ORBITS OF FAMILIES OF VECTOR FIELDS AND INTEGRABILITY OF SYSTEMS WITH SINGULARITIES

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Let X be a C^{∞} vector field on the C^{∞} manifold M. We use $t \to X_t(m)$ to denote the integral curve of X which passes through m when t = 0. Let D be a set of C^{∞} vector fields on M. Two points m and m' of M are said to be *D*-connected if there exist elements X^1, \ldots, X^k of D and real numbers t_1, \ldots, t_k such that

$$m' = X_{t_1}^1(X_{t_2}^2(\cdots X_{t_k}^k(m)\cdots)).$$

This defines an equivalence relation on M. The equivalence classes are called the *orbits* of D.

Let S be an orbit of D. For each $m \in S$ and each finite sequence $\xi = (X^1, \ldots, X^k)$ of elements of D, let $F_{\xi,m}$ denote the map

 $(t_1,\ldots,t_k)\to X^1_{t_1}(X^2_{t_2}(\cdots,X^k_{t_k}(m)\cdots)).$

It is clear that $F_{\xi,m}$ is a C^{∞} mapping from an open subset U of \mathbb{R}^k into M. Moreover the range of $F_{\xi,m}$ is a subset of S. We topologize S by the strongest topology for which all the maps $F_{\xi,m}$ are continuous.

THEOREM 1. S is a connected C^{∞} submanifold of M.

A distribution on M is a mapping H which assigns to every $m \in M$ a linear subspace H(m) of the tangent space of M at m. It is not required that the dimension of H(m) be constant. A vector field X defined in an open subset U of M belongs to the distribution H if $X(m) \in H(m)$ for every $m \in U$. We say that H is a C^{∞} distribution if, for every $m \in M$ and every $v \in H(m)$, there exists a C^{∞} vector field X such that X belongs to H and X(m) = v. If D is a set of vector fields and H is a distribution, we say that H is D-invariant if, whenever $m \in M, X \in D$, and t is a real number such that $X_t(m)$ is defined, it follows that the differential of X_t maps H(m) into $H(X_t(m))$. Given a set D of C^{∞} vector fields on M, there exists a smallest distribution H which is D-invariant and is such that every element of D belongs to H. Let this distribution be denoted by P_D . Then P_D is a C^{∞} distribution.

Integral manifolds and maximal integral manifolds of a distribution

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