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# EARTH-MOON LYAPUNOV TO LYAPUNOV MISSION: LONG TIME DURATION, LOW-THRUST TRANSFER* 

Maxime Chupin ${ }^{1}$, Thomas Haberkorn ${ }^{2}$ and Emmanuel Trélat ${ }^{3}$


#### Abstract

In this work, we develop a new method to design missions with low-thrust propulsion. In the Circular Restricted Three Body Problem, the knowledge of invariant manifolds helps us to initialize an indirect method solving a transfer mission between periodic Lyapunov orbits. Indeed, using the Pontryagin Maximum Principle, the optimal control problem is solved using Newton-like algorithms finding the zero of a shooting function. We first compute an admissible trajectory using a heteroclinic orbit between the two periodic orbits. It is then used to initialize a multiple shooting method in order to release the constraint. We finally optimize the terminal points on the periodic orbits. Moreover, we use continuation methods on position and on thrust, in order to gain robustness.


Résumé. Dans ce travail, on développe une nouvelle méthode pour construire des missions à faible poussée. Dans le problème restreint des trois corps, la connaissance des variétés invariantes nous permet d'initialiser une méthode indirecte utilisée pour calculer un transfert entre orbites périodiques de Lyapunov. En effet, par l'application du Principe du Maximum de Pontryagin, on obtient la commande optimale par le calcul du zéro d'un fonction de tir, trouvé par un algorithme de Newton. Dans un premier temps, on construit une trajectoire admissible en passant par une trajectoire hétérocline reliant les deux orbites périodiques. Celle-ci est alors utilisée pour initialiser un tir multiple nous permettant de relacher la contrainte de rejoindre la trajectoire hétérocline. Enfin, on optimise la position des points de départ et d'arrivée sur les orbites périodiques. De plus, pour rendre nos méthodes plus robustes, on utilise des méthodes de continuation sur la position et sur la poussée.

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## 1. Introduction

Since the late ' 70 s , study of libration point orbits has been of great interest. Indeed, several missions such as ISEE-3 (NASA) in 1978, SOHO (ESA-NASA) in 1996, GENESIS (NASA) in 2001, PLANK (ESA) in 2007 etc. have put this design knowledge into practice. A more profound understanding of the available mission options has also emerged due to the theoretical, analytical, and numerical advances in many aspects of libration point mission design.

[^0]There exists a huge number of references on the problem of determining low-cost trajectories by using the properties of Lagrange points. For instance, the authors in $13,18,30$ have developed very efficient methods to find "zero cost" trajectories between libration point orbits. They used dynamical system methods to construct heteroclinic orbits from invariant manifolds between libration point orbits and managed to get infinite time uncontrolled transfers. These orbits have been used with impulse engines of spacecrafts to construct finite time transfers. In this work, we want to perform the transfer with a low-thrust propulsion, so impulses to reach heteroclinic orbits are prohibited.

Manifolds has been used in low-thrust mission in 21, 22. The low-thrust propulsion is introduced by means of special attainable sets that are used in conjunction with invariant manifolds to define a first-guess solution. Then, they optimize their solution using an optimal control formalism.

In [8], the author recently developed a very efficient method to compute an optimal low-thrust transfer trajectory in finite time without using invariant manifolds of the three body problem. It is based on a threestep solution method using indirect methods and continuations methods and it gives good results.

To compute the required transfer with a low thrust we will use indirect methods coming from the Pontryagin Maximum Principle 23. Initialization of indirect methods with dynamics properties is a real challenge in order to improve the efficiency of indirect methods (see $[27$ and references therein). Indeed the main difficulties of such methods is to initialize the Newton-like algorithm, and the understanding of the dynamics can be very useful to construct an admissible trajectory for the initialization. Moreover, continuation methods as used in [12] or [6] are crucial to give robustness to these indirect methods. The aim of this paper is to combine all these mathematical aspects of dynamics, optimal control and continuation methods to design low-thrust transfer between libration point orbits.

First, in Section 2, we introduce the mission we want to perform and compute. We introduce the paradigm of the Circular Restricted Three Body Problem and we state our optimal control problem.

Then, in Section 3 we recall dynamical properties of the circular restricted three body problem, such as equilibrium points, Lyapunov periodic orbits, and invariant manifolds. We present the mathematical tools used to numerically compute the periodic orbits and the manifolds. In particular, we introduce in this part the continuation method which we will use throughout this article.

Then, in Section 4, we develop our method with an example mission. We first compute a heteroclinic orbit between the two Lyapunov periodic orbits. Then, fixing the departure point near $L_{1}$ and the arrival point near $L_{2}$ and with a not to small thrust $(60 \mathrm{~N})$, we perform two small transfers from the Lyapunov orbit around $L_{1}$ to the heteroclinic one, and from the heteroclinic orbit to the Lyapunov orbit around $L_{2}$. Then, thanks to a multiple shooting method we release the constraint on the position of the matching points on the heteroclinic orbit and decrease the thrust to the targeted one ( 0.3 N ). Finally, we optimize departure and the arrival points on the periodic orbits to satisfy the necessary transversality conditions given by the Pontryagin Maximum Principle.

Finally in section 5 we present another mission with a heteroclinic orbit with two revolutions around the Moon.

## 2. The Mission

First, let us introduce the model of the problem.

### 2.1. Circular Restricted Three Body Problem (CRTBP)

We use the paradigm of the Circular Restricted Three Body Problem. In this section we will follow the description by 17 .

Let us consider a spacecraft in the field of attraction of Earth and Moon. We consider an inertial frame $\mathcal{I}$ in which the vector differential equation for the spacecraft's motion is written as:

$$
\begin{equation*}
m \frac{\mathrm{~d} \underline{R}}{\mathrm{~d} t}=-G M_{1} m \frac{\underline{R}_{13}}{R_{13}^{3}}-G M_{2} m \frac{\underline{R}_{23}}{R_{23}^{3}} \tag{1}
\end{equation*}
$$

where $M_{1}, M_{2}$ and $m$ are the masses respectively of Earth, the Moon and the spacecraft, $\underline{R}$ is the satellite vector position, $\underline{R}_{13}$ is the vector Earth-satellite and $\underline{R}_{23}$ is the vector Moon-satellite. $G$ is the gravitational constant. Let us describe the simplified general framework we will use.
Problem Description. To simplify the problem, and use a general framework, we consider the motion of the spacecraft $P$ of negligible mass moving under the gravitational influence of the two masses $M_{1}$ and $M_{2}$, referred to as the primary masses, or simply the primaries (here Earth and Moon). We denote these primaries by $P_{1}$ and $P_{2}$. We assume that the primaries have circular orbits around their common center of mass. The particle $P$ is free to move all around the primaries but cannot affect their motion.

The system is made adimensional by the following choice of units: the unit of mass is taken to be $M_{1}+M_{2}$; the unit of length is chosen to be the constant distance between $P_{1}$ and $P_{2}$; the unit of time is chosen such that the orbital period of $P_{1}$ and $P_{2}$ about their center of mass is $2 \pi$. The universal constant of gravitation then becomes $G=1$. The conversion from units of distance, velocity and time in the unprimed, normalized system to the primed, dimensionalized system is

$$
\begin{array}{ll}
\text { distance } & d^{\prime}=l_{*} d, \\
\text { velocity } & s^{\prime}=v_{*} s,  \tag{2}\\
\text { time } & t^{\prime}=\frac{t_{*}}{2 \pi} t,
\end{array}
$$

where we denote by $l_{*}$ the distance between $P_{1}$ and $P_{2}, v_{*}$ the orbital velocity of $P_{1}$ and $t_{*}$ the orbital period of $P_{1}$ and $P_{2}$.

We define the only parameter of this system as

$$
\begin{equation*}
\mu=\frac{M_{2}}{M_{1}+M_{2}} \tag{3}
\end{equation*}
$$

and call it the mass parameter, assuming that $M_{1}>M_{2}$.
In table 1, we sum up the values of all the constants for the Earth-Moon CR3PB.

| System | $\mu$ | $l_{*}$ | $v_{*}$ | $t_{*}$ |
| :---: | :---: | :---: | :---: | :---: |
| Earth-Moon | $1.215 \times 10^{-2}$ | $3.850 \times 10^{5} \mathrm{~km}$ | $1.025 \mathrm{~km} \mathrm{~s}^{-1}$ | $2.361 \times 10^{6} \mathrm{~s}$ |

Table 1. Table of the parameter values for the Earth-Moon system.

Equations of Motion. If we write the motion equations in a rotating frame $\mathcal{R}$ in which the two primaries are fixed (the angular velocity is the angular velocity of their rotation around their center of mass, see [7]), we obtain that the coordinates of $P_{1}$ and $P_{2}$ are respectively

$$
\chi_{P_{1}}=(-\mu, 0,0,0,0,0,0), \quad \chi_{P_{2}}=(1-\mu, 0,0,0,0,0,0) .
$$

Let us call $x_{1}^{0}=-\mu$ and $x_{2}^{0}=1-\mu$, and by writing the state

$$
\chi=(x, y, z, \dot{x}, \dot{y}, \dot{z})^{T}=\left(x_{1}, x_{2}, x_{3}, x_{4}, x_{5}, x_{6}\right)^{T}
$$

we obtain

$$
\left\{\begin{array}{l}
\dot{x_{1}}=x_{4}  \tag{4}\\
\dot{x_{2}}=x_{5} \\
\dot{x_{3}}=x_{6} \\
\dot{x_{4}}=x_{1}+2 x_{5}-(1-\mu) \frac{x_{1}-x_{1}^{0}}{r_{1}^{3}}-\mu \frac{x_{1}-x_{2}^{0}}{r_{2}^{3}} \\
\dot{x_{5}}=x_{2}-2 x_{4}-(1-\mu) \frac{x_{2}}{r_{1}^{3}}-\mu \frac{x_{2}}{r_{2}^{3}} \\
\dot{x_{6}}=-(1-\mu) \frac{x_{3}}{r_{1}^{3}}-\mu \frac{x_{3}}{r_{2}^{3}}
\end{array}\right.
$$

where

$$
r_{1}=\sqrt{\left(x_{1}-x_{1}^{0}\right)^{2}+x_{2}^{2}+x_{3}^{2}} \quad \text { et } \quad r_{2}=\sqrt{\left(x_{1}-x_{2}^{0}\right)^{2}+x_{2}^{2}+x_{3}^{2}}
$$

are respectively the distances between $P$ and primaries $P_{1}$ and $P_{2}$.
We can define the potential

$$
\begin{equation*}
U\left(x_{1}, x_{2}, x_{3}\right)=-\frac{1}{2}\left(x_{1}^{2}+x_{2}^{2}\right)-\frac{1-\mu}{r_{1}}-\frac{\mu}{r_{2}}-\frac{1}{2} \mu(1-\mu) \tag{5}
\end{equation*}
$$

and we write the system as

$$
\left\{\begin{array}{l}
\dot{x_{1}}=x_{4}=f_{1}(\chi)  \tag{6}\\
\dot{x_{2}}=x_{5}=f_{2}(\chi) \\
\dot{x_{3}}=x_{6}=f_{3}(\chi) \\
\dot{x_{4}}=2 x_{5}-\frac{\partial U}{\partial x_{1}}=f_{4}(\chi) \\
\dot{x_{5}}=-2 x_{4}-\frac{\partial U}{\partial x_{2}}=f_{5}(\chi) \\
\dot{x_{6}}=-\frac{\partial U}{\partial x_{3}}=f_{6}(\chi)
\end{array}\right.
$$

where $F_{0}=\left(f_{1}, f_{2}, f_{3}, f_{4}, f_{5}, f_{6}\right)$ is the vector field of the system. We define the energy of a state point as:

$$
\begin{equation*}
\mathcal{E}(\chi)=\frac{1}{2}\left(\dot{x}^{2}+\dot{y}^{2}+\dot{z}^{2}\right)+U(x, y, z) \tag{7}
\end{equation*}
$$

In this paper, we will consider a planar motion, hence, we only have a $\mathbb{R}^{4}$-state in the orbital plan of the primaries.

### 2.2. Design of the Transfer

We want to design a mission going from a periodic Lyapunov orbit around $L_{1}$ to a periodic Lyapunov orbit around $L_{2}$ using a low-thrust engine in the Earth-Moon system (see figure 11). A full description of these periodic orbits is given in section 3.1. In order to perform such a mission, we will use the properties introduced in section 3.3. the invariant manifolds. Indeed, if we are able to find an intersection between an " $L_{1}$ unstable manifold" and an " $L_{2}$ stable manifold", we get an asymptotic trajectory that perform the mission with a zero thrust, called heteroclinic orbit (see section 4.1).

In the classical literature, such a mission is usually designed by using impulse to reach the heteroclinic orbit from the Lyapunov orbit around $L_{1}$ and then another impulse to reach the Lyapunov orbit from the heteroclinic one. Since we design a low-thrust transfer, following this method is unrealistic. In [8], the author developed a three-step method to perform a low thrust low energy trajectory between Lyapunov orbits of the same energy without using invariant manifolds. At his first step, he uses a feasible quadratic-zero-quadratic control structure
to initialize his method. In this work we will use the knowledge of a zero cost trajectory, the heteroclinic orbit, to initialize an indirect shooting method (Newton-like method for optimal control problem) provided by applying the Pontryagin Maximum Principle.


Figure 1. The two Lyapunov orbits around $L_{1}$ and $L_{2}$ of the Earth-Moon system, for an energy equal to -1.59208 in normalized coordinates.

### 2.3. Controlled Dynamics

We first describe the model for the evolution of our spacecraft in the CRTBP. In non normalized coordinates (see (8)), the controlled dynamics is the following

$$
\begin{equation*}
m \frac{\mathrm{~d} \underline{R}}{\mathrm{~d} t}=-G M_{1} m \frac{\underline{R}_{13}}{R_{13}^{3}}-G M_{2} m \frac{\underline{R}_{23}}{R_{23}^{3}}+T(t) \tag{8}
\end{equation*}
$$

where $T$ is the spacecraft driving force, and $m$ is the time dependant mass of the spacecraft. The equation for the evolution of the mass is

$$
\begin{equation*}
\dot{m}(t)=-\beta|T(t)|, \tag{9}
\end{equation*}
$$

where $\beta$ is computed with the two parameters $I_{\mathrm{sp}}$ and $g_{0}$. Specific impulse $\left(I_{\mathrm{sp}}\right)$ is a measure of the efficiency of rocket and jet engines. $g_{0}$ is the acceleration at the Earth's surface. The inverse of the average exhaust speed, $\beta$, is equal to $\frac{1}{I_{\text {sp }} g_{0}}$.

Moreover, the thrust is constrained as follows

$$
\begin{equation*}
\forall t,|T(t)| \leqslant T_{\max } \tag{10}
\end{equation*}
$$

Using the normalization parameters (2), and denoting by $\beta_{*}$ the normalized parameter $\beta$ initially in $\mathrm{m}^{-1} \mathrm{~s}$, we get the normalized controlled dynamics:

$$
\left\{\begin{array}{l}
\dot{x_{1}}=x_{4}  \tag{11}\\
\dot{x_{2}}=x_{5} \\
\dot{x_{3}}=x_{6} \\
\dot{x_{4}}=x_{1}+2 x_{5}-(1-\mu) \frac{x_{1}-x_{1}^{0}}{r_{1}^{3}}-\mu \frac{x_{1}-x_{2}^{0}}{r_{2}^{3}}+\frac{t_{*}^{2}}{4 \pi^{2} l_{*}} T_{\max } \frac{u_{1}(t)}{m(t)} \\
\dot{x_{5}}=x_{2}-2 x_{4}-(1-\mu) \frac{x_{2}}{r_{1}^{3}}-\mu \frac{x_{2}}{r_{2}^{3}}+\frac{t_{*}^{2}}{4 \pi^{2} l_{*}} T_{\max } \frac{u_{2}(t)}{m(t)} \\
\dot{x_{6}}=-(1-\mu) \frac{x_{3}}{r_{1}^{3}}-\mu \frac{x_{3}}{r_{2}^{3}}+\frac{t_{*}^{2}}{4 \pi^{2} l_{*}} T_{\max } \frac{u_{3}(t)}{m(t)} \\
\dot{m}(t)=-\beta_{*} \frac{t_{*}^{2}}{4 \pi^{2} l_{*}} T_{\max }|u(t)|
\end{array}\right.
$$

where for all $t,|u(t)| \leqslant 1$. In the remainder of this article, we will denote the coefficient $\frac{t_{*}^{2}}{4 \pi^{2} l_{*}} T_{\max }$ by $\epsilon$. Hence, we get :

$$
\left\{\begin{array}{l}
\dot{x_{1}}=x_{4}  \tag{12}\\
\dot{x_{2}}=x_{5} \\
\dot{x_{3}}=x_{6} \\
\dot{x_{4}}=x_{1}+2 x_{5}-(1-\mu) \frac{x_{1}-x_{1}^{0}}{r_{1}^{3}}-\mu \frac{x_{1}-x_{2}^{0}}{r_{2}^{3}}+\epsilon \frac{u_{1}(t)}{m(t)} \\
\dot{x_{5}}=x_{2}-2 x_{4}-(1-\mu) \frac{x_{2}}{r_{1}^{3}}-\mu \frac{x_{2}}{r_{2}^{3}}+\epsilon \frac{u_{2}(t)}{m(t)} \\
\dot{x_{6}}=-(1-\mu) \frac{x_{3}}{r_{1}^{3}}-\mu \frac{x_{3}}{r_{2}^{3}}+\epsilon \frac{u_{3}(t)}{m(t)} \\
\dot{m}(t)=-\beta_{*} \epsilon|u(t)|
\end{array}\right.
$$

In short, we write the system as :

$$
\left\{\begin{array}{l}
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x),  \tag{13}\\
\dot{m}=-\beta_{*} \epsilon|u|
\end{array}\right.
$$

where $F_{0}$ is defined in (6) restricted to the four dimensional dynamics, and

$$
F_{1}(x)=\left(\begin{array}{l}
0 \\
0 \\
1 \\
0
\end{array}\right), F_{2}(x)=\left(\begin{array}{l}
0 \\
0 \\
0 \\
1
\end{array}\right)
$$

Controllability. [5] proved that the CRTBP with a non evolving mass is controllable:
Theorem 2.1. For any $\mu \in(0,1)$, for any positive $\epsilon$, the circular restricted three-body problem is controllable on the phase space.

Using proposition (2.2) in [4], one can extend this results to the system with an evolving mass.

### 2.4. Optimal Control Problem (OCP)

Our main goal in this work is to solve an optimal control problem. We want to go from the Lyapunov orbit around $L_{1}$ to the Lyapunov orbit around $L_{2}$ with minimal energy. Mathematically we write this problem as follows

$$
\mathcal{P}_{g}\left\{\begin{array}{l}
\mathcal{C}_{g}=\min \int_{0}^{t_{f}}\|u\|^{2} \mathrm{~d} t  \tag{14}\\
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x) \\
\dot{m}=-\beta_{*} \epsilon|u|, \\
|u| \leqslant 1, \\
x(0) \in \text { Lya }_{1}, \text { and } x\left(t_{f}\right) \in \mathrm{Lya}_{2} .
\end{array}\right.
$$

We are going to present the method we developed to solve this problem. Let us summarize the steps we follow:

- First, we find a heteroclinic orbit from the Lyapunov orbit around $L_{1}$ to the Lyapunov orbit around $L_{2}$.
- Then, we realize a short transfer from a fixed point on the Lyapunov orbit around $L_{1}$ to the heteroclinic orbit.
- Similarly, we realize a transfer from the heteroclinic orbit to a fixed point on the Lyapunov orbit around $L_{2}$.
- Then we release the constraint on the position of the matching connections on the heteroclinic orbit using a multiple shooting method and we decrease the maximal thrust.
- Finally, we optimize the position of the two fixed points on Lya ${ }_{1}$ and Lya ${ }_{2}$ to satisfy the transversality condition for problem (14).
We can note that in the three first steps where we are solving optimal control problems, we have fixed the departure and arrival points to simplify the problem. The last step consists in releasing these constraints.


## 3. Properties of CRTBP

In this Section, we recall some properties of the CRTBP. In particular, we introduce equilibrium points, Lyapunov orbits and invariant manifolds. We explain how to numerically compute these orbits (see Section 3.2). We have improved the method used in [2] using the energy as continuation parameter. Finally, we introduce the invariant manifolds and how we can get a numerical approximation.

### 3.1. Lyapunov Orbits

Equilibrium Points. The Lagrange points are the equilibrium points of the circular restricted three-body problem. Euler (9] and Lagrange 19] proved the existence of five equilibrium points: three collinear points on the axis joining the center of the two primaries, generally denoted by $L_{1}, L_{2}$ and $L_{3}$, and two equilateral points denoted by $L_{4}$ and $L_{5}$ (see figure 2 ).

Computing equilateral points $L_{4}$ and $L_{5}$ is not very complicated, but it is not possible to find exact solutions for collinear equilibria $L_{1}, L_{2}$ and $L_{3}$. A lot of efforts has been dedicated to find the series expansion for these points. We used solutions from 25 , and we write here only the two solutions that we will use:

$$
\begin{align*}
& \gamma_{1}=r_{h}\left(1-\frac{1}{3} r_{h}-\frac{1}{9} r_{h}^{2}+\cdots\right)  \tag{15}\\
& \gamma_{2}=r_{h}\left(1+\frac{1}{3} r_{h}-\frac{1}{9} r_{h}^{2}+\cdots\right)
\end{align*}
$$

for $L_{1}=\left(\gamma_{1}, 0,0\right)$ and $L_{2}=\left(\gamma_{2}, 0,0\right)$. We recall that the collinear points are shown to be unstable (in every system), whereas $L_{4}$ and $L_{5}$ are proved to be stable under some conditions (see 20).


Figure 2. Localisation of Lagrange's points.

Lyapunov Orbits. Let us focus on the three collinear equilibrium points. It is standard to expand the nonlinear terms $\frac{1}{r_{1}}$ and $\frac{1}{r_{2}}$ as series in Legendre polynomials, using the formula:

$$
\begin{equation*}
\frac{1}{\sqrt{(x-A)^{2}+(y-B)^{2}+(z-C)^{2}}}=\frac{1}{D} \sum_{n=0}^{\infty}\left(\frac{\rho}{D}\right)^{n} P_{n}\left(\frac{A x+B y+C z}{D \rho}\right) \tag{16}
\end{equation*}
$$

where $D^{2}=A^{2}+B^{2}+C^{2}, \rho^{2}=x^{2}+y^{2}+z^{2}$ and $P_{n}$ is the Legendre polynomial of degree $n$. Then, using a coordinate system centered in the equilibrium point ${ }^{1} L_{i}, i=1,2,3$, the equations of motion (4) can be written as

$$
\left\{\begin{align*}
\ddot{x}-2 \dot{y}-\left(1+2 c_{2}\right) x & =\frac{\partial}{\partial x} \sum_{n \geqslant 3} c_{n} \rho^{n} P_{n}\left(\frac{x}{\rho}\right)  \tag{17}\\
\ddot{y}+2 \dot{x}-\left(c_{2}-1\right) y & =\frac{\partial}{\partial y} \sum_{n \geqslant 3} c_{n} \rho^{n} P_{n}\left(\frac{x}{\rho}\right) \\
\ddot{z}+c_{2} z & =\frac{\partial}{\partial z} \sum_{n \geqslant 3} c_{n} \rho^{n} P_{n}\left(\frac{x}{\rho}\right)
\end{align*}\right.
$$

where

$$
c_{n}=\frac{1}{\gamma_{i}^{n+1}}\left(\mu+\frac{(1-\mu) \gamma_{i}^{n+1}}{\left(1-\gamma_{i}\right)^{n+1}}\right)
$$

As previously, $\gamma_{i}$ denotes the distance between the Lagrange point $L_{i}$ and the second primary.
Hence, at Lagrange points $L_{i}, i=1,2,3$, the linearized system of 17 is

$$
\left\{\begin{align*}
\ddot{x}-2 \dot{y}-\left(1+2 c_{2}\right) x & =0  \tag{18}\\
\ddot{y}+2 \dot{x}-\left(c_{2}-1\right) y & =0 \\
\ddot{z}+c_{2} z & =0
\end{align*}\right.
$$

[^1]This is of the kind saddle $\times$ center $\times$ center. Indeed, a simple computation leads to the eigenvalues $\left( \pm \lambda, \pm \mathrm{i} \omega_{p}, \pm \mathrm{i} \omega_{v}\right)$ :

$$
\lambda^{2}=\frac{c_{2}-2+\sqrt{9 c_{2}^{2}-8 c_{2}}}{2}, \quad \omega_{p}^{2}=\frac{c_{2}-2-\sqrt{9 c_{2}^{2}-8 c_{2}}}{2}, \quad \text { et } \quad \omega_{v}^{2}=c_{2}
$$

The following theorem ensures the existence of periodic orbits around equilibrium points (see $[3,20]$ and references therein).

Theorem 3.1 (Lyapunov-Poincaré). Let $\dot{x}=H(x)$ be a hamiltonian system in $\mathbb{R}^{2 n}$, $x_{0}$ an equilibrium point identified to 0 , and $A=\frac{\partial H}{\partial x}(0)$ the linearized system matrix. Assume that the eigenvalues of $A$ are

$$
\sigma(A)=\left\{ \pm \mathrm{i} \omega, \lambda_{3}, \ldots, \lambda_{2 n}\right\}
$$

where $\omega>0$.
If $\lambda_{j} / \mathrm{i} \omega \notin \mathbb{Z}$ for $j \in \llbracket 3,2 n \rrbracket$, then there exists a one-parameter family of periodic orbits around 0 . Moreover, when approaching the equilibrium point along the family, the periods tend to $2 \pi / \omega$ and the nontrivial multipliers tend to $\exp \left(2 \pi \lambda_{j} / \omega\right), j \in \llbracket 3,2 n \rrbracket$.

In this work, we only consider a planar motion. In this case applying this theorem to the collinear points $L_{1}, L_{2}$ and $L_{3}$ we get a one-parameter family of periodic orbits around each of these equilibrium points. These periodic orbits are called Lyapunov orbits and are homeomorphic to a circle. In this work, we denote by Lya ${ }_{i}$ a Lyapunov orbit around the equilibrium point $L_{i}$. For the spatial case, orbits are called Halo orbits or Lissajous orbits (for instance, see 14]).
Numerical computation. We will describe the method to compute Lyapunov orbits around collinear Lagrange points. To find these periodic orbits, we use Newton-like method. Since equations in the coordinate system centered on $L_{i}$ are symmetric, if we consider a periodic solution of 17 , , $\chi(t)=(x(t), y(t), \dot{x}(t), \dot{y}(t))$ of period $t_{\chi}$, then there exists $t_{0}$ such that

$$
\left\{\begin{array} { l } 
{ x ( t _ { 0 } ) = x _ { 0 } , } \\
{ y ( t _ { 0 } ) = 0 , } \\
{ \dot { x } ( t _ { 0 } ) = 0 , } \\
{ \dot { y } ( t _ { 0 } ) = \dot { y } _ { 0 } , }
\end{array} \quad \text { and } \left\{\begin{array}{l}
x\left(t_{0}+t_{\chi} / 2\right)=x_{1}, \\
y\left(t_{0}+t_{\chi} / 2\right)=0, \\
\dot{x}\left(t_{0}+t_{\chi} / 2\right)=0, \\
\dot{y}\left(t_{0}+t_{\chi} / 2\right)=\dot{y}_{1} .
\end{array}\right.\right.
$$

Since $t_{0}$ could be chosen to be equal to zero and fixing $x_{0}$, we just have to find ( $\dot{y}_{0}, t_{\chi}$ ) such that, denoting by $\phi$ the flow of the dynamical system, and $\chi_{0}=\left(x_{0}, 0,0, \dot{y}_{0}\right)$, the function $\mathcal{S}_{L}$ satisfies:

$$
\begin{equation*}
\mathcal{S}_{L}\left(t_{\chi}, \dot{y}_{0}\right)=\binom{\phi_{2}\left(t_{\chi} / 2, \chi_{0}\right)}{\phi_{3}\left(t_{\chi} / 2, \chi_{0}\right)}=\binom{0}{0} . \tag{19}
\end{equation*}
$$

In practice, we fix for example the value of $x_{0}$ in order to be left with finding a zero of a function in $\mathbb{R}^{2}$ of two variables $\left(\dot{y}_{0}, t_{\chi}\right)$. Obviously, we can extend this to a periodic orbit in $\mathbb{R}^{6}$.

The main difficulty is to initialize the Newton-like algorithm. The idea is to find an analytical approximation of the orbit to a certain order, and then inject this into the Newton-like algorithm. In this work, and because the Lyapunov orbit is not very difficult to compute, we follow [24. For various orbits in $\mathbb{R}^{6}$, see $[2,10,16$ and references therein.

### 3.2. Computing the family

In order to use these orbits to construct the targeted mission, it is very useful to be able to compute the family of periodic orbits, providing us with different orbits that have different energies.

### 3.2.1. Continuation methods

To explain how we get the family of periodic orbits, let us introduce continuation methods, for a more complete introduction, see [1]. The main idea is to construct a family of problems denoted by $\left(\mathcal{P}_{\lambda}\right)_{\lambda \in[0,1]}$ depending on a parameter $\lambda \in[0,1]$. The initial problem $\mathcal{P}_{0}$ is supposed to be easy to solve, and the final problem $\mathcal{P}_{1}$ is the one we want to solve ${ }^{2}$

Let us suppose that we have solved numerically $\mathcal{P}_{0}$, and consider a subdivision $0=\lambda_{0}<\lambda_{1}<\cdots<\lambda_{p}=1$ of the interval $[0,1]$. The solution of $\mathcal{P}_{0}$ can be used to initialize the Newton-like method applied to $\mathcal{P}_{\lambda_{1}}$. And so on, step by step, we use the solution of $\mathcal{P}_{\lambda_{i-1}}$ to initialize $\mathcal{P}_{\lambda_{i}}$. Of course, the sequence $\left(\lambda_{i}\right)$ has to be well chosen and eventually should be refined.

Mathematically, for this method to converge, we need that the family of problems to depend continuously on the parameter $\lambda$. See [3, chap. 9] for some justification of the method.

From the numerical point of view, there exist many methods and strategies in order to implement continuation or homotopy methods. We can distinguish between differential pathfollowing, simplicial methods, predictorcorrector methods, etc. In this work, we implement a predictor-corrector method because it is suitable for our problem. We can note that there exist many codes which can be found on the web, such as the well-known Hompack90 [29] or Hampath [6]. For a survey about different results, challenges and issues on continuation methods, see 27.

### 3.2.2. Application to the family of orbits

Since we had to choose a parameter $x_{0}$ to write the zero function $\mathcal{S}_{L}$ in 19 , it is natural to use this parameter to perform our continuation that computes the family of orbits. Indeed, we can choose to reach a certain $x_{0}^{\text {obj }}$. So we can define our continuation as :

$$
\mathcal{P}_{\lambda}:\left\{\begin{array}{l}
\text { for } x_{0}^{\lambda}=(1-\lambda) x_{0}+\lambda x_{0}^{\text {obj }} \\
\mathcal{S}_{L}^{\lambda}\left(t_{\chi}, \dot{y}_{0}\right)=\binom{\phi_{2}\left(t_{\chi} / 2, \chi_{0}^{\lambda}\right)}{\phi_{3}\left(t_{\chi} / 2, \chi_{0}^{\lambda}\right)}=\binom{0}{0}
\end{array}\right.
$$

where $\chi_{0}^{\lambda}=\left(x_{0}^{\lambda}, 0,0, \dot{y}_{0}\right)$. Thanks to the analytical approximation provided by 24 or 16 , we can solve the initial problem $\mathcal{P}_{0}$. Using the continuation method described previously, we can get a family of periodic orbit.

However, for some periodic orbits (halo family), we can observe that the continuation fails when we converge to the equilibrium point $\left(x_{0}^{\text {obj }} \rightarrow 0\right)$. A much better continuation parameter is energy. It releases the constraint on the parameter $x_{0}$, and allows us to reach any periodic orbit, in particular the algorithm converges to the energy of $L_{i}, i \in\{1, \ldots, 3\}$. Moreover, it is a significantly more natural parameter, keeping in mind that we will construct a controlled transfer method. Section 3.3 will provide an extra argument in favor of the energy parameter.

Thanks to the analytical approximation, we get a first periodic orbit with energy $\mathcal{E}_{0}$, then we want to reach a prescribed energy $\mathcal{E}_{1}$. So we define the following family of problems:

$$
\mathcal{P}_{\lambda}^{\mathcal{E}}: \quad \mathcal{S}_{\mathcal{E}}^{\lambda}\left(t_{\chi}, x_{0}, \dot{y}_{0}\right)=\left(\begin{array}{c}
\phi_{2}\left(t_{\chi} / 2, \chi_{0}\right)  \tag{20}\\
\phi_{3}\left(t_{\chi} / 2, \chi_{0}\right) \\
\mathcal{E}\left(\chi_{0}\right)=\mathcal{E}_{\lambda}
\end{array}\right)=\left(\begin{array}{l}
0 \\
0 \\
0
\end{array}\right)
$$

where $\mathcal{E}\left(\chi_{0}\right)$ is the energy of the trajectory starting at $\chi_{0}$ and

$$
\mathcal{E}_{\lambda}=(1-\lambda) \mathcal{E}_{0}+\lambda \mathcal{E}_{1} .
$$

For more details, see algorithm 1. Here we just use a predictor-corrector continuation (see [1]).
Figure 3 shows an example of a family of Lyapunov orbits around $L_{1}$ in the Earth-Moon system.

[^2]```
Algorithm 1 Orbit Continuation Algorithm
Require: \(\mathcal{E}_{1}\) : objective energy, epsilon \(>0, \epsilon_{\min }\) and \(\epsilon_{\max }\).
Require: \(\chi_{0}=\left(x_{0}, 0,0, \dot{y}_{0}\right)\) and \(t_{\chi}\) provided by analytical approximation.
    \(\mathcal{E}_{0}=\mathcal{E}\left(\chi_{0}\right), \lambda=0\).
    \(x_{s}=x_{0}, \dot{y}_{s}=\dot{y}_{0}\) and \(t_{s}=t_{\chi}\).
    \(i=0\).
    while \(\lambda<1\) and \(\epsilon>\epsilon_{\text {min }}\) do
        \(\epsilon=\min (\epsilon, 1-\lambda)\)
        we increase : \(\lambda=\lambda+\epsilon\).
        we initialize : \(\left(t_{c}, x_{c}, \dot{y}_{c}\right) \leftarrow\left(t_{s}, x_{s}, \dot{y}_{s}\right)\)
        \(\mathcal{E}_{\lambda}=(1-\lambda) \mathcal{E}_{0}+\lambda \mathcal{E}_{1}\)
        Newton-like Method to solve \(\mathcal{S}_{\mathcal{E}}^{\lambda}\left(t_{c}, x_{c}, \dot{y}_{c}\right)=\underline{0}\).
        if success then
            we keep the solution : \(\left(t_{s}, x_{s}, \dot{y}_{s}\right) \leftarrow\left(t_{c}, x_{c}, \dot{y}_{c}\right)\)
            we increase : \(\epsilon=\min \left(\alpha \epsilon, \epsilon_{\max }\right), \alpha>1\).
        else
            we decrease : \(\epsilon=\beta \epsilon, \beta<1\).
        end if
    end while
```



Figure 3. A family of Lyapunov orbits around $L_{1}$ in the Earth-Moon system (Richardson coordinates)

### 3.3. Invariant Manifolds

All the periodic orbits described in the previous section come with their invariant manifolds, that is to say, the sets of phase points from which the trajectory converges to the periodic orbit, forward for the stable manifold and backward for the unstable manifold. These manifolds can be very useful to design interplanetary mission because as separatrix, they are some sort of gravitational current. We refer to [17, chap. 4] for the proof of existence and a more detailed explanation of these manifolds.
Monodromy Matrix. We introduce a tool of dynamical systems: the monodromy matrix. Some properties of this matrix are needed to numerically compute the invariant manifolds. For more details, see 17,20 .

Let $\bar{x}(\cdot)$ be a periodic solution of the dynamical system with period $T$ and $\bar{x}(0)=\bar{x}_{0}$. Denoting by $\phi$ the flow of the system, the monodromy matrix $M$ of the periodic orbit for the point $\bar{x}_{0}$ is defined as

$$
\begin{equation*}
M=\frac{\partial \phi\left(T ; \bar{x}_{0}\right)}{\partial x_{0}} . \tag{21}
\end{equation*}
$$

It determines whether initial perturbations $\delta \bar{x}_{0}$ of the periodic orbit decay or grow. Indeed, if we define

$$
\delta \bar{x}(T)=\phi\left(T ; \bar{x}_{0}+\delta \bar{x}_{0}\right)-\phi\left(T ; \bar{x}_{0}\right),
$$

we have, at the first order

$$
\delta \bar{x}(T)=\frac{\partial \phi\left(T ; \bar{x}_{0}\right)}{\partial x_{0}} \delta \bar{x}_{0}
$$

Local Approximation to Compute Invariant Manifolds. Using the Poincaré map we can show that the eigenvectors corresponding to eigenvalues of the monodromy matrix are linear approximations of the invariant manifolds of the periodic orbit. For the planar Lyapunov orbits in the CRTBP, we show that the four eigenvalues of $M$ are :

$$
\lambda_{1}>1, \quad \lambda_{2}=\frac{1}{\lambda_{1}}, \quad \lambda_{3}=\lambda_{4}=1
$$

The eigenvector associated with the eigenvalue $\lambda_{1}$ is in the unstable direction and the eigenvector associated with the eigenvalue $\lambda_{2}$ is in the stable direction.

Then, the method to compute invariant manifolds is the following:
(1) First, for $\chi_{0}$ a point of the periodic orbit, we compute the monodromy matrix and its eigenvectors. Let's denote by $Y^{s}\left(\chi_{0}\right)$ the normalized stable eigenvector and by $Y^{u}\left(\chi_{0}\right)$ the normalized unstable eigenvector.
(2) Then, let

$$
\begin{align*}
& \chi^{s \pm}\left(\chi_{0}\right)=\chi_{0} \pm \alpha Y^{s}\left(\chi_{0}\right),  \tag{22}\\
& \chi^{u \pm}\left(\chi_{0}\right)=\chi_{0} \pm \alpha Y^{u}\left(\chi_{0}\right),
\end{align*}
$$

be the initial guesses for (respectively) the stable and unstable manifolds. The magnitude of $\alpha$ should be small enough to be within the validity of the linear estimate but not too small to keep a reasonable time of escape or convergence (for instance, see 15] for a discussion on the value of $\alpha$ ).
(3) Finally, we integrate numerically the unstable vector forward in time, using both $\alpha$ and $-\alpha$ to generate the two branches of the unstable manifold denoted by $W^{u \pm}\left(\chi_{0}\right)$. We do the same for the stable vector backwards, and we get the two branches of stable manifold $W^{s \pm}\left(\chi_{0}\right)$ (see figure 4).


Figure 4. Illustration of the method to compute invariant manifolds.
Following this process, we are able to compute the invariant manifolds of any Lyapunov orbit of any energy (greater than the energy of $L_{i}$, for an explanation of that, see the section about Hill regions in 17]). We have represented parts of these manifold for a Lyapunov orbit in the Earth-Moon system at energy - 1.59208 in normalized coordinates in figure 5 .

These manifolds are very useful to design interplanetary transfer with low consumption. Indeed, they are separatrices of the dynamics, these manifolds can be seen as gravitationnal currents. In section 2, we will explain how we can use the manifolds in practice.


Figure 5. Manifolds of a Lypunov orbit around $L_{1}$ of the Earth-Moon system and Richardson coordinates. The energy of these orbit and manifolds is -1.59208 in normalized coordinates (centered on the barycenter of the two primaries).

Remark: Since we are following invariant manifolds converging in infinite time to the periodic orbits (backwards or forward), and because we are doing it numerically and so with a certain approximation, there exist long times for which we cannot manage to converge. We have to tune the parameter $\alpha$ in $\sqrt{22}$ (we give in section 4.1 the choice of the numerical value). Moreover, the multiple shooting method allows to subdivide the time and keep each part to reasonable time of integration.

## 4. Construct the Mission

In this section we explain all the steps of our method solving the problem 14 . We first find a heteroclinic orbit between the two Lyapunov orbits. Then we perform two short transfers from Lya ${ }_{1}$ to the heteroclinic orbit, and from the heteroclinic orbit to $\mathrm{Lya}_{2}$. Then, with a multiple shooting method we release the constraint on the position of the matching connections on the heteroclinic. Finally, we optimize the departure and arrival points previously fixed to simplify the problem.

### 4.1. The Heteroclinic Orbits

Let us first find the heteroclinic orbit between a Lyapunov orbit around $L_{1}$ and a Lyapunov orbit around $L_{2}$. One condition to be able to find such an orbit is to compute an intersection between two manifolds. Hence, these two manifolds should have the same energy. Since the manifold and the Lyapunov orbit have the same energy, we must compute two Lyapunov orbits around $L_{1}$ and $L_{2}$ with a given energy.

The study of the well known Hill regions (see 17 and references therein), i.e. the projection of the energy surface of the uncontrolled dynamics onto the position space gives us an indication of the interval of energy we can use. Indeed, we have to compute an orbit with an energy greater than the $L_{2}$ energy. And because we want to realize a low-thrust transfer, we choose to keep a low energy. Moreover, we have a smaller region of possible motion, and so, a possibly shorter transfer.

Using the method described in 3.2 .2 , we choose to get two orbits with an energy of -1.592081 in the normalized system. The main difficulty is to find a value of the energy for which the intersection exists. Finding the intersection. To find an intersection, we define two 2 D sections $U_{2}$, defined as

$$
U_{2}=\left\{(x, y) \in \mathbb{R}^{2}, x=1-\mu, y<0\right\}
$$

and $U_{3}$ defined as

$$
U_{3}=\left\{(x, y) \in \mathbb{R}^{2}, x=1-\mu, y>0\right\} .
$$

We represent them in figure 6


Figure 6. On the left: Planes $U_{2}$ and $U_{3}$ in the Earth-Moon system. On the right, unstable (red) and stable (blue) manifolds respectively from $L_{1}$ and $L_{2}$ stopping at the plane $U_{2}$

Then, we compute the intersection of the stable manifold from $L_{1}$ and the unstable manifold from $L_{2}$ with the space $U_{2}$ (of course, we can do the symmetric counterpart: unstable manifold from $L_{1}$ and stable manifold from $L_{2}$ with the space $U_{3}$ ). Since the $x$-coordinate is fixed by $U_{2}$ and because the energies of the two manifolds are equal, we just have to compute the intersection in the ( $y, \dot{y}$ )-plan (values of $\dot{x}$ are deduced from the energy equation (7)).

We show in figure 7 the $U_{2}$-section and the existence of intersections for our particular energy. To find precisely one intersection point, we have used once more a Newton-like method. We can parametrize the section of one manifold with $U_{2}$ with only one parameter, the parameter of the Lyapunov orbit. We denote by $\phi_{x=1-\mu}^{+}$, the flow propagating forward a state point from $\mathrm{Lya}_{1}$ onto the space $U_{2}$, and by $\phi_{x=1-\mu}^{-}$the flow propagating backward a state point from $\operatorname{Lya}_{2}$ onto the plan $U_{2}$. Time of propagation is fixed by the condition $x=1-\mu$.

We want to find two points $\chi_{L_{1}} \in \mathrm{Lya}_{1}$ and $\chi_{L_{2}} \in \mathrm{Lya}_{2}$ such that

$$
\phi_{x=1-\mu}^{+}\left(\chi^{u+}\left(\chi_{L_{1}}\right)\right)-\phi_{x=1-\mu}^{-}\left(\chi^{s-}\left(\chi_{L_{2}}\right)\right)=0
$$

where $\chi^{u+}$ and $\chi^{s-}$ are defined in 22. This is an equality in $\mathbb{R}^{2}$, and because each of the Lyapunov orbits is parametrized with a one dimensional parameter (the time), our problem is well posed.

To initialize the method we use a discretisation (100 points in this particular example) of the Lyapunov orbits and we take the two points minimizing the Euclidean norm in the $U_{2}$ section.

In our case, with a value of energy equal to -1.592081 and $\alpha=\frac{1}{384402}$, we obtain the heteroclinic trajectory represented in figure 8. From now on, we will denote this heteroclinic orbit by Het. Note that this computation only take few seconds on a standard desktop computer.

### 4.2. From One Orbit to Another

Here, we construct two simpler problems: first we compute an optimal control using the Pontryagin Maximum Principle reaching the heteroclinic orbit from the Lyapunov orbit around $L_{1}$, then we compute an optimal control to reach the Lyapunov orbit around $L_{2}$ from the heteroclinic orbit. In this way, we get an admissible control that follows the null control heteroclinic orbit during a certain time.


Figure 7. Section in the section $U_{2}$ of a unstable manifold from $L 1$ and a stable manifold from $L_{2}$. The energy is -1.592081 . On the right, a zoom on the interesting area.


Figure 8. Heteroclinic orbit between two Lyapunov orbits in the Earth-Moon system. We get a travel time of 8.9613933501964 (normalized time) or 38.974 days.

### 4.2.1. Around $L_{1}$

Problem Statement. Consider two points $\chi_{0}^{*} \in$ Lya $_{1}$ and $\chi_{1}^{*} \in$ Het, a time $t_{0}$ and an initial mass $m_{0}^{*}=1500 \mathrm{~kg}$. We apply the Pontryagin Maximum Principle to the following problem:

$$
\mathcal{P}_{L_{1}}\left\{\begin{array}{l}
\min \int_{0}^{t_{0}}\|u\|^{2} \mathrm{~d} t  \tag{23}\\
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x) \\
\dot{m}=-\beta_{*} \epsilon|u| \\
|u| \leqslant 1, \\
x(0)=\chi_{0}^{*}, m(0)=m_{0}^{*} \text { and } x\left(t_{0}\right)=\chi_{1}^{*}
\end{array}\right.
$$

Here, we have fixed the two points $\chi_{0}^{*}$ and $\chi_{1}^{*}$ on the Lyapunov orbit and the heteclinic orbit. We will see how we choose these points later. We will release the constraint on the position of these two points by an optimization and satisfy the transversality conditions for problem 14 in the last steps of our method.

Since the two points $\chi_{0}^{*}$ and $\chi_{1}^{*}$ belong to trajectories with an energy greater than $\mathcal{E}\left(L_{2}\right)>\mathcal{E}\left(L_{1}\right)$, we know that an admissible trajectory connecting $\chi_{0}^{*}$ to $\chi_{1}^{*}$ exists (see [7]).

If $t_{0}$ is greater than the minimum time, we can show that we are in the normal case for the Pontryagin Maximum Principle, that is to say $p^{0}$ can be normalized to -1 (see proposition 2 in [5]). Although we have not proved that this assumption holds, we will see that it is a reasonable one because of the construction of our two points.

We define the Hamiltonian as:

$$
\mathcal{H}\left(x, m, p, p_{m}, u\right)=-\|u\|^{2}+\langle p, F(x)\rangle-\left\langle p_{m}, \beta_{*} \epsilon\right| u| \rangle
$$

where $F(x)=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x), p \in \mathbb{R}^{4}$ and $p_{m} \in \mathbb{R}$.
To simplify the notation, we write:

$$
\begin{equation*}
\mathcal{H}\left(x, m, p, p_{m}, u\right)=-\|u\|^{2}+H_{0}+H_{1}+H_{2}-\left\langle p_{m}, \beta_{*} \epsilon\right| u| \rangle \tag{24}
\end{equation*}
$$

where $H_{i}=\left\langle p, F_{i}(x)\right\rangle, i=0, \ldots, 2$.
Let us define $\varphi(p)=\left(p_{3}, p_{4}\right)$, thanks to the maximization condition of the Pontryagin Maximum Principle, we get the optimal control. Denoting by $y=\left(x, m, p, p_{m}\right)$, let us introduce the switch function:

$$
\begin{equation*}
\psi(y)=\frac{-\beta_{*} \epsilon p_{m}-\epsilon / m|\varphi(p)|}{2} \tag{25}
\end{equation*}
$$

Then, the control is:

- if $|\varphi(p)| \neq 0$, then

$$
\begin{cases}u(y)=0 & \text { if } \psi(y) \leqslant 0  \tag{26}\\ u(y)=\psi(y) \frac{\varphi(p)}{|\varphi(p)|} & \text { if } \psi(y) \in[0,1] \\ u(y)=\frac{\varphi(p)}{|\varphi(p)|} & \text { else }\end{cases}
$$

- if $|\varphi(p)|=0$, then

$$
\begin{cases}u(y)=0 & \text { if } \psi(y) \leqslant 0  \tag{27}\\ u(y) \in \mathbf{S}(0, \psi(y)) & \text { if } \psi(y) \in[0,1] \\ u(y) \in \mathbf{S}(0,1) & \text { else }\end{cases}
$$

where $\mathbf{S}(a, b)$ is the $\mathbb{R}^{2}$-sphere centered in $a$ with radius $b$.
In this problem, let us write the transversality conditions from the Pontryagin Maximum Principle for the first problem (23). The free mass at the end of the transfer gives us : $p_{m}\left(t_{0}\right)=0$. Moreover, because of the final condition $x\left(t_{0}\right)=\chi_{1}^{*}, p\left(t_{0}\right)$ is free. Finally, we are left to find $\left(p(0), p_{m}(0)\right)$ such that the final state condition is satisfied.

We can write this problem as a shooting function. We denote by $\phi^{\text {ext }}$ the extremal flow of the extremal system. Hence, we define the shooting function:

$$
\begin{equation*}
\mathcal{S}_{L_{1}}\left(p(0), p_{m}(0)\right)=\binom{\phi_{1, \ldots, 4}^{\mathrm{ext}}\left(\chi_{0}^{*}, m_{0}^{*}, p(0), p_{m}(0)\right)-\chi_{1}}{\phi_{10}^{\mathrm{ext}}\left(\chi_{0}^{*}, m_{0}^{*}, p(0), p_{m}(0)\right)}=\binom{\underline{0}}{0} . \tag{28}
\end{equation*}
$$

We compute the solution, that is to say $p(0)$ and $p_{m}(0)$ using a shooting method (Newton-like method applied to (28)). As is well known, the main difficulty is to initialize the Newton-like algorithm. To do this, we have used a continuation method. Let us explain the process.

Construction of $\chi_{0}^{*}$ and $\chi_{1}^{*}$. Let us recall that we want to realize the transfer from Lya ${ }_{1}$ to Het. We have already computed the heteroclinic orbit. The method is the following:
(1) If we denote by $\chi_{\text {Het }}^{L_{1}}$ the first point of the "numerical" heteroclinic orbit near the Lypunov orbit, we find $\chi_{\text {Lya }_{1}} \in$ Lya $_{1}$ by minimizing the euclidian norm : $\chi_{\text {Lya }_{1}}=\arg \min _{\chi \in \mathrm{Lya}_{1}}\left\|\chi_{\text {Het }}^{L_{1}}-\chi\right\|$.
(2) Then, we propagate backward in time $\chi_{\text {Lya }_{1}}$ following the uncontrolled dynamics during a time $t_{\text {Lya }_{1}}$ (smaller than the period of the Lyapunov orbit) to get $\chi_{0}^{*}$
(3) We propagate forward in time $\chi_{\text {Het }}^{L_{1}}$ during a reasonable time $t_{\text {Het }}^{L_{1}}$ to get $\chi_{1}^{*}$ (small compared to the traveling time to reach the other extremity of Het).
We define the transfer time $t_{0}$ in 23 as

$$
t_{0}=t_{\mathrm{Lya}_{1}}+t_{\mathrm{Het}}^{L_{1}}
$$

Although it seems to be a simpler problem than problem $\sqrt[14]{14}$, the main difficulty is still to initialize the shooting method. We use a continuation method on the final state, using as a first simpler problem a natural trajectory corresponding to a null control. Then step by step, we reach the targeted final point on the heteroclinic orbit.
Final State Continuation. As explained in section 3.2.1, we construct a family of problems $\mathcal{P}_{\lambda}$ depending continuously on one parameter $\lambda$ such that $\mathcal{P}_{0}$ is easy to solve and $\mathcal{P}_{1}$ corresponds to the targeted problem, that is to say 23 .

First, let us define $\chi_{\mathrm{Lya}_{1}}^{\text {nat }}$ as the forward propagation of $\chi_{\mathrm{Lya}_{1}}$ following the uncontrolled dynamics during time $t_{0}$. Then we define the family of problems:

$$
\mathcal{P}_{L_{1}}^{\lambda}\left\{\begin{array}{l}
\min \int_{0}^{t_{0}}\|u\|^{2} \mathrm{~d} t  \tag{29}\\
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x) \\
\dot{m}=-\beta_{*} \epsilon|u|, \\
|u| \leqslant 1, \\
x(0)=\chi_{0}^{*}, m(0)=m_{0}^{*} \\
x\left(t_{0}\right)=(1-\lambda) \chi_{\mathrm{Lya}}^{1}
\end{array}+\lambda \chi_{1}^{*} .\right.
$$

Since $\chi_{\mathrm{Lya}_{1}}^{\text {nat }}$ corresponds to an uncontrolled dynamics, the corresponding initial costate $\left(p(0), p_{m}(0)\right)$ is zero. Then, step by step, we initialize the shooting method of $\mathcal{P}_{L_{1}}^{\lambda_{i}}$ using the solution of $\mathcal{P}_{L_{1}}^{\lambda_{i-1}}$ to reach problem (23).

Figure 9 shows the different points defined for some parameters described below.
Numerical Results. We show here the numerical results for this transfer. We choose a maximal thrust equal to 60 N . We postpone to section 4.3 the problem of the maximum thrust which should be very small. In fact, a high thrust implies that the magnitude of the costate stays very low, and it will be necessary for the multiple shooting to converge. Moreover, we choose the two times of propagation in the normalized system as:

$$
t_{\mathrm{Lya}_{1}}=1.0, \quad t_{\mathrm{Het}}^{L_{1}}=2.0
$$

We obtain the optimal trajectory plotted in figure 9 . The optimal command is shown in figure 10 . One can see that we are far from the saturation of the command, indeed, the maximum value is approximately $6 \mathrm{e}-06$, whereas we are constrained by one. We postpone the discussion on the real value in Newton to the final trajectory.

This continuation gives us an initial adjoint vector (costate) that we will denote by $p_{0}^{*}$ and $p_{m}^{0 *}$ in the remainder of this work.


Figure 9. All different points in the construction of the problem.


Figure 10. Command to realize the optimal transfer from the Lyapunov orbit to the heteroclinic orbit. We plot $u(\cdot) \leqslant 1$ function of the normalized time.

### 4.2.2. Around $L_{2}$

We design a very similar problem around $L_{2}$.
Problem Statement. Consider two points $\chi_{2}^{*} \in$ Het and $\chi_{3}^{*} \in$ Lya ${ }_{2}$, a time $t_{2}$ and an initial mass $m_{2}^{*}$. ${ }^{3}$ The mass $m_{2}^{*}$ is the final mass obtained after the solving for the transfer around $L_{1}$ (between the two problem we follow a heteroclinic orbit without any fuel consumption). We apply the Pontryagin Maximum Principle to the following problem:

$$
\mathcal{P}_{L_{2}}\left\{\begin{array}{l}
\min \int_{0}^{t_{2}}\|u\|^{2} \mathrm{~d} t  \tag{30}\\
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x) \\
\dot{m}=-\beta_{*} \epsilon|u|, \\
|u| \leqslant 1, \\
x(0)=\chi_{2}^{*}, m(0)=m_{2}^{*} \text { and } x\left(t_{2}\right)=\chi_{3}^{*} .
\end{array}\right.
$$

[^3]As before, we have fixed $\chi_{2}^{*}$ and $\chi_{3}^{*}$ on the heteroclinic and Lyapunov orbits. The final steps will allow us to release these constraints.

Since the problem is very similar to the problem around $L_{1}$, we have the same hamiltonian and the same expression of the control $u$. Hence, we get the following shooting function:

$$
\begin{equation*}
\mathcal{S}_{L_{2}}\left(p(0), p_{m}(0)\right)=\binom{\phi_{1, \ldots, 4}^{\mathrm{ext}}\left(\chi_{2}^{*}, m_{2}^{*}, p(0), p_{m}(0)\right)-\chi_{3}^{*}}{\phi_{10}^{\mathrm{ext}}\left(\chi_{2}^{*}, m_{2}^{*}, p(0), p_{m}(0)\right)}=\binom{\underline{0}}{0} . \tag{31}
\end{equation*}
$$

Construction of $\chi_{2}^{*}$ and $\chi_{3}^{*}$. We construct the two points following the same method.
(1) If we denote by $\chi_{\mathrm{Het}}^{L_{2}}$ the last point of the heteroclinic orbit near the Lyapunov orbit, we find $\chi_{\mathrm{Lya}_{2}} \in \mathrm{Lya}_{2}$ minimizing the euclidian norm : $\chi_{\text {Lya }_{2}}=\arg \min _{\chi \in \text { Lya }_{2}}\left\|\chi_{\text {Het }}^{L_{2}}-\chi\right\|$.
(2) Then, we propagate forward $\chi_{\mathrm{Lya}_{2}}$ following the uncontrolled dynamics during a time $t_{\mathrm{Lya}_{2}}$ (smaller than the period of Lyapunov orbit) to get $\chi_{3}^{*}$.
(3) We propagate backward the $\chi_{\text {Het }}^{L_{2}}$ during a reasonable time $t_{\text {Het }}^{L_{2}}$ to get $\chi_{2}^{*}$ (small compared to the traveling time to reach the other extremity).
We define the transfer time $t_{2}$ in 23 as

$$
t_{2}=t_{\mathrm{Lya}_{2}}+t_{\mathrm{Het}}^{L_{2}}
$$

Final State Continuation. As before, we construct a family of problems $\mathcal{P}_{\lambda}$ depending continuously on one parameter $\lambda$ such that $\mathcal{P}_{0}$ is easy to solve and $\mathcal{P}_{1}$ corresponds to the targeted problem, that is to say 23).

First, let us define $\chi_{\mathrm{Het}}^{\text {nat }}$ as the forward propagation of $\chi_{\mathrm{Het}}$ following the uncontrolled dynamics during the time $t_{2}$. Then we define the family of problems:

$$
\mathcal{P}_{L_{2}}^{\lambda}\left\{\begin{array}{l}
\min \int_{0}^{t_{2}}\|u\|^{2} \mathrm{~d} t  \tag{32}\\
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x) \\
\dot{m}=-\beta_{*} \epsilon|u| \\
|u| \leqslant 1, \\
x(0)=\chi_{2}^{*}, m(0)=m_{2}^{*} \\
x\left(t_{2}\right)=(1-\lambda) \chi_{\mathrm{Het}}^{\text {nat }}+\lambda \chi_{3}^{*}
\end{array}\right.
$$

Numerical Results. As before, we set $T_{\max }=60 \mathrm{~N}$, and we compute the continuation for the two times chosen as :

$$
t_{\mathrm{Het}}^{L_{2}}=2.0, \quad t_{\mathrm{Lya}_{2}}=1.0
$$

Figure 11 shows the optimal control to realize the final transfer from the heteroclinic orbit to the Lyapunov one around $L_{2}$. We see that, once again, we are far from the saturation of $u$.

This continuation gives us an initial costate that we will denote by $p_{2}^{*}$ and $p_{m}^{2 *}$ in the remainder of this work.

Table 2 sums up all the parameters for the continuation computation. We observe that, because we are using indirect shooting methods, the computation is very fast even though it is performed on a simple desktop computer or on a single-board computer (the Raspberry Pi).

### 4.3. Multiple Shooting

Thanks to the results from previous sections, we have designed an admissible control to perform the transfer from a Lyapunov orbit around $L_{1}$ to a Lyapunov orbit around $L_{2}$. We first reach a point on a heteroclinic orbit,


Figure 11. Command to realize the optimal transfer from the Lyapunov orbit to the heteroclinic orbit. We plot $u(\cdot) \leqslant 1$ as a function of the normalized time.


TABLE 2. Numerical results for the two transfers around $L_{1}$ and $L_{2}$. Computations are made on a simple laptop Core i7, and on a Raspberry Pi A, a credit card-sized single-board computer.
then we follow the natural dynamics (null control), and finally reach a point on the final Lyapunov orbit from a certain point on the heteroclinic orbit.

These two points on the heteroclinic orbit are arbitrarily chosen. There is no guarantee that this a good choice in terms of optimality. Hence, we want to release these constraints on the position of these two points. We use a multiple shooting method on top of the first two local transfer to get a better optimum.

Let us describe how we state the multiple shooting problem. As we can see in figure 12 , there are two points $\chi_{1}^{*}$ and $\chi_{2}^{*}$ belonging to the heteroclinic orbit that we want to free. Moreover, we have three times:

- $t_{0}$ which is the time defined for the transfer around $L_{1}$;
- $t_{2}$ which is the time defined for the transfer around $L_{2}$;
- $t_{1}$ which is the total time of the computed heteroclinic orbit minus the two times $t_{\mathrm{Het}}^{L_{1}}$ and $t_{\mathrm{Het}}^{L_{2}}$ used in the two previous transfers.

We define $t_{\mathrm{tot}}=t_{0}+t_{1}+t_{2}$ and we write a new optimal control problem with the same structure as the previous one around $L_{1}$ and $L_{2}$.


Figure 12. Admissible trajectory in three parts.

$$
\mathcal{P}_{\mathrm{tot}}\left\{\begin{array}{l}
\mathcal{C}_{\mathrm{tot}}=\min \int_{0}^{t_{\mathrm{tot}}}\|u\|^{2} \mathrm{~d} t  \tag{33}\\
\dot{x}=F_{0}(x)+\frac{\epsilon}{m} \sum_{i=1}^{2} u_{i} F_{i}(x) \\
\dot{m}=-\beta_{*} \epsilon|u|, \\
|u| \leqslant 1, \\
x(0)=\chi_{0}^{*} \in \operatorname{Lya}_{1}, m(0)=m_{0}^{*} \\
x\left(t_{\mathrm{tot}}\right)=\chi_{3}^{*} \in \mathrm{Lya}_{2}
\end{array}\right.
$$

As before, we apply the Pontryagin Maximum Principle to get a necessary condition for the optimal control. We are able to write the control $u$ depending on the state $(x, m)$ and the costate $\left(p, p_{m}\right)$, we can write a shooting function, exactly with the results obtained in section 4.2. But because the system is very unstable, the initialisation of $p(0)$ from the transfer around $L_{1}$ is not good enough to make a single shooting method converge for the total transfer.

Thanks to the following method, we get an admissible trajectory in three parts, and it is quite natural to use it to construct a multiple shooting function. We define

$$
Z=(\underbrace{p_{0}, p_{m}^{0}}_{P_{0}}, \underbrace{\chi_{1}, m_{1}}_{X_{1}}, \underbrace{p_{1}, p_{m}^{1}}_{P_{1}}, \underbrace{\chi_{2}, m_{2}}_{X_{2}}, \underbrace{p_{2}, p_{m}^{2}}_{P_{2}}) \in \mathbb{R}^{25},
$$

then we write the multiple shooting function with two matching conditions on state and costate, the final state condition, and the free final mass:

We want to find the vector $Z$ such that $\mathcal{S}_{\text {multi }}(Z)=0$, and as in previous sections, we use a Newton-like algorithm. The main difficulty is as usual to initialize the algorithm. This time, it is done by the previous local transfers, indeed we chose:

$$
\left\{\begin{array}{l}
p_{0}=p_{0}^{*},  \tag{35}\\
p_{m}^{0}=p_{m}^{0 *}, \\
\chi_{1}=\chi_{1}^{*}, \\
m_{1}=m_{2}^{*}, \\
p_{1}=\underline{0}, \\
p_{m}^{1}=0, \\
\chi_{2}=\chi_{2}^{*}, \\
m_{2}=m_{2}^{*}, \\
p_{2}=p_{2}^{*}, \\
p_{m}^{2}=p_{m}^{2 *}
\end{array}\right.
$$

The choices $m_{1}=m_{2}^{*}, p_{1}=\underline{0}$ and $p_{m}^{1}=0$ are made because we initialize the trajectory with a heteroclinic part, that is to say with a null control and without consumption of mass.

The Newton-like algorithm gives us a complete trajectory which is not constrained to follow the heteroclinic orbit. In figure 14 and figure 13, we can see the trajectory and the associated command.

We keep the maximum thrust equal to 60 N to allow the Newton-like algorithm to converge. But, we want to be able to give the right specification for the engine of the spacecraft. Let us see how we make this possible.

### 4.4. Thrust Continuation

Following the continuation method we want to constrain the thrust to a real value for a low-thrust engine, let us say 0.3 N . To do that, we construct a family of problems as before. Let's denote by $\epsilon_{0}$ the initial maximal thrust in normalized units corresponding to $T_{\max }=60 \mathrm{~N}$. Similarly, let us denote by $\epsilon_{1}$ the maximal thrust that we want to get corresponding to $T_{\max }=0.3 \mathrm{~N}$. Finally, we define the maximal continuation thrust:

$$
\epsilon_{\lambda}=(1-\lambda) \epsilon_{0}+\lambda \epsilon_{1} .
$$

We can now define the family of problems:

$$
\mathcal{P}_{\text {thrust }}^{\lambda}\left\{\begin{array}{l}
\min \int_{0}^{t_{\text {tot }}}\|u\|^{2} \mathrm{~d} t  \tag{36}\\
\dot{x}=F_{0}(x)+\frac{\epsilon_{\lambda}}{m} \sum_{i=1}^{2} u_{i} F_{i}(x), \\
\dot{m}=-\beta_{*} \epsilon_{\lambda}|u|, \\
|u| \leqslant 1, \\
x(0)=\chi_{0}^{*} \in \operatorname{Lya}_{1}, m(0)=m_{0}^{*} \\
x\left(t_{\text {tot }}\right)=\chi_{3}^{*} \in \mathrm{Lya}_{2}
\end{array}\right.
$$

We solve each step of the continuation with the previously defined multiple shooting method (34). This way, we manage to constrain the thrust to the given engine value. Since the control is smaller than 0.3 N , this continuation is easy, and the command does not change during it. In section 4.6 we summarize the numerical results.

Let us remark that the continuation is done with 22 iterations.

### 4.5. Optimization of the Terminal Points

The last remaining step is to free the initial and final points. The only constraints are that $x(0)$ has to belong to Lya ${ }_{1}$ and $x\left(t_{\text {tot }}\right)$ to Lya ${ }_{2}$. To simplify the problem, we have fixed by construction two points $\chi_{0}^{*}$ on Lya ${ }_{1}$ and $\chi_{3}^{*}$ on $\mathrm{Lya}_{2}$. Now we want to find the optimal points on these two periodic orbits. So we want to solve the very
general problem (14). The Pontryagin Maximum Principle gives us two transversality conditions that we have to satisfy:

$$
\begin{equation*}
p_{1, \ldots, 4}(0) \perp T_{x(0)} \mathrm{Lya}_{1} \quad \text { and } \quad p_{1, \ldots, 4}(0) \perp T_{x\left(t_{\mathrm{tot}}\right)} \mathrm{Lya}_{2} \tag{37}
\end{equation*}
$$

where the notation $T_{x} M$ stands for the usual tangent space to $M$ at the point $x$ (these conditions can be written as soon as the tangent space is well defined).

To perform this optimization we consider the two previously chosen points $\chi_{0}^{*} \in \operatorname{Lya} 1_{1}$ and $\chi_{3}^{*} \in \operatorname{Lya}_{2}$. First we perturb the point around $\mathrm{Lya}_{2}$ following the decrease of the transversality condition until we find a good zero for the transversality condition. Since we checked that the evolution of this transversality condition along the periodic orbit is not monotone, we are just able to reach a local minimum. By doing this we manage to reach a transversality condition at $t_{\text {tot }}$ around $1 \times 10^{-8}$. Secondly, we realize the same perturbation along Lya ${ }_{1}$ and we manage to reach a value around $1 \times 10^{-8}$. We have checked that the inverse process beginning with the point on Lya ${ }_{1}$ gives the same result.

Whereas this seems to be a very little change for the transfer (see numerical results in the next section), the structure of the obtained control is completely different from the previous command. We will describe this result deeper in the next section.
Remark: To perform this optimization, we could use a gradient method on the one-dimensional periodic orbits initializing it with the solution of the problem 36

### 4.6. Numerical Results

Recall that we use the CRTBP parameters given in table 2. We see on figure 13 that the last optimization step change the shape of the control. Indeed, by construction, we make the spacecraft go onto the heteroclinic orbit before we free that constraint. Hence, it can be expected that the mission has turnpike properties (see [28]). That is to say the optimal solution settled in large time consists approximately of three pieces, the first and the last of which being transient short-time arcs, and the middle piece being a long-time arc staying exponentially close to the optimal steady-state solution. In figure 13, we see that before we satisfy the transversality conditions by the last optimization step, the command structure does not have the shape of a turnpike command. Control is spread along the trajectory. After the last optimization step, the control is clearly a turnpike control and the trajectory consists approximately in three pieces as expected.

We see on figure 14 the two corresponding trajectories. We can see that to reach to transversality conditions corresponding to $x(0) \in \mathrm{Lya}_{1}$ and $x\left(t_{\mathrm{tot}}\right) \in \mathrm{Lya}_{2}$ we do not have to move the two fixed points very much. Cost. In this problem we are minimizing the cost:

$$
\int_{0}^{t_{\mathrm{tot}}}\|u\|^{2} \mathrm{~d} t
$$

But we consider a mass evolving dynamical system, and a maximum thrust. To try to compare our obtained cost with other results as, we define three different costs:

$$
\begin{equation*}
\mathcal{C}_{\mathrm{tot}}^{1}=\int_{0}^{t_{\mathrm{tot}}}\|u(t)\|^{2} \mathrm{~d} t, \quad \mathcal{C}_{\mathrm{tot}}^{2}=\int_{0}^{t_{\mathrm{tot}}} \frac{\epsilon^{2}}{m^{2}(t)}\|u(t)\|^{2} \mathrm{~d} t, \quad \text { and } \quad \mathcal{C}_{\mathrm{tot}}^{3}=\int_{0}^{t_{\mathrm{tot}}} \frac{T_{\max }^{2}}{m^{2}(t)}\|u(t)\|^{2} \mathrm{~d} t \tag{38}
\end{equation*}
$$

Results are summarized in table 3. We observe that whereas the two points $\chi_{0}^{*}$ and $\chi_{3}^{*}$ are not perturbed very much to satisfy the general transversality conditions, for the costs and the mass consumption, it is really an improvement.

## 5. VARIANT OF THE MISSION: HETEROCLINIC ORBIT WITH TWO REVOLUTIONS

In this section we present another mission going from a Lyapunov orbit around $L_{1}$ to a Lyapunov orbit around $L_{2}$. We follow exactly the same method that we have presented here except that we first find the second


Figure 13. Command to realize the optimal transfer from the Lyapunov orbit to the heteroclinic orbit. We trace $u(\cdot) \leqslant 1$ before the last optimization step on the first row (we chose two points on $\mathrm{Lya}_{1}$ and $\mathrm{Lya}_{2}$ ) and after the last optimization step consisting in getting the general transversality conditions (second row). We can observe the good turnpike property of the second control.


Figure 14. Optimal trajectory. On the left the optimal trajectory with $\chi_{0}^{*}$ and $\chi_{3}^{*}$ fixed on Lya $_{1}$ and Lya $_{2}$. On the right, the optimal trajectory with $\chi_{0}^{*}$ and $\chi_{3}^{*}$ free on Lya ${ }_{1}$ and $\mathrm{Lya}_{2}$.
intersection of manifolds, we compute the second crossing through the plane $U_{2}$ on both sides with the stable and unstable manifolds. Our final trajectory will perform two revolutions around the Moon.


Table 3. Numerical results for the final trajectory of the first mission obtained after the multiple shooting with fixed departure and final points (problem (36)) and for the optimized departure and final points on Lya ${ }_{1}$ and Lya $_{2}$ (problem 14).

### 5.1. The Heteroclinic orbit

To compute the heteroclinic orbit with two revolutions around the Moon, we have to choose a certain energy allowing the second intersection to exist. We have chosen the energy (we follow 88 for the hint of this choice):

$$
\mathcal{E}_{\mathrm{Lya}_{1,2}}=-1.5890
$$

We manage to compute the heteroclinic orbit plotted in figure 15 . We see that we have two revolutions around the Moon.


Figure 15. Heteroclinic orbit between two Lyapunov orbits in the Earth-Moon system. We get a travel time of 11.699681461946 (normalized time) or 50.883 days.

### 5.2. Two Local Transfers

As before, we compute two local transfers. One from the periodic orbit around $L_{1}$ to the heteroclinic orbit, and another from the end of the heteroclinic orbit to the periodic orbit around $L_{2}$. We choose the maximal thrust equal to 60 N as before to help the success of the shoot. We do not report the partial results here as they are comparable to the ones of the previous mission. Thanks to this step, we obtain an admissible trajectory in three parts, one controlled to reach the heteroclinic orbit (the turnpike), the second part is the uncontrolled heteroclinic orbit, and the last part is a controlled one from the heteroclinic to the Lyapunov orbit around $L_{2}$.

### 5.3. Multiple Shooting Method

As before, to free the two matching connections on the heteroclinic orbit and to decrease the maximum thrust we use a multiple shooting method associated with a continuation method. Since the transfer time is larger than for the previous mission, we have to add some grid points along the heteroclinic orbit (which are initialized with a null adjoint vector). This is due to the very unstable nature of this hamiltonian system. Here we chose 5 grid points. Thanks to the multiple shooting method and a thrust continuation, we manage to reach the required maximal thrust: $T_{\max }=0.3 \mathrm{~N}$ and we get an admissible trajectory with two fixed points on Lya ${ }_{1}$ and Lya $_{2}$. The last step consists in finding the optimal departure and arrival points on the two periodic orbits.

### 5.4. Optimization of the Terminal Points

Once again, because we have simplified the problem by fixing the departure and arrival points on Lya ${ }_{1}$ and $L_{2}$, we want to free these points on the periodic orbits to satisfy the general transversality conditions (37). As before, we perturb first $\chi_{3}^{*} \in \operatorname{Lya}_{2}$ following the decrease of the transversality condition and we do the same with $\chi_{0}^{*}$. We manage to satisfy the transversality conditions around $1 \times 10^{-9}$.

### 5.5. Results

We plot in figure 16 the command before and after the last optimization step. We observe the same phenomenon as for the previous mission. Indeed, before we satisfy the transversality conditions, the command does not have the turnpike structure, that is to say, the three parts, first a short thrust to reach the highway, then a null controlled part, and finally a controlled part to reach the periodic orbit.

Whereas the perturbations of the two points $\chi_{0}^{*}$ and $\chi_{3}^{*}$ to satisfy the transversality conditions are very small (see figure 17), the structure of the control is very different and the costs are much smaller after getting the transversality conditions. We summarize the numerical results in tables 4

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Figure 16. Command to realize the optimal transfer from the Lyapunov orbit to the heteroclinic orbit. We trace $u(\cdot) \leqslant 1$ before the last optimization step on the first row (we chose two points on $\mathrm{Lya}_{1}$ and $\mathrm{Lya}_{2}$ ) and after the last optimization step consisting in getting the general transversality conditions. We can observe the good turnpike property of the second control.


Figure 17. Optimal trajectory. On the left the optimal trajectory with $\chi_{0}^{*}$ and $\chi_{3}^{*}$ fixed on Lya $_{1}$ and Lya ${ }_{2}$. On the right, the optimal trajectory with $\chi_{0}^{*}$ and $\chi_{3}^{*}$ free on Lya ${ }_{1}$ and Lya ${ }_{2}$.
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| Initial Mass | Transfer time | $T_{\max }$ |
| :---: | :---: | :---: |
| 1500 kg | 13.699681461 or 59.582 days | 0.3 N |


|  | $\mathcal{C}_{\text {tot }}^{1}$ | $\mathcal{C}_{\text {tot }}^{2}$ | $\mathcal{C}_{\text {tot }}^{3}$ | Mass of fuel |
| :--- | :---: | :---: | :---: | :---: |
| Problem (36) | $2.4638905 \times 10^{-8}$ | $1.3297667 \times 10^{-10}$ | $4.2863204 \times 10^{-15}$ | 0.0030131 kg |
| Problem (14) | $1.9695934 \times 10^{-9}$ | $1.0629917 \times 10^{-11}$ | $3.4264079 \times 10^{-16}$ | $3.3599750 \times 10^{-4} \mathrm{~kg}$ |


|  | System | Execution time |
| :---: | :---: | :---: |
| Problem (36) | Core i7 | 99\% cpu 44,949s total |
| Problem (14) | Core i7 | $99 \%$ cpu 2min54,79s total |
| Problem (36) | Raspberry Pi A | $33 \%$ cpu 22min52,8s total |
| Problem (14) | Raspberry Pi A | 29\% cpu 1h32min46s total |

Table 4. Numerical results for the final trajectory of the second mission obtained after the multiple shooting with fixed departure and final points (problem (36)) and for the optimized departure and final points on $\mathrm{Lya}_{1}$ and $\mathrm{Lya}_{2}$ (problem (14)).
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    * This work is dedicated to Philippe Augros.

    1 LJLL-UPMC - Paris, Airbus Defence and Space - Les Mureaux, e-mail: chupin@ljll.math.upmc.fr
    2 MAPMO - Orléans, e-mail: thomas.haberkorn@univ-orleans.fr
    ${ }^{3}$ LJLL-UPMC - Paris, e-mail: emmanuel.trelat@upmc.fr

[^1]:    ${ }^{1}$ This system is called the Richardson system.

[^2]:    ${ }^{2}$ Usually when the dependency on the parameter $\lambda$ is linear, we speak about continuation method and when it is not the case we speak about homotopy methods.

[^3]:    ${ }^{3}$ We will understand why we use 2 as subscript.

