# A unified approach of obstructions to small-time local controllability for scalar-input systems 

Karine Beauchard joint work with Jérémy Leborgne and Frédéric Marbach

ENS Rennes, IRMAR, IUF

## Marius: thanks for...

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- and some oenological break through.


## Long-term objective : NSC for STLC of affine systems

$$
\frac{d x}{d t}=f_{0}(x)+u(t) f_{1}(x) \quad x(t) \in \mathbb{R}^{d}, u(t) \in \mathbb{R}, f_{0}, f_{1} \in C^{\omega}\left(\mathbb{R}^{d}, \mathbb{R}^{d}\right)
$$

We assume $f_{0}(0)=0$, i.e. $(x, u)=(0,0)$ is an equilibrium trajectory.

## Definition (Small Time Local Controllability)

The system is STLC when

$$
\begin{gathered}
\forall T, \eta>0, \quad \exists \delta>0, \quad \forall x_{0}, x_{f} \in B_{\mathbb{R}^{d}}(0, \delta), \quad \exists u \in L^{\infty}((0, T), \mathbb{R}), \\
\|u\|_{\infty} \leqslant \eta, \quad x\left(T ; u, x_{0}\right)=x_{f} .
\end{gathered}
$$

Notion invariant by diffeomorphism $\psi$ of $\mathbb{R}^{d}$ st $\psi(0)=0$ : $y(t):=\psi(x(t))$ solves $\frac{d y}{d t}=g_{0}(y)+u(t) g_{1}(y)$ where $g_{i}=\psi^{\prime} \circ f_{i} \circ \psi^{-1}$ Both systems, on $x$ and $y$, have the same STLC properties.

## Long-term objective : NSC on Lie brackets for STLC

## Definition (Lie bracket)

Let $f$ and $g$ be smooth vector fields on $\mathbb{R}^{d}$. The Lie bracket $[f, g]$ is the smooth vector field defined by: $[f, g](x):=g^{\prime}(x) f(x)-f^{\prime}(x) g(x)$. By induction on $k \in \mathbb{N}: \quad \operatorname{Ad}_{f}^{0}(g)=g, \quad \operatorname{Ad}_{f}^{k+1}(g)=\left[f, \operatorname{Ad}_{f}^{k}(g)\right]$.

With differential operators: $[f, g] \cdot \nabla=(f \cdot \nabla)(g \cdot \nabla)-(g \cdot \nabla)(f \cdot \nabla)$
[Krener 1973] : diffeomorphic systems $\Leftrightarrow$ isomorphic brackets at 0 $\dot{x}=f_{0}(x)+u f_{1}(x)$ and $y(t)=\psi(x(t))$ implies $\dot{y}(t)=g_{0}(y)+u g_{1}(y)$ where $g_{i}=\psi^{\prime} \circ f_{i} \circ \psi^{-1}$ thus $\left[g_{0}, g_{1}\right]=\psi^{\prime} \circ\left[f_{0}, f_{1}\right] \circ \psi^{-1}$ and $\left[g_{0}, g_{1}\right](0)=\psi^{\prime}(0) .\left[f_{0}, f_{1}\right](0)$
$\Rightarrow$ The entire information about STLC of $\dot{x}=f_{0}(x)+u f_{1}(x)$ is contained in the evaluation at 0 of the Lie brackets of $f_{0}$ and $f_{1}$.

## An emblematic example of NC for STLC

$$
\dot{x}=f_{0}(x)+u(t) f_{1}(x) \quad x(t) \in \mathbb{R}^{d}, u(t) \in \mathbb{R}, f_{0}, f_{1} \in C^{\omega}, f_{0}(0)=0
$$

## Theorem (Sussmann 1983: $\ell=1 /$ Stefani $1986: \forall \ell$ )

$$
S T L C \quad \Rightarrow \quad \forall \ell \in \mathbb{N}^{*}, \quad \operatorname{Ad}_{f_{1}}^{2 \ell}\left(f_{0}\right)(0) \in \mathcal{S}_{[1,2 \ell-1]}(0) .
$$

$$
\begin{aligned}
& \mathcal{S}_{[1,2 \ell-1]}:=\operatorname{Span}\left\{\text { iterated brackets of } f_{0} \text { and } f_{1},\right. \\
&\text { involving } \left.f_{1} \text { at most }(2 \ell-1) \text { times }\right\}
\end{aligned}
$$

A typical example is :

$$
\left\{\begin{array}{lll} 
& & \bullet f_{1} \equiv e_{1}, \\
\dot{x}_{1}=u \\
\dot{x}_{2}=x_{1}^{2 \ell}+x_{1}^{2 \ell+1}
\end{array} \quad \Rightarrow \quad \begin{array}{l}
\bullet \mathrm{Ad}_{1}^{2 \ell}\left(f_{0}\right)(0) / / \operatorname{Ad}_{f_{1}}^{2 \ell+1}\left(f_{0}\right)(0) / / e_{2} \\
\\
\\
\\
\\
\\
\\
x_{2}(T) \geq\left(1-T \| x_{1}\left(x_{2}\right)(0)=0\right. \text { then } \\
\left.x_{\infty}\right) \int_{0}^{T} x_{1}^{2 \ell}>0
\end{array}\right.
$$

"Bad Lie bracket" : If $\operatorname{Ad}_{f_{1}}^{2 \ell}\left(f_{0}\right)(0)$ is not compensated by appropriate brackets, then it generates a drift in the dynamics.

## Goal and content of this talk

$$
\dot{x}=f_{0}(x)+u(t) f_{1}(x) \quad x(t) \in \mathbb{R}^{d}, u(t) \in \mathbb{R}, f_{0}, f_{1} \in C^{\omega}, f_{0}(0)=0
$$

Objective : A unified approach to conjecture and prove necessary conditions for STLC based on

- a new representation formula of the state $x(t ; u)$,
- a new basis $\mathcal{B}^{\star}$ of the free Lie algebra $\mathcal{L}\left(\left\{X_{0}, X_{1}\right\}\right)$.
(1) A new Magnus-type expansion "in interaction picture"
(2) Sussmann's infinite product
(3) A new Hall basis $\mathcal{B}^{\star}$ of $\mathcal{L}\left(\left\{X_{0}, X_{1}\right\}\right)$
(9) New necessary conditions for STLC


## The formal differential equation : an important tool

$X=\left\{X_{0}, X_{1}\right\}:$ non commutative indeterminates $\mathcal{A}_{n}(X)=$ Span $\{$ monomials of degree $n\} \quad$ ex : $X_{0}^{n-2} X_{1} X_{0}$
$\widehat{\mathcal{A}}(X)$ : algebra of formal series ex: $-\ln \left(1-X_{1}\right)=\sum \frac{X_{1}^{n}}{n}, \quad \sum e^{n^{3}} X_{0}^{n}$

## Definition (Solution to a formal ODE)

Let $u \in L^{1}\left(\mathbb{R}_{+}, \mathbb{R}\right)$. The solution to the formal ODE

$$
\left\{\begin{array}{l}
\dot{x}(t)=x(t)\left(X_{0}+u(t) X_{1}\right) \\
x(0)=1
\end{array}\right.
$$

is the formal-series valued function $x: \mathbb{R}_{+} \rightarrow \widehat{\mathcal{A}}(X)$, whose homogeneous components $x_{n}: \mathbb{R}_{+} \rightarrow \mathcal{A}_{n}(X)$ satisfy, $\forall t \geq 0, x_{0}(t)=1$ and $\forall n \in \mathbb{N}^{*}$,

$$
x_{n}(t)=\int_{0}^{t} x_{n-1}(\tau)\left(X_{0}+u(\tau) X_{1}\right) \mathrm{d} \tau
$$

If $u=0$ then $x(t)=\sum \frac{t^{n}}{n!} X_{0}^{n}=e^{t X_{0}}$.
If $u(t)=t$, then $x_{1}(t)=t X_{0}+\frac{t^{2}}{2} X_{1}$, etc.

## Chen-Fliess expansion for the formal differential equation

By iterating the integral formula $\quad x_{n}(t)=\int_{0}^{t} x_{n-1}(\tau)\left(X_{0}+u(\tau) X_{1}\right) \mathrm{d} \tau$ we obtain

$$
x(t)=\sum_{\sigma \in \cup_{k \in \mathbb{N}}\{0,1\}^{k}}\left(\int_{0}^{t} u_{\sigma}\right) X_{\sigma_{1}} \ldots X_{\sigma_{k}},
$$

where, $u_{0}=1$ and $u_{1}=u$ and for $\sigma=\left(\sigma_{1}, \ldots, \sigma_{k}\right) \in\{0,1\}^{k}$,

$$
\int_{0}^{t} u_{\sigma}:=\int_{0<\tau_{1}<\cdots<\tau_{k}<t} u_{\sigma_{1}}\left(\tau_{1}\right) \cdots u_{\sigma_{k}}\left(\tau_{k}\right) \mathrm{d} \tau
$$

Kuo Tsai Chen (1923-1987), Integration of paths, geometric invariants and a generalized Baker-Hausdorff formula, Annals of Maths, 1957 Michel Fliess, Fonctionelles causales nonlinéaires et indéterminées noncommutatives, Bull. SMF, 1981

K. Beauchard

## Why the formal DE is important : the linearization principle

One transforms the nonlinear ODE in $\mathbb{R}^{d}: \dot{x}=f_{0}(x)+u(t) f_{1}(x)$, into a linear equation in $\mathbf{O p}\left(C^{\infty}\left(\mathbb{R}^{d}, \mathbb{R}\right)\right): \frac{\mathrm{d}}{\mathrm{d} t} L(t)=L(t)(\underbrace{f_{0} \cdot \nabla}_{X_{0}}+u(t) \underbrace{f_{1} \cdot \nabla}_{X_{1}})$ on which one can use the algebra developed for the formal ODE.

Consider the zero-order operator

$$
\begin{aligned}
L(t): \quad C^{\infty}\left(\mathbb{R}^{d}, \mathbb{R}\right) & \rightarrow C^{\infty}\left(\mathbb{R}^{d}, \mathbb{R}\right) \\
\varphi & \mapsto(p \mapsto \varphi(x(t ; u, p)))
\end{aligned}
$$

Then, $\forall \varphi \in C^{\infty}\left(\mathbb{R}^{d}, \mathbb{R}\right), \forall p \in \mathbb{R}^{d}$,

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{~d} t}(L(t) \varphi)(p) & =D \varphi(x(t ; f, p)) \cdot\left(f_{0}+u(t) f_{1}\right)(x(t ; f, p)) \\
& =\left(L(t)\left(f_{0} \cdot \nabla+u(t) f_{1} \cdot \nabla\right) \varphi\right)(p)
\end{aligned}
$$

So, in this weak sense, $\quad \frac{\mathrm{d}}{\mathrm{d} t} L(t)=L(t)\left(f_{0} \cdot \nabla+u(t) f_{1} \cdot \nabla\right)$.

# A new Magnus-type expansion "in interaction picture" 

Wilhelm Magnus (1907-1990)



## The classical Magnus expansion

$$
\dot{x}(t)=x(t)\left(X_{0}+u(t) X_{1}\right) \quad x(0)=1
$$

Exponential on formal series : For $a \in \widehat{\mathcal{A}}(X), e^{a}:=\sum_{m \geq 0} \frac{a^{m}}{m!} \in \widehat{\mathcal{A}}(X)$.

## Theorem (Magnus 1954)

$x(t)=e^{Z(t, u)}$ where $Z(t, u)$ is a formal series of Lie brackets of $X_{0}, X_{1}$
$Z(t, u)=\sum_{r=1}^{\infty} \frac{1}{r} \sum_{m=1}^{r} \frac{(-1)^{m-1}}{m} \sum_{\mathbf{r} \in \mathbb{N}_{r}^{m}} \int_{\tau \in \mathcal{T}_{r}(t)}\left[\cdots\left[F\left(\tau_{r}\right), F\left(\tau_{r-1}\right)\right], \ldots F\left(\tau_{1}\right)\right] \mathrm{d} \tau$
where $F(\tau)=X_{0}+u(\tau) X_{1}$ and $\mathcal{T}_{r}(t)$ is a product of pyramidal domains.
Classical proof, for instance [Strichartz 1987]

- $Z(t, u):=\log ($ Chen Fliess expansion $) \in \widehat{\mathcal{L}}(X)$ by Friedrichs' criterion
- Dynkin : if $a \in \mathcal{A}_{r}(X)$ then $a \in \mathcal{L}(X)$ iff $a=r *$ (left bracketting of $a$ )

If $\mathcal{B}$ is a monomial basis of $\mathcal{L}(X)$ then $Z(t, u)=\sum_{b \in \mathcal{B}} \zeta_{b}(t, u) b$. $\zeta_{b}$ : "coordinates of the first kind associated with $\mathcal{B}^{\prime}, \sim C^{|b|}$ Drawback for ODEs, the infinite segment that would need to be summed for an error estimate in $u$ does not converge.

## New : Magnus expansion "in interaction picture"

$$
\dot{x}(t)=x(t)\left(X_{0}+u(t) X_{1}\right) \quad x(0)=1
$$

We isolate the role of the autonomous drift $X_{0}$ from the role of the time-varying perturbation $u(t) X_{1}$.

## Theorem (KB, FM, JLB 2020)

$x(t)=e^{t X_{0}} e^{\mathcal{Z}(t, u)}$ where $\mathcal{Z}(t, u)$ is a formal series of Lie brackets of $X_{0}, X_{1}$

$$
\begin{gathered}
\mathcal{Z}(t, u)=\sum \frac{(-1)^{m-1}}{m r} \int_{\tau \in \mathcal{T}_{r}(t)} \frac{\left(\tau_{r}-t\right)^{k_{r}}}{k_{r}!} \cdots \frac{\left(\tau_{1}-t\right)^{k_{\mathbf{1}}}}{k_{1}!} u_{i_{r}}\left(\tau_{r}\right) \cdots u_{i_{1}}\left(\tau_{1}\right) \mathrm{d} \tau \\
{\left[\cdots\left[\operatorname{Ad}_{X_{0}}^{k_{r}}\left(X_{i_{r}}\right), \operatorname{Ad}_{X_{0}}^{k_{r-1}}\left(X_{i_{r-1}}\right)\right], \ldots \operatorname{Ad}_{X_{0}}^{k_{1}}\left(X_{i_{1}}\right)\right]}
\end{gathered}
$$

where $u_{0}=1, u_{1}=u$ and the sum is taken over $r \in \llbracket 1, \infty \rrbracket, m \in \llbracket 1, r \rrbracket$, $\mathbf{r} \in \mathbb{N}_{r}^{m}, k_{1}, \ldots, k_{r} \in \mathbb{N}$ and $i_{1}, \ldots, i_{r} \in\{0,1\}$.

If $\mathcal{B}$ is a monomial basis of $\mathcal{L}(X)$ then $\mathcal{Z}(t, u)=\sum_{b \in \mathcal{B}} \eta_{b}(t, u) b$. $\eta_{b}$ : "coordinates of the pseudo-first kind", $\sim \frac{C^{|b|}}{|b|!}$ on a Hall basis homogeneous with degree $n_{1}(b)$ wrt $u,|b|$ wrt $t$, causal.

## K. Beauchard

$\dot{x}=f_{0}(x)+u(t) f_{1}(x)$
$x(0)=p$
$f_{0}, f_{1} \in \mathcal{C}^{\omega}, f_{0}(0)=0$

## Theorem (KB, FM, JLB 2020)

For $M \in \mathbb{N}, \quad x(t ; u, p)=e^{\mathcal{Z}_{M}(t, u)} e^{t f_{0}}(p)+O\left(\left\|u_{1}\right\|_{L^{M+1}}^{M+1}\right)$ when $\left(T,\left\|u_{1}\right\|_{\infty}\right) \rightarrow 0$, where $\mathcal{Z}_{M}(t, u)$ is the analytic vector field

$$
\begin{aligned}
\mathcal{Z}_{M}(t, u)=\sum \frac{(-1)^{m-1}}{r m} & \int_{\mathcal{T}_{r}(t)} \frac{\left(\tau_{1}-t\right)^{k_{1}}}{k_{1}!} \cdots \frac{\left(\tau_{r}-t\right)^{k_{r}}}{k_{r}!} u\left(\tau_{r}\right) \ldots u\left(\tau_{1}\right) \mathrm{d} \tau \\
& {\left[\cdots\left[\operatorname{Ad}_{f_{0}}^{k_{r}}\left(f_{1}\right), \operatorname{Ad}_{f_{0}}^{k_{r}-1}\left(f_{1}\right)\right], \ldots, \operatorname{Ad}_{f_{0}}^{k_{1}}\left(f_{1}\right)\right] }
\end{aligned}
$$

where the sum is taken over $r \in \llbracket 1, M \rrbracket, m \in \llbracket 1, r \rrbracket, \mathbf{r} \in \mathbb{N}_{r}^{m}$, $k_{1}, \ldots, k_{r} \in \mathbb{N}$ and the series converges absolutely in $\mathcal{C}^{\omega}$. If $\mathcal{B}$ is Hall basis of $\mathcal{L}(X)$ then $\mathcal{Z}_{M}(t, u)=\sum_{b \in \mathcal{B} \cap S_{[1, M]}} \eta_{b}(t, u) f_{b}$.

Notation : evaluated brackets, if $b=\left[X_{0},\left[X_{0}, X_{1}\right]\right]$ then $f_{b}:=\left[f_{0},\left[f_{0}, f_{1}\right]\right]$. Using $\quad e^{Z}(0)=Z(0)+O\left(|Z|_{C^{1}}|Z(0)|\right)$ we get
an approximate representation of the state : when $\left(T,\left\|u_{1}\right\|_{\infty}\right) \rightarrow 0$

$$
x(T ; u, 0)=\mathcal{Z}_{M}(T, u)(0)+O\left(\left\|u_{1}\right\|_{L M+1}^{M+1}\right)+o(|x(T ; u, 0)|)
$$

## A unified approach for obstructions ... in an ideal world

$\dot{x}=f_{0}(x)+u(t) f_{1}(x) \quad x(0)=0 \quad f_{0}, f_{1} \in \mathcal{C}^{\omega}, f_{0}(0)=0$

$$
x(T ; u)=\sum_{b \in \mathcal{B} \cap S_{[1, M]}} \eta_{b}(T, u) f_{b}(0)+O\left(\left\|u_{1}\right\|_{L^{M+1}}^{M+1}\right)+o(|x(T ; u)|)
$$

If

- for some $\bar{b} \in \mathcal{B}$, the functionnal $\eta_{\bar{b}}(T,$.$) is signed for T$ small,
- for some $M \in \mathbb{N}, \int_{0}^{T}\left|u_{1}\right|^{M+1}=o\left(\eta_{\bar{b}}(T, u)\right)$ when $\left(T,\|u\|_{\infty}\right) \rightarrow 0$,
- for some $E \subset \mathcal{B} \cap S_{[1, M]} \backslash\{\bar{b}\}, \sum_{b \in E} \eta_{b}(T, u) f_{b}(0)=o\left(\eta_{\bar{b}}(T, u)\right)$, then a necessary condition for STLC is

$$
f_{\bar{b}}(0) \in \operatorname{Span}\left\{f_{b}(0) ; b \in \mathcal{B} \cap S_{[1, M]} \backslash(E \cup\{\bar{b}\})\right\}
$$

because otherwise, $x(T ; u)$ drifts along $f_{\bar{b}}(0)$.
$\mathbf{P b}:$ The coordinates of the pseudo-first kind $\eta_{b}$ are difficult to compute.

Part 2 :

## Sussmann's infinite product

 \& computation of the coordinates of the pseudo-first kind

## Hall basis of $\mathcal{L}(X)$ and coordinates of the second kind

A Hall set over $X$ is a totally ordered subset $\mathcal{B} \subset \operatorname{Br}(X)$ such that

- $X_{0}, X_{1} \subset \mathcal{B}$
- for all $b_{1}, b_{2} \in \operatorname{Br}(X),\left(b_{1}, b_{2}\right) \in \mathcal{B}$ iff $b_{1}, b_{2} \in \mathcal{B}, b_{1}<b_{2}$ and either $b_{2} \in X$ or $b_{2}=\left(b_{2}^{\prime}, b_{2}^{\prime \prime}\right)$ where $b_{2}^{\prime} \leq b_{1}$,
- for all $b_{1}, b_{2} \in \mathcal{B}$ such that $\left(b_{1}, b_{2}\right) \in \mathcal{B}$ then $b_{1}<\left(b_{1}, b_{2}\right)$.


## Theorem (Viennot 1978)

The evaluation of a Hall set is a basis of $\mathcal{L}(X)$.
The coordinates of the second kind associated with $\mathcal{B}$ is the family of functionals $\left(\xi_{b}(t, u)\right)_{b \in \mathcal{B}}$ defined by induction by $\xi_{x_{0}}(t, u)=t$, $\xi_{X_{1}}(t, u)=\int_{0}^{t} u$ and

$$
\xi_{\mathrm{ad}_{\mathrm{a}}^{m}(b)}(t, u)=\int_{0}^{t} \frac{\xi_{\mathrm{a}}(\tau)^{m}}{m!} \dot{\xi}_{b}(\tau) d \tau
$$

## Infinite product for the formal equation

$$
\dot{x}(t)=x(t)\left(X_{0}+u(t) X_{1}\right) \quad x(0)=1
$$

## Theorem (Sussmann 1986)

Let $\mathcal{B} \subset \operatorname{Br}(X)$ be a Hall set. Then

$$
x(t)=\prod_{b \in \mathcal{B}}^{\overleftarrow{ }} e^{\xi_{b}(t ; u) b}
$$

Proof: Eliminate $X_{1}$ by looking for $x(t)$ of the form $y(t) e^{\xi x_{1}(t) X_{1}}$.

$$
\begin{aligned}
\dot{y}(t) & =x(t)\left(X_{0}+u(t) X_{1}\right) e^{-\xi_{X_{1}}(t) X_{1}}+x(t)\left(-\dot{\xi}_{X_{1}}(t) X_{1}\right) e^{-\xi_{X_{1}}(t) X_{1}} \\
& =y(t) e^{\xi X_{1}(t) X_{1}} X_{0} e^{-\xi_{X_{1}}(t) X_{1}} \quad \text { because } \dot{\xi}_{X_{1}}(t)=u(t) \\
& =y(t) \sum_{m \in \mathbb{N}} \underbrace{\frac{\xi_{X_{1}}(t)^{m}}{m!} \cdot \dot{\xi}_{X_{0}}(t)}_{=\dot{\xi}_{\dot{a d o}_{X_{1}}\left(x_{0}\right)}(t)} a^{m}\left(X_{X_{1}}^{m} \quad \rightarrow \text { does not involve } X_{1}\right.
\end{aligned}
$$

## Lazard elimination

Continue the process: If at some step

$$
\dot{y}(t)=\sum_{b \in H_{y}} \dot{\xi}_{b}(t) b,
$$

choose a bracket $a \in H_{y}$ and look for $y(t)$ of the form $z(t) e^{\xi_{a}(t) a}$. Then

$$
\dot{z}(t)=z(t) \sum_{m \in \mathbb{N}} \sum_{b \in H_{y} \backslash\{a\}} \underbrace{\frac{\left(\xi_{a}(t)\right)^{m}}{m!} \dot{\xi}_{b}(t)}_{\dot{\xi}_{\mathrm{ad}_{a}^{m}(b)}(t)} \operatorname{ad}_{a}^{m}(b)
$$

There are many more (new) brackets, but $a$ has been eliminated. And we are back to the initial point.

## Coord. of the pseudo-1st kind wrt coord. of the 2nd kind

Formal equation : $\dot{x}(t)=x(t)\left(X_{0}+u(t) X_{1}\right) \quad x(0)=1$
Let $\mathcal{B}$ be a Hall set with $X_{0}$ maximal. Then $\mathcal{Z}(t, u)=\sum_{b \in \mathcal{B}} \eta_{b}(t) b$ and

$$
x(t)=e^{x_{0} t} e^{\mathcal{Z}(t, u)}=\prod_{b \in \mathcal{B}}^{\overleftarrow{ }} e^{\xi_{b}(t ; u) b}
$$

thus $\eta_{b}=\xi_{b}+\sum$ polynomial of $\left\{\xi_{b_{i}}\right\}$ where $\left|b_{i}\right|<|b|$ and $n_{1}\left(b_{i}\right)<n_{1}(b)$.

For ODEs : $\dot{x}=f_{0}(x)+u(t) f_{1}(x) \quad x(0)=0 \quad f_{0}, f_{1} \in \mathcal{C}^{\omega}, f_{0}(0)=0$
$x(T ; u)=\sum_{b \in \mathcal{B} \cap s_{[1, M]}} \xi_{b}(T, u) f_{b}(0)+$ pollution $+O\left(\int_{0}^{T}\left|u_{1}\right|^{M+1}\right)+o(|x(T ; u)|)$
Unfortunately, in general, the pollution is not negligible.

## A unified approach for obstructions ... in the real world

$x(T ; u)=\sum_{b \in \mathcal{B} \cap S_{[1, M]}} \xi_{b}(T, u) f_{b}(0)+$ pollution $+O\left(\int_{0}^{T}\left|u_{1}\right|^{M+1}\right)+o(|x(T ; u)|)$
If

- for some $\bar{b} \in \mathcal{B}$, the functionnal $\xi_{\bar{b}}(T,$.$) is signed,$
- for some $M \in \mathbb{N}, \int_{0}^{T}\left|u_{1}\right|^{M+1}=o\left(\xi_{\bar{b}}(T, u)\right)$ when $\left(T,\|u\|_{\infty}\right) \rightarrow 0$
- for some $E \subset \mathcal{B} \cap S_{[1, M]} \backslash\{\bar{b}\}, \sum_{b \in E} \xi_{b}(T, u) f_{b}(0)=o\left(\xi_{\bar{b}}(T, u)\right)$, then a necessary condition for STLC is

$$
f_{b}(0) \in \operatorname{Span}\left\{f_{b}(0) ; b \in \mathcal{B} \cap S_{[1, M]} \backslash(E \cup\{\bar{b}\})\right\}
$$

provided that, under this algebraic assumption, one may prove

$$
\text { pollution }=o\left(\eta_{\bar{b}}(T, u)\right)+o(|x(T ; u)|)
$$

Drawback : On the known Hall basis (length-compatible, Lyndon), one does not see easily signed functionnals $\xi_{b}$.

## A new Hall basis $\mathcal{B}^{\star}$ with nice coordinates of the second kind

## A new Hall basis $\mathcal{B}^{\star}$

Notation : $b 0^{\nu}:=\left[\ldots\left[b, X_{0}\right], \ldots, X_{0}\right]$ with $\nu$ occurrences of $X_{0}$

Definition of $\left(\mathcal{B}^{\star},<\right)$ :

- $X_{0}$ is the maximal element of $\mathcal{B}^{\star}$
- if $b_{1}<b_{2} \neq X_{0}$ then $n_{1}\left(b_{1}\right) \leq n_{1}\left(b_{2}\right)$
- if $b_{1}<b_{2} \notin\left\{b_{1} 0^{\nu} ; \nu \in \mathbb{N}\right\}$ then $b_{1} 0^{\nu_{1}}<b_{2} 0^{\nu_{2}}$

Germ : for every $b \in \mathcal{B}^{\star}$ there exists a unique $b^{*} \in \mathcal{B}^{\star}$ and $\nu \in \mathbb{N}$ maximal such that $b=b^{*} 0^{\nu}$.

$$
\xi_{b}(t, u)=\int_{0}^{t} \frac{(t-\tau)^{\nu}}{\nu!} \xi_{b^{*}}(\tau, u) d \tau
$$

$\rightarrow$ Determine the germs $b^{*}$ for which $\xi_{b^{*}}$ is signed.
$\mathcal{B}^{\star} \cap S_{1}: M_{j-1}=X_{1} 0^{j-1} \quad \rightarrow \quad u_{j}(t): j$-th primitive of $u$
$\operatorname{Germs}\left(\mathcal{B}^{\star} \cap S_{2}\right): W_{j}=\left[M_{j-1}, M_{j}\right] \quad \rightarrow \quad \int_{0}^{t} u_{j}(\tau)^{2} d \tau$
$\operatorname{Germs}\left(\mathcal{B}^{\star} \cap S_{3}\right): P_{j, k}=\left[M_{k-1}, W_{j}\right] \quad \rightarrow \quad \int_{0}^{t} u_{j}(\tau)^{2} u_{k}(\tau) d \tau$
$\operatorname{Germs}\left(\mathcal{B}^{\star} \cap S_{4}\right): Q_{j, k, \ell}=\left[M_{\ell-1}, P_{j, k}\right] \quad \rightarrow \quad \int_{0}^{t} u_{j}(\tau)^{2} u_{k}(\tau) u_{\ell}(\tau) d \tau$

$$
\begin{aligned}
& Q_{j, \mu, k}^{\sharp}=\left[W_{j, \mu}, W_{k}\right] \quad \rightarrow \quad \int_{0}^{t}\left(\int_{0}^{\tau} \frac{(\tau-s)^{\mu}}{\mu!} u_{j}(s)^{2} d s\right) u_{k}(\tau)^{2} d \tau \\
& Q_{j, \mu}^{b}=\left[W_{j, \mu}, W_{j, \mu+1}\right] \quad \rightarrow \quad \int_{0}^{t}\left(\int_{0}^{\tau} \frac{(\tau-s)^{\mu}}{\mu!} u_{j}(s)^{2} d s\right)^{2} d \tau
\end{aligned}
$$

where implicitly $1 \leq j \leq k \leq \ell$.
Examples: $W_{j}, Q_{1,2,2}$ have signed coordinates of the second kind.
Have surjective coordinates of the second kind :

- $Q_{j, k, \ell}$ when $k<\ell$ and $k+\ell$ is odd, i.e. type ( $n_{1}$ odd, $n_{0}$ odd) : $\check{\text { r. }}$
- $Q_{1,1,3}$ even if $n_{0}=4$ is odd. (cf Sussmann's cdt $S(\theta)$ )


## Part 4 :

New necessary conditions for STLC

## Examples of new necessary conditions for STLC

$\dot{x}=f_{0}(x)+u(t) f_{1}(x) \quad x(0)=0 \quad f_{0}, f_{1} \in \mathcal{C}^{\omega}, f_{0}(0)=0$

## Theorem (KB FM, conjectured by Kawski 1986 )

$S T L C \Rightarrow \forall j \in \mathbb{N}^{*}, f_{W_{j}}(0) \in S_{[1,2 j-1]}(f)(0)$ where $W_{j}=\left[X_{1} 0^{j-1}, X_{1} 0^{j}\right]$

## Theorem

$S T L C \Rightarrow f_{W_{1}}(0) \in S_{1}(f)(0), \quad$ [Sussmann 1983]
$f_{W_{2}}(0) \in \operatorname{Span}\left\{f_{b}(0) ; b \in S_{1} \cup\left\{\operatorname{Ad}_{X_{1}}^{3}\left(X_{0}\right) 0^{\nu}, \nu \in \mathbb{N}\right\}\right\}, \quad[K a w s k i 1987]$
$f_{W_{3}}(0) \in \operatorname{Span}\left\{f_{b}(0) ; b \in S_{1} \cup\right.$ sharp list of $\left.\mathcal{B}^{\star} \cap S_{[3,5]}\right\}$. [KB FM 2020]
See Mégane Bournissou's poster : bilinear Schrödinger PDE $W_{3}=\left[X_{1} 0^{2}, X_{1} 0^{3}\right]$ versus $P_{1,2}=\left[\left[X_{1}, X_{0}\right],\left[X_{1},\left[X_{1}, X_{0}\right]\right]\right]$.

## Theorem (KB FM)

$$
\begin{aligned}
S T L C \Rightarrow & f_{Q}(0) \in \operatorname{Span}\left\{f_{b}(0) ; b \in \mathcal{B}^{\star} \cap S_{[1,5]} \backslash\{Q\}\right\} \\
& \text { where } Q=Q_{1,2,2}=\operatorname{Ad}_{\left(X_{1}, X_{0}\right)}^{2} \operatorname{Ad}_{X_{1}}^{2}\left(X_{0}\right) .
\end{aligned}
$$

