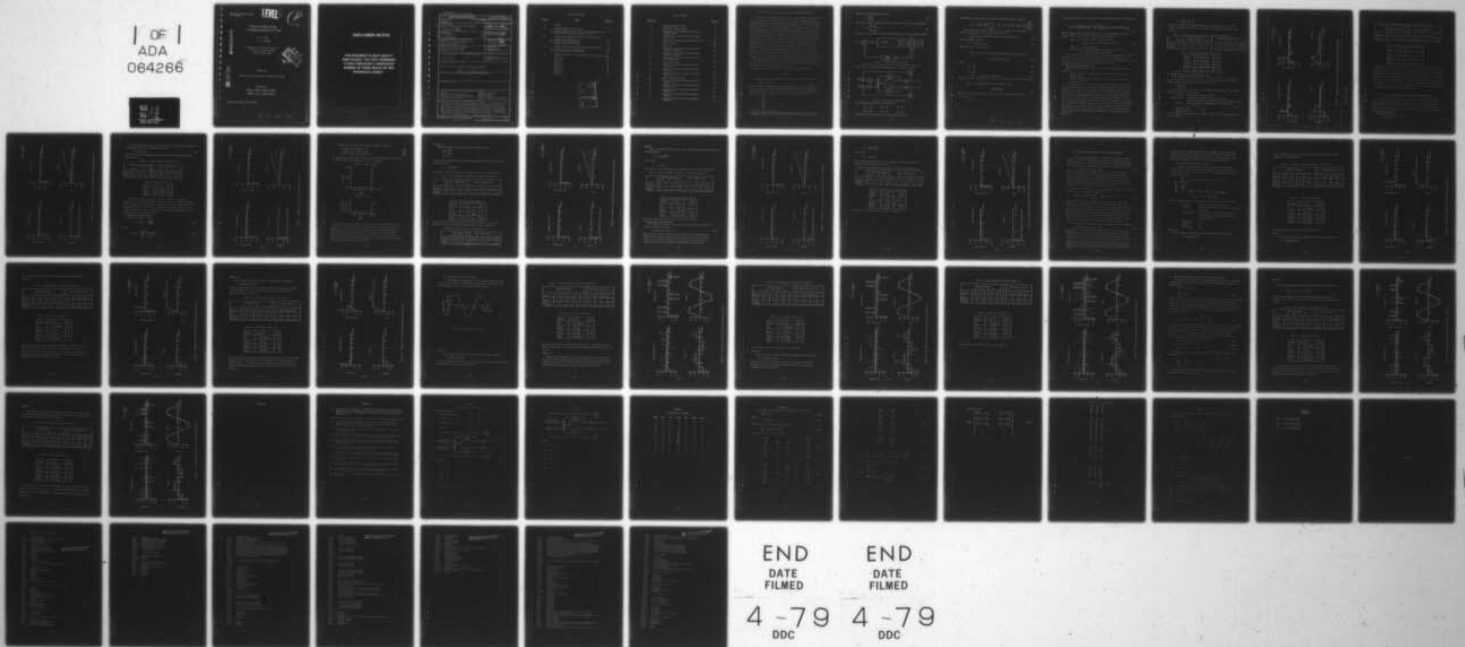


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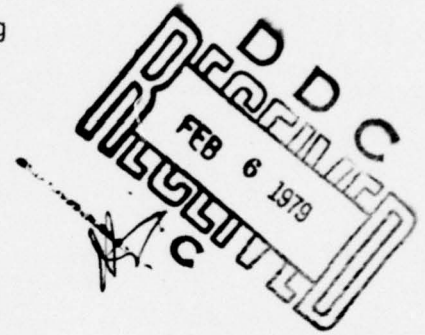
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DESIGN OF FEEDBACK CONTROL
AND GEOMETRY PARAMETERS VIA MOFNM

V. K. JAIN

G. L. LOGSTON

Department of Electrical Engineering
University of South Florida
Tampa, Florida 33620



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DESIGN OF FEEDBACK CONTROL AND GEOMETRY PARAMETERS VIA MOFNM

A significant breakthrough in geometry design and optimization was achieved in the research effort of 1976-77 [1]. Briefly, a modified Newton technique (Multiple Object-Function Newton Method) was developed and programmed to perform simultaneous optimization of several geometry parameters, e.g., control surface areas, lengths, etc. The potential benefits include improved deflector shapes for existing hull designs, and reduction of design-evaluation-redesign cycle time for completely new crafts. Pursuing this work, two further advances are attempted in the present work. First, gains of the feedback control system and the geometry parameters are collectively considered for optimization. The success of this effort should bring about closer collaboration between the body-shape designer and the control system engineer. Even configurations not considered heretofore could be evaluated rapidly for their true performance potential -- and used when deemed superior by the engineering team. A second improvement considered is in the mathematical formulation of the optimization problem. By use of a logarithmic transformation, the resulting computer solution is sought to be sign definite, and is thereby guaranteed to be physically realizable.

In summary, a methodology for the designer is now available so that he may harness the full potential of body-shape -- including deflection surfaces -- and control gains for maximum performance of the craft.

Examples presented here pertain only to the longitudinal dynamics.

I. THEORY

The linearized state equations of a vehicle* are of the form [3], [5]

$$A \frac{d}{dt} x = Bx + Cu \quad (1)$$

We will assume that the longitudinal and lateral dynamics can be considered decoupled, [4] and thus can be analyzed independently. Concentrating then on longitudinal dynamics, equation (1) can be used to characterize the response of the pitch and depth variables. Specifically, the state vectors become

$$x = \begin{bmatrix} U \\ W \\ \dot{\theta} \\ \theta \\ z \end{bmatrix} \quad (2)$$

* The vehicle under consideration is a remotely-piloted vehicle (RPV): It's hydronamic coefficients for longitudinal dynamics are listed in Appendix D.

while the control deflection vector is

$$u = \begin{bmatrix} \delta_b \\ \delta_s \end{bmatrix} \quad (3)$$

The control system configuration shown in Figure 1 results in the feedback law

$$u = D \begin{bmatrix} \theta_{com} \\ Z_{com} \end{bmatrix} + Ex \quad (4)$$

where θ_{com} is the input pitch angle command and Z_{com} is the input depth command.

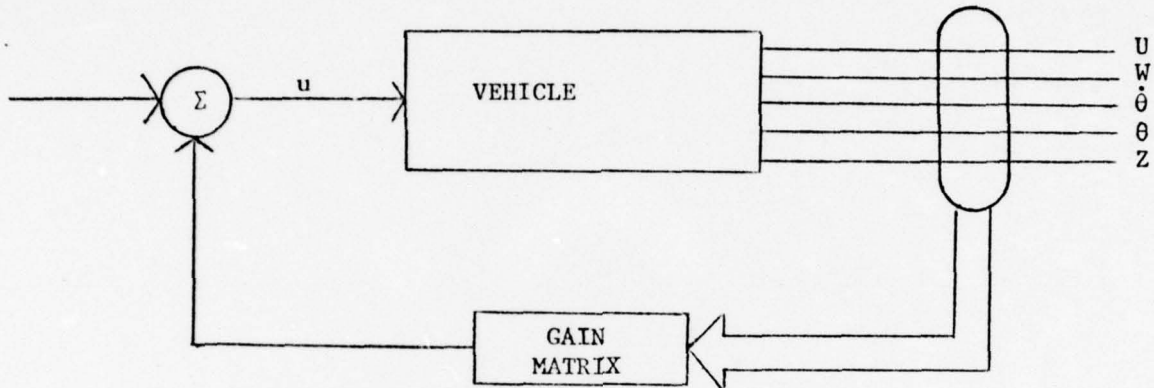


Figure 1. Generalized Control System

In this phase of the study, we will use the stern plane as the only control input. The feedback configuration used is shown in figure 2.

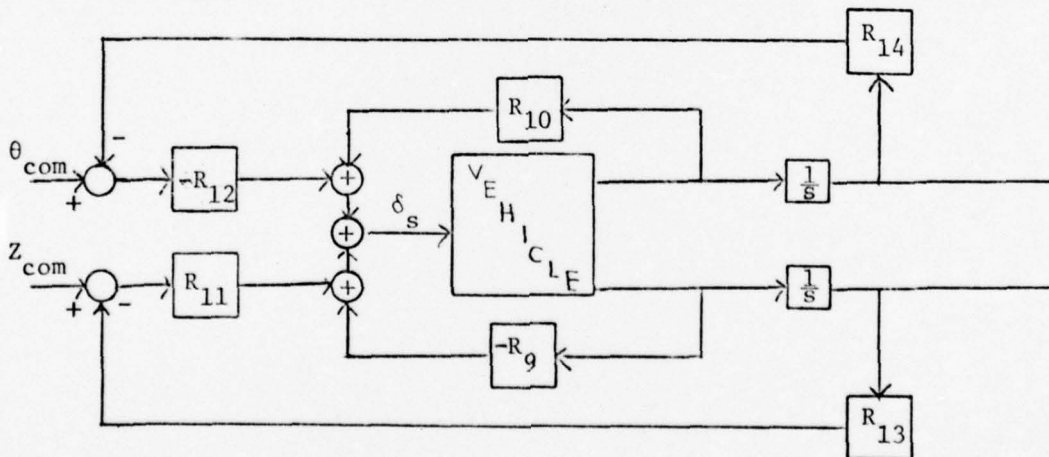


Figure 2. Stern Plane Feedback System

The feedback Gains in figure 2 are defined by

$$\begin{aligned} R_9 &= K_z^s & R_{11} &= K_z^s & R_{13} &= K_1 \\ R_{10} &= K_{\dot{\theta}}^s & R_{12} &= K_{\dot{\theta}}^s & R_{14} &= K_2 \end{aligned}$$

See Appendix A for the definition of other design parameters.

The feedback law which governs the system depicted in figure 2 is given by

$$u = \delta_s = \begin{bmatrix} -K_\theta^s & K_z^s \end{bmatrix} \begin{bmatrix} \theta_{com} \\ z_{com} \end{bmatrix} + \begin{bmatrix} 0 & -K_z^s & K_\theta^s & (K_2 K_\theta^s + K_z^s U_o) - K_1 K_z^s \end{bmatrix} \begin{bmatrix} U \\ W \\ \dot{\theta} \\ Z \end{bmatrix} \quad (5)$$

Given the design responses $z(k), k=1,2,\dots,K$, estimates for the optimum feedback and geometry parameters R are found such that

$$J = \sum_{k=1}^K [z(k\Delta) - x(k\Delta)]^T Q [z(k\Delta) - x(k\Delta)] + [R_o - R_{v+1}]^T P [R_o - R_{v+1}] \quad (6)$$

is minimized [6], [8] where

$$\hat{R} = [\hat{K}_z, \hat{K}_\theta, \hat{K}_z, \hat{K}_\theta, \lambda_s]^T \quad (7)$$

Equation (6) can be written [1] as

$$J = \sum_{k=1}^K [z(k\Delta) - x_v(k\Delta) - H_1 H_2 (\hat{R}_{v+1} - \hat{R}_v)]^T Q [z(k\Delta) - x_v(k\Delta) - H_1 H_2 (\hat{R}_{v+1} - \hat{R}_v)] + [R_o - R_{v+1}]^T P [R_o - R_{v+1}] \quad (8)$$

where

$$H_1 = \frac{\partial x}{\partial c^T} \quad (9)$$

$$H_2 = \frac{\partial c}{\partial \hat{R}^T} \quad (10)$$

$$c = f(R) \quad \text{Hydrodynamic coefficients} \quad (11)$$

Setting the partial derivative with respect to \hat{R} equal to zero, [2], [12] we obtain

$$\frac{\partial J}{\partial \hat{R}} = 0 = -2 \sum_{k=1}^K H_2^T H_1^T Q [z(k\Delta) - x_v(k\Delta) - H_1 H_2 (\hat{R}_{v+1} - \hat{R}_v)] - 2 \bar{R}^T \bar{P} \bar{R} (\hat{R}_o - \hat{R}_{v+1}) \quad (12)$$

where \bar{R} is a diagonal scale matrix for the feedback and geometry parameters \hat{R} such that

$$R = \bar{R} \hat{R}$$

The solution to (12) for the new value of the feedback parameters \hat{R} is given by [1]

$$\hat{R}_{v+1} = \hat{R}_v + \left[H_2^T \sum_{k=1}^K H_1^T Q H_1 H_2 + \bar{R}^T \bar{P} \bar{R} \right]^{-1} \left[H_2^T \sum_{k=1}^K H_1^T Q (z(k\Delta) - x_v(k\Delta)) + \bar{R}^T \bar{P} \bar{R} (\hat{R}_o - \hat{R}_v) \right] \quad (13)$$

The optimization method outlined above is used in the multiple object function approach, MOFNP, along with the constraint (banded prediction)

$$\begin{aligned} x(k\Delta + \Delta) = & \zeta(k) [z(k\Delta) + \Delta A^{-1} (B z(k\Delta) + C u(k\Delta))] \\ & + (1 - \zeta(k)) [x(k\Delta) + \Delta A^{-1} (B x(k\Delta) + C u(k\Delta))] \end{aligned} \quad (14)$$

$$x(0) = x^o \quad \text{initial conditions}$$

where $\zeta(k)$ is an appropriately chosen sequence of 0's and 1's.

II. FEEDBACK PARAMETER OPTIMIZATION

This section deals with the selection of the feedback parameters of figure 2 that will yield the optimum trajectory with respect to a specified desired trajectory. The stern plane geometry parameter λ_s has been hard-wired to 1.0, thus eliminating geometry parameter optimization for the present.

A. Optimal Design with Doublet Input

Consider the system given in figure 2, excited with the following input combination:

- i) 1 degree pitch angle doublet with 12.5 seconds positive and 12.5 seconds negative.
- ii) 100 feet depth command doublet with 12.5 seconds positive and 12.5 seconds negative.

It can be shown that, in order to assure system stability, the following conditions must be met: 1) The feedback gains R_{13} and R_{14} (see figure A1 in Appendix A) must provide unity feedback in order to generate the actual pitch and depth error signals. 2) Since the numerical value of the depth command is two to three orders of magnitude larger than the pitch angle command, K_θ should be two to three orders of magnitude larger than K_z in order to assure that comparable contributions to the control input are produced. 3) The depth rate feedback gain K_z must be chosen to be small to prevent excessive overshoot and ringing in the response. 4) The pitch rate feedback gain K_θ was chosen to be about two orders of magnitude greater than K_z to control the pitch rate. These conditions were applied to the optimization of the stern plane feedback parameters,

$$R = \left[\hat{K}_z, \hat{K}_\theta, \hat{K}_z, \hat{K}_\theta \right]^T$$

where λ_s , the stern plane geometry parameter, was hard-wired to 1.0. The results of the experiment are given in table 1; the program settings are given in Table 2.

Table 1. Feedback Parameters and Errors, Doublet Input Response

| | Feedback Parameters | | | | RMS % Difference (%) | | | | |
|----------------|---------------------|--------------------|---------------|--------------------|----------------------|------|----------------|----------|-------|
| | $K_z(R_9)$ | $K_\theta(R_{10})$ | $K_z(R_{11})$ | $K_\theta(R_{12})$ | U | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.02 | 1.80 | 0.05 | 9.50 | 75.8 | 67.2 | 67.9 | 77.1 | 159.7 |
| Optimal Design | 0.01 | 2.00 | 0.01 | 9.99 | .0023 | .002 | .0028 | .0014 | .0015 |

Table 2. Program Data, Doublet Input Response

| | | | |
|-------|-----|--------|---|
| NPT | 200 | NA | 5 |
| NS | 5 | MC | 2 |
| IAOPT | 1 | INTR | 5 |
| DELTA | 0.5 | FACTOR | 0 |
| | | | |

The desired and final design responses are given in figure 3.

B. Optimal Design with Pitch Command Step Input

In this example, the control system of figure 2 is configured as follows:

- i) K_z and K_θ are hard-wired to zero ii) λ_s is hard-wired to 1.0. The remaining design parameters are chosen for optimization. That is,

$$\hat{R} = \left[\hat{K}_\theta, \hat{K}_\theta \right]^T$$

The command input is taken to be a -25° degree pitch angle step. The desired system responses are taken as follows:

- Pitch (θ) -25 degree pitch angle (θ) step
 Pitch Rate ($\dot{\theta}$) -50 degree/sec. pitch rate ($\dot{\theta}$) pulse, one half second wide to allow leading edge of pitch angle step to occur.
 Depth (Z) Depth response (Z) corresponding to the relationship
- $$Z = W - U_o \theta \quad (15)$$
- Forward Velocity u - zero
 Plunge Velocity w - zero

The results of this experiment are given in Table 3; the program settings are listed in Table 4.

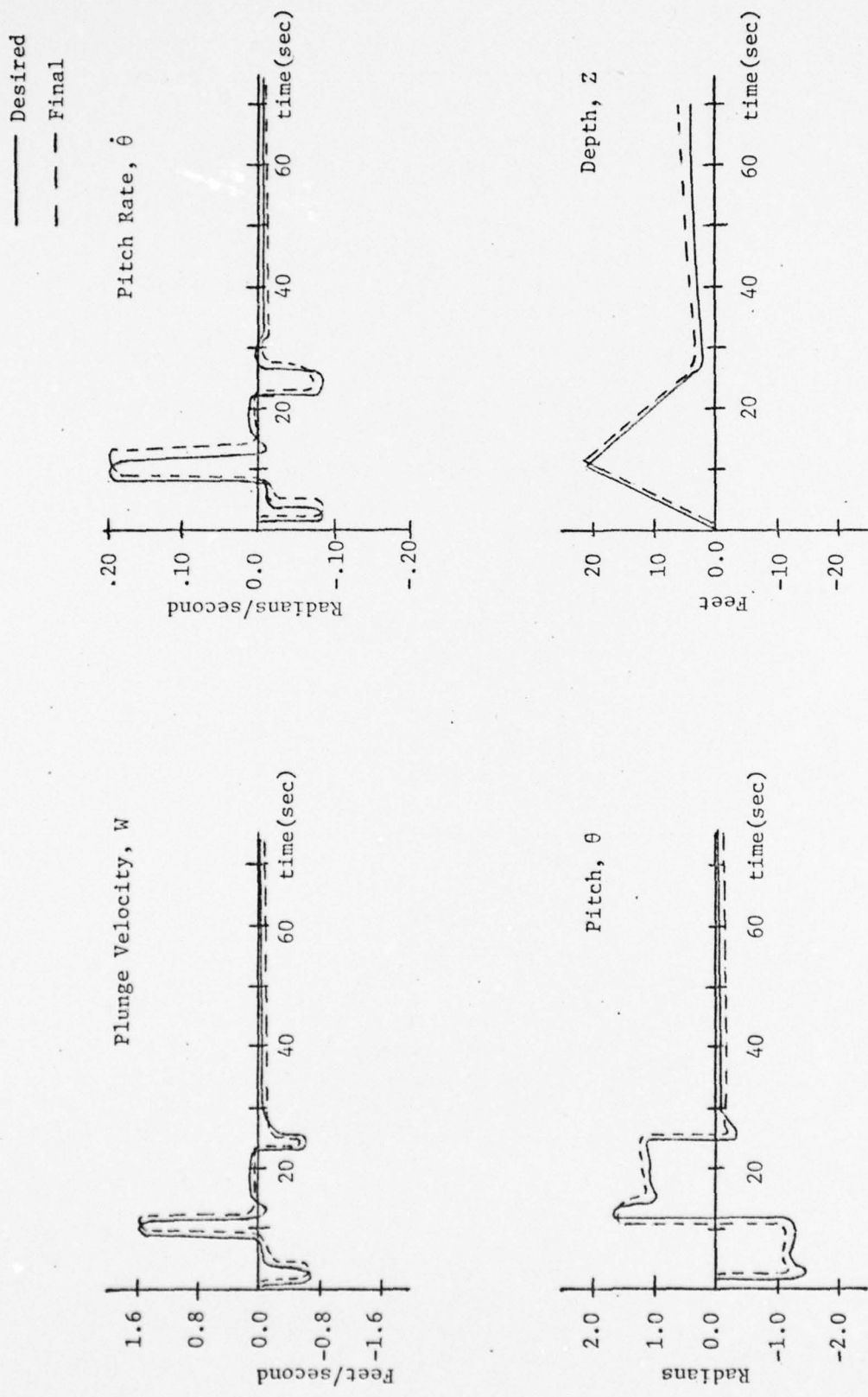


Figure 3. Comparison of Desired and Final Responses, Feedback Optimization

Table 3. Design Parameters and Errors, Pitch Step Response

| | Design Parameters | | | RMS % Difference (%) | | | | |
|----------------|--------------------|--------------|---------------|----------------------|-------|----------------|----------|-------|
| | $K_{\dot{\theta}}$ | K_{θ} | λ_s^2 | U | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 | 87.3 | 615.5 | - |
| Optimum Design | 5.07 | 13.71 | 1.0 | 100.0 | 100.0 | 92.1 | 542 | 106.9 |

Table 4. Program Data, Pitch Step Response

| | | | | |
|--------|-----|--|------|-----|
| Factor | 0 | | P | 0 |
| NS | 5 | | MC | 2 |
| IAOPT | 1 | | INTR | 5 |
| DELTA | 0.5 | | NPT | 200 |

The desired and final design responses are shown in figure 4. Note that the desired responses for $\dot{\theta}$ and Z are chosen so as to be compatible with a -25 degree pitch angle step. Observation of the RMS% Differences reveals that four of the trajectories differ significantly from the desired trajectories. It should be noted, however, that although desired trajectories were specified for all five states, only the pitch angle (θ) was actually optimized. This is true because all entries of the Q matrix except Q(4,4), which corresponds to the pitch angle, were hard-wired to zero. The only significant error, therefore, is that of the pitch angle response, which is relatively small.

III. GEOMETRY AND FEEDBACK OPTIMIZATION (PITCH MANEUVERS)

In this phase of investigation, a combination of feedback and geometry parameter optimization using the stern plane model of figure 2 was attempted. The experimentation centers around the development of an effective method of calculating the weighting matrix P. All case examples use the pitch angle step input and desired response specifications given in the previous experiment.

A. System Design with P=0

Let the matrix P be set to zero, i.e.

$$P(i,i)=0 \text{ for all } i$$

— Desired
 - - - Final

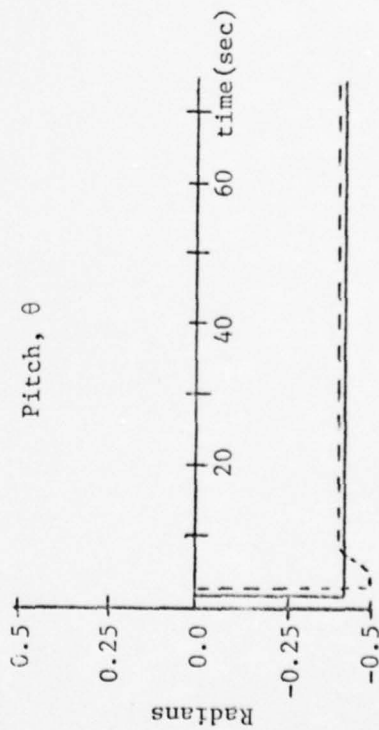
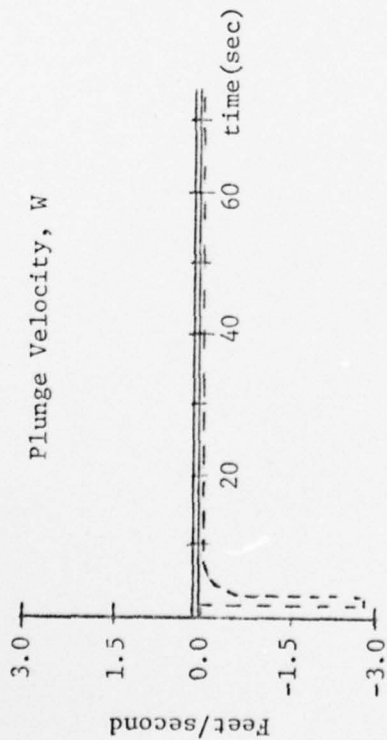
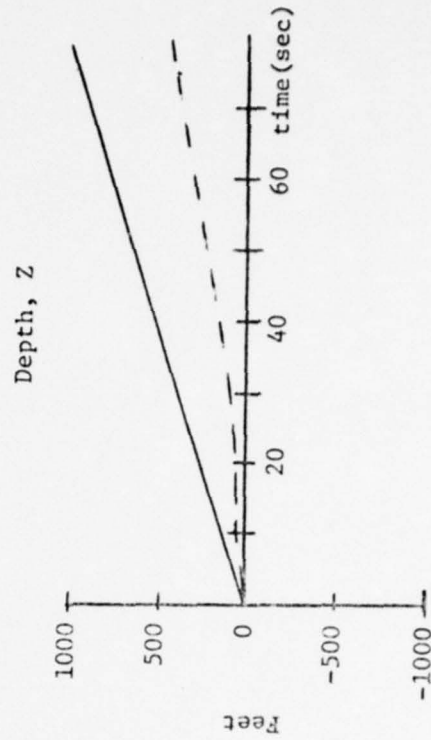
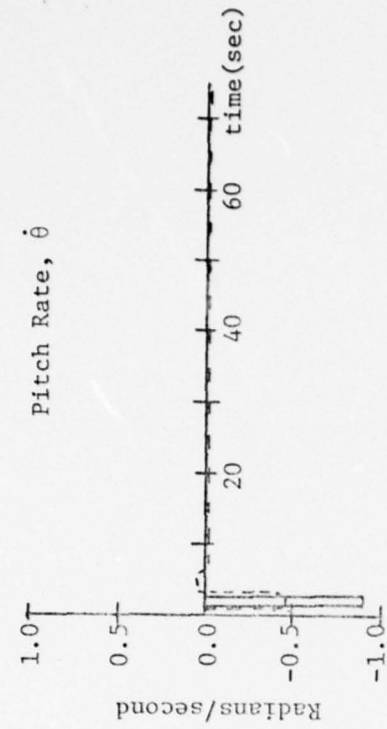


Figure 4. Comparison of Desired and Final Responses, Feedback Optimization

The feedback parameters K_z and $K_{\dot{z}}$ are hard-wired to zero so the optimization procedure dealt with the following parameter set

$$\hat{R} = [\hat{K}_{\dot{\theta}}, \hat{K}_{\theta}, \hat{\lambda}_s^2]^T \quad (16)$$

The results of the experiment are given in Table 5; the program settings are listed in Table 6.

Table 5. Design Parameters and Errors, P=0

| | Design Parameters | | | RMS % Difference (%) | | | | |
|----------------|--------------------|--------------|---------------|----------------------|-----|----------|----------------|-------|
| | $K_{\dot{\theta}}$ | K_{θ} | λ_s^2 | U | W | θ | $\dot{\theta}$ | Z |
| Baseline | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 | 87.3 | 615.5 | ----- |
| Optimal Design | 5327 | 3468 | .009 | 100 | 100 | 117.2 | 3.5 | 106.5 |

Table 6. Program Settings, P=0

| | | | |
|--------|-----|------|-----|
| FACTOR | 0 | P | 0 |
| NS | 5 | MC | 2 |
| IAOPT | 1 | INTR | 5 |
| DELTA | 0.5 | NPT | 200 |

The desired and final responses are given in figure 5. Although an improvement in the pitch angle error has been achieved, the feedback parameter values are quite large in comparison to those of the previous experiment. The program MOF-NP has the capability to penalize large departures from a set of a priori parameters. This is achieved by calculating the weighting matrix P of equation (6) using the adaptive method.

B. Design Using Adaptive Method

Consider the matrix P given by

$$P(i,i) = \frac{1.0}{\hat{c}_{i0}^2} \cdot \frac{\text{FACTOR}}{\text{PARER}} \quad (17)$$

where

$$\text{PARER} = \sum_{k=1}^{\text{NPABC}} \frac{(\hat{c}_{ko} - \hat{c}_k)^2}{\hat{c}_{ko}^2} \quad (18)$$

— Desired
 - - - Final

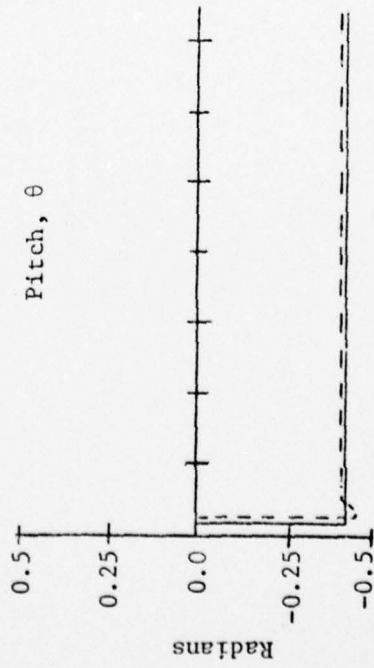
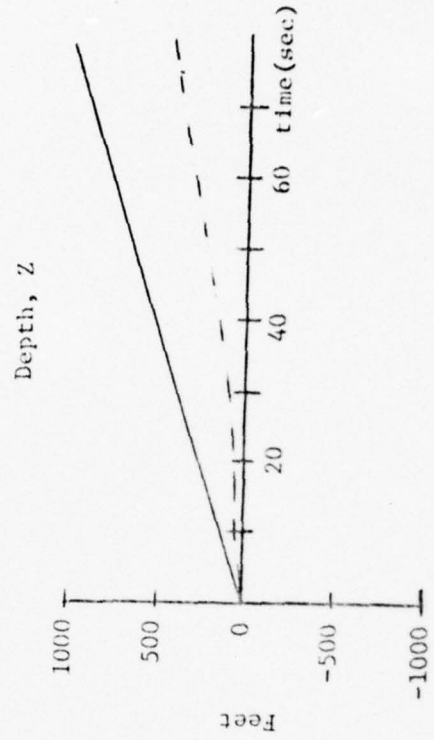
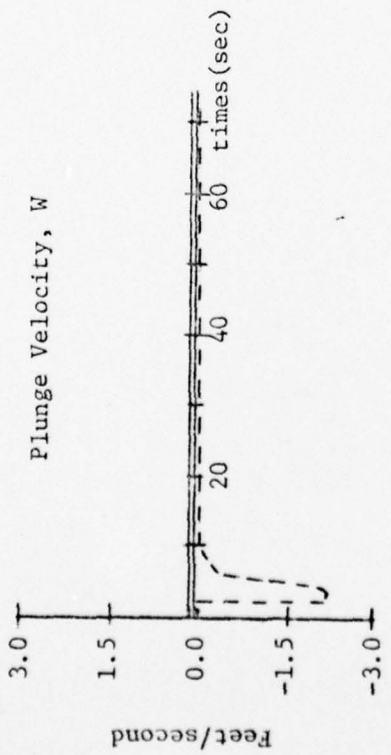
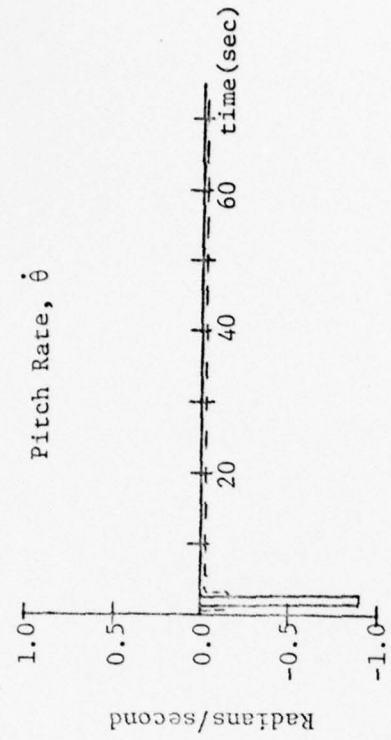


Figure 5. Comparison of Desired and Final Responses, $P=0$

The following constraints were applied to PARER and FACTOR,

$$\text{if PARER} \leq 0.2, \text{ FACTOR} = 0.0 \quad (19a)$$

$$\text{if PARER} \geq 1.0, \text{ FACTOR} = \text{PARER} \quad (19b)$$

$$\text{if } 0.2 < \text{PARER} < 1.0, \text{ FACTOR} = 0.05 \quad (19c)$$

The relationship between PARER and factor is shown graphically in figure 6, and the relationship between PARER and P is given in figure 7.

Figure 6. PARER vs FACTOR

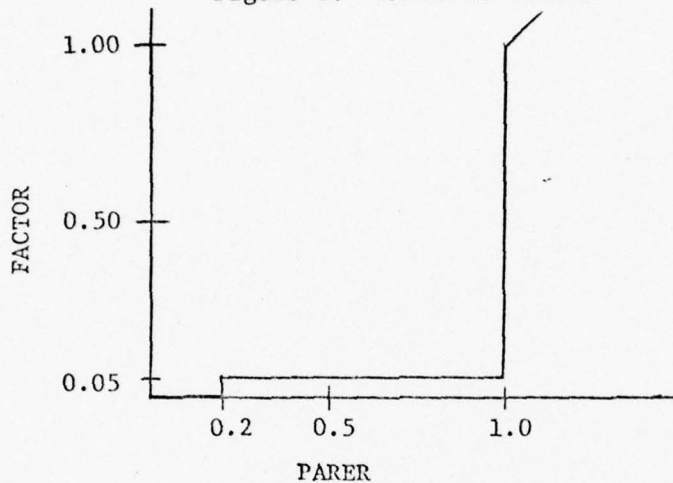
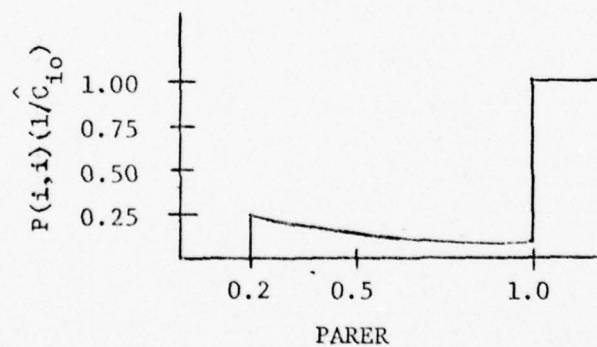


Figure 7. PARER vs P



It is seen, from (18), that PARER is a measure of the normalized deviations of \hat{c}_k from the a priori values, \hat{c}_{ko} . Thus, without the constraints (19), as \hat{c}_k approached \hat{c}_{ko} , P would become large and only small variations of parameters from a priori values would be allowed. The constraints of (19), however, frees the optimization process from penalties for departures from a priori values when the parameter estimates are close to a priori values, thus allowing a greater degree of optimization flexibility.

Example B-1

Using the design values of section 2-B as a priori values,

$$K_{\dot{\theta}} = 5.068$$

$$K_{\theta} = 13.713$$

$$\lambda_s^2 = 1.0$$

with K_z and $K_{\dot{z}}$ hard-wired to zero, feedback and geometry parameter optimization was performed for

$$\hat{R} = [\hat{K}_{\dot{\theta}}, \hat{K}_{\theta}, \hat{\lambda}_s^2]^T$$

The results are given in Table 7; the program settings are listed in Table 8.

Table 7. Design Parameters and Errors, P adaptive, Example B-1

| | Design Parameters | | | RMS % Difference (%) | | | | |
|----------------|--------------------|--------------|---------------|----------------------|-----|----------------|----------|-------|
| | $K_{\dot{\theta}}$ | K_{θ} | λ_s^2 | U | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 | 87.3 | 615.5 | ----- |
| Optimal Design | 5.11 | 14.41 | 1.07 | 100 | 100 | 83.9 | 5.11 | 106.8 |

Table 8. Program Setting, Example B-1

| | | | | |
|--------|------|--|------|-----|
| FACTOR | 0.05 | | P | ADP |
| NS | 5 | | MC | 2 |
| IAOPT | 1 | | INTR | 5 |
| DELTA | 0.5 | | NPT | 200 |

The desired and final design responses are given in figure 8. A comparison between the a priori design and the final design is given in Table 9.

Table 9. A priori vs final design, Example B-1

| | Design Parameters | | | RMS % Difference (%) | | | | |
|--------------|--------------------|--------------|---------------|----------------------|-----|----------------|----------|-------|
| | $K_{\dot{\theta}}$ | K_{θ} | λ_s^2 | U | W | $\dot{\theta}$ | θ | Z |
| A Priori | 13.71 | 5.07 | 1.0 | 100 | 100 | 92.1 | 5.43 | 106.9 |
| Final Design | 14.41 | 5.11 | 1.07 | 100 | 100 | 83.9 | 5.11 | 106.8 |

— Desired
 - - - Final

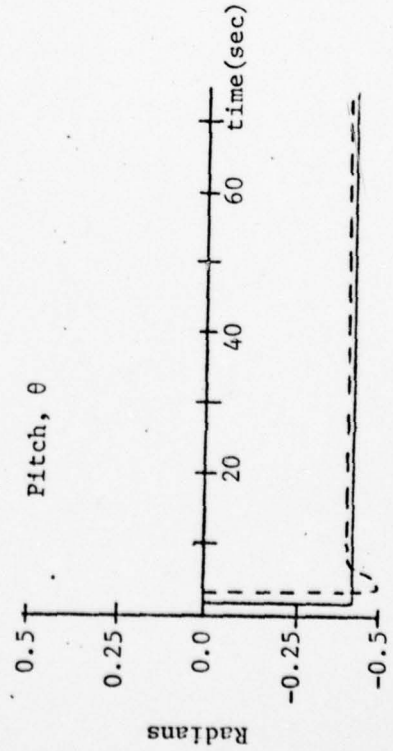
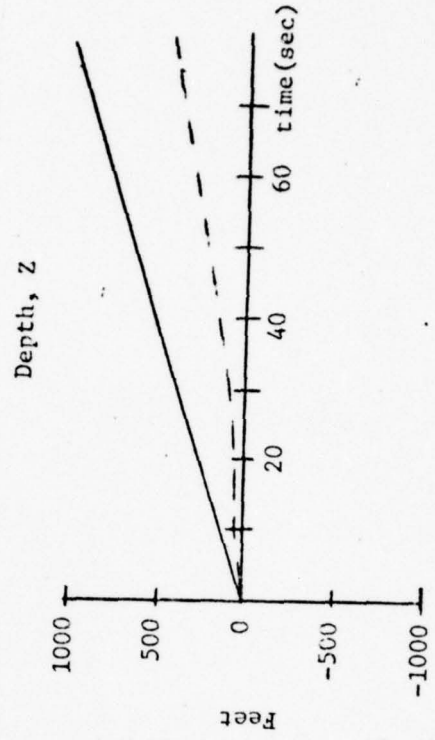
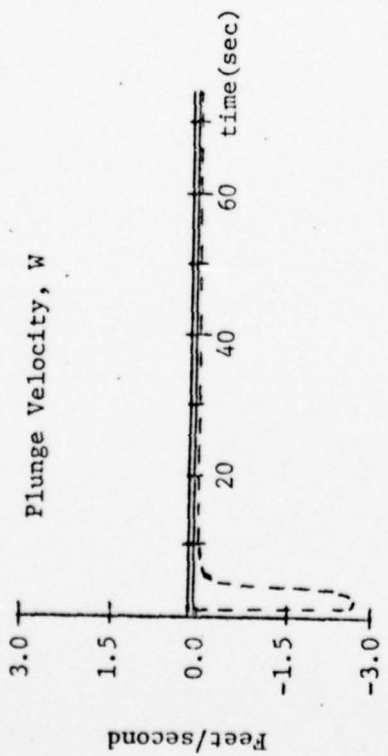
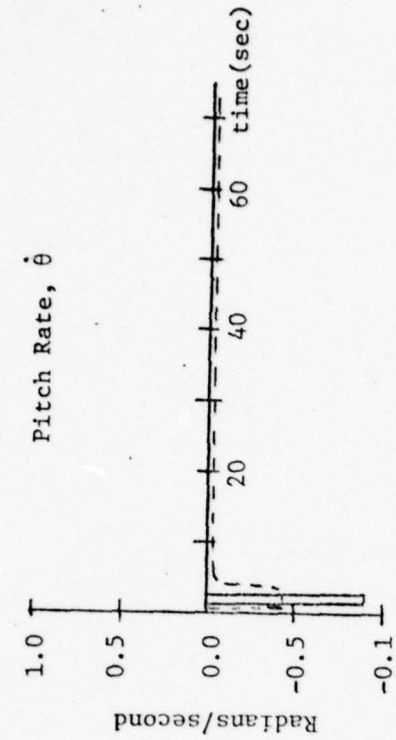


Figure 8. Comparison of Desired and Final Responses, Example B-1 Adaptive

Example 2

With K_z and K_s hard-wired to zero, feedback and geometry parameter optimization was performed for

$$\hat{R} = [\hat{K}_\theta, \hat{K}_\dot{\theta}, \hat{\lambda}_s^2]^T$$

with a priori

$$\hat{R}_0 = [0, 0, 1]^T$$

The results are given in Table 10; the program settings are listed in Table 11.

Table 10. Design Parameters and Errors, P adaptive, Example B-2

| | Design Parameters | | | RMS % Difference (%) | | | | |
|----------------|-------------------|--------------------|---------------|----------------------|-----|----------------|----------|-------|
| | K_θ | $K_{\dot{\theta}}$ | λ_s^2 | U | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0 | 0 | 1.0 | 0.0 | 0.0 | 87.3 | 615.5 | ----- |
| Optimal Design | 0.87 | -0.11 | 1.20 | 100 | 100 | 345.9 | 16.2 | 125.4 |

Table 11. Program Settings, Example B-2

| | | | |
|--------|------|------|-----|
| FACTOR | 0.05 | P | ADP |
| NS | 5 | MC | 2 |
| IAOPT | 1 | INTR | 5 |
| DELTA | 0.5 | NPT | 200 |

The desired and final design responses are given in figure 9.

C. Design using JOPT2 adjustment

In an attempt to improve the trajectory fit of the previous example, the following condition was imposed,

$$\text{if } \text{JOPT2} \leq 8, \text{ factor} = 0.0 \tag{20}$$

This condition completely frees the optimization process from penalties for departures from a priori values during the first four optimization passes (first eight iterations). Using (20) in conjunction with the P adaptive method, (17), (18) and (19), parameter optimization was performed for

— Desired
 - - Final

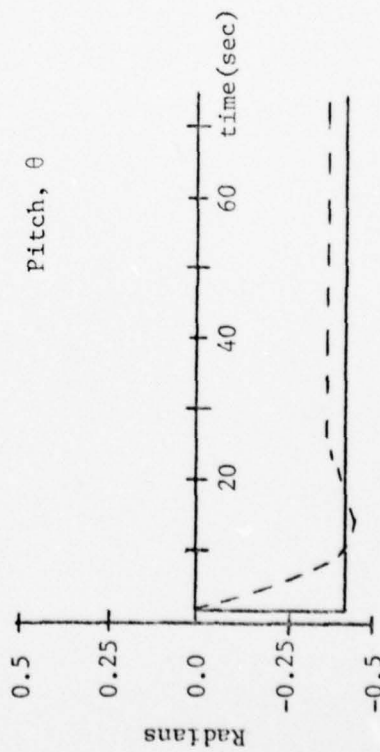
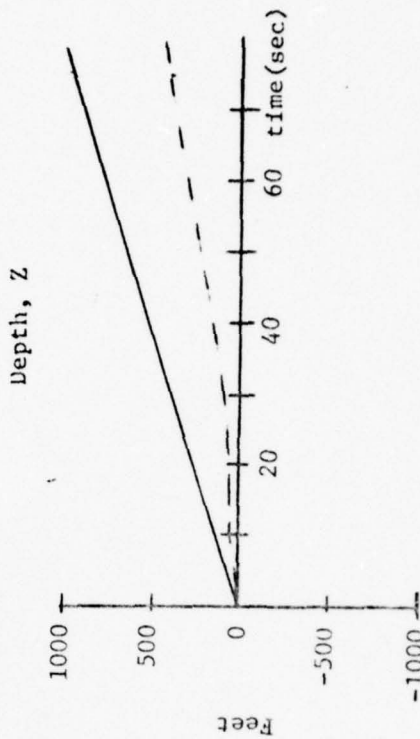
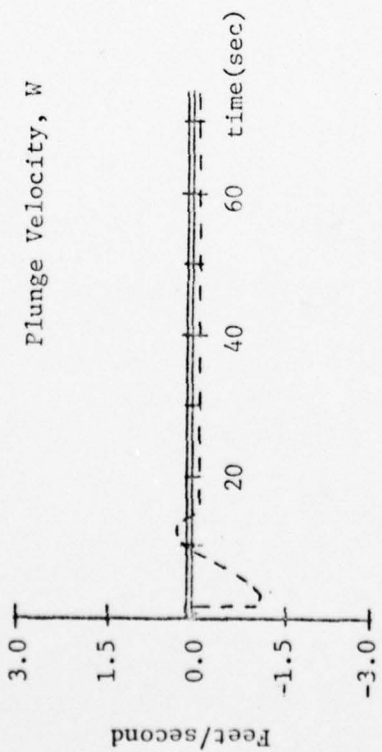
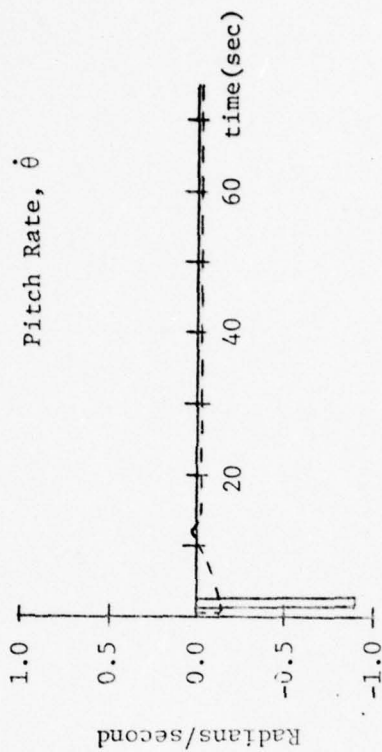


Figure 9. Comparison of Desired and Final Responses, Example B-2 Adaptive

$$\hat{R} = [\hat{K}_\theta, \hat{K}_\theta, \hat{\lambda}_s^2]^T$$

with a priori

$$\hat{R}_0 = [0, 0, 1]^T$$

and K_z and K_z hard-wired to zero. The results are given in Table 12; the program settings are listed in Table 13.

Table 12. Design Parameters and Errors, P adaptive, JOPT2 adjustment

| | Design Parameters | | | RMS % Difference (%) | | | | |
|----------------|-------------------|------------|---------------|----------------------|-----|----------------|----------|-------|
| | K_θ | K_θ | λ_s^2 | U | W | $\hat{\theta}$ | θ | Z |
| Baseline | 0.0 | 0.0 | 1.0 | 0.0 | 0.0 | 87.3 | 615.5 | ---- |
| Optimum Design | 9.93 | .115 | 7.03 | 100 | 100 | 103.9 | 1.19 | 105.8 |

Table 13. Program Data, JOPT2 adjustment

| | | | | |
|--------|------|--|------|-----|
| FACTOR | 0.05 | | P | ADP |
| NS | 5 | | MC | 2 |
| IAOPT | 1 | | INTR | 5 |
| DELTA | 0.5 | | NPT | 200 |

The desired and final responses are given in figure 10.

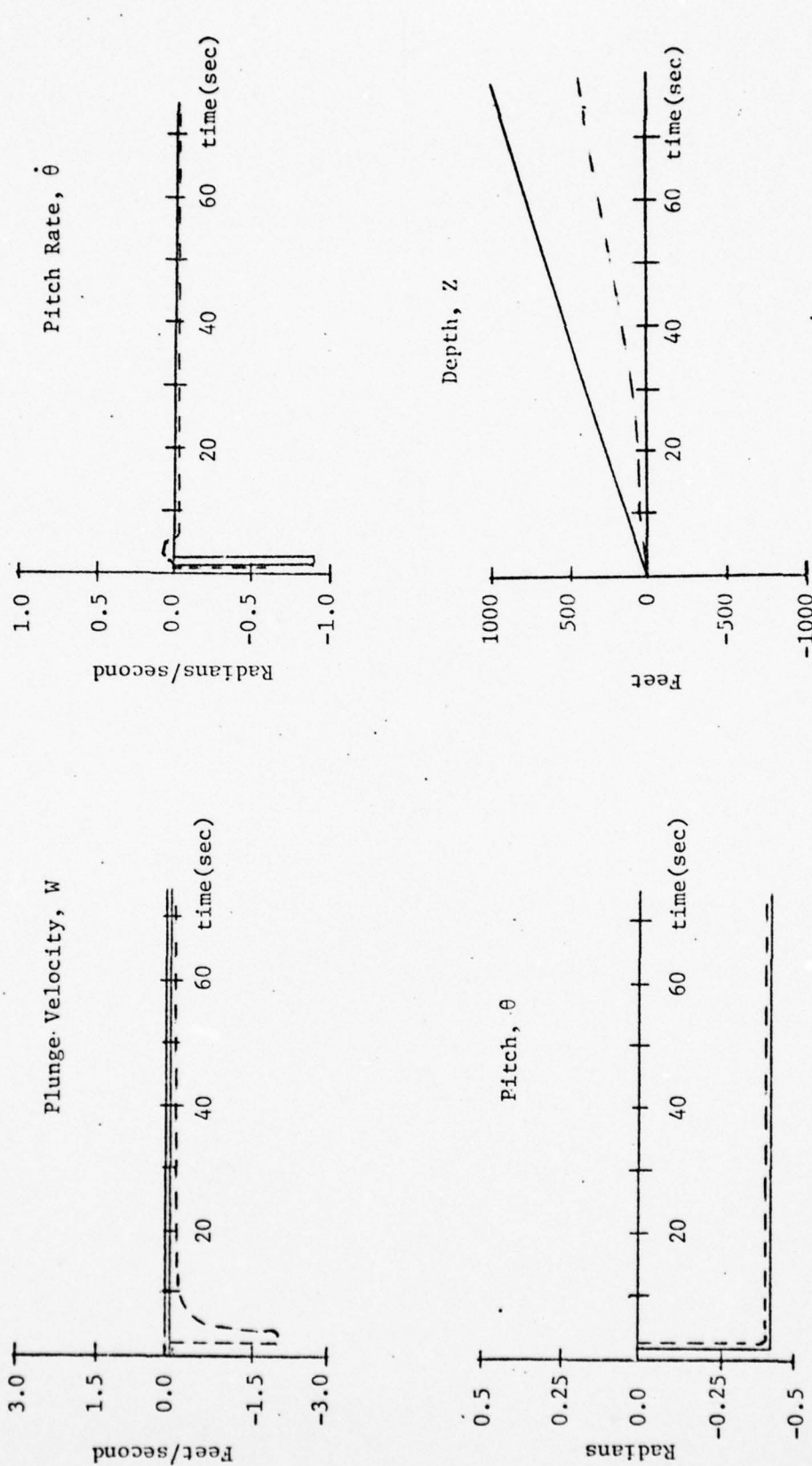


Figure 10. Comparison of Desired and Final Responses, JOPT2 Adjustment

IV. FEEDBACK AND GEOMETRY OPTIMIZATION (DEPTH MANEUVERS)

In this phase of investigation, a refinement of the Adaptive Method given in section 3.B is developed and applied to parameter optimization for depth maneuvers. The original implementation of the Adaptive Method, given in (19), has the upper bound for parameter variations controlled by

$$\text{if } \text{PARER} \geq 1.0, \text{ FACTOR} = \text{PARER} \quad (19b)$$

where PARER is given by (18) and P is given by (17). With (19b) in effect, PARER greater than 1.0 will result in large penalties in the parameter optimization scheme. This method is effective if the priori values are good estimates of the actual optimal system parameters. If, however, the priori values are not close to the optimal parameter values, (19b) may severely handicap the optimization procedure.

Consider, for example, the case where some parameters have priori values equal to zero. In this case, PARER is given by

$$\text{PARER} = \sum \hat{r}_k^2 + \frac{(\hat{r}_{ko} - \hat{r}_k)^2}{\hat{r}_{ko}^2} = \text{PARER1} + \text{PARER2} \quad (21)$$

where PARER1 is determined by parameters with zero priori values and PARER2 is determined by parameters with non-zero priori values. If, at any time during the optimization procedure, any zero priori parameter takes a value greater than 1.0 (absolute value), (19b) sets FACTOR equal to PARER and the resulting penalty is large. In fact, examination of (17) shows that the weighting matrix P is no longer a function of either FACTOR or PARER in this case, but is set to 1.0. This scheme, therefore, will not allow a zero-priori parameter to exceed unity (absolute value).

An improvement in the Adaptive Method is made when (19b) is changed to

$$\text{If } \text{PARER} \geq \text{MAXER}, \text{ FACTOR} = 1.0 \quad (22)$$

where MAXER is a variable, usually chosen* between 1 and 300. In (22), when PARER exceeds the designated upper bound, the penalty for departure from priori values is increased significantly (factor typically is increased by one to two orders of magnitude), while the weighting P remains

* MAXER should be chosen according to the anticipated variation of parameters from the specified priori values. For example, a MAXER of 400 would allow a zero-priori parameter to assume values up to 20 (absolute value).

a function of the parameter and priori values (PARER). In the case where geometry parameters are specified with zero priori values, a MAXER of 200 has been found to yield reasonable results (for a comparison of optimization efficiency of MAXER = 1 vs MAXER = 200, see example 4.B2 and 4.B3).

A) Optimal Design with Ramp-Step Input

Consider the system given in figure 2, excited with the Depth Command given in figure 11 and specified as follows: (1) Input ramp with 2.5 feet/second slope for time ≤ 10 seconds, (2) Input constant at 25 feet for time > 10 seconds.

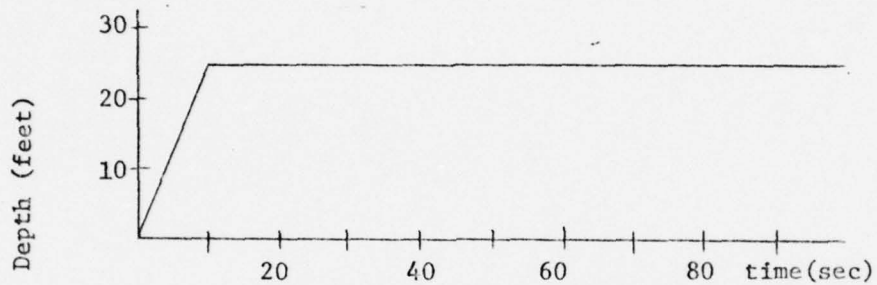


Figure 11. Depth Command (Zcom)

In the following examples the desired system responses are taken as follows:

| | |
|------------------------------|--|
| Depth(Z) | same as Depth Command (figure 11) |
| Pitch(θ) | $-25/U_0$ pitch angle pulse for time < 10 seconds 0 elsewhere |
| Pitch Rate($\dot{\theta}$) | (+) $5.0/U_0$ pitch rate ($\dot{\theta}$) pulse, one half second wide at leading (trailing) edge of pitch angle pulse. |
| Forward Velocity(u) | zero |
| Plunge Velocity(w) | zero |

Example A-1

In this example, feedback parameter optimization is performed for

$$\hat{R} = [\hat{K}_z, \hat{K}_\theta, \hat{K}_z, \hat{K}_\theta]^T$$

with λ_s^2 hardwired to 1.0. The results are given in Table 14; the program settings are listed in Table 15.

Table 14. Feedback Parameters and Errors, Example A-1

| | Feedback Parameters | | | | | RMS % Difference (%) | | | |
|----------------|---------------------|-------|------------------|-------------|---|----------------------|----------------|-----------|------|
| | K_θ | K_Z | \dot{K}_θ | \dot{K}_Z | - | W | $\dot{\theta}$ | θ' | Z |
| Baseline | 0.0 | 0.0 | 0.0 | 0.0 | - | 0.0 | 48.38 | 74.56 | ---- |
| Priori | 0.0 | 0.0 | 0.0 | 0.0 | - | - | - | - | - |
| Optimal Design | 1.27 | .029 | 1.02 | .079 | - | 100 | 141.1 | 57.67 | 4.79 |

Table 15. Program Data, Example A-1

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 200 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 4 |

The desired and final responses are given in figure 12.

Example A-2

In this example, feedback and geometry optimization is performed for

$$\hat{R} = [\hat{K}_Z, \hat{K}_\theta, \hat{K}_Z, \hat{K}_\theta, \hat{\lambda}_s^2]^T$$

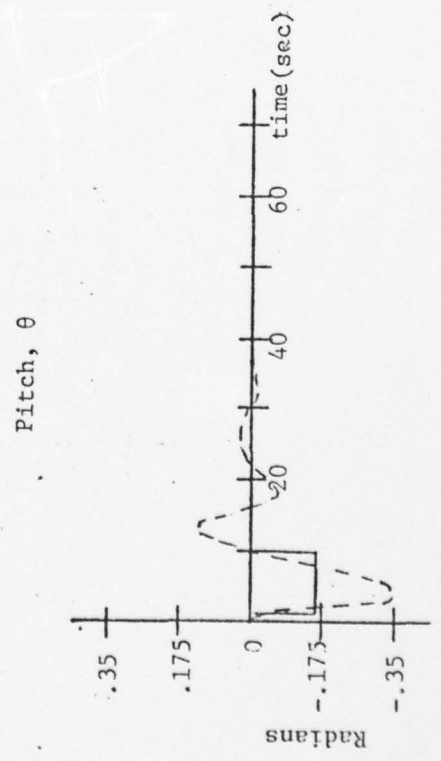
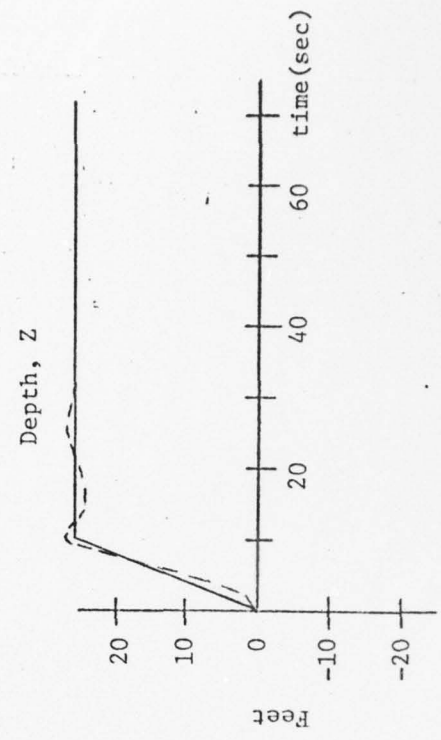
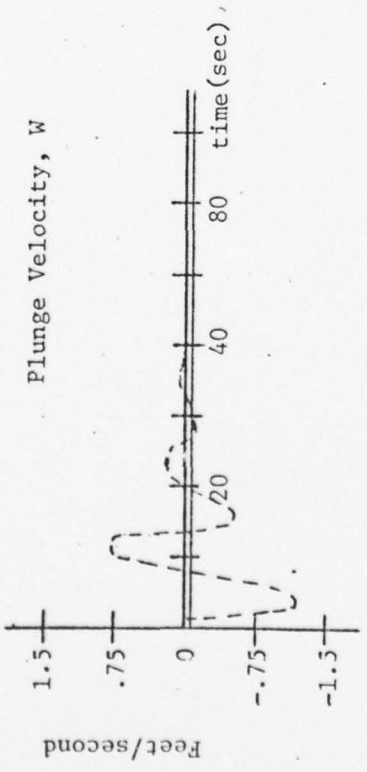
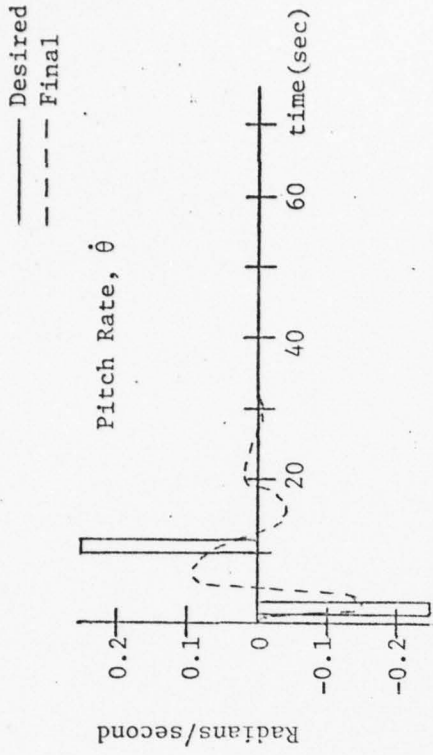


Figure 12. Comparison of Desired and Final Responses, Example A-1

The results are given in Table 16; the program settings are listed in Table 17.

Table 16. Design Parameters and Errors, Example A-2

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|-------------------|-------|--------------------|---------------|---------------|----------------------|----------------|----------|------|
| | K_{θ} | K_Z | $K_{\dot{\theta}}$ | $K_{\dot{Z}}$ | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.0 | 0.0 | 0.0 | 0.0 | 1.0 | 0.0 | 48.38 | 74.56 | ---- |
| Priori | 0.0 | 0.0 | 0.0 | 0.0 | 1.0 | - | - | - | - |
| Optimal Design | .093 | .027 | .214 | .131 | 1.76 | 100 | 137.9 | 57.8 | 3.94 |

Table 17. Program Data, Example A-2

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 200 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

The desired and final responses are given in figure 13. Notice that the optimal values obtained for K_Z , $K_{\dot{Z}}$ and $K_{\dot{\theta}}$ look reasonable, but K_{θ} seems inappropriately small. This is, however, a depth maneuver, and as such the parameters obtained are acceptable, although it is possible that the pitch response with this set of parameters is poor.

— Desired
 - - - Final

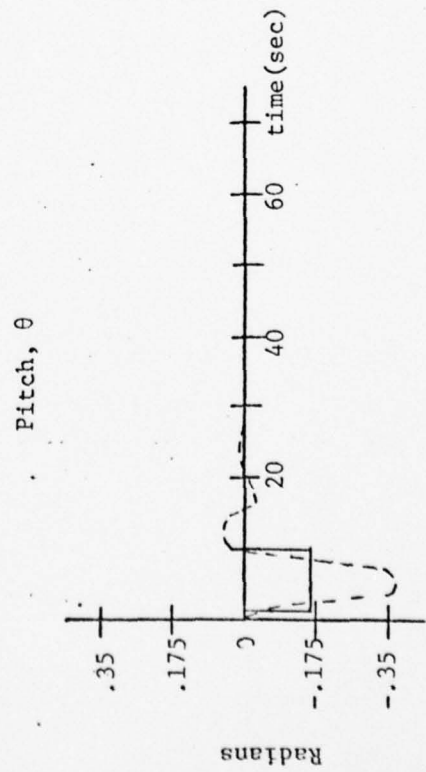
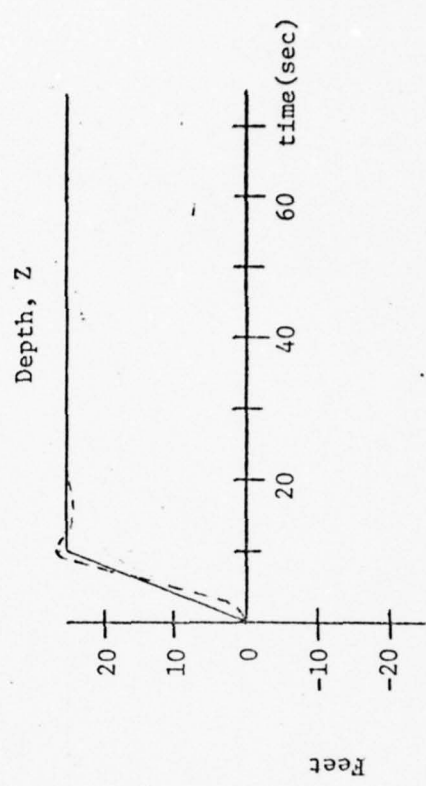
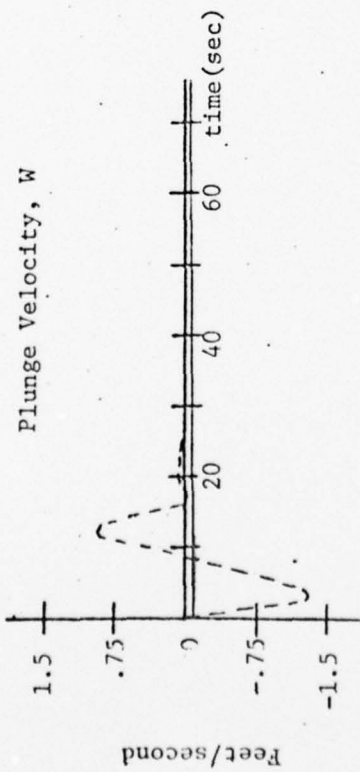
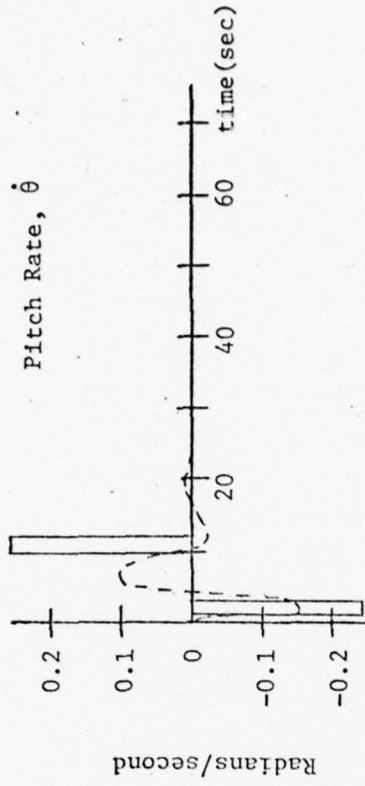


Figure 13. Comparison of Desired and Final Responses, Example A-2

Example A-3

In this example, feedback and geometry optimization is performed for

$$\hat{R} = [\hat{K}_Z, \hat{K}_\theta, \hat{K}_Z, \hat{K}_\theta, \hat{\lambda}_s^2]^T$$

where the priori values for the parameters are based on the results obtained in section 3C(pg. 16). The results are given in Table 18; the program settings are listed in Table 19.

Table 18. Design Parameters and Errors, Example A-3

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|-------------------|-------|------------|-------|---------------|----------------------|----------------|----------|------|
| | K_θ | K_Z | K_θ | K_Z | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 9.93 | 0.0 | 0.115 | 0.5 | 7.03 | 0.0 | 48.38 | 74.56 | ---- |
| Priori | 9.93 | 0.0 | 0.115 | 0.5 | 7.03 | - | - | - | - |
| Optimal Design | 9.07 | .213 | .115 | .442 | 6.57 | 100.0 | 93.2 | 61.8 | 2.83 |

Table 19. Program Data, Example A-3

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 200 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

The desired and final responses are given in figure 14. Notice that the values obtained here for K_θ and λ_s^2 are quite different from those obtained in the previous example. These parameters are comparable to those obtained in the pitch optimization, and therefore may be acceptable for both depth and pitch maneuvers.

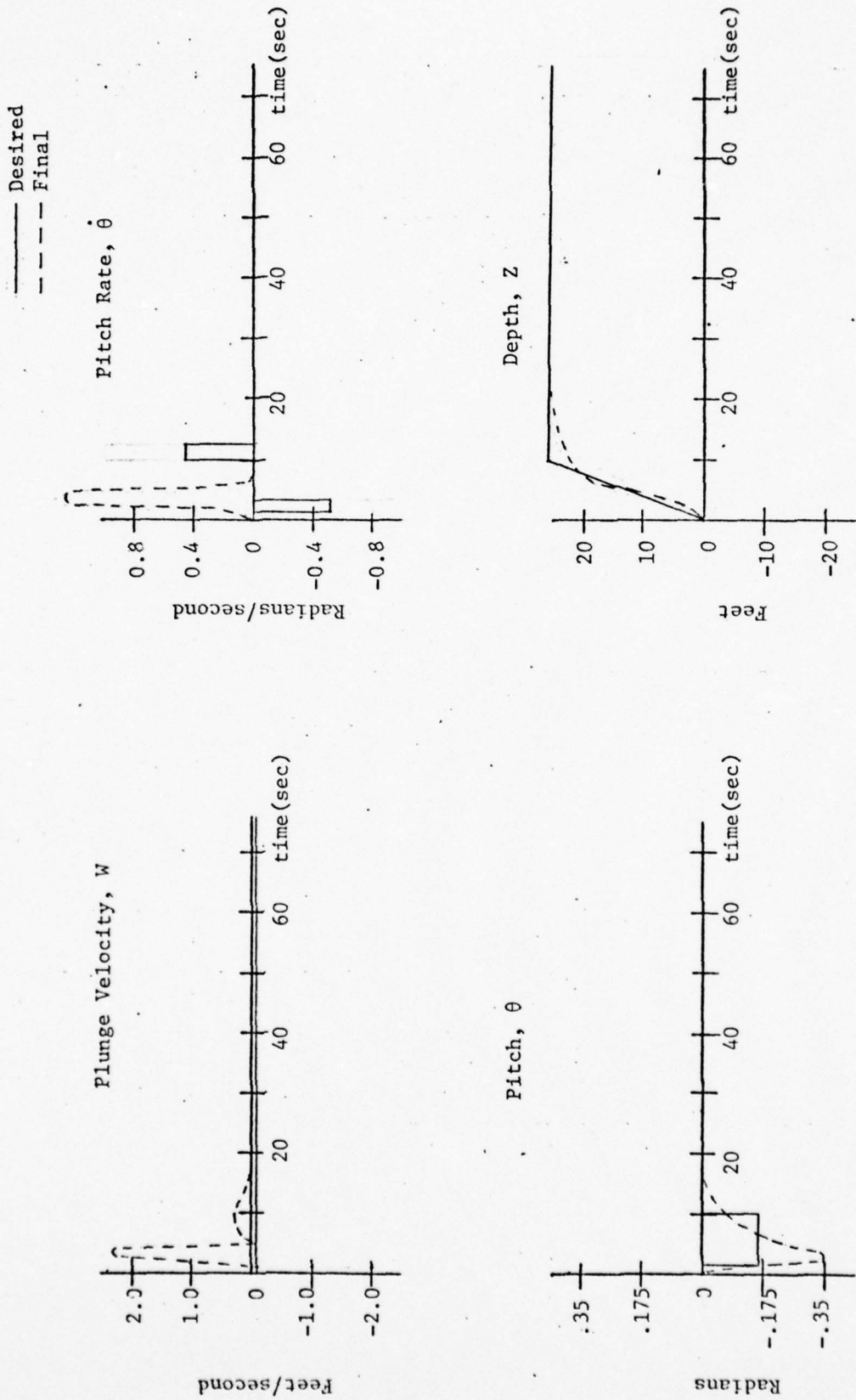


Figure 14. Comparison of Desired and Final Responses, Example A-3

B) Optimal Design with Triplet Input

In this phase of investigation, the stern plane feedback system is excited with the depth command (Z_{com}) input given in figure 16. The desired depth response is the same as the depth command.

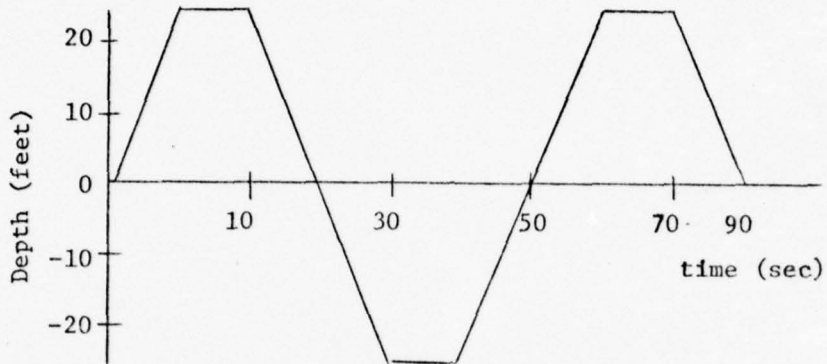


Figure 16. Depth Command Input (Z_{com})

Example B-1

In this example, feedback and geometry optimization is performed for

$$\hat{R} = [\hat{K}_z, \hat{K}_\theta, \hat{K}_z, \hat{K}_\theta, \hat{\lambda}_s^2]^T$$

with the feedback priori values set to zero. The results are given in Table 20; the program settings are listed in Table 21.

Table 20. Design Parameters and Errors, Example B-1

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|-------------------|-------|--------------------|---------------|---------------|----------------------|----------------|----------|-------|
| | K_{θ} | K_Z | $K_{\dot{\theta}}$ | $K_{\dot{Z}}$ | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.0 | 0.0 | 0.0 | 0.0 | 1.0 | 0.0 | 96.7 | 186.6 | ---- |
| Priori | 0.0 | 0.0 | 0.0 | 0.0 | 1.0 | - | - | - | - |
| Optimal Design | .371 | .074 | .296 | .106 | 2.19 | 100 | 152.9 | 59.5 | 23.63 |

Table 21. Program Data, Example B-1

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 1 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

The desired and final response are given in figure 17. Notice that, in this example, MAXER equals 1 and all of the final feedback parameter values are less than 1.0.

Example B-2

This example is identical to the previous example, with the exception that MAXER is set at 200 instead of 1. The results, given in Table 22, show a definite improvement in the depth response error. Notice that some of the feedback parameters ($K_{\theta}, K_{\dot{\theta}}$) have absolute values greater than 1.0.

— Desired
 - - - Final

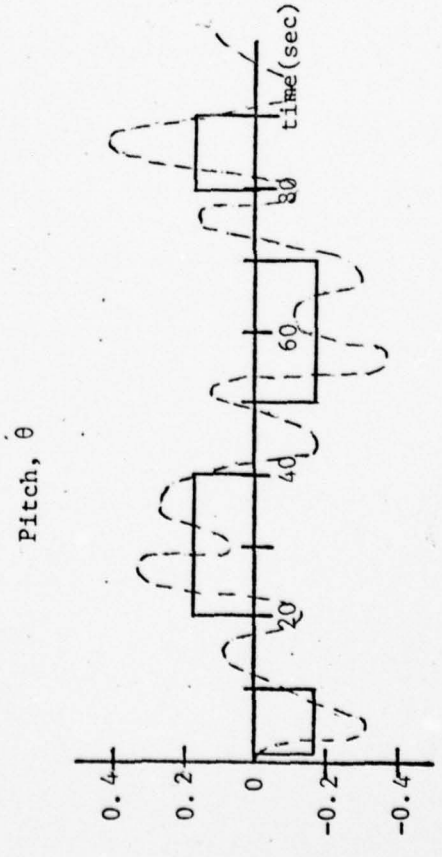
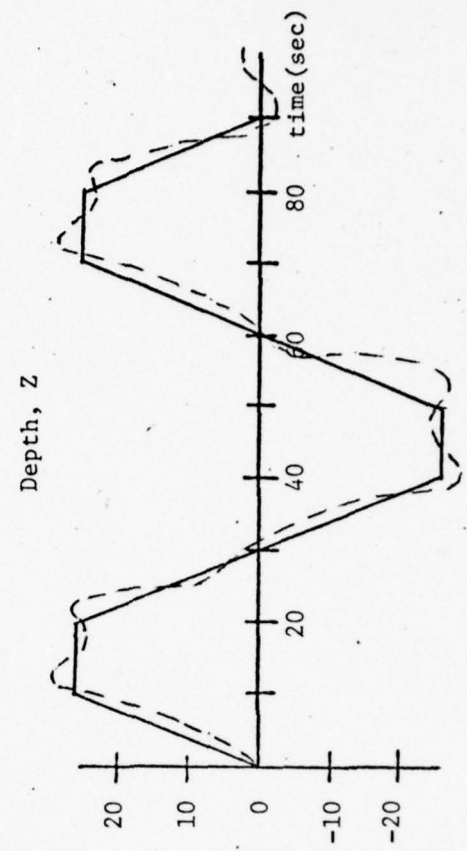
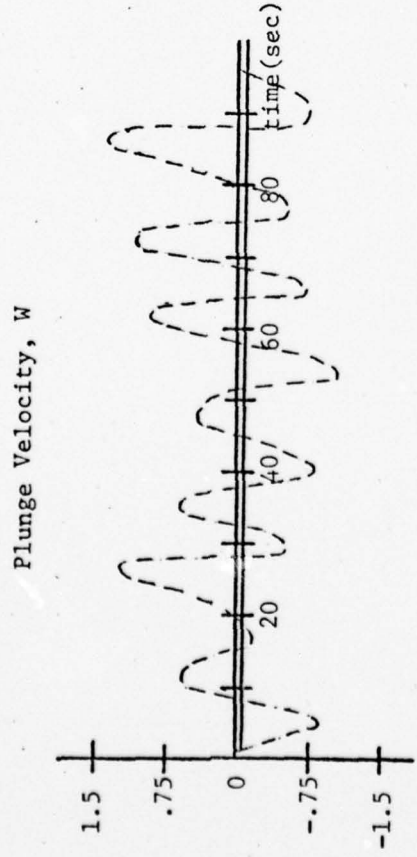
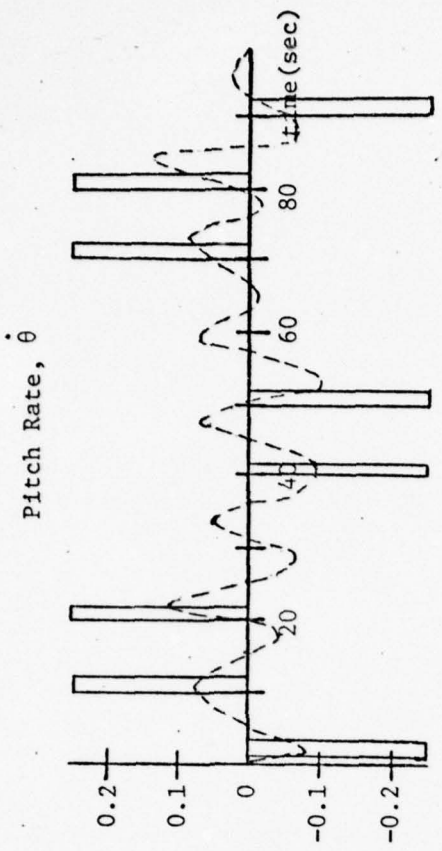


Figure 17. Comparison of Desired and Final Responses, Example B-1

Table 22. Design Parameters and Errors, Example B-2

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|-------------------|-------|--------------------|---------------|---------------|----------------------|----------------|----------|-------|
| | K_{θ} | K_Z | $K_{\dot{\theta}}$ | $K_{\dot{Z}}$ | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.0 | 0.0 | 0.0 | 0.0 | 1.0 | 0.0 | 96.7 | 186.6 | ---- |
| Priori | 0.0 | 0.0 | 0.0 | 0.0 | 1.0 | - | - | - | - |
| Optimal Design | 4.2 | .085 | -4.12 | -2.36 | 6.51 | 100 | 131.1 | 43.5 | 11.06 |

Table 23. Program Data, Example B-2

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 200 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

The desired and final responses are given in figure 18.

Example B-3

In this example, feedback and geometry optimization is performed for

$$\hat{R} = [\hat{K}_Z, \hat{K}_{\dot{\theta}}, \hat{K}_Z, \hat{K}_{\dot{\theta}}, \hat{\lambda}_s^2]^T$$

with priori values for the parameters based on the results obtained in section 3C (pg. 16). The results are given in Table 24; the program settings are listed in Table 25.

— Desired
 - - - Final

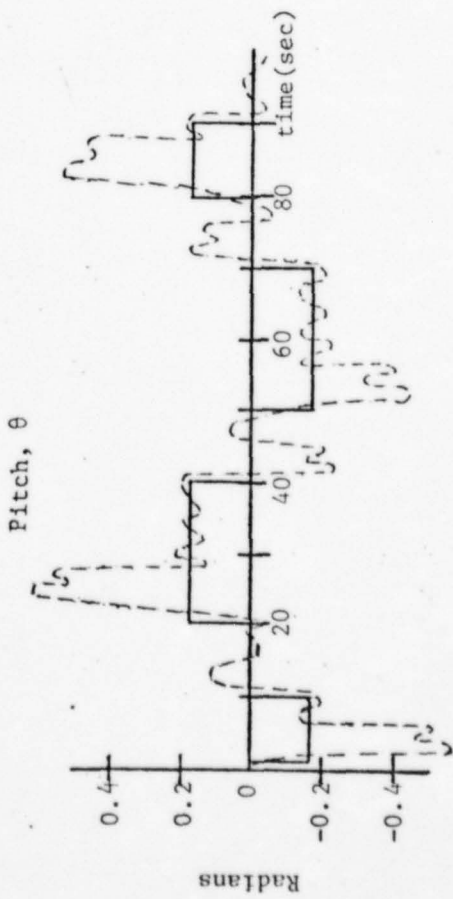
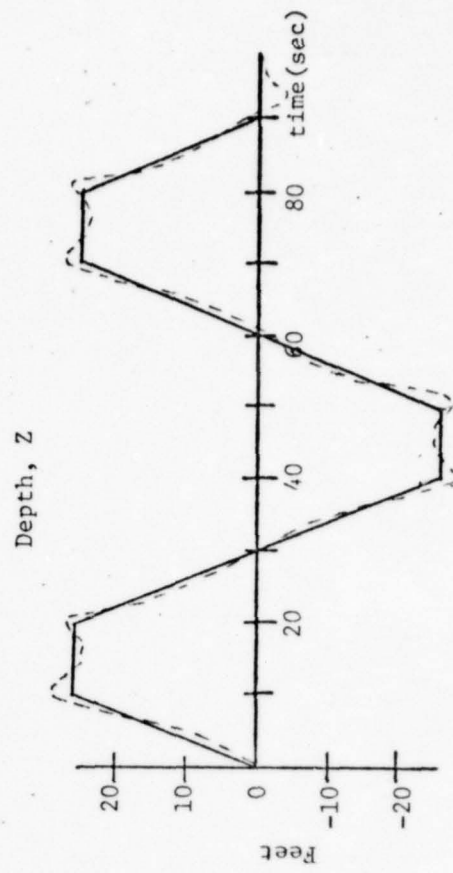
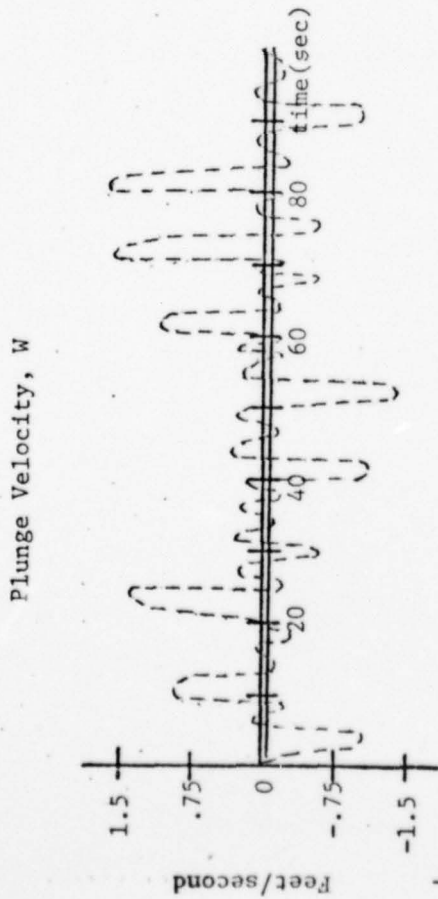
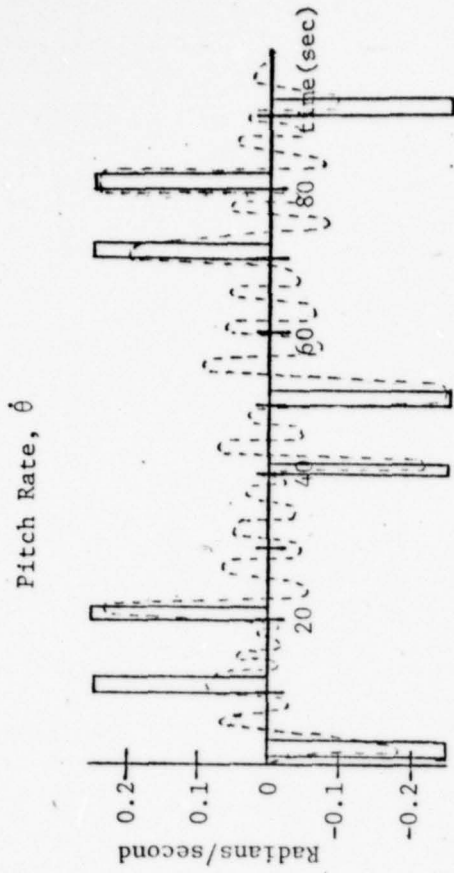


Figure 18. Comparison of Desired and Final Responses, Example B-2

Table 24. Design Parameters and Errors, Example B-3

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|-------------------|-------|--------------------|---------------|---------------|----------------------|----------------|----------|------|
| | K_{θ} | K_Z | $K_{\dot{\theta}}$ | $K_{\dot{Z}}$ | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 9.93 | 0.0 | .115 | 0.5 | 2.03 | 0.0 | 96.7 | 186.6 | ---- |
| Priori | 9.93 | 0.0 | .115 | 0.5 | 7.03 | - | - | - | - |
| Optimal Design | 5.48 | 1.106 | .113 | .224 | 9.88 | 100 | 105.4 | 46.3 | 6.82 |

Table 25. Program Data, Example B-3

| | | | |
|--------|------|-------|------|
| FACTOR | 0.05 | P | ADP1 |
| NS | 5 | MAXER | 200 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

The desired and final responses are given in figure 19.

— Desired
 - - - Final

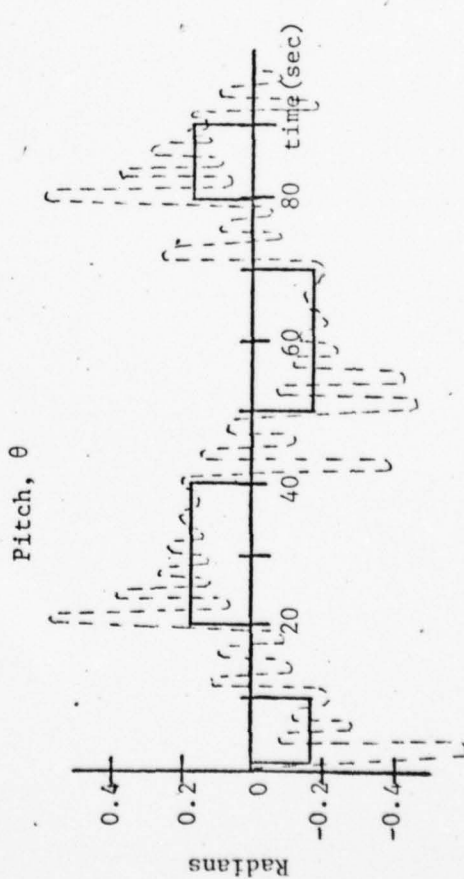
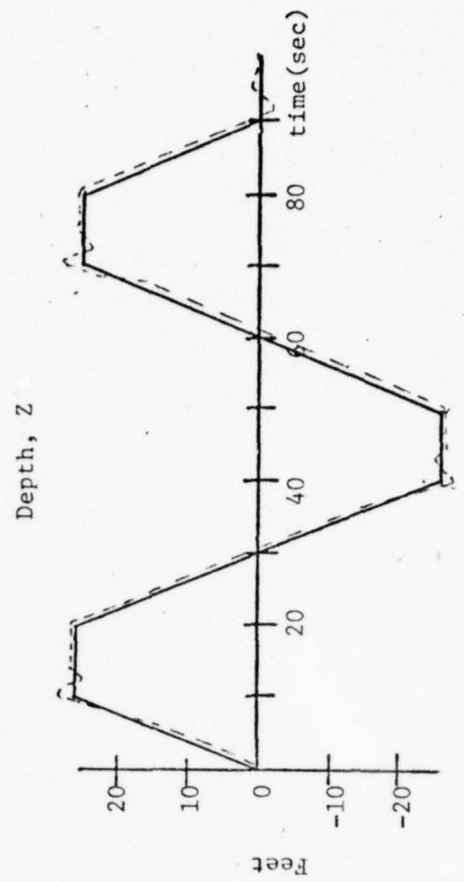
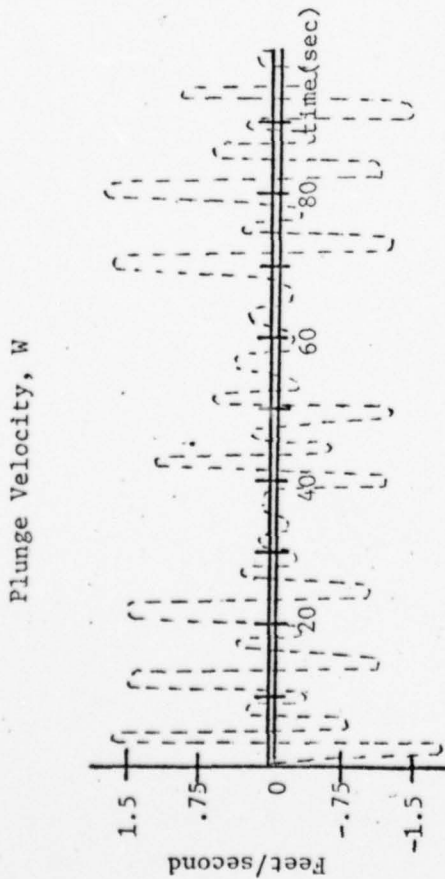
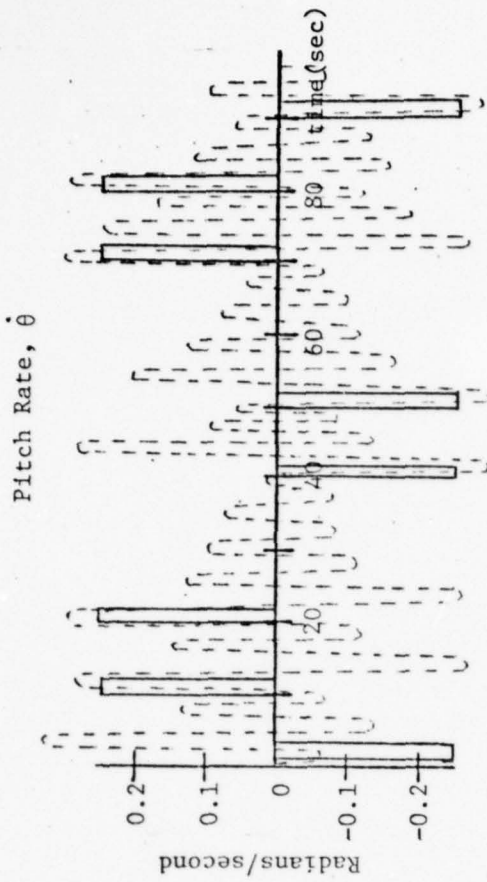


Figure 19. Comparison of Desired and Final Responses, Example B-3

V. PARAMETER OPTIMIZATION UTILIZING EXPONENTIAL TRANSFORMATION

In this phase of investigation, an exponential transformation is implemented to guarantee the acquisition of non-negative design parameters. Consider the transformation

$$\begin{aligned} \hat{p}_i &= e^{r_i} = e^{\bar{r}_i} \cdot \hat{r}_i \\ \frac{\partial \hat{p}_i}{\partial r_i} &= \bar{r}_i e^{r_i} \end{aligned} \quad (23)$$

where \hat{p} represents the actual physical parameters and r represents the transformed variables. This transformation provides an isomorphic mapping from the real numbers (r) to the non-negative real numbers (p). Thus, if optimization is now performed on R^T , the optimal design parameters must necessarily be non-negative. It should be noted that each element in the H_2 matrix given in (10) can be calculated as follows

$$\frac{\partial c}{\partial \hat{r}} = \frac{\partial c}{\partial \hat{p}} \cdot \frac{\partial \hat{p}}{\partial \hat{r}} = \frac{\partial c}{\partial \hat{p}} \cdot \begin{bmatrix} r_i e^{r_i} \\ \cdot \\ \cdot \\ \cdot \end{bmatrix} \quad (24)$$

A difficulty encountered in implementing this transformation is the selection of limits for allowable values for r and p . The necessity of limits arises from the following observations: (1) as p approaches zero, r approaches negative infinity, (2) if p takes on values close to 1.0, r becomes very small, (3) moderate values of r greater than 1.0 will result in large values of p .

The limits chosen to control the parameters are

$$\text{if } r < -18.4, \quad r = -18.4 \quad (25a)$$

$$\text{if } |r| < 10^{-10}, \quad r = 0.0 \quad (25b)$$

$$\text{if } r > 6.0, \quad r = 6.0 \quad (25c)$$

Equations (25a) and (25c) define the range of allowable r values. This corresponds to

$$p_{\max} \approx 403$$

$$p_{\min} \approx 10^{-7}$$

Equation (25b) restrains p from assuming values very close to 1.0, while still allowing it to be exactly 1.0.

Example 1

In this example, feedback and geometry optimization is performed for

$$\hat{P} = \left[K_{\dot{Z}}, K_{\dot{\theta}}, K_Z, K_{\theta}, \lambda_s^2 \right]^T$$

where the depth command (Z_{com}) and desired depth response is given in figure 16. The results are given in Table 26; the program settings are listed in Table 27.

Table 26. Design Parameters and Errors, Example 1

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|--------------------|-------|--------------------|---------------|---------------|----------------------|----------------|----------|-------|
| | $K_{\dot{\theta}}$ | K_Z | $K_{\dot{\theta}}$ | $K_{\dot{Z}}$ | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.01 | 0.01 | 0.01 | 0.01 | 1.0 | 0.0 | 20.99 | 99.43 | 98.83 |
| Priori | 0.01 | 0.01 | 0.01 | 0.01 | 1.0 | - | - | - | - |
| Optimal Design | 9.38 | 1.31 | 0.01 | .0068 | 7.43 | 100.0 | 166.0 | 49.14 | 6.62 |

Table 27. Program Data, Example 1

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 10 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

Notice the selection of Baseline and Priori parameters were chosen to avoid the problem areas controlled by the limits in (25). The one exception is the selection of 1.0 for λ_s^2 which yields an r value of exactly zero. The desired and final responses are given in figure 20.

— Desired
 - - - Final

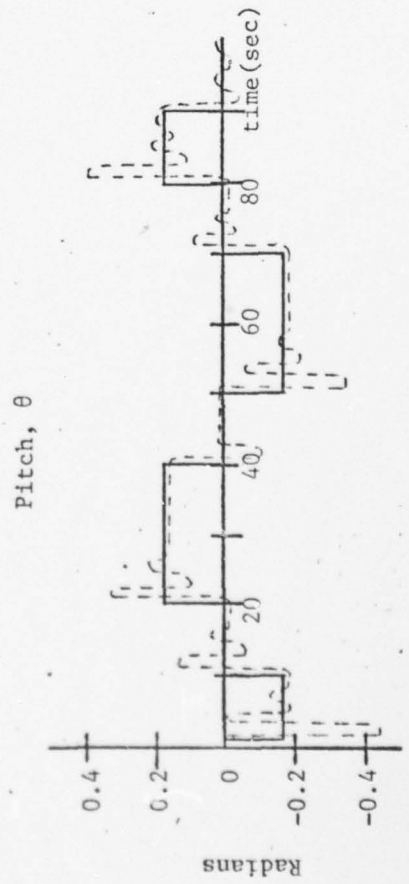
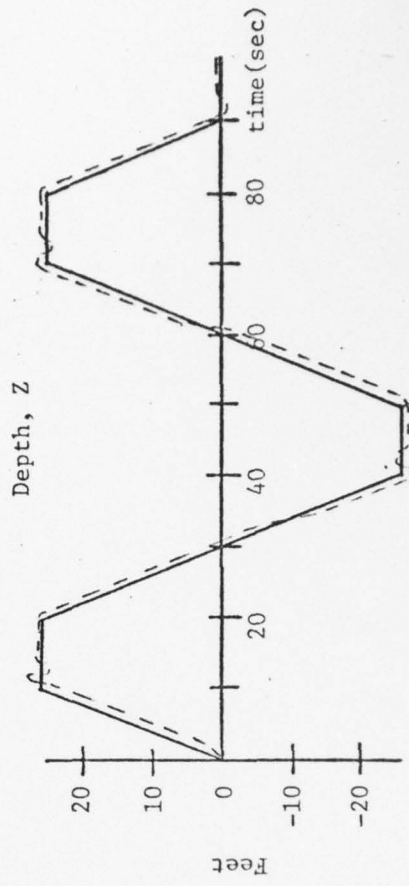
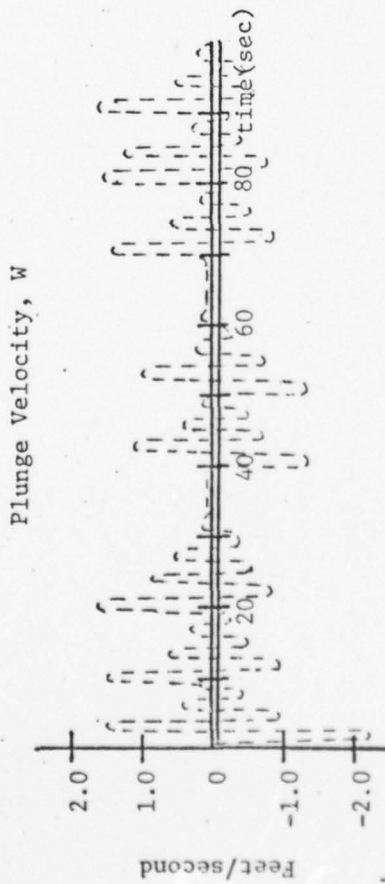
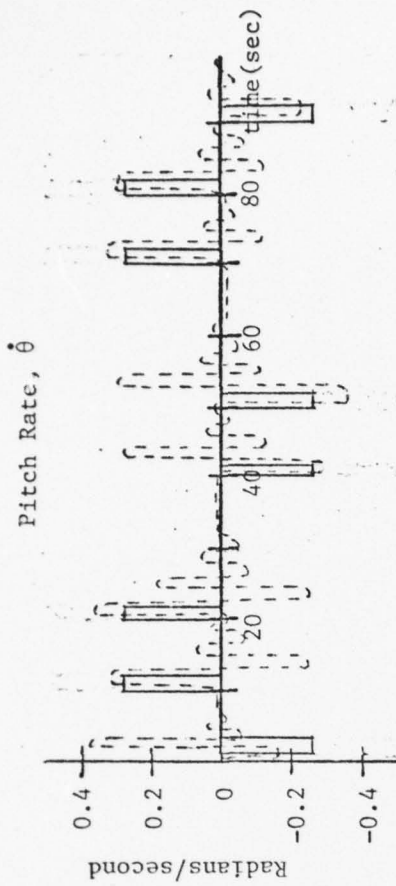


Figure 20. Comparison of Desired and Final Responses, Example 1

Example 2

This example is identical to the previous example with the exception that the prior guess for λ_s^2 is chosen to avoid 1.0. The results are given in Table 28, the program settings are listed in Table 29.

Table 28. Design Parameters and Errors, Example 2

| | Design Parameters | | | | | RMS % Difference (%) | | | |
|----------------|-------------------|-------|--------------|---------|---------------|----------------------|----------------|----------|-------|
| | K_θ | K_Z | K_θ^* | K_Z^* | λ_s^2 | W | $\dot{\theta}$ | θ | Z |
| Baseline | 0.01 | 0.01 | 0.01 | 0.01 | 1.0 | 0.0 | 20.99 | 99.43 | 98.83 |
| Priori | 0.01 | 0.01 | 0.01 | 0.01 | 0.1 | - | - | - | - |
| Optimal Design | 16.36 | 2.82 | .0091 | .0072 | 17.63 | 100 | 158.9 | 40.92 | 5.02 |

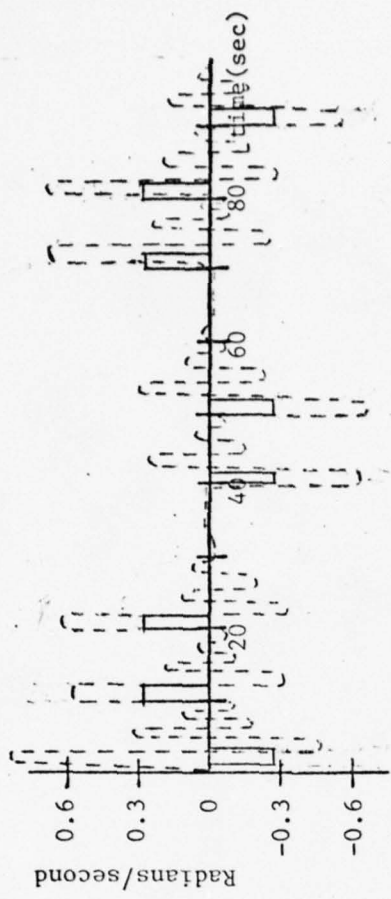
Table 28. Program Data, Example 2

| | | | |
|--------|------|-------|------|
| FACTOR | 0.01 | P | ADP1 |
| NS | 5 | MAXER | 10 |
| IAOPT | 1 | MC | 2 |
| DELTA | 0.5 | NPT | 200 |
| MAXR | 16 | UNKR | 5 |

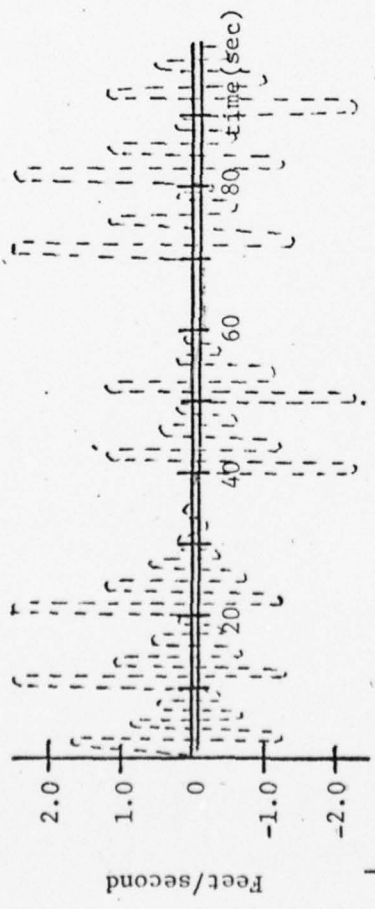
Note that while the values of K_θ^* and K_Z^* are practically the same as in the previous example, the values of K_θ , K_Z , and λ_s^2 increased significantly, resulting in a slightly better depth response. The desired and final responses are given in figure 21.

— Desired
 - - - Final

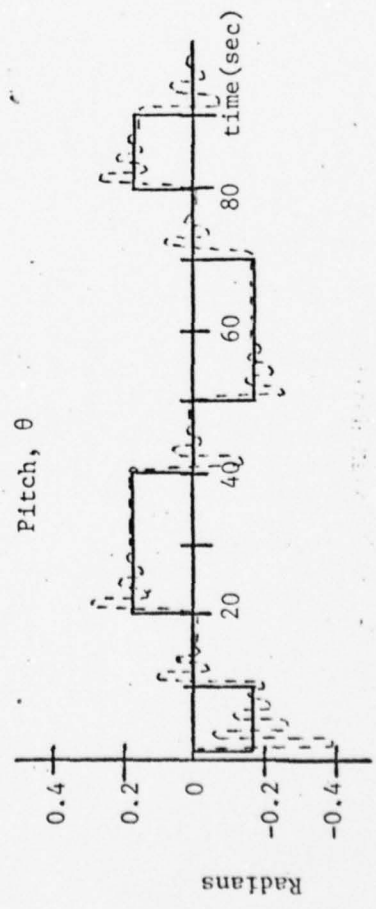
Pitch Rate, $\dot{\theta}$



Plunge Velocity, W



Pitch, θ



Depth, Z

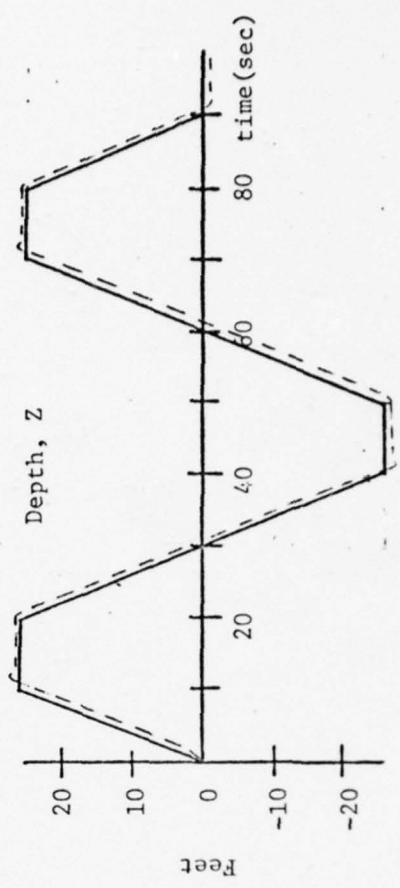


Figure 21. Comparison of Desired and Final Responses, Example 2

CONCLUSIONS

REFERENCES

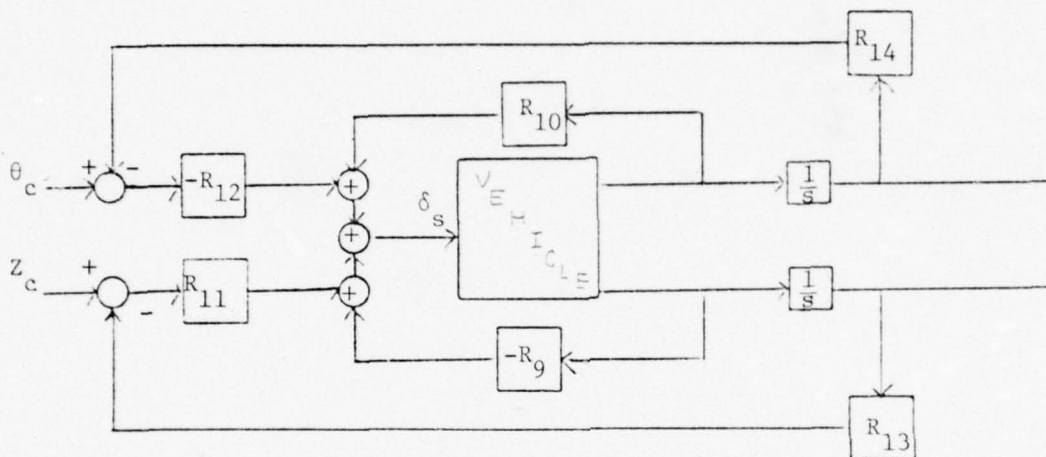
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APPENDIX A

Description of Design Parameters

Geometry Parameters

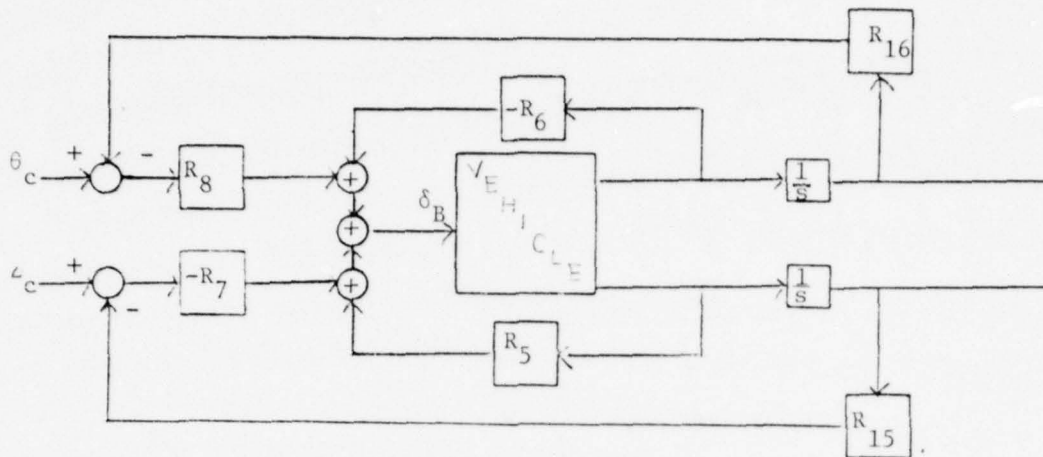
| | | | |
|---------------------|---------------|---|-------|
| Coning tower height | λ_c^2 | - | R_1 |
| Bow-plane | λ_b^2 | - | R_2 |
| Stern-plane | λ_s^2 | - | R_3 |
| Rudder | λ_r^2 | - | R_4 |



Stern Plane

| | | |
|----------|---|--------------|
| R_9 | = | K_z^s |
| R_{10} | = | K_θ^s |
| R_{11} | = | K_z^s |
| R_{12} | = | K_θ^s |
| R_{13} | = | K_1 |
| R_{14} | = | K_2 |

APPENDIX A
(Continued)



Bow Plane

$$R_5 = K_z^b$$

$$R_6 = K_\theta^b$$

$$R_7 = K_z^b$$

$$R_8 = K_\theta^b$$

$$R_{15} = K_3$$

$$R_{16} = K_4$$

APPENDIX B

Iteration Data for MOF-NP

| KOPT | NTER | JOPT1 | JOPT2 | INTR | IPROPT | IAOPT |
|------|------|-------|-------|------|--------|-------|
| 1 | 2 | 0 | 1 | 1 | 1 | 1 |
| 0 | 2 | 0 | 2 | 1 | 1 | 1 |
| 0 | 2 | 0 | 4 | 1 | 1 | 1 |
| 0 | 2 | 0 | 8 | 1 | 1 | 1 |
| 0 | 2 | 0 | 16 | 1 | 1 | 1 |
| 0 | 2 | 0 | 32 | 1 | 1 | 1 |
| 0 | 2 | 0 | 64 | 1 | 1 | 1 |
| 0 | 2 | 0 | 128 | 1 | 1 | 1 |
| 0 | 2 | 0 | 500 | 1 | 1 | 1 |
| 0 | 2 | 1 | 0 | 1 | 1 | 1 |
| 0 | 2 | 1 | 0 | 2 | 1 | 1 |
| 0 | 2 | 1 | 0 | 4 | 1 | 1 |
| 0 | 2 | 1 | 0 | 5 | 1 | 1 |

APPENDIX C

The linearized state equations of a vehicle are of the form

$$A \frac{dx}{dt} = Bx + Cu \quad (C.1)$$

where

$$u = D \begin{matrix} \theta \\ Z \\ \text{com} \end{matrix} + Ex \quad (C.2)$$

Equation (C.1) can therefore be rewritten as

$$A \frac{dx}{dt} = (B+CE)x + CD \begin{matrix} \theta \\ Z \\ \text{com} \end{matrix} \quad (C.3)$$

The matrices of (C.3) are as follows:

$$A = \begin{bmatrix} m-x \cdot \dot{u} & 0 & 0 & 0 & 0 \\ 0 & m-Z \cdot \dot{w} & -Z \cdot \dot{q} & 0 & 0 \\ 0 & -M \dot{w} & I_y - M \cdot \dot{q} & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \quad (C.4)$$

$$B = \begin{bmatrix} X_u & X_w & X_q & X_\theta & 0 \\ Z_u & Z_w & Z_q + mU_o & Z_\theta & 0 \\ M_u & M_w & M_q & M_\theta & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \end{bmatrix} \quad (C.5)$$

$$C = \begin{bmatrix} X_{\delta_b} & X_{\delta_s} \\ Z_{\delta_b} & Z_{\delta_s} \\ M_{\delta_b} & M_{\delta_s} \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \quad (C.6)$$

$$D = \begin{bmatrix} K_{\theta}^b & -K_Z^b \\ -K_{\theta}^s & K_Z^s \end{bmatrix} \quad (C.7)$$

$$E = \begin{bmatrix} 0 & +K_Z^b & K_{\theta}^b & -K_{\theta}^b - K_Z^b U_{\theta} & K_Z^b \\ 0 & -K_Z^s & K_{\theta}^s & K_{\theta}^s + K_Z^s U_{\theta} & -K_Z^s \end{bmatrix} \quad (C.8)$$

Next, redefine matrices B and C as follows

$$B_{NEW} = B + CE \quad (C.9)$$

$$C_{NEW} = CD$$

Thus (C.3) becomes

$$A \frac{dx}{dt} = B_{NEW} X + C_{NEW} \begin{bmatrix} \theta_{com} \\ Z_{com} \end{bmatrix} \quad (C.10)$$

Therefore we have

$$C_{\text{NEW}} = \begin{bmatrix} K_{\theta}^{bX\delta_b} - K_{\theta}^{sX\delta_s} & K_Z^{sX\delta_s} - K_Z^{bX\delta_b} \\ K_{\theta}^{bZ\delta_b} - K_{\theta}^{sZ\delta_s} & K_Z^{sZ\delta_s} - K_Z^{bZ\delta_b} \\ K_{\theta}^{bM\delta_b} - K_{\theta}^{sM\delta_s} & K_Z^{sM\delta_s} - K_Z^{bM\delta_b} \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \quad (\text{C.11})$$

$$\begin{bmatrix}
 X_u & X_w + K_z^b X_o - K_z^s X_o & X_q + K_\theta^s X_\delta - K_\theta^b X_\delta & X_q - (K_\theta^b + K_z^b U_o) X_o + (K_\theta^s + K_z^s U_o) X_o & K_z^b X_o - K_z^s X_o \\
 Z_u & Z_w + K_z^b Z_\delta - K_z^s Z_\delta & Z_q + m U_o + K_\theta^s Z_\delta - K_\theta^b Z_\delta & Z_\theta - (K_\theta^b + K_z^b U_o) Z_o + (K_\theta^s + K_z^s U_o) Z_o & K_z^b Z_o - K_z^s Z_o \\
 M_u & M_w + K_z^b M_o - K_z^s M_o & M_q + K_\theta^s M_\delta - K_\theta^b M_\delta & M_\theta - (K_\theta^b + K_z^b U_o) M_o + (K_\theta^s + K_z^s U_o) M_o & K_z^b M_o - K_z^s M_o \\
 0 & 0 & 1 & 0 & 0 \\
 0 & 1 & 0 & -U_o & 0
 \end{bmatrix}$$

APPENDIX D

The longitudinal dynamics of the USF-RPV vehicle are governed by the vector state equation

$$\begin{bmatrix} m-z_w & -Z_q & 0.0 & 0.0 \\ -M_w & I_y - M_q & 0.0 & 0.0 \\ -0.0 & 0.0 & 1.0 & 0.0 \\ 0.0 & 0.0 & 0.0 & 1.0 \end{bmatrix} \frac{d}{dt} \begin{bmatrix} W \\ \dot{\theta} \\ \theta \\ Z \end{bmatrix} = \begin{bmatrix} Z_w & Z_q + mU_o & Z_\theta & 0.0 \\ M_w & M_q & M_\theta & 0.0 \\ 0.0 & 1.0 & 0.0 & 0.0 \\ 1.0 & 0.0 & -U_o & 0.0 \end{bmatrix} \begin{bmatrix} w \\ \dot{\theta} \\ \theta \\ Z \end{bmatrix} + \begin{bmatrix} Z\delta_b & Z\delta_s \\ M\delta_b & M\delta_s \\ 0.0 & 0.0 \\ 0.0 & 0.0 \end{bmatrix} \begin{bmatrix} \delta_b \\ \delta_s \end{bmatrix}$$

where

$$\begin{aligned} m &= 280.39 \text{ slugs} \\ I_y &= 14267.0 \text{ slug ft}^2 \\ U_o &= 14.616 \text{ ft/sec.} \\ Z_w &= -270.87369 \\ Z_q &= M_w = -49.718618 \\ M_q &= -12818.43975 \\ Z_w &= -(5.693230U_o) + \lambda_c^2 (.037748 U_o) + \lambda_B^2 (4.76436 U_o) \\ &\quad + \lambda_s^2 (6.01750 U_o) + \lambda_R^2 (.030661 U_o) \\ M_w &= (192.15600 U_o) + \lambda_B^2 (23.095907 U_o) + \lambda_s^2 (-85.5179 U_o) \\ Z_q &= -(56.463697 U_o) + \lambda_B^2 (-22.26927 U_o) + \lambda_s^2 (111.627245 U_o) \\ M_q &= (-931.456809 U_o) + \lambda_B^2 (-108.451145 U_o) + \lambda_s^2 (-1596.298837 U_o) \\ Z_\theta &= 0.0 \\ M_\theta &= -722.2 \\ Z_{\delta_b} &= -\lambda_b^2 (5.591056) U_o^2 \end{aligned}$$

APPENDIX D
- Continued -

$$Z_{\delta_s} = -\lambda_s^2 (2.503594) U_o^2$$

$$M_{\delta_b} = \lambda_b^2 (27.228202) U_o^2$$

$$M_{\delta_s} = \lambda_s^2 (-37.203137) U_o^2$$

APPENDIX E

***** CHANGES IN SUBROUTINE IDENT *****

```

0230      DO1ITER=1,NTER
0240      WRITE(6,403)ITER
0250 403  FORMAT(/1X,20(5HITER ),/30X,'ITERATION NO.',15,
0260      1/30X,18(1H-),/30X,18(1H-))
0270      IF(ITRAN.EQ.0) GO TO 509
0280      DO 503 I=1,IUNKR
0290      J=INDXR(I)
0300      IF(R(J).GE.6.0) R(J)=6.0
0310      IF(R(J).LE.-18.4) R(J)=-18.4
0320      IF(RC(J).GE.6.0) RC(J)=6.0
0330      IF(RC(J).LE.-18.4) RC(J)=-18.4
0340      IF(ABS(R(J)).LT.1.E-10) R(J)=0.0
0350 503  CONTINUE
0360 503  CONTINUE
0370      CALL SAVER
0380      ILOG2=0
0390      IPOS=1
0400      CALL SELECT
0410      CALL ERROR(YY,SUMER,1CH)
0420 C
0430 C      CALCULATE THE WEIGHTING MATRIX Q USED IN J1
0440 C
0450      DO1Q51=1,NTM
0460      TEM=QQ(1)
0470      IF(TEM.EQ.0.)TEM=1.
0480      Q(1)=1./(FLOAT(NTM)*TEM)
0490      Q(1)=0.0
0500      Q(2)=0.0
0510      Q(3)=0.0
0520      Q(4)=0.0
0530 C      Q(5)=0.0
0540      WRITE(6,1500)Q(1)
0550 105  CONTINUE
0560 1500 FORMAT(10X,'Q EQUALS ',G14.6)
0570 C
0580 C
0590 C      CALCULATE THE WEIGHTING MATRIX Q2 USED IN J2
0600 C
0610      PARER=0.0
0620      ZARER=0.0
0630      WARER=0.0
0640      DO8051PMC=1,IUNKR
0650      J=INDXR(1PMC)
0660      TEM=(PRIORR(1PMC)-R(J))*RC(J)**2
0670      TEM1=(PRIORR(1PMC))**2
0680      IF(TEM1.NE.0.0)GO TO 965
0690      TEM1=1.0
0700      ZARER=ZARER+TEM/TEM1
0710 965  CONTINUE
0720      Q2(1PMC)=1.0/TEM1
0730 805  PARER=PARER+TEM/TEM1
0740      WARER=PARER-ZARER
0750      IF(IADPT.EQ.0) GO TO 962
0760 C
0770 C      ADAPTIVE METHOD
0780 C
0790      RARER=PARER
0800      FACTOR=TEM8
0810 C
0820 C      PMAX IS PROGRAM VARIABLE FOR MAXER
0830 C
0840      PMAX=200.0
0850      IF(ITRAN.EQ.1) PMAX=10.0
0860      IF(RARER.LE.0.2)FACTOR=0.0
0870      IF(RARER.GE.PMAX)FACTOR=1.0
0880      IF(TEM8.LE.0.00001)FACTOR=TEM8

```

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```
6890 902 CONTINUE
6900 IF(IPRNT.AGE.1)WRITE(6,930)PARER
6910 IF(IPRNT.GE.1)WRITE(6,966)ZARER
6920 IF(IPRNT.GE.1)WRITE(6,967)WARER
6930 930 FORMAT(17X,'PARER = ',G14.6)
6940 966 FORMAT(17X,'PARER1=',G14.6)
6950 967 FORMAT(17X,'PARER2=',G14.6)
6960 IF(PARER.EQ.0.0) PARER=FLOAT(IUNKR)
6970 DOS06IPMC=1,IUNKR
6980 IF(IADPT.LE.1) GO TO 963
6990 C
7000 C JOPT2 ADJUSTMENT
7010 C
7020 IF(JOPT1.EQ.1)GO TO 960
7030 IF(JOPT2.LE.0)FACTOR=0.0
7040 960 CONTINUE
7050 963 CONTINUE
7060 C
7070 Q2(IPMC)=Q2(IPMC)*FACTOR/PARER
7080 WRITE(6,1501)IPMC,Q2(IPMC)
7090 806 CONTINUE
7100 1501 FORMAT(20X,I2,' Q2 EQUALS ',G14.6)
7110 D04I=1,NTP1
7120 D04J=1,NTP1
7130 4 G(I,J)=0.
7140 D05I=1,NT
7150 X(I)=0.
7160 5 XD(I)=0.
7170 D06I=1,NA
```

```

19340 SUBROUTINE PDERC8
19350 C IMPLICIT REAL*8(A-H,O-Z)
19360 COMMON/WORK4/IUNKR,IPOS,ITRAN
19370 COMMON/WORK5/INDXR(10)
19380 COMMON/WORK3/R(16),RC(16),H(20,20),RS(16),HT(20,20),GN(20,20),
19390 IP(16),PC(16),PS(16)
19400 COMMON /MATRIX/A(10,10),A1(10,10),B(10,10),C(10,15),
19410 IAS(10,10),BS(10,10),B1(10,10),B2(10,10),CS(10,15),C1(10,15),
19420 2C2(10,15),CA(10,10),CB(10,10),CC(10,15),XINT(10),SB(10),SDB(10),
19430 3BINP(10),XINTS(10),SBS(10),SDBS(10),BINPS(10),Q(20),QQ(20),Q1(20)
19440 COMMON /INTGS/MAX,NA,MC,NPTS,IPARM(100,5),NPAB,NPABC,NTER,INTR,
19450 IJOPT1,IJOPT2,IAOPT,MAXG,IS(10),ISD(10),ISM(10),NS,ISDM(10),NSD,
19460 2INTS(10),NI,ISB(10),NSB,ISDB(10),NSDB,INPB(10),WINB,NPT,MAXNPT,
19470 3NTP,NTPL,NT,NTM,NS1,NS2,HS3,HS4,IPRNT,ILOG1,ILOG2,IADPT
19480 DIMENSION IND(10),H5(20,20)
19490 C
19500 C
19510 C THIS SUBROUTINE CALCULATES THE PARTIAL DERIVATIVE OF C
19520 C (THE VECTOR OF UNKNOWN PARAMETERS) WITH RESPECT TO R
19530 C
19540 C
19550 C
19560 DO 945 I1=1,IUNKR
19570 I=INDXR(I1)
19580 RRC=R(I)*RC(I)
19590 IF(RRC.GE.6.0) RRC=6.0
19600 P(I)=EXP(RRC)
19610 PC(I)=1.0
19620 IF(ITRAN.EQ.0) P(I)=R(I)
19630 IF(ITRAN.EQ.0) PC(I)=RC(I)
19640 945 CONTINUE
19650 WRITE(6,946)
19660 CALL PRVEC(P,16)
19670 WRITE(6,947)
19680 946 FORMAT(/10X,'P VECTOR',/)
19690 947 FORMAT(/10X,'R VECTOR',/)
19700 CALL PRVEC(R,16)
19710 UCOM=14.616
19720 UCOM2=UCOM**2
19730 C
19740 C
19750 C FORM X DELTAB ETC.
19760 C
19770 XDB=-P(2)*PC(2)*.559106*UCOM2
19780 ZDB=-P(2)*PC(2)*5.59106*UCOM2
19790 HDB=P(2)*PC(2)*27.226202*UCOM2
19800 C
19810 C
19820 XDS=-P(3)*PC(3)*.250359*UCOM2
19830 ZDS=-P(3)*PC(3)*2.503594*UCOM2
19840 MDS=P(3)*PC(3)*(-37.203137)*UCOM2
19850 C
19860 TT=-P(13)*PC(13)*P(11)*PC(11)
19870 SS=P(14)*PC(14)*P(12)*PC(12)+P(9)*PC(9)*UCOM
19880 C
19890 DO I1=1,20.
19900 DO1J=1,NPABC
19910 H(I,J)=0.0
19920 H3(I,J)=0.0
19930 I CONTINUE
19940 C
19950 C
19960 IND(1)=1
19970 IND(2)=2
19980 IND(3)=3
19990 IND(4)=4

```

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```
20000      IND(5)=5
20010      H(1,1)=-PC(9)*XDS
20020      H(1,3)= PC(9)*UCOM*XDS
20030      H(1,5)=-PC(9)*ZDS
20040      H(1,7)= PC(9)*UCOM*ZDS
20050      H(1,9)=-PC(9)*MDS
20060      H(1,11)= PC(9)*UCOM*MDS
20070      C
20080      C
20090      H(2,2)= PC(10)*XDS
20100      H(2,6)= PC(10)*ZDS
20110      H(2,10)= PC(10)*MDS
20120      C
20130      C
20140      C
20150      H(3,4)=-PC(11)*XDS*P(13)*PC(13)
20160      H(3,8)=-PC(11)*ZDS*P(13)*PC(13)
20170      H(3,12)=-PC(11)*MDS*P(13)*PC(13)
20180      C
20190      C
20200      H(3,14)= PC(11)*XDS
20210      H(3,16)= PC(11)*ZDS
20220      H(3,18)= PC(11)*MDS
20230      C
20240      C
20250      H(4,3)= PC(12)*XDS*P(14)*PC(14)
20260      H(4,7)= PC(12)*ZDS*P(14)*PC(14)
20270      H(4,11)= PC(12)*MDS*P(14)*PC(14)
20280      H(4,15)=-PC(12)*XDS
20290      H(4,19)=-PC(12)*ZDS
20300      H(4,23)=-PC(12)*MDS
20310      C
20320      C
20330      IF(ABS(P(3)).LE.0.00001)GO TO 918
20340      H(5,1)=-P(9)*PC(9)*XDS/P(3)
20350      H(5,2)=-0.01*PC(3)*(111.627245*UCOM)+P(10)*PC(10)*XDS/P(3)
20360      H(5,3)=SS*XDS/P(3)
20370      H(5,4)=TT*XDS/P(3)
20380      H(5,5)=-1.0*PC(3)*(6.01750*UCOM)-P(9)*PC(9)*ZDS/P(3)
20390      H(5,6)=-PC(3)*(111.627245*UCOM)+P(10)*PC(10)*ZDS/P(3)
20400      H(5,7)=SS*ZDS/P(3)
20410      H(5,8)=TT*ZDS/P(3)
20420      H(5,9)=PC(3)*(-85.5179*UCOM)-P(9)*PC(9)*MDS/P(3)
20430      H(5,10)=PC(3)*(-1596.298837*UCOM)+P(10)*PC(10)*MDS/P(3)
20440      H(5,11)=SS*MDS/P(3)
20450      H(5,12)=TT*MDS/P(3)
20460      C
20470      C
20480      H(5,13)=-P(12)*PC(12)*XDS/P(3)
20490      H(5,14)=P(11)*PC(11)*XDS/P(3)
20500      H(5,15)=-P(12)*PC(12)*ZDS/P(3)
20510      H(5,16)=P(11)*PC(11)*ZDS/P(3)
20520      H(5,17)=-P(12)*PC(12)*MDS/P(3)
20530      H(5,18)=P(11)*PC(11)*MDS/P(3)
20540      C
20550      C
20560      GO TO 919
20570 913  CONTINUE
20580      WRITE(6,920)
20590 920  FORMAT(/10X,'*****ERROR IN PDERCR-P(3)=0*****',/)
20600 919  CONTINUE
20610      DO 925 I=1,IUNKR
20620      DO 925 J=1,NPABC
20630      II=IND(I)
20640      H3(I,J)=H(II,J)
20650 925  CONTINUE
```

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20660      DO 926 I=1,5
20670      DO 926 J=1, NPABC
20680      H(I,J)=0.0
20690 926   CONTINUE
20700      DO 927 I=1, IUNKR
20710      DO 927 J=1, NPABC
20720      H(I,J)=H3(I,J)
20730 927   CONTINUE
20740      WRITE(6,941)
20750 941   FORMAT(/20X, 'THE H MATRIX AFTER H3 ADJUSTMENT',/)
20760      DO 942 I=1, IUNKR
20770      WRITE(6,945)(H(I,J), J=1, NPABC)
20780 942   CONTINUE
20790 943   FORMAT(1X, 8G14.6)
20800      DO 944 I=1, IUNKR
20810      II=INDXR(I)
20820      PRC=P(II)*PC(II)*RC(II)
20830      IF(ITRAN.EQ.0) PRC=1.0
20840      DO 944 J=1, NPABC
20850      H(I,J)=H(I,J)*PRC
20860 944   CONTINUE
20870      WRITE(6,948)
20880      DO 949 I=1, IUNKR
20890      WRITE(6,950) (H(I,J), J=1, NPABC)
20900 949   CONTINUE
20910 948   FORMAT(/20X, 'THE H3 MATRIX AFTER TRANSFORMATION',/)
20920 950   FORMAT(1X, 8G14.6)
20930      RETURN
20940      END
```

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20950      SUBROUTINE DESIGN
20960 C      IMPLICIT REAL*8(A-H,O-Z)
20970      COMMON/WORK3/R(16),RC(16),H(20,20),RS(16),HT(20,20),GN(20,20),
20980      IP(16),PC(16),PS(16)
20990      COMMON /MATRIX/A(10,10),AI(10,10),B(10,10),C(10,15),
21000      IAS(10,10),BS(10,10),BI(10,10),B2(10,10),CS(10,15),C1(10,15),
21010      ZC2(10,15),CA(10,10),CB(10,10),CC(10,15),XINT(10),SB(10),SDB(10),
21020      3BINP(10),XINTS(10),SBS(10),SDBS(10),BINPS(10),Q(20),QQ(20),Q1(20)
21030      COMMON /INTGS/MAX,NA,MC,NPUTS,IPARM(100,5),NPAB,NPABC,NTER,INTR,
21040      1JOPT1,JOPT2,IAOPT,MAXG,IS(10),ISD(10),ISM(10),NS,ISDM(10),NSD,
21050      2INTS(10),NI,ISB(10),NSB,ISDB(10),NSDB,INPB(10),NINB,NPT,MAXNPT,
21060      3NTP,NTP1,NT,NTM,NS1,NS2,NS3,NS4,IPRNT,ILOG1,ILOG2,IAOPT
21070      COMMON/KFDB/E(5,5),CE(5,5),D(5,5)
21080      COMMON/WORK4/IUNKR,IPOS,ITRAN
21090      COMMON/WORK5/INDXR(10)
21100 C
21110 C
21120      THIS SUBROUTINE FORMS THE B AND C MATRICES BASED UPON THE DESIGN
21130 C
21140 C
21150 C
21160      IF(IPOS.EQ.0) GO TO 13
21170      IF(IPOS.EQ.2) GO TO 9
21180      DO 3 I1=1,IUNKR
21190      I=INDXR(I1)
21200      RRC=R(I)*RC(I)
21210      IF(RRC.GE.6.0) RRC=6.0
21220      P(I)=EXP(RRC)
21230      PC(I)=1.0
21240      IF(ITRAN.EQ.0) P(I)=R(I)
21250      IF(ITRAN.EQ.0) PC(I)=RC(I)
21260 3      CONTINUE
21270      GO TO 13
21280 9      DO 12 I1=1,IUNKR
21290      I=INDXR(I1)
21300      IF(P(I).LE.1.E-8) GO TO 10
21310      IF(RC(I).LE.1.E-8) RC(I)=1.0
21320      R(I)=ALOG(P(I))/RC(I)
21330      GO TO 11
21340 10      R(I)= -13.4
21350 11      CONTINUE
21360      IF(ITRAN.EQ.0) R(I)=P(I)
21370      IF(ITRAN.EQ.0) RC(I)=PC(I)
21380 12      CONTINUE
21390 13      CONTINUE
21400      UCOM=14.616
21410      DO1I=1,NA
21420      DO1J=1,NA
21430      B(1,J)=0.0
21440 1      CONTINUE
21450      DO2I=1,NA
21460      DO2J=1,MC
21470      C(1,J)=0.0
21480 2      CONTINUE
21490      ZQ=-1.0*((56.463697*UCOM)+P(2)*PC(2)*(-22.269270*UCOM)+
21500      IP(3)*PC(3)*(111.627245*UCOM))
21510      B(1,1)=-1.0*((1.182744*UCOM)+P(1)*PC(1)*(0.075873*UCOM)+
21520      IP(2)*PC(2)*(0.044108*UCOM)+P(3)*PC(3)*(0.074758*UCOM)+P(4)*PC(4)*
21530      2*(0.061628*UCOM))
21540      B(1,1)=-21.0340
21550      B(1,3)=0.01*ZQ
21560      B(1,4)=5.8721
21570      B(2,2)=-1.0*((5.69323*UCOM)+P(1)*PC(1)*(0.037748*UCOM)+P(2)*PC(2)
21580      1*(4.764360*UCOM)+P(3)*PC(3)*(6.01750*UCOM)+P(4)*PC(4)*
21590      2*(0.0306606*UCOM))
21600      B(2,3)=ZQ+230.39*UCOM
21610      B(3,2)=(192.156*UCOM)+P(2)*PC(2)*(23.095900*UCOM)+P(3)*PC(3)*

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21620 I(-35.5179*UCOM)
21630 B(3,3)=-931.456809*UCOM+P(2)*PC(2)*(-108.451145*UCOM)+
21640 1P(3)*PC(3)*(-1596.298857*UCOM)
21650 B(3,4)=-722.2
21660 B(4,3)=1.0
21670 B(5,2)=1.0
21680 B(5,4)=-UCOM
21690 C(1,1)=-P(2)*PC(2)*(0.559106)*(UCOM**2)
21700 C(1,2)=-P(5)*PC(5)*(0.250359)*(UCOM**2)
21710 C(2,1)=-P(2)*PC(2)*(5.591056)*(UCOM**2)
21720 C(2,2)=-P(5)*PC(5)*(2.503594)*(UCOM**2)
21730 C(3,1)=P(2)*PC(2)*(27.228202)*(UCOM**2)
21740 C(3,2)=P(5)*PC(5)*(-37.203137)*(UCOM**2)
21750 C
21760 C FORM E MATRIX
21770 C
21780 E(1,1)=0.0
21790 E(2,1)=0.0
21800 E(1,2)=P(5)*PC(5)
21810 E(1,3)=-P(6)*PC(6)
21820 E(1,4)=-P(16)*PC(16)*P(8)*PC(8)-P(5)*PC(5)*UCOM
21830 E(1,5)=P(15)*PC(15)*P(7)*PC(7)
21840 E(2,2)=-P(9)*PC(9)
21850 E(2,3)=P(10)*PC(10)
21860 E(2,4)=P(14)*PC(14)*P(12)*PC(12)+P(9)*PC(9)*UCOM
21870 E(2,5)=-P(13)*PC(13)*P(11)*PC(11)
21880 C
21890 C MULTIPLY C AND E MATRIX
21900 C
21910 DO 3I=1,NA
21920 DO 3J=1,NA
21930 CE(I,J)=0.0
21940 DO 3K=1,MC
21950 CE(I,J)=CE(I,J) + C(I,K)*E(K,J)
21960 3 CONTINUE
21970 C
21980 C FORM OVERALL B MATRIX
21990 C
22000 DO 4I=1,NA
22010 DO 4J=1,NA
22020 B(I,J)=B(I,J)+CE(I,J)
22030 4 CONTINUE
22040 C
22050 C FORM D MATRIX
22060 C
22070 C
22080 D(1,1)=P(8)*PC(8)
22090 D(1,2)=-P(7)*PC(7)
22100 D(2,1)=-P(12)*PC(12)
22110 D(2,2)=P(11)*PC(11)
22120 C
22130 C FORM NEW CONTROL MATRIX
22140 C
22150 DO 5I=1,NA
22160 DO 5J=1,MC
22170 CE(I,J)=0.0
22180 DO 5K=1,MC
22190 CE(I,J)=CE(I,J) + C(I,K)*D(K,J)
22200 5 CONTINUE
22210 C
22220 C FORM OVERALL C MATRIX
22230 C
22240 DO 6I=1,NA
22250 DO 6J=1,MC
22260 C(I,J)=CE(I,J)
22270 6 CONTINUE
22280 C
22290 RETURN
22300 END

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