

# Speed and Accuracy Tests of the Variable-Step Störmer-Cowell Integrator

Matt Berry

Analytical Graphics, Inc.

Liam Healy

Naval Research Laboratory

# Overview

- Background
- Integrators
- Orbit Propagation Tests
- Orbit Determination Tests
- Conclusions and Recommendations

# Background

- US Space Command is tracking over 12,000 objects in orbit.
- Analytic methods (GP) no longer meet accuracy requirements, so numerical methods are used (SP).
- Numerical methods require much more computation time.
- Planned sensor upgrades to higher-frequency radar may increase the number of tracked objects to over 100,000.
- Need to find the fastest numerical integrator for each type of orbit.

# Integration Methods

Method	Single / Multi	Fixed / Variable	Single / Double	Non-Summed / Summed
Runge-Kutta	Single	Fixed	Single	NA
Runge-Kutta-Fehlberg	Single	Variable	Single	NA
Adams (non-summed)	Multi	Fixed	Single	Non-Summed
Summed Adams	Multi	Fixed	Single	Summed
Shampine-Gordon	Multi	Variable	Single	Non-Summed
Störmer-Cowell	Multi	Fixed	Double	Non-Summed
Gauss-Jackson	Multi	Fixed	Double	Summed
<b>New: var. S-C</b>	<b>Multi</b>	<b>Variable</b>	<b>Double</b>	<b>Non-Summed</b>

# Single / Multi-Step Integrators

- Single-Step Integrators
  - Integrate using information from only the current step.
  - The number of evaluations is dependent on the order.
- Multi-Step Integrators
  - Integrate forward using information from several *backpoints*.
  - Predictor-Corrector methods, with one or two evaluations per step.
  - Cannot integrate through a discontinuity.

# Single / Double Integration

- Single Integration
  - Gives velocity from acceleration.
  - Must integrate velocity to find position.
- Double Integration
  - Gives position directly from acceleration.
  - Used with a single integration method to find velocity.
  - Reduces round-off error (Herrick).
  - More stable than single integration, less evals per step required (for multi-step methods).

# Variable-Step Integration

- Fixed-step integrators take more steps than needed at apogee.
- Variable-step integrators change the step size to control local error.
- Variable-step integrators take fewer steps per orbit for elliptical orbits, for a given accuracy.
- To be more efficient, an integrator must have fewer **evaluations** per orbit than another – evals take 90% of run-time.

# Variable-Step Methods

- Shampine-Gordon
  - Single-integration method, two evaluations per step.
  - Step size only increased when it can be doubled.
  - Method is also variable-order, and self-starting.
- var. Störmer-Cowell
  - Double-integration method, one evaluation per step.
  - Step size increased whenever possible.
  - Method is not variable-order, except for starting.



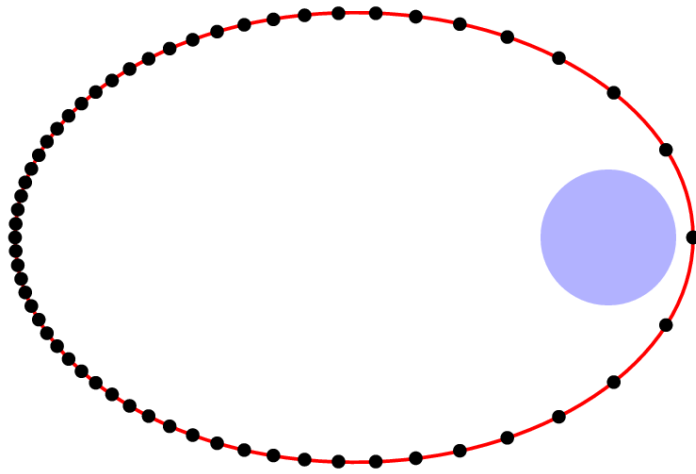
# $s$ -Integration

- Another method of handling elliptical orbits is to change the independent variable from  $t$  to  $s$  with a Generalized Sundman transformation

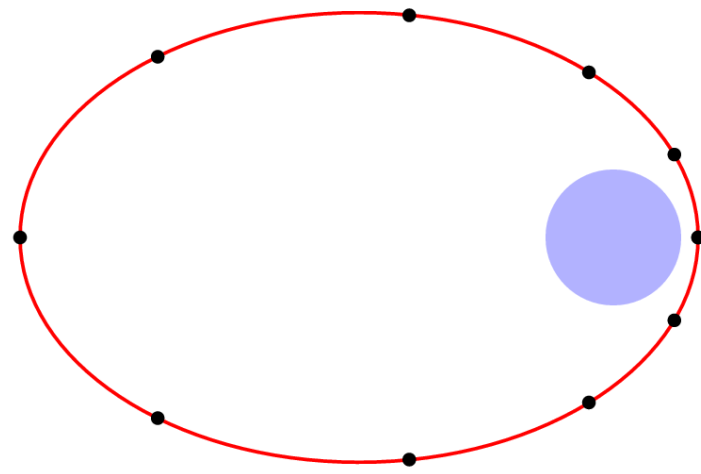
$$dt = cr^n ds$$

- Still a fixed-step method - no local error control.
- Must integrate to find time - leads to in-track error.
- Unstable with only one evaluation per step (PEC).
- Can use a PEC $\tilde{E}$ C implementation - only re-evaluate two-body force on second evaluation.

# $s$ -Integration



(a)  $t$ -integration with 58 steps.



(b)  $s$ -integration with 10 steps.

$$e = 0.75$$

# Integration Methods

Method	Single / Multi	Fixed / Variable	Single / Double	Non-Summed / Summed
Runge-Kutta	Single	Fixed	Single	NA
Runge-Kutta-Fehlberg	Single	Variable	Single	NA
Adams (non-summed)	Multi	Fixed	Single	Non-Summed
Summed Adams	Multi	Fixed	Single	Summed
Shampine-Gordon	Multi	Variable	Single	Non-Summed
Störmer-Cowell	Multi	Fixed	Double	Non-Summed
Gauss-Jackson	Multi	Fixed	Double	Summed
New: var. S-C	Multi	Variable	Double	Non-Summed

# Testing Accuracy - Error Ratio

- Compare computed numerical integration to some reference.
- Define an error ratio (Merson):

$$\rho_r = \frac{1}{r_A N_{\text{orbits}}} \sqrt{\frac{1}{n} \sum_{i=1}^n (\Delta r_i)^2}$$

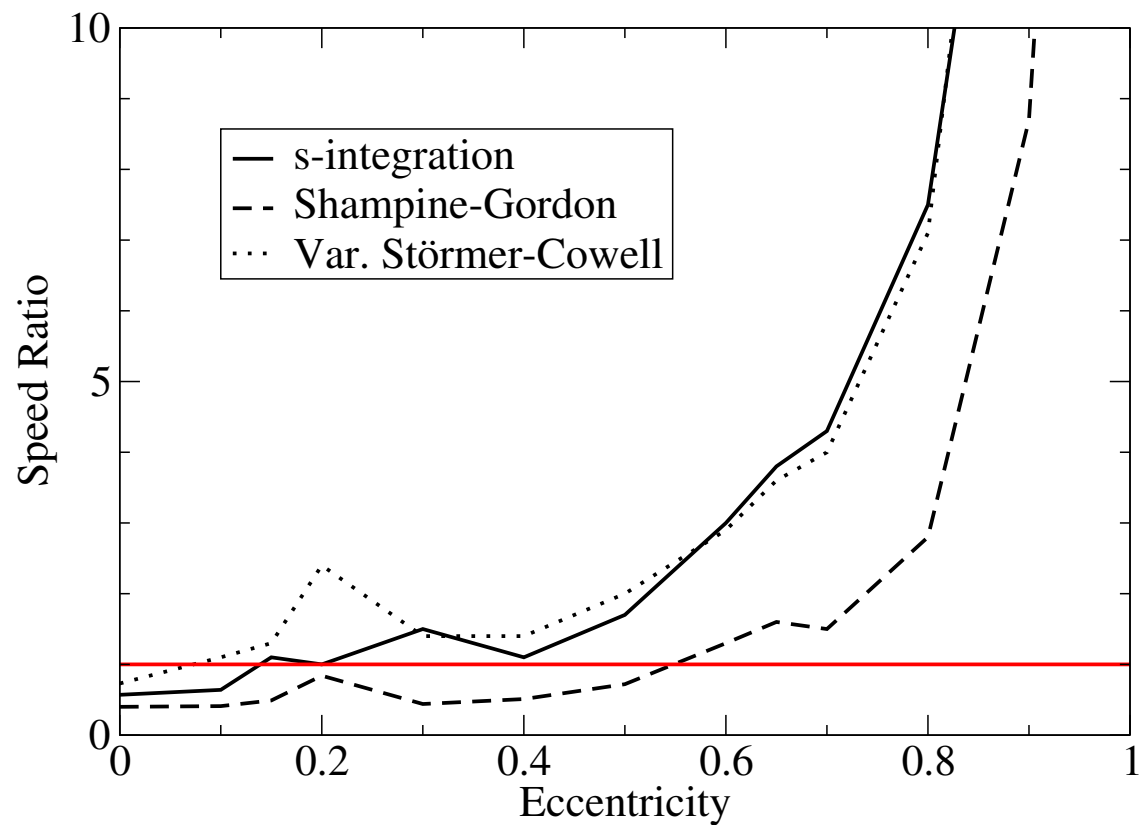
where  $\Delta r = |r_{\text{computed}} - r_{\text{ref}}|$ .

- Comparisons are over 3 days with and w/o perturbations.
- Perturbations include  $36 \times 36$  WGS-84 geopotential, Jacchia 70 drag model, and lunar/solar forces.

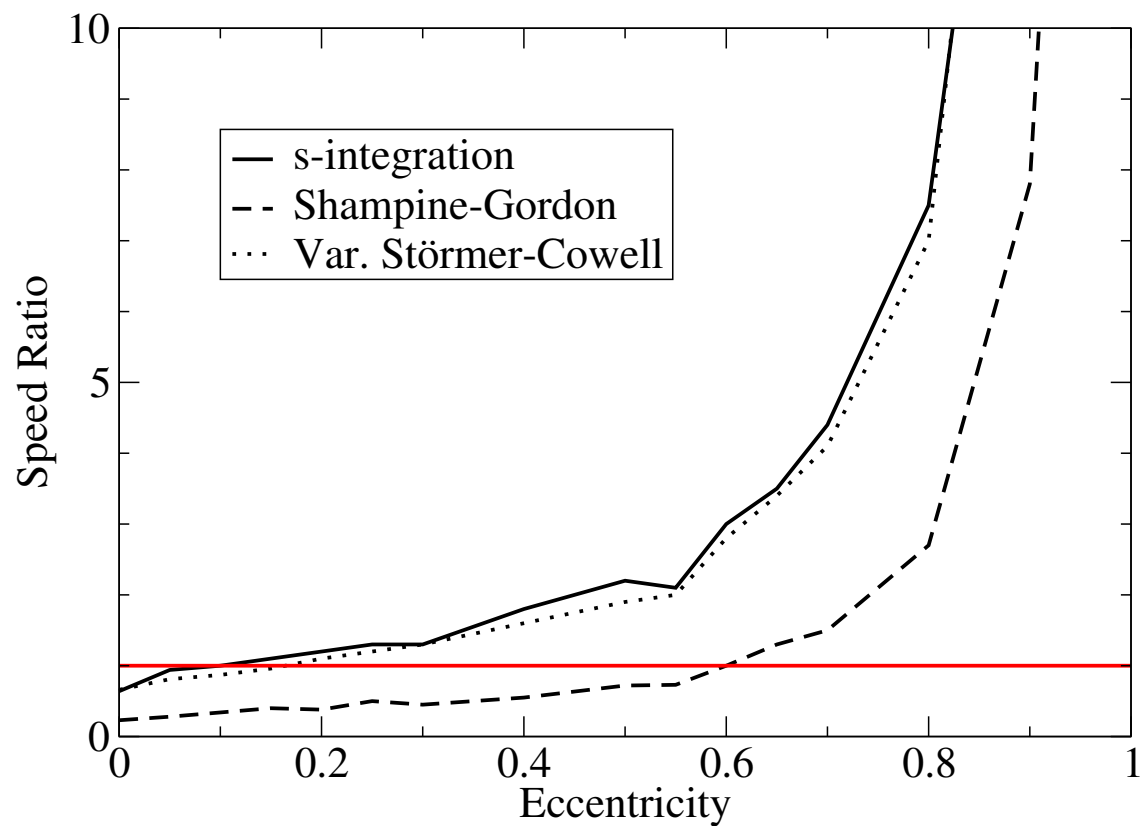
# Speed Testing

- Compare methods using speed tests with equivalent accuracy.
- Step sizes found for GJ-8 with  $t$ - and  $s$ -integration which give error ratios of  $1 \times 10^{-9}$ .
- Tolerance found for Shampine-Gordon and Var. Störmer-Cowell which gives an error ratio of  $1 \times 10^{-9}$ .
- Time found to run for 30 days with perturbations using this step size or tolerance, for various eccentricities and perigee heights.
- Speed ratio is the time of the variable-step method over the time of the fixed-step method.

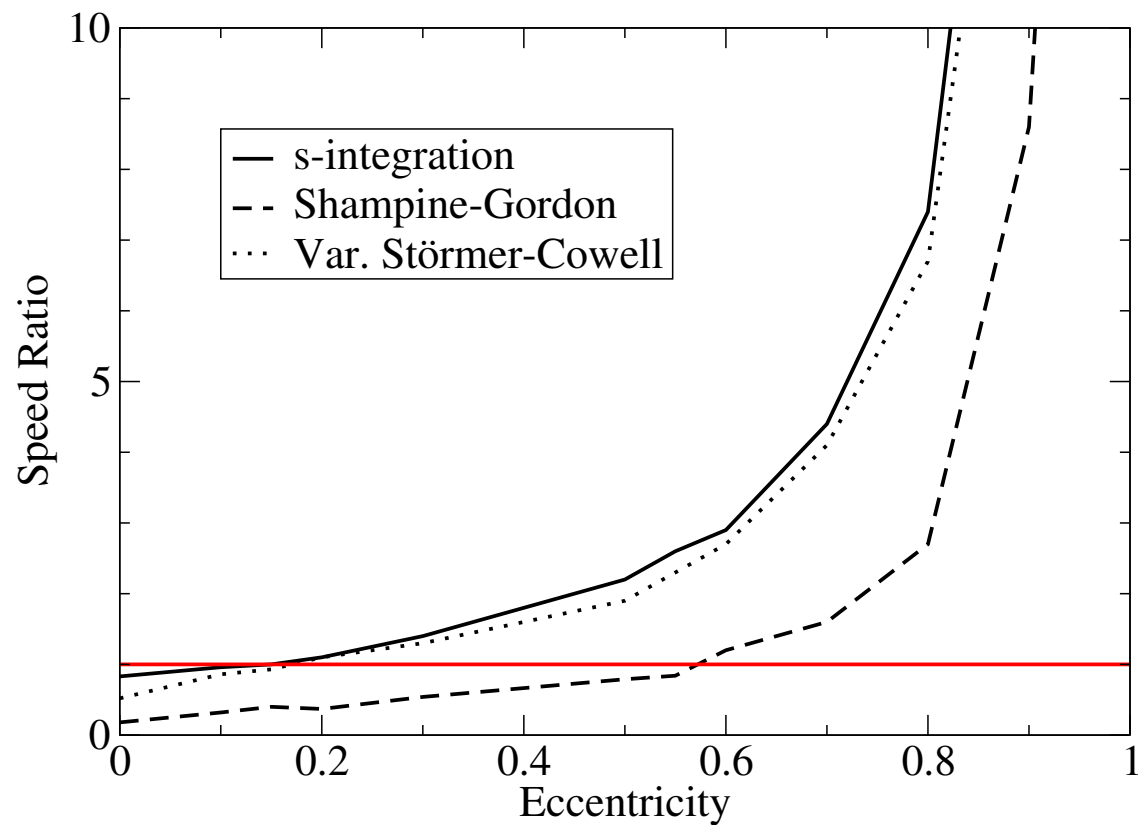
# Speed Ratios at 300 km Perigee



# Speed Ratios at 400 km Perigee

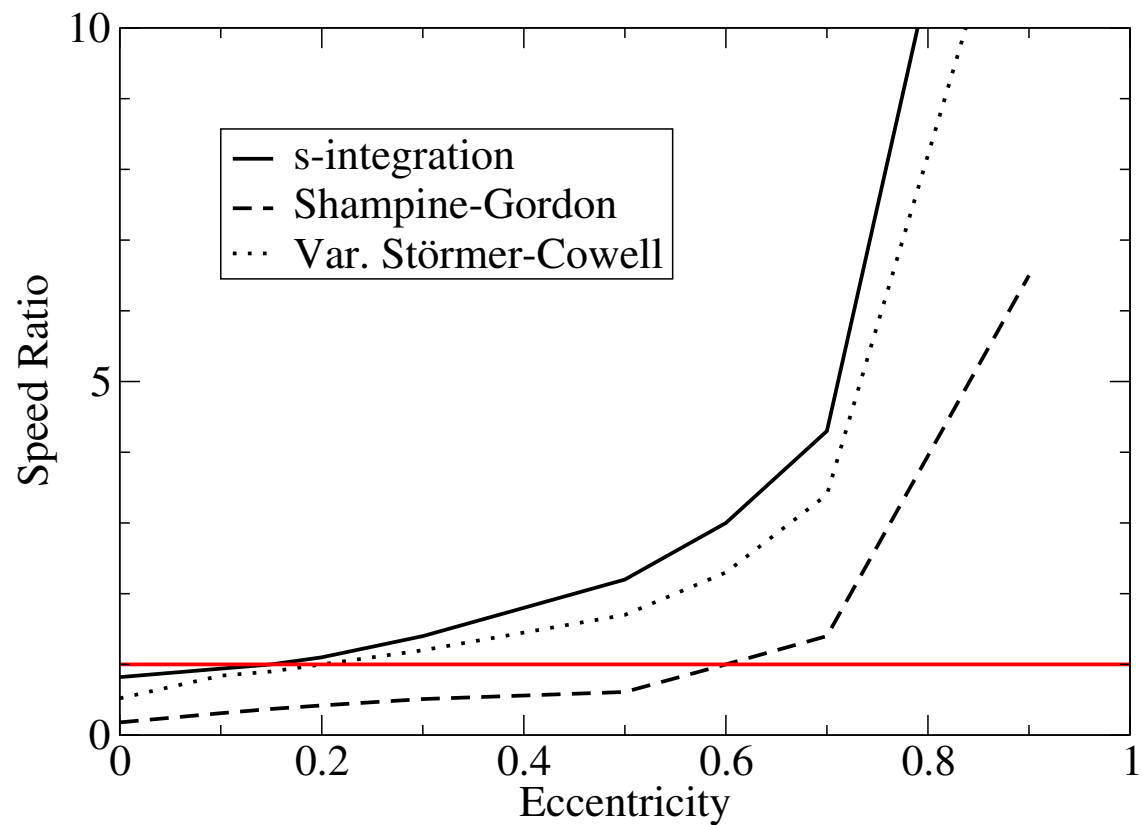


# Speed Ratios at 500 km Perigee





# Speed Ratios at 1000 km Perigee



# Orbit Determination Testing

- Test performed on set of cataloged objects from 1999-09-29.
- 8003 objects in catalog, 1000 randomly selected for test.
- Perform 3 tests:
  - Time all 1000 objects with GJ-8 using  $t$ -integration.
  - Use  $t$ -integration,  $s$ -integration, and var. Störmer-Cowell on objects with  $e > 0.15$ .
  - Use both  $t$ -integration and Shampine-Gordon on objects with  $e > 0.60$ .

# Orbit Determination Results

- Takes 11.2 hrs to fit 1000 objects.
- Var. Störmer-Cowell is 1.65 hours faster than  $t$ -integration.  
14.7% improvement.
- $s$ -integration has a 14.6% improvement over  $t$ -integration.
- Shampine-Gordon has a 7.0% improvement over  $t$ -integration.
- $s$ -integration and Shampine-Gordon give comparable results to Gauss-Jackson.
- Var. Störmer-Cowell is more robust than Gauss-Jackson
  - Updates 3 more objects.

# Summary

- Local error control gives var. Störmer-Cowell an advantage over  $s$ -integration for low-perigee orbits.
- var. Störmer-Cowell is more than twice as fast as Shampine-Gordon because there are fewer restrictions on the step size.
- var. Störmer-Cowell updates more objects in OD than fixed-step methods.

# Recommendations

- A variable-step method should be used for objects with eccentricities over 0.15.
- $s$ -integration can be used in regions where drag is less significant.
- var. S-C method with local error control should be used in regions with high drag.
- A study combining  $s$ -integration with var. S-C method could show how to improve  $s$ -integration results with drag.