High-order variations for families of vector fields

Ron M. Hirschorn † Andrew D. Lewis ‡

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Abstract

Sufficient conditions involving Lie brackets of arbitrarily high-order are obtained for local controllability of families of vector fields. After providing a general framework for the generation of high-order control variations, a specific method for generating such variations is proposed. The theory is applied to a number of nontrivial examples.

Keywords. Local controllability, nonlinear systems, higher-order conditions

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1. Introduction

In this paper we present a technique for generating high-order variations of families of vector fields. Our approach is motivated by the early work of Sussmann on local controllability [Sussmann 1978]. As in [Sussmann 1978] we consider a set $S$ of analytic vector fields on $\Omega \subset \mathbb{R}^n$ and an $S$-trajectory to be a continuous curve which is a finite concatenation of integral curves of vector fields in $S$. A point $q$ is $S$-reachable from $p$ if there exists an $S$-trajectory $t \mapsto \gamma(t)$ such that $\gamma(0) = p$, $q = \gamma(t)$ for some $t \geq 0$, and $S$-reachable from $p$ in time $\leq T$ if $t \leq T$. We say $S$ is locally controllable (hereafter abbreviated l.c.) if, for every $T > 0$, the set of points $S$-reachable from $p$ in time $\leq T$ contains $p$ in its interior. In [Sussmann 1978] Sussmann defines the set $S_1^p$ of Lie brackets of order two of vector fields in $S$. His main result is that $S$ is locally controllable at $p$ if $0 \in \text{int} (\text{conv}(S(p) \cup S_1^p(p)))$ where $\text{conv}$ stands for convex hull. The main contribution in this paper is the construction of sets of vector fields $S_2^p, S_3^p, \cdots$ of higher-order Lie brackets of vector fields in $S$. In Theorem 4.5 we summarize our results concerning the generation of these high-order variations. This method of generating variations leads to a controllability result, Theorem 3.7, which states that $S$ is locally controllable at $p$ if

$$0 \in \text{int} (\text{conv}(S(p) \cup S_1^p(p) \cup \cdots \cup S_m^p(p)))$$

for some $m \geq 1$. Of course, the problem of local controllability, especially for control affine systems, has been studied in detail. We refer particularly to [Agrachev and Gamkrelidze 1993, Bianchini and Stefani 1993, Hermes and Kawski 1987, Kawski 1987, 1990, 1992, Sussmann 1983, 1987].

The paper is organized as follows. In Section 2 we review Sussmann’s results on local controllability and consider an example. In Section 3 we introduce our high-order condition for local controllability, Theorem 3.7. In Section 4 we introduce a concrete class of higher order variations which allow us to apply Theorem 3.7. In Section 5 we give some examples illustrating our results.

2. First-order conditions

Suppose that $S$ is a set of vector fields on an open set $\Omega \subset \mathbb{R}^n$ and $0 \in \text{conv}(S(p))$ for some $p \in \Omega$, where $\text{conv}(S(p))$ is the convex hull in $\mathbb{R}^n \cong T_p\Omega$ of the set of vectors $S(p) = \{X(p) \mid X \in S\}$. Then, as in [Sussmann 1978], we let $L^0(S,p) \subset \mathbb{R}^n$ denote the unique linear subspace of maximal dimension such that

$$0 \in \text{int} (L^0(S,p)(\text{conv}(S(p) \cap L^0(S,p)))$$

and define

$$Z^0_p = \{X \in S \mid X(p) \in L^0(S,p)\}.$$

Let $S_1^p$ denote the set of second-order Lie Brackets $S_1^p = \{(X,Y) \mid X,Y \in Z^0_p\}$, where $[X,Y](p) = dY_pX(p) - dX_pY(p)$. The following sufficient condition was established by Sussmann.

2.1 Theorem: ([Sussmann 1978]) Suppose that $S$ is a finite set of vector fields such that $0 \in \text{int} (\text{conv}(S(p) \cup S_1^p(p)))$. Then $S$ is locally controllable at $p$.

2.2 Remark: A natural extension of this result would involve $S_2^p$, the set of all triple brackets of elements of $Z^0_p$. Sussmann points out that the corresponding second-order theorem, that $S$ is locally controllable at $p$ if

$$0 \in \text{int} (\text{conv}(S(p) \cup S_1^p(p) \cup S_2^p(p))), \quad (2.1)$$

is false. One consequence of our results is that this theorem does hold if $S_2^p$ is the restricted set of triple brackets of elements of $Z^0_p$ of the form $[X,[X,Y]]$. For example, if in $\mathbb{R}^3$ we take the vector fields

$$W = (1,z,0), \quad X = (-1,0,x^2), \quad Y = (0,1,0), \quad Z = (0,-1,0),$$

then (2.1) holds at $p = (0,0,0)$, but clearly the family is not locally controllable at this point as one can never reach states with negative $z$ coordinate. \hfill \Box

3. Higher-order Lie brackets

In this section we develop our methodology for the generation of control variations involving of arbitrarily high-order brackets of vector fields in $S$. Our method for doing so begins with some constructions involving what we call complementary sets of vector
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3.1. Complementary vector fields. A finite subset $\mathcal{X}_p \subset Z^0_p$ is said to be **complementary** at $p$ if

$$0 \in \text{int}(\mathcal{X}_p(\text{conv}(\mathcal{X}_p(p)))),$$

where aff denotes the affine hull. Equivalently, $\mathcal{X}_p$ is complementary if $0$ can be written as a linear combination of the $X(p), X \in \mathcal{X}_p,$ with strictly positive coefficients. Clearly $Z^0_p$ is complementary at $p$. If $Z^0_p$ is convex then there are many complementary sets. We note that $Z^0_p$ is convex if $S$ is. Furthermore it is known that $S$ is Ic. if and only if conv$(S)$ is Ic. . While our results do not depend on $S$ being convex, to simplify notation we will assume that $S$ is convex for the rest of this paper. We will also assume that the family of vector fields has the property that $S(p) \subset T_p\Omega$ is compact.

3.1 Proposition: Suppose $Z^0_p$ is convex. Then for every $X \in Z^0_p$ there exists a vector field $Y \in Z^0_p$ such that $\{X, Y\}$ is complementary at $p$.

Proof: Let $X \in Z^0_p$. From the definition of $Z^0_p$ there exist $\lambda_1 > 0$ and $Y_i \in Z^0_p$ such that

$$\sum_{i=0}^{k} \lambda_i = 1 \text{ and } \lambda_0X(p) + \lambda_1Y_1(p) + \cdots + \lambda_kY_k(p) = 0.$$ 

Set

$$\lambda_0 = \sum_{i=1}^{k} \lambda_i$$

and

$$Y = \sum_{i=1}^{k} \lambda_iY_i.$$ 

Because $Z^0_p$ is convex $Y \in Z^0_p$. This, together with the fact that $(\lambda_0X + \lambda_1Y)(p) = 0$ completes the proof.

Suppose that $\mathcal{X}_p = \{X^1, \ldots, X^k\} \subset Z^0_p$ is complementary at $p$. Then $\mathcal{X}_p$ gives rise to vector fields which vanish at $p$, namely those which can be expressed as $Z = \lambda_1X^1 + \cdots + \lambda_kX^k$ for appropriate $\lambda_i > 0$. We define $Z_p$ be the collection of all such vector fields $Z$. Since we assume that $S$ is convex we know that $Z \in S$ and thus

$$Z_p = \{Z \mid Z \in S, Z(p) = 0\}.$$ 

Part of our approach will be to systematically consider rather general classes of $S$-trajectories. To this end, let $\pi$ be a permutation of $\{1, \ldots, k\}$. We denote by $\mathcal{X}_p(\pi)$ the composition of integral curves of the vector fields in $\mathcal{X}_p$ with time rescaled, namely

$$\mathcal{X}_p(\pi) = X_{\mathcal{X}_p}^{\tau(\pi)} \circ \cdots \circ X_{\mathcal{X}_p}^{\tau(1)}(p),$$

where $\lambda_i > 0$ and $\sum_{i=0}^{k} \lambda_iX_i(p) = 0$. Note that $\mathcal{X}_p(\pi)$ is reachable in time $(\sum \lambda_i)\tau$. In spite of a rescaling of time, $\mathcal{X}_p(\pi)$ is an $S$-trajectory in the sense that all points of the form $X_t(p)$ for $t$ sufficiently small are the image of a proper $S$-trajectory. Let $P_k$ denote the set of sequences of permutations of $\{1, 2, \ldots, k\}$. If $\eta \in P_k$ then $\eta = (\pi_1, \pi_{-1}, \ldots, \pi_1)$ for some $t \in \mathbb{N}$, and we define a $\mathcal{X}_p(\eta)$-trajectory $\mathcal{X}_p(\eta)$ to be the $S$-trajectory which is the composition of the curves $\mathcal{X}_p(\eta)$. Then the Campbell-Baker-Hausdorff formula [Varadarajan 1985] asserts that, for $t$ sufficiently small, there exist vector fields $X^{\eta,1}$ and $X^{\eta,2}$ such that

$$\mathcal{X}_p^{\eta}(p) = \left(\sum_{i=0}^{k} \lambda_{\eta(i)}X^{\eta(i)}(p) + X^{\eta,1}(p) + X^{\eta,2}(p)\right)(p),$$

where $X^{\eta,1}$ is a multiple of $\sum_{i=1}^{\eta} \lambda_iX^i$, and hence vanishes at $p$. Note that the Campbell-Baker-Hausdorff formula also provides explicit expressions for these terms in the series. In any event, this leaves as dominant the second-order term $X^{\eta,2}(p)$. Susan (1978) generates a richer class of $S$-trajectories which allows him to prove his theorem on local controllability (stated as Theorem 2.1 here). However, the local controllability result can be proved using the smaller class of $S$-trajectories we consider here. We also point out, that as with $\mathcal{X}_p(\pi)$ above, the point $\mathcal{X}_p(\eta)$ is reached by an $S$-trajectory after some time $\sigma$, $\sigma > 0$, has elapsed.

3.2 Remark: In equation (3.1) we have expressed $\mathcal{X}_p(\eta)$ as an integral curve for a “time-dependent” vector field $X(t) = X^{\eta,1} + X^{\eta,2} + o(t)$. To make this more precise we fix $\tau > 0$ and let $\alpha_{\tau}(t)$ denote the integral curve of the vector field $X(t)$ through $p$, that is $\alpha_{\tau}(t) = (X(t))_{\mathcal{X}_p(p)}$ where $\frac{d}{dt}\alpha_{\tau}(t) = X(t)(\alpha_{\tau}(t))$ and $\alpha_{\tau}(0) = p$. Then $\mathcal{X}_p(\eta)$ denotes the point $\alpha_{\tau}(t)_{\eta}\tau(\pi)$. 

3.3 Remark: While our definition of $S^k_p$ differs slightly from Susan’s $S^k_p$, we do have $\text{conv}(S^k_p) \subset \text{conv}(S^k_p)$ for some $\xi, \eta$. To show this we can utilize the limited set of permutations used by Susan in his proof of his sufficiency condition for Ic. (Theorem 3 of [Susan 1978]).

Before we define $S^k_p$, we motivate the notion of $S$-trajectories which approximate integral curves to orders higher than one. Let $X, Y \in S^k_p$. From the definition of $S^k_p$ there exist $S$-trajectories $X_{\mathcal{X}_p}(\pi) = (X^1 + tX^1 + o(t))(p)$ and $Y_{\mathcal{X}_p}(\pi) = (Y^1 + tY^1 + o(t))(p)$ such that $X^1$ and $Y^1$ are linear combinations of vector fields in $S$ that vanish at $p$. Now suppose that $(\lambda_1X + \lambda_2Y + \lambda_3Z)(p) = 0$ for some $Z \in S$ and $\lambda_1, \lambda_2, \lambda_3 > 0$. Proceeding as above, while rescaling time to ensure compatibility between the vector fields in $S$ and $S^k_p$, we construct the $S$-trajectory

$$\mathcal{X}_p(\pi) = X_{\mathcal{X}_p}^{3\tau(\pi)} \circ Y_{\mathcal{X}_p}^{3\tau(\pi)} \circ Z_{\mathcal{X}_p}^{3\tau(\pi)}(p).$$

From the Campbell-Baker-Hausdorff formula we obtain

$$\mathcal{X}_p(\pi) = \left((X^1 + X^1\sqrt{t} \lambda_1 + o(t))^{\tau(\pi)} \circ (Y^1 + Y^1\sqrt{t} \lambda_2 + o(t))^{\tau(\pi)} \circ Z_{\mathcal{X}_p}^{3\tau(\pi)}(p)\right)$$

$$= \left(t(\sqrt{t} \lambda_1X^1 + \sqrt{t} \lambda_2Y^1 + \lambda_3Z + (1/2)\sqrt{\lambda_3}Y^1, 1)^1) + o(t^{1/2})\right)(p)$$

$$= (tX^{\eta,1} + t^3X^{\eta,2} + t^5X^{\eta,3}_1)(p)$$

for vector fields $X^{\eta,1}, X^{\eta,2}, X^{\eta,3}$ with the following properties:
1. $X^{n,1}$ is a linear combination of vector fields from $S$;
2. $X^{n,2}$ is a linear combination of degree 1 and 2 brackets of vector fields evaluated at $p$ in $S$;
3. $X^{n,3}$ is a linear combination of degree 2 and 3 brackets of vector fields evaluated at $p$ in $S$;
4. $X^{n,1}$ and $X^{n,2}$ vanish at $p$.

Since the coefficients of $t$ and $t^2$ vanish at $p$ we have produced an $S$-trajectory which approximates, to the third-order in $t$, the integral curve of $X^{n,3}$. We let $S^n_p(X_p)$ denote the set of all such terms $X^{n,3}$, and $S^n_p$ the union of the sets $S^n_p(X_p)$ over all subsets $X_p$ complementary at $p$.

3.2. Higher-order variations. We now define $S^n_p$ for $i > 1$ inductively. Suppose that we have defined sets of vector fields $S^i_p, \ldots, S^m_p$ with the following property: for any $X \in S^i_p$ there exists an $S$-trajectory of the form $X^n(p) = (X^n(t))_1(p)$, with $X^n(t)$ a time varying vector field so that for $t$ sufficiently small $tX^n(t)$ can be represented by the convergent power series

$$tX^n(t) = tX^{n,1} + t^2X^{n,2} + \cdots + t^{\sigma_1-1}X^{n,\sigma_1-1} + t^{\sigma_1}X^{n,\sigma_1} + o(t^{\sigma_1})$$

where the vector fields $X^{n,1}, \ldots, X^{n,\sigma_1-1}$ vanish at $p$, $X = X^{n,\sigma_1}$, and $\sigma_1$ is defined inductively by $\sigma_1 = 2$ and

$$\sigma_{i+1} = \frac{(\sigma_i + 1)\text{lcm}\{\sigma_1, \ldots, \sigma_i\}}{\sigma_i},$$

(3.2)

where lcm denotes least common multiple. We note that one consequence of the above definition is that $\sigma_{i+1} > \sigma_i \cdots > \sigma_1$. The reason for this definition becomes apparent in the proof of Lemma 3.4. Let $L^m(S,p)$ denote the unique linear subspace of maximal dimension such that

$$0 \in \text{int}_{L^m(S,p)}(\text{conv}(S(p) \cup S^i_p(p) \cup \cdots \cup S^m_p(p)) \cap L^m(S,p))$$

and set

$$Z^n_p = \{ X \in S \cup S^1_p \cup \cdots \cup S^m_p | X(p) \in L^m(S,p) \}.$$

A finite subset $X_p \subset Z^n_p$ is said to be complementary at $p$ if

$$0 \in \text{int}_{\text{aff}(X_p)}(\text{conv}(X_p(p))).$$

or equivalently, if $0$ can be written as a linear combination of the vector fields $X(p), X \in X_p$, with strictly positive coefficients. Suppose that $X_p = \{X^1, \ldots, X^k\}$ is a subset of $Z^n_p$ complementary at $p$, so that $\sum_{i=1}^k \lambda_i X^i(p) = 0$ for some $\lambda_i > 0$. Let $\pi$ be a permutation of $\{1, 2, \ldots, k\}$. Then $X^i \in S$ or $X^i \in S^m_p$ where $m_i \in \{1, \ldots, m\}$. If $X^i \in S^m_p$ then, by our induction hypothesis, there exists an $S$-trajectory of the form $X^n(p) = (X^n(t))_1(p)$ where the time-varying vector field $X^n(t)$ has the power series expansion

$$tX^n(t) = tX^{n,1} + \cdots + t^{\sigma_m-1}X^{n,\sigma_m-1} + t^{\sigma_m}X + o(t^{\sigma_m})$$

(3.3)

and such that $X^{n,1}, \ldots, X^{n,\sigma_m-1}$ vanish at $p$. We rescale time by $t \mapsto \alpha_t t^\gamma$ where $\alpha_i = \gamma_{i-1}/\sigma_i$, and $\gamma_i = \text{lcm}\{\sigma_1, \ldots, \sigma_m\}/\sigma_m$. If $X^i \in S$ we rescale time by $t \mapsto \alpha_t t^n$ where $\gamma_i = \text{lcm}\{\sigma_1, \ldots, \sigma_m\}$—in effect we define $\sigma_1 = 1$. We denote by $X^n_p(p)$ the $S$-trajectory

$$X^n_p(p) = X^n_{m_1(\alpha_1 t^\gamma_1)} \circ \cdots \circ X^n_{m_k(\alpha_k t^\gamma_k)}(p).$$

(3.4)

This rescaling is needed because, if $X \in S^m_p$, then, using a suitable control variation, we can generate an $S$-trajectory which achieves motion in the $X$-direction to order $\sigma_i$ in $t$. Finally, if $\eta \in \mathcal{P}_k$, so that $\eta = (\pi_{i-1}, \pi_{i-2}, \ldots, \pi_1)$, we define $X^n_p(p)$ to be the composition of the curves $X^n_p(p)$ and say that $X^n_p(p)$ is an $X^{n,1}$-trajectory. Then

$$X^n_p(p) = X^{n,\eta_1} \circ \cdots \circ X^{n,\eta_0}(X^n(t))_1(p).$$

For $t$ sufficiently small the Campbell-Baker-Hausdorff formula yields

$$tX^n(t) = tX^{n,1} + \cdots + t^{\sigma_m-1}X^{n,\sigma_m-1} + t^{\sigma_m}X^{n,\sigma_m} + o(t^{\sigma_m})$$

(3.5)

for vector fields $X^{n,\eta}$.

The following lemma makes clear why the inductive definition of the $\sigma_i$’s are as in (3.2). The idea essentially is that one needs to define time rescalings along vector fields in an $S$-trajectory to ensure that the desired term is the first nonzero term in the series expansion. This makes sense of our inductive definition of $S^n_p(p)$.

3.4 Lemma: The vector fields $X^{n,1}, \ldots, X^{n,\sigma_m-1}$ that appear in equation (3.5) vanish at $p$.

Proof: Let $X \in S^i_p, Y \in S^j_p$ where $i, j \in \{1, \ldots, m\}$ and $S^m_p = S$. By our induction hypotheses there exist time-varying vector fields $X^n(t), Y^n(t)$ where

$$tX^n(t) = tX^{n,1} + \cdots + t^{\sigma_i-1}X^{n,\sigma_i-1} + t^{\sigma_i}X + o(t^{\sigma_i})$$

$$tY^n(t) = tY^{n,1} + \cdots + t^{\sigma_j-1}Y^{n,\sigma_j-1} + t^{\sigma_j}Y + o(t^{\sigma_j})$$

with $X^{n,k}, X^{n,l}$ vanishing at $p$ as in (3.3) above. The corresponding $S$-trajectories are $X^n(p) = (X^n(t))_1(p) = (tX^n(t))_1(p)$ and $Y^n(p) = (Y^n(t))_1(p) = (tY^n(t))_1(p)$. Rescaling time as above and concatenating these curves yields the $S$-trajectory

$$tX^n(p) = X^{n,\eta_1} \circ \cdots \circ X^{n,\eta_0}(X^n(t))_1(p)$$

(3.6)

or

$$tX^n(p) = X^{n,\eta_1} \circ \cdots \circ X^{n,\eta_0}(X^n(t))_1(p)$$

(3.7)

where

$$X = X^{n,\sigma_1}, Y = X^{n,\sigma_2}, X^{n,\sigma_3}, \text{ and } X^{n,\sigma_4}$$

vanish at $p$ for $k < \sigma_j, \ell < \sigma_i$. For $t$ sufficiently small, the Campbell-Baker-Hausdorff formula gives the coefficients of $t$ in the power series expansion for $\beta(t)$. In particular $\beta(t)$ can be written as a convergent power series whose terms are expressible as linear combinations of Lie brackets of the vector fields.
X^{\eta,\ell} and X^{\eta,k}$ and Lie brackets of these vector fields of all orders. Our induction hypothesis implies that $X^{\eta,\sigma}$ and $X^{\eta,k}$ vanish at $p$ if $k < \sigma$, and $\ell < \sigma$. Hence Lie brackets of these vector fields also vanish at $p$. Thus the lowest order term with respect to $t$ in the power series expansion for $\beta(t)$ which does not necessarily vanish at $p$ will be

$$(a(t,t)\gamma_1 X^{\eta,\sigma}) + (a(t,t)\gamma_2 X^{\eta,\sigma}).$$

From the above definitions

$$(a(t,t)\gamma_1 X^{\eta,\sigma}) = (lcm(\sigma_1, \ldots, \sigma_m))(\lambda_j X^{\eta,\sigma}),$$

and

$$(a(t,t)\gamma_2 X^{\eta,\sigma}) = (lcm(\sigma_1, \ldots, \sigma_m))(\lambda_\ell X^{\eta,\sigma}).$$

Thus

$$(a(t,t)\gamma_1 X^{\eta,\sigma}) + (a(t,t)\gamma_2 X^{\eta,\sigma}) = (lcm(\sigma_1, \ldots, \sigma_m))(\lambda_j X^{\eta,\sigma} + \lambda_\ell X^{\eta,\sigma}).$$

The next (higher) power of $t$ which appears in the power series for $\beta(t)$ is $t^\gamma$ which has as coefficient the linear combination of vector fields

$$(a(t,t)\gamma_1 X^{\eta,\sigma} + (a(t,t)\gamma_2 X^{\eta,\sigma}) = (lcm(\sigma_1, \ldots, \sigma_m))(\lambda_j X^{\eta,\sigma} + \lambda_\ell X^{\eta,\sigma}).$$

We now show that $r \geq \sigma_{m+1}$. Since $\gamma_j(\sigma_j + 1) = (\text{lcm}(\sigma_1, \ldots, \sigma_m)$, the sequence $\{\sigma_j\}$ is, by definition, monotone increasing, and $\sigma_{m+1} = (\text{lcm}(\sigma_1, \ldots, \sigma_m)$ we see that $\gamma_j(\sigma_j + 1) > \sigma_{m+1}$ for $j < m$ and $\gamma_j(\sigma_j + 1) = \sigma_{m+1}$ if $j = m$. Among the Lie brackets of order 2 in the power series expansion of $\beta(t)$ which do not vanish at $p$, the terms with the lowest power of $t$ will have the form

$$(a(t,t)\gamma_1 X^{\eta,\sigma} + (a(t,t)\gamma_2 X^{\eta,\sigma}) = a_j \sigma_j X^{\gamma_j+\sigma_j} X^{\eta,\sigma_j}.$$

Here we have $t$ to the power $\gamma_j + \sigma_j$ and

$$\gamma_j + \sigma_j = \frac{\text{lcm}(\sigma_1, \ldots, \sigma_m)}{\sigma_j} + \text{lcm}(\sigma_1, \ldots, \sigma_m)$$

$$= \left(\frac{\sigma_j + 1}{\sigma_j}\right) \text{lcm}(\sigma_1, \ldots, \sigma_m)$$

$$\geq \sigma_{m+1},$$

with equality holding if and only if $j = m$. Lie brackets of order greater than 2 which are coefficients of $t^\gamma$ with $s \leq \sigma_{m+1}$ clearly vanish at $p$. Thus if $t = \text{lcm}(\sigma_1, \ldots, \sigma_m)$ then the power series expansion for $\mathcal{X}_p(t)$ defined by (3.4) is of the form $(Z^1 + \cdots + t^{l-1} Z^{l-1} + t^l Z^l + t^l Z^l + o(t^\sigma))(p)$ where $Z^1, \ldots, Z^{l-1}$ vanish at $p$, $Z^l = \sum_{i=1}^{m+1} h_i X Linked to the lemma of the choice of the $\lambda_i$’s we have $Z^l(p) = 0$, and $r \geq \sigma_{m+1}$ and if and only if one of the vector fields $X^{\eta,\sigma} \in S^{m+1}_p$. Extending this argument to $\mathcal{X}_p(t)$ completes the proof.

This lemma implies that $\mathcal{X}_p(t)$ is an $S$-trajectory which approximates, to order $t^{m+1}$, the integral curve of $X^{\eta,\sigma_{m+1}}$ with time rescaled to $t^{m+1}$. We let $S^{m+1}_p(X_p)$ denote the set of all such terms $X^{\eta,\sigma_{m+1}}$, indexed over all $S^{m+1}_p$-trajectories $\mathcal{X}_p(t)$.

3.5 Definition: $S^{m+1}_p$ is defined to be the union of the sets $S^{m+1}_p(X_p)$ over all subsets $X_p$ complementary at $p$.

We note that vector fields in $S^{m+1}_p$ will be linear combinations of brackets of degree at most $m+1$ of vector fields in $S$. The following is a consequence of the above discussion.

3.6 Proposition: Suppose that $X \in S^{m+1}_p$. Then

(i) for $t$ sufficiently small, there exists an $S$-trajectory $\mathcal{X}_p(t)$ of the form

$$\mathcal{X}_p(t) = (X^{\eta,\sigma} + t^{m+1} X^{\eta,\sigma_{m+1}} + o(t^{m+1}))(p),$$

where $X = X^{\eta,\sigma}$ and the vector fields $X^{\eta,k}$ vanish at $p$ for $k = 1, \ldots, \sigma_m - 1$;

(ii) if $X(p) = 0$ then $X^{\eta,\sigma_{m+1}}$ in (3.6) belongs to $S^{m+1}_p$;

(iii) the $S$-trajectory $\mathcal{X}_p(t)$ has the form

$$\mathcal{X}_p(t) = p + t^\sigma X(p) + o(t^\sigma),$$

where $X$ is a linear combination of brackets of vector fields in $S$ of degrees up to and including $m+1$.

Proof: Assertion (i) follows from our definition of $S^{m+1}_p$. In particular the fact that, for $t$ sufficiently small, there exists an $S$-trajectory $\mathcal{X}_p(t)$ of the form

$$\mathcal{X}_p(t) = (X^{\eta,\sigma} + t^{m+1} X^{\eta,\sigma_{m+1}} + o(t^{m+1}))(p),$$

where $X = X^{\eta,\sigma}$ and the vector fields $X^{\eta,k}$ vanish at $p$ for $k = 1, \ldots, \sigma_m - 1$ follows from the definition of $S^{m+1}_p$ and Lemma 3.4. For (ii), suppose that $X$ also vanishes at $p$. Then, by definition, $X_p = \{X\} \subset S^{m+1}_p$ is a set of vector fields complementary at $p$ and hence the $X^{\eta,\sigma}$-trajectory $\mathcal{X}_p(t)$ is also a $S^{m+1}_p$-trajectory and then $X^{\eta,\sigma_{m+1}} \in S^{m+1}_p$ by definition. For assertion (iii) we write (3.6) in exponential form:

$$\mathcal{X}_p(t) = \exp(t X^{\eta,\sigma} + t^{m+1} X^{\eta,\sigma_{m+1}} + o(t^{m+1}))(p)$$

$$= p + t^\sigma X(p) + o(t^\sigma),$$

since $X^{\eta,\sigma} = \cdots = X^{\eta,\sigma_{m+1}} = 0$.

3.3. A theorem on local controllability. The main results in this section is the following high-order sufficient condition for local controllability.

3.7 Theorem: Suppose that $S$ is a set of vector fields on $\Omega \subset \mathbb{R}^n$ such that

$$0 \in \text{int}\{\text{conv}(S(p) \cup S^1(p) \cup \cdots \cup S^{m+1}_p(p))\}$$

for some $m \geq 1$. Then $S$ is locally controllable at $p$.

Before we present the proof we establish the following technical lemma:

3.8 Lemma: Suppose that $X \in S^{m+1}_p$. Then there exists an $S$-trajectory $\mathcal{X}_p(t)$ with the property

$$\mathcal{X}_p(t) = p + t^\sigma X(p) + o(t^\sigma),$$

where $X$ is a linear combination of brackets of vector fields in $S$ of degrees up to and including $m+1$, and $\sigma_m > 0$ is some (non-unique) positive integer.
Proof: Here $X \in S_p^n$ and from the construction of $S_p^n$ we know that
\[ X(p) = (X^{(n-1)} + \cdots + t^{n-2}X^{(n-2)} + t^{n-1}X + o(t^{n-1}))(p) \]
where the vector fields $X^{(k)}$ vanish at $p$ for $k = 1, \ldots, n-1$. The positive integer $\sigma_m$ depends on the number of vector fields in the (possibly non-unique) set of complementary vector fields used to construct $X(p)$. The fact that $X$ is a linear combination of brackets of vector fields in $S$ of degrees up to and including $m$ was noted above. Set
\[ X(t) = X^{(n-1)} + \cdots + t^{n-2}X^{(n-2)} + t^{n-1}X + o(t^{n-1}) \]
a time-dependent vector field and let $\alpha(t) = (X(t))(p)$, the “approximate integral curve” as in Remark 3.2. Given $x \in \Omega$ we set
\[ X(t)(x) = X^{(n-1)}(x) + \cdots + t^{n-2}X^{(n-2)}(x) + t^{n-1}X(x) + o(t^{n-1}) \]
\[ dX(t) = dX^{(n-1)} + \cdots + t^{n-2}dX^{(n-2)} + t^{n-1}dX + o(t^{n-1}) \]
\[ \dot{X}(t) = X^{(n-2)} + \cdots + (\sigma_m - 2)t^{n-3}X^{(n-3)} + (\sigma_m - 1)t^{n-2}X + o(t^{n-2}) \]
Then the derivatives of $\alpha(t) \in \mathbb{R}^n$ with respect to $t$ take the form $\dot{\alpha}(t) = (X(t))(\alpha(t))$, and $\ddot{\alpha}(t) = dX_{\alpha(t)}(t)\dot{\alpha}(t) + \ddot{X}(t)(\alpha(t))$. Thus $\alpha(0) = p$, $\dot{\alpha}(0) = X(0)(p) = X^{(n)}(p)$, and $\ddot{\alpha}(0) = dX^{(n-1)}_{\alpha(0)}(p) + X^{(n)}(p)$. For $\sigma_m > 2$ we have $X^{(n-1)}(p) = X^n(p) = 0$ and hence $\ddot{\alpha}(0) = \dddot{\alpha}(0) = 0$. It is straightforward to show that $\dddot{\alpha}(0)(k) = (k-1)!X^{(k)}(p) = 0$ for $1 \leq k \leq m - 1$ and $\dddot{\alpha}(0)(m) = (m-1)!X(m)(p)$. In particular we have the Taylor series expansion
\[ \alpha(t) = \alpha(0) + \alpha^{(1)}(0)t + \cdots + \frac{1}{m!}\alpha^{(m-1)}(0)t^{m-1} + o(t^{m}) \]
\[ = p + \frac{t^n}{\sigma_m}X^n(p) + o(t^{m-n}) \]
The observation that $X^{(m)}(p) = (\alpha(t))$ completes the proof.

Proof of Theorem 3.7: By assumption there exist vector fields $X_1, \ldots, X_k \in S_p^n$ for $0 \leq i \leq m$ such that $0$ is contained in the absolute interior of the convex hull of $\{X_i(p) \mid 0 \leq i \leq m, 1 \leq j \leq k\}$. Here we set $S_p^n = S$. In light of Lemma 3.8 we can find corresponding $S$-trajectories
\[ X^{(n)}_i(p) = p + \frac{t^n}{\sigma_i}X^n_i(p) + o(t^{m-n}) \]
Rescaling time by $t^* = \sigma_i s_{i,j}$ for $s_{i,j} > 0$ we have $X^{(n)}_i(p) = p + s_{i,j}X^n_j(p) + o(s_{i,j})$. The composition of such $S$-trajectories yields
\[ \alpha(s_{1,1}, s_{1,2}, \ldots, s_{m,k}) = p + \sum_{i=0}^{m-k} \sum_{j=1}^{k} s_{i,j}X^n_j(p) + o(s_{1,1} + s_{1,2} + \cdots + s_{m,k}) \]
This is the form of the $S$-trajectories used in the proof of Theorem 3 in [Sussmann 1978]. We can then apply Lemma 4 of [Sussmann 1978] to conclude that $S$ is $\text{Lie}$ at $p$.

3.9 Remark: Suppose that $X \in S_p^n$ and $Z^1, \ldots, Z^k \in S_p^n$. Then the directions spanned by $\pm \text{ad}_X \circ \pm \text{ad}_Y \circ \cdots \circ \pm \text{ad}_Z X$ (p) can be considered as available directions for the purposes of local controllability, provided that there exists $Y \in S_p^n$ so that $X(p) + Y(p) = 0$. This may be argued by slightly generalizing Theorem 2.4 in [Bianchini and Stefani 1993].

4. A concrete class of higher-order variations

While Theorem 3.7 is interesting, it is not so easy to apply as we have not been very concrete about describing tangent vectors in $S_p^n$. In this section we provide a description of some such tangent vectors. Our description arises from developing $S$-trajectories associated with sequences of permutations. One of the consequences of our development is the identification of terms in the series expansion for the $S$-trajectories that are independent of permutation. These are obstructions to local controllability in our setup. In the parlance of Sussmann [1987], these are fixed points of a group action in a free Lie algebra.

4.1. Variations associated with sequences of permutations. Suppose that $X,Y \in S$. Then, for $t$ sufficiently small,
\[ Y_t \circ X_t(p) = (A^0(X,Y) + A^1(X,Y)t + A^2(X,Y)t^2 + \cdots + A^i(X,Y)t^i + \cdots)(p) \]
where, from the Campbell-Baker-Hausdorff formula,
\[ A^0(X,Y) = X + Y \]
\[ A^1(X,Y) = \frac{1}{2!} \text{ad}_X Y + \frac{1}{12} \text{ad}_X \text{ad}_Y Y \]
\[ A^2(X,Y) = -\frac{1}{2!} \text{ad}_Y \text{ad}_X Y - \frac{1}{120} \text{ad}_X \text{ad}_Y \text{ad}_Y X + \frac{1}{120} \text{ad}_Y \text{ad}_X \text{ad}_Y X \]
\[ A^3(X,Y) = -\frac{1}{360} \text{ad}_Y \text{ad}_X \text{ad}_X Y - \frac{1}{720} \text{ad}_X \text{ad}_Y \text{ad}_Y X - \frac{1}{720} \text{ad}_Y \text{ad}_X \text{ad}_X X \]
\[ A^4(X,Y) = \cdots \]
and $A^k(X,Y)$ can, in principal, be expressed explicitly as functions of $X,Y$ for all $k > 0$. Let $N$ denote the positive integers. If $X^i,Y^i \in S$, $s = (s_1, \ldots, s_k) \in N^k$, then for $\pi \in P_k^n$, the group of permutations of $\{1,2,\ldots,k\}$, we form the $S$-trajectory
\[ X^{\pi}(p) = Y^{\pi(1)}_{X^{\pi(1)}} \circ X^{\pi(2)}_{X^{\pi(1)}} \circ Y^{\pi(3)}_{X^{\pi(2)}} \circ \cdots \circ Y^{\pi(k)}_{X^{\pi(k)-1}} \circ X^{\pi(k)}_{X^{\pi(k)-1}}(p) \]
\[ = (Q^1 + Q^2t + Q^3t^2 + \cdots)(p) \]
where the vector fields $Q^\pi = Q_{\pi}^{(X^{\pi(1)},Y^{\pi(1)})}, A^0(X^{\pi(1)},Y^{\pi(1)})$ are linear combinations of the vector fields $A^l(X^{\pi(l)},Y^{\pi(l)})$ and their Lie brackets. For example, for $s = (1,1,\ldots,1)$ we have
\[ Q^s = A^0(X^1,Y^1) + \cdots + A^0(X^k,Y^k) \]
\[ Q^s = \sum_{i=1}^k A^l(X^i,Y^i) + \frac{1}{2!} \sum_{1 \leq i < j \leq k} (A^\pi(X^{\pi(i)},Y^{\pi(i)}), A^\pi(X^{\pi(j)},Y^{\pi(j)})) \]
The order of the group $P_k^n$ is $k!$, and we define $P_k^n$ to be the elements of the $k!$-fold direct product of $P_k$ with itself. $P_k^n = P_{k^n}$, of the form $\pi = (\pi_1, \ldots, \pi_k)$ where $\pi_i \in P_k$ are distinct. We note that $P_k^n$ is a set with $\Gamma = k!$ elements. If $\pi = (\pi_1, \ldots, \pi_k) \in P_k^n$, we define a corresponding $S$-trajectory
\[ X^{\pi}(p) = X^{\pi(1)} \circ X^{\pi(2)} \circ \cdots \circ X^{\pi(k)}(p) = (Q^1 + Q^2t + Q^3t^2 + \cdots)(p) \]
where, as above, \( Q^k_\pi = Q^k_\pi(X^1, \ldots, X^k, Y^k, s) \) is a linear combination of the vector fields \( A^k(X^j, Y^j) \) and their Lie brackets. Similarly \( \pi \in P^k_\ell \) if \( \pi = (\pi_1, \ldots, \pi_\ell) \) where \( \pi_i \in P^k_\ell \) and \( X^k_\pi(p) = X^k_{\pi_1} \circ \cdots \circ X^k_{\pi_\ell}(p) = (Q^k_\pi + Q^k_\ell t + \cdots)(p) \).

In this way we can inductively define subsets of permutations \( P^k_\ell \). It will be convenient to use the notation \( \Gamma(k, \ell) \) to denote the cardinality of \( P^k_\ell \). Thus \( \Gamma(k, 0) = 1 \) and \( \Gamma(k, \ell + 1) = \Gamma(k, \ell)! \). Note that if \( \pi = (\pi_1, \ldots, \pi_{\ell(k, \ell)}) \in P^k_{\ell+1} \) where \( \pi_i \in P^k_\ell \), then \( X^k_\pi(p) \) denotes the \( S \)-trajectory

\[
X^k_\pi(p) = X^k_{\pi_1} \circ \cdots \circ X^k_{\pi_{\ell(k, \ell)}}(p) = (Q^k_\pi + Q^k_\ell t + \cdots)(p).
\]

(4.3)

For example, \( P^2_0 = \{ \pi_1, \pi_2 \} \) with

\[
\pi_1 = \left( \begin{array}{cc} 1 & 2 \\ 1 & 2 \end{array} \right), \quad \pi_2 = \left( \begin{array}{cc} 1 & 2 \\ 2 & 1 \end{array} \right).
\]

Thus

\[
P^2_1 = \{ (\pi_1, \pi_2), (\pi_2, \pi_1) \},
\]

\[
P^2_2 = \{ ((\pi_1, \pi_2), (\pi_2, \pi_1)), ((\pi_2, \pi_1), (\pi_1, \pi_2)) \}.
\]

For \( \pi = (\pi_1, \pi_2) \in P^2_1 \), then

\[
X^k_\pi(p) = Y^1_{\pi_1} \circ X^k_{\pi_2} \circ Y^2_{\pi_2} \circ X^k_{\pi_1} \circ Y^1_{\pi_1} \circ X^k_{\pi_1},
\]

and if \( \pi = (\pi_2, \pi_1) \in P^2_1 \), then

\[
X^k_\pi(p) = Y^1_{\pi_2} \circ X^k_{\pi_2} \circ Y^1_{\pi_1} \circ X^k_{\pi_1} \circ Y^1_{\pi_1} \circ X^k_{\pi_1} \circ X^k_{\pi_1}.
\]

Similar expressions then hold for the elements of \( P^2_2 \). In essence these are analogous to the time reversal permutations considered by Sussmann [1987].

4.2. Permutation-invariant elements. Next we turn to a more detailed investigation of the terms in the power series expansion for the \( S \)-trajectories of the preceding section. In particular, we show that such power series expansions possess terms that are independent of the sequence of permutations. In essence, these are the terms in the series which cannot be modified by changing the sequence, and so may be thought of as obstructions to local controllability.

The first result exposes the pattern in which invariant terms arise in the series expansion (4.3) under sequences of permutations of a given length. If \( s = (s_1, \ldots, s_k) \in N^k \) we set

\[
m(s) = \min \{ s_i \mid 1 \leq i \leq k \}
\]

and define \( m_i(s) \) inductively by

\[
m_0(s) + 2 = \min \{ s_i + s_j \mid 1 \leq i, j \leq k, i \neq j \}
\]

and

\[
m_i(s) = m_0(s) + \ell m(s).
\]

4.1 LEMMA: Let \( \pi \in P^k_\ell \) and let \( X^k_\pi(p) \) be the \( S \)-trajectory

\[
X^k_\pi(p) = (Q^k_\pi + Q^k_\ell t + \cdots)(p).
\]

defined by (4.3). Then \( Q^m_{\pi_1}, \ldots, Q^m_{\pi_k} \) are independent of \( \pi \) and \( Q^m_{\pi_1}, \ldots, Q^m_{\pi_k} \) vanish identically.

Proof: We begin by considering the case \( \pi \in P^k_0 \). To help with notation we set

\[
X_j(t) = \sum_{i=0}^{\infty} A^i(X^{(j)}, Y^{(j)} t)^{(i+1) s_{\pi_1}}(p),
\]

so that the \( S \)-trajectory \( X^k_\pi(p) \) defined by (4.2) is the composition of integral curves of the vector fields \( X_j \) followed for one unit of time. Thus \( X^k_\pi(p) = (X_1(t))_1 \circ \cdots \circ (X_1(t))_1 \) and, using the Campbell-Baker-Hausdorff formula, we have

\[
X^k_\pi(p) = \left( \sum_{j=1}^{k} X_j(t) + \sum_{1 \leq j < \ell \leq k} \frac{1}{2} [X_j(t), Y_j(t)] + \cdots \right)_1(p),
\]

(4.4)

where the additional terms are iterated brackets of the vector fields \( X_j \) of degree greater than two. We note that \( \sum_{j=1}^{k} X_j(t) \) is independent of our choice of \( \pi \in P^k_0 \). Writing the above vector field explicitly as a power series in \( t \),

\[
X^k_\pi(p) = (Q^m_{\pi_1} + Q^m_{\pi_2} t + \cdots)(p),
\]

we see that, from the definition of \( X_j(t) \), the lowest power of \( t \) with a nonzero coefficient will be \( m(s) \) where \( m(s) = \min \{ s_i \mid 1 \leq i \leq k \} \) as above. In particular \( Q^m_{\pi_1}, \ldots, Q^m_{\pi_k} \) are identically zero. Similarly the lowest power of \( t \) with a nonzero coefficient in \( \sum_{1 \leq j < \ell \leq k} \frac{1}{2} [X_j(t), Y_j(t)] \) will be \( m(s) + 2 \) so that \( Q^m_{\pi_1} + \cdots + Q^m_{\pi_k} + Q^m_{\pi_1} + \cdots + Q^m_{\pi_k} \) is the coefficient of the \( t \) which could vary with \( \pi \in P^k_0 \). From our definition of \( m(s) \) we have \( m(s) < m_0(s) \) and hence

\[
X^k_\pi(p) = (Q^m_{\pi_1} + Q^m_{\pi_2} + \cdots)(p),
\]

where \( Q^m_{\pi_1}, \ldots, Q^m_{\pi_k} \) are invariant with respect to \( \pi \in P^k_0 \). This proves the lemma in the case \( \ell = 0 \). Now suppose that the lemma holds for \( \pi \in P^k_\ell \). Let \( \pi = (\pi_1, \ldots, \pi_{\ell(k, \ell)}) \in P^k_{\ell+1} \) where \( \pi_i \in P^k_\ell \) and set

\[
X^k_\pi(p) = X^k_{\pi_1} \circ \cdots \circ X^k_{\pi_{\ell(k, \ell)}}(p).
\]

By assumption

\[
X^k_{\pi_i}(p) = (Q^m_{\pi_1} + Q^m_{\pi_2} + \cdots)(p)
\]

where \( Q^m_{\pi_1}, \ldots, Q^m_{\pi_k} \) are independent of \( \pi_i \). Setting \( Q^j = Q^j_{\pi_i} \) for \( j = m(s) - 1, \ldots, m(s) \) it follows that \( X^k_\pi(p) = (X_{\pi_1}(t))_1(p) \) where

\[
X_{\pi_1}(t) = Q^m_{\pi_1} + Q^m_{\pi_2} t + \cdots + Q^m_{\pi_k} t + Q^m_{\pi_1} + 1 m(s) + 1 + \cdots.
\]
As in (4.4), the Campbell-Baker-Hausdorff formula yields an expression for $X^{\ell}(p)$ replacing $X_i(t)$ with $X_i(t)$. Arguing as in the case $\ell = 0$ above we can conclude that
\[
X^{\ell}(p) = \left( \Gamma(k, \ell) Q_{i}^{m(s) + 1} m(s) + \ldots + \Gamma(k, \ell) Q_{i}^{m(s) + 1} m(s) + \ldots \right), \n\]
where $m_i(s) + m = m_{i+1}(s)$ and in the above equation the coefficients of $t^i$ with $i \leq m_{i+1}(s)$ are $\pi$-invariant the induction is complete.

Let $\pi \in P_{\ell}^k$. In light of Lemma 4.1 we set
\[
Q_{m}^{\pi} = Q_{i}^{\pi}, \quad m_{i-1}(s) < i \leq m_{i}(s),
\]
where $Q_{m}^{\pi} = Q_{m}^{\pi}(X^1, Y^1, \ldots, X^k, Y^k, s)$ depends on $X^1, Y^1$ and $s$ but is independent of $\pi$. For $\ell = 0$ we set
\[
Q_{m}^{\pi} = Q_{i}^{\pi}, \quad i \in \{0, 1, \ldots, m_0(s)\}.
\]
In the case $s = (1, \ldots, 1)$ it is straightforward to show that $m_\pi(s) = \ell$ and
\[
Q_{m}^{\pi} = A^\ell(X^1, Y^1) + \ldots + A^\ell(X^k, Y^k),
\]
where $B$ is a linear combination of degree 3 brackets of the vector fields $A^\ell(X^1, Y^1)$. For our application, the pairs $(X^1, Y^1)$ above will be complementary at $p$ so that $A^\ell(X^1, Y^1)$ and hence $B$ vanish at $p$.

The following proposition relates the definition of $Q_{m}^{\pi}$ to the $S$-trajectory corresponding to $\pi \in P_{\ell}^k$ where $i \leq m_{\pi}(s)$.

**4.2 Proposition:** For each $\ell \geq 0$ and $\pi \in P_{\ell}^k$ there corresponds an $S$-trajectory of the form
\[
X^{\pi}(p) = (a_{m_\pi}(0) Q_{m(s)}^{\pi} m(s) + \ldots + a_{m(s)} Q_{m(s)+1}^{\pi} m(s) + \ldots), \n\]
where $a_0 > 0$, $i \in \{0, 1, \ldots, m_{\pi}(s)\}$.

**Proof:** The proof of Lemma 4.1 contains this result with a slight change of notation using the subscript "inv" to keep track of the vector fields invariant with respect to the appropriate collection of permutations.

**4.3 Remark:** In the case of an single-input affine system $\dot{x} = f(x) + u g(x)$, consider the sets $\{X^1 = f + g, Y^1 = f - g\}$ and $\{X^2 = f - g, Y^2 = f + g\}$, and take $s_1 = s_2 = 1$ to compute
\[
Q_{m}^{\pi} = 4f, \quad Q_{m}^{\pi} = \frac{8}{3} ad_1 g, \quad Q_{m}^{\pi} = \frac{8}{13} ad_f g + \frac{66}{45} ad_g ad_f g - \frac{496}{45} ad_g ad_f g, \quad Q_{m}^{\pi} = \frac{1136}{945} [f, g] + \frac{144}{945} [ad_g g, ad_f g] + \frac{112}{105} (ad_1 g, ad_f g) + \frac{1024}{945} [ad_g g, ad_f g], \quad Q_{m}^{\pi} = \frac{3376}{945} [ad_g g, ad_f g] + \frac{144}{945} [ad_g g, ad_f g], \quad Q_{m}^{\pi} = \frac{16}{945} f + \frac{176}{945} [ad_f g, [g, ad_f g]] - \frac{16}{945} [g, ad_f g]
\]

These are linear combinations of bad vector fields as per [Sussmann 1987]. We show in Corollary 4.8 that for two pairs of complementary vector fields, $Q_{m}^{\pi} = 0$ for $\ell$ odd. We also remark that the eccentric character of the coefficients in the expressions for the permutation invariant brackets is a consequence of our use of the Campbell-Baker-Hausdorff formula.

**4.4 Remark:** In a given example one may have many more permutation-invariant vector fields than the $Q_{m}^{\pi}$, which are invariant on essentially the free Lie algebra level.

**4.3. Applications to local controllability.** In this section we summarize the above developments as they apply to conditions for local controllability. The following result relates the permutation dependent constructions to the more general constructions of Section 4.2.

**4.5 Theorem:** Suppose that $\{X^1, Y^1\} \subseteq S$ for $i = 1, \ldots, k$, $s \in \mathbb{N}^k$, and $Q_{m}^{\pi} p = Q_{m}^{\pi} (p) = \cdots = Q_{m}^{\pi} (p) = 0$. Then
1. $Q_{m(s) + 1}^{\pi} \in S^m_{p(s) + 1}$ for all $\pi \in P_{\ell}^k$ and
2. $Q_{m(s) + 1}^{\pi} \in S_{m(s) + 1}$.

The next three corollaries specialize the theorem to interesting cases. The first deals with the case when all time rescalings are equal to 1. In practice, this will often be the case, but in Remark 4.10 we provide a situation where it is beneficial to allow the more general class of rescalings.

**4.6 Corollary:** Suppose that $\{X^1, Y^1\} \subseteq S$ for $i = 1, \ldots, k$ and $s = (1, \ldots, 1)$. Then
1. if $Q_{m}^{\pi} (p) = Q_{m}^{\pi} (p) = \cdots = Q_{m}^{\pi} (p) = 0$ then $Q_{m(s) + 1}^{\pi} \in S_{p(s) + 1}$ for all $\pi \in P_{\ell}^k$ and
2. if $\{X^1, Y^1\}$ are complementary at $p$ for $i = 1, \ldots, k$ then
   (a) $\pm ad_{X^i} Y^j \in S_{p(s)}^i$ and $\pm ad_{X^i Y^j} Y^j \in S_{i(s)}^j$ where $i = 1, \ldots, k$,
   (b) $\pm ad_{X^i Y^j} Y^j \in S_{p(s)}^j$ and $\pm ad_{X^i Y^j} X^i \in S_{p(s)}^i$ and
   (c) $\pm ad_{X^i Y^j} Y^j \in S_{p(s)}^j$ if $\sum_{i=1}^{k} (ad_{X^i} Y^j + ad_{X^i} Y^j) (p) = 0$.

Our next result specializes Theorem 4.5 to two pairs of vector fields.
4.7 Corollary: Suppose that \( \{X^1,Y^1\}, \{X^2,Y^2\} \subseteq S \), \( s = (1,1) \), and \( Q_{inv}^m(p) = Q_{inv}^m(p) = \cdots = Q_{inv}^m(p) = 0 \). Then

1. \( Q_{inv}^{i+1} \subseteq S_{p}^{i+1} \)
2. \( -Q_{inv}^{i+1} \subseteq S_{p}^{i+1} \) and \( Q_{inv}^{i+2} \subseteq S_{p}^{i+2} \) if \( i \) is even.

Finally, we consider the case of a single pair of vector fields. In practice, this simple result is often the most useful, as we shall see in Section 5.

4.8 Corollary: Suppose \( \{X,Y\} \subseteq S \). The following statements hold:

1. if \( s = (1,1) \) then for the pairs \( \{X,Y\} \) and \( \{X^2,Y^2\} \) we have \( Q_{inv}^m = 0 \) for \( \ell \) odd;
2. if \( s = (1,1) \) then \( Q_{inv}^m = A^t(X,Y) \). In particular, \( A^t(Y_t)(X_t)(p) = 0, k \in \{0,1,\ldots,\ell\} \) implies \( A^t(X,Y)(p) \in S_{p}^{i+1} \).

4.9 Remark: We can replace one or more of the pairs \( \{X^i,Y^i\} \) in Theorem 4.5 with \( \{X',Y'\} \) to generate additional vector fields in \( S_{p}^{i+1} \). □

4.10 Remark: In Theorem 4.5 the vanishing of the vector fields \( Q_{inv}^m \) at \( p \) can be replaced by conditions for naturality resembling those in the existing literature (e.g., Krener 1974, Sussmann 1987). That is, we may ask not that \( Q_{inv}^m(p) = \cdots = Q_{inv}^{m-1}(p) = 0 \), but that \( Q_{inv}^m(p) = \cdots = Q_{inv}^{m-1}(p) = 0 \) and \( 0 \in \text{conv}(Q_{inv}^m(p), Q_{inv}^{m-1}(p), \ldots, Q_{inv}^{m-i}(p)) \). More generally, suppose that for \( i, j \in N \) we denote

\[
Q_{inv}^m = Q_{inv}^1(X^1,Y^1,\ldots,X^k,Y^k,s), \quad Q_{inv}^m = Q_{inv}^1(X^1,Y^1,\ldots,X^k,Y^k,s),
\]

and that for a specific \( i, j \in N \) we have \( Q_{inv}^m(p) + Q_{inv}^m(p) = 0 \). Then we consider the augmented collection of pairs of vector fields

\[
\{X^1,Y^1\}, \ldots, \{X^k,Y^k\}, \{\tilde{X}^1,\tilde{Y}^1\}, \ldots, \{\tilde{X}^k,\tilde{Y}^k\}
\]

and choose \( \hat{s} = (m_1,\ldots,m_k,\tilde{m}_1,\ldots,\hat{m}_k) \). The resulting set of invariant vector fields \( Q_{inv}^m \) will have \( Q_{inv}^{m-1} \) a positive multiple of \( Q_{inv}^m + Q_{inv}^m \), and for \( j < m - 1 \) the vector fields \( Q_{inv}^m \) will be linear combinations of \( Q_{inv}^0,\ldots,Q_{inv}^0,\ldots, Q_{inv}^m-1,\ldots, Q_{inv}^m-1 \) and their Lie brackets. The notion of rescaling time to generate new higher-order \( S \)-trajectories is inherent in the definition of the sets \( S_{p}^{i+1} \). Examples 5.3 and 5.4 illustrates this point. □

4.11 Remark: Stefani’s example [Stefani 1985]

\[
\begin{align*}
\hat{x} &= u \\
\hat{y} &= x \\
\hat{z} &= x^3 y
\end{align*}
\]

in \( \mathbb{R}^3 \) fits the framework of Corollary 4.7. As noted in Sussmann’s paper [Sussmann 1987], the Lie brackets in \( f = (0, x, x^2 g) \) and \( g = (1, 0, 0) \) of degree 3, 4, and 5 vanish at \( p = (0, 0, 0) \). Consider \( \{X^1 = f + g, Y^1 = f - g\}, \{X^2 = f + 2g, Y^2 = f/2 - 2g\} \subseteq S \) and \( s = (1,1) \). Corollary 4.6(2a) implies that \( \hat{z}[f,g] \in S_{p}^{1} \) while \( f \pm g \in S = \text{conv}(f + g, f - g) \). Thus we can find control variations in the directions \( (\pm 1, 0, 0), (0, \pm 1, 0) \). To generate the control variations in the directions \( (0, 0 \pm 1) \) we use Corollary 4.6(1). Note that \( P_{2}^{0} = \{s_1, s_2\} \) where \( s_1(1) = 1, s_2(2) = 2 \) and \( s_2(1) = 2, s_2(2) = 1 \) so that

\[
X_t^0 = X_t^0 + Y_t^0 \circ Y_t^2(p) = Q_{inv}^0 + Q_{inv}^1 t + Q_{inv}^2 t^2 + \cdots + 1(p)
\]

But \( Q_{inv}^m = 3f \) which vanishes at \( p \) and Corollary 4.6(1) implies that \( Q_{inv}^m \in S_{p}^{1} \). But \( Q_{inv}^m \) is 0 hence \( Q_{inv}^m \in S_{p}^{1} \) as a consequence of Proposition 3.6(1). Similarly \( Q_{inv}^0, Q_{inv}^1, Q_{inv}^1 \) vanish at \( p \), as they consist of linear combinations of Lie brackets in \( f \) and \( g \) of degree 3, 4, and 5, hence \( Q_{inv}^0 \in S_{p}^{0} \). Likewise \( Q_{inv}^0 \in S_{p}^{0} \). Since \( Q_{inv}^0(p) = (0, 0, 21/18) \) and \( Q_{inv}^0(p) = (0, 0, -21/18) \), Theorem 3.7 implies local controllability. □

Proof of Theorem 4.5: Choose \( \tau_i \in P_{c}^{1} \). Then Proposition 4.2 asserts that there exists an \( S \)-trajectory

\[
X_t^0 = (\alpha_0^0 Q_{inv}^0 + \cdots + \alpha_0^m Q_{inv}^m t^m + \cdots + 1(p)).
\]

Since \( Q_{inv}^m(p) \) vanishes for \( 0 \leq i \leq m_0(s) \) it follows that \( Q_{inv}^m(s) = 0 \). Here \( Q_{inv}^m(s) \) is the coefficient \( Q_{inv}^m \) of the lowest power of \( t \) with the property that \( Q_{inv}^m \) could vary with \( \tau_i \in P_{c}^{1} \). To determine \( \alpha_0^m \) we note that, in light of Lemma 3.8, \( X \in S_{p}^{0} \) implies \( X \) is a linear combination of brackets of vector fields in \( S \) of degrees up to and including \( a + 1 \). Therefore, to determine the bracket of highest degree \( Q_{inv}^m(s) + 1 \) \( S \)-cracks we can, without loss of generality, assume that \( \min(s_1, \ldots, s_k) = 1 \) and \( s_1 = 1 \) (if this is not the case we can replace \( s_i \) with \( s_i - (\min(s_1, \ldots, s_k) - 1) \) without changing the vector fields \( Q_{inv}^m \)). Then

\[
Y_t^1 \circ X_t^0 = (A^1(X^1, Y^1) + A^1(X^1, Y^1)) t^2 + A^1(X^1, Y^1) t^3 + \cdots + 1(p).
\]

which has the consequence that \( Q_{inv}^m(s) + 1 \) is a linear combination of brackets of vector fields in \( S \) of degrees up to and including \( m_0(s) + 2 \). Thus \( a = m_0(s) + 1 \). Finally, if \( P_{c}^{1} = \{s_1, \ldots, s_{r(k,\ell)}\} \) then we form the \( S \)-trajectory

\[
X_t^0 = \bigcup_{j=1}^{r(k,\ell)} 1(p) + Q_{inv}^m(s) + 1(p)
\]

where \( a_i > 0 \). Since

\[
Q_{inv}^m(s) = \bigcup_{j=1}^{r(k,\ell)} 1(p) + Q_{inv}^m(s) + 1(p)
\]

it follows that \( Q_{inv}^m(s) + 1 \) \( S_{p}^{1} \).

Before proving the corollaries to Theorem 4.5 we establish some technical lemmas.

4.12 Lemma: Suppose \( P, Q \) are vector fields on \( \mathbb{R}^n \). Then, for \( t \) sufficiently small, the integral curve \( Q_t \circ P(p) = (\sum_{i=0}^{\infty} M^i(P,Q))t(p) \) for vector fields \( M^i(P,Q) \) with the following properties:

1. \( M^i(P,Q) = (-1)^i M^i(Q,P) \).
2. If $P_t = \sum_{i=0}^\infty A_i^t t^i$ and \( Q_t = \sum_{i=0}^\infty A_i^t t^i \) then $M^t(P, Q)$ has a power series expansion in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of degree $\ell + 1$.

Proof: The existence of the vector fields $M^t(P, Q)$ follows from the Campbell-Baker-Hausdorff formula and we have $M^t(P, Q) = P + Q = M^0(P, Q)$ and $M^{t^2}(P, Q) = \frac{1}{2} \text{ad}_P Q = - \frac{1}{2} \text{ad}_Q P = - M^1(Q, P)$. Thus $P + Q$ is a linear combination of the vector fields $A_i^t$ which we call Lie brackets of degree 1 while $M^t(P, Q)$ is a linear combination of the vector fields of the form $[A_i, A^t_j]$ which are Lie brackets of degree 2. Thus (1) and (2) hold for $\ell = 0, 1$. We now establish (1). Set $M^t = M^t(P, Q)$ and $M^t = M^t(P, Q)$. Suppose that $M^t = (-1)^\ell M^\ell$ for $j < \ell$. For $\ell = t$ the Campbell-Baker-Hausdorff formula [Varadarajan 1983] asserts that

\[
(\ell + 1)M^\ell = \frac{1}{2}(P - Q, M^{\ell-1}) + \sum_{P \leq t} K_2 V_p(P, Q)
\]

with

\[
V_p(P, Q) = \sum_{k_1, k_2 > 0} [M^k_{1-1}, [M^k_{2-1}, \ldots, [M^k_{2p-1}, P + Q] \ldots]
\]

Hence

\[
(\ell + 1)M^\ell = \frac{1}{2}(Q - P, M^{\ell-1}) + \sum_{P \leq t} K_2 V_p(P, Q)
\]

with

\[
V_p(P, Q) = \sum_{k_1, k_2 > 0} [M^k_{1-1}, [M^k_{2-1}, \ldots, [M^k_{2p-1}, P + Q] \ldots]
\]

By our induction hypothesis we know that $M^t = (-1)^\ell M^\ell$ for $j < \ell$ thus $\frac{1}{2}(Q - P, M^{\ell-1}) = (-1)^\ell \frac{1}{2}(P - Q, M^{\ell-1})$ and

\[
V_p(P, Q) = \sum_{k_1, k_2 > 0} \{(-1)^{k_1+1}M^{k_1-1}, \ldots, (-1)^{k_2+1}M^{k_2-1}, P + Q] \ldots
\]

\[
= \sum_{k_1, k_2 > 0} (-1)^{k_1+1+2k_2-2p} [M^{k_1}_{1-1}, \ldots, [M^{k_2}_{2p-1}, P + Q] \ldots
\]

\[
= (-1)^\ell V_p(P, Q)
\]

since $(-1)^{k_1+1+2k_2-2p} = (-1)^\ell (-1)^p = (-1)^\ell$. This implies $M^t(P, Q) = (-1)^\ell M^\ell(P, Q)$.

To establish (2) we note that (2) holds for $\ell = 0, 1$. Suppose that assertion (2) holds for $j < \ell$. Thus $M^{t^2}(P, Q)$ has a power series expansion in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of degree $\ell$. Now $P - Q$ has a power series expansion in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of degree 1 hence, in the above formula for $M^{t^2}(P, Q)$, the term $[P - Q, M^{t-1}]$ is a combination of Lie brackets of the vector fields $A_i^t$ of degree $\ell + 1$. The remaining terms in $M^{t^2}(P, Q)$ involve the vector fields $V_p(P, Q)$. By our inductive hypothesis the vector fields $M^{k-1}$ in $V_p(P, Q)$ involve Lie brackets of the vector fields $A_i^t$ of degree $k$. Since $P + Q$ involve Lie brackets of the vector fields $A_i^t$ of degree 1 it follows that $[M^{k_1-1}, [M^{k_2-1}, \ldots, [M^{k_p-1}, P + Q] \ldots]$ has a power series expansion in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of degree $k_1 + \cdots + k_p + 1 = \ell + 1$. This completes the induction.

4.13 **Lemma**: Suppose that \{X^1, Y^1\}, \{X^2, Y^2\} \subseteq S and s = (1, 1). Then $Q^\ell_{\text{even}}$ is a linear combination of Lie brackets of odd degree of the vector fields $A_i^t = A_i(X^i, Y^i)$ for all $\ell \geq 0$.

In particular, $Q^\ell_{\text{even}}(X^1, Y^1, X^2, Y^2, s) = (-1)^\ell Q^\ell_{\text{odd}}(Y^1, X^1, Y^2, X^2, s)$.

Proof: We begin by examining the $S$-trajectories which correspond to permutation in $P_2^\ell$. By definition $P_2^\ell = \{\pi_1, \pi_2\}$ where $\pi_1(1) = 1, \pi_1(2) = 2$ and $\pi_2(1) = 2, \pi_2(2) = 1$. Then

\[
X_i^t(p) = X_i^1 \circ Y_i^1 \circ X_i^2 \circ Y_i^2(p) = \left( \sum_{i=0}^\infty A_i^t(t) \right) \circ \left( \sum_{i=0}^\infty A_i^t(t) \right)(p)
\]

where $A_i^1 = A_i(X^1, Y^1)$ and $A_i^2 = A_i(X^2, Y^2)$. Set $P = \sum_{i=0}^\infty A_i^t(t), Q = \sum_{i=0}^\infty A_i^t(t)$ so $P$ and $Q$ are power series in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of degree 1 (odd). Thus $X_i^t(p) = P_i \circ Q_i(p)$ and, in light of Lemma 4.12, there exist vector fields $M_i^t(P, Q)$ such that $X_i^t(p) = (\sum_{i=0}^\infty M_i^t(P, Q))(p)$. Since $X_i^t(p) = Q \circ P(p)$ we have

\[
X_i^t(p) = \left( \sum_{i=0}^\infty M_i^t(P, Q) \right)(p) = \left( \sum_{i=0}^\infty (-1)^i M_i^t(P, Q) \right)(p)
\]

where $M_i^t(P, Q)$ is a power series in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of degree $\ell + 1$. We let $M^{\text{odd}}(P, Q) = \sum_{i=0}^\infty M_i^t(P, Q)$ and $M^{\text{even}}(P, Q) = \sum_{i=0}^\infty M_i^t(P, Q)$ so that $M^{\text{odd}}(P, Q)$ ($M^{\text{even}}(P, Q)$) is a power series in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of odd (even) degree. Furthermore $M^{\text{odd}}(P, Q) = M^{\text{odd}}(Q, P)$ while $M^{\text{even}}(P, Q) = -M^{\text{even}}(Q, P)$. We now explore the same issues for $P_2^\ell = \{\pi_1, \pi_2\}$ where $\pi_1 = (\pi_1, \pi_2)$ and $\pi_2 = (\pi_2, \pi_1)$ for the permutations $\pi_1, \pi_2 \in P_2^\ell$ defined above. Setting $P = \sum_{i=0}^\infty M_i^t(P, Q)$ and $Q = \sum_{i=0}^\infty M_i^t(Q, P)$ we have, as above,

\[
X_i^t(p) = X_i^1 \circ X_i^2(p) = P_i \circ Q_i(p).
\]

From Lemma 4.12 there exist vector fields $M_i^t(P, Q)$ such that $M_i^t(P, Q) = (-1)^i M_i^t(P, Q)$ hence

\[
X_i^t(p) = \left( \sum_{i=0}^\infty M_i^t(P, Q) \right)(p), \quad \text{and} \quad \text{X}_i^t(p) = \left( \sum_{i=0}^\infty (-1)^i M_i^t(P, Q) \right)(p).
\]

We now establish that the vector fields $M_i^t(P, Q)$ are power series in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of odd degree. We showed above that we have $P = \sum_{i=0}^\infty M_i^t(P, Q) = M^{\text{odd}}(P, Q) + M^{\text{even}}(P, Q)$ while $Q = \sum_{i=0}^\infty M_i^t(Q, P) = M^{\text{odd}}(Q, P) - M^{\text{even}}(Q, P)$. From the Campbell-Baker-Hausdorff formula we know that $M^0 = P + Q = 2M^{\text{odd}}(P, Q)$, a power series in $t$ whose coefficients are Lie brackets of the vector fields $A_i^t$ of odd degree. Also

\[
M^1 = \frac{1}{2}[P, Q] = [M^{\text{even}}(P, Q), M^{\text{odd}}(P, Q)].
\]
Since $M^{\text{even}}(P, Q)$ is composed of Lie brackets of $A^1_j$ of even degree and $M^{\text{odd}}(P, Q)$ is composed of Lie brackets of $A^1_j$ of odd degree it follows that $M^l$ is composed of Lie brackets of $A^1_j$ of odd degree. Now suppose that this holds for $M^l, M^{l+1}, \ldots, M^{l+1}$. From the Campbell-Baker-Hausdorff formula

$$(l + 1)M^l = \frac{1}{2} [2M^{\text{even}}(P, Q), M^{l-1}] + \sum_{0 < k \leq l} K_{2k} V^l(P, Q)$$

with

$$V^l(P, Q) = \sum_{k_1, k_2 \geq 0} \{M^{k_1-1}, [M^{k_2-1}, \ldots, [M^{k_2-1}, 2M^{\text{odd}}(P, Q)]] \ldots \}.$$ 

By our induction hypothesis and the fact that $M^{\text{even}}(P, Q)$ is composed of Lie brackets of $A^1_j$ of even degree we see that $[2M^{\text{even}}(P, Q), M^{l-1}]$ is composed of Lie brackets of $A^1_j$ of odd degree. Looking at the terms in $V^l(P, Q)$ we note that

$$[M^{k_1-1}, \ldots, [M^{k_2-1}, 2M^{\text{odd}}(P, Q)]] \ldots$$

has an even number of terms $M^{k_1-1}$ and $M^{l-1}$ is composed of Lie brackets of $A^1_j$ of odd degree. We can now repeat the initial argument to show that if $P^l_2 = \{\pi_1, \pi_2\}$ then there exist vector fields $M^{\text{even}}(P, Q)$ composed of Lie brackets of $A^1_j$ of even degree and $M^{\text{odd}}(P, Q)$ composed of Lie brackets of $A^1_j$ of odd degree such that

$$X_j^l(p) = \left(\sum_{i=0}^{\infty} M^i(P, Q)\right)_i(p) = (M^{\text{odd}}(P, Q) + M^{\text{even}}(P, Q))_i(p)$$

and

$$X_j^l(p) = \left(\sum_{i=0}^{\infty} M^i(Q, P)\right)_i(p) = \left(\sum_{i=0}^{\infty} (-1)^i M^i(P, Q)\right)_i(p)$$

$$(M^{\text{odd}}(P, Q) - M^{\text{even}}(P, Q))_i(p).$$

We simply repeat the above steps for $P^l_2, P^l_3, \ldots$ to conclude that the vector fields $M^l(P, Q)$ are power series in $t$ whose coefficients are Lie brackets of the vector fields $A^1_j$ of odd degree.

We now are in a position to verify that $Q^{l'}_{\text{inv}}$ is an odd combination of Lie brackets of the vector fields $A^1_j$ of odd degree. We begin by choosing any $\pi \in P^{l'}_2$. Then we know from above that the corresponding $S$-trajectory $X_j^l(p) = (M^{\text{odd}}(P, Q) + M^{\text{even}}(P, Q))_i(p)$ where $M^{\text{even}}(P, Q)$ composed of Lie brackets of $A^1_j$ of even degree and $M^{\text{odd}}(P, Q)$ composed of Lie brackets of $A^1_j$ of odd degree. In the case where $k$ is odd we showed that $M^{\text{even}}(P, Q) = 0$. Suppose $k = 1$. Then $X_j^l(p) = (M^{\text{odd}}(P, Q))_i(p)$ where $M^{\text{odd}}(P, Q)$ is a power series in $t$ whose coefficients are Lie brackets of the vector fields $A^1_j$ of odd degree. Thus there exist vector fields $Q^{l_0}_{0,1}, Q_{1,1}^{l_1}, \ldots$, which are linear combinations of Lie brackets of the vector fields $A^1_j$ of odd degree, such that

$$X_j^l(p) = (Q^{l+1}_{0,1} + Q_{1,1}^{l+1} + Q_2^{l+1} + \cdots)_i(p).$$

But from Proposition 4.2 we have

$$X_j^l(p) = (q_{0,1}Q_{0,1} + q_{1,1}Q_{1,1} + q_{2,1}Q_{2,1} + \cdots)_i(p).$$

This means that $q_{0,1}Q_{0,1} = q_{0,1}Q_{0,1}^l$ and $Q_{2,1}$ are linear combinations of Lie brackets of the vector fields $A^1_j$ of odd degree. We now repeat the initial argument to show that if $\pi \in P^{l'}_2$ then there exist vector fields $Q^{l+1}_{0,1}, Q_{1,1}^{l+1}$, and $Q_2^{l+1}$, which are linear combinations of Lie brackets of the vector fields $A^1_j$ of odd and even degrees respectively, such that

$$X_j^l(p) = ((Q_{0,1}^{l+1} + Q_{1,1}^{l+1}) + (Q_{2,1}^{l+1} + Q_{3,1}^{l+1}) + (Q_{4,1}^{l+1} + Q_{5,1}^{l+1}) + \cdots)_i(p).$$

But from Proposition 4.2 we have

$$X_j^l(p) = (q_{0,1}Q_{0,1} + q_{1,1}Q_{1,1} + q_{2,1}Q_{2,1} + q_{3,1}Q_{3,1} + \cdots)_i(p).$$

Similarly, using the expansion for $X_j^l(p)$ in (4.5),

$$X_j^l(p) = (q_{0,1}Q_{0,1} + q_{1,1}Q_{1,1} + q_{2,1}Q_{2,1} + q_{3,1}Q_{3,1} + \cdots)_i(p) = ((Q_{0,1} + Q_{1,1}Q_{1,1}) + (Q_{2,1} + Q_{3,1}Q_{3,1}) + \cdots)_i(p).$$

Since $Q_{0,1}^{l+1}$ is invariant with respect to our choice of permutation in $P^{l+1}_2$, we can conclude that $Q_{0,1}^{l+1} = Q_{0,1}^{l+1} = Q_{0,1}^{l+1} = 0$. This in turn implies that $Q_{0,1}^{l+1} = Q_{0,1}^{l+1}$ and are linear combinations of Lie brackets of the vector fields $A^1_j$ of odd degree. It is straightforward to show by induction that this is the case for all $Q_{0,1}^{l+1}$.

Finally we show that

$$Q_{0,1}^{l+1}(X, Y, X, Y, X, Y, X) = (-q_{0,1}Q_{0,1} + q_{1,1}Q_{1,1} + q_{2,1}Q_{2,1} + q_{3,1}Q_{3,1} + \cdots)_i(p).$$

Using Lemma 4.12 with $P = X, Q = Y$ we conclude that $A^1(X, Y) = (-q_{0,1}Q_{0,1} + q_{1,1}Q_{1,1} + q_{2,1}Q_{2,1} + q_{3,1}Q_{3,1} + \cdots)_i(p)$. The vector fields $A^1$ enter into our $S$-trajectory in the power series $\sum_{i=0}^{\infty} A^1(X, Y)^i$. Since $Q_{0,1}^{l+1}$ is the coefficient of $t^i$ in a power series expansion of a similar $S$-trajectory we can conclude that $Q_{0,1}^{l+1}$ is a linear combination of iterated Lie brackets

$$B = [A^1_{j_1}, [A^1_{j_2}, [A^1_{j_k}, A^1_{j_{2k+1}}]]]$$

of an odd number of $A^1_j$’s where $j_m \in \{1, 2\}$ and $j_1 + \cdots + j_{2k+1} = t - 2k$. In light of Lemma 4.12 with $Q = Y, P = X$ we know that if $i_n$ is even then $A^1_{i_n}(Y, Y) = A^1_{i_n}(Y, Y)$ and if $i_n$ is odd then $A^1_{i_n}(Y, X) = -A^1_{i_n}(X, Y)$ for $j \in \{1, 2\}$. If $t$ is even then there must be an even number of integers in $\{1, \ldots, 2k+1\}$ which are odd, and hence $B$ does not change sign when $X$ and $Y$ are interchanged and this completes the proof.
Proof of Corollary 4.6: Suppose that $s = (1, \ldots, 1)$. Then (1) follows from Theorem 4.5 and the observation that in the case $s = (1, \ldots, 1)$ we have $m_i(s) = i$. Suppose that the subsets $\{X, Y\} \subset S$ are complementary at $p$ for $i = 1, \ldots, k$. From Remark 3.3 (or from the definition of $A_i(X, Y)$) we know that $\text{ad}_X Y^i \in S_p^i$. Also $\{X, Y\}$ complementary at $p$ implies $\{Y, X\}$ complementary at $p$ hence $\text{ad}_Y Y^i \in S_p^i$. This gives part (2a) of the corollary. To establish (2b) we can use Lemma 4.13 with the choices $X^i = X^i, Y^i = Y^i, X^2 = Y^2, Y^2 = X^2$ to conclude $Q^i_{\text{inv}}(X^i, Y^i, X^2, Y^2, s) = -Q^i_{\text{inv}}(X^i, Y^2, X^2, Y^i, s)$. Since $Q^i_{\text{inv}}$ is invariant with respect to permutations of (1, 2) we conclude that $Q^i_{\text{inv}}(X^i, Y^1, X^2, Y^2, s) = 0$. As a result of Theorem 4.5, we have $Q^i_p \in S_p^i$ for all $i \in P_2$. One can easily check from the definition that $Q^i_{\text{inv}} = (\text{ad}_X^2 Y^i + \text{ad}_Y^2 X^i)/6$ while $Q^i = 2 \text{ad}_X Y^i - \text{ad}_Y X^i$ for all $i \in P_2$. Finally, if we reverse $X^i$ and $Y^i$ we get $2 \text{ad}_X Y^i - \text{ad}_Y X^i$ and $\text{conv}(2 \text{ad}_X Y^i - \text{ad}_Y X^i, \text{ad}_X Y^i - \text{ad}_Y X^i)$ contains a positive multiple of $\text{ad}_X Y^i - \text{ad}_Y X^i$, hence $\text{ad}_X Y^i \in S_p^i$. To complete the proof we must show that (2c) holds. Here we simply augment our set of complementary vector fields by adding in $k$ additional pairs, namely those of the form $(Y^i, X^i)$. Arguing as in the proof of (2b) above, we find that $Q^i_{\text{inv}} = 0$, $Q^i_{\text{inv}} = \sum_{i=1}^k (\text{ad}_X^i Y^i + \text{ad}_Y^i X^i)$, hence $Q^i_{\text{inv}}(p) = 0$, and $Q^i_{\text{inv}} = \sum_{i=1}^k \text{ad}_X Y^i, Y^i \in S_p^i$. Therefore, Theorem 4.5 implies $\sum_{i=1}^k \text{ad}_X Y^i, Y^i \in S_p^i$. Now we note that reversing $X^i$ and $Y^i$ in $\text{ad}_X Y^i, Y^i$ gives the negative of this vector field. In this way we can isolate each term in the above sum and conclude that $\pm \text{ad}_X Y^i, Y^i \in S_p^i$. ■

Proof of Corollary 4.7: Suppose that $\{X^1, Y^1\}, \{X^2, Y^2\} \subset S$, $s = (1, 1)$, and $Q^i_{\text{inv}}(p) = Q^i_{\text{inv}}(p) = \cdots = Q^i_{\text{inv}}(p) = 0$. We begin by establishing assertion (1). We have $Q^i_{\text{inv}} \in S_p^{i+1}$ by Corollary 4.6 for any $i \in P_2$. Since $Q^i_{\text{inv}}$ is a linear combination of the vector fields $Q^i_{\text{inv}}$ using positive coefficients it follows that $Q^i_{\text{inv}} \in S_p^{i+1}$. Alternatively, from Proposition 4.2, there is an S-trajectory of the form

$$X^i(p) = (a_0 Q^i_{\text{inv}} + \cdots + a_i Q^i_{\text{inv}} t^i + \cdots + a_i Q^{i+2}_{\text{inv}} t^{i+2} + \cdots)(p),$$

where $a_i > 0$. Since $Q^i_{\text{inv}}(p) = Q^i_{\text{inv}}(p) = \cdots = Q^i_{\text{inv}}(p) = 0$ we have $Q^i_{\text{inv}} \in S_p^{i+1}$.

To establish (2) we note that

$$Q^i_{\text{inv}}(X^1, Y^1, X^2, Y^2, s) = -Q^{i+1}_{\text{inv}}(X^1, Y^1, X^2, Y^2, s),$$

as a consequence of Lemma 4.13 and the assumption that $\ell + 1$ is odd. Similarly

$$Q^i_{\text{inv}}(X^1, Y^1, X^2, Y^2, s) = Q^{i+2}_{\text{inv}}(X^1, Y^1, X^2, Y^2, s),$$

Thus we can proceed as above using $\{Y^1, X^1\}, \{Y^2, X^2\} \subset S$, $s = (1, 1)$ instead of $\{X^1, Y^1\}, \{X^2, Y^2\} \subset S$ and form an S-trajectory

$$\dot{X}(p) = (a_0 Q^i_{\text{inv}} + \cdots + a_i Q^i_{\text{inv}} t^i + \cdots + a_i Q^{i+2}_{\text{inv}} t^{i+2} + \cdots)(p)$$

and conclude that

$$Q^i_{\text{inv}} = -Q_{\text{inv}}^{i+1}(X^1, Y^1, X^2, Y^2, s) = Q^i_{\text{inv}}(Y^1, X^1, Y^2, X^2, s) \in S_p^{i+1}.$$
while $\text{ad}^j_{f_k} f_0 = \text{ad}^k_{f_0} \text{ad}^j_{f_k} f_0 = (0, 0, 0)$ for $j, k \geq 1$ and $\text{ad}^j_{f_0} f_0 = \text{ad}^k_{f_0} \text{ad}^j_{f_k} f_0 = (0, 0, 0)$ for $j, k \geq 1$. The tangent space to $\mathbb{R}^3$ at $p$ is spanned by $f_1(p), f_2(p)$, and $[f_1, f_2](p)$ hence the first-order sufficient condition Theorem 2.1 cannot be employed. The generalization of Herms' condition, Theorem 7.3 of [Sassmann 1987], does not apply because the "bad" bracket $\text{ad}^k_{f_0} f_0$ is not expressible in terms of "good" and "bad" brackets of the required orders. On the other hand, the drift vector field $f_0$ vanishes at $p$ so that $\{X^1, Y^2\} = \{f_0 + f_1, f_0 - f_1\}$ is complementary at $p$, as is $\{X^2, Y^2\} = \{f_0 + f_2, f_0 - f_2\}$. In light of equation (4.1) we have $A^i(X^1, Y^2)(p) = A^1(X^1, Y^2)(p) = (0, 0, 0)$ while $A^2(X^1, Y^2)(p)$ is a positive multiple of $(0, 0, 1)$. Corollary 4.8 lets us conclude that $(0, 0, 1) \in S_2^2(p)$. Similarly $A^i(X^2, Y^2)(p) = (0, 0, 0)$ for $i = 0, 1, 2$ and $A^4(X^2, Y^2)(p)$ is a positive multiple of $(0, 0, -1)$ so that $(0, 0, -1) \in S_2^2(p)$ as a consequence of Corollary 4.8. Finally, we note that $f_0(p) + f_i(p) = (\pm 1, 0, 0) \in S(p)$ and $f_0(p) \pm f_2(p) = (0, \pm 1, 0) \in S(p)$ hence $0 \in \text{int}(\text{conv}(S(p) \cup \mathbb{S}^2_2(p) \cup \cdots \cup \mathbb{S}^2_2(p)))$. Thus the system (5.1) is i.c. as a consequence of Theorem 3.7.

The next example illustrates the weakening of the hypotheses of Theorem 4.5 described in Remark 4.10.

5.3 Example: Consider the system $S = \{W, X, Y\}$ in $\mathbb{R}^3$ where, in local coordinates $(x, y, z)$,

$$W = (0, 0, -1), \quad X = (1, z, 0), \quad Y = (1, -z, 0).$$

Then

$$[X, Y] = (0, -3, 2z), \quad [X, [X, Y]] = (0, -4, 2z),$$

$$[Y, [Y, X]] = (0, -2z, 2), \quad [Y, [X, [X, Y]]] = (0, 4, 4z).$$

We take $p = (0, 0, 0)$. Since $(X + Y)(p) = 0$ we have $\{X, Y\}$ complementary at $p$. In light of (4.1) and Corollary 4.8, $Q_{\text{inv}}$ is a positive multiple of $A^i(X, Y)$ and we have the S-trajectory

$$X_t \circ Y_t(p) = \left(A^4(X, Y) + A^1(X, Y) t + A^2(X, Y) t^2 + A^3(X, Y) t^3 + \cdots \right)(p)$$

$$= \left( (X + Y) + \frac{1}{2} \text{ad}_X Y t + \frac{1}{3} \text{ad}_X^2 Y t^2 \right)$$

$$- \frac{1}{24} \text{ad}_Y \text{ad}_X Y t^3 + \cdots \right)(p).$$

Here $A^0(X, Y)(p) = (X + Y)(p) = 0$ and $A^1(X, Y)(p) = \frac{1}{2} \text{ad}_X Y(p) = 0$. Thus $A^2(X, Y) = \frac{1}{12} \text{ad}_X^2 Y(p) \in S_2^2(p)$ by Corollary 4.8. We note that

$$W \in S. \quad A^2 = \frac{1}{12} (\text{ad}_X^2 X + \text{ad}_X^2 Y) \in S_2^2(p).$$

where $A^i = A^i(X, Y)$. As in Remark 4.10 we consider the pairs $\{(\frac{1}{6} W, \frac{1}{6} W), \{X, Y\} \subset \text{conv}(S)$ and take $s = (3, 1)$. Here $k = 2$ thus $P_2^2 = \{\pi_1, \pi_2\}$ where $\pi_1(1) = 1, \pi_2(1) = 2, \pi_2(1) = 2, \pi_2(2) = 1$. The $S$-trajectories (4.2) corresponding to $\pi_1, \pi_2$ are

$$X_t^{\pi_1}(p) = \left( \frac{1}{6} W \right) \circ \left( \frac{1}{6} W \right) \circ X_t \circ Y_t(p)$$

$$= \left( \frac{1}{6} W \right) \circ (A^0 + A^1 t + A^2 t^2 + \cdots)(p)$$

$$= \left( A^0 + A^1 t + \left( \frac{2}{3} W \right) t^2 + \left( \frac{1}{6} [A^3, W] \right) t^3 + \cdots \right)(p)$$

$$= (Q_{\text{inv}}^0 + Q_{\text{inv}}^1 t + Q_{\text{inv}}^2 t^2 + \cdots)(p)$$

and

$$X_t^{\pi_2}(p) = \left( A^0 + A^1 t + \left( \frac{2}{3} W \right) t^2 + \left( \frac{1}{6} [A^3, W] \right) t^3 + \cdots \right)(p)$$

$$= (Q_{\text{inv}}^0 + Q_{\text{inv}}^1 t + Q_{\text{inv}}^2 t^2 + \cdots)(p).$$

Here $m(s) = 1, m_0(s) = 2, m_1(s) = 3, m_2(s) = 4$ and Lemma 4.1 implies that $Q_{\text{inv}}^0, Q_{\text{inv}}^1, Q_{\text{inv}}^2$ are constant functions of $\pi \in P_2^2$, which is shown explicitly above. From our definition it follows that $Q_{\text{inv}}^0 = A^0, Q_{\text{inv}}^1 = A^1$, and $Q_{\text{inv}}^2 = A^2 + \frac{1}{3} W$. Similarly if $\pi = (\pi_1, \pi_2) \in P_2^2$ we have

$$X_t^{\pi_1}(p) = \left( A^0 + \frac{1}{6} \text{ad}_X Y \right) \circ X_t \circ Y_t(p)$$

$$= \left( A^0 + \frac{1}{6} \text{ad}_X Y \right) \circ X_t \circ Y_t(p)$$

$$= \left( A^0 + \frac{1}{6} \text{ad}_X Y \right) \circ X_t \circ Y_t(p)$$

hence $Q_{\text{inv}}^0 = 2A^3 - \frac{1}{12} \text{ad}_Y \text{ad}_X Y^2$. Since $Q_{\text{inv}}^0, Q_{\text{inv}}^1,$ and $Q_{\text{inv}}^2$ vanish each vanishes at $p$, Theorem 4.5 implies that

$$Q_{\text{inv}}^0 = -\frac{1}{12} \text{ad}_Y \text{ad}_X Y \in \mathbb{S}_2^3 \setminus S_2^3.$$

Interchanging $X$ and $Y$ and repeating the previous steps, we can conclude that

$$-\frac{1}{12} \text{ad}_Y \text{ad}_X Y \in \mathbb{S}_2^3 \setminus S_2^3.$$
5.4 Example: Here is a control affine system which has a “bad” bracket that can be neutralized as in [Bianchini and Stefani 1993]:

\[
\begin{align*}
\dot{x} &= yz + u_1 \\
\dot{y} &= -xz + u_2 \\
\dot{z} &= -u_2,
\end{align*}
\]

with \(|u_1| \leq 1, i = 1, 2, \text{ and } p = (0, 0, 0)\). Here \(f = (yz, -xz, 0)\), \(g_1 = (1, 0, 0)\), \(g_2 = (0, 1, -1)\), and the brackets are

\[
[f, g_1] = (0, z, 0), \quad [f, g_2] = (y - z, -x, 0),
\]

\[
[g_1, [f, g_1]] = (0, 0, 0), \quad [g_2, [f, g_2]] = (2, 0, 0), \quad [g_1, [f, g_2]] = (0, -1, 0).
\]

Motivated by Remark 4.10 we will show that the bad bracket \([g_2, [f, g_2]]\) can be neutralized. To this end we set

\[
\begin{align*}
S &= \{ f + a g_1 + b g_2 \mid -1 \leq a, b \leq 1 \}, \\
W &= f + g_1, \quad X = f + g_2, \quad Y = f - g_2,
\end{align*}
\]

and consider the pairs \(\{\frac{1}{2} W, \frac{1}{2} W\}, \{X, Y\} \subseteq \text{conv}(S)\) and \(s = (3, 1)\). With \(P_2^q = \{\pi_1, \pi_2\}\) and \(A^q = A^q(X, Y)\) as defined in Example 5.3, the \(S\)-trajectory (4.2) corresponding to \(s_1\) is

\[
X^q_s(p) = \left(\frac{1}{3} W\right)_{j_3^q} \circ \left(\frac{1}{3} W_{j_3^q} \circ X_1 \circ Y_1(p)\right) = (A^q + A^q t + \frac{1}{3} A^q t^2 + \cdots) \circ \left(\frac{1}{3} W, X, Y\right)(p)
\]

\[
= \left( A^q + A^q t + \left( A^q + \frac{2}{3} W\right) t^2 + \left( A^q + \frac{1}{3} [A^q, W]\right) t^3 + \cdots \right) \circ \left( W, X, Y\right)(p) = Q_{\alpha}^q(p) + Q_{\alpha}^q t + Q_{\alpha}^q t^2 + \cdots).
\]

Here \(A^q = \frac{1}{\alpha} d g_2\), \(f\) does not vanish at \(p\), but is neutralized in the above \(S\)-trajectory as \(A^q + \frac{2}{3} W\) does vanish at \(p\). It is straightforward to check that \(Q_{\alpha_1}^q, \ldots, Q_{\alpha_1}^q\) vanish at \(p\).

\[
Q_{\alpha}^q(p) = \left(-\frac{1}{3} A^q t + \frac{1}{3} [A^q, W]\right)(p) = -\frac{1}{3} g_2, [f, g_2](p) = (0, 1, 0).
\]

From our definition of \(S^p_\alpha\) (or from Proposition 3.6(i)) it follows that \((0, \frac{1}{2}, 0) \in S^p_\alpha(p)\). Now we can repeat the above construction with \(X\) and \(Y\) interchanged to conclude that \((0, -\frac{1}{2}, 0) \in S^p_\alpha(p)\). Since \(f \pm g_1, f \pm g_2 \in S\) we have

\[
\text{conv}(\{(\pm (1, 0, 0), \pm (0, 1, -1), \pm (0, 1, 0))\}) \subseteq \text{conv}(S(p) \cup S^p_\alpha(p) \cup S^p_\alpha(p) \cup S^p_\alpha(p))
\]

and \(p \in \text{int}(\text{conv}(S(p) \cup S^p_\alpha(p)))\). Local controllability at \(p\) follows from Theorem 3.7.

5.5 Example: We consider the system on \(\mathbb{R}^3\) defined by

\[
\begin{align*}
\dot{x} &= u_1 \\
\dot{y} &= u_2 \\
\dot{z} &= x^2 + \frac{1}{2} u_2,
\end{align*}
\]

and with \((u_1, u_2) \in U = [-\alpha, \alpha]^2\). We take as our reference point \(p = (0, 0, 0)\). For \(\alpha < 2\) the system is obviously not i.c. from \(p (z > 0)\) in this case. Let us show that this system is controllable if the controls are allowed to be sufficiently large. Some relevant Lie brackets for this system are

\[
[f, g_1] = (0, 0, -2x), \quad [f, g_2] = (0, 0, 0), \quad [g_1, g_2] = (0, 0, 0),
\]

\[
[g_2, [f, g_2]] = (0, 0, 0), \quad [g_1, [f, g_2]] = (0, 0, -2), \quad [g_1, g_1] = (0, 0, 0), \quad [g_1, [g_1, g_2]] = (0, 0, 0), \quad [g_1, [g_1, [g_1, g_2]]] = (0, 0, 1).
\]

We define a two complementary sets \(X^1, X^2 = \{ f + a g_1, f - a g_1 \} \) and \(Y^1, Y^2 = \{ f - a g_2, f + a g_2 \} \). By Corollary 4.6(2b) we have \(\text{ad}_{\dot{X}^1} X^2(p) = -2\alpha g_1, [f, g_1](p) \in S^p_\alpha\). Also consider \(x = (\frac{1}{2}) \in P_2^q\). By Proposition 4.2 we have

\[
X_{\alpha}^q(p) = Q_{\alpha}^q + i Q_{\alpha}^q + i Q_{\alpha}^q + \cdots (\alpha(p), p),
\]

where a direct calculation using the Campbell-Baker-Hausdorff formula yields

\[
Q_{\alpha}^q = 4 f
\]

\[
Q_{\alpha}^q = 2 \alpha[f, g_2] - 2 \alpha[f, g_1] - \alpha^2[g_1, g_2]
\]

\[
Q_{\alpha}^q = 2 \alpha[f, g_2] + \alpha[f, g_1] + \frac{1}{2} \alpha^2 [g_1, [f, g_2]] + \frac{1}{2} \alpha^2 [g_2, [f, g_1]]
\]

\[
- \frac{5}{6} \alpha^3 [g_1, g_2] + \frac{2}{3} \alpha^3 [g_1, [g_1, g_2]] - \frac{5}{6} \alpha^2 [g_1, [g_1, [g_1, g_2]]] - \frac{1}{2} \alpha^2 [g_1, [g_1, [g_1, g_2]]].
\]

Since \(Q_{\alpha}^q(p) = 0\), by Corollary 4.6(1), we have \(Q_{\alpha}^q \in S^p_\alpha\). Furthermore, since \(Q_{\alpha}^q(p) = 0\), by Proposition 3.6(iii) we have \(Q_{\alpha}^q \in S^p_\alpha\). One can then see that provided that \(\alpha\) is sufficiently large (to be exact, if \(\alpha > \frac{1}{\alpha_1}\), then we have \(0 \in \text{int}(\text{conv}(S(p) \cup S^p_\alpha(p)))\). Small-time local controllability of this example for the sufficiently large control set now follows from Theorem 3.7. The lower bound of \(\frac{1}{\alpha_1}\) on the size of the control set to ensure small-time local controllability is undoubtedly not sharp.

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References


