## Czechoslovak Mathematical Journal

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On accessibility of bilinear systems

Czechoslovak Mathematical Journal, Vol. 20 (1970), No. 1, 160-168

Persistent URL:
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# ON ACCESSIBILITY OF BILINEAR SYSTEMS 

Jan Kučera, Praha<br>(Received May 14, 1969)

In this paper we will present an explicit formula for solutions of a bilinear system

$$
\begin{equation*}
\dot{x}=\left(\sum_{i=1}^{\alpha} A_{i} u_{i}\right) x+\sum_{j=1}^{\beta} b_{j} v_{j}, \tag{1}
\end{equation*}
$$

where $A_{i}, i=1,2, \ldots, \alpha$, are $n$-by- $n$ matrices and $b_{j}, j=1,2, \ldots, \beta$, are vectors (both independent on time), and $w=(u, v)=\left(u_{1}, \ldots, u_{\alpha}, v_{1}, \ldots, v_{\beta}\right)$ ranges the set $W$ of all vector-functions which are measurable on $[0, \infty)$ and have values in an interval $[-1,1]^{\alpha+\beta} \subset E_{\alpha+\beta}$.

Further, we will construct an involutive distribution $V$ on $E_{n}$ (using the terminology of [2]) and show that the set of all points accessible along solutions of (1), which fulfil an initial condition $x(0)=\omega$, is just the maximal integral manifold of $V$ which passes through $\omega$.

Notations. We use Euclidean norm $\|\cdot\|$ in $E_{n}$. Dimension of a finite-dimensional vector space $\mathscr{V}$ is denoted by $\operatorname{dim} \mathscr{V}$. Symbol $\{p \in P ; P(p)\}$ represents the set of all elements $p \in P$ with property $P(p)$. Any solution $x($.$) of (1) corresponding to w \in W$ and fufilling an initial condition $x(0)=\omega$ is denoted by $x(., w, \omega)$. Finally, by $I$ we denote a unit matrix.

A connected set $S \subset E_{n}$ is called an $r$-dimensional manifold if for each $x \in S$ there is an open nonempty set $G \subset E_{r}$ and an injection $\varphi: G \rightarrow S$ such that

1. $x \in \varphi(G)$,
2. $\varphi(G)$ is open in $S$,
3. Jacobian $\mathrm{D} \varphi / \mathrm{D} t$ is continuous on $G$ and its rank is equal to $r$ for all $t \in G$.

A set $S \subset E_{n}$ which contains only one element is called 0-dimensional manifold.
The matrices $A_{1}, \ldots, A_{\alpha}$, and the vectors $b_{1}, \ldots, b_{\beta}$, from (1) are fixed throughout the whole paper. We denote by $\mathfrak{Q}$ the smallest linear space which contains the matrices $A_{1}, \ldots, A_{\alpha}$, and which with any two matrices $P, Q \in \mathfrak{Y}$ contains also $Q P-P Q$. In
other words, $\mathfrak{V l}$ is the smallest Lie algebra, with a bracket operation $[P, Q]=Q P-$ $-P Q$, which contains $A_{1}, \ldots, A_{\alpha}$. Further, denote by $\mathfrak{B}$ the smallest linear space which contains all $b_{1}, \ldots, b_{\beta}$, and fulfils an implication $A \in \mathfrak{Y}, b \in \mathfrak{B} \Rightarrow A b \in \mathfrak{B}$.

Distributional equation. Associate with each $x \in E_{n}$ a vector space $V(x)=$ $=\{A x+b ; A \in \mathfrak{Y}, b \in \mathfrak{B}\}$. Such mapping is in [2] called distribution. Let us form an equation

$$
\begin{equation*}
\dot{x} \in V(x) \tag{2}
\end{equation*}
$$

and call it distributional equation corresponding to the bilinear system (1).
Solution of (2) is any function $x($.$) absolutely continuous on an interval J \subset E_{1}$ which for almost all $t \in J$ fulfils $\dot{x}(t) \in V(x(t))$. Beside this type of solution we define a "global" solution of (2) as any manifold $S \subset E_{n}$ whose tangent space $T(x)$ at each $x \in S$ equals to $V(x)$. Such manifold is in [2] called integral manifold of $V$.

It is proved in [2] that if $V$ does not change its dimension in $E_{n}$ then for any $x \in E_{n}$ there exists an integral manifold of $V$ which contains $x$. This assumption is not necessarily true in our case. Nevertheless, we will prove that the statement of this theorem remains true for our distribution $V$.

Lemma 1. Let $A_{0} \in \mathfrak{Y}, b_{0} \in \mathfrak{B}, \omega \in E_{n}$. Let $x($.$) be a solution of an equation$

$$
\begin{equation*}
\dot{x}=A_{0} x+b_{0}, \quad x(0)=\omega . \tag{3}
\end{equation*}
$$

Then $\operatorname{dim} V(x(t))=\operatorname{dim} V(\omega)$ for any $t \geqq 0$.
Proof. Take a $t>0$. Then $x(t)=e^{A_{0} t}\left(\omega+\int_{0}^{t} e^{-A_{0} \tau} \mathrm{~d} \tau b_{0}\right)$. For arbitrary $A \in \mathfrak{M}$, $b \in \mathfrak{B}$, we have

$$
e^{-A_{0} t}(A x(t)+b)=e^{-A_{0} t} A e^{A_{0} t}\left((1)+\int_{0}^{t} e^{-A_{0} \tau} \mathrm{~d} \tau b_{0}\right)+e^{-A_{0} t} b .
$$

If we define $C_{0}=A, C_{k+1}=\left[A_{0}, C_{k}\right], k=0,1, \ldots$, then all $C_{k} \in \mathcal{Y}$ and hence $e^{-A_{0} t} A e^{A_{0} t}=\sum_{k \geq 0}\left(t^{k} / k!\right) C_{k} \in \mathfrak{Y}$. Evidently

$$
\int_{0}^{t} e^{-A_{0} \tau} \mathrm{~d} \tau b_{0}=\sum_{k \geqq 0} \frac{(-1)^{k} t^{k+1}}{(k+1)!} A_{0}^{k} b_{0} \in \mathfrak{B}
$$

and

$$
e^{-A_{0} t} b=\sum_{k \geqq 0} \frac{(-t)^{k}}{k!} A_{0}^{k} b \in \mathfrak{B} .
$$

Hence $e^{-A_{0} t}(A x(t)+b) \in V(\omega)$ which implies $\operatorname{dim} V(x(t))=\operatorname{dim}\left\{e^{-A_{0} t}(A x(t)+b)\right.$; $A \in \mathfrak{H}, b \in \mathfrak{B}\} \leqq \operatorname{dim} V(\omega)$.

Similarly, if we start at the point $x(t)$ and go back along $x($.$) we get \operatorname{dim} V(\omega) \leqq$ $\leqq \operatorname{dim} V(x(t))$.

Lemma 2. Let $\omega \in E_{n}$. Take $P_{i} \in \mathfrak{Y}, p_{i} \in \mathfrak{B}, i=1,2, \ldots, k$, so that $P_{i} \omega+p_{i}$, $i=1,2, \ldots, k$, form a base of $V(\omega)$. Define a mapping $\varphi: E_{k} \rightarrow E_{n}$ by

$$
\begin{equation*}
\varphi\left(t_{1}, \ldots, t_{k}\right)=e^{P_{k} t_{k}} \ldots e^{P_{1} t_{1}} \omega+\sum_{j=1}^{k} \int_{0}^{t_{j}} e^{P_{k} t_{k}} \ldots e^{P_{j+1} t_{j+1}} e^{P_{j}\left(t_{j}-\tau_{j}\right)} \mathrm{d} \tau_{j} p_{j} \tag{4}
\end{equation*}
$$

Then there exists a neighborhood $G$ of origin in $E_{k}$ such that $\varphi(G)$ is an integral manifold of V passing through $\omega$.

Proof. Take an integer $j, 1 \leqq j \leqq k$, and $t \in E_{k}$. Then the function $\Phi(\tau)=$ $=\varphi\left(t_{1}, \ldots, t_{j-1}, \tau, 0, \ldots, 0\right)$ is a solution of (3), where $A_{0}=P_{j}, b_{0}=p_{j}$, and the initial condition is $\Phi(0)=\varphi\left(t_{1}, \ldots, t_{j-1}, 0, \ldots, 0\right)$. Hence according to Lemma 1 for every $t \in E_{k}$ we have $\operatorname{dim} V(\varphi(t))=\operatorname{dim} V(\omega)$.
$\varphi$ is an entire function on $E_{k}$. Let us write, for brevity, $F_{s}(t)=e^{P_{k} t_{k}} \ldots e^{P_{s} t_{s}}$, $t \in E_{k}, 1 \leqq s \leqq k$, then

$$
\begin{aligned}
\frac{\partial \varphi(t)}{\partial t_{s}} & =\frac{\partial}{\partial t_{s}}\left(F_{1} \omega+\sum_{j=1}^{s} F_{j} \int_{0}^{t_{j}} e^{-P_{j \tau_{j}}} \mathrm{~d} \tau_{j} p_{j}\right)= \\
& =F_{s} P_{s} F_{s}^{-1}\left(F_{1} \omega+\sum_{j=1}^{s} F_{j} \int_{0}^{t_{j}} e^{-P_{j} \tau_{j}} \mathrm{~d} \tau_{j} p_{j}\right)+F_{s+1} p_{s}= \\
& =F_{s} P_{s} F_{s}^{-1}\left(\varphi(t)-\sum_{j=s+1}^{n} F_{j} \int_{0}^{t_{j}} e^{-P_{j \tau_{j}}} \mathrm{~d} \tau_{j} p_{j}\right)+F_{s+1} p_{s} .
\end{aligned}
$$

As $F_{s} P_{s} F_{s}^{-1} \in \mathfrak{A l}$ and $F_{s+1} p_{s}-F_{s} P_{s} F_{s}^{-1} \sum_{j=s+1}^{n} F_{j} \int_{0}^{t_{j}} e^{-P_{j} \tau_{j}} \mathrm{~d} \tau_{j} p_{j} \in \mathfrak{B}$ we have got
$\partial \varphi(t) / \partial t_{s} \in V(\varphi(t))$.
In particular $\partial \varphi(0) / \partial t_{s}=P_{s} \varphi(0)+p_{s}=P_{s} \omega+p_{s}$. Hence the Jacobian $\mathrm{D} \varphi / \mathrm{D} t$ has at $t=0$ rank equal to $k$ and the existence of a set $G$ follows from the continuity of derivatives $\partial \varphi / \partial t_{s}, s=1,2, \ldots, k$.

Lemma 3. Let $S_{1,2}$ be integral manifolds of $V$ and $S_{1} \cap S_{2} \neq \emptyset$. Then for any $x \in S_{1} \cap S_{2}$ it exists an integral manifold $S$ of $V$ which contains $x$ and is contained in $S_{1} \cap S_{2}$.

Proof can be found in [3], Lemma 1.4.
Theorem 1. Through each $x \in E_{n}$ it passes an integral manifold $S_{x}$ of $V$ which is maximal in the sense that any manifold $S$ of $V$ containing $x$ is a subset of $S_{x}$.

Proof. According to Lemma 2 through each $x \in E_{n}$ it passes an integral manifold of $V$. Fix this $x$ and denote $\operatorname{dim} V(x)=r, Z=\left\{y \in E_{n} ; \operatorname{dim} V(y)=r\right\}$. Let $Z_{0}$ be the connected component of $Z$ which contains $x$. Then thanks to Lemma 3 we can define a new topology in $Z_{0}$ calling open all subsets of $Z_{0}$ which are representable as union of a family of integral manifolds of $V$. In this topology the connected component of $Z_{0}$ which contains $x$ is the sought maximal integral manifold $S_{x}$.

Theorem 2. For any $\omega \in E_{n}$ the maximal integral manifold $S_{\omega}$ of $V$ is a set of all points which can be linked with $\omega$ by a solution of (2).

Proof. It was shown in [3], Lemma 1.4, that all points on any solution of (2) which starts at $\omega$ are contained in $S_{\omega}$. On the other hand, take $x \in S_{\omega}$. Then there are integral manifolds $S_{i}, i=0,1,2, \ldots, k$, given by formula (4), such that $\omega \in S_{0}$, $x \in S_{k}$, and $S_{i-1} \cap S_{i} \neq \emptyset, i=1,2, \ldots, k$. It follows immediately from (4) that an arbitrary point $x_{1} \in S_{0} \cap S_{1}$ can be linked with $\omega$ by a solution of (2). The mathematical induction completes the proof.

Auxiliaries. We have defined a Lie algebra $\mathfrak{A}$, generated by matrices $A_{1}, \ldots, A_{\alpha}$, and a linear space $\mathfrak{B}$, generated by vectors $b_{1}, \ldots, b_{\beta}$, which is closed with respect to multiplication by elements from $\mathfrak{A}$. We will call elementary any vector $b \in \mathfrak{B}$ if there exist an index $j, 1 \leqq j \leqq \beta$, and matrices $P_{i} \in \mathfrak{A}, i=1, \ldots, k$, so that $b=P_{k} P_{k-1} \ldots$ $\ldots P_{1} b_{j}$. The index $k$ will be called degree of $b$. Of course an elementary vector from $\mathfrak{B}$ can have different degrees.

Let us repeat Lemma 2 from [4] as
Lemma 4. For any $A \in \mathfrak{H}$ there exist an integer $p>0$, finite sequences $a_{1}, \ldots, a_{s}$, $\alpha_{1}, \ldots, \alpha_{s}$, of positive numbers and a sequence $i_{1}, \ldots, i_{s}$, of integers from interval $[1, \alpha]$ such that

$$
\begin{equation*}
\prod_{k=1}^{s} \exp \left(a_{k} t^{\alpha_{k}} A_{i_{k}}\right)=I+A t^{p}+O\left(t^{p+1}\right), \quad t \rightarrow 0 \tag{5}
\end{equation*}
$$

We denote, for brevity, the matrix on the left-hand side of (5) by $F_{A}(t)$.
Lemma 5. Be given $A \in \mathfrak{A}$ and an elementary vector $b \in \mathfrak{B}$. Then there exist an integer $s>0$, a number $T>0$, and a piecewise constant control $w \in W$, such that for any $x_{0} \in E_{n}$ we have

$$
x\left(T t, w(T t), x_{0}\right)=x_{0}+\left(A x_{0}+b\right) t^{s}+O\left(t^{s+1}\right), \quad t \rightarrow 0
$$

Moreover, $w$ can be taken so that each $w_{i}, 1 \leqq i \leqq \alpha+\beta$, have only values equal to $-1,0,1$, and $\sum_{i=1}^{\alpha+\beta}\left|w_{i}\right|=1$.

Proof. As $b \in \mathfrak{B}$ is elementary there are matrices $P_{i} \in \mathfrak{A}, i=1, \ldots, k$, and an index $j, 1 \leqq j \leqq \beta$, such that $b=P_{k} \ldots P_{1} b_{j}$. To each $P_{i}$ there corresponds a matrix function $F_{P_{i}}$, which we will in this proof denote simply by $F_{i}$, and an integer $p_{i}>0$ such that $F_{i}(t)=I+P_{i} t^{p_{i}}+O\left(t^{p_{i}+1}\right), t \rightarrow 0$.

Now we distinguish two cases: 1. Assume $A=0$. Put $f_{1}\left(\tau, t, x_{0}\right)=F_{1}(t)$. . $\left(F_{1}^{-1}(t) x_{0}+b_{j} \tau\right)-b_{j} \tau=x_{0}+\left(F_{1}(t)-I\right) b_{j} \tau$. Having defined, by mathematical induction, $f_{i}\left(\tau, t, x_{0}\right)=x_{0}+\left(F_{i}(t)-I\right) \ldots\left(F_{1}(t)-I\right) b_{j} \tau, i=1,2, \ldots, s-1$, we put $f_{s}\left(\tau, t, x_{0}\right)=f_{s-1}\left(-\tau, t, F_{s}(t) f_{s-1}\left(\tau, t, F_{s}^{-1}(t) x_{0}\right)\right)=F_{s}(t) f_{s-1}\left(\tau, t, F_{s}^{-1}(t) x_{0}\right)-$ $-\left(F_{s-1}(t)-I\right) \ldots\left(F_{1}(t)-I\right) b_{j} \tau=x_{0}+\left(F_{s}(t)-I\right) \ldots\left(F_{1}(t)-I\right) b_{j} \tau$.
If we denote $p=\sum_{i=1}^{k} p_{i}$ and $g_{b}\left(t, x_{0}\right)=f_{k}\left(t, t, x_{0}\right)$ then we get

$$
\begin{equation*}
g_{b}\left(t, x_{0}\right)=x_{0}+b t^{p}+O\left(t^{p+1}\right), \quad t \rightarrow 0 . \tag{6}
\end{equation*}
$$

2. Let $A \in \mathfrak{H}$ be arbitrary. Then there exists an integer $q>0$ such that $F_{A}(t)=$ $=I+A t^{q}+O\left(t^{q+1}\right), t \rightarrow 0$. Put $s=\max (p, q)$. Then there exist a number $T>0$ and a control $w \in W$, fulfilling all restriction on its range, so that

$$
\begin{gathered}
x\left(T t, w(T t), x_{0}\right)=F_{A}\left(t^{s / q}\right) g_{b}\left(t^{s / p}, x_{0}\right)= \\
=\left(I+A t^{s}+O\left(t^{s+1}\right)\right)\left(x_{0}+b t^{s}+O\left(t^{s+1}\right)\right)= \\
=x_{0}+\left(A x_{0}+b\right) t^{s}+O\left(t^{s+1}\right), \quad t \rightarrow 0 .
\end{gathered}
$$

Lemma 6. Be given $A \in \mathfrak{H}$ and an elementary $b \in \mathfrak{B}$. Then for any $\varepsilon>0, \lambda \in(0,1]$, and $\omega \in E_{n}$ there exist $w \in W$ and $T>0$ so that

$$
\left\|x(T, w, \omega)-e^{A \lambda}\left(\omega+\int_{0}^{\lambda} e^{-A \tau} \mathrm{~d} \tau b\right)\right\| \leqq \varepsilon
$$

Moreover, the control w can be taken so that it is piecewise constant and its coordinates $w_{i}, 1 \leqq i \leqq \alpha+\beta$, have only values $-1,0,1$, and $\sum_{i=1}^{\alpha+\beta}\left|w_{i}\right|=1$.

Proof. Take an integer $m>0$ and put $x_{0}=y_{0}=\omega$,

$$
\begin{aligned}
x_{i} & =e^{A(\lambda / m)}\left(x_{i-1}+\int_{0}^{\lambda / m} e^{-A \tau} \mathrm{~d} \tau b\right), \quad i=1,2, \ldots, m \\
y_{i} & =\left(I+\frac{\lambda}{m} A\right) y_{i-1}+\frac{\lambda}{m} b, \quad i=1,2, \ldots, m \\
x & =\max _{t \in[0,1]}\left\|e^{A t}\left(\omega+\int_{0}^{t} e^{-A \tau} \mathrm{~d} \tau b\right)\right\| .
\end{aligned}
$$

Then

$$
\left\|y_{i}-x_{i}\right\| \leqq\left(1+\frac{\lambda}{m}\|A\|\right)\left\|y_{i-1}-x_{i-1}\right\|+\left(\frac{\lambda}{m}\right)^{2}\|A\| e^{(\lambda / m)\|A\|}(\|A\| x+\|b\|)
$$

This implies

$$
\begin{aligned}
&\left\|y_{m}-x_{m}\right\| \leqq\left(\frac{\lambda}{m}\right)^{2}\|A\| e^{(\lambda / m)\|A\|}(\|A\| x+\|b\|) \sum_{i=1}^{m}\left(1+\frac{\lambda}{m}\|A\|\right)^{i-1} \leqq \\
& \leqq \frac{\lambda}{m}(\|A\| x+\|b\|) e^{\left(i+m^{-1}\right) \lambda\|A\|} \leqq C \frac{\lambda}{m},
\end{aligned}
$$

where

$$
C=(\|A\| x+\|b\|) e^{2\|A\|}
$$

There are matrix function $F_{A}$ and a vector function $g_{b}$ and indices $p, q$, corresponding to $A$ and $b$. Put $s=\max (p, q)$ and $h(t, x)=F_{A}\left(t^{1 / q}\right) g_{b}\left(t^{1 / p}, x\right)$ and define points $z_{0}=\omega, z_{i}=h\left(\lambda / m, z_{i-1}\right), i=1, \ldots, m$. Then there exists a constant $K>0$, which depends only on $A$ and $b$, such that for all $i, 1 \leqq i \leqq m$, we have

$$
\left\|z_{i}-\left(I+\frac{\lambda}{m} A\right) z_{i-1}-\frac{\lambda}{m} b\right\| \leqq K\left(1+\left\|z_{i-1}\right\|\right)\left(\frac{\lambda}{m}\right)^{1+1 / s}
$$

Further,

$$
\begin{aligned}
\left\|z_{i}\right\| & \leqq K\left(1+\left\|z_{i-1}\right\|\right) \frac{\lambda}{m}+\left\|\left(I+\frac{\lambda}{m} A\right) z_{i-1}+\frac{\lambda}{m} b\right\| \leqq \\
& \leqq\left(1+\frac{\lambda}{m}(\|A\|+K)\right)\left\|z_{i-1}\right\|+\frac{\lambda}{m}(\|b\|+K) .
\end{aligned}
$$

Hence

$$
\begin{gathered}
\left\|z_{i}\right\| \leqq\left(1+\frac{\lambda}{m}(\|A\|+K)\right)^{i}\|\omega\|+\frac{\lambda}{m}(\|b\|+K) \sum_{j=1}^{i}\left(1+\frac{\lambda}{m}(\|A\|+K)\right)^{j-1} \leqq \\
\leqq\left(\|\omega\|+\frac{\|b\|+K}{\|A\|+K}\right) e^{\lambda(\|A\|+K)}=L-1 .
\end{gathered}
$$

For any $i=1,2, \ldots, m$, we have

$$
\begin{aligned}
& \left\|z_{i}-y_{i}\right\| \leqq\left\|\left(I+\frac{\lambda}{m} A\right) z_{i-1}+\frac{\lambda}{m} b-\left(I+\frac{\lambda}{m} A\right) y_{i-1}-\frac{\lambda}{m} b\right\|+ \\
& +K L\left(\frac{\lambda}{m}\right)^{1+1 / s} \leqq\left(1+\frac{\lambda}{m}\|A\|\right)\left\|z_{i-1}-y_{i-1}\right\|+K L\left(\frac{\lambda}{m}\right)^{1+1 / s} \\
& \left\|z_{m}-y_{m}\right\| \leqq K L\left(\frac{\lambda}{m}\right)^{1+1 / s} \sum_{i=1}^{m}\left(1+\frac{\lambda}{m}\|A\|\right)^{i-1} \leqq \lambda K L e^{\lambda\|A\|}\left(\frac{\lambda}{m}\right)^{1 / s} .
\end{aligned}
$$

Finally,

$$
\begin{aligned}
& \left\|z_{m}-x_{m}\right\| \leqq\left\|z_{m}-y_{m}\right\|+\left\|y_{m}-x_{m}\right\| \leqq \\
& \leqq \lambda K L e^{\lambda\|A\|}\left(\frac{\lambda}{m}\right)^{1 / s}+C \frac{\lambda}{m}=K_{1}\left(\frac{\lambda}{m}\right)^{1 / s} .
\end{aligned}
$$

It remains to take $m$ so that $K_{1}(\lambda / m)^{1 / s}<\varepsilon$.

Main result. Theorem 3. Given $\omega \in E_{n}$. Then the maximal integral manifold $S_{\omega}$ of $V$ is equal to the set of all points in $E_{n}$ which are accessible from $\omega$ along solutions of the bilinear system (1).

Moreover, each $x \in E_{n}$ can be reached from $\omega$ along a solution $x(., w, \omega)$, where $w$ is piecewise constant, its coordinates have only values $-1,0,1$, and $\sum_{i=1}^{\alpha+\beta}\left|w_{i}\right|=1$.

Proof. Evidently all points on any solution $x(., w, \omega)$ are contained in $S_{\omega}$. On the other hand take $x \in S_{\omega}$. Then there exist integral manifolds $\varphi_{i}\left(G_{i}\right), i=0,1, \ldots, k$, which have form (4), such that $\omega \in \varphi_{0}\left(G_{0}\right), x \in \varphi_{k}\left(G_{k}\right), \varphi_{i-1}\left(G_{i-1}\right) \cap \varphi_{i}\left(G_{i}\right) \neq \emptyset$, $i=1,2, \ldots, k$.

According to Lemma 6 a point $x_{1} \in \varphi_{0}\left(G_{0}\right) \cap \varphi_{1}\left(G_{1}\right)$ can be reached from $\omega$ along a solution of (1) which corresponds to a piecewise constant control, satisfying restrictions on its values. By mathematical induction we conclude that for any $\varepsilon>0$ there exists a piecewise constant control $w_{\varepsilon}$, satisfying restrictions on its values, and a number $T_{\varepsilon}$ such that $\left\|x\left(T_{\varepsilon}, w_{\varepsilon}, \omega\right)-x\right\|<\varepsilon$.

Let $\operatorname{dim} V(x)=k$. We can choose matrices $P_{i} \in \mathfrak{A}$ and elementary vectors $p_{i} \in \mathfrak{B}$ so that $P_{i} x+p_{i}, i=1,2, \ldots, k$, form a base of $V(x)$. According to Lemma 5 for any $i=1,2, \ldots, k$, there exist a matrix function $F_{P_{i}}$ and a vector function $g_{p i}$, denote them for brevity $F_{i}$ and $g_{i}$, respectively, and indices $q_{i}, r_{i}$ such that

$$
\begin{aligned}
h_{i}(t, x)=F_{i}\left(t^{1 / q_{i}}\right) g_{i}\left(t^{1 / r_{i}}, x\right)= & x+\left(P_{i} x+p_{i}\right) t+O\left(t^{1+\lambda_{i}}\right), \quad t \rightarrow 0, \quad \lambda_{i}>0, \\
& i=1,2, \ldots, k .
\end{aligned}
$$

Now, define $H_{1}\left(t_{1}, x\right)=h_{1}\left(t_{1}, x\right), t_{1} \in E_{1}, \quad H_{i}\left(t_{1}, \ldots, t_{i}, x\right)=h_{i}\left(t_{i}, H_{i-1}\left(t_{1}, \ldots\right.\right.$ $\left.\left.\ldots, t_{i-1}, x\right)\right),\left(t_{1}, \ldots, t_{i}\right) \in E_{i}, i=1,2, \ldots, k$. Then $H_{k}(t, x)=H_{k}\left(t_{1}, \ldots, t_{k}, x\right)$ has all derivatives of the first order continuous on $E_{k}, H_{k}(0, x)=x$, and $\partial H_{k}(0, x) / \partial t_{i}=$ $=P_{i} x+p_{i}, i=1,2, \ldots, k$. Hence there exists a neighborhood $G \subset E_{k}$ of origin such that $H_{k}(G, x)$ is an integral manifold of $V$.

Each point in $H_{k}(G, x)$ can be reached from $x$ along a solution of (1), corresponding to a piecewise constant control $w$, which fulfils the restrictions on its values. But for sufficiently small $\varepsilon>0$ we have $x\left(T_{\varepsilon}, w_{\varepsilon}, \omega\right) \in H_{k}(G, x)$. This completes the proof.

We have actually proved a slightly more general

Theorem 3a. Let $\mathfrak{H}_{0}$ be a set of n-by-n matrices and $\mathfrak{B}_{0}$ a set of $n$-dimensional vectors with a property:

1. $0 \in \mathfrak{H}, 0 \in \mathfrak{B}_{0}$,
2. $A \in \mathfrak{M}_{0} \Rightarrow-A \in \mathfrak{P}_{0} ; b \in \mathfrak{B}_{0} \Rightarrow-b \in \mathfrak{B}_{0}$.

Let $\mathfrak{A}$ be the smallest Lie algebra containing $\mathfrak{N}_{0}$ and $\mathfrak{B}$ the smallest linear space containing $\mathfrak{B}_{0}$ which with $b \in \mathfrak{B}$ contains also $A b$ for any $A \in \mathfrak{N}$. Put $V_{0}(x)=$ $=\left\{A x+b ; A \in \mathfrak{H}_{0}, b \in \mathfrak{B}_{0}\right\}, V(x)=\{A x+b ; A \in \mathfrak{H}, b \in \mathfrak{B}\}$ and form an equation

$$
\begin{equation*}
\dot{x} \in V_{0}(x) . \tag{7}
\end{equation*}
$$

Then for any $\omega \in E_{n}$ the set of all points accessible from $\omega$ along solutions of (7) is equal to the maximal integral manifold $S_{\omega}$ of (2).

Example. Consider an equation

$$
\begin{equation*}
\dot{x}=A x+B u, \tag{8}
\end{equation*}
$$

where $A, B$ are constant matrices of type $n$-by- $n, n$-by- $m$, respectively, and $u$ ranges the set of all vector functions, measurable on $[0, \infty)$, with values in $[-1,1]^{m}$.

Then the set of all points accessible from 0 along solutions of (8) is contained in the maximal integral manifold of the distribution $V$ which passes through 0 , where $V$ is generated by matrix $A$ and columns $b_{j}, j=1,2, \ldots, m$, of the matrix $B$.

Hence a classical necessary condition for controllability of (8), see [6], which reads:
(9) "a matrix with columns $A^{k} b_{j}, j=1, \ldots, m, k=0,1, \ldots, n$, has rank $n$ ";
follows from Theorem 3.
If we instead of (8) have an equation

$$
\begin{equation*}
\dot{x}=\chi A x+B u \tag{10}
\end{equation*}
$$

where all symbols have the same meaning as in (8) and $\chi$ ranges the set of all piecewise constant functions which assume only values $-1,0,1$, then it follows from Theorem 3 that (9) is also a sufficient condition for controllability of (10).

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