

Overview

An open-source, extensible, pseudo-spectral collocation based multi-phase nonlinear optimal control problem (OCP) solver package named MPOPT is developed in Python programming language as part of the thesis.

- **Main features of the solver are :**

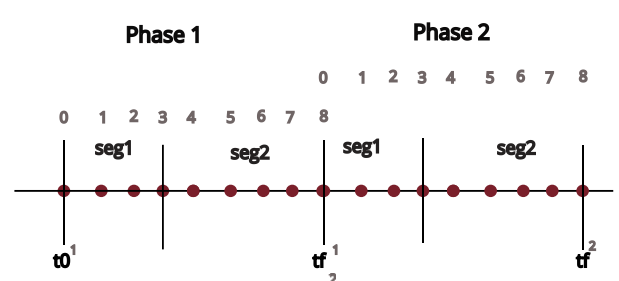
- Customizable collocation approximation (Legendre / Chebyshev polynomial based/User defined)
- Novel adaptive grid refinement schemes
- NLP solution using algorithmic differentiation
- Sophisticated post-processing module

Method and usage

Multi-phase Optimal Control Problem (OCP)

Van der Pol Oscillator (2D) : OCP

Pseudo-spectral Collocation (Global or Multi-segment)



$$\begin{aligned} \min_{x,u} \quad & J = 0 + \int_{t_0}^{t_f} (x_0^2 + x_1^2 + u^2) dt \\ \text{subject to} \quad & \dot{x}_0 = (1 - x_1^2)x_0 - x_1 + u \\ & \dot{x}_1 = x_0 \\ & x_1 \geq -0.25 \\ & -1 \leq u \leq 1 \\ & x_0(t_0) = 0; \quad x_1(t_0) = 1; \\ & t_0 = 0.0; \quad t_f = 10 \end{aligned}$$

Solution under 10 lines of Python code

```
1 from mpopt import mp
2 ocp = mp.OCP(n_states=2, n_controls=1, n_phases=1)
3 ocp.dynamics[0] = lambda x, u, t: [(1-x[1]*x[1])*x[0]-x[1]+u, x[0]]
4 ocp.running_costs[0] = lambda x, u, t: x[0]*x[0]+x[1]*x[1]+u*u
5 ocp.lbx[0][1] = -0.25
6 ocp.lbu[0], ocp.ubu[0] = -1, 1
7 ocp.x0[0] = [0, 1]
8 ocp.lbt[0], ocp.ubt[0] = 10, 10
9 mpo, post = mp.solve(ocp, n_segments=1, poly_orders=15, "LGR")
```

Nonlinear Programming Problem (NLP)

Solve and retrieve solution

Adaptive grid refinement schemes

Accurate transcription of continuous time OCP into an NLP is a challenging exercise. Grid refinement overcomes this problem by adapting the location of collocation nodes so that the solution is robust.

Three promising adaptive schemes are developed

Iterative adaptive schemes

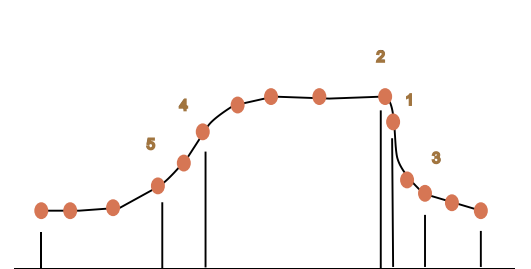
Initialize segments with equal width

Solve OCP

Re-compute segment widths based on present solution

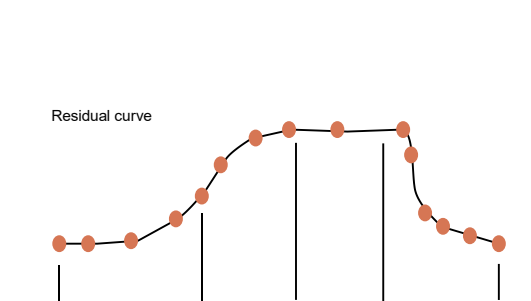
Until convergence

1. Heuristic method



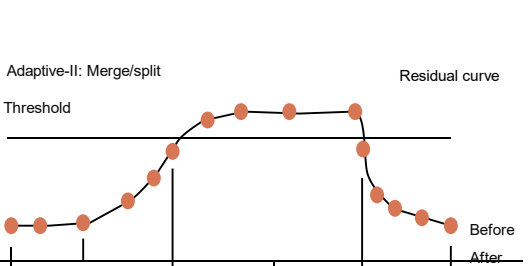
Control slope defines Pivots (1, 2, 3, 4, 5) -> pivots decide refined segments

2. Equal residual segments



Residual in dynamics is maintained equal in all segments -> New segment widths

3. Merge/split method



Consecutive segments with acceptable residual are merged and other segments are split

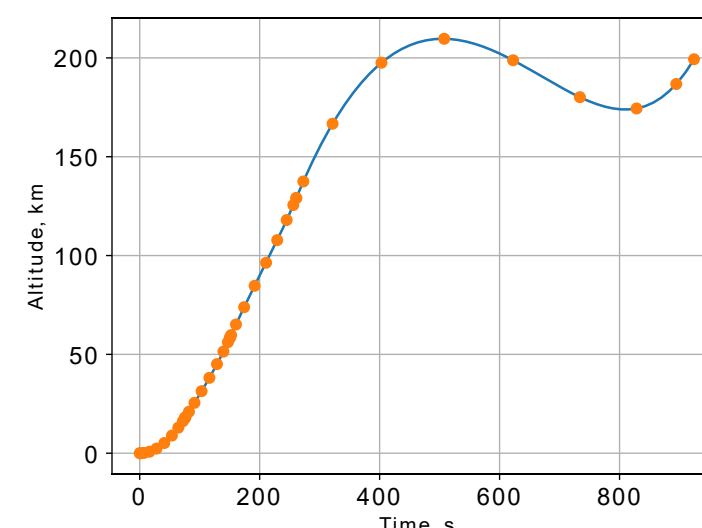
Non- Iterative adaptive scheme

Add segment width as optimization variables

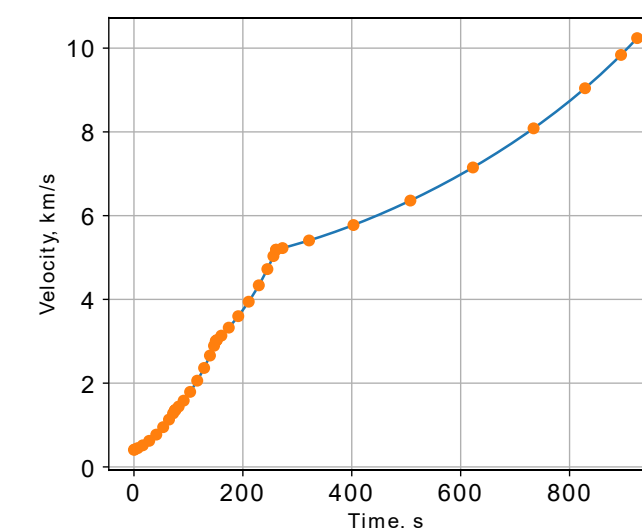
Solve for the optimal solution, grid at one go

Examples of software usage : Results

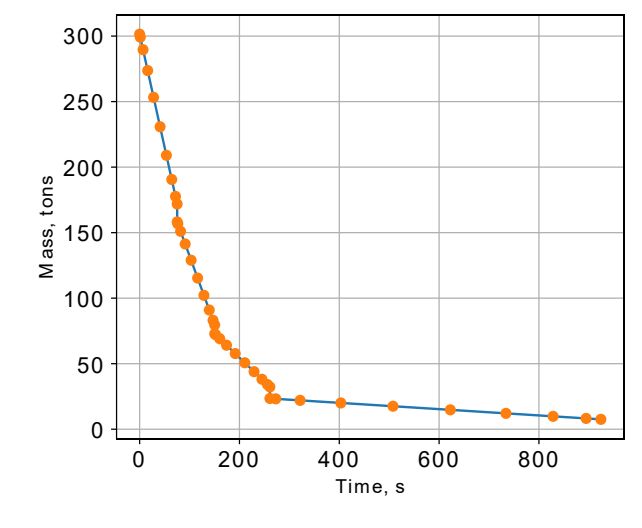
Multi-stage rocket ascent trajectory optimization : Delta-III Rocket



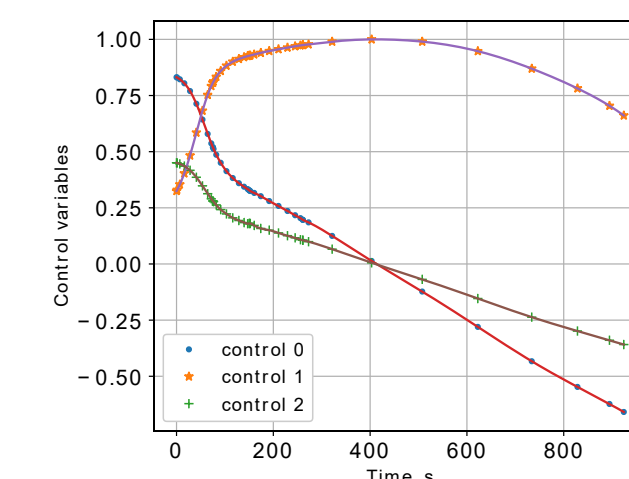
Optimal Altitude profile



Launch vehicle velocity



Mass decay profile



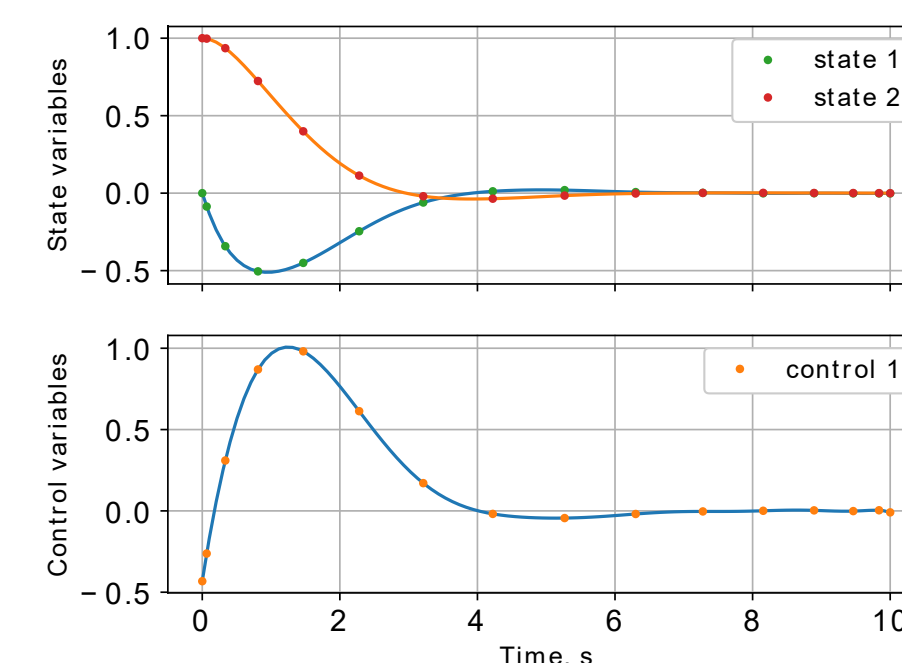
Thrust vector direction

Solver	Payload, kg	Tf, s	solve time, s
MPOPT	7529.7129	924.1393	3.20
PSOPT *	7529.6610	924.1413	3.35
GPOPS-II *	7529.7123	-	-
SOCS *	7529.7125	-	-

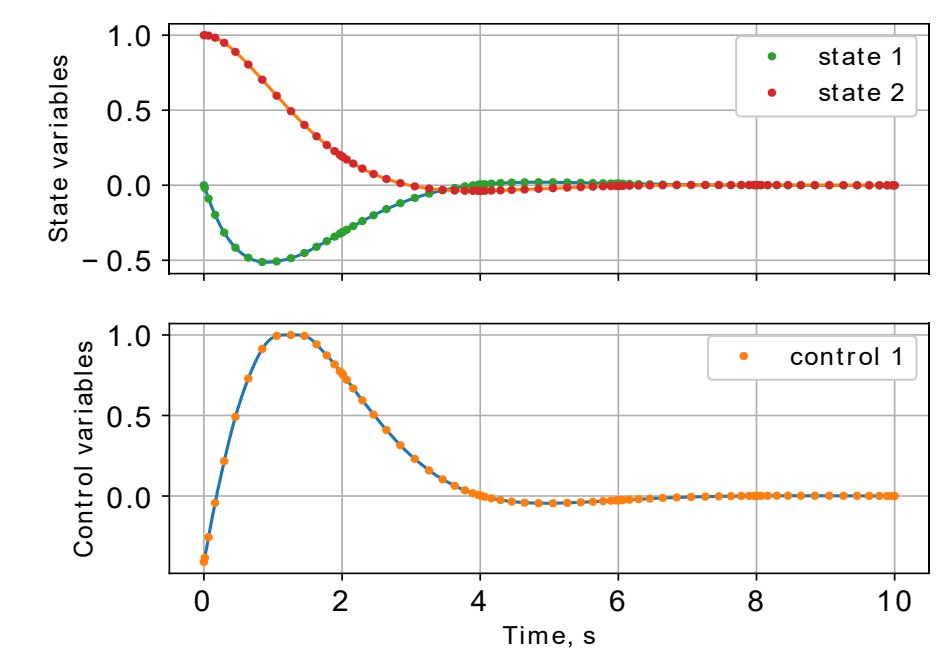
*Popular optimal control software

Table: Comparison with similar software

Global. multi-segment collocation e.g. : van der Pol Oscillator (2D)



Global collocation : Chebyshev-Gauss-Lobatto (CGL)

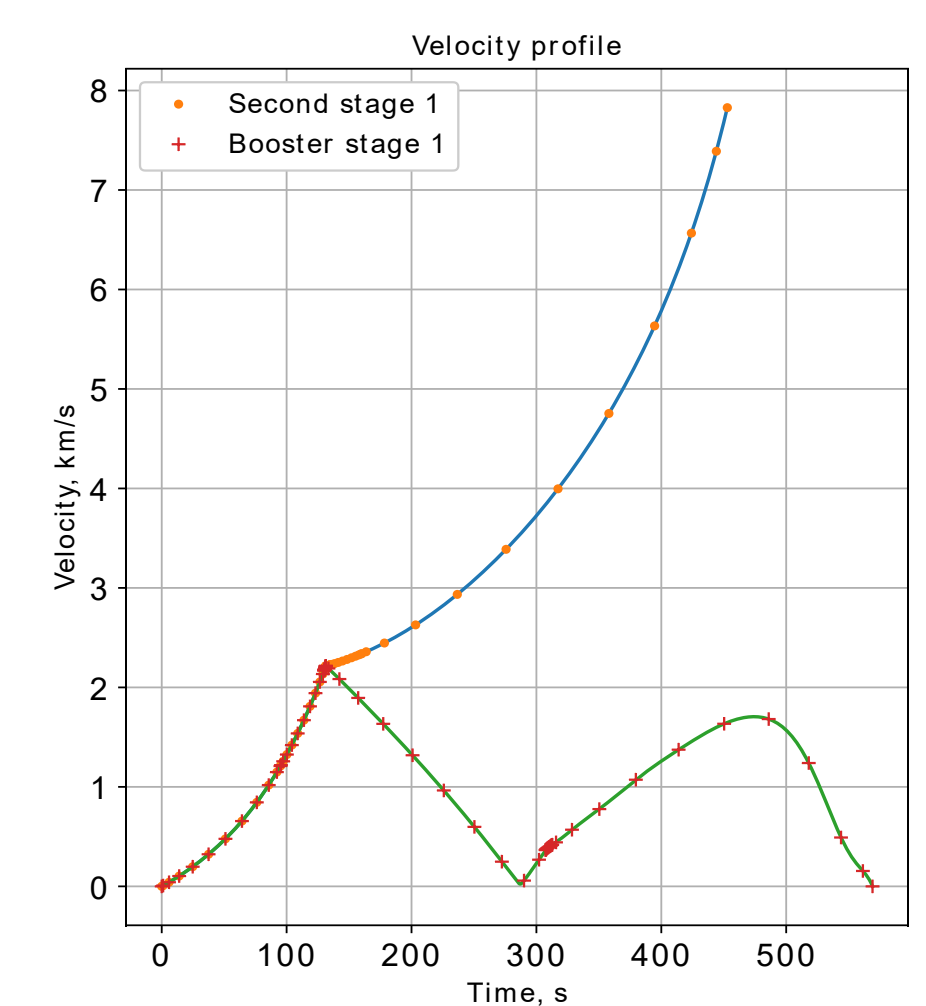
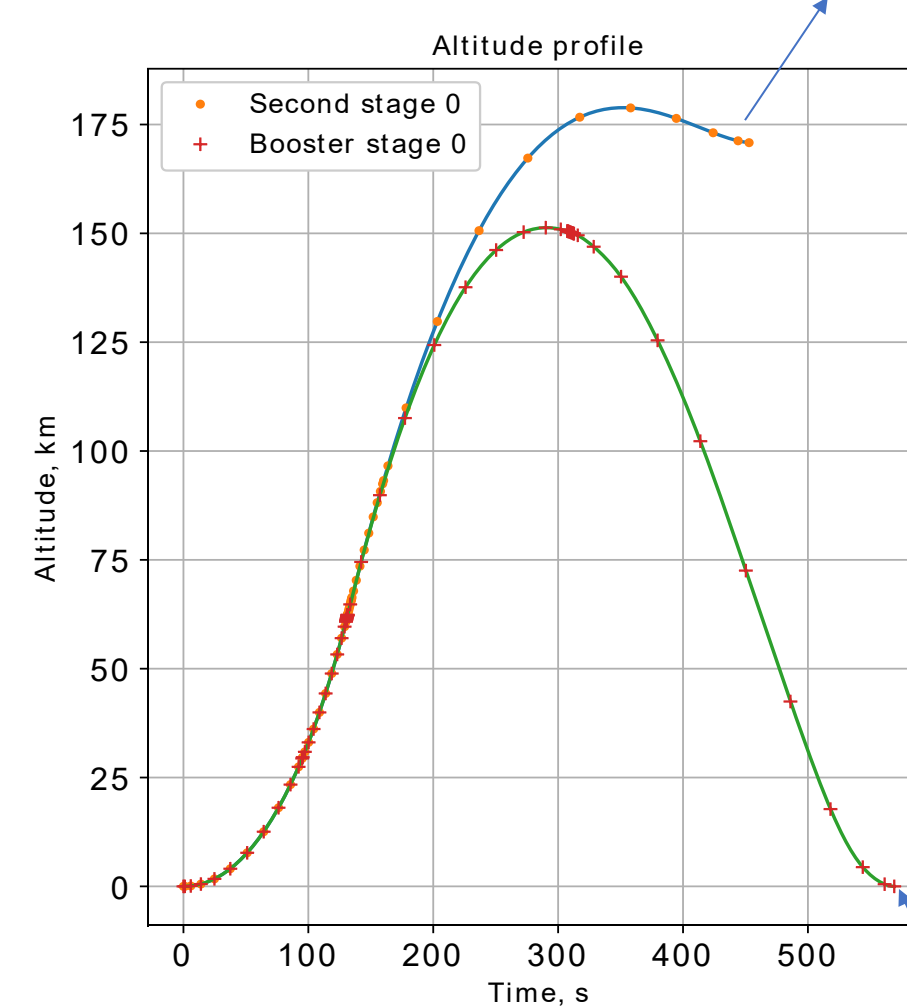


Multi-segment collocation : Legendre-Gauss-Radau (LGR)

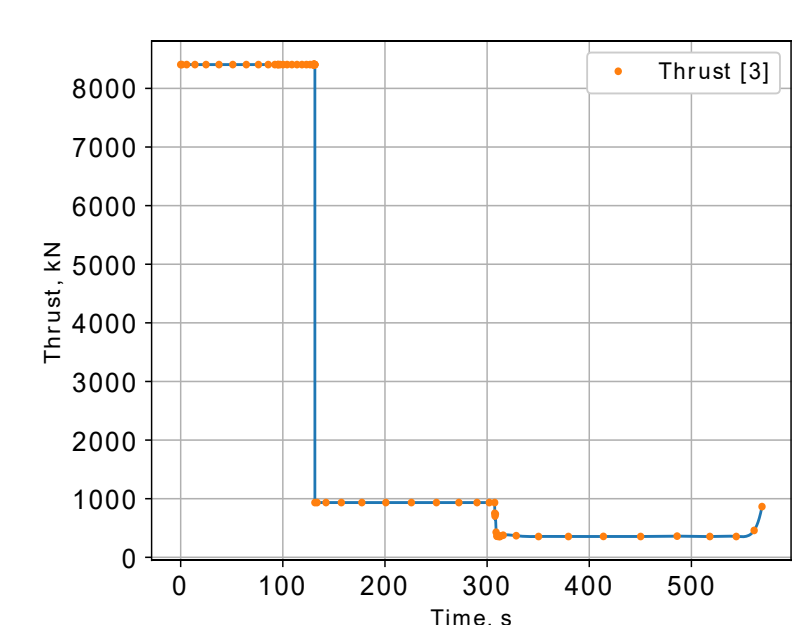
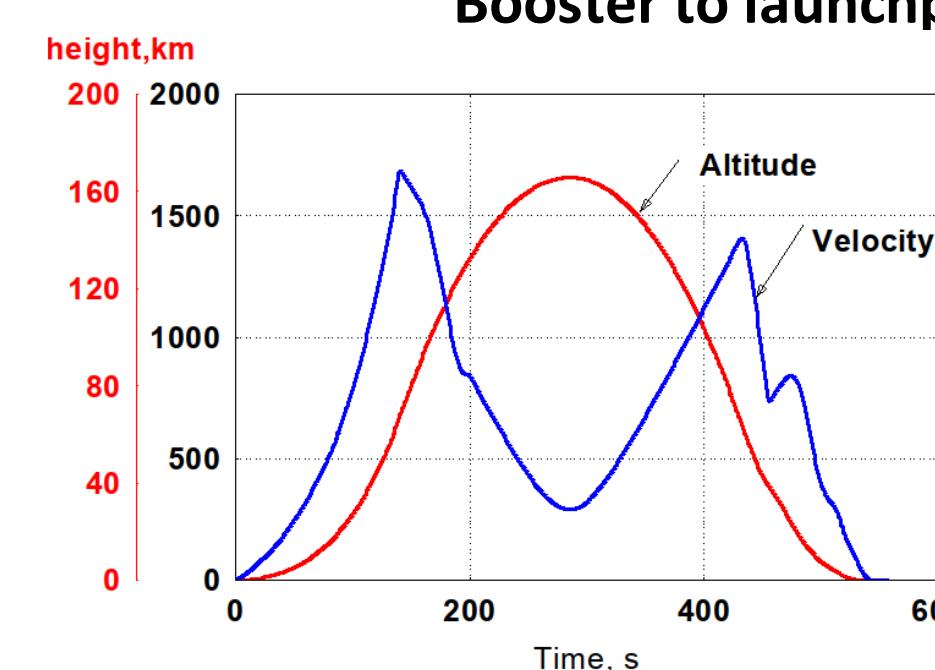
Case	Optimal cost	NLP var.	NLP cons.	Time total	Time NLP sol.
LGR, 15 nodes	2.87373	50	47	85.2 ms ± .842 ms	≈ 9.5ms
CGL, 15 nodes	2.87397	50	47	84.2 ms ± 1.14 ms	≈ 8.7ms
LGR, 5 seg, 75 nodes	2.87332	230	227	326 ms ± .872 ms	≈ 30ms

Case study : Reusable rocket trajectory optimization

Payload to orbit



Booster to launchpad



Optimal booster thrust profile: MPOPT

SpaceX Falcon9 Telemetry: NROL-76

Parameter	Reference	non-adaptive	Adaptive:Heuristic	Adaptive-III
Payload, kg	17310	17139.5	17267.4	17451.4
mass at landing, kg	22100	22100	22100	22100
MECO, s	131.4	131.4	131.4	131.4
SECO, s	453.4	453.98	453.52	452.86
Landing, s	569.7	579.7	581.3	569.1
Solve time, s	1.9	2.3	2.86	17.3