

Section number: 09

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Optimal Control and Approximation of Some Differential Parabolic Inclusion

The paper is concerned with optimization problem and its approximation for the cost functional

$$J(y, u) = \int_0^T \|y(t)\|_{L^2(\Omega)}^2 dt + \int_0^T \|u(t)\|_{L^2(\Omega)}^2 dt$$

Where y is a solution of parabolic inclusion

$$\frac{\partial y(t, x)}{\partial t} - \sum_{i,j=1}^n \frac{\partial}{\partial x_i} \left(a_{ij}(x) \frac{\partial y(t, x)}{\partial x_j} \right) + a_0(x)y(t, x) + \partial\chi(y(t, x)) \\ \ni u(t, x) \quad \text{a.e. } Q$$

$$y(0, x) = y_0 \quad \text{a.e. } \Omega$$

$\Omega \subset \mathbb{R}^n$ is a set of C^0 class with boundary Γ $a_0, a_{ij} \in C^\infty(\Omega)$ for $i, j = 1, 2, \dots, n$ and

$$\sum_{i,j=1}^n a_{ij}(x)\xi_i\xi_j \geq \alpha \sum_{i=1}^n \xi_i^2 \quad \forall \xi_i, \xi_j \in \mathbb{R},$$

$$a_0(x) \geq \alpha \quad \text{for certain } \alpha > 0,$$

$$[a_{ij}(x)]_{1 \leq i, j \leq n} \text{ is symmetric matrix}$$

$$\chi(y(t)) = \begin{cases} 0 & \text{for } y(t) \in C \\ +\infty & \text{for } y(t) \in H_0^1(\Omega) \setminus C. \end{cases}$$

The set C is any convex closed subset of $H_0^1(\Omega)$, $\text{int } C \neq \emptyset$ and $y_0 \in \text{int } C$.

We derive some results on the existence of optimal solutions. We describe the Galerkin approximation and we demonstrate existence of the weak condensation points of a set of solutions of the approximate optimization problems. Each of these points is a solution of the initial optimization.

References

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1991 Mathematics Subject Classification: 35, 49.

Key words: Differential Inclusions, Optimization, Galerkin Approximation.