

Abnormal trajectories and abnormal set for the (2, 3, 5, 8)-distribution

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Dynamic Control and Optimization

International Conference on occasion of 65th birthday
of Andrey V. Sarychev

5 February 2021

Plan of talk

1. 3 statements of the variational problem
2. 3 definitions of abnormal trajectories
3. Normal trajectories
4. Abnormal trajectories
5. Nonsmooth abnormal trajectories
6. Nice abnormal trajectories
7. Abnormal set
8. Sard's conjecture in sub-Riemannian geometry
9. Subanalytic sets, stratifications
10. Properties of the abnormal set
11. Optimality of abnormal trajectories
12. Observations and conjectures

1. Geometric statement of the problem

Given:

- points $a_0, a_1 \in \mathbb{R}^2$, connected by a curve $\gamma_0 \subset \mathbb{R}^2$,
- a number $S \in \mathbb{R}$,
- a point $c \in \mathbb{R}^2$,
- an ellipse $E \subset \mathbb{R}^2$ with the center a_0 .

Find:

the shortest curve $\gamma \subset \mathbb{R}^2$, connecting a_0 and a_1 , such that the domain bounded by the curves γ_0 and γ , has:

- algebraic area S ,
- center of mass c ,
- ellipse of inertia E .

2. Optimal control problem

$$\dot{x} = u_1 X_1(x) + u_2 X_2(x), \quad x = (x_1, \dots, x_8) \in \mathbb{R}^8, \quad u = (u_1, u_2) \in \mathbb{R}^2,$$

$$x(0) = x^0 = (0, \dots, 0), \quad x(t_1) = x^1,$$

$$I = \int_0^{t_1} \sqrt{u_1^2 + u_2^2} dt \rightarrow \min,$$

where the vector fields in the right-hand side are

$$X_1 = \frac{\partial}{\partial x_1} - \frac{x_2}{2} \frac{\partial}{\partial x_3} - \frac{x_1^2 + x_2^2}{2} \frac{\partial}{\partial x_5} - \frac{x_1 x_2^2}{4} \frac{\partial}{\partial x_7} - \frac{x_2^3}{6} \frac{\partial}{\partial x_8},$$

$$X_2 = \frac{\partial}{\partial x_2} + \frac{x_1}{2} \frac{\partial}{\partial x_3} + \frac{x_1^2 + x_2^2}{2} \frac{\partial}{\partial x_4} + \frac{x_1^3}{6} \frac{\partial}{\partial x_6} + \frac{x_1^2 x_2}{4} \frac{\partial}{\partial x_7}.$$

3. Sub-Riemannian problem

- G — connected simply connected free nilpotent Lie group of rank 2, step 4.
- its Lie algebra:

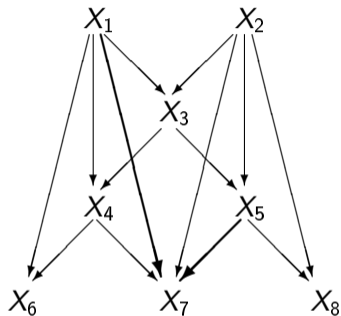
$$\mathfrak{g} = \text{span}(X_1, \dots, X_8),$$

$$[X_1, X_2] = X_3, \quad [X_1, X_3] = X_4, \quad [X_2, X_3] = X_5, \quad [X_1, X_4] = X_6,$$

$$[X_2, X_4] = [X_1, X_5] = X_7, \quad [X_2, X_5] = X_8.$$

- X_i are left-invariant vector fields on G .
- Sub-Riemannian structure (D, g) on G :
 - $D = \text{span}(X_1, X_2)$,
 - $g(X_i, X_j) = \delta_{ij}$, $i, j = 1, 2$.

Product table in the Lie algebra \mathfrak{g}



Growth vector of the distribution D :

$$(\dim D_x, \dim D_x^2, \dim D_x^3, \dim D_x^4) = (2, 3, 5, 8).$$

1. Pontryagin maximum principle

- $h_i(\lambda) = \langle \lambda, X_i \rangle$, $\lambda \in T^*G$,
- $\vec{h}_i \in \text{Vec}(T^*G)$ Hamiltonian vector fields
- $h_u^\nu(\lambda) = u_1 h_1 + u_2 h_2 + \frac{\nu}{2}(u_1^2 + u_2^2)$, $u = (u_1, u_2) \in \mathbb{R}^2$, $\nu \in \mathbb{R}$

Theorem (PMP)

If $x(t)$, $u(t)$ are optimal, then there exists a Lipschitzian curve $\lambda_t \in T_{x(t)}^*G$ and a number $\nu \in \{-1, 0\}$ such that:

- (1) $\dot{\lambda}_t = u_1(t)\vec{h}_1(\lambda_t) + u_2(t)\vec{h}_2(\lambda_t)$,
- (2) $h_{u(t)}^\nu(\lambda_t) = \max_{v \in \mathbb{R}^2} h_v^\nu(\lambda_t)$,
- (3) $(\lambda_t, \nu) \neq (0, 0)$.

- $\nu = -1 \Rightarrow x(t)$ normal trajectory,
- $\nu = 0 \Rightarrow x(t)$ abnormal trajectory.

2. Endpoint mapping

- $\text{End} : L^2([0, t_1], \mathbb{R}^2) \rightarrow G, u(\cdot) \mapsto x(t_1),$
 $\dot{x} = u_1 X_1(x) + u_2 X_2(x), x(0) = x^0,$
- $D_u \text{End} : L^2 \rightarrow T_{x(t_1)} G$

A control $u(\cdot)$ is called abnormal if it is a critical point of the mapping End :

$$\text{Im } D_u \text{End} \neq T_{x(t_1)} G.$$

The corresponding trajectory $x(\cdot)$ is called abnormal trajectory.

3. Characteristic curve

- $\sigma = dp \wedge dq \in \Lambda^2(T^*G)$ nondegenerate:

$$\text{Ker } \sigma_\lambda = \{v \in T_\lambda(T^*G) \mid \sigma(v, \cdot) = 0\} = \{0\}.$$

- But for a submanifold $S \subset T^*G$ one may have $\text{Ker}(\sigma_\lambda|_S) \neq \{0\}$.
- $S = \{\lambda \in T^*G \mid h_1(\lambda) = h_2(\lambda) = 0\}$ a smooth submanifold.
- A Lipschitzian curve $\lambda_t \in S$ is called an abnormal extremal if it is a characteristic curve of $\sigma|_S$:

$$\dot{\lambda}_t \in \text{Ker}(\sigma_{\lambda_t}|_S).$$

The corresponding trajectory $x(\cdot)$ is called abnormal trajectory.

Def. 1 \Leftrightarrow Def. 2 \Leftrightarrow Def. 3

(A. Agrachev, D. Barilari, U. Boscain, A comprehensive introduction to sub-Riemannian geometry, 2019)

Abnormal set

Abnormal set of a distribution $D = \text{span}(X_1, X_2)$, corresponding to the identity element $\text{Id} \in G$:

$$\text{Abn} = \{x(t) \mid x(\cdot) \text{ — abnormal trajectory of the distribution } D, \quad x(0) = \text{Id}, t > 0\}.$$

A sub-Riemannian metric has the most complicated singularities near abnormal trajectories.

- How small (big) can be an abnormal set?
- What is its structure?
- Sard's conjecture in sub-Riemannian geometry:

$$\text{mes}(\text{Abn}) = 0.$$

Simple examples

Example 1: Heisenberg group.

- $G \cong \mathbb{R}^3$, $X_1 = \frac{\partial}{\partial x_1} - \frac{x_2}{2} \frac{\partial}{\partial x_3}$, $X_2 = \frac{\partial}{\partial x_2} + \frac{x_1}{2} \frac{\partial}{\partial x_3}$,
- $\text{Abn} = \{\text{Id}\}$.

Example 2: flat Martinet case.

- $M = \mathbb{R}^3$, $X_1 = \frac{\partial}{\partial x_1} + \frac{x_2^2}{2} \frac{\partial}{\partial x_3}$, $X_2 = \frac{\partial}{\partial x_2}$,
- $\text{Abn}(0) = \{x_2 = x_3 = 0\}$.

Example 3: Engel group.

- $G \cong \mathbb{R}^4$, $X_1 = \frac{\partial}{\partial x_1} - \frac{x_2}{2} \frac{\partial}{\partial x_3}$, $X_2 = \frac{\partial}{\partial x_2} + \frac{x_1}{2} \frac{\partial}{\partial x_3} + \frac{x_1^2 + x_2^2}{2} \frac{\partial}{\partial x_4}$,
- $\text{Abn} = \{x_1 = x_3 = 0, x_4 = \frac{x_2^3}{6}\}$.

Example 4: Cartan group.

- $G \cong \mathbb{R}^5$, $X_1 = \frac{\partial}{\partial x_1} - \frac{x_2}{2} \frac{\partial}{\partial x_3} - \frac{x_1^2 + x_2^2}{2} \frac{\partial}{\partial x_5}$, $X_2 = \frac{\partial}{\partial x_2} + \frac{x_1}{2} \frac{\partial}{\partial x_3} + \frac{x_1^2 + x_2^2}{2} \frac{\partial}{\partial x_4}$,
- $\text{Abn} = \{x_3 = 0, x_4 = \frac{(x_1^2 + x_2^2)x_2}{6}, x_5 = -\frac{(x_1^2 + x_2^2)x_1}{6}\}$.

Experimental facts

In all known examples of rank 2 distributions (step ≤ 3):

- abnormal set is a smooth algebraic manifold of codimension ≥ 2 ,
- for left-invariant distributions the abnormal set has codimension 3,
- Sard's conjecture is verified.

What happens at step 4?

Normal trajectories for the (2, 3, 5, 8) sub-Riemannian problem

- $\nu = -1 \Rightarrow \dot{\lambda}_t = \vec{H}(\lambda_t), H = (h_1^2 + h_2^2)/2$
- Hamiltonian system on the Lie coalgebra \mathfrak{g}^* :

$$\dot{h}_i = \{H, h_i\}, \quad i = 1, \dots, 8. \quad (1)$$

- Symplectic leaves (coadjoint orbits) in \mathfrak{g}^* have maximal dimension 4.

Theorem (L.Lokutsievskiy, Yu.S.)

There exists an open set of 4-dimensional leaves such that the Hamiltonian system (1) is not Liouville integrable on these leaves.

Abnormal trajectories for the (2, 3, 5, 8) distribution

Theorem (PMP for the abnormal case)

*A Lipschitzian curve $\lambda \in \text{Lip}([0, t_1], T^*G)$ is an abnormal extremal if and only if there exists a control $u \in L^\infty([0, t_1], \mathbb{R}^2)$ such that:*

$$\begin{aligned} \lambda_t &\neq 0, \quad h_1 = h_2 = h_3 = 0, \\ u_1 h_4 + u_2 h_5 &= 0, \\ \begin{pmatrix} \dot{h}_4 \\ \dot{h}_5 \end{pmatrix} &= \begin{pmatrix} h_6 & h_7 \\ h_7 & h_8 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}, \quad \dot{h}_6 = \dot{h}_7 = \dot{h}_8 = 0, \end{aligned}$$

the corresponding abnormal trajectory $x(t) = \pi(\lambda_t)$ satisfies the equation

$$\dot{x} = u_1 X_1 + u_2 X_2.$$

Nice abnormal trajectories

- In the case

$$(h_4^2 + h_5^2)(\lambda_t) \neq 0 \quad \Leftrightarrow \quad \lambda_t \in (D^2)^\perp \setminus (D^3)^\perp$$

the abnormal extremal λ_t is called *nice*.

- In this case $u_1 = -h_5$, $u_2 = h_4$ up to time reparameterization.
- The corresponding extremals are trajectories of the abnormal vector field

$$\vec{A} = -h_5 \vec{h}_1 + h_4 \vec{h}_2.$$

- The corresponding trajectories are determined by the abnormal exponential mapping $\text{Exp}(\lambda, t) = \pi \circ e^{t\vec{A}}(\lambda)$; in particular, they are smooth.

Nonsmooth abnormal trajectories

- If $(h_4^2 + h_5^2)(\lambda_t)$ vanishes for some t , then abnormal trajectories may be nonsmooth.
- Example:

$$x(t) = \begin{cases} e^{t(u_1 X_1 + u_2 X_2)}, & t \in [0, \bar{t}], \quad \bar{t} > 0, \\ e^{(t-\bar{t})(v_1 X_1 + v_2 X_2)} \circ e^{\bar{t}(u_1 X_1 + u_2 X_2)}, & t \geq \bar{t}. \end{cases}$$

- Such trajectories have corner point for $t = \bar{t}$, thus they are not optimal (E. Le Donne, E. Hakavuori).
- We call such trajectories asymptotic.

Hamiltonian system of PMP for nice trajectories

$$h_1 = h_2 = h_3 = 0,$$

$$\begin{pmatrix} \dot{h}_4 \\ \dot{h}_5 \end{pmatrix} = C \begin{pmatrix} h_4 \\ h_5 \end{pmatrix}, \quad C = \begin{pmatrix} h_7 & -h_6 \\ h_8 & -h_7 \end{pmatrix}$$

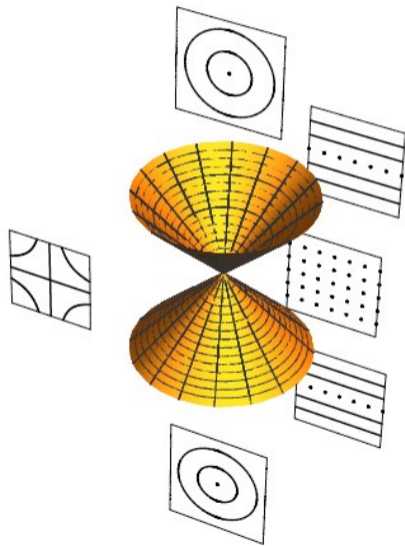
$$\dot{h}_6 = \dot{h}_7 = \dot{h}_8 = 0,$$

$$\dot{x} = -h_5 X_1(x) + h_4 X_2(x).$$

Types of trajectories $(x_1(t), x_2(t))$

- $\Delta = \det C$,
- $\Delta > 0 \Rightarrow$ elliptic case,
 $(x_1(t), x_2(t))$ are ellipses,
- $\Delta < 0 \Rightarrow$ hyperbolic case,
 $(x_1(t), x_2(t))$ are hyperbolas and lines (asymptotes),
- $\Delta = 0 \Rightarrow$ parabolic case,
 $(x_1(t), x_2(t))$ are parabolas and lines.

Foliation of $(D^2)^\perp$ by abnormal extremals



Abnormal trajectories in the elliptic case $\Delta > 0$

$$x_i(t) = P_i(t), \quad i = 1, 2,$$

$$x_i(t) = L_i t + P_i(t), \quad i = 3, \dots, 8,$$

$$P_i(t) = \sum_{j=0}^{N_i} (c_{ij} \cos(j\delta t) + s_{ij} \sin(j\delta t)),$$

$$L_i, c_{ij}, s_{ij} \in \mathbb{R},$$

$$\delta = \sqrt{\Delta}.$$

Abnormal trajectories in the hyperbolic case $\Delta < 0$

If a vector (h_4^0, h_5^0) is not an eigenvector of the matrix C , then

$$x_i(t) = P_i(t), \quad i = 1, 2,$$

$$x_i(t) = L_i t + P_i(t), \quad i = 3, \dots, 8,$$

$$P_i(t) = \sum_{j=0}^{N_i} (c_{ij} \operatorname{ch}(j\delta t) + s_{ij} \operatorname{sh}(j\delta t)),$$

$$L_i, c_{ij}, s_{ij} \in \mathbb{R},$$

$$\delta = \sqrt{|\Delta|}.$$

If a vector (h_4^0, h_5^0) is an eigenvector of the matrix C , then $x(t) = e^{(u_1 X_1 + u_2 X_2)t}$, and $(x_1(t), x_2(t))$ is a line.

Abnormal trajectories in the parabolic case $\Delta = 0$

$$x_i(t) = P_i(t), \quad i = 1, \dots, 8,$$

$$P_i(t) = \sum_{j=0}^{N_i} a_{ij} t^j,$$

$$a_{ij} \in \mathbb{R}.$$

- One-parameter subgroups of the Lie group G tangent to the distribution D are abnormal trajectories (parabolic).
- We call such trajectories degenerate.

Subsets of the abnormal set

- Denote the sets of points in G filled by nice, asymptotic and degenerate trajectories starting at Id by Abn_{nice} , Abn_{as} and Abn_{deg} respectively.
- Then

$$\text{Abn}_{\text{nice}} = \text{Exp}(\Pi \times \mathbb{R}_+), \quad \Pi = (D^2)^\perp \cap \mathfrak{g}^*,$$

$$\text{Abn}_{\text{as}} = \{e^{v_1 X_1 + v_2 X_2} \circ e^{u_1 X_1 + u_2 X_2} \mid (u_1, u_2), (v_1, v_2) \in \mathbb{R}^2\},$$

$$\text{Abn}_{\text{deg}} = \{e^{u_1 X_1 + u_2 X_2} \mid (u_1, u_2) \in \mathbb{R}^2\}.$$

Properties of subsets of the abnormal set

Proposition

There hold the equalities

$$\text{Abn} = \text{Abn}_{\text{as}} \cup \text{Abn}_{\text{nice}},$$

$$\text{Abn}_{\text{deg}} = \text{Abn}_{\text{as}} \cap \text{Abn}_{\text{nice}}.$$

Degenerate abnormal surface

- Degenerate abnormal trajectories are one-parameter subgroups tangent to Δ .
- Their projections to the plane (x, y) are lines.

Proposition

Abn_{deg} is a 2-dimensional smooth algebraic manifold, diffeomorphic to \mathbb{R}^2 , a graph of a mapping $(x_1, x_2) \mapsto (x_1, \dots, x_8)$:

$$\text{Abn}_{\text{deg}} = \left\{ x \in \mathbb{R}^8 \mid x_3 = 0, \right. \\ \left. x_4 = \frac{(x_1^2 + x_2^2) x_2}{6}, x_5 = -\frac{(x_1^2 + x_2^2) x_1}{6}, \right. \\ \left. x_6 = \frac{x_1^3 x_2}{24}, x_7 = 0, x_8 = -\frac{x_1 x_2^3}{24} \right\}.$$

Properties of the asymptotic abnormal set

- Asymptotic abnormal trajectories can be reduced to product of 2 one-parameter subgroups.
- Their projections to the plane (x, y) are broken lines with 2 edges.

Theorem

- (1) Abn_{as} is a semialgebraic set and is not an algebraic manifold.
- (2) The set Abn_{as} is not closed,
- (3) $\text{Abn}_{\text{as}} \cap \{x_3 \neq 0\}$ is a smooth 4-dimensional manifold, diffeomorphic to $\mathbb{R}^4 \times \{\pm 1\}$.
- (4) $\text{Abn}_{\text{as}} \cap \{x_3 = 0\} = \text{Abn}_{\text{deg}}$ is a smooth 2-dimensional manifold, diffeomorphic to \mathbb{R}^2 .

Properties of the abnormal set

Theorem

- (1) *The set Abn is subanalytic, thus Whitney stratifiable.*
- (2) $\dim \text{Abn} = 5$.
- (3) $\text{mes}(\text{Abn}) = 0$.
- (4) *The set Abn is not closed.*
- (5) *The set Abn is not a smooth manifold and is not semianalytic.*
- (6) $e^{\mathbb{R}X_0}(\text{Abn}) = e^{\mathbb{R}Y}(\text{Abn}) = \text{Abn}$.

Remark

- (1) proved earlier by F. Boarotto, D. Vittone (2020).
- (3) proved earlier by E. Le Donne, G. P. Leonardi, R. Monti, D. Vittone (2018),

Symmetries of the abnormal set

- rotations

$$\begin{aligned} X_0 &= -x_2 \frac{\partial}{\partial x_1} + x_1 \frac{\partial}{\partial x_2} - x_5 \frac{\partial}{\partial x_4} + x_4 \frac{\partial}{\partial x_5} \\ &\quad + P \frac{\partial}{\partial x_6} + Q \frac{\partial}{\partial x_7} + R \frac{\partial}{\partial x_8}, \\ P &= \frac{x_1^4}{24} - \frac{x_1^2 x_2^2}{8} - x_7, \quad Q = -\frac{x_1 x_2^3}{12} - \frac{x_1^3 x_2}{12} + 2x_6 - 2x_8, \\ R &= -\frac{x_1^2 x_2^2}{8} + \frac{x_2^4}{24} + x_7, \end{aligned}$$

- dilations

$$\begin{aligned} Y &= x_1 \frac{\partial}{\partial x_1} + x_2 \frac{\partial}{\partial x_2} + 2x_3 \frac{\partial}{\partial x_3} + 3x_4 \frac{\partial}{\partial x_4} + 3x_5 \frac{\partial}{\partial x_5} \\ &\quad + 4x_6 \frac{\partial}{\partial x_6} + 4x_7 \frac{\partial}{\partial x_7} + 4x_8 \frac{\partial}{\partial x_8}. \end{aligned}$$

Circular trajectories

The subset of Abn corresponding to circles $(x_1(t), x_2(t))$, and to circles up to the first loop:

$$\text{Abn}_{\text{circ}} = \{\text{Exp}(\lambda, t) \mid h_6 = h_8 \neq 0, h_7 = 0, (h_4^0)^2 + (h_5^0)^2 \neq 0, t \in \mathbb{R}\},$$

$$\text{Abn}_{\text{circ}}^1 = \{\text{Exp}(\lambda, t) \mid h_6 = h_8 \neq 0, h_7 = 0, (h_4^0)^2 + (h_5^0)^2 \neq 0, t \in (0, 2\pi/\delta)\}.$$

Proposition

- (1) Abn_{circ} is a 3-dimensional subanalytic set.
- (2) $\text{Abn}_{\text{circ}}^1$ is a smooth 3-dimensional manifold, a graph of a smooth non-algebraic mapping $(x_1, x_2, x_3) \mapsto (x_1, \dots, x_8)$, expressed in algebraic functions and the inverse function to

$$t \mapsto \frac{t - \sin t}{1 - \cos t}.$$

Equilateral-hyperbolic trajectories

The subset of Abn corresponding to equilateral hyperbolas $(x_1(t), x_2(t))$ with asymptotes parallel to coordinate axes:

$$\text{Abn}_{\text{hyp}} = \{\text{Exp}(\lambda, t) \mid h_6 = h_8 = 0, h_7 = 1, (h_4^0, h_5^0) \in \mathbb{R}^2, t \in \mathbb{R}\}.$$

Proposition

Abn_{hyp} is a smooth 3-dimensional manifold, a graph of a smooth nonalgebraic mapping $(x_1, x_2, x_3) \mapsto (x_1, \dots, x_8)$ expressed in algebraic functions and the inverse function to

$$t \mapsto \frac{t - \text{sh } t}{1 - \text{ch } t}.$$

Hausdorff measure and metric dimension of the abnormal set

Theorem

$$(1) \mathcal{H}^\mu(\text{Abn}) = \begin{cases} \infty, & 0 \leq \mu \leq 5, \\ 0, & \mu > 5. \end{cases}$$

$$(2) \text{met dim}(\text{Abn}) = 5.$$

Observations, questions and conjecture

New properties of the abnormal set:

- nonsmoothness,
- nonclosedness,
- nonsemianalyticity.

Questions:

1. What is the maximal codimension d of an algebraic manifold that contains Abn ? ($d \geq 1$: E. Le Donne, G. P. Leonardi, R. Monti, D. Vittone (2018))
2. Is it possible to define Abn by smooth equalities and inequalities? (By analytic not possible: the set Abn is not semianalytic).

Conjecture

For left-invariant distributions of rank 2 the abnormal set is a subanalytic set of codimension 3.

Optimality of abnormal trajectories

- Degenerate trajectories (projecting to lines) are optimal.
- (Abnormal and normal) trajectories projecting to optimal trajectories on the Heisenberg, Engel, and Cartan group are optimal.
- Short arcs of nice abnormal trajectories are optimal.
- Asymptotic trajectories containing a corner point inside them are not optimal.
- Nondegenerate nice abnormal trajectories (projecting to 2-nd order curves) contain a cut point.
- Nice abnormal trajectories projecting to circles are locally optimal up to infinity (do not contain conjugate points).

Conjecture

All nice abnormal trajectories projecting to 2-nd order curves are locally optimal up to infinity (do not contain conjugate points).

Publications

1. L.V.Lokutsievsky, Yu.S., On Liouville integrability of sub-Riemannian problems on Carnot groups of step 4 and more, *Sbornik mathematics* 209:5 (2018), 74–119
2. Yu.S., E.Sachkova. Degenerate abnormal trajectories in the sub-Riemannian problem with the growth vector $(2, 3, 5, 8)$, *Differential equations*, 2017, No. 3, 362–374.
3. Yu. S., E. Sachkova, Symmetries and Parameterization of Abnormal Extremals in the Sub-Riemannian Problem with the Growth Vector $(2, 3, 5, 8)$, *Russian Journal of Nonlinear Dynamics*, 15 (2019), 4: 577 – 585.
4. Yu.S., E. Sachkova, The structure of abnormal extremals in a sub-Riemannian problem with growth vector $(2, 3, 5, 8)$, *Sb. Math.*, 211:10 (2020), 1460–1485.
5. Yu.S., E. Sachkova, An Abnormal Set for the $(2, 3, 5, 8)$ -Distribution, *Math. Notes*, 109:2 (2021), 317–319

Congratulations, Andrey!

С Днем Рождения!!!