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SECOND ORDER OPTIMALITY CONDITIONS  
WITH APPLICATIONS  
PROCEEDINGS OF THE SIXTH AIMS INTERNATIONAL  
CONFERENCE

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**ABSTRACT.** The aim of this article is to present the algorithm to compute the first conjugate point along a smooth extremal curve. Under generic assumptions, the trajectory ceases to be optimal at such a point. An implementation of this algorithm, called `cotcot`, is available online and based on recent developments in geometric optimal control. It is applied to analyze the averaged optimal transfer of a satellite between elliptic orbits.

**Introduction.** The goal of this article is to summarize the algorithm to compute conjugate points along smooth extremal trajectories. Because of space restriction, we only consider the normal case [4]. The algorithm is implemented in the `cotcot` code<sup>1</sup>, and an important application to orbital transfer is given.

The text is organized in two sections. In section 1, we recall the geometric foundations and generic assumptions to derive necessary and sufficient  $\mathcal{C}^0$ -optimality conditions. The main geometric concept is the notion of conjugate point that is related to singularities of Lagrangian manifolds. An equivalent characterization is that the exponential mapping is not an immersion, which is straightforwardly interpreted in terms of shooting function in optimal control. Finally, we introduce the `cotcot` code. It is applied in section 2 to analyze the averaged optimal coplanar transfer of a satellite between Keplerian orbits. The minimization of energy is considered, which amounts to solving a three-dimensional Riemannian problem [3].

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<sup>1</sup>Available at [www.n7.fr/apo/cotcot](http://www.n7.fr/apo/cotcot).

## 1. Geometric foundations of the method.

**1.1. Maximum principle.** We consider the time optimal control problem with fixed extremities  $x_0, x_f$ , for a smooth system written  $\dot{x} = F(x, u)$  in local coordinates on the *state-space*  $X$  and the *control domain*  $U$  that are manifolds of dimension  $n$  and  $m$ , respectively.

**Proposition 1.** *If  $(x, u)$  is an optimal pair on  $[0, t_f]$ , then there exists an absolutely continuous adjoint vector function  $p$ , valued in the cotangent space of  $X$  and such that, with  $H = \langle p, F(x, u) \rangle$ , almost everywhere on  $[0, t_f]$  we have*

$$\dot{x} = \frac{\partial H}{\partial p}(x, p, u), \quad \dot{p} = -\frac{\partial H}{\partial x}(x, p, u), \quad (1)$$

and

$$H(x, p, u) = \max_{v \in U} H(x, p, v). \quad (2)$$

**Definition 1.** The mapping  $H$  from  $T^*X \times U$  to  $\mathbf{R}$  is called the *pseudo-Hamiltonian*. A triple  $(x, p, u)$  solution of (1) and (2) is called an *extremal trajectory*.

**1.2. Micro-local resolution.** Since  $U$  is a manifold, restricting to a chart we may assume that, locally,  $U = \mathbf{R}^m$ , and the maximization condition leads to  $\partial H / \partial u = 0$ . Our first assumption is the *strong Legendre condition*.

**(A1)** The quadratic form  $\partial^2 H / \partial u^2$  is negative definite along the reference extremal. Using the implicit function theorem, the extremal control is then locally defined as a smooth function of  $z = (x, p)$ . Plugging this function into the pseudo-Hamiltonian defines a smooth *true Hamiltonian*, still denoted  $H$ , and the extremal is solution of

$$\dot{z} = \overrightarrow{H}(z)$$

with appropriate initial conditions  $z_0 = (x_0, p_0)$ .

### 1.3. The concept of conjugate point.

**Definition 2.** Let  $z = (x, p)$  be the reference extremal defined on  $[0, t_f]$ . The variational equation

$$\delta \dot{z} = d\overrightarrow{H}(z(t))\delta z$$

is called the *Jacobi equation*. A *Jacobi field* is a non-trivial solution  $\delta z = (\delta x, \delta p)$ . It is said to be *vertical* at time  $t$  if  $\delta x(t) = d\Pi_{z(t)}\delta z(t) = 0$  where  $\Pi : T^*X \rightarrow X$  is the canonical projection.

The following standard geometric result is crucial.

**Proposition 2.** *Let  $L_0$  be the fiber  $T_{x_0}^*X$ , and let  $L_t = \exp t\overrightarrow{H}(L_0)$  be its image by the one-parameter subgroup generated by  $\overrightarrow{H}$ . Then  $L_t$  is a Lagrangian manifold whose tangent space at  $z(t)$  is spanned by Jacobi fields vertical at  $t = 0$ . Moreover, the rank of the restriction to  $L_t$  of  $\Pi$  is at most  $n - 1$ .*

In order to derive second order optimality conditions, we make additional generic assumptions.

**Proposition 3.** *Let  $x(t, x_0, u)$  be the response to the control function  $u$  starting from  $x_0$  at  $t = 0$ , and let  $E_{x_0, t} : u \mapsto x(t, x_0, u)$  be the endpoint mapping for a fixed positive time  $t$ . Then, an extremal control  $u$  is a singularity of the endpoint mapping when the control set  $U$  is endowed with the  $L^\infty$ -norm topology. Moreover, the adjoint vector  $p(t)$  is orthogonal to the image of  $dE_{x_0, t}(u)$ .*

We make two standard assumptions.

(A2) On each subinterval  $[t_0, t_1]$ ,  $0 < t_0 < t_1 \leq t_f$ , the singularity of  $E_{x_0, t_1 - t_0}$  is of codimension one.

(A3) We are in the *normal case*,  $H \neq 0$ .

As a result, on each subinterval  $[t_0, t_1]$ , the extremal trajectory admits a unique extremal lift  $(x, p, u)$  on the cotangent bundle.

**Definition 3.** We define the *exponential mapping*

$$\exp_{x_0, t}(p_0) = \Pi(z(t, x_0, p_0))$$

as the projection on  $X$  of the integral curve of  $H$  with initial condition  $z_0 = (x_0, p_0)$ ,  $p_0$  being restricted to an  $(n - 1)$ -dimensional submanifold of  $T_{x_0}^*X$ , depending on the normalization of  $H$ .

**Definition 4.** Let  $z = (x, p)$  be the reference extremal. Under our assumptions, the positive time  $t_c$  is called *conjugate* if the mapping  $\exp_{x_0, t_c}$  is not an immersion at  $p_0$ . The associated point  $x(t_c)$  is said to be *conjugate* to  $x_0$ . We denote by  $t_{1c}$  the first conjugate time, and  $C(x_0)$  the *conjugate locus* formed by the set of first conjugate points.

We have the following [8].

**Proposition 4.** *Under our assumptions, the reference extremal is locally time optimal for the  $L^\infty$ -norm topology on the control set, up to the first conjugate time.*

1.4. **Testing conjugacy.** We provide two equivalent tests.

Test 1. Consider the vector space of dimension  $n - 1$  generated by the Jacobi fields  $\delta z_i = (\delta x_i, \delta p_i)$ ,  $i = 1, n - 1$ , vertical at  $t = 0$  and such that the  $\delta p_i(0)$  are orthogonal to  $p_0$ . At a conjugate time  $t_c$ , one has:

$$\text{rank} \{ \delta x_1(t_c), \dots, \delta x_{n-1}(t_c) \} < n - 1.$$

Test 2. An equivalent test is to augment the family with  $\delta z_n = (\dot{x}(t), \dot{p}(t))$  that corresponds to a time variation  $\delta t$ , and the test becomes:

$$\delta x_1(t_c) \wedge \dots \wedge \delta x_{n-1}(t_c) \wedge \dot{x}(t_c) = 0.$$

1.5. **Central field, sufficient conditions and shooting.** We assume that the reference trajectory  $t \mapsto x(t)$  is one-to-one, and that there exists no conjugate point on  $[0, t_f]$ . Then we can imbed locally the reference extremal into a *central field*  $\mathcal{F}$  formed by all extremal trajectories starting from  $x_0$ . Let  $\tilde{H} = p^0 + H$  be the cost extended Hamiltonian where  $p^0$  is normalized to  $-1$  in the normal case. Restricting ourselves to the zero level set, we introduce

$$L = \{ \tilde{H} = 0 \} \bigcap_{t \geq 0} L_t.$$

By construction,  $\mathcal{F}$  is the projection of  $L$  on the state-space  $X$ . We have the following.

**Proposition 5.** *The submanifold  $L$  is Lagrangian and the projection  $\Pi$  is regular along the reference extremal. There exists a generating map  $V$  such that  $L$  is locally the graph  $\{x, p = \partial V(x)/\partial x\}$ .*

Using this geometric construction we deduce the standard sufficient condition hereafter.

**Proposition 6.** *Excluding the initial extremity  $x_0$ , there exists an open neighbourhood  $W$  of the reference trajectory and two smooth mappings  $V : W \rightarrow \mathbf{R}$ ,  $\hat{u} : W \rightarrow U$  such that, for each  $(x, u)$  in  $W \times U$  the maximization condition*

$$\tilde{H}(x, dV(x), \hat{u}(x)) \geq \tilde{H}(x, dV(x), u)$$

*holds, as well as  $\tilde{H}(x, dV(x), \hat{u}(x)) = 0$ . The reference trajectory is optimal among all trajectories of the system with the same extremities and contained in  $W$ .*

The shooting mapping of the problem with fixed extremities  $x_0, x_f$  is defined in a micro-local neighbourhood of the reference extremal by

$$S(t, p_0) = \exp_{x_0, t}(p_0) - x_f.$$

According to the previous paragraph, our assumptions ensure that it is a smooth function of full rank. This is the crucial condition to compute numerically the trajectory by a shooting method, using for instance a smooth numerical continuation.

**The cotcot code.** The aim of the method is to provide numerical tools

- (i) to integrate the smooth Hamiltonian,
- (ii) to compute Jacobi fields along the extremal,
- (iii) to detect the resulting conjugate points,
- (iv) to solve the problem finding a zero of the shooting function.

## 2. Application to the averaged optimal orbit transfer.

**2.1. Global optimality results in Riemannian geometry.** Consider a Riemannian problem on an  $n$ -dimensional manifold state space  $X$ , written as

$$\dot{x} = \sum_{i=1}^n u_i F_i(x), \quad l = \int_0^{t_f} \left( \sum_{i=1}^n u_i^2 \right)^{1/2} dt \rightarrow \min$$

where  $l$  is the *length* of a curve, and  $F_1, \dots, F_n$  smooth vector fields. Then  $g = \sum_{i=1}^n u_i^2$  defines a Riemannian metric on  $X$ , and  $\{F_1, \dots, F_n\}$  form an orthonormal frame. If we introduce the *energy*  $E = \int_0^{t_f} \sum_{i=1}^n u_i^2 dt$ , the length minimization is well-known [5] to be equivalent to the energy minimization problem (with fixed final time), and to the time minimal control problem if the curves are parameterized by arc-length by prescribing the control on the unit sphere:  $\sum_{i=1}^n u_i^2 = 1$ .

We can easily compute the extremals for the energy minimization problem. In the normal case ( $p^0 = -1/2$ , here), the pseudo-Hamiltonian is indeed

$$H = -\frac{1}{2} \sum_{i=1}^n u_i^2 + \sum_{i=1}^n u_i P_i(x, p)$$

where the  $P_i$ 's are the Hamiltonian lifts  $\langle p, F_i(x) \rangle$ ,  $i = 1, n$ . The maximization condition leads to  $u_i = P_i$  for  $i = 1, n$ , so that the true Hamiltonian is

$$H(x, p) = \frac{1}{2} \sum_{i=1}^n P_i^2(x, p),$$

which is quadratic in  $p$  with full rank.

**Definition 5.** The *separating line*  $L(x_0)$  is the set where two minimizing extremals departing from  $x_0$  intersect. The *cut locus*  $\text{Cut}(x_0)$  is the set of points where extremals cease to be globally optimal. We note  $i(x_0)$  the distance to the cut locus,

$$i(x_0) = d(x_0, \text{Cut}(x_0)),$$

and  $i(X)$  the *injectivity radius*,

$$i(X) = \inf_{x_0 \in X} i(x_0).$$

We summarize now some useful properties of these sets [7].

**Proposition 7.** *Assume the Riemannian metric complete. Then,*

- (i) *A cut point is either on the separating line, or a conjugate point.*
- (ii) *If  $x_1$  is a point that realizes the distance  $i(x_0)$ , then either  $x_1$  is conjugate to  $x_0$ , or there are two minimizing geodesics joining  $x_0$  to  $x_1$  that form the two halves of the same closed geodesic.*
- (iii) *The distance  $i(x_0)$  is the smallest  $r$  such that the Riemannian sphere  $S(x_0, r)$  is not smooth.*

**2.2. Coplanar orbital transfer and averaging.** We sketch the framework of [3] to which we refer the reader for details. We consider the coplanar orbit transfer represented in *Gauss coordinates*  $(l, x)$  where  $l$  is the *longitude* (polar angle of the satellite), and where  $x$  contains the *orbit elements* [6], e.g.,  $x = (P, e_x, e_y)$ ,  $P$  being the *semi-latus rectum*, and  $(e_x, e_y)$  the *eccentricity vector* whose direction is the semi-major axis and whose length  $e$  is the standard eccentricity. The system decomposes into

$$\dot{x} = u_1 F_1(l, x) + u_2 F_2(l, x), \quad \dot{l} = g_0(l, x),$$

with

$$\begin{aligned} F_1 &= P^{1/2} \left( \sin l \frac{\partial}{\partial e_x} - \cos l \frac{\partial}{\partial e_y} \right) \\ F_2 &= P^{1/2} \left[ \frac{2P}{W} \frac{\partial}{\partial P} + \left( \cos l + \frac{e_x + \cos l}{W} \right) \frac{\partial}{\partial e_x} + \left( \sin l + \frac{e_y + \sin l}{W} \right) \frac{\partial}{\partial e_y} \right], \end{aligned}$$

and  $W = 1 + e_x \cos l + e_y \sin l$ ,  $g_0 = W^2/P^{3/2}$ . This system of coordinates is well defined on the *elliptic domain*  $X = \{P > 0, |e| < 1\}$  filled by elliptic trajectories of the controlled Kepler equation. The boundary  $|e| = 1$  corresponds to parabolic trajectories whereas  $e = 0$  defines circular orbits.

We consider the energy minimization problem with cost  $\int_0^{t_f} (u_1^2 + u_2^2) dt$ . The final longitude is free and can be used to reparameterize the trajectories. The true Hamiltonian in the normal case is obtained as before,

$$H(l, x, p) = \frac{1}{2g_0(l, x)} \sum_{i=1}^2 P_i(l, x, p)^2, \quad P_i(l, x, p) = \langle p, F_i(l, x) \rangle.$$

We observe that  $H$  is  $2\pi$ -periodic with respect to  $l$ , and this leads to introduce the *averaged Hamiltonian*. Such a system is related to an approximation of the true trajectories by the standard theory [1].

**Definition 6.** The averaged Hamiltonian is

$$\bar{H}(x, p) = \frac{1}{2\pi} \int_0^{2\pi} H(l, x, p) dl.$$

It is evaluated using the residue theorem and we get the result hereafter [3].

**Proposition 8.** *Let  $P = (1 - e^2)/n^{2/3}$ ,  $e_x = e \cos \theta$  and  $e_y = e \sin \theta$ , where  $n$  is the mean movement and  $\theta$  the argument of perigee. In the new coordinates  $x = (n, e, \theta)$ , the averaged Hamiltonian is*

$$\overline{H} = \frac{1}{4n^{5/3}} \left[ 18n^2 p_n^2 + 5(1 - e^2) p_e^2 + (5 - 4e^2) \frac{p_\theta^2}{e^2} \right].$$

Accordingly, integral curves of  $\overline{H}$  are extremals of the Riemannian metric in  $\mathbf{R}^3$  defined by

$$ds^2 = \frac{1}{9n^{1/3}} dn^2 + \frac{2n^{5/3}}{5(1 - e^2)} de^2 + \frac{2n^{5/3}}{(5 - 4e^2)} e^2 d\theta^2,$$

and  $(n, e, \theta)$  are orthogonal coordinates.

Our problem is then to analyze the corresponding Riemannian problem to derive optimality results for the original one.

**2.3. Clairaut-Liouville metrics.** An important step in the analysis consists in computing normal coordinates.

**Proposition 9.** *In the elliptic domain, we set*

$$r = \frac{2}{5} n^{5/6}, \quad \varphi = \arcsin e.$$

*In these coordinates, the metric of the averaged problem is*

$$ds^2 = dr^2 + \frac{5}{2} r^2 (G(\varphi) d\theta^2 + d\varphi^2) \tag{3}$$

where

$$G(\varphi) = \frac{5 \sin^2 \varphi}{1 + 4 \cos^2 \varphi}.$$

We first observe that metrics of the form (3) reveal two metrics in dimension two, namely

$$g_1 = dr^2 + \frac{5}{2} r^2 d\varphi^2 \text{ and } g_2 = G(\varphi) d\theta^2 + d\varphi^2.$$

The Hamiltonian associated with the full metric on  $\mathbf{R}^3$  is

$$H = \frac{1}{2} p_r^2 + \frac{2}{5r^2} H_2,$$

while  $H_2$  is associated with  $g_2$ ,

$$H_2 = \frac{1}{2} \left( \frac{p_\theta^2}{G(\varphi)} + p_\varphi^2 \right).$$

**Lemma 1.** *Since  $\theta$  is a cyclic coordinate,  $p_\theta$  is a first integral. On the level set  $\{p_\theta = 0\}$ , extremals verify  $\theta = \text{constant}$  and geodesics of the polar metric  $g_1$  are straight lines in coordinates  $x = r \sin \psi$ ,  $z = r \cos \psi$ , with*

$$\psi = \frac{\varphi}{c}, \quad c = \sqrt{\frac{2}{5}}.$$

To complete the analysis, we introduce the following [2].

**Definition 7.** A metric of the form  $G(\varphi) d\theta^2 + d\varphi^2$ , where  $G$  is a  $2\pi$ -periodic function, is called a *Clairaut-Liouville* metric. The level sets of the two angles  $\theta$  and  $\varphi$  are *meridians* and *parallels*, respectively.

**Proposition 10.** *The Gaussian curvature of a Clairaut-Liouville metric  $G(\varphi)d\theta^2 + d\varphi^2$  is*

$$K = -\frac{1}{\sqrt{G}} \frac{\partial^2 G}{\partial \varphi^2},$$

and the Clairaut relation holds,

$$p_\theta = \cos \phi \sqrt{G}$$

where  $\phi$  is the angle of an extremal parameterized by arc-length with a parallel. Moreover, the extremal flow is integrable by quadratures.

We fix the level set to  $H = 1/2$ . If  $(r, \theta, \varphi)$  are the components of an extremal curve, we begin by noting that  $r^2$  is a degree two polynomial of time:

$$r^2(t) = t^2 + 2r(0)p_r(0)t + r^2(0). \quad (4)$$

The remaining equations are then integrated thanks to the reparameterization  $dT = 2dt/(5r^2)$  as Clairaut-Liouville extremals.

Regarding global optimality, the crucial point is to relate the cut locus of the three-dimensional metric to the cut locus of the restriction of this metric to the sphere. Let  $x_1$  and  $x_2$  be two extremal curves, both starting from the same initial condition  $x_0$ . Since extremals are parameterized by arc-length, finding points in  $L(x_0)$  amounts to finding  $\bar{t}$  such that  $x_1(\bar{t}) = x_2(\bar{t})$ . Now, if  $r_1(\bar{t}) = r_2(\bar{t})$  then  $p_{r,1}(0) = p_{r,2}(0)$  and  $r_1(t) = r_2(t)$  for all  $t$  by virtue of (4). The analysis is thus reduced to dimension two.

**Proposition 11.** *The separating line  $L(x_0)$  is characterized as follows: there exists two extremals  $x_1, x_2$  with initial condition  $x_0$ , and there exists  $\bar{T} > 0$  such that*

$$\theta_1(\bar{T}) = \theta_2(\bar{T}), \quad \varphi_1(\bar{T}) = \varphi_2(\bar{T}),$$

and such that the compatibility condition

$$\bar{T} = \int_0^{\bar{t}} \frac{2dt}{5r^2}$$

is fulfilled for some positive  $\bar{t}$ .

**2.4. Application to orbital transfer.** According to the previous reduction, the main point to conclude about global optimality is to evaluate  $i(x_0)$ , the distance to the cut locus of the Clairaut-Liouville metric  $g_2 = G(\varphi)d\theta^2 + d\varphi^2$ . A direct computation gives the curvature.

**Proposition 12.** *The curvature of the Clairaut-Liouville metric  $g_2$  is*

$$K = \frac{5(1 - 8 \cos^2 \varphi)}{1 + 4 \cos^2 \varphi} \leq 5.$$

Besides, we can rewrite the metric according to

$$g_2 = E_\mu^{-1}(\varphi) (\sin^2 \varphi d\theta^2 + E_\mu(\varphi) d\varphi^2)$$

with  $E_\mu = \mu^2 + (1 - \mu^2) \cos^2 \varphi$  and  $\mu = 1/\sqrt{5}$ .

**Proposition 13.** *The Clairaut-Liouville metric  $g_2$  is conformally equivalent to the flat metric on an ellipsoid of revolution of semi-minor axis  $1/\sqrt{5}$ .*



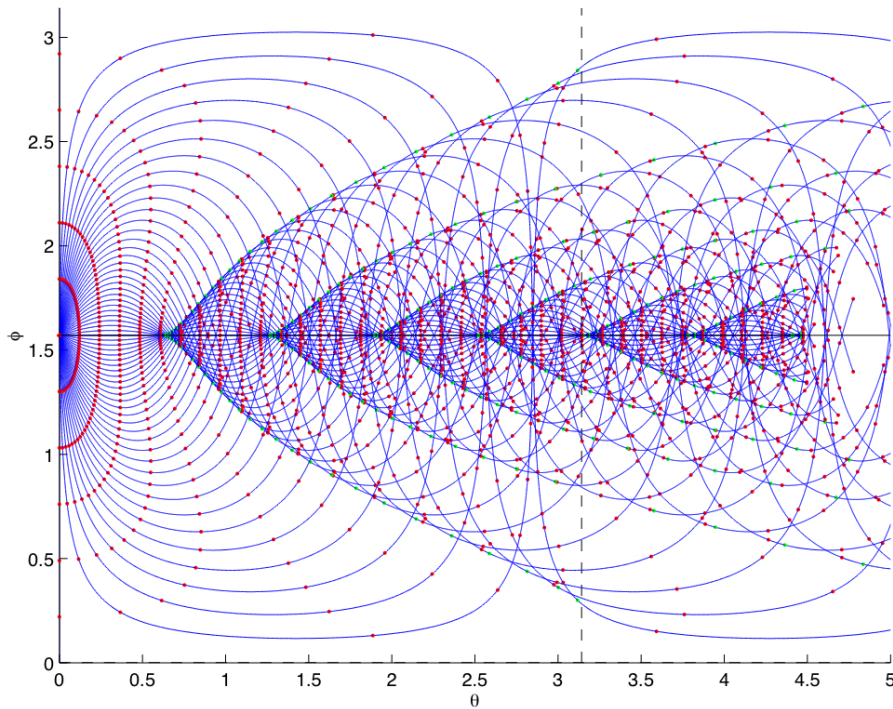


FIGURE 1. Geodesics in orbital transfer for  $\varphi_0 = \pi/2$ . The conjugate locus appears as the leftmost envelope of points.

The restriction of the flat metric on  $\mathbf{R}^3$  to the ellipsoid

$$x = \sin \varphi \cos \theta, \quad y = \sin \varphi \sin \theta, \quad z = \mu \cos \varphi$$

is indeed  $ds^2 = \sin^2 \varphi d\theta^2 + E_\mu(\varphi) d\varphi^2$ .

Using the `cotcot` algorithm, we can compute for both metrics the corresponding conjugate loci. On figure 1, the geodesics associated to orbital transfer are given for  $\varphi_0 = \pi/2$ . On figure 2, we compare the conjugate loci of the two metrics.

An important observation is that  $\varphi_0 = \pi/2$  is the equator solution where the curvature is constant and maximum:  $K$  is equal to 5 and the first conjugate point has minimum length,  $\pi/\sqrt{5}$ . On figure 3, we compute the respective spheres for  $\varphi_0 = \pi/2$ . In orbital transfer, much similarly to the standard situation on the ellipsoid, the sphere is smooth up to length  $\pi/\sqrt{5}$  that defines the injectivity radius.

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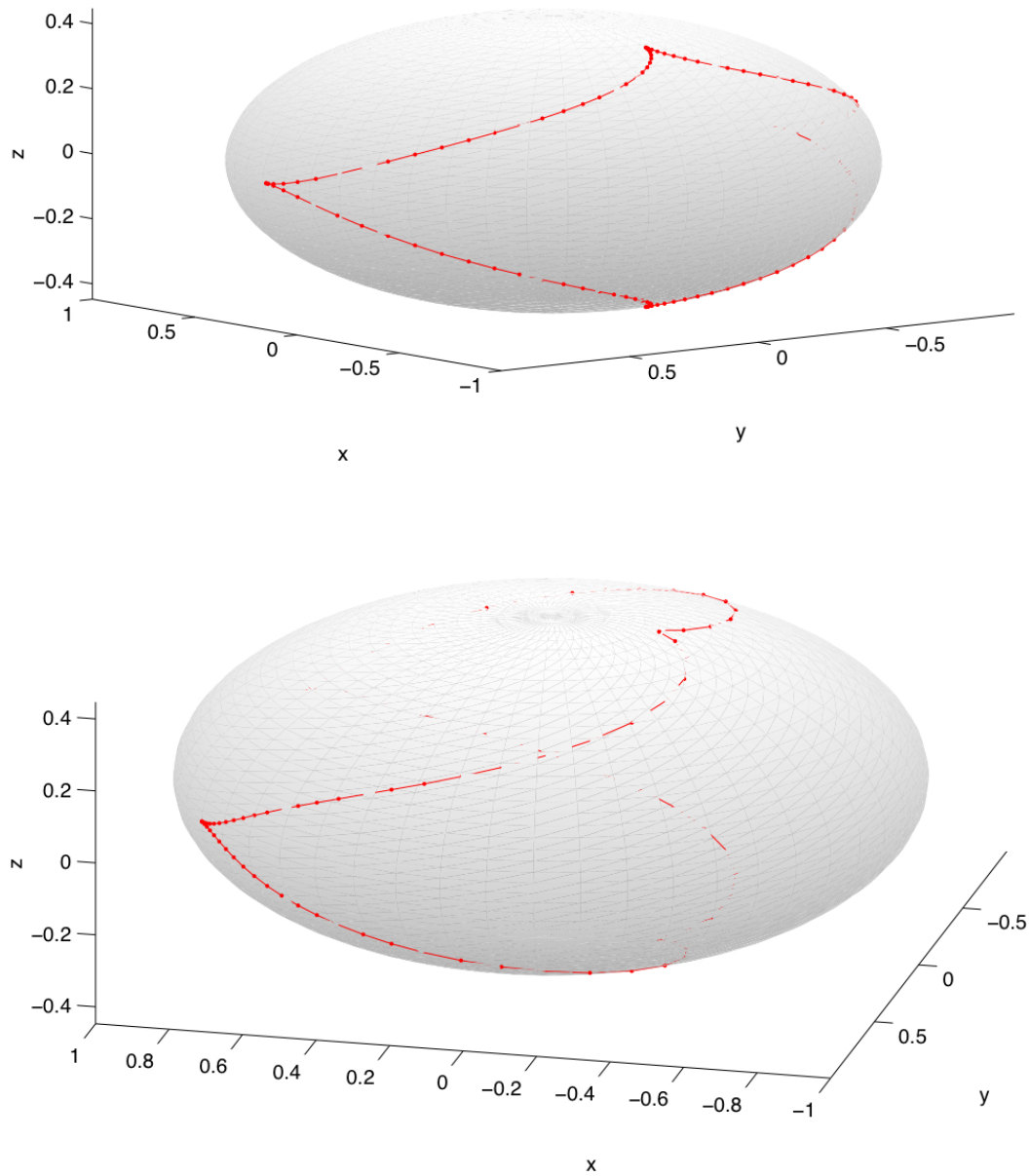


FIGURE 2. Conjugate loci for  $\varphi_0 = \pi/2$ . Flat case (top) and orbital transfer (bottom).

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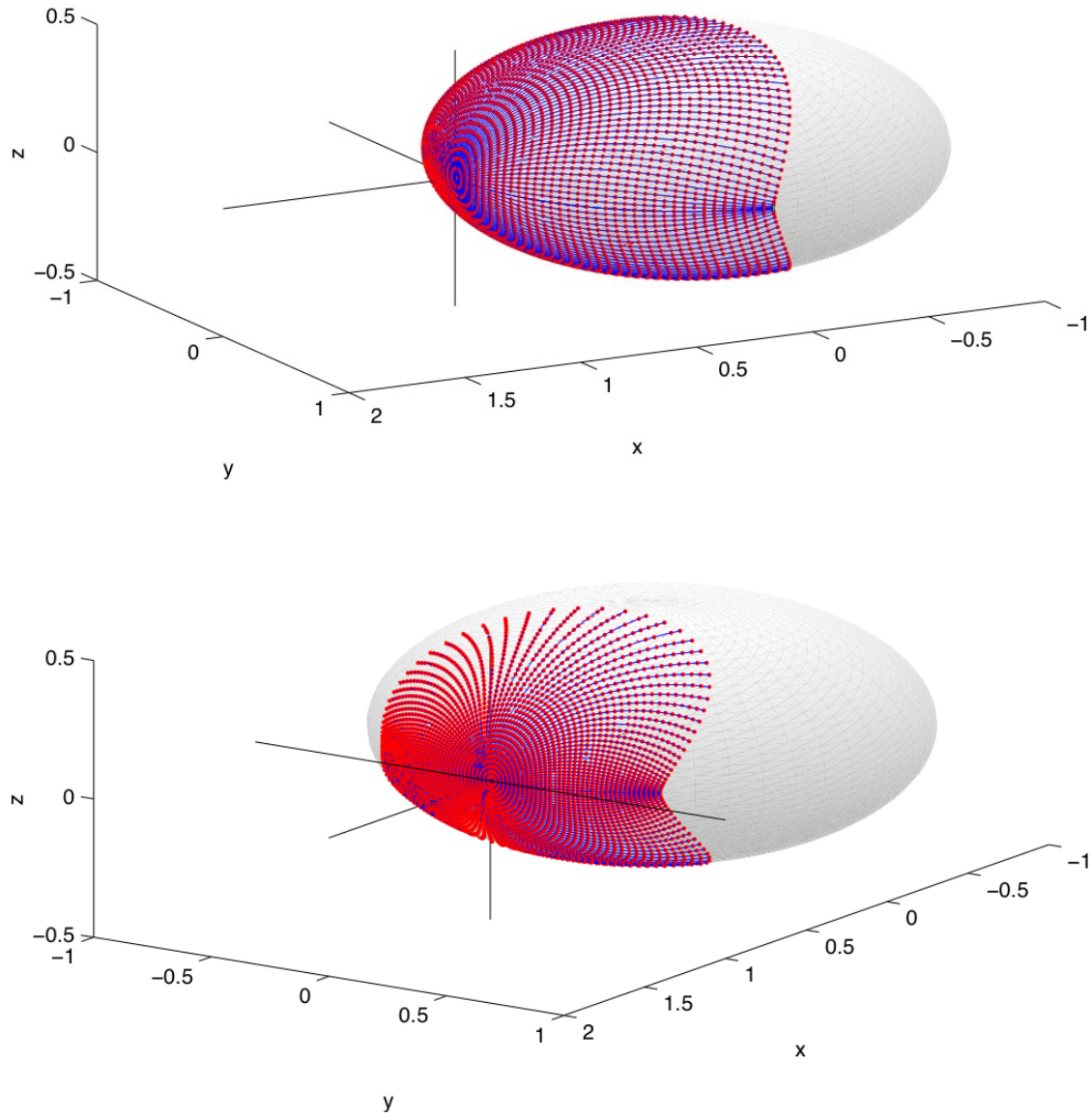


FIGURE 3. Spheres and injectivity radius for  $\varphi_0 = \pi/2$ . Flat case (top) and orbital transfer (bottom).

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