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978-0-521-43408-9 - Control Theory for Partial Differential Equations: Continuous and Approximation Theories

Irena Lasiecka and Roberto Triggiani

Frontmatter

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## Control Theory for Partial Differential Equations: Continuous and Approximation Theories

This is the first volume of a comprehensive and up-to-date three-volume treatment of quadratic optimal control theory for partial differential equations over a finite or infinite time horizon and related differential (integral) and algebraic Riccati equations. Both continuous theory and numerical approximation theory are included. An abstract space, operator theoretic treatment is provided, which is based on semigroup methods, and which is unifying across a few basic classes of evolution. A key feature of this treatise is the wealth of concrete multidimensional PDE illustrations, which fit naturally into the abstract theory, with no artificial assumptions imposed, at both the continuous and numerical level.

Throughout these volumes, emphasis is placed on unbounded control operators or on unbounded observation operators as they arise in the context of various abstract frameworks that are motivated by partial differential equations with boundary/point control. Relevant classes of PDEs include: parabolic or parabolic-like equations, hyperbolic and Petrowski-type equations (such as plate equations and the Schrödinger equation), and hybrid systems of coupled PDEs of the type that arise in modern thermo-elastic and smart material applications. Purely PDE dynamical properties are critical in motivating the various abstract settings and in applying the corresponding theories to concrete PDEs arising in mathematical physics and in other recent technological applications.

Volume I covers the abstract parabolic theory, including both the finite and infinite horizon optimal control problems, as well as the corresponding min-max theory with nondefinite quadratic cost. A lengthy chapter presents many multidimensional PDE illustrations with boundary/point control and observation. These include not only the traditional parabolic equations, such as the heat equation, but also second-order equations with structural ("high") damping, as well as thermo-elastic plate equations. Recently discovered, critical dynamical properties are provided in detail. Many of these new results are appearing here in print for the first time.

Volume II is focused on the optimal control problem over a finite time interval for hyperbolic dynamical systems including second-order hyperbolic equations with Dirichlet boundaries, plate equations and the Schrödinger equation under a variety of boundary controls, and structural acoustic models coupling two hyperbolic equations.

Volume III is in preparation.

Irena Lasiecka is Professor of Mathematics at the University of Virginia, Charlottesville. She has held positions at the Control Theory Institute of the Polish Academy of Sciences, the University of California, Los Angeles, and the University of Florida, Gainesville. She has authored or coauthored over 150 research papers and one other book in the area of PDEs and their control theoretic properties. She serves on the editorial boards of *Applied Mathematics and Optimization*, *Journal of Mathematical Analysis and Applications*, and the *IEEE Transactions on Automatic Control*, among others, and she holds, or has held, numerous offices in the professional societies SIAM, IFIP, and the AMS.

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Volume 75

Control Theory for Partial Differential Equations II

- 6 H. Minc *Permanents*
- 19 G. G. Lorentz, K. Jetter, and S. D. Riemenschneider *Birkhoff Interpolation*
- 22 J. R. Bastida *Field Extensions and Galois Theory*
- 23 J. R. Cannon *The One-Dimensional Heat Equation*
- 24 S. Wagon *The Banach–Tarski Paradox*
- 25 A. Salomaa *Computation and Automata*
- 27 N. H. Bingham, C. M. Goldie, and J. L. Teugels *Regular Variation*
- 28 P. P. Petrushev and V. A. Popov *Rational Approximation of Real Functions*
- 29 N. White (ed.) *Combinatorial Geometries*
- 30 M. Pohst and H. Zassenhaus *Algorithmic Algebraic Number Theory*
- 31 J. Aczel and J. Dhombres *Functional Equations in Several Variables*
- 32 M. Kuczma, B. Choczewski, and R. Ger *Iterative Functional Equations*
- 33 R. V. Ambartzumian *Factorization Calculus and Geometric Probability*
- 34 G. Gripenberg, S.-O. Londen, and O. Staffans *Volterra Integral and Functional Equations*
- 35 G. Gasper and M. Rahman *Basic Hypergeometric Series*
- 36 E. Torgersen *Comparison of Statistical Experiments*
- 37 A. Neumaier *Interval Methods for Systems of Equations*
- 38 N. Korneichuk *Exact Constants in Approximation Theory*
- 39 R. Brualdi and H. Ryser *Combinatorial Matrix Theory*
- 40 N. White (ed.) *Matroid Applications*
- 41 S. Sakai *Operator Algebras in Dynamical Systems*
- 42 W. Hodges *Basic Model Theory*
- 43 H. Stahl and V. Totik *General Orthogonal Polynomials*
- 44 R. Schneider *Convex Bodies*
- 45 G. Da Prato and J. Zabczyk *Stochastic Equations in Infinite Dimensions*
- 46 A. Björner et al. *Oriented Matroids*
- 47 G. Edgar and L. Sucheston *Stopping Times and Directed Processes*
- 48 C. Sims *Computation with Finitely Presented Groups*
- 49 T. Palmer *Banach Algebras and the General Theory of \*-Algebras*
- 50 F. Borceux *Handbook of Categorical Algebra 1*
- 51 F. Borceux *Handbook of Categorical Algebra 2*
- 52 F. Borceux *Handbook of Categorical Algebra 3*
- 53 V. F. Kolchin *Random Graphs*
- 54 A. Katok and B. Hasselblatt *Introduction to the Modern Theory of Dynamical Systems*
- 55 V. N. Sachkov *Combinatorial Methods in Discrete Mathematics*
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- 57 P. M. Cohn *Skew Fields*
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- 60 J. Krajíček *Bounded Arithmetic, Propositional Logic, and Complexity Theory*
- 61 H. Groemer *Geometric Applications of Fourier Series and Spherical Harmonics*
- 62 H. O. Fattorini *Infinite Dimensional Optimization and Control Theory*
- 63 A. C. Thompson *Minkowski Geometry*
- 64 R. B. Bapat and T. E. S. Raghavan *Nonnegative Matrices with Applications*
- 65 K. Engel *Sperner Theory*
- 66 D. Cvetkovic, P. Rowlinson, and S. Simic *Eigenspaces of Graphs*
- 67 F. Bergeron, G. Labelle, and P. Leroux *Combinatorial Species and Tree-Like Structures*
- 68 R. Goodman and N. Wallach *Representations and Invariants of the Classical Groups*
- 70 A. Pietsch and J. Wenzel *Orthonormal Systems and Banach Space Geometry*
- 71 G. E. Andrews, R. Askey, and R. Roy *Special Functions*

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Frontmatter

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*To Maria Ugenti, Janina Krzeminska, Antoni Lech,  
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Frontmatter

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Approximation Theories***

***I: Abstract Parabolic Systems***

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IRENA LASIECKA

ROBERTO TRIGGIANI



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Contents

<i>Preface</i>	<i>page xv</i>
<b>0 Background</b>	<b>1</b>
0.1 Some Function Spaces Used in Chapter 1	3
0.2 Regularity of the Variation of Parameter Formula When $e^{At}$ Is a s.c. Analytic Semigroup	3
0.3 The Extrapolation Space $[\mathcal{D}(A^*)]'$	6
0.4 Abstract Setting for Volume I. The Operator $L_T$ in (1.1.9), or $L_{sT}$ in (1.4.1.6), of Chapter 1	7
References and Bibliography	9
<b>1 Optimal Quadratic Cost Problem Over a Preassigned Finite Time Interval: Differential Riccati Equation</b>	<b>11</b>
1.1 Mathematical Setting and Formulation of the Problem	12
1.2 Statement of Main Results	14
1.3 Orientation	21
1.4 Proof of Theorem 1.2.1.1 with $GL_T$ Closed	23
1.5 First Smoothing Case of the Operator $G$ : The Case $(-A^*)^\beta G^*G \in$ $\mathcal{L}(Y)$ , $\beta > 2\gamma - 1$ . Proof of Theorem 1.2.2.1	75
1.6 A Second Smoothing Case of the Operator $G$ : The Case $(-A^*)^\gamma G^*G \in \mathcal{L}(Y)$ . Proof of Theorem 1.2.2.2	97
1.7 The Theory of Theorem 1.2.1.1 Is Sharp. Counterexamples When $GL_T$ Is Not Closable	99
1.8 Extension to Unbounded Operators $R$ and $G$	103
1A Proof of Lemma 1.5.1.1(iii)	112
Notes on Chapter 1	113
Glossary of Symbols for Chapter 1	118
References and Bibliography	119
<b>2 Optimal Quadratic Cost Problem over an Infinite Time Interval: Algebraic Riccati Equation</b>	<b>121</b>
2.1 Mathematical Setting and Formulation of the Problem	122

viii	Contents	
2.2	Statement of Main Results	125
2.3	Proof of Theorem 2.2.1	129
2.4	Proof of Theorem 2.2.2: Exponential Stability of $\Phi(t)$ and Uniqueness of the Solution of the Algebraic Riccati Equation under the Detectability Condition (2.1.13)	155
2.5	Extensions to Unbounded $R : R \in \mathcal{L}(\mathcal{D}(\hat{A}^\delta); Z)$ , $\delta < \min\{1 - \gamma, \frac{1}{2}\}$	160
2A	Bounded Inversion of $[I + SV]$ , $S, V \geq 0$	167
2B	The Case $\theta = 1$ in (2.3.7.4) When $A$ is Self-Adjoint and $R = I$	168
	Notes on Chapter 2	170
	Glossary of Symbols for Chapter 2	175
	References and Bibliography	176
<b>3</b>	<b>Illustrations of the Abstract Theory of Chapters 1 and 2 to Partial Differential Equations with Boundary/Point Controls</b>	<b>178</b>
3.0	Examples of Partial Differential Equation Problems Satisfying Chapters 1 and 2	179
3.1	Heat Equation with Dirichlet Boundary Control: Riccati Theory	180
3.2	Heat Equation with Dirichlet Boundary Control: Regularity Theory of the Optimal Pair	187
3.3	Heat Equation with Neumann Boundary Control	194
3.4	A Structurally Damped Platelike Equation with Point Control and Simplified Hinged BC	204
3.5	Kelvin–Voight Platelike Equation with Point Control with Free BC	208
3.6	A Structurally Damped Platelike Equation with Boundary Control in the Simplified Moment BC	211
3.7	Another Platelike Equation with Point Control and Clamped BC	214
3.8	The Strongly Damped Wave Equation with Point Control and Dirichlet BC	216
3.9	A Structurally Damped Kirchhoff Equation with Point Control Acting through $\delta(\cdot - x^0)$ and Simplified Hinged BC	218
3.10	A Structurally Damped Kirchhoff Equation (Revisited) with Point Control Acting through $\delta'(\cdot - x^0)$ and Simplified Hinged BC	221
3.11	Thermo-Elastic Plates with Thermal Control and Homogeneous Clamped Mechanical BC	224
3.12	Thermo-Elastic Plates with Mechanical Control in the Bending Moment (Hinged BC) and Homogeneous Neumann Thermal BC	237
3.13	Thermo-Elastic Plates with Mechanical Control as a Shear Force (Free BC)	248
3.14	Structurally Damped Euler–Bernoulli Equations with Damped Free BC and Point Control or Boundary Control	261

Contents	ix
3.15 A Linearized Model of Well/Reservoir Coupling for a Monophasic Flow with Boundary Control	269
3.16 Additional Illustrations with Control Operator $B$ and Observation Operator $R$ Both Genuinely Unbounded	278
3A Interpolation (Intermediate) Sobolev Spaces and Their Identification with Domains of Fractional Powers of Elliptic Operators	282
3B Damped Elastic Operators	285
3C Boundary Operators for Bending Moments and Shear Forces on Two-Dimensional Domains	296
3D $C_0$ -Semigroup/Analytic Semigroup Generation when $A = \mathcal{A}M, \mathcal{A}$ Positive Self-Adjoint, $M$ Matrix. Applications to Thermo-Elastic Equations with Hinged Mechanical BC and Dirichlet Thermal BC	311
3E Analyticity of the s.c. Semigroups Arising from Abstract Thermo-Elastic Equations. First Proof	324
3F Analyticity of the s.c. Semigroup Arising from Abstract Thermo-Elastic Equations. Second Proof	346
3G Analyticity of the s.c. Semigroup Arising from Abstract Thermo-Elastic Equations. Third Proof	363
3H Analyticity of the s.c. Semigroup Arising from Problem (3.12.1) (Hinged Mechanical BC/Neumann (Robin) Thermal BC)	370
3I Analyticity of the s.c. Semigroup Arising from Problem (3.13.1) of Section 13 (Free Mechanical BC/Neumann (Robin) Thermal BC)	382
3J Uniform Exponential Energy Decay of Thermo-Elastic Equations with, or without, Rotational Term. Energy Methods	402
Notes on Chapter 3	413
References and Bibliography	425
<b>4 Numerical Approximations of Algebraic Riccati Equations</b>	<b>431</b>
4.1 Introduction: Continuous and Discrete Optimal Control Problems	431
4.2 Background Material	444
4.3 Convergence Properties of the Operators $L_h$ and $L_h^*$ ; $\hat{L}_h$ and $\hat{L}_h^*$	446
4.4 Perturbation Results	451
4.5 Uniform Convergence $P_h \Pi_h \rightarrow P$ and $B_h^* P_h \Pi_h \rightarrow B^* P$	471
4.6 Optimal Rates of Convergence	484
4A A Sharp Result on the Exponential Operator-Norm Decay of a Family of Strongly Continuous Semigroups	488
4B Finite Element Approximations of Dynamic Compensators of Luenberger's Type for Partially Observed Analytic Systems with Fully Unbounded Control and Observation Operators	495
Notes on Chapter 4	504
Glossary of Symbols for Chapter 4	509
References and Bibliography	509



Cambridge University Press

978-0-521-43408-9 - Control Theory for Partial Differential Equations: Continuous and Approximation Theories

Irena Lasiecka and Roberto Triggiani

Frontmatter

[More information](#)

x	Contents	
<b>5</b>	<b>Illustrations of the Numerical Theory of Chapter 4 to Parabolic-Like Boundary/Point Control PDE Problems</b>	<b>511</b>
5.1	Introductory Approximation Results	511
5.2	Heat Equation with Dirichlet Boundary Control	521
5.3	Heat Equation with Neumann Boundary Control. Optimal Rates of Convergence with $r \geq 1$ and Galerkin Approximation	531
5.4	A Structurally Damped Platelike Equation with Interior Point Control with $r \geq 3$	537
5.5	Kelvin–Voight Platelike Equation with Interior Point Control with $r \geq 3$	544
5.6	A Structurally Damped Platelike Equation with Boundary Control with $r \geq 3$	549
	Notes on Chapter 5	554
	Glossary of Symbols for Chapter 5, Section 5.1	554
	References and Bibliography	554
<b>6</b>	<b>Min–Max Game Theory over an Infinite Time Interval and Algebraic Riccati Equations</b>	<b>556</b>
	Part I: General Case	557
6.1	Mathematical Setting; Formulation of the Min–Max Game Problem; Statement of Main Results	557
6.2	Minimization of $J_{w,T}$ over $u \in L_2(0, T; U)$ for $w$ Fixed	562
6.3	Minimization of $J_{w,\infty}$ over $u \in L_2(0, \infty; U)$ for $w$ Fixed: The Limit Process as $T \uparrow \infty$	570
6.4	Collection of Explicit Formulae for $p_{w,\infty}$ , $r_{w,\infty}$ , and $y_{w,\infty}^0$ in Stable Form	581
6.5	Explicit Expression for the Optimal Cost $J_{w,\infty}^0(y_0 = 0)$ as a Quadratic Term	583
6.6	Definition of the Critical Value $\gamma_c$ . Coercivity of $E_\gamma$ for $\gamma > \gamma_c$	585
6.7	Maximization of $J_{w,\infty}^0$ over $w$ Directly on $[0, \infty]$ for $\gamma > \gamma_c$ . Characterization of Optimal Quantities	586
6.8	Explicit Expression of $w^*(\cdot; y_0)$ in Terms of the Data via $E_\gamma^{-1}$ for $\gamma > \gamma_c$	589
6.9	Smoothing Properties of the Operators $\hat{L}$ , $\hat{L}^*$ , $\hat{W}$ , $\hat{W}^*$ : The Optimal $u^*$ , $y^*$ , $w^*$ Are Continuous in Time	589
6.10	A Transition Property for $w^*$ for $\gamma > \gamma_c$	593
6.11	A Transition Property for $r^*$ for $\gamma > \gamma_c$	595
6.12	The Semigroup Property for $y^*$ and a Transition Property for $p^*$ for $\gamma > \gamma_c$	596
6.13	Definition of $P$ and Its Properties	598
6.14	The Feedback Generator $A_F$ and Its Preliminary Properties for $\gamma > \gamma_c$	600

Contents	xi
6.15 The Operator $P$ is a Solution of the Algebraic Riccati Equation, ARE $_{\gamma}$ for $\gamma > \gamma_c$	603
6.16 The Semigroup Generated by $(A - BB^*P)$ Is Uniformly Stable	604
6.17 The Case $0 < \gamma < \gamma_c$ : $\sup J_{w,\infty}^0(y_0) = +\infty$	606
6.18 Proof of Theorem 6.1.3.2	607
Part II: The Case Where $e^{At}$ is Stable	608
6.19 Motivation, Statement of Main Results	608
6.20 Minimization of $J$ over $u$ for $w$ Fixed	612
6.21 Maximization of $J_w^0(y_0)$ over $w$ : Existence of a Unique Optimal $w^*$	616
6.22 Explicit Expressions of $\{u^*, y^*, w^*\}$ and $P$ for $\gamma > \gamma_c$ in Terms of the Data via $E_{\gamma}^{-1}$	618
6.23 Smoothing Properties of the Operators $L, L^*, W, W^*$ : The Optimal $u^*, y^*, w^*$ Are Continuous in Time	620
6.24 A Transition Property for $w^*$ for $\gamma > \gamma_c$	622
6.25 The Semigroup Property for $y^*$ for $\gamma > \gamma_c$ and Its Stability	626
6.26 The Riccati Operator, $P$ , for $\gamma > \gamma_c$	627
6A Optimal Control Problem with Nondefinite Quadratic Cost. The Stable, Analytic Case. A Brief Sketch	630
Notes on Chapter 6	639
References and Bibliography	642
<b>Contents of Volume II</b>	
<b>7 Some Auxiliary Results on Abstract Equations</b>	<b>645</b>
7.1 Mathematical Setting and Standing Assumptions	645
7.2 Regularity of $L$ and $L^*$ on $[0, T]$	648
7.3 A Lifting Regularity Property When $e^{At}$ Is a Group	651
7.4 Extension of Regularity of $L$ and $L^*$ on $[0, \infty]$ When $e^{At}$ Is Uniformly Stable	653
7.5 Generation and Abstract Trace Regularity under Unbounded Perturbation	660
7.6 Regularity of a Class of Abstract Damped Systems	663
7.7 Illustrations of Theorem 7.6.2.2 to Boundary Damped Wave Equations	667
Notes on Chapter 7	671
References and Bibliography	671
<b>8 Optimal Quadratic Cost Problem Over a Preassigned Finite Time Interval: The Case Where the Input <math>\rightarrow</math> Solution Map Is Unbounded, but the Input <math>\rightarrow</math> Observation Map Is Bounded</b>	<b>673</b>
8.1 Mathematical Setting and Formulation of the Problem	675
8.2 Statement of Main Results	679

xii	Contents
8.3	The General Case. A First Proof of Theorems 8.2.1.1 and 8.2.1.2 by a Variational Approach: From the Optimal Control Problem to the DRE and the IRE Theorem 8.2.1.3 687
8.4	A Second Direct Proof of Theorem 8.2.1.2: From the Well-Posedness of the IRE to the Control Problem. Dynamic Programming 714
8.5	Proof of Theorem 8.2.2.1: The More Regular Case 733
8.6	Application of Theorems 8.2.1.1, 8.2.1.2, and 8.2.2.1: Neumann Boundary Control and Dirichlet Boundary Observation for Second-Order Hyperbolic Equations 736
8.7	A One-Dimensional Hyperbolic Equation with Dirichlet Control ( $B$ Unbounded) and Point Observation ( $R$ Unbounded) That Satisfies (h.1) and (h.3) but not (h.2), (H.1), (H.2), and (H.3). Yet, the DRE Is Trivially Satisfied as a Linear Equation 745
8A	Interior and Boundary Regularity of Mixed Problems for Second-Order Hyperbolic Equations with Neumann-Type BC 755
	Notes on Chapter 8 761
	References and Bibliography 763
9	<b>Optimal Quadratic Cost Problem over a Preassigned Finite Time Interval: The Case Where the Input <math>\rightarrow</math> Solution Map Is Bounded. Differential and Integral Riccati Equations 765</b>
9.1	Mathematical Setting and Formulation of the Problem 765
9.2	Statement of Main Result: Theorems 9.2.1, 9.2.2, and 9.2.3 772
9.3	Proofs of Theorem 9.2.1 and Theorem 9.2.2 (by the Variational Approach and by the Direct Approach). Proof of Theorem 9.2.3 776
9.4	Isomorphism of $P(t)$ , $0 \leq t < T$ , and Exact Controllability of $\{A^*, R^*\}$ on $[0, T - t]$ When $G = 0$ 815
9.5	Nonsmoothing Observation $R$ : “Limit Solution” of the Differential Riccati Equation under the Sole Assumption (A.1) When $G = 0$ 819
9.6	Dual Differential and Intergral Riccati Equations When $A$ is a Group Generator under (A.1) and $R \in \mathcal{L}(Y; Z)$ and $G = 0$ . (Bounded Control Operator, Unbounded Observation) 825
9.7	Optimal Control Problem with Bounded Control Operator and Unbounded Observation Operator 839
9.8	Application to Hyperbolic Partial Differential Equations with Point Control. Regularity Theory 842
9.9	Proof of Regularity Results Needed in Section 9.8 861
9.10	A Coupled System of a Wave and a Kirchhoff Equation with Point Control, Arising in Noise Reduction. Regularity Theory 884

Contents	xiii
9.11 A Coupled System of a Wave and a Structurally Damped Euler–Bernoulli Equation with Point Control, Arising in Noise Reduction. Regularity Theory	901
9A Proof of (9.9.1.16) in Lemma 9.9.1.1	908
9B Proof of (9.9.3.14) in Lemma 9.9.3.1	910
Notes on Chapter 9	913
References and Bibliography	916
<b>10 Differential Riccati Equations under Slightly Smoothing Observation Operator. Applications to Hyperbolic and Petrowski-Type PDEs. Regularity Theory</b>	<b>919</b>
10.1 Mathematical Setting and Problem Statement	920
10.2 Statement of the Main Results	926
10.3 Proof of Theorems 10.2.1 and 10.2.2	928
10.4 Proof of Theorem 10.2.3	936
10.5 Application: Second-Order Hyperbolic Equations with Dirichlet Boundary Control. Regularity Theory	942
10.6 Application: Nonsymmetric, Nondissipative First-Order Hyperbolic Systems with Boundary Control. Regularity Theory	972
10.7 Application: Kirchhoff Equation with One Boundary Control. Regularity Theory	989
10.8 Application: Euler–Bernoulli Equation with One Boundary Control. Regularity Theory	1019
10.9 Application: Schrödinger Equations with Dirichlet Boundary Control. Regularity Theory	1042
Notes on Chapter 10	1059
Glossary of Selected Symbols for Chapter 10	1065
References and Bibliography	1065

*Index*

Cambridge University Press

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Frontmatter

[More information](#)

## Preface

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This three-volume treatise presents, in a unified framework, a comprehensive, in-depth, and up-to-date treatment of quadratic optimal control theory for (linear) partial differential equations (PDEs) over a finite or infinite time horizon and related differential (integral) and algebraic Riccati equations. Both continuous theory and numerical approximation theory are included. An abstract space, operator theoretic treatment is provided, which is based on semigroup methods, and which is unifying across a few basic classes of evolution.

While addressing all three volumes regarding the basic, broad-range theme covered and the philosophy of approach followed, this preface focuses mostly on Volumes I and II for specific details. Indeed, driven also by recent, new PDE models such as they arise in modern technological applications, the treatment of this work has grown far beyond the original intentions and the anticipated plan. As a result, two volumes now appear in print, with a third one in preparation. A justification for the criteria that have dictated the selection of a natural subdivision of the entire work into three volumes is given below.

This treatise is a much expanded outgrowth, at least in the ratio 1 to 10, of the authors' Springer-Verlag Lectures Notes in Control and Information Sciences, Volume 164, entitled: *Differential and Algebraic Riccati Equations with Applications to Boundary-Point Control Problems: Continuous and Approximation Theory*. These Lecture Notes, published in 1991, contained a comprehensive account of the theories that were available at that time, along with an array of numerous illustrative PDE applications with boundary/point control. However, most technical proofs were referred to the literature. A completion of these Lectures Notes was therefore called for, which inevitably stimulated an extension of their range of coverage with the addition of both new theoretical topics, as well as new PDE models and applications of modern technological origin. These, in turn, required further still theoretical analysis.

The basic dynamics is an abstract equation  $\dot{y} = Ay + Bu$ , where  $A$  (free dynamic operator) is the generator of a strongly continuous (s.c.) semigroup on the Hilbert (state) space  $Y$ , and where  $B$  (control operator) is an unbounded operator with a

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Frontmatter

[More information](#)

xvi

Preface

degree of unboundedness up to the degree of unboundedness of  $A$ . Moreover,  $u$  is the control function, which runs over the class of  $L_2$ -functions in time, with values in a Hilbert space  $U$ . All the boundary/point control problems for PDEs can be modeled by this abstract equation, for specific choices of the operators  $A$ ,  $B$  and of the spaces  $U$ ,  $Y$ . The dynamics is further penalized by a (quadratic) functional cost, containing an observation operator  $R$ , to be minimized over a preassigned finite or infinite time horizon. The theory of this problem culminates with the analysis of the corresponding differential or algebraic Riccati (operator) equations, which arise in the (pointwise) feedback synthesis of the optimal solution pair  $\{u^0, y^0\}$ . This problem, which originated in the late 1950s in the context of ordinary differential equations (with  $A$ ,  $B$ ,  $R$  matrices of appropriate size) has long been considered a truly central issue – a “battle-horse” – in deterministic optimal control theory, and related stochastic filtering theory, of dynamical systems. In the finite dimensional context, the solution in pointwise feedback form, via Riccati equations, of both the deterministic and the stochastic versions of this problem, has been known since the 1960s, through the work of Kalman and Kalman-Bucy, respectively.

These volumes present the far-reaching, technical extension of the deterministic problem, aimed at accommodating and encompassing multidimensional PDEs with boundary/point control and/or observation, in a natural way. Thus, throughout this work, emphasis is placed on unbounded control operators and/or, possibly, on unbounded observation operators as well, as they arise in the context of various abstract frameworks that are motivated by, and ultimately directed to, PDEs with boundary/point control and observation. A key feature of the entire treatise is then a wealth throughout of concrete, multidimensional PDE illustrations, which naturally fit into the abstract theory, with no artificial assumptions imposed, at both the continuous and numerical level. Justification of the abstract models adopted rests, unequivocally, with their intrinsic ability of capturing the characterizing dynamical properties of specific, relevant classes of PDEs, which motivate them in the first place. Regarding abstract modeling, the flow runs unmistakably from an understanding of the concrete into the proper abstract.

Naturally, to extract best possible results and tune the technical tools to the problem at hand, it is necessary to distinguish at the outset between different types of PDE classes: primarily, parabolic-like dynamics versus hyperbolic-like dynamics, with further subdistinctions in the latter class. This is due to well-known, intrinsically different dynamical properties between these two classes. As a consequence, they lead to two drastically different basic abstract models, whose defining, characterizing features set them apart. Accordingly, these two abstract models need, therefore, to be investigated by correspondingly different technical strategies and tools. As a consequence, different types of distinctive results are achieved to characterize the two classes. All this dictates that the abstract theory needs to bifurcate at the very outset into a parabolic-like model and hyperbolic-like basic models; moreover, in the latter class, a further distinction into finite and infinite time horizon is called for, to account for different, critical properties between these two cases.

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978-0-521-43408-9 - Control Theory for Partial Differential Equations: Continuous and Approximation Theories

Irena Lasiecka and Roberto Triggiani

Frontmatter

[More information](#)

Thus, Volume I contains the optimal control theory for the parabolic-like class, over both the finite and the infinite time horizon, where the s.c. semigroup generated by  $A$  is, moreover, analytic; while Volumes II and III refer to the optimal control theory for the hyperbolic-like class over a finite or, respectively, infinite time horizon. This includes hyperbolic dynamics as well as Petrowski-type PDEs such as plate-like models, Schrödinger equation, etc.

As already emphasized, purely PDE dynamical properties are critical in motivating the various abstract settings, as well as in applying the corresponding theories to concrete PDEs arising in mathematical physics and in other technological endeavors. This is particularly true in the case of hyperbolic-like dynamics. Unlike the parabolic-like class, which offers a certain degree of flexibility in the choice of the abstract space setting (subject to established parabolic regularity theory), by contrast, the framework in the case of hyperbolic-like dynamics is far more rigid. It requires a preliminary knowledge of the space of optimal regularity theory – a purely PDEs problem – and thus leaves no choice. Moreover, regarding the infinite time optimal control problem, the most complete theory is achieved in the cases (which occur most often, but by no means always) where the space of optimal regularity of the solution under  $L_2$ -control coincides with the space of exact controllability (or of uniform stabilization) – in other words, where the map from the class of admissible  $L_2$ -controls to the state space is surjective at some finite time. In short: In the hyperbolic-like case, optimal regularity theory is an intrinsic, critical, essential prerequisite factor in the analysis of the corresponding optimal control problem, which rigidly depends upon it (while a margin of latitude exists in the parabolic-like case, once parabolicity has been established). Accordingly, optimal regularity theory of many hyperbolic-like dynamical equations considered in the illustrations is an intrinsic part of the present volumes. A more detailed description is given below in the synopsis of Volume II. The inclusion, on the one hand, of this massive regularity theory and, on the other hand, of new PDE dynamics such as thermo-elastic plate equations and various models of coupled PDEs arising in structural acoustics, helps explain the explosion of this subject matter into three volumes.

Throughout this work, special emphasis is paid to the following topics:

- (i) Abstract operator models for boundary/point control and observation problems for PDEs.
- (ii) Identification of the space of optimal regularity of the solutions, typically under  $L_2$ -controls in time, and particularly for the class of hyperbolic and Petrowski-type systems or coupled PDEs problems; it is with respect to the norm of this space that the solution is then penalized in the cost functional.
- (iii) Identification of the regularity properties of the optimal pair of the optimal control problem, particularly, in the parabolic-like case over a finite or infinite interval, and in the hyperbolic-like case over a finite interval. In the hyperbolic-like case over an infinite time horizon, the optimal pair need not be better than the original  $L_2$  regularity in time, inherited from the optimization problem.



Cambridge University Press

978-0-521-43408-9 - Control Theory for Partial Differential Equations: Continuous and Approximation Theories

Irena Lasiecka and Roberto Triggiani

Frontmatter

[More information](#)

xviii

Preface

- (iv) Verification of what we call the “finite cost condition” (F.C.C.) in the infinite time horizon problem and related algebraic Riccati equations, which guarantees the existence of at least one admissible control yielding a finite cost functional. In the case of parabolic-like dynamics, the F.C.C. is most readily verified via uniform feedback stabilization, as the unstable space of the dynamics is, at most, finite dimensional. By contrast, in the case of hyperbolic-like dynamics, the F.C.C. is verified via a study of the related exact controllability problem, or of the related (generally, more challenging) uniform stabilization problem, by means of an explicit, dissipative, boundary, velocity feedback operator. Exact controllability/uniform stabilization of hyperbolic-like dynamics is a topic in its own right, intimately connected with, yet distinct from, the main thrust of the optimal control problem of the present volumes. A vast literature exists, including treatments in book form. We shall return to these topics in Volume III.
- (v) Constructive variational approach to the issue of existence of a solution (Riccati operator), and possibly uniqueness of a corresponding differential or algebraic Riccati operator equation.
- (vi) Development of numerical algorithms that reproduce numerically the key properties of the continuous problems. This can be done directly in the parabolic-like case. By contrast, the hyperbolic-like (conservative) case requires that a regularization procedure be performed first, before passing to the approximation analysis.

A brief description of the contents of the first two volumes follows.

Volume I focuses on abstract parabolic systems (continuous and approximation theory), where the s.c. semigroup of the free dynamics is, moreover, analytic. Save perhaps for some possible refinements, the overall theory in this chapter and companion notes is essentially optimal. This includes both the finite (Chapter 1) and infinite horizon (Chapter 2) optimal control problems, as well as the corresponding min–max theory with nondefinite quadratic cost (Chapter 6). Here, both control operator and disturbance operator are of the same “maximal” degree of unboundedness allowed with respect to the free dynamics operator. A treatment of the optimal control problem with nondefinite quadratic cost and coercive penalization on the control is included in the appendix to Chapter 6. A lengthy Chapter 3 presents many multi-dimensional PDE illustrations with boundary/point control and observation. They include not only traditional, classical parabolic equations such as the heat equation with Dirichlet- or Neumann-boundary control, or point control, but also second-order equations with “structural” or “high” damping, as well as thermo-elastic plate equations with no rotational inertia term. For the latter two classes, recently discovered, critical dynamical properties are proved in details. These include “parabolicity” (analyticity of the corresponding semigroup) and uniform stability. Various appendices in Chapter 3, taken cumulatively, provide a self-contained subvolume focused on thermo-elastic parabolic plate equations, whose theory has become available only over



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Irena Lasiecka and Roberto Triggiani

Frontmatter

[More information](#)

the past year or so. Chapter 4 provides a detailed numerical approximation treatment, with appropriate convergence properties (possibly, with optimal rates of convergence) of all the quantities of interest: optimal control, optimal solution, Riccati operator, gain operator, optimal cost, etc. Finally, Chapter 5 provides detailed PDE illustrations of numerical schemes that fit into the theory of Chapter 4. Regarding the theoretical treatment, the analysis in Volume I is almost exclusively operator-theoretic and is based on singular integrals as they arise in the description of the control-solution (state) map, by virtue of the key property of analyticity of the free dynamics semigroup (generated by the operator  $A$ ). As it turns out, analyticity of the free dynamics compensates, in this case, for the unboundedness of the control operator or of the disturbance operator. Indeed, such analyticity yields a controlled smoothing of the control-solution map and of its adjoint. Once applied to the optimality conditions characterizing the optimal pair, such double smoothing snowballs into a boot-strap argument, which eventually leads to higher regularity of the optimal pair (over the initial regularity inherited from the optimization problem) and – finally – to a smoothing property of the Riccati operator. As a consequence, the gain operator is bounded from the state to the control space, a distinctive, critical property of the parabolic-like class. In applications to concrete PDEs, elliptic theory and identification of domains of appropriate fractional powers with Sobolev spaces play a critical role.

Volume II considers the optimal control theory for hyperbolic or Petrowski-type PDEs over a finite time horizon. It begins with an introductory chapter (Chapter 7) that collects relevant abstract settings and abstract properties of these dynamics that are to be used in subsequent chapters. It then considers three different abstract frameworks. The abstract model of Chapter 8 is motivated by the optimal control problem for second-order hyperbolic equations with Neumann-boundary control and Dirichlet-trace observation. The abstract model of Chapter 9 is motivated by wave and Kirchhoff elastic plate equations, under the action of point control. It also includes two models of coupled PDE systems, such as they arise in noise reduction problems in structural acoustics. Both systems are subject to point control, which models the action of smart material technology. One couples the wave equation for the pressure in the acoustic chamber with a Kirchhoff equation for the elastic displacement of the moving wall. It is an example of hyperbolic/hyperbolic coupling. Instead, in the second system, the elastic wall is modeled by an Euler–Bernoulli equation with structural damping, thus giving rise to a hyperbolic/parabolic coupling. Finally, the abstract model of Chapter 10, which further builds on that of Chapter 9, looks at first artificial and complicated. Actually, it is a natural framework, which simply extracts the correct settings for problems such as second-order hyperbolic equations with Dirichlet-boundary control, numerous other plate equations with a variety of boundary control, as well as the Schrödinger equation with Dirichlet-boundary control. All the relevant regularity theory, some of which is new, of these dynamical PDEs is provided in detail, subject to the exclusions noted below. Indeed, in contrast with parabolic theory, the regularity theory of hyperbolic and Petrowski-type equations (such as plate equations and

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978-0-521-43408-9 - Control Theory for Partial Differential Equations: Continuous and Approximation Theories

Irena Lasiecka and Roberto Triggiani

Frontmatter

[More information](#)

xx

Preface

Schrödinger equations) demand a broader array of purely PDE techniques to obtain sharp/optimal interior and trace regularity properties. They include energy methods, or multipliers methods, at the differential level or pseudo-differential/microlocal analysis level, which were discovered much more recently than parabolic techniques. This contrast between the two basic classes of dynamical systems – parabolic-like versus hyperbolic or Petrowski-type equations – was already emphasized in the preface to the authors' Lectures Notes. Accordingly, Volume II contains in detail most of the needed regularity theory (both interior and trace regularity) of the many hyperbolic-like PDE systems here considered. Exceptions include the more recent regularity theory of first-order hyperbolic systems and of second-order hyperbolic equations with Neumann boundary datum, which require a treatment based on the technical apparatus of pseudo-differential operators and microlocal analysis. For these, appropriate references to the recent literature are given.

As already noted, Volume III (in preparation) will cover optimal control problems for hyperbolic-like dynamics (both continuous and numerical approximation theory) and for coupled PDE systems, over an infinite time horizon.

Further information on this treatise in the context of available books is contained in the introductory section of Chapter 0.

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Cambridge University Press

978-0-521-43408-9 - Control Theory for Partial Differential Equations: Continuous and Approximation Theories

Irena Lasiecka and Roberto Triggiani

Frontmatter

[More information](#)

---

Preface

xxi

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