25, pages

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SUMMARY

Generalized Isoperimetric Problem*

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We consider the generalized isoperimetric problem stated as follows.

$$\int_0^1 |u(\tau)|^2 d\tau \to inf,\tag{1}$$

where $u(\cdot):[0,1]\to\mathbf{R}^m$ is subject to the additional constraining relations, i.e.,

$$\dot{x} = u(t),
\dot{y} = B(x)u(t),
x(0) = \bar{x}, x(1) = \hat{x},
y(0) = \bar{y}, y(1) = \hat{y}$$
(2)

with $x \in \mathbf{R}^m$, $y \in \mathbf{R}^n$, $B(x) = \{b_1(x), \dots, b_m(x)\}.$

The points $(\bar{x}, \bar{y}), (\hat{x}, \hat{y}) \in \mathbb{R}^{m+n}$ are assumed to be fixed beforehand. The minimum of (1) is said to be a sub-Riemannian distance between (\bar{x}, \bar{y}) and (\hat{x}, \hat{y}) . We address it also as a sub-Riemannian length.

The vector fields $B(x) = \{b_1(x), b_2(x), \dots, b_m(x)\}$ are assumed to be C^{∞} -vector-fields such that the Lie algebra generated by

$$\left\{\frac{\partial}{\partial x_j} + \sum_{i} b_{ji}(x) \frac{\partial}{\partial y_i}\right\}_{j=1}^{m}$$

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A.J. KRENER AND S. NIKITIN

has the full rank at any point $x \in \mathbb{R}^m$. We will call such family of vector fields controllable and also refer to B(x) as controllable family of vector fields.

Introduce the matrix

$$G(x(t))p = \left\{ \left\langle \frac{\partial}{\partial x_i} b_j(x) - \frac{\partial}{\partial x_j} b_i(x), p \right\rangle \right\}_{j,i=1}^m, \tag{3}$$

where j and i enumerate rows and columns, respectively.

Theorem 1 Let B(x) be a controllable family of vector fields. Then for any $(\bar{x}, \bar{y}), (\hat{x}.\hat{y}) \in \mathbb{R}^{m+n}$ one can find a sub-Riemannian length minimizer (x(t), y(t)) which measures the sub-Riemannian distance between (\bar{x}, \bar{y}) and (\hat{x}, \hat{y}) . Moreover, (x(t), y(t)) is a solution of the following boundary value problem

$$\begin{cases} p_0 \cdot \ddot{x} = (G(x(t))p)\dot{x}, \\ \dot{y} = B(x)\dot{x}, \end{cases}$$

$$x(0) = \bar{x}, x(1) = \hat{x},$$

$$y(0) = \bar{y}, y(1) = \hat{y}$$

$$(4)$$

where $(p_0,p) \in \mathbb{R}^{1+n} \setminus 0$ is a real vector.

We propose a necessary condition of extremum when B(x) being Λ -uniform, i.e., defined as follows.

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Definition The family of vector fields B(x) is said to be Λ -uniform if there exists a linear operator $\Lambda: \mathbb{R}^n \to \mathbb{R}^n$ such that

$$\sum_{\nu} x_{\nu} \cdot \frac{\partial}{\partial x_{\nu}} \left(\frac{\partial}{\partial x_{i}} b_{j}(x) - \frac{\partial}{\partial x_{j}} b_{i}(x) \right) = \Lambda \left(\frac{\partial}{\partial x_{i}} b_{j}(x) - \frac{\partial}{\partial x_{j}} b_{i}(x) \right)$$

$$\forall x \in \mathbb{R}^{m}.$$

Theorem 2 Let B(x) be a controllable family of vector fields. Suppose further that B(x) is Λ -uniform. Then for any $(\bar{x}, \bar{y}), (\hat{x}.\hat{y}) \in R^{m+n}$ one can find a sub-Riemannian length minimizer (x(t), y(t)) which measures the sub-Riemannian distance between (\bar{x}, \bar{y}) and (\hat{x}, \hat{y}) . Moreover, (x(t), y(t)) is a solution of the boundary value problem (4), where for $(p_0, p) \in R^{1+n} \setminus 0$ the following condition holds

$$p_{0} \cdot |\dot{x}(t)|^{2} = p_{0} \cdot (\langle \hat{x}, \dot{x}(1) \rangle - \langle \bar{x}, \dot{x}(0) \rangle) + \left\langle (I + \frac{1}{2} \cdot \Lambda)^{T} p. \, \bar{y} - \hat{y} - \int_{0}^{1} B(\hat{x} + (\bar{x} - \hat{x})\tau)(\bar{x} - \hat{x})d\tau \right\rangle + \int_{0}^{1} \langle (G(\hat{x} + (\bar{x} - \hat{x})\tau)p)(\bar{x} - \hat{x}), \, \hat{x} + (\bar{x} - \hat{x})\tau) \, d\tau, \, \forall t \in [0, 1],$$

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(4)

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1, 1],

where G(x)p is defined in (3).

We illustrate the application of Theorems $1,\,2$ by the analysis of generalized Dido's problem of the N-th order.

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