Discovering engineering (im)possibilities with geometry and topology¹

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Feedback stabilizability

Applied Koopman operator methods

Deep neural network autoencoders

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Brockett's necessary condition and beyond A homotopy theorem beyond the Coron/Mansouri tests Periodic orbits can be easier to stabilize than equilibria

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Two fundamental problems of control theory

Consider

$$\frac{dx}{dt} = f(x, u),\tag{1}$$

where $M \ni x$ is a smooth manifold and f is smooth.

1. **Controllability problem**: Given $a, b \in M$, find u(t) s.t. x(T) = b if x(0) = a for some T > 0.

2. Stabilizability problem: Given a compact subset $A \subset M$, find smooth u(x) s.t. A is asymptotically stable² for the closed-loop vector field F(x) = f(x, u(x)). Link

²For every open $W \supset A$ there is an open $V \supset A$ s.t. all forward *F*-trajectories initialized in *V* are contained in *W* and converge to *A*.

The stabilization conjecture and Brockett's solution

Often $A = \{x_*\}$ is a point, $M = \mathbb{R}^n$ in the stabilization problem.

Stabilization conjecture (pre-1983): a reasonably strong form of controllability implies smooth stabilizability of a point.

Example: the "Heisenberg system" or "nonholonomic integrator"

$$\begin{aligned} \dot{x} &= u \\ \dot{y} &= v \\ \dot{z} &= yu - xv \end{aligned} \} = f(\mathbf{x}, \mathbf{u}).$$

is controllable in every sense imaginable. But Brockett (1983) showed that no point is stabilizable, refuting the conjecture. How?

Theorem (Brockett). If a point is stabilizable, then image(f) is a neighborhood of 0. (In the example, $(0, 0, \varepsilon) \notin \text{image}(f)$.)

Other stabilizability work

- Exponential (Gupta, Jafari, Kipka, Mordukhovich 2018; Christopherson, Mordukhovich, Jafari 2022),
- global (Byrnes 2008, Baryshnikov 2023),
- time-varying (Coron 1992), and
- discontinuous (Clarke, Ledyaev, Sontag, Subbotin 1997)

variants of the stabilization problem are not considered here.

Coron's and Mansouri's obstructions

Krasnosel'skiĭ and Zabreĭko (1984) obtained a necessary condition for asymptotic stability of an equilibrium of a vector field.

Using this, Coron introduced a homological obstruction sharper than Brockett's, and Mansouri generalized. Define

$$\Sigma := \{ (x, u) \in \mathbb{R}^n \times \mathbb{R}^m \colon f(x, u) \neq 0 \}.$$

Theorem (Coron 1990). If n > 1 and a point is stabilizable,

$$f_*(H_{n-1}(\Sigma)) = H_{n-1}(\mathbb{R}^n \setminus \{0\}) \qquad (\cong \mathbb{Z}).$$

Theorem (Mansouri 2010). If a closed codimension > 1 submanifold $A \subset \mathbb{R}^n$ with Euler characteristic $\chi(A)$ is stabilizable,

$$f_*(H_{n-1}(\Sigma)) \supset \chi(A) \cdot H_{n-1}(\mathbb{R}^n \setminus \{0\}) \qquad (\cong \chi(A) \cdot \mathbb{Z}).$$

Limitations of these results

The results of Brockett, Coron, Mansouri rely on parallelizability of \mathbb{R}^n to view vector fields and control systems as \mathbb{R}^n -valued.

Furthermore, they apply only to the special case that A is a point or a closed submanifold of \mathbb{R}^n with $\chi(A) \neq 0$.

But sometimes one wants to stabilize more general subsets of more general spaces: robot gaits, safe behaviors for self-driving cars, etc.

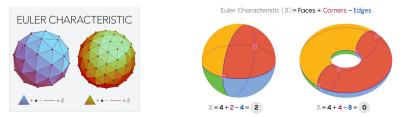
How to test for stabilizability in such general settings?³

- Generalization of Brockett's test (MDK and Daniel E. Koditschek, J Geometric Mechanics, 2022).
- Generalization of Coron's and Mansouri's tests (MDK, SIAM J Control and Optimization, 2023).

³An exposition of all stabilizability results here is in 2023 book *Topological Obstructions to Stability and Stabilization* by W. Jongeneel and E. Moulay.

A primer on the Euler characteristic⁴

Goes back to Francesco Maurolico (1537), Leonhard Euler (1758).



Notation: $\chi(Y) \coloneqq$ Euler characteristic of Y.

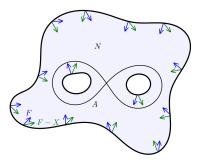
Examples: $\chi(\bullet) = 1$, $\chi(\mathbb{S}^1) = 0$, $\chi(\mathbb{S}^2) = 2$, $\chi(\text{figure 8}) = -1$

Theorem (Poincaré, Hopf): if *N* is a compact smooth manifold with boundary ∂N , then $\chi(N) = 0 \iff$ there exists a nowhere-zero smooth vector field on *N* pointing inward at ∂N .

⁴Figures from Quanta Magazine.

Generalization of Brockett's test

Theorem (MDK & Koditschek 2022): Let $A \subset M$ be compact & stabilizable. Then $\chi(A)$ is well-defined. If $\chi(A) \neq 0$, then for any sufficiently small vector field X, $\chi(x_0) = f(x_0, u_0)$ for some x_0, u_0 .



Proof: Assume \exists stabilizing u(x) and define F(x) := f(x, u(x)). Lyapunov function theory $\implies \exists$ compact smooth domain $N \supset A$ s.t. F points inward at ∂N and $\chi(A) = \chi(N) \neq 0$. Continuity $\implies F - X$ points inward at ∂N if X is small $\implies F - X$ has a zero by Poincaré-Hopf $\implies \exists x_0 \text{ s.t. } X(x_0) = F(x_0) = f(x_0, u(x_0))$. Examples

Heisenberg system

Kinematic differential drive robot

$$\begin{aligned} \dot{x} &= u & \dot{x} &= u \cos \theta \\ \dot{y} &= v & (2) & \dot{y} &= u \sin \theta & (3) \\ \dot{z} &= yu - xv & \dot{\theta} &= v \end{aligned}$$

The right side of (2) $\neq X_{\varepsilon} \coloneqq (0,0,\varepsilon)$ for any $\varepsilon > 0$.

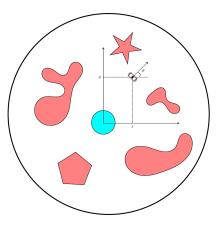
The right side of (3) $\neq X_{\varepsilon} := (\varepsilon \sin \theta, -\varepsilon \cos \theta, 0)$ for any $\varepsilon > 0$.

Thus, our result \implies A is not stabilizable if $\chi(A) \neq 0$. E.g., if A is a stabilizable compact submanifold, A is a union of circles and tori.

Other applications: any stabilizable compact set has zero Euler characteristic for satellite orientation with ≤ 2 thrusters, for nonholonomic dynamics with ≥ 1 global constraint 1-form,...

Safety application

Our Brockett generalization implies an obstruction to a control system operating safely, i.e., ensuring trajectories initialized on the boundary of some "bad" set immediately enter some "good" set.



E.g., impossible for this differential drive robot to aim within ± 179 degrees of the origin while "strictly" avoiding obstacles via u(x).

Homotopy theorem & generalized Coron, Mansouri tests

Homotopy theorem (MDK 2023). Let *X*, *Y* be smooth vector fields on a manifold *M* with a compact set $A \subset M$ asymptotically stable for both. There is an open set $U \supset A$ such that $X|_{U \setminus A}$, $Y|_{U \setminus A}$ are homotopic through nowhere-zero vector fields.

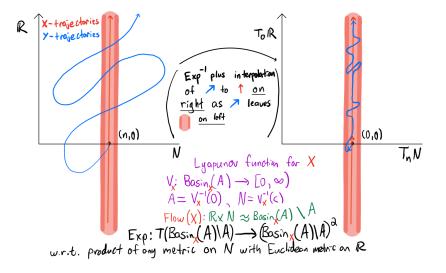
 \implies Theorem (MDK 2023). Let the compact set $A \subset M$ be asymptotically stable for *some* smooth vector field Y on M. If A is stabilizable for $\dot{x} = f(x, u)$, then for all small enough open $U \supset A$,

$$H_{\bullet}(T(U \setminus A) \setminus 0) \supset \underbrace{f_*H_{\bullet}(\Sigma) \supset Y_*H_{\bullet}(U \setminus A)}_{\mathcal{F}}.$$

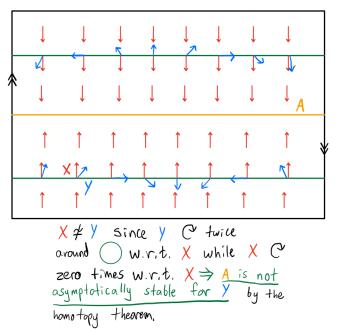
cf. Coron, Mansouri

These are stronger than all preceding results: there is an example (MDK 2023) for which non-stabilizability is detected by each of these theorems but not by any of the preceding theorems.

Proof of the homotopy theorem



Möbius strip example



Can these results detect stabilizability of periodic orbits?

If A is the image of a periodic orbit with the same orientation for X and Y, the straight-line homotopy over a sufficiently small open $U \supset A$ satisfies the homotopy theorem's conclusion regardless of whether A is attracting, repelling, or neither for X or Y.

 \implies homotopy theorem gives no information on stability or stabilization of periodic orbits. Since this is the strongest result, preceding results also give no information.

...Could it be that periodic orbits might be "easy" to stabilize?

Periodic orbits are sometimes easier to stabilize

Indeed, at least sometimes:

Theorem (Anthony M. Bloch & MDK, in preparation). For a broad class of control systems including Heisenberg's and the differential-drive robot, **any periodic orbit that can be created can be stabilized**—even though *no equilibrium that can be created can be stabilized* for the mentioned examples!

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Many assume the dynamical system is globally linearizable Which ones are?

1-parameter subgroups of torus actions with asymptotic phase

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"Modern Koopman theory for dynamical systems"

$$\dot{x} = rac{d}{dt}x = f(x), \qquad x \in M$$

- "A central focus of modern Koopman analysis is to find a finite set of nonlinear measurement functions, or coordinate transformations, in which the dynamics appear linear."⁵
- ▶ I.e., find an embedding $F: M \hookrightarrow \mathbb{R}^n$ such that y = F(x) satisfies $\dot{y} = By$ for some $n \times n$ matrix B, or equivalently

$$\forall t \in \mathbb{R} \colon F \circ \Phi^t = e^{Bt} \circ F$$
, where $\Phi = \text{flow}(f)$.

- Can then make linear predictions F(x(t)) = e^{Bt}F(x(0)) of x(t) from x(0), modulo nonlinearity from applying F and F⁻¹.
- **Fundamental question**: when is (M, Φ) globally linearizable?

⁵Brunton, Budišić, Kaiser, and Kutz. SIAM Review, 64.2 (2022).

When is a dynamical system (M, Φ) globally linearizable?⁷

Not when *M* is connected and Φ has a compact non-global attractor *A*, since basin(*A*) would then be closed (by the Jordan normal form theorem) in addition to open, hence clopen, so basin(*A*) = *M*.⁶

Hence we study global linearizability of the restriction (S, Φ) of Φ to a basin S of a compact attractor A; we also study the important case that S is any compact invariant set for Φ .

In these cases we obtain **necessary and sufficient conditions for global linearizability** of (S, Φ) by an embedding, for the two cases of topological and smooth embeddings.

⁶This observation is complementary to Cor. 3 of Liu-Ozay-Sontag (2023). ⁷MDK and P. Arathoon, *Linearizability of flows by embeddings (2023)*.

Preliminaries

 $F: S \to \mathbb{R}^n$ is a **topological embedding** if F is a one-to-one continuous map with a continuous inverse $F^{-1}: F(S) \to S$, and is a **smooth embedding** if additionally F and F^{-1} are smooth.

The *n*-torus $T = T^n$ is Lie group isomorphic to $(\mathbb{R}/\mathbb{Z})^n$, vectors with *n* real entries but with addition defined elementwise modulo 1.

A torus action on S is a map $\Theta : T \times S \to S$ satisfying $\Theta^{\tau_1 + \tau_2}(s) = \Theta^{\tau_1} \circ \Theta^{\tau_2}(s)$ for all $s \in S$ and $\tau_1, \tau_2 \in T$.

The flow (S, Φ) is a 1-parameter subgroup of a torus action if $\Phi^t = \Theta^{\omega t \mod 1}$ for some torus action Θ on $S, \omega \in \mathbb{R}^n \cong \text{Lie}(T^n)$.

The linearizability theorem, part 1: compact invariant sets

Observation: If (S, Φ) is linearizable with S compact, Jordan normal form theorem implies (S, Φ) embeds into flow on \mathbb{C}^n of a diagonal imaginary matrix, so (S, Φ) is 1-parameter subgroup of restriction of standard torus action of T^n on \mathbb{C}^n to a subtorus.

This gives one implication below; Mostow-Palais gives the other.

Theorem (MDK and P. Arathoon). If S is a compact submanifold, (S, Φ) is linearizable by a smooth embedding \iff (S, Φ) is a 1-parameter subgroup of a smooth torus action.

Theorem (MDK and PA). If S is compact, (S, Φ) is linearizable by a topological embedding $\iff (S, \Phi)$ is a 1-parameter subgroup of a continuous torus action with finitely many orbit types⁸.

⁸I.e., there are only finitely many subgroups $H \subset T$ such that $H = \{\tau \in T : \Theta^{\tau}(s) = s\}$ is the set that fixes some $s \in S$.

Implications concerning linearizability and topology

If (S, Φ) is a 1-parameter subgroup of a smooth torus action, Bochner's linearization theorem yields an $n \times n$ skew matrix B_e and a system of local coordinates on a neighborhood of each equilibrium $e \in S$ such that $\Phi^t \approx e^{B_e t}$. Hence if e is isolated then B_e is invertible, $n = \dim S$ is even, and the Hopf index of e is +1.

Corollary (MDK and PA). If S is an odd-dimensional connected compact submanifold with at least one isolated equilibrium, then (S, Φ) cannot be linearized by a smooth embedding.

Corollary (MDK and PA).⁹ If S is a compact submanifold containing at most finitely many equilibria such that (S, Φ) is linearizable by a smooth embedding, $\chi(S) = \#\{\text{equilibria}\} \ge 0.$

Euler char.

⁹Apply the Poincaré-Hopf theorem.

Another point of view: quasiperiodic pinched torus families



Figure: examples of quasiperiodic pinched torus families

Definition. *P* is a **pinched torus family** if there are $m, n \in \mathbb{N}$, closed subsets $C_1, \ldots, C_n \subset S \subset T^m$, and a continuous group homomorphism $F: T^n \to T^m$ such that *P* is the quotient of $F^{-1}(S)$ by collapsing the *j*-th (\mathbb{R}/\mathbb{Z})-factor of $F^{-1}(C_j) \subset T^n$ for all *j*. A pinched torus family *P* is **quasiperiodic** if it is equipped with the induced flow generated by any $\omega \in \mathbb{R}^n$ with $\mathsf{TF}(\omega) = 0$.

Proposition (MDK and PA). If S is compact, (S, Φ) is linearizable by a topological embedding $\iff (S, \Phi)$ is a quasiperiodic pinched torus family.

The linearizability theorem, part 2: S = basin(A)

If S is the basin of an asymptotically stable compact set $A \subset S$, A has continuous (smooth) **asymptotic phase**¹⁰ if there is a continuous (smooth) **asymptotic phase map** $P: S \rightarrow A$ satisfying

$$P \circ \Phi^t|_S = \Phi^t \circ P$$
 for all $t \in \mathbb{R}$.

Theorem (MDK and PA). (S, Φ) is linearizable by a topological embedding $\iff A$ has continuous asymptotic phase & (A, Φ) is a 1-parameter subgroup of a continuous torus action with finitely many orbit types.

Theorem (MDK and PA). (S, Φ) is linearizable by a smooth embedding \iff A is an embedded submanifold with smooth asymptotic phase, (A, Φ) is a 1-parameter subgroup of a smooth torus action, & locally $\Phi \hookrightarrow$ reducible lin. flow on vector bundle...

¹⁰This notion has roots in oscillator theory, and more generally NHIM theory.

Questions remain

Theorem (MDK and PA). (S, Φ) is linearizable by a smooth embedding \iff ..., & for some open $U \supset A$, (U, Φ) embeds in a reducible linear flow covering Φ on some vector bundle over A.

When is this the case? MDK and Revzen, Physica D (2021) give fairly complete answers¹¹ in the special cases that A is an equilibrium or periodic orbit, and some is known when A is a quasiperiodic torus, but this remains an open question in general.

A necessary condition for A to satisfy all conclusions of the theorem is that A be an (eventually relatively ∞ -)**normally hyperbolic invariant manifold**. See Eldering, MDK, Revzen (2018) for related results on asymptotic phase and linearizability.

¹¹involving "nonresonance" and "spectral spread" conditions on eigenvalues or Floquet multipliers of the infinitesimal linearization of the dynamics at A

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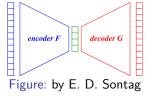
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They can't work and yet they do: resolving the paradox Just delete a thickened cut locus or top of a Morse complex (deep NN) Autoencoding and topological obstructions to it

[data pts on low-dim submanifold] ↔

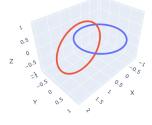


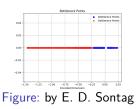
 $\stackrel{\rightsquigarrow}{\longrightarrow} [\text{compressed } / \\ \text{decompressed data} \\ \text{pts}]$

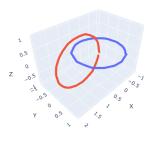
- ► "Manifold hypothesis" postulates data set ⊂ ℝⁿ lies on some k-dim submanifold K, describable locally by k < n parameters</p>
- ▶ For K linear, classical approaches like PCA / MDS work well
- ► K nonlinear, more challenging "manifold learning" problem
- Popular approach: look for autoencoder G ∘ F, where the encoder output F: ℝⁿ → ℝ^k is the desired k-parameters, G: ℝ^k → ℝⁿ is the decoder, and F, G are continuous
- Ideal autoencoders: G(F(x)) = x for all $x \in K$
- ► These do not usually exist! Since existence ⇒ k-dim K topologically embeds in ℝ^k, which is not true of most k-dim K

If autoencoding can't work, why does it?¹² Example:









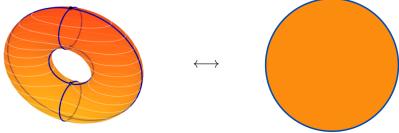
Explanation:

- A pair of circles ⊂ ℝ³, after thickening then deleting small intervals, is diffeomorphic to a pair of intervals ⊂ ℝ
- Encoder F: ℝ³ → ℝ can be any extension of this diffeomorphism. Decoder G: ℝ → ℝ³ can be any extension of the inverse diffeomorphism

Can always find such small intervals disjoint from the data set

¹²MDK and E. D. Sontag, Why do autoencoders work? (2023).

If autoencoding can't work, how does it? More generally:



Explanation:

- A k-dim manifold ⊂ ℝⁿ, after thickening then deleting either (i) a cut locus or (ii) the "top" cells from the complex of a polar Morse function¹³, is diffeomorphic to a k-dim disk ⊂ ℝ^k
- ► Encoder F: ℝⁿ → ℝ^k can be any extension of this diffeomorphism. Decoder G: ℝ^k → ℝⁿ can be any extension of the inverse diffeomorphism

Can always find such a "disk boundary" disjoint from the data

¹³A *navigation function*, in the parlance of Rimon and Koditschek; these exist by Thm 3 in *Robot navigation functions on manifolds with boundary* (1990).

Almost-ideal autoencoders always exist

 $\mathcal{F}^{\ell,m} \subset \{\text{continuous funcs } \mathbb{R}^{\ell} \to \mathbb{R}^{m}\}\ \text{are possible neural outputs.}$ **Theorem 1 (MDK and E. D. Sontag).** Let $K \subset \mathbb{R}^{n}$ be a finite union of compact submanifolds with(out) boundary, each of dimension $\leq k$. For each $\varepsilon, \delta > 0$ there is a closed set $K_0 \subset K$ with intrinsic measure $\mu(K_0) < \delta$ and $F \in \mathcal{F}^{n,k}$, $G \in \mathcal{F}^{k,n}$ such that length, surface area,...

$$\sup_{x\in K\setminus K_0} \|G(F(x))-x\|<\varepsilon.$$
(4)

Moreover, K_0 can be chosen disjoint from any finite set $S \subset K$ and such that $M \setminus K_0$ is connected for each component M of K.

Q. Can K_0 be taken "smaller", e.g., measure zero? **A.** No, by...

Optimality of the almost-ideal autoencoding theorem

Theorem 2 (MDK and EDS). Let $K \subset \mathbb{R}^n$ be a *k*-dimensional compact submanifold without boundary. For any continuous functions $F : \mathbb{R}^n \to \mathbb{R}^k$ and $G : \mathbb{R}^k \to \mathbb{R}^n$,

$$\sup_{x \in \mathcal{K}} \|G(F(x)) - x\| \ge \underbrace{r_{\mathcal{K}}}_{\text{reach}} > 0.$$
(2)

Proof:

- ► $N_{r_{\kappa}}(K) := \{x \in \mathbb{R}^n : \operatorname{dist}(x, K) < r_{\kappa}\}$ contains line segment from $x \in N_{r_{\kappa}}(K)$ to nearest $\rho(x) \in N_{r_{\kappa}}(K)$; ρ is continuous.
- If (2) does not hold, t → ρ ∘ (tG ∘ F|_K + (1 − t) id_K) is a homotopy of id_K to ρ ∘ G ∘ F|_K, so deg₍₂₎(ρ ∘ G ∘ F|_K) = 1.

$$\blacktriangleright \implies$$
 contradiction, since

$$0 = \deg_{(2)}(\rho \circ G \circ F|_{\mathcal{K}}) \sim \underbrace{(\rho \circ G \circ F|_{\mathcal{K}})^*}_{||} : \check{H}^k(\mathcal{K}) \to \check{H}^k(\mathcal{K})$$
$$(F|_{\mathcal{K}})^* \circ \underbrace{(G|_{F(\mathcal{K})})^*}_{0} \circ \rho^*$$

as domain[$(G|_{F(K)})^*$] = $\check{H}^k(F(K)) = 0$ by duality theory.

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