



The State Transition Matrix

The state transition matrix (STM) or matrizant, $\Phi(t_f, t_0)$, gives a linear approximation to the behavior of a dynamical system in the vicinity of some reference trajectory.

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Variations in initial conditions, $\delta \mathbf{x}_0$, at time t_0 are mapped into variations in the final state, $\delta \mathbf{x}_f$, at time t_f .

$$\delta \mathbf{x}_f \approx \Phi(t_f, t_0) \delta \mathbf{x}_0$$

Calculating the STM

Suppose a dynamical system for the state $\mathbf{x} \in \mathbb{R}^n$ is described by the vector field \mathbf{F}

$$\frac{d}{dt}\mathbf{x} = \mathbf{F}(\mathbf{x})$$

The state transition matrix associated with a given trajectory arises from simultaneous integration of the first order variational equations

$$\frac{d\Phi(t,0)}{dt} = \frac{\partial \mathbf{F}(\mathbf{x})}{\partial \mathbf{x}} \Phi(t,0), \quad \Phi(0,0) = I_n$$

No analytical solutions exist in the three body problem

Numerical integration required to calculate STM

Impulsive Relative Transfers

Suppose the state, \mathbf{x} , is partitioned into position, \mathbf{r} , and velocity, \mathbf{v} . The final relative position $\delta \mathbf{r}_f$ can be expressed in terms of initial variations.

$$\delta \mathbf{r}_f \approx \Phi_{\mathbf{r}}^{\mathbf{r}}(t_f, t_0) \delta \mathbf{r}_0 + \Phi_{\mathbf{v}}^{\mathbf{r}}(t_f, t_0) \delta \mathbf{v}_0$$

Given an initial relative position, r_0 , and a desired final relative position, r_f , the initial relative velocity to achieve that final position is given by

$$\delta \mathbf{v}_0 \approx (\Phi_{\mathbf{v}}^{\mathbf{r}}(t_f, t_0))^{-1} \left(\delta \mathbf{r}_f - \Phi_{\mathbf{r}}^{\mathbf{r}}(t_f, t_0) \delta \mathbf{r}_0\right)$$

Final relative velocity can be calculated from the STM

$$\delta \mathbf{v}_f \approx \Phi_{\mathbf{v}}^{\mathbf{v}}(t_f, t_0) \delta \mathbf{v}_0 + \Phi_{\mathbf{r}}^{\mathbf{v}}(t_f, t_0) \delta \mathbf{r}_0$$

• initial and final $\delta \mathbf{v}$ impulses calculated from difference with desired values

- desired final velocity is zero relative inertial velocity relative to telescope
- similar technique to find initial costates for continuous thrust optimal control

References

- [1] Egemen Kolemen and N Jeremy Kasdin. Optimization of an occulter-based extrasolar-planet-imaging mission. Journal of guidance, control, and dynamics, 35(1):172–185, 2012.
- [2] Gabriel J Soto, Dmitry Savransky, Daniel Garrett, and Christian Delacroix. Parameterizing the search space of starshade fuel costs for optimal observation schedules. Journal of Guidance, Control, and Dynamics, 42(12):2671–2676, 2019.

Acknowledgments

The authors thank the DOD for its generous support through the NDSEG fellowship.

Precomputation and Interpolation of the Matrizant for Starshade Slewing

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Starshades for Exoplanet Direct Imaging A starshade satellite **formation flying** in coordination near a space telescope Enables direct imaging of exoplanets by blocking out starlight • Requires consideration of **cost to maneuver starshade** for each observation [1] • Assumes the telescope flies on a known stable orbit in Sun-Earth space Optimal mission scheduling Balances potential science objectives with limited fuel to maneuver Takes potentially millions of cost function evaluations to approximate solution • Requires fast evaluation of the cost function for a proposed mission schedule Evaluating the maneuever cost function $\Delta \mathbf{v}$ Requires solution of a boundary value problem with many design variables • Transfer time Δt • Initial and final position along sphere around telescope $\delta \mathbf{r}_0$ and $\delta \mathbf{r}_f$ • Takes multiple numerical integrations of **42 equation system** to solve exactly Employs costly numerical integration to find STM even for linear approximation • Existing interpolation approaches ignore potentially important spatial variables [2] Our approach Avoid online costs by precomputing STMs along the telescope trajectory Combine and interpolate STMs online to solve for any maneuver cost **Composing STMs** Cocycle conditions allow for STMs along consecutive segments to be **composed into** a single STM along the combined trajectory. l_2 ▶┸ () $\Phi(t,0) = \Phi(t,t_2)\Phi(t_2,t_1)\Phi(t_1,0)$ Interpolation of the STM Let $(a, b) \subseteq \Delta$, then an **entrywise linear interpolant** of Φ is given by $\Phi(b,a) \approx I + \frac{b-a}{|\Delta|} (\Phi(\Delta) - I)$ t: Error in any matrix norm is quadratic in $|\Delta|$.



Precomputation and Online Computation

To quickly calculate the STM along any portion of the telescope's periodic orbit Perform the following **ahead of time**

- Divide the trajectory into 2^m subintervals $\Delta_{m,j}$ evenly spaced from T_0 to T_f
- Precompute and store the STM $\Phi(\Delta_{m,j})$ along each subset of the trajectory
- Build up and store $\Phi(\Delta_{i,j})$ for *i* from 0 to m-1 using cocycle conditions





During schedule optimization online

- Follow logarithmic search algorithm to build up STM for desired time interval
- Use cocycle conditions on precomputed STMs contained in desired time range
- Interpolate on end points of time intervals, and then use cocycle conditions
- Calculate approximate transfer costs using the resulting STM

Benefits

- Less than 2m matrix multiplications required for computation
- $2^{m+1} 1$ matrices with 36 floating point entries each stored.
- On the order of **kilobytes and microseconds** for *m* chosen to keep interpolation error on the order of 0.1%

- Compare $\Delta \mathbf{v}$ calculated with exact STM vs an interpolated STM.
- Along a 6 month L2 Halo orbit
- 5000 example transfers to and from uniform random look vectors
- **Delta-v error is less than 0.05%**, and diminishes for longer transfers
- nearby relative transfer



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