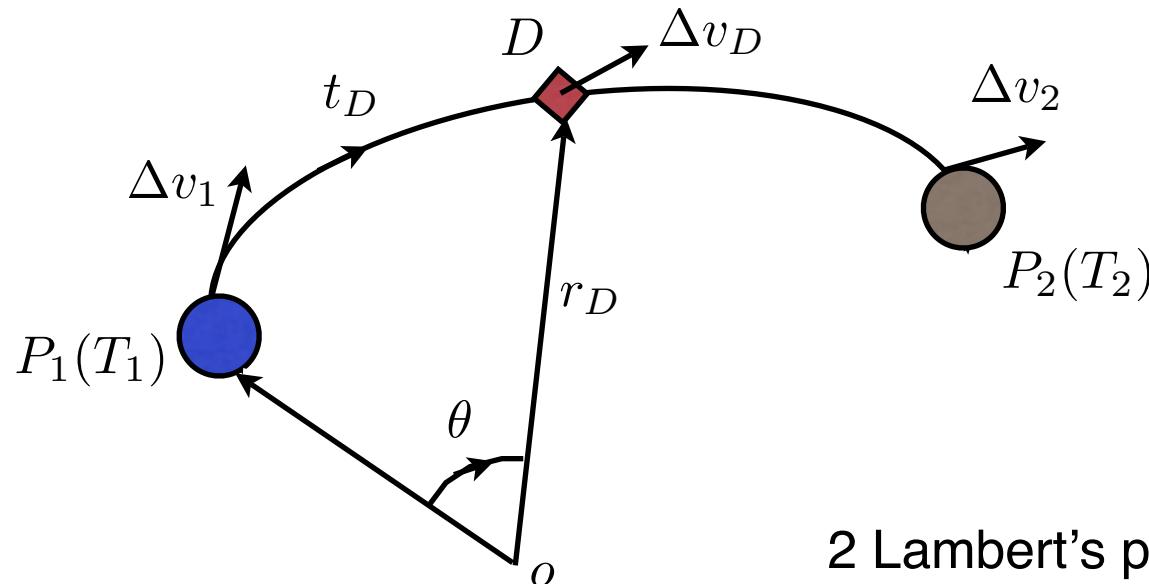
$$r_D \in [r_D^{\min}, r_D^{\max}]$$

$$\theta \in [0, 2\pi]$$

$$t_D \in [0, T_2 - T_1]$$

variables:  $\mathbf{x} = \{T_1, T_2, r_D, \theta, t_D\}^T$

functions:  $\left\{ \begin{array}{lcl} \Delta v_1 & = & \Delta v_1(T_1, r_D, \theta, t_D) \\ \Delta v_D & = & \Delta v_D(T_1, T_2, r_D, \theta, t_D) \\ \Delta v_2 & = & \Delta v_2(T_1, T_2, r_D, \theta, t_D) \end{array} \right.$



2 Lambert's problems



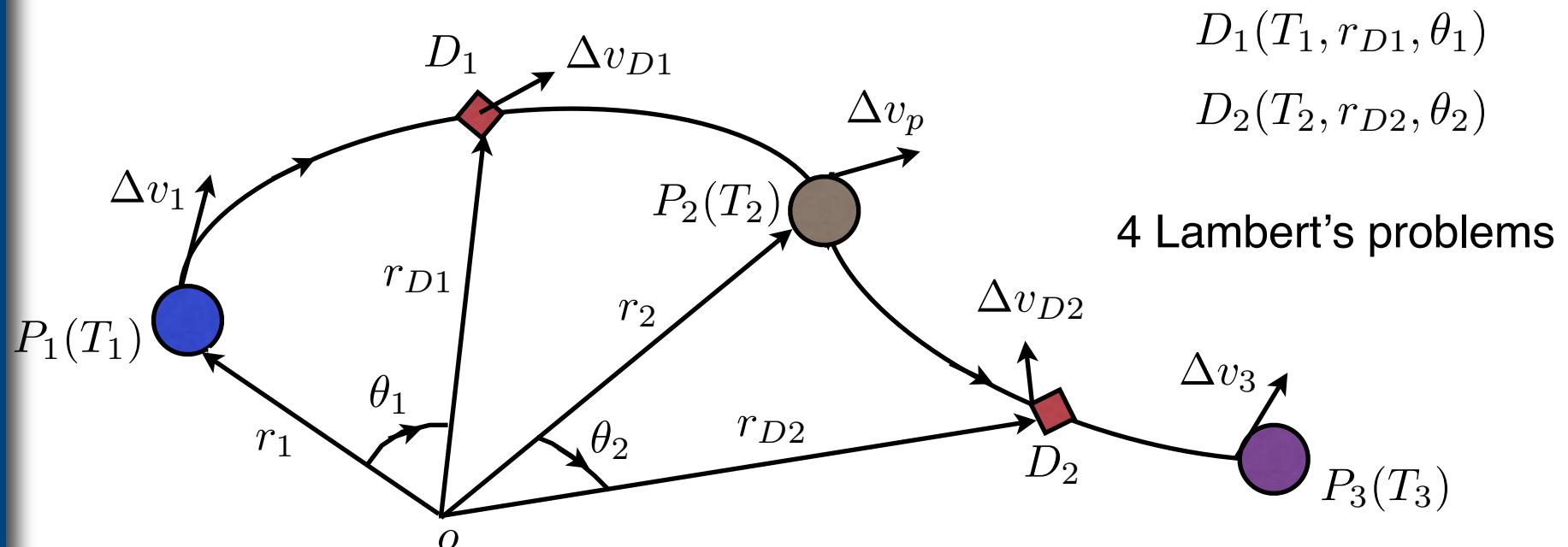
Apparently there is no improvement, but ...

# DSM formulation: absolute variables

- If both one planet and one DSM are added ...

variables:  $\mathbf{x} = \{T_1, T_2, T_3, \underbrace{r_{D1}, \theta_1, t_{D1}}_{DSM1}, \underbrace{r_{D2}, \theta_2, t_{D2}}_{DSM2}\}^T$

functions: 
$$\begin{cases} \Delta v_1 &= \Delta v_1(T_1, r_{D1}, \theta_1, t_{D1}) \\ \Delta v_{D1} &= \Delta v_{D1}(T_1, T_2, r_{D1}, \theta_1, t_{D1}) \\ \Delta v_p &= \Delta v_p(T_1, T_2, r_{D1}, \theta_1, t_{D1}, r_{D2}, \theta_2, t_{D2}) \\ \Delta v_{D2} &= \Delta v_{D2}(T_2, r_{D2}, \theta_2, t_{D2}) \\ \Delta v_3 &= \Delta v_3(T_2, T_3, r_{D2}, \theta_2, t_{D2}) \end{cases}$$



# DSM formulation: absolute variables

- If both one planet and one DSM are added ...

variables:  $\mathbf{x} = \{T_1, T_2, T_3, \underbrace{r_{D1}, \theta_1, t_{D1}}_{DSM1}, \underbrace{r_{D2}, \theta_2, t_{D2}}_{DSM2}\}^T$

functions: 
$$\begin{cases} \Delta v_1 &= \Delta v_1(T_1, r_{D1}, \theta_1, t_{D1}) \\ \Delta v_{D1} &= \Delta v_{D1}(T_1, T_2, r_{D1}, \theta_1, t_{D1}) \\ \Delta v_p &= \Delta v_p(T_1, T_2, r_{D1}, \theta_1, t_{D1}, r_{D2}, \theta_2, t_{D2}) \\ \Delta v_{D2} &= \Delta v_{D2}(T_2, r_{D2}, \theta_2, t_{D2}) \\ \Delta v_3 &= \Delta v_3(T_2, T_3, r_{D2}, \theta_2, t_{D2}) \end{cases}$$

- Independently from the problem structure, the **absolute variables** formulation involves **functions of at most 8 variables**.
- In the **forward propagation** method, the dependencies blow up with  **$n_{\text{planets}} + 3_{\text{DSM}}$** .



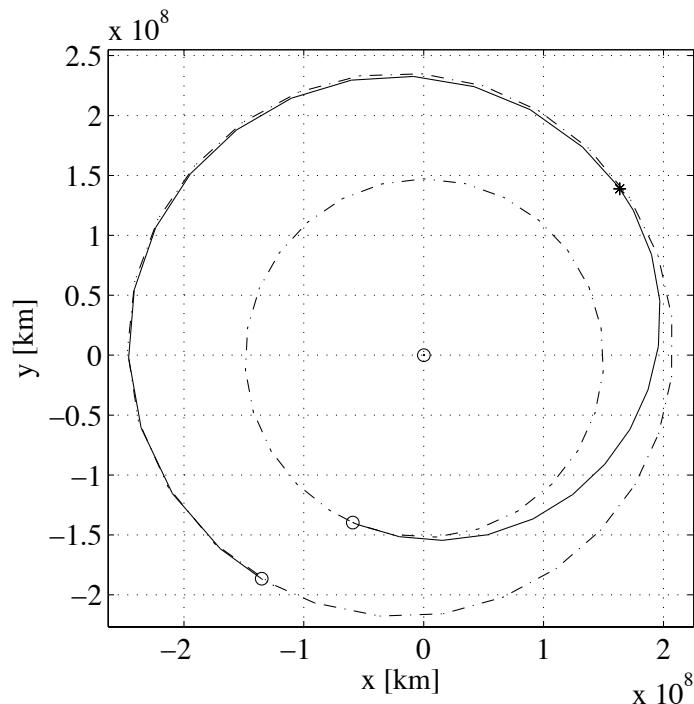
# DSM formulation: absolute variables

## Absolute time formulation

- ▶ The “dependency chain” is broken
- ▶ Reduced number of variable dependencies
- ▶ Better functions to approximate and bound
- ▶ More Lambert’s problems to solve (but for us it is a mere function evaluation)

# Results: EdM problem

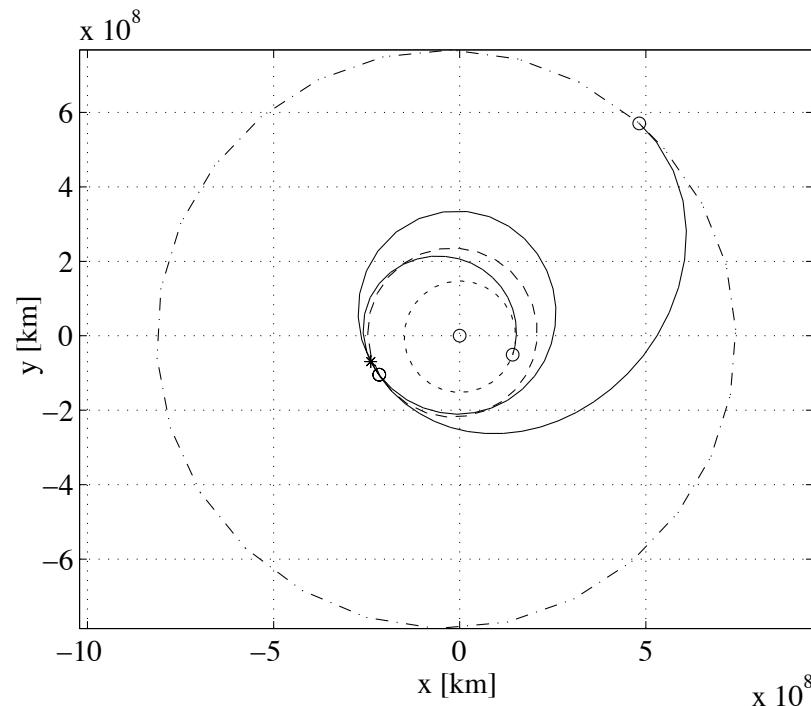
Problem	Search Space	Int. size	Cut-off (7)
E	1000 - 2000	50	3
d	0.9r <sub>E</sub> - 1.1r <sub>M</sub>	0.1	
	0 - (T <sub>M</sub> -T <sub>E</sub> )	50	3
	0 - 360	10	
M	200 - 650	50	3



- ▶ Total n. of boxes = 388800
- ▶ Feasible boxes = 1603 (0.41%)
- ▶ CPU time = 253.2 s
- ▶ Best ObjFcn = 5.632
- ▶ Best ObjFcn =  $2.77 + 2.77 + 0.07$
- ▶ Best ObjFcn (GASP) = 5.667

# Results: EMdJ problem

Problem	Search Space	Int. size	Cut-off (15)
E	1000 - 3000	50	5
M	300 - 700	50	0
d	0.9r <sub>M</sub> - 1.1r <sub>J</sub>	0.1	
	0 - (T <sub>J</sub> -T <sub>M</sub> )	50	5
	0 - 360	10	
J	1000 - 2000	100	5



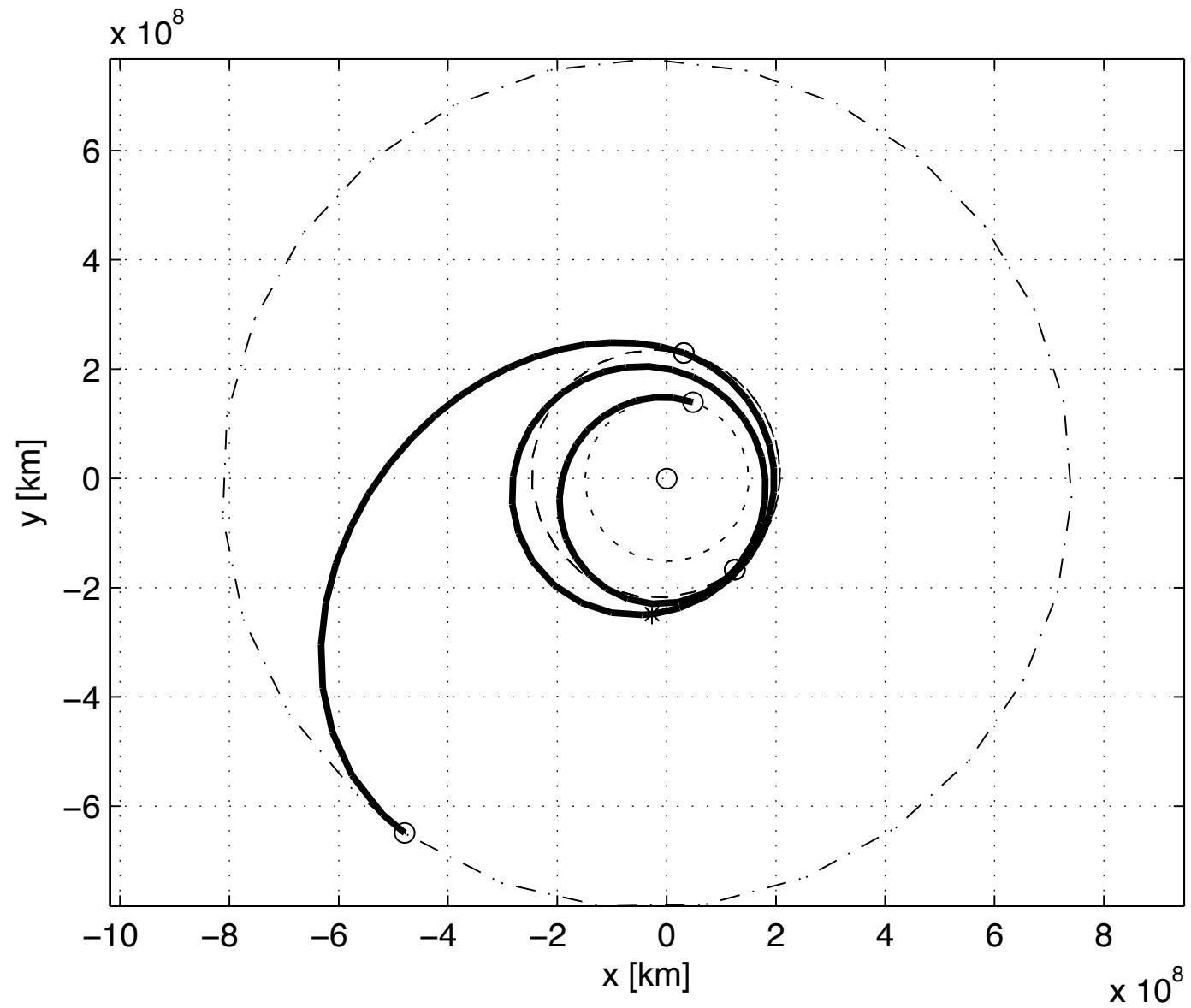
- Total n. of boxes = 8.52e7
- Feasible boxes = 323 (3.79e-4%)
- CPU time = 451 s
- Best ObjFcn = 12.481
- Best ObjFcn = 3.93 + 0 + 4.16 + 4.39
- Best ObjFcn (GASP) = 13.416

# Results: EMdMJ problem

Problem	Search Space	Int. size	Cut-off (12)
E	3650 - 7300	50	4
M	30 - 430	100	0
d	0.9r <sub>M</sub> - 1.1a <sub>(res 2:1)</sub>	0.3	3
	0 - T <sub>(res 2:1)</sub>	50	
	0 - 360	20	
M	330 - 830	100	0
J	600 - 2000	200	7

- ▶ Total n. of boxes = 9.19e7
- ▶ Feasible boxes = 717 (7.8e-3%)
- ▶ CPU time = 144.26 s
- ▶ Best ObjFcn = 10.843
- ▶ Best ObjFcn = 3.18 + 0 + 1.01 + 2.42 + 4.21
- ▶ Best ObjFcn (GASP) = 12.864

# Results: EMdMJ problem



# Results: EVdVEJ problem

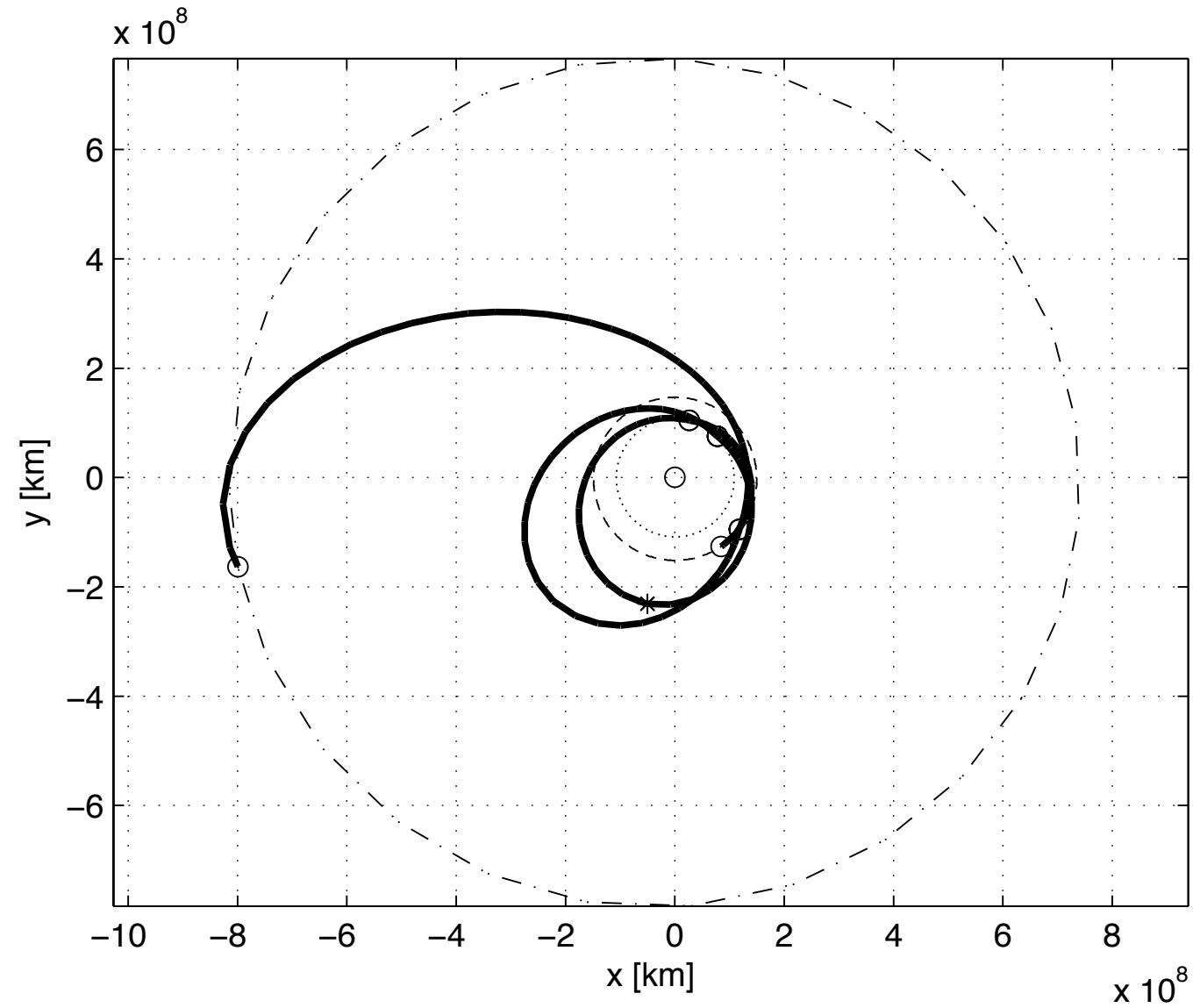
Problem	Search Space	Int. size	Cut-off (12)
E	3650 - 7300	50	4.5
V	80 - 430	25	0
d	0.9rv - 1.1a <sub>(res 2:1)</sub>	0.3	0.5
	0 - T <sub>(res 2:1)</sub>	50	
	0 - 360	10	
V	80 - 830	25	0
E	80 - 830	50	0
J	600 - 2000	200	7

- ▶ Total n. of boxes = 1.85e10
- ▶ Feasible boxes = 38025 (2.06e-4%)
- ▶ CPU time = 2770 s
- ▶ Best ObjFcn = 9.304 (Ref. solution<sup>†</sup>: 10.503)
- ▶ Best ObjFcn = 3.04 + 0 + 0.26 + 0 + 0 + 5.99

<sup>†</sup> Vasile and De Pascale, 2006



# Results: EVdVEJ problem



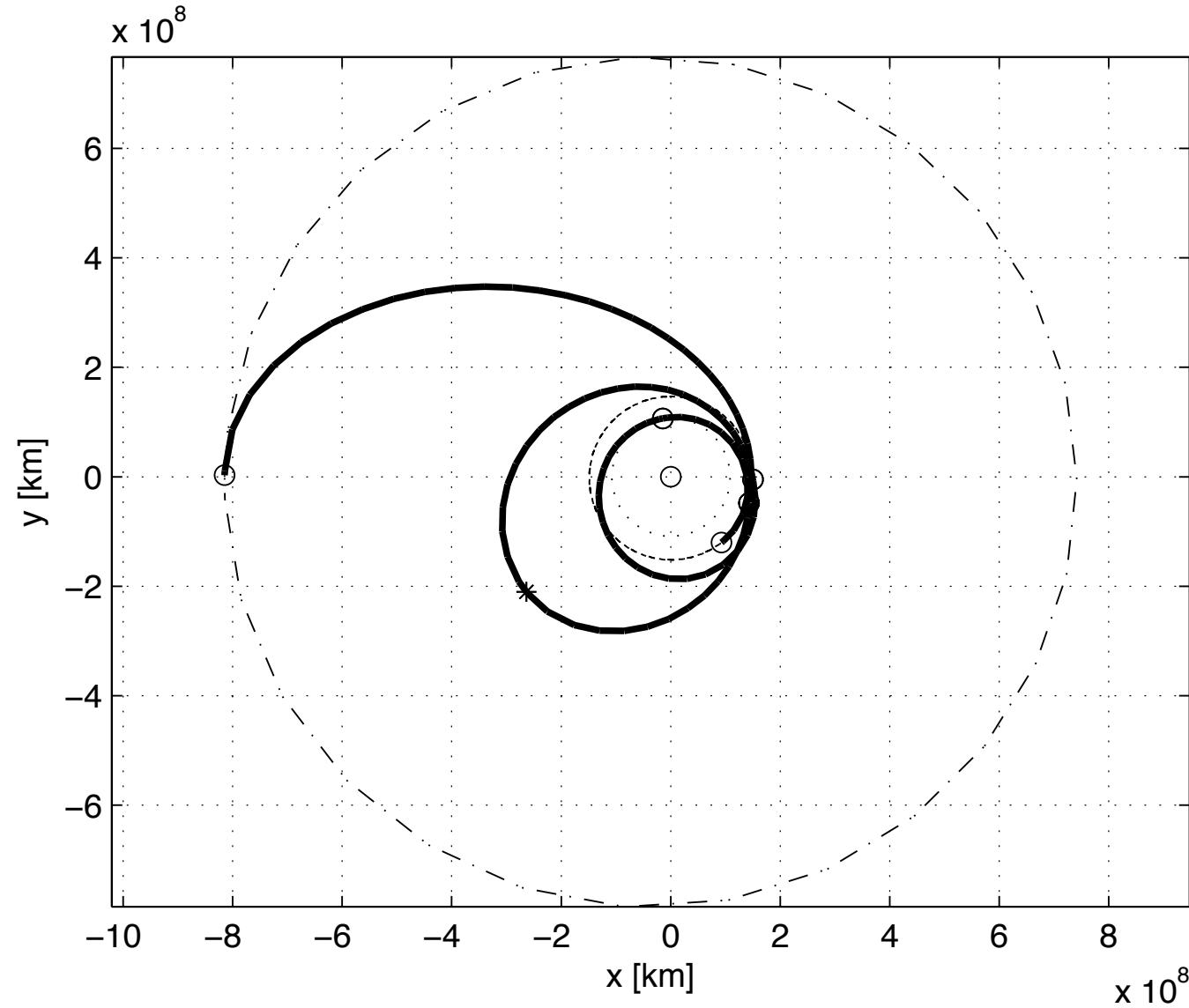
# Results: EVEdEJ problem

Problem	Search Space	Int. size	Cut-off (12)
E	3650 - 7300	50	4
V	80 - 430	25	0
E	80 - 830	50	0
d	0.9rv - 1.1a <sub>(res 2:1)</sub>	0.3	3
	0 - T <sub>(res 2:1)</sub>	50	
	0 - 360	10	
E	80 - 830	50	0
J	600 - 2000	200	7

- ▶ Total n. of boxes = 9.25e9
- ▶ Feasible boxes = 48461 (5.23e-4%)
- ▶ CPU time = 2392 s
- ▶ Best ObjFcn = 8.670 (Ref. solution<sup>†</sup>: 8.680)
- ▶ Best ObjFcn = 2.84 + 0 + 0 + 0.39 + 0 + 5.42
- ▶ Best ObjFcn (GASP) = 10.09

<sup>†</sup> Vasile and De Pascale, 2006

# Results: EVEdEJ problem

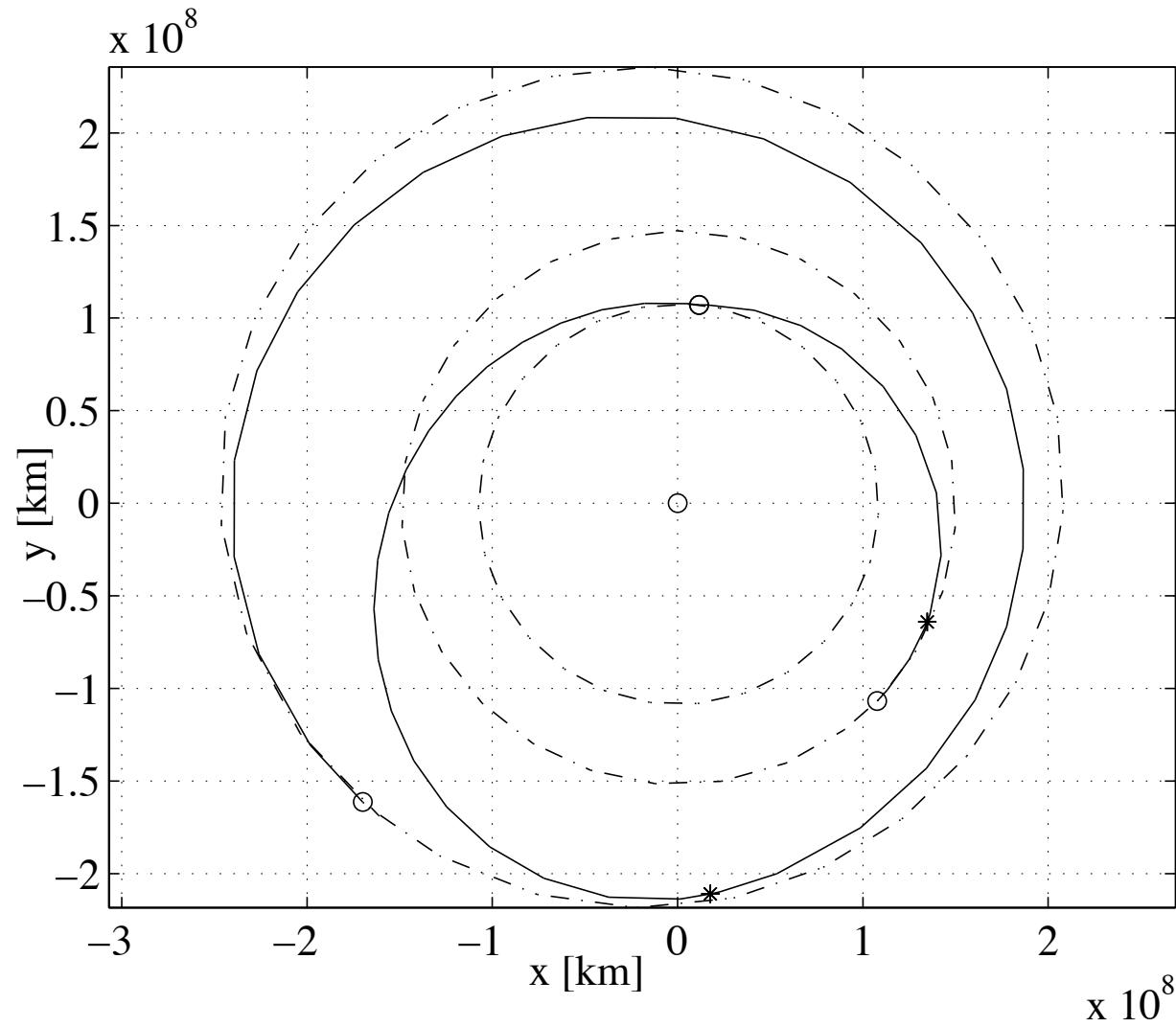


# Results: EdVdM problem

Problem	Search Space	Int. size	Cut-off (10)
E	0 - 1000	50	4
d	0.9r <sub>V</sub> - 1.1r <sub>E</sub>	0.1	
	0 - (T <sub>V</sub> -T <sub>E</sub> )	50	1
	0 - 360	10	
V	50 - 400	25	0
d	0.9r <sub>V</sub> - 1.1r <sub>M</sub>	0.1	
	0 - (T <sub>M</sub> -T <sub>V</sub> )	50	5
	0 - 360	10	
M	200 - 1000	50	3

- ▶ Total n. of boxes = 8.70e9, Feasible boxes = 1.13e4 (1.24e-4%)
- ▶ CPU time = 2324 s
- ▶ Best ObjFcn = 8.167
- ▶ Best ObjFcn = 2.89 + 0 + 0 + 4.37 + 0.90
- ▶ Best ObjFcn (GASP) = 8.522

# Results: EdVdM problem

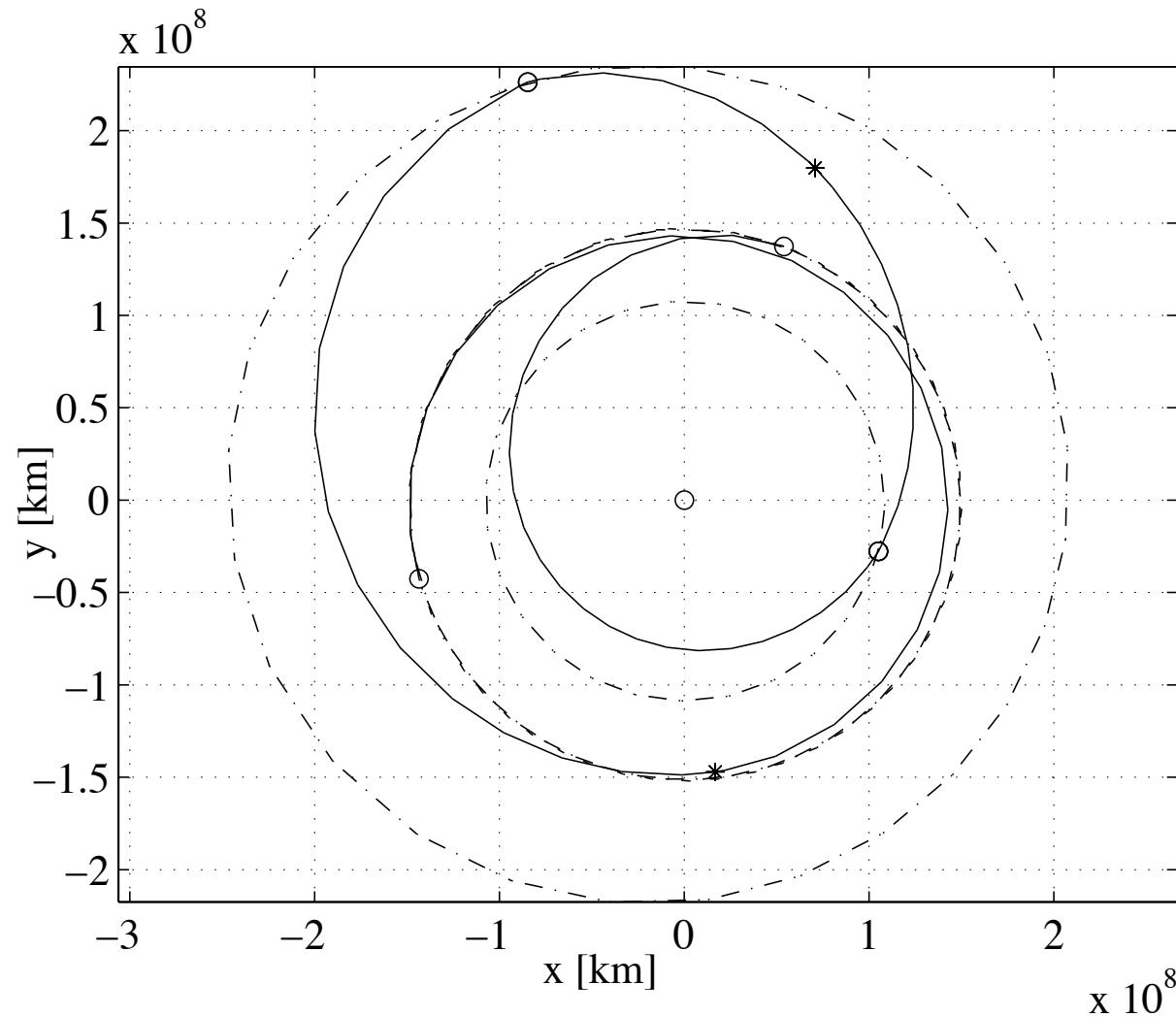


# Results: EVdMdE problem

Problem	Search Space	Int. size	Cut-off (13)
E	3000 - 4000	50	5
V	25 - 425	25	0
d	0.9r <sub>M</sub> - 1.1r <sub>M</sub>	0.2	
	0 - (T <sub>M</sub> -T <sub>J</sub> )	50	2
	0 - 360	10	
M	20 - 420	50	0
d	0.9r <sub>E</sub> - 1.1r <sub>M</sub>	0.2	
	0 - (T <sub>M</sub> -T <sub>E</sub> )	50	4
	0 - 360	10	
E	25 - 525	50	5

- ▶ Total n. of boxes = 4.97e10, Feasible boxes = 2.05e4 (4e-5%)
- ▶ CPU time = 2456 s
- ▶ Best ObjFcn = 10.931
- ▶ Best ObjFcn = 5.38 + 0 + 0 + 0.97 + 3.64 + 0.93
- ▶ Best ObjFcn (GASP) = 12.443

# Results: EVdMdE problem

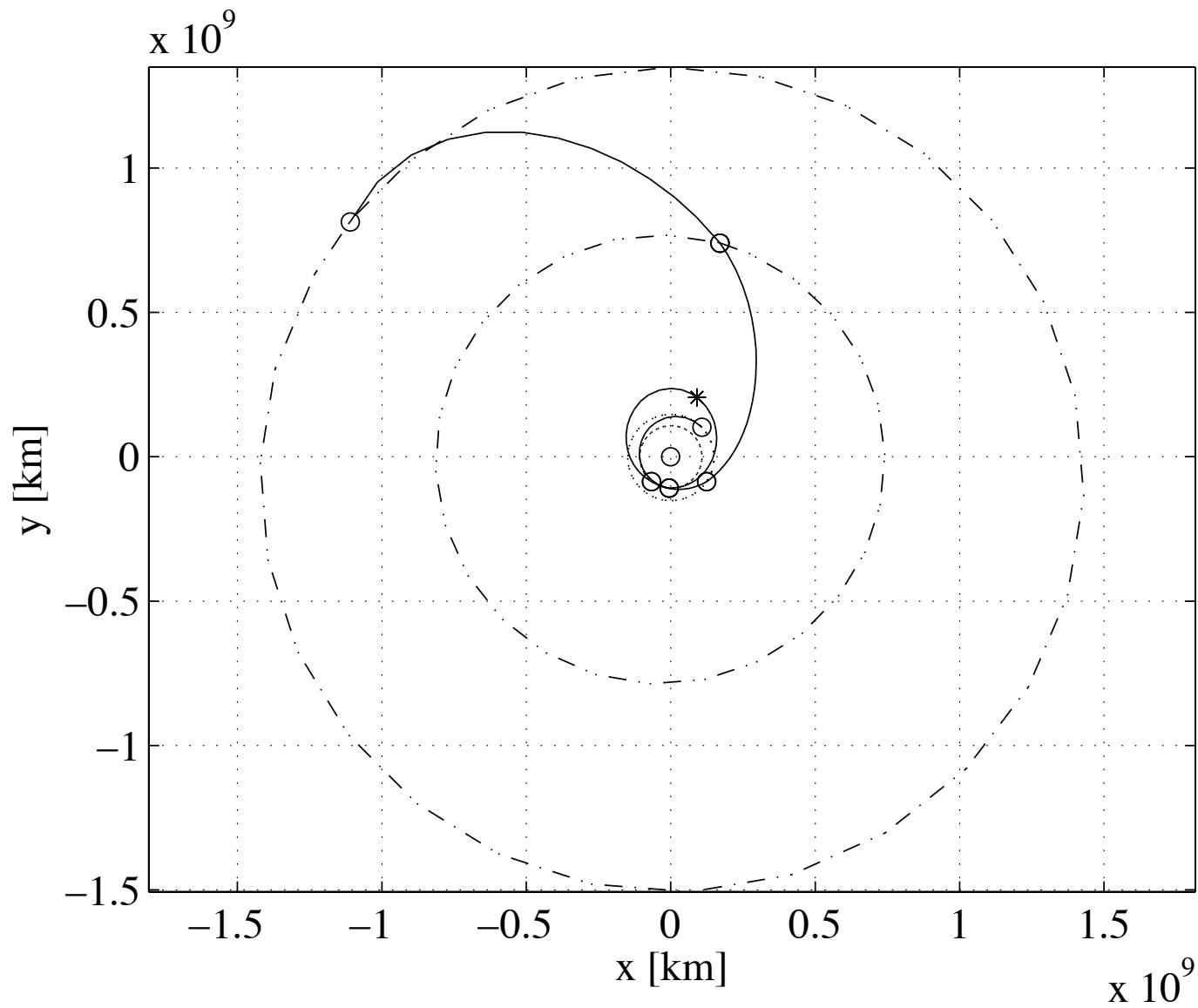


# Results: EVdVEJS problem

Problem	Search Space	Int. size	Cut-off (11)
E	-1000 - 0	50	4
V	80 - 430	25	1
d	0.9rv - a <sub>(res 2:1)</sub>	0.3	
	0 - T <sub>(res 2:1)</sub>	50	1
	0 - 360	10	
V	200 - 500	25	0
E	30 - 180	50	0
J	400 - 1600	200	0
S	800 - 2200	200	5

- ▶ Total n. of boxes = 3.92e8
- ▶ Feasible boxes = 2281 (1e-3%)
- ▶ CPU time = 210 s
- ▶ Best ObjFcn = 8.299
- ▶ Best ObjFcn = 2.933 + 0.693 + 0.428 + 0 + 0 + 0 + 4.243
- ▶ Best ObjFcn (GASP) = 8.619

# Results: EVdVEJS problem



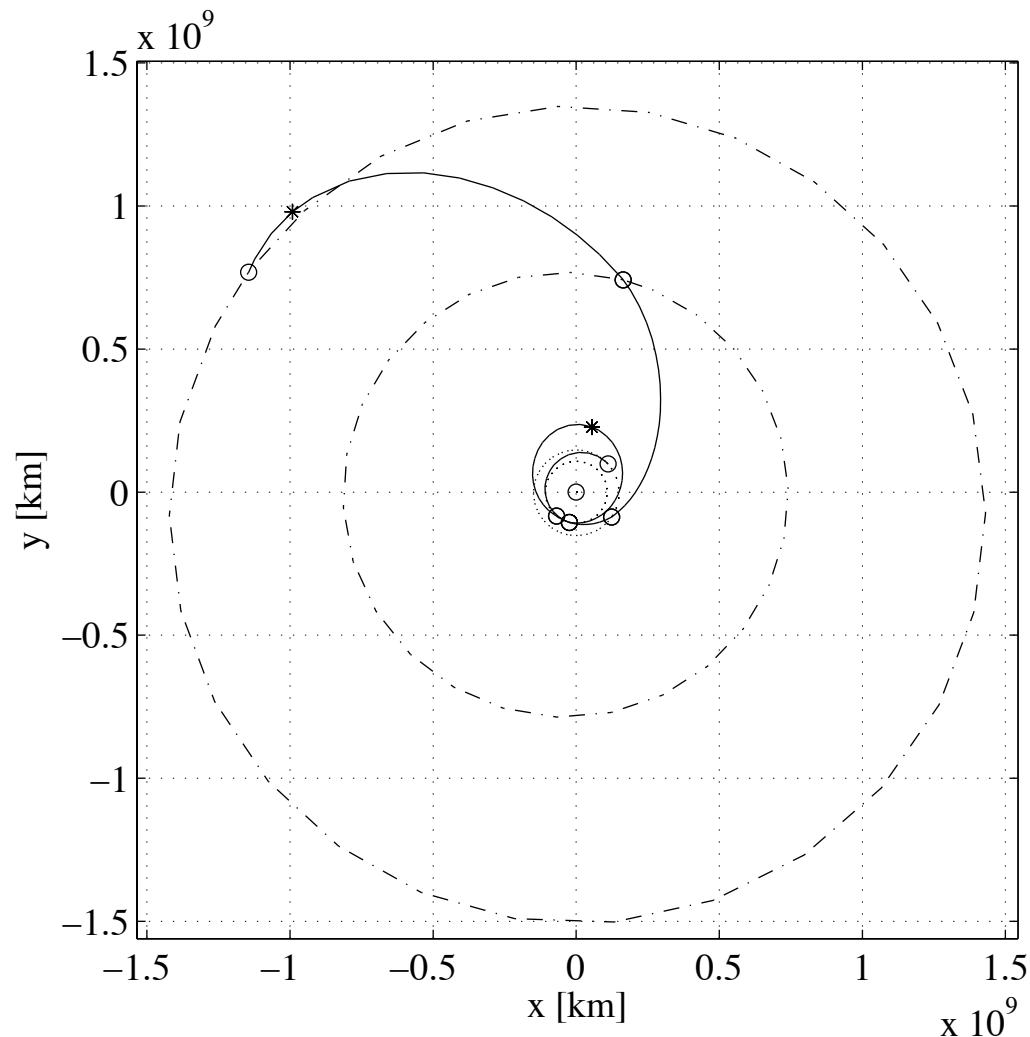
# Results: EVdVEJdS problem

Problem	Search Space	Int. size	Cut-off (11)
E	-1000 - 0	50	4
V	80 - 430	25	1
d	0.9r <sub>V</sub> - a <sub>(res 2:1)</sub>	0.3	
	0 - T <sub>(res 2:1)</sub>	50	1
	0 - 360	10	
V	200 - 500	25	0
E	30 - 180	50	0
J	400 - 1600	200	0
d	0.9r <sub>J</sub> - 1.1r <sub>S</sub>	0.6	
	0 - (T <sub>S</sub> - T <sub>J</sub> )	50	1
	0 - 360	30	
S	1600 - 3000	200	5

- Total n. of boxes = 1.4109e+12 Feasible boxes = 22350 (1.6e-6%)
- CPU time = 2000 s Best ObjFcn = 8.276
- Best ObjFcn = 2.78 + 0.89 + 0.38 + 0 + 0 + 0 + 4.2268 Best ObjFcn (GASP) = 8.619

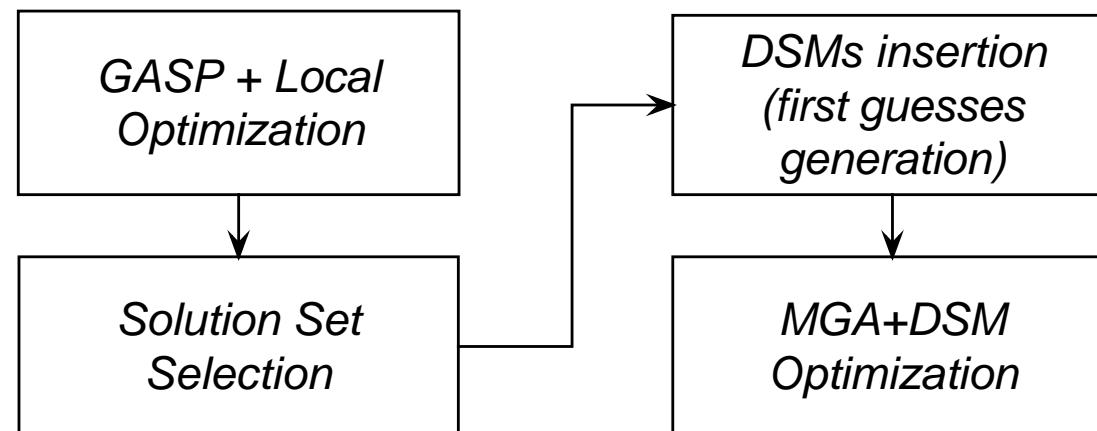


# Results: EVdVEJdS problem



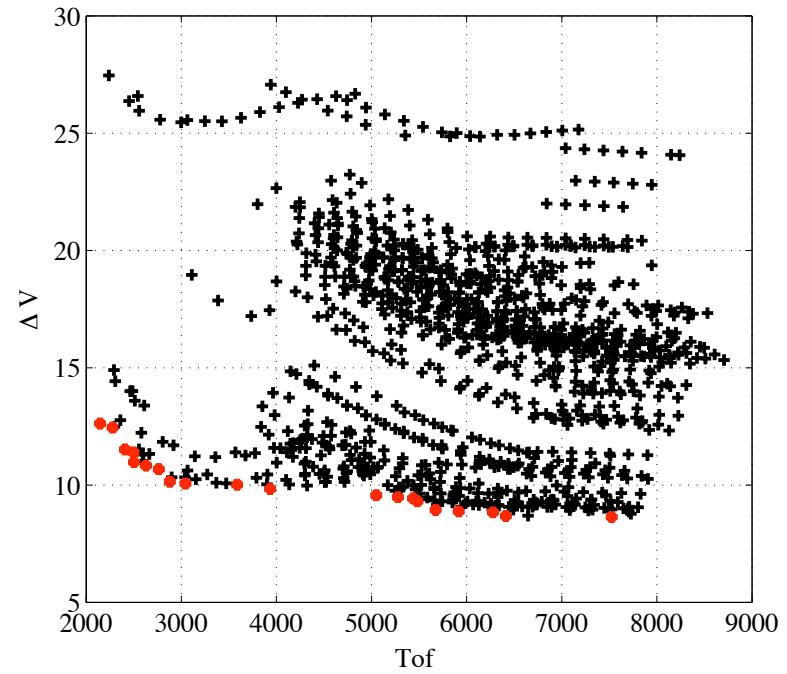
# Sequential GASP+DSM

- ▶ The method is based on the consideration that DSM transfers can be obtained by modifying MGA ones
- ▶ MGA-DSM trajectories are obtained by inserting DSM in desired transfer legs
- ▶ The need of a DSM is suggested by the magnitude of the  $V_s$  required for the powered GAs
- ▶ The overall optimization architecture is



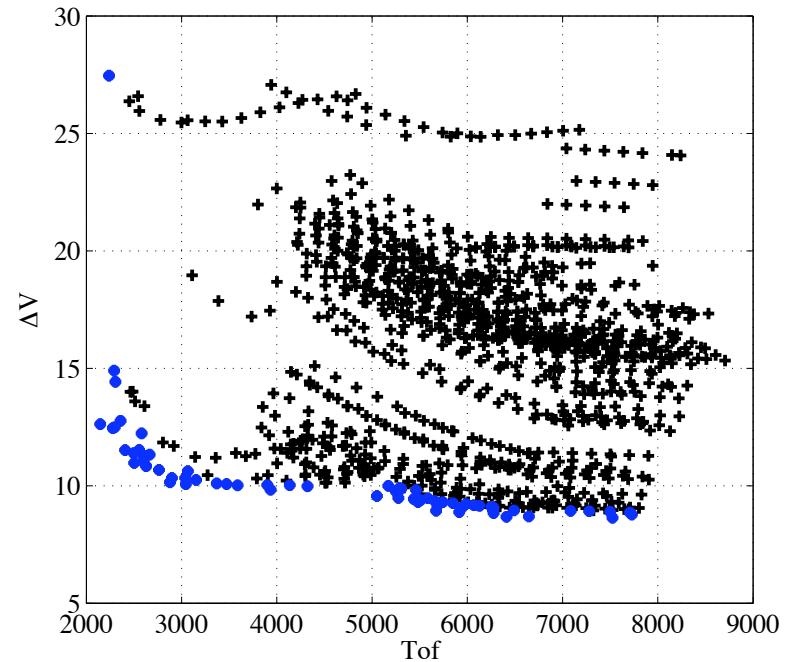
# Solution Set Selection

- ▶ GASP delivers a set of solutions as a result of local optimizations inside the remaining boxes
- ▶ The non-dominated solutions in the  $T_{of}$ -  $\Delta V$  plot are selected for DSMs insertion
- ▶ Solutions close to the Pareto set can be included to increase the number of cases analyzed (by dominance level)

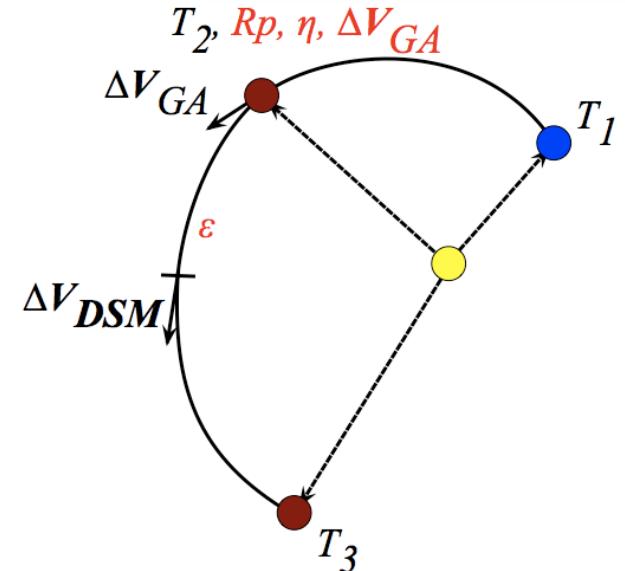
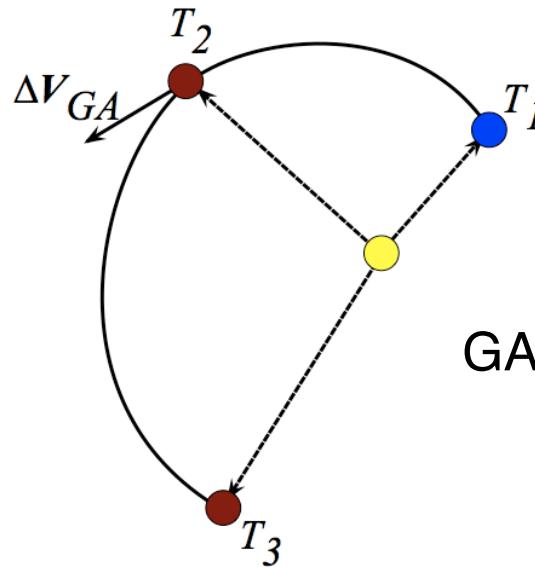


# Solution Set Selection

- ▶ GASP delivers a set of solutions as a result of local optimizations inside the remaining boxes
- ▶ The non-dominated solutions in the *Tof- ΔV* plot are selected for DSMs insertion
- ▶ Solutions close to the Pareto set can be included to increase the number of cases analyzed (by dominance level)



# DSM modeling



- ▶ Each DSM requires 4 additional variables
  - The pericenter radius  $r_p$  is no more computed through the bending angle equation
  - The GA plane is determined by the additional variable  $\eta$
  - A tangential  $\Delta V$  is allowed at the hyperbola pericenter
  - The first part of a leg including a DSM is analytically propagated for the fraction of the time of flight  $\epsilon$
- ▶ The  $\Delta V_{DSM}$  is computed by solving a Lambert's problem



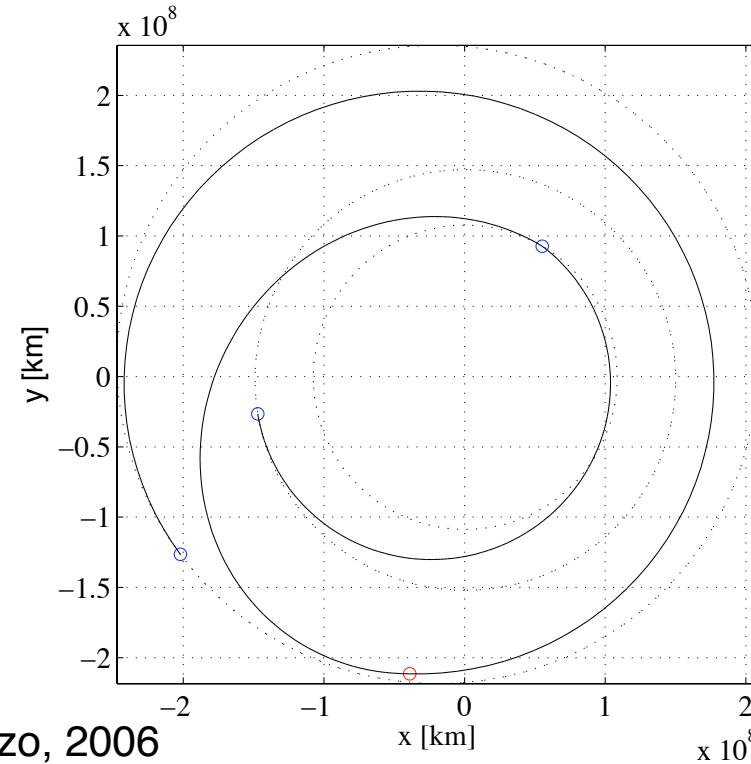
# First Guesses and Optimization

- ▶ The number and the arcs where DSMs are introduced is given by setting a limit on  $V_{GAs}$
- ▶ No DSM in the first leg is allowed (the  $V$  at launch has been already bounded in GASP)
- ▶ Each selected MGA solution is modified to obtain a first guess for a DSM transfer setting
  - $V_{GA} = 0$ ,  $\epsilon = 0.5$
  - $R_p$  and  $\eta$  are those of the MGA transfer
- ▶ The problem is formulated as nonlinear programming problem with box constraints
- ▶ A SQP optimizer is used to obtain optimal DSM transfers
- ▶ The non dominated solutions in the plot  $V$ - $T_{of}$  are identified after the optimization

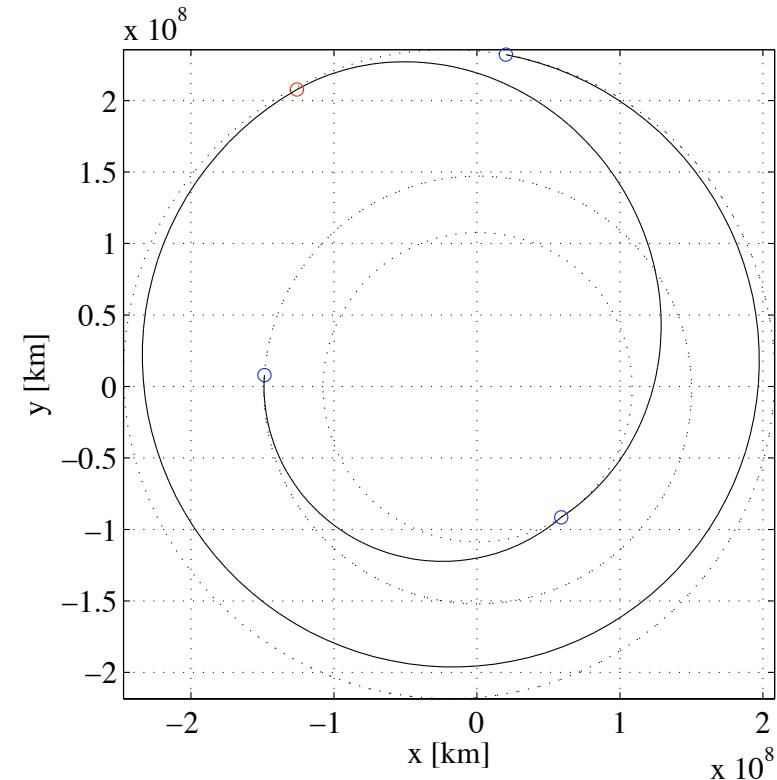
# Results: EVM problem

## ► Optimal structure: EVdM

- Search space [days]:  $[0, 2000] \times [100, 1200] \times [100, 2000]$
- Best obj [km/s] = 7.75
- $\Delta V_s$  [km/s] =  $3.43 + 0 + 3.52 + 0.80$
- GASP sol [km/s] = 9.03
- Ref sol<sup>†</sup> [km/s] = 8.15



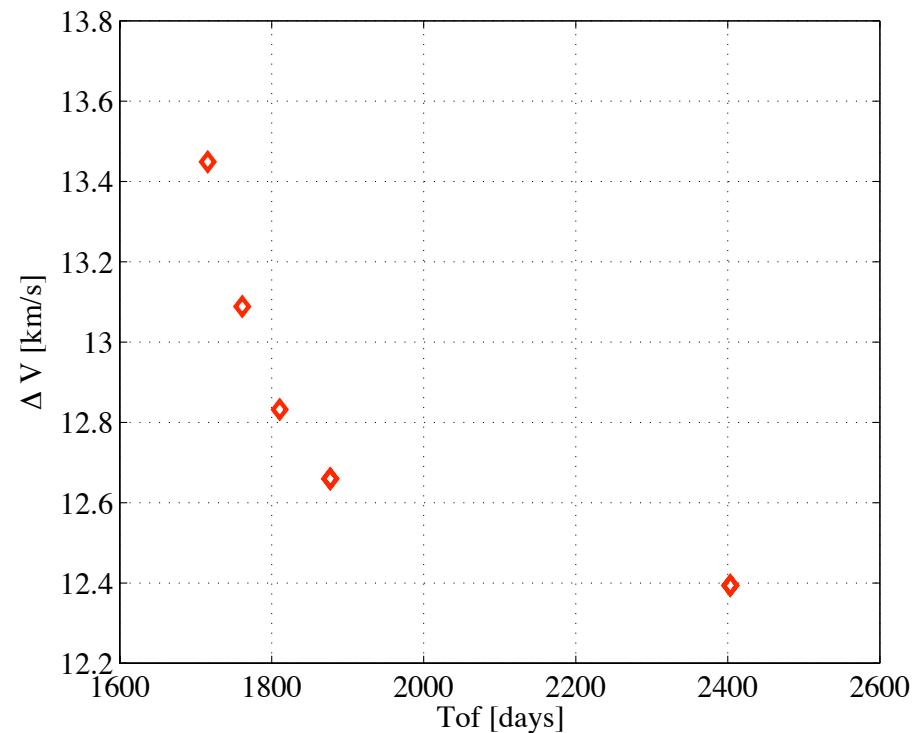
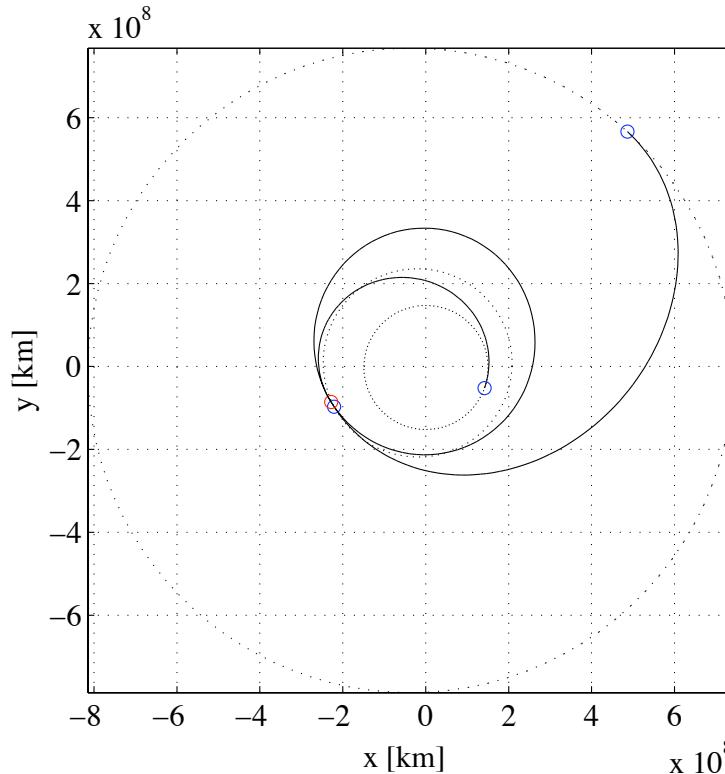
- Search space [days]:  $[1000, 6000] \times [100, 500] \times [100, 1000]$
- Best obj [km/s] = 8.07
- $\Delta V_s$  [km/s] =  $2.95 + 0 + 3.90 + 1.22$
- GASP sol [km/s] = 8.52



# Results: EMJ problem

## ► Optimal Structure: EMdJ

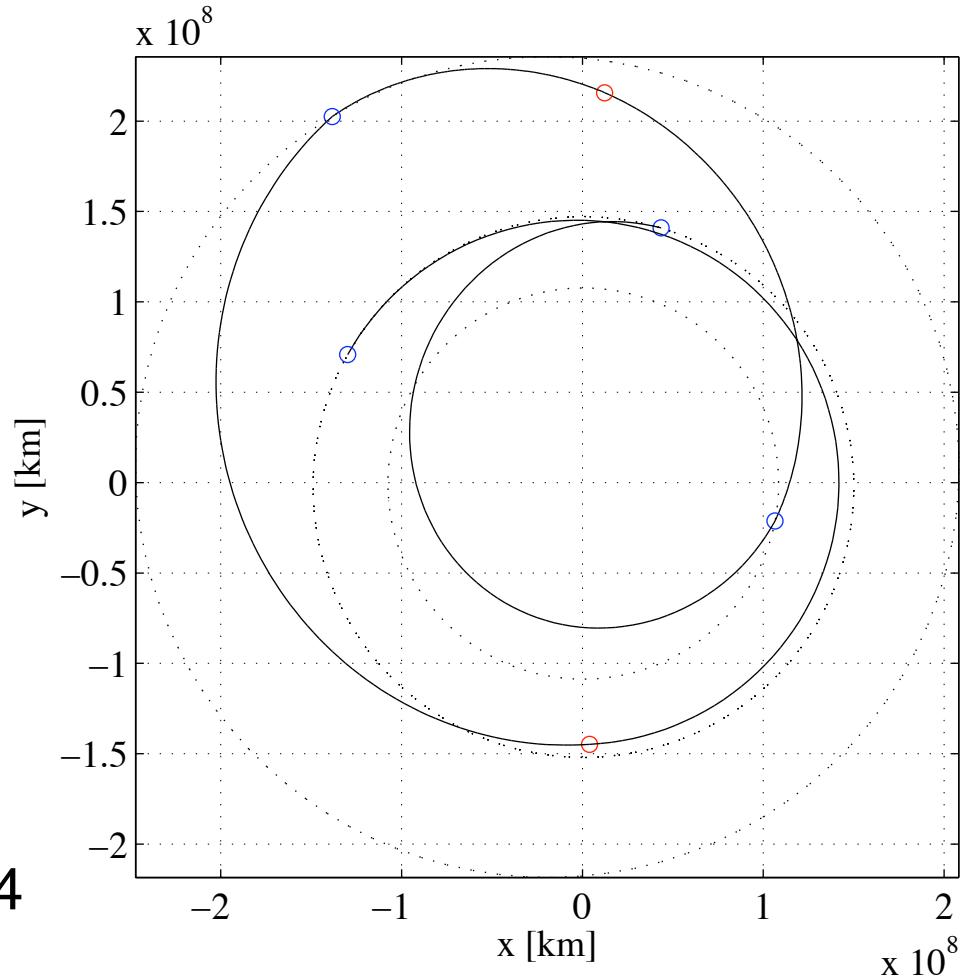
- Search space [days]:  $[1000, 6000] \times [100, 1200] \times [100, 2000]$
- Best obj [km/s] = **12.39** (12.48 GASP DSM)
- $\Delta V$  dep [km/s] = 3.93
- $\Delta V_{GA, DSM}$  [km/s] =  $0 + 4.04$
- $\Delta V$  arr [km/s] = 4.41
- GASP sol [km/s] = 13.41



# Results: EVME problem

## ► Optimal structure: EVdMdE

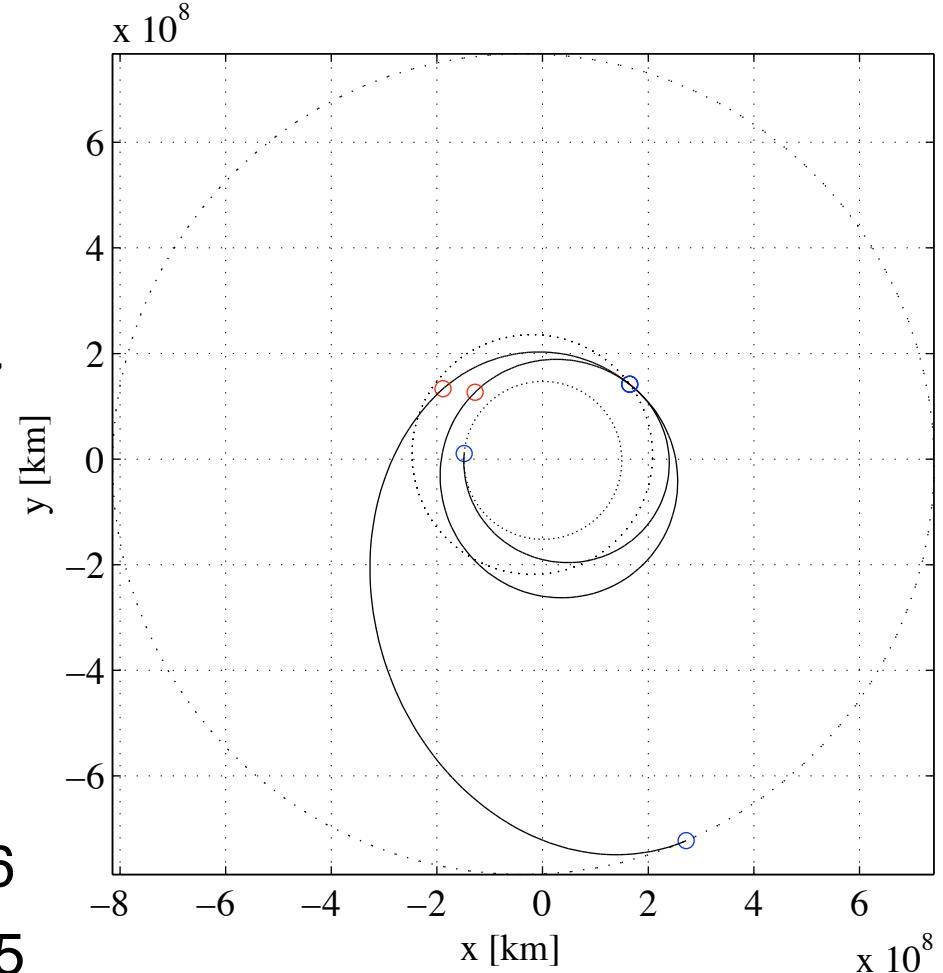
- Search space [days]:  
 $[3000, 4000]$   
 $[25, 525]$   
 $[20, 520]$   
 $[25, 525]$
- Best obj [km/s] = **10.87**  
(10.93 GASP DSM)
- $\Delta V$  dep [km/s] = 5.47
- $\Delta V_{GA,DSM}$  [km/s] =  
 $0 + 0.70 + 0 + 4.21$
- $\Delta V$  arr [km/s] = 0.49
- GASP sol [km/s] = 12.44



# Results: EMMJ problem

- ▶ Optimal structure: EMdMdJ

- Search space [days]:  
 $[3650, 5500]$   
 $[80, 430]$   
 $[330, 830]$   
 $[1000, 2000]$
- Best Obj [km/s] = 10.97  
**(10.84 GASP DSM)**
- $\Delta V$  dep [km/s] = 3.26
- $\Delta V_{GA,DSM}$  [km/s] =  
 $0 + \approx 0 + 0 + 3.20$
- $\Delta V$  arr [km/s] = 4.51
- GASP sol [km/s] = 12.86
- Ref sol<sup>†</sup> [km/s] = 11.05

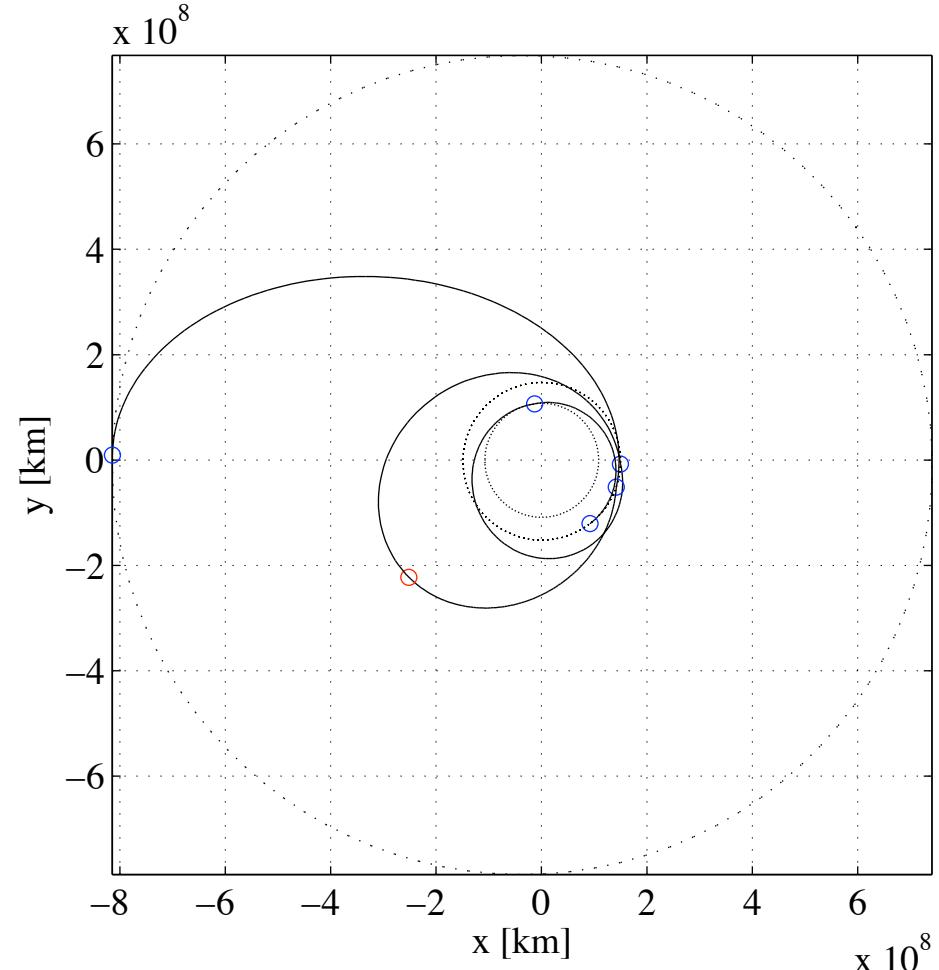


† Vasile and De Pascale, 2006

# Results: EVEEJ problem

## ► Optimal structure: EVEdEJ

- Search space [days]:  
 $[3650, 7300]$   
 $[80, 430]$   
 $[80, 830]$   
 $[80, 830]$   
 $[600, 2000]$
- Best obj [km/s] = 8.68  
**(8.67 GASP DSM)**
- $\Delta V$  dep [km/s] = 2.83
- $\Delta V_{GA, DSM}$  [km/s] =  
 $0 + 0 + 0.42 + 0$
- $\Delta V$  arr [km/s] = 5.43
- GASP sol [km/s] = 9.72
- Ref sol<sup>†</sup> [km/s] = 8.68



† Vasile and De Pascale, 2006

# Results: EVVEJS problem

## ► Optimal structure: EVdVEJS

- Search space [days]

- [-1000, 0]

- [30, 430]

- [100, 500]

- [30, 330]

- [400, 1600]

- [1000, 2200]

- Best obj [km/s] = 8.59  
**(8.29 GASP DSM)**

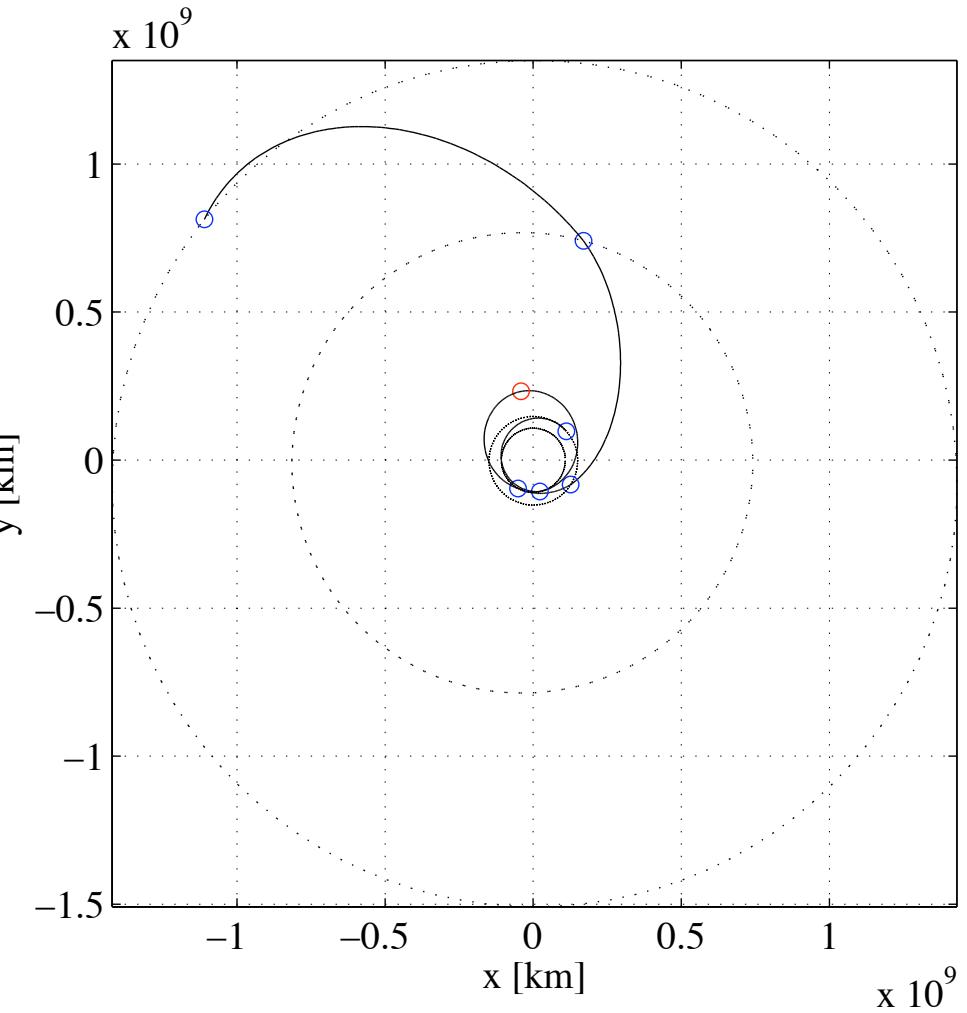
- $\Delta V$  dep [km/s] = 3.57

- $\Delta V_{GA,DSM}$  [km/s] =  
0.40 + 0.58 + 0 + 0 + 0

- $\Delta V$  arr [km/s] = 4.24

- GASP sol [km/s] = 8.68

- Ref sol<sup>†</sup> [km/s] = 9.06

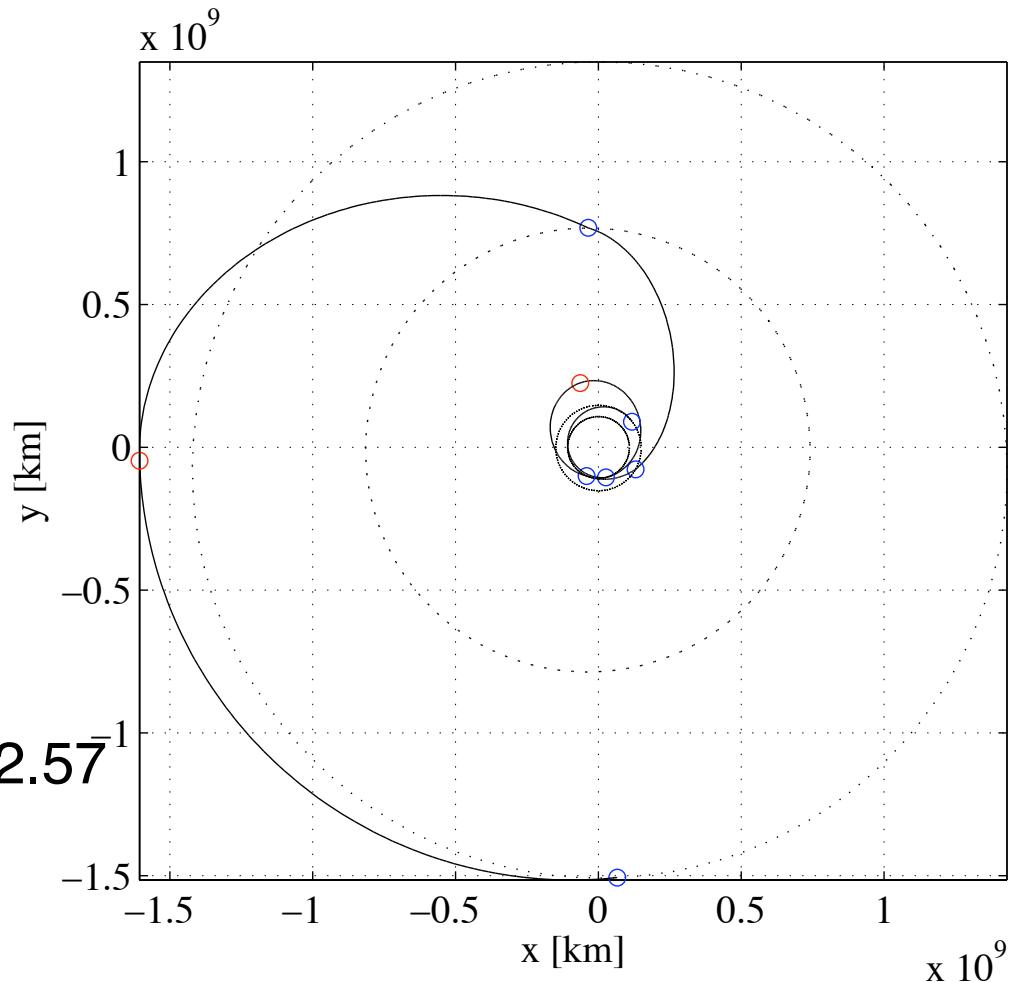


<sup>†</sup> Vasile and De Pascale, 2006

# Results: EVVEJS problem

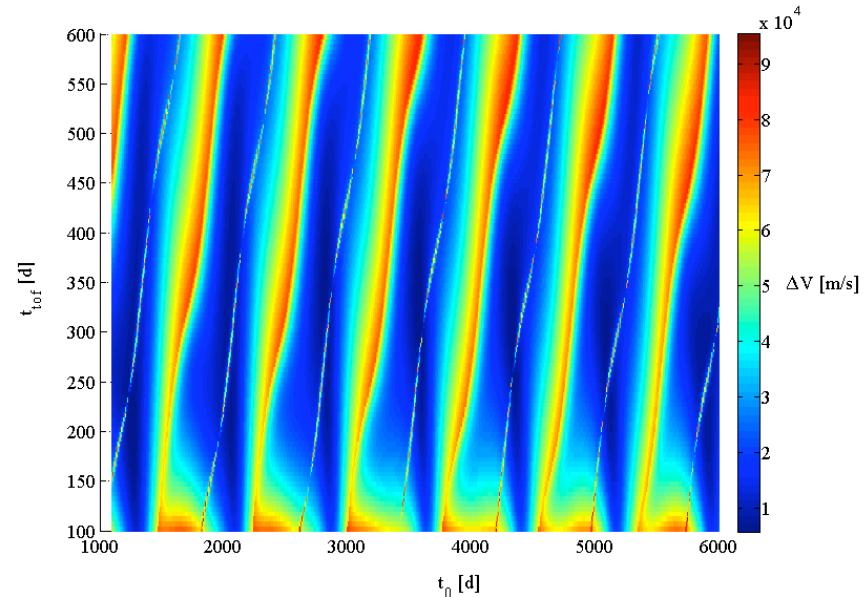
## ► Optimal Structure EVdVEJdS

- Search space [days]
  - [-1000, 0]
  - [30, 430]
  - [100, 500]
  - [30, 330]
  - [400, 2000]
  - [1000, 6000]
- Best obj [km/s] = 7.60
- $\Delta V$  dep [km/s] = 3.57
- $\Delta V_{GA,DSM}$  [km/s] =  $0.33 + 0.33 + 0 + 0 + 0 + 2.57^{-1}$
- $\Delta V$  arr [km/s] = 0.80
- GASP sol [km/s] = 8.61



# Conclusions: General Considerations

- ▶ A DA-Based version of GASP has been implemented
  - Significant work was devoted to solve the **discontinuity and dependency problems**
  - The resulting algorithm can effectively optimize MGA transfers with no DSMs
- ▶ The DA-Based GASP has been **extended to include DSMs**
  - Dependency problem leads to the choice of modeling the whole transfer as a sequence of Lambert's arcs
  - Test cases show the effectiveness of the algorithm





# Conclusions: GASP-DA with DSM

Main problems limiting the number of DSMs:

► **Memory:**

- A **DA number is a vector** of  $(n+v)!/(n!v!)$  coefficients where  $n$  is the order and  $v$  the number of variables
- **Many coefficients** are usually equal to zero
- But COSY does not allow dynamic memory allocation



**A great amount of memory** must be allocated anyway

► **Dependency:**

- 3 variables must be added for each DSM
- **Multimodality** increases with DSM number  
→ Taylor expansions might **lose** their **accuracy**

# Conclusions: Alternative Approach

- ▶ An **alternative approach** has been developed
  - The **DA based GASP** with no DSM is used to gain suitable **first guess solutions** (Pareto optimality)
  - An **optimization process** is performed to **insert DSMs**
- ▶ **Main advantages:**
  - **Larger search spaces** can be processed
  - The **resulting solutions** are **comparable** with those achieved by the pruning based algorithm
  - The **computational time decreases** significantly
- ▶ **Future steps:**
  - Insertion of a **global component** at the beginning of the optimization process
  - Insertion of **more than 1 DSM** per arc

# Taylor Models

## Differential Algebra

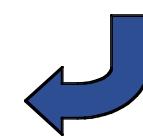
- ▶ Describe the **bulk** of the functional dependence through a **Taylor polynomial**



## Taylor Model

## Interval Arithmetic

- ▶ Bound the **deviation** of the original function from the polynomial by an **interval**



- ▶ **Theorem (Taylor):**
  - Given  $f : [a, b] \subset \mathbb{R}^v \rightarrow \mathbb{R}$ ,  $f \in \mathcal{C}^{n+1}([a, b])$
  - Given  $x_0 \in [a, b]$
  - Then,  $\forall x \in [a, b]$ , there is  $\theta \in \mathbb{R}$ ,  $0 < \theta < 1$ , such that:

$$f(\mathbf{x}) = P_{n, \mathbf{x}_0, f} + \frac{1}{(n+1)!} ((\mathbf{x} - \mathbf{x}_0) \cdot \nabla)^{n+1} f(\mathbf{x}_0 + (\mathbf{x} - \mathbf{x}_0)\theta)$$



# Taylor Models

- ▶ Consequently, the function  $f$  can be written as:

$$f(\mathbf{x}) = P_{n, \mathbf{x}_0, f}(\mathbf{x} - \mathbf{x}_0) + \varepsilon_{n, \mathbf{x}_0, f}(\mathbf{x} - \mathbf{x}_0)$$

- ▶ Let the interval  $I_{\alpha, f}$ ,  $\alpha = (n, \mathbf{x}_0, [\mathbf{a}, \mathbf{b}])$ , be such that:

$$\forall \mathbf{x} \in [\mathbf{a}, \mathbf{b}], \quad \varepsilon_{n, \mathbf{x}_0, f}(\mathbf{x} - \mathbf{x}_0) \in I_{\alpha, f}$$

- ▶ Then:  $\forall \mathbf{x} \in [\mathbf{a}, \mathbf{b}], \quad f(\mathbf{x}) \in P_{n, \mathbf{x}_0, f}(\mathbf{x} - \mathbf{x}_0) + I_{\alpha, f}$
- ▶ The pair  $(P_{n, \mathbf{x}_0, f}, I_{\alpha, f})$  is said a **Taylor Model** (TM) of  $f$ :

$$T_{\alpha, f} = (P_{n, \mathbf{x}_0, f}, I_{\alpha, f})$$

and it represents a validated enclosure of  $f$  on  $[\mathbf{a}, \mathbf{b}]$

# VALidated Global Optimization of MGA

- ▶ Non-guaranteed global optimizers are classically used in MGA transfers design
  - They are able to find **good solutions**
  - The solution is **not guaranteed** to be the global optimum



We have only best known solutions

- ▶ Validated global optimizers can be used to rigorously identify the **global minimum**
- ▶ COSY-GO implements a validated global optimizer based on Taylor Models

# Main Problems on MGA Transfers

- ▶ The **validated solution of parametric implicit equations** must be computed
  - Ephemeris evaluation → Kepler's eq.
  - Lambert's problem → Lagrange's eq.
  - Power GA → Bending angle eq.
- ▶ A dedicated algorithm is developed
  - Find a **reference point solution**
  - **Expand the solution using DA**
  - **Validate the solution using TM**
- ▶ The previous validated solver enables the **TM evaluation of the objective function for MGA**

# Main Problems on MGA Transfers

- ▶ The **validated solution of parametric implicit equations** must be computed
  - Ephemeris evaluation → Kepler's eq.
  - Lambert's problem → Lagrange's eq.
  - Power GA → Bending angle eq.
- ▶ A dedicated algorithm is developed
  - Find a **reference point solution**
  - **Expand the solution using DA**
  - **Validate the solution using TM**

} DA-based GASP
- ▶ The previous validated solver enables the **TM evaluation of the objective function for MGA**

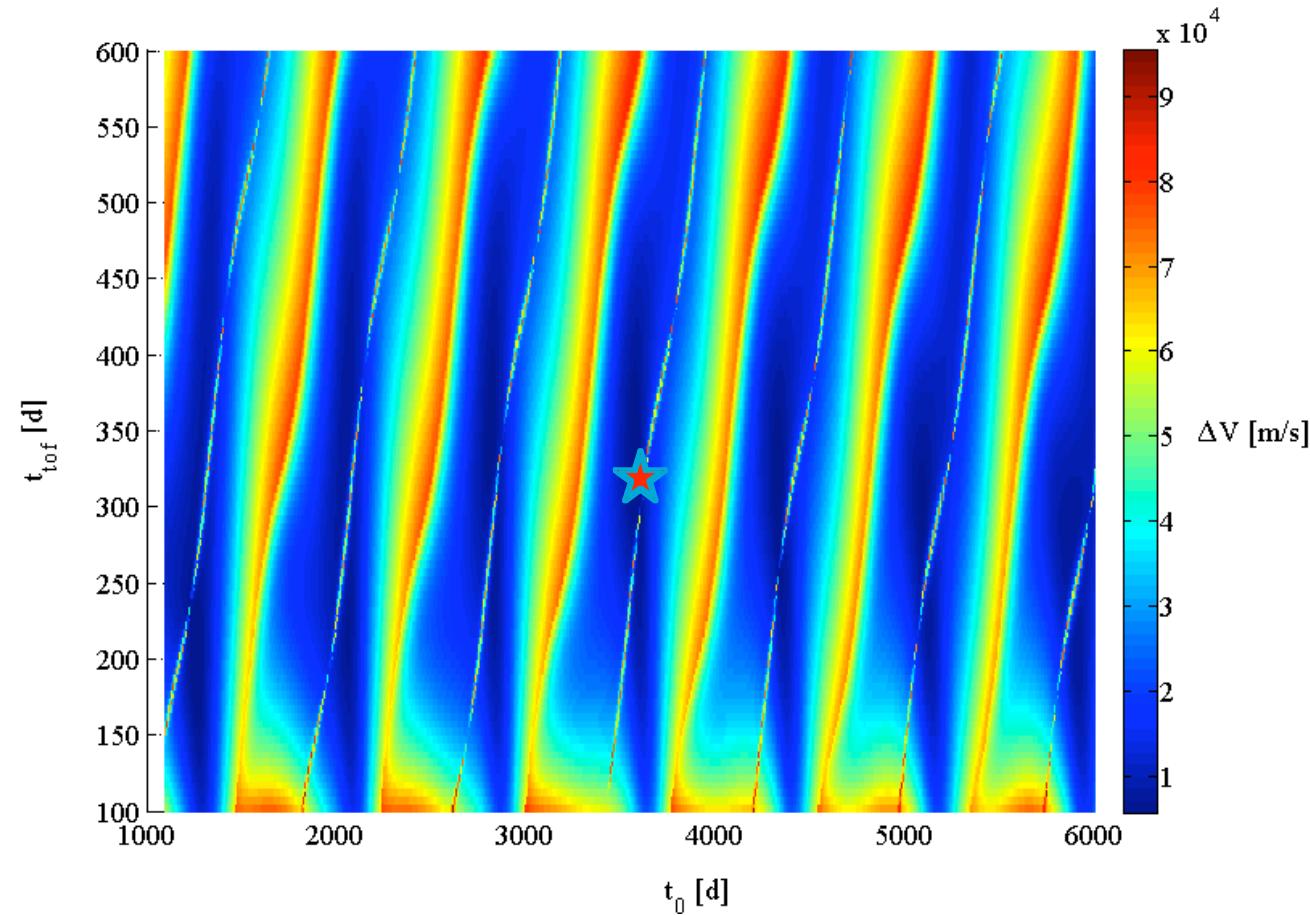
# Main Problems on MGA Transfers

- ▶ The **validated solution of parametric implicit equations** must be computed
  - Ephemeris evaluation → Kepler's eq.
  - Lambert's problem → Lagrange's eq.
  - Power GA → Bending angle eq.
- ▶ A dedicated algorithm is developed
  - Find a **reference point solution**
  - **Expand the solution using DA**
  - **Validate the solution using TM**

} DA-based GASP
- ▶ The previous validated solver enables the **TM evaluation of the objective function for MGA**

# Earth-Mars 2 impulse Transfer

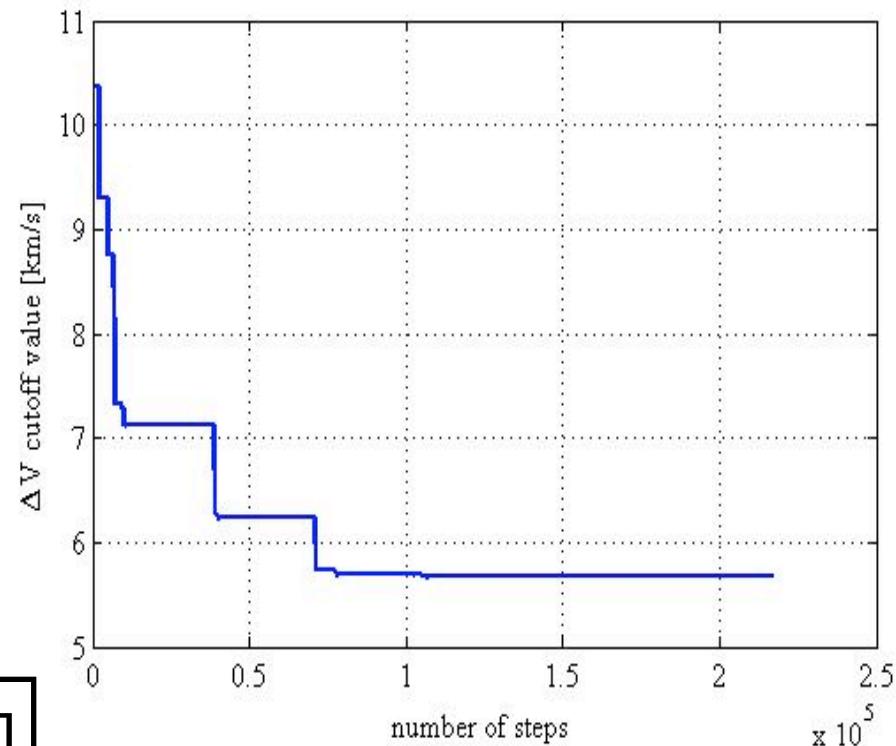
- ▶ COSY-GO was applied to find the verified global optimum of the impulsive Earth-Mars transfer



# Earth-Mars 2 impulse Transfer

- ▶ COSY-GO was applied to find the verified global optimum of the impulsive Earth-Mars transfer
- ▶ Platform: Pentium IV 3.06 GHz laptop
- ▶ Computational time: 4954.39 s
- ▶ Enclosure of the minimum [km/s]: [5.6673264, 5.6673272] (GASP-DA: 5.6673270)
- ▶ Enclosure of the solution [days]:

$t_0$	[3573.176, 3573.212]
$t_{EM}$	[324.034, 324.088]



# Earth-Venus-Mars Transfer

- ▶ The validated implicit equation solver is used for the **powered gravity assist maneuver**
- ▶ The **MGA** problem is reformulated **in absolute times**
- ▶ The verified global optimization of the Earth-Venus-Mars transfer is addressed
- ▶ Search Space [days] :  $[5000,6000] \times [140,240] \times [200,400]$ 
  - ▶ Results:
    - **Computational time:** about 3 weeks!
    - **Enclosure of the minimum:**  $[8.5220251, 8.5231393]$  km/s  
(GASP-DA: **8.5226**)
    - **Enclosure of the solution:**

$$\begin{array}{c} \hline \text{---} & \text{---} & \text{---} \\ \downarrow & \downarrow & \downarrow \\ t_0 & t_{EV} & t_{VM} \end{array}$$

$t_0$	$[5611.475, 5611.512]$
$t_{EV}$	$[157.592, 157.623]$
$t_{VM}$	$[255.564, 255.620]$

# Main Drawbacks and possible solutions

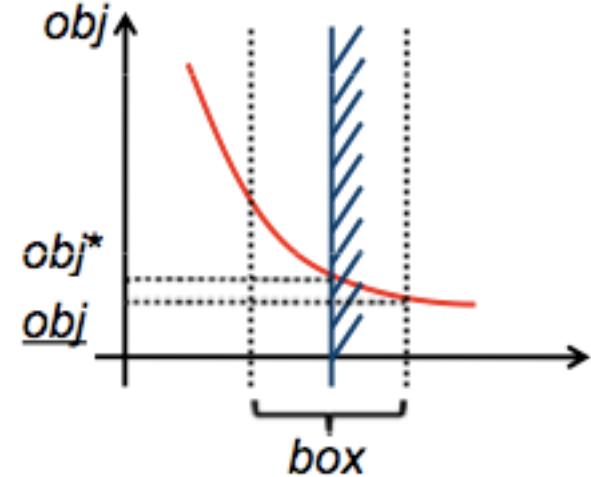
- ▶ Management of the constraints

- Boxes lying on the constraint are kept as feasible



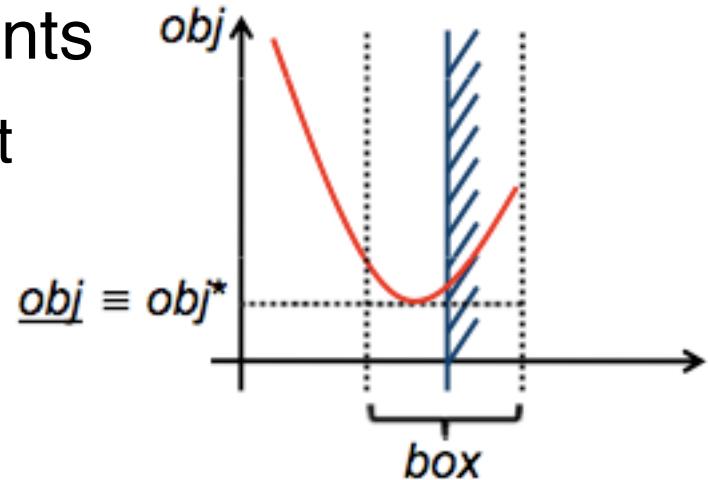
The computed obj can  
**underestimate** the actual  $obj^*$

- Possible solution: **validated enclosure of the constraint manifold**



# Main Drawbacks and possible solutions

- ▶ Management of the constraints
  - Boxes lying on the constraint are kept as feasible



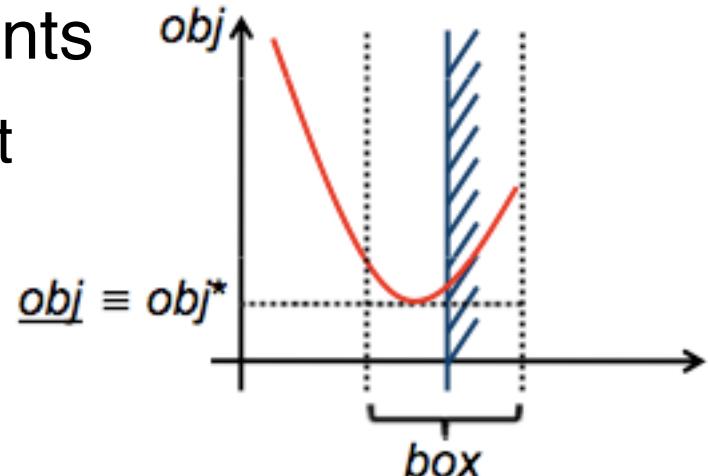
The computed obj can  
**underestimate** the actual  $obj^*$

- Possible solution: **validated enclosure of the constraint manifold**

NOTE: The global optimum of the Earth-Venus-Mars transfer **does not lie** on the constraint manifold

# Main Drawbacks and possible solutions

- ▶ Management of the constraints
  - Boxes lying on the constraint are kept as feasible



The computed obj can  
**underestimate** the actual  $obj^*$

- Possible solution: **validated enclosure of the constraint manifold**

NOTE: The global optimum of the Earth-Venus-Mars transfer **does not lie** on the constraint manifold

- ▶ High computational time
  - COSY-GO algorithm is fully parallelizable



Possible solution:  
**Parallel run**



# Conference announcement

New Trends in Astrodynamics and Applications V

Politecnico di Milano, Milano, Italy

Summer 2008

More details coming soon ...

