

Local Approximation of Control Systems

ARTHUR J. KRENER

Department of Mathematics, University of California, Davis, California 95616

Received March 5, 1974

Given two control systems where the control enters linearly, a sufficient condition is derived that one system locally approximates the other, i.e., there exists a map between the state spaces which carries the trajectory of the first system for any control into the trajectory of the second system for the same control with an error that grows like a power of t .

1. INTRODUCTION

We consider the two control systems

$$\dot{x} = \dot{x}(x, u) = \sum_{i=0}^h u_i a_i(x), \quad (1.1)$$

$$x(0) = x^0, \quad u(t) \in \Omega,$$

and

$$\dot{y} = \dot{y}(y, u) = \sum_{i=0}^h u_i b_i(y), \quad (1.2)$$

$$y(0) = y^0, \quad u(t) \in \Omega,$$

where $x = (x_1, \dots, x_m)$, $y = (y_1, \dots, y_n)$, $a_0(x), \dots, a_h(x)$, $b_0(y), \dots, b_h(y)$ are C^∞ vector fields, $u(t) = (u_0(t), \dots, u_h(t))$ is a measurable control and

$$\Omega = \{u : |u_i| \leq 1, i = 0, \dots, h\}.$$

We intend to give a sufficient condition for the existence of a C^∞ map, $\lambda: x \mapsto y$, an integer, μ , and real numbers, M and $T \geq 0$, such that for any solutions, $x(t)$ and $y(t)$, of (1.1) (1.2) corresponding to the same control, we have

$$|\lambda(x(t)) - y(t)| \leq Mt^{\mu+1} \quad (1.3)$$

for $t \in [0, T]$. Notice that this implies a similar result for the subsystem of (1.1) and (1.2) obtained by constraining $u_0(t)$ to be identically 1.

This paper is an extension of our earlier work [1], which gave necessary and sufficient conditions for $\lambda(x(t)) = y(t)$ for small t . That result has been extended by Sussmann [2]. We conjecture that our sufficient conditions is also necessary.

2. PRELIMINARIES

If $a_i(x)$, $a_j(x)$ are m -dimensional vector fields, we define the *Lie bracket*, $[a_i, a_j](x)$ another m -dimensional vector field by

$$[a_i, a_j](x) = \frac{\partial a_j}{\partial x}(x) a_i(x) - \frac{\partial a_i}{\partial x}(x) a_j(x) \quad (2.1)$$

where $(\partial a_j / \partial x)(x)$ is the matrix of partial derivatives.

Let $(t, x) \rightarrow \alpha_i(t)x$ denote the *flow* or *family of integral curves* of $a_i(x)$, that is,

$$\begin{aligned} \frac{d}{dt} \alpha_i(t)x &= a_i(\alpha_i(t)x), \\ \alpha_i(0)x &= x. \end{aligned} \quad (2.2)$$

A more standard notation is $\alpha_i(t, x)$ since $\alpha_i(t)$ is not a linear operator on x but we will be concatenating these flows and so $\alpha_i(t)x$ will be more convenient.

For fixed t , the map $x \rightarrow \alpha_i(-t)x$ is a diffeomorphism from a neighborhood of $\alpha_i(t)x^0$ onto a neighborhood of x^0 and has a tangent map denoted 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 $[a_i, a_j](x^0)$, [3, p. 17]. Therefore the Taylor series of this curve is given by the *Campbell-Baker-Hausdorff formula*,

$$\alpha_i(-t)_* a_j(\alpha_i(t)x^0) = \sum_{k=0}^{\nu} \frac{t^k}{k!} ad^k(a_i) a_j(x^0) + \mathcal{O}(t^{\nu+1}) \quad (2.3)$$

where

$$ad^0(a_i) a_j = a_j \quad \text{and} \quad ad^k(a_i) a_j = [a_i, ad^{k-1}(a_i) a_j]. \quad (2.4)$$

The *order of a bracket* of a_0, \dots, a_h is defined as follows: a_i is of order 1, $[a_i, a_j]$ is of order 2 and in general $[a_{i_1}[\dots[a_{i_{k-1}}, a_{i_k}]\dots]]$ is of order k . A linear map $l: \mathbb{R}^m \rightarrow \mathbb{R}^n$ *preserves brackets* of (1.1) and (1.2) to order μ if

$$l([a_{i_1}[\dots[a_{i_{k-1}}, a_{i_k}]\dots]](x^0)) = [b_{i_1}[\dots[b_{i_{k-1}}, b_{i_k}]\dots]](y^0) \quad (2.5)$$

for $1 \leq k \leq \mu$, $0 \leq i_j \leq h$.

A C^∞ map $\lambda: x \mapsto y$ *preserves solutions* of (1.1) and (1.2) to order μ if there exists a $T > 0$ and M such that for any solutions, $x(t)$ and $y(t)$, of (1.1) and (1.2) using the same control, we have

$$|\lambda(x(t)) - y(t)| \leq Mt^{\mu+1} \quad (2.6)$$

for $t \in [0, T]$.

The rank of (1.1) at x^0 is the dimension of the span of a_1, \dots, a_h and their brackets evaluated at x^0 . Henceforth we shall assume that the rank of (1.1) at x^0 is m , if this is not true then possibly the system (1.1) can be restricted to a submanifold of x space where this rank condition will hold (see [1]).

THEOREM. *If there exists a linear map $l: \mathbb{R}^m \rightarrow \mathbb{R}^n$ which preserves brackets of (1.1) and (1.2) to order μ then there exists a C^x map $\lambda: \mathbb{R}^m \rightarrow \mathbb{R}^n$ which preserves solutions of (1.1) and (1.2) to order μ .*

3. BOUNDS ON $x(t)$ AND $\dot{x}(x, u)$

Before proving this theorem it is necessary to obtain uniform bounds on $x(t)$ and $\dot{x}(x, u)$. These are most conveniently expressed after a change of coordinates. To define the new coordinates we choose from a_0, \dots, a_h a maximal set of vector fields which are linearly independent at x^0 , relabeling them c_1, \dots, c_j . From the brackets of order 2 of a_0, \dots, a_h , we choose a maximal set of vector fields, relabeled c_{j+1}, \dots, c_k , such that c_1, \dots, c_k are linearly independent at x^0 . Continuing on in this fashion eventually, because of the rank assumption, we obtain a set of vector fields c_1, \dots, c_m which are linearly independent at x^0 and hence span \mathbb{R}^m . Let $\theta(i)$ denote the order of c_i ; from the way these vector fields were chosen any bracket of a_0, \dots, a_h of order φ is a linear combination at x^0 of $\{c_i(x^0): \theta(i) \leq \varphi\}$.

Let $(t, x) \mapsto \alpha_i(t)x$ be the flow of c_i and $s = (s_1, \dots, s_m)$. Define a map $s \mapsto x(s)$ by

$$x(s) = \alpha_m(s_m) \cdots \alpha_1(s_1) x^0. \quad (3.1)$$

Since $\frac{\partial x}{\partial s_i}(0) = c_i(x^0)$, this map has an inverse $x \mapsto s(x)$ defined in some compact neighborhood, B , of x^0 . In this neighborhood, s_1, \dots, s_m are coordinates. Under this change of coordinates (1.1) becomes

$$\dot{s} = \dot{s}(s, u) = \frac{\partial s}{\partial x}(x(s)) \sum_{i=0}^h u_i a_i(x(s)). \quad (3.2)$$

Let $|s| = \max\{|s_1|, \dots, |s_m|\}$ and choose M, N such that if $|s| \leq M$ then $x(s) \in B$ and $|\dot{s}(s, u)| \leq N$ for all $u \in \Omega$. Let $T = M/N$. Any solution, $s(t)$, of (3.2) satisfies

$$|s(t)| \leq Nt, \quad \text{for } t \in [0, T]. \quad (3.3)$$

Because of the special character of the s coordinates a stronger conclusion can be reached, namely that for any solution of (3.2),

$$|\dot{s}_i(t)| \leq Mt^{\theta(i)-1} \quad \text{and} \quad |s_i(t)| \leq Mt^{\theta(i)} \quad (3.4)$$

for some new constant M and for $t \in [0, T]$. This is shown by an inductive argument.

The core of the argument is to demonstrate that if for $t \in [0, T]$ and

$$|s_i| \leq \begin{cases} Mt^{\theta(i)}, & \theta(i) \leq \nu - 1, \\ Mt^{\nu-1}, & \theta(i) \geq \nu, \end{cases} \quad (3.5)$$

for some M and $\nu \geq 1$ then for some N

$$|\dot{s}_i(s, u)| \leq \begin{cases} Nt^{\theta(i)-1}, & \theta(i) \leq \nu, \\ Nt^{\nu-1}, & \theta(i) \geq \nu + 1. \end{cases} \quad (3.6)$$

Once this is shown then any solution, $s(t)$, of (3.2) satisfies (3.3) and hence (3.5) with $\nu = 2$. This implies (3.6) which, when integrated, yields (3.5) with $\nu = 3$, and so on until (3.4) is demonstrated. Of course the constants M and N are constantly changing during the argument but the interval $[0, T]$ remains fixed.

To show that (3.5) implies (3.6) we proceed by induction on ν , starting with $\nu = 1$. If $|s| \leq M$, then by compactness there exists N such that $|\dot{s}(s, u)| \leq N$. Assume (3.5) implies (3.6) up to $\nu - 1$ so that for every M there exists an N such that if for $t \in [0, T]$ and

$$|s_i| \leq \begin{cases} Mt^{\theta(i)}, & \theta(i) \leq \nu - 2, \\ Mt^{\nu-2}, & \theta(i) \geq \nu - 1, \end{cases} \quad (3.7)$$

then

$$|\dot{s}_i(s, u)| \leq \begin{cases} Nt^{\theta(i)-1}, & \theta(i) \leq \nu - 1 \\ Nt^{\nu-2}, & \theta(i) \geq \nu. \end{cases} \quad (3.8)$$

For some M assume (3.5). The unit vector in s_i direction at $x(s)$ is given in the x coordinate system by

$$\frac{\partial x}{\partial s_i}(s) = \alpha_m(s_m)_* \cdots \alpha_{i+1}(s_{i+1})_* c_i(\alpha_i(s_i) \cdots \alpha_1(s_1) x^0) \quad (3.9)$$

and $\dot{s}(s, u)$ in the x coordinate system is given by (1.1). The coefficients of (1.1) in terms of (3.9) for $i = 1, \dots, m$ are precisely $\dot{s}_1(s, u), \dots, \dot{s}_m(s, u)$.

Let $g_0(s, u)$ and $g_i(s)$ denote the pull backs of (1.1) and (3.9) to x^0 by means of the linear isomorphism $\alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_*$. Then

$$g_0(s, u) - \sum_{\theta(i) < \nu} \dot{s}_i(s, u) g_i(s) = \sum_{\theta(i) \geq \nu} \dot{s}_i(s, u) g_i(s). \quad (3.10)$$

Since $c_1(x^0), \dots, c_m(x^0)$ form a basis, there exists functions $\sigma_1(s, u), \dots, \sigma_m(s, u)$, linear in u such that

$$g_0(s, u) - \sum_{\theta(i) < \nu} \dot{s}_i(s, u) g_i(s) = \sum_{i=1}^m \sigma_i(s, u) c_i(x^0). \quad (3.11)$$

Together they yield

$$\sum_{\theta(i) \geq \nu} \dot{s}_i(s, u) g_i(s) = \sum_{i=1}^m \sigma_i(s, u) c_i(x^0), \quad (3.12)$$

and subtracting $\sum_{\theta(i) \geq \nu} \dot{s}_i(s, u) c_i(x^0)$ from both sides we have

$$\begin{aligned} & \sum_{\theta(i) \geq \nu} \dot{s}_i(s, u)(g_i(s) - c_i(x^0)) \\ &= \sum_{\theta(i) < \nu} \sigma_i(s, u) c_i(x^0) + \sum_{\theta(i) \geq \nu} (\sigma_i(s, u) - \dot{s}_i(s, u)) c_i(x^0). \end{aligned} \quad (3.13)$$

Since $c_i(x^0)$ is precisely the constant term in the Taylor series of $g_i(s)$ given by repeated application of the Campbell-Baker-Hausdorff formula, then (3.5) implies that for some N and $t \in [0, T]$

$$|g_i(s) - c_i(x^0)| \leq Nt. \quad (3.14)$$

This, together with (3.8), implies that for some N

$$\left| \sum_{\theta(i) \geq \nu} \dot{s}_i(s, u)(g_i(s) - c_i(x^0)) \right| \leq Nt^{\nu-1} \quad (3.15)$$

for all $u \in \Omega$. Since $c_1(x^0), \dots, c_m(x^0)$ are linearly independent, applying (3.15) to (3.13) yields for some new N ,

$$|\sigma_i(s, u) - \dot{s}_i(s, u)| \leq Nt^{\nu-1} \quad (3.16)$$

for all $u \in \Omega$ and $\theta(i) \geq \nu$. Therefore (3.6) follows from (3.8) and (3.16) if

$$|\sigma_i(s, u)| \leq Nt^{\nu-1}, \quad \theta(i) \geq \nu. \quad (3.17)$$

Expanding $g_0(s, u)$ and $g_i(s, u)$ in a power series by repeated application of the Campbell-Baker-Hausdorff formula, we have

$$\begin{aligned} g_0(s, u) &= \sum_{j=0}^h u_j \left(\sum_{k_1=0}^{\mu} \frac{s_1^{k_1}}{k_1!} ad^{k_1}(c_1) \right) \\ &\quad \dots \left(\sum_{k_m=0}^{\mu} \frac{s_m^{k_m}}{k_m!} ad^{k_m}(c_m) \right) a_j(x^0) + \mathcal{O}(|s|^{\mu+1}) \end{aligned} \quad (3.18)$$

and

$$\begin{aligned} g_i(s) &= \left(\sum_{k_1=0}^{\mu} \frac{s_1^{k_1}}{k_1!} ad^{k_1}(c_1) \right) \\ &\quad \dots \left(\sum_{k_i=0}^{\mu} \frac{s_i^{k_i}}{k_i!} ad^{k_i}(c_i) \right) c_i(x^0) + \mathcal{O}(|s|^{\mu+1}) \end{aligned} \quad (3.19)$$

Since a_j is of order 1, the coefficient of a bracket of order $\varphi \leq \mu$ in (3.18) is the sum of monomials of the form $K_{r_1} \cdots r_p s_{r_1} \cdots s_{r_p}$ where $K_{r_1} \cdots r_p$ is a constant and $\theta(r_1) + \cdots + \theta(r_p) = \varphi - 1$. Because s satisfies (3.5), we can conclude that there exists an N such that the coefficient is bounded by $Nt^{\varphi-1}$, if $1 \leq \varphi \leq \nu$, and by $Nt^{\nu-1}$, if $\nu + 1 \leq \varphi \leq \mu$. There are only a finite number of brackets of order $\leq \mu$ and u enters linearly so an N can be found which works for all brackets in (3.18) and all $u \in \Omega$.

Similarly, since c_i is of order $\theta(i)$, there exists a new N such that the coefficient of a bracket of order φ in (3.19) is bounded by $Nt^{\varphi-\theta(i)}$, if $\theta(i) \leq \varphi \leq \nu + \theta(i) - 1$ and by $Nt^{\nu-1}$, if $\nu + \theta(i) \leq \varphi \leq \mu$. By the induction hypothesis, (3.8), and the above remarks we see that the coefficient of a bracket of order φ in the series expansion of the left side of (3.11) is bounded by $Nt^{\varphi-1}$, if $1 \leq \varphi \leq \nu$ and by $Nt^{\nu-1}$, if $\nu + 1 \leq \varphi \leq \mu$.

Since each bracket of order φ is a linear combination at x^0 of $\{c_i(x^0): \theta(i) \leq \varphi\}$ we conclude that

$$|\sigma_i(s, u)| \leq \begin{cases} Nt^{\theta(i)-1}, & 1 \leq \theta(i) \leq \nu, \\ Nt^{\nu-1}, & \theta(i) \geq \nu, \end{cases} \quad (3.18)$$

as was desired.

4. *Proof.* Having verified (3.4) we proceed with the proof of the theorem. Each c_j is of the form $[a_{i_1}[\cdots[a_{i_{k-1}}, a_{i_k}]\cdots]]$, so let

$$d_j = [b_{i_1}[\cdots[b_{i_{k-1}}, b_{i_k}]\cdots]].$$

If $(t, y) \mapsto \beta_j(t)y$ is the flow of d_j , define $y(s) = \beta_m(s_m) \cdots \beta_1(s_1)y^0$ and $\lambda(x) = y(s(x))$ for $s \in B$.

The tangent map, $\lambda_* = \partial y / \partial x$, maps tangent vectors at $x(s)$ to tangent vectors at $y(s)$ and in particular

$$\lambda_* \frac{\partial x}{\partial s_i}(s) = \frac{\partial y}{\partial s_i}(s). \quad (4.1)$$

A tangent vector at $x(s)$ can be pulled back to a tangent vector at x^0 by $\alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_*$ then mapped into a tangent vector at y^0 by the linear map l and finally pulled out to a tangent vector at $y(s)$ by $\beta_m(s_m)_* \cdots \beta_1(s_1)_*$. Let π denote this map

$$\pi = \beta_m(s_m)_* \cdots \beta_1(s_1)_* l \alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_*. \quad (4.2)$$

The two maps λ_* and π are almost the same in the following sense, if for some M

$$|s_i| \leq Mt^{\theta(i)} \quad \text{for } i = 1, \dots, m \quad (4.3)$$

then for some N

$$\left| \lambda_* \frac{\partial x}{\partial s_i}(s) - \pi \frac{\partial x}{\partial s_i}(s) \right| \leq Nt^{\mu-\theta(i)+1}. \quad (4.4)$$

This can be easily shown by comparing the Taylor series of

$$l\alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_* \partial x / \partial s_i$$

with the Taylor series of $\beta_1(-s_1)_* \cdots \beta_m(-s_m)_* \partial y / \partial s_i$ using the assumption that l preserves brackets to order μ and noting that the coefficient of a bracket of order φ in both these series is bounded by $Nt^{\varphi-\theta(i)}$. Then use the fact that $s(B)$ is compact to obtain a bound on the norms of the linear maps

$$\beta_m(s_m)_* \cdots \beta_1(s_1)_* \quad \text{for } s \in s(B).$$

If $x(t)$ is the solution of (1.1) for $u(t)$ and $s(t) = s(x(t))$ then

$$\dot{x}(t) = \sum_{i=1}^m \dot{s}_i(t) \frac{\partial x}{\partial s_i}(s(x(t))), \quad (4.5)$$

where $s(t)$ and $\dot{s}(t)$ satisfy (3.4). Therefore

$$\left| \lambda_* \dot{x}(t) - \pi \dot{x}(t) \right| = \left| \sum_{i=1}^m \dot{s}_i(t) \left(\lambda_* \frac{\partial x}{\partial s_i}(s(t)) - \pi \frac{\partial x}{\partial s_i}(s(t)) \right) \right| \leq Mt^\mu \quad (4.6)$$

for some M and $t \in [0, T]$.

Next we show that

$$\left| \pi \sum_{i=0}^h u_i(t) a_i(x(t)) - \sum_{i=0}^h u_i(t) b_i(\lambda(x(t))) \right| \leq Mt^\mu, \quad (4.7)$$

for some M by comparing the Taylor series of

$$l\alpha_1(-s_1)_* \cdots \alpha_m(-s_m)_* \sum u_i(t) a_i(x(t))$$

and $\beta_1(-s_1)_* \cdots \beta_m(-s_m)_* \sum u_i(t) b_i(y(x(t)))$ once again using the assumption that l preserves brackets to order μ , noting that the coefficient of a bracket of order φ , in both these series, is bounded by $Nt^{\varphi-1}$ and bounding the norms of $\beta_m(s_m)_* \cdots \beta_1(s_1)_*$. From (4.6) and (4.7) we have

$$\left| \lambda_* \sum_{i=0}^h u_i(t) a_i(x(t)) - \sum_{i=0}^h u_i(t) b_i(\lambda(x(t))) \right| \leq Mt^\mu. \quad (4.8)$$

Now let $y(t)$ be the solution of (1.2) for $u(t)$, then

$$\begin{aligned} |\lambda(x(t)) - y(t)| &\leq \int_0^t \left| \lambda_* \sum_{i=0}^h u_i(\tau) a_i(x(\tau)) - \sum_{i=0}^h u_i(\tau) b_i(y(\tau)) \right| d\tau \\ &\leq \int_0^t \left| \lambda_* \sum_{i=0}^h u_i(\tau) a_i(x(\tau)) - \sum_{i=0}^h u_i(\tau) b_i(\lambda(x(\tau))) \right| d\tau \\ &\quad + \int_0^t \left| \sum_{i=0}^h u_i(\tau) (b_i(\lambda(x(\tau))) - b_i(y(\tau))) \right| d\tau. \end{aligned} \quad (4.9)$$

The first integral is bounded by $Mt^{\mu+1}$ from (4.8); as for the second, since each $b_i(y)$ satisfies a Lipschitz condition on the compact set, $\lambda(B)$, we can find an N such that for all $u \in \Omega$,

$$\left| \sum u_i (b_i(y^1) - b_i(y^2)) \right| \leq N |y^1 - y^2|. \quad (4.10)$$

Hence (4.9) becomes

$$|\lambda(x(t)) - y(t)| \leq Mt^{\mu+1} + N \int_0^t |\lambda(x(\tau)) - y(\tau)| d\tau. \quad (4.11)$$

Choose K such that $K \geq N$ and $K^{\mu+2} \geq (\mu+1)!M$ and let

$$f(t) = \int_0^t |\lambda(x(\tau)) - y(\tau)| d\tau. \quad (4.12)$$

Then

$$f'(t) \leq \frac{K^{\mu+2}}{(\mu+1)!} t^{\mu+1} + Kf(t). \quad (4.13)$$

By a standard comparison theorem [4, p. 25], $f(t) \leq g(t)$ where $g(t)$ is the solution of

$$g'(t) = \frac{K^{\mu+2}}{(\mu+1)!} t^{\mu+1} + Kg(t) \quad (4.14)$$

satisfying $g(0) = f(0) = 0$. The solution of (4.14) is

$$g(t) = e^{Kt} - \sum_{j=0}^{\mu+1} \frac{(Kt)^j}{j!} = \sum_{j=\mu+2}^{\infty} \frac{(Kt)^j}{j!} \quad (4.15)$$

and so

$$\begin{aligned} |\lambda(x(t)) - y(t)| = f'(t) &\leq \frac{K^{\mu+2}}{(\mu+1)!} t^{\mu+1} + Kf(t) \\ &\leq \frac{K^{\mu+2}}{(\mu+1)!} t^{\mu+1} + Kg(t) \\ &\leq K \sum_{j=\mu+1}^{\infty} \frac{(Kt)^j}{j!} \leq Mt^{\mu+1} \end{aligned}$$

for some new M and $t \in [0, T]$.

Q.E.D.

5. CONCLUSION

This theorem points out that the Lie brackets of a_0, \dots, a_h evaluated at x^0 determine the local behavior of (1.1) in the same fashion as the partial deri-



vatives of a function determine its local behavior. More precisely, the linear relationships between these brackets determine the local behavior of (1.1) up to an affine transformation of x space. Furthermore, (1.1) approximately covers (1.2) if the low order brackets of (1.2) evaluated at y^0 have all the linear relations that the low order brackets of (1.1) at x^0 have. This allows us to construct a system of lower dimension locally approximating (1.1) by introducing linear relations among the brackets of (1.1).

Inequality (3.4) is of independent interest for it gives bounds on the set of points locally accessible from x^0 .

REFERENCES

1. A. J. KRENER, On the equivalence of control systems and the linearization of non-linear systems, *SIAM J. Control* 11 (1973), 670-676.
2. H. J. SUSSMANN, On an extension of a theorem of Nagano on transitive Lie algebra, *Proc. Amer. Math. Soc.*, to appear.
3. R. L. BISHOP AND R. J. CRITTENDEN, "Geometry of Manifolds," Academic Press, New York, 1964.
4. G. BIRKHOFF AND G.-C. ROTA, Ordinary Differential Equations, Ginn, Boston, 1962.