

# An introduction to control theory for PDEs

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**Abstract:**    A brief introduction to distributed parameter systems governed by linear partial differential equations:

*abstract ODEs and semigroups, duality of observation and nullcontrollability and stabilization, geometry and the wave equation, control of the heat equation.*

Much is like standard system theory (with Linear Algebra replaced by Functional Analysis), but we also emphasize the role of geometry.

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## **An outline:**

1. Some examples and questions
2. Reformulation as abstract ODEs; Semigroups
3. A basic Duality Theorem
4. Some results

## Example 1: an optimal control problem

Suppose we are given a region  $\Omega \subset \mathbb{R}^2$  and consider the heat equation)

$$(1) \quad \begin{array}{ll} u_t = u_{xx} + u_{yy} + \varphi & \text{on } \mathcal{Q} = (0, T) \times \Omega \\ u = 0 & \text{on } (0, T) \times \partial\Omega \\ u = u_0 & \text{on } \Omega \text{ at } t = 0 \end{array}$$

Fix a subregion  $\omega \subseteq \Omega$ .

**Problem 1:** Given  $u_0$  and a target  $\bar{u}$  in  $L^2(\Omega)$ , choose  $\varphi \in L^2(\mathcal{Q})$  to minimize

$$(2) \quad \mathcal{J}(\varphi) = \int_0^T \|\varphi(t, \cdot)\|^2 dt + \lambda \|u(T, \cdot) - \bar{u}\|^2$$

subject to the condition that  $\varphi(t, x, y) = 0$  when  $(x, y) \notin \omega$ .

## What would we like to know?

1. Is (1) well-posed?
2. Is the minimum attained?  
[How does this depend on  $u_0$ ? on  $\bar{u}$ ? on  $T$ ? on  $\omega$ ?]
3. Which targets  $\bar{u}$  can be reached exactly? are they dense? How do they depend on  $T$ ? on  $\omega$ ?
4. How can we compute the optimal control?  
Can we characterize the optimal control (first order optimality conditions)?
5. What happens as  $\lambda \rightarrow \infty$ ? [nullcontrol:  $\bar{u} = 0$ ]  
What are the asymptotics as  $T \rightarrow 0$ ?

## Example 2: an observation problem

We again consider

$$(3) \quad \begin{array}{ll} u_t = u_{xx} + u_{yy} & \text{on } \mathcal{Q} = (0, T) \times \Omega \\ u = 0 & \text{on } (0, T) \times \partial\Omega \\ u = ? & \text{on } \Omega \text{ at } t = 0 \end{array}$$

**Problem 2:** Given  $\omega \subset \Omega$ , we observe  $u$  on  $\mathcal{Q}_\omega = (0, T) \times \omega$ .  
estimate  $\bar{u}$  for  $u(T, \cdot)$  — the state on all of  $\Omega$ .

## What would we like to know?

1. If  $y = u \Big|_{\omega} \equiv 0$  on  $\mathcal{Q}_{\omega}$ , does that imply  $u \equiv 0$  on all of  $\mathcal{Q}$ ?
2. What would be the effect of observation noise?
3. What would be an ‘optimal’ map:  $y \mapsto \bar{u}$   
[Is this linear? continuous?]
4. How is this problem related to the previous one?

### Example 3: another optimal control problem

Suppose we are given a region  $\Omega \subset \mathbb{R}^2$  and consider the wave equation

$$(4) \quad \begin{aligned} w_{tt} &= w_{xx} + w_{yy} + \varphi && \text{on } \mathcal{Q} = (0, T) \times \Omega \\ w &= 0 && \text{on } (0, T) \times \partial\Omega \\ w &= w_0 \quad w_t = w_1 && \text{on } \Omega \text{ at } t = 0 \end{aligned}$$

Fix a subregion  $\omega \subseteq \Omega$ .

**Problem 3:** Given  $\mathbf{u}_0 = [w_0, w_1]$  and a target state  $\bar{\mathbf{u}} = [\bar{w}_0, \bar{w}_1]$  in  $L^2(\Omega)$ , choose  $\varphi \in L^2(\mathcal{Q})$  so as to minimize

$$(5) \quad \mathcal{J}(\varphi) = \int_0^T \|\varphi(t, \cdot)\|^2 dt + \lambda \|\mathbf{u}(T, \cdot) - \bar{\mathbf{u}}\|^2$$

subject to the condition that  $\varphi(t, x, y) = 0$  when  $(x, y) \notin \omega$ .

## What would we like to know?

1. All the same questions as for Example 1

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2. How are these problems (Examples 1, 3) similar? different?



## Semigroups and abstract ODEs:

Let  $\mathbf{S}(t) : X \rightarrow X : u_0 \mapsto u(t)$  for the solution of the (linear, abstract ODE

$$(6) \quad u' = \mathbf{A}u \quad u(0) = u_0$$

Assuming wellposedness, we have

$$(7) \quad \begin{aligned} \mathbf{S}(t+s) &= \mathbf{S}(t)\mathbf{S}(s) \quad \mathbf{S}(0) = \mathbf{I} & \frac{d\mathbf{S}(t)}{dt} &= \mathbf{A}\mathbf{S}(t) = \mathbf{S}(t)\mathbf{A} \\ \mathbf{S}(t)u_0 &\rightarrow u_0 \text{ (all } u_0 \in \mathcal{X}) & \|\mathbf{S}(t)\| &\leq Me^{\omega t} \text{ (some } M, \omega) \end{aligned}$$

The semigroup  $\mathbf{S}(t) = e^{t\mathbf{A}}$  is defined on  $X$  if:

$\mathbf{A}$  closed,  $\mathcal{D}(\mathbf{A})$  dense,  $(\lambda - \omega)^n \|(\lambda - \mathbf{A})^{-n}\|$  bounded.

[If  $t \mapsto \mathbf{S}(t)$  is analytic on a sector, then:  $\|[-\mathbf{A}]^\alpha \mathbf{S}(t)\| \leq Mt^{-\alpha}e^{\omega t}$

## Dirichlet Laplacian:

We consider the *Dirichlet Laplacian* to be the (unbounded) linear operator  $\Delta : X_0 = L^2(\Omega)$  given by

$$(8) \quad \begin{aligned} \Delta : X_0 = L^2(\Omega) &\supset \mathcal{D}(\Delta) \rightarrow X_0 : u \mapsto u_{xx} + u_{yy} \\ \text{with } \mathcal{D}(\Delta) &= \left\{ u \in H^2(\Omega) : u \Big|_{\partial\Omega} = 0 \right\} \end{aligned}$$

This satisfies the conditions to generate a semigroup  $\mathbf{S}(\cdot)$  so, for Example

$$(9) \quad \begin{aligned} (1) \quad &\Longleftrightarrow u' = \Delta u + \mathbf{B}\varphi, \quad u(0) = u_0 \\ &\Longleftrightarrow u(t) = \mathbf{S}(t)u_0 + \int_0^t \mathbf{S}(t-s)\mathbf{B}\varphi(s) ds \end{aligned}$$

where  $\mathbf{B} : U = L^2(\omega) \hookrightarrow X$ .

For this Example the semigroup  $\mathbf{S}(\cdot)$  is analytic.

## Two other examples:

The wave equation (4)  $w_{tt} = \Delta w + \varphi$  can be written as a first order system  $\mathbf{u}' = \mathbf{A}\mathbf{u} + \boldsymbol{\varphi}$  by setting

$$\mathbf{u} = \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} [-\Delta]^{1/2} w \\ w_t \end{pmatrix} \quad \mathbf{A} = \begin{pmatrix} 0 & [-\Delta]^{1/2} \\ [-\Delta]^{1/2} & 0 \end{pmatrix}$$

Here  $\mathbf{S}(\cdot)$  is *not* analytic.

[Alternatively,  $\mathbf{u} = (\nabla w, w_t)^\top$  gives  $u_t = \nabla v$ ,  $v_t = \nabla \cdot u$ .]

The system for a linear thermoelastic plate

$$(10) \quad w_{tt} + \Delta^2 w - \alpha \Delta \vartheta = 0 \quad \vartheta_t - \Delta \vartheta + \alpha \Delta w_t = \varphi$$

(control in the thermal component) can be put in first order form b

$$\mathbf{u} = \begin{pmatrix} \vartheta \\ u \\ v \end{pmatrix} = \begin{pmatrix} \vartheta \\ \Delta w \\ w_t \end{pmatrix} \quad \mathbf{A} = \begin{pmatrix} \Delta & 0 & -\alpha \Delta \\ 0 & 0 & \Delta \\ \alpha \Delta & -\Delta & 0 \end{pmatrix} \quad \varphi$$

## Some inverse problems:

**Problem 4:** We observe  $y(\cdot) = \mathbf{C}u(\cdot)$  on  $[0, T]$  with  $u$  satisfying  $u' = \mathbf{A}u + f$ ,  $u(0) = 0$  —  $f$  an unknown input which we would like to determine. We treat this as an optimal control problem for the equation  $v' = \mathbf{A}v + \varphi$  — choosing the control  $\varphi$  to minimize  $\mathcal{J}(\varphi) = \varepsilon \|\varphi\|_{\mathbb{U}}^2 + \lambda \|\mathbf{C}v - y\|_{\hat{\mathbb{U}}}^2$  and  $\varphi_{opt}$  as the estimate for  $f$ .

**Problem 5:** Longitudinal vibration of a straight viscoelastic rod. The linearized equation  $w_{tt} = w_{xx} + \varepsilon w_{xxt}$ . Assume this is fixed at one end  $w(0, t) = 0$  and an unknown contact force  $f(t)$  at the other end  $([w_x + \varepsilon w_{xt}] \Big|_{x=\ell} = f(t))$ . We observe an observed motion  $\bar{y}(\cdot) = w(\cdot, \ell)$ . We wish to find  $f(\cdot)$  by replacing  $f$  by  $\varphi$  which minimizes the observation error  $\|w(\cdot, \ell) - \bar{y}\|$ .

**Problem 6:** Let  $u_t = u_{xx} - qu$  with  $u(\cdot, 0) = 0$  and  $u_x(\cdot, \ell) = a(\cdot)$  for an experiment designed to determine the unknown function  $a(\cdot)$ . We observe  $y(\cdot) = u(\cdot, \ell)$ .

## Abstract control problem:

The abstract version of the optimal control problem is then

*Approximate  $\bar{\mathbf{u}}$  by  $\mathbf{S}_T \mathbf{u}_0 + \mathfrak{B} \boldsymbol{\varphi}$  with  $\|\boldsymbol{\varphi}\|_{\mathbb{U}}$  small.*

with  $\mathbf{S}_T = \mathbf{S}(T)$  and, in view of (9),

$$\mathfrak{B} : \mathbb{U} \rightarrow X : \boldsymbol{\varphi} \mapsto \int_0^T \mathbf{S}(T-s) \mathbf{B} \boldsymbol{\varphi}(s) ds$$

where  $\mathbb{U}$  is a Banach space of  $U$ -valued functions on  $[0, T]$ .

For the Hilbert space case  $\mathbb{U} = L^2([0, T] \rightarrow U)$  of (2), minimizing  $\mathcal{J}(\boldsymbol{\varphi}) = \|\boldsymbol{\varphi}\|_{\mathbb{U}}^2 + \lambda \|\mathbf{S}_T \mathbf{u}_0 + \mathfrak{B} \boldsymbol{\varphi} - \bar{\mathbf{u}}\|^2$  gives the first order optimality condition  $\boldsymbol{\varphi} + \mathfrak{B}^* \lambda (\mathbf{S}_T \mathbf{u}_0 + \mathfrak{B} \boldsymbol{\varphi} - \bar{\mathbf{u}}) = 0$

$$\text{so} \quad \boldsymbol{\varphi} = -\lambda (\mathbf{I} + \lambda \mathfrak{B}^* \mathfrak{B})^{-1} \mathfrak{B}^* (\mathbf{S}_T \mathbf{u}_0 - \bar{\mathbf{u}})$$

## The adjoint problem:

We must compute the adjoint  $\mathfrak{B}^*$ : consider

$$(11) \quad -v' = \mathbf{A}^*v, \quad v(T) = \eta \quad \text{so } v(t) = \mathbf{S}^*(T-t)\eta$$

(referred to as the *adjoint equation*). Then

$$\begin{aligned} \langle \mathfrak{B}\varphi, \eta \rangle &= \langle \mathbf{u}(T), v(T) \rangle = \left. \langle \mathbf{u}(t), v(t) \rangle \right|_0^T = \int_0^T \langle \mathbf{u}(t), v'(t) \rangle dt \\ &= \int_0^T [\langle \mathbf{A}\mathbf{u} + \mathbf{B}\varphi, v \rangle + \langle u, -\mathbf{A}^*v \rangle] dt \\ &= \int_0^T \langle \varphi, \mathbf{B}^*v \rangle dt \end{aligned}$$

$$\text{so} \quad \mathfrak{B}^* : X^* \rightarrow \mathbb{U}^* : \eta \mapsto y(\cdot) = \mathbf{B}^*v(\cdot)$$

[Note that the map:  $y(\cdot) \mapsto v(0) = \mathbf{S}^*(T)\eta$  — if it is defined — gives an estimation of Example 2 (although there is a time reversal involved).

## The Duality Theorem:

What happens if  $\lambda \rightarrow \infty$  (exact nullcontrol:  $\bar{\mathbf{u}} = 0$ )? We assume  $\mathbf{S}_T : X \rightarrow \tilde{X}$  and  $\mathfrak{B} : \mathbb{U} \rightarrow \tilde{X}$  are continuous.

**Theorem 1.** *The following are equivalent:*

1. *For each  $\mathbf{u}_0 \in X$  there is a nullcontrol  $\varphi \in \mathbb{U}$  so  $\mathbf{S}_T \mathbf{u}_0 + \mathfrak{B} \varphi = 0$*
2. *One has the range containment  $\mathcal{R}(\mathbf{S}_T) \subset \mathcal{R}(\mathfrak{B})$  in  $\tilde{X}$*
3. *There is a continuous map:  $\Gamma : X \rightarrow \mathbb{U}$  such that  $\mathbf{S}_T + \mathfrak{B} \Gamma = 0$*
4. *For solutions of the adjoint equation:  $-v' = \mathbf{A}^* v$ , one has a norm inequality:*

$$(12) \quad \|v(0)\|_X \leq \mathfrak{c} \|\mathbf{B}^* v(\cdot)\|_{\mathbb{U}^*}$$

*so  $\Gamma_1 : \mathcal{R}(\mathfrak{B}^*) \rightarrow X^* : \mathbf{B}^* v(\cdot) \mapsto -v(0)$  is defined and continuous*

[If  $\|\varphi\|_{\mathbb{U}} \leq \mathfrak{C} \|\mathbf{u}_0\|$  in 1., then this  $\mathfrak{C}$  is the same as in (12) and  $\|\Gamma_1\| = \mathfrak{C}$ ]



## Proof of the Duality Theorem:

Clearly  $1. \iff 2.$  and  $3. \Rightarrow 1.$  To show  $1. \Rightarrow 3.$ , let  $\tilde{\mathbb{U}}$  be the quotient space and define an operator

$$\mathbf{M} : X \times \tilde{\mathbb{U}} \rightarrow X : (\mathbf{u}_0, [\varphi]) \mapsto \mathbf{S}_T \mathbf{u}_0 + \mathfrak{B} \varphi$$

This is continuous so  $\mathcal{N}(\mathbf{M})$  is closed — and is the graph of a linear operator  $\mathbf{\Gamma}_0 : X \rightarrow \tilde{\mathbb{U}} : \mathbf{u}_0 \mapsto [\varphi]$  since  $[\varphi]$  is unique in  $\mathcal{N}(\mathbf{M})$ . As  $1.$  means  $\mathbf{M}$  is everywhere defined on the Banach space  $X$ , its continuity follows from the Closed Graph Theorem; we can then appeal to the Michael Selection Theorem.

Note that we may identify  $\tilde{\mathbb{U}}^*$  with  $\overline{\mathcal{R}(\mathfrak{B}^*)}$  and, by the earlier result, of  $\mathfrak{B}^*$ , the operators  $\mathbf{\Gamma}_0, \mathbf{\Gamma}_1$  are indeed adjoints; hence  $3. \iff 4.$

[In a Hilbert space setting ( $\mathbb{U}^* = \mathbb{U}$ ), we can identify the quotient space with the subspace  $\mathcal{N}(\mathfrak{B})^\perp = \overline{\mathcal{R}(\mathfrak{B}^*)} \hookrightarrow \mathbb{U}$  and  $\mathbf{\Gamma} : X \rightarrow \mathbb{U}$  is linear; then  $\|\mathbf{\Gamma}\| = \|\mathbf{\Gamma}_0\| = \|\mathbf{\Gamma}_1\|$ . This theorem is the heart of Lions' *Hilbert Uniqueness Method* (HUM).]

## A boundary control problem:

Unlike ODEs, one can have control which apparently does not appear in the differential equation itself. For example, consider

$$(13) \quad \begin{aligned} u_t &= u_{xx} + u_{yy} && \text{on } \mathcal{Q} = (0, T) \times \Omega \\ u &= \varphi && \text{on } (0, T) \times \partial\Omega \\ u &= u_0 && \text{on } \Omega \text{ at } t = 0 \end{aligned}$$

**Problem 7:** Much as for Problem 1 — except that the control is a choice of boundary data, constrained so  $\varphi = 0$  except on a specified part — with the control space  $\mathbb{U}$  a space of functions on  $\Sigma_\omega = [0, T] \times \omega$ . [Similar problems of boundary control (or observation: Example 2) exist for other equations, such as the wave equation.]

$\mathfrak{B}\varphi$  is defined as the value at  $T$  of the solution of the equation with initial data  $\mathbf{u}_0 = 0$ . If this map is continuous:  $\mathbb{U} \rightarrow \tilde{X}$ , then the Duhamel formula continues to apply. One must be very careful (especially for the wave equation) with appropriately specifying the spaces involved and checking regularity.

## A trick:

For a boundary control patch  $\omega$  open in  $\partial\Omega$ , there is a simple trick to reduce the boundary problem above to Example 1, involving an interior control problem. Artificially, add a ‘bump’ to  $\Omega$  such that the interface between the bump and the domain lies within  $\omega \subset \partial\Omega$ ; call the new region  $\Omega'$ . Artificially define a control  $u$  on the interior of the bump, hence in  $\Omega'$ . Embed  $X$  in a space of functions  $Y$ , e.g., extending each  $\mathbf{u}_0$  as 0 on the bump. If one can then control  $u$  to achieve control on  $\omega'$ , then the trace on  $[0, T] \times \omega$  of the resulting solution  $u$  is a nullcontrol for the original boundary control problem. [Essentially the same trick works for the observation problem of Example 1.]

## A damping inequality and stabilization:

Our first *damping inequality* is: there are  $K, \vartheta$  with  $\vartheta < 1$  for which  
*for every  $u_0$  in  $X$  there is some  $\hat{\varphi}$  on  $[0, T]$  such that*

$$(14) \quad \|\mathbf{S}_T u_0 + \mathfrak{B}_T \hat{\varphi}\| \leq \vartheta \|u_0\| \quad \|\hat{\varphi}\|_{\mathfrak{U}} \leq K \|u_0\|$$

Given (14), recursively set  $u_j = u(jT) = \mathbf{S}_T u_{j-1} + \mathfrak{B}_T \hat{\varphi}_{j-1}$  and take  $\hat{\varphi}_j$  on  $[jT, (j+1)T]$  from it ( $u_0 \leftarrow u_j$ ). Concatenating these intervals gives  $\hat{\varphi}$  such that (for any  $(\alpha < |\ln \vartheta|/T)$ )

$$\mathcal{J}_\alpha(\varphi) = \int_0^\infty [\|\varphi\|_U^2 + \|u\|^2] e^{2\alpha t} dt < \infty$$

The map  $\mathbf{\Gamma} : u_0 \mapsto$  the  $\mathcal{J}_\alpha$ -minimizing control is linear and continuous.  $\mathbf{K} : u \mapsto [\mathbf{\Gamma}u](0)$  is continuous (evaluation at the initial point), and  $\varphi(\cdot)$  in feedback form:  $\varphi(t) = \mathbf{K}u(t)$  so  $\mathbf{A} + \mathbf{BK}$  generates an exponential semigroup.

[We only mention the considerable work on use of the *algebraic Riccati equation* (ARE for operators on infinite dimensional Hilbert spaces) to obtain

## Two abstract results:

We know two abstract results to obtain nullcontrolability from data.

**Theorem 2.** *Suppose, much like (14), one has  $T, K, \vartheta$  with  $\vartheta < 1$  for each initial state  $u$  there exists  $\hat{u}$  and a control  $\varphi$  on  $[0, T]$  such that  $\|\varphi\|_{\mathbb{U}} \leq K\|u\|$  and  $\|\mathbf{S}_T(u - \hat{u}_1) + \mathfrak{B}_T\hat{\varphi}\| \leq \vartheta\|u\|$ . Then for each  $u_0$  there exists a nullcontrol  $\varphi$  such that  $\|\varphi\|_{\mathbb{U}_T} \leq \mathfrak{C}\|u_0\|$  with  $\mathfrak{C} \leq K/(1 - \vartheta)$ .*

Proof: Recursively obtain  $\hat{\varphi}_j$  on  $[0, T]$  and  $u_{j+1} = \hat{u}_j$  such that

$$\|\hat{\varphi}_j\| \leq K\|u_j\| \quad \|u_{j+1}\| \leq \vartheta\|u_j\| \quad \|\mathbf{S}_T(u_j - u_{j+1}) + \mathfrak{B}_T\hat{\varphi}_j\| \leq \vartheta\|u_j\|$$

Take  $\varphi = \sum_0^\infty \hat{\varphi}_j$  and summing the telescopic series  $\sum \mathbf{S}_T(u_j - u_{j+1}) + \mathfrak{B}_T\hat{\varphi}_j$  shows  $\varphi$  is a nullcontrol for  $u_0$ .

**Theorem 3.** *Suppose there exist  $c, d > 0$  such that, for any  $\tau$  for each  $u_0$  there exists  $\hat{\varphi}$  on  $[0, \tau]$  for which*

$$\|\varphi\|_{\mathbb{U}} \leq e^{c/\tau} \|u_0\|, \quad \|\mathbf{S}_\tau u_0 + \mathfrak{B}_\tau \hat{\varphi}\| \leq e^{-d/\tau} \|u_0\|.$$

*Then one has ‘rapid nullcontrolability’ (all  $T > 0$ ): for each  $T$ , nullcontrol  $\varphi$  on  $[0, T]$  with  $\|\varphi\|_{\mathbb{U}_T} \leq \mathfrak{C} \|u_0\|$  for  $\mathfrak{C} = e^{\mathfrak{c}/T}$  if  $\mathfrak{c} > ($*

Proof: Choose  $c/(c+d) < r < 1$  (so  $\varepsilon = 1 - (c/d)(1 - \vartheta)/\vartheta$ )  $\tau_0 = (1 - \vartheta)T$  so, with  $t_0 = 0$ ,  $t_{j+1} = t_j + \tau_j$ , one has the partition for  $[0, T]$ . Recursively obtain  $\hat{\varphi}_j$  on  $[t_j, t_{j+1}]$  and set  $u_{j+1} = \mathbf{S}_{\tau_j} u_j$ . Concatenating gives  $\varphi$  on  $[0, T]$ . It is easy to see that  $\|u_j\| \rightarrow 0$  as  $j \rightarrow \infty$ . A slightly messy estimation shows  $\|\varphi\|_{\mathbb{U}} \leq \Sigma \|\hat{\varphi}_j\| \leq \mathfrak{c} \|u_0\|$  with  $\mathfrak{c} = c/(1 - r)$  and optimizing the choice of  $r$  concludes the proof.

## Geometry and the wave equation:

For the classical wave equation disturbances/information propagate at speed  $c$ , so there is necessarily a minimum observation time to ‘see’ any part of the domain outside the observation patch  $\omega$ : the key to understanding the geometry of the wave equation is ray tracing with this propagation speed.

Consider the 1-D wave equation  $w_{tt} = w_{xx}$  corresponding to small transverse vibrations of a string — which we fix at one end ( $w|_{x=0} \equiv 0$ ) with  $u(t)$  at the other end ( $x = \ell$ ) as control. Now think of this as a semi-infinite string without control and with data vanishing outside  $[0, \ell]$ . Ray tracing — the solution  $w(t, x) = f(x + t) + g(x - t)$  with  $f, g$  matching the data — shows that  $w$  must vanish within  $[0, \ell]$  for  $t > 2\ell$  so we can take  $w(\cdot, \ell)$  for this solution. Note that the longest ‘ray’ within  $\Omega = (0, \ell)$ , allowing for the reflection at  $x = 0$ , has length  $2\ell$ : exactly the control time found.

## Geometry and the wave equation, continued:

Let  $L$  be the sup of lengths of rays (geodesics), allowing for scattering at the noncontrolling part of the boundary, until entering the control portion. It was shown by Bardos-Lebeau-Rauch (1992) that the minimum time for nullcontrolability is, indeed,  $L$ . The necessity of this for nullcontrolability/prediction seems obvious (and *trapped rays* should preclude nullcontrolability for any  $T$  at all), but one needs sufficiency.

Neglecting many technical difficulties, one notes from Scattering Theory that (e.g., for “star-complemented regions”) in suitable time  $T$  a positive fraction of the initial energy will exit through the control portion of the boundary, so, using this trace as  $\hat{\varphi}$ , one obtains a damping inequality as in Theorem 1.1, and nullcontrolability follows.



## Geometry and the heat equation:

Boundary nullcontrolability had been known for the 1-D case via harmonic analysis and spectral expansion — separately for observation and control as Theorem 1 was then unknown.

Essentially the result for the wave equation noted above was due to Miller (1973) and he also used this to show, by a harmonic analysis argument, that Miller’s (2004) related use of the “transmutation method”) corresponds to boundary nullcontrolability for the heat equation; Seidman (1976) showed boundary nullcontrolability (using all of  $\partial\Omega$ ) directly from the 1-dimensional case by embedding  $\Omega$  in a cylinder. It was shown in (1984) that Russell gave  $\mathfrak{C} = e^{\mathcal{O}(1/T)}$  for the heat equation.

Nullcontrolability from an arbitrary open control patch  $\omega$  was first shown (Lebeau-Robbiano, 1995) using *Carleman inequalities*, a technique to obtain a quantitative form of uniqueness from data on a patch. [There are enough technicalities not to describe it here.]

## Rapid patch nullcontrolability of the heat equation:

We use instead an argument based on a deep theorem of Jerison-  
eigenfunctions of  $\Delta$  (itself obtained using Carleman inequalities):

**Theorem 4.** (JL) *Let  $\{(z_j, \lambda_j)\}$  be the eigenpairs of  $\Delta$  so  $0 < \lambda_1 < \lambda_2 < \dots$ . Then for open  $\omega \subset \Omega$  there is  $\gamma > 0$  such that, for all  $\sigma > 0$  and  $e$   
 $w \in Z_\sigma = \text{span}\{z_j : \lambda_j \leq \sigma\}$ , one has*

$$(15) \quad \int_{\Omega} |w(s)|^2 ds \leq C^2 e^{2\gamma\sqrt{\sigma}} \int_{\omega} |w(s)|^2 ds$$

To show patch nullcontrolability of the heat equation, note that  $\omega$  with control on all of  $\Omega$  ( $\mathfrak{C} = \mathcal{O}(1/\sqrt{T})$ ). Split  $u_0 = v_\sigma + w_\sigma$  with  $w_\sigma$  the observation inequality for this whence Theorem 4 gives a similar inequality  $\mathcal{Q}_\omega$  for  $Z_\sigma$  with a factor  $e^{\gamma\sqrt{\sigma}\tau/2}$  whence nullcontrol with that estimate control spillover to  $v_\sigma$ , is dominated, for large  $\sigma = (s/\tau)^2$ , by the estimate on the uncontrolled second half of  $[0, \tau]$ . Combining gives a damping inequality to apply Theorem 3 which shows that the heat equation is rapidly nullcontrolled on  $\omega$  with control norm blowup  $\mathfrak{C} = e^{\mathcal{O}(1/T)}$  as  $T \rightarrow 0$ .

## A couple of open problems:

We would be incomplete without noting at least a couple of open

- The same argument as was used just above for the heat equation rapid nullcontrolability for the thermoelastic plate with control patch  $\omega$  in just one component. However, the trick noted earlier for boundary nullcontrolability from this does not work for coupled systems where one wants control only in one component; a similar difficulty arises if the boundary conditions are different for  $w, \vartheta$ . How can one then show rapid nullcontrolability here with  $\mathfrak{C} = e^{\mathcal{O}(1/T)}$ ?
- For all of this we have implicitly assumed  $\omega$  to be an *open* subset of  $\partial\Omega$ . For open  $\omega$ , what are the asymptotics as  $\omega$  shrinks to a point? Can one obtain similar results if control is restricted instead to a subset of  $\partial\Omega$  having positive measure? [This kind of question arises, e.g., in connection with bang-bang theorems for constrained control.]

- And of course we have not touched yet on problems involving constraints or nonlinear equations or non-additive control or shape control or