

# An introduction to linear control theory

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**Seminar – Applied Mathematics**

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- 1 Introduction
- 2 Controllability in finite dimension
  - Duality
  - Kalman rank condition, Hautus test
  - Time-dependent systems
  - Control cost
- 3 Controllability in infinite dimension : the heat equation
  - Introduction
  - Towards systems of heat equations

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# Regulation of the heat in a room

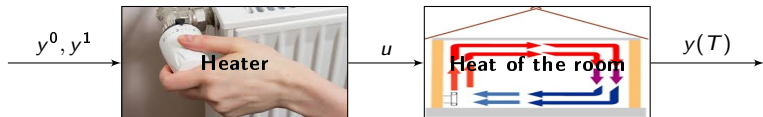


FIGURE – Open-loop control

- $y^0$  : Initial temperature (e.g. 15°C),
- $y^1$  : Desired temperature (e.g. 22°C)
- $u$  : Heater (control),
- $y(T)$  : Temperature at time  $T$ , after the action of the control.

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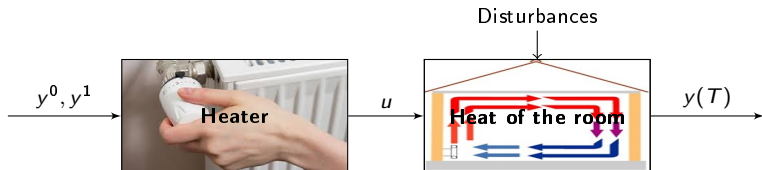


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**Drawback** : Open-loop controls do not check if the output has achieved the desired goal.

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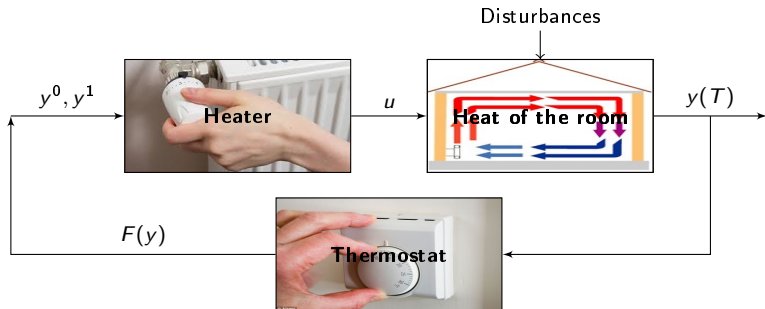


FIGURE – Closed-loop control

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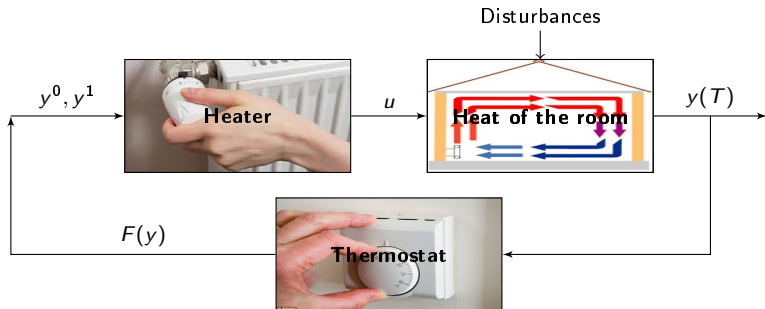


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- $F(y)$  : Thermostat (feedback).

**In this talk, only open-loop controls !**

However – theoretically – closed-loop controls can be obtained by open loop controls ("controllability  $\implies$  stabilization").

In control theory, we address the following issues :

- Existence of a control
- Existence of controls with various physical constraints
- Estimate the cost of the control
- Design of the control



In control theory, we use several fields of Mathematics :

- Differential Equations
- Spectral theory
- Nonlinear analysis
- Functional analysis
- Numerical analysis
- Stochastic processes

# Some reference books

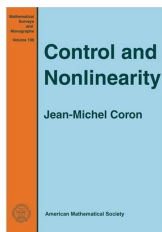


FIGURE – Control and Nonlinearity, J.-M. CORON (2007)

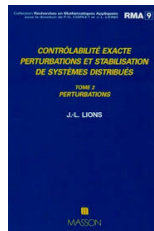


FIGURE – Contrôlabilité exacte, perturbations et stabilisation de systèmes distribués, J.-L. LIONS (1988)



FIGURE – Observation and Control for Operator Semigroups, M. TUCSNAK AND G. WEISS (2009)

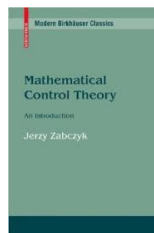


FIGURE – Mathematical Control Theory, J. ZABCZYK (1992)

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Consider

$$\begin{cases} \frac{d}{dt}y &= Ay + Bu, & t \in (0, T), \\ y(0) &= y^0, \end{cases} \quad (\text{ODE})$$

where

- $T > 0$  is the time of control.
- $y = (y_1, \dots, y_n)$  is the state.
- $y^0 \in \mathbb{R}^n$  is the initial data.
- $A \in \mathbb{R}^{n \times n}$  is a coupling matrix.
- $u \in L^2(0, T)^m$  are the  $m$  controls (possibly  $m < n$ ).
- $B \in \mathbb{R}^{n \times m}$  localizes algebraically the controls.

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**Well-posedness** : For every  $y^0 \in \mathbb{R}^n$  and  $u \in L^2(0, T)^m$ , there exists a unique solution

$$y(t) = e^{tA}y^0 + \int_0^t e^{(t-s)A}Bu(s) ds.$$

Note that  $y \in C^0([0, T])^n$ .

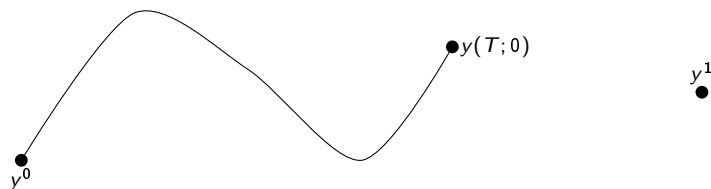


FIGURE – Uncontrolled trajectory

- $y^0$  : initial state,       $y^1$  : target,
- $y(T; u)$  : value of the solution to (ODE) at time  $T$  with control  $u$ .

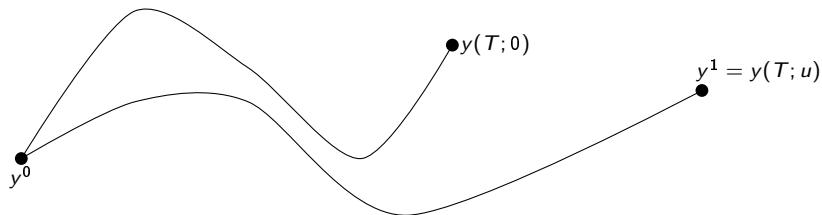


FIGURE – Trajectory **controlled exactly**

- $y^0$  : initial state,       $y^1$  : target,
- $y(T; u)$  : value of the solution to (ODE) at time  $T$  with **control  $u$** .

## Definition

(ODE) is exactly controllable at time  $T$  if

$$\forall y^0, y^1 \in \mathbb{R}^n, \exists u \in L^2(0, T)^m, \quad y(T) = y^1.$$

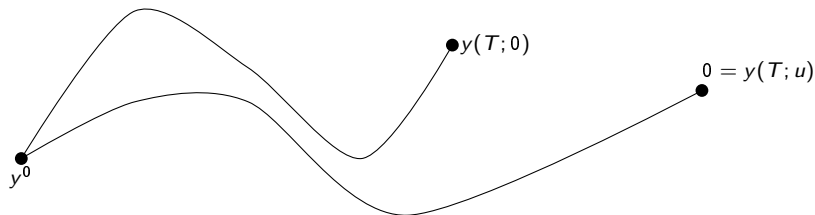


FIGURE - Trajectory controlled to 0

- $y^0$  : initial state,      $y^1$  : target,
- $y(T; u)$  : value of the solution to (ODE) at time  $T$  with control  $u$ .

## Definition

(ODE) is null-controllable at time  $T$  if

$$\forall y^0 \in \mathbb{R}^n, \exists u \in L^2(0, T)^m, \quad y(T) = 0.$$



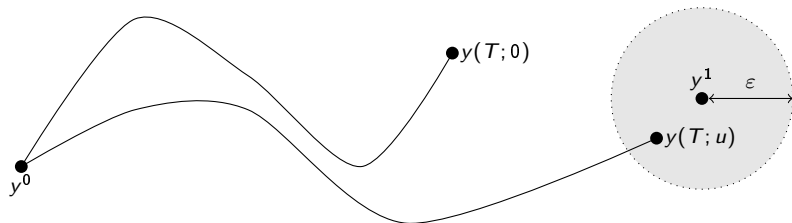


FIGURE – Trajectory **controlled approximately**

- $y^0$  : initial state,       $y^1$  : target,
- $y(T;u)$  : value of the solution to (ODE) at time  $T$  with **control  $u$** .

## Definition

(ODE) is approximately controllable at time  $T$  if

$$\forall y^0, y^1 \in \mathbb{R}^n, \forall \epsilon > 0, \exists u \in L^2(0, T)^m, \quad \|y(T) - y^1\|_{\mathbb{R}^n} \leq \epsilon.$$

Let

$$S(T) : \mathbb{R}^n \longrightarrow \mathbb{R}^n$$

$$y^0 \longmapsto \bar{y}(T),$$

$$\begin{cases} \frac{d}{dt}\bar{y} = A\bar{y}, & t \in (0, T), \\ \bar{y}(0) = y^0, \end{cases}$$

and

$$G_T : L^2(0, T)^m \longrightarrow \mathbb{R}^n$$

$$u \longmapsto \hat{y}(T),$$

$$\begin{cases} \frac{d}{dt}\hat{y} = A\hat{y} + Bu, & t \in (0, T), \\ \hat{y}(0) = 0, \end{cases}$$

so that  $y(T) = S(T)y^0 + G_T u$ .

Let

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$$\mathbf{u} \longmapsto \hat{y}(T),$$

so that  $y(T) = S(T)y^0 + G_T\mathbf{u}$ . Therefore,

- (ODE) is exactly controllable at time  $T$  if, and only if,

$$\text{Im } G_T = \mathbb{R}^n. \quad (1)$$

- (ODE) is null-controllable at time  $T$  if, and only if,

$$\text{Im } S(T) \subset \text{Im } G_T. \quad (2)$$

- (ODE) is approximately controllable at time  $T$  if, and only if,

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**Remark** : All these notions are equivalent.

- (1)  $\iff$  (2) since  $\text{Im } S(T) = \mathbb{R}^n$ .
- (1)  $\iff$  (3) since  $\dim \text{Im } G_T < +\infty$ .

Note that  $G_T \in \mathcal{L}(L^2(0, T)^m, \mathbb{R}^n)$ . Thus,

$$\overline{\text{Im } G_T} = \mathbb{R}^n \iff \ker G_T^* = \{0\}. \quad (4)$$

Let us compute  $G_T^*$ .

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Let us compute  $G_T^*$ . Multiplying (ODE) by  $z$ , solution to

$$\begin{cases} -\frac{d}{dt}z &= A^*z, & t \in (0, T), \\ z(T) &= z^1, \end{cases}$$

we obtain

$$y(T) \cdot z^1 - y^0 \cdot z(0) = \int_0^T u(t) \cdot B^* z(t) dt.$$

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Using (4), (ODE) is controllable at time  $T$  if, and only if,

$$\forall z^1 \in \mathbb{R}^n, \quad \left( B^*z(t) = 0, \quad t \in (0, T) \right) \implies z^1 = 0.$$



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**Remark** : The controllability of (ODE) does not depend on  $T$  since  $z(t) = e^{(T-t)A^*} z^1$  is analytic.

Proposition (Kalman, Ho and Narendra, 1963)

(ODE) is controllable if, and only if, the  $n \times n$  matrix

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**Remark :** We can explicitly compute  $\Lambda_T$ . Indeed,

$$G_T u = \int_0^T e^{(T-t)A} B u(t) dt, \quad G_T^* z^1(t) = B^* e^{(T-t)A^*} z^1,$$

so that

$$\Lambda_T = \int_0^T e^{(T-t)A} B B^* e^{(T-t)A^*} dt.$$



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### Theorem (Kalman, Ho and Narendra, 1963)

(ODE) is controllable if, and only if,

$$\text{rank}(B|AB|\dots|A^{n-1}B) = n.$$

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**Remark :** This condition does not depend on  $T$  (as expected).

**Example :** The  $2 \times 2$  system

$$\begin{cases} \frac{d}{dt}y_1 = \alpha y_1 + \beta y_2 + u, & t \in (0, T), \\ \frac{d}{dt}y_2 = \gamma y_1 + \delta y_2, \\ y_1(0) = y_1^0, \quad y_2(0) = y_2^0, \end{cases}$$

is controllable if, and only if,

$$\gamma \neq 0.$$

## Proof of the Kalman condition

We have to establish that

$$\forall z^1 \in \mathbb{R}^n, \quad \left( B^* z(t) = 0, \quad t \in (0, T) \right) \implies z^1 = 0,$$

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Since  $z$  is analytic,  $B^*z = 0$  if, and only if,

$$\frac{d^k}{dt^k}(B^*z)(T) = 0, \quad \forall k \in \{0, 1, \dots\},$$

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Thus,

$$z^1 \in \ker \begin{pmatrix} B^* \\ B^*A^* \\ \vdots \\ B^*(A^*)^{n-1} \end{pmatrix} = \ker (B|AB|\dots|A^{n-1}B)^* = (\text{Im } (B|AB|\dots|A^{n-1}B))^\perp,$$

and  $(\text{Im } (B|AB|\dots|A^{n-1}B))^\perp = (\mathbb{R}^n)^\perp = \{0\}$ . □

Consider the second order ODE :

$$\begin{cases} \frac{d^2}{dt^2}y = Ay + Bu, & t \in (0, T), \\ y(0) = y^0, \quad \frac{d}{dt}y(0) = \dot{y}^0. \end{cases} \quad (5)$$

## Corollary

(5) is controllable if, and only if,

$$\text{rank} (B|AB|\dots|A^{n-1}B) = n.$$

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**Proof :** 1) Introduce

$$\tilde{y} = \begin{pmatrix} y \\ \frac{d}{dt}y \end{pmatrix} \in \mathbb{R}^{2n}, \quad \tilde{A} = \begin{pmatrix} 0 & \text{Id} \\ A & 0 \end{pmatrix} \in \mathbb{R}^{2n \times 2n}, \quad \tilde{B} = \begin{pmatrix} 0 \\ B \end{pmatrix} \in \mathbb{R}^{2n \times m}.$$

2) We have

$$\text{rank}(\tilde{B}|\tilde{A}\tilde{B}|\dots|\tilde{A}^{2n-1}\tilde{B}) = 2 \text{rank}(B|AB|\dots|A^{n-1}B) = 2n.$$

□

There is a **dual condition** to the Kalman rank condition :

Theorem (Fattorini, 1966 ; Hautus, 1969)

(ODE) is controllable if, and only if,

$$\ker(\lambda - A^*) \cap \ker B^* = \{0\}, \quad \forall \lambda \in \mathbb{C}. \quad (6)$$

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Taking  $t = T$ , we see that

$$N \subset \ker B^*.$$

Taking the derivative at time  $t = T$ , we have

$$A^* N \subset N.$$



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Taking  $t = T$ , we see that

$$N \subset \ker B^*.$$

Taking the derivative at time  $t = T$ , we have

$$A^* N \subset N.$$

Thus, if  $N \neq \{0\}$ , there exist  $\lambda \in \mathbb{C}$  and  $\xi \in \mathbb{C}^n$  such that

$$\xi \neq 0, \quad \xi \in \ker(\lambda - A^*) \cap \ker B^*,$$

a contradiction with (6). □

Let us consider

$$\begin{cases} \frac{d}{dt}y &= A(t)y + B(t)u, & t \in (0, T), \\ y(0) &= y^0, \end{cases} \quad (7)$$

with

$$A \in C^\infty([0, T])^{n \times n}, \quad B \in C^\infty([0, T])^{n \times m}.$$

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## Theorem (Silverman and Meadows, 1967)

(7) is controllable at time  $T$  if

$$\exists \tau \in [0, T], \quad \text{rank}(B_0(\tau) | B_1(\tau) | \cdots | B_{n-1}(\tau)) = n, \quad (8)$$

where

$$\begin{cases} B_0(t) = B(t), \\ B_i(t) = -\frac{d}{dt}B_{i-1}(t) + A(t)B_{i-1}(t), \quad \forall i \in \{1, \dots, n-1\}. \end{cases}$$

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**Remarks :**

- $(B_0(t)|B_1(t)|\cdots|B_{n-1}(t)) = (B|AB|\cdots|A^{n-1}B)$  if  $A(t) = A$  and  $B(t) = B$ .
- (8) is necessary if  $A$  and  $B$  are analytic.

Assume that (ODE) is controllable.

**The control is not unique !**

Consider the minimization problem

$$\min_{u \in U_T} \frac{1}{2} \|u\|_{L^2(0, T)^m}^2,$$

where

$$U_T = \{u \in L^2(0, T)^m, \quad y(T) = y^1\}.$$

There exists a unique solution  $u_{\text{opt}} = \text{proj}_{U_T}(0)$ , characterized by

$$\langle u_{\text{opt}}, u_{\text{opt}} - u \rangle_{L^2} \leq 0, \quad \forall u \in U_T. \quad (9)$$

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**Proposition (Kalman, Ho and Narendra, 1963)**

$$u_{\text{opt}}(t) = B^* e^{(T-t)A^*} \Lambda_T^{-1} (y^1 - e^{TA} y^0).$$

**Remarks :**  $u_{\text{opt}} \in C^\infty([0, T])^m$  ( $u_{\text{opt}}$  is even analytic). Obviously,  $y^1 = e^{TA} y^0 \implies u_{\text{opt}} = 0$ .

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**Proof :** Since  $U_T = u_{\text{opt}} + \ker G_T$ , (9) gives

$$\langle u_{\text{opt}}, u \rangle_{L^2} = 0, \quad \forall u \in \ker G_T.$$

Thus,  $u_{\text{opt}} \in (\ker G_T)^\perp = \overline{\text{Im } G_T^*}$  :  $G_T^* z_n^1 \rightarrow u_{\text{opt}}$ . But  $(z_n^1)_{n \in \mathbb{N}}$  converges ( $u_{\text{opt}} \in U_T$ ) :

$$z_n^1 \xrightarrow{n \rightarrow +\infty} (G_T G_T^*)^{-1} (y^1 - S(T) y^0).$$



Let  $y^0 = 0$ . We introduce the control cost

$$C_T = \sup_{\|y^1\|=1} \|u_{\text{opt}}\|_{L^2(0,T)}^m.$$

We have

- $C_T$  is decreasing in  $T$ .
- $C_T \rightarrow +\infty$  as  $T \rightarrow 0^+$ .



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More precisely,

**Theorem (Seidman, 1988)**

$$C_T \sim \gamma \frac{1}{T^{K+\frac{1}{2}}} \quad \text{as } T \rightarrow 0^+,$$

where  $\gamma > 0$  and  $K$  is the smallest exponent such that  $\text{rank}(B|AB|\dots|A^K B) = n$ .

Assume that (ODE) is controllable.

### Proposition

*One can find controls  $u$  ( $\neq u_{\text{opt}}$ ) such that, in addition, given  $u^0, u^1 \in \mathbb{R}^m$ ,*

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**Proof :** Consider the  $(n + m) \times (n + m)$  system

$$\begin{cases} \frac{d}{dt} \mathbf{y} = \mathbf{A}\mathbf{y} + \mathbf{B}\mathbf{u}, & t \in (0, T), \\ \frac{d}{dt} \mathbf{u} = \mathbf{v}, \\ \mathbf{y}(0) = \mathbf{y}^0, \quad \mathbf{u}(0) = \mathbf{u}^0. \end{cases}$$

□

Important subjects we did not discuss here :

- Nonlinear control theory
- Stabilization
- Controllability with constraints
- Numerical analysis of controlled systems

- 1 Introduction
- 2 Controllability in finite dimension
  - Duality
  - Kalman rank condition, Hautus test
  - Time-dependent systems
  - Control cost
- 3 Controllability in infinite dimension : the heat equation
  - Introduction
  - Towards systems of heat equations

Let  $T > 0$  and  $\Omega \subset \mathbb{R}^N$  a bounded open subset and set

$$Q_T = (0, T) \times \Omega, \quad \Sigma_T = (0, T) \times \partial\Omega.$$

The heat equation is

$$\begin{cases} \partial_t y = \Delta y + \mathbb{1}_\omega u & \text{in } Q_T, \\ y = 0 & \text{on } \Sigma_T, \\ y(0) = y^0 & \text{in } \Omega, \end{cases} \quad (\text{heat})$$

where

- $y$  is the state,  $y^0$  the initial data,
- $u \in L^2(Q_T)$  is the control,
- $\omega \subset \Omega$  localizes in space the control.
- $\mathbb{1}_\omega(x) = 1$  if  $x \in \omega$  and  $\mathbb{1}_\omega(x) = 0$  otherwise.

**Well-posedness** : For every  $y^0 \in L^2(\Omega)$  and  $u \in L^2(Q_T)$ , there exists a unique (weak) solution

$$y \in C^0([0, T]; L^2(\Omega)) \cap L^2(0, T; H_0^1(\Omega)).$$

As before, we say that :

- (heat) is exactly controllable at time  $T$  if

$$\forall y^0, y^1 \in L^2(\Omega), \exists u \in L^2(Q_T), \quad y(T) = y^1.$$

- (heat) is null-controllable at time  $T$  if

$$\forall y^0 \in L^2(\Omega), \exists u \in L^2(Q_T), \quad y(T) = 0.$$

- (heat) is approximately controllable at time  $T$  if

$$\forall y^0, y^1 \in L^2(\Omega), \forall \varepsilon > 0, \exists u \in L^2(Q_T), \quad \|y(T) - y^1\|_{L^2(\Omega)} \leq \varepsilon.$$

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**Remarks :**

- Exact controllability to a state  $y^1 \notin C^\infty$  is impossible (regularizing effect in  $\Omega \setminus \bar{\omega}$ ),
- Approximate controllability does not depend on  $T$  (analyticity in time of the adjoint system).



Let us introduce the adjoint system to (heat) :

$$\left\{ \begin{array}{ll} -\partial_t z = \Delta z & \text{in } Q_T, \\ z = 0 & \text{on } \Sigma_T, \\ z(T) = z^1 & \text{in } \Omega, \end{array} \right. \quad \left\{ \begin{array}{ll} \partial_t y = \Delta y + \mathbb{1}_\omega u & \text{in } Q_T, \\ y = 0 & \text{on } \Sigma_T, \\ y(0) = y^0 & \text{in } \Omega. \end{array} \right. \quad (\text{heat})$$

Multiplying (heat) by  $z$  we have

$$\langle y(T), z^1 \rangle_{L^2} - \langle y^0, z(0) \rangle_{L^2} = \int_0^T \langle u(t), \mathbb{1}_\omega z(t) \rangle_{L^2} dt.$$

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## Theorem (Dolecki and Russell, 1977)

- (heat) is approximately controllable at time  $T$  if, and only if,

$$\forall z^1 \in L^2(\Omega), \quad \left( \mathbb{1}_\omega z(t) = 0, \quad t \in (0, T) \right) \implies z^1 = 0.$$

- (heat) is null-controllable at time  $T$  if, and only if,

$$\exists C_T > 0, \quad \|z(0)\|_{L^2}^2 \leq C_T^2 \int_0^T \|\mathbb{1}_\omega z(t)\|_{L^2}^2 dt, \quad \forall z^1 \in L^2(\Omega).$$

$C_T$  is again the control cost !

## Theorem

(heat) is null-controllable at time  $T$  for any  $T > 0$  and any nonempty open subset  $\omega \subset \Omega$ .

**Remark :** The proof is easy if  $\omega = \Omega$ , but very complex if  $\omega \subsetneq \Omega$ .

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Proved by :

- FATTORINI AND RUSSELL (1971), using the method of moments (proof in dimension  $N = 1$ ),
- LEBEAU AND ROBBIANO (1995), using elliptic Carleman estimates,
- FURSIKOV AND IMANUVILOV (1996), using parabolic Carleman estimates,
- EVERDOZA AND ZUAZUA (2011), using the transmutation method (from the wave equation to the heat equation), introduced by MILLER (2006).

Boundary controllability :

$$\begin{cases} \partial_t y = \Delta y & \text{in } Q_T, \\ y = \mathbf{1}_\gamma u & \text{on } \Sigma_T, \\ y(0) = y^0 & \text{in } \Omega, \end{cases} \quad (10)$$

where  $\gamma \subset \partial\Omega$  is a nonempty relative open subset.

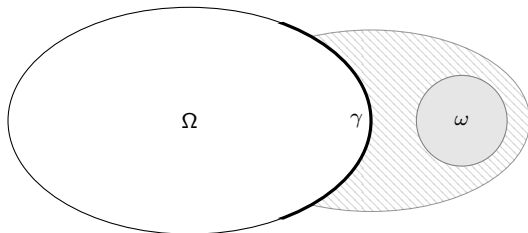
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**Remark** : The controllability of (10) is a consequence of the one of (heat) (and vice versa).

1) We extend the domain.



2) We take the trace of the controlled extended solution as control.

□

# Systems of coupled heat equations

Consider the system of 2 equations with only 1 distributed control :

$$\left\{ \begin{array}{ll} \partial_t y_1 = \Delta y_1 + \mathbb{1}_\omega u & \text{in } Q_T, \\ \partial_t y_2 = \Delta y_2 + a(x)y_1 & \text{in } Q_T, \\ y_1 = y_2 = 0 & \text{on } \Sigma_T, \\ y_1(0) = y_1^0, \quad y_2(0) = y_2^0, & \text{in } \Omega, \end{array} \right. \quad (\text{sys})$$

where

- $(y_1, y_2)$  is the state and  $(y_1^0, y_2^0) \in L^2(\Omega)^2$  the initial data,
- $u \in L^2(Q_T)$  is the control,
- $\omega \subset \Omega$  localizes in space the control,
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We can show that :

- If  $a(x) = a$  is constant, (sys) is null-controllable at time  $T$  if, and only if,

$$a \neq 0.$$

- More generally, (sys) is null-controllable at time  $T$  if

$$a \neq 0 \text{ in } \omega.$$

- If  $a = 0$  in  $\omega$ , **everything may happen**.



$$\begin{cases} \partial_t y_1 = \Delta y_1 + \mathbb{1}_\omega u & \text{in } Q_T, \\ \partial_t y_2 = \Delta y_2 + a(x)y_1 & \text{in } Q_T. \end{cases} \quad (\text{sys})$$

- **Distributed  $\neq$  boundary controls** : There exists  $a(x)$  such that (syst) is distributed approximately controllable but NOT boundary approximately controllable.

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• **Outbreak of the geometry** :

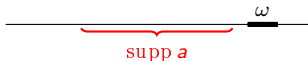


FIGURE – Case n°1 :  $\omega$  is connected

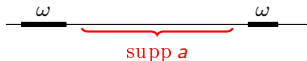


FIGURE – Case n°2 :  $\omega$  is NOT connected

There exists  $a(x)$  such that :

- (sys) is NOT approximately controllable in Case n°1.
- (sys) is approximately controllable in Case n°2.

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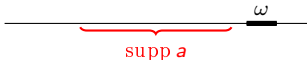


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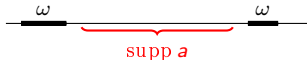


FIGURE – Case n°2 :  $\omega$  is NOT connected

There exists  $a(x)$  such that :

- (sys) is NOT approximately controllable in Case n°1.
- (sys) is approximately controllable in Case n°2.
- **Minimal time of control** : There exists  $a(x)$  such that, for some  $T^* > 0$ ,
  - For every  $T > T^*$ , (sys) is null-controllable at time  $T$ .
  - For every  $T < T^*$ , (sys) is NOT null-controllable at time  $T$ .

$$\begin{cases} \partial_t y_1 = \Delta y_1 + \mathbb{1}_\omega u & \text{in } Q_T, \\ \partial_t y_2 = \Delta y_2 + a(x)y_1 & \text{in } Q_T. \end{cases} \quad (\text{sys})$$

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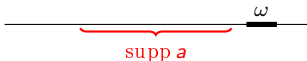


FIGURE – Case n°1 :  $\omega$  is connected

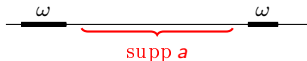


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- **Null  $\neq$  approximate controllability** : There exists  $a(x)$  such that (sys) is approximately controllable but NOT null-controllable at any time  $T$ .



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Dziękuję za uwagę!