

Optimal Control for a Class of History-dependent Hemivariational Inequalities

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Workshop on Functional Analysis and its Applications
in Mathematical Physics and Optimal Control

Nemecka, Slovak Republic
September 6, 2011

Outline

- Motivation, physical background
- Hyperbolic hemivariational inequality
 - Detailed problem: dynamic viscoelastic contact
 - Subdifferential boundary conditions in mechanics
 - Variational formulation and existence results
- Boltza optimal control problem
- Asymptotic behavior of optimal solutions

Problem setting

Let V and Z be separable Banach spaces and let H be a separable Hilbert space. Suppose

$$V \subset Z \subset H \subset Z^* \subset V^*$$

with dense and continuous embeddings and that $V \subset Z$ compactly. Let $\gamma \in \mathcal{L}(Z, X)$, where X is a separable Banach space.

Define the spaces

$$\mathcal{V} = L^2(0, T; V), \quad \mathcal{Z} = L^2(0, T; Z), \quad \mathcal{W} = \{v \in \mathcal{V} : v' \in \mathcal{V}^*\}.$$

Consider the following second order evolution inclusion:

find $y \in \mathcal{V}$ with $y' \in \mathcal{W}$ such that

$$\begin{cases} y''(t) + A(t, y'(t)) + By(t) + Sy(t) + \\ \quad + \gamma^* \partial J(t, \gamma y'(t)) \ni f(t) + E(t)u(t) \text{ a.e. } t \in (0, T) \\ y(0) = y_0, \quad y'(0) = y_1 \end{cases}$$

where y is a state (displacement) and u is a control.

History-dependent operators

$\mathcal{S}: \mathcal{V} \rightarrow \mathcal{V}^*$ and there exists $L_S > 0$ such that

$$\|\mathcal{S}y_1(t) - \mathcal{S}y_2(t)\|_{V^*} \leq L_S \int_0^t \|y_1(s) - y_2(s)\|_V ds$$
$$\forall y_1, y_2 \in \mathcal{V}, \text{ a.e. } t \in (0, T).$$

Examples

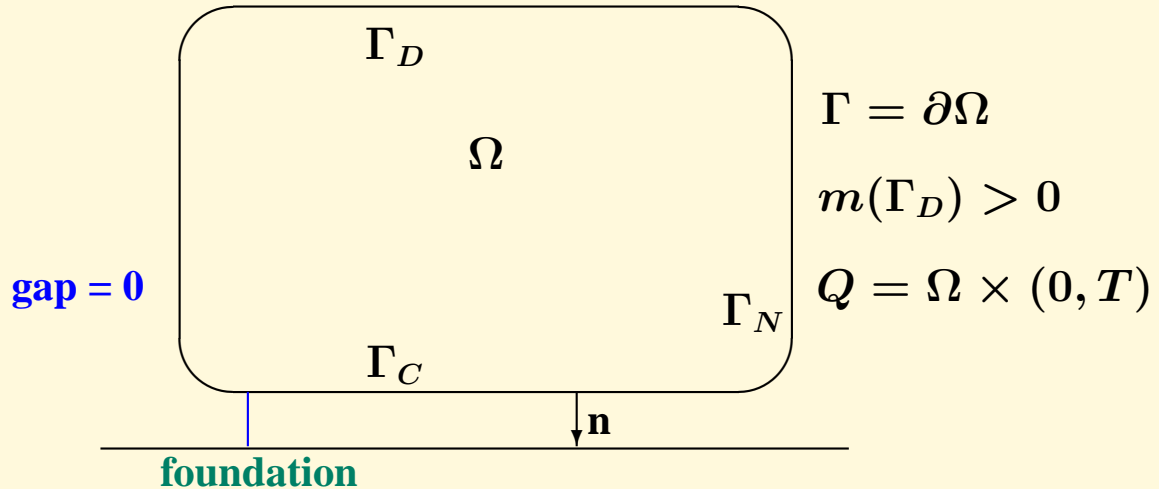
$$\mathcal{S}v(t) = R\left(\int_0^t v(s) ds + v_0\right) \quad \forall v \in \mathcal{V}, \forall t \in (0, T),$$

where $R: V \rightarrow V^*$ is a Lipschitz continuous operator and $v_0 \in V$.

$$\mathcal{S}v(t) = \int_0^t C(t-s)v(s) ds \quad \forall v \in \mathcal{V}, \forall t \in (0, T),$$

where $C \in L^2(0, T; \mathcal{L}(V, V^*))$.

Physical setting



$\Omega \subset \mathbb{R}^d$ open, bounded with Lipschitz boundary occupied by a deformable viscoelastic body

$\Gamma = \Gamma_D \cup \Gamma_N \cup \Gamma_C$ mutually disjoint parts

Γ_C the potential contact surface

We suppose that the body is clamped on Γ_D , so the displacement field vanishes there. Volume forces of density f_1 act in Ω and surface tractions of density f_2 are applied on Γ_N .

Problem formulation

Let $\mathbf{y}: Q \rightarrow \mathbb{R}^d$ be the displacement vector, $\boldsymbol{\sigma}: Q \rightarrow \mathbb{S}^d$ the stress tensor and $\boldsymbol{\varepsilon}(\mathbf{y}) = (\varepsilon_{ij}(\mathbf{y})) = \frac{1}{2}(\mathbf{y}_{i,j} + \mathbf{y}_{j,i})$ the linearized strain tensor, where $i, j = 1, \dots, d$. We employ the viscoelastic constitutive relation

$$\boldsymbol{\sigma}(t) = \mathcal{A}(t, \boldsymbol{\varepsilon}(\mathbf{y}'(t))) + \mathcal{B}(\boldsymbol{\varepsilon}(\mathbf{y}(t))) + \int_0^t \mathcal{C}(t-s)\boldsymbol{\varepsilon}(\mathbf{y}(s)) ds$$

where \mathcal{A} , \mathcal{B} and \mathcal{C} are given constitutive functions. The contact problem can be stated as follows

$$\left\{ \begin{array}{ll} \mathbf{y}''(t) - \operatorname{div} \boldsymbol{\sigma}(\mathbf{y}(t), \mathbf{y}'(t)) = \mathbf{f}_1(t) & \text{in } Q \\ \boldsymbol{\sigma}(t) = \mathcal{A}(t, \boldsymbol{\varepsilon}(\mathbf{y}'(t))) + \mathcal{B}(\boldsymbol{\varepsilon}(\mathbf{y}(t))) + & \\ \quad + \int_0^t \mathcal{C}(t-s)\boldsymbol{\varepsilon}(\mathbf{y}(s)) ds & \text{in } Q \\ \mathbf{y} = 0 & \text{on } \Gamma_D \times (0, T) \\ \boldsymbol{\sigma} \mathbf{n} = \mathbf{f}_2 & \text{on } \Gamma_N \times (0, T) \\ -\sigma_\nu(t) \in \partial j_\nu(x, t, \mathbf{y}_n \mathbf{u}'(t)) & \text{on } \Gamma_C \times (0, T) \\ -\sigma_\tau(t) \in \partial j_\tau(x, t, \mathbf{y}'_\tau(t)) & \text{on } \Gamma_C \times (0, T) \\ \mathbf{y}(0) = \mathbf{y}_0, \quad \mathbf{y}'(0) = \mathbf{y}_1 & \text{in } \Omega. \end{array} \right.$$

Clarke subdifferential

Given a locally Lipschitz function $h: X \rightarrow \mathbb{R}$, where X is a Banach space, we define (Clarke (1983)):

- **the generalized directional derivative** of h at $x \in X$ in the direction $v \in X$ by

$$h^0(x; v) = \limsup_{y \rightarrow x, \lambda \downarrow 0} \frac{h(y + \lambda v) - h(y)}{\lambda}.$$

- **the generalized gradient** of h at x by $\partial h(x)$, is a subset of a dual space X^* given by

$$\partial h(x) = \{\zeta \in X^* : h^0(x; v) \geq \langle \zeta, v \rangle_{X^* \times X} \text{ for all } v \in X\}.$$

The locally Lipschitz function h is called **regular** (in the sense of Clarke) at $x \in X$ if for all $v \in X$ the one-sided directional derivative $h'(x; v)$ exists and satisfies $h^0(x; v) = h'(x; v)$ for all $v \in X$.

Example

Given $\beta \in L_{loc}^\infty(\mathbb{R})$ we define the multivalued map $\widehat{\beta}: \mathbb{R} \rightarrow 2^{\mathbb{R}}$ which is obtained from β by **filling in the jump** procedure as follows

$$\widehat{\beta}(\xi) = [\underline{\beta}(\xi), \overline{\beta}(\xi)] \subset \mathbb{R},$$

where

$$\underline{\beta}(\xi) = \lim_{\delta \rightarrow 0^+} \operatorname{ess\,inf}_{|t-\xi| \leq \delta} \beta(t), \quad \overline{\beta}(\xi) = \lim_{\delta \rightarrow 0^+} \operatorname{ess\,sup}_{|t-\xi| \leq \delta} \beta(t).$$

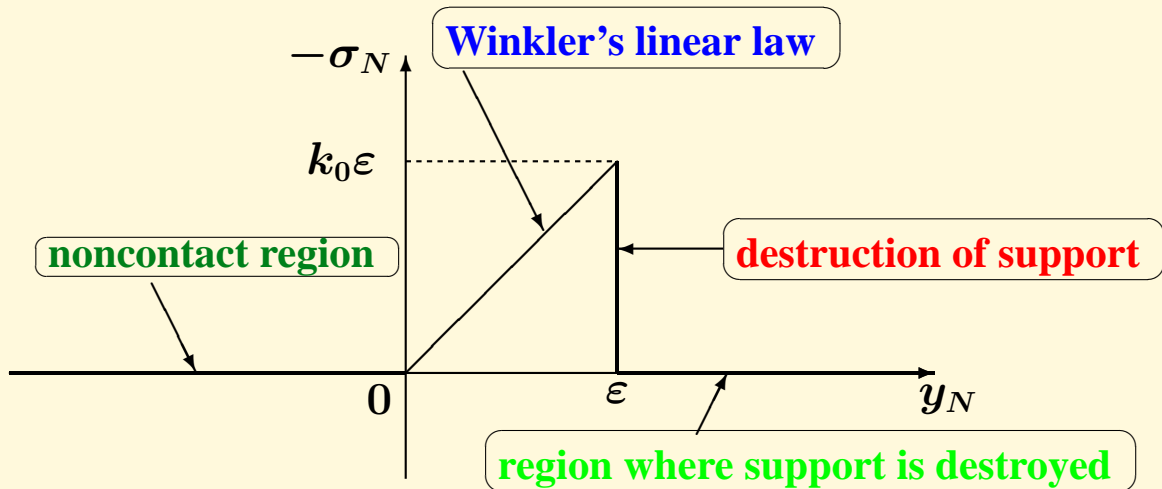
From Chang (1981), it is known that there exists a locally Lipschitz function $j: \mathbb{R} \rightarrow \mathbb{R}$ determined (up to an additive constant) by the relation

$$j(t) = \int_0^t \beta(s) ds \text{ and}$$

$$\partial j(t) \subset \widehat{\beta}(t).$$

Additionally, if $\lim_{t \rightarrow \xi^\pm} \beta(t)$ exist for every $\xi \in \mathbb{R}$, then we have

$$\partial j(t) = \widehat{\beta}(t) \text{ for } t \in \mathbb{R}.$$



Nonmonotone diagram for the Winkler-type support

Taking the above into consideration, the boundary condition given by Winkler's law can be written as

$$-\sigma_\nu \in \partial j(\mathbf{y}_\nu) = \widehat{\beta}(\mathbf{y}_\nu) \text{ on } \Gamma_C,$$

where $j: \mathbb{R} \rightarrow \mathbb{R}$ is of the form

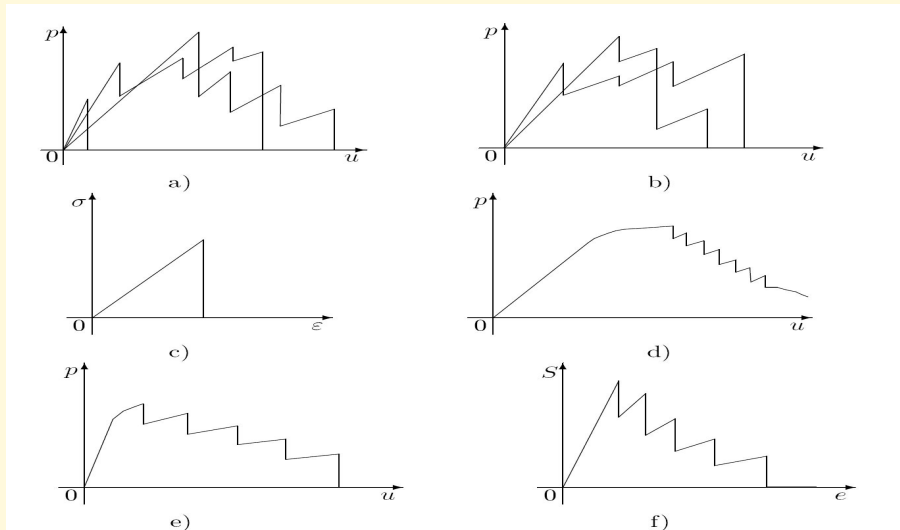
$$j(t) = \int_0^t \beta(s) ds = \begin{cases} 0 & \text{if } t < 0 \\ \frac{1}{2} k_0 t^2 & \text{if } 0 \leq t \leq \varepsilon \\ \frac{1}{2} k_0 \varepsilon^2 & \text{if } t > \varepsilon. \end{cases}$$

with

$\beta: \mathbb{R} \rightarrow \mathbb{R}$ such that

$$\beta(t) = \begin{cases} 0 & \text{if } t < 0 \\ k_0 t & \text{if } t \in [0, \varepsilon) \\ 0 & \text{if } t \geq \varepsilon \end{cases}$$

Nonmonotone laws



- a)** Force-displacement diagrams for laminated products
- b)** Force-displacement diagrams for glass fiber-reinforced epoxy laminated composites
- c)** Ply stress-strain curve in a lamina with brittle behavior
- d)** Force-displacement diagram for a graphite-epoxy composite laminate
- e)** Force-displacement diagram for an aluminium-beryllium composite beam
- f)** Scanlon's diagram

Variational formulation

We introduce the spaces $V = \{v \in H^1(\Omega; \mathbb{R}^d) : v = 0 \text{ on } \Gamma_D\}$, $H = L^2(\Omega; \mathbb{R}^d)$, $\mathcal{H} = L^2(\Omega; \mathbb{S}^d)$, \mathbb{S}^d is the space of symmetric matrices of order d .

Let $A: (0, T) \times V \rightarrow V^*$, $B: V \rightarrow V^*$ and $C: (0, T) \times V \rightarrow V^*$ be defined by

$$\langle A(t, u), v \rangle_{V^* \times V} = \langle \mathcal{A}(t, \varepsilon(u)), \varepsilon(v) \rangle_{\mathcal{H}} \text{ for } u, v \in V, t \in (0, T),$$

$$\langle Bu, v \rangle_{V^* \times V} = \langle \mathcal{B}(\varepsilon(u)), \varepsilon(v) \rangle_{\mathcal{H}} \text{ for } u, v \in V,$$

$$\langle C(t)u, v \rangle_{V^* \times V} = \langle \mathcal{C}(t) \varepsilon(u), \varepsilon(v) \rangle_{\mathcal{H}} \text{ for } u, v \in V, t \in (0, T).$$

We consider a function $f: (0, T) \rightarrow V^*$ given by

$$\langle f(t), v \rangle_{V^* \times V} = \langle f_1(t), v \rangle_H + \langle f_2(t), v \rangle_{L^2(\Gamma_N; \mathbb{R}^d)}$$

for all $v \in V$ and a.e. $t \in (0, T)$.

Variational formulation

From the equation of motion and the Green formula, we get

$$\langle \mathbf{y}''(t), \mathbf{v} \rangle + \langle \boldsymbol{\sigma}(t), \boldsymbol{\varepsilon}(\mathbf{v}) \rangle_{\mathcal{H}} = \langle \mathbf{f}_1(t), \mathbf{v} \rangle_H + \int_{\Gamma} \boldsymbol{\sigma}(t) \boldsymbol{\nu} \cdot \mathbf{v} \, d\Gamma.$$

Taking into account the boundary conditions, we have

$$\int_{\Gamma} \boldsymbol{\sigma}(t) \boldsymbol{\nu} \cdot \mathbf{v} \, d\Gamma = \int_{\Gamma_N} \mathbf{f}_2(t) \cdot \mathbf{v} \, d\Gamma + \int_{\Gamma_C} (\boldsymbol{\sigma}_{\nu}(t) v_{\nu} + \boldsymbol{\sigma}_{\tau}(t) \cdot \mathbf{v}_{\tau}) \, d\Gamma$$

From the definition of the Clarke subdifferential, we have

$$\begin{aligned} -\boldsymbol{\sigma}_{\nu}(t) \boldsymbol{\xi} &\leq j_{\nu}^0(\mathbf{x}, t, \mathbf{y}'_{\nu}(\mathbf{x}, t); \boldsymbol{\xi}) \quad \text{for all } \boldsymbol{\xi} \in \mathbb{R}, \\ -\boldsymbol{\sigma}_{\tau}(t) \cdot \boldsymbol{\eta} &\leq j_{\tau}^0(\mathbf{x}, t, \mathbf{y}'_{\tau}(\mathbf{x}, t); \boldsymbol{\eta}) \quad \text{for all } \boldsymbol{\eta} \in \mathbb{R}^d. \end{aligned}$$

We obtain the following **hemivariational inequality** formulation:

find $\mathbf{y}: (0, T) \rightarrow V$ such that $\mathbf{y} \in \mathcal{V}$, $\mathbf{y}' \in \mathcal{W}$ and

$$\left\{ \begin{array}{l} \langle \mathbf{y}''(t) + A(t, \mathbf{y}'(t)) + B\mathbf{y}(t) + \int_0^t C(t-s)\mathbf{y}(s) ds, \mathbf{v} \rangle_{V^* \times V} + \\ + \int_{\Gamma_C} (j_\nu^0(\mathbf{x}, t, \mathbf{y}'_\nu(\mathbf{x}, t); \mathbf{v}_\nu(\mathbf{x})) + j_\tau^0(\mathbf{x}, t, \mathbf{y}'_\tau(\mathbf{x}, t); \mathbf{v}_\tau(\mathbf{x}))) d\Gamma \geq \\ \geq \langle \mathbf{f}(t), \mathbf{v} \rangle_{V^* \times V} \text{ for all } \mathbf{v} \in V \text{ and a.e. } t \\ \mathbf{y}(0) = \mathbf{y}_0, \quad \mathbf{y}'(0) = \mathbf{y}_1 \end{array} \right.$$

or equivalently

$$\left\{ \begin{array}{l} \langle \mathbf{y}''(t) + A(t, \mathbf{y}'(t)) + B\mathbf{y}(t) + \int_0^t C(t-s)\mathbf{y}(s) ds, \mathbf{v} \rangle_{V^* \times V} + \\ + J^0(t, \gamma\mathbf{y}'(t); \gamma\mathbf{v}) \geq \langle \mathbf{f}(t), \mathbf{v} \rangle_{V^* \times V} \text{ for all } \mathbf{v} \in V, \text{ a.e. } t \\ \mathbf{y}(0) = \mathbf{y}_0, \quad \mathbf{y}'(0) = \mathbf{y}_1 \end{array} \right.$$

where $J: (0, T) \times X \rightarrow \mathbb{R}$, $J(t, \mathbf{v}) = \int_{\Gamma_C} j(\mathbf{x}, t, \mathbf{v}(\mathbf{x})) d\Gamma$ with $j(\mathbf{x}, t, \mathbf{v}) = j_\nu(\mathbf{x}, t, \mathbf{v}_\nu) + j_\tau(\mathbf{x}, t, \mathbf{v}_\tau)$.

Abstract history-dependent evolution inclusion

PROBLEM P : find $y \in \mathcal{V}$ with $y' \in \mathcal{W}$ such that

$$\begin{cases} y''(t) + A(t, y'(t)) + By(t) + \mathcal{S}y(t) + \\ \quad + \gamma^* \partial J(t, \gamma y'(t)) \ni f(t) + E(t)u(t) \text{ a.e. } t \\ y(0) = y_0, \quad y'(0) = y_1. \end{cases}$$

DEFINITION. A function $y \in \mathcal{V}$ is called a solution of Problem P if and only if $y' \in \mathcal{W}$ and there exists $\zeta \in \mathcal{Z}^*$ such that

$$\begin{cases} y''(t) + A(t, y'(t)) + By(t) + \mathcal{S}y(t) + \zeta(t) = \\ \quad = f(t) + E(t)u(t) \text{ a.e. } t \\ \zeta(t) \in \gamma^* \partial J(t, \gamma y'(t)) \text{ a.e. } t \\ y(0) = y_0, \quad y'(0) = y_1. \end{cases}$$

Hypotheses

$H(A)$: $A: (0, T) \times V \rightarrow V^*$ is such that

- (i) $A(\cdot, v)$ is measurable on $(0, T)$ for all $v \in V$;
- (ii) $A(t, \cdot)$ is strongly monotone, i.e. $\langle A(t, w) - A(t, v), w - v \rangle \geq m_1 \|w - v\|_V^2$ for all $w, v \in V$, a.e. $t \in (0, T)$ with $m_1 > 0$;
- (iii) $\|A(t, v)\|_{V^*} \leq a(t) + b\|v\|_V$ for all $v \in V$, a.e. $t \in (0, T)$ with $a \in L^2(0, T)$, $a \geq 0$, $b > 0$;
- (iv) $\langle A(t, v), v \rangle \geq \alpha \|v\|_V^2$ for all $v \in V$, a.e. $t \in (0, T)$ with $\alpha > 0$.

$H(B)$: $B: V \rightarrow V^*$ is bounded, linear, monotone and symmetric.

$H(S)$: $S: \mathcal{V} \rightarrow \mathcal{V}^*$ is such that $\exists L_S > 0$:

$$\|S y_1(t) - S y_2(t)\|_{V^*} \leq L_S \int_0^t \|y_1(s) - y_2(s)\|_V ds$$

$$\forall y_1, y_2 \in \mathcal{V}, \text{ a.e. } t \in (0, T).$$

$H(E)$: $E \in L^\infty(0, T; \mathcal{L}(Y, V^*))$ and Y is a separable reflexive Banach space (the space of controls).

Hypotheses

$H(J)$: $J: (0, T) \times L^2(\Gamma_C; \mathbb{R}^d) \rightarrow \mathbb{R}$ is a functional such that

- (i) $J(\cdot, v)$ is measurable for all $v \in L^2(\Gamma_C; \mathbb{R}^d)$;
- (ii) $J(t, \cdot)$ is locally Lipschitz for a.e. $t \in (0, T)$;
- (iii) $\|\partial J(t, v)\|_{L^2(\Gamma_C; \mathbb{R}^d)} \leq c_0 (1 + \|v\|_{L^2(\Gamma_C; \mathbb{R}^d)})$ for all $v \in L^2(\Gamma_C; \mathbb{R}^d)$, a.e. $t \in (0, T)$ with $c_0 > 0$;
- (iv) $J^0(t, v; -v) \leq d_0 (1 + \|v\|_{L^2(\Gamma_C; \mathbb{R}^d)})$ for all $v \in L^2(\Gamma_C; \mathbb{R}^d)$, a.e. $t \in (0, T)$ with $d_0 \geq 0$;
- (v) $(z_1 - z_2, w_1 - w_2)_{L^2(\Gamma_C; \mathbb{R}^d)} \geq -m_2 \|w_1 - w_2\|_{L^2(\Gamma_C; \mathbb{R}^d)}^2$ for all $z_i \in \partial J(t, w_i)$, $w_i \in L^2(\Gamma_C; \mathbb{R}^d)$, $i = 1, 2$, a.e. $t \in (0, T)$ with $m_2 \geq 0$.

(H_0) : $f \in \mathcal{V}^*$, $y_0 \in V$, $y_1 \in H$.

(H_1) : $m_1 > m_2 \|\gamma\|^2 c_e^2$, where $\|\gamma\| = \|\gamma\|_{\mathcal{L}(Z, L^2(\Gamma; \mathbb{R}^d))}$ and $c_e > 0$ is an embedding constant of V into Z .

Existence and uniqueness result

THEOREM 1. Assume that $H(A)$, $H(B)$, $H(S)$, $H(E)$, $H(J)$, (H_0) , (H_1) hold and $u \in \mathcal{U} = L^2(0, T; Y)$. Then Problem P admits a unique solution.

Idea of the proof:

- existence of unique solution for evolutionary inclusion without memory term
 - regular initial data (i.e. $y_1 \in V$)
 - a standard reduction technique – an evolution inclusion of the first order
 - a surjectivity result for the sum of two operators: one operator is closed, densely defined and maximal monotone, and the second one is bounded, coercive and pseudomonotone w.r.t. the graph norm topology of the domain of the first operator
 - remove the restriction on the initial data a density argument
- a fixed point argument

(Theorem 2.1 in [Migorski, O., Sofonea, *M³AS* 2008]).



Continuous dependence on a control variable

PROPOSITION Under hypotheses of Theorem 1 and the condition

$$\underline{(H_2)} : \quad \alpha > 2T\sqrt{T}\|C\|_{L^2(0,T;\mathcal{L}(V,V^*))},$$

if $\{u_n\} \subset \mathcal{U}$, $u_n \rightarrow u$ weakly in \mathcal{U} , then $y_n \rightarrow y$ weakly in \mathcal{V} and $y'_n \rightarrow y'$ weakly in \mathcal{W} , where y_n and y are unique solutions of Problem P corresponding to u_n and u , respectively.

Idea of the proof:
a priori estimate

$$\|y_n\|_{C(0,T;V)} + \|y'_n\|_{\mathcal{W}} \leq \bar{c} (1 + \|y_0\|_V + \|y_1\|_H + \|f\|_{V^*} + \|u_n\|_{\mathcal{U}})$$

with $\bar{c} > 0$ independent on n . □

A solution map

$$S: \mathcal{U} \ni u \mapsto S(u) \subset \mathcal{X},$$

where $\mathcal{X} = \{y \in \mathcal{V} : y' \in \mathcal{W}\}$, has a closed graph in $(w\text{-}\mathcal{U}) \times (w\text{-}\mathcal{X})$ - topology.

Bolza optimal control problem for hvi

(CP)

$$\left\{ \begin{array}{l} \Phi(y, u) = l(y(T), y'(T)) + \int_0^T F(t, y(t), y'(t), u(t)) dt \\ \Phi(y, u) \longrightarrow \inf =: m \\ \text{where } u(t) \in U(t) \text{ a.e. } t \in (0, T), u(\cdot) \text{ is measurable, } y \in S(u) \end{array} \right.$$

$S(u)$ is the set of solutions of Problem P corresponding to a control u .

$\mathbf{H}(\Phi)$: $l: H \times H \rightarrow \mathbb{R}$ is weakly lsc;

$\overline{F}: [0, T] \times H \times H \times Y \rightarrow \mathbb{R} \cup \{+\infty\}$ is measurable and:

- (i) $F(t, \cdot, \cdot, \cdot)$ is seq. lsc on $H \times H \times Y$ for a.e. $t \in (0, T)$,
- (ii) $F(t, y, z, \cdot)$ is convex on Y , for all $y, z \in H$ and a.e. t ,
- (iii) there exist $M > 0$, $\psi \in L^1(0, T)$ s.t. for all $y, z \in H$, $u \in Y$ and a.e. $t \in (0, T)$, we have

$$F(t, y, z, u) \geq \psi(t) - M (\|y\|_H + \|z\|_H + \|u\|_Y).$$

$\mathbf{H(U)}: U: [0, T] \longrightarrow 2^Y \setminus \{\emptyset\}$ is a multifunction s.t. for all $t \in [0, T]$,
 $U(t)$ is a closed convex subset of Y and $t \mapsto \|U(t)\|_Y \in L_+^\infty$.

$S_U^q = \{w \in \mathcal{U} = L^q(0, T; Y) : w(t) \in U(t) \text{ a.e. } t\}$ is nonempty [Hu, Papageorgiou (1997)].

By an **admissible state–control pair** (y, u) for (CP) we understood a pair of a state function y (which solves Problem P) and a control function $u \in S_U^2$. An admissible pair (y, u) is called **an optimal solution** to (CP) if and only if $\Phi(y, u) = m$.

Existence of optimal solution

THEOREM 2. If the hypotheses $H(A)$, $H(B)$, $H(J)$, (H_0) , (H_1) , (H_2) , $H(C)$, $H(\Phi)$ and $H(U)$ hold, then the problem (CP) admits an optimal solution.

Proof. Applying the direct method of the calculus of variations.

By Theorem 1, $S(u) \neq \emptyset$ for all fixed $u \in \mathcal{U}$.

Let $\{(y_n, u_n)\} \subseteq \mathcal{X} \times \mathcal{U}$ be a minimizing sequence of admissible state–control pairs for the problem (CP), i.e. $y_n \in S(u_n)$, $u_n(t) \in U(t)$ for a.e. $t \in (0, T)$ and $\lim_{n \rightarrow +\infty} \Phi(y_n, u_n) = m$.

From the hypothesis $H(U)$, $u_n \rightarrow u$ weakly in \mathcal{U} and $u(t) \in U(t)$ for a.e. t .

From the a priori estimate, we get $\|y_n\|_{\mathcal{V}} \leq c_1$, $\|y'_n\|_{\mathcal{W}} \leq c_2$ with $c_1, c_2 > 0$ independent of n . So for a subsequence we have

$$y_n \longrightarrow y \text{ weakly in } \mathcal{V} \quad \text{and} \quad y'_n \longrightarrow y' \text{ weakly in } \mathcal{W}.$$

From Proposition 2 $y \in S(u)$. Hence (y, u) is an admissible state–control pair.

It is also an optimal solution.

In fact, using the compactness of the embedding $\mathcal{W} \subset \mathcal{H}$, for a next subsequence, we have

$$y_n \longrightarrow y \quad \text{and} \quad y'_n \longrightarrow y' \quad \text{both in } \mathcal{H}.$$

Invoking now Theorem 2.1 of Balder (1987) we obtain that the cost functional Φ is sequentially lower semicontinuous on $L^2(0, T; H \times H) \times (w - L^q(0, T; Y))$. So,

$$m \leq \Phi(y, u) \leq \liminf_{n \rightarrow +\infty} \Phi(y_n, u_n) = m,$$

which proves the theorem. □

Remark

Analogously to Theorem 2, under the hypotheses $H(A)$, $H(B)$, $H(J)$, (H_0) , (H_1) , $H(C)$ and $H(\Phi)$, we can establish the existence result for the optimal control problem of the form

$$\inf\{\Phi(y, u) : y \in S(u), u \in U_{ad}\},$$

where U_{ad} is a nonempty, weakly compact subset of \mathcal{U} (a set of admissible controls). In this case having a minimizing sequence $\{(y_n, u_n)\}$, $y_n \in S(u_n)$, $u_n \in U_{ad}$, we may assume that

$$u_n \longrightarrow u \quad \text{weakly in } \mathcal{U} \quad \text{and} \quad u \in U_{ad}.$$

Then we proceed as in the proof of Theorem 2.

Example of a cost functional

The hypothesis $H(\Phi)$ incorporates the quadratic cost functionals studied by Lions (1971) and by Ha and Nakagiri (1997). In particular, we may take a combination of these functionals, namely

$$\begin{aligned}\Phi(\mathbf{y}, \mathbf{u}) &= \varrho_1 \|\mathbf{y}(T) - \mathbf{y}_d\|_H^2 + \varrho_2 \|\mathbf{y}'(T) - \overline{\mathbf{y}}_d\|_H^2 + \\ &+ \varrho_3 \int_0^T \|\mathcal{O}_1 \mathbf{y}(t) - z_d(t)\|_H^2 dt + \\ &+ \varrho_4 \int_0^T \|\mathcal{O}_2 \mathbf{y}'(t) - \overline{z}_d(t)\|_H^2 dt + \\ &+ \varrho_5 \int_0^T \langle R\mathbf{u}(t), \mathbf{u}(t) \rangle_{Y^* \times Y} dt,\end{aligned}$$

where $\mathcal{O}_1, \mathcal{O}_2 \in \mathcal{L}(H)$ are observation operators, $R \in \mathcal{L}(Y, Y^*)$ is a positive defined and symmetric operator on Y , $\mathbf{y}_d, \overline{\mathbf{y}}_d \in H$, $z_d, \overline{z}_d \in \mathcal{H}$ are given elements (desired outputs) and $\varrho_i \geq 0$ ($i = 1, \dots, 5$) are some constants (weights).

A convergence result for inclusions

$\underline{H(C)}_\varepsilon$: $C, C_\varepsilon \in L^2(0, T; \mathcal{L}(V, V^*))$ and $C_\varepsilon \rightarrow C$ in $L^2(0, T; \mathcal{L}(V, V^*))$.

PROBLEMS P_ε : find $y_\varepsilon \in \mathcal{V}$ such that $y'_\varepsilon \in \mathcal{W}$ and

$$\begin{cases} y''_\varepsilon(t) + A(t, y'_\varepsilon(t)) + B y_\varepsilon(t) + \int_0^t C_\varepsilon(t-s) y_\varepsilon(s) ds + \\ \quad + \gamma^* \partial J(t, \gamma y'_\varepsilon(t)) \ni f(t) + E(t)u(t) \text{ a.e. } t \\ y_\varepsilon(0) = y_0, \quad y'_\varepsilon(0) = y_1. \end{cases}$$

THEOREM 3. Assume that $H(A)$, $H(B)$, $\underline{H(C)}_\varepsilon$, $H(E)$, $H(J)$, (H_0) , (H_1) , (H_2) hold and $u \in \mathcal{U}$. Then, the unique solution y_ε of Problems P_ε converges to the solution y of Problem P , i.e.

$$\lim_{\varepsilon \rightarrow 0} (\|y_\varepsilon - y\|_{C(0, T; V)} + \|y'_\varepsilon - y'\|_{C(0, T; H)} + \|y'_\varepsilon - y'\|_{\mathcal{V}}) = 0.$$

Vanishing relaxation operator

THEOREM 4. Assume the hypotheses of Theorem 3 and let $y_\varepsilon \in \mathcal{V}$ with $y'_\varepsilon \in \mathcal{W}$ be a unique solution of the problem

$$\begin{cases} y''_\varepsilon(t) + A(t, y'_\varepsilon(t)) + B(t, y_\varepsilon(t)) + \varepsilon \int_0^t C(t-s)y_\varepsilon(s) ds + \\ + \gamma^* \partial J(t, \gamma y'_\varepsilon(t)) \ni f(t) + E(t)u(t) \text{ a.e. } t \\ y_\varepsilon(0) = y_0, \quad y'_\varepsilon(0) = y_1. \end{cases}$$

for $\varepsilon > 0$. Then, y_ε converges to y in the following sense

$$\lim_{\varepsilon \rightarrow 0} (\|y_\varepsilon - y\|_{C(0,T;V)} + \|y'_\varepsilon - y'\|_{C(0,T;H)} + \|y'_\varepsilon - y'\|_{\mathcal{V}}) = 0,$$

where $y \in \mathcal{V}$ with $y' \in \mathcal{W}$ is the unique solution of the problem

$$\begin{cases} y''(t) + A(t, y'(t)) + By(t) + \gamma^* \partial J(t, \gamma y'(t)) \ni f(t) + E(t)u(t) \\ y(0) = y_0, \quad y'(0) = y_1. \end{cases}$$

Proof. $C_\varepsilon = \varepsilon C$.

□

Asymptotic behavior of optimal solutions

$$\begin{cases} (\text{CP})_\varepsilon \\ \Phi(\mathbf{y}_\varepsilon, \mathbf{u}) = l(\mathbf{y}_\varepsilon(T), \mathbf{y}'_\varepsilon(T)) + \int_0^T F(t, \mathbf{y}_\varepsilon(t), \mathbf{y}'_\varepsilon(t), \mathbf{u}(t)) dt \\ \Phi(\mathbf{y}_\varepsilon, \mathbf{u}) \longrightarrow \inf =: m_\varepsilon \\ \text{where } \mathbf{u}(t) \in U(t) \text{ a.e. } t, \mathbf{u}(\cdot) \text{ is measurable, } \mathbf{y}_\varepsilon \in S_\varepsilon(\mathbf{u}). \end{cases}$$

$S_\varepsilon(\mathbf{u})$ is the set of solutions of Problem P_ε corresp. to a control \mathbf{u} .

THEOREM 5. Assume hypotheses $H(A)$, $H(B)$, $H(C)$, $H(E)$, $H(J)$, (H_0) , (H_1) , (H_2) , $H(\Phi)$ and $H(U)$. Then

- (1) for every $\varepsilon > 0$, the control problem $(\text{CP})_\varepsilon$ has at least one optimal solution $(\mathbf{u}_\varepsilon^*, \mathbf{y}_\varepsilon^*)$ with minimal value $m_\varepsilon = \Phi(\mathbf{u}_\varepsilon^*, \mathbf{y}_\varepsilon^*)$;
- (2) there exists a subsequence of $\{(\mathbf{u}_\varepsilon^*, \mathbf{y}_\varepsilon^*)\}$ which converges weakly to $(\mathbf{u}^*, \mathbf{y}^*)$ is an optimal solution to (CP) .
- (3) We have the convergence of minimal values $m_\varepsilon \rightarrow m$, as $\varepsilon \rightarrow 0$.

Summary

- the Bolza distributed parameter control problem
- necessary condition ($H(\Phi)$) for existence of optimal solution to (CP)
- other possibility: the time optimal control, the maximum stay control problems ect.
- our efforts are of importance in the development of control theory for a large class of mechanical and engineering problems involving nonmonotone and multivalued relations

References

- [1] S. Migorski, A. Ochal, M. Sofonea, *Integrodifferential hemivariational inequalities with applications to viscoelastic frictional contact*, *Mathematical Models and Methods in Applied Sciences* **18** (2008), 271–290.

Problem: Find $\mathbf{y} \in \mathcal{V}$ with $\mathbf{y}' \in \mathcal{W}$ such that

$$\mathbf{y}''(t) + \mathbf{A}(t, \mathbf{y}'(t)) + \mathbf{B}\mathbf{y}(t) + \int_0^t \mathbf{C}(t-s)\mathbf{y}(s) ds + \gamma^* \partial \mathbf{J}(t, \gamma \mathbf{y}(t)) \ni \mathbf{f}(t) \text{ a.e. } t \in (0, T),$$

$$\mathbf{y}(0) = \mathbf{y}_0, \mathbf{y}'(0) = \mathbf{y}_1.$$

- [2] S. Migorski, A. Ochal, M. Sofonea, *History-dependent subdifferential inclusions and hemivariational inequalities in contact mechanics*, *Nonlinear Analysis RWA* **12** (2011), 3384–3396.

Problem: Find $\mathbf{y} \in \mathcal{V}$ such that

$$\mathbf{A}(t, \mathbf{y}(t)) + \mathbf{S}\mathbf{y}(t) + \gamma^* \partial \mathbf{J}(t, \gamma \mathbf{y}(t)) \ni \mathbf{f}(t) \text{ a.e. } t \in (0, T).$$