Optimal Control: Theory. Algorithms. & Applications

Optimal Control

Theory, Algorithms, and Applications

by

William H. Hager Department of Mathematics. University of Gainesville

and

Panos M. Pardalos
Department of Industrial & Systems Engineering,

University of Florida, Gainesville

江苏工业学院图书馆 藏 书 章



KLUWER ACADEMIC PUBLISHERS

DORDRECHT / BOSTON / LONDON

Library of Congress Cataloging-in-Publication Data

ISBN 0-7923-5067-7

Published by Kluwer Academic Publishers, P.O. Box 17, 3300 AA Dordrecht, The Netherlands.

Sold and distributed in North, Central and South America by Kluwer Academic Publishers, 101 Philip Drive, Norwell, MA 02061, U.S.A.

In all other countries, sold and distributed by Kluwer Academic Publishers, P.O. Box 322, 3300 AH Dordrecht, The Netherlands.

Printed on acid-free paper

All Rights Reserved
© 1998 Kluwer Academic Publishers
No part of the material protected by this copyright notice may be reproduced or utilized in any form or by any means, electronic or mechanical, including photocopying, recording or by any information storage and retrieval system, without written permission from the copyright owner.

Printed in the Netherlands

Preface

February 27 – March 1, 1997, the conference Optimal Control: Theory, Algorithms, and Applications took place at the University of Florida, hosted by the Center for Applied Optimization. The conference brought together researchers from universities, industry, and government laboratories in the United States, Germany, Italy, France, Canada, and Sweden. There were forty-five invited talks, including seven talks by students. The conference was sponsored by the National Science Foundation and endorsed by the SIAM Activity Group on Control and Systems Theory, the Mathematical Programming Society, the International Federation for Information Processing (IFIP), and the International Association for Mathematics and Computers in Simulation (IMACS).

Since its inception in the 1940s and 1950s, Optimal Control has been closely connected to industrial applications, starting with aerospace. The program for the Gainesville conference, which reflected the rich cross-disciplinary flavor of the field, included aerospace applications as well as both novel and emerging applications to superconductors, diffractive optics, non-linear optics, structural analysis, bioreactors, corrosion detection, acoustic flow, process design in chemical engineering, hydroelectric power plants, sterilization of canned foods, robotics, and thermoelastic plates and shells.

The three days of the conference were organized around the three conference themes, theory, algorithms, and applications. This book is a collection of the papers presented at the Gainesville conference. We would like to take this opportunity to thank the sponsors and participants of the conference, the authors, the referees, and the publisher for making this volume possible. In addition, we thank Nancy Moore for her patience and persistence with the final typesetting.

William W. Hager Department of Mathematics and Center for Applied Optimization University of Florida Gainesville, FL

Panos M. Pardalos
ISE Department and
Center for Applied Optimization
University of Florida
Gainesville, FL

Applied Optimization

- 1. D.-Z. Du and D.F. Hsu (eds.): Combinatorial Network Theory. 1996
 ISBN 0-7923-3777-8
- 2. M.J. Panik: Linear Programming: Mathematics, Theory and Algorithms. 1996
 ISBN 0-7923-3782-4
- R.B. Kearfott and V. Kreinovich (eds.): Applications of Interval Computations. 1996
 ISBN 0-7923-3847-2
- 4. N. Hritonenko and Y. Yatsenko: Modeling and Optimimization of the Lifetime of Technology. 1996

 ISBN 0-7923-4014-0
- 5. T. Terlaky (ed.): Interior Point Methods of Mathematical Programming. 1996
 ISBN 0-7923-4201-1
- B. Jansen: Interior Point Techniques in Optimization. Complementarity, Sensitivity and Algorithms. 1997 ISBN 0-7923-4430-8
- 7. A. Migdalas, P.M. Pardalos and S. Storøy (eds.): Parallel Computing in Optimization. 1997 ISBN 0-7923-4583-5
- 8. F.A. Lootsma: Fuzzy Logic for Planning and Decision Making. 1997 ISBN 0-7923-4681-5
- 9. J.A. dos Santos Gromicho: Quasiconvex Optimization and Location Theory. 1998
 ISBN 0-7923-4694-7
- V. Kreinovich, A. Lakeyev, J. Rohn and P. Kahl: Computational Complexity and Feasibility of Data Processing and Interval Computations. 1998
 ISBN 0-7923-4865-6
- 11. J. Gil-Aluja: The Interactive Management of Human Resources in Uncertainty. 1998
 ISBN 0-7923-4886-9
- 12. C. Zopounidis and A.I. Dimitras: Multicriteria Decision Aid Methods for the Prediction of Business Failure. 1998 ISBN 0-7923-4900-8

Contents

Preface	XV
Uniform Decays in Nonlinear Thermoelastic Systems George Avalos and Irena Lasiecka	1
1 Introduction 1.1 Statement of the Problem 1.2 Statement of the Main Result 1.3 Abstract Formulation 2 Proof of Main Result References	2 2 4 6 13 22
Absolute Stability of Feedback Systems in Hilbert Spaces Francesca Bucci	24
 1 Introduction 2 The Convolution Equation Approach 3 Frequency Theorems with Application to Stability 4 Feedback Systems with Unbounded Input Operator References 	25 27 30 35 36
A Projection Method for Accurate Computation of Design Sensitivities John A. Burns, Lisa G. Stanley, and Dawn L. Stewart	40
1 Introduction2 A Model Problem2.1 The Sensitivity Equation	41 41 42

	2.2 Numerical Approximations	43
3	Computational Algorithms	45
	3.1 A Finite Element Scheme	46
	3.2 The Smoothing Projection Scheme	48
4	Numerical Results	50
	4.1 Convergence of Solutions for the Boundary Value Problem	
	and Sensitivity Equation	50
	4.2 Optimization Results	55
5	A 2-D Flow Problem	57
	5.1 Flow Around a Cylinder	- 60
	5.2 Numerical Results	61
6	Conclusions and Future Work	65
	eferences	65
	On Exact Controllability and Convergence of Optimal Controls to Exact Controls of Parabolic Equations Yanzhao Cao, Max Gunzburger, and James Turner	67
	,	
	Introduction	68
	Definitions, Notation and Preliminaries	68
3	Representation of the Terminal State	72
	3.1 An Operator Representation of the Terminal State	72
	3.2 Properties of the Operator R	73
	3.3 Approximate Controllability: a Constructive Proof	76
4	Exact Controllability and Convergence of the Optimal Controls to Exact Controls: A Constructive Proof of Exact Controllability	77
R	eferences	81
S	pectral Analysis of Thermo-elastic Plates with	
	Rotational Forces	84
	S. K. Chang and Roberto Triggiani	0.
1	Introduction. Problem Statement. Main Result	85
	1.1 Motivation and Overview	85
	1.2 Statement of Analyticity for $\gamma = 0$	87

	1.3 Statement of Lack of Compactness and Differentiability	
	for $\gamma > 0$	91
2	Spectral Analysis of the Case where $B = C = A^{\frac{1}{2}} = A$	
	('hinged' B.C.)	93
	2.1 Model and Statement of Main Results	93
	2.2 Proof of Proposition 2.1.2 and of Proposition 2.1.3	101
	2.3 Proof of Theorem 2.1.4 and of Proposition 2.1.5	102
3	Spectral Analysis of a Related Operator (which specializes	
	to a bounded perturbation of G_{γ} in (2.1.9)	103
	3.1 Model and its Connection with the Operator G_{γ}	103
	3.2 Statement of Main Results on \hat{S}_{α} and S_{β} , $\alpha \geq 0$, $\beta \geq 1$	105
	3.3 Sketch of Proofs of the Results of Section 3.2	112
R	eferences	113
	Lobinson's Strong Regularity Implies Robust Local Convergence of Newton's Method S.P. Dokov and A.L. Dontchev	116
R	eferences	128
	augmented Gradient Projection Calculations for	
	Legulator Problems with Pointwise State and	,
C	Control Constraints Joseph C. Dunn	130
1	Introduction	131
2	NLP Formulations of the Discrete-Time Problems	132
	2.1 Formulation I	133
	2.2 Formulation II	135
3	Augmented Gradient Projection Methods	136
	3.1 Gradient Computations in Formulation II	139
	3.2 Refinements for Separated Constraints	141
	An Example	145
5	Numerical Results	147
6	ig	150
R	deferences	151

On a SQP-Multigrid Technique for Nonlinear		
Parabolic Boundary Control Problems	154	
Helmuth Goldberg and Fredi Tröltzsch		
1 Introduction	155	
2 Necessary and Sufficient Optimality Conditions	157	
3 The SQP Method	159	
4 A Multigrid Approach	163	
5 Control Constraints	166	
6 Numerical Tests	168	
6.1 The One-Dimensional Case	168	
6.2 The Two-Dimensional Case	169	
7 Final Comment	173	
References	174	
Formulation and Analysis of a Sequential Quadratic Programming Method for the Optimal Dirichlet Boundary Control of Navier-Stokes Flow Matthias Heinkenschloss	178	
1 Introduction	179	
2 Solution of Equality Constrained Problems by the SQP Method	182	
3 Existence and Characterization of Optimal Controls	187	
3.1 Weak Formulations and Existence of Optimal Controls	188	
3.2 Derivatives and Solvability of the Linearized Navier-Stokes		
Equation	192	
3.3 Adjoints	194	
3.4 Optimality Conditions	195	
4 Application of the SQP Method	196	
5 Conclusions	200	
References	201	
A Shape Optimization Problem for the Heat Equation	204	
Antione Henrot and Jan Sokolowski		
1 Introduction	205	
2 Existence of a Classical Solution	205	

 2.1 Presentation of the Problem 2.2 Admissible Curves 2.3 The Shape Optimization Problem 2.4 Optimality Conditions 3 Behavior or the Optimal Solution when T goes to +∞ References 	205 209 212 213 218 222
Energy Decay in $H^2 \times L_2$ for Semilinear Plates with Nonlinear Boundary Dissipation Acting via Moments Only Guangção Ji and Irena Lasiecka	224
1 Introduction	225
1.1 The Problem	$\begin{array}{c} 225 \\ 225 \end{array}$
1.2 Main Result	$\begin{array}{c} 223 \\ 227 \end{array}$
1.3 Related Work	229
2 Smooth Approximations of the Solutions	230
3 PDE Estimates	233
4 Compactness/Uniqueness Argument	241
5 Proof of Main Theorem	244
References	246
Cut-Loci and Cusp Singularities in Parameterized Families of Extremals Matthew Kiefer and Heinz Schättler	250
·	051
1 Introduction2 The Method of Characteristics in Optimal Control	251 252
2.1 Formulation of the Problem	252 252
2.2 Parameterized Families of Extremals	252 253
2.3 The Hamilton-Jacobi-Bellman Equation	258
3 The Simple Cusp Singularity in Optimal Control: Cut-Loci	40.0
and Shocks	261
3.1 The Normal Form for a Simple Cusp	261
3.2 Mapping Properties near a Simple Cusp Point	264
4 Conclusion	275
References	275

O	ptimization Techniques for Stable Reduced	
	rder Controllers for Partial Differential Equations	278
	Belinda B. King and Ekkehard W. Sachs	
1	Introduction	279
2	Reduced Basis Control Design	280
3	Preservation of Stability	283
4	Example: A Cable-Mass System	285
5	Numerical Results	288
6	Conclusions	295
R	eferences	295
	Tigh-Order Extended Maximum Principles for Optimal control Problems with Non-Regular Constraints Urszula Ledzewicz and Heinz Schättler	298
1	Introduction	299
	High-Order Tangent Directions	301
	A High-Order Extended Local (Weak) Maximum Principle	305
	A High-Order Extended Global (Strong) Maximum Principle	314
	Proof of the p-order Extended Global Maximum Principle	317
	eferences	323
	optimization of the Short Term Operation of	000
а	Cascade of Hydro Power Stations Per Olov Lindberg and Andreas Wolf	326
1	Introduction	327
2	Mathematical Model	329
	2.1 River Hydraulics	329
	2.2 Production and Its Value	332
	2.3 The Optimization Problem	333
3	Solution of the Optimization Problem	334
	3.1 Reduced Gradients in General	334
	3.2 Reduced Gradients for the DSV	336
	3.3 Conveyification of the Objective	337

	3.4 Scaling and Approximate Newton Step3.5 Discharge Constraints3.6 Truncation	337 339 340
4	Test Case	341
	4.1 Description	341
	4.2 Results	342
5	Conclusions	343
R	eferences	344
R	Lemarks on Hybrid Systems Walter Littman and Bo Liu	346
1	Introduction	346
	Stabilization of Acoustic Flow	347
	Stabilization of a Polygonal Membrane Reinforced with Strings	351
	eferences	352
	Iniform Stabilization of a Thin Cylindrical Shell rith Rotational Inertia Terms C. McMillan	354
1	Introduction	354
	1.1 The Model	354
	1.2 Abstract Spaces	357
	1.3 Statement of Main Results	357
	1.4 Literature	358
2	Sketch of the Proof of Theorem 2	359
	2.1 Wellposedness of (1.1)-(1.6) 2.2 Uniform Stabilization	361 361
R	eferences	367
~~		00.
	I [∞] Optimal Control of Time-Varying Systems	
W	vith Integral State Constraints	369
	Boris S. Mordukhovich and Kaixia Zhang	
1	Introduction	370

3 4 5	Problem Formulation and Preliminary Results Penalized Problems and Their Solutions Limiting Properties of Solutions to Penalized Problems Main Results eferences	371 376 379 381 386
	ateraction of Design and Control: Optimization ith Dynamic Models Carl A. Schweiger and Christodoulos A. Floudas	388
	Introduction	389
	Problem Statement	393
3	General Mathematical Formulation of the Interaction of Design and Control Problem	004
		394
4	Interaction of Design and Control Algorithmic Framework	397
	4.1 Multiobjective Optimization	397
	4.2 Parameterization of Optimal Control Problem	398
	4.3 MINLP/DAE Solution Algorithm 4.3.1 Primal Problem	402
		403
	4.3.2 Outer Approximation/Equality Relaxation Master Problem	405
	4.3.3 Generalized Benders Decomposition Master Problem	407
	4.4 MINLP/DAE Algorithmic Statement	409
5	Implementation	410
	Examples	412
	6.1 Example 1—Reactor Network	412
	6.2 Example 2—Binary Distillation	421
	6.3 Example 3—Reactor-Separator-Recycle System	428
7	Conclusions	432
\mathbf{R}	eferences	432
	Iultidifferential Calculus: Chain Rule, Open Mapping and Transversal Intersection Theorems Héctor J. Sussmann	436
1	Introduction	436

	xiii
2 Maps with Classical Differentials	442
2.1 The Classical Open Mapping Theorems	442
2.2 The Transversal Intersection Theorem	44,5
3 Regular Set-Valued Maps	449
3.1 Set Convergence	449
3.2 Graph Convergence	452
3.3 Regular Maps	454
3.4 Connectedness Properties	457
3.5 Fixed Point Theorems	458
4 Multidifferential Calculus	467
4.1 Multidifferentials	467
4.2 The Chain Rule	469
4.3 The Transversal Intersection Theorem	476
4.4 The Open Mapping Theorems	484
References	485
Resolution of Regularized Output Least	Squares
Estimators for Elliptic and Parabolic Pro	blems 488
Luther W. White and Ying-jun Jin	
1 Introduction	488
2 The Finite Dimensional Problem	489
3 The Recovery Function	502
4 Application to Experimental Design	506
5 The Elliptic Case	509
References	513

Optimal Control: Theory, Algorithms, and Applications, pp. 1-23 W. W. Hager and P. M. Pardalos, Editors ©1998 Kluwer Academic Publishers

Uniform Decays in Nonlinear Thermoelastic Systems *

George Avalos

Department of Mathematics

Texas Tech University, Lubbock, Texas 79409

avalos@math.ttu.edu

Irena Lasiecka

Department of Applied Mathematics

University of Virginia, Charlottesville, Virginia 22903

il2v@virginia.edu

Received May 1, 1997; Accepted in revised form December 29, 1997

Abstract

The uniform stability of a nonlinear thermoelastic plate model is investigated, where the abstract nonlinearity here satisfies assumptions which allow the specification of the von Kármán nonlinearity, among other physically relevant examples. Linear analogs of this work were considered in [1] and [2]. Even in the absence of inserted dissipative feedbacks on the boundary, this system is shown to be stable with exponential decay rates which are uniform with respect to the "finite energy" of the given initial data (uniform stability of a linear thermoelastic plate with added boundary dissipation was shown in [8], as was that of the analytic case in [14]). The proof of this result involves a multiplier method, but with the particular multiplier invoked being of a rather nonstandard (operator theoretic) nature. In addition, the

^{*}The research of G. Avalos is partially supported by the NSF Grant DMS-9710981. The research of I. Lasiecka is partially supported by the NSF Grant DMS-9504822 and by the Army Research Office Grant DAAH04-96-1-0059.

"free" boundary conditions in place for the plate component give rise to higher order terms which pollute the decay estimates, and to deal with these a new result for boundary traces of the wave equation must be employed.

1 Introduction

1.1 Statement of the Problem

Let Ω be a bounded open subset of \mathbb{R}^2 with sufficiently smooth boundary $\Gamma = \Gamma_0 \cup \Gamma_1$, Γ_0 and Γ_1 both nonempty and $\overline{\Gamma_0} \cap \overline{\Gamma_1} = \emptyset$. We consider here the following thermoelastic system (the linear model was introduced and studied in the monograph [8] of J. Lagnese):

$$\begin{cases} \begin{cases} \omega_{tt} - \gamma \Delta \omega_{tt} + \Delta^{2}\omega + \alpha \Delta \theta + F(\omega) = 0 \\ \beta \theta_{t} - \eta \Delta \theta + \sigma \theta - \alpha \Delta \omega_{t} = 0 \end{cases} & \text{on } (0, \infty) \times \Omega; \\ \omega = \frac{\partial \omega}{\partial \nu} = 0 & \text{on } (0, \infty) \times \Gamma_{0}; \\ \begin{cases} \Delta \omega + (1 - \mu)B_{1}\omega + \alpha \theta = 0 \\ \frac{\partial \Delta \omega}{\partial \nu} + (1 - \mu) \frac{\partial B_{2}\omega}{\partial \nu} - \gamma \frac{\partial \omega_{tt}}{\partial \nu} + \alpha \frac{\partial \theta}{\partial \nu} = 0 \end{cases} & \text{on } (0, \infty) \times \Gamma_{1}; \\ \frac{\partial \theta}{\partial \nu} + \lambda \theta = 0 & \text{on } (0, \infty) \times \Gamma, \lambda \geq 0; \\ \omega(t = 0) = \omega_{0}, \omega_{t}(t = 0) = \omega_{1}, \theta(t = 0) = \theta_{0} & \text{on } \Omega. \end{cases}$$

Here, the parameters α , β and η are strictly positive constants; positive constant γ is proportional to the thickness of the plate and assumed to be small with $0 < \gamma \le C_{\gamma}$; the constant $\sigma \ge 0$ and the boundary operators B_1 and B_2 are given by

$$B_{1}\omega \equiv 2\nu_{1}\nu_{2}\frac{\partial^{2}\omega}{\partial x\partial y} - \nu_{1}^{2}\frac{\partial^{2}\omega}{\partial y^{2}} - \nu_{2}^{2}\frac{\partial^{2}\omega}{\partial x^{2}};$$

$$B_{2}\omega \equiv (\nu_{1}^{2} - \nu_{2}^{2})\frac{\partial^{2}\omega}{\partial x\partial y} + \nu_{1}\nu_{2}\left(\frac{\partial^{2}\omega}{\partial y^{2}} - \frac{\partial^{2}\omega}{\partial x^{2}}\right).$$
(2)

The constant μ is the familiar Poisson's ratio $\in (0, \frac{1}{2})$. In addition, we impose that the nonlinearity $F(\cdot)$ which is present in the plate component of the coupled system satisfy the following conditions:

(Fi) The mapping $F: H^2(\Omega) \to H^{-1}_{\Gamma_0}(\Omega)$ is locally Lipschitz continuous, where $H^{-1}_{\Gamma_0}(\Omega)$ is denoted to be the topological dual of $H^1_{\Gamma_0}(\Omega) \equiv \{\phi \in H^1(\Omega): \phi|_{\Gamma_0} = 0 \}$. That is to say, for every $\omega_1, \ \omega_2 \in H^2(\Omega)$ there exists a constant $C\left(||\omega_1||_{H^2(\Omega)}, ||\omega_2||_{H^2(\Omega)}\right)$ such that

$$||F(\omega_{1}) - F(\omega_{2})||_{H_{\Gamma_{0}}^{-1}(\Omega)} \le C\left(||\omega_{1}||_{H^{2}(\Omega)}, ||\omega_{2}||_{H^{2}(\Omega)}\right) ||\omega_{1} - \omega_{2}||_{H^{2}(\Omega)}$$
(3)

(where here and in what follows below $C(\cdot)$ denotes a function which is bounded for bounded values of its argument).

(Fii) The mapping F further satisfies the relation

$$\int_{\Omega} F(\omega)\omega_t d\Omega = \frac{d}{dt} E_F(\omega(t)), \tag{4}$$

where $E_F: H^2(\Omega) \to \mathbb{R}$ is a functional which obeys the inequality

$$0 \le E_F(\omega) \le C\left(\|\omega\|_{H^2(\Omega)}\right). \tag{5}$$

(Fiii) The mapping $F: H^2(\Omega) \to H^{-1}_{\Gamma_0}(\Omega)$ satisfies the following norm bound for every $\omega \in H^2(\Omega)$ and some $\epsilon > 0$:

$$||F(\omega)||_{H_{\Gamma_0}^{-1}(\Omega)} \le C\left(||\omega||_{H^2(\Omega)}\right) ||\omega||_{H^{2-\epsilon}(\Omega)}. \tag{6}$$

The given model mathematically describes a Kirchoff plate of which the displacement is represented by the function ω ; the plate is subjected to a thermal damping which quantified by the function θ . It has been recently been shown in [2] that solutions to the linear version of (1) $(F \equiv 0)$ decay uniformly. We will be concerned here with obtaining an analogous stability result for solutions $[\omega, \omega_t, \theta]$ to (1) with the nonlinearity F in place. It can be shown directly (as it is so done in [3]) that examples of nonlinearities which meet the abstract assumptions (Fi)–(Fiii) above include the following: