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GEOMETRIC CONTROL THEORY

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to the memory of my mother,
Ljubica Kontić Djurdjević

Contents

<i>Introduction</i>	<i>page</i> xiii
<i>Acknowledgments</i>	xvii
Part one: Reachable sets and controllability	1
1 Basic formalism and typical problems	3
1 Differentiable manifolds	3
1.1 Differentiable mappings	6
1.2 The tangent space	7
1.3 The cotangent space	8
2 Vector fields, flows, and differential forms	11
2.1 Derivations	11
2.2 The tangent bundle and cotangent bundle	12
2.3 Vector fields and differential forms	14
3 Control systems	20
3.1 Families of vector fields and control systems	27
Notes and sources	31
2 Orbits of families of vector fields	32
1 The orbit theorem	32
1.1 Submanifolds	33
1.2 Integral submanifolds	35
1.3 Proof of the orbit theorem	36
2 Lie brackets of vector fields and involutivity	40
2.1 Lie brackets of vector fields	40
2.2 Lie algebras	42
2.3 Involutivity and integral manifolds	43
3 Analytic vector fields and their orbit properties	48
3.1 Lie groups	50

3.2	Group translations and invariant vector fields	51
3.3	Orbits of invariant vector fields	52
3.4	$GL_n(R)$ and its subgroups	54
3.5	Homogeneous spaces	55
4	Zero-time orbits of families of vector fields	56
4.1	Zero-time orbits of analytic vector fields	59
	Notes and sources	63
3	Reachable sets of Lie-determined systems	64
1	Topological properties of reachable sets	65
1.1	Reachable sets of the form $\mathcal{A}_{\mathcal{F}}(x, \leq T)$	65
1.2	Reachable sets of the form $\mathcal{A}_{\mathcal{F}}(x, T)$	70
2	The closure of the reachable sets and its invariants	75
2.1	Closure and convexification of families of vector fields	76
2.2	Time scaling and normalizers	82
3	The Lie saturate and controllability	86
4	Exact time controllability	89
	Notes and sources	94
4	Control affine systems	95
1	Kinematic equations of a rolling sphere	96
2	Linear systems	100
3	Control of a rigid body by means of jet torques	103
4	Reachability by piecewise-constant controls	105
5	Reachability by smooth controls	110
6	Recurrent drifts and control of a rigid body	112
7	Compact constraints and the closure of the reachable sets	117
8	Non-holonomic aspects of control theory	121
	Notes and sources	124
5	Linear and polynomial control systems	125
1	Feedback, controllability, and the structure of linear systems	126
1.1	Controllability indices and the feedback-decomposition theorem	129
1.2	Controllability and the spectrum	133
2	Bounded controls and the bang-bang principle	134
3	Controllability of linear systems with bounded controls	137
4	Polynomial drifts	141
4.1	Homogeneous polynomial vector fields and their Lie algebras	143
4.2	Controllability	147
	Notes and sources	148

6	Systems on Lie groups and homogeneous spaces	150
1	Families of right-invariant vector fields on a Lie group	153
1.1	Compact Lie groups	154
1.2	Orthogonal and symplectic groups and the unitary group	159
1.3	Stiff Serret-Frenet frames	162
1.4	The Grassmann manifolds	163
1.5	Motions of a sphere rolling on another sphere	165
1.6	Quaternions and rotations	169
2	Semidirect products of Lie groups	177
3	Controllability properties of affine systems	182
4	Controllability on semisimple Lie groups	185
	Notes and sources	193
	Part two: Optimal control theory	195
7	Linear systems with quadratic costs	199
1	Assumptions and their consequences	200
1.1	Optimality and the boundaries of the reachable sets	202
2	The maximum principle	204
2.1	Canonical coordinates and Hamiltonian vector fields	204
2.2	Necessary and sufficient conditions of optimality	207
2.3	The Euler-Lagrange equation	214
3	Conjugate points for the regular problem	216
4	Applications: Wirtinger's inequality and Hardy-Littlewood systems	219
	Notes and sources	226
8	The Riccati equation and quadratic systems	228
1	Symplectic vector spaces	230
1.1	The geometry of linear Lagrangians	232
2	Lagrangians and the Riccati equation	234
3	The algebraic Riccati equation	241
4	Infinite-horizon optimal problems	244
5	Hardy-Littlewood inequalities	251
	Notes and sources	258
9	Singular linear quadratic problems	259
1	The structure of the strong Lie saturate	261
1.1	The structure of jump fields	267
1.2	The saturated linear quadratic system	272
2	The maximum principle and its consequences	275
3	The reduction procedure	283

4	The optimal synthesis	290
	Notes and sources	299
10	Time-optimal problems and Fuller's phenomenon	300
1	Linear time-optimal problems: the maximum principle	301
1.1	Time-optimal control of linear mechanical systems	307
2	The brachistochrone problem and Zermelo's navigation problem	311
3	Linear quadratic problems with constraints, and Fuller's phenomenon	319
	Notes and sources	331
11	The maximum principle	332
1	The maximum principle in \mathbb{R}^n	333
1.1	Background	333
1.2	The basic optimal problem and the maximum principle	335
1.3	The maximum principle and the classic necessary conditions for optimality	338
1.4	The minimal surface of revolution	345
2	Extensions to differentiable manifolds	348
2.1	The symplectic structure of the cotangent bundle	349
2.2	Variational problems on manifolds and the maximum principle	354
2.3	Euler's elastic problem and the problem of Dubins	360
	Notes and sources	367
12	Optimal problems on Lie groups	368
1	Hamiltonian vector fields	369
1.1	Realization of the cotangent bundle as the product $G \times \mathcal{L}^*$	369
1.2	The symplectic form	370
2	The rigid body and the equations for the heavy top	372
3	Left-invariant control systems and co-adjoint orbits	379
4	The elastic problem in \mathbb{R}^3 and the kinetic analogue of Kirchoff	384
5	Casimir functions and the conservation laws	394
5.1	Left-invariant optimal problems on the group of motions of a plane	398
5.2	Left-invariant optimal problems on $SO_3(\mathbb{R})$ and $SO(2, 1)$	401
	Notes and sources	406
13	Symmetry, integrability, and the Hamilton-Jacobi theory	407
1	Symmetry, Noether's theorem, and the maximum principle	409

<i>Contents</i>		xi
2	The geometry of Lagrangian manifolds and the Hamilton-Jacobi theory	414
3	Integrability	424
3.1	Integrable systems on the Heisenberg group	424
3.2	Integrable systems on the group of motions of a plane	430
3.3	Integrability on $SO_3(\mathbb{R})$	436
	Notes and sources	443
14	Integrable Hamiltonian systems on Lie groups: the elastic problem, its non-Euclidean analogues, and the rolling-sphere problem	444
1	The symmetric elastic problem in \mathbb{R}^3	446
1.1	Euler angles and elastic curves	453
2	Non-Euclidean symmetric elastic problems	456
2.1	Algebraic preliminaries	456
2.2	The structure of extremal curves	458
2.3	The Kowalewski elastic problem	465
3	Rolling-sphere problems	467
3.1	The extremals for the rolling sphere in E^2	468
3.2	Noninflectional solutions	477
3.3	Inflectional solutions	479
	Notes and sources	481
	<i>References</i>	483
	<i>Index</i>	489

Introduction

Geometric control theory provides the calculus of variations new perspectives that both unify its classic theory and outline new horizons toward which its theory extends. These perspectives grow from the theoretical foundations anchored in two important theorems not available to the classic theory of the calculus of variations.

The more immediate of these two theorems is the “maximum principle” of L. S. Pontryagin and his co-workers, obtained in the late 1950s. The maximum principle, a far-reaching generalization of Weierstrass’s necessary conditions for strong minima, provides geometric conditions for a (strong) minimum of an integral criterion, called the “cost,” over the trajectories of a differential control system. These conditions are based on the topological fact that an optimal solution must terminate on the boundary of the extended reachable set formed by the competing curves and their integral costs.

An important novelty of Pontryagin’s approach to problems of optimal control consists of liberating the variations along the optimal curves from the constricting condition that they must terminate at the given boundary data. Instead, he considers variations that are infinitesimally near the terminal point and that generate a convex cone of directions locally tangent to the reachable set at the terminal point defined by the optimal trajectory. As a consequence of optimality, the direction of decreasing cost cannot be contained in the interior of this cone. This observation leads to the “separation theorem,” which can be seen as a generalization of the classic Legendre transform in the calculus of variations, which ultimately produces the appropriate Hamiltonian function. The maximum principle states that the Hamiltonian that corresponds to the optimal trajectory must be maximal relative to the competing directions and that each optimal trajectory is the projection of an integral curve of the corresponding Hamiltonian vector field.

The maximum principle, in its original form, suffers from a serious limitation: It does not provide any information about the optimal trajectories whenever the reachable set formed by the competing curves is contained in a proper submanifold of ambient space, for then the conditions of the maximum principle are automatically satisfied by any competing curve, not because of optimality, but because the reachable set is contained in a manifold whose interior is void relative to the ambient manifold.

Geometric control theory forms a theoretical foundation for extensions of the maximum principle to optimal problems on arbitrary differentiable manifolds and circumvents the aforementioned limitation by providing the natural manifolds that contain the reachable sets and in which the reachable sets have a non-void interior. This theoretical foundation comprises important results concerning the topological and differential properties of the reachable sets and is an essential complement to modern optimal control theory.

The second important theorem, which has not been a part of the classic calculus of variations, but which is at the foundation of geometric control theory, is a theorem of W. L. Chow, published in 1939, concerning the reachable sets of integral curves for an arbitrary family of vector fields. Chow's theorem and the related Hermann-Nagano theorem concerning the existence of integral manifolds lead to a distinguished class of control systems, which I call Lie-determined, whose reachable sets admit easy descriptions in terms of Lie theoretical and algebraic criteria. This class is sufficiently large to include systems described by real analytic vector fields.

The qualitative theory of Lie-determined systems, further enriched with the maximum principle and the associated Hamiltonian formalism, provides a base for modern optimal control. This new subject removes some of the static confines of its classic predecessor, the calculus of variations, and offers a theory that is an exciting blend of differential equations, differential topology, geometry, and analysis. The diversity of problems that fit its theoretical framework accounts for the interdisciplinary character and makes the subject a crossroads for differential geometry, mechanics, and optimal control.

The subject matter is presented in two parts. The first part of this book deals with qualitative properties of the reachable sets defined by an arbitrary family of vector fields and establishes the theoretical foundation required for a study of optimal systems on differentiable manifolds. The second part of the book deals with optimality, and it progresses from linear quadratic optimal problems and time-optimal linear problems to more geometric problems on Lie groups and their homogeneous spaces.

In many respects this division of material parallels C. Carathéodory's treatment of the calculus of variations, published in two volumes in 1935. His first volume deals exclusively with the geometric properties of Pfaffian differential

systems, and it was intended to provide the theoretical foundations for the optimal problems with differential constraints, known at the time as the problems of Lagrange. However, for all that those two volumes reflect profound insights into the mathematics of that period, the information contained in the first volume is never properly incorporated into the part on the calculus of variations. Nevertheless, Carathéodory's treatment of the subject, particularly his geometric point of view, considerably influenced the present exposition. In that spirit, I have included several problems treated by Carathéodory, which apart from the beauty of their solutions also illustrate the effectiveness of the new methods.

Among the contemporary books on the subject of the calculus of variations, P. Griffiths's book (1983) has had the strongest impact on this study. In particular, much of the material in this text concerning optimal problems on Lie groups owes its inspiration to Griffiths's book.

The choice of material presented in this book strongly reflects my own views that optimal control is also a natural setting for problems of geometry and mechanics, and therefore the corresponding theory should be a synthesis of the main ideas from all these subjects. For that reason, differential systems on Lie groups and their homogeneous spaces form a very important part of the text.

I have repeatedly defended the foregoing views by treating some of the most classic problems within the control-theory context. Partly for that reason, but mostly on its own merit, I include a derivation of the equations of motion for the "heavy top," a rigid body fixed at one of its points and subjected to the force of gravity. This derivation relies on the maximum principle for the correct Hamiltonian on the cotangent bundle of $SO_3(R)$. The classic equations of the heavy top are the integral curves of the corresponding Hamiltonian vector field expressed in the representation of the cotangent bundle of $SO_3(R)$ as the product $SO_3(R) \times \mathcal{L}^*$, with \mathcal{L}^* equal to the dual of the Lie algebra of $SO_3(R)$.

The same formalism leads to a correct interpretation of a famous theorem of Kirchhoff, obtained in 1859, known as the "elastic kinetic analogue," which relates the equations describing the equilibrium configurations of a thin elastic bar to the equations describing the movements of the heavy top. The extension of this theorem to non-Euclidean spaces of constant curvature leads to new examples of integrable systems sharing the Kowalewski top relations among the coefficients corresponding to the principal moments of inertia.

Apart from looking at classic problems from new perspectives, this book also contains a detailed study of invariant optimal problems on Lie groups, including the use of symmetry based on the generalized Noether theorem and the connections with classic integrability theory.

The main ideas of optimal control are introduced through the quadratic regulator problem and the time-optimal problem, two of the most important problems of linear control theory. Each of these problems is presented in a

self-contained manner, with particular emphasis on the phenomena that transcend the linear origins of these problems.

The quadratic regulator problem is treated within the most general class of linear quadratic problems that admit solutions. The resulting theory gives new proofs for the classic inequalities of Wirtinger and Hardy-Littlewood concerning the interpolation formulas for L_2 norms of functions whose derivatives also belong to L_2 .

The solutions to the singular case lead to an optimal synthesis consisting of “jumps” and singular solutions. The synthesis is of “turnpike” type: The singular solutions are the turnpikes, and the jumps are its access routes. The geometric methods used to obtain these solutions are based on general geometric notions known as the Lie saturate, and they provide a theoretical base for solving problems with degenerate Legendre conditions. Such problems invariably lead to constrained Hamiltonian systems, and their solutions extend the pioneering work of P. A. M. Dirac in connection with the foundations of quantum mechanics. This class of problems further illustrates the geometric significance of Lie-determined systems.

Linear time-optimal problems, as well as the quadratic problem having bounds on controls, exhibit “chattering” and singular phenomena that also fall outside the classic theory, and so they provide important insights to further developments of the subject matter, while at the same time illustrating the distinctive contributions of optimal control to the classic calculus of variations.

This book is intended for students at the graduate level, although it probably contains more material than can reasonably be covered in one academic year. Some of the material concerning global controllability can be omitted during the first reading, without losing much continuity with the second part of the book on optimality.

My original plan was to write a self-contained presentation of this material accessible to a reader with a good undergraduate education in mathematics. Although I kept such a reader in mind, I soon realized that the paths to the most interesting aspects of the subject demanded of the reader more than I had originally expected. I chose to follow these paths to their natural ends, hoping that well-intentioned readers will still be able to get to the essence of the matter and feel inspired to master some of the mathematical details on their own.

Having understood the mathematical demands that the subject matter imposes, I have tried to make the presentation as accessible as possible by treating each topic in a self-contained manner. This concern accounts for the somewhat independent character of the chapters, particularly those dealing with optimal control. I hope that the pedagogical advantages of this style of presentation outweigh its mathematical inefficiencies.

Acknowledgments

A book exists in the imagination long before it exists in print. As early as 1980, Claude Lobry saw a need for a book on geometric control and challenged me to write it. The early chapters of this book, written much later, grew out of our discussions at the University of Bordeaux and the University of Nice. More important than the original inspiration, however, was the sustained insight and enthusiasm of Ivan Kupka. As a friend, mentor, and a colleague, his influence, which permeates this text all the way from practical details in the proofs to his imagined presence as the reader, has made this book better than it otherwise would have been.

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