

## About the solutions of linear control systems on Lie groups

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### Abstract

*In this paper we prove in details the completeness of the solutions of a linear control system on a connected Lie group. On the other hand, we summarize some results showing how to compute the solutions. Some examples are given.*

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## 1. Introduction

In [1] Ayala and Tirao introduced the concept of linear control system  $\Sigma$  on a connected Lie group  $G$  as the family of ordinary differential equations given by

$$\Sigma : \quad \dot{g}(t) = \mathcal{X}(g(t)) + \sum_{j=1}^m u_j(t)X^j(g(t)),$$

where  $\mathcal{X}$  is a linear vector field, (see Definition 2.1),  $X^j$  are right-invariant vector fields for  $j = 1, \dots, m$  and  $u = (u_1, \dots, u_m)$  belongs to the class of admissible control functions  $\mathcal{U} \subset L^\infty(\mathbf{R}, \mathbf{R}^m)$ .

Linear control systems are important for at least two reasons. First, they are a natural generalization of the well known linear control system on the Euclidean space  $G = \mathbf{R}^n$  given by

$$\dot{x}(t) = Ax(t) + Bu(t), \quad A \in \mathbf{R}^{n \times n}, \quad B \in \mathbf{R}^{n \times m} \quad \text{and} \quad u = (u_1, \dots, u_m) \in \mathcal{U}.$$

Besides that, [9] Jouan proved that  $\Sigma$  is relevant from theoretical and practical point of view, see also [2], [3], [4], [6], [7] and [8]. Actually, he shows that any general affine control system

$$\Sigma_M : \quad \dot{x}(t) = X(x(t)) + \sum_{j=1}^m u_j(t)X^j(x(t)),$$

on a connected manifold  $M$  whose dynamics generate a finite dimensional Lie algebra, i.e.

$$\dim \text{Span}_{\mathcal{L}\mathcal{A}} \{X, Y^1, \dots, Y^m\} < \infty.$$

is equivalent to a linear control system on a Lie group  $G$  or on a homogeneous space of  $G$ .

In this paper we prove in details the completeness of the  $\Sigma$ -solution  $\phi(t, g, u)$  for any initial condition  $g \in G$ , control  $u \in \mathcal{U}$  and  $t \in \mathbf{R}$ . Furthermore, we show a way to compute the flow of an arbitrary drift  $\mathcal{X}$  and then the solution  $\phi(t, g, u)$ , which is specially suitable for nilpotent and simply connected Lie groups. In the same spirit we also recall a series solution-formula which appears in [1].

## 2. Linear vector fields

In [1] the authors introduced the notion of the **normalizer** of a Lie algebra  $\mathfrak{g}$  which is by definition the space

$$\eta := \text{norm}_{\mathcal{X}}(G)(\mathfrak{g}) := \{F \in \mathcal{X}(G); \text{ for all } \mathcal{Y} \in \mathfrak{g}, [F, \mathcal{Y}] \in \mathfrak{g}\}$$

where  $\mathcal{X}(G)$  stands for the set of all smooth vector fields on  $G$ .

Let us denote by  $e \in G$  the identity element of  $G$ .

**Definition: 2.1.** A vector field  $\mathcal{X}$  on  $G$  is said to be **linear** if it belongs to  $\eta$  and  $\mathcal{X}(e) = 0$ .

The following result (Theorem 1 of [7]) gives equivalent conditions for a vector field on  $G$  to be linear.

**Theorem: 2.2.** Let  $\mathcal{X}$  be a vector field on a connected Lie group  $G$ . The following conditions are equivalent:

1.  $\mathcal{X}$  is linear
2.  $\mathcal{X}$  is an infinitesimal automorphism
3.  $\mathcal{X}$  satisfies

$$(2.1) \quad \mathcal{X}(gh) = (dL_g)_h \mathcal{X}(h) + (dR_h)_g \mathcal{X}(g), \quad \text{for all } g, h \in G.$$

If we denote by  $(\varphi_t)_{t \in \mathbf{R}}$  the flow associated to the linear vector field  $\mathcal{X}$ , by definition an infinitesimal automorphism is a vector field such that its flow

$$\{\varphi_t : t \in \mathbf{R}\} \subset \text{Aut}(G)$$

is a subgroup of the Lie group of the automorphism of  $G$ . As usual,  $L_g$  and  $R_g$  denote the left and right translations on  $G$  and  $dL_g$ ,  $dR_g$  their derivatives.

**Remark: 2.3.** Item 2. of Theorem 2.2 shows that  $\mathcal{X}$  is complete. In fact, since  $\mathcal{X}(e) = 0$  for  $t \in \mathbf{R}$  it follows that  $\varphi_t$  is well defined in a neighborhood  $V_t$  of  $e \in G$ . Since  $G$  is connected,  $V_t$  generates  $G$ . So, for any  $g \in G$  there exist  $g_1, \dots, g_n \in V_t$  such that  $g = g_1 \cdots g_n$  implying that

$$\varphi_t(g) = \varphi_t(g_1 \cdots g_n) = \varphi_t(g_1) \cdots \varphi_t(g_n)$$

is well defined and therefore  $\mathcal{X}$  is complete.

Next we show that associated with any linear vector field  $\mathcal{X}$  there exists a  $\mathfrak{g}$ -derivation that is related with the flow of  $\mathcal{X}$ . Recall that  $D : \mathfrak{g} \rightarrow \mathfrak{g}$  is a derivation if

$$D[X, Y] = [DX, Y] + [X, DY], \text{ for any } X, Y \in \mathfrak{g}.$$

Of course  $\varphi_t(e) = e$  for all  $t \in \mathbf{R}$ , so if  $Y \in \mathfrak{g}$  we obtain

$$(2.2)[\mathcal{X}, Y](e) = \left(\frac{d}{dt}\right)_{t=0} (d\varphi_{-t})_{\varphi_t(e)} Y(\varphi_t(e)) = \left(\frac{d}{dt}\right)_{t=0} (d\varphi_{-t})_e Y(e).$$

The vector field  $Y$  is right invariant, therefore at any point  $g \in G$

$$\begin{aligned} [\mathcal{X}, Y](g) &= \left(\frac{d}{dt}\right)_{t=0} (d\varphi_{-t})_{\varphi_t(g)} Y(\varphi_t(g)) = \left(\frac{d}{dt}\right)_{t=0} (d\varphi_{-t})_{\varphi_t(g)} (dR_{\varphi_t(g)})_e Y(e) \\ &= \left(\frac{d}{dt}\right)_{t=0} (dR_g)_e (d\varphi_{-t})_e Y(e) = (dR_g)_e [\mathcal{X}, Y](e). \end{aligned}$$

In fact for any  $t \in \mathbf{R}$ ,  $\varphi_t$  is an automorphism of  $G$  therefore

$$\varphi_{-t} \circ R_{\varphi_t(g)} = R_g \circ \varphi_{-t}.$$

Thus, for a given linear vector field  $\mathcal{X}$ , one can associate the derivation  $\mathcal{D}$  of  $\mathfrak{g}$  defined as

$$\mathcal{D}Y = -[\mathcal{X}, Y](e), \text{ for all } Y \in \mathfrak{g}.$$

The minus sign in the above formula comes from the fact  $[Ax, b] = -Ab$  in  $\mathbf{R}^d$ . It is also used in order to avoid a minus sign in the equality stated in Proposition 2 of [7].

**Remark: 2.4.** For all  $t \in \mathbf{R}$ ,  $(d\varphi_t)_e = e^{t\mathcal{D}}$ . In particular, from the commutative diagram

$$\begin{array}{ccc} \mathfrak{g} & (d\varphi_t)_e \longrightarrow & \mathfrak{g} \\ \exp \downarrow & & \downarrow \exp \\ G & \varphi_t \longrightarrow & G \end{array}$$

it follows that

$$\varphi_t(\exp Y) = \exp(d\varphi_t)_e Y = \exp(e^{t\mathcal{D}} Y), \text{ for all } t \in \mathbf{R}, Y \in \mathfrak{g}.$$

**Remark: 2.5.** If  $G$  is a connected and simply connected nilpotent Lie group the exponential map is a diffeomorphism. In particular, given a derivation it is possible to explicitly compute the drift  $\mathcal{X}$  through the formula above via the logarithm map, as follows. Let  $\log(g) = Y$ , then

$$\varphi_t(g) = \exp(e^{tD} \log(g)), \text{ for all } t \in \mathbf{R}, g \in G.$$

**Remark: 2.6.** In [1] the authors proved that for connected and simply connected Lie groups the normalizer is isomorphic to the semidirect product  $\mathfrak{g} \otimes_s \partial\mathfrak{g}$  between  $\mathfrak{g}$  and the Lie algebra of derivations  $\partial\mathfrak{g}$  of  $\mathfrak{g}$ . Therefore, any linear vector field defines a derivation, but the converse is true just for simply connected Lie groups.

**Remark: 2.7.** For a general Lie algebra  $\mathfrak{g}$  pick an inner derivation  $D \in \partial\mathfrak{g}$  which means  $D = [\cdot, Y]$ , where  $Y \in \mathfrak{g}$ . In this situation  $D$  defines a linear vector field  $\mathcal{X} = \mathcal{X}^D$  and it is easy to determine

$$\mathcal{X} = \left( \frac{d}{dt} \right)_{t=0} \varphi_t$$

through the computation of its flow as follows

$$\varphi_t(g) = \exp(tY)g \exp(-tY), \text{ for all } t \in \mathbf{R}.$$

### 3. Completeness of the solutions

Consider a linear control system on a Lie group  $G$  introduced in [1] as

$$\Sigma : \quad \dot{g}(t) = \mathcal{X}(g(t)) + \sum_{j=1}^m u_j(t) X^j(g(t)),$$

where the drift  $\mathcal{X}$  is a linear vector field,  $X^j$  are right-invariant vector fields,  $u \in \mathcal{U} \subset L^\infty(\mathbf{R}, \Omega \subset \mathbf{R}^m)$  is the class of admissible controls, with  $\Omega \subset \mathbf{R}^m$  a convex subset satisfying  $0 \in \text{int}\Omega$ .

Since all the vector fields involved are analytical, for each control function  $u \in \mathcal{U}$  and each initial value  $g \in G$  there exists a unique solution  $\phi(t, g, u)$  defined on an open interval containing  $t = 0$  and satisfying  $\phi(0, g, u) = g$ . Note that in general  $\phi(t, g, u)$  is just a solution in the sense of Carathéodory, i.e., a locally absolutely continuous curve satisfying the

corresponding differential equation almost everywhere. In its domain we know that any solution of  $\Sigma$  satisfies the **cocycle property**

$$\phi(t + s, g, u) = \phi(t, \phi(s, g, u), \Theta_s u)$$

where the map  $\Theta_t$  is the **shift flow** on  $\mathcal{U}$  defined by

$$(\Theta_t u)(s) := u(t + s).$$

In the sequel, instead of  $\phi(t, g, u)$  we usually write  $\phi_{t,u}(g)$ . Note that smoothness of the vector fields  $\mathcal{X}, X^1, \dots, X^m$  implies the smoothness of  $\phi_{t,u}$ . Moreover, for a fixed  $t$  and  $u$  the map  $g \in G \mapsto \phi_{t,u}(g) \in G$  is a diffeomorphism whose inverse is given by  $g \in G \mapsto \phi_{-t, \Theta_t u}(g) \in G$ .

The next result shows that in order to compute solutions of  $\Sigma$  starting from an arbitrary initial condition it is enough to compute the corresponding solution at the identity element.

**Proposition: 3.1.** *For a given  $u \in \mathcal{U}$ ,  $t \in \mathbf{R}$ , let us denote by  $\phi_{t,u} := \phi_{t,u}(e)$  the solution of  $\Sigma$  starting at the origin  $e \in G$ . Then, the solution of  $\Sigma$  starting at  $g \in G$  satisfies*

$$\phi(t, g, u) = \phi_{t,u} \cdot \varphi_t(g) = L_{\phi_{t,u}}(\varphi_t(g)).$$

**Proof:** Let us consider the curve  $\alpha(t)$  given by

$$\alpha(t) = \phi_{t,u} \cdot \varphi_t(g).$$

Therefore,  $\alpha(0) = g$  and

$$\begin{aligned} \dot{\alpha}(t) &= (dL_{\phi_{t,u}})_{\varphi_t(g)} \frac{d}{dt} \varphi_t(g) + (dR_{\varphi_t(g)})_{\phi_{t,u}} \frac{d}{dt} \phi_{t,u} \\ &= (dL_{\phi_{t,u}})_{\varphi_t(g)} \mathcal{X}(\varphi_t(g)) + (dR_{\varphi_t(g)})_{\phi_{t,u}} \left\{ \mathcal{X}(\phi_{t,u}) + \sum_{j=1}^m u_j(t) X^j(\phi_{t,u}) \right\} \\ &= \left\{ (dL_{\phi_{t,u}})_{\varphi_t(g)} \mathcal{X}(\varphi_t(g)) + (dR_{\varphi_t(g)})_{\phi_{t,u}} \mathcal{X}(\phi_{t,u}) \right\} + \sum_{j=1}^m u_j(t) X^j(\alpha(t)). \end{aligned}$$

By item 2. of Theorem 2.2

$$(dL_{\phi_{t,u}})_{\varphi_t(g)} \mathcal{X}(\varphi_t(g)) + (dR_{\varphi_t(g)})_{\phi_{t,u}} \mathcal{X}(\phi_{t,u}) = \mathcal{X}(\phi_{t,u} \varphi_t(g)) = \mathcal{X}(\alpha(t)).$$

Consequently

$$\dot{\alpha}(t) = \mathcal{X}(\alpha(t)) + \sum_{j=1}^m u_j(t) X^j(\alpha(t)).$$

By the uniqueness of the solution, we have the desired conclusion.  $\square$

**Theorem: 3.2.** For each  $u \in \mathcal{U}$  and  $g \in G$  the corresponding solution  $\phi_{t,u}(g)$  of  $\Sigma$  is defined in the whole real line.

**Proof:** Since the solution of  $\Sigma$  starting at  $g$  and control  $u$  is given by  $\phi_{t,u}(g) = \phi_{t,u}\varphi_t(g)$  we only have to show that the solution starting at the identity element  $e \in G$  is defined for any  $t \in \mathbf{R}$ .

Consider  $u \in \mathcal{U}$  and let  $\alpha(t)$  defined on  $(-\tau', \tau)$  be the maximal solution of  $\Sigma$  associated with  $u$  satisfying  $\alpha(0) = e$ . Let  $\beta(t)$  be also a solution associated with  $u$  satisfying  $\beta(\tau) = e$  and defined on  $(\tau - \delta, \tau + \delta)$ . Consider the curve

$$\gamma(t) := \begin{cases} \alpha(t) & t \in (-\tau', \tau - \frac{1}{2}\delta) \\ \beta(t)\varphi_{t-(\tau-\frac{1}{2}\delta)}(g^{-1}h) & [\tau - \frac{1}{2}\delta, \tau + \delta) \end{cases}$$

where  $g = \alpha(\tau - \frac{1}{2}\delta)$  and  $h = \beta(\tau - \frac{1}{2}\delta)$ . It is straightforward to check that  $\gamma$  is well defined and continuous. Moreover, for all  $t \in (-\tau', \tau - \frac{1}{2}\delta)$ ,  $\gamma(t)$  it is a solution of  $\Sigma$ . If we denote by  $\eta(t) := \varphi_{t-(\tau-\frac{1}{2}\delta)}(g^{-1}h)$  we have, for all  $t \in [\tau - \frac{1}{2}\delta, \tau + \delta)$

$$\dot{\gamma}(t) = \frac{d}{dt}\beta(t)\eta(t) = (dL_{\beta(t)})_{\eta(t)}\dot{\eta}(t) + (dR_{\eta(t)})_{\beta(t)}\dot{\beta}(t).$$

However,

$$\dot{\eta}(t) = \mathcal{X}(\eta(t)) \quad \text{and} \quad \dot{\beta}(t) = \mathcal{X}(\beta(t)) + \sum_{j=1}^m X^j(\beta(t))$$

and so

$$\begin{aligned} \eta(t) &= (dL_{\beta(t)})_{\eta(t)}\mathcal{X}(\eta(t)) + (dR_{\eta(t)})_{\beta(t)}\left(\mathcal{X}(\beta(t)) + \sum_{j=1}^m X^j(\beta(t))\right) \\ &= (dL_{\beta(t)})_{\eta(t)}\mathcal{X}(\eta(t)) + (dR_{\eta(t)})_{\beta(t)}\mathcal{X}(\beta(t)) + \sum_{j=1}^m X^j(\beta(t)\eta(t)) \end{aligned}$$

$$= \mathcal{X}(\gamma(t)) + \sum_{j=1}^m X^j(\gamma(t))$$

showing that  $\gamma(t)$  is a solution of  $\Sigma$  defined on  $(-\tau', \tau + \delta)$  associated with  $u \in \mathcal{U}$  and satisfying  $\gamma(0) = e$  which is a contradiction with the maximality of  $\alpha(t)$ . It turns out that  $\alpha$  must be defined in  $(-\tau', \infty)$ . Analogously it is possible to show the same for negative times. Thus, the solutions of  $\Sigma$  starting at  $e \in G$  are defined in the whole real line.  $\square$

#### 4. Solution and series

In this section we recall a result that appears in [1] which shows how to compute the  $\Sigma$  solutions when you know the flow of the drift.

**Theorem: 4.1.** *Let us consider a constant admissible control,  $u \in \mathbf{R}^m$ . Therefore, the vector field  $\mathcal{X} + \sum_{j=1}^m X^j$  has the solution given by*

$$(4.1) \quad \phi(t, g, u) = \varphi_t(x) \exp \left( \sum_{j=1}^{\infty} (-1)^{n+1} t^n d_n(X^u, D) \right)$$

where  $X^u = \sum_{j=1}^m u_j X^j \in \mathfrak{g}$  and for each  $n \geq 1$ ,

$$d_n : \mathfrak{g} \otimes_s \partial \mathfrak{g} \longrightarrow \mathfrak{g}$$

is a homogeneous polynomial map of degree  $n$ .

In particular, some of the first terms of  $d_n$  are obtained by recursive formula as follows:

$$\begin{aligned} d_1(Y^u, D) &= Y^u \\ d_2(Y^u, D) &= \frac{1}{2} D(Y^u) \\ d_3(Y^u, D) &= \frac{1}{12} [Y^u, D(Y^u)] + \frac{1}{6} D^2(Y^u) \\ d_4(Y^u, D) &= \frac{1}{24} [Y^u, D^2(Y^u)] + \frac{1}{24} D^3(Y^u), \text{ etc.} \end{aligned}$$



### 5. Examples

In order to build examples of linear control systems on a Lie group  $G$  it is worth to compute first the Lie algebra  $\partial\mathfrak{g}$  of  $\mathfrak{g}$ , see [5]. Of course, the dimension of  $\partial\mathfrak{g}$  varies from Abelian to semisimple Lie groups. In fact, in the Euclidean case any linear transformation  $D : \mathbf{R}^d \rightarrow \mathbf{R}^d$  is trivially a derivation. However, in a semisimple Lie group every derivation is inner. Thus, the dimension of  $\partial\mathfrak{g}$  varies from  $d^2$  to  $d$ .

In this section we show some examples

**Example: 5.1.** Let  $G = E(2)$  the Lie group of the Euclidean motions of the plane

$$G = \left\{ g = \begin{pmatrix} 1 & 0 & 0 \\ x & a & b \\ y & -b & \alpha \end{pmatrix} : (x, y) \in \mathbf{R}^2, a^2 + b^2 = 1 \right\}.$$

Any point  $(x, y)$  in  $\mathbf{R}^2$  is both translated and rotated by the action of elements in  $G$ . The Lie algebra  $\mathfrak{g}$  of  $G$  is given by

$$\mathfrak{g} = \left\{ \begin{pmatrix} 0 & 0 & 0 \\ a & 0 & c \\ b & -c & 0 \end{pmatrix} : a, b, c \in \mathbf{R} \right\}.$$

Let us consider the basis

$$\mathfrak{g} = \text{Span} \left\{ Y^1 = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, Y^2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}, Y^3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{pmatrix} \right\}$$

and the inner derivations  $D_1$  and  $D_3$  determined by  $Y^1$  and  $Y^3$  respectively.

We obtain linear vector fields  $\mathcal{X}^1 = \mathcal{X}^{D_1}$  and  $\mathcal{X}^3 = \mathcal{X}^{D_3}$  as follows

$$\begin{aligned} \mathcal{X}^1(g) &= \left( \frac{d}{dt} \right)_{t=0} \exp(tY^1)g \exp(-tY^1) \\ &= \left( \frac{d}{dt} \right)_{t=0} \begin{pmatrix} 1 & 0 & 0 \\ x+t-at & a & b \\ y+bt & -b & -a \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 1-a & 0 & 0 \\ b & 0 & 0 \end{pmatrix} \end{aligned}$$

and

$$\begin{aligned}\mathcal{X}^3(g) &= \left(\frac{d}{dt}\right)_{t=0} \exp(tY^3)g \exp(-tY^3) \\ &= \left(\frac{d}{dt}\right)_{t=0} \begin{pmatrix} 1 & 0 & 0 \\ x \cos t + y \sin t & a & b \\ -x \sin t + y \cos t & -b & a \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ y & 0 & 0 \\ -x & 0 & 0 \end{pmatrix}\end{aligned}$$

**Example: 5.2.** Let  $\mathfrak{g} = \mathbf{R}X^1 + \mathbf{R}X^2 + \mathbf{R}X^3$  the Lie algebra of the connected and simply connected Heisenberg Lie group  $G$  with the following generators

$$X^1 = \frac{\partial}{\partial x_1}, \quad X^2 = x_3 \frac{\partial}{\partial x_1} + \frac{\partial}{\partial x_2} \quad \text{and} \quad X^3 = \frac{\partial}{\partial x_3}$$

The only one non-vanishing Lie bracket is  $[X^3, X^2] = X^1$ . The group  $G$  is diffeomorphic to  $\mathbf{R}^3$  with the non-Abelian group operation  $* : G \rightarrow G$  given by

$$\begin{aligned}(x_1, x_2, x_3) * (y_1, y_2, y_3) &= (x_1 + y_1 + x_3 y_2, x_2 + y_2, x_3 + y_3), \text{ and} \\ (x_1, x_2, x_3)^{-1} &= (-x_1 + x_2 x_3, -x_2, -x_3).\end{aligned}$$

On the other hand, the exponential and logarithm maps are given by

$$\exp(a_1 X^1 + a_2 X^2 + a_3 X^3) = (a_1 + \frac{1}{2} a_2 a_3, a_2, a_3)$$

and

$$\log(x_1, x_2, x_3) = (x_1 - \frac{1}{2} x_2 x_3) X^1 + x_2 X^2 + x_3 X^3.$$

Let us consider the linear control system  $\Sigma$  given by

$$\dot{g} = \mathcal{X}(g) + u X^2(g), \quad u \in \mathbf{R},$$

where  $g = (x_1, x_2, x_3) \in G$  and the infinitesimal automorphism  $\mathcal{X}$  is determined by

$$\mathcal{X}_t(x_1, x_2, x_3) = (x_1 + x_2 t + \frac{1}{2} x_2^2 t, x_2, t x_2 + x_3).$$

In fact, it can be checked that  $\mathcal{X}_t \in \text{Aut}(G)$  for every real number  $t$ . In coordinates, the system  $\Sigma$  reads

$$\Sigma : \begin{cases} \dot{x}_1 = x_2 + \frac{1}{2}x_2^2 + ux_3 \\ \dot{x}_2 = u \\ \dot{x}_3 = x_2 \end{cases}$$

According to our previous results, the solution exists and is given by the series-solution as

$$\phi_{t,u}(g) = \varphi_t(g) \exp \left( \sum_{j=1}^{\infty} (-1)^{n+1} t^n d_n(uY^2, D) \right).$$

The derivation  $D$  associated to  $\mathcal{X}$  is the matrix  $\begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$ . Since  $D$  is nilpotent with nilpotency degree 2, it follows that  $d_n$  is zero for  $n \geq 4$ . The non-null terms of the series are listed below:

$$\begin{aligned} d_1 &= uY^2, \\ d_2 &= \frac{1}{2}u(Y^1 + Y^3), \\ d_3 &= -\frac{1}{12}u^2Y^1 \text{ and} \\ d_4 &= d_5 = \dots = 0. \end{aligned}$$

In such a case, we get a finite series

$$\zeta(t) = td_1 - t^2d_2 + t^3d_3$$

so that

$$\exp \zeta(t) = \exp \left( \left( -\frac{t^3}{12}u^2 - \frac{t^2}{2}u \right) Y^1 + utY^2 - \frac{t^2}{2}uY^3 \right).$$

By the exponential rule, the solution  $\phi_{t,u}(g)$  with initial condition  $g$  and constant control  $u$  reads

$$\phi(t, g, u) = \left( x_1 + \left( x_2 + \frac{1}{2}x_2^2 + ux_3 \right) t + \left( ux_2 - \frac{u}{2} \right) t^2 - \frac{t^3}{3}u^2, x_2 + ut, tx_2 + x_3 - \frac{t^2}{2}u \right).$$

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