# THE PERFORMANCE OF A PROJECTILE WHICH USES A BANG-BANG TYPE GUIDANCE LAW: PART 1 

Y. Yavin, C. Frangos and J. P. Fourie<br>Laboratory for Decision and Control<br>Department of Electrical and Electronic Engineering<br>University of Pretoria<br>Pretoria 0002, South Africa

(Received July 1991)


#### Abstract

A projectile which uses a bang-bang type guidance law is launched, and its goal is to hit a fixed target whose centre is located on the ground. Using stochastic optimal control, the performance of the projectile is compared with cases where an optimal guidance law, or a saturated proportional navigation law, are being applied using the same airframe.


## 1. INTRODUCTION

Conventional missile systems make use of seekers which are mounted on some sort of gimbal system inside the missile, for detection and tracking of the target. The gimbals allow the seeker to be inertially stabilized, and it is then possible to implement a proportional navigation guidance law. The proportional navigation guidance law provides in general very good guidance accuracies. The alternative to mounting the seeker on gimbals is to fix the seeker to the missile airframe in the so-called strapdown configuration. To implement a proportional navigation guidance law using a strapdown seeker requires the use of an on-board computer and some additional sensors. All the above schemes are complex, costly and difficult to implement in a high-g launch environment. In this work a cheaper option for a guidance scheme, although a less accurate one, is discussed. This scheme uses the concept of a wind stabilized seeker. The concept of a wind stabilized seeker makes use of a seeker mounted on a "sting" which protrudes from the front of the missile. The seeker is mounted on a universal joint, and has a housing which is aerodynamically shaped so that it will align itself with the relative wind vector. The seeker sightline is therefore aligned with the missile flight path, irrespective of airframe attitude. The seeker can then measure the error angle between the seeker's flight path and the seeker-to-target line-of-sight. By using the seeker's outputs to control the flight surfaces on the missile airframe, the guidance loop tries to zero this error angle. Henceforward, it is assumed that the system is to be used against targets on the ground and that the projectile is unpowered after initial launch.

This paper deals with the guidance of a projectile which uses a wind stabilized seeker. Using stochastic optimal control, three guidance laws are considered, that is, an optimal guidance law, a saturated proportional navigation law and a bang-bang guidance law. However, from these three laws only the bang-bang guidance law can be implemented on the above-mentioned projectile, and the study of the first two laws is done for the sake of the evaluation of the performance of the projectile acting under the third guidance law.

This work is to a large extent a continuation of [1], and the methods applied here are the same as those applied in [1]. However, the physical problem dealt with here differs from the one dealt with in [1].

## 2. THE EQUATIONS OF MOTION

Consider the motion of a projectile $P$ in the $(x, z)$-plane. It is assumed here that the equations of motion of $P$ are given by

$$
\begin{align*}
& \frac{d x}{d t}=v \cos \gamma  \tag{1}\\
& \frac{d z}{d t}=v \sin \gamma  \tag{2}\\
& \frac{d \gamma}{d t}=\frac{\left(\frac{L}{m}-g \cos \gamma\right)}{v}  \tag{3}\\
& \frac{d v}{d t}=-\frac{D}{m}-g \sin \gamma \tag{4}
\end{align*}
$$

where ( $x, z$ ) denotes the coordinates of the projectile $P, v$ its speed, $\gamma$ its flight path angle, $L$ the lift force acting on $P, D$ the drag force acting on $P$ and $m$ its mass. It is assumed that

$$
\begin{equation*}
L=0.5 \rho(z) v^{2} S C_{L_{\alpha}} \alpha \tag{5}
\end{equation*}
$$

and

$$
\begin{equation*}
D=0.5 \rho(z) v^{2} S\left(C_{D O}+K C_{L_{\alpha}}^{2} \alpha^{2}\right) \tag{6}
\end{equation*}
$$

where $\rho(z)$ denotes the air density, $S$ an appropriate reference area and $C_{D O}, K$ and $C_{L_{\alpha}}$ are given aerodynamical coefficients. It is assumed in this simplified model that the angle of attack is the control function of the projectile's motion.

In the real system, the purpose of the wind stabilized seeker platform is to keep the seeker sightline aligned with the airframe's flight path angle. The wind stabilized seeker platform is coupled to the airframe by a universal joint, which allows the platform to align itself with the relative wind vector, but not to rotate relative to the airframe roll axis.

In the model used here, the effects of the motion of the seeker platform together with the forces and moments applied on it, are incorporated as additional Gaussian white noise processes. Hence, using the notation $x_{1}:=x, x_{2}:=z, x_{3}:=\gamma$ and $x_{4}:=v$, equations (1)-(6) yield

$$
\begin{align*}
\frac{d x_{1}}{d t} & =x_{4} \cos x_{3}+\sigma_{1} \frac{d W_{1}}{d t}  \tag{7}\\
\frac{d x_{2}}{d t} & =x_{4} \sin x_{3}+\sigma_{2} \frac{d W_{2}}{d t}  \tag{8}\\
\frac{d x_{3}}{d t} & =\frac{0.5 \rho\left(x_{2}\right) x_{4}^{2} S C_{L_{\alpha}} \frac{\alpha}{m}-g \cos x_{3}}{x_{4}}+\sigma_{3} \frac{d W_{3}}{d t}  \tag{9}\\
\frac{d x_{4}}{d t} & =-0.5 \rho\left(x_{2}\right) x_{4}^{2} S \frac{\left(C_{D O}+K C_{L_{\alpha}}^{2} \alpha^{2}\right)}{m}-g \sin x_{3}+\sigma_{4} \frac{d W_{4}}{d t} \tag{10}
\end{align*}
$$

$t>0$, where $W=\left\{W(t)=\left(W_{1}(t), W_{2}(t), W_{3}(t), W_{4}(t)\right), t \geq 0\right\}$ is an $\mathbf{R}^{4}$-valued standard Wiener process, and $\sigma_{i}, i=1,2,3,4$ are given numbers satisfying $0<\sigma_{i} \ll v_{1}, i=1,2,4$, and $0<\sigma_{3} \ll \pi$. The parameter $v_{1}$ is defined later. Note that $\sigma_{i} \frac{d W_{i}}{d t}, i=1,2,3,4$, model the kinematical and dynamical effects on $P$ emerging from the motion of the seeker's platorm.

It is assumed here that the projectile $P$ can manoeuvre as long as $v_{1}<v<v_{2}$, where $v_{1}$ and $v_{2}$ are given positive numbers, and that it has a detection range of radius $R_{o}$. Also, it is assumed that the motion of $P$ is confined to the strip $0<z<H_{0}$, where $H_{0}$ is a given positive number. In addition, it is assumed that during its motion, the flight path angle $\gamma$ is subject to the constraint $-\pi / 2 \leq \gamma \leq \gamma_{0}$, where $\gamma_{0}$ is a given positive number. Thus $P$ has an "operation zone" $D_{o p}$ determined by: $0 \leq x<R_{o}, 0<z<H_{o},-\pi / 2 \leq \gamma \leq \gamma_{o}$ and $v_{1}<v<v_{2}$. The projectile $P$ is launched and its goal is to hit a fixed target set whose centre is located in ( $x_{D}, z_{D}$ ), where $z_{D}>0$ is a small enough number. Hence, once $P$ is launched its goal is to reach, before leaving the domain $D_{o_{\mathbf{p}}}$, a target set $T$,

$$
\begin{equation*}
T=\left\{(x, z):\left(x-x_{D}\right)^{2}+\left(z-z_{D}\right)^{2} \leq r_{o}^{2}, z>0\right\} \tag{11}
\end{equation*}
$$

where $r_{o}$ is a given positive number.
In this work, one may view the time $t=0$ as the first time during $P$ 's flight that the seeker begins to operate.

## 3. FORMULATION OF THE PROBLEM

In the sequel, the following set of stochastic differential equations will serve as the model for the motion of $P$

$$
\begin{align*}
& d x_{1}=I(\mathbf{x}) x_{4} \cos x_{3} d t+\sigma_{1} d W_{1}  \tag{12}\\
& d x_{2}=I(\mathbf{x}) x_{4} \sin x_{3} d t+\sigma_{2} d W_{2}  \tag{13}\\
& d x_{3}=I(\mathbf{x}) x_{4}^{-1}\left[0.5 \rho\left(x_{2}\right) x_{4}^{2} S C_{L_{\alpha}} \alpha(\mathbf{x}) / m-g \cos x_{3}\right] d t+\sigma_{3} d W_{3}  \tag{14}\\
& d x_{4}=I(\mathbf{x})\left[-0.5 \rho\left(x_{2}\right) x_{4}^{2} S\left(C_{D O}+K C_{L_{\alpha}}^{2} \alpha^{2}(\mathbf{x})\right) / m-g \sin x_{3}\right] d t+\sigma_{4} d W_{4} \tag{15}
\end{align*}
$$

$t>0$, where $I(\mathbf{x})=1$ if $\mathrm{x} \in\left\{\mathrm{x}: v_{1}<x_{4}<v_{2}\right\}$ and $I(\mathbf{x})=0$ otherwise, $\mathrm{x}=\left(x_{1}, x_{2}, x_{3}, x_{4}\right)$. The function $I(\cdot)$ is introduced here to guarantee the existence of solutions to equations (12)-(15) over the whole of $\boldsymbol{R}^{4}$. In fact, we are interested in these solutions only over a set $D_{0}, D_{0} \subset \mathbf{R}^{4}$, which will be defined later.

Denote by $U_{o}$ the class of all feedback strategies $\alpha(\cdot)=\left\{\alpha(\mathbf{x}), \mathbf{x} \in \mathbf{R}^{4}\right\}$ such that $\alpha(\cdot): \mathbf{R}^{4} \rightarrow \mathbf{R}$ is measurable and $|\alpha(\mathbf{x})| \leq a_{o}$ for all $\mathbf{x} \in \mathbf{R}^{4}$.

Let $\alpha(\cdot) \in U_{o}$. Then, [2], equations (12)-(15) determine a stochastic process $\zeta_{x}^{\alpha}=\left\{\zeta_{x}^{\alpha}(t)=\right.$ $\left.\left(\zeta_{x 1}^{\alpha}(t), \zeta_{x 2}^{\alpha}(t), \zeta_{x 3}^{\alpha}(t), \zeta_{x 4}^{\alpha}(t)\right), t \geq 0\right\}, \zeta_{x}^{\alpha}(0)=x$, such that $\zeta_{x}^{\alpha}$ is a weak solution (in the sense of [2]) to equations (12)-(15) associated with a family $\left\{P_{x}^{\alpha}, \mathbf{x} \in \mathbf{R}^{4}\right\}$ of probability measures, and such that $\left\{\left(\zeta_{x}^{\alpha}, P_{x}^{\alpha}\right), \mathbf{x} \in \mathbb{R}^{4}\right\}$ is a family of strong Markov processes. Furthermore, the weak infinitesimal operator of this family is given by

$$
\begin{align*}
\mathcal{L}(\alpha(\cdot)) V(\mathbf{x})= & I(\mathbf{x}) x_{4} \cos x_{3} \frac{\partial V(\mathbf{x})}{\partial x_{1}} \\
& +I(\mathbf{x}) x_{4} \sin x_{3} \frac{\partial V(\mathbf{x})}{\partial x_{2}} \\
& +I(\mathbf{x}) x_{4}^{-1}\left[0.5 \rho\left(x_{2}\right) x_{4}^{2} S C_{L_{\alpha}} \alpha(\mathbf{x}) / m\right. \\
& \left.-g \cos x_{3}\right] \frac{\partial V(\mathbf{x})}{\partial x_{3}}  \tag{16}\\
& +I(\mathbf{x})\left[-0.5 \rho\left(x_{2}\right) x_{4}^{2} S\left(C_{D O}+K C_{L_{\alpha}}^{2} \alpha^{2}(\mathbf{x})\right) / m\right. \\
& \left.-g \sin x_{3}\right] \frac{\partial V(\mathbf{x})}{\partial x_{4}} \\
& +\frac{1}{2} \sum_{i=1}^{4} \sigma_{i}^{2} \frac{\partial^{2} V(\mathbf{x})}{\partial x_{i}^{2}}
\end{align*}
$$

for any $V \in C_{o}^{\infty}\left(\mathbf{R}^{4}\right)$.
Define the following sets in $\mathbf{R}^{4}$ :

$$
\begin{gather*}
D_{o}:=\left\{\mathbf{x}:-\delta<x_{1}<R_{o}, 0<x_{2}<H_{o},-\delta-\frac{\pi}{2}<x_{3}<\gamma_{o}+\delta, \quad\right. \text { and }  \tag{17}\\
\left.v_{1}<x_{4}<v_{2}\right\}, \quad 0<\delta \ll 1 \\
K:=\left\{\mathbf{x} \in D_{o}:\left(x_{1}-x_{D}\right)^{2}+\left(x_{2}-z_{D}\right)^{2} \leq r_{o}^{2}\right\} \tag{18}
\end{gather*}
$$

and

$$
\begin{equation*}
D:=D_{o}-K \tag{19}
\end{equation*}
$$

Note that now $D_{o}$ and $K$ are respectively $P$ 's "operation zone" and the target set.
Denote by $\tau(\mathbf{x} ; \alpha(\cdot))$ the first exit time of $\zeta_{x}^{\alpha}$ from $D$ and define the following class of admissible feedback strategies:

$$
\begin{equation*}
U:=\left\{\alpha(\cdot) \in U_{o}: \sup _{\mathbf{x} \in D} E_{x}^{\alpha} \tau(\mathbf{x} ; \alpha(\cdot))<\infty\right\} \tag{20}
\end{equation*}
$$

where $E_{x}^{\alpha}$ denotes the expectation operator with respect to $P_{x}^{\alpha}$. Also, define the following functional:

$$
\begin{align*}
V(\mathbf{x} ; \alpha(\cdot)):= & P_{x}^{\alpha}\left(\left\{\zeta_{x}^{\alpha}(\tau(\mathbf{x} ; \alpha(\cdot))) \in K\right\}\right) \\
= & P_{x}^{\alpha}\left(\left\{\text { for some } t, 0 \leq t<\tau_{o}(\mathbf{x} ; \alpha(\cdot)):\right.\right.  \tag{21}\\
& \text { the projectile } P \text { reaches the target set } K\}), \\
& \alpha(\cdot) \in U, \mathbf{x} \in \mathbf{R}^{4},
\end{align*}
$$

where $\tau_{o}(\mathbf{x} ; \alpha(\cdot))$ is the first time $t, t \geq 0$, that $\zeta_{x}^{\alpha}$ leaves the domain $D_{o}$.
In this work we consider three guidance laws for the projectile $P$. These laws are: (i) an optimal guidance law, (ii) a saturated proportional navigation guidance law and (iii) a bang-bang guidance law.

Although these guidance laws are feedback laws, only the third one can be implemented by the wind stabilized seeker whereas the first two serve as reference for the evaluation of the performance of. $P$ acting under the third guidance law.

## 4. COMPUTATION OF $V(\cdot ; \alpha(\cdot))$

Let $\mathcal{D}$ denote the class of all functions $V: \mathbf{R}^{4} \rightarrow \mathbf{R}$ such that $V$ is continuous on the closure $\bar{D}_{o}$ of $D_{o}$, twice continuously differentiable on $D$, and such that $\mathcal{L}(\alpha(\cdot)) V \in L_{2}(D)$ for any $\alpha(\cdot) \in U$.

By following the same procedure as in [3], it follows that an optimal guidance law $\alpha^{*}(\cdot)$ may be found by solving the following problem

$$
\begin{align*}
\mathcal{L}(\alpha(\cdot)) V(\mathbf{x}) & =0, & & \mathbf{x} \in D  \tag{22}\\
V(\mathbf{x}) & =1, & & \mathbf{x} \in K \\
V(\mathbf{x}) & =0, & & \mathbf{x} \notin D_{o} \tag{23}
\end{align*}
$$

where $\alpha(\cdot)$ is given by:
If $\frac{\partial V(\mathbf{x})}{\partial x_{4}}>0$ then

$$
\alpha(\mathbf{x})= \begin{cases}a_{0} & \text { if } B_{0}(\mathbf{x})>a_{0}  \tag{24}\\ B_{0}(\mathbf{x}) & \text { if }\left|B_{0}(\mathbf{x})\right| \leq a_{0} \\ -a_{0} & \text { if } B_{0}(\mathbf{x})<-a_{0}\end{cases}
$$

where

$$
\begin{equation*}
B_{0}(\mathbf{x})=\frac{\partial V(\mathbf{x})}{\partial x_{3}}\left[2 x_{4} K C_{L_{\alpha}} \frac{\partial V(\mathbf{x})}{\partial x_{4}}\right]^{-1} \tag{25}
\end{equation*}
$$

Otherwise, if $\frac{\partial V(x)}{\partial x_{4}} \leq 0$, then

$$
\begin{equation*}
\alpha(\mathbf{x})=a_{0} \operatorname{sign} \frac{\partial V(\mathbf{x})}{\partial x_{3}} \tag{26}
\end{equation*}
$$

Assume that equations (22)-(26) have a solution denoted here by $\left(\alpha^{*}(\cdot), V\left(\cdot ; \alpha^{*}(\cdot)\right)\right.$ which satisfies $\alpha^{*}(\cdot) \in U$ and $V\left(\cdot ; \alpha^{*}(\cdot)\right) \in \mathcal{D}$, then [3],

$$
\begin{align*}
V\left(\mathbf{x} ; \alpha^{*}(\cdot)\right) & =P_{x}^{\alpha^{\bullet}}\left(\left\{\zeta_{x}^{\alpha^{\bullet}}\left(\tau\left(\mathbf{x} ; \alpha^{*}(\cdot)\right)\right) \in K\right\}\right) \\
& \geq P_{x}^{\alpha}\left(\left\{\zeta_{x}^{\alpha}(\tau(\mathbf{x} ; \alpha(\cdot))) \in K\right\}\right) \tag{27}
\end{align*}
$$

for any $\alpha(\cdot) \in U$ and all $\mathrm{x} \in D$.
In this work the following saturated proprotional navigation guidance law has been used:

$$
\alpha_{P}(\mathbf{x})= \begin{cases}a_{0} & \text { if } B_{P}(\mathbf{x})>a_{0}  \tag{28}\\ B_{P}(\mathbf{x}) & \text { if }\left|B_{P}(\mathbf{x})\right| \leq a_{0} \\ -a_{0} & \text { if } B_{P}(\mathbf{x})<-a_{0}\end{cases}
$$

where

$$
B_{P}(\mathrm{x}):=4 x_{4} \frac{\left[-\left(x_{D}-x_{1}\right) \sin x_{3}+\left(z_{D}-x_{2}\right) \cos x_{3}\right]}{r^{2}}
$$

and

$$
\begin{equation*}
r^{2}=\left(x_{D}-x_{1}\right)^{2}+\left(z_{D}-x_{2}\right)^{2} . \tag{29}
\end{equation*}
$$

Assume that equations (22)-(23) where $\alpha(\cdot)=\alpha_{P}(\cdot)$ is given by equations (28)-(29) have a solution denoted here by $V\left(\cdot ; \alpha_{P}(\cdot)\right)$. If $\alpha_{P}(\cdot) \in U$ and $V\left(\cdot ; \alpha_{P}(\cdot)\right) \in \mathcal{D}$, then [3],

$$
\begin{equation*}
V\left(\mathbf{x} ; \alpha_{P}(\cdot)\right)=P_{x}^{\alpha_{P}}\left(\left\{\zeta_{x}^{\alpha_{P}}\left(\tau\left(\mathbf{x} ; \alpha_{P}(\cdot)\right)\right) \in K\right\}\right), \quad \mathbf{x} \in \mathbf{R}^{4} \tag{30}
\end{equation*}
$$

The third guidance law, which is proposed here to be used by the wind stabilized seeker, is given by

$$
\begin{equation*}
\alpha_{B}(\mathbf{x}):=-a_{0} \operatorname{sign}\left[x_{3}-\arctan \left(\frac{\left(z_{D}-x_{2}\right)}{\left(x_{D}-x_{1}\right)}\right)\right] . \tag{31}
\end{equation*}
$$

Assume that equations (22)-(23) where $\alpha(\cdot)=\alpha_{B}(\cdot)$ is given by Equation (31) have a solution denoted here by $V\left(\cdot ; \alpha_{B}(\cdot)\right)$. If $\alpha_{B}(\cdot) \in U$ and $V\left(\cdot ; \alpha_{B}(\cdot)\right) \in \mathcal{D}$, then [3],

$$
\begin{equation*}
V\left(\mathbf{x} ; \alpha_{B}(\cdot)\right)=P_{x}^{\alpha_{B}}\left(\left\{\zeta_{x}^{\alpha_{B}}\left(\tau\left(\mathbf{x} ; \alpha_{B}(\cdot)\right)\right) \in K\right\}\right), \quad \mathbf{x} \in \mathbb{R}^{4} \tag{32}
\end{equation*}
$$

In the next section the computation of $V\left(\cdot ; \alpha^{*}(\cdot)\right), V\left(\cdot ; \alpha_{P}(\cdot)\right)$ and $V\left(\cdot ; \alpha_{B}(\cdot)\right)$ is discussed and a numerical study is conducted.

## 5. A NUMERICAL STUDY AND CONCLUSIONS

Denote by $\mathbf{R}_{h}^{4}$ the following finite-difference grid on $\mathbf{R}^{4}$

$$
\begin{equation*}
\mathbf{R}_{h}^{4}:=\left\{\left(i_{1} h_{1}, i_{2} h_{2}, i_{3} h_{3}, i_{4} h_{4}\right): i_{1}, i_{2}, i_{3}, i_{4}=0, \pm 1, \pm 2, \ldots\right\} \tag{33}
\end{equation*}
$$

Define $D_{h}:=D \cap R_{h}^{4}$. Equations (22)-(26), or Equations (22)-(23) and (28)-(29), or Equations (22)-(23) and (31) have here been solved using a finite-difference scheme on $\mathbf{R}_{h}^{4}$, similar to that described in [4].

Denote by $V^{h}\left(\cdot ; \alpha^{*}(\cdot)\right), V^{h}\left(\cdot ; \alpha_{P}(\cdot)\right)$ and $V^{h}\left(\cdot ; \alpha_{B}(\cdot)\right)$ the solutions to the finite-difference equations corresponding to Equations (22)-(26), or Equations (22)-(23) and (28)-(29), or Equations (22)-(23) and (31), respectively. Define

$$
\begin{align*}
& P_{0 a}:=\sum_{\mathbf{x} \in D_{h}} \frac{V^{h}\left(\mathbf{x} ; \alpha^{*}(\cdot)\right)}{N\left(D_{h}\right)},  \tag{34}\\
& P_{P_{a}}:=\sum_{\mathbf{x} \in D_{h}} \frac{V^{h}\left(\mathbf{x} ; \alpha_{P}(\cdot)\right)}{N\left(D_{h}\right)},  \tag{35}\\
& P_{B a}:=\sum_{\mathbf{x} \in D_{h}} \frac{V^{h}\left(\mathbf{x} ; \alpha_{B}(\cdot)\right)}{N\left(D_{h}\right)},  \tag{36}\\
& P_{0}\left(x_{1}\right):=\max _{\substack{\left.x_{2}, x_{3}, x_{4}\right) \\
\text { x } \in D_{h}}} V^{h}\left(\mathbf{x} ; \alpha^{*}(\cdot)\right),  \tag{37}\\
& \left(x_{2 m}^{0}\left(x_{1}\right), x_{3 m}^{0}\left(x_{1}\right), x_{4 m}^{0}\left(x_{1}\right)\right):=\underset{\substack{\left(x_{2}, x_{3}, x_{4}\right) \\
\text { x } \in D_{\mathrm{h}}}}{\operatorname{argmax}} V^{h}\left(\mathbf{x} ; \alpha^{*}(\cdot)\right),  \tag{38}\\
& P_{P}\left(x_{1}\right):=\max _{\substack{\left.\left.x_{2}, x_{3}, x_{4}\right) \\
\mathbf{x} \in D_{h}\right)}} V^{h}\left(\mathbf{x} ; \alpha_{P}(\cdot)\right),  \tag{39}\\
& \left(x_{2 m}^{P}\left(x_{1}\right), x_{3 m}^{P}\left(x_{1}\right), x_{4 m}^{P}\left(x_{1}\right)\right):=\underset{\substack{\left(x_{2}, x_{2}, x_{2}\right) \\
\mathbf{x} \in D_{h}}}{\operatorname{argmax}} V^{h}\left(\mathbf{x} ; \alpha_{P}(\cdot)\right),  \tag{40}\\
& P_{B}\left(x_{1}\right):=\max _{\substack{\left.x_{2}, x_{3}, x_{4}\right) \\
\mathbf{x} \in D_{h}}} V^{h}\left(\mathbf{x} ; \alpha_{B}(\cdot)\right),  \tag{41}\\
& \left(x_{2 m}^{B}\left(x_{1}\right), x_{3 m}^{B}\left(x_{1}\right), x_{4 m}^{B}\left(x_{1}\right)\right):=\underset{\substack{\left(x_{2, ~}^{\left.2, z_{2}, x_{1}\right)} \\
x \in D_{h}\right.}}{\operatorname{argmax}} V^{h}\left(\mathbf{x} ; \alpha_{B}(\cdot)\right), \tag{42}
\end{align*}
$$

where $N\left(D_{h}\right)$ denotes the number of points in $D_{h}$.

Table 1. The values of $P_{0}\left(x_{D}-x_{1}\right), x_{2 m}^{0}, x_{3 m}^{0}$ and $x_{4 m}^{0}$ as functions of $x_{D}-x_{1}$ for the case: $R_{o}=1000, H_{o}=1200, x_{D}=980, z_{D}=15, h_{1}=20, h_{2}=15, h_{3}=\pi / 40$, $h_{4}=16, r_{0}=15$. In this case $N\left(D_{h}\right)=1725276$ and $P_{0 a}=0.064165$.

| $x_{D}-x_{1}$ | $x_{2 m}^{0}$ | $x_{3 m}^{0}$ | $x_{4 m}^{0}$ | $P_{0}\left(x_{D}-x_{1}\right)$ |
| :---: | :---: | :---: | :---: | :---: |
| 980 | 15 | 0.0 | 282 | 0.7258 |
| 900 | 15 | 0.0 | 266 | 0.7484 |
| 800 | 15 | 0.0 | 250 | 0.7778 |
| 700 | 15 | 0.0 | 250 | 0.8095 |
| 600 | 15 | 0.0 | 234 | 0.8430 |
| 500 | 15 | 0.0 | 218 | 0.8770 |
| 400 | 15 | 0.0 | 218 | 0.9105 |
| 300 | 15 | 0.0 | 202 | 0.9444 |
| 200 | 15 | 0.0 | 186 | 0.9723 |

Table 2. The values of $P_{P}\left(x_{D}-x_{1}\right), x_{2 m}^{P}, x_{3 m}^{P}$ and $x_{4 m}^{P}$ as functions of $x_{D}-x_{1}$ for the case: $R_{o}=1000, H_{o}=1200, x_{D}=980, z_{D}=15, h_{1}=20, h_{2}=15, h_{3}=\pi / 40$, $h_{4}=16, r_{o}=15$. In this case $N\left(D_{h}\right)=1725276$ and $P_{P a}=0.060612$.

| $x_{D}-x_{1}$ | $x_{2 m}^{P}$ | $x_{3 m}^{P}$ | $x_{4 m}^{P}$ | $P_{P}\left(x_{D}-x_{1}\right)$ |
| :---: | :---: | :---: | :---: | :---: |
| 980 | 15 | 0.0 | 314 | 0.4585 |
| 900 | 15 | 0.0 | 314 | 0.4983 |
| 800 | 15 | 0.0 | 314 | 0.5509 |
| 700 | 15 | 0.0 | 314 | 0.6066 |
| 600 | 15 | 0.0 | 314 | 0.6653 |
| 500 | 15 | 0.0 | 314 | 0.7268 |
| 400 | 15 | 0.0 | 314 | 0.7904 |
| 300 | 15 | 0.0 | 314 | 0.8549 |
| 200 | 15 | 0.0 | 314 | 0.9174 |

Table 3. The values of $P_{B}\left(x_{D}-x_{1}\right), x_{2 m}^{B}, x_{3 m}^{B}$ and $x_{4 m}^{B}$ as functions of $x_{D}-x_{1}$ for the case: $R_{o}=1000, H_{o}=1200, x_{D}=980, z_{D}=15, h_{1}=20, h_{2}=15, h_{3}=\pi / 40$, $h_{4}=16, r_{o}=15$. In this case $N\left(D_{h}\right)=1725276$ and $P_{B a}=0.055880$.

| $x_{D}-x_{1}$ | $x_{2 m}^{B}$ | $x_{3 m}^{B}$ | $x_{4 m}^{B}$ | $P_{B}\left(x_{D}-x_{1}\right)$ |
| :---: | :---: | :---: | :---: | :---: |
| 980 | 60 | 0.0 | 314 | 0.3391 |
| 900 | 60 | 0.0 | 314 | 0.3648 |
| 800 | 60 | 0.0 | 314 | 0.3901 |
| 700 | 45 | 0.0 | 314 | 0.4272 |
| 600 | 30 | 0.0 | 314 | 0.4645 |
| 500 | 30 | 0.0 | 314 | 0.5559 |
| 400 | 30 | 0.0 | 314 | 0.6528 |
| 300 | 30 | 0.0 | 314 | 0.7530 |
| 200 | 30 | 0.0 | 314 | 0.8587 |

Computations were carried out using the following set of parameters: $\gamma_{o}=\pi / 40, v_{1}=10$, $v_{2}=330, m=15, K=1.06, C_{L_{\alpha}}=145, S=0.0111, C_{D_{o}}=0.34955, a_{0}=0.0058, \sigma_{1}^{2}=\sigma_{2}^{2}=1$, $\sigma_{3}^{2}=(\pi / 200)^{2}$ and $\sigma_{4}^{2}=0.01$. Some of the results are presented in Tables 1-6.

In order to get further insight into the problem, a simulation study of Equations (7)-(10) for the case $\sigma_{i}=0, i=1,2,3,4$ has been carried on. In this study the following set of initial conditions and values for $x_{D}$ has been used: $x_{1}(0)=0 ; x_{2}(0)=20+i \cdot 200, i=0,1,2, \ldots, 14 ; x_{3}(0)=0$; $x_{4}(0)=j \cdot 15, j=1, \ldots, 21$, and $x_{D}=k \cdot 500, k=1, \ldots, 5$. This set includes 1890 elements ( $\left.x_{1}(0), x_{2}(0), x_{3}(0), x_{4}(0), x_{D}\right)$. Two guidance rules were used during the simulation study, that is, $\alpha_{P}(\cdot)$ (Equations (28)-(29)) and $\alpha_{B}(\cdot)$ (Equation (31)), and the target set $K$ (Equation (18)) has been used with $r_{o}=4$. Denote by $N$ the number of simulation runs, by $N_{K}$ the number of

Table 4. The values of $P_{0}\left(x_{D}-x_{1}\right), x_{2 m}^{0}, x_{3 m}^{0}$ and $x_{4 m}^{0}$ as functions of $x_{D}-x_{1}$ for the case: $R_{o}=1600, H_{o}=3600, x_{D}=1560, z_{D}=20, h_{1}=40, h_{2}=20, h_{3}=\pi / 40$, $h_{4}=16, r_{0}=20$. In this case $N\left(D_{h}\right)=3128046$ and $P_{0 a}=0.10894$.

| $x_{D}-x_{1}$ | $x_{2 m}^{0}$ | $x_{3 m}^{0}$ | $x_{4 m}^{0}$ | $P_{0}\left(x_{D}-x_{1}\right)$ |
| :---: | :---: | :---: | :---: | :---: |
| 1560 | 20 | 0.0 | 314 | 0.6336 |
| 1400 | 20 | 0.0 | 314 | 0.6842 |
| 1200 | 20 | 0.0 | 314 | 0.7389 |
| 1000 | 20 | 0.0 | 298 | 0.7840 |
| 800 | 20 | 0.0 | 266 | 0.8311 |
| 600 | 20 | 0.0 | 250 | 0.8822 |
| 400 | 20 | 0.0 | 218 | 0.9349 |
| 200 | 20 | 0.0 | 202 | 0.9797 |

Table 5. The values of $P_{P}\left(x_{D}-x_{1}\right), x_{2 m}^{P}, x_{3 m}^{P}$ and $x_{4 m}^{P}$ as functions of $x_{D}-x_{1}$ for the case: $R_{o}=1600, H_{o}=3600, x_{D}=1560, z_{D}=20, h_{1}=40, h_{2}=20, h_{3}=\pi / 40$, $h_{4}=16, r_{0}=20$. In this case $N\left(D_{h}\right)=3128046$ and $P_{P_{a}}=0.10751$.

| $x_{D}-x_{1}$ | $x_{2 m}^{P}$ | $x_{3 m}^{P}$ | $x_{4 m}^{P}$ | $P_{P}\left(x_{D}-x_{1}\right)$ |
| :---: | :---: | :---: | :---: | :---: |
| 1560 | 20 | 0.0 | 314 | 0.2873 |
| 1400 | 20 | 0.0 | 314 | 0.3430 |
| 1200 | 20 | 0.0 | 314 | 0.4217 |
| 1000 | 20 | 0.0 | 314 | 0.5101 |
| 800 | 20 | 0.0 | 314 | 0.6078 |
| 600 | 20 | 0.0 | 314 | 0.7137 |
| 400 | 20 | 0.0 | 314 | 0.8249 |
| 200 | 20 | 0.0 | 314 | 0.9322 |

Table 6. The values of $P_{B}\left(x_{D}-x_{1}\right), x_{2 m}^{B}, x_{3 m}^{B}$ and $x_{4 m}^{B}$ as functions of $x_{D}-x_{1}$ for the case: $R_{o}=1600, H_{o}=3600, x_{D}=1560, z_{D}=20, h_{1}=40, h_{2}=20, h_{3}=\pi / 40$, $h_{4}=16, r_{0}=20$. In this case $N\left(D_{h}\right)=3128046$ and $P_{B a}=0.07768$.

| $x_{D}-x_{1}$ | $x_{2 m}^{B}$ | $x_{3 m}^{B}$ | $x_{4 m}^{B}$ | $P_{B}\left(x_{D}-x_{1}\right)$ |
| :---: | :---: | :---: | :---: | :---: |
| 1560 | 200 | 0.0 | 314 | 0.2421 |
| 1400 | 100 | $\pi / 40$ | 314 | 0.2790 |
| 1200 | 80 | $\pi / 40$ | 314 | 0.3308 |
| 1000 | 60 | $\pi / 40$ | 314 | 0.3850 |
| 800 | 60 | 0.0 | 314 | 0.4526 |
| 600 | 40 | 0.0 | 314 | 0.5571 |
| 400 | 40 | 0.0 | 314 | 0.7078 |
| 200 | 40 | 0.0 | 314 | 0.8872 |

hits, and by $T_{K}$ the average flight time in case of a hit, that is,

$$
\begin{equation*}
T_{K}=\frac{\{\text { the sum of all flight times in cases where there was a hit }\}}{N_{K}} . \tag{43}
\end{equation*}
$$

Thus, the following results have been obtained:

|  | $N$ | $N_{K}$ | $T_{K}$ |
| :---: | :---: | :---: | :---: |
| $\alpha_{P}(\cdot)$ | 1890 | 500 | 20.2689 |
| $\alpha_{B}(\cdot)$ | 1890 | 463 | 22.3017 |

These results together with those presented in Tables 1-6 might help the designer in the evaluation of the performance of $P$ when the guidance law $\alpha_{B}(\cdot)$ is being applied.

## References

1. Y. Yavin, Optimal launch conditions: An optimal stochastic control problem, Computers Math. Applic. 21 (6/7), 115-126 (1991).
2. D.W. Strook and S.R.S. Varadhan, Multidimensional Diffusion Processes, Springer-Verlag, Berlin, (1979).
3. Y. Yavin, Stochastic two-target pursuit-evasion differential games in the plane, J. Optim. Theory and Applic. 56, 325-343 (1988).
4. Y. Yavin and R. de Villiers, Avoiding being tracked by a rotating camera: A stochastic control problem, Mathl. Modelling 9, 37-49 (1987).
