Internal stabilization of transport systems

Christophe Zhang

Laboratoire Jacques-Louis Lions

INRIA Cage

From controllability to stabilization.

From controllability to stabilization.

$$\begin{cases} \alpha_t + \alpha_x = u(t)\varphi(x), \ x \in [0, L], \\ \alpha(t, 0) = \alpha(t, L), \ \forall t \ge 0, \end{cases}$$

From controllability to stabilization.

$$\begin{cases} \alpha_t + \alpha_x = u(t)\varphi(x), \ x \in [0, L], \\ \alpha(t, 0) = \alpha(t, L), \ \forall t \ge 0, \end{cases}$$

Controllable if

$$\frac{c}{\sqrt{1+\left|\frac{2i\pi n}{L}\right|^{2m}}} \le |\varphi_n| \le \frac{C}{\sqrt{1+\left|\frac{2i\pi n}{L}\right|^{2m}}}, \quad \forall n \in \mathbb{Z},$$

From controllability to stabilization.

$$\begin{cases} \alpha_t + \alpha_x = u(t)\varphi(x), \ x \in [0, L], \\ \alpha(t, 0) = \alpha(t, L), \ \forall t \ge 0, \end{cases}$$

Controllable if

$$\frac{c}{\sqrt{1+\left|\frac{2i\pi n}{L}\right|^{2m}}} \le |\varphi_n| \le \frac{C}{\sqrt{1+\left|\frac{2i\pi n}{L}\right|^{2m}}}, \quad \forall n \in \mathbb{Z},$$
$$\varphi \in H_{per}^{m-1} \cap H_{(pw)}^m \quad (m \ge 1)$$

Results

Theorem (Rapid stabilization in Sobolev norms)

Let $m \geq 1$. If the system is controllable in H^m_{per} and φ has extra piecewise regularity, then the system can be stabilized exponentially for any decay rate.

Results

Theorem (Rapid stabilization in Sobolev norms)

Let $m \geq 1$. If the system is controllable in H^m_{per} and φ has extra piecewise regularity, then the system can be stabilized exponentially for any decay rate.

$$\|\alpha(t)\|_m \le Ce^{\lambda L}e^{-\lambda t}\|\alpha_0\|_m, \quad \forall t \ge 0,$$

Results

Theorem (Rapid stabilization in Sobolev norms)

Let $m \geq 1$. If the system is controllable in H^m_{per} and φ has extra piecewise regularity, then the system can be stabilized exponentially for any decay rate.

$$\|\alpha(t)\|_m \le Ce^{\lambda L}e^{-\lambda t}\|\alpha_0\|_m, \quad \forall t \ge 0,$$

Theorem (Finite-time stabilization in Sobolev norms)

Under the same conditions, there exists a feedback law that stabilizes the system in finite time T=L.



- Gramian approach (abstract), Riccati equations...
- Lyapunov functionals: find a feedback that allows for a (exponentially) decreasing energy functional

- Gramian approach (abstract), Riccati equations...
- Lyapunov functionals: find a feedback that allows for a (exponentially) decreasing energy functional
- Backstepping

- Gramian approach (abstract), Riccati equations...
- Lyapunov functionals: find a feedback that allows for a (exponentially) decreasing energy functional
- Backstepping
 Volterra transformations: used on heat (Krstic et al.,
 Coron-Nguyen), wave (Krstic et al.), KdV (Cerpa-Coron,
 Shengquan Xiang), hyperbolic balance laws...

Transport (today).

- Gramian approach (abstract), Riccati equations...
- Lyapunov functionals: find a feedback that allows for a (exponentially) decreasing energy functional
- Backstepping
 Volterra transformations: used on heat (Krstic et al.,
 Coron-Nguyen), wave (Krstic et al.), KdV (Cerpa-Coron,
 Shengquan Xiang), hyperbolic balance laws...
 Fredholm transformations: Kuramoto-Shivashiinski
 (Coron-Lu), KdV (Coron-Lu), Schrödinger (Coron et al.),

Summary

Introduction

- 2 From controllability to stabilization
 - Pole-shifting in finite dimension
 - Strategy of proof for the transport equation

Classical pole-shifting

Consider the finite-dimensional **controllable** control system

$$\dot{x} = Ax + Bu(t), \quad x \in \mathbb{C}^n, A \in \mathcal{M}_n(\mathbb{C}), B \in \mathcal{M}_{n,1}(\mathbb{C}).$$

Kalman condition: $rank\{A^nB \mid n=0,\cdots,n-1\}=n$.

Classical pole-shifting

Consider the finite-dimensional controllable control system

$$\dot{x} = Ax + Bu(t), \quad x \in \mathbb{C}^n, A \in \mathcal{M}_n(\mathbb{C}), B \in \mathcal{M}_{n,1}(\mathbb{C}).$$

Kalman condition: $rank\{A^nB \mid n=0,\cdots,n-1\}=n$.

Poleshifting: $\forall P, \ \exists K \in \mathcal{M}_{1,n}(\mathbb{C}), \quad \chi(A+BK)=P.$

Another way of shifting poles: map

$$\dot{x} = Ax + B(Kx + v(t))$$

into the stable system

$$\dot{x} = (A - \lambda I)x + Bv(t).$$

The mapping T should be invertible and satisfy

$$T(A + BK) = AT - \lambda T,$$

$$TB = B.$$

Another way of shifting poles: map

$$\dot{x} = Ax + B(Kx + v(t))$$

into the stable system

$$\dot{x} = (A - \lambda I)x + Bv(t).$$

The mapping T should be invertible and satisfy

$$T(A + BK) = AT - \lambda T,$$
$$TB = B$$

"Backstepping equations"



Proposition

If the system (6) is controllable, then there exists a unique pair (T, K) satisfying conditions (7)

Proposition

If the system (6) is controllable, then there exists a unique pair (T,K) satisfying conditions (7)

Controllability → **basis property**

$$(A - \lambda I)T - TA = TBK,$$

$$(A - \lambda I)T - TA = TBK,$$

$$TB = B.$$

$$(A - \lambda I)T - TA = TBK,$$

$$TB = B.$$

Structural condition for Brunovski normal form (initialization of iterative proof)

$$(A - \lambda I)T - TA = TBK,$$

$$TB = B.$$

- Structural condition for Brunovski normal form (initialization of iterative proof)
- Sets a canonical form of the problem.

$$(A - \lambda I)T - TA = BK,$$

$$TB = B.$$

- Structural condition for Brunovski normal form (initialization of iterative proof)
- Sets a canonical form of the problem.

K is a parameter of T.

Summary

Introduction

- 2 From controllability to stabilization
 - Pole-shifting in finite dimension
 - $\ensuremath{\bullet}$ Strategy of proof for the transport equation

Our system

Linear feedbacks:

$$\langle \alpha(t), F \rangle = \sum_{n \in \mathbb{Z}} \overline{F_n} \alpha_n(t) = \int_0^L \overline{F}(s) \alpha(s) ds$$

Closed-loop system:

$$\begin{cases} \alpha_t + \alpha_x = \langle \alpha(t), F \rangle \varphi(x), \ x \in [0, L], \\ \alpha(t, 0) = \alpha(t, L), \ \forall t \ge 0. \end{cases}$$

Target system:

$$\begin{cases} z_t + z_x + \lambda z = 0, & x \in (0, L), \\ z(t, 0) = z(t, L), & t \ge 0. \end{cases}$$

$$T$$
 is a kernel operator: $f\mapsto \int_0^L k(x,y)f(y)dy$.

Operator equation $\xrightarrow{\text{Formal computations (IBP...)}} \text{PDE for } k(x,y).$

$$(A-\lambda I)T - TA = TBK$$

$$= TBK$$

$$\begin{cases} k_x + k_y + \lambda k + \int_0^L k(x,s)\varphi(s)ds\overline{K}(y) = 0, \\ k(0,y) = k(L,y), \\ k(x,0) = k(x,L). \end{cases}$$

$$T$$
 is a kernel operator: $f \mapsto \int_0^L k(x,y)f(y)dy$.

Operator equation $\xrightarrow{\text{Formal computations (IBP...)}} \text{PDE for } k(x,y).$

$$(A-\lambda I)T - TA = TBK$$

$$= TBK$$

$$\begin{cases} k_x + k_y + \lambda k + \int_0^L k(x,s)\varphi(s)ds\overline{K}(y) = 0, \\ k(0,y) = k(L,y), \\ k(x,0) = k(x,L). \end{cases}$$

$$TB = B$$

$$T$$
 is a kernel operator: $f\mapsto \int_0^L k(x,y)f(y)dy$.

Operator equation $\xrightarrow{\text{Formal computations (IBP...)}} \mathsf{PDE}$ for k(x,y).

$$(A-\lambda I)T - TA = BK$$

$$= BK$$

$$\begin{cases} k_x + k_y + \lambda k + \int_0^L k(x,s)\varphi(s)ds\overline{K}(y) = 0, \\ k(0,y) = k(L,y), \\ k(x,0) = k(x,L). \end{cases}$$

$$TB = B$$

$$T$$
 is a kernel operator: $f\mapsto \int_0^L k(x,y)f(y)dy$.

Operator equation $\xrightarrow{\text{Formal computations (IBP...)}} \text{PDE for } k(x,y).$

$$(A-\lambda I)T - TA = BK$$

$$= BK$$

$$\begin{cases} k_x + k_y + \lambda k + \int_0^L k(x,s)\varphi(s)ds\overline{K}(y) = 0, \\ k(0,y) = k(L,y), \\ k(x,0) = k(x,L). \end{cases}$$

$$TB = B$$

$$\int_0^L k(x, s)\varphi(s)ds = \varphi(x), \quad \forall x \in [0, L].$$

T is a kernel operator: $f\mapsto \int_0^L k(x,y)f(y)dy.$

Operator equation $\xrightarrow{\text{Formal computations (IBP...)}} \mathsf{PDE}$ for k(x,y).

$$(A-\lambda I)T - TA$$

$$= BK$$

$$\begin{cases} k_x + k_y + \lambda k + \varphi(x)\overline{K}(y) = 0, \\ k(0,y) = k(L,y), \\ k(x,0) = k(x,L). \end{cases}$$

$$TB = B$$

$$\int_0^L k(x,s)\varphi(s)ds = \varphi(x), \quad \forall x \in [0,L].$$

$$e_n := \frac{1}{\sqrt{L}} e^{\frac{2i\pi n}{L}}, \ k_n := Te_{-n}.$$

T invertible \Leftrightarrow (k_n) is a basis.

$$e_n := \frac{1}{\sqrt{L}} e^{\frac{2i\pi n}{L}}, \ k_n := Te_{-n}.$$

T invertible \Leftrightarrow (k_n) is a basis.

$$k_n' + \lambda_n k_n = -\overline{K_{-n}}\varphi$$

$$e_n := \frac{1}{\sqrt{L}} e^{\frac{2i\pi n}{L}}, \ k_n := Te_{-n}.$$

T invertible \Leftrightarrow (k_n) is a basis.

$$k_n' + \lambda_n k_n = -\overline{K_{-n}}\varphi$$

$$k_n = -\overline{K_{-n}} \underbrace{\frac{L}{1 - e^{-\lambda L}} e^{-\lambda x} e_{-n} \star \varphi}_{-n}$$

$$e_n := \frac{1}{\sqrt{L}} e^{\frac{2i\pi n}{L}}, \ k_n := Te_{-n}.$$

T invertible \Leftrightarrow (k_n) is a basis.

$$k_n' + \lambda_n k_n = -\overline{K_{-n}}\varphi$$

$$k_n = -\overline{K_{-n}} \underbrace{\frac{L}{1 - e^{-\lambda L}} e^{-\lambda x} e_{-n} \star \varphi}_{\text{Riesz basis of } H_{ner}^m}$$

Controllability gives a basis property!

Invertibility and feedback

$$T\alpha = \sum_{n \in \mathbb{Z}} \alpha_n Te_n, \quad \alpha \in H_{per}^m$$

Invertible iff $|K_n| \sim n^m \ (n^m \alpha_n \in \ell^2)$.

$$T\alpha = \sum_{n \in \mathbb{Z}} \alpha_n k_{-n}, \quad \alpha \in H_{per}^m$$

Invertible iff $|K_n| \sim n^m \ (n^m \alpha_n \in \ell^2)$.

$$T\alpha = \sum_{n \in \mathbb{Z}} \alpha_n \overline{K_n} \frac{L}{1 - e^{-\lambda L}} e^{-\lambda x} e_{-n} \star \varphi, \quad \alpha \in H^m_{per}$$

Invertible iff $|K_n| \sim n^m$ $(n^m \alpha_n \in \ell^2)$.

$$T\alpha = \sum_{n \in \mathbb{Z}} \alpha_n \overline{\frac{K_n}{1 - e^{-\lambda L}}} e^{-\lambda x} e_{-n} \star \varphi, \quad \alpha \in H^m_{per}$$

Invertible iff $|K_n| \sim n^m$ ($n^m \alpha_n \in \ell^2$).

$$TB = B$$

$$T\alpha = \sum_{n \in \mathbb{Z}} \alpha_n \overline{K_n} \frac{L}{1 - e^{-\lambda L}} e^{-\lambda x} e_{-n} \star \varphi, \quad \alpha \in H_{per}^m$$

Invertible iff $|K_n| \sim n^m$ $(n^m \alpha_n \in \ell^2)$.

$$TB = B$$

$$TB = B \rightarrow b_i(Ke_i) = \tilde{b_i}.$$

Controllability:

$$b_i \neq 0 \rightarrow Ke_i = \frac{\tilde{b_i}}{b_i}$$

$$T\alpha = \sum_{n \in \mathbb{Z}} \alpha_n \overline{K_n} \frac{L}{1 - e^{-\lambda L}} e^{-\lambda x} e_{-n} \star \varphi, \quad \alpha \in H_{per}^m$$

Invertible iff $|K_n| \sim n^m \ (n^m \alpha_n \in \ell^2)$.

$$TB = B$$

$$TB = B \rightarrow b_i(Ke_i) = \tilde{b_i}.$$

Controllability:

$$b_i \neq 0 \rightarrow Ke_i = \frac{\tilde{b_i}}{b_i}$$

But...
$$\varphi \notin H_{per}^m$$
. $T\varphi$?

Weak condition:

$$\begin{split} \varphi^{(N)} & \xrightarrow[N \to \infty]{H_{per}^{m-1}} \varphi, \quad T\varphi^{(N)} \rightharpoonup \varphi \\ & \text{iff } K_n := -\frac{2}{L\overline{\varphi_n}} \frac{1 - e^{-\lambda L}}{1 + e^{-\lambda L}} \sim n^m \end{split}$$

Dirichlet convergence theorem



Almost done...

• Kernel equations Derived formally using the TB = B condition!

```
 \left\{ \begin{array}{l} \textbf{Basis property} \\ \textbf{Definition of } (T,K) & \rightarrow \text{weak } TB = B! \\ \textbf{Invertibility of } T \end{array} \right.
```

Almost done...

• Kernel equations Derived formally using the TB = B condition!

$$\begin{cases} & \textbf{Basis property} \\ & \textbf{Definition of } (T,K) \rightarrow \text{weak } TB = B! \\ & \textbf{Invertibility of } T \end{cases}$$

• Operator equality $T(A+BK) = AT - \lambda T$ on D(A+BK).

Almost done...

• Kernel equations Derived formally using the TB = B condition!

```
\left\{ \begin{array}{l} \textbf{Basis property} \\ \textbf{Definition of } (T,K) & \rightarrow \text{weak } TB = B! \\ \textbf{Invertibility of } T \end{array} \right.
```

- Operator equality $T(A+BK) = AT \lambda T$ on D(A+BK).
- Well-posedness of the closed-loop system. Lumer-Phillips theorem (study the regularity of the feedback law).

• Explicit feedback law.

• Explicit feedback law. $F_n := H(\lambda)/\overline{\varphi_n}$

- Explicit feedback law. $F_n := H(\lambda)/\overline{\varphi_n}$
- Not continuous (but simple). $|K_n| \sim n^m$

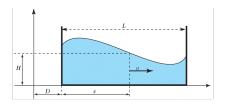
- Explicit feedback law. $F_n := H(\lambda)/\overline{\varphi_n}$
- Not continuous (but simple). $|K_n| \sim n^m$
- Works for any $\lambda > 0$.
- Even works for $\lambda = +\infty$.

- Explicit feedback law. $F_n := H(\lambda)/\overline{\varphi_n}$
- Not continuous (but simple). $|K_n| \sim n^m$
- Works for any $\lambda > 0$.
- Even works for $\lambda = +\infty$. $H(\lambda) \xrightarrow[\lambda \to \infty]{} -2/L$

- Explicit feedback law. $F_n := H(\lambda)/\overline{\varphi_n}$
- Not continuous (but simple). $|K_n| \sim n^m$
- Works for any $\lambda > 0$.
- Even works for $\lambda = +\infty$. $H(\lambda) \xrightarrow[\lambda \to \infty]{} -2/L$
- Works thanks to exact controllability.

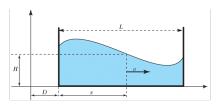
Next step

$$\begin{cases} H_t + (HV)_x = 0, \\ V_t + \left(gH + \frac{V^2}{2}\right)_x = \underbrace{-u(t)}_{\text{acceleration}}, \\ V(t, 0) = V(t, L) = 0, \quad \forall t \ge 0. \end{cases}$$



Next step

$$\begin{cases} H_t + (HV)_x = 0, \\ V_t + \left(gH + \frac{V^2}{2}\right)_x = \underbrace{-u(t)}_{\text{acceleration}}, \\ V(t, 0) = V(t, L) = 0, \quad \forall t \ge 0. \end{cases}$$



Linearised around $(H^{\gamma}, V^{\gamma}) := (H_0 - \gamma x, 0)$ (constant acceleration):

$$\begin{cases} h_t + h^{\gamma}(V)_x = 0, \\ v_t + g(h)_x = -u(t), \\ v(t, 0) = v(t, L) = 0, \quad \forall t \ge 0. \end{cases}$$

Controllable. Stabilizable?

