Solving of the state problem

Optimal control problem

An optimal control problem for an elastic beam in a dynamic contact with a rigid obstacle

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Nemecká 2011

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Introduction	

Solving of the state problem

Optimal control problem

Outline



Pormulation of the state problem

- Oscillations of a cantilever beam
- Oscillations with an obstacle
- Variational formulation

Solving of the state problem

- Penalization
- The limit process to a solution of the original problem



Solving of the state problem

Stationary case

Optimal design problem for a unilaterally supported beam:

I. Hlaváček, I. Bock and J. Lovíšek: Optimal control of a variational inequality with applications to structural analysis. I. Optimal design of a beam with a unilateral support. *Appl. Math. Optim.* **11** (1984), 111-143.

I. Bock and J. Lovíšek: Optimal control problems for variational inequalities with controls in coefficients and in unilateral constraints. *Aplikace Matematiky* **32** (1987), 301-314.

State problem:

Stationary (elliptic) variational inequality with a variable thickness of a beam as a control variable.

Uniquely solved state problem enables a simple formulation of the Optimal control problem.

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Dynamic case

The same geometrical situation, another mechanical phenomena. Nonstationary (hyperbolic) variational inequality as the state problem.

No uniqueness of a solution. Problems with *a priori* estimates.

Restrictions in formulating the cost functional in the Optimal design problem.



An elastic beam of the length L > 0. The variable thickness e(x), $0 < e_1 \le e(x) \le e_2$, $x \in [0, L]$.

The material and geometrical characteristic d > 0. The material density $\rho = 1$. The rigid inner obstacle $\Phi : [0, L] \mapsto \mathbb{R}$.

The beam acting under the perpendicular load $f: Q \to \mathbb{R}, \ Q = (0, T] \times (0, L).$

 $u_0 : (0, L) \mapsto \mathbb{R}, v_0 : (0, L) \mapsto \mathbb{R}$ - the initial displacement and velocity. Introduction

Formulation of the state problem $\circ \bullet \circ \circ \circ$

Solving of the state problem

Optimal control problem

Oscillations with an obstacle

The classical formulation

The initial-boundary value problem with an unknown contact force $g : (0, T] \mapsto \mathbb{R}$

$$\boldsymbol{e}(\boldsymbol{x})\ddot{\boldsymbol{u}} + \boldsymbol{d}\left(\boldsymbol{e}^{3}(\boldsymbol{x})\boldsymbol{u}_{\boldsymbol{x}\boldsymbol{x}}\right)\right)_{\boldsymbol{x}\boldsymbol{x}} = f(t,\boldsymbol{x}) + g(t,\boldsymbol{x}), \ (t,\boldsymbol{x}) \in \boldsymbol{Q}, \quad (1)$$

$$u_{xx}(t,0) = [e^{3}(x)u_{xx}]_{x}(t,0) = 0, \ t \in (0,T]$$
(2)

$$u_{xx}(t,L) = [e^{3}(x)u_{xx}]_{x}(t,L) = 0, \ t \in (0,T]$$
(3)

$$u \ge \Phi + \frac{1}{2}e, \ g \ge 0, \ (u - \Phi - \frac{1}{2}e)g = 0, \ (t, x) \in Q$$
 (4)

$$u(0,x) = u_0(x), \ \dot{u}(0,x) = v_0(x), \ x \in (0,L).$$
(5)



Hilbert space $H \equiv L_2(0, L)$,

with the inner product and the norm

$$(y,z) = \int_0^L y(x)z(x) \, dx, \ |y|_0 = (y,y)^{1/2}, \ u, \ v \in H$$

Hilbert space $V = H^2(0, L) = \{y \in L_2(0, L) : y'' \in L_2(0, L)\}$, with the inner product and the norm

$$((y,z)) = \int_0^L [y(x)z(x)+y''(x)z''(x)] dx, ||y|| = ((y,y))^{1/2}, y, z \in V$$

Introduction	Formulation of the state problem ○○○●○	Solving of the state problem	Optimal control problem	
Variational formulation				
Convex sets				

Basic Banach space $\mathcal{V} = L_{\infty}(I, V)$

Convex sets

$$\begin{split} \mathcal{K}(e) &:= \\ \{y \in \mathcal{V} : y(t, x) \ge \Phi(x) + \frac{1}{2}e(x) \text{ for a.e.}(t, x) \in (0, T] \times [0, L] \} \\ \mathcal{K}(e) &:= \\ \{v \in V : v(x) \ge \Phi(x) + \frac{1}{2}e(x) \text{ for all } x \in [0, L] \} \end{split}$$

Introduction

Formulation of the state problem $\circ \circ \circ \circ \bullet$

Solving of the state problem

Optimal control problem

Variational formulation

Weak solution - variational inequality

Let $f \in L_2(Q)$, $\Phi \in V$, $u_0 \in K(e)$, $v_0 \in H$; $e \in H^2[0, L]$, $0 < e_1 \le e \le e_2$, $\langle \langle \cdot, \cdot \rangle \rangle$ means the duality between the spaces \mathcal{V}^* and \mathcal{V} as the extension of the inner product in the space $L_2(Q)$.

Definition

Function $u \in \mathcal{K}(e)$ is a weak solution of the problem (1)-(5) if $\ddot{u} \in \mathcal{V}^*$, the initial conditions (5) are fulfilled in a certain generalized sense and there holds the inequality

$$egin{aligned} &\langle\langle\ddot{u},m{e}(y-u)
angle
angle+d\int_{Q}m{e}^{3}(x)u_{xx}(y-u)_{xx}\,dt\,dx\geq\ &\int_{Q}f(x)(y(t,x)-u(t,x))\,dt\,dx,\,orall y\in\mathcal{K}(m{e}). \end{aligned}$$

Introduction	Formulation of the state problem	Solving of the state problem	Optimal control problem		
Variational formulation					
Penalized problem					

We define for $\varepsilon > 0$ the *penalized problem* of the variational form:

To find $u_{\varepsilon} \in \mathcal{V}$ such that $\ddot{u}_{\varepsilon} \in L_2(I; V^*)$ and

$$\langle \langle \ddot{u}_{\varepsilon}, ey \rangle \rangle + \int_{Q} \left[de^{3}(x) u_{\varepsilon_{xx}} y_{xx} - \varepsilon^{-1} (u_{\varepsilon} - \Phi(x) - \frac{1}{2} e(x))^{-} y \right] dt dx$$

$$= \int_{Q} fy \, dt \, dx \qquad \forall y \in L_{2}(I, V),$$

$$(6)$$

 $u_{\varepsilon}(0,x) = u_0(x), \ \dot{u}_{\varepsilon}(0,x) = v_0(x), \ x \in (0,L).$



The existence of a solution to the penalized problem can be verified by the Galerkin method.

Theorem. There exists a solution $u \equiv u_{\varepsilon}$ of the problem (6), (7) fulfilling the estimate

$$\begin{aligned} \|\dot{u}_{\varepsilon}\|_{L_{\infty}(I,L_{2}(0,L))}^{2} + \|u_{\varepsilon}\|_{L_{\infty}(I,V)}^{2} &\leq C(d, e_{1}, e_{2}, u_{0}, v_{0}, f), \\ C(d, e_{1}, e_{2}, u_{0}, v_{0}, f) &= \\ \left(\frac{2}{e_{1}} + \frac{1}{de_{1}^{3}}\right) \left(e_{2}|v_{0}|_{0}^{2} + de_{2}^{3}\|u_{0}\|^{2} + \frac{2}{e_{1}}\|f\|_{L_{1}(I,L_{2}(0,L))}^{2}\right). \end{aligned}$$
(8)



The *a priori* estimates and the convergence process derived in the previous section imply the estimate

$$\|\dot{u}_{\varepsilon}\|_{L_{\infty}(I,L_{2}(0,L))}^{2}+\|u_{\varepsilon}\|_{L_{\infty}(I,V)}^{2}+\varepsilon^{-1}\|u_{\varepsilon}^{-}-\Phi-\frac{1}{2}e\|_{C(\overline{I},L_{2}(0,L))}^{2}\leq c_{2}.$$
(9)

Let us set $y(t, x) \equiv 1$ in (6). The estimate (9) implies after integration through *I*:

$$0 \leq \varepsilon^{-1} \int_{Q} (u_{\varepsilon} - \Phi - \frac{1}{2}e)^{-} dt \, dx \leq c_{3}, \ \|\ddot{u}_{\varepsilon}\|_{L_{1}(I;V^{*})} \leq c_{4}.$$
 (10)

Introduction	Formulation of the state problem	Solving of the state problem	Optimal control problem
The limit process	to a solution of the original problem		
The limit	process		

There exists a sequence $\varepsilon_n \searrow 0$, a function $u \in \mathcal{V} \cap H^1(Q)$ and a functional $g \in (L_{\infty}(Q))^*$ such that $\ddot{u} \in (L_{\infty}(I, V))^*$, $\dot{u} \in L_{\infty}(I, H) \cap C_w(\overline{I}, H)$ and for $u_n \equiv u_{\varepsilon_n}$ the following convergences hold

 $\begin{array}{rcl} \ddot{u}_{n} \rightharpoonup^{*} \ddot{u} & \text{in } (L_{\infty}(I; V))^{*} \\ \dot{u}_{n} \rightharpoonup \dot{u} & \text{in } L_{2}(I; V), \\ u_{n} \rightharpoonup^{*} u & \text{in } \mathcal{V}, \\ u_{n} \rightarrow u & \text{in } \mathcal{C}(\overline{I}, H^{2-\delta}(0, L)) \ \forall \delta > 0, \quad (11) \\ u_{n}^{-} - \Phi - \frac{1}{2}e \rightarrow 0 & \text{in } C(\overline{I}, H), \\ \varepsilon_{n}^{-1}(u_{n}^{-} - \Phi - \frac{1}{2}e) \rightharpoonup^{*} g & \text{in } (L_{\infty}(Q))^{*}. \end{array}$

Introduction	Formulation of the state problem	Solving of the state problem	Optimal control problem		
The limit process to a solution of the original problem					
The oper	ator form				

Define the operator $A(e) : V \mapsto V^*$ by

$$\langle A(e)u,y\rangle_*=d\int_0^L e^3(x)u_{xx}y_{xx}\,dx,\ u,\ y\in V.$$
 (12)

The limit function u fulfils the equation in V^*

$$e\ddot{u} + A(e)u = f + g, \tag{13}$$

where $e\ddot{u} \in \mathcal{V}^*$ is defined by $\langle\langle e\ddot{u}, y \rangle\rangle = \langle\langle \ddot{u}, ey \rangle\rangle \ \forall y \in \mathcal{V}.$

Introduction	Formulation	the	state	probler

Solving of the state problem $\circ \circ \circ \circ \circ$

The limit process to a solution of the original problem

Existence theorem

Theorem. Let $u_0 \in K(e)$, $v_0 \in H$, $f \in L_2(Q)$, $\Phi \in V$, $e \in V$, $0 < e_1 \le e \le e_2$. Then there exists a weak solution of the State problem (1)-(5) fulfilling the estimate

 $\|\dot{u}\|_{L_{\infty}(l,L_{2}(0,L))}^{2}+\|u\|_{L_{\infty}(l,V)}^{2}\leq C(d,e_{1},e_{2},u_{0},v_{0},f) \qquad (14)$

with the constant $C(d, e_1, e_2, u_0, v_0, f)$ defined in (8).

Solving of the state problem

Optimal control problem

Cost functional, admissible controls

Consider a cost functional

$$J:\mathcal{V}\times C^2([0,L])\mapsto \mathbb{R}^+$$

fulfilling

$$u_n
ightarrow^* u \text{ in } \mathcal{V}, \ e_n
ightarrow e \text{ in } C^2([0, L]) \Rightarrow J(u, e) \leq \liminf_{n \to \infty} J(u_n, e_n).$$

The set of admissible thicknesses

$$\begin{aligned} & \mathcal{E}_{ad} = \{ e \in \mathcal{H}^3(0,L) : \ 0 < e_1 \le e(x) \le e_2 \\ & \forall x \in [0,L], \ \|e\|_{\mathcal{H}^3(0,L)} \le e_3 \} \end{aligned}$$

 E_{ad} is compact in $H^2(0, L)$.

Solving of the state problem

Optimal control problem

Optimal control problem

We introduce the space of functions

$$\mathcal{W} :=$$

$$\{v \in L_{\infty}(I; L_{2}(0, L)) : \exists \dot{v} \in L_{\infty}(I; V)^{*} \text{ and } \{v_{n}\} \subset H^{1}(I; L_{2}(0, L)) \\ \text{ such that } v_{n} \rightharpoonup^{*} v \text{ in } L_{\infty}(I; L_{2}(0, L)), \dot{v}_{n} \rightharpoonup^{*} \dot{v} \text{ in } L_{\infty}(I; V)^{*}\}.$$

Optimal control problem \mathcal{P} .

To find a couple (u_*, e_*) such that

$$J(u_*, e_*) \leq J(u, e) \ \forall (u, e) \in U_{ad}(e) \times E_{ad},$$
 (15)

$$\begin{split} U_{ad}(\boldsymbol{e}) &= \{ \boldsymbol{u} \in \mathcal{K}(\boldsymbol{e}) : \ \dot{\boldsymbol{u}} \in \mathcal{W}, \ \boldsymbol{u} \text{ is a weak solution of (1)} - (5), \\ & \| \dot{\boldsymbol{u}} \|_{L_{\infty}(l;L_{2}(0,L))}^{2} + \| \boldsymbol{u} \|_{L_{\infty}(l;V)}^{2} \leq C_{1} \}. \end{split}$$

 $U_{ad}(e)
eq \emptyset$ for every $e \in E_{ad}$.

Solving of the state problem

Optimal control problem

Existence of the optimal thickness

Let $\{(u_n, e_n)\} \in U_{ad}(e_n) \times E_{ad}$ be a minimizing sequence i.e.

$$\lim_{n\to\infty}J(u_n,e_n)=\inf_{U_{ad}(e)\times E_{ad}}J(u,e).$$

There exists $(u_*, e_*) \in \mathcal{K}(e_*) \times E_{ad}$ and a subsequence (u_n, e_n) such that

$$e_n \rightarrow e_*$$
 in $H^2(0, L), \ u_n \rightharpoonup u_*$ in \mathcal{V} .

It can be verified that (u_*, e_*) is a solution of the minimization problem (15).

Theorem.

There exists a solution of the Optimal control problem \mathcal{P} .

Inti	oduction	Formulation of the state problem

Solving of the state problem

Optimal control problem

Thank you