

Series Expansions for Analytic Systems Linear in the Controls

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Abstract

This paper presents a series expansion for the evolution of nonlinear systems which are analytic in the state and linear in the controls. An explicit recursive expression is obtained assuming that the input vector fields are constant. Additional simplifications take place in the analysis of systems described by second order polynomial vector fields. Sufficient conditions are derived to guarantee uniform convergence over the finite and infinite time horizon. The treatment relies only on elementary notions on analytic functions, number theory and operator norms.

1 Introduction

This paper studies series expansions for the evolution of a class of nonlinear control system. Series expansions play a key rôle in the study of sufficient and necessary conditions for local nonlinear controllability; see Sussmann [20] and Kawski [8], and in other areas such as geometric integration; see McLachlan et al. [16], and realization theory; see Isidori [7, Section 3.4 and 3.5]. Additionally, series expansions are an enabling tool in trajectory generation and optimization problems, e.g., see Lafferriere and Sussmann [13], Leonard and Krishnaprasad [14] and the author's work [4]. In these algorithms, simple computable expressions and small truncation errors are desirable.

Volterra series and other types of expansions have been the subject of attention of many researchers. Some early work includes Brockett [1], Gilbert [6], Lesiak and Krener [15]. Later Fliess [5] provided a comprehensive treatment to what is now known as the Chen-Fliess series. Motivated by controllability and normal form theory, Sussmann and Kawski [9, 19] obtained increasingly sophisticated versions of the Chen-Fliess series. On a related line of research, the textbook Rugh [17] focuses on the input/output representation of nonlin-

ear systems via series expansions: this is sometimes referred to as the Volterra/Wiener approach to nonlinear control. Finally, the author presented in [2, 3] a series expansion for mechanical systems specially tailored to the homogeneous structure of such systems.

This paper presents novel series expansions for nonlinear control systems described by analytic drift vector fields and constant input fields. We call such systems “linear in the controls.” We obtain recursive expressions for the general case, as well as we illustrate how they further simplify when dealing with vector fields with polynomial components. The presentation and derivation rely only on elementary tools and the final expansions appear in a format similar but not identical to the classic Volterra format.

Asymptotic bounds on the truncation error and convergence properties for the series are fully characterized. The series expansion converges uniformly over all time provided the linearized system is stable and the input norm is bounded by a computable constant. Alternatively, for an arbitrary input, the series is guaranteed to converge over a specific finite interval of time, where the time lower bound is computable. These results are in agreement with the classic limitation of perturbation and averaging methods in dynamical systems, e.g., see Khalil [10, Section 8.2] and Sanders and Verhulst [18, page 71]. We refer the reader to a later publication for a more thorough comparison of this paper with the literature on Volterra series.

2 Preliminaries

Some elementary number theory: We refer to [11] for some basic introduction into the subject of generating function. We quickly review some notation.

Let \mathbb{N} be the set of positive integer numbers, \mathbb{R} the set of real numbers and \mathbb{C} the set of complex numbers. Let $k \in \mathbb{N}$, and let $P(k)$ be the set of or-

dered partitions of k . For example, $P(3)$ is the collection $\{\{3\}, \{2, 1\}, \{1, 2\}, \{1, 1, 1\}\}$. It is easy to see that $P(k)$ contains 2^{k-1} elements. Let $P(i, j)$ be the set of ordered sequences of j integers that sums up to i , and let $P(k) - \{k\}$ be the set $P(k)$ minus the element $\{k\}$.

The initial value problem and Taylor expansions: Let x take value in \mathbb{R}^n and let t belong to an interval I : the finite time case, i.e., $I = [0, T]$, as well as the infinite horizon case, i.e., $I = [0, \infty)$, are of interest. Consider the initial value problem

$$\begin{aligned} \dot{x}(t) &= f(x(t)) + g(t) \\ x(0) &= 0, \end{aligned} \quad (1)$$

where components $\{f_i, i = 1, \dots, n\}$ of f are analytic functions in a neighborhood of the origin $0 \in \mathbb{R}^n$. Let g_i be the i th component of g and assume it to be integrable over the interval I . The initial value problem (1) is thought of as a control system by setting $g(t) = Bu(t)$; we refer to this system as with *additive controls* as the inputs appear independently of x .

Let $f(0) = 0$, and for $i = 1, \dots, n$, develop the functions f_i in a Taylor expansion about the origin via

$$f_i(x) = \sum_{m=1}^{+\infty} \sum_{\substack{j_1+\dots+j_n=m \\ j_1, \dots, j_n > 0}} \frac{1}{j_1! \dots j_n!} \left(\frac{\partial^m}{\partial x_1^{j_1} \dots \partial x_n^{j_n}} f_i(0) \right) x_1^{j_1} \dots x_n^{j_n}.$$

Equivalently, let

$$f_i(x) = \sum_{m=1}^{+\infty} f_i^{[m]}(x, \dots, x),$$

where for all $m \in \mathbb{N}$ the tensors $f_i^{[m]} : \underbrace{\mathbb{R}^n \times \dots \times \mathbb{R}^n}_m \rightarrow \mathbb{R}^n$ are computed according to

$$\begin{aligned} & m! f_i^{[m]}(y_1, \dots, y_m) \\ &= \sum_{k_1, \dots, k_m=1}^n \left(\frac{\partial^m}{\partial x_{k_1} \dots \partial x_{k_m}} f_i(0) \right) (y_1)_{k_1} \dots (y_m)_{k_m} \\ &= m! \sum_{k_1, \dots, k_m=1}^n \left(f_i^{[m]} \right)^{k_1 \dots k_m} (y_1)_{k_1} \dots (y_m)_{k_m}, \end{aligned}$$

and the vectors y_1, \dots, y_m belong to \mathbb{R}^n . These definitions and results are readily repeated in vector format for the vector field f simply by neglecting the subscript i . It will be convenient to adopt the notation $Ax = f^{[1]}(x)$.

Remark 2.1 *The sequence of tensors $\{f^{[m]}, m \in \mathbb{N}\}$ uniquely determines the Lie algebraic structure at the*

origin of the control system in equation (1). For example, one can see that

$$\frac{1}{2} [g(t_2), [g(t_1), f(x)]] \Big|_{x=0} = f^{[2]}(g(t_1), g(t_2)).$$

Some operator norms and their estimates:

In defining mapping and norms we follow the notation in [10, Chapter 6]. Consider the normed linear space \mathcal{L}_∞^n of piecewise continuous, uniformly bounded functions over the interval I

$$\begin{aligned} x &: I \subset \mathbb{R}_+ \rightarrow \mathbb{R}^n \\ t &\mapsto x(t), \end{aligned}$$

with norm

$$\|x\|_{\mathcal{L}_\infty} = \sup_{t \in I} \|x(t)\|_\infty = \sup_{t \in I} \max_{i=1, \dots, n} |x_i(t)| < \infty.$$

Assume the matrix A is Hurwitz or that the interval I is finite, and let H_A be the mapping

$$\begin{aligned} H_A &: \mathcal{L}_\infty^n \rightarrow \mathcal{L}_\infty^n \\ x(t) &\mapsto \int_0^t e^{A(t-\tau)} x(\tau) d\tau. \end{aligned}$$

The \mathcal{L}_∞^n induced norm for H_A is

$$\|H_A\|_{\mathcal{L}_\infty} = \|e^{At}\|_{\mathcal{L}_1} = \max_{i=1, \dots, n} \sum_{j=1}^n \int_{t \in I} |(e^{At})_{ij}| dt.$$

Next, we consider the vector field f and its derived tensors $f^{[m]}$. For simplicity and for later use we start by considering the 2-tensor $f^{[2]} : \mathcal{L}_\infty^n \times \mathcal{L}_\infty^n \rightarrow \mathcal{L}_\infty^n$ defined via

$$(x(t), y(t)) \mapsto f^{[2]}(x(t), y(t)).$$

and defining its induced norm $\|f^{[2]}\|_{\mathcal{L}_\infty}$ via

$$\|f^{[2]}\|_{\mathcal{L}_\infty} \triangleq \max_{\substack{\|y_1\|_{\mathcal{L}_\infty}=1 \\ \|y_2\|_{\mathcal{L}_\infty}=1}} \|f^{[2]}(y_1, y_2)\|_{\mathcal{L}_\infty}.$$

More generally, we examine the m -tensor $f^{[m]}$ and define its induced norm via

$$\begin{aligned} \|f^{[m]}\|_{\mathcal{L}_\infty} &\triangleq \max_{j=1, \dots, m} \max_{\|y_j\|_{\mathcal{L}_\infty}=1} \|f^{[m]}(y_1, \dots, y_j)\|_{\mathcal{L}_\infty} \\ &\leq \max_{i=1, \dots, n} \sum_{k_1, \dots, k_m=1}^n \frac{1}{m!} \left| \frac{\partial^m}{\partial x_{k_1} \dots \partial x_{k_m}} f_i(0) \right|. \end{aligned}$$

Note that the estimates on the norm of the mappings are only upper bounds whenever $m \geq 2$.

An upper bound on the operator norm $\|f^{[m]}\|_{\mathcal{L}_\infty}$ is provided by the *Cauchy estimates* for the Taylor series

coefficient of an analytic function, see [12, Section 2.3]. Since we assumed the vector field f analytic about the origin, there exists a $\rho \in \mathbb{R}_+$ such that f is analytic over the domain

$$D_\rho = \{(z_1, \dots, z_n) \in \mathbb{C}^n \mid |z_i| < \rho\}.$$

We let $\|f\|_\rho$ denote the maximum value attained by the magnitude of all components of f over D_ρ . The classic result states that for any collection of nonnegative indices $j_1 + \dots + j_n = m$,

$$\left| \frac{\partial^m}{\partial x_1^{j_1} \dots \partial x_n^{j_n}} f_i(0) \right| \leq \frac{j_1! \dots j_n!}{\rho^m} \|f\|_\rho.$$

Conservatively bounding the right hand side by $(m!/\rho^m) \|f\|_\rho$, we have

$$\begin{aligned} \|f^{[m]}\|_{\mathcal{L}_\infty} &\leq \sum_{k_1, \dots, k_m=1}^n \frac{1}{m!} \frac{j_1! \dots j_n!}{\rho^m} \|f\|_\rho \\ &\leq \frac{1}{\rho^m} \|f\|_\rho \sum_{k_1, \dots, k_m=1}^n 1 = \left(\frac{n}{\rho}\right)^m \|f\|_\rho. \end{aligned}$$

Finally, given any scalar function h of a scalar variable η , we let $\text{Remainder}_M(h)(\eta)$ be its Taylor remainder of order M .

3 A series expansion

Let ϵ be a positive constant and consider the initial value problem

$$\begin{aligned} \dot{x}(t, \epsilon) &= f(x(t, \epsilon)) + \epsilon g(t) \\ x(0, \epsilon) &= 0, \end{aligned} \quad (2)$$

where the solution x is a function of both $t \in I$ and $\epsilon \in \mathbb{R}_+$. Following is the main result of the paper.

Proposition 3.1 *Consider the initial value problem in equation (2). The solution $x : I \times \mathbb{R}_+ \mapsto \mathbb{R}^n$ satisfies the formal expansion*

$$x(t, \epsilon) = \sum_{k=1}^{+\infty} \epsilon^k x_k(t) \quad (3)$$

$$x_1(t) = \int_0^t e^{A(t-\tau)} g(\tau) d\tau$$

$$x_k(t) = \sum_{\{i_1 \dots i_m\} \in P(k) - \{k\}} \int_0^t e^{A(t-\tau)} f^{[m]}(x_{i_1}, \dots, x_{i_m}) d\tau,$$

where the argument τ is dropped for simplicity.

Assume f analytic over the domain D_ρ . Without loss of generality let $\|g\|_{\mathcal{L}_\infty} = \|f\|_\rho$, and compute

$$\beta = \left(\frac{n}{\rho}\right) \|e^{At}\|_{\mathcal{L}_1} \|f\|_\rho. \quad (4)$$

If $\beta\epsilon \leq 1 + 2\beta - 2\sqrt{\beta + \beta^2}$, the series in equation (3) converges absolutely and uniformly in $t \in I$, and for all integers M the truncation error is bounded by

$$\left\| x - \sum_{k=1}^M x_k \right\|_{\mathcal{L}_\infty} \leq \left(\frac{\rho}{n}\right) \text{Remainder}_M(h_\beta)(\beta\epsilon), \quad (5)$$

where

$$h_\beta(\eta) = \frac{1 + \eta - \sqrt{1 - 2(1 + 2\beta)\eta + \eta^2}}{2(\beta + 1)}.$$

Proof: The following notation is inspired by the treatment in [10, Section 8.1] on the perturbation method. In computing power series expansions of a generic function $y(\epsilon)$, it will be convenient to use the notation

$$[\epsilon^k] y(t, \epsilon)$$

for the coefficient of ϵ^k in $y(t, \epsilon)$; this notation is taken from [11, Section 1.2.9]. For the left side of equation (2) we easily have

$$[\epsilon^k] \dot{x}(t, \epsilon) = [\epsilon^k] \sum_{j=1}^{+\infty} \epsilon^j \dot{x}_j(t) = \dot{x}_k(t).$$

For the right hand side we compute

$$\begin{aligned} f(x) \Big|_{x=\sum_{j=1}^{+\infty} \epsilon^j x_j} + \epsilon g(t) &= \epsilon g(t) + \\ \left(f^{[1]}(x) + \dots + f^{[m]}(x, \dots, x) \dots \right) \Big|_{x=\epsilon x_1 + \dots + \epsilon^j x_j \dots} & \end{aligned}$$

The coefficient of ϵ is $f^{[1]}(x_1) + g(t) = Ax_1 + g(t)$, and accordingly

$$\begin{aligned} \dot{x}_1 &= [\epsilon] (f(x) + \epsilon g(t)) \\ &= Ax_1 + g(t). \end{aligned}$$

The definition of x_1 in the proposition follows from noting that the initial condition of x_1 , as well as for any other x_k , is zero. We compute the coefficient of ϵ^k as follows:

$$\begin{aligned} [\epsilon^k] f(x(t, \epsilon)) &= \\ &= [\epsilon^k] \sum_{m=1}^{+\infty} f^{[m]} \left(\sum_{i_1=1}^{+\infty} \epsilon^{i_1} x_{i_1}, \dots, \sum_{i_m=1}^{+\infty} \epsilon^{i_m} x_{i_m} \right) \\ &= \sum_{m=1}^k [\epsilon^k] f^{[m]} \left(\sum_{i_1=1}^k \epsilon^{i_1} x_{i_1}, \dots, \sum_{i_m=1}^k \epsilon^{i_m} x_{i_m} \right) \\ &= \sum_{m=1}^k \sum_{\{i_1 \dots i_m\} \in P(k, m)} f^{[m]}(x_{i_1}, \dots, x_{i_m}) \\ &= f^{[1]}(x_k) + \sum_{\{i_1 \dots i_m\} \in P(k) - \{k\}} f^{[m]}(x_{i_1}, \dots, x_{i_m}), \end{aligned} \quad (6)$$

where $P(k, m)$ is the set of ordered sequences of m integers summing up to k . The differential equation for the order ϵ^k term is therefore

$$\dot{x}_k = Ax_k + \sum_{\{i_1 \dots i_m\} \in P(k) - \{k\}} f^{[m]}(x_{i_1}, \dots, x_{i_m}).$$

This proves the recursive definition of x_k .

In the second part of the proof we seek an upper bound on ϵ which guarantees that the series in equation (3) converges absolutely and uniformly over $t \in I$. Using the operator norms and bounds discussed in Section 2, we compute

$$\|x_1\|_{\mathcal{L}_\infty} \leq \|e^{At}\|_{\mathcal{L}_1} \|g\|_{\mathcal{L}_\infty} = \|e^{At}\|_{\mathcal{L}_1} \|f\|_{\mathcal{L}_\infty},$$

and

$$\|x_k\|_{\mathcal{L}_\infty} \leq \|e^{At}\|_{\mathcal{L}_1} \times \sum_{\{i_1 \dots i_m\} \in P(k) - \{k\}} \|f^{[m]}\|_{\mathcal{L}_\infty} \|x_{i_1}\|_{\mathcal{L}_\infty} \cdots \|x_{i_m}\|_{\mathcal{L}_\infty}.$$

The summation in the last equation can be rewritten as

$$\|f\|_\rho \sum_{\{i_1 \dots i_m\} \in P(k) - \{k\}} \left(\frac{n}{\rho}\right)^m \|x_{i_1}\|_{\mathcal{L}_\infty} \cdots \|x_{i_m}\|_{\mathcal{L}_\infty}.$$

Let $\beta = \left(\frac{n}{\rho}\right) \|e^{At}\|_{\mathcal{L}_1} \|f\|_\rho$, and define the series of positive numbers $a_1 = 1$, and

$$a_k = \beta \sum_{\{i_1 \dots i_m\} \in P(k) - \{k\}} a_{i_1} \cdots a_{i_m}$$

or equivalently

$$a_k = \frac{\beta}{1 + \beta} \sum_{\{i_1 \dots i_m\} \in P(k)} a_{i_1} \cdots a_{i_m}.$$

By induction one can show that

$$\|x_k\|_{\mathcal{L}_\infty} \leq \left(\frac{\rho}{n}\right) \beta^k a_k. \quad (7)$$

To characterize the behavior of the sequence $\{a_k\}$ we resort to the method of generating functions; see [11]. We introduce the function $h(\eta) = \sum_{k=1}^{+\infty} a_k \eta^k$, and study it as follows:

$$\begin{aligned} h(\eta) &= \eta + \frac{\beta}{\beta + 1} \sum_{k=2}^{+\infty} \eta^k \sum_{\{i_1 \dots i_m\} \in P(k)} a_{i_1} \cdots a_{i_m} \\ &= \eta + \frac{\beta}{\beta + 1} \sum_{k=2}^{+\infty} \sum_{\{i_1 \dots i_m\} \in P(k)} (a_{i_1} \eta^{i_1}) \cdots (a_{i_m} \eta^{i_m}). \end{aligned}$$

The summation from $k = 2, \dots, +\infty$ is rewritten as

$$-\eta + \sum_{k=1}^{+\infty} \sum_{\{i_1 \dots i_m\} \in P(k)} (a_{i_1} \eta^{i_1}) \cdots (a_{i_m} \eta^{i_m}).$$

In the spirit of the generating function method one performs the simplification

$$\begin{aligned} &\sum_{k=1}^{+\infty} \sum_{\{i_1 \dots i_m\} \in P(k)} (a_{i_1} \eta^{i_1}) \cdots (a_{i_m} \eta^{i_m}) \\ &= \sum_{j=1}^{+\infty} \left(\sum_{i=1}^{+\infty} a_i \eta^i \right)^j = \sum_{j=1}^{+\infty} (h(\eta))^j = \frac{h(\eta)}{1 - h(\eta)}, \end{aligned}$$

where the first equality is equivalent to equation (6) and the last equality holds under the assumption $h < 1$. This bound will be established *a posteriori*. The rest is ordinary algebra. We compute h as a function of η from the equation

$$h = \eta + \frac{\beta}{\beta + 1} \left(-\eta + \frac{h}{1 - h} \right)$$

to obtain¹

$$h(\eta) = \frac{1 + \eta - \sqrt{1 - 2(1 + 2\beta)\eta + \eta^2}}{2(\beta + 1)}.$$

The function h is defined real for any $0 \leq \eta \leq 1 + 2\beta - 2\sqrt{\beta + \beta^2}$ and over this domain it attains a maximum value of

$$\max_{0 \leq \eta \leq 1 + 2\beta - 2\sqrt{\beta + \beta^2}} h = 1 - \sqrt{\frac{\beta}{\beta + 1}}.$$

As the parameter β increases, the convergence region and the maximum value of h diminishes. The bound on η translates into a (conservative) estimate on how large ϵ can be in order for the series in equation (3) to converge. The bound on $h(\eta)$ translates into an estimate of the corresponding norm of the displacement $\|x(t)\|_{\mathcal{L}_\infty}$ over the domain of guaranteed convergence. In any case h is always less than unity, so that the bound $h < 1$ is justified *a posteriori*.

Finally, from the estimate in equation (7) we obtain

$$\begin{aligned} \left\| x - \sum_{k=1}^M x_k \right\|_{\mathcal{L}_\infty} &\leq \sum_{k>M} \epsilon^k \|x_k\|_{\mathcal{L}_\infty} \leq \left(\frac{\rho}{n}\right) \sum_{k>M} a_k \epsilon^k \beta^k \\ &= \left(\frac{\rho}{n}\right) \text{Remainder}_M(h(\beta\epsilon)). \end{aligned}$$

The convergence statement follows by noting that $h(\beta\epsilon)$ can be developed in a convergent Taylor expansion about $\epsilon = 0$ in a radius $\beta\epsilon \leq 1 + 2\beta - 2\sqrt{\beta + \beta^2}$.

■

Comments: To illustrate the result we compute some terms of the series. Dropping the argument τ

¹A second solution is discarded because of incorrect initial conditions.

inside the integral, the first few x_k read

$$\begin{aligned} x_2(t) &= \int_0^t e^{A(t-\tau)} f^{[2]}(x_1, x_1) d\tau \\ x_3(t) &= \int_0^t e^{A(t-\tau)} \left\{ 2f^{[2]}(x_2, x_1) + f^{[3]}(x_1, x_1, x_1) \right\} d\tau \\ x_4(t) &= \int_0^t e^{A(t-\tau)} \left\{ 2f^{[2]}(x_3, x_1) + f^{[2]}(x_2, x_2) \right. \\ &\quad \left. + 3f^{[3]}(x_2, x_1, x_1) + f^{[4]}(x_1, x_1, x_1, x_1) \right\} d\tau. \end{aligned}$$

Higher order terms can be easily computed on symbolic manipulation software.

A second remark concerns the truncation error estimate in equation (5). At $M = 0$, the estimate turns into an upper bound on the solution $\|x\|_{\mathcal{L}_\infty}$. In other words, whenever convergence is guaranteed we have

$$\|x\|_{\mathcal{L}_\infty} \leq \left(\frac{\rho}{n}\right) \left(1 - \sqrt{\frac{\beta}{1+\beta}}\right).$$

The convergence properties are similar to the ones discussed in [10, Chapter 8]. The definition in equation (4) guarantees that $\beta < \infty$ for any stable system. Hence, the condition

$$\beta\epsilon \leq 1 + 2\beta - 2\sqrt{\beta + \beta^2},$$

implies that for any stable system there exists a small enough $\epsilon^* = \epsilon^*(\beta)$ such that for all $\epsilon < \epsilon^*$ the series converges. Alternatively, given a specific value of ϵ , convergence is assured by finding a small enough β , that is, by finding a small enough $\|e^{At}\|_{\mathcal{L}_1}$. This is always possible since this norm goes to zero as the length of interval I vanishes.

4 Second order polynomial systems

Polynomial vector fields are common² in example applications, see [4], and it is instructive to investigate whether simpler expressions or stronger convergence properties might be available for this subclass. Low order polynomial systems are of independent interest in the study of normal forms. Finally, series expansions for mechanical systems [2, 3] are related to the case of second order polynomial nonlinearities.

Motivated by this reasoning, we present here simpler expressions with stronger convergence properties for systems described by a vector field f whose components are low order polynomial functions. For simplicity, we consider the case of a control system with only a ‘‘quadratic’’ nonlinearity, i.e., the only nonvanishing

²Systems may be written in polynomial form via coordinate transformations as well as via dynamic extension.

tensors are $f^{[1]}$ and $f^{[2]}$. In equation we mean:

$$\begin{aligned} \dot{x}(t, \epsilon) &= Ax(t, \epsilon) + f^{[2]}(x(t, \epsilon), x(t, \epsilon)) + \epsilon g(t) \\ x(0, \epsilon) &= 0. \end{aligned} \quad (8)$$

Proposition 4.1 *Consider the initial value problem in equation (8). The solution $x : I \times \mathbb{R}_+ \mapsto \mathbb{R}^n$ satisfies*

$$x(t, \epsilon) = \sum_{k=1}^{+\infty} \epsilon^k x_k(t) \quad (9)$$

$$x_1(t) = \int_0^t e^{A(t-\tau)} g(\tau) d\tau \quad (10)$$

$$x_k(t) = \sum_{i=1}^{k-1} \int_0^t e^{A(t-\tau)} f^{[2]}(x_i(\tau), x_{k-i}(\tau)) d\tau, \quad k \geq 2. \quad (11)$$

Without loss of generality assume $\|g\|_{\mathcal{L}_\infty} = \|f^{[2]}\|_{\mathcal{L}_\infty}$, and compute

$$\beta = 2 \|e^{At}\|_{\mathcal{L}_1} \|f^{[2]}\|_{\mathcal{L}_\infty}. \quad (12)$$

If $\beta^2\epsilon < 1$, the series converges absolutely and uniformly in $t \in I$, and for all integers M the truncation error is bounded by

$$\left\| x - \sum_{k=1}^M x_k \right\|_{\mathcal{L}_\infty} \leq \frac{1}{\beta} \text{Remainder}_M \left(1 - \sqrt{1 - \beta^2\epsilon}\right).$$

Comments: The proof of Proposition 4.1 is straightforward given the statement and proof in the previous section. We refer the interested reader to a later publication. Like in the comments after Proposition 3.1, we present the first few terms of the series. Equation (11) reads:

$$\begin{aligned} x_2(t) &= \int_0^t e^{A(t-\tau)} f^{[2]}(x_1, x_1) d\tau \\ x_3(t) &= \int_0^t e^{A(t-\tau)} \left\{ 2f^{[2]}(x_2, x_1) \right\} d\tau \\ x_4(t) &= \int_0^t e^{A(t-\tau)} \left\{ 2f^{[2]}(x_3, x_1) + f^{[2]}(x_2, x_2) \right\} d\tau. \end{aligned}$$

Note the agreement with the expressions for the analytic case. The polynomial nature of the control system (8) leads to simplifications in the bound on the solution $\|x\|_{\mathcal{L}_\infty}$ and in the computation of the parameter β which roughly describes the nonlinearity and stability of the system. In computing β , no norms over complex planes are required. Whenever convergence is guaranteed it holds

$$\|x\|_{\mathcal{L}_\infty} \leq \frac{1}{\beta}.$$

Even though the estimates for polynomial vector fields have a simpler expression, they qualitatively agree with

the ones for the more general analytic vector field case: given the parameter β , the series converges for all forcing terms smaller in magnitude than a constant $\epsilon^* = \epsilon^*(\beta)$.

5 Conclusions

We have presented series expansions for the evolution of a large class of nonlinear control systems. One important feature is the detailed convergence analysis. In particular, assuming the origin is an exponentially stable equilibrium point, we provide sufficient conditions for convergence over the infinite horizon.

A number of research avenues remain open. It is of interest to characterize the relationship with the Chen-Fliess series, to extend Proposition 3.1 to systems with generic inputs, and to pursue further simplifications via normal form theory. Finally, the simplicity and convergence properties of the novel series might help in areas such as nonlinear controllability, trajectory generation, and numerical optimal control.

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