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978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

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This book presents the newly developed theory of nonharmonic Fourier series and its applications to the control of distributed parameter systems. The authors extend the theory to include vector exponential series.

The first part of the book presents the modern theory of nonharmonic Fourier series based on the geometry of Hilbert spaces. This approach permits the successful development of the theory of scalar exponential families and vector exponential families. The development of this mathematical apparatus paves the way for the second part of the book, which extends and upgrades the method of moments – one of the most powerful tools in the flourishing theory of the control of distributed parameter systems. The authors present the Fourier method for evolutionary equations in Hilbert space and investigate the deep connections between controllability and properties of exponentials. They go on to discuss the controllability of systems described by parabolic and hyperbolic PDEs for internal, boundary, initial, and pointwise control. Finally, they consider a number of applications to control problems of connected strings systems.

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The Method of Moments in Controllability Problems
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Published by the Press Syndicate of the University of Cambridge
The Pitt Building, Trumpington Street, Cambridge CB2 1RP
40 West 20th Street, New York, NY 10011-4211, USA
10 Stamford Road, Oakleigh, Melbourne 3166, Australia

© Cambridge University Press 1995

First published 1995

Printed in the United States of America

Library of Congress Cataloging-in-Publication Data

Avdonin, Sergei A.

Families of exponentials : the method of moments in controllability problems for distributed parameter systems / Sergei A. Avdonin, Sergei A. Ivanov.

p. cm.

Includes bibliographical references.

ISBN 0-521-45243-0

1. Fourier analysis. 2. Moments method (Mathematics)
3. Exponential functions 4. Control theory. 5. Distributed parameter systems. I. Ivanov, Sergei A. II. Title.

QA403.5.A93 1995

515'.2433 -- dc20

94-40490

CIP

A catalog record for this book is available from the British Library.

ISBN 0-521-45243-0 hardback

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Frontmatter

[More information](#)

Contents

<i>Acknowledgments</i>	<i>page xi</i>
<i>Notation</i>	<i>xii</i>
<i>Introduction</i>	1
I Elements of Hilbert space theory	17
1 Families of vectors and families of subspaces	17
1.1 Orthoprojectors and angles between subspaces	17
1.2 Skew projectors	20
1.3 Families of Hilbert space vectors	23
1.4 Families of subspaces of Hilbert space	30
1.5 Invariance of family properties under mappings	31
1.6 Minimality of families of elements and their projections	32
2 Abstract problem of moments	34
II Families of vector-valued exponentials	39
1 Hardy spaces and operator functions	39
1.1 Hardy spaces	39
1.1.1 Definitions and Hilbert structure	39
1.1.2 Relationship between $H^2(\mathfrak{R})$ and $H_+^2(\mathfrak{R})$ spaces	40
1.1.3 Calculation of Cauchy integrals by means of residues	41
1.1.4 Simple fractions	41
1.1.5 Paley–Wiener theorem and connections between simple fractions and exponentials	41
1.1.6 Decomposition of the space $L^2(\mathbb{R})$ and the Riesz projector	42

Cambridge University Press

978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability
Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)

vi

Contents

1.2	Inner and outer operator functions	42
1.2.1	Definition of inner functions	42
1.2.2	Classification of scalar inner functions	43
1.2.3	Factorization of scalar inner functions	43
1.2.4	Classification of inner operator functions	44
1.2.5	Factorization of inner operator functions	44
1.2.6	Scalar outer functions	45
1.2.7	Factorization of scalar functions	46
1.2.8	Outer operator functions	46
1.2.9	Factorization of strong functions	47
1.2.10	Semisimple zeros	47
1.2.11	Existence of the Blaschke–Potapov product	47
1.3	Nagy–Foiás model operator	48
1.3.1	Subspaces $K_{\mathfrak{S}}$	48
1.3.2	Definitions of model operators in \mathbb{D} and \mathbb{C}_+	49
1.3.3	The spectrum and eigenfunctions of model operators in \mathbb{C}_+	49
1.3.4	The spectrum and eigenfunctions of model operators in \mathbb{D}	50
1.3.5	Discrete spectrum subspaces of model operators in \mathbb{C}_+	51
1.3.6	Invariant subspaces of a model operator in \mathbb{D}	51
1.3.7	Countable sets in the upper half-plane	52
1.3.8	Indications for a set to be Carlesonian	52
1.3.9	Separability of simple fraction families	54
1.3.10	Minimality and the Blaschke condition	55
1.3.11	\mathcal{L} -basis property of simple scalar fraction families	56
1.3.12	\mathcal{L} -basis property of simple fraction families and Carleson constant	56
1.3.13	Carleson–Newman condition and simple fractions	56
1.3.14	The inequalities for exponential sums on an interval	57
1.3.15	Property of functions from the subspace $K_{\mathfrak{a}}$	58
1.3.16	Isomorphisms transferring exponentials into exponentials	58
1.4	Entire functions	59
1.4.1	Entire functions of the exponential type	59
1.4.2	Growth indicator and indicator diagram	59
1.4.3	Functions of the Cartwright class	60

Cambridge University Press

978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)

<i>Contents</i>		vii
1.4.4	Zeros of Cartwright-class functions	60
1.4.5	Summability and growth of functions on the real axis	61
1.4.6	Functions of the sine type	61
2	Vector exponential families on the semiaxis	61
2.1	Minimality	64
2.2	The basis property	67
3	Families of vector exponentials on an interval	74
3.1	Geometrical indications of minimal and basis properties	74
3.2	Minimal vector families and the generating function	80
3.3	Hilbert operator and exponential families on an interval	90
3.4	Indications for Hilbert operator to be bounded	94
4	Minimality and the basis property of scalar exponential families in $L^2(0, T)$	99
4.1	Minimality	99
4.2	The basis property of family $\{e^{i\lambda_n t}\}$	101
4.3	Basis subfamilies of $\{e^{i\lambda_n t}\}$	107
4.4	Algorithm of a basis subfamily extraction	110
4.5	Riesz bases of elements of the form $t^s e^{i\lambda_n t}$	113
4.6	Complementation of a basis on subinterval up to a basis on interval	114
4.7	On the families of exponentials with the imaginary spectrum	115
5	Additional information about vector exponential theory	117
5.1	Relationship of minimality of vector and scalar exponential families on an interval	117
5.2	Perturbation of basis families	120
5.3	Exponential bases in Sobolev spaces	129
5.4	Relationship between minimality of exponential families of parabolic and hyperbolic types	133
6	\mathcal{W} -linear independence of exponential families	136
6.1	Dirichlet series	137
6.2	Parabolic family on an interval	138
6.3	Hyperbolic family on the semiaxis	139
6.4	Hyperbolic family on an interval	140
6.5	ω -linear independence in $L^2(0, T)$	141
6.6	Excessiveness of the exponential family arising in the problem of controlling rectangular membrane oscillation	142

Cambridge University Press

978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)

viii

Contents

III	Fourier method in operator equations and controllability types	146
1	Evolution equations of the first order in time	146
2	Evolution equations of the second order in time	154
3	Controllability types and their relationship with exponential families	161
IV	Controllability of parabolic-type systems	173
1	Control with spatial support in the domain	175
1.1	Infinite dimensional control	175
1.2	Finite dimensional control	178
1.3	Pointwise control	180
2	Boundary control	181
2.1	Infinite dimensional control	181
2.2	Finite dimensional control	186
2.3	Pointwise control	187
V	Controllability of hyperbolic-type systems	190
1	Control with spatial support in the domain	190
1.1	Infinite dimensional control	190
1.2	Finite dimensional control	194
1.3	Pointwise control	197
2	Boundary control	205
2.1	Infinite dimensional control	205
2.2	Finite dimensional control	211
2.3	Pointwise control	214
VI	Control of rectangular membrane vibrations	216
1	Boundary control	216
1.1	Regularity of the solution	216
1.2	Lack of controllability	221
1.3	Estimate of the Carleson constant	223
1.4	Pointwise boundary control	226
2	Initial and pointwise control	228
2.1	Principal results	228
2.2	Initial controllability	229
2.3	Lack of pointwise controllability	232
2.4	Construction of basis subfamily	233
VII	Boundary control of string systems	238
1	System of connected homogeneous strings controlled at the ends	238

Cambridge University Press

978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability
Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)

	<i>Contents</i>	ix
2	System of strings connected elastically at one point	248
3	Control of multichannel acoustic system	264
4	Controllability of a nonhomogeneous string controlled at the ends	283
	<i>References</i>	290
	<i>Index</i>	301

Cambridge University Press

978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)

Acknowledgments

We are very grateful to B. S. Pavlov for the many years of attention and support he has given to our scientific work.

Various aspects of this study were discussed with C. Bardos, N. Burq, H. O. Fattorini, E. M. Il'in, I. Joó, V. A. Kozlov, J. E. Lagnese, G. Leugering, S. N. Naboko, V. G. Osmolovskii, D. L. Russell, G. Schmidt, T. I. Seidman, and V. I. Vasyunin. Their comments were greatly appreciated.

We would also like to thank A. S. Silbergleit for his great help in the translation of the book.

At the final stage of the preparation of this manuscript, we obtained valuable support from the Commission of the European Communities in the framework of the EC–Russia collaboration (contract ESPRIT P9282 ACTCS). Our research was also supported in part by INTAS (grant 93 1424), the International Sciences Foundation (grants NSI000 and NSI300), and the Russian Foundation of Fundamental Research (grant 95-01-00360 a). We express our deep gratitude to these foundations.

Notation

M , card M	– number of elements of M if M is finite and ∞ if M is infinite	
$\varphi_{\mathfrak{M}}(\mathfrak{M}, \mathfrak{N})$	– angle between subspaces	18
\rightharpoonup	– weak convergence of elements of a Hilbert space	
codim Ξ	– dimension of orthogonal complement of a linear set Ξ or dimension of the space orthogonal to all elements of family Ξ	
$\langle \cdot, \cdot \rangle$	– scalar product in auxiliary Hilbert space \mathfrak{H}	
$\langle\langle \cdot \rangle\rangle$	– norm in an auxiliary Hilbert space \mathfrak{H}	
$\delta(\sigma)$	– Carleson constant	52
(A_2)	– Muckenhoupt condition	95
K_S	– a subspace	
	$H_+^2(\mathfrak{H}) \ominus SH_+^2(\mathfrak{H}) = \{f \in H_+^2(\mathfrak{H}) \mid f \perp SH_+^2(\mathfrak{H})\}$	48
K_a	– a subspace K_S with $S = \exp(ika)$	48
l_r^2	– Hilbert space of sequences with the norm	
	$\ c\ _r = \left[\sum_{n=1}^{\infty} c_n ^2 (\lambda_n + \alpha)^r \right]^{1/2}$	147
W_r	– Hilbert space of functions $\sum_{n=1}^{\infty} c_n \varphi_n$ with the norm $\ f\ _{W_r} := \ \{c_n\}\ _r$	147
W_{r+1}	– Hilbert space $W_{r+1} \oplus W_r$	154
$W(\rho_n)$	– Hilbert space of series $\sum_{n=1}^{\infty} c_n \varphi_n$ with the norm $(\sum c_n ^2 \rho_n^2)^{1/2}$	163
φ_n	– eigenfunction of operator A	
λ_n	– eigenvalue of operator A or a point of spectrum of exponential family	

	<i>Notation</i>	xiii
ω_n	– eigenfrequency of operator A	
κ_n	– multiplicity of eigenvalue λ_n of operator A	
\mathcal{E}	– exponential family $\{e_n\}$, with elements $e_n = \exp(i\lambda_n)\eta_n$, where η_n belongs to an auxiliary Hilbert space	
$\tilde{\mathcal{E}}$	– exponential family $\{r_n e_n\}$	163, 170
\mathcal{E}_0	– exponential family $\{\rho_n e_n\}$	163, 170
x_λ	– simple fraction $x_\lambda(k) = \sqrt{\frac{\text{Im } \lambda}{\pi}} \frac{1}{k - \bar{\lambda}}$	41
\mathcal{X}_Π	– family of vector simple fractions $\{x_\lambda \eta_\lambda\}_{\lambda \in \sigma}$	47
\mathcal{X}'_Π	– family biorthogonal to the family \mathcal{X}_Π	
$\mathcal{X}'_{\Theta, \Pi}$	– family biorthogonal to the family $P_\Theta \mathcal{X}_\Pi$	

Operations

Cl, Cl_H	– closure of a set in the norm of space H
$\text{Lin } \Xi$	– linear span of family Ξ
$\dot{+}$	– direct sum of linear sets
$\sqrt{\Xi}$	– closure of the linear span of family Ξ

Sets

\mathbb{R}	– set of real numbers	
\mathbb{R}_+	– set of positive numbers	
\mathbb{Q}	– set of rational numbers	
\mathbb{Z}	– set of integers	
\mathbb{K}	– set of nonzero integers	
\mathbb{N}	– set of positive integers	
\mathbb{C}	– set of complex numbers (complex plane)	
\mathbb{C}^n	– Cartesian product of n complex planes	
$\mathbb{C}_+ (\mathbb{C}_-)$	– open upper (lower) half-plane, i.e., set of complex numbers with positive (negative) imaginary part	
\mathbb{D}	– open unit disk in \mathbb{C} with the center in origin	
\mathbb{T}	– unit circle in \mathbb{C} with the center in origin	
$\mathcal{L}(X, Y)$	– set of linear bounded operators acting from space X into space Y	
$D(A)$	– domain of operator A	
D_Ξ	– domain of operator of the problem of moments with respect to family Ξ	34

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Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)

xiv	<i>Notation</i>	
R_{Ξ}	– image of operator of the problem of moments with respect to family Ξ	34
$\text{Ker } A$	– null space of operator A	

Operators

$P_{\mathfrak{M}}$	– orthoprojector on subspace \mathfrak{N}	
$\mathcal{P}_{\mathfrak{M}}^{\parallel \mathfrak{N}}$	– skew projector on subspace \mathfrak{M} parallel to subspace \mathfrak{N}	20
I	– identical operator	
\mathcal{J}_{Ξ}	– operator of the problem of moments with respect to family Ξ	
$P_{\mathfrak{S}}$	– projector onto subspace $K_{\mathfrak{S}}$	48
P_{\pm}	– projectors onto subspace H_{\pm}^2	42

Conditions on countable sets of the upper half-plane

(B)	– Blaschke condition	43
(R)	– rareness condition	52
(C)	– Carleson condition	52
(CN)	– Carleson–Newman condition	52

Property of families of elements or subspaces of a Hilbert space

$\Xi \in (LB)$	– family Ξ forms a Riesz basis in closure of its linear span	26, 30
$\Xi \in (UM)$	– family Ξ of elements is *-uniformly minimal or family Ξ of subspaces is uniformly minimal	26, 30
$\Xi \in (M)$	– family Ξ is minimal	25, 30
$\Xi \in (W)$	– family Ξ is W -linear independent	24

Types of controllability

B controllability	162, 169
E controllability	162, 169
UM controllability	162, 169
M controllability	162, 169
W controllability	162, 169

Cambridge University Press

978-0-521-45243-4 - Families of Exponentials: The Method of Moments in Controllability Problems for Distributed Parameter Systems

Sergei A. Avdonin and Sergei A. Ivanov

Frontmatter

[More information](#)*Notation*

xv

Cancellations

\mathcal{L} -basis	– Riesz basis in closure of linear span	26, 30
BP	– Blaschke product	43
BPP	– Blaschke–Potapov product	44
DPS	– distributed parameter system	
ESF	– entire singular (operator) function	44
STF	– sine-type function	61
GF	– generating function	80, 101, 113

Signs

$A := B$ or $B =: A$	– object A is equal to object B by definition
$f(x) \asymp g(x), x \in X$	– this relation means that there are positive constants c and C such that for all $x \in X$ the inequalities $cg(x) \leq f(x) \leq Cg(x)$ are valid
$f(x) \prec g(x)$ or $g(x) \succ f(x), x \in X$	– this means that there exists a positive constant C such that for all $x \in X$ the inequality $f(x) \leq Cg(x)$ is valid