

The fast-switching phenomenon in time-optimal control problems

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The Bang-Bang principle in the linear case

Consider the **finite-dimensional** control system

$$\dot{x} = Ax + Bu, \quad x \in \mathbb{R}^n, \quad A \in \mathbb{R}^{n^2}, \quad B \in \mathbb{R}^{n \times m},$$

and $U \subset \mathbb{R}^m$ a bounded polyhedron.

Problem (Linear time-optimal problem)

Given $x_0, x_1 \in \mathbb{R}^n$, find $u \in L^2([0, T], \mathbb{R}^m)$ such that

- $x(0, x_0; u) = x_0$ and $x(T, x_0; u) = x_1$;
- $u(t) \in U$ for a.e. $t \in [0, T]$;
- T be **as small** as possible.

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 - T be **as small** as possible.
-
- If there exist any pair $\tilde{T} > 0$ and $\tilde{u} \in L^2([0, \tilde{T}], U)$ that solve the problem, then there exist a **minimal** $T > 0$ and an **optimal control** $u^* \in L^2([0, T], U)$ that solve it.

The Bang-Bang principle in the linear case

- Taking the dual curve $t \mapsto \lambda(t) \in \mathbb{R}^{n^*} \setminus \{0\}$, that satisfies the **adjoint equation**

$$\dot{\lambda}(t) = -A^T \lambda(t), \quad t \in [0, T],$$

the optimal control u^* solves, for a.e. $t \in [0, T]$, the **linear programming** problem

$$\langle \lambda(t), Bu^*(t) \rangle = \min_{u \in U} \langle \lambda(t), Bu \rangle, \quad \text{a.e. } t \in [0, T],$$

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- Under appropriate **normality** assumptions, we find non-overlapping intervals $I_1, \dots, I_N \subset [0, T]$ such that

$$[0, T] = \bigcup_{i=1}^N I_i, \quad u^*(t) = v_i \text{ if } t \in \text{int}(I_i).$$

and v_i a vertex of U . The control **bangs** around vertexes of U .
LASALLE, 1961

The Bang-Bang principle in infinite dimensions

- The Bang-Bang phenomenon appears if we want to control **parabolic** PDE's.
- For **hyperbolic** equations: "There is no true Bang-Bang principle at all" **RUSSELL**.
- Depending on the initial and on the final state, the controls governing a controlled wave equation

$$\frac{\partial^2 w}{\partial t^2} - \frac{\partial^2 w}{\partial x^2} = g(x)u(t),$$

may possess any degree of differentiability.

The Bang-Bang principle in infinite dimensions

ZUAZUA, WANG ET AL. Let $\Omega \subset \mathbb{R}^n$ be a bounded domain, $\partial\Omega$ a C^2 boundary, $\omega \subset \Omega$ be an open set. Consider

$$\begin{cases} y_t - \Delta y + a(x, t)y = \chi_\omega u & \text{in } \Omega \times \mathbb{R}^+ \\ y = 0 & \text{on } \partial\Omega \times \mathbb{R}^+ \\ y(x, 0) = y_0(x) & \text{in } \Omega \end{cases}$$

where

- $a \in L^\infty(\Omega \times \mathbb{R}^+)$ and $y_0 \in L^2(\Omega) \setminus \{0\}$,
- It is of the form $\dot{y} = Ay + Bu$, with
 - $A(x, t)y = \Delta y - a(x, t)y$,
 - $B(x) = \chi_\omega(x)$.

The Bang-Bang principle in infinite dimensions

- For $M > 0$, we choose the control u in

$$\mathcal{U}^M := \{u : \mathbb{R}^+ \rightarrow L^2(\Omega) \mid \|u(t, \cdot)\|_{L^2(\Omega)} \leq M \text{ a.e. } t > 0\}.$$

- We say that a control u belongs to \mathcal{U}_{adm}^M if $u \in \mathcal{U}^M$ and there exists $t > 0$ such that $y(t, x; u) = 0$.

Problem (Time-optimal problem)

$$T(M) := \inf_{u \in \mathcal{U}_{adm}^M} \{t > 0 \mid y(t, x; u) = 0\},$$

The Bang-Bang principle in infinite dimensions

For $T > 0$ define the **norm-optimal control problem** $(NP)^T$

$$N(T) := \inf \{ \|u\|_{L^\infty([0, T], L^2(\Omega))} \mid y(T, x; u) = 0 \}, \quad N := \lim_{T \rightarrow \infty} N(T).$$

- $N(T) < +\infty$ because heat equations are **null-controllable**
- N exists.

The Bang-Bang principle in infinite dimensions

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- N exists.

Theorem (Wang, Xu, Zhang, 2014)

Let $y_0 \in L^2(\Omega) \setminus \{0\}$. Then the time-optimal problem admits time-optimal controls iff $M > N$.

- The crucial point of the proof is the **Bang-Bang property** (WANG, PHUNG 2013) for the $(NP)^T$ problem: any optimal control u^* for $(NP)^T$ verifies

$$\|u^*(t, \cdot)\|_{L^2(\Omega)} = N(T), \quad \text{a.e. } t \in [0, T].$$

The Bang-Bang principle in infinite dimensions

Consider another example, studied by FATTORINI, RUSSELL, EGOROV et al. in the 60's - 70's. For $w = w(x, t)$, consider

$$\frac{\partial w}{\partial t} - \frac{\partial^2 w}{\partial x^2} + r(x)w = g(x)u(t), \quad t \geq 0, \quad 0 < x < 1,$$

with boundary conditions

$$a_0 w(0, t) + b_0 \frac{\partial w}{\partial x}(0, t) = 0, \quad a_1 w(1, t) + b_1 \frac{\partial w}{\partial x}(1, t) = 0$$
$$a_i^2 + b_i^2 \neq 0, \quad i = 0, 1.$$

It is of the form $\dot{w} = Aw + Bu$, with

- $A(x)w = Lw = \frac{\partial^2 w}{\partial x^2} - r(x)w$ a Sturm-Liouville operator,
- $B(x) = g(x)$.

The Bang-Bang principle in infinite dimensions

Problem (Time-optimal control problem)

Assuming $w(\cdot, 0) = 0$ and $u \in L^\infty(\mathbb{R}_+, [-1, 1])$, reach in *minimal time* τ , the final state $w(\cdot, \tau) = w_1$.

The Bang-Bang principle in infinite dimensions

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- If u have no bounds, the problem has a solution *only if* w_1 is in the domain of $\exp(A_1(-L)^{1/2})$, $A_1 > 0$ a suitable constant.
- No solution to the time-optimal control problem is granted for L^2 controls.
- A bang-bang principle can be established only for states $w_1 \in B$ *known* to be reachable. The subspace $B \subset L^2([0, 1])$ depends in general on the eigensystem associated to L and the coefficients of g in this basis.

The Bang-Bang principle in infinite dimensions

Theorem (Russell, 1978)

Suppose that a final state $w_1 \in B$ is reached from $w_0 = 0$ at time $\tau > 0$ with a control $u \in L^\infty([0, \tau], [-1, 1])$. Suppose that τ is *minimal* with respect to all $u \in L^\infty(\mathbb{R}_+, [-1, 1])$. Then

- $|u(t)| = 1$ for almost every $t \in [0, \tau]$.
- There exists $t \mapsto \eta(t) \in \mathbb{R}$ such that $u(t) = \text{sgn}(\eta(t))$, if $\eta(t) \neq 0$.

η is determined by the data of our problem, is *real-analytic* on $[0, \tau)$, and has discrete zeros *accumulating* at τ .

- Notice that the situation is *different* between $u \in L^2$ or $u \in L^\infty$, in general.
- Typically we can avoid oscillations with unbounded controls.

Back to the finite-dimensional case

FULLER, 1963

In \mathbb{R}^2 , among the trajectories of the differential system

$$\begin{cases} \dot{x}_1 &= x_2, \\ \dot{x}_2 &= u, \quad u \in [-1, 1], \end{cases}$$

with initial conditions $x_1(0) = \bar{x}_1$, $x_2(0) = \bar{x}_2$, and the origin $(0, 0)$ as final state, **minimize** the cost functional

$$\int_0^\infty |x_1(t)|^2 dt,$$

among all trajectories from (\bar{x}_1, \bar{x}_2) to $(0, 0)$.

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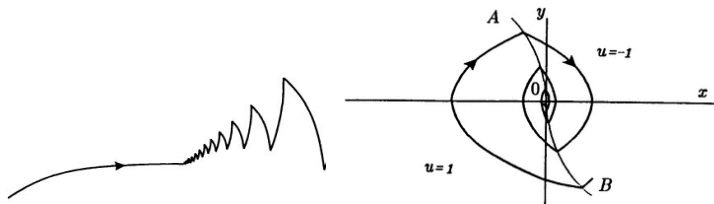
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This problem can be reformulated as a (**non-linear**) **time-optimal** problem in dimension 3.

It can be generalized to higher dimensions.

Back to the finite-dimensional case

Optimal trajectories exist. They exhibit this strange behavior...



Two different phenomena

- The trajectory is a join of a singular and a bang bang part. It makes an infinite number of switchings to “escape” from the singular trajectory.
- The optimal control is bang-bang but switches wildly near a singular trajectory.

Back to the finite-dimensional case

This situation is **unpleasant** for various reasons:

- **Theoretically** it is difficult to investigate these trajectories
- Has important **drawbacks** on the optimal synthesis
- **Practically** chattering can destroy machines
- There are engineering reports observing that the implementation of optimal controls on a machine may lead to its **break down**.

Regularizing the chattering

Attempts have been made to **regularize** fast-oscillations
CAPONIGRO, GHEZZI, PICCOLI, TRÉLAT, 2017

- Works for more general optimal control problems

$$C(u) = \int_0^{t(u)} L(s, x(s), u(s)) ds \rightarrow \min,$$

with $u \in \mathcal{U}$ an admissible control and $L \in C^0(\mathbb{R} \times \mathbb{R}^N \times \mathbb{R}^m)$ a Lagrangian function. Optimal controls u^* exist under standard hypotheses (Lie Algebra condition and STLC at the origin)

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- For $\varepsilon > 0$, consider a new cost $C_\varepsilon(u) := C(u) + \varepsilon TV(u)$. The correction **excludes** chattering controls ($TV(u) = +\infty$). Optimal controls u_ε^* exist
- These controls u_ε^* are **quasi-optimal** for the original problem, but don't chatter

Single-input control affine systems and regularity of time-optimal trajectories

$$\dot{q} = f_0(q) + uf_1(q), \quad u \in [-1, 1]$$

$q \in M$ smooth n -dimensional manifold, $f_0, f_1 \in \text{Vec}(M)$ (i.e., smooth vector fields on M)

Time optimal problem: $q(0) = q_0, \quad q(T) = q_1, \quad T \rightarrow \min$

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Regularity of a time-optimal trajectory $q : [0, T] \rightarrow M$ measured in terms of

$$\mathcal{O} = \bigcup_{\omega \text{ open, } q|_{\omega} \text{ smooth}} \omega, \quad \Sigma = [0, T] \setminus \mathcal{O}$$

Is Σ empty? finite? countable? of finite measure? of empty interior?

As pointed out by **SUSSMANN** in **1986**, for any $t \mapsto u(t)$ measurable and any M, q_0 , there exist $f_0, f_1 \in \text{Vec}(M)$ such that the admissible trajectory driven by u and starting at q_0 is time-optimal.

The natural reflex is to look for **generic properties**: properties that hold for all time-optimal trajectories of the single-input control affine system, provided that (f_0, f_1) belongs to a residual set of $\text{Vec}M \times \text{Vec}M$ for the C^∞ Whitney topology. (Open problem 1 in **AGRACHEV 2014, G. Stefani et al. editors**)

Time-extremal trajectories and the switching function

By the **Pontryagin maximum principle**, if $q : [0, T] \rightarrow M$ is time-optimal, then there exists an **extremal lift** $\lambda : [0, T] \rightarrow T^*M \setminus \{0\}$ of $q(\cdot)$ such that, for every $X \in \text{Vec}M$,

$$\frac{d}{dt} \langle \lambda(t), X(q(t)) \rangle = \langle \lambda(t), [f_0 + u(t)f_1, X](q(t)) \rangle \quad \text{a.e. } t \in [0, T]$$

and the **switching function**

$$h_1(t) = \langle \lambda(t), f_1(q(t)) \rangle$$

satisfies $u(t) = \text{sgn}(h_1(t))$ whenever $h_1(t) \neq 0$.

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Let $f_{\pm} = f_0 \pm f_1$ and, for $l = (i_1 \cdots i_d)$ a word with letters in $\{+, -, 0, 1\}^d$,

$$f_l = [f_{i_1}, \dots, [f_{i_{d-1}}, f_{i_d}] \cdots], \quad h_l(t) = \langle \lambda(t), f_l(q(t)) \rangle.$$

In particular, $\frac{d}{dt} h_1(t) = h_{01}(t)$ for every $t \in [0, T]$, and $\frac{d^2}{dt^2} h_1(t) = h_{001}(t) + u(t)h_{101}(t)$ for a.e. $t \in [0, T]$.

Previous results

- For $n = 2$, Σ is generically finite **LOBRY 1970, SUSSMANN 1982, 1987**.
- Finiteness of Σ close to points at which some suitable non-dependence condition between Lie brackets holds **Agrachev, Bressan, Gamkrelidze, Krener, Schättler, Sigalotti, Sussmann, . . .**
- For n large enough time-extremal trajectories of generic systems might exhibit Fuller phenomenon ($\#\Sigma = \infty$) **KUPKA 1990, ZELIKIN–BORISOV 1994**

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- For n large enough time-extremal trajectories of generic systems might exhibit Fuller phenomenon ($\#\Sigma = \infty$) **KUPKA 1990, ZELIKIN–BORISOV 1994**
- Generically, for every extremal trajectory $q : [0, T] \rightarrow M$, the set O is open and dense in $[0, T]$ **AGRACHEV 1995**
- Generically, for any extremal triple $(q(\cdot), u(\cdot), \lambda(\cdot))$ on $[0, T]$ such that $h_1|_{[0, T]} \equiv 0$, the set $\Omega = \{t \in [0, T] \mid h_{101}(t) \neq 0\}$ is of full measure in $[0, T]$ and $u(t) = -h_{001}(t)/h_{101}(t)$ almost everywhere on Ω **BONNARD–KUPKA 1997, CHITOUR–JEAN–TRÉLAT 2008**

Bang and singular arcs

Definition (Bang and singular arcs)

An **arc** ω is a connected component of O .

- **bang** if u (a.e.) constant and equal to ± 1 on ω ,
- **singular** otherwise.

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- **bang** if u (a.e.) constant and equal to ± 1 on ω ,
- **singular** otherwise.
- Two arcs are **concatenated** if they share one endpoint.
- The time-instant between two concatenated arcs (i.e., an isolated point of Σ) is a **switching time**.

Fuller times

Definition (Fuller times)

Let Σ_0 be the set of isolated points in Σ (switching times).

The elements of $\Sigma \setminus \Sigma_0$ are **Fuller times**.

By recurrence, let

Σ_k set of isolated points of $\Sigma \setminus (\cup_{j=0}^{k-1} \Sigma_j)$, $k \in \mathbb{N} \cup \{\infty\}$.

If $t \in \Sigma_k$ then t is a **Fuller time of order k** .

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- Σ_1 are the isolated points of $\Sigma \setminus \Sigma_0 \longrightarrow$ every point in Σ_1 admits a converging sequence in Σ_0 but **not** in $\Sigma \setminus \Sigma_0$.
- Σ_2 are the isolated points of $\Sigma \setminus (\Sigma_0 \cup \Sigma_1) \longrightarrow$ every point in Σ_2 admits a converging sequence in $(\Sigma_0 \cup \Sigma_1)$ but **not** in $\Sigma \setminus (\Sigma_0 \cup \Sigma_1)$. Actually it admits a converging sequence in Σ_1 , otherwise it would be a point in Σ_1 . **And so on...**

Main result

Theorem (F. B., M. Sigalotti, submitted)

There exists $K(n) \in \mathbb{N}$ such that, for a generic pair (f_0, f_1) , every extremal trajectory $q(\cdot)$ of the time-optimal control problem

$$\dot{q} = f_0(q) + uf_1(q), \quad q \in M, \quad u \in [-1, 1],$$

has at most Fuller times of order $K(n)$, i.e.,

$$\Sigma = \Sigma_0 \cup \dots \cup \Sigma_{K(n)}.$$

- In particular, u can be taken smooth out of a finite union of discrete sets (hence, out of a countable set).

Strategy of the proof

- At switching times $h_1 = 0$ (hence by continuity $h_1|_{\Sigma} \equiv 0$)
- Elements of $\Sigma \setminus \Sigma_0$ are accumulations of switching times and one easily deduces that $\frac{d}{dt} h_1 = h_{01}$ vanishes on $\Sigma \setminus \Sigma_0$ (between two zeros of h_1 , $\frac{d}{dt} h_1$ vanishes)
- Higher order Fuller times are **accumulations of accumulations** and new relations between $\lambda(t)$ and the brackets of $f_0(q(t))$ and $f_1(q(t))$ can be derived
 - Initialization on $\Sigma \setminus \Sigma_0$
 - Recursion $\Sigma \setminus \cup_{j=0}^k \Sigma_j \longrightarrow \Sigma \setminus \cup_{j=0}^{k+1} \Sigma_j$
- At high order Fuller times $(\lambda(t), j^N(f_0, f_1)(q(t)))$ belong to a set of large codimension
- The projection of sets of large codimension has large codimension
- Fuller times of too large order can be ruled out by standard transversality arguments

Initialization: dependence conditions on $\Sigma \setminus \Sigma_0$

Proposition (No genericity assumption here)

Let $t \in \Sigma \setminus \Sigma_0$. Then $h_1(t) = h_{01}(t) = 0$ and, in addition, either $h_{+01}(t) = 0$ or $h_{-01}(t) = 0$.

- This proposition does not require **genericity**. Can we derive **other conditions** without it? This will improve the bounds on $K(n)$ in our main theorem

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- This proposition does not require **genericity**. Can we derive **other conditions** without it? This will improve the bounds on $K(n)$ in our main theorem
- **Heuristic** of the proof: let $t \in \Sigma$. The **difficult** case is when we can find **arbitrarily close** to t an **infinite sequence of bang arcs**. Technical considerations permit to conclude in all the other cases.
- **Key point**: assuming $h_{\pm 01}(t) \neq 0$ allows to suppose that along all these arcs the **second derivative** of switching function $h_1(t)$ remains **bounded from below in absolute value**.

A technical lemma

Lemma

Assume that there exists an infinite sequence of concatenated bang arcs converging to $\tau \in [0, T]$. Then either $h_{+01}(\tau) = 0$ or $h_{-01}(\tau) = 0$.

Denote the lengths of the subsequent bang arcs by $\{\tau_i\}_{i \in \mathbb{N}}$.

The proof works by contradiction: if $h_{+01}(\tau) \neq 0$ and $h_{-01}(\tau) \neq 0$, then a simple computation shows that $\tau_{i+1} = O(\tau_i)$ and

$$\tau_{i+2} = \tau_i + O(\tau_i^2).$$

Hence

$$\sum_{i=1}^{\infty} \tau_i = +\infty.$$

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REMARK: $l_1 = (1)$ and $l_2 = (01)$ would have not worked as a starting point for the recurrence. We need this **third** word $l_3 = (\pm 01)$.

Recursion $\Sigma \setminus \cup_{j=0}^k \Sigma_j \longrightarrow \Sigma \setminus \cup_{j=0}^{k+1} \Sigma_j$

Let l_1 and l_2 be two words with letters in $\{+, -, 0, 1\}^d$, t_n a sequence of times converging to t such that, along $q : [0, T] \rightarrow M$

$$h_{l_1}(t_n) = 0 = h_{l_2}(t_n).$$

Up to subsequences

$$\frac{1}{t - t_n} \int_{t_n}^t u(s) ds \rightarrow \bar{u} \in [-1, 1].$$

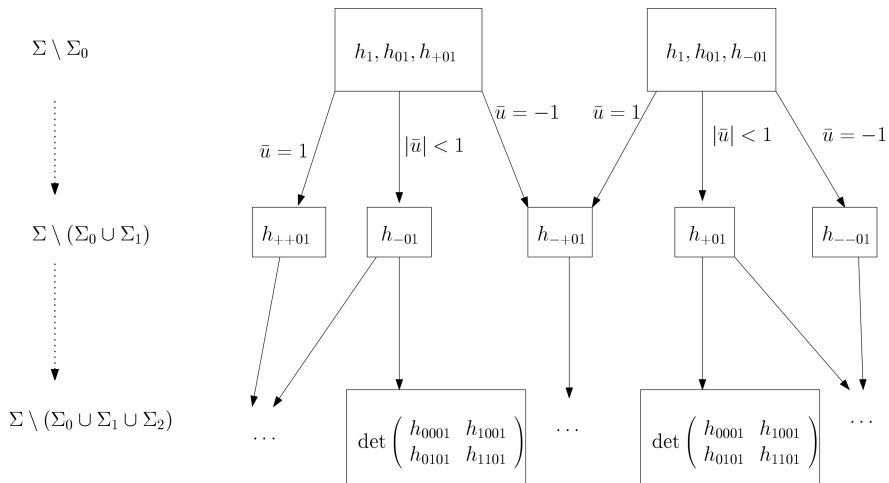
Then, for $j = 1, 2$,

$$0 = \frac{h_{l_j}(t) - h_{l_j}(t_n)}{t - t_n} = \frac{\int_{t_n}^t (h_{0l_j}(s) + u(s)h_{1l_j}(s)) ds}{t - t_n} \rightarrow h_{0l_j}(t) + \bar{u}h_{1l_j}(t).$$

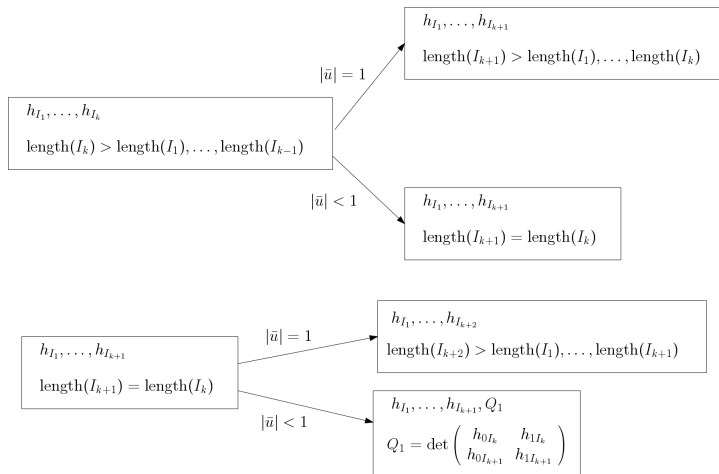
If $|\bar{u}| = 1$ then we get a new word J of longer length such that $h_J(t) = 0$.

In any case $\det \begin{pmatrix} h_{0l_1}(t) & h_{1l_1}(t) \\ h_{0l_2}(t) & h_{1l_2}(t) \end{pmatrix} = 0$.

Tree of dependence conditions



Along a branch of the tree

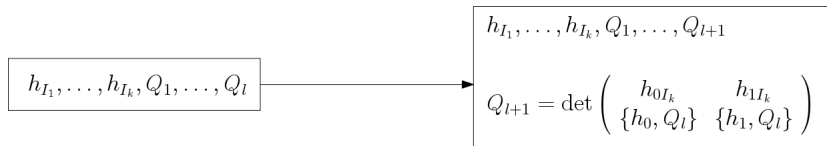


Along a branch (continued)

$$h_{I_1}, \dots, h_{I_k}, Q_1, \dots, Q_l$$

$$h_{I_1}, \dots, h_{I_k}, Q_1, \dots, Q_{l+1}$$
$$Q_{l+1} = \det \begin{pmatrix} h_{0I_k} & h_{1I_k} \\ \{h_0, Q_l\} & \{h_1, Q_l\} \end{pmatrix}$$

Along a branch (continued) and independence of the conditions



Two reasons for losing independence:

- $h_{0I_k} = 0 = h_{1I_k}$: all determinants Q_1, \dots, Q_{l+1} vanish



- $f_0 \wedge f_1 = 0$: conditions on lower order jets
e.g., if $f_0(q) = 0$ then $[f_0, [f_0, \dots, [f_0, f_1] \dots]](q)$ only depends on $f_1(q)$ and $Df_0(q)$

Collecting conditions in $\{f_0 \wedge f_1 \neq 0\}$

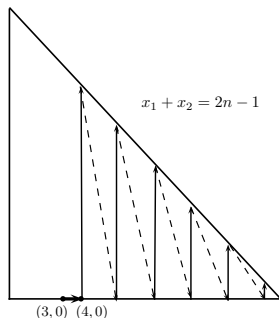
If $h_{l_1} = 0, \dots, h_{l_k} = 0, Q_1 = 0, \dots, Q_l = 0$ are independent conditions at $\lambda(t)$ then $(\lambda(t), j^N(f_0, f_1)(q(t)))$ is in a codimension $k + l$ set (N large enough).

For $k + l$ larger than $2n - 1$ we get a condition on $j^N(f_0, f_1)$ that is generically nowhere satisfied on M .

Any higher Fuller order gives rise to one of the following moves

- $(k, 0) \rightarrow (k + 1, 0)$
- $(k, l) \rightarrow (k, l + 1)$
- $(k, l) \rightarrow (k + 2, 0)$

To find $K(n)$ we compute the longest sequence of moves staying in $\{k + l \leq 2n - 1\}$



Inside the collinearity set $\{f_0 \wedge f_1 = 0\}$

- This set is already of **codimension** $n - 1$
- We need to find just **one more** condition to conclude
- We may work with accumulation points $q(\bar{t})$ that lie in the set

$$\{f_1 \wedge [f_0, f_1] \neq 0\}.$$

- The two conditions single out an **embedded** hypersurface transverse to f_1 .

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- The two conditions single out an **embedded** hypersurface transverse to f_1 .
- Write, up to subsequences, $\dot{q}(\bar{t}) = f_0(q(\bar{t})) + \bar{u}f_1(q(\bar{t}))$.
- On the right-hand side we are **parallel** to $f_1(q(\bar{t}))$, on the left we are **transverse** to it. Both sides are **zero**.
- The limit \bar{u} **exists** (does not depend upon subsequences), and is forced by the pair (f_0, f_1) .
- We obtained a new smooth field to use in our algorithm also in this case.
- Including estimates for the set $\{f_0 \wedge f_1 = 0\}$, we can show that $K(n) \leq (n - 1)^2$.

Better bounds using optimality

- We have not used **optimality**
- For time-optimal trajectories we have 2^{nd} order conditions that may rule out trajectories with too many concatenated arcs.
- They are usable in low dimensions ($n = 3, 4$). After this they become difficult to handle.

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- For time-optimal trajectories we have 2^{nd} order conditions that may rule out trajectories with too many concatenated arcs.
- They are usable in low dimensions ($n = 3, 4$). After this they become difficult to handle.
- In dimension 3 we have the following result

Proposition

For a generic pair $(f_0, f_1) \in \text{Vec}(M)^2$, time-optimal trajectories have at most Fuller times of order two. Notice that $K(3) = 2 \leq (3 - 1)^2 = 4$.

This follows collecting previous results of **Agrachev, Gamkrelidze, Krener, Schättler, Sigalotti et al.**

Perspectives and open problems

- What is the minimal $K(n)$ (for time-extremal and time-optimal trajectories)? We showed $K(n) \leq (n-1)^2$. Can we at least bound $K(n)$ by a sub-quadratic function in n ?
- What can be said for M, f_0, f_1 analytic?
- What about the multi-input case? Chattering phenomenon for U polytope structurally stable for extremal trajectories
ZELIKIN–LOKUTSIEVSKIY–HILDEBRAND, 2012.
Switching studied for U ball in *AGRACHEV–BIOLO.*
- Is optimality of (iterated) Fuller extremals structurally stable? Nobody has proved yet that the extremals found in the example of *KUPKA* are time-optimal (but everybody believes so).

Thank you for the attention!