# Numerical aspects of the controllability of some beam equations

#### Nicolae Cîndea

joint work with Sorin Micu and Ionel Rovenţa



Journées EDP Auvergne-Rhône-Alpes 2017 ENS Lyon, 19-20 octobre 2017

# Controllability of the Euler-Bernoulli beam equation

We consider the following clamped beam equation:

$$\begin{cases} \ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, & (0,1) \times (0,T) \\ u(0,t) = u(1,t) = 0, & t \in (0,T) \\ \partial_x u(0,t) = 0, & \partial_x u(1,t) = \frac{v(t)}{t}, & t \in (0,T) \\ u(x,0) = u_0(x), & \dot{u}(x,0) = u_1(x), & x \in (0,1). \end{cases}$$
 (CB)

- ► T > 0
- $u_0 \in L^2(0,1)$
- $u_1 \in H^{-2}(0,1)$

# Controllability of the Euler-Bernoulli beam equation

We consider the following clamped beam equation :

$$\begin{cases} \ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, & (0,1) \times (0,T) \\ u(0,t) = u(1,t) = 0, & t \in (0,T) \\ \partial_x u(0,t) = 0, & \partial_x u(1,t) = \frac{v(t)}{t}, & t \in (0,T) \\ u(x,0) = u_0(x), & \dot{u}(x,0) = u_1(x), & x \in (0,1). \end{cases}$$
 (CB)

- ► T > 0
- $u_0 \in L^2(0,1)$
- $\bullet u_1 \in H^{-2}(0,1)$

#### Definition

We say that the beam equation (CB) is null controllable in time T>0, if for every initial data  $(u_0,u_1)\in L^2(0,1)\times H^{-2}(0,1)$  there exists a control  $v\in L^2(0,T)$  such that

$$u(\cdot, T) = \dot{u}(\cdot, T) = 0.$$

# Controllability of the Euler-Bernoulli beam equation

We consider the following hinged beam equation :

$$\begin{cases} \ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, & (0,1) \times (0,T) \\ u(0,t) = u(1,t) = 0, & t \in (0,T) \\ \partial_x^2 u(0,t) = 0, & \partial_x^2 u(1,t) = \frac{v(t)}{t}, & t \in (0,T) \\ u(x,0) = u_0(x), & \dot{u}(x,0) = u_1(x), & x \in (0,1). \end{cases}$$
 (HB)

- ► T > 0
- $\bullet u_0 \in H_0^1(0,1)$
- $\bullet u_1 \in H^{-1}(0,1)$

#### Definition

We say that the beam equation ( HB) is null controllable in time T>0, if for every initial data  $(u_0,u_1)\in H^1_0(0,1)\times H^{-1}(0,1)$  there exists a control  $v\in L^2(0,T)$  such that

$$u(\cdot,T) = \dot{u}(\cdot,T) = 0.$$

In order to define the dual observability concept, we consider the following homogeneous clamped beam equation:

$$\begin{cases} \ddot{y}(x,t) + \partial_x^4 y(x,t) = 0, & (0,1) \times (0,T) \\ y(0,t) = y(1,t) = 0, & t \in (0,T) \\ \partial_x y(0,t) = \partial_x y(1,t) = 0, & t \in (0,T) \\ y(x,0) = y_0(x), & \dot{y}(x,0) = y_1(x), & x \in (0,1). \end{cases}$$
 (S)

In order to define the dual observability concept, we consider the following homogeneous clamped beam equation:

$$\begin{cases} \ddot{y}(x,t) + \partial_x^4 y(x,t) = 0, & (0,1) \times (0,T) \\ y(0,t) = y(1,t) = 0, & t \in (0,T) \\ \partial_x y(0,t) = \partial_x y(1,t) = 0, & t \in (0,T) \\ y(x,0) = y_0(x), & \dot{y}(x,0) = y_1(x), & x \in (0,1). \end{cases}$$
(S)

#### Definition

We say that the beam equation (S) is exactly observable in time T>0, if there exists a constant  $K_T>0$  such that for every initial data  $(y_0,y_1)\in H^2_0(0,1)\times L^2(0,1)$  the solution y satisfies

$$||y_0||_{H_0^2(0,1)}^2 + ||y_1||_{L^2(0,1)}^2 \le K_T \int_0^T |\partial_x^2 y(1,t)|^2 dt$$
 (OBS)

In order to define the dual observability concept, we consider the following homogeneous clamped beam equation:

$$\begin{cases} \ddot{y}(x,t) + \partial_x^4 y(x,t) = 0, & (0,1) \times (0,T) \\ y(0,t) = y(1,t) = 0, & t \in (0,T) \\ \partial_x y(0,t) = \partial_x y(1,t) = 0, & t \in (0,T) \\ y(x,0) = y_0(x), & \dot{y}(x,0) = y_1(x), & x \in (0,1). \end{cases}$$

$$(S)$$

$$CONTROLLABILITY \longleftrightarrow OBSERVABILITY$$

#### Definition

We say that the beam equation (S) is exactly observable in time T>0, if there exists a constant  $K_T>0$  such that for every initial data  $(y_0,y_1)\in H^2_0(0,1)\times L^2(0,1)$  the solution y satisfies

$$||y_0||_{H_0^2(0,1)}^2 + ||y_1||_{L^2(0,1)}^2 \le K_T \int_0^T |\partial_x^2 y(1,t)|^2 dt$$
 (OBS)

In order to define the dual observability concept, we consider the following homogeneous hinged beam equation :

$$\begin{cases} \ddot{y}(x,t) + \partial_x^4 y(x,t) = 0, & (0,1) \times (0,T) \\ y(0,t) = y(1,t) = 0, & t \in (0,T) \\ \partial_x^2 y(0,t) = \partial_x^2 y(1,t) = 0, & t \in (0,T) \\ y(x,0) = y_0(x), & \dot{y}(x,0) = y_1(x), & x \in (0,1). \end{cases}$$
CONTROLLABILITY  $\longleftrightarrow$  OBSERVABILITY

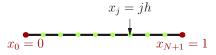
#### Definition

We say that the beam equation (S) is exactly observable in time T>0, if there exists a constant  $K_T>0$  such that for every initial data  $(y_0,y_1)\in H^1_0(0,1)\times H^{-1}(0,1)$  the solution y satisfies

$$||y_0||_{H_0^1(0,1)}^2 + ||y_1||_{H^{-1}(0,1)}^2 \le K_T \int_0^T |\partial_x y(1,t)|^2 dt$$
 (OBS)

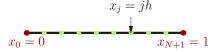
$$N$$
 discretization points in  $(0,1)$ 

$$h = \frac{1}{N+1}$$



$$N$$
 discretization points in  $(0,1)$ 

$$h = \frac{1}{N+1}$$



$$\partial_x^4 u(x_j, t) \approx \frac{u(x_{j-2}, t) - 4u(x_{j-1}, t) + 6u(x_j, t) - 4u(x_{j+1}, t) + u(x_{j+2}, t)}{h^4}$$

$$N$$
 discretization points in  $(0,1)$  
$$h = \frac{1}{N+1}$$

$$x_{j} = jh$$

$$x_{0} = 0$$

$$x_{N+1} = 1$$

$$\partial_x^4 u(x_j, t) \approx \frac{u(x_{j-2}, t) - 4u(x_{j-1}, t) + 6u(x_j, t) - 4u(x_{j+1}, t) + u(x_{j+2}, t)}{h^4}$$

clamped beam

$$A_7 = \begin{pmatrix} 7 & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ -4 & 6 & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ 1 & -4 & 6 & -4 & 1 & 0 & \dots & \dots & 0 \\ 0 & 1 & -4 & 6 & -4 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 & 1 & -4 & 6 & -4 & 1 & 0 \\ 0 & \dots & \dots & 0 & 1 & -4 & 6 & -4 & 1 \\ 0 & \dots & \dots & \dots & \dots & 0 & 1 & -4 & 6 & -4 \\ 0 & \dots & \dots & \dots & \dots & \dots & 0 & 1 & -4 & 7 \end{pmatrix}$$

$$N$$
 discretization points in  $(0,1)$  
$$h = \frac{1}{N+1}$$

$$x_{j} = jh$$

$$x_{0} = 0$$

$$x_{N+1} = 1$$

$$\partial_x^4 u(x_j, t) \approx \frac{u(x_{j-2}, t) - 4u(x_{j-1}, t) + 6u(x_j, t) - 4u(x_{j+1}, t) + u(x_{j+2}, t)}{h^4}$$

hinged beam

$$A_5 = \begin{pmatrix} 5 & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ -4 & 6 & -4 & 1 & 0 & \dots & \dots & 0 \\ 1 & -4 & 6 & -4 & 1 & 0 & \dots & \dots & 0 \\ 0 & 1 & -4 & 6 & -4 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 & 1 & -4 & 6 & -4 & 1 & 0 \\ 0 & \dots & \dots & 0 & 1 & -4 & 6 & -4 & 1 \\ 0 & \dots & \dots & \dots & 0 & 1 & -4 & 6 & -4 \\ 0 & \dots & \dots & \dots & \dots & \dots & 0 & 1 & -4 & 5 \end{pmatrix}$$

The following semi-discrete finite-dimensional system is an approximation of the clamped beam equation (CB)

$$\begin{cases} \ddot{U}_{h}(t) + A_{7h}U_{h}(t) = F_{h}(t), & t \in (0, T) \\ U_{h}(0) = U_{h}^{0}, & \dot{U}_{h}(0) = U_{h}^{1}, \end{cases}$$
 (CS<sub>h</sub>)

where  $A_{7h}=rac{1}{h^4}A_7$  and

$$U_h^i = \begin{pmatrix} u_1^i \\ u_2^i \\ \vdots \\ u_N^i \end{pmatrix}, \ U_h(t) = \begin{pmatrix} u_1(t) \\ u_2(t) \\ \vdots \\ u_N(t) \end{pmatrix} \quad F_h(t) = -\frac{1}{h^3} \begin{pmatrix} 0 \\ 0 \\ \vdots \\ v_h(t) \end{pmatrix} \quad \begin{array}{c} \text{clamped beam} \\ \vdots \\ v_h(t) \\ \end{array}.$$

#### Discrete controllability problem

For a given time T>0 and for every initial data  $(U_h^0,U_h^1)\in\mathbb{C}^N\times\mathbb{C}^N$  find a control  $v_h\in L^2(0,T)$  such that

$$U_h(T) = \dot{U}_h(T) = 0.$$

The following semi-discrete finite-dimensional system is an approximation of the clamped beam equation (CB)

$$\begin{cases} \ddot{U}_{h}(t) + A_{5h}U_{h}(t) = F_{h}(t), & t \in (0, T) \\ U_{h}(0) = U_{h}^{0}, & \dot{U}_{h}(0) = U_{h}^{1}, \end{cases}$$
 (CS<sub>h</sub>)

where  $A_{5h}=rac{1}{h^4}A_5$  and

$$U_h^i = \begin{pmatrix} u_1^i \\ u_2^i \\ \vdots \\ u_N^i \end{pmatrix}, \ U_h(t) = \begin{pmatrix} u_1(t) \\ u_2(t) \\ \vdots \\ u_N(t) \end{pmatrix} \quad F_h(t) = -\frac{1}{h^2} \begin{pmatrix} 0 \\ 0 \\ \vdots \\ v_h(t) \end{pmatrix} \quad \frac{\text{hinged beam}}{\text{beam}}$$

#### Discrete controllability problem

For a given time T>0 and for every initial data  $(U_h^0,U_h^1)\in\mathbb{C}^N\times\mathbb{C}^N$  find a control  $v_h\in L^2(0,T)$  such that

$$U_h(T) = \dot{U}_h(T) = 0.$$

# A uniform observability inequality?

Aim: to study the discrete observability property corresponding to the controlled problem  $(CS_h)$  which reads as follows: there exists a constant  $K_h$  such that the following inequality holds

for any  $\binom{Y_h^0}{Y_h^1}\in\mathbb{C}^{2N}$ , where  $\binom{Y_h}{Y_h}$  is the solution of the following semi-discretization of (S)

$$\begin{cases} \ddot{Y}_h(t) + A_{7h}Y_h(t) = 0, & t \in (0, T) \\ Y_h(0) = Y_h^0, & \dot{Y}_h(0) = Y_h^1. \end{cases}$$
 (S<sub>h</sub>)

# A uniform observability inequality?

Aim: to study the discrete observability property corresponding to the controlled problem  $(CS_h)$  which reads as follows: there exists a constant  $K_h$  such that the following inequality holds

hinged beam 
$$||Y_h^0||_1^2 + ||Y_h^1||_{-1}^2 \le K_h \int_0^T \left| \frac{Y_{hN}(t)}{h} \right|^2 dt,$$
 (OBS<sub>h</sub>)

for any  $\binom{Y_h^0}{Y_h^1}\in\mathbb{C}^{2N}$ , where  $\binom{Y_h}{\dot{Y}_h}$  is the solution of the following semi-discretization of (S)

$$\begin{cases} \ddot{Y}_h(t) + A_{5h}Y_h(t) = 0, & t \in (0, T) \\ Y_h(0) = Y_h^0, & \dot{Y}_h(0) = Y_h^1. \end{cases}$$
 (S<sub>h</sub>)

# A uniform observability inequality?

to study the discrete observability property corresponding to the controlled problem  $(CS_h)$  which reads as follows: there exists a constant  $K_h$  such that the following inequality holds

hinged beam 
$$||Y_h^0||_1^2 + ||Y_h^1||_{-1}^2 \le K_h \int_0^T \left| \frac{Y_{hN}(t)}{h} \right|^2 dt,$$
 (OBS<sub>h</sub>)

for any  $\begin{pmatrix} Y_h^0 \\ Y_h^1 \end{pmatrix} \in \mathbb{C}^{2N}$ , where  $\begin{pmatrix} Y_h \\ \dot{Y}_h \end{pmatrix}$  is the solution of the following semi-discretization of (S)

$$\begin{cases} \ddot{Y}_h(t) + A_{5h}Y_h(t) = 0, & t \in (0,T) \\ Y_h(0) = Y_h^0, & \dot{Y}_h(0) = Y_h^1. \end{cases}$$
 (S<sub>h</sub>)

#### Question

The constant  $K_h$  is uniformly bounded w.r.t. h?

# The case of the hinged beam equation



- L. LEÓN, E. ZUAZUA, Boundary controllability of the finite-difference space semi-discretizations of the beam equation. ESAIM COCV, 2002, 8, 827-862.
- lacktriangle explicit form of the eigenvalues and eigenvectors of the matrix  $A_5$
- Ingham's inequality
- ⇒ uniform observability
  - filtering of the high-frequencies at the level  $\gamma h^{-4}$  for  $\gamma \in (0,1)$
  - adding an extra boundary control acting on 0.

# The case of the hinged beam equation



- L. LEÓN, E. ZUAZUA, Boundary controllability of the finite-difference space semi-discretizations of the beam equation. ESAIM COCV, 2002, 8, 827-862.
- lacktriangle explicit form of the eigenvalues and eigenvectors of the matrix  $A_5$
- ► Ingham's inequality
- ⇒ uniform observability
  - filtering of the high-frequencies at the level  $\gamma h^{-4}$  for  $\gamma \in (0,1)$
  - adding an extra boundary control acting on 0.



- I.F. BUGARIU, S. MICU,; I. ROVENŢA, Approximation of the controls for the beam equation with vanishing viscosity. Math. Comp. 85 (2016), no. 301, 2259–2303.
- ▶ adding a viscous term of the form  $\varepsilon A_{5h}\dot{Y}_h$  with  $\varepsilon\in(\frac{h^2}{2T}\ln(h^{-1}),h)$
- moment method
- ⇒ uniform controllability

### The case of the clamped beam equation

### Theorem (NC, S. Micu, I.Rovenţa)

Let T>0 and  $\gamma\in(0,1)$ . There exists  $N_0\in\mathbb{N}$  such that for every  $N\geq N_0$  the observability inequality  $(\mathsf{OBS}_h)$  holds, with a positive constant K independent of h, for every solution of (S) with initial data in the space  $C_h(\gamma)$ . Moreover,

$$\lim_{h\to\infty}\sup\left\{\frac{\|Y_h^0\|_2^2+\|Y_h^1\|_0^2}{\int_0^T\left|\frac{Y_{hN}(t)}{h^2}\right|^2\,dt}\;\middle|\;\; \begin{pmatrix} Y_h^0\\Y_h^1\\ \dot{Y}_h \end{pmatrix}\in\mathbb{C}^{2N}\text{ and }\\ \begin{pmatrix} Y_h\\\dot{Y}_h \end{pmatrix}\text{ solution of }(\mathsf{S}_h) \end{array}\right\}=\infty.$$

### The case of the clamped beam equation

### Theorem (NC, S. Micu, I.Rovenţa)

Let T>0 and  $\gamma\in(0,1)$ . There exists  $N_0\in\mathbb{N}$  such that for every  $N\geq N_0$  the observability inequality  $(\mathsf{OBS}_h)$  holds, with a positive constant K independent of h, for every solution of (S) with initial data in the space  $C_h(\gamma)$ . Moreover,

$$\lim_{h\to\infty}\sup\left\{\frac{\|Y_h^0\|_2^2+\|Y_h^1\|_0^2}{\int_0^T\left|\frac{Y_{hN}(t)}{h^2}\right|^2\,dt}\,\middle|\,\begin{array}{c} \begin{pmatrix}Y_h^0\\Y_h^1\\ \end{pmatrix}\in\mathbb{C}^{2N}\text{and}\\ \begin{pmatrix}Y_h\\Y_h\end{pmatrix}\text{ solution of }(\mathsf{S}_h)\end{array}\right\}=\infty.$$

$$C_h(\gamma) = \left\{ \begin{pmatrix} Y_h^0 \\ Y_h^1 \end{pmatrix} = \sum_{1 \le |n| \le \gamma N} a_n \Phi^n, \quad (a_n)_{1 \le |n| \le \gamma N} \subset \mathbb{C} \right\}.$$

### The case of the clamped beam equation

### Theorem (NC, S. Micu, I.Rovenţa)

Let T>0 and  $\gamma\in(0,1)$ . There exists  $N_0\in\mathbb{N}$  such that for every  $N\geq N_0$  the observability inequality  $(\mathsf{OBS}_h)$  holds, with a positive constant K independent of h, for every solution of (S) with initial data in the space  $C_h(\gamma)$ . Moreover,

$$\lim_{h\to\infty}\sup\left\{\frac{\|Y_h^0\|_2^2+\|Y_h^1\|_0^2}{\int_0^T\left|\frac{Y_{hN}(t)}{h^2}\right|^2\,dt}\;\middle|\;\; \begin{pmatrix} Y_h^0\\Y_h^1\end{pmatrix}\in\mathbb{C}^{2N}\text{and}\\ \begin{pmatrix} Y_h\\\dot{Y}_h\end{pmatrix}\text{ solution of }(\mathsf{S}_h) \end{cases}\right\}=\infty.$$

$$\mathcal{C}_h(\gamma) = \left\{ \begin{pmatrix} Y_h^0 \\ Y_h^1 \end{pmatrix} = \sum_{1 \leq |n| \leq \gamma N} a_n \Phi^n, \quad (a_n)_{1 \leq |n| \leq \gamma N} \subset \mathbb{C} \right\}.$$

Case of the hinged beam equation

$$\begin{cases} \ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, & (0,1) \times (0,T) \\ u(0,t) = u(1,t) = 0, & t \in (0,T) \\ \partial_x^2 u(0,t) = 0, & \partial_x^2 u(1,t) = v(t), & t \in (0,T) \\ u(x,0) = u_0(x), & \dot{u}(x,0) = u_1(x), & x \in (0,1). \end{cases}$$



L. LEÓN, E. ZUAZUA



I.F. Bugariu, S. Micu, I. Rovenţa

Case of the hinged beam equation

$$\begin{cases} &\ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, \\ &u(0,t) = u(1,t) = 0, \\ &\partial_x^2 u(0,t) = 0, \quad \partial_x^2 u(1,t) = v(t), \\ &u(x,0) = u_0(x), \quad \dot{u}(x,0) = u_1(x), \\ &\text{similar results for hinged and clamped beam} \end{cases}$$



L. LEÓN, E. ZUAZUA



I.F. Bugariu, S. Micu, I. Rovenţa

Case of the hinged beam equation

$$\begin{cases} \ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, & (0,1) \times (0,T) \\ u(0,t) = u(1,t) = 0, & t \in (0,T) \\ \partial_x^2 u(0,t) = 0, & \partial_x^2 u(1,t) = v(t), & t \in (0,T) \\ u(x,0) = u_0(x), & \dot{u}(x,0) = u_1(x), & x \in (0,1). \end{cases}$$
 similar results for hinged and clamped beam



L. LEÓN, E. ZUAZUA



I.F. Bugariu, S. Micu, I. Rovenţa

Abstract systems case



S. ERVEDOZA, Spectral conditions for admissibility and observability of wave systems: applications to finite element schemes. Numer. Math., 2009, 113, 377-415

Case of the hinged beam equation

$$\begin{cases} &\ddot{u}(x,t) + \partial_x^4 u(x,t) = 0, \\ &u(0,t) = u(1,t) = 0, \\ &\partial_x^2 u(0,t) = 0, \quad \partial_x^2 u(1,t) = v(t), \\ &u(x,0) = u_0(x), \quad \dot{u}(x,0) = u_1(x), \\ &\text{similar results for hinged and clamped beam} \end{cases}$$



L. LEÓN, E. ZUAZUA



I.F. Bugariu, S. Micu, I. Rovenţa

Abstract systems case



S. ERVEDOZA, Spectral conditions for admissibility and observability of wave systems: applications to finite element schemes. Numer. Math., 2009, 113, 377-415

filtering at the range  $Ch^{-rac{4}{3}+arepsilon}$ 

# Idea of the proof

Spectral properties of the matrix A

### Proposition

The matrix  $A_7$  has only real eigenvalues  $(\lambda_n)_{1 \leq n \leq N} \subset (0, 16)$  and there exists an orthonormal basis in  $\mathbb{C}^N$  (with respect to the canonical inner product  $\langle \cdot, \cdot \rangle_0$ ) consisting of eigenvectors  $(\phi^n)_{1 \leq n \leq N}$  of  $A_7$ .

$$A := A_7 = \begin{pmatrix} 7 & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ -4 & 6 & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ 1 & -4 & 6 & -4 & 1 & 0 & \dots & \dots & 0 \\ 0 & 1 & -4 & 6 & -4 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 & 1 & -4 & 6 & -4 & 1 & 0 \\ 0 & \dots & \dots & 0 & 1 & -4 & 6 & -4 & 1 \\ 0 & \dots & \dots & \dots & \dots & 0 & 1 & -4 & 6 & -4 \\ 0 & \dots & 1 & -4 & 7 \end{pmatrix}$$

# Idea of the proof

Spectral properties of the matrix A

### Proposition

The matrix  $A_5$  has only real eigenvalues  $(\lambda_n)_{1 \leq n \leq N} \subset (0,16)$  and there exists an orthonormal basis in  $\mathbb{C}^N$  (with respect to the canonical inner product  $\langle \cdot, \cdot \rangle_0$ ) consisting of eigenvectors  $(\phi^n)_{1 \leq n \leq N}$  of  $A_5$ .

$$A_5 = \begin{pmatrix} \mathbf{5} & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ -4 & 6 & -4 & 1 & 0 & \dots & \dots & \dots & 0 \\ 1 & -4 & 6 & -4 & 1 & 0 & \dots & \dots & 0 \\ 0 & 1 & -4 & 6 & -4 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & 1 & -4 & 6 & -4 & 1 & 0 \\ 0 & \dots & \dots & 0 & 1 & -4 & 6 & -4 & 1 \\ 0 & \dots \end{pmatrix} \begin{pmatrix} \mathbf{hinged beam} \\ \lambda_n = 16 \sin^4 \left(\frac{n\pi h}{2}\right) \\ \phi_j^n = \sin(jn\pi h) \end{pmatrix}$$

#### Proposition

With the above notation,  $\lambda$  is a eigenvalue of the matrix A if and only if verifies one of the following relations

$$\cos((N+1)\arg(X_4)) = \frac{8X_1^{N+1} - \sqrt{\lambda}X_1^{2(N+1)} - \sqrt{\lambda}}{2\left(2X_1^{2(N+1)} - \sqrt{\lambda}X_1^{N+1} + 2\right)}, \quad \sin((N+1)\arg(X_4)) > 0,$$

or

$$\cos((N+1)\arg(X_4)) = \frac{8X_1^{N+1} + \sqrt{\lambda}X_1^{2(N+1)} + \sqrt{\lambda}}{2\left(2X_1^{2(N+1)} + \sqrt{\lambda}X_1^{N+1} + 2\right)}, \quad \sin((N+1)\arg(X_4)) < 0,$$

where for each  $j \in \{1, 2, 3, 4\}$  the numbers  $X_j$  are given by

$$X_{1,2} = \frac{2 + \sqrt{\lambda} \pm \sqrt{(2 + \sqrt{\lambda})^2 - 4}}{2}, \ X_{3,4} = \frac{2 - \sqrt{\lambda} \pm i\sqrt{4 - (2 - \sqrt{\lambda})^2}}{2}.$$

▶ *n*-th line of linear system  $A\phi = \lambda \phi$ 

$$\phi_{n+2} - 4\phi_{n+1} + (6-\lambda)\phi_n - 4\phi_{n-1} + \phi_{n-2} = 0$$

▶ *n*-th line of linear system  $A\phi = \lambda \phi$ 

$$\phi_{n+2} - 4\phi_{n+1} + (6-\lambda)\phi_n - 4\phi_{n-1} + \phi_{n-2} = 0$$

•  $X_i$   $(i \in \{1, 2, 3, 4\})$  are the solutions of

$$x^4 - 4x^3 + (6 - \lambda)x^2 - 4x + 1 = 0.$$

▶ n-th line of linear system  $A\phi = \lambda \phi$ 

$$\phi_{n+2} - 4\phi_{n+1} + (6 - \lambda)\phi_n - 4\phi_{n-1} + \phi_{n-2} = 0$$

•  $X_i$   $(i \in \{1, 2, 3, 4\})$  are the solutions of

$$x^4 - 4x^3 + (6 - \lambda)x^2 - 4x + 1 = 0.$$

 $\triangleright$  components of the eigenvector  $\phi$  write as

$$\phi_n = C_1 X_1^n + C_2 X_2^n + C_3 X_3^n + C_4 X_4^n$$

▶ n-th line of linear system  $A\phi = \lambda \phi$ 

$$\phi_{n+2} - 4\phi_{n+1} + (6-\lambda)\phi_n - 4\phi_{n-1} + \phi_{n-2} = 0$$

 $ightharpoonup X_i \ (i \in \{1,2,3,4\})$  are the solutions of

$$x^4 - 4x^3 + (6 - \lambda)x^2 - 4x + 1 = 0.$$

 $\triangleright$  components of the eigenvector  $\phi$  write as

$$\phi_n = C_1 X_1^n + C_2 X_2^n + C_3 X_3^n + C_4 X_4^n$$

**b** boundary conditions on  $\phi$ 

$$\phi_0 = \phi_{N+1} = 0$$

$$\phi_{-1} = \phi_1, \qquad \phi_N = \phi_{N+2}$$

$$\begin{cases} C_1 + C_2 + C_3 + C_4 = 0 \\ R_+C_1 - R_+C_2 + iR_-C_3 - iR_-C_4 = 0 \\ X_1^{N+1}C_1 + X_2^{N+1}C_2 + X_3^{N+1}C_3 + X_4^{N+1}C_4 = 0 \\ X_1^{N+1}R_+C_1 - X_2^{N+1}R_+C_2 + iX_3^{N+1}R_-C_3 - iX_4^{N+1}R_-C_4 = 0. \end{cases}$$

From the first two equations we extract

$$C_{3} = -\frac{1}{2} \left( 1 - i \frac{R_{+}}{R_{-}} \right) C_{1} - \frac{1}{2} \left( 1 + i \frac{R_{+}}{R_{-}} \right) C_{2},$$

$$C_{4} = -\frac{1}{2} \left( 1 + i \frac{R_{+}}{R_{-}} \right) C_{1} - \frac{1}{2} \left( 1 - i \frac{R_{+}}{R_{-}} \right) C_{2},$$

and from the last two equations

$$\begin{split} C_3 &= -\frac{1}{2} \left( 1 - i \frac{R_+}{R_-} \right) \frac{X_1^{N+1}}{X_3^{N+1}} C_1 - \frac{1}{2} \left( 1 + i \frac{R_+}{R_-} \right) \frac{X_2^{N+1}}{X_3^{N+1}} C_2, \\ C_4 &= -\frac{1}{2} \left( 1 + i \frac{R_+}{R_-} \right) \frac{X_1^{N+1}}{X_4^{N+1}} C_1 - \frac{1}{2} \left( 1 - i \frac{R_+}{R_-} \right) \frac{X_2^{N+1}}{X_4^{N+1}} C_2, \end{split}$$

# Idea of the proof

Spectral properties of the matrix  $\boldsymbol{A}$ 

▶ any number  $\lambda \in (0, 16)$  can be written as

$$\lambda = 16\sin^4\left(\frac{hz}{2}\right)$$

for some  $z \in \left(0, \frac{\pi}{h}\right)$  and, hence,  $\arg(X_4) = 2\pi - zh$ .

# Idea of the proof

#### Spectral properties of the matrix $\boldsymbol{A}$

▶ any number  $\lambda \in (0, 16)$  can be written as

$$\lambda = 16\sin^4\left(\frac{hz}{2}\right)$$

for some  $z \in \left(0, \frac{\pi}{h}\right)$  and, hence,  $\arg(X_4) = 2\pi - zh$ .

ightharpoonup the new variable z satisfies the equations

$$f^{\pm}(z) := g^{\pm}(z) - \frac{2\left(1 - \sin^4\left(\frac{hz}{2}\right)\right)r^{N+1}(z)}{r^{2(N+1)}(z) \mp 2\sin^2\left(\frac{hz}{2}\right)r^{N+1}(z) + 1} = 0,$$

where

$$g^{\pm}(z) = \cos(z) \pm \sin^2(\frac{zh}{2}).$$

$$r(z) = 1 + 2\sin^2\left(\frac{zh}{2}\right) + 2\sqrt{\sin^2\left(\frac{zh}{2}\right)\left(1 + \sin^2\left(\frac{zh}{2}\right)\right)}.$$

## Characterization of the high-frequencies

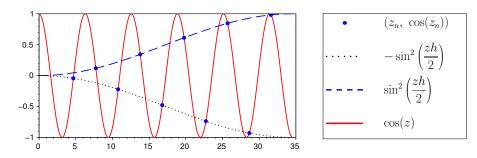
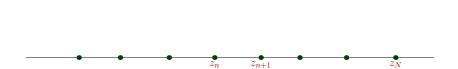
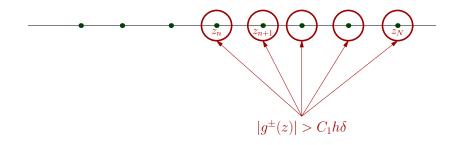
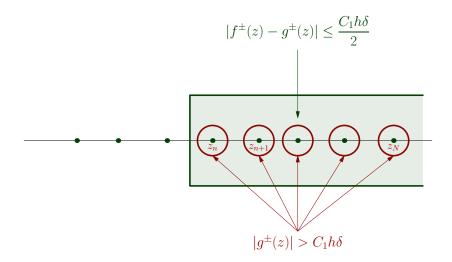


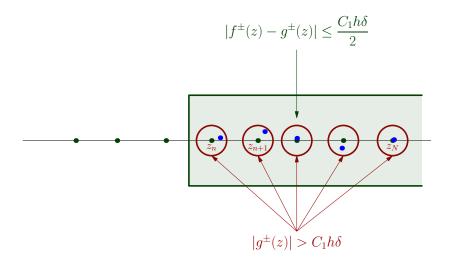
Figure: Solutions  $z_n$  of equations  $g^{\pm}(z) = 0$  for N = 10.

$$g^{\pm}(z) = \cos(z) \pm \sin^2(\frac{zh}{2}).$$









By Rouché's Theorem, if N and n are large enough, the zeros  $y_n^{\pm}$  of  $f^{\pm}$  are close to zeros  $z_n^{\pm}$  of  $g^{\pm}$ .

## Proposition (NC, S. Micu, I. Rovenţa)

Let  $\varrho>1$ . There exists  $\delta_0>0$  such that, for each  $\delta\in(0,\delta_0)$ , there exists  $N_0(\delta)\in\mathbb{N}^*$  with the property that the eigenvalues  $(\lambda_n)_{\varrho\ln N\leq n\leq N}$  of the matrix  $A\in\mathcal{M}_N(\mathbb{R})$  with  $N\geq N_0(\delta)$  are given by

$$\lambda_n = \begin{cases} 16\sin^4\left(\frac{y_k^+h}{2}\right) & \text{if } n = 2k+2, \\ 16\sin^4\left(\frac{y_k^-h}{2}\right) & \text{if } n = 2k+1, \end{cases}$$

where  $y_k^+$  and  $y_k^-$  are zeros of the functions  $f^+$  and  $f^-$ .

## Theorem (N.C., S. Micu, I. Rovenţa)

Let  $\sigma \in (0,1)$ . There exist K>0 and  $N_0 \in \mathbb{N}^*$  such that, for each  $N \geq N_0$  and each  $\lambda$  eigenvalue of the matrix A with the property that  $\lambda \in (\sigma, 16-\sigma)$ , the corresponding normalized eigenvector  $\phi = (\phi_k)_{1 \leq k \leq N} \in \mathbb{R}^N$  has the following property

$$|\phi_N| > K\sqrt{\lambda}.$$

Moreover, if  $\phi^N \in \mathbb{R}^N$  is the eigenvector corresponding to the last eigenvalue  $\lambda_N$ , we have that

$$\frac{|\phi_N^N|}{\sqrt{\lambda_N}} = O(h).$$

$$\begin{split} \phi^k &= C_1 X_1^k + C_2 X_2^k + C_3 X_3^k + C_4 X_4^k \\ C_1 &= \frac{\mathcal{C}}{X_1^{N+1} r_N^1}, \qquad C_2 = -\frac{\mathcal{C}}{X_2^{N+1} r_N^2} \\ C_3 &= -\alpha \, C_1 \left(\frac{X_1}{X_3}\right)^{N+1} - \beta \, C_2 \left(\frac{X_2}{X_3}\right)^{N+1} \\ C_4 &= -\beta \, C_1 \left(\frac{X_1}{X_4}\right)^{N+1} - \alpha \, C_2 \left(\frac{X_2}{X_4}\right)^{N+1} \\ \alpha &= \frac{1}{2} \left(1 - i \frac{\sqrt{(2 + \sqrt{\lambda})^2 - 4}}{\sqrt{4 - (2 - \sqrt{\lambda})^2}}\right), \qquad \beta &= \frac{1}{2} \left(1 + i \frac{\sqrt{(2 + \sqrt{\lambda})^2 - 4}}{\sqrt{4 - (2 - \sqrt{\lambda})^2}}\right) \\ r_N^j &= \sqrt{\left(\left(\frac{X_4}{X_j}\right)^{N+1} - 1\right) \left(\left(\frac{X_3}{X_j}\right)^{N+1} - 1\right)} \qquad (j \in \{1, 2\}) \end{split}$$

#### Lemma

There exists  $N_0 \in \mathbb{N}^*$  such that for each  $N > N_0$  and any eigenvalue  $\lambda$  of the matrix A with the property that  $\lambda \geq \left(3h \ln N\right)^4$  the following estimates hold:

$$\frac{1}{X_1^{N+1}} = o(1)\sqrt{\lambda},$$

$$|1 - r_N^1| \le \left(\frac{1}{X_1}\right)^{N+1},$$

$$r_N^2 \ge X_1^{N+1} - 1.$$

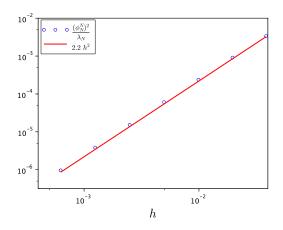


Figure: Evolution of the quantity  $\frac{(\phi_N^N)^2}{\lambda_N}$  as a function of h.

## Characterisation of low eigenvalues and eigenvectors

### Proposition

Let  $\varepsilon \in (0,2)$ . There exist  $N_0>0$  and d>0 such that, for each  $N\geq N_0$ , the following estimate holds:

$$\frac{1}{h^2} \left| \sqrt{\lambda_{n+1}} - \sqrt{\lambda_n} \right| \ge dn \qquad \left( 1 \le n \le N^{\frac{1}{6}(2-\varepsilon)} \right).$$

### **Proposition**

Let  $N \in \mathbb{N}^*$ ,  $\sigma \in (0,1)$  and  $\phi = (\phi_k)_{1 \leq k \leq N}$  be the normalized eigenvector of A corresponding to the eigenvalue  $\lambda \in (0,16-\sigma)$ . Then there exists a constant K>0, independent of N and  $\lambda$ , such that the following estimate holds

$$|\phi_N| \ge K\sqrt{\lambda}.$$

## Low eigenvalues distribution

Let  $(\widetilde{A},D(\widetilde{A}))$  be the operator in  $L^2(0,1)$  associated to the clamped beam equation

$$\widetilde{A}\,u=\partial_x^4 u \qquad (u\in D(\widetilde{A})), \quad D(\widetilde{A})=H^4(0,1)\cap H_0^2(0,1).$$

## Low eigenvalues distribution

Let  $(\widetilde{A},D(\widetilde{A}))$  be the operator in  $L^2(0,1)$  associated to the clamped beam equation

$$\widetilde{A}\,u=\partial_x^4 u \qquad (u\in D(\widetilde{A})), \quad D(\widetilde{A})=H^4(0,1)\cap H_0^2(0,1).$$

▶  $\widetilde{A}$  has a sequence of simple eigenvalues  $(\widetilde{\lambda}_n)_{n\geq 1}$ :

$$\widetilde{\lambda}_n = \left(n + \frac{1}{2}\right)^4 \pi^4 + \upsilon_n \qquad (n \ge 1),$$

where  $(v_n)_{n\geq 1}$  is a sequence converging exponentially to zero.

## Low eigenvalues distribution

Let  $(\widetilde{A},D(\widetilde{A}))$  be the operator in  $L^2(0,1)$  associated to the clamped beam equation

$$\widetilde{A}\,u=\partial_x^4 u \qquad (u\in D(\widetilde{A})), \quad D(\widetilde{A})=H^4(0,1)\cap H_0^2(0,1).$$

▶  $\widetilde{A}$  has a sequence of simple eigenvalues  $(\widetilde{\lambda}_n)_{n\geq 1}$ :

$$\widetilde{\lambda}_n = \left(n + \frac{1}{2}\right)^4 \pi^4 + \upsilon_n \qquad (n \ge 1),$$

where  $(v_n)_{n\geq 1}$  is a sequence converging exponentially to zero.

▶ Let  $\varepsilon \in (0,2)$ . There exist  $N_0 > 0$  and C > 0 such that, for each  $N \ge N_0$ , the following estimate holds:

$$\left| \widetilde{\lambda}_n - \frac{\lambda_n}{h^4} \right| \le Ch^{\varepsilon} \qquad \left( 1 \le n \le N^{\frac{1}{6}(2-\varepsilon)} \right).$$

## Low eigenvectors observability

We employ a discrete multiplier method:

$$A\phi = \lambda\phi \quad | \quad \cdot J.D_{1c}\phi,$$

where

$$D_{1c} = \begin{pmatrix} 0 & 1 & 0 & \dots & \dots & 0 \\ -1 & 0 & 1 & 0 & \dots & \dots & 0 \\ 0 & -1 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & -1 & 0 & 1 & 0 \\ 0 & \dots & \dots & 0 & -1 & 0 & 1 \\ 0 & \dots & \dots & \dots & 0 & -1 & 0 \end{pmatrix} \quad J = \begin{pmatrix} 1 \\ 2 \\ 3 \\ \vdots \\ N-2 \\ N-1 \\ N \end{pmatrix}.$$

## Low eigenvectors observability

We employ a discrete multiplier method:

$$A\phi = \lambda \phi \quad | \quad \cdot J.D_{1c}\phi,$$

where

$$D_{1c} = \begin{pmatrix} 0 & 1 & 0 & \dots & \dots & 0 \\ -1 & 0 & 1 & 0 & \dots & \dots & 0 \\ 0 & -1 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & -1 & 0 & 1 & 0 \\ 0 & \dots & \dots & 0 & -1 & 0 & 1 \\ 0 & \dots & \dots & \dots & 0 & -1 & 0 \end{pmatrix} \quad J = \begin{pmatrix} 1 \\ 2 \\ 3 \\ \vdots \\ N-2 \\ N-1 \\ N \end{pmatrix}.$$

▶ One deduce the following expression for  $\phi_N$ :

$$\phi_N^2 = \langle A\phi, \phi \rangle - \frac{\lambda}{4} \langle B\phi, \phi \rangle - \frac{h}{4} \left( 4\phi_1^2 + 4\phi_N^2 - \phi_1 \phi_2 - \phi_{N-1} \phi_N \right).$$

## Low eigenvectors observability

Some discrete "derivation" formula

#### Lemma

With the above notation we have that

- 1.  $A = D_{1b}D_3 + M_1$ ,
- 2.  $D_3 = D'_{1b}B + M_2$ ,
- 3.  $B = D_{1b}D'_{1b} + M_3$ ,
- 4.  $D'_{1b}(v.w) = D'_{1b}v.w + S'_0v.D'_{1b}w$ , for every vectors  $v,\ w \in \mathbb{R}^N$ , where

$$S_0 = \mathcal{I} - D_{1b},\tag{1}$$

where  $\mathcal{I}$  denotes the identity matrix in  $\mathcal{M}_N(\mathbb{R})$ .

$$M_1 = \begin{pmatrix} 4 & -1 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \dots & 0 & 0 \end{pmatrix}, \quad M_2 = \begin{pmatrix} 0 & \dots & 0 \\ 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & 0 & 2 \end{pmatrix}, \quad M_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{pmatrix}.$$

# Gap property and Ingham's inequality

#### Proposition

Let T>0. There exist  $N_0,\ n_T\in\mathbb{N}^*$  such that, for any  $N\geq N_0$ , the eigenvalues  $\lambda_n$  of the matrix A verify

$$\sqrt{\lambda_{n+1}} - \sqrt{\lambda_n} \ge \frac{2\pi}{T} h^2 \qquad (n_T \le n \le N - n_T).$$
 (2)

Conclusion of the proof follows by:

$$\qquad \qquad \bullet \ \, \begin{pmatrix} Y_h(t) \\ \dot{Y}_h(t) \end{pmatrix} = \sum_{1 \leq |n| \leq \gamma N} a_n e^{-i \operatorname{sgn}(n) \frac{\sqrt{\lambda_{|n|}}}{h^2}} \, ^t \Phi^n.$$

a Ingham's type inequality:

$$\sum_{1 \leq |n| \leq \gamma N} |a_n|^2 \left| \frac{\phi_N^{|n|}}{\sqrt{\lambda_{|n|}}} \right|^2 \leq K' \int_0^T \left| \sum_{1 \leq |n| \leq \gamma N} a_n e^{-i \operatorname{sgn}(n) \frac{\sqrt{\lambda_{|n|}}}{h^2}} \, t \, \frac{\phi_N^{|n|}}{\sqrt{\lambda_{|n|}}} \right|^2 \, dt.$$

lacktriangle We approach the discrete controls  $v_h$  minimising the functional

$$J(v) = \int_0^T r(t)|v(t)|^2 dt$$

where  $r \in C^{\infty}(0,T)$  is given by

$$r(t) = \begin{cases} 0 & (t \in (0, \frac{\alpha}{2}) \cup (T - \frac{\alpha}{2}, T)) \\ 1 & (t \in (\alpha, T - \alpha)). \end{cases}$$

- A classical conjugate gradient algorithm is used to minimise the dual functional  $J^*$ .
- Newmark method is employed for the time discretization with a discretization step  $\Delta t$  small enough.

A first example

$$u_0(x) = \sin^2(\pi x), \qquad u_1(x) = 0 \qquad (x \in (0,1))$$

A first example

$$u_0(x) = \sin^2(\pi x),$$
  $u_1(x) = 0$   $(x \in (0,1))$ 

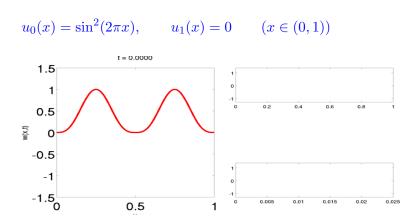
Figure: Control  $v_h(t)$ 

A first example

$$u_0(x) = \sin^2(\pi x),$$
  $u_1(x) = 0$   $(x \in (0,1))$ 

Figure: Control solution.

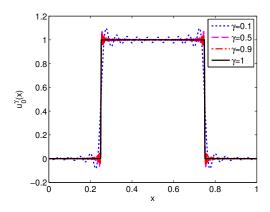
A more oscillating example



A highly oscillating example

$$u_0(x) = \mathbb{1}_{\left(\frac{1}{4}, \frac{3}{4}\right)}(x), \qquad u_1(x) = 0 \qquad (x \in (0, 1)).$$

$$u_0^{\gamma} = \sum_{n=1}^{[\gamma N]} \langle u_0, \phi^n \rangle_0 \phi^n \in \mathbb{C}^N.$$



Number of iterations needed for the CG to converge

	$\gamma = 0.1$	$\gamma = 0.5$	$\gamma = 0.9$	$\gamma = 1$
N=25	4	6	12	29
N = 50	4	6	15	52
N = 100	4	6	17	87
N = 200	4	6	20	168
N = 400	4	6	19	321

Table: Number of iterations needed for the convergence of the conjugate gradient algorithm for initial data  $(u_0^\gamma,0)$  and different values of N.

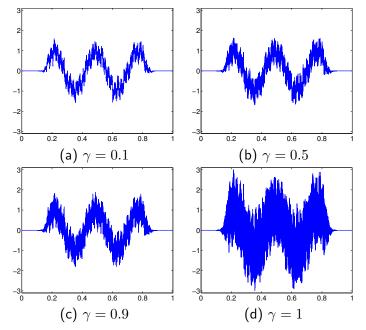


Figure: Controls obtained for N=400 and different values of  $\gamma$ .

N. Cîndea

29/31

Energy of controlled solutions

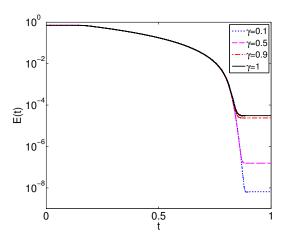


Figure: Energy of controlled solutions corresponding to  $u_0^{\gamma}$  for different values of  $\gamma$  and N=400.

## Conclusion and perspectives

#### **Conclusion:**

- We proved that the observability inequality associated to a finite-differences semi-discretization of the clamped beam equation holds uniformly for filtered initial data;
- ▶ The filtration threshold is sharp.
- A precise analysis of the spectral properties of the discrete operator was needed.

#### Perspectives:

- Mindlin-Timoshenko equation (en cours)
- two-dimensional case?
- other less academic numerical schemes?

## Conclusion and perspectives

#### **Conclusion:**

- We proved that the observability inequality associated to a finite-differences semi-discretization of the clamped beam equation holds uniformly for filtered initial data;
- ▶ The filtration threshold is sharp.
- A precise analysis of the spectral properties of the discrete operator was needed.

#### Perspectives:

- Mindlin-Timoshenko equation (en cours)
- two-dimensional case?
- other less academic numerical schemes?

# Thank you for the attention!