

meaning: if I have the system

$$\dot{x} = A_1 x \Rightarrow x(t) = e^{A_1 t} x_0 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos t & -\sin t \\ 0 & \sin t & \cos t \end{bmatrix} x_0$$

⇒ evolutions are rotations around the x_1 axis

If instead $\dot{x} = A_2 x \Rightarrow x(t) = \begin{bmatrix} \cos t & 0 & \sin t \\ 0 & 1 & 0 \\ -\sin t & 0 & \cos t \end{bmatrix} x_0$

⇒ rotations around the x_2 axis

If instead $\dot{x} = A_3 x \Rightarrow x(t) = \begin{bmatrix} \cos t & -\sin t & 0 \\ \sin t & \cos t & 0 \\ 0 & 0 & 1 \end{bmatrix} x_0$

⇒ rotations around the x_3 axis

⇒ $SO(3)$ contains all infinitesimal rotations in \mathbb{R}^3

example set of all $n \times n$ matrices is a Lie algebra called general linear algebra $\mathfrak{gl}(n) = \{A \in \mathbb{R}^{n \times n}\}$ with matrix commutator as ~~the bracket~~ ^{bilinear operation} op.
 $\{A, B\} \in \mathfrak{gl}(n) \Rightarrow [A, B] \in \mathfrak{gl}(n)$

example $\mathcal{V}(M) =$ set of all v.f. over M is a Lie algebra with Lie bracket as bilinear operation
 this is an ∞ -dim. Lie algebra -

Meaning of Lie bracket

Assume we have two ^{complete} v.f. $f, g \in \mathcal{V}(M)$ and consider the associate flow

$$\begin{aligned} \Phi_t^f : \mathbb{R} \times M &\rightarrow M \\ (t, p) &\mapsto \Phi_t^f(p) \end{aligned}$$

we know that f is the infinitesimal generator of the flow

$$f(p) = \left. \frac{d}{dt} \Phi_t^f(p) \right|_{t=0}$$

Thm $[f, g] = \frac{\partial^2}{\partial s \partial t} \left(\Phi_s^g \circ \Phi_t^{-f} \circ \Phi_s^g \circ \Phi_t^f \right) \Big|_{t=s=0}$

proof Consider an integral curve followed for a time $t = \epsilon$ (small) -

From $\frac{d}{dt} \Phi_t^f \Big|_{t=0} = f(x_0)$

$$\frac{d^2}{dt^2} \Phi_t^f \Big|_{t=0} = \frac{d}{dt} f(x_0) = \frac{\partial f(x_0)}{\partial x} f(x_0)$$

we have, up to second order terms, the Taylor expansion

$$\Phi_\epsilon^f(x_0) \approx x_0 + \epsilon f(x_0) + \frac{\epsilon^2}{2} \frac{\partial f(x_0)}{\partial x} f(x_0) + \mathcal{O}(\epsilon^3)$$

compose this with flow along g for another time ϵ

$$\begin{aligned} \Phi_\epsilon^g \circ \Phi_\epsilon^f(x_0) &\approx \Phi_\epsilon^g \left(x_0 + \epsilon f(x_0) + \frac{\epsilon^2}{2} \frac{\partial f(x_0)}{\partial x} f(x_0) + \mathcal{O}(\epsilon^3) \right) \\ &= x_0 + \epsilon g(x_0) + \frac{\epsilon^2}{2} \frac{\partial f(x_0)}{\partial x} f(x_0) + \epsilon g \left(x_0 + \epsilon f(x_0) + \mathcal{O}(\epsilon^2) \right) \\ &\quad + \frac{\epsilon^2}{2} \frac{\partial g(x_0)}{\partial x} \mathcal{O}(\epsilon) + \mathcal{O}(\epsilon^3) \end{aligned}$$

expanding $g(x_0 + \epsilon f(x_0)) = g(x_0) + \epsilon \frac{\partial g(x_0)}{\partial x} f(x_0) + O(\epsilon^2)$

$$\begin{aligned} \Phi_\epsilon^g \circ \Phi_\epsilon^f(x_0) &= x_0 + \epsilon(f(x_0) + g(x_0)) + \epsilon^2 \left(\frac{1}{2} \frac{\partial f(x_0)}{\partial x} f(x_0) + \right. \\ &\quad \left. + \frac{\partial g(x_0)}{\partial x} f(x_0) + \frac{1}{2} \frac{\partial g(x_0)}{\partial x} g(x_0) \right) + O(\epsilon^3) \end{aligned}$$

now flow along - f for a time ϵ (do the calcul!)

$$\begin{aligned} \Phi_\epsilon^f \circ \Phi_\epsilon^g \circ \Phi_\epsilon^f(x_0) &= x_0 + g(x_0) + \epsilon^2 \left(\frac{\partial g(x_0)}{\partial x} f(x_0) \right. \\ &\quad \left. + \frac{1}{2} \frac{\partial g(x_0)}{\partial x} g(x_0) - \frac{\partial f(x_0)}{\partial x} g(x_0) \right) + O(\epsilon^3) \end{aligned}$$

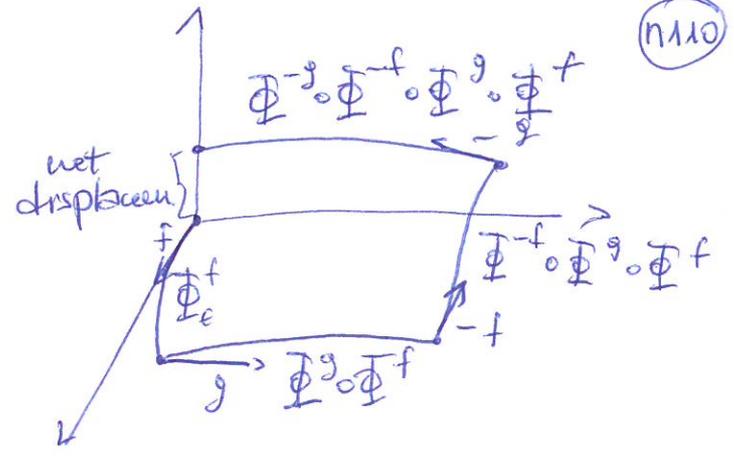
final leg: flow along - g

$$\begin{aligned} \Phi_\epsilon^{-g} \circ \Phi_\epsilon^{-f} \circ \Phi_\epsilon^g \circ \Phi_\epsilon^f(x_0) &= x_0 + \epsilon^2 \left(\frac{\partial g(x_0)}{\partial x} f(x_0) - \frac{\partial f(x_0)}{\partial x} g(x_0) \right) + O(\epsilon^3) \\ &\quad \uparrow \text{initial point} \qquad \underbrace{\hspace{10em}}_{\text{displacement = Lie bracket}} \end{aligned}$$

$$= x_0 + \epsilon^2 [f, g](x_0) + O(\epsilon^3) \quad //$$

⇒ displacement given by the Lie bracket is a second order term ⇒ it does not appear from linearization arguments!

practical meaning



$$f, g \in \mathcal{V}(M)$$

$$\Rightarrow [f, g] \in \mathcal{V}(M)$$

\Rightarrow the "next motion" is still in M

\Rightarrow the Lie bracket determines new directions of motion not present in the original v.f.

\rightarrow effect of noncommutativity of the v.f.

Coroll $f, g \in \mathcal{V}(M)$ commute (i.e. $[f, g] = 0$ $\forall x \in M$)

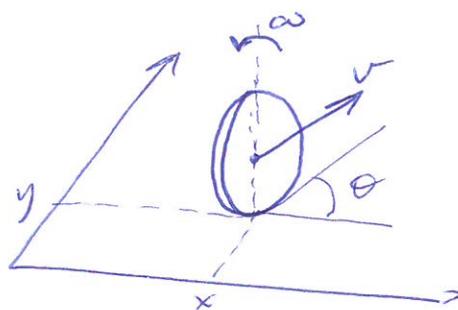
$$\text{if and only if } \Phi_s^g \circ \Phi_t^f = \Phi_t^f \circ \Phi_s^g \quad \forall t, s > 0 \quad \forall x \in M$$

Prop (commutator of 2 Lie derivatives)

$$\begin{aligned}
 [L_f, L_g] &= L_f L_g - L_g L_f \\
 &= L[f, g]
 \end{aligned}$$

proof: straight forward from def of $L_f(L_g \psi)$

example: rolling wheel



ODE: $\dot{x} = v \cos \theta$
 $\dot{y} = v \sin \theta$
 $\dot{\theta} = \omega$

v = linear velocity
 ω = angular vel.

manifold $M = \mathbb{R}^2 \times S^1$

local coord $\begin{bmatrix} x \\ y \\ \theta \end{bmatrix} \triangleq z \Rightarrow$ local coord. on $T_p M$
 $\left(\frac{\partial}{\partial x} \quad \frac{\partial}{\partial y} \quad \frac{\partial}{\partial \theta} \right)$

formal way to write ODEs

$f(z) = \begin{bmatrix} \cos \theta \\ \sin \theta \\ 0 \end{bmatrix} \quad g(z) = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ or $f(z) = \cos \theta \frac{\partial}{\partial x} + \sin \theta \frac{\partial}{\partial y}$

$\dot{z} = f(z)v + g(z)\omega$

$f(z), g(z) \in \mathcal{V}(M)$, with $[f, g] = 0$ $g(z) = \frac{\partial}{\partial \theta}$

computing Lie bracket

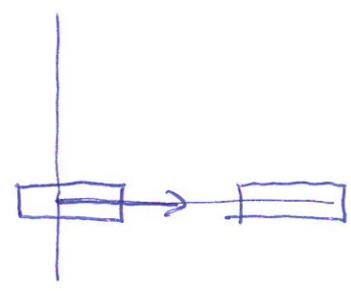
$[f, g](z) = \frac{\partial g(z)}{\partial z} f(z) - \frac{\partial f(z)}{\partial z} g(z)$

$= 0 - \begin{bmatrix} 0 & 0 & -\sin \theta \\ 0 & 0 & \cos \theta \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

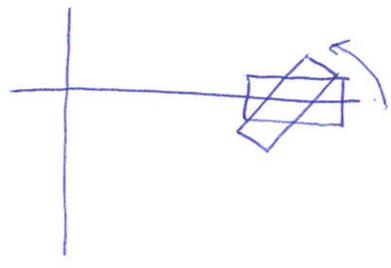
$= \begin{bmatrix} \sin \theta \\ -\cos \theta \\ 0 \end{bmatrix} \triangleq h(z)$ new vector field

measuring in terms of infinitesimal flow

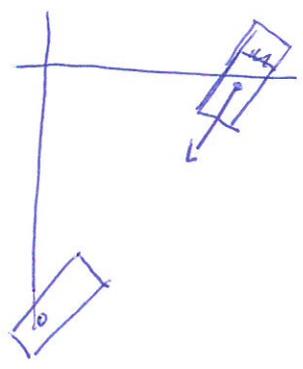
$$\Phi^f(z_0)$$



$$\Phi^g \circ \Phi^f(z_0)$$

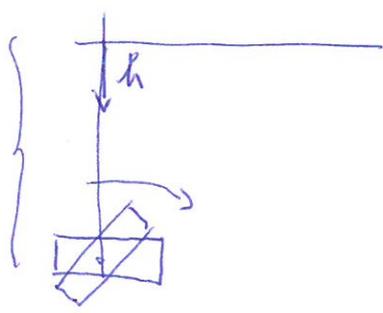


$$\Phi^f \circ \Phi^g \circ \Phi^f(z_0)$$



$$\Phi^g \circ \Phi^f \circ \Phi^g \circ \Phi^f(z_0)$$

net motion



the direction of this net motion is represented by the v.f. $h(z)$

example ^{linear} switching system with commuting vector fields

$$\dot{x} = f_i(x) \quad i \in P = \{1, 2\}, \quad f_i(x) = A_i x \quad A_i \text{ Hurwitz}$$

Take any $\sigma(t)$

Assume $[f_1, f_2](x) = 0$ i.e. $[A_1, A_2] = 0$

i.e. $A_1 A_2 = A_2 A_1$

Flow at t arbitrary:

$$\begin{aligned} \Phi(x_0) &= \Phi_{t_k}^{f_1} \dots \circ \Phi_{t_3}^{f_1} \circ \Phi_{t_2}^{f_2} \circ \Phi_{t_1}^{f_1}(x_0) \text{ for } t_i \text{ arbit.} \\ &= e^{A_1 t_k} \dots e^{A_1 t_3} e^{A_2 t_2} e^{A_1 t_1} x_0 \\ &= e^{(A_1 t_k + \dots + A_1 t_3 + A_2 t_2 + A_1 t_1)} x_0 \end{aligned}$$

← true only because $[A_1, A_2] = 0$!!

since $\Phi_s^{f_1} \circ \Phi_t^{f_2} = \Phi_t^{f_2} \circ \Phi_s^{f_1}$ I can change the order of the terms arbitrarily

$$\Rightarrow \Phi(x_0) = e^{A_1(\sum_x t_k)} e^{A_2(\sum_y t_k)} x_0$$

as $t \rightarrow \infty$ at least one of the two summations $\rightarrow \infty$ but $e^{A_i t} \xrightarrow{t \rightarrow \infty} 0$ since A_i Hurwitz

$$\Rightarrow x(t) \rightarrow 0 \quad \forall \sigma(t) \Rightarrow \bar{x} = 0 \text{ unif. asympt. st.}$$

Notice that $e^{A_1 t_1} e^{A_2 t_2} \neq e^{A_1 t_1 + A_2 t_2}$ in general

$$e^{A_1 t_1} e^{A_2 t_2} = e^{(A_1 t_1 + A_2 t_2 + [A_1, A_2] \frac{t_1 t_2}{2} + \dots)}$$

Campbell-Baker-Hausdorff formula

example (so(3) composition) ^{linear} v.f. on so(3)

$$f(x) = A_3 x = \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} x \quad g(x) = A_1 x = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix} x$$

$A_i \in so(3)$ skew symm matrices

$$[f, g](x) = [A_2, A_3] x = A_2 x = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix} x$$

flows along these v.f. are rotation matrices along the principal axes

$$e^{A_3 t} = \begin{bmatrix} \cos t & -\sin t & 0 \\ \sin t & \cos t & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad e^{A_1 t} = \begin{bmatrix} \cos t & 0 & \sin t \\ 0 & 1 & 0 \\ -\sin t & 0 & \cos t \end{bmatrix}$$

apply the sequence of rotations

- A_3 for $t = \pi/2$ sec (anticlockwise)
- A_2 for $t = \pi/2$ sec "
- $-A_3$ for $t = \pi/2$ sec clockwise

$$e^{-A_3 t} e^{A_2 t} e^{A_3 t} = e^{A_1 t} \quad \text{for } t = \pi/2$$

i.e. combination of rotations along z and y axis produce rotation along x axis

interpretation: if f and g commute

$$\Phi_s^g \circ \Phi_t^f = \Phi_t^f \circ \Phi_s^g \Rightarrow \Phi_t^{-f} \circ \Phi_s^g \circ \Phi_t^f = \Phi_s^g$$

in our case $\Phi_t^{-f} \circ \Phi_s^g \circ \Phi_t^f \neq \Phi_s^g$ hence $[f, g] \neq 0$

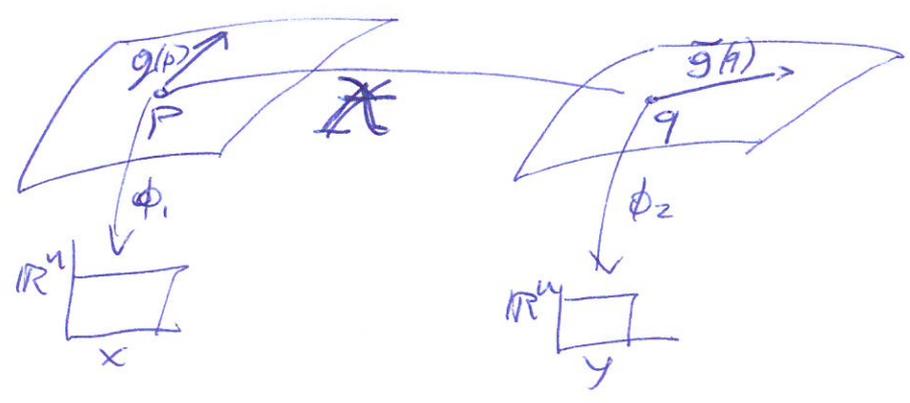
further interpretation: if f is complete, then

Φ_t^f form a one-param subgroup, and

$$\Phi_t^{-f} = \left(\Phi_t^f \right)^{-1} = \Phi_{-t}^f$$

hence $\left(\Phi_t^f \right)^{-1} \circ \Phi_s^g \circ \Phi_t^f$ can be seen as a change of basis with $\left(\Phi_t^f \right)^{-1}$ as diffeomorphism

mapping on manifold:



maybe p and q on two same manifold

$K =$ diffeomorphism $q = K(p)$

if $g \in \mathcal{V}(M)$ then g defines Exp $\dot{p} = f(p)$

in coord $x = \phi_1(p)$ $\dot{x} = f(x)$

complete map $x = \phi_1(p) \Rightarrow p = \phi_1^{-1}(x)$
 $y = \phi_2(q) \Rightarrow q = \phi_2^{-1}(y)$

$\Rightarrow y = \phi_2(q) = \phi_2(\chi(p)) = \phi_2(\chi(\phi_1^{-1}(x)))$

for us $y \simeq \chi(x)$ directly to shorten notations

from $y = \chi(x)$

$\dot{y} = \frac{\partial \chi}{\partial x} \dot{x} = \frac{\partial \chi}{\partial x} g(x) \Big|_{x=\chi^{-1}(y)} \quad \text{ODE in } y \text{ (i.e. at } q)$
 $= \tilde{g}(y)$

this operator on manifolds is called "Ad"

$Ad_\chi g = \tilde{g}$

local flow along Ad_χ : integrable ODE, or use expression of the flow at p along $g(p)$

$\Phi_s^{\tilde{g}}(q) = \chi \circ \Phi_s^g(p) \circ \chi^{-1}$

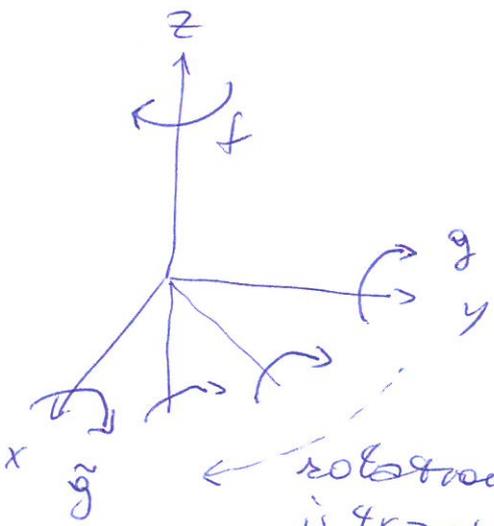
If χ is itself a flow along another v.f.

Say $\chi = \frac{y}{t} = \frac{y}{t}$ v.f. (g) changes as it is transported along the flow of another v.f.

then we have the case of the previous example -

this will be useful to study systems with drift

In the $so(3)$ example: drift is $f(\omega)$
 rotation around z and $g(\omega)$ (rotation
 around y) is transported along Φ^f
 until it becomes a rotation around x
 (i.e. $[f, g]$)



← rotation around y (i.e. $g(\omega)$)
 is transported via the diffeom.
 Φ^f (flow along f = rotation
 around z), until it becomes
 a rotation around x

Distributions

We have seen vector fields $f \in \mathcal{V}(M)$ which at each $p \in M$ associate a tangent vector

$$f : M \rightarrow TM$$
$$p \mapsto f(p)$$

A distribution does the same thing for tangent subspaces

(here distribution is a term from differential geometry, nothing to do with probability dist.)

def A distribution Δ is a map assigning to $p \in M$ a vector subspace of $T_p M$
i.e. $\Delta(p) \subset T_p M$ $\Delta : M \rightarrow TM$

Special case: $\Delta = \text{span}\{f_1, \dots, f_k\}$ $f_i \in \mathcal{V}(M)$
(smooth distributions are always like this, at least locally)

$$\Delta \subset TM$$

span here is over functions, but leads to

$\Delta(p) = \text{span}\{f_1(p), \dots, f_k(p)\} \subset T_p M$ at any point $p \in M$

def A distribution is regular if $\dim \Delta(p) = k \forall p \in M$

def A distribution Δ is involutive if $\forall f_i, f_j \in \Delta [f_i, f_j] \in \Delta$ i.e. Δ is closed under the Lie bracket

def the involutive closure $\bar{\Delta}$ of Δ is the smallest involutive distribution containing Δ and closed w.r.t. the Lie bracket

$\Rightarrow \bar{\Delta}$ is a Lie algebra (since it is closed w.r.t. Lie bracket)

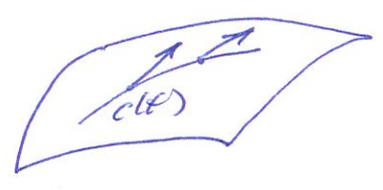
often understood $\bar{\Delta} = \text{Lie}\{f_1, \dots, f_k\}$
(Lie algebra generated by v.f. f_1, \dots, f_k)

def A (embedded, immersed) submanifold $U \subset M$ is an integral manifold of a distribution Δ if $\Delta(p) = T_p U \quad \forall p \in U$

def a distrib. Δ is said integrable if for any $p \in M$ passes an integral manifold $U \subset M$ s.t. $\Delta(p) = T_p U$

meaning: for $\dot{c}(t) = f(c(t))$

an integral curve is the 1-dim integral manifold of the v.f. f , which is its infinitesimal generator



Here we want to do the same thing with a k -dim manifold and a k -dim distribution (integrable)

In order to do that, the v.f. $\{f_1, \dots, f_k\}$ which generate Δ ~~have~~ ^{are} integrable have to produce no new directions when we take Lie brackets

For integrable distrib: $\dim(U) = \dim(\Delta)$

This is the argument behind the so-called ⁽ⁿ¹²¹⁾
Frobenius theorem

Thm

A regular distribution Δ is integrable
 $\Leftrightarrow \Delta$ is involutive

Another interpretation:

Δ integrable of dim k if \exists $n-k$ functions
 $h_i : M \rightarrow \mathbb{R}$ s.t.

- * $\frac{\partial h_i}{\partial x}$ lin. indep. (these are gradients)
 $i=1, \dots, n-k$ and form a
 rectangular Jacob.
 which has to have
 full rank
- * $L_f h_i = \sum_j f_j \frac{\partial h_i}{\partial x_j} = \frac{\partial h_i}{\partial x} f(x) = 0$
 $\forall f \in \Delta \quad \forall i=1, \dots, n-k$

then the submanifold \mathcal{M} is an hypersurface
 given by the level sets of the functions h_i

$\mathcal{M} = \{ p \in M \text{ s.t. } h_1(p) = c_1, \dots, h_{n-k}(p) = c_{n-k} \}$ $\{ c_i = \text{const.} \}$
 is an integral manifold of $\Delta = \text{span}\{f_1, \dots, f_k\}$

i.e. evolution driven by f_1, \dots, f_n , starting in W stays in W regardless of how we e.g. jump from f_i to f_j , or of how we follow a vector field which is a linear combination of the f_i (i.e. $f = \sum \alpha_i f_i$)

Here W is $W_{c_1, \dots, c_{n-k}}$ i.e. it is one level surface of a foliation, that is M is foliated into level surfaces which are submanifold $W_{c_1, \dots, c_{n-k}}$ as we vary the constants c_i \neq

$$M = \bigcup_{c_1, \dots, c_{n-k}} W_{c_1, \dots, c_{n-k}}$$

example: rolling wheel

$$f(x) = \begin{bmatrix} \cos \theta \\ \sin \theta \\ 0 \end{bmatrix} \quad g(x) = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \quad \Delta = \text{span}\{f, g\}$$

$$[f, g] = \frac{\partial g}{\partial x} f - \frac{\partial f}{\partial x} g = \begin{bmatrix} \sin \theta \\ -\cos \theta \\ 0 \end{bmatrix} \cong \ell(x) \in \mathcal{L}(M)$$

We want to check involutivity
 taking more Lie brackets new v.f.

$$[\ell, f], [\ell, g] \in \bar{\Delta} = \text{span}\{f, g, \ell\} = TM$$

ie $\dim(\bar{\Delta}) = \dim(TM)$ and it cannot grow further

$\Rightarrow \bar{\Delta}$ is involutive

\Rightarrow smallest integrable distrib. is the entire tangent bundle.

\Rightarrow there are no 2-dim integrable submanif.
 in $M = \mathbb{R}^2 \times \mathbb{S}^1$ if we start from $\Delta = \text{span}\{f, g\}$

example linear v.f. on $so(3)$

$$f(x) = A_1 x = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix} x$$

$$g(x) = A_2 x = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix} x$$

$$A_i \in so(3)$$

$$[f, g](x) = (A_2 A_1 - A_1 A_2)x = [A_2, A_1]x = -A_3 x$$

with $A_3 = \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ lin indep. from A_1, A_2

(in fact $so(3) = \text{span}\{A_1, A_2, A_3\}$ is a matrix Lie algebra of dim 3)

\Rightarrow matrices A_1 and A_2 do not commute.

However, if I look at the v.f.

$$f(x) = \begin{bmatrix} 0 \\ -x_3 \\ x_2 \end{bmatrix}$$

$$g(x) = \begin{bmatrix} x_3 \\ 0 \\ -x_1 \end{bmatrix}$$

$$l(x) = \begin{bmatrix} -x_2 \\ x_1 \\ 0 \end{bmatrix}$$

For $x_i \neq 0$ initial distrib is

$$\Delta = \text{span}\{f, g\} \quad \Delta(x) = \text{span}\left\{ \begin{bmatrix} 0 \\ -x_3 \\ x_2 \end{bmatrix}, \begin{bmatrix} x_3 \\ 0 \\ -x_1 \end{bmatrix} \right\}$$

which has $\dim = 2$

while $\text{span}\{f(x), g(x), h(x)\} = \text{span}\left\{\begin{bmatrix} 0 \\ -x_3 \\ x_2 \end{bmatrix}, \begin{bmatrix} x_3 \\ 0 \\ -x_1 \end{bmatrix}, \begin{bmatrix} -x_2 \\ x_1 \\ 0 \end{bmatrix}\right\}$

has still $\dim = 2$!

to see it, taking $\alpha_1 = -\frac{x_1}{x_3}$, $\alpha_2 = -\frac{x_2}{x_3}$, $h(x)$ is
a function of $f(x), g(x)$

$$h(x) = \begin{bmatrix} -x_2 \\ x_1 \\ 0 \end{bmatrix} = \alpha_1 f(x) + \alpha_2 g(x) = \begin{bmatrix} 0 \\ -x_1 \\ -\frac{x_1 x_2}{x_3} \end{bmatrix} + \begin{bmatrix} -x_2 \\ 0 \\ +\frac{x_1 x_2}{x_3} \end{bmatrix}$$

\Rightarrow distribution Δ we start from is already involutive (out of singular points like $x_3=0$)

\Rightarrow (Frobenius theorem) Δ is integrable

\Rightarrow there must exist an integral manifold \mathcal{U} of $\dim 2$ - How to find it?

To find \mathcal{U} we have to determine $n-k=1$ function $h: M \rightarrow \mathbb{R}$ s.t.

* $\frac{\partial h}{\partial x} \neq 0$ (trivial)

* $L_f h(x) = 0$ and $L_g h(x) = 0$

Try with $h(x) = \|x\|_2^2 = x_1^2 + x_2^2 + x_3^2$

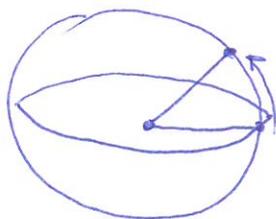
$$\frac{\partial h}{\partial x} = 2(x_1, x_2, x_3) \neq 0 \text{ in } x \neq 0$$

$$\begin{aligned} L_f h(x) &= \frac{\partial h}{\partial x} f(x) = 2 [x_1 \ x_2 \ x_3] \begin{bmatrix} 0 \\ -x_3 \\ x_2 \end{bmatrix} = \\ &= 2(-x_2 x_3 + x_2 x_3) = 0 \end{aligned}$$

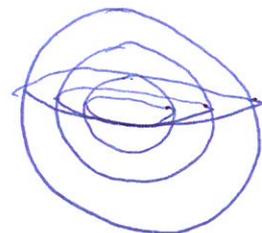
$$\begin{aligned} L_g h(x) &= \frac{\partial h}{\partial x} g(x) = 2 [x_1 \ x_2 \ x_3] \begin{bmatrix} x_3 \\ 0 \\ -x_1 \end{bmatrix} = \\ &= 2(x_1 x_3 - x_3 x_1) = 0 \end{aligned}$$

\Rightarrow we have found an integral manifold of $\Delta = \text{span}\{f, g\}$, and it is S^2 !

meaning: $f(x)$ and $g(x)$ are infinitesimal generators of rotations, i.e. a vector $x \in \mathbb{R}^3$ is rotated but its length is preserved when it flows along $f(x)$ or $g(x)$!



$h(x) = \|x\|_2^2 = c \stackrel{= \text{radius}}{=} \text{const}$
induces a foliation in \mathbb{R}^3 with concentric spheres as leaves



Controllability

Consider an autonomous control-affine nonlinear system

$$(*) \quad \dot{x} = f(x) + \sum_{i=1}^m g_i(x) u_i \quad x \in M \quad (\text{more properly } x = \phi(p) \text{ local coord. } p \in M)$$

$u_i = \text{controls}$ $m < n$ (underactuated system)

$u_i \in \mathcal{U}$ class of piecewise-const. functions (approximates well any class of control inputs of interest)

$u_i: [0, T] \rightarrow U \subset \mathbb{R}$ U values admissible for the control (depends on the problem)
e.g. $U = [-1, 0, 1]$, $U = \mathbb{R}$, etc.

$f \in \mathcal{V}(M)$, ~~g~~ = drift v.f.
 $g_i \in \mathcal{V}(M)$ = input v.f.

def the system (*) is controllable if $\forall x_1, x_2 \in M$
 $\exists T$ (finite) and control functions
 $u_i: [0, T] \rightarrow U, u_i \in \mathcal{U}$ s.t. $x(0) = x_1$
 $x(T) = x_2$