

Discrete Convex Problem

Objective function: $\min J = -z[N]$

Variables: $\mathbf{x}[k] = (r[k]^T, v[k]^T, z[k], u[k]^T, \sigma[k])^T$

Subject to:

(1) Affine equality constraints

$$r[k] - r[k+1] + \frac{\Delta t}{2} v[k] + \frac{\Delta t}{2} v[k+1] = \mathbf{0}$$

$$v[k] - v[k+1] + \frac{\Delta t}{2} u[k] + \frac{\Delta t}{2} u[k+1] = -g\Delta t$$

$$z[k] - z[k+1] - \frac{\Delta t}{2I_{sp}g_0} \sigma[k] - \frac{\Delta t}{2I_{sp}g_0} \sigma[k+1] = 0$$

$$r[1] = r_0 \quad v[1] = v_0 \quad z[1] = \ln(m_0)$$

$$r[N] = \mathbf{0} \quad v[N] = \mathbf{0}$$

(2) Affine inequality constraints

$$T_{\min} e^{-\dot{z}[k]} [1 - (z[k] - z_0[k])] \leq \sigma[k]$$

$$\sigma[k] \leq T_{\max} e^{-\dot{z}[k]} [1 - (z[k] - z_0[k])]$$

(3) Second order cone constraints

$$\sqrt{u_x^2[k] + u_y^2[k] + u_z^2[k]} \leq \sigma[k]$$

$$\sqrt{u_y^2[k] + u_z^2[k]} \leq u_x[k] \tan \theta_{\max}$$

$$\sqrt{r_y^2[k] + r_z^2[k]} \leq r_x[k] \tan \gamma_{\max}$$

Discrete Geometry And Convexity

S Marginson



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