

Dynamical system theory and numerical methods applied to Astrodynamics

Roberto Castelli

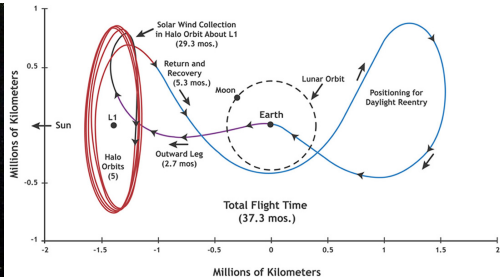
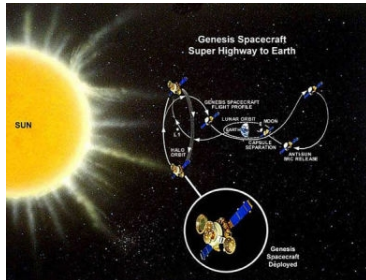
Institute for Industrial Mathematics
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Introduction

In designing a space mission, one has to

- ▶ Consider the **Force Field** acting on the Spacecraft
- ▶ Consider some Physical and Technical **constraints**
- ▶ Satisfy some mission **requirements**
- ▶ Take care of the **fuel consumption and the travelling time**
- ▶



Introduction

N-BODY PROBLEM



First guess trajectories
designed in simplified model

- ▶ Two-body sections
- ▶ Restricted Three-body problem
- ▶ Bicircular model
- ▶ ...

Numerical Optimisation in Full
system

- ▶ Direct/Indirect methods
- ▶ Multiple shooting technique
- ▶ Multiobjective optimisation

Different type of Propulsion (Electric - Chemical)



Low thrust – Impulsive manoeuvre

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OUTLINE

Dynamical model CRTBP

- Properties

- Periodic orbits

- Tube Dynamics-Interplanetary Superhighway

- Patched CRTBP approximation

Computational methods: Set Oriented Numerics

- Covering of Invariant Sets

- GAIO implementation

Examples of mission design

- Earth to Halo

- Trajectory Connection

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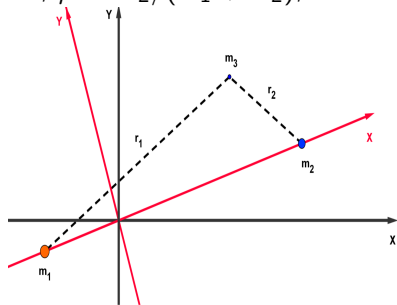
Circular Restricted Three-Body problem

- ▶ Two **Primaries** move in circular orbits under the mutual gravitational attraction
- ▶ **Massless particle** moves under the gravitational influence of two primaries

In a **rotating**, 2-dimensional reference frame, $\mu = m_2/(m_1 + m_2)$,

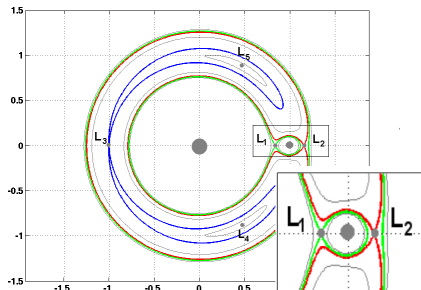
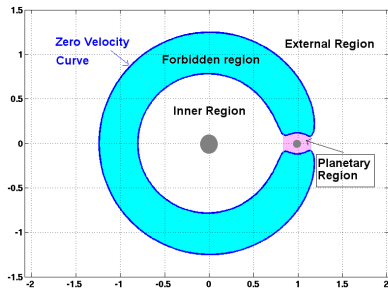
$$(CR3BP) \quad \begin{cases} \ddot{x} - 2\dot{y} = \Omega_x \\ \ddot{y} + 2\dot{x} = \Omega_y \\ \ddot{z} = \Omega_z \end{cases}$$

$$\Omega(x, y, z) = \frac{1}{2}(x^2 + y^2) + \frac{1-\mu}{r_1} + \frac{\mu}{r_2} + \frac{1}{2}\mu(1-\mu)$$



Properties CRTBP

- ▶ Non integrable **Autonomous Hamiltonian System**
- ▶ **Symmetry** $(x, y, z, \dot{x}, \dot{y}, \dot{z}; t) \rightarrow (x, -y, z, -\dot{x}, \dot{y}, -\dot{z}; -t)$
- ▶ **Jacobi Integral**: $C = 2\Omega(x, y, z) - (\dot{x}^2 + \dot{y}^2 + \dot{z}^2) = -2E$
- ▶ **Equilibrium points**: Lagrangian Points $L_j, j = 1, \dots, 5$.
- ▶ **Hill's Region**: $\mathcal{H}(C) = \{(x, y, z) : 2\Omega(x, y, z) - C \geq 0\}$

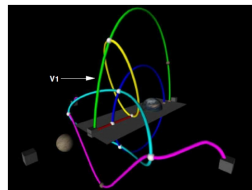
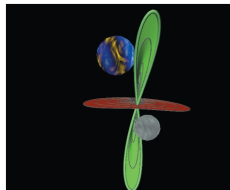


Families of Periodic Orbits.

Hamiltonian system



continuous families of periodic orbits.



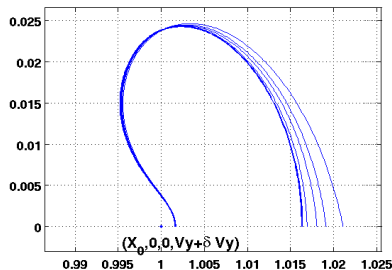
E.J.Doedel et al. [?]

Simple Symmetric periodic orbits

Differential correction scheme,
based on the variational eq..
Find δV_y such that the first
x-axis crossing of

$$\phi_t(X_0, 0, 0, V_y + \delta V_y)$$

is perpendicular

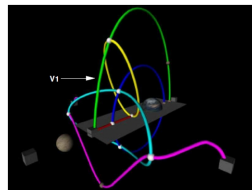
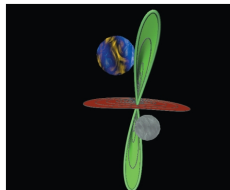


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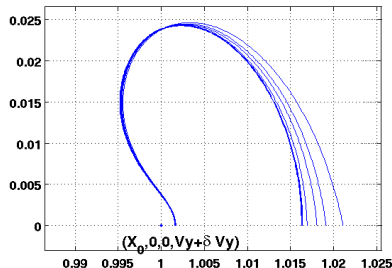
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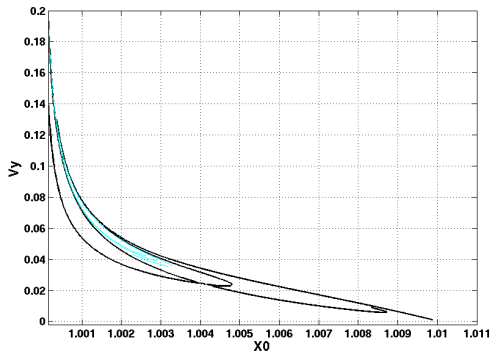
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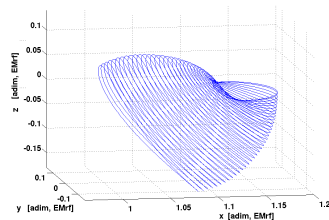
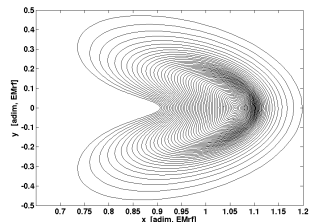


Periodic Orbits Diagram

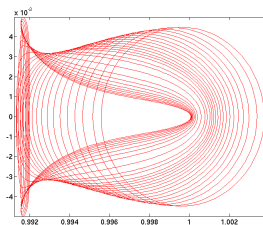
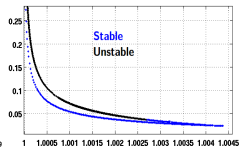
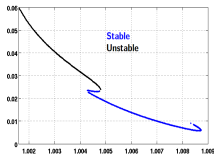
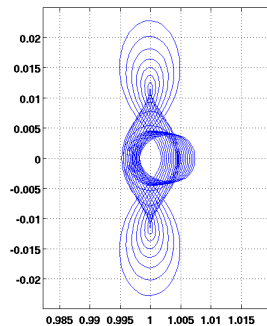
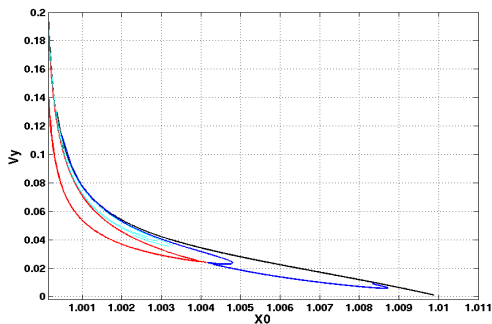
Diagram of Simple Symmetric PO in SE system.



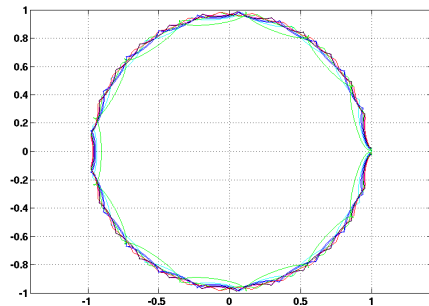
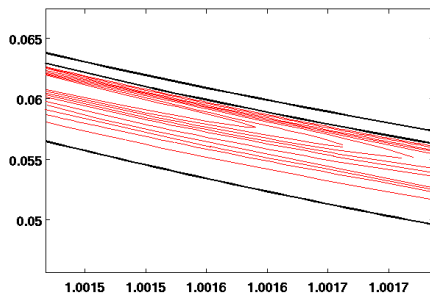
$(X_0, V_y) \rightarrow (X_0, 0, 0, V_y)$,
 Earth $< X_0 < L_2$, $V_y > 0$



Periodic orbits: DPO



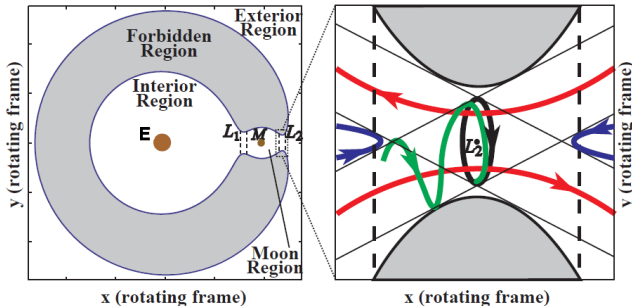
Resonant Orbits



For which resonances there exist families of periodic orbits?

Dynamics near periodic orbits

- ▶ The periodic orbits separates two necks in the Hill's region
- ▶ **Linear Dynamics**: saddle $\times$ center
- ▶ 3 types of orbits: **asymptotic**, **transit**, **non-transit**

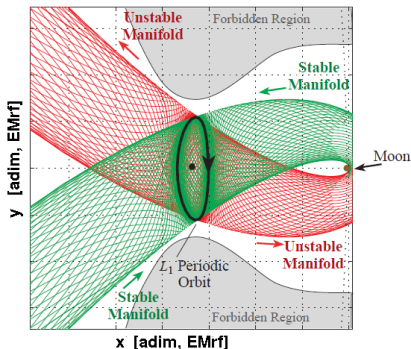


Koon et al [?]

Invariant manifolds

The Stable/Unstable Invariant manifolds

Set of orbits asymptotic to the periodic orbit for $t \rightarrow \pm\infty$



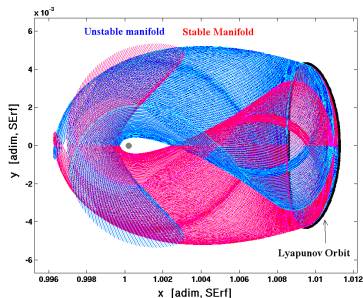
- ▶ are topologically equivalent to $N - 2$ dimensional **cylinders** in the $N - 1$ dim. energy manifold
- ▶ act as **separatrices** in the phase space between transit and non-transit orbit

Gomez et al. [?]

Invariant manifolds

The Stable/Unstable Invariant manifolds

Set of orbits asymptotic to the periodic orbit for $t \rightarrow \pm\infty$

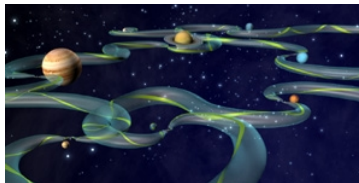
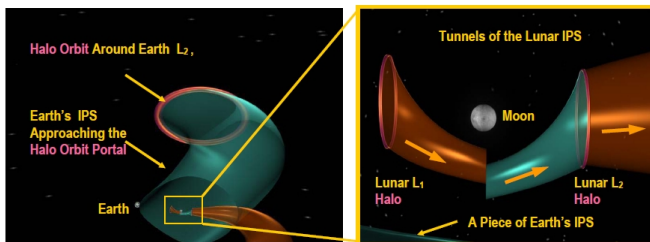


- ▶ are topologically equivalent to $N - 2$ dimensional **cylinders** in the $N - 1$ dim. energy manifold
- ▶ act as **separatrices** in the phase space between transit and non-transit orbit
- ▶ approach the smaller primary
- ▶ tangent to the eigenspace of the linearized system (**monodromy matrix**)

Interplanetary Superhighway

The **Tube Dynamics** provides Low Energy paths, natural transfers, ballistic capture.

The union of all the Tube Channels $\rightsquigarrow$ **Highway network** in the space

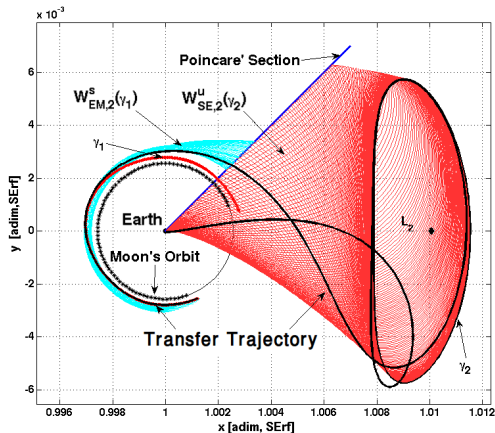


Mission Design: dynamical system theory

Dynamical system theory in low energy trajectory design

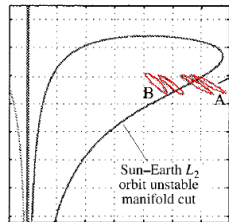
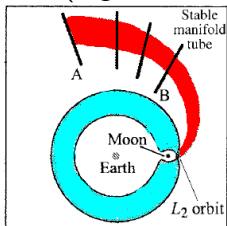
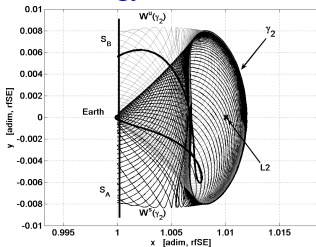
Patched 3-body problem

- The 4-Body system is approximated with the **superpositions** of two Restricted Three-Body problems
- The **invariant manifold structures** are exploited to design legs of trajectory
- The design restricts to the selection of a connection point on a **suitable Poincaré section**

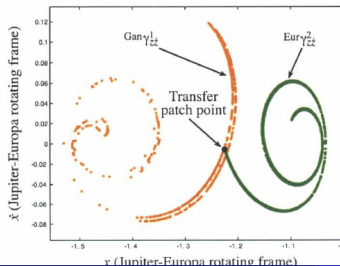
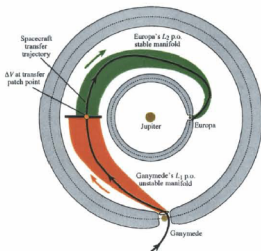


Some examples

Low energy transfer to the Moon (Figures from [?])



Petit Grand Tour of the moons of Jupiter, (Fig. from [?])



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Examples of mission design

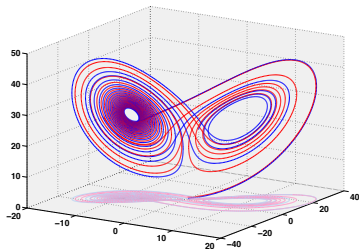
- Earth to Halo

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Set Oriented Numerics

Complicated Dynamical Systems:

Chaos – Sensitive Dependence on initial Data – The long term behavior of a trajectory may give misleading result



Set Oriented Numerics

- ▶ Computation of **several short term trajectories** instead of single long term trajectory
- ▶ Approximation of **Global structure**
 - ▶ **Invariant Sets** : global attractors, Invariant manifolds
 - ▶ Invariant measures, almost invariant sets
 - ▶ Transport operators

Methodology

Consider a discrete dynamical system

$$x_{k+1} = f(x_k), \quad k = 0, 1, 2, \dots, \quad f : \mathbb{R}^n \rightarrow \mathbb{R}^n$$

Aim: Approximation of a structure within a bounded set Q .

Method: Generate a sequence of collections $\mathcal{B}_1, \mathcal{B}_2 \dots$ of subsets of Q s.t $\mathcal{B}_0 = \{Q\}$, and iteratively $\mathcal{B}_k$ from $\mathcal{B}_{k-1}$

► **Subdivision:** define a new collection $\tilde{\mathcal{B}}_k$ such that

$$\bigcup_{B \in \tilde{\mathcal{B}}_k} B = \bigcup_{B \in \mathcal{B}_{k-1}} B$$

$$\text{diam}(\tilde{\mathcal{B}}_k) \leq \theta_k \text{diam}(\mathcal{B}_{k-1}), \quad \theta_k \in (0, 1)$$

► **Selection:** define $\mathcal{B}_k$ as

$$\mathcal{B}_k = \{B \in \tilde{\mathcal{B}}_k : \text{such that } g(B) \cap \tilde{B} \neq \emptyset \text{ for some } \tilde{B} \in \tilde{\mathcal{B}}_k\}$$

Relative Global Attractor

Definition Relative Global attractor

Let $Q \subset \mathbb{R}^n$ be a compact set. Define **global attractor relative to Q** by

$$A_Q = \bigcap_{j \geq 0} f^j(Q)$$

Properties

$$A_Q \subset Q$$

$f^{-1}(A_Q) \subset A_Q$ but not necessarily $f(A_Q) \subset A_Q$.

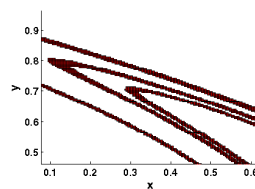
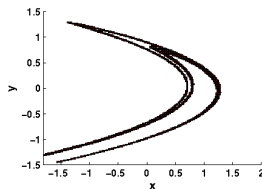
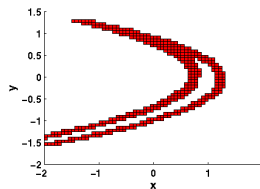
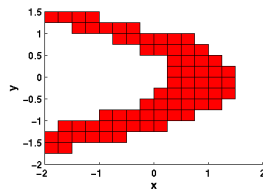
A_Q is a subset of the global attractor A but, in general $A_Q \neq A \cap Q$

Selection step: define $\mathcal{B}_k$ as

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Hénon map

$$\begin{cases} x_{k+1} = 1 - ax_k^2 + by_k & a = 1.4, b = 0.3 \\ y_{k+1} = x_k \end{cases}$$



Successive finer covering of the global attractor relative to $[-2, 2]^2$ of the Hénon map,
 $k = 8, 12, 16, 20$

Computing the unstable manifold

Initialization - Continuation Algorithm

Aim: Compute the unstable manifold of a point p into a (large) compact set Q , ($p \in Q$)

- 1 Given Q , compute $\mathcal{P}_0, \mathcal{P}_1, \dots, \mathcal{P}_I$ nested sequence of fine partitions of Q . Select the element $C \in \mathcal{P}_I$ such that $p \in C$ and $A_C = W_{loc}^u(p) \cap C$
- 2 **Initialization** Starting from $\mathcal{B}_0 = \{C\}$, refine the approximation of $W_{loc}^u(p) \cap C$ by subdivision, yielding $\mathcal{B}_k^{(0)} \subset \mathcal{P}_{I+k}$
- 3 **Continuation** From $\mathcal{B}_k^{(j-1)}$ compute

$$\mathcal{B}_k^{(j)} = \{B \in \mathcal{P}_{I+k} : f(B') \cap B \neq \emptyset, \text{ for some } B' \in \mathcal{B}_k^{(j-1)}\}$$

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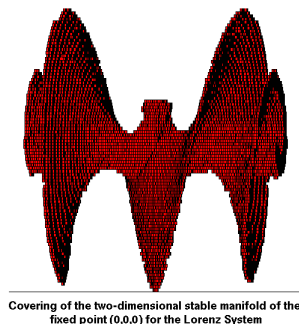
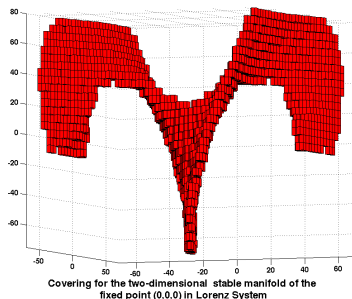
Remark: The sets $C_k^{(j)} = \bigcup_{B \in \mathcal{B}_k^{(j)}} B \subset \mathbb{R}^n$ form a nested sequence in k :

$$C_0^{(j)} \supset C_1^{(j)} \supset C_2^{(j)} \dots \text{ for } j = 0, 1, 2, \dots$$

Lorenz system

$$\begin{aligned}\dot{x} &= \sigma(y - x) \\ \dot{y} &= \rho x - y - xz \\ \dot{z} &= -\beta z + xy\end{aligned}$$

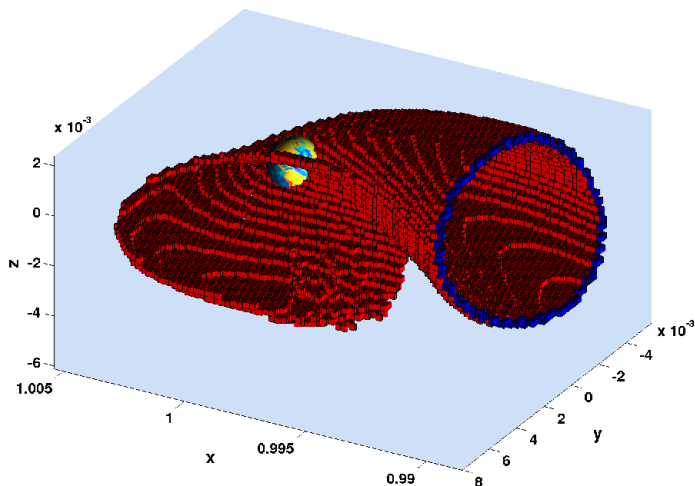
$(0, 0, 0)$ is fixed point
 $\sigma = 10, \rho = 28, \beta = 8/3$



Covering of the two-dimensional stable manifold of the origin

Left: $l = 9, k = 6, j = 4$ initial box $Q = [-70, 70] \times [-70, 70] \times [-80, 80]$,

Right: $l = 21, k = 0, j = 10$, initial box $Q = [-120, 120] \times [-120, 120] \times [-160, 160]$



Box covering of the part of unstable manifold of an Halo orbit in the Sun-Earth CRTBP.

Implementation – GAIO package

GAIO: Global Analysis Invariant Object [?]

Boxes : Generalized rectangle $B(c, r) \subset \mathbb{R}^n$

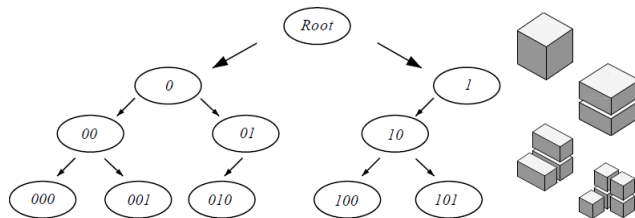
$$B(c, r) = \{y \in \mathbb{R}^n : |y_i - c_i| \leq r_i, i : 1 \dots n\}$$

identified by a **centre** and vector of **radii**, $c, r \in \mathbb{R}^n$.

Subdivision : by bisection along one of the coordinate direction: from $B(c, r)$ to $B_1(c_+, r^1).B_2(c_-, r^1)$

$$r_i^1 = \begin{cases} r_i & i \neq j \\ r_i/2 & i = j \end{cases}, c_i^\pm = \begin{cases} c_i & i \neq j \\ c_i \pm r_i/2 & i = j \end{cases} \quad (1)$$

Storage of boxes: Binary tree



In Fig: representation of three subdivision steps in three dimension.
The spatial coordinates of a collection are completely determined by the tree structure of the boxes and the initial rectangle $\mathcal{B}_0$.

Image of a Box

The image of a box B in the collection $\mathcal{B}$ is defined

$$\mathcal{F}_{\mathcal{B}}(B) = \{B' \in \mathcal{B} : f(B) \cap B' \neq \emptyset\}$$

Definition of $f(B)$

Choose a finite set $T \subset B$ of test points and define

$$\tilde{\mathcal{F}}_{\mathcal{B}}(B) = \{B' \in \mathcal{B} : f(T) \cap B' \neq \emptyset\}$$

Clearly

$$\tilde{\mathcal{F}}_{\mathcal{B}}(B) \subset \mathcal{F}_{\mathcal{B}}(B)$$

but possibly

$$\tilde{\mathcal{F}}_{\mathcal{B}}(B) \neq \mathcal{F}_{\mathcal{B}}(B)$$

Some of the boxes in the image could be missed.

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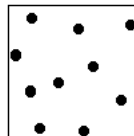
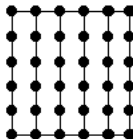
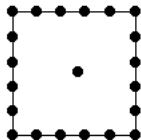
Choice of test-points

In low dimensional phase space ($d \leq 3$)

- ▶ N points on the edges of the boxes + the center
- ▶ on uniform grid within the box

In higher dimension

- ▶ randomly distributed



Remark: Rigorous choice of test point in such a way that no boxes are lost due to the discretization could be done if the Lipschitz constant of the map f is known.

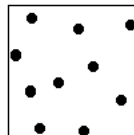
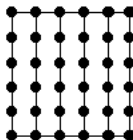
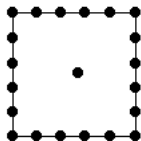
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OUTLINE

Dynamical model CRTBP

- Properties

- Periodic orbits

- Tube Dynamics-Interplanetary Superhighway

- Patched CRTBP approximation

Computational methods: Set Oriented Numerics

- Covering of Invariant Sets

- GAIO implementation

Examples of mission design

- Earth to Halo

- Trajectory Connection

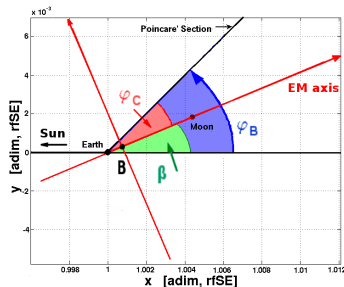
Leo to Halo mission design

- ▶ Trajectory from Leo to Halo
- ▶ Low energy ballistic transfers made up of impulsive manoeuvres.
- ▶ two coupled Restricted Three-Body Problem Planar + Spatial
- ▶ Statement of the problem: Optimisation theory, with dynamics described by the Restricted Four-Body model - bicircular, spatial - with the Sun gravitational influence (Sun perturbed CRTBP).

Leo to Halo mission design

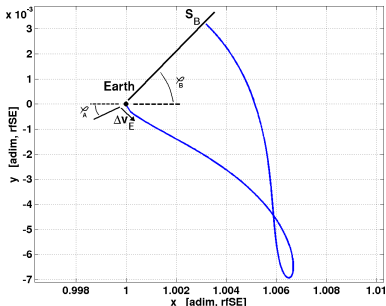
- ▶ Trajectory from **Leo to Halo**
- ▶ **Low energy ballistic transfers** made up of **impulsive manoeuvres**.
- ▶ **two coupled Restricted Three-Body Problem** Planar + Spatial
- ▶ Statement of the problem: **Optimisation theory**, with dynamics described by the **Restricted Four-Body model** - bicircular, spatial - with the **Sun gravitational influence** (Sun perturbed CRTBP).

- ▶ φ_B blue angle:
 S_B surface.
- ▶ φ_C red angle:
 S_C surface.
- ▶ $\beta = \varphi_B - \varphi_C$ green
angle: Relative phase.



Mission Design

Earth escape:

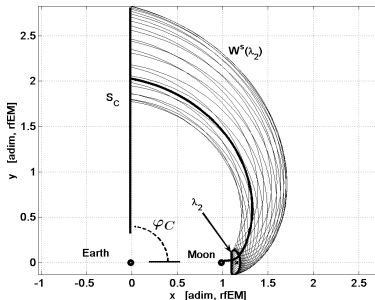


Planar Sun-Earth model

Launch point on LEO (167 km)

Tangential manoeuvre (ΔV)

Halo orbit arrival



Spatial Earth-Moon model

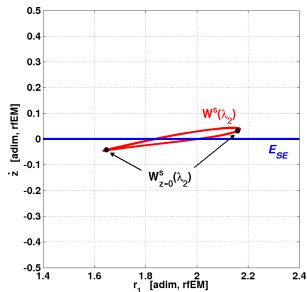
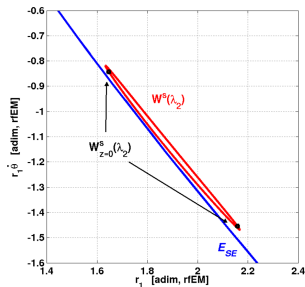
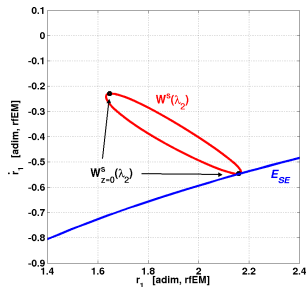
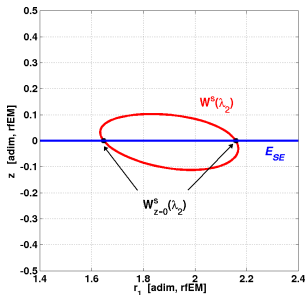
Stable manifold

Ballistic capture to the Halo

Transfer Points

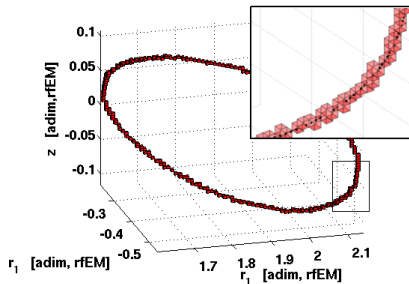
- ▶ Properties of transfer points:
 - ▶ Necessary condition to obtain a feasible transfer is that the pair of points $\in P_{SE}, P_{EM}$ have the same location in configuration space.
 - ▶ The discontinuity in terms of Δv has to be small.

Poincaré maps $\rightarrow$ Transfer Points

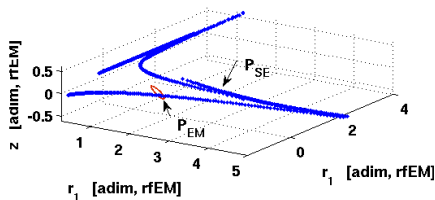


Technique: Box approach

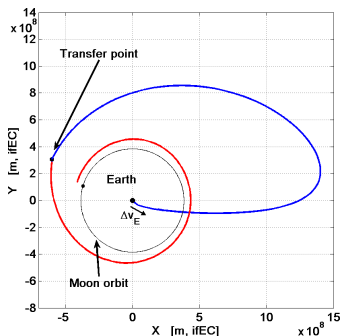
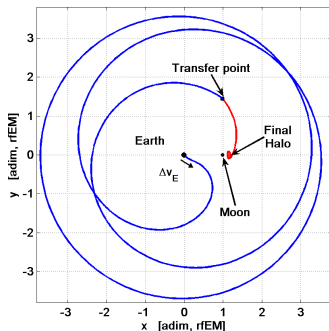
Box Covering of the EM
Poincaré section



Intersection with the SE
Poincaré section

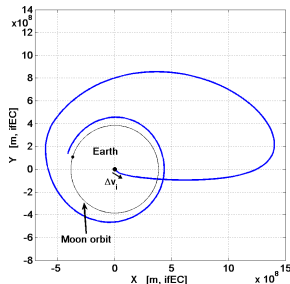
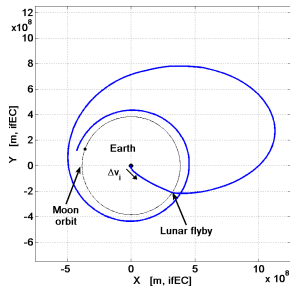
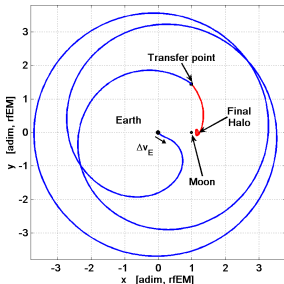
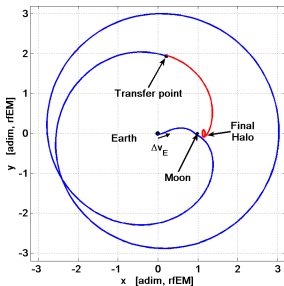


Sample first guess trajectory



- First guess trajectories with $J_{EM} = 3.159738$ ($A_z = 8000$ km) and $J_{EM} = 3.161327$ ($A_z = 10000$ km) are later optimized in the bicircular Sun-perturbed EM model.

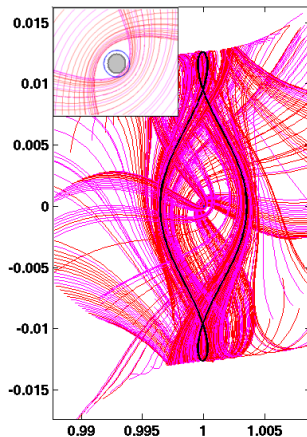
Designed trajectories



First stage: Leo to SE-DPO

Look for **impulsive manoeuvre transfer** from Leo to DPO in SE-CRTBP

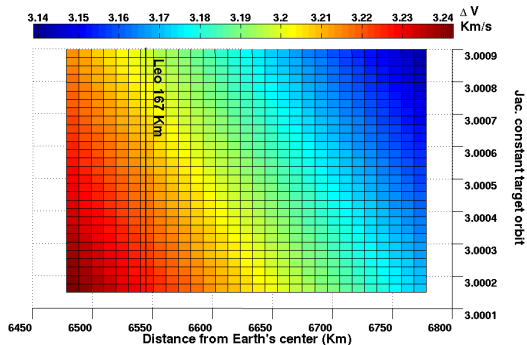
- ▶ Integrate backwards the stable manifold
- ▶ Intersect the manifold with Leo
- ▶ Select those intersections that are tangent to Leo w.r.t geocentric coordinates



Remark A manoeuvre $|v|$ applied in the same direction of the motion produces the **maximal change** of Jacobi constant. It holds

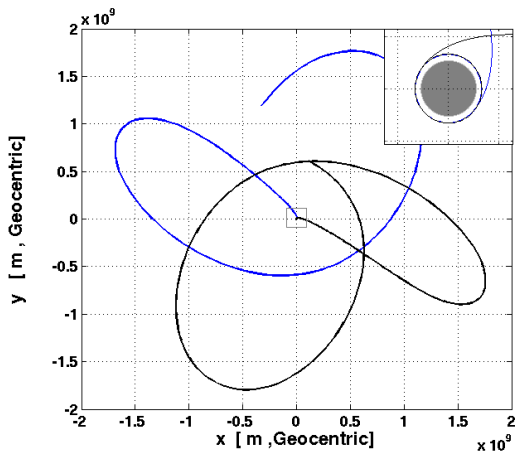
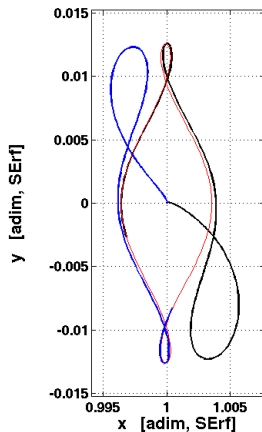
$$\Delta J = |v|^2 + 2|C||v||z|$$

where $C = \frac{v_t}{|z|} - 1$ depends on the Leo altitude and $|z|$ is the geocentric distance, V_t orbital velocity



The Jac.const. on a Leo (167 Km alt.) is about 3.070352

The Jac.const. of family g is in the range [3.00014;3.00092]



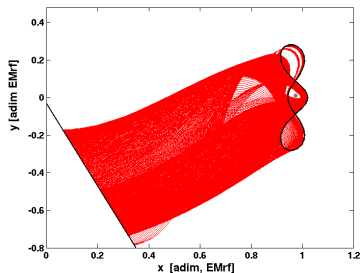
Jacobi- DPO	h-LEO (Km)	ΔV (m/s)
3.000464798057	220	3190
3.000464798057	160	3212

Transfer between DPOs

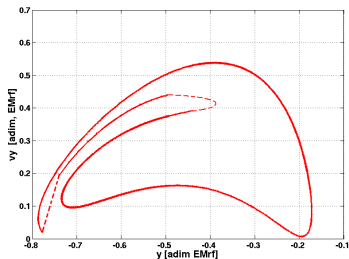
Design connection between SE-DPO and EM-DPO

- ▶ Dynamical system : **Patched Restricted Three-Body Problem**
- ▶ Low energy , ballistic transfer with eventually **impulsive manoeuvre**
- ▶ Intersect invariant manifolds on **Poincaré sections**
- ▶ Consider *interior* and *exterior* connections

Invariant Manifolds



Left: Stable manifold in the interior region for a DPO in the EM-CRTBP.



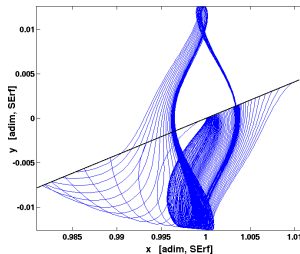
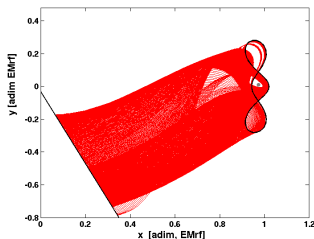
Right: Projection of the Poincaré map

- ▶ The Invariant manifold are topologically equivalent to cylinder $\mathbb{S}^1 \times \mathbb{R}$
- ▶ Initial data on a Invariant Manifold approach the periodic orbit for $t \rightarrow \pm\infty$

Design

Procedure for design the transfer:

- 1) Select two DPOs
- 2) Compute the Poincaré map of (un)-stable manifold on a section (line through the Earth with slope θ_{SE} and θ_{EM}).



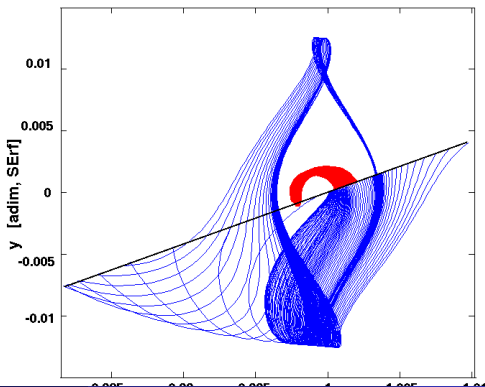
Left: Stable manifold in the interior region for a DPO in the EM-CRTBP.

Right: Unstable manifold of a DPO in SE-CRTBP

Design

Procedure for design the transfer:

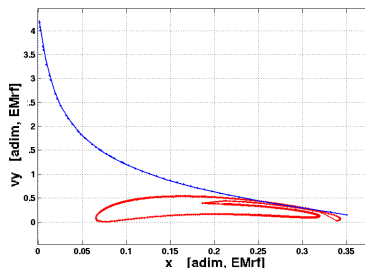
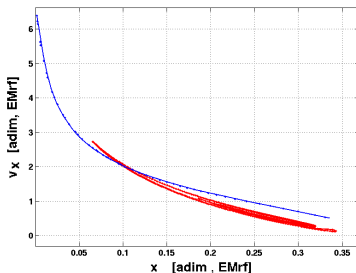
- ▶ Select two DPOs
 - ▶ Compute the Poincaré map of (un)-stable manifold on a section
- 3) Write the two maps in the **same system of coordinates**, being $\theta = \theta_{SE} - \theta_{EM}$ the **relative phase** of the primaries at the *transfer time*



Design

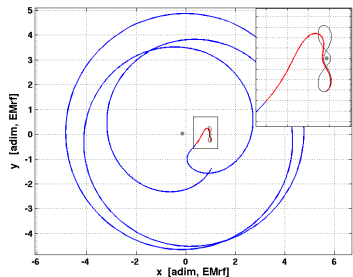
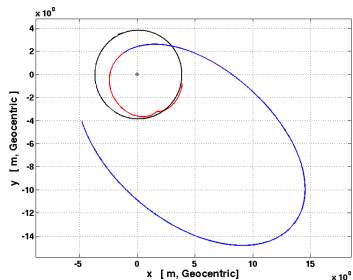
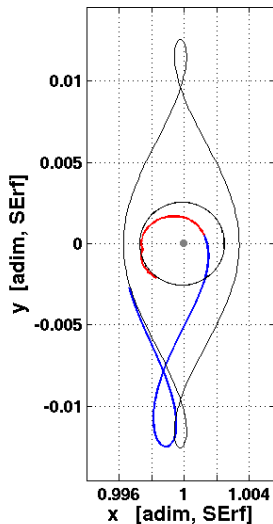
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 - ▶ Compute the Poincaré map of (un)-stable manifold on a section
 - ▶ Write the two maps in the same system of coordinates, being $\theta = \theta_{SE} - \theta_{EM}$ the relative phase of the primaries
- 4) Look for **possible connections**: points on the two maps with the same position and small ΔV

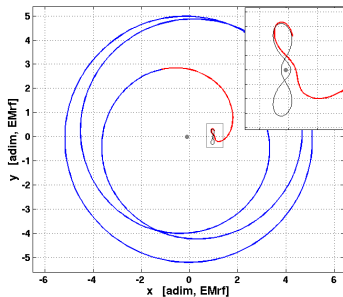
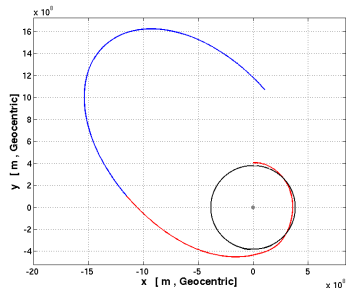
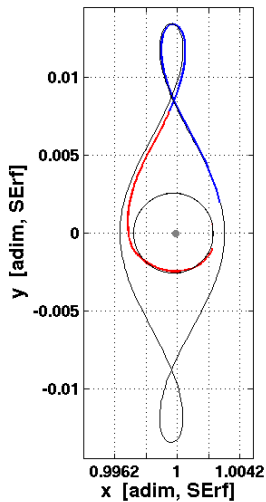


Projection of the Poincaré maps onto the (x, v_x) plane and (x, v_y) plane in EM-rf

Results: Interior connection



Results: Exterior connection



	SE-Jacobi	EM-Jacobi	Time, (days)	ΔV (m/s)
Interior	3.0004647980	3.02599	115	339
Exterior	3.00043012418	3.026764	116	8

	Type	Start	Target	Time	ΔV (m/s)
Mingotti	Ext- Optim.	LEO	DPO Jac=?	90	3160
Ming	Exterior	LEO	Retr. DPO	101	3207
Ming	Interior	LEO	Retr. DPO	33	3802

[?]

[?]