

Asymptotic and null controllability of an advection-diffusion equation

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Workshop *Qualitative behavior of kinetic equations and related problems*

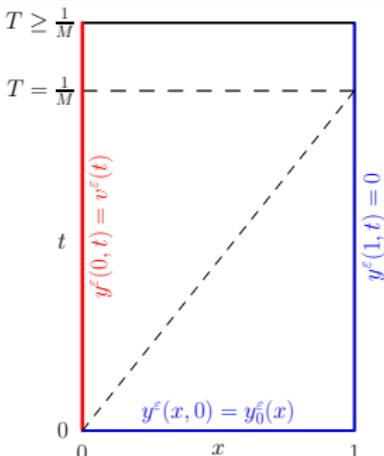
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Introduction - The advection-diffusion equation

Let $T > 0$, $M \in \mathbb{R}^*$, $\varepsilon > 0$ and $Q_T := (0, 1) \times (0, T)$.

$$\begin{cases} L_\varepsilon y^\varepsilon := y_t^\varepsilon - \varepsilon y_{xx}^\varepsilon + M y_x^\varepsilon = 0, & \text{in } Q_T, \\ y^\varepsilon(0, \cdot) = v^\varepsilon(t), \quad y^\varepsilon(1, \cdot) = 0, & \text{in } (0, T), \\ y^\varepsilon(\cdot, 0) = y_0^\varepsilon, & \text{in } (0, 1). \end{cases} \quad (1)$$



- Well-posedness:

$$\forall y_0^\varepsilon \in H^{-1}(0, 1), v^\varepsilon \in L^2(0, T), \quad \exists! y^\varepsilon \in L^2(Q_T) \cap C([0, T]; H^{-1}(0, 1))$$

- Null controllability property: From [Fursikov'91],

$$\forall T > 0, y_0^\varepsilon \in H^{-1}(0, 1), \exists v^\varepsilon \in L^2(0, T) \quad \text{s.t.} \quad y^\varepsilon(\cdot, T) = 0 \quad \text{in } H^{-1}(0, 1)$$

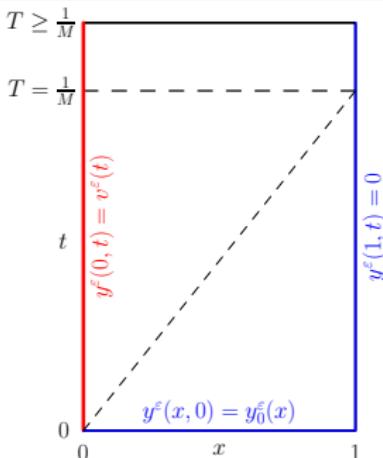
- Main concern: Behavior of the controls v^ε as $\varepsilon \rightarrow 0$

- Remark: y^ε exhibits internal and boundary layers as $\varepsilon \rightarrow 0$ and make non trivial the analysis of the direct and control problems !

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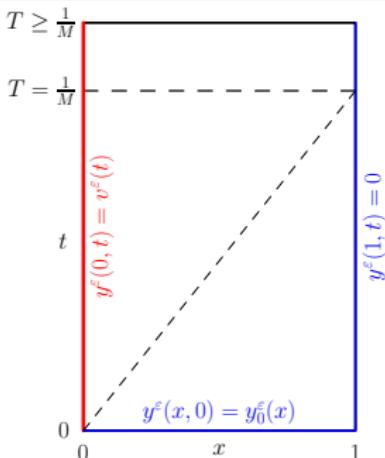
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This 1d scalar linear eq. is an **embedded system of the Navier-Stokes system** with non-characteristic boundary condition and viscosity coefficient equals to ε as discussed in [Cheng-Temam-Wang' 2000]¹

and appears in many contexts, notably

- **Asymptotic analysis of the direct problem:**

L. Bobisud: *Second-order linear parabolic equations with a small parameter*, Arch. Rational Mech. Anal., (1967).

- **Numerical approximation of the solution:**

P. Deuring, R. Eymard, and M. Mildner : *L^2 -stability independent of diffusion for a finite element-finite volume discretization of a linear convection-diffusion equation*, SIAM J. Numer. Anal. (2015).

- **Controllability:**

J.-M. Coron, S. Guerrero: *Singular optimal control: a linear 1-D parabolic-hyperbolic example*, Asymptot. Anal., (2005).

¹

New approximation algorithms for a class of partial differential equations displaying boundary layer behavior, Methods Appl. Anal. (2000)

- We note the non empty set of null controls by

$$\mathcal{C}(y_0^\varepsilon, T, \varepsilon, M) := \left\{ v \in L^2(0, T); y^\varepsilon = y^\varepsilon(v^\varepsilon) \text{ solves (9) and satisfies } y^\varepsilon(\cdot, T) = 0 \right\}$$

and define the **cost of control** by the following quantity :

$$K(\varepsilon, T, M) := \sup_{\|y_0^\varepsilon\|_{L^2(0,1)}=1} \left\{ \min_{v \in \mathcal{C}(y_0^\varepsilon, T, \varepsilon, M)} \|v\|_{L^2(0,T)} \right\}.$$

$K(\varepsilon, T, M)$ is the norm of the (linear) operator $y_0^\varepsilon \rightarrow v_{HUM}$ where v_{HUM} is the control of minimal L^2 -norm

- We denote

$$T_M := \inf \left\{ T > 0; \sup_{\varepsilon > 0} K(\varepsilon, T, M) < \infty \right\}$$

- **Remark** $K(\varepsilon, T, 0) \sim_{\varepsilon \rightarrow 0^+} \varepsilon^{-1/2} e^{\frac{\kappa}{\varepsilon T}}$, $\kappa \in (1/2, 3/4)$ so that $T_0 = \infty$ [Miller'06]. We assume $M \neq 0$.

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With respect to the null controllability issue

- There is a kind of competition between the transport and the diffusion terms: as $\varepsilon \rightarrow 0$, the transport term becomes dominant, pushes the solution out of $(0, 1)$ and makes $\|y^\varepsilon(\cdot, T)\|_2$ small for all $T \geq 1/|M|$. However, as $\varepsilon \rightarrow 0$, the diffusion term, which is the main tools to control to zero the solution, is small.
Intuitively, one have to wait enough time, from $t = 1/|M|$, to control uniformly w.r.t. ε the remainder $y^\varepsilon(\cdot, 1/|M|)$.
- The negative case $M < 0$ is the "most singular" since then the transport term pushes the solution y^ε from the right to the left line $x = 0$ where the control acts. The control requires more "energy" to act on the whole spatial domain.

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Main objective : Determine the behavior of the cost $K(\varepsilon, T, M)$
as $\varepsilon \rightarrow 0$

Outline :

- Part 1: Facts on the diffusion-advection eq. and literature.
- Part 2: Numerical attempt to estimate $K(\varepsilon, T, M)$.
- Part 3: Asymptotic analysis of the corresponding optimality system

Remark

- By duality, the controllability property of (9) is related to the existence of a constant $C > 0$ such that

$$\|\varphi(\cdot, 0)\|_{L^2(0,1)} \leq C \|\varepsilon \varphi_x(0, \cdot)\|_{L^2(0,T)}, \quad \forall \varphi_T \in H_0^1(0,1) \cap H^2(0,1) \quad (2)$$

where φ solves the adjoint system

$$\begin{cases} L_\varepsilon^* \varphi := \varphi_t + \varepsilon \varphi_{xx} + M \varphi_x = 0 & \text{in } Q_T, \\ \varphi(0, \cdot) = \varphi(1, \cdot) = 0 & \text{on } (0, T), \\ \varphi(\cdot, T) = \varphi_T & \text{in } (0, 1). \end{cases}$$

- The quantity

$$C_{obs}(\varepsilon, T, M) = \sup_{\varphi_T \in H_0^1(0,1)} \frac{\|\varphi(\cdot, 0)\|_{L^2(0,1)}}{\|\varepsilon \varphi_x(0, \cdot)\|_{L^2(0,T)}}$$

is the smallest constant for which (2) holds true and

$$K(\varepsilon, T, M) = C_{obs}(\varepsilon, T, M).$$

Theorem (Coron-Guerrero, 2005)

Let $T > 0$, $M \in \mathbb{R}^*$, $y_0 \in L^2(0, 1)$ independent of ε . Let $(v^\varepsilon)_{(\varepsilon)}$ be a sequence of functions in $L^2(0, T)$ such that for some $v \in L^2(0, T)$

$$v^\varepsilon \rightharpoonup v \quad \text{in } L^2(0, T), \quad \text{as } \varepsilon \rightarrow 0^+.$$

For $\varepsilon > 0$, let us denote by $y^\varepsilon \in C([0, T]; H^{-1}(0, 1))$ the weak solution of

$$\begin{cases} y_t^\varepsilon - \varepsilon y_{xx}^\varepsilon + My_x^\varepsilon = 0 & Q_T, \\ y^\varepsilon(0, \cdot) = v^\varepsilon, \quad y^\varepsilon(1, \cdot) = 0 & (0, T), \\ y^\varepsilon(\cdot, 0) = y_0 & (0, 1). \end{cases}$$

Let $y \in C([0, T]; L^2(0, 1))$ be the weak solution of

$$\begin{cases} y_t + My_x = 0 & Q_T, \\ y(0, \cdot) = v \quad \text{if } M > 0 & (0, T), \\ y(1, \cdot) = 0 \quad \text{if } M < 0 & (0, T), \\ y(\cdot, 0) = y_0 & (0, 1). \end{cases}$$

Then, $y^\varepsilon \rightharpoonup y$ in $L^2(Q_T)$ as $\varepsilon \rightarrow 0^+$.

Corollary

For $T < \frac{1}{|M|}$, $\lim_{\varepsilon \rightarrow 0} K(\varepsilon, T, M) \rightarrow \infty$. Consequently, $T_M \geq \frac{1}{|M|}$.

PROOF. Assume that $K(\varepsilon, T, M) \not\rightarrow +\infty$. There exists $(\varepsilon_n)_{(n \in \mathbb{N})}$ positive tending to 0 such that $(K(\varepsilon_n, T, M))_{(n \in \mathbb{N})}$ is bounded.

Let v^{ε_n} the optimal control driving y_0 to 0 at time T and y^{ε_n} the corresponding solution. Let $T_0 \in (T, 1/|M|)$. We extend y^{ε_n} and v^{ε_n} by 0 on (T, T_0) . From the inequality

$$\|v^{\varepsilon_n}\|_{L^2(0, T_0)} = \|v^{\varepsilon_n}\|_{L^2(0, T)} \leq K(\varepsilon_n, T, M) \|y_0\|_{L^2(0, 1)},$$

we deduce that $(v^{\varepsilon_n})_{(n \in \mathbb{N})}$ is bounded in $L^2(0, T_0)$, so we extract a subsequence $(v^{\varepsilon_n})_{(n \in \mathbb{N})}$ such that $v^{\varepsilon_n} \rightharpoonup v$ in $L^2(0, T_0)$. We deduce that $y^{\varepsilon_n} \rightharpoonup y$ in $L^2(Q_{T_0})$ solution of the transport equation. Necessarily, $y \equiv 0$ on $(0, 1) \times (T, T_0)$. **Contradiction.**

Exponential blow up of the control cost for $M > 0$

Theorem (Coron-Guerrero 2005)

- Assume $M > 0, T < 1/M$. $\exists c, C > 0$ such that $K(\varepsilon, T, M) \geq Ce^{\varepsilon/c} \forall \varepsilon > 0$.

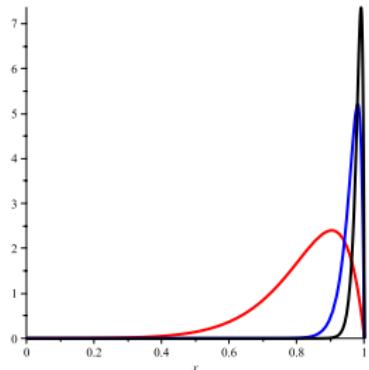
The lower bound are obtained using **specific initial condition**:

$$y_0^\varepsilon(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x),$$

$$K_\varepsilon = \mathcal{O}(\varepsilon^{-3/2} e^{\frac{-M}{2\varepsilon}}) \quad \text{s.t.} \quad \|y_0^\varepsilon\|_{L^2(0,1)} = 1$$

leading, for $M > 0$, to

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + M^3 \varepsilon^{-3}} \exp\left(\frac{M}{2\varepsilon}(1-TM) - \pi^2 \varepsilon T\right)$$



y_0^ε for $\varepsilon = 5 \times 10^{-2}$,
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⇒ Surprising result since $\forall \varepsilon > 0, t > 0, \|y^\varepsilon(\cdot, t)\|_2 = \mathcal{O}(e^{-t/\varepsilon})$!!!

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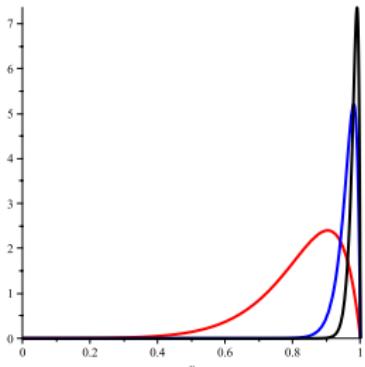
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Theorem (Coron-Guerrero'2005)

- If $M < 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \rightarrow 0$ for $T < \frac{2}{|M|}$.

With again $y_0(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x)$,

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + |M|^3 \varepsilon^{-3}} \exp\left(\frac{|M|}{2\varepsilon}(2 - T|M|) - \pi^2 \varepsilon T\right)$$

The negative case $M < 0$ is more singular, since the transport term acts "against" the control function.

Lemma

Let $\alpha \in [0, 1)$. The *free solution* (i.e. $v^\varepsilon \equiv 0$) satisfies

$$\|y^\varepsilon(\cdot, t)\|_{L^2(0,1)} \leq \|y_0^\varepsilon\|_{L^2(0,1)} e^{-\frac{M\alpha^2}{4\varepsilon(1-\alpha)}}, \quad \forall t \geq \frac{1}{|M|(1-\alpha)}.$$

Consequently

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PROOF. Assume $M > 0$. $z^\varepsilon(x, t) = e^{\frac{-M\alpha x}{2\varepsilon}} y^\varepsilon(x, t)$ solves

$$\begin{cases} z_t^\varepsilon - \varepsilon z_{xx}^\varepsilon + M(1-\alpha)z_x^\varepsilon - \frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha)z^\varepsilon = 0 & \text{in } Q_T, \\ z^\varepsilon(0, \cdot) = z^\varepsilon(1, \cdot) = 0 & \text{on } (0, T), \\ z^\varepsilon(\cdot, 0) = e^{\frac{-M\alpha x}{2\varepsilon}} y_0^\varepsilon & \text{in } (0, 1). \end{cases}$$

Consequently

$$\|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot, t)\|_{L^2(0,1)} \leq \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot, 0)\|_{L^2(0,1)} e^{\frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha)t}$$

$$\begin{aligned} \|y^\varepsilon(\cdot, t)\|_{L^2(0,1)} &\leq \|e^{+\frac{M\alpha x}{2\varepsilon}}\|_{L^\infty(0,1)} \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot, t)\|_{L^2(0,1)} \\ &\leq \|y^\varepsilon(\cdot, 0)\|_{L^2(0,1)} e^{\frac{M\alpha}{2\varepsilon}(1-Mt + \frac{M\alpha t}{2})} \end{aligned}$$

and the result since $t \geq \frac{1}{M(1-\alpha)}$ implies $\frac{M\alpha}{2}(1-Mt + \frac{M\alpha t}{2}) \leq -\frac{M\alpha^2}{4(1-\alpha)}$.

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Corollary (Cost of approximate control)

$$\forall \delta > 0, \forall T > \frac{1}{|M|}, \quad \exists \varepsilon_0(\delta) > 0 \quad \text{s.t.} \quad \forall \varepsilon < \varepsilon_0, \quad K_\delta(\varepsilon, T, M) = 0 \quad (3)$$

where

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Proposition (Amirat, M 19)

Assume $M > 0$, $v^\varepsilon \equiv 0$, $y_0^\varepsilon = y_0 \in H^3(0, 1)$. For $\varepsilon > 0$ small enough, the free solution y^ε satisfies

$$\left\| y^\varepsilon \left(\cdot, \frac{1}{M} \right) \right\|_{L^2(0,1)} \leq c \left(|y_0(0)|\varepsilon^{1/4} + |y_0^{(1)}(0)|\varepsilon^{3/4} + |y_0^{(2)}(0)|\varepsilon^{5/4} \right) + \mathcal{O}(\varepsilon^{3/2}) \quad (4)$$

for some constant $c > 0$, independent of ε .

Theorem (Coron-Guerrero'2005)

- Assume $M > 0$ and $T \geq \frac{4.3}{M}$. $\exists c, C > 0$ s.t. $K(\varepsilon, T, M) \leq Ce^{-c/\varepsilon} \forall \varepsilon > 0$.
- Assume $M < 0$ and $T \geq \frac{57.2}{M}$. $\exists c, C > 0$ s.t. $K(\varepsilon, T, M) \leq Ce^{-c/\varepsilon} \forall \varepsilon > 0$.

Estimates for T_M (Upper and lower bounds)

Theorem (Coron-Guerrero'2005)

$$T_M \in [1, 4.3] \frac{1}{M} \quad \text{if } M > 0, \quad [2, 57.2] \frac{1}{|M|} \quad \text{if } M < 0.$$

Theorem (Glass'2009)

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Theorem (Lissy'2015)

$$T_M \in [1, 2\sqrt{3}] \frac{1}{M} \quad \text{if } M > 0, \quad [2\sqrt{2}, 2(1 + \sqrt{3})] \frac{1}{|M|} \quad \text{if } M < 0.$$

$$(2\sqrt{3} \approx 3.46)$$

Theorem (Darde-Ervedoza'2017)

$$T_M \in [1, K] \frac{1}{M} \quad \text{if } M > 0, \quad K \approx 3.34$$

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Estimates for T_M (Upper and lower bounds)

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Numerical estimate of the cost $K(\varepsilon, T, M)$ w.r.t. ε !??

Rk: At the numerical level, with δ small, one can not distinguish the δ approximate controllability from the null controllability. Therefore, the numerical estimate is a priori feasible only for "large" ε and T "close" to $1/|M|$.

Reformulation of the cost of control

$$K^2(\varepsilon, T, M) = \sup_{y_0 \in L^2(0,1)} \frac{(\mathcal{A}_\varepsilon y_0, y_0)_{L^2(0,1)}}{(y_0, y_0)_{L^2(0,1)}}$$

where $\mathcal{A}_\varepsilon : L^2(0,1) \rightarrow L^2(0,1)$ is the **control operator** defined by $\mathcal{A}_\varepsilon y_0 := -\hat{\varphi}(0)$
where $\hat{\varphi}$ solves the adjoint system

$$\begin{cases} L_\varepsilon^* \varphi := \varphi_t + \varepsilon \varphi_{xx} + M \varphi_x = 0 & \text{in } Q_T, \\ \varphi(0, \cdot) = \varphi(1, \cdot) = 0 & \text{on } (0, T), \\ \varphi(\cdot, T) = \varphi_T & \text{in } (0, 1), \end{cases}$$

associated to the initial condition $\varphi_T \in H_0^1(0,1)$, solution of the extremal problem

$$\inf_{\varphi_T \in H_0^1(0,1)} J^*(\varphi_T) := \frac{1}{2} \|\varepsilon \varphi_x(0, \cdot)\|_{L^2(0,T)}^2 + (y_0, \varphi(\cdot, 0))_{L^2(0,1)}.$$

REFORMULATION - $K(\varepsilon, T, M)$ is solution of the **generalized eigenvalue problem** :

$$\sup \left\{ \sqrt{\lambda} \in \mathbb{R} : \exists y_0 \in L^2(0,1), y_0 \neq 0, \text{ s.t. } \mathcal{A}_\varepsilon y_0 = \lambda y_0 \text{ in } L^2(0,1) \right\}.$$

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The generalized eigenvalue problem by the power iterated method

In order to get the largest eigenvalue of the operator \mathcal{A}_ε , we may employ the **power iterate method** (Chatelain'89):

$$\begin{cases} y_0^0 \in L^2(0, 1) \quad \text{given such that} \quad \|y_0^0\|_{L^2(0,1)} = 1, \\ \tilde{y}_0^{k+1} = \mathcal{A}_\varepsilon y_0^k, \quad k \geq 0, \\ y_0^{k+1} = \frac{\tilde{y}_0^{k+1}}{\|\tilde{y}_0^{k+1}\|_{L^2(0,1)}}, \quad k \geq 0. \end{cases}$$

The real sequence $\{\|\tilde{y}_0^k\|_{L^2(0,1)}\}_{k>0}$ converges to the eigenvalue with largest module of the operator \mathcal{A}_ε :

$$\sqrt{\|\tilde{y}_0^k\|_{L^2(0,1)}} \rightarrow K(\varepsilon, T, M) \quad \text{as} \quad k \rightarrow \infty.$$

The L^2 -sequence $\{y_0^k\}_k$ then converges toward the corresponding eigenvector.

Remark The first step requires to determine the control of minimal L^2 for (9) with initial condition y_0^k .

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Remark The first step requires to determine the control of minimal L^2 for (9) with initial condition y_0^k .

For a fixed initial data $y^0 \in L^2(0, 1)$ and ε small, the numerical approximation of controls of minimal L^2 -norm is a **serious challenge** :

- the minimization of J^* is **ill-conditionned** : the infimum φ_T lives in a huge dual space !!! this implies that the minimizer φ_T is highly oscillating at time T leading to high oscillations of the control $\varepsilon\varphi_x(0, \cdot)$;
- Tychonoff like regularization**

$$\inf_{\varphi_T \in H_0^1(0,1)} J_\beta^*(\varphi_T) := J^*(\varphi_T) + \beta \|\varphi_T\|_{H_0^1(0,1)} \longrightarrow \|y^\varepsilon(\cdot, T)\|_{H^{-1}(0,1)} \leq \beta$$

is **meaningless** here for $T \geq 1/|M|$ because the uncontrolled solution $y^\varepsilon(\cdot, T)$ goes to zero with ε ;

- Several singular layers** occur for y^ε and φ^ε and requires fine discretization and adapted meshes.

We use the variational approach developed in [Fernandez-Cara-Münch, 2013], [De Souza-Münch, 2015] leading to convergent approximation with respect to the discretization parameter (ε being fixed).

We replace the minimization over $\varphi(\cdot, T)$ by the **minimization over φ subjected to the constraint equality $L_\varepsilon^* \varphi = 0$** ; a **Lagrange multiplier** $\lambda \in L^2(Q_T)$ is introduced and then the saddle-point problem :

$$\sup_{\lambda \in L^2(Q_T)} \inf_{\varphi \in \Phi} \mathcal{L}(\varphi, \lambda) := \frac{1}{2} \|\varepsilon \rho_0^{-1} \varphi_x(0, \cdot)\|_{L^2(0, T)}^2 + (y_0, \varphi(0, \cdot))_{L^2(0, 1)} + \langle \lambda, \rho^{-1} L_\varepsilon^* \varphi \rangle_{L^2(Q_T)}$$

where ρ, ρ_0 denote appropriate Carleman weights in $L^\infty(Q_{T-\delta})$.

Remarks : • a conformal approximation of Φ leads to **strong convergent approximation** of the controls;

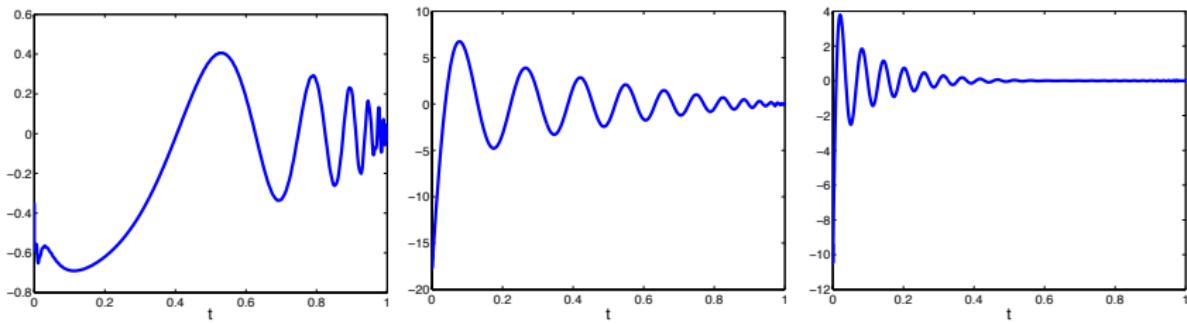
- This leads to a space-time approach well-suited for **mesh adaptivity**.

A FreeFem++ code associated to the space-time variational formulation

```
1 border bas(s=0,1){x=s; y=0;label=Ntop;}; border droit(s=0,T){x=1;y=s;label=Nright;};
2 border haut(s=1,0){x=s;y=T;label=Nhaut; } border gauche(s=T,0){x=0;y=s;label=Ngauche; };
3 mesh Th=buildmesh(bas(50)+droit(50)+haut(50)+gauche(50) );
4
5 fespace Vh(Th,P3); fespace Ph(Th,P3);
6 real eps=1.e-3, M=1, r1=1.e-6, r2=1.e-6, alpha1=5.e-2, alpha2=5.e-2;
7
8 Vh phi,p,phit,pt; Ph l1,l2,l1t,l2t; Vh y0 = sin(pi*x)*(1-y);
9
10 problem transport([phi,p,l1,l2],[phit,pt,l1t,l2t])=
11 // Initial conjugate cost
12 int1d(Th,Ngauche) (eps*eps*dx(phi)*dx(phit))+int1d(Th,Nbas) (y0*phit)
13
14 // bilinear adjoint- direct solution terms
15 + int2d(Th) ((dy(phi)+dx(p)+M*dx(phi))*l1t)
16 + int2d(Th) ((dy(phit)+dx(pt)+M*dx(phit))*l1)
17 + int2d(Th) ((p-eps*dx(phi))*l2t)
18 + int2d(Th) ((pt-eps*dx(phit))*l2)
19
20 // Augmentation terms
21 + int2d(Th) (r1*(dy(phi)+dx(p)+M*dx(phi))* (dy(phit)+dx(pt)+M*dx(phit)))
22 + int2d(Th) (r2* (eps*dx(phi)-p) * (eps*dx(phit)-pt))
23
24 // stabilized terms
25 - int2d(Th) (alpha1*(dy(l1)+M*dx(l1)-eps*dx(l2))* (dy(l1t)+M*dx(l1t)-eps*dx(l2t)))
26 - int2d(Th) (alpha2*(dx(l1)-l2)*(dx(l1t)-l2t))
27
28 // boundary conditions for the adjoint and lagrange multiplier solutions
29 + on(Nbas,l1=y0)+on(Ndroit,Ngauche,phi=0.)+on(Ndroit, Nhaut, l1=0.);
```

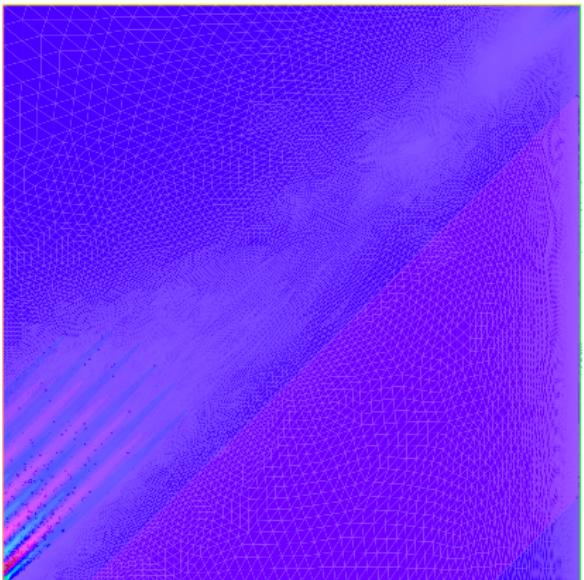
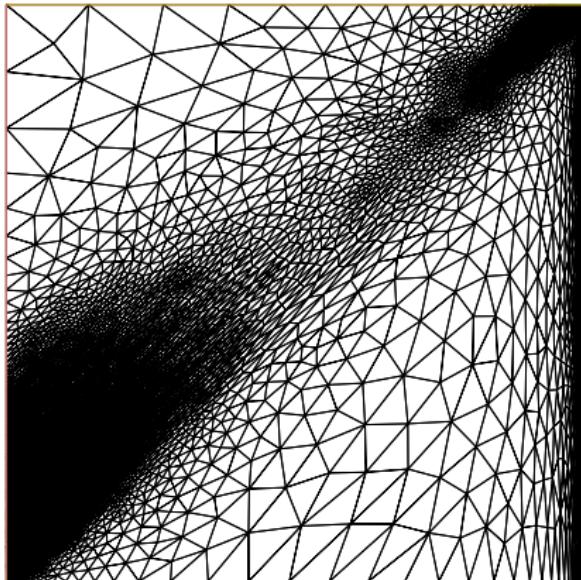
Picture of controls with respect to ε , y_0 fixed

$$y_0(x) = \sin(\pi x); \quad T = 1; \quad M = 1$$



Control of minimal $L^2(0, T)$ -norm $v^\varepsilon(t) \in [0, T]$ for $\varepsilon = 10^{-1}, 10^{-2}$ and 10^{-3} .

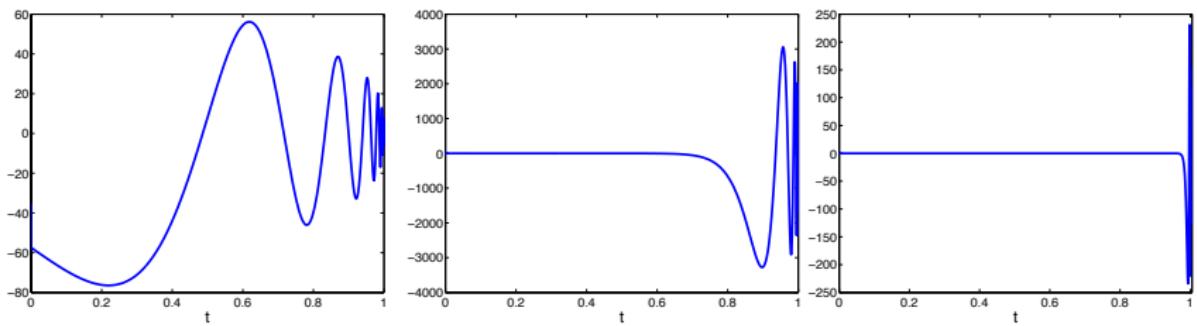
One adapted mesh over the space-time Q_T



$$y_0(x) = \sin(\pi x) - M = 1 - \varepsilon = 10^{-3}.$$

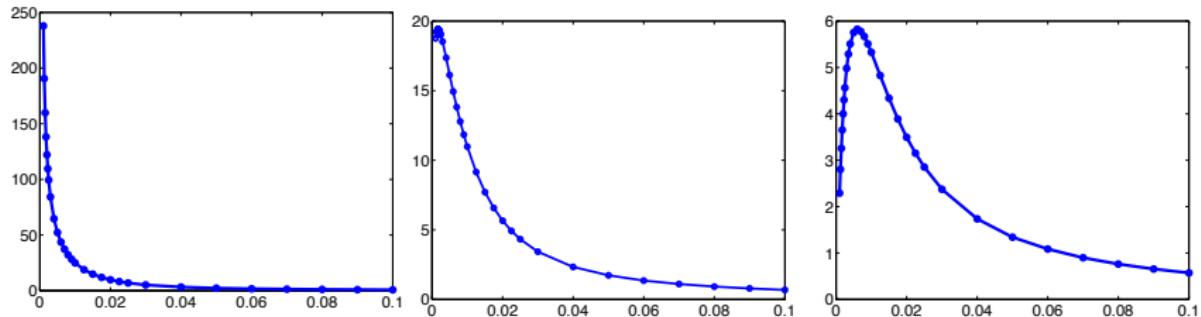
Picture of controls with respect to ε , y_0 fixed

$$y_0(x) = \sin(\pi x); \quad T = 1; \quad M = -1$$



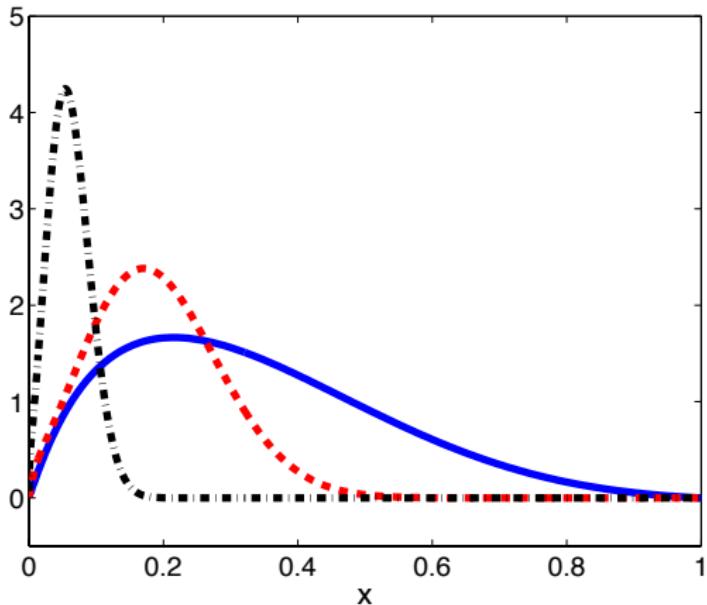
Control of minimal $L^2(0, T)$ -norm $v^\varepsilon(t) \in [0, T]$ for $\varepsilon = 10^{-1}, 10^{-2}$ and 10^{-3} .

Cost of control $K(\varepsilon, T, M)$ w.r.t. ε - $M = 1$.



Cost of control w.r.t. $\varepsilon \in [10^{-3}, 10^{-1}]$ for $T = 0.95 \frac{1}{M}$, $T = \frac{1}{M}$ and $T = 1.05 \frac{1}{M}$

Corresponding worst initial condition



$T = 1 - M = 1 -$ The optimal initial condition y_0 in $(0, 1)$ for $\varepsilon = 10^{-1}$, $\varepsilon = 10^{-2}$ and $\varepsilon = 10^{-3}$.

$\implies y_0$ is close to $e^{-\frac{Mx}{2\varepsilon}} \sin(\pi x) / \|e^{-\frac{Mx}{2\varepsilon}} \sin(\pi x)\|_{L^2(0,1)}$

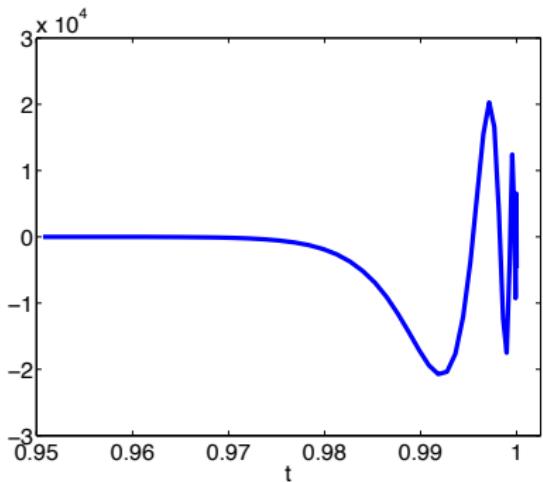
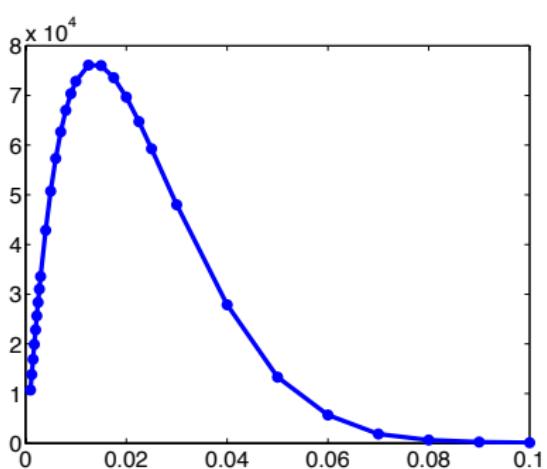
Cost of control $K(\varepsilon, T, M)$ w.r.t. ε : $M \in \{1, -1\}$

ε	$T = 1.$
10^{-3}	18.7555
1.25×10^{-3}	19.1953
1.5×10^{-3}	19.3883
1.75×10^{-3}	19.4234
2×10^{-3}	19.3540
2.25×10^{-3}	19.2093
2.5×10^{-3}	19.0163
3×10^{-3}	18.5275
4×10^{-3}	17.3600
5×10^{-3}	16.1269
6×10^{-3}	14.9392
7×10^{-3}	13.8166
8×10^{-3}	12.7839
9×10^{-3}	11.8380
10^{-2}	10.9763
10^{-1}	0.6808

ε	$T = 1.$
10^{-3}	10718.0955
1.25×10^{-3}	13839.4039
1.5×10^{-3}	16903.9918
1.75×10^{-3}	19898.1360
2×10^{-3}	22812.2634
2.25×10^{-3}	25638.7601
2.5×10^{-3}	28375.3693
3×10^{-3}	33575.9482
4×10^{-3}	42871.1424
5×10^{-3}	50751.4443
6×10^{-3}	57316.7716
7×10^{-3}	62692.7273
8×10^{-3}	66997.3602
9×10^{-3}	70350.3966
10^{-2}	72862.0738
10^{-1}	123.3069

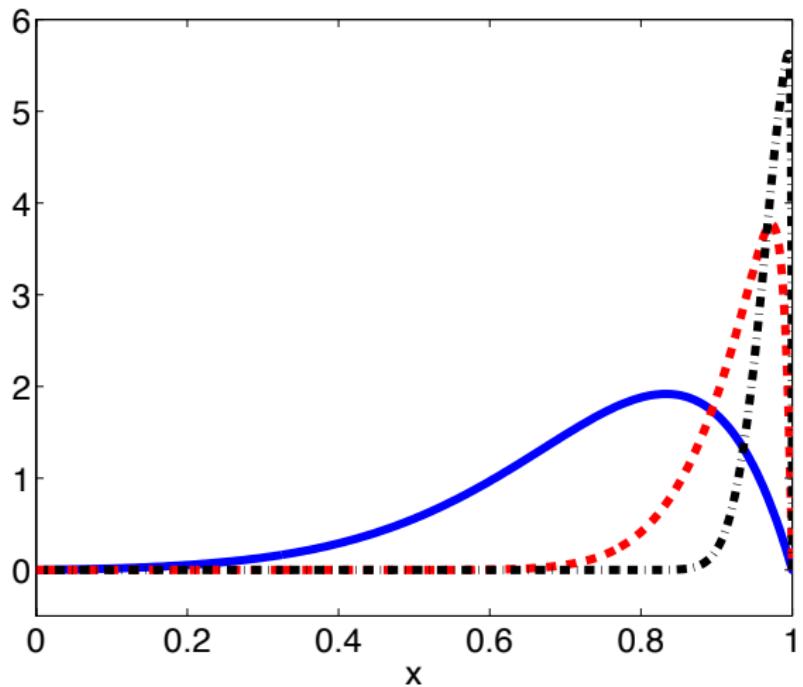
Cost $K(\varepsilon, T, M)$ w.r.t ε for $M = 1$ (Left) and $M = -1$ (Right).

Cost of control $K(\varepsilon, T, M)$ w.r.t. ε - $M = -1$



Left: Cost of control w.r.t. ε for $T = \frac{1}{|M|}$; **Right:** Corresponding control v^ε in the neighborhood of T for $\varepsilon = 10^{-3}$

Corresponding worst initial condition for $M = -1$



$T = 1$ - $M = -1$ - The optimal initial condition y_0 in $(0, 1)$ for $\varepsilon = 10^{-1}$, $\varepsilon = 10^{-2}$ and $\varepsilon = 10^{-3}$.

- $y_0^\varepsilon(x) = K_\varepsilon \sin(\pi x) \exp(-\frac{Mx}{2\varepsilon})$ is a candidate !
- Estimation of the corresponding L^2 minimal control norm ?
- Weak limit of the system for ε -dependent initial condition ?
- The negative case $M < 0$ is out of reach numerically ! (we need to wait at least $T = 2\sqrt{2}/|M|$ for which the free solution satisfies $\|y^\varepsilon(\cdot, T)\|_2 \approx e^{-|M|/\varepsilon}$)

Second Attempt : Asymptotic analysis w.r.t. ε of the optimality system

We take $M > 0$.

Optimality system :

$$\begin{cases} L_\varepsilon y^\varepsilon = 0, \quad L_\varepsilon^* \varphi^\varepsilon = 0, & (x, t) \in Q_T, \\ y^\varepsilon(\cdot, 0) = y_0^\varepsilon, & x \in (0, 1), \\ v^\varepsilon(t) = y^\varepsilon(0, t) = \varepsilon \varphi_x^\varepsilon(0, t), & t \in (0, T), \\ y^\varepsilon(1, t) = 0, & t \in (0, T), \\ \varphi^\varepsilon(0, t) = \varphi^\varepsilon(1, t) = 0, & t \in (0, T), \\ -\beta(\varepsilon) \varphi_{xx}^\varepsilon(\cdot, T) + y^\varepsilon(\cdot, T) = 0, & x \in (0, 1). \end{cases}$$

$\beta(\varepsilon) \geq 0$ - Regularization parameter

J.-L. Lions *Perturbations singulières dans les problèmes aux limites et en contrôle optimal*. Lecture Notes in Mathematics. Springer 1973.

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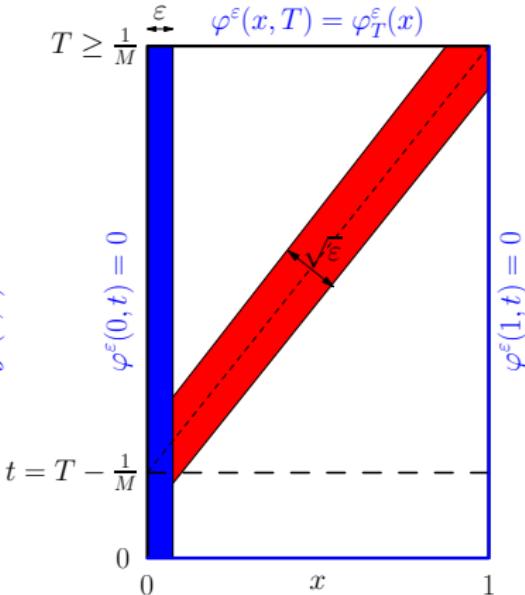
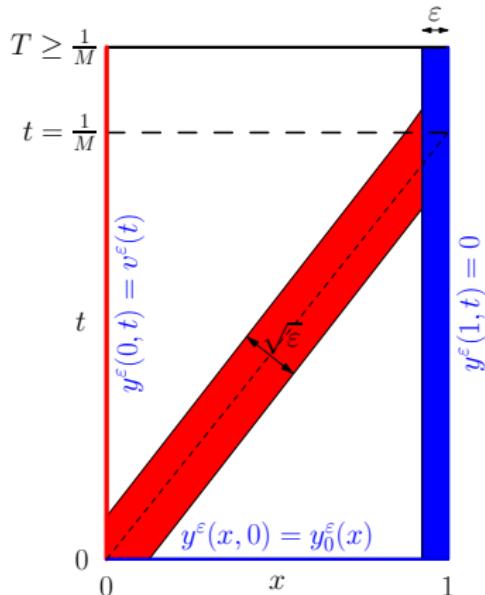
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Singular layers

The situation is tricky because (assume $M > 0$)

- y^ε exhibits a boundary layer of size $\mathcal{O}(\varepsilon)$ at $x = 1$ and an inner layer of size $\mathcal{O}(\sqrt{\varepsilon})$ along the characteristic $\{(x, t) \in Q_T, x - Mt = 0\}$;
- φ^ε exhibits a boundary layer of size $(\mathcal{O}(\varepsilon))$ at $x = 0$ and an inner layer of size $(\mathcal{O}(\sqrt{\varepsilon}))$ along the characteristic $\{(x, t) \in Q_T, x - M(t - T) - 1 = 0\}$;



Singular layers zone for y^ε (left) and φ^ε (right) in the case $M > 0$.

Direct problem - Matched asymptotic expansion method - With compatibility conditions

$$\begin{cases} y_t^\varepsilon - \varepsilon y_{xx}^\varepsilon + M y_x^\varepsilon = 0, & (x, t) \in (0, 1) \times (0, T), \\ y^\varepsilon(0, t) = v^\varepsilon(t) = v(t), \quad y^\varepsilon(1, t) = 0, & t \in (0, T), \\ y^\varepsilon(x, 0) = y_0(x), & x \in (0, 1), \end{cases} \quad (5)$$

v being known.

We construct an **asymptotic approximation** of the solution y^ε of (5) by using **the matched asymptotic expansion method**[Cole96, Echkauss81]. We consider two formal asymptotic expansions of y^ε :

– the **outer expansion**

$$\sum_{k=0}^m \varepsilon^k y^k(x, t), \quad (x, t) \in (0, T)$$

– the **inner expansion** (boundary layer at $x = 1$)

$$\sum_{k=0}^m \varepsilon^k Y^k(z, t), \quad z = \frac{1-x}{\varepsilon} \in (0, \varepsilon^{-1}), \quad t \in (0, T)$$

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$$\sum_{k=0}^m \varepsilon^k y^k(x, t), \quad (x, t) \in (0, T) \implies y_t^k + M y_x^k = y_{xx}^{k-1}$$

– the **inner expansion** (boundary layer at $x = 1$)

$$\sum_{k=0}^m \varepsilon^k Y^k(z, t), \quad z = \frac{1-x}{\varepsilon} \in (0, \varepsilon^{-1}), \quad t \in (0, T) \implies Y_{zz}^k + M Y_z^k = Y_t^{k-1}$$

Direct problem - Outer expansion - y^k - Case 1

$$y^0(x, t) = \begin{cases} y_0(x - Mt) & x > Mt, \\ v\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

Using the method of characteristics we find that, for any $1 \leq k \leq m$,

$$y^k(x, t) = \begin{cases} \int_0^t y_{xx}^{k-1}(x + (s-t)M, s) ds, & x > Mt, \\ \int_0^{x/M} y_{xx}^{k-1}(sM, t - \frac{x}{M} + s) ds, & x < Mt. \end{cases}$$

For instance,

$$y^1(x, t) = \begin{cases} t y_0''(x - Mt), & x > Mt, \\ \frac{x}{M^3} v''\left(t - \frac{x}{M}\right), & x < Mt, \end{cases}$$

$$y^2(x, t) = \begin{cases} \frac{t^2}{2} y_0^{(4)}(x - Mt), & x > Mt, \\ -\frac{2x}{M^5} (v)^{(3)}\left(t - \frac{x}{M}\right) + \frac{x^2}{2M^6} v^{(4)}\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

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Lemma

$$Y^0(z, t) = y^0(1, t) \left(1 - e^{-Mz} \right), \quad (z, t) \in (0, +\infty) \times (0, T).$$

For any $1 \leq k \leq m$, the solution reads

$$Y^k(z, t) = Q^k(z, t) + e^{-Mz} P^k(z, t), \quad (z, t) \in (0, +\infty) \times (0, T),$$

where

$$P^k(z, t) = - \sum_{i=0}^k \frac{1}{i!} \frac{\partial^i y^{k-i}}{\partial x^i}(1, t) z^i, \quad Q^k(z, t) = \sum_{i=0}^k \frac{(-1)^i}{i!} \frac{\partial^i y^{k-i}}{\partial x^i}(1, t) z^i.$$

\mathcal{X}_ε - a cut-off function

Theorem (Amirat, M)

Let $\gamma \in (0, 1)$. Let y^ε be the solution of problem (5) and let w_0^ε be the function defined as follows

$$w_0^\varepsilon(x, t) = \mathcal{X}_\varepsilon(x)y^0(x, t) + (1 - \mathcal{X}_\varepsilon(x)) Y^0\left(\frac{1-x}{\varepsilon}, t\right).$$

Assume that $y_0 \in H^2(0, 1)$, $v^0 \in H^2(0, T)$, and the *matching conditions*

$$v^0(t=0) = y_0(x=0), \quad M(v^0)'(t=0) + y_0'(x=0) = 0. \quad (6)$$

Then there is a constant c_0 *independent of ε* such that

$$\|y^\varepsilon - w_0^\varepsilon\|_{C([0, T]; L^2(0, 1))} \leq c_0 \varepsilon^{\frac{1}{2}\gamma}.$$

Theorem (Amirat, M, 19)

Let y^ε be the solution of problem (5) and let w_m^ε be the function defined as follows

$$w_m^\varepsilon(x, t) = \mathcal{X}_\varepsilon(x) \sum_{k=0}^m \varepsilon^k y^k(x, t) + (1 - \mathcal{X}_\varepsilon(x)) \sum_{k=0}^m \varepsilon^k Y^k \left(\frac{1-x}{\varepsilon}, t \right). \quad (7)$$

Assume that $y_0 \in C^{2m+1}[0, 1]$, $v \in C^{2m+1}[0, T]$, and that the C^{2m+1} - matching conditions are satisfied

$$v^{(p)}(0) = \sum_{i+j=p-1} (-1)^i M^i \frac{\partial^{p+1} y_0}{\partial x^{i+2} \partial t^j}(0, 0), \quad 0 \leq p \leq 2m+1.$$

Then there is a constant c_m independent of ε such that (for any $\gamma \in (0, 1/2]$)

$$\|y^\varepsilon(\cdot, t) - w_m^\varepsilon(\cdot, t)\|_{L^2(0, 1)} \leq c_m \varepsilon^{\frac{2m+1}{2}\gamma} + c_m \left(\varepsilon^{\frac{1}{2}} + \varepsilon^{\frac{(2m+3)\gamma}{2}} \right) e^{-\frac{M^2}{2\varepsilon\gamma}t}, \quad \forall t \in [0, T].$$

Proposition

Let $m \in \mathbb{N}$, $T > \frac{1}{M}$ and $a \in]0, T - \frac{1}{M}[$. Assume regularity and matching conditions on the initial condition y_0 and function v . Assume moreover that

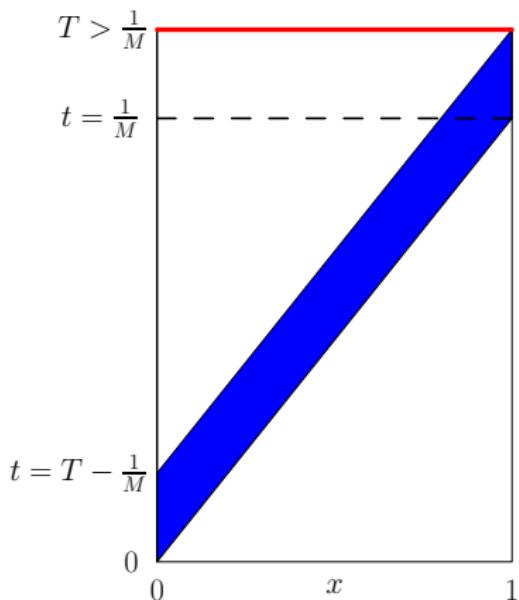
$$v(t) = 0, \quad \forall t \in [a, T].$$

Then, the solution y^ε of problem (5) satisfies the following property

$$\|y^\varepsilon(\cdot, T)\|_{L^2(0,1)} \leq c_m \varepsilon^{\frac{(2m+1)\gamma}{2}}, \quad \forall \gamma \in (0, 1)$$

for some constant $c_m > 0$ independent of ε .

The function $v \in C([0, T])$ is an **approximate null control** for (9).



Convergence w.r.t m under conditions on y_0 and the v .

- (i) The initial condition y_0 belongs to $C^\infty[0, 1]$ and there is $b \in \mathbb{R}$ such that

$$\|y_0^{(k)}\|_{L^2(0,1)} \leq \left\lfloor \frac{k}{2} \right\rfloor! b^{\frac{k}{2}}, \quad \forall k \in \mathbb{N}.$$

- (ii) v is a polynomial of degree $\leq p - 1$, $p \geq 1$, uniformly bounded in $C^{p-1}[0, T]$.
 (iii) For any $m \in \mathbb{N}$, the functions v and y_0 satisfy the matching conditions.

Theorem

Assume (i)-(ii)-(iii). $\exists \varepsilon_0 > 0$ such that for any fixed $0 < \varepsilon < \varepsilon_0$, we have

$$\begin{aligned} & \mathcal{X}_\varepsilon(x) \sum_{k=0}^{\infty} \varepsilon^k y^k(x, t) + (1 - \mathcal{X}_\varepsilon(x)) \sum_{k=0}^{\infty} \varepsilon^k Y^k \left(\frac{1-x}{\varepsilon}, t \right) + \tilde{\theta}^\varepsilon(x) \\ &= y^\varepsilon(x, t) \quad \text{a.e. in } Q_T. \end{aligned}$$

The corrector function $\tilde{\theta}^\varepsilon \in L^2(H_0^1) \cap C(L^2)$ solves

$$\begin{cases} L_\varepsilon(\tilde{\theta}^\varepsilon) = f^\varepsilon, & (x, t) \in Q_T, \\ \tilde{\theta}^\varepsilon(0, t) = \tilde{\theta}^\varepsilon(1, t) = 0, & t \in (0, T), \\ \tilde{\theta}^\varepsilon(x, 0) = (1 - \mathcal{X}_\varepsilon(x)) e^{-M \frac{1-x}{\varepsilon}} \sum_{i=0}^{\infty} \frac{y_0^{(i)}(1)}{i!} (1-x)^i, & x \in (0, 1), \end{cases} \quad x \in (0, 1).$$

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$$\|y_0^{(k)}\|_{L^2(0,1)} \leq \left\lfloor \frac{k}{2} \right\rfloor! b^{\frac{k}{2}}, \quad \forall k \in \mathbb{N}.$$

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Theorem

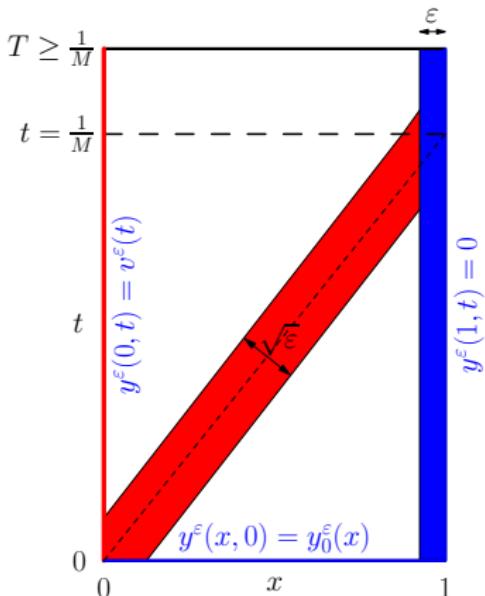
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Singular layers zone for y^ε in the case $M > 0$.

Occurrence of two interacting singular layers of different sizes !

Very few papers dealing with the asymptotic analysis of PDEs involving two interacting singular layers :

- W. Eckhaus, W. and E.M. de Jager, *Asymptotic solutions of singular perturbation problems for linear differential equations of elliptic type*, Arch. Rational Mech. Anal., 1966.

$$\begin{cases} u_x^\varepsilon(x, y) - \varepsilon \Delta u^\varepsilon(x, y) = 0, & (x, y) \in (0, 1) \times (-1, 1), \\ u^\varepsilon(0, y) = f(y), \quad u^\varepsilon(x, -1) = u^\varepsilon(x, 1) = u^\varepsilon(1, y) = 0, & x \in [0, 1], y \in [-1, 1], \end{cases} \quad (8)$$

where $f : [-1, 1] \rightarrow \mathbb{R}$ is a piecewise constant, discontinuous at $y = 0$.

- Larry Bobisud, *Second-order linear parabolic equations with a small parameter*, Arch. Rational Mech. Anal., 1967.

$$\begin{cases} u_t^\varepsilon - \varepsilon u_{xx}^\varepsilon + u_x^\varepsilon + u^\varepsilon = 0, & \text{in } Q_T, \\ u^\varepsilon(0, \cdot) = f, \quad u^\varepsilon(1, \cdot) = g, & \text{in } (0, T), \\ u^\varepsilon(\cdot, 0) = u_0, & \text{in } (0, 1). \end{cases} \quad (9)$$

Assuming $u_0 \in C^4([0, 1])$ and $f, g \in C^3([0, T])$, obtention of w^ε such that $\|u^\varepsilon - w^\varepsilon\|_{L^\infty(Q_T)} = \mathcal{O}(\sqrt{\varepsilon})$ by the way of a maximum principle.

Direct problem - Matched asymptotic expansion method

We now take into account the boundary layer on the characteristic and consider three formal asymptotic expansions of y^ε :

– the outer expansion

$$\sum_{k=0}^m \varepsilon^k y^k(x, t), \quad (x, t) \in Q_T, \quad x - Mt \neq 0$$

– the first inner expansion (on the characteristic $x - Mt = 0$)

$$\sum_{k=0}^m \varepsilon^{\frac{k}{2}} W^{k/2}(w, t), \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}, \quad t \in (0, T)$$

– the second inner expansion (at $x = 1$)

$$\sum_{k=0}^m \varepsilon^{k/2} Y^{k/2}(z, \tau, t), \quad z = \frac{1 - x}{\varepsilon}, \quad \tau = \frac{\frac{1}{M} - t}{\sqrt{\varepsilon}}$$

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– the first inner expansion (on the characteristic $x - Mt = 0$)

$$\sum_{k=0}^m \varepsilon^{\frac{k}{2}} W^{k/2}(w, t), \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}, \quad t \in (0, T) \implies W_t^{k/2} - W_{ww}^{k/2} = 0$$

– the second inner expansion (at $x = 1$)

$$\sum_{k=0}^m \varepsilon^{k/2} Y^{k/2}(z, \tau, t), \quad z = \frac{1-x}{\varepsilon}, \quad \tau = \frac{M-t}{\sqrt{\varepsilon}} \implies Y_{zz}^{k/2} + M Y_z^{k/2} = Y_t^{(k-2)/2} - Y_\tau^{(k-1)/2}$$

Example: the first term

- y^0 solves the transport eq.:

$$\begin{cases} y_t^0 + M y_x^0 = 0, & (x, t) \in Q_T \\ y^0(x, 0) = y_0, y^0(0, t) = v^0 \end{cases} \implies y^0(x, t) = \begin{cases} y_0(x - Mt) & x > Mt, \\ v^0 \left(t - \frac{x}{M} \right), & x < Mt. \end{cases}$$

- W^0 solves the heat eq.:

$$\begin{cases} W_t^0(w, t) - W_{ww}^0(w, t) = 0, & (w, t) \in \mathbb{R} \times (0, T), \\ \lim_{w \rightarrow +\infty} W^0(w, t) = y^0((Mt)^+, t) = y_0(0), & t \in (0, T), \\ \lim_{w \rightarrow -\infty} W^0(w, t) = y^0((Mt)^-, t) = v(t), & t \in (0, T). \end{cases}$$

$$\begin{aligned} W^0(w, t) &= \frac{1}{\sqrt{4\pi t}} \int_{\mathbb{R}} e^{-\frac{(w-s)^2}{4t}} g_0(s) ds, \quad w = \frac{x - Mt}{\sqrt{\varepsilon}} \\ \implies W^0(w, t) &= \frac{y_0(0) - v(0)}{2} \operatorname{erf}\left(\frac{w}{2\sqrt{t}}\right) + \frac{y_0(0) + v}{2}. \end{aligned}$$

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- Y^0 solves the ODE: $z = \frac{1-x}{\varepsilon}$, $\tau = \frac{1/M-t}{\sqrt{\varepsilon}}$

$$\begin{cases} Y_{zz}^0(z, \tau, t) + MY_z^0(z, \tau, t) = 0, & (z, \tau, t) \in \mathbb{R}_*^+ \times \mathbb{R} \times (0, T), \\ Y^0(0, \tau, t) = 0, \quad \lim_{z \rightarrow +\infty} Y^0(z, \tau, t) = p_\varepsilon^0(1, t), & (\tau, t) \in \mathbb{R} \times (0, T). \end{cases}$$

$$Y^0(z, \tau, t) = p_\varepsilon^0(1, t) \left(1 - e^{-Mz}\right), \quad (z, \tau, t) \in \mathbb{R}^+ \times \mathbb{R} \times (0, T).$$

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Direct problem - Matched asymptotic expansion method - Case 2 - First order approximation (1)

Let

$$P^\varepsilon = P_\varepsilon^0 + \sqrt{\varepsilon} P_\varepsilon^{1/2} + \varepsilon P_\varepsilon^1 + \varepsilon^{3/2} P_\varepsilon^{3/2}$$

Theorem (Amirat, M '19)

Assume $v \in H^3([0, T])$, $y_0 \in H^3([0, 1])$. Then $\exists C > 0$ independent of ε s.t.

$$\left\| y^\varepsilon(\cdot, t) - P^\varepsilon(\cdot, t) \right\|_{L^2(0,1))} \leq C(\varepsilon^{3/2} + \varepsilon^{1/2} e^{-\frac{M^2}{2\varepsilon^{1/2}}t}) \quad \forall t \in [0, T]$$

and (assuming $y_0(1) = y'_0(1) = 0$)

$$\|(y^\varepsilon - P^\varepsilon)_x\|_{L^2(Q_T)} \leq C\varepsilon$$

Numerical illustration

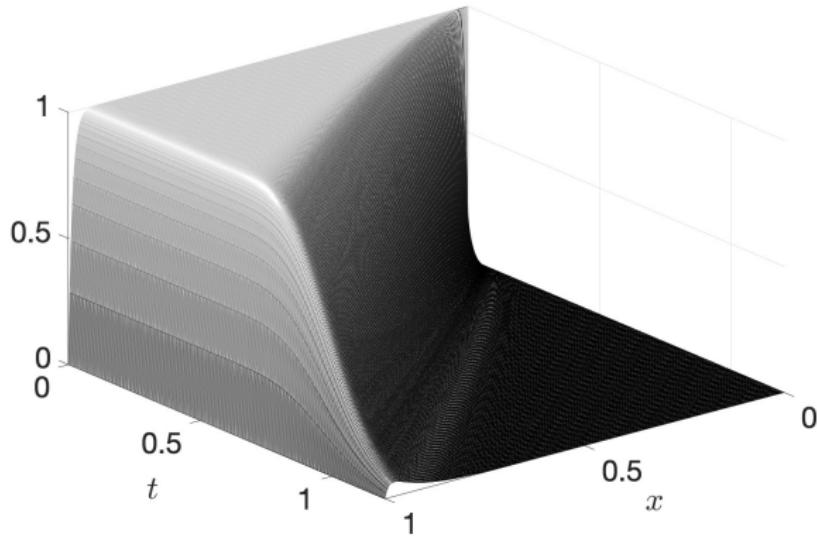
As an illustration, we consider the simple case $v \equiv 0$ and $y_0 \equiv 1$ for which

$$\left\{ \begin{array}{l} P^\varepsilon(x, t) = W_\varepsilon^0(w, t) - \left(W_\varepsilon^0(M\tau, t) + \varepsilon^{1/2} z W_{\varepsilon, w}^0(M\tau, t) + \right. \\ \left. \varepsilon \frac{z^2}{2} W_{\varepsilon, ww}^0(M\tau, t) + \varepsilon^{3/2} \frac{z^3}{6} W_{\varepsilon, www}^0(M\tau, t) \right) e^{-Mz}, \\ w = \frac{x - Mt}{\sqrt{\varepsilon}}, \quad M\tau = \frac{1 - Mt}{\sqrt{\varepsilon}}, \quad z = \frac{1 - x}{\varepsilon}. \end{array} \right.$$

with

$$\begin{aligned} W_\varepsilon^0(w, t) &= \frac{y_0(0) - v(0)}{2} \operatorname{erf}\left(\frac{w}{2\sqrt{t}}\right) + \frac{y_0(0) + v(0)}{2} \\ &+ \frac{v(0) - y_0(0)}{2} e^{\frac{Mw}{\sqrt{\varepsilon}} + \frac{M^2 t}{\varepsilon}} \operatorname{erfc}\left(\frac{w}{2\sqrt{t}} + \frac{M\sqrt{t}}{\sqrt{\varepsilon}}\right) \end{aligned} \tag{11}$$

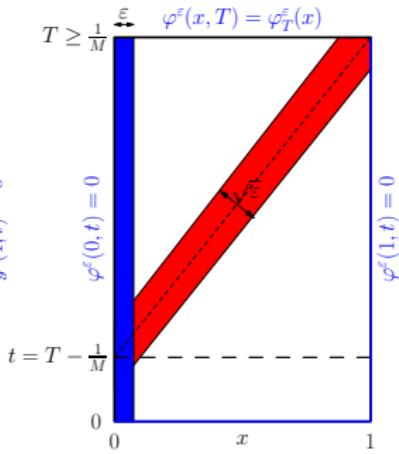
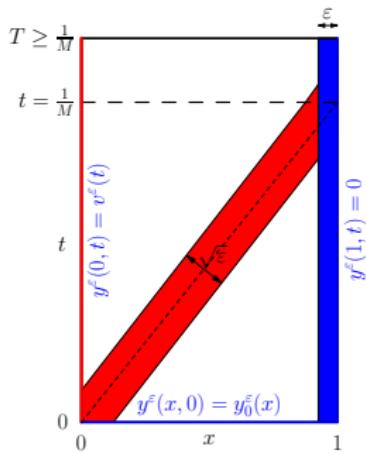
Numerical illustration



P^ε in $(0, 1) \times (0, 1.2/M)$; $M = 1$, $\varepsilon = 10^{-2}$; $v \equiv 0$, $y_0 \equiv 1$.

Optimality system

$$\begin{cases} L_\varepsilon y^\varepsilon = 0, & L_\varepsilon^* \varphi^\varepsilon = 0, & (x, t) \in Q_T, \\ y^\varepsilon(\cdot, 0) = y_0^\varepsilon, & & x \in (0, 1), \\ v^\varepsilon(t) = y^\varepsilon(0, t) = \varepsilon \varphi_x^\varepsilon(0, t), & & t \in (0, T), \\ y^\varepsilon(1, t) = 0, & & t \in (0, T), \\ \varphi^\varepsilon(0, t) = \varphi^\varepsilon(1, t) = 0, & & t \in (0, T), \\ -\beta(\varepsilon) \varphi_{xx}^\varepsilon(\cdot, T) + y^\varepsilon(\cdot, T) = 0, & & x \in (0, 1), \\ \beta(\varepsilon) = \mathcal{O}(\varepsilon^m) \end{cases} \quad (12)$$



$$y_0^\varepsilon(x) = c_\varepsilon e^{\frac{-Mx}{2\varepsilon}} \sin(\pi x)$$

We introduce the following change of unknown

$$y^\varepsilon(x, t) = c_\varepsilon e^{\frac{-Mx}{2\varepsilon}} e^{-\frac{\gamma M^2 t}{4\varepsilon}} z^\varepsilon(x, t), \quad \forall (x, t) \in Q_T,$$

leading to

$$L_\varepsilon y^\varepsilon := c_\varepsilon e^{\frac{-Mx}{2\varepsilon}} e^{-\frac{\gamma M^2 t}{4\varepsilon}} \left(z_t^\varepsilon - \varepsilon z_{xx}^\varepsilon + 2Mz_x^\varepsilon - \frac{M^2}{4\varepsilon}(\gamma + 3)z^\varepsilon \right).$$

Easier case: Rayleigh plate model of thickness ε

$$\begin{cases} y_{tt}^\varepsilon + \varepsilon \Delta^2 y^\varepsilon - \Delta y^\varepsilon = 0, & \text{in } Q_T, \\ y^\varepsilon = 0, \quad \partial_\nu y^\varepsilon = v^\varepsilon \mathbf{1}_{\Gamma_T}, & \text{on } \Sigma_T, \\ (y^\varepsilon(\cdot, 0), y_t^\varepsilon(\cdot, 0)) = (y_0, y_1), & \text{on } \Omega. \end{cases}$$

Theorem (Lions 86)

Assume $(y_0, y_1) \in L^2(\Omega) \times H^{-1}(\Omega)$ and that (Ω, Γ_T, T) satisfies a geometric control condition. For any $\varepsilon > 0$, let v^ε be the control of minimal $L^2(\Gamma_T)$ -norm. Then,

$$(-\sqrt{\varepsilon} v^\varepsilon, y^\varepsilon) \rightharpoonup (v, y) \quad \text{in } L^2(\Gamma_T) \times L^\infty(0, T; L^2(\Omega)), \quad \text{as } \varepsilon \rightarrow 0$$

where v is the control of minimal $L^2(\Gamma_T)$ -norm for $y \in C(L^2) \cap C^1(H^{-1})$, solution of :

$$\begin{cases} y_{tt} - \Delta y = 0, & \text{in } Q_T, \\ y = v \mathbf{1}_{\Gamma_T}, & \text{on } \Sigma_T, \\ (y(\cdot, 0), y_t(\cdot, 0)) = (y_0, y_1), & \text{in } \Omega. \end{cases}$$

Assuming regular initial condition, the asymptotic analysis of $\sqrt{\varepsilon} v^\varepsilon$ is easier (and doable !) since controls v^ε and v of minimal L^2 -norm are actually more regular ! (joint work with Carlos Castro).

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THANK YOU FOR YOUR ATTENTION