

Note that, for time-invariant systems, Eq. (8) is exact except for the truncation error, which is of order $O(\Delta t^{K+1})$.

We now find the recursive relation for $P(t)$. Let

$$G_i = \sum_{k=0}^{K_i} D^k(t_{i+1/2}) \frac{\Delta t^k}{k!} \quad (13)$$

From Eq. (8), we have

$$\begin{bmatrix} x(t_{i+1}) \\ \psi(t_{i+1}) \end{bmatrix} = \begin{bmatrix} G_i^{11} & G_i^{12} \\ G_i^{21} & G_i^{22} \end{bmatrix} \begin{bmatrix} x(t_i) \\ \psi(t_i) \end{bmatrix} \quad (14)$$

It follows from Eqs. (14) and (5) that

$$P(t_{i+1}) = [G_i^{21} + G_i^{22}P(t_i)][G_i^{11} + G_i^{12}P(t_i)]^{-1} \quad (15)$$

or

$$P(t_i) = -[G_i^{22} - P(t_{i+1})G_i^{12}]^{-1}[G_i^{21} - P(t_{i+1})G_i^{11}] \quad (16)$$

Equations (15) and (16) are suitable for initial and terminal conditions (2) and (3), respectively. Equation (15) is to be used with Kalman filtering and Eq. (16) with quadratic regulation. Note that, because of the structure of Eqs. (15) and (16), $P(t)$ will be computed on all of $[t_0, t_f]$ irrespective of the presence of singularities in the solution. This is because $P(t)$ may assume large computed values near the singularities but will not exceed the floating point limit of the computer.

In order to control the size of G_i given by Eq. (13), we could normalize G_i such that its maximal element is one without affecting relations (15) and (16).

Examples

All the computations for the examples were performed on a VAX 11/730 in double precision with $\Delta t = 0.01$.

Example 1. With

$$A = \begin{bmatrix} 0 & 1/2 \\ -1 & \sqrt{2}/5 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 0 \\ 0 & e^{-t} - 1 \end{bmatrix}$$

$$C = \begin{bmatrix} 0 & 0 \\ 0 & -1/4 - 1/2 \sin 2t \end{bmatrix} \quad (17)$$

and

$$P(0) = \begin{bmatrix} 1 & 3 \\ 3 & 2 \end{bmatrix} \quad (18)$$

the solution is computed using (15) and shown in Fig. 1. The result is identical to Fig. 12 of Ref. 2.

Example 2. Consider an example from Ref. 2 with a singular solution. In this case,

$$A = \begin{bmatrix} 1/2 & -1 & 0 \\ 1 & 1/2 & -1/2 \cos 2t \\ -1/2 \sin 2t & -1 & 0 \end{bmatrix}$$

$$B = - \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 + 1/2 \sin 2t \end{bmatrix}$$

$$C = \begin{bmatrix} -e^{-t/2} & 0 & 0 \\ 0 & -e^{-t/2} & 0 \\ 0 & 0 & -1 \end{bmatrix} \quad (19)$$

with initial condition $P(0) = -0.4 I$. The results are shown in Fig. 2. Note that this figure is very similar to Fig. 13 of Ref. 2, where nonlinear superposition formulas are used to solve the matrix Riccati equations. In this case we have a singularity at $t = 0.66$.

These two examples have time-varying elements. The procedure for time-invariant systems is similar and much more accuracy can be expected in the steady-state solution for this case by making K larger in Eq. (8).

References

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Roll Motion of a Wraparound Fin Configuration at Subsonic and Transonic Mach Numbers

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Nomenclature

A	= reference area
C_t	= total roll moment coefficient, $l/1/2 \rho V^2 A d$
$C_{t_{p+}}, C_{t_{p-}}$	= roll damping derivatives in the clockwise direction, $\partial C_t / \partial (p_+ d/2V)$, and counterclockwise direction, $\partial C_t / \partial (p_- d/2V)$, respectively
$C_{t_{pV}}$	= variation of roll deceleration due to velocity change
C_{t_0}	= total roll driving moment coefficient
$C_{t_0^{\delta}}$	= roll moment coefficient due to fin cant
$C_{t_{0V}}, C_{t_{0V^2}}$	= variations of roll driving moment due to linear and squared velocity changes, respectively
$C_{t_{\gamma \alpha^2}}$	= induced roll moment derivative
d	= reference diameter
I_x	= axial moment of inertia
N	= number of fins
p	= missile spin rate
\bar{q}	= dynamic pressure, $\rho V^2/2$
V	= total missile velocity
V_{ref}	= reference velocity
$\bar{\alpha}$	= missile total angle of attack, $\sin^{-1} [\sqrt{v^2 + w^2}/V]$
δ	= fin cant angle
ξ	= $\sin \bar{\alpha}$
γ	= aerodynamic roll angle, $\tan^{-1} [v/w]$
ϕ	= roll angle
ρ	= air density

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N.B.: () denotes the probable error of shot 75. Counterclockwise rolling motion C_0 term was allowed to be unique for each flight: shot 71=0.147; shot 72=0.43; shot 74=0.007; shot 75=-0.023.

**Table 3 Effect of various terms
(transonic flights, shots 81 and 82)**

	Cases		
	1	2	3
$C_{\ell p+}$	-30.41	-10.39	-18.29
$C_{\ell p-}$	-30.41	-10.39	-18.29
$C_{\ell_0 V}$	0	-0.31×10^{-3}	-0.41×10^{-3}
$C_{\ell_0 V^2}$	0	0	-0.21×10^{-5}
$C_{\ell pV}$	0	0	0
$C_{\ell_0 \alpha^2}$	-0.200	-0.002	-0.810
PE- ϕ	132	4.40	1.27

N.B. C_{ℓ_0} term was allowed to be unique for each flight (see below): shot 81 = -0.045; shot 82 = 0.016.

highest roll damping derivative, $C_{\ell p+} = -20.39$, exists when the fins are cupped into the direction of roll. Also, note that the quality of fit (note PE- ϕ for case 2) is excellent and the listed probable errors are equivalent to the expected measurement precision. The remaining cases (3 and 4) demonstrate the effect of $C_{\ell_0 V}$ and $C_{\ell pV}$, respectively, on the theoretical fit. Neither of these terms significantly improved or altered the quality of fit.

The two transonic flights (shots 81 and 82) that were reanalyzed during the present investigation were at Mach numbers of 1.028 and 1.092, and both were rolling in the counterclockwise direction. These flights were also fitted using the modified moment expansion, Eq. (2), and the results are shown in Table 3. Case 1 of this table is similar to the original expansion used in Ref. 1, and the quality of fit (PE- $\phi = 132$) is very poor, demonstrating that additional terms in the moment expansion are required. Case 2 is similar to case 1 with the addition of the $C_{\ell_0 V}$ term. This term significantly improved the quality of fit (PE- $\phi = 4.40$); however, the probable error is still three times larger than the measuring accuracy associated with these models. The fit represented by case 3 included the quadratic velocity term $C_{\ell_0 V^2}$ in addition to the other terms, and the associated probable error is consistent with the expected measurement precision (PE- $\phi = 1.27$). Also note that $C_{\ell p}$ for this case ($C_{\ell p} = -18.29$) falls between $C_{\ell p+}$ and $C_{\ell p-}$, as determined from the subsonic flights. Since both models were rolling in the counterclockwise direction, the unique values for $C_{\ell p+}$ and $C_{\ell p-}$ could not be determined.

All attempts to reanalyze the measured roll profiles of the two supersonic flights (shots 87 and 88) were unsuccessful. As noted previously, both these flights were near the classic pitch-roll resonant condition ($P/\omega_N \approx 1.0$), and for this condition the angular and rolling motions are strongly coupled. Since

the analysis technique used herein assumed that the motions could be decoupled and fitted separately, this may be the cause of the failure to fit the two supersonic flights adequately.

Concluding Remarks

A modified expansion for the rolling moment coefficient has been developed and was used successfully in fitting experimental flight data for a wraparound fin configuration. It is believed that the results obtained at the subsonic and transonic conditions add significantly to the understanding of the rolling motions associated with these configurations. These results indicate that different values of the roll damping derivative $C_{\ell p}$ exist, depending on the direction of spin and also that the roll driving moment C_{ℓ_0} is a strong function of velocity throughout the transonic regime.

References

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• "Optimal Multiple-Impulse Time-Fixed Rendezvous Between Circular Orbits," Vol. 9, No. 1, 1986, pp. 17-22. In Fig. 4 on p. 19 the number of impulses for the $\beta = 0$ and TIME = 0.4 case should be labelled as 2 rather than 3. The case of $\beta = 270$ does require 3 impulses as indicated.