

Upravljivost jednadžbe provođenja topline u neograničenim područjima

Ivica Nakić

PMF, Sveučilište u Zagrebu

(zajednički rad s M. Täuferom, M. Tautenhahnom i
I. Veselićem)

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Motivating questions



How large is the control cost?

How does it scale with parameters of the system?

Can we recover physically reasonable relations in the control cost? e.g. "space parameter"² \sim "time" for control of the heat equation $\dot{w} = \Delta w$.

What is controllability?

Null-controllability with explicit cost.

Scalable unique continuation principle for $A = -\Delta + V$.

Putting things together.

Setting

X, Y Hilbert spaces. A self-adjoint in X , $A \geq \kappa$, $\kappa \in \mathbb{R}$.
 $B : Y \rightarrow X$ bounded.



The equation in the unknown $w : [0, T] \rightarrow X$

$$\dot{w} = Aw + Bu, \quad w(0) = w_0.$$

u is called the control function, the solution w is called the state.

This equation models a control system.

The solution is given by

$$w(t) = e^{tA}w_0 + \int_0^t e^{(t-s)A}Bu(s) ds, \text{ for all } 0 \leq t \leq T.$$

Remark: B can be chosen as (in a certain sense) unbounded. We will not focus on that.

Definition

The control system is **exactly controllable** in time T if for any w_0, w_T there exists u such that the state w satisfies $w(T) = w_T$.

The control system is **null controllable** in time T if for any w_0 there exists u such that the state satisfies $w(T) = 0$.

The control system is **approximately controllable** in time T if for any w_0, w_T and any $\varepsilon > 0$ there exists u such that the state w satisfies $\|w(T) - w_T\| < \varepsilon$.

In the case of control systems modelled by PDEs, exact controllability is too strong property.

Checking controllability

We introduce the operator

$$L_T u = \int_0^T e^{(T-s)A} B u(s) ds.$$

Then $w(T) = e^{TA} w_0 + L_T u$ and we see that we have:

exact controllability in time $T \iff R(L_T) = X,$

null controllability in time $T \iff R(e^{TA}) \subset R(L_T),$

approximate controllability in time $T \iff \overline{R(L_T)} = X.$

The adjoint system

It is useful to introduce the adjoint system

$$\dot{\varphi} = -A^* \varphi,$$

$$\varphi(T) = \varphi_0.$$

This system is without control and backwards in time.
The solution is given by

$$\varphi(t) = e^{(T-t)A^*} \varphi_0.$$

The adjoint system is interesting for us because

$$L_T^* = B^* e^{(T-\cdot)A^*}$$

and we know that for operators F, G we have

$$R(F) \subset R(G) \iff \|F^*\| \leq c \|G^*\|, c > 0.$$

$$\overline{R(F)} \subset \overline{R(G)} \iff N(F^*) \supset N(G^*).$$

Theorem

The system is *null controllable* in time T if and only if there exists a constant $c > 0$ such that

$$\int_0^T \|B^* e^{tA^*} \varphi_0\|^2 dt \geq c \|e^{TA^*} \varphi_0\|, \text{ for all } \varphi_0.$$

This is called an *observability inequality*.

Theorem

The system is **null controllable** in time T if and only if there exists a constant $c > 0$ such that

$$\int_0^T \|B^* e^{tA^*} \varphi_0\|^2 dt \geq c \|e^{TA^*} \varphi_0\|^2, \text{ for all } \varphi_0.$$

This is called an **observability inequality**.

Theorem

The system is **approximately controllable** in time T if and only if

$$B^* e^{tA^*} \varphi_0 = 0 \text{ for all } 0 \leq t \leq T \iff \varphi_0 = 0.$$

This is called a **unique continuation property (UCP)**.

Null-controllability

$$\dot{w} + Aw = Bu, \quad w(0) \in X, \quad A \geq \kappa.$$

Theorem (Sufficient condition for null-controllability, NTTV '18)

Let $d_0 \geq 1$, $d_1 > 0$, such that for all $\phi \in X$, $\lambda \geq 0$:

$$\|P_A(-\infty, \lambda)\phi\|_X^2 \leq d_0 e^{d_1 \sqrt{\lambda}} \|B^* P_A(-\infty, \lambda)\phi\|_Y^2.$$

Then, for all $T > 0$, $w(0) \in X$, there is an input function u such that $w(T) = 0$, and

$$\int_0^T \|u(t)\|^2 dt \leq C_{\text{control}} \|w(0)\|_X^2,$$

AND we know a lot about $C_{\text{control}} = C_{\text{control}}(T, d_0, d_1, B, \kappa)$.

(Details on C_{control} in a minute!)

What's new?

We simultaneously treat:

A with not necessarily discrete spectrum (e.g. full space Laplacian),

A not necessarily positive (e.g. $A = -\Delta + V$ Schrödinger operator),

all $T > 0$,

possibly unbounded input operator B (e.g. for boundary control),

explicit dependence of C_{control} on $T, d_0, d_1, \|B\|, \kappa$.

Optimal or (as far as we know) the best known w.t.r. to the existing literature.

Every single item on this list has somewhere already been treated, but the combination (to our knowledge) not.

How does C_{control} look like? (1)

Let us first give some clues.

If $T \searrow 0$:

$$C_{\text{control}} \sim \exp\left(\frac{C}{T}\right). \quad \text{Sharp.}$$

If $T \nearrow \infty$:

Recall $A \geq \kappa$. The free system satisfies $w(t) = e^{-At}w(0)$.

If $\kappa > 0$: $C_{\text{control}} \sim e^{-C\kappa}$. "Large times are your friend."

If $\kappa = 0$: $C_{\text{control}} \sim T^{-1}$. "Large times are still your friend."

If $\kappa < 0$: $C_{\text{control}} \geq C > 0$. "Large times don't really help you."

How does C_{control} look like? (2)

Dependence on d_0, d_1 :

Recall the assumption was:

$$\|P_A(-\infty, \lambda)\phi\|_X^2 \leq d_0 e^{d_1 \sqrt{\lambda}} \|B^* P_A(-\infty, \lambda)\phi\|_Y^2, \quad d_0 \geq 1, d_1 > 0.$$

$C_{\text{control}} \sim \exp(Cd_1^2)$. Sharp.

$C_{\text{control}} \sim d_0 \exp(C \log(d_0)^2)$. Subexponential in d_0 .

Here it is:

$$C_{\text{control}} = C \frac{d_0}{T} \exp \left(\frac{Cd_1^2}{T} + \frac{C \ln^2(d_0(\|B\|^2 + 1))}{\min\{T^2; 1\}} - 2\kappa T \right)$$

... we have seen that it is nice to have an inequality

$$\|P_A(-\infty, \lambda)\phi\|^2 \leq d_0 e^{d_1 \sqrt{\lambda}} \|B^* P_A(-\infty, \lambda)\phi\|_Y^2$$

and to know as much as possible about d_0 and d_1 .

Scalable quantitative unique continuation principle



Theorem (N., Täufer, Tautenhahn, Veselić '18)

Let $G > 0$, $\delta < G/2$ and $S_{\delta,G}$ a union of δ -balls in \mathbb{R}^d such that every elementary cell of $G \cdot \mathbb{Z}^d$ contains exactly one δ -ball.

Let $V \in L^\infty(\mathbb{R}^d)$.

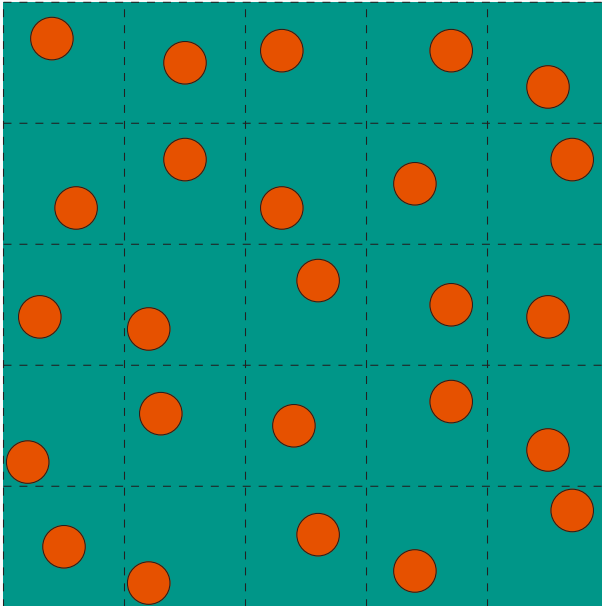
Then, for every $\phi \in L^2(\mathbb{R}^d)$, $\lambda \geq 0$, we have

$$\|P_{-\Delta+V}(-\infty, \lambda)\phi\|_{L^2(\mathbb{R}^d)}^2 \leq d_0 e^{d_1 \sqrt{\lambda}} \|X_{S_{\delta,G}} \cdot P_{-\Delta+V}(-\infty, \lambda)\phi\|_{L^2(\mathbb{R}^d)}^2,$$

where

$$d_0 = (\delta/G)^{C(1+G^{4/3}\|V\|_\infty^{2/3})}, \quad d_1 = C \ln(\delta/G)G.$$

Geometric setting



Some remarks

Our system is a heat system with a heat generation term V , and where the control function acts on the set $S_{\delta,G}$:

$$\dot{w} = (-\Delta + V)w + \chi_{S_{\delta,G}}u.$$

The theorem generalizes in a natural way from \mathbb{R}^d to **generalized rectangles** (finite cubes, half-spaces, slabs in \mathbb{R}^d , ...).

Instead of Δ we can have a 2nd order elliptic differential operator.

Proof relies on Carleman estimates.

Application to perturbation theory for eigenvalues in spectral gaps, Anderson localization for random Schrödinger operators, ...

Putting things together



Let $V \in L^\infty(\mathbb{R}^d)$, G , δ , $S_{\delta,G}$ as before, and $T > 0$. Then:

$$\partial_t \phi(x, t) - \Delta \phi(x, t) + V(x) \phi(x, t) = \chi_{S_{G,\delta}}(x) u(x, t) \quad \text{in } L^2(\mathbb{R}^d \times [0, T])$$

is null-controllable with cost

$$C_{\text{control}} = C \frac{d_0}{T} \exp \left(\frac{C d_1^2}{T} + \frac{C \ln^2(d_0)}{\min\{T^2; 1\}} - 2\|V\|_\infty T \right)$$

where

$$d_0 = \left(\frac{\delta}{G} \right)^{C(1+G^{4/3}\|V\|_\infty^{2/3})}, \quad d_1 = C \ln(\delta/G) G.$$

This still looks a bit too complicated for the moment!

Putting things together



Let $V \in L^\infty(\mathbb{R}^d)$, G , δ , $S_{\delta,G}$ as before, and $T > 0$. Then $\partial_t \phi(x, t) - \Delta \phi(x, t) + V(x)\phi(x, t) = \chi_{S_{G,\delta}}(x)u(x, t)$ in $L^2(\mathbb{R}^d \times [0, T])$ is null-controllable with cost

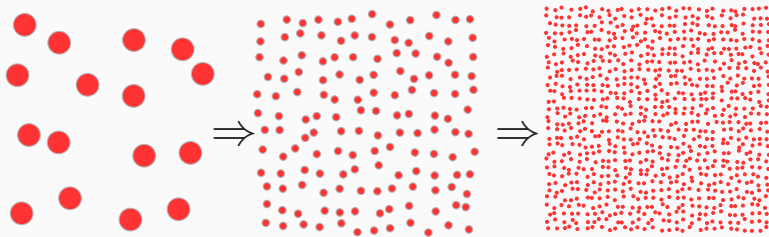
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where

$$d_0 = \left(\frac{\delta}{G} \right)^{C(1+G^{4/3}\|V\|_\infty^{2/3})}, \quad d_1 = C \ln(\delta/G)G.$$

This still looks a bit too complicated for the moment!
So let us put $V = 0$ for simplicity and keep δ/G constant.

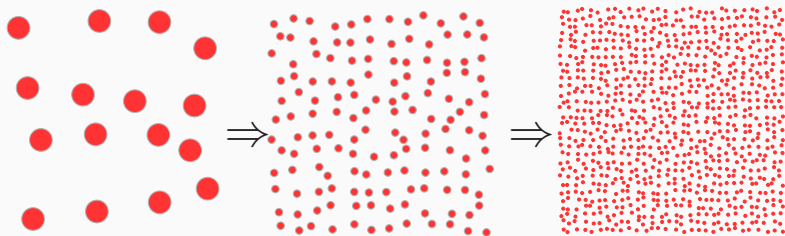
Homogenization



Let us send $G \searrow 0$ while keeping δ/G constant.

$$C_{\text{control}} = \frac{C}{T} \exp \left(C \frac{G^2}{T} + C \right).$$

Homogenization



Let us send $G \searrow 0$ while keeping δ/G constant.

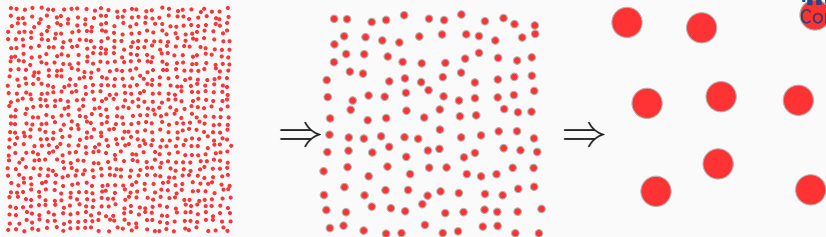
$$C_{\text{control}} = \frac{C}{T} \exp\left(C \frac{G^2}{T} + C\right).$$

Control set becomes more and more equidistributed.

Control cost improves and converges to something.

Maybe interesting.

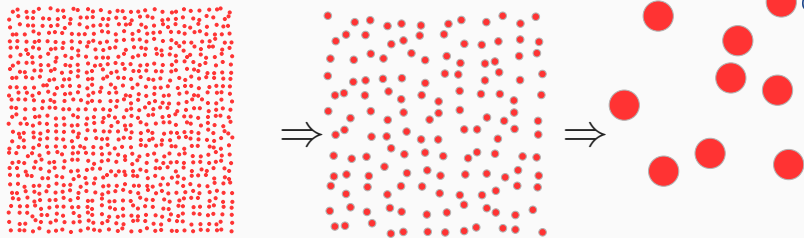
De-homogenization



Let us send $G \rightarrow \infty$ while keeping δ/G constant.

$$C_{\text{control}} = \frac{C}{T} \exp \left(C \frac{G^2}{T} + C \right).$$

De-homogenization



Let us send $G \rightarrow \infty$ while keeping δ/G constant.

$$C_{\text{control}} = \frac{C}{T} \exp \left(C \frac{G^2}{T} + C \right).$$

Diverges when $G \nearrow \infty$.

This can be accommodated by giving more time, i.e.
 $T \sim G^2$.

Compare $\Delta \sim \partial_t$ in heat equation to $G^2 \sim T$ in control cost. Same relation as dimensions of time and space derivatives in the PDE. 😊

**Hvala na
pažnji!**