

Contents

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

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

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

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

6.15	The Operator P is a Solution of the Algebraic Riccati Equation, ARE_γ for $\gamma > \gamma_c$	603
6.16	The Semigroup Generated by $(A - BB^*P)$ Is Uniformly Stable	604
6.17	The Case $0 < \gamma < \gamma_c$: $\sup J_{w,\infty}^0(y_0) = +\infty$	606
6.18	Proof of Theorem 6.1.3.2	607
	Part II: The Case Where e^{At} is Stable	608
6.19	Motivation, Statement of Main Results	608
6.20	Minimization of J over u for w Fixed	612
6.21	Maximization of $J_w^0(y_0)$ over w : Existence of a Unique Optimal w^*	616
6.22	Explicit Expressions of $\{u^*, y^*, w^*\}$ and P for $\gamma > \gamma_c$ in Terms of the Data via E_γ^{-1}	618
6.23	Smoothing Properties of the Operators L, L^*, W, W^* : The Optimal u^*, y^*, w^* Are Continuous in Time	620
6.24	A Transition Property for w^* for $\gamma > \gamma_c$	622
6.25	The Semigroup Property for y^* for $\gamma > \gamma_c$ and Its Stability	626
6.26	The Riccati Operator, P , for $\gamma > \gamma_c$	627
6A	Optimal Control Problem with Nondefinite Quadratic Cost. The Stable, Analytic Case. A Brief Sketch	630
	Notes on Chapter 6	639
	References and Bibliography	642

Contents of Volume II

7	Some Auxiliary Results on Abstract Equations	645
7.1	Mathematical Setting and Standing Assumptions	645
7.2	Regularity of L and L^* on $[0, T]$	648
7.3	A Lifting Regularity Property When e^{At} Is a Group	651
7.4	Extension of Regularity of L and L^* on $[0, \infty]$ When e^{At} Is Uniformly Stable	653
7.5	Generation and Abstract Trace Regularity under Unbounded Perturbation	660
7.6	Regularity of a Class of Abstract Damped Systems	663
7.7	Illustrations of Theorem 7.6.2.2 to Boundary Damped Wave Equations	667
	Notes on Chapter 7	671
	References and Bibliography	671
8	Optimal Quadratic Cost Problem Over a Preassigned Finite Time Interval: The Case Where the Input \rightarrow Solution Map Is Unbounded, but the Input \rightarrow Observation Map Is Bounded	673
8.1	Mathematical Setting and Formulation of the Problem	675
8.2	Statement of Main Results	679

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

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

Index