A Minimum-Fuel Fixed-Time Low-Thrust Rendezvous Solved with the Switching Systems Theory

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In this paper, a fuel optimal rendezvous problem is tackled in the Hill-Clohessy-Wiltshire framework with several operational constraints as bounds on the thrust, non linear non convex and disjunctive operational constraints (on-off profile of the thrusters, minimum elapsed time between two consecutive firings...). An indirect method and a decomposition technique have already been combined in order to solve this kind of optimal control problem with such constraints. Due to a great number of parameters to tune, satisfactory results are hard to obtain and are sensitive to the initial condition. Assuming that no singular arc exists, it can be shown that the optimal control exhibits a bang-bang structure whose optimal switching times are to be found. Noticing that a system with a bang-bang control profile can be considered as two subsystems switching from one with control on to with control off, and vice-versa, a technique coming from the switching systems theory is used in order to optimise the switching times.

Key Words: Satellite Rendezvous, Low Thrust, Optimal Control, Switching Systems

1. Introduction

For proximity operations purposes, spacecraft have to make rendezvous to a target point or to their nominal operating position. Thus, it is necessary to design an accurate control strategy in order to fulfill the rendezvous mission requirements. To this end, spacecraft are equipped with electric and/or chemical thrusters, and studies about effective numerical solutions for minimum-fuel rendezvous problems, dating back to the sixties,5, 12) are still in progress nowadays for both types of propulsion.4, 6, 13) When chemical thrusters, the thrusts are so high that the thrusting durations are short in comparison to the orbital period and the thrusts can therefore be idealised as impulsive manoeuvres (instantaneous change of velocity without change of position). As opposed to chemical thrusters, electric thrusters require a longer thrusting duration leading to the low-thrust class of rendezvous problems. Despite the drawbacks (sub-optimality and a lack of precision for the feedback control), a bang-bang profile of the thrusters, the eight operational constraints, and vice-versa, are first removed from the OCP so that it can be numerically solved with an hybrid method. In a second step, an equivalent station keeping problem. The difficulty is to find the optimal switching times feasible but time consuming.7) However, adding the previously mentioned operational constraints on the control makes the hybrid approach not completely effective, justifying to resort to a two-step decomposition approach as mentioned in reference 7) for a geostationary station keeping problem. The difficult operational constraints are first removed from the OCP so that it can be numerically solved with an hybrid method. In a second step, an equivalent trajectory is sought in order to fulfill the operational constraints. However, in order to meet the final rendezvous constraints, numerous parameters are to be tuned, what makes the searching of the optimal switching times feasible but time consuming.7) Assuming that no singular arcs exist, it may be shown that the minimum fuel optimal control law has an on-off profile and an ensuing difficulty is to find the optimal switching times respecting the operational constraints. In the reference 14), a method for solving switched system based on the parametrisation of the..
switching sequence is presented. Noting that a system with an on-off control profile exhibits a switching sequence from the system whose control is off to the system whose control is on, and vice-versa, it is possible to apply the switched systems technique from\(^{14}\) to optimise the commutation times.

The contribution of this paper is to apply the optimisation of the commutation times for the fixed-time fuel optimal rendezvous problem using the switched systems framework. In order to use this approach, the order of the firing thrusters has to be known in advance. The optimal sequence of thrusters is determined by applying the two-step methods of\(^{13}\). Hence, this contribution can be considered as a third decomposition step in order to enforce both the operational constraints and the final rendezvous constraint. The benefits of using the proposed optimisation of the switching times are illustrated on a numerical low-thrust rendezvous problem example.

2. Modelling in the Switched Systems Framework

2.1. Rendezvous Problem Statement

A satellite in its terminal phase of rendezvous with a target orbiting the Earth on the geostationary Earth orbit. Assuming that the satellite is only submitted to a central attraction field, its position and velocity vectors can be computed relatively to the fictitious geostationary mission operation point in a local LVLH frame (see Figure 1). In such a coordinate frame, the state vector consists in the vector of relative positions and velocities:

\[
X(t) = \begin{bmatrix} x(t) & y(t) & z(t) & \dot{x}(t) & \dot{y}(t) & \dot{z}(t) \end{bmatrix}^T
\]

(1)

![Fig. 1. Local Orbital Frame RTN.](image)

The satellite is supposed to be equipped with an electric thruster on each face allowing 6 degrees of freedom control. The control vector has thus six components and reads:

\[
u = \begin{bmatrix} u_R & u_T & u_N & u_{-R} & u_{-T} & u_{-N} \end{bmatrix}^T \in \mathbb{R}^6; \quad \frac{F_{\text{max}}}{mn^2} \]

(2)

where \(m\) is the satellite mass, \(n\) its mean motion and \(F_{\text{max}}\) the maximum thrust level. Each component of the thrust vector is thus supposed to be either 0 or 1.

As the reference point is located on a circular keplerian orbit, the relative motion of the satellite is given by the Hill-Clohessy-Wiltshire equations:\(^3\)

\[
X(t) = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \end{bmatrix} \begin{bmatrix} 1 \end{bmatrix} X(t) + \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \end{bmatrix} \begin{bmatrix} 1 \end{bmatrix} X(t) + \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ \end{bmatrix} \begin{bmatrix} 1 \end{bmatrix} X(t),
\]

(3)

where \(0_3\) is the \(3 \times 3\) null matrix, \(I_3\) is the \(3 \times 3\) identity matrix and:

\[
A_1 = \begin{bmatrix} 3n^2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -n^2 \end{bmatrix}, \quad A_2 = \begin{bmatrix} 0 & 2n & 0 \\ -2n & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.
\]

(4)

The thrusters are supposed to be on-off thrusters. Therefore the thrust profile is modelled as a rectangular signal that is parametrized by the date \(t_{i,j}\) corresponding to the middle instant of the thrust and by its half width duration denoted \(\Delta t_{i,j}\) as depicted on Figure 2. Operational thruster propulsion system constraints must be taken into account while solving the rendezvous problem:

(i) thrusters cannot have simultaneous thrusts;
(ii) a thrust must last at least \(T_i; 2\Delta t_{i,j} > T_i\);
(iii) two successive thrusts of a given thruster must be separated by an interval of latency equal to \(T_i\);
(iv) two thrusts of two different thrusters must be separated by an interval of latency equal to \(T_d\).

![Fig. 2. Parametrization of the \(j\)th thrust.](image)

2.2. Formulation of the problem in the switched systems framework

The control profile of the system can be decomposed in \(K\) intervals \(T_k\) with constant control vector \(U_k\). Each interval must verify:

\[
\bigcap_{i=1}^{K} T_k = \emptyset \quad \text{and} \quad \bigcup_{i=1}^{K} T_k = [t_0, t_f],
\]

(5)

and the control vector \(U_k\) must be one of the \(2^6 = 64\) admissible control vectors:

\[
U_k \in \left\{ \left( \begin{array}{cccc} 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ \end{array} \right) \right\}.
\]

(6)

with \(U_{\text{max}} = \frac{F_{\text{max}}}{mn^2}\).

The disjunction constraint (i) imposes to eliminate the control vectors for which more than one thruster is active. Hence, the admissible control vectors are only the 7 remaining ones:

\[
U_k \in \left\{ \left( \begin{array}{cccc} 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ \end{array} \right) \right\}.
\]

(7)

These 7 admissible control vectors define the seven possible modes that satisfy constraint (i). It is thus possible to express the system dynamics (3) by separating the several possible...
modes. On the interval $T_k$, the system dynamics are:

$$
\dot{X}(t) = \begin{cases} 
AX(t), \\
AX(t) + BV_1, \\
AX(t) + BV_2, \\
\vdots \\
AX(t) + BV_6,
\end{cases}
$$

with $V_i$ being a $6 \times 1$ zero vector with a 1 at the $i^{th}$ position. By extension, it is possible to write by extension $U_0$ as the $6 \times 1$ zero vector.

With the considerations introduced above, all the dynamics functions:

$$
f_i(X) = AX + BV_i, \quad i \in {0, \ldots, 6},
$$

can represent a subsystem of the overall system. Hence, the commutation from $U_k$ to $U_{k+1}$ between the intervals $T_k$ and $T_{k+1}$ can be viewed as a commutation between two of the seven subsystems. In a switched system framework, the system dynamics can be written as:

$$
\text{for } t \in T_k, \exists k \in {0, \ldots, 6}, \dot{X}(t) = f_k(X(t)),
$$

where the following equality holds: $U_k = V_k$.

3. Constrained Optimal Control Problem

3.1. Optimal Control Problem Statement

The rendezvous problem has to be solved on the fixed-time interval $[t_0, t_f]$ and $P_i$ denotes the number of thrusts for thruster $i$ in this time interval. If $(t_{i,k})_{k=1...P_i}$ is the ordered sequence of firing times for thruster $i$, the constraints (iii) and (iv) may be expressed as:

$$
|t_{i,k} - t_{j,l}| - (\Delta t_{i,k} + \Delta t_{j,l}) \geq K_{i,j},
$$

for $k = 1 \ldots P_i$ and $l = 1 \ldots P_j$, where $K_{i,j} = T_s$ if $i = j$ (constraint (iii)) and $K_{i,j} = T_d$ otherwise (constraint (iv)).

Some additional constraints are used in order to prevent the firing of thrusters before $t_0$ or after $t_f$:

$$
t_{i,j} - \Delta t_{i,j} \geq 0 \quad \text{and} \quad t_{i,j} + \Delta t_{i,j} \leq t_f.
$$

The aim is to perform a minimum-fuel fixed-time rendezvous from the initial state $X(t_0) = X_0$ to the final state $X(t_f) = X_f$. The performance index to be minimized reads thus as:

$$
J = J(u) = \int_{t_0}^{t_f} \sum_{i=1}^{6} |u_i(t)|dt.
$$

The fuel-optimal rendezvous problem is thus recast as the following Optimal Control Problem (OCP):

Problem 1

$$
\min J(u) = \int_{t_0}^{t_f} \sum_{i=1}^{6} |u_i(t)|dt
$$

s.t.

$$
\dot{X}(t) = AX(t) + Bu(t),
$$

$$
X(t_0) = X_0, \quad X(t_f) = X_f,
$$

$$
2\Delta t_{i,j} \geq t_f, \quad t_{i,j} - \Delta t_{i,j} \geq t_0,
$$

$$
t_{i,j} + \Delta t_{i,j} \leq t_f,
$$

$$
|t_{i,k} - t_{j,l}| - (\Delta t_{i,k} + \Delta t_{j,l}) \geq K_{i,j},
$$

$$
u_i(t) \in [0, 1],
$$

with $u_i$ standing for the six components $u_R, \ldots, u_N$ of the control vector.

3.2. Transformation of the OCP in the Switched Systems Framework

Defining the Hamiltonian of the Problem 1:

$$
\mathcal{H}(X, \lambda, u) = \sum_{i=1}^{6} |u_i(t)| + \lambda(t)^T (AX(t) + Bu(t)),
$$

with $\lambda \in \mathbb{R}^6$ the costate vector, the Pontryagin Maximum Principle allows to express the optimal control as:

$$
u^* = \text{arg min}_u \mathcal{H}(X^*, \lambda^*, u).
$$

Assuming that no singular arc exists, the optimal control can be restated as:

$$
u^* = -\text{sign} (B^T \lambda^*),
$$

and is thus a bang-bang control. The operational constraint of having an on-off control profile is automatically satisfied thanks to Equation (17). In the case where optimal singular arcs are present, strict optimality would not be reached due to this constraint on the propulsion system.

A system with a bang-bang control profile can be considered as a switched system with two subsystems: one whose control is on and the other whose control is off. It is therefore possible to use the modelling of the rendezvous problem introduced in Section 2.2, where the system has been decomposed into seven subsystems: one for a coasting arc and one for the firing arc for each thruster. In this modelling, at most one thruster can be on at each time.

Rewriting the dynamics of the system:

$$
\text{for } t \in T_k, \exists k \in {0, \ldots, 6}, \dot{X}(t) = f_k(X(t)),
$$

it can be seen that the control is not unknown anymore. Indeed, if the active subsystem for the interval $T_k$ is known, the control vector $U_k$ is either 0 or $U_{max}$ for the thruster corresponding to the active subsystem. The unknown are now the sequence of active subsystems and the commutation times between each subsystem.

If $P$ is the optimal number of thrusts, the number of switching times is $2P$ and the number of intervals on which the control is constant is $2P + 1$. Denoting $t_i$ the switching times, it is possible to write $t_f = t_{2P+1}$ as if the final time were the last commutation time.

In order to satisfy the operational constraints (iii) and (iv), each firing arc must be separated by a coasting arc. Therefore, assuming that the first arc is a coasting arc, the intervals $T_{2k+1}$ are always coasting arcs and the intervals $T_{2k}$ are firing arcs whose length must respect the constraints:
\[\alpha, \theta, \mu, \lambda, \mu_k, \lambda_k, \Delta \text{ free.}\]

As the structural of the optimal control is supposed to be known in advance, the parametrisation by the switching times avoid the use of the transversality conditions on \(\alpha^*\) for imposing the final state constraint \(X(t_f) = X_f\). Therefore, it is necessary to add a penalisation of the gap between the actual final state and the target state and to modify the performance index. The new performance index to be minimised is thus:

\[J = J(t_0, X(2P + 1)) = \min_{\alpha, \theta, \mu, \lambda, \mu_k, \lambda_k, \Delta} \sum_{k=1}^{P} \left( t_{2k} - t_{2k-1} \right) \frac{F_{\max}}{\text{min}}^2 + \left( X(2P + 1) - X_f \right)^T Q \left( X(2P + 1) - X_f \right),\]

where the matrix \(Q\) is defined by:

\[Q = \begin{bmatrix} \mu & \mathbf{I}_3 & 0 \\ 0 & \mu & \mathbf{I}_3 \end{bmatrix}\]

As the state vector \(X\) is made of the three position coordinates and the three velocity coordinates, two different penalisation parameters can be chosen.

The OCP to be solved is thus given by:

**Problem 2**

\[
\begin{align*}
\min_{\alpha, \theta, \mu, \lambda, \mu_k, \lambda_k, \Delta} & J(t_0, X(2P + 1)) = \sum_{k=1}^{P} \left( t_{2k} - t_{2k-1} \right) \frac{F_{\max}}{\text{min}}^2 + \left( X(2P + 1) - X_f \right)^T Q \left( X(2P + 1) - X_f \right) \\
\text{s.t.} & X(t_0) = X_0, \\
& t_{2k} - t_{2k-1} \geq T_i, ~ t_{2k+1} - t_{2k} \geq \alpha,
\end{align*}
\]

where \(\alpha = T_i\) in case of two successive thrusts of a given thruster or \(\alpha = T_d\) in case of two thrusts of two different thrusters.

**4. Optimisation of the Switching Sequence in the Switched System Framework**

The Problem 2 is an OCP for a switched system. The reference [14] has developed a technique in order to solve such problems. A difference between the problem solved by [14] and the Problem 2 lies in the fact that the commutation times of the bang-bang control have been interpreted as the switching times from a subsystem whose control is 0 to a subsystem whose control is \(U_{\max}\), and vice versa. Assuming that the commutation sequence, i.e. the ordered sequence of active subsystems, is known in advance, the optimal switching times are sought and can be found by applying the method described in [14] based on a switched system framework with parametrisation of the switching times. The appropriate control vector \(U_k\) is applied on each interval \([k, k + 1]\).

The idea of the technique described in [14] is to parametrise the switching times. Changing the time variable as:

\[t = t_k + \Delta_k (\tau - k) \quad \text{if} \quad t \in [t_k, t_{k+1}],\]

with \(\Delta_k = t_{k+1} - t_k\), the switching times becomes parameters of the optimal control problem and the system dynamics (18) can be expanded and rewritten as:

\[
\frac{\partial X(\tau)}{\partial \tau} = \begin{cases} A (X_{2k-1} - X_{2k-2}) & \text{if} \quad \tau \in [2k - 2, 2k - 1], \\
(AX + \frac{\Delta_k}{2} BU_k)X_{2k-1} & \text{if} \quad \tau \in [2k - 1, 2k], \\
\vdots \\
AX_{2P} & \text{if} \quad \tau \in [2P, 2P + 1],
\end{cases}
\]

for \(k = 1, \ldots, P\). The state vector can be now considered as a function of the new time variable \(\tau\) and of the switching times \(t_k: X = X(\tau, [t_k])\).

The problem to be solved with the introduced change of time coordinates reads thus:

**Problem 3**

\[
\begin{align*}
\min_{\alpha, \theta, \mu, \lambda, \mu_k, \lambda_k, \Delta} & J(t_0, X(2P + 1)) = \sum_{k=1}^{P} \left( t_{2k} - t_{2k-1} \right) \frac{F_{\max}}{\text{min}}^2 + \left( X(2P + 1) - X_f \right)^T Q \left( X(2P + 1) - X_f \right) \\
\text{s.t.} & X(0) = X_0, \\
& \Delta_{2k-1} \geq T_i, \Delta_{2k} \geq \alpha,
\end{align*}
\]

where \(\alpha = T_i\) in case of two successive thrusts of a given thruster or \(\alpha = T_d\) in case of two thrusts of two different thrusters.

As the structural of the optimal control is known, the first-order necessary optimality conditions would not give any useful information, and the optimal state trajectory can be obtained by propagating the system dynamics (27).

If the overall switching times optimisation problem is solved with a descent method, it is necessary to compute the derivative of the performance index with respect to the parameterised...
switching times. Computing $\frac{\partial J}{\partial t_k}$ will require the computation of $\frac{\partial x}{\partial t_k}$, obtained by differentiation of the system dynamics (27).

The derivative of the performance index with respect to the switching times are given by:

$$\frac{\partial J}{\partial t_{2i-1}} = \frac{F_{\text{max}}}{m^n} + 2\left(Q(X(2P+1) - X_f)\right)^T\frac{\partial X(2P+1)}{\partial t_{2i-1}} (29)$$

and the derivatives of the state vector with respect to the switching times are:

$$\frac{\partial x}{\partial t_{2i-1}} = \frac{F_{\text{max}}}{m^n} + 2\left(Q(X(2P+1) - X_f)\right)^T\frac{\partial X(2P+1)}{\partial t_{2i}} (30)$$

and

$$\frac{\partial x}{\partial t_{2i}} = \begin{cases} \Delta_{2i-1}A \frac{\partial X}{\partial t_{2i-1}} & \text{if } t \in [2k - 2k - 1], \\
\Delta_{2i-1}A \frac{\partial X}{\partial t_{2i-1}} \text{ if } t \in [2k - 1, 2k], \\
\Delta_{2i-1}A \frac{\partial X}{\partial t_{2i-1}} + AX \text{ if } t \in [2l - 2, 2l - 1], \\
\Delta_{2i-1}A \frac{\partial X}{\partial t_{2i-1}} - (AX + \frac{F_{\text{max}}}{m^n}BU_i) \text{ if } t \in [2l - 2, 2l]. \\
\end{cases}$$

The optimisation of the performance index and the switching times can be computed using any non linear solver. The equations (29) - (32) can be useful if a descent algorithm is used to perform the optimisation.

5. Numerical Results

In this section, the proposed methodology is applied on a low-thrust rendezvous involving a satellite of mass 4850 kg supposed to be equipped with 6 thrusters, one on each side. This satellite has to fly from its initial position $X_0 = [5\;10\;10\;0\;0\;0]^T$ (the positions are given in km and the velocities in km/day) to its rendezvous target $X_f = [0\;0\;0\;0\;0\;0]^T$ in a fixed period of time ($t_f - t_0 = 1$ day).

The process to obtain the optimal structure of the control profile satisfying the operational constraints (i) - (iv) is:

- solve the consumption based equivalence (CBE) with the operational constraints and the modified cost function with a penalisation of the final state (see Problem 4),
- solve the effect based equivalence (EBE) as described in Problem 6.

Problem 4

$$\min_{u(t)|u(t)|} \int_0^T \sum_{i=1}^{P} \Delta u_i(t) dt,$$

s.t. $\dot{X}(t) = AX(t) + BU_{\text{max}}u(t)$,
$$X(t_0) = X_0, X(t_f) = X_f.$$

Problem 5

$$\min_{u(t),\Delta u_{i,j}} \sum_{i=1}^{P} \left( ||u_{\text{BVP}}(t)||_1 - \sum_{j=1}^{P} \Delta u_{i,j} \right)$$

such that the constraints (ii),(iii) and (iv) are satisfied. $u_{\text{BVP}}(t)$ is the control solution of Problem 4.

Problem 6

$$\min \left( X(2P+1) - X_f \right)^T Q(X(2P+1) - X_f),$$

such that the constraints (ii),(iii) and (iv) are satisfied. $u_{\text{BVP}}(t)$ is the control solution of Problem 4.

Once the order of the firing thrusters is known by means of the modified CBE or the EBE, the proposed optimisation technique can optimise the switching times.

Figure 3 shows the positions and the velocities of the satellite after solving the modified CBE and the EBE problems on one hand, and on the other hand the position and velocity of the satellite after solving Problem 3. The parameters for the final rendezvous constraint are: $\mu_1 = 100, \mu_0 = 0.001$. Figure 4 shows the trajectories in the $(x,y)$ plane. The norm of the final position shows that the use of the proposed technique allows to optimise the switching times computed by the modified CBE and EBE schemes so that the resulting trajectory comes closer to the final target with less fuel consumption (see Table 1).

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*Fig. 3. Satellite positions and velocities:
- ●: solution of the modified CBE Problem 5,
- ●: solution of the EBE Problem 6,
- ●: solution of Problem 3.*
6. Conclusion

In this paper, the switched system framework is used in order to optimise the commutation sequence for a fixed-time minimum-fuel rendezvous problem whose control presents an on-off profile. In this case, the system can be naturally separated into two subsystems, depending on the value of the control: on or off. After the parametrisation of the switching times, a descent algorithm can be used to minimise the overall fuel consumption as well as the distance to the target. As the proposed method requires to know beforehand the optimal thrusters firing sequence, a two-step decomposition method is used in advance. The optimisation of the switching times allow to overcome the drawbacks of the previous steps. Hence it can be considered as the third step of the decomposition. An improvement of the presented results would be to extend the technique to time varying and non-linear systems.

References