

## ON THE EQUIVALENCE OF CONTROL SYSTEMS AND THE LINEARIZATION OF NONLINEAR SYSTEMS\*

ARTHUR J. KRENER†

**Abstract.** Given two control systems where the control enters linearly, a necessary and sufficient condition is derived that these systems be locally diffeomorphic, i.e., that there exist a local diffeomorphism between the state spaces which carries a trajectory of the first system for each control into the trajectory of the second system for the same control. As a corollary we derive necessary and sufficient conditions for a system to be locally diffeomorphic to a linear system.

**1. Introduction.** Consider the two control systems

$$(1) \quad \begin{aligned} \dot{x} &= a_0(x) + \sum_{i=1}^k u_i(t)a_i(x), \\ x(0) &= x^0, \end{aligned}$$

and

$$(2) \quad \begin{aligned} \dot{y} &= b_0(y) + \sum_{i=1}^k u_i(t)b_i(y), \\ y(0) &= y^0, \end{aligned}$$

where  $x = (x_1, \dots, x_m)$ ,  $y = (y_1, \dots, y_n)$  are vectors,  $a_0(x), \dots, a_k(x)$ ,  $b_0(x), \dots, b_k(x)$  are analytic vector-valued functions and  $u(t) = (u_1(t), \dots, u_k(t))$  is a bounded measurable control.

The purpose of this paper is to give necessary and sufficient conditions that these two systems be equivalent, i.e., that there exist a local diffeomorphism from  $x$ -space to  $y$ -space which takes the solution of (1) for each control into the solution of (2) for the same control. As a corollary we derive necessary and sufficient conditions that there exist a local diffeomorphism which carries a nonlinear system into a linear one.

**2. Preliminaries.** If  $a_i(x), a_j(x)$  are as above we define the Lie bracket  $[a_i, a_j](x)$ , another analytic vector-valued function, by

$$[a_i, a_j](x) = \frac{\partial a_j}{\partial x}(x)a_i(x) - \frac{\partial a_i}{\partial x}(x)a_j(x),$$

where  $(\partial a_j / \partial x)(x)$  is the matrix of partial derivatives at  $x$ . Suppose  $t, x \mapsto \alpha_i(t)x$  is the family of integral curves of  $a_i(x)$ , that is,  $(d/dt)\alpha_i(t)x = a_i(\alpha_i(t)x)$  and  $\alpha_i(0)x = x$ . Then for fixed  $t$ , the map  $x \mapsto \alpha_i(-t)x$  is a diffeomorphism from a neighborhood of  $\alpha_i(t)x^0$  onto a neighborhood of  $x^0$  and hence has a tangent map which we denote by  $\alpha_i(-t)_*$ . The derivative of the vector-valued curve  $t \mapsto \alpha_i(-t)_*a_j(\alpha_i(t)x^0)$  at  $t = 0$  is  $[a_i, a_j](x^0)$  (Bishop and Crittenden [1, p. 17]). Since  $a_i, a_j$  are analytic, we obtain the Taylor series expansion  $\alpha_i(-t)_*a_j(\alpha_i(t)x^0) = \sum_{h=0}^{\infty} (t^h/h!)ad^h(a_i)a_j(x^0)$ , where  $ad^0(a_i)a_j(x^0) = a_j(x^0)$  and  $ad^h(a_i)a_j(x^0) = [a_i, ad^{h-1}(a_i)a_j](x^0)$ .

\* Received by the editors October 31, 1972, and in revised form January 8, 1973.

† Department of Mathematics, University of California-Davis, Davis, California 95616.

Following Haynes and Hermes [2] we define  $D^0(A)$  to be a set of functions  $\{a_i: i = 0, \dots, k\}$  and  $D^j(A) = D^{j-1}(A) \cup \{[a_i, c]: i = 0, \dots, k, c \in D^{j-1}(A)\}$ , for  $j \leq 1$ . The completed system of  $A$  is  $D(A) = \bigcup_{j \geq 0} D^j(A)$ , and we define  $D(A)_x = \{c(x): c \in D(A)\} \subseteq \mathbb{R}^m$ . The rank  $r$  of  $D(A)$  at  $x$  is just the dimension of the span  $D(A)_x$ .

**THEOREM (Nagano [4]).** *Let the completed system of (1) have rank  $r$  at  $x^0$ . Then there exists a submanifold  $M$  of dimension  $r$  through  $x^0$ , which carries (1). That is, if  $u(t)$  is any bounded measurable control and  $x(t)$  is the corresponding solution of (1), then for some  $\varepsilon > 0$ ,  $x(t) \in M$  for  $|t| < \varepsilon$ .*

For generalizations of this result see Krener [3].

### 3. Equivalent systems.

**THEOREM 1.** *Consider the systems (1) and (2). Let  $M$  and  $N$  be submanifolds which carry (1) and (2) at  $x^0$  and  $y^0$  respectively. There exists a linear map  $l: \text{span } D(A)_{x^0} \rightarrow \text{span } D(B)_{y^0}$  such that  $l(a_i(x^0)) = b_i(y^0)$  for  $i = 0, \dots, k$  and*

$$l([a_{i_1}, \dots, [a_{i_{h-1}}, a_{i_h}] \dots])(x^0) = [b_{i_1}, \dots, [b_{i_{h-1}}, b_{i_h}] \dots](y^0)$$

for  $h \leq 2$  and  $1 \leq i_j \leq k$  if and only if there exist neighborhoods  $U$  and  $V$  of  $x^0$  and  $y^0$  in  $M$  and  $N$  and an analytic map  $\lambda: U \rightarrow V$  such that  $\lambda$  carries (1) into (2). That is, if  $x(t)$  and  $y(t)$  are the solutions of (1) and (2) for the same control  $u(t)$  and  $x(t) \in U$  for  $|t| < \varepsilon$ , then  $y(t) = \lambda(x(t)) \in V$  for  $|t| < \varepsilon$ . Furthermore  $l$  is a linear isomorphism if and only if  $\lambda$  is a local diffeomorphism.

*Proof.* We start by assuming  $l$  exists and constructing  $\lambda$ . Since the theorem is local in nature, we can assume that  $M = \mathbb{R}^m$  and  $N = \mathbb{R}^n$ , then  $\text{span } D(A)_{x^0} = \mathbb{R}^m$  and  $\text{span } D(B)_{y^0} = \mathbb{R}^n$ . Let  $c_1(x^0), \dots, c_h(x^0)$  be a maximal linearly independent subset of  $D^0(A)_{x^0}$ . Let  $d_1(y), \dots, d_h(y)$  be the corresponding elements of  $D^0(B)$ , that is, if  $c_i(x) = a_j(x)$  then  $d_i(y) = b_j(y)$ . We choose  $c_{h+1}(x), \dots, c_m(x)$  from  $D(A)$  so that  $c_1(x^0), \dots, c_m(x^0)$  forms a basis for  $\mathbb{R}^m$ . Let  $d_{h+1}(y), \dots, d_m(y)$  be the corresponding elements of  $D(B)$ , that is, if  $c_i(x) = [a_{j_1}, \dots, [a_{j_{i-1}}, a_{j_i}] \dots](x)$ , then  $d_i(y) = [b_{j_1}, \dots, [b_{j_{i-1}}, b_{j_i}] \dots](y)$ . Let  $t, x \mapsto \alpha_i(t)x$ , be the family of integral curves of  $c_i(x)$  for  $i = 1, \dots, m$ . That is  $(d/dt)\alpha_i(t)x = c_i(\alpha_i(t)x)$  and  $\alpha_i(0)x = x$ . Similarly  $t, y \mapsto \beta_i(t)y$ , is defined by  $(d/dt)\beta_i(t)y = d_i(\beta_i(t)y)$  and  $\beta_i(0)y = y$ , for  $i = 1, \dots, m$ . Let  $s = (s_1, \dots, s_m)$  and define maps  $g_1: s \mapsto x$  and  $g_2: s \mapsto y$  by  $g_1(s) = \alpha_m(s_m) \dots \alpha_2(s_2)\alpha_1(s_1)x^0$  and  $g_2(s) = \beta_m(s_m) \dots \beta_2(s_2)\beta_1(s_1)y^0$ . Then  $(\partial g_1 / \partial s_i)(0) = c_i(x^0)$ , so  $g_1$  has an inverse  $g_1^{-1}: x \mapsto s$  defined for  $x$  in some neighborhood  $U$  of  $x^0$ . Let  $\lambda: x \mapsto y$  be defined on  $U$  by  $\lambda = g_2 \circ g_1^{-1}$ .

We must now show that if  $x(t)$  and  $y(t)$  are the solutions of (1) and (2) respectively for the same control  $u(t)$ , then  $\lambda(x(t)) = y(t)$ . Since  $\lambda(x(0)) = \lambda(x^0) = y^0 = y(0)$  it suffices to show that  $(d/dt)\lambda(x(t)) = (d/dt)y(t)$  or  $\lambda_*(\dot{x}(t)) = \dot{y}(t)$ , where  $\lambda_*$  is the tangent map to  $\lambda$  at  $x(t)$ . This is true if  $\lambda_*(a_i(x)) = b_i(\lambda(x))$ ,  $i = 1, \dots, k$ , for all  $x \in U$ , which in turn would follow if  $\lambda_*(c_i(x)) = d_i(\lambda(x))$ ,  $i = 1, \dots, m$ , for all  $x \in U$ .

To show this we let  $x = g_1(s)$ ,  $x^i = g_1(s_1, \dots, s_i, 0, \dots, 0)$ , for  $i = 1, \dots, m$ ,  $y = \lambda(x) = g_2(s)$  and  $y^i = g_2(s_1, \dots, s_i, 0, \dots, 0)$ , for  $i = 1, \dots, m$ . Then  $x^m = x$  and for  $i = 1, \dots, m$ , the map  $\alpha_i(-s_i)(\cdot)$  takes  $x^i$  into  $x^{i-1}$  and is a local diffeomorphism with tangent at  $x^i$  denoted by  $\alpha_i(-s_i)_*$ . Similarly  $y^m = y$ , and the map

$\beta_i(s_i)(\cdot)$  takes  $y^{i-1}$  into  $y^i$  and is a local diffeomorphism with tangent at  $y^{i-1}$  denoted by  $\beta_i(s_i)_*$ .

We now show that  $\lambda_* = \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_*$ . Since  $\partial g_1(s)/\partial s_i$  forms a basis for  $\mathbb{R}^m$ , it suffices to show that the right side applied to  $\partial g_1(s)/\partial s_i$  yields  $\lambda_*(\partial g_1(s)/\partial s_i)$  which equals  $\partial g_2(s)/\partial s_i$ . But  $\partial g_1(s)/\partial s_i = \alpha_m(s_m)_* \cdots \alpha_i(s_i)_* c_i(x^{i-1})$  and  $\partial g_2(s)/\partial s_i = \beta_m(s_m)_* \cdots \beta_i(s_i)_* d_i(y^{i-1})$  so

$$\begin{aligned} & \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_* \frac{\partial g_1(s)}{\partial s_i} \\ &= \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \alpha_1(-s_1)_* \cdots \alpha_{i-1}(-s_{i-1})_* c_i(x^{i-1}) \\ &= \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \sum \frac{(s_1)^{h_1}}{h_1!} ad^{h_1}(c_1) \left( \cdots \sum \frac{(s_{i-1})^{h_{i-1}}}{(h_{i-1})!} ad^{h_{i-1}}(c_{i-1}) c_i \cdots \right) (x^0) \\ &= \beta_m(s_m)_* \cdots \beta_1(s_1)_* \sum \frac{(s_1)^{h_1}}{h_1!} ad^{h_1}(d_1) \left( \cdots \sum \frac{(s_{i-1})^{h_{i-1}}}{(h_{i-1})!} ad^{h_{i-1}}(d_{i-1}) d_i \cdots \right) (y^0) \\ &= \beta_m(s_m)_* \cdots \beta_i(s_i)_* d_i(y^{i-1}) = \frac{\partial g_2(s)}{\partial s_i}. \end{aligned}$$

This implies that

$$\begin{aligned} \lambda_*(c_i(x^m)) &= \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_* c_i(x^m) \\ &= \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \sum \frac{(s_1)^{h_1}}{h_1!} ad^{h_1}(c_1) \left( \cdots \sum \frac{(s_m)^{h_m}}{h_m!} ad^{h_m}(c_m) c_i \cdots \right) (x^0) \\ &= \beta_m(s_m)_* \cdots \beta_1(s_1)_* \sum \frac{(s_1)^{h_1}}{h_1!} ad^{h_1}(d_1) \left( \cdots \sum \frac{(s_m)^{h_m}}{h_m!} ad^{h_m}(d_m) d_i \cdots \right) (y^0) \\ &= d_i(y^m). \end{aligned}$$

Notice that  $\lambda_*(c_i(x^0)) = d_i(y^0)$  so  $l = \lambda_*$  at  $x^0$ . It follows by the inverse function theorem that if  $l$  is a linear isomorphism then  $\lambda$  is a local diffeomorphism.

As for the converse, if  $\lambda$  exists and  $\lambda(x(t)) = y(t)$  where  $x(t)$  and  $y(t)$  are the solutions of (1) and (2) for the same control  $u(t)$ , then clearly  $\lambda_*(a_i(x)) = b_i(\lambda(x))$ . It is a standard result of differential geometry (Bishop and Crittenden [1, p. 14]) that if  $\lambda_*(c_i(x)) = d_i(\lambda(x))$ ,  $i = 1, 2$ , then  $\lambda_*([c_1, c_2](x)) = [d_1, d_2](\lambda(x))$ , and so  $l = \lambda_*$  at  $x^0$  satisfies the required condition. Q.E.D.

*Remark.* Since  $g_1(s)$  covers a neighborhood of  $x^0$  in  $M$ , the map  $\lambda$  is uniquely determined in that neighborhood by the condition that it take system (1) into system (2). Furthermore if  $M$  is connected and simply connected, then  $\lambda$  can be extended uniquely to a map defined on all  $M$  by standard arguments. See Example 3 below.

*Example 1.* Consider the two systems

$$\begin{aligned} \dot{x}_1 &= u, & \dot{y}_1 &= u, \\ \dot{x}_2 &= u \cdot t, & \dot{y}_2 &= y_1. \end{aligned}$$

Since the right-hand side of the first system depends on  $t$ , we introduce a new variable  $x_0 = t$ .

$$\begin{aligned} \dot{x}_0 &= 1, \\ \dot{x}_1 &= u, \\ \dot{x}_2 &= u \cdot x_0, \end{aligned} \quad a_0(x) = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad a_1(x) = \begin{pmatrix} 0 \\ 1 \\ x_0 \end{pmatrix}, \quad [a_0, a_1](x) = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix},$$

$$b_0(y) = \begin{pmatrix} 0 \\ y_1 \end{pmatrix}, \quad b_1(y) = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad [b_0, b_1](y) = \begin{pmatrix} 0 \\ -1 \end{pmatrix},$$

and all other brackets are zero.

For initial points  $x^0 = (x_0^0, x_1^0, x_2^0)$ ,  $y^0 = (y_1^0, y_2^0)$ , let  $l: \mathbb{R}^3 \mapsto \mathbb{R}^2$  be given by the matrix

$$\begin{pmatrix} 0 & 1 & 0 \\ y_1^0 & x_0^0 & -1 \end{pmatrix}.$$

The hypotheses of Theorem 1 are satisfied and  $\lambda$  can be constructed as in the theorem. Let  $\alpha_1, \alpha_2$  and  $\alpha_3$  be the families of integral curves of  $a_0, a_1$  and  $[a_0, a_1]$  and  $\beta_1, \beta_2$  and  $\beta_3$  be the families of integral curves of  $b_0, b_1$  and  $[b_0, b_1]$ . Then

$$g_1(s_1, s_2, s_3) = \alpha_3(s_3)\alpha_2(s_2)\alpha_1(s_1)x^0 = (x_0^0 + s_1, x_1^0 + s_2, x_2^0 + (x_0^0 + s_1)s_2 + s_3),$$

$$g_2(s_1, s_2, s_3) = \beta_3(s_3)\beta_2(s_2)\beta_1(s_1)y^0 = (y_1^0 + s_2, y_2^0 + s_1y_1^0 - s_3).$$

and

$$\lambda(x) = g_2(g_1^{-1}(x)) = (y_1^0 + x_1 - x_1^0, y_2^0 + (x_0 - x_0^0)y_1^0 - (x_2 - x_2^0) + x_0(x_1 - x_1^0)).$$

Notice that  $M = \mathbb{R}^3$ ,  $N = \mathbb{R}^2$  and  $\lambda$  is defined for all  $x \in \mathbb{R}^3$  and is onto  $\mathbb{R}^2$ . In fact, if we introduce a time coordinate  $y_0 = t$  into the second system, then  $N = \mathbb{R}^3$  and  $\lambda$  becomes a diffeomorphism from  $\mathbb{R}^3$  onto  $\mathbb{R}^3$ :

$$\begin{aligned} \lambda(x) &= (y_0^0 + x_0 - x_0^0, y_1^0 + x_1 - x_1^0, y_2^0 + (x_0 - x_0^0)y_1^0 - (x_2 - x_2^0) \\ &\quad + x_0(x_1 - x_1^0)). \end{aligned}$$

*Example 2.* Suppose we replace the second system of Example 1 with one similar to that of Haynes and Hermes [2].

$$\begin{aligned} \dot{y}_0 &= 1, \\ \dot{y}_1 &= u, \\ \dot{y}_2 &= u \cdot y_0 \cdot y_2, \end{aligned} \quad b_0(y) = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad b_1(y) = \begin{pmatrix} 0 \\ 1 \\ y_0 \cdot y_2 \end{pmatrix} \quad \text{and} \quad [b_0, b_1](y) = \begin{pmatrix} 0 \\ 0 \\ y_2 \end{pmatrix},$$

and all other brackets are identically zero. The rank of  $D(B)$  is 3 except at points where  $y_2 = 0$ , where it is 2. The system splits  $\mathbb{R}^3$  into three disjoint manifolds  $N_+ = \{y: y_2 > 0\}$ ,  $N_0 = \{y: y_2 = 0\}$  and  $N_- = \{y: y_2 < 0\}$ . A trajectory of this system must lie wholly within one of these manifolds.

For initial points  $x^0$  and  $y^0$  we define  $l$  by

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & (y_0^0 - x_0^0)y_2^0 & y_2^0 \end{pmatrix}$$

and construct  $\lambda$  as before:

$$\lambda(x) = (y_0^0 + x_0 - x_0^0, y_1^0 + x_1 - x_1^0, y_2^0 \exp((y_0^0 - x_0^0)(x_1 - x_1^0) + x_2 - x_2^0)).$$

Notice if  $y^0 \in N_+(N_-)$ , then  $\lambda$  is a diffeomorphism  $\lambda: \mathbb{R}^3 \rightarrow N_+(N_-)$ . If  $y^0 \in N_0$ , then  $\lambda: \mathbb{R}^3 \rightarrow N_0$  is onto.

*Example 3.* Consider the systems

$$\begin{aligned} \dot{x}_1 &= -ux_2, & \dot{y}_1 &= u, \\ \dot{x}_2 &= ux_1, \\ a_1 &= \begin{pmatrix} -x_2 \\ x_1 \end{pmatrix}, & b_1 &= (1), \end{aligned}$$

and of course there are no nontrivial brackets. If  $x^0 = (1, 0)$  and  $y^0 = 0$ , then

$M = \{(x_1, x_2) : x_1^2 + x_2^2 = 1\}$  and  $N = \mathbb{R}$ . So  $l = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$  satisfies Theorem 1 and  $\lambda$

is defined in a neighborhood of  $(1, 0)$  on  $M$  by  $\lambda(x_1, x_2) = \arctan(x_2/x_1)$ . It is clear that  $\lambda$  cannot be extended to a map on all of  $M$ .

**4. The linearization of nonlinear systems.** Consider the linear control system

$$(3) \quad \dot{y} = F(t)y(t) + G(t)u(t) + h(t),$$

where  $F$  and  $G$  are matrices,  $y$  and  $h$  are vectors and  $u$  is the control vector. As before we introduce time as a coordinate,  $y_0 = t$ . It is well known that there exists a change of the  $y$  coordinates which carries (3) into

$$(4) \quad \dot{y} = b_0 + \sum_{i=1}^k u_i b_i(y_0),$$

where

$$b_0 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad b_i = \begin{pmatrix} 0 \\ * \\ \vdots \\ * \end{pmatrix}, \quad i = 1, \dots, k \quad \text{and} \quad y_0^0 = 0,$$

and where  $*$  denotes some real-valued function of  $y_0$  alone.

The question we now answer is when does there exist a transformation  $\lambda: x \mapsto y$  which carries a nonlinear system (1) into a linear system (4).

**THEOREM 2.** Consider the system (1). Let  $n = \text{rank of } D(A)_{x^0}$  and let  $M$  be the  $n$ -dimensional manifold which carries (1). There exists a linear system (4), a neighborhood  $U$  of  $x^0$  in  $M$ , a neighborhood  $V$  of  $y^0 = 0$  in  $\mathbb{R}^n$  and a diffeomorphism  $\lambda: U \mapsto V$  carrying (1) into (4) if and only if for all  $1 \leq i, j \leq k$  and for all  $h \geq 0$ ,  $[a_i, \text{ad}^h(a_0)a_j](x^0) = 0$ .

*Proof.* Suppose the system (4) and  $\lambda$  exist. Then  $\lambda_{*}$ , the tangent to  $\lambda$  at 0, is one-to-one and

$$\lambda^*([a_i, \text{ad}^h(a_0)a_j](x^0)) = [b_i, \text{ad}^h(b_0)b_j](0).$$

Then by induction for  $h \geq 0$ ,

$$ad^h(b_0)b_j = \begin{pmatrix} 0 & \cdots & 0 \\ * & & \\ \vdots & & \\ * & & \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} - \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ * \\ \vdots \\ * \end{pmatrix} = \begin{pmatrix} 0 \\ * \\ \vdots \\ * \end{pmatrix}$$

and

$$[b_i, ad^h(b_0)b_j] = \begin{pmatrix} 0 & \cdots & 0 \\ * & & \\ \vdots & & \\ * & & \end{pmatrix} \begin{pmatrix} 0 \\ * \\ \vdots \\ * \end{pmatrix} - \begin{pmatrix} 0 & \cdots & 0 \\ * & & \\ \vdots & & \\ * & & \end{pmatrix} \begin{pmatrix} 0 \\ * \\ \vdots \\ * \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

and it follows that  $[a_i, ad^h(a_0)a_j] = 0$ .

On the other hand if  $[a_i, ad^h(a_0)a_j](x^0) = 0$ , we construct (4) as follows. Let  $s, x \rightarrow \alpha_0(s)x$  be the family of integral curves of  $a_0$ . Define the system (4) by setting

$$b_0 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \quad \text{and} \quad b_j(y_0) = \alpha_0(-y_0)_* a_j(\alpha_0(y_0)x^0), \quad j = 1, \dots, k.$$

The Taylor series expansion of  $b_j(y_0) = \sum_{h=0}^{\infty} ((y_0)^h/h!) ad^h(a_0)a_j(x^0)$  and it follows that

$$ad^h(b_0)b_j(0) = \frac{d^h}{dy_0^h} b_j(0) = ad^h(a_0)a_j(x^0) \quad \text{for } j = 1, \dots, k \text{ and } h \geq 0.$$

Also by hypothesis  $[a_i, ad^h(a_0)a_j](x^0) = 0$  and we showed above for systems of type (4),  $[b_i, ad^h(b_0)b_j](0) = 0$ . Therefore the hypotheses of Theorem 1 are satisfied with  $l = \text{identity map}$ , and so we can construct  $\lambda$ . Q.E.D.

*Example 4.* Consider the nonlinear system

$$\dot{x}_1 = 1 + u \cdot x_3,$$

$$\dot{x}_2 = x_1^2 x_2 + u,$$

$$\dot{x}_3 = x_3,$$

$$a_0 = \begin{pmatrix} 1 \\ x_1^2 x_2 \\ x_3 \end{pmatrix}, \quad a_1 = \begin{pmatrix} x_3 \\ 1 \\ 0 \end{pmatrix}, \quad [a_0, a_1] = \begin{pmatrix} x_3 \\ -2x_1 x_2 x_3 - x_1^2 \\ 0 \end{pmatrix}$$

$$\text{and } [a_1[a_0, a_1]] = \begin{pmatrix} 0 \\ -2x_2 x_3^2 - 4x_1 x_3 \\ 0 \end{pmatrix}.$$

Therefore the system is not linearizable in general. However if  $x_3^0 = 0$ , then the system is carried by  $M = \{x : x_3 = 0\}$  and on this submanifold

$$a_0 = \begin{pmatrix} 1 \\ x_1^2 x_2 \\ 0 \end{pmatrix}, \quad a_1 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \quad [a_0, a_1] = \begin{pmatrix} 0 \\ -x_1^2 \\ 0 \end{pmatrix}, \quad [a_1, [a_0, a_1]] = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix},$$

$$ad^2(a_0)a_1 = \begin{pmatrix} 0 \\ -2x_1 \\ 0 \end{pmatrix}, \quad [a_1, ad^2(a_0)a_1] = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}, \quad ad^3(a_0)a_1 = \begin{pmatrix} 0 \\ -2 \\ 0 \end{pmatrix}.$$

All higher brackets are zero, so the system is linearizable. We do not have to compute  $\lambda$  to describe the equivalent linear system. For example if  $x^0 = (0, 0, 0)$  we define

$$b_0 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad b_1(y_0) = \sum_{h=0}^{\infty} \frac{y_0^h}{h!} ad^h(a_0)a_1(x^0) = \begin{pmatrix} 0 \\ 1 - \frac{y_0^3}{3} \\ 0 \end{pmatrix}.$$

Since  $y_0 = t$  and the  $y_2$ -coordinate is superfluous, this becomes

$$\dot{y}_1 = u(1 - t^3/3), \quad y_1(0) = 0.$$

#### REFERENCES

- [1] R. L. BISHOP AND R. J. CRITTENDEN, *Geometry of Manifolds*, Academic Press, New York, 1964.
- [2] G. W. HAYNES AND H. HERMES, *Nonlinear controllability via Lie theory*, this Journal, 8 (1970), pp. 450-460.
- [3] A. J. KRENER, *A generalization of Chow's theorem and the bang-bang theorem to nonlinear control problems*, this Journal, 11 (1973).
- [4] T. NAGANO, *Linear differential system with singularities and an application to transitive Lie algebras*, J. Math. Soc. Japan, 18 (1966), pp. 398-404.