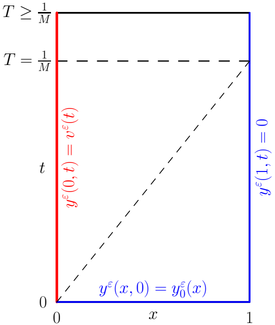
About the controllability of $y_t - \varepsilon y_{xx} + My_x = 0$ w.r.t. ε: Asymptotic and Numeric

YOUCEF AMIRAT and ARNAUD MÜNCH

GT Contrôle - October 2018
Lab. Jacques Louis Lions - Université Paris Sorbonne

Let $T > 0$, $M \in \mathbb{R}$, $\varepsilon > 0$ and $Q_T := (0,1) \times (0,T)$.

$$\begin{cases} L_\varepsilon y^\varepsilon := y^\varepsilon_t - \varepsilon y^\varepsilon_{xx} + M y^\varepsilon_x = 0, & Q_T, \\ y^\varepsilon(0,\cdot) = v^\varepsilon(t), \ y^\varepsilon(1,\cdot) = 0, & (0,T), \\ y^\varepsilon(\cdot,0) = y^\varepsilon_0, & (0,1). \end{cases} \quad (1)$$



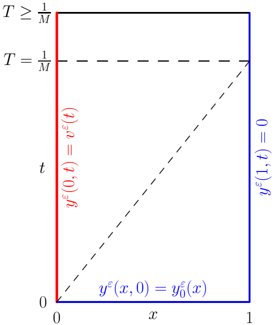
- Well-poseddness:

$$\forall y^\varepsilon_0 \in H^{-1}(0,1), v^\varepsilon \in L^2(0,T), \quad \exists!\ y^\varepsilon \in L^2(Q_T) \cap \mathcal{C}([0,T]; H^{-1}(0,1))$$

- Null control property: From D.L.Russel'78,

$$\forall T > 0, y^\varepsilon_0 \in H^{-1}(0,1), \exists v^\varepsilon \in L^2(0,T) \quad \text{s.t.} \quad y^\varepsilon(\cdot,T) = 0 \quad \text{in } H^{-1}(0,1)$$

- Main concern: Behavior of the controls v^ε as $\varepsilon \to 0$
  - Controllability of conservation law system;
  - Toy model for fluids when Navier-Stokes $\to$ Euler.



Let $T > 0$, $M \in \mathbb{R}$, $\varepsilon > 0$ and $Q_T := (0,1) \times (0,T)$.

$$\begin{cases} L_\varepsilon y^\varepsilon := y_t^\varepsilon - \varepsilon y_{xx}^\varepsilon + M y_x^\varepsilon = 0, & Q_T, \\ y^\varepsilon(0,\cdot) = v^\varepsilon(t),\ y^\varepsilon(1,\cdot) = 0, & (0,T), \\ y^\varepsilon(\cdot,0) = y_0^\varepsilon, & (0,1). \end{cases} \quad (1)$$

- Well-posedness:

$$\forall y_0^\varepsilon \in H^{-1}(0,1), v^\varepsilon \in L^2(0,T), \quad \exists!\ y^\varepsilon \in L^2(Q_T) \cap \mathcal{C}([0,T]; H^{-1}(0,1))$$

- Null control property: From D.L.Russel'78,

$$\forall T > 0, y_0^\varepsilon \in H^{-1}(0,1), \exists v^\varepsilon \in L^2(0,T) \quad \text{s.t.} \quad y^\varepsilon(\cdot,T) = 0 \quad \text{in } H^{-1}(0,1)$$

- Main concern: Behavior of the controls v^ε as $\varepsilon \to 0$
  - Controllability of conservation law system;
  - Toy model for fluids when Navier-Stokes $\to$ Euler.

- We note the non empty set of null controls by

$$\mathcal{C}(y_0^\varepsilon, T, \varepsilon, M) := \Big\{ v \in L^2(0,T); y = y(v) \text{ solves } (1) \text{ and satisfies } y(\cdot, T) = 0 \Big\}$$

and define, for any $\varepsilon > 0$, the cost of control by the following quantity :

$$K(\varepsilon, T, M) := \sup_{\|y_0^\varepsilon\|_{L^2(0,1)}=1} \left\{ \min_{v \in \mathcal{C}(y_0^\varepsilon, T, \varepsilon, M)} \|v\|_{L^2(0,T)} \right\}.$$

$K(\varepsilon, T, M)$ is the norm of the (linear) operator $y_0^\varepsilon \to v_{HUM}$ where v_{HUM} is the control of minimal L^2-norm.

- We denote

$$T_M := \inf \Big\{ T > 0; \sup_{\varepsilon > 0} K(\varepsilon, T, M) < \infty \Big\}$$

- Remark $K(\varepsilon, T, 0) \sim_{\varepsilon \to 0^+} \varepsilon^{-1/2} e^{\frac{\kappa}{\varepsilon T}}$, $\kappa \in (1/2, 3/4)$ so that $T_0 = \infty$.
We assume $M \neq 0$.

Cost of control

- We note the non empty set of null controls by

$$\mathcal{C}(y_0^\varepsilon, T, \varepsilon, M) := \Big\{ v \in L^2(0,T);\, y = y(v) \text{ solves } (1) \text{ and satisfies } y(\cdot, T) = 0 \Big\}$$

and define, for any $\varepsilon > 0$, the cost of control by the following quantity :

$$K(\varepsilon, T, M) := \sup_{\|y_0^\varepsilon\|_{L^2(0,1)}=1} \left\{ \min_{v \in \mathcal{C}(y_0^\varepsilon, T, \varepsilon, M)} \|v\|_{L^2(0,T)} \right\}.$$

$K(\varepsilon, T, M)$ is the norm of the (linear) operator $y_0^\varepsilon \to v_{HUM}$ where v_{HUM} is the control of minimal L^2-norm.

- We denote

$$T_M := \inf \Big\{ T > 0; \sup_{\varepsilon > 0} K(\varepsilon, T, M) < \infty \Big\}$$

- Remark $K(\varepsilon, T, 0) \sim_{\varepsilon \to 0^+} \varepsilon^{-1/2} e^{\frac{\kappa}{\varepsilon T}}$, $\kappa \in (1/2, 3/4)$ so that $T_0 = \infty$. We assume $M \neq 0$.

Cost of control

- We note the non empty set of null controls by

$$\mathcal{C}(y_0^\varepsilon, T, \varepsilon, M) := \Big\{ v \in L^2(0,T); y = y(v) \text{ solves } (1) \text{ and satisfies } y(\cdot, T) = 0 \Big\}$$

and define, for any $\varepsilon > 0$, the cost of control by the following quantity :

$$K(\varepsilon, T, M) := \sup_{\|y_0^\varepsilon\|_{L^2(0,1)}=1} \left\{ \min_{v \in \mathcal{C}(y_0^\varepsilon, T, \varepsilon, M)} \|v\|_{L^2(0,T)} \right\}.$$

$K(\varepsilon, T, M)$ is the norm of the (linear) operator $y_0^\varepsilon \to v_{HUM}$ where v_{HUM} is the control of minimal L^2-norm.

- We denote

$$T_M := \inf \Big\{ T > 0; \sup_{\varepsilon > 0} K(\varepsilon, T, M) < \infty \Big\}$$

- Remark $K(\varepsilon, T, 0) \sim_{\varepsilon \to 0^+} \varepsilon^{-1/2} e^{\frac{\kappa}{\varepsilon T}}$, $\kappa \in (1/2, 3/4)$ so that $T_0 = \infty$.
We assume $M \neq 0$.

Main objective : Determine the behavior of the cost $K(\varepsilon, T, M)$ as $\varepsilon \to 0$

Outline :

- Part 1: Facts on the diffusion-advection eq. and literature.
- Part 2: Numerical attempt to estimate $K(\varepsilon, T, M)$.
- Part 3: Asymptotic analysis of the corresponding optimality system

Remark

- *By duality, the controllability property of (1) is related to the existence of a constant* $C > 0$ *such that*

$$\|\varphi(\cdot,0)\|_{L^2(0,1)} \leq C\|\varepsilon\varphi_x(0,\cdot)\|_{L^2(0,T)}, \quad \forall \varphi_T \in H^1_0(0,1) \cap H^2(0,1) \tag{2}$$

where φ *solves the adjoint system*

$$\begin{cases} L^\star_\varepsilon \varphi := \varphi_t + \varepsilon\varphi_{xx} + M\varphi_x = 0 & \textit{in} \quad Q_T, \\ \varphi(0,\cdot) = \varphi(1,\cdot) = 0 & \textit{on} \quad (0,T), \\ \varphi(\cdot,T) = \varphi_T & \textit{in} \quad (0,1). \end{cases}$$

- *The quantity*

$$C_{obs}(\varepsilon,T,M) = \sup_{\varphi_T \in H^1_0(0,1)} \frac{\|\varphi(\cdot,0)\|_{L^2(0,1)}}{\|\varepsilon\varphi_x(0,\cdot)\|_{L^2(0,T)}}$$

is the smallest constant for which (2) holds true and

$$K(\varepsilon,T,M) = C_{obs}(\varepsilon,T,M).$$

Theorem (Coron- Guerrero, 2005)

Let $T > 0$, $M \in \mathbb{R}^\star$, $y_0 \in L^2(0,1)$ independent of ε. Let $(v^\varepsilon)_{(\varepsilon)}$ be a sequence of functions in $L^2(0,T)$ such that for some $v \in L^2(0,T)$

$$v^\varepsilon \rightharpoonup v \quad in \quad L^2(0,T), \quad as \quad \varepsilon \to 0^+.$$

For $\varepsilon > 0$, let us denote by $y^\varepsilon \in C([0,T]; H^{-1}(0,1))$ the weak solution of

$$\begin{cases} y^\varepsilon_t - \varepsilon y^\varepsilon_{xx} + M y^\varepsilon_x = 0 & Q_T, \\ y^\varepsilon(0,\cdot) = v^\varepsilon(t), \ y^\varepsilon(1,\cdot) = 0 & (0,T), \\ y^\varepsilon(\cdot,0) = y_0 & (0,1). \end{cases}$$

Let $y \in C([0,T]; L^2(0,1))$ be the weak solution of

$$\begin{cases} y_t + M y_x = 0 & Q_T, \\ y(0,\cdot) = v(t) \quad if \quad M > 0 & (0,T), \\ y(1,\cdot) = 0 \quad if \quad M < 0 & (0,T), \\ y(\cdot,0) = y_0 & (0,1). \end{cases}$$

Then, $y^\varepsilon \rightharpoonup y \quad in \quad L^2(Q_T) \quad as \quad \varepsilon \to 0^+$.

Corollary

If $T < \frac{1}{|M|}$, $\lim_{\varepsilon \to 0} K(\varepsilon, T, M) \to \infty$. Consequently, $T_M \geq \frac{1}{|M|}$.

PROOF. Assume that $K(\varepsilon, T, M) \not\to +\infty$. There exists $(\varepsilon_n)_{(n\in\mathbb{N})}$ positive tending to 0 such that $(K(\varepsilon_n, T, M))_{(n\in\mathbb{N})}$ is bounded.

Let v^{ε_n} the optimal control driving y_0 to 0 at time T and y^{ε_n} the corresponding solution. Let $T_0 \in (T, 1/|M|)$. We extend y^{ε_n} and v^{ε_n} by 0 on (T, T_0). From the inequality

$$\|v^{\varepsilon_n}\|_{L^2(0,T_0)} = \|v^{\varepsilon_n}\|_{L^2(0,T)} \leq K(\varepsilon^n, T, M)\|y_0\|_{L^2(0,1)},$$

we deduce that $(v^{\varepsilon_n})_{(n\in\mathbb{N})}$ is bounded in $L^2(0, T_0)$, so we extract a subsequence $(v^{\varepsilon_n})_{(n\in\mathbb{N})}$ such that $v^{\varepsilon_n} \rightharpoonup v$ in $L^2(0, T_0)$. We deduce that $y^{\varepsilon_n} \rightharpoonup y$ in $L^2(Q_{T_0})$ solution of the transport equation. Necessarily, $y \equiv 0$ on $(0, 1) \times (T, T_0)$. Contradiction.

Theorem (Coron-Guerrero'2005)

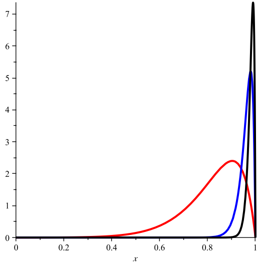
- *If $M > 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \to 0$ for $T < \frac{1}{M}$.*

The lower bound are obtained using specific initial condition:

$$y_0^\varepsilon(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x),$$
$$K_\varepsilon = \mathcal{O}(\varepsilon^{-3/2} e^{\frac{-M}{2\varepsilon}}) \quad \text{s.t.} \quad \|y_0^\varepsilon\|_{L^2(0,1)} = 1$$

leading, for $M > 0$, to

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + M^3 \varepsilon^{-3}} \exp\left(\frac{M}{2\varepsilon}(1 - TM) - \pi^2 \varepsilon T\right)$$



y_0^ε for $\varepsilon = 5 \times 10^{-2}$, $\varepsilon = 10^{-2}$, $\varepsilon = 5 \times 10^{-3}$.

Theorem (Coron-Guerrero'2005)

- *If $M > 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \to 0$ for $T < \frac{1}{M}$.*

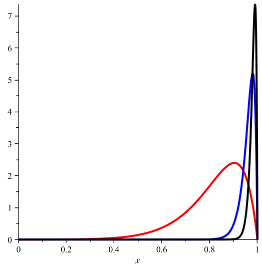
The lower bound are obtained using specific initial condition:

$$y_0^\varepsilon(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x),$$

$$K_\varepsilon = \mathcal{O}(\varepsilon^{-3/2} e^{\frac{-M}{2\varepsilon}}) \quad \text{s.t.} \quad \|y_0^\varepsilon\|_{L^2(0,1)} = 1$$

leading, for $M > 0$, to

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + M^3 \varepsilon^{-3}} \exp\left(\frac{M}{2\varepsilon}(1 - TM) - \pi^2 \varepsilon T\right)$$



y_0^ε for $\varepsilon = 5 \times 10^{-2}$, $\varepsilon = 10^{-2}$, $\varepsilon = 5 \times 10^{-3}$.

Lower bounds for T_M

Theorem (Coron-Guerrero'2005)

- *If $M > 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \to 0$ for $T < \frac{1}{M}$.*

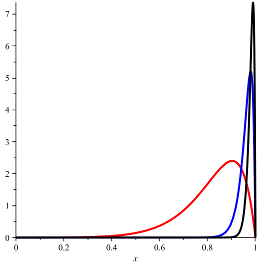
The lower bound are obtained using specific initial condition:

$$y_0^\varepsilon(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x),$$

$$K_\varepsilon = \mathcal{O}(\varepsilon^{-3/2} e^{\frac{-M}{2\varepsilon}}) \quad \text{s.t.} \quad \|y_0^\varepsilon\|_{L^2(0,1)} = 1$$

leading, for $M > 0$, to

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + M^3 \varepsilon^{-3}} \exp\left(\frac{M}{2\varepsilon}(1 - TM) - \pi^2 \varepsilon T\right)$$



y_0^ε for $\varepsilon = 5 \times 10^{-2}$, $\varepsilon = 10^{-2}$, $\varepsilon = 5 \times 10^{-3}$.

Theorem (Coron-Guerrero'2005)

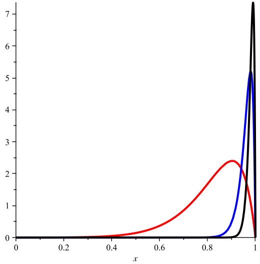
- *If $M > 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \to 0$ for $T < \frac{1}{M}$.*

The lower bound are obtained using specific initial condition:

$$y_0^\varepsilon(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x),$$
$$K_\varepsilon = \mathcal{O}(\varepsilon^{-3/2} e^{\frac{-M}{2\varepsilon}}) \quad \text{s.t.} \quad \|y_0^\varepsilon\|_{L^2(0,1)} = 1$$

leading, for $M > 0$, to

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + M^3 \varepsilon^{-3}} \exp\left(\frac{M}{2\varepsilon}(1 - TM) - \pi^2 \varepsilon T\right)$$



y_0^ε for $\varepsilon = 5 \times 10^{-2}$, $\varepsilon = 10^{-2}$, $\varepsilon = 5 \times 10^{-3}$.

Lower bounds for T_M, $M < 0$.

Theorem (Coron-Guerrero'2005)

- *If $M < 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \to 0$ for $T < \frac{2}{|M|}$.*

With again $y_0(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x)$,

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + |M|^3 \varepsilon^{-3}} \exp\left(\frac{|M|}{2\varepsilon}(2 - T|M|) - \pi^2 \varepsilon T\right)$$

Lower bounds for T_M, $M < 0$.

Theorem (Coron-Guerrero'2005)

- *If* $M < 0$, *then* $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, *when* $\varepsilon \to 0$ *for* $T < \frac{2}{|M|}$.

With again $y_0(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x)$,

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + |M|^3 \varepsilon^{-3}} \exp\left(\frac{|M|}{2\varepsilon}(2 - T|M|) - \pi^2 \varepsilon T\right)$$

Theorem (Coron-Guerrero'2005)

- *If $M < 0$, then $K(\varepsilon, T, M) \geq Ce^{c/\varepsilon}$, $c, C > 0$, when $\varepsilon \to 0$ for $T < \frac{2}{|M|}$.*

With again $y_0(x) = K_\varepsilon e^{\frac{Mx}{2\varepsilon}} \sin(\pi x)$,

$$K(\varepsilon, T, M) \geq C_1 \frac{\varepsilon^{-3/2} T^{-1/2} M^2}{1 + |M|^3 \varepsilon^{-3}} \exp\left(\frac{|M|}{2\varepsilon}(2 - T|M|) - \pi^2 \varepsilon T \right)$$

$M \neq 0$ - Direct problem - Behavior of $\|y^\varepsilon(\cdot, T)\|_{L^2(0,1)}$ as $\varepsilon \to 0$ for $T > 1/|M|$

Lemma

Let $\alpha \in [0,1)$. The free solution (i.e. $v^\varepsilon = 0$) satisfies

$$\|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \le \|y_0^\varepsilon\|_{L^2(0,1)} e^{-\frac{M\alpha^2}{4\varepsilon(1-\alpha)}}, \quad \forall t \ge \frac{1}{|M|(1-\alpha)}.$$

PROOF. Assume $M > 0$. $z^\varepsilon(x,t) = e^{\frac{-M\alpha x}{2\varepsilon}} y^\varepsilon(x,t)$ solves

$$\begin{cases} z_t^\varepsilon - \varepsilon z_{xx}^\varepsilon + M(1-\alpha) z_x^\varepsilon - \frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha) z^\varepsilon = 0 & \text{in} \quad Q_T, \\ z^\varepsilon(0,\cdot) = z^\varepsilon(1,\cdot) = 0 & \text{on} \quad (0,T), \\ z^\varepsilon(\cdot,0) = e^{\frac{-M\alpha x}{2\varepsilon}} y_0^\varepsilon & \text{in} \quad (0,1). \end{cases}$$

Consequently

$$\|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \le \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,0)\|_{L^2(0,1)} e^{\frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha)t}$$

$$\begin{aligned} \|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} &\le \|e^{+\frac{M\alpha x}{2\varepsilon}}\|_{L^\infty(0,1)} \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \\ &\le \|y^\varepsilon(\cdot,0)\|_{L^2(0,1)} e^{\frac{M\alpha}{2\varepsilon}\left(1 - Mt + \frac{M\alpha t}{2}\right)} \end{aligned}$$

and the result since $t \ge \frac{1}{M(1-\alpha)}$ implies $\frac{M\alpha}{2}(1 - Mt + \frac{M\alpha t}{2}) \le -\frac{M\alpha^2}{4(1-\alpha)}$.

$M \neq 0$ - Direct problem - Behavior of $\|y^\varepsilon(\cdot, T)\|_{L^2(0,1)}$ as $\varepsilon \to 0$ for $T > 1/|M|$

Lemma

Let $\alpha \in [0,1)$. The free solution (i.e. $v^\varepsilon = 0$) satisfies

$$\|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \leq \|y_0^\varepsilon\|_{L^2(0,1)} e^{-\frac{M\alpha^2}{4\varepsilon(1-\alpha)}}, \quad \forall t \geq \frac{1}{|M|(1-\alpha)}.$$

PROOF. Assume $M > 0$. $z^\varepsilon(x,t) = e^{\frac{-M\alpha x}{2\varepsilon}} y^\varepsilon(x,t)$ solves

$$\begin{cases} z_t^\varepsilon - \varepsilon z_{xx}^\varepsilon + M(1-\alpha) z_x^\varepsilon - \frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha) z^\varepsilon = 0 & \text{in} \quad Q_T, \\ z^\varepsilon(0,\cdot) = z^\varepsilon(1,\cdot) = 0 & \text{on} \quad (0,T), \\ z^\varepsilon(\cdot,0) = e^{\frac{-M\alpha x}{2\varepsilon}} y_0^\varepsilon & \text{in} \quad (0,1). \end{cases}$$

Consequently

$$\|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \leq \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,0)\|_{L^2(0,1)} e^{\frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha)t}$$

$$\begin{aligned} \|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} &\leq \|e^{+\frac{M\alpha x}{2\varepsilon}}\|_{L^\infty(0,1)} \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \\ &\leq \|y^\varepsilon(\cdot,0)\|_{L^2(0,1)} e^{\frac{M\alpha}{2\varepsilon}\left(1 - Mt + \frac{M\alpha t}{2}\right)} \end{aligned}$$

and the result since $t \geq \frac{1}{M(1-\alpha)}$ implies $\frac{M\alpha}{2}(1 - Mt + \frac{M\alpha t}{2}) \leq -\frac{M\alpha^2}{4(1-\alpha)}$.

Lemma

Let $\alpha \in [0,1)$. The free solution (i.e. $v^\varepsilon = 0$) satisfies

$$\|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \le \|y_0^\varepsilon\|_{L^2(0,1)} e^{-\frac{M\alpha^2}{4\varepsilon(1-\alpha)}}, \quad \forall t \ge \frac{1}{|M|(1-\alpha)}.$$

PROOF. Assume $M > 0$. $z^\varepsilon(x,t) = e^{\frac{-M\alpha x}{2\varepsilon}} y^\varepsilon(x,t)$ solves

$$\begin{cases} z_t^\varepsilon - \varepsilon z_{xx}^\varepsilon + M(1-\alpha) z_x^\varepsilon - \frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha) z^\varepsilon = 0 & \text{in} \quad Q_T, \\ z^\varepsilon(0,\cdot) = z^\varepsilon(1,\cdot) = 0 & \text{on} \quad (0,T), \\ z^\varepsilon(\cdot,0) = e^{\frac{-M\alpha x}{2\varepsilon}} y_0^\varepsilon & \text{in} \quad (0,1). \end{cases}$$

Consequently

$$\|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \le \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,0)\|_{L^2(0,1)} e^{\frac{M^2}{4\varepsilon}(\alpha^2 - 2\alpha)t}$$

$$\begin{aligned} \|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} &\le \|e^{+\frac{M\alpha x}{2\varepsilon}}\|_{L^\infty(0,1)} \|e^{-\frac{M\alpha x}{2\varepsilon}} y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \\ &\le \|y^\varepsilon(\cdot,0)\|_{L^2(0,1)} e^{\frac{M\alpha}{2\varepsilon}\left(1 - Mt + \frac{M\alpha t}{2}\right)} \end{aligned}$$

and the result since $t \ge \frac{1}{M(1-\alpha)}$ implies $\frac{M\alpha}{2}(1 - Mt + \frac{M\alpha t}{2}) \le -\frac{M\alpha^2}{4(1-\alpha)}$. □

Lemma

Let $\alpha \in [0,1)$. *The* free solution *(i.e.* $v^\varepsilon = 0$*) satisfies*

$$\|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \leq \|y_0^\varepsilon\|_{L^2(0,1)} e^{-\frac{M\alpha^2}{4\varepsilon(1-\alpha)}}, \quad \forall t \geq \frac{1}{|M|(1-\alpha)}.$$

Corollary

$$\forall \delta > 0, \forall T > \frac{1}{|M|}, \quad \exists \varepsilon_0(\delta) > 0 \quad s.t. \quad \forall \varepsilon < \varepsilon_0, \quad K_\delta(\varepsilon, T, M) = 0 \tag{3}$$

where

$$\mathcal{C}_\delta(y_0^\varepsilon, T, \varepsilon, M) := \left\{ v \in L^2(0,T); y = y(v) \text{ solves } (1) \text{ and satisfies } \|y(\cdot,T)\|_{L^2(0,1)} \leq \delta \right\}$$

and for any $\varepsilon > 0$,

$$K_\delta(\varepsilon, T, M) := \sup_{\|y_0^\varepsilon\|_{L^2(0,1)}=1} \left\{ \min_{v \in \mathcal{C}_\delta(y_0^\varepsilon, T, \varepsilon, M)} \|v\|_{L^2(0,T)} \right\}.$$

Lemma

Let $\alpha \in [0,1)$. The free solution (i.e. $v^\varepsilon = 0$) satisfies

$$\|y^\varepsilon(\cdot,t)\|_{L^2(0,1)} \leq \|y_0^\varepsilon\|_{L^2(0,1)} e^{-\frac{M\alpha^2}{4\varepsilon(1-\alpha)}}, \quad \forall t \geq \frac{1}{|M|(1-\alpha)}.$$

Corollary

$$\forall \delta > 0, \forall T > \frac{1}{|M|}, \quad \exists \varepsilon_0(\delta) > 0 \quad s.t. \quad \forall \varepsilon < \varepsilon_0, \quad K_\delta(\varepsilon, T, M) = 0 \qquad (3)$$

where

$$\mathcal{C}_\delta(y_0^\varepsilon, T, \varepsilon, M) := \left\{ v \in L^2(0,T); y = y(v) \text{ solves } (1) \text{ and satisfies } \|y(\cdot,T)\|_{L^2(0,1)} \leq \delta \right\}$$

and for any $\varepsilon > 0$,

$$K_\delta(\varepsilon, T, M) := \sup_{\|y_0^\varepsilon\|_{L^2(0,1)}=1} \left\{ \min_{v \in \mathcal{C}_\delta(y_0^\varepsilon, T, \varepsilon, M)} \|v\|_{L^2(0,T)} \right\}.$$

Theorem (Coron-Guerrero'2005)

- *If* $M > 0$, *then* $K(\varepsilon, T, M) \leq Ce^{-c/\varepsilon}$ *when* $\varepsilon \to 0$ *for* $T \geq \frac{4.3}{M}$.
- *If* $M < 0$, *then* $K(\varepsilon, T, M) \leq Ce^{-c/\varepsilon}$ *when* $\varepsilon \to 0$ *for* $T \geq \frac{57.2}{|M|}$.

Estimates for T_M (Upper and lower bounds)

Theorem (Coron-Guerrero'2005)

$$T_M \in [1, 4.3]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 57.2]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Glass'2009)

$$T_M \in [1, 4.2]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 6.1]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Lissy'2015)

$$T_M \in [1, 2\sqrt{3}]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2\sqrt{2}, 2(1+\sqrt{3})]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

$(2\sqrt{3} \approx 3.46)$

Theorem (Darde-Ervedoza'2017)

$$T_M \in [1, K]\frac{1}{M} \quad \textit{if} \quad M > 0, K \approx 3.34$$

Estimates for T_M (Upper and lower bounds)

Theorem (Coron-Guerrero'2005)

$$T_M \in [1, 4.3]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 57.2]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Glass'2009)

$$T_M \in [1, 4.2]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 6.1]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Lissy'2015)

$$T_M \in [1, 2\sqrt{3}]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2\sqrt{2}, 2(1+\sqrt{3})]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

$(2\sqrt{3} \approx 3.46)$

Theorem (Darde-Ervedoza'2017)

$$T_M \in [1, K]\frac{1}{M} \quad \textit{if} \quad M > 0, K \approx 3.34$$

Theorem (Coron-Guerrero'2005)

$$T_M \in [1, 4.3]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 57.2]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Glass'2009)

$$T_M \in [1, 4.2]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 6.1]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Lissy'2015)

$$T_M \in [1, 2\sqrt{3}]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2\sqrt{2}, 2(1+\sqrt{3})]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

($2\sqrt{3} \approx 3.46$)

Theorem (Darde-Ervedoza'2017)

$$T_M \in [1, K]\frac{1}{M} \quad \textit{if} \quad M > 0, K \approx 3.34$$

Theorem (Coron-Guerrero'2005)

$$T_M \in [1, 4.3]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 57.2]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Glass'2009)

$$T_M \in [1, 4.2]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2, 6.1]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

Theorem (Lissy'2015)

$$T_M \in [1, 2\sqrt{3}]\frac{1}{M} \quad \textit{if} \quad M > 0, \qquad [2\sqrt{2}, 2(1+\sqrt{3})]\frac{1}{|M|} \quad \textit{if} \quad M < 0.$$

($2\sqrt{3} \approx 3.46$)

Theorem (Darde-Ervedoza'2017)

$$T_M \in [1, K]\frac{1}{M} \quad \textit{if} \quad M > 0, K \approx 3.34$$

Numerical estimate of the cost $K(\varepsilon, T, M)$ w.r.t. ε !??

$$K^2(\varepsilon, T, M) = \sup_{y_0 \in L^2(0,1)} \frac{(\mathcal{A}_\varepsilon y_0, y_0)_{L^2(0,1)}}{(y_0, y_0)_{L^2(0,1)}}$$

where $\mathcal{A}_\varepsilon : L^2(0,1) \to L^2(0,1)$ is the control operator defined by $\mathcal{A}_\varepsilon y_0 := -\hat{\varphi}(0)$ where $\hat{\varphi}$ solves the adjoint system

$$\begin{cases} L^\star_\varepsilon \varphi := \varphi_t + \varepsilon \varphi_{xx} + M\varphi_x = 0 & \text{in} \quad Q_T, \\ \varphi(0,\cdot) = \varphi(1,\cdot) = 0 & \text{on} \quad (0,T), \\ \varphi(\cdot, T) = \varphi_T & \text{in} \quad (0,1), \end{cases}$$

associated to the initial condition $\varphi_T \in H^1_0(0,1)$, solution of the extremal problem

$$\inf_{\varphi_T \in H^1_0(0,1)} J^\star(\varphi_T) := \frac{1}{2} \|\varepsilon \varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(\cdot,0))_{L^2(0,1)}.$$

REFORMULATION - $K(\varepsilon, T, M)$ is solution of the generalized eigenvalue problem :

$$\sup\left\{ \sqrt{\lambda} \in \mathbb{R} : \exists\, y_0 \in L^2(0,1), y_0 \neq 0, \text{ s.t. } \mathcal{A}_\varepsilon y_0 = \lambda y_0 \quad \text{in} \quad L^2(0,1) \right\}.$$

$$K^2(\varepsilon, T, M) = \sup_{y_0 \in L^2(0,1)} \frac{(\mathcal{A}_\varepsilon y_0, y_0)_{L^2(0,1)}}{(y_0, y_0)_{L^2(0,1)}}$$

where $\mathcal{A}_\varepsilon : L^2(0,1) \to L^2(0,1)$ is the control operator defined by $\mathcal{A}_\varepsilon y_0 := -\hat{\varphi}(0)$ where $\hat{\varphi}$ solves the adjoint system

$$\begin{cases} L^\star_\varepsilon \varphi := \varphi_t + \varepsilon \varphi_{xx} + M\varphi_x = 0 & \text{in} \quad Q_T, \\ \varphi(0,\cdot) = \varphi(1,\cdot) = 0 & \text{on} \quad (0,T), \\ \varphi(\cdot,T) = \varphi_T & \text{in} \quad (0,1), \end{cases}$$

associated to the initial condition $\varphi_T \in H^1_0(0,1)$, solution of the extremal problem

$$\inf_{\varphi_T \in H^1_0(0,1)} J^\star(\varphi_T) := \frac{1}{2} \|\varepsilon \varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(\cdot,0))_{L^2(0,1)}.$$

REFORMULATION - $K(\varepsilon, T, M)$ is solution of the generalized eigenvalue problem :

$$\sup\left\{ \sqrt{\lambda} \in \mathbb{R} : \exists\, y_0 \in L^2(0,1), y_0 \neq 0, \text{ s.t. } \mathcal{A}_\varepsilon y_0 = \lambda y_0 \quad \text{in} \quad L^2(0,1) \right\}.$$

In order to get the largest eigenvalue of the operator $\mathcal{A}_\varepsilon$, we may employ the power iterate method (Chatelain'89):

$$\begin{cases} y_0^0 \in L^2(0,1) \quad \text{given such that} \quad \|y_0^0\|_{L^2(0,1)} = 1, \\ \tilde{y}_0^{k+1} = \mathcal{A}_\varepsilon y_0^k, \quad k \geq 0, \\ y_0^{k+1} = \dfrac{\tilde{y}_0^{k+1}}{\|\tilde{y}_0^{k+1}\|_{L^2(0,1)}}, \quad k \geq 0. \end{cases}$$

The real sequence $\{\|\tilde{y}_0^k\|_{L^2(0,1)}\}_{k>0}$ converges to the eigenvalue with largest module of the operator $\mathcal{A}_\varepsilon$:

$$\sqrt{\|\tilde{y}_0^k\|_{L^2(0,1)}} \to K(\varepsilon, T, M) \quad \text{as} \quad k \to \infty.$$

The L^2-sequence $\{y_0^k\}_k$ then converges toward the corresponding eigenvector.

Remark The first step requires to determine the control of minimal L^2 for (1) with initial condition y_0^k.

The generalized eigenvalue problem by the power iterated method

In order to get the largest eigenvalue of the operator $\mathcal{A}_\varepsilon$, we may employ the power iterate method (Chatelain'89):

$$\begin{cases} y_0^0 \in L^2(0,1) \quad \text{given such that} \quad \|y_0^0\|_{L^2(0,1)} = 1, \\ \tilde{y}_0^{k+1} = \mathcal{A}_\varepsilon y_0^k, \quad k \geq 0, \\ y_0^{k+1} = \dfrac{\tilde{y}_0^{k+1}}{\|\tilde{y}_0^{k+1}\|_{L^2(0,1)}}, \quad k \geq 0. \end{cases}$$

The real sequence $\{\|\tilde{y}_0^k\|_{L^2(0,1)}\}_{k>0}$ converges to the eigenvalue with largest module of the operator $\mathcal{A}_\varepsilon$:

$$\sqrt{\|\tilde{y}_0^k\|_{L^2(0,1)}} \rightarrow K(\varepsilon, T, M) \quad \text{as} \quad k \rightarrow \infty.$$

The L^2-sequence $\{y_0^k\}_k$ then converges toward the corresponding eigenvector.

Remark The first step requires to determine the control of minimal L^2 for (1) with initial condition y_0^k.

Computation of the control of minimal L^2-norm

For a fixed initial data $y^0 \in L^2(0,1)$ and ε small, the numerical approximation of controls of minimal L^2-norm is a serious challenge :

- the minimization of $J^\star$ is ill-posed : the infimum φ_T lives in a huge dual space !!! this implies that the minimizer φ_T is highly oscillating at time T leading to high oscillations of the control $\varepsilon\varphi_{,x}(0,\cdot)$;
- Tychonoff like regularization

$$\inf_{\varphi_T \in H_0^1(0,1)} J_\beta^\star(\varphi_T) := J^\star(\varphi_T) + \beta\|\varphi_T\|_{H_0^1(0,1)} \longrightarrow \|y^\varepsilon(\cdot,T)\|_{H^{-1}(0,1)} \leq \beta$$

  is meaningless here for $T > 1/|M|$ because the uncontrolled solution $y^\varepsilon(\cdot,T)$ goes to zero with ε;
- Several boundary layers occurs for y^ε and φ^ε and requires fine discretization and adapted meshes.

We use the variational approach developed in [Fernandez-Cara-Münch, 2013], [De Souza-Münch, 2015] leading to convergent approximation with respect to the discretization parameter (ε being fixed).

For a fixed initial data $y^0 \in L^2(0,1)$ and ε small, the numerical approximation of controls of minimal L^2-norm is a serious challenge :

- the minimization of $J^\star$ is ill-posed : the infimum φ_T lives in a huge dual space !!! this implies that the minimizer φ_T is highly oscillating at time T leading to high oscillations of the control $\varepsilon\varphi_{,x}(0,\cdot)$;
- Tychonoff like regularization

$$\inf_{\varphi_T \in H_0^1(0,1)} J^\star_\beta(\varphi_T) := J^\star(\varphi_T) + \beta \|\varphi_T\|_{H_0^1(0,1)} \longrightarrow \|y^\varepsilon(\cdot,T)\|_{H^{-1}(0,1)} \leq \beta$$

  is meaningless here for $T > 1/|M|$ because the uncontrolled solution $y^\varepsilon(\cdot,T)$ goes to zero with ε;
- Several boundary layers occurs for y^ε and φ^ε and requires fine discretization and adapted meshes.

We use the variational approach developed in [Fernandez-Cara-Münch, 2013], [De Souza-Münch, 2015] leading to convergent approximation with respect to the discretization parameter (ε being fixed).

For a fixed initial data $y^0 \in L^2(0,1)$ and ε small, the numerical approximation of controls of minimal L^2-norm is a serious challenge :

- the minimization of $J^\star$ is ill-posed : the infimum φ_T lives in a huge dual space !!! this implies that the minimizer φ_T is highly oscillating at time T leading to high oscillations of the control $\varepsilon\varphi_{,x}(0,\cdot)$;
- Tychonoff like regularization

$$\inf_{\varphi_T \in H_0^1(0,1)} J_\beta^\star(\varphi_T) := J^\star(\varphi_T) + \beta\|\varphi_T\|_{H_0^1(0,1)} \longrightarrow \|y^\varepsilon(\cdot,T)\|_{H^{-1}(0,1)} \leq \beta$$

  is meaningless here for $T > 1/|M|$ because the uncontrolled solution $y^\varepsilon(\cdot,T)$ goes to zero with ε;
- Several boundary layers occurs for y^ε and φ^ε and requires fine discretization and adapted meshes.

We use the variational approach developed in [Fernandez-Cara-Münch, 2013], [De Souza-Münch, 2015] leading to convergent approximation with respect to the discretization parameter (ε being fixed).

Computation of the control of minimal L^2-norm

For a fixed initial data $y^0 \in L^2(0,1)$ and ε small, the numerical approximation of controls of minimal L^2-norm is a serious challenge :

- the minimization of $J^\star$ is ill-posed : the infimum φ_T lives in a huge dual space !!! this implies that the minimizer φ_T is highly oscillating at time T leading to high oscillations of the control $\varepsilon\varphi_{,x}(0,\cdot)$;
- Tychonoff like regularization

$$\inf_{\varphi_T \in H_0^1(0,1)} J_\beta^\star(\varphi_T) := J^\star(\varphi_T) + \beta\|\varphi_T\|_{H_0^1(0,1)} \longrightarrow \|y^\varepsilon(\cdot,T)\|_{H^{-1}(0,1)} \leq \beta$$

  is meaningless here for $T > 1/|M|$ because the uncontrolled solution $y^\varepsilon(\cdot,T)$ goes to zero with ε;
- Several boundary layers occurs for y^ε and φ^ε and requires fine discretization and adapted meshes.

We use the variational approach developed in [Fernandez-Cara-Münch, 2013], [De Souza-Münch, 2015] leading to convergent approximation with respect to the discretization parameter (ε being fixed).

For a fixed initial data $y^0 \in L^2(0,1)$ and ε small, the numerical approximation of controls of minimal L^2-norm is a serious challenge :

- the minimization of $J^\star$ is ill-posed : the infimum φ_T lives in a huge dual space !!! this implies that the minimizer φ_T is highly oscillating at time T leading to high oscillations of the control $\varepsilon\varphi_{,x}(0,\cdot)$;
- Tychonoff like regularization

$$\inf_{\varphi_T \in H_0^1(0,1)} J^\star_\beta(\varphi_T) := J^\star(\varphi_T) + \beta \|\varphi_T\|_{H_0^1(0,1)} \longrightarrow \|y^\varepsilon(\cdot,T)\|_{H^{-1}(0,1)} \leq \beta$$

  is meaningless here for $T > 1/|M|$ because the uncontrolled solution $y^\varepsilon(\cdot,T)$ goes to zero with ε;
- Several boundary layers occurs for y^ε and φ^ε and requires fine discretization and adapted meshes.

We use the variational approach developed in [Fernandez-Cara-Münch, 2013], [De Souza-Münch, 2015] leading to convergent approximation with respect to the discretization parameter (ε being fixed).

Let ρ_0, ρ continuous non negative weights function in $L^\infty([0, T-\delta])$ and $L^\infty((0,1)\times(0,T-\delta))$, $\forall\delta>0$ and let the optimal problem

$$\begin{cases} \inf_{\varphi_T^\varepsilon \in \mathcal{H}} J^\star_{\rho_0}(\varphi_T) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (\varphi(\cdot,0), y_0)_{L^2(0,1)}, \\ \rho^{-1}L^\star_\varepsilon\varphi^\varepsilon = 0 \text{ in } Q_T, \quad \varphi^\varepsilon(0,\cdot) = \varphi^\varepsilon(1,\cdot) = 0 \text{ on } (0,T), \quad \varphi^\varepsilon(\cdot,T) = \varphi_T \text{ on } (0,1) \end{cases}$$

where $\mathcal{H}$ is the completion of $L^2(0,T)$ w.r.t. the norm $\varphi_T \to \|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|_{L^2(0,T)}$.

At the finite dimensional (numerical) level, it may not be possible to satisfy the constraint $L^\star_\varepsilon\varphi^\varepsilon = 0$. A classical trick consists in discretizing first the equation then control the discrete equation. This raises the issue of the uniform discrete observability property !

Instead, we consider the minimization with respect to φ :

$$\inf_{\phi\in W} J^\star(\varphi) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(0,\cdot))_{L^2(0,1)}$$

- $W = \{\varphi \in \Phi, \rho^{-1}L^\star_\varepsilon\varphi = 0 \text{ in } L^2(Q_T)\}$,
- Φ the completion of $\{\varphi \in C^2(\overline{Q_T}), \varphi = 0 \text{ on } \Sigma_T\}$ w.r.t the scalar product

$$(\varphi,\overline{\varphi}) := (\varepsilon\rho_0^{-1}\varphi_x(0,\cdot), \varepsilon\rho_0^{-1}\overline{\varphi}_x(0,\cdot))_{L^2(0,T)} + (\rho^{-1}L^\star_\varepsilon\varphi, \rho^{-1}L^\star_\varepsilon\overline{\varphi})_{L^2(Q_T)}.$$

Let ρ_0, ρ continuous non negative weights function in $L^\infty([0,T-\delta])$ and $L^\infty((0,1)\times(0,T-\delta))$, $\forall\delta>0$ and let the optimal problem

$$\begin{cases} \inf_{\varphi_T^\varepsilon\in\mathcal{H}} J^\star_{\rho_0}(\varphi_T) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (\varphi(\cdot,0),y_0)_{L^2(0,1)}, \\ \rho^{-1}L^\star_\varepsilon\varphi^\varepsilon = 0 \text{ in } Q_T, \quad \varphi^\varepsilon(0,\cdot)=\varphi^\varepsilon(1,\cdot)=0 \text{ on } (0,T), \quad \varphi^\varepsilon(\cdot,T)=\varphi_T \text{ on } (0,1) \end{cases}$$

where $\mathcal{H}$ is the completion of $L^2(0,T)$ w.r.t. the norm $\varphi_T \to \|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|_{L^2(0,T)}$.

At the finite dimensional (numerical) level, it may not be possible to satisfy the constraint $L^\star_\varepsilon\varphi^\varepsilon=0$. A classical trick consists in discretizing first the equation then control the discrete equation. This raises the issue of the uniform discrete observability property !

Instead, we consider the minimization with respect to φ :

$$\inf_{\phi\in W} J^\star(\varphi) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0,\varphi(0,\cdot))_{L^2(0,1)}$$

- $W=\{\varphi\in\Phi, \rho^{-1}L^\star_\varepsilon\varphi=0 \text{ in } L^2(Q_T)\}$,
- Φ the completion of $\{\varphi\in C^2(\overline{Q_T}),\ \varphi=0 \text{ on } \Sigma_T\}$ w.r.t the scalar product

$$(\varphi,\overline{\varphi}) := (\varepsilon\rho_0^{-1}\varphi_x(0,\cdot), \varepsilon\rho_0^{-1}\overline{\varphi}_x(0,\cdot))_{L^2(0,T)} + (\rho^{-1}L^\star_\varepsilon\varphi, \rho^{-1}L^\star_\varepsilon\overline{\varphi})_{L^2(Q_T)}.$$

Motivation for a space-time variational method (1)

Let ρ_0, ρ continuous non negative weights function in $L^\infty([0, T-\delta])$ and $L^\infty((0,1)\times(0,T-\delta))$, $\forall\delta>0$ and let the optimal problem

$$\begin{cases} \inf_{\varphi_T^\varepsilon \in \mathcal{H}} J^\star_{\rho_0}(\varphi_T) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (\varphi(\cdot,0), y_0)_{L^2(0,1)}, \\ \rho^{-1}L^\star_\varepsilon\varphi^\varepsilon = 0 \text{ in } Q_T, \quad \varphi^\varepsilon(0,\cdot)=\varphi^\varepsilon(1,\cdot)=0 \text{ on } (0,T), \quad \varphi^\varepsilon(\cdot,T)=\varphi_T \text{ on } (0,1) \end{cases}$$

where $\mathcal{H}$ is the completion of $L^2(0,T)$ w.r.t. the norm $\varphi_T \to \|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|_{L^2(0,T)}$.

At the finite dimensional (numerical) level, it may not be possible to satisfy the constraint $L^\star_\varepsilon\varphi^\varepsilon = 0$. A classical trick consists in discretizing first the equation then control the discrete equation. This raises the issue of the uniform discrete observability property !

Instead, we consider the minimization with respect to φ :

$$\inf_{\phi\in W} J^\star(\varphi) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(0,\cdot))_{L^2(0,1)}$$

- $W = \{\varphi \in \Phi, \rho^{-1}L^\star_\varepsilon\varphi = 0 \text{ in } L^2(Q_T)\}$,
- Φ the completion of $\{\varphi \in C^2(\overline{Q_T}), \ \varphi = 0 \text{ on } \Sigma_T\}$ w.r.t the scalar product

$$(\varphi,\overline{\varphi}) := (\varepsilon\rho_0^{-1}\varphi_x(0,\cdot),\ \varepsilon\rho_0^{-1}\overline{\varphi}_x(0,\cdot))_{L^2(0,T)} + (\rho^{-1}L^\star_\varepsilon\varphi, \rho^{-1}L^\star_\varepsilon\overline{\varphi})_{L^2(Q_T)}.$$

The main variable is φ (instead of $\varphi(\cdot, T)$) submitted to the constraint equality $L_\varepsilon^\star \varphi = 0$; a lagrange multiplier $\lambda \in L^2(Q_T)$ is introduced and then the saddle-point problem :

$$\sup_{\lambda \in L^2(Q_T)} \inf_{\varphi \in \Phi} \mathcal{L}(\varphi, \lambda) := \frac{1}{2}\|\varepsilon \rho_0^{-1} \varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(0,\cdot))_{L^2(0,1)} + < \lambda, \rho^{-1} L_\varepsilon^\star \varphi >_{L^2(Q_T)}$$

The main tool to prove the well-posedeness is a generalized observability inequality (or global Carleman inequality): there exists a constant $C > 0$ such that

$$\|\varphi(\cdot,0)\|^2_{L^2(0,1)} \leq C\left(\|\varepsilon \rho_0^{-1} \varphi_x(0,\cdot)\|^2_{L^2(0,T)} + \|\rho^{-1} L_\varepsilon^\star \varphi\|^2_{L^2(Q_T)} \right), \forall \varphi \in \Phi \qquad (4)$$

which holds true if weights ρ^{-1}, ρ_0^{-1} behave like $e^{\frac{\beta}{(T-t)^{-\alpha}}}$, ($t$ close to T) for some $\beta, \alpha > 0$.

Remarks : • a conformal approximation of Φ leads to strong convergent approximation of the controls;

• The space-time approach is well-suited to mesh adaptivity.

The main variable is φ (instead of $\varphi(\cdot, T)$) submitted to the constraint equality $L_\varepsilon^\star \varphi = 0$; a lagrange multiplier $\lambda \in L^2(Q_T)$ is introduced and then the saddle-point problem :

$$\sup_{\lambda \in L^2(Q_T)} \inf_{\varphi \in \Phi} \mathcal{L}(\varphi, \lambda) := \frac{1}{2} \|\varepsilon \rho_0^{-1} \varphi_x(0, \cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(0, \cdot))_{L^2(0,1)} + < \lambda, \rho^{-1} L_\varepsilon^\star \varphi >_{L^2(Q_T)}$$

The main tool to prove the well-posedeness is a generalized observability inequality (or global Carleman inequality): there exists a constant $C > 0$ such that

$$\|\varphi(\cdot, 0)\|^2_{L^2(0,1)} \leq C \left(\|\varepsilon \rho_0^{-1} \varphi_x(0, \cdot)\|^2_{L^2(0,T)} + \|\rho^{-1} L_\varepsilon^\star \varphi\|^2_{L^2(Q_T)} \right), \forall \varphi \in \Phi \qquad (4)$$

which holds true if weights ρ^{-1}, ρ_0^{-1} behave like $e^{\frac{\beta}{(T-t)^{-\alpha}}}$, ($t$ close to T) for some $\beta, \alpha > 0$.

Remarks : • a conformal approximation of Φ leads to strong convergent approximation of the controls;

• The space-time approach is well-suited to mesh adaptivity.

The main variable is φ (instead of $\varphi(\cdot, T)$) submitted to the constraint equality $L^\star_\varepsilon \varphi = 0$; a lagrange multiplier $\lambda \in L^2(Q_T)$ is introduced and then the saddle-point problem :

$$\sup_{\lambda\in L^2(Q_T)} \inf_{\varphi\in\Phi} \mathcal{L}(\varphi,\lambda) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0, \varphi(0,\cdot))_{L^2(0,1)} + < \lambda, \rho^{-1} L^\star_\varepsilon \varphi >_{L^2(Q_T)}$$

The main tool to prove the well-posedeness is a generalized observability inequality (or global Carleman inequality): there exists a constant $C > 0$ such that

$$\|\varphi(\cdot,0)\|^2_{L^2(0,1)} \leq C\Big(\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + \|\rho^{-1}L^\star_\varepsilon\varphi\|^2_{L^2(Q_T)}\Big), \forall \varphi \in \Phi \qquad (4)$$

which holds true if weights ρ^{-1}, ρ_0^{-1} behave like $e^{\frac{\beta}{(T-t)^{-\alpha}}}$, ($t$ close to T) for some $\beta, \alpha > 0$.

Remarks : • a conformal approximation of Φ leads to strong convergent approximation of the controls;

• The space-time approach is well-suited to mesh adaptivity.

• Augmented (to have uniform coercivity) and stabilized (to get rid of the inf-sup constant issue) technics :

$$\begin{cases} \sup_{\lambda\in\Lambda}\inf_{\varphi\in\Phi} \mathcal{L}_{r,\alpha}(\varphi,\lambda) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0,\varphi(0,\cdot))_{L^2(0,L)} + < \lambda, \rho^{-1}L_\varepsilon^\star\varphi >_{L^2(Q_T)} \\ \qquad + \frac{r}{2}\|\rho^{-1}L_\varepsilon^\star\varphi\|^2_{L^2(Q_T)} - \frac{\alpha}{2}\|L_\varepsilon\lambda\|^2_{L^2(Q_T)} \end{cases}$$

and $\Lambda := \{\lambda \in C([0,T], L^2(0,T)), L_\varepsilon\lambda \in L^2(Q_T), \lambda(L,\cdot) = 0\}$.

• The adjoint system is preliminary transformed into a first system

$$L^\star_{\varepsilon,1}(\varphi,p) := \varphi_t + p_x + M\varphi_x = 0, \quad L^\star_{\varepsilon,2}(\varphi,p) := p - \varepsilon\varphi_x = 0, \quad Q_T,$$

leading to the saddle-point formulation

$$\begin{cases} \sup_{(\lambda_1,\lambda_2)\in\Lambda}\inf_{(\varphi,p)\in\Phi_\beta} \mathcal{L}_{r,\alpha}((\varphi,p),(\lambda_1,\lambda_2)) := \frac{1}{2}\|p(0,\cdot)\|^2_{L^2(0,T)} + (y_0,\varphi(0,\cdot))_{L^2(0,L)} \\ \qquad + < \lambda_1, L^\star_{\varepsilon,1}\varphi >_{L^2(Q_T)} + < \lambda_2, L^\star_{\varepsilon,2}\varphi >_{L^2(Q_T)} \\ \qquad + \frac{r_1}{2}\|L^\star_{\varepsilon,1}(\varphi,p)\|^2_{L^2(Q_T)} + \frac{r_2}{2}\|L^\star_{\varepsilon,2}(\varphi,p)\|^2_{L^2(Q_T)} \\ \qquad - \frac{\alpha_1}{2}\|L_{\varepsilon,1}(\lambda_1,\lambda_2)\|^2_{L^2(Q_T)} - \frac{\alpha_2}{2}\|L_{\varepsilon,2}(\lambda_1,\lambda_2)\|^2_{L^2(Q_T)} \end{cases}$$

with $r_1, r_2 > 0$ (augmentation parameters) and α_1, α_2 (stabilization terms).

Overview of the space-time variational method (3)

- Augmented (to have uniform coercivity) and stabilized (to get rid of the inf-sup constant issue) technics :

$$\begin{cases} \sup_{\lambda\in\Lambda}\inf_{\varphi\in\Phi}\mathcal{L}_{r,\alpha}(\varphi,\lambda) := \frac{1}{2}\|\varepsilon\rho_0^{-1}\varphi_x(0,\cdot)\|^2_{L^2(0,T)} + (y_0,\varphi(0,\cdot))_{L^2(0,L)} + <\lambda,\rho^{-1}L^\star_\varepsilon\varphi>_{L^2(Q_T)} \\ \qquad + \frac{r}{2}\|\rho^{-1}L^\star_\varepsilon\varphi\|^2_{L^2(Q_T)} - \frac{\alpha}{2}\|L_\varepsilon\lambda\|^2_{L^2(Q_T)} \end{cases}$$

and $\Lambda := \{\lambda\in C([0,T],L^2(0,T)), L_\varepsilon\lambda\in L^2(Q_T),\lambda(L,\cdot)=0\}$.

- The adjoint system is preliminary transformed into a first system

$$L^\star_{\varepsilon,1}(\varphi,p) := \varphi_t + p_x + M\varphi_x = 0,\quad L^\star_{\varepsilon,2}(\varphi,p) := p - \varepsilon\varphi_x = 0,\quad Q_T,$$

leading to the saddle-point formulation

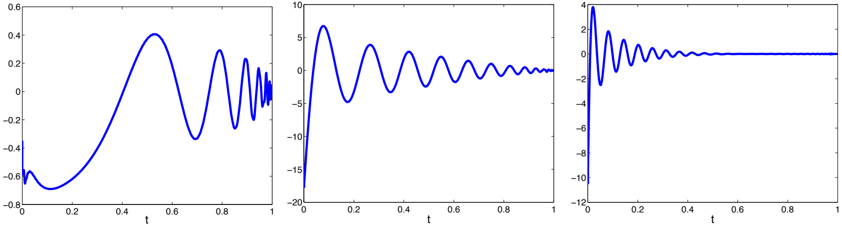
$$\begin{cases} \sup_{(\lambda_1,\lambda_2)\in\Lambda}\inf_{(\varphi,p)\in\Phi_\beta}\mathcal{L}_{r,\alpha}((\varphi,p),(\lambda_1,\lambda_2)) := \frac{1}{2}\|p(0,\cdot)\|^2_{L^2(0,T)} + (y_0,\varphi(0,\cdot))_{L^2(0,L)} \\ \qquad + <\lambda_1,L^\star_{\varepsilon,1}\varphi>_{L^2(Q_T)} + <\lambda_2,L^\star_{\varepsilon,2}\varphi>_{L^2(Q_T)} \\ \qquad + \frac{r_1}{2}\|L^\star_{\varepsilon,1}(\varphi,p)\|^2_{L^2(Q_T)} + \frac{r_2}{2}\|L^\star_{\varepsilon,2}(\varphi,p)\|^2_{L^2(Q_T)} \\ \qquad - \frac{\alpha_1}{2}\|L_{\varepsilon,1}(\lambda_1,\lambda_2)\|^2_{L^2(Q_T)} - \frac{\alpha_2}{2}\|L_{\varepsilon,2}(\lambda_1,\lambda_2)\|^2_{L^2(Q_T)} \end{cases}$$

with $r_1,r_2>0$ (augmentation parameters) and α_1,α_2 (stabilization terms).

A FreeFem++ code associated to the space-time variational formulation

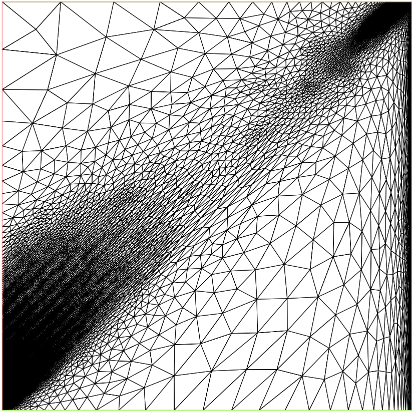
```
border bas(s=0,1){x=s; y=0;label=Ntop;};  border droit(s=0,T){x=1;y=s;label=Nright;}
border haut(s=1,0){x=s;y=T;label=Nhaut;} border gauche(s=T,0){x=0;y=s;label=Ngauche;}
mesh Th=buildmesh(bas(50)+droit(50)+haut(50)+gauche(50)) ;

fespace Vh(Th,P3); fespace Ph(Th,P3);
real eps=1.e-3, M=1, r1=1.e-6, r2=1.e-6, alpha1=5.e-2, alpha2=5.e-2;

Vh phi,p,phit,pt; Ph l1,l2,l1t,l2t;  Vh y0 = sin(pi*x)*(1-y);

problem transport([phi,p,l1,l2],[phit,pt,l1t,l2t])=
// Initial conjugate cost
 int1d(Th,Ngauche)  (eps*eps*dx(phi)*dx(phit))+int1d(Th,Nbas)(y0*phit)

 // bilinear adjoint- direct solution terms
 + int2d(Th)((dy(phi)+dx(p)+M*dx(phi))*l1t)
 + int2d(Th)((dy(phit)+dx(pt)+M*dx(phit))*l1)
 + int2d(Th)((p-eps*dx(phi))*l2t)
 + int2d(Th)((pt-eps*dx(phit))*l2)

 // Augmentation terms
 + int2d(Th)(r1*(dy(phi)+dx(p)+M*dx(phi))*  (dy(phit)+dx(pt)+M*dx(phit)))
 + int2d(Th)(r2*  (eps*dx(phi)-p)  *  (eps*dx(phit)-pt))

 // stabilized terms
 -int2d(Th)(alpha1*(dy(l1)+M*dx(l1)-eps*dx(l2))*(dy(l1t)+M*dx(l1t)-eps*dx(l2t)))
 - int2d(Th)(alpha2*(dx(l1)-l2)*(dx(l1t)-l2t))

 // boundary conditions for the adjoint and lagrange multiplier solutions
 + on(Nbas,l1=y0)+on(Ndroit,Ngauche,phi=0.)+on(Ndroit, Nhaut, l1=0.);
```

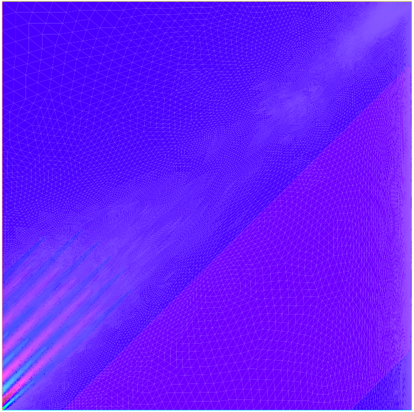
$$y_0(x) = \sin(\pi x); \quad T = 1; \quad M = 1$$



Control of minimal $L^2(0,T)$-norm $v^\varepsilon(t) \in [0,T]$ for $\varepsilon = 10^{-1}, 10^{-2}$ and 10^{-3}.

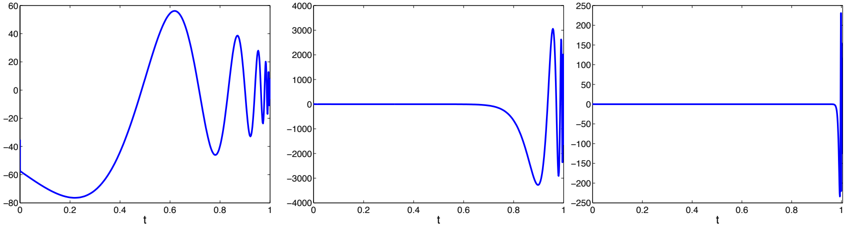
One adapted mesh over Q_T



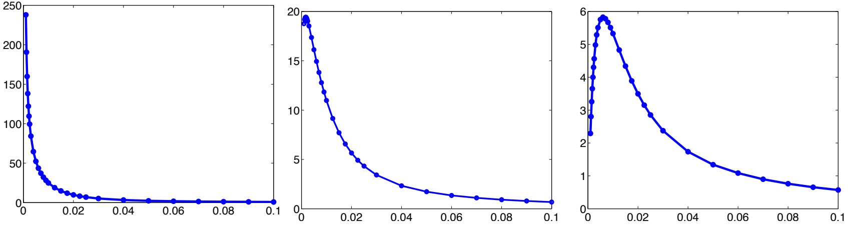


$$y_0(x) = \sin(\pi x) \text{ - } M = 1 \text{ - } \varepsilon = 10^{-3}.$$

$$y_0(x) = \sin(\pi x); \quad T = 1; \quad M = -1$$

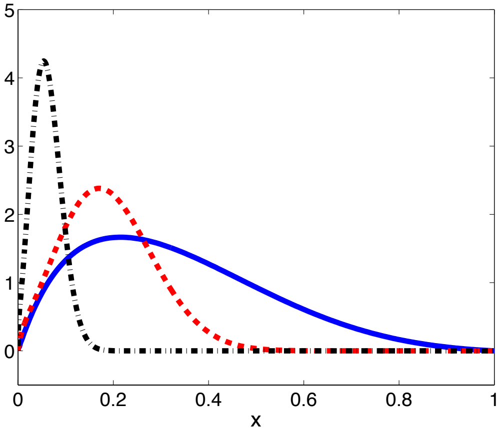


Control of minimal $L^2(0,T)$-norm $v^\varepsilon(t) \in [0,T]$ for $\varepsilon = 10^{-1}, 10^{-2}$ and 10^{-3}.



Cost of control w.r.t. $\varepsilon \in [10^{-3}, 10^{-1}]$ for $T = 0.95\frac{1}{M}$, $T = \frac{1}{M}$ and $T = 1.05\frac{1}{M}$

Corresponding worst initial condition



$T = 1$ - $M = 1$ - The optimal initial condition y_0 in $(0,1)$ for $\varepsilon = 10^{-1}$, $\varepsilon = 10^{-2}$ and $\varepsilon = 10^{-3}$.

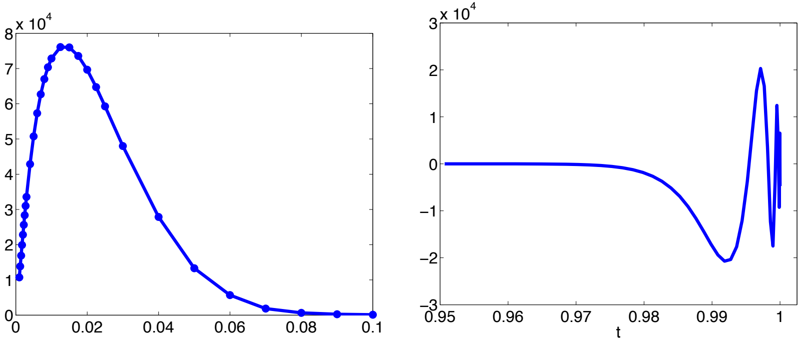
$\Longrightarrow y_0$ is close to $e^{-\frac{Mx}{2\varepsilon}} \sin(\pi x)/\|e^{-\frac{Mx}{2\varepsilon}} \sin(\pi x)\|_{L^2(0,1)}$

ε	$T = 1.$
10^{-3}	18.7555
1.25×10^{-3}	19.1953
1.5×10^{-3}	19.3883
1.75×10^{-3}	19.4234
2×10^{-3}	19.3540
2.25×10^{-3}	19.2093
2.5×10^{-3}	19.0163
3×10^{-3}	18.5275
4×10^{-3}	17.3600
5×10^{-3}	16.1269
6×10^{-3}	14.9392
7×10^{-3}	13.8166
8×10^{-3}	12.7839
9×10^{-3}	11.8380
10^{-2}	10.9763
10^{-1}	0.6808

ε	$T = 1.$
10^{-3}	10718.0955
1.25×10^{-3}	13839.4039
1.5×10^{-3}	16903.9918
1.75×10^{-3}	19898.1360
2×10^{-3}	22812.2634
2.25×10^{-3}	25638.7601
2.5×10^{-3}	28375.3693
3×10^{-3}	33575.9482
4×10^{-3}	42871.1424
5×10^{-3}	50751.4443
6×10^{-3}	57316.7716
7×10^{-3}	62692.7273
8×10^{-3}	66997.3602
9×10^{-3}	70350.3966
10^{-2}	72862.0738
10^{-1}	123.3069

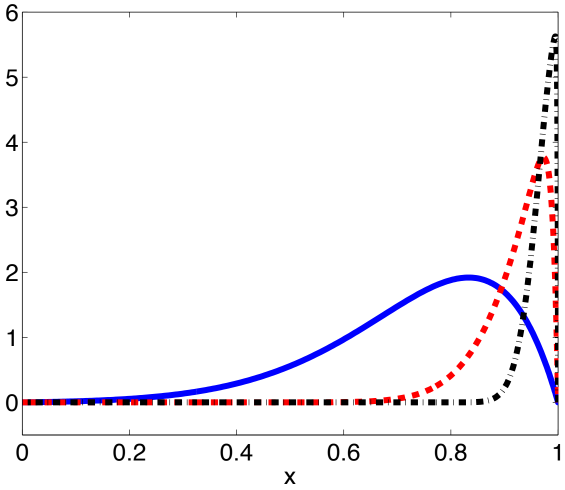
Cost $K(\varepsilon, T, M)$ w.r.t ε for $M = 1$(Left) and $M = -1$ (Right).

Cost of control $K(\varepsilon, T, M)$ w.r.t. ε - $M = -1$



Left: Cost of control w.r.t. ε for $T = \frac{1}{|M|}$; **Right**: Corresponding control v^ε in the neighborhood of T for $\varepsilon = 10^{-3}$

Corresponding worst initial condition for $M = -1$



$T = 1$ - $M = -1$ - The optimal initial condition y_0 in $(0, 1)$ for $\varepsilon = 10^{-1}$, $\varepsilon = 10^{-2}$ and $\varepsilon = 10^{-3}$.

- $y_0^\varepsilon(x) = K_\varepsilon \sin(\pi x)\exp(-\frac{Mx}{2\varepsilon})$ is a candidate !
- Estimation of the corresponding L^2 minimal control norm ?
- Weak limit of the system for ε-dependent initial condition ?
- The negative case $M < 0$ is out of reach numerically !

Attempt 2 : Asymptotic analysis w.r.t. ε

We take $M > 0$.

Optimality system :

$$\begin{cases} L_\varepsilon y^\varepsilon = 0, \quad L_\varepsilon^\star \varphi^\varepsilon = 0, & (x,t) \in Q_T, \\ y^\varepsilon(\cdot,0) = y_0^\varepsilon, & x \in (0,1), \\ v^\varepsilon(t) = y^\varepsilon(0,t) = \varepsilon \varphi_x^\varepsilon(0,t), & t \in (0,T), \\ y^\varepsilon(1,t) = 0, . & t \in (0,T), \\ \varphi^\varepsilon(0,t) = \varphi^\varepsilon(1,t) = 0, & t \in (0,T), \\ -\beta(\varepsilon)\varphi_{xx}^\varepsilon(\cdot,T) + y^\varepsilon(\cdot,T) = 0, & x \in (0,1). \end{cases}$$

$\beta(\varepsilon) \geq 0$- Regularization parameter

J.-L. Lions *Perturbations singulières dans les problèmes aux limites et en contrôle optimal.* Lecture Notes in Mathematics. Springer 1973.

Attempt 2 : Asymptotic analysis w.r.t. ε

We take $M > 0$.

Optimality system :

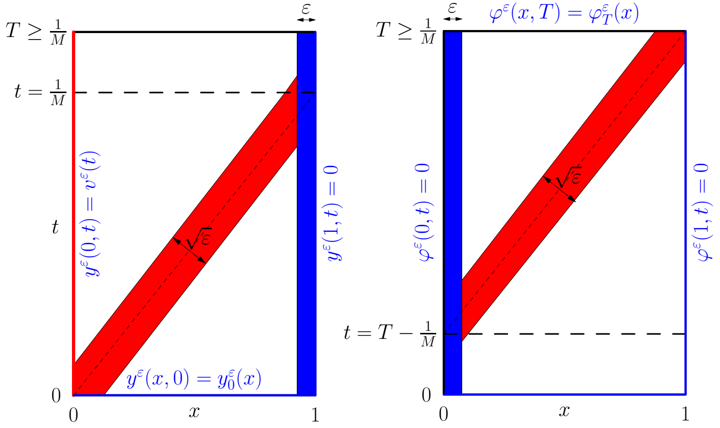
$$\begin{cases} L_\varepsilon y^\varepsilon = 0, \quad L_\varepsilon^\star \varphi^\varepsilon = 0, & (x,t) \in Q_T, \\ y^\varepsilon(\cdot,0) = y_0^\varepsilon, & x \in (0,1), \\ v^\varepsilon(t) = y^\varepsilon(0,t) = \varepsilon \varphi_x^\varepsilon(0,t), & t \in (0,T), \\ y^\varepsilon(1,t) = 0, . & t \in (0,T), \\ \varphi^\varepsilon(0,t) = \varphi^\varepsilon(1,t) = 0, & t \in (0,T), \\ -\beta(\varepsilon)\varphi_{xx}^\varepsilon(\cdot,T) + y^\varepsilon(\cdot,T) = 0, & x \in (0,1). \end{cases}$$

$\beta(\varepsilon) \geq 0$- Regularization parameter

J.-L. Lions *Perturbations singulières dans les problèmes aux limites et en contrôle optimal*. Lecture Notes in Mathematics. Springer 1973.

The situation is tricky because (assume $M > 0$)

- y^ε exhibits a boundary layer of size $\mathcal{O}(\varepsilon)$ at $x = 1$ and a boundary layer of size $\mathcal{O}(\sqrt{\varepsilon})$ along the characteristic $\{(x,t) \in Q_T, x - Mt = 0\}$;
- φ^ε exhibits a boundary layer of size $(\mathcal{O}(\varepsilon))$ at $x = 0$ and a boundary layer of size $(\mathcal{O}(\sqrt{\varepsilon}))$ along the characteristic $\{(x,t) \in Q_T, x - M(t-T) - 1 = 0\}$;



Boundary layers zone for y^ε (left) and φ^ε(right) in the case $M > 0$.

$$\begin{cases} y^\varepsilon_t - \varepsilon y^\varepsilon_{xx} + M y^\varepsilon_x = 0, & (x,t) \in (0,1) \times (0,T), \\ y^\varepsilon(0,t) = v^\varepsilon(t) = \sum_{k=0}^{m} \varepsilon^k v^k(t), \quad y^\varepsilon(1,t) = 0, & t \in (0,T), \\ y^\varepsilon(x,0) = y_0(x), & x \in (0,1), \end{cases} \quad (5)$$

$v^0, v^1, \cdots, v^m$ being known.

We construct an asymptotic approximation of the solution y^ε of (5) by using the matched asymptotic expansion method. We consider two formal asymptotic expansions of y^ε:
– the outer expansion

$$\sum_{k=0}^{m} \varepsilon^k y^k(x,t), \quad (x,t) \in (0,T)$$

– the inner expansion (boundary layer at $x = 1$)

$$\sum_{k=0}^{m} \varepsilon^k Y^k(z,t), \quad z = \frac{1-x}{\varepsilon} \in (0, \varepsilon^{-1}),\ t \in (0,T)$$

$$\begin{cases} y_t^\varepsilon - \varepsilon y_{xx}^\varepsilon + M y_x^\varepsilon = 0, & (x,t) \in (0,1)\times(0,T), \\ y^\varepsilon(0,t) = v^\varepsilon(t) = \sum_{k=0}^{m} \varepsilon^k v^k(t), \quad y^\varepsilon(1,t) = 0, & t \in (0,T), \\ y^\varepsilon(x,0) = y_0(x), & x \in (0,1), \end{cases} \tag{5}$$

$v^0, v^1, \cdots, v^m$ being known.

We construct an asymptotic approximation of the solution y^ε of (5) by using the matched asymptotic expansion method. We consider two formal asymptotic expansions of y^ε:

– the outer expansion

$$\sum_{k=0}^{m} \varepsilon^k y^k(x,t), \quad (x,t) \in (0,T) \Longrightarrow y_t^k + M y_x^k = y_{xx}^{k-1}$$

– the inner expansion (boundary layer at $x = 1$)

$$\sum_{k=0}^{m} \varepsilon^k Y^k(z,t), \quad z = \frac{1-x}{\varepsilon} \in (0, \varepsilon^{-1}),\ t \in (0,T) \Longrightarrow Y_{zz}^k + M Y_z^k = Y_t^{k-1}$$

$$y^0(x,t) = \begin{cases} y_0(x - Mt) & x > Mt, \\ v^0\left(t - \dfrac{x}{M}\right), & x < Mt. \end{cases}$$

Using the method of characteristics we find that, for any $1 \le k \le m$,

$$y^k(x,t) = \begin{cases} \displaystyle\int_0^t y_{xx}^{k-1}(x + (s-t)M, s)ds, & x > Mt, \\ v^k\left(t - \dfrac{x}{M}\right) + \displaystyle\int_0^{x/M} y_{xx}^{k-1}(sM, t - \dfrac{x}{M} + s)ds, & x < Mt. \end{cases}$$

For instance,

$$y^1(x,t) = \begin{cases} t\, y_0''(x - Mt), & x > Mt, \\ v^1\left(t - \dfrac{x}{M}\right) + \dfrac{x}{M^3}(v^0)''\left(t - \dfrac{x}{M}\right), & x < Mt, \end{cases}$$

$$y^2(x,t) = \begin{cases} \dfrac{t^2}{2} y_0^{(4)}(x - Mt), & x > Mt, \\ v^2\left(t - \dfrac{x}{M}\right) + \dfrac{x}{M^3}(v^1)''\left(t - \dfrac{x}{M}\right) \\ -\dfrac{2x}{M^5}(v^0)^{(3)}\left(t - \dfrac{x}{M}\right) + \dfrac{x^2}{2M^6}(v^0)^{(4)}\left(t - \dfrac{x}{M}\right), & x < Mt. \end{cases}$$

$$y^0(x,t) = \begin{cases} y_0(x-Mt) & x > Mt, \\ v^0\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

Using the method of characteristics we find that, for any $1 \le k \le m$,

$$y^k(x,t) = \begin{cases} \int_0^t y_{xx}^{k-1}(x+(s-t)M, s)ds, & x > Mt, \\ v^k\left(t - \frac{x}{M}\right) + \int_0^{x/M} y_{xx}^{k-1}(sM, t - \frac{x}{M} + s)ds, & x < Mt. \end{cases}$$

For instance,

$$y^1(x,t) = \begin{cases} t\, y_0''(x-Mt), & x > Mt, \\ v^1\left(t - \frac{x}{M}\right) + \frac{x}{M^3}(v^0)''\left(t - \frac{x}{M}\right), & x < Mt, \end{cases}$$

$$y^2(x,t) = \begin{cases} \frac{t^2}{2}\, y_0^{(4)}(x-Mt), & x > Mt, \\ v^2\left(t - \frac{x}{M}\right) + \frac{x}{M^3}(v^1)''\left(t - \frac{x}{M}\right) & \\ - \frac{2x}{M^5}(v^0)^{(3)}\left(t - \frac{x}{M}\right) + \frac{x^2}{2M^6}(v^0)^{(4)}\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

Lemma

$$Y^0(z,t) = y^0(1,t)\left(1 - e^{-Mz}\right), \quad (z,t) \in (0,+\infty) \times (0,T).$$

For any $1 \le k \le m$*, the solution reads*

$$Y^k(z,t) = Q^k(z,t) + e^{-Mz}P^k(z,t), \quad (z,t) \in (0,+\infty) \times (0,T),$$

where

$$P^k(z,t) = -\sum_{i=0}^{k} \frac{1}{i!} \frac{\partial^i y^{k-i}}{\partial x^i}(1,t) z^i, \quad Q^k(z,t) = \sum_{i=0}^{k} \frac{(-1)^i}{i!} \frac{\partial^i y^{k-i}}{\partial x^i}(1,t) z^i.$$

$\mathcal{X}_\varepsilon$ - a cut-off function

Theorem (Amirat, M)

Let $\gamma \in (0,1)$. Let y^ε be the solution of problem (5) and let w_0^ε be the function defined as follows

$$w_0^\varepsilon(x,t) = \mathcal{X}_\varepsilon(x) y^0(x,t) + (1-\mathcal{X}_\varepsilon(x))\, Y^0\left(\frac{1-x}{\varepsilon}, t\right).$$

Assume that $y_0 \in H^2(0,1)$, $v^0 \in H^2(0,T)$, and the matching conditions

$$v^0(t=0) = y_0(x=0), \qquad M(v^0)'(t=0) + y_0'(x=0) = 0. \tag{6}$$

Then there is a constant c_0 independent of ε such that

$$\|y^\varepsilon - w_0^\varepsilon\|_{C([0,T];L^2(0,1))} \leq c_0 \varepsilon^{\frac{1}{2}\gamma}.$$

Theorem (Amirat, M)

Let y^ε be the solution of problem (5) and let w_m^ε be the function defined as follows

$$w_m^\varepsilon(x,t) = \mathcal{X}_\varepsilon(x)\sum_{k=0}^{m}\varepsilon^k y^k(x,t) + (1-\mathcal{X}_\varepsilon(x))\sum_{k=0}^{m}\varepsilon^k Y^k\left(\frac{1-x}{\varepsilon},t\right). \qquad (7)$$

Assume that $y_0 \in C^{2m+1}[0,1]$, $v^k \in C^{2(m-k)+1}[0,T]$, $k = 0,\cdots,m$ and that the $C^{2(m-k)+1}$- matching conditions are satisfied

$$(v^k)^{(p)}(0) = \sum_{i+j=p-1}(-1)^i M^i \frac{\partial^{p+1} y^{k-1}}{\partial x^{i+2}\partial t^j}(0,0), \quad 0 \le p \le 2(m-k)+1.$$

Then there is a constant c_m independent of ε such that

$$\|y^\varepsilon - w_m^\varepsilon - \theta_m^\varepsilon\|_{C([0,T];L^2(0,1))} \le c_m \varepsilon^{\frac{2m+1}{2}\gamma}.$$

Asymptotic regular approximation at the order m (2)

We define the initial layer corrector θ_m^ε as the solution of

$$\begin{cases} \theta^\varepsilon_{mt} - \varepsilon\theta^\varepsilon_{mxx} + M\theta^\varepsilon_{mx} = 0, & (x,t)\in Q_T, \\ \theta^\varepsilon_m(0,t) = \theta^\varepsilon_m(1,t) = 0, & t\in(0,T), \\ \theta^\varepsilon_m(x,0) = \theta^\varepsilon_{m0}(x) := y_0(x) - w^\varepsilon_m(x,0), & x\in(0,1), \end{cases} \tag{8}$$

Lemma

Let θ_m^ε be the solution of problem (8). Assume $\gamma\in(0,1/2]$. Then there exists a constant c_m, independent of ε, such that

$$\|\theta^\varepsilon_m(\cdot,t)\|_{L^2(0,1)} \le c_m\left(\varepsilon^{\frac{1}{2}} + \varepsilon^{\frac{(2m+3)\gamma}{2}}\right) e^{-\frac{M^2}{2\varepsilon^\gamma}t}, \quad \forall t\in[0,T].$$

Theorem

Let y^ε be the solution of problem (5) and let w^ε_m be the function defined by (7). Assume matching and regularity condition and $\gamma\in(0,1/2]$. Then there exist two positive constants c_m and ε_0, c_m independent of ε, such that, for any $0<\varepsilon<\varepsilon_0$,

$$\|y^\varepsilon(\cdot,t) - w^\varepsilon_m(\cdot,t)\|_{L^2(0,1)} \le c_m\varepsilon^{\frac{2m+1}{2}\gamma} + c_m\left(\varepsilon^{\frac{1}{2}} + \varepsilon^{\frac{(2m+3)\gamma}{2}}\right) e^{-\frac{M^2}{2\varepsilon^\gamma}t}, \quad \forall t\in[0,T].$$

Asymptotic regular approximation at the order m (2)

We define the initial layer corrector θ_m^ε as the solution of

$$\begin{cases} \theta^\varepsilon_{mt} - \varepsilon\theta^\varepsilon_{mxx} + M\theta^\varepsilon_{mx} = 0, & (x,t) \in Q_T, \\ \theta^\varepsilon_m(0,t) = \theta^\varepsilon_m(1,t) = 0, & t \in (0,T), \\ \theta^\varepsilon_m(x,0) = \theta^\varepsilon_{m0}(x) := y_0(x) - w^\varepsilon_m(x,0), & x \in (0,1), \end{cases} \tag{8}$$

Lemma

Let θ_m^ε be the solution of problem (8). Assume $\gamma \in (0,1/2]$. Then there exists a constant c_m, independent of ε, such that

$$\|\theta^\varepsilon_m(\cdot,t)\|_{L^2(0,1)} \le c_m \left(\varepsilon^{\frac{1}{2}} + \varepsilon^{\frac{(2m+3)\gamma}{2}}\right) e^{-\frac{M^2}{2\varepsilon^\gamma}t}, \quad \forall t \in [0,T].$$

Theorem

Let y^ε be the solution of problem (5) and let w^ε_m be the function defined by (7). Assume matching and regularity condition and $\gamma \in (0,1/2]$. Then there exist two positive constants c_m and ε_0, c_m independent of ε, such that, for any $0 < \varepsilon < \varepsilon_0$,

$$\|y^\varepsilon(\cdot,t) - w^\varepsilon_m(\cdot,t)\|_{L^2(0,1)} \le c_m\varepsilon^{\frac{2m+1}{2}\gamma} + c_m \left(\varepsilon^{\frac{1}{2}} + \varepsilon^{\frac{(2m+3)\gamma}{2}}\right) e^{-\frac{M^2}{2\varepsilon^\gamma}t}, \quad \forall t \in [0,T].$$

Proposition

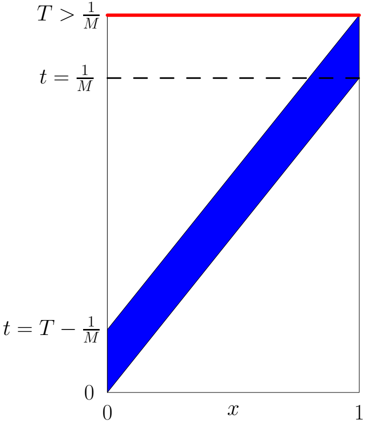
Let $m \in \mathbb{N}$, $T > \frac{1}{M}$ and $a \in]0, T - \frac{1}{M}[$. Assume regularity and matching conditions on the initial condition y_0 and functions v^k, $0 \le k \le m$. Assume moreover that

$$v^k(t) = 0, \quad 0 \le k \le m, \forall t \in [a, T].$$

Then, the solution y^ε of problem (5) satisfies the following property

$$\|y^\varepsilon(\cdot, T)\|_{L^2(0,1)} \le c_m \, \varepsilon^{\frac{(2m+1)\gamma}{2}}, \quad \forall \gamma \in (0,1)$$

for some constant $c_m > 0$ independent of ε. The function $v^\varepsilon \in C([0, T])$ defined by $v^\varepsilon := \sum_{k=0}^m \varepsilon^k v^k$ is an approximate null control for (1).



Convergence w.r.t m under conditions on y_0 and the v^k.

(i) The initial condition y_0 belongs to $C^\infty[0,1]$ and there is $b \in \mathbb{R}$ such that

$$\|y_0^{(k)}\|_{L^2(0,1)} \leq \left\lfloor \frac{k}{2} \right\rfloor !\; b^{\frac{k}{2}}, \quad \forall k \in \mathbb{N}.$$

(ii) $(v^k)_{k\geq 0}$ is a sequence of polynomials of degree $\leq p-1$, $p \geq 1$, uniformly bounded in $C^{p-1}[0,T]$.

(iii) For any $k \in \mathbb{N}$, for any $m \in \mathbb{N}$, the functions v^k and y_0 satisfy the matching conditions.

Theorem

Assume (i)-(ii)-(iii). There exist $\varepsilon_0 > 0$ and a function $\tilde{\theta}^\varepsilon \in L^2(0,T;H_0^1(0,1)) \cap C([0,T];L^2(0,1))$ satisfying an exponential decay, such that, for any fixed $0 < \varepsilon < \varepsilon_0$, we have

$$y_m^\varepsilon - w_m^\varepsilon - \tilde{\theta}^\varepsilon \to 0 \quad \text{in } C([0,T];L^2(0,1)), \quad \text{as } m \to +\infty.$$

The function $\tilde{\theta}^\varepsilon$ satisfies

$$\|\tilde{\theta}^\varepsilon\|_{C([0,T],L^2(0,1))} \leq c\, e^{-2M\frac{\varepsilon^\gamma}{\varepsilon}},$$

where c is a constant independent of ε.

(i) The initial condition y_0 belongs to $C^\infty[0,1]$ and there is $b \in \mathbb{R}$ such that

$$\|y_0^{(k)}\|_{L^2(0,1)} \leq \left\lfloor \frac{k}{2} \right\rfloor !\ b^{\frac{k}{2}}, \quad \forall k \in \mathbb{N}.$$

(ii) $(v^k)_{k\geq 0}$ is a sequence of polynomials of degree $\leq p-1$, $p \geq 1$, uniformly bounded in $C^{p-1}[0,T]$.

(iii) For any $k \in \mathbb{N}$, for any $m \in \mathbb{N}$, the functions v^k and y_0 satisfy the matching conditions.

Theorem

Assume (i)-(ii)-(iii). There exist $\varepsilon_0 > 0$ and a function $\tilde{\theta}^\varepsilon \in L^2(0,T;H_0^1(0,1)) \cap C([0,T];L^2(0,1))$ satisfying an exponential decay, such that, for any fixed $0 < \varepsilon < \varepsilon_0$, we have

$$y_m^\varepsilon - w_m^\varepsilon - \tilde{\theta}^\varepsilon \to 0 \quad \text{in } C([0,T];L^2(0,1)), \quad \text{as } m \to +\infty.$$

The function $\tilde{\theta}^\varepsilon$ satisfies

$$\|\tilde{\theta}^\varepsilon\|_{C([0,T],L^2(0,1))} \leq c\, e^{-2M\frac{\varepsilon^\gamma}{\varepsilon}},$$

where c is a constant independent of ε.

(i) The initial condition y_0 belongs to $C^\infty[0,1]$ and there is $b \in \mathbb{R}$ such that

$$\|y_0^{(k)}\|_{L^2(0,1)} \leq \left\lfloor \frac{k}{2} \right\rfloor! \; b^{\frac{k}{2}}, \quad \forall k \in \mathbb{N}.$$

(ii) $(v^k)_{k\geq 0}$ is a sequence of polynomials of degree $\leq p-1$, $p \geq 1$, uniformly bounded in $C^{p-1}[0,T]$.

(iii) For any $k \in \mathbb{N}$, for any $m \in \mathbb{N}$, the functions v^k and y_0 satisfy the matching conditions.

Theorem

Assume (i)-(ii)-(iii). There exist $\varepsilon_0 > 0$ and a function $\tilde{\theta}^\varepsilon \in L^2(0,T;H_0^1(0,1)) \cap C([0,T];L^2(0,1))$ satisfying an exponential decay, such that, for any fixed $0 < \varepsilon < \varepsilon_0$, we have

$$y_m^\varepsilon - w_m^\varepsilon - \tilde{\theta}^\varepsilon \to 0 \quad \text{in } C([0,T];L^2(0,1)), \quad \text{as } m \to +\infty.$$

The function $\tilde{\theta}^\varepsilon$ satisfies

$$\|\tilde{\theta}^\varepsilon\|_{C([0,T],L^2(0,1))} \leq c\, e^{-2M\frac{\varepsilon^\gamma}{\varepsilon}},$$

where c is a constant independent of ε.

Convergence w.r.t m under conditions on y_0 and the v^k.

(i) The initial condition y_0 belongs to $C^\infty[0,1]$ and there is $b \in \mathbb{R}$ such that

$$\|y_0^{(k)}\|_{L^2(0,1)} \leq \left\lfloor \frac{k}{2} \right\rfloor ! \; b^{\frac{k}{2}}, \quad \forall k \in \mathbb{N}.$$

(ii) $(v^k)_{k\geq 0}$ is a sequence of polynomials of degree $\leq p-1$, $p \geq 1$, uniformly bounded in $C^{p-1}[0,T]$.

(iii) For any $k \in \mathbb{N}$, for any $m \in \mathbb{N}$, the functions v^k and y_0 satisfy the matching conditions.

Theorem

Assume (i)-(ii)-(iii). There exist $\varepsilon_0 > 0$ *and a function* $\tilde{\theta}^\varepsilon \in L^2(0,T;H_0^1(0,1)) \cap C([0,T];L^2(0,1))$ *satisfying an exponential decay, such that, for any fixed* $0 < \varepsilon < \varepsilon_0$*, we have*

$$y_m^\varepsilon - w_m^\varepsilon - \tilde{\theta}^\varepsilon \to 0 \quad \textit{in } C([0,T];L^2(0,1)), \quad \textit{as } m \to +\infty.$$

The function $\tilde{\theta}^\varepsilon$ *satisfies*

$$\|\tilde{\theta}^\varepsilon\|_{C([0,T],L^2(0,1))} \leq c\, e^{-2M\frac{\varepsilon^\gamma}{\varepsilon}},$$

where c *is a constant independent of* ε*.*

Theorem

Assume (i)-(ii)-(iii). There exist $\varepsilon_0 > 0$ *such that for any fixed* $0 < \varepsilon < \varepsilon_0$*, we have*

$$\mathcal{X}_\varepsilon(x)\sum_{k=0}^{\infty}\varepsilon^k y^k(x,t) + (1-\mathcal{X}_\varepsilon(x))\sum_{k=0}^{\infty}\varepsilon^k Y^k\left(\frac{1-x}{\varepsilon},t\right) + \tilde{\theta}^\varepsilon(x) = y^\varepsilon(x,t) \quad \text{a.e. in } Q_T.$$

The function $\tilde{\theta}^\varepsilon \in L^2(0,T;H_0^1(0,1)) \cap C([0,T];L^2(0,1))$ *solves*

$$\begin{cases} L_\varepsilon(\tilde{\theta}^\varepsilon) = f^\varepsilon, & (x,t) \in Q_T), \\ \tilde{\theta}^\varepsilon(0,t) = \tilde{\theta}^\varepsilon(1,t) = 0, & t \in (0,T), \\ \tilde{\theta}^\varepsilon(x,0) = (1-\mathcal{X}_\varepsilon(x))\, e^{-M\frac{1-x}{\varepsilon}} \displaystyle\sum_{i=0}^{\infty} \frac{y_0^{(i)}(1)}{i!}(1-x)^i, \quad x \in (0,1), & x \in (0,1). \end{cases}$$

We now take into account the boundary layer on the characteristic and consider three formal asymptotic expansions of y^{ε}:
– the outer expansion

$$\sum_{k=0}^{m} \varepsilon^k y^k(x,t), \quad (x,t) \in Q_T, \quad x - Mt \neq 0$$

– the first inner expansion (on the characteristic $x - Mt = 0$)

$$\sum_{k=0}^{m} \varepsilon^{\frac{k}{2}} W^{k/2}(w,t), \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}, \ t \in (0,T)$$

– the second inner expansion (at $x = 1$)

$$\sum_{k=0}^{m} \varepsilon^{k/2} Y^{k/2}(z,\tau,t), \quad z = \frac{1-x}{\varepsilon}, \ \tau = \frac{\frac{1}{M} - t}{\sqrt{\varepsilon}}$$

We now take into account the boundary layer on the characteristic and consider three formal asymptotic expansions of y^ε:

– the outer expansion

$$\sum_{k=0}^{m} \varepsilon^k y^k(x,t), \quad (x,t) \in Q_T, \quad x - Mt \neq 0 \implies y_t^k + M y_x^k = y_{xx}^{k-1}$$

– the first inner expansion (on the characteristic $x - Mt = 0$)

$$\sum_{k=0}^{m} \varepsilon^{\frac{k}{2}} W^{k/2}(w,t), \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}, \; t \in (0,T) \implies W_t^{k/2} - W_{ww}^{k/2} = 0$$

– the second inner expansion (at $x = 1$)

$$\sum_{k=0}^{m} \varepsilon^{k/2} Y^{k/2}(z,\tau,t), \quad z = \frac{1-x}{\varepsilon}, \; \tau = \frac{\frac{1}{M} - t}{\sqrt{\varepsilon}} \implies Y_{zz}^{k/2} + M Y_z^{k/2} = Y_t^{(k-2)/2} - Y_\tau^{(k-1)/2}$$

Example: the first term

- \- y^0 solves the transport eq.:

$$\begin{cases} y^0_t + My^0_x = 0, & (x,t) \in Q_T \\ y^0(x,0) = y_0, y^0(0,t) = v^0 \end{cases} \Longrightarrow y^0(x,t) = \begin{cases} y_0(x - Mt) & x > Mt, \\ v^0\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

- \- W^0 solves the heat eq.:

$$\begin{cases} W^0_t(w,t) - W^0_{ww}(w,t) = 0, & (w,t) \in \mathbb{R} \times (0,T), \\ \lim_{w \to +\infty} W^0(w,t) = y^0((Mt)^+, t) = y_0(0), & t \in (0,T), \\ \lim_{w \to -\infty} W^0(w,t) = y^0((Mt)^-, t) = v^0(t), & t \in (0,T). \end{cases}$$

$$W^0(w,t) = \frac{1}{\sqrt{4\pi t}} \int_{\mathbb{R}} e^{-\frac{(w-s)^2}{4t}} g_0(s) ds, \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}$$

$$\Longrightarrow W^0(w,t) = \frac{y_0(0) - v^0(0)}{2} erf\left(\frac{w}{2\sqrt{t}}\right) + \frac{y_0(0) + v^(0)}{2}.$$

- $p^0_\varepsilon(x,t) = y^0(x,t) + W^0(w,t) - y^0((Mt)^\pm, t)$

Example: the first term

- - y^0 solves the transport eq.:

$$\begin{cases} y^0_t + My^0_x = 0, & (x,t) \in Q_T \\ y^0(x,0) = y_0, y^0(0,t) = v^0 \end{cases} \implies y^0(x,t) = \begin{cases} y_0(x - Mt) & x > Mt, \\ v^0\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

- - W^0 solves the heat eq.:

$$\begin{cases} W^0_t(w,t) - W^0_{ww}(w,t) = 0, & (w,t) \in \mathbb{R} \times (0,T), \\ \lim_{w \to +\infty} W^0(w,t) = y^0((Mt)^+, t) = y_0(0), & t \in (0,T), \\ \lim_{w \to -\infty} W^0(w,t) = y^0((Mt)^-, t) = v^0(t), & t \in (0,T). \end{cases}$$

$$W^0(w,t) = \frac{1}{\sqrt{4\pi t}} \int_{\mathbb{R}} e^{-\frac{(w-s)^2}{4t}} g_0(s) ds, \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}$$

$$\implies W^0(w,t) = \frac{y_0(0) - v^0(0)}{2} erf\left(\frac{w}{2\sqrt{t}}\right) + \frac{y_0(0) + v^(0)}{2}.$$

- $p^0_\varepsilon(x,t) = y^0(x,t) + W^0(w,t) - y^0((Mt)^\pm, t)$

Example: the first term

- \- y^0 solves the transport eq.:

$$\begin{cases} y_t^0 + M y_x^0 = 0, & (x,t) \in Q_T \\ y^0(x,0) = y_0, y^0(0,t) = v^0 \end{cases} \implies y^0(x,t) = \begin{cases} y_0(x - Mt) & x > Mt, \\ v^0\left(t - \frac{x}{M}\right), & x < Mt. \end{cases}$$

- \- W^0 solves the heat eq.:

$$\begin{cases} W_t^0(w,t) - W_{ww}^0(w,t) = 0, & (w,t) \in \mathbb{R} \times (0,T), \\ \lim_{w \to +\infty} W^0(w,t) = y^0((Mt)^+, t) = y_0(0), & t \in (0,T), \\ \lim_{w \to -\infty} W^0(w,t) = y^0((Mt)^-, t) = v^0(t), & t \in (0,T). \end{cases}$$

$$W^0(w,t) = \frac{1}{\sqrt{4\pi t}} \int_{\mathbb{R}} e^{-\frac{(w-s)^2}{4t}} g_0(s) ds, \quad w = \frac{x - Mt}{\sqrt{\varepsilon}}$$

$$\implies W^0(w,t) = \frac{y_0(0) - v^0(0)}{2} erf\left(\frac{w}{2\sqrt{t}}\right) + \frac{y_0(0) + v^(0)}{2}.$$

- $p_\varepsilon^0(x,t) = y^0(x,t) + W^0(w,t) - y^0((Mt)^\pm, t)$

Example: the first term

- $p_\varepsilon^0(x,t) = y^0(x,t) + W^0(w,t) - y^0((Mt)^\pm, t)$

- Y^0 solves the ODE: $z = \frac{1-x}{\varepsilon}$

$$\begin{cases} Y^0_{zz}(z,\tau,t) + MY^0_z(z,\tau,t) = 0, & (z,\tau,t) \in \mathbb{R}^+_\star \times \mathbb{R} \times (0,T), \\ Y^0(0,\tau,t) = 0, \quad \lim_{z\to+\infty} Y^0(z,\tau,t) = p^0_\varepsilon(1,t), & (\tau,t) \in \mathbb{R} \times (0,T). \end{cases}$$

$$Y^0(z,\tau,t) = p^0_\varepsilon(1,t)\left(1 - e^{-Mz}\right), \quad (z,\tau,t) \in \mathbb{R}^+ \times \mathbb{R} \times (0,T).$$

- $P^0_\varepsilon(x,t) = p^0_\varepsilon(x,t) + Y^0(z,\tau,t) - p^0_\varepsilon(1,t) = p^0_\varepsilon(x,t) - p^0_\varepsilon(1,t)e^{-Mz}$

Example: the first term

- $p^0_\varepsilon(x,t) = y^0(x,t) + W^0(w,t) - y^0((Mt)^\pm, t)$

- Y^0 solves the ODE: $z = \frac{1-x}{\varepsilon}$

$$\begin{cases} Y^0_{zz}(z,\tau,t) + MY^0_z(z,\tau,t) = 0, & (z,\tau,t) \in \mathbb{R}^+_\star \times \mathbb{R} \times (0,T), \\ Y^0(0,\tau,t) = 0, \quad \lim_{z\to+\infty} Y^0(z,\tau,t) = p^0_\varepsilon(1,t), & (\tau,t) \in \mathbb{R} \times (0,T). \end{cases}$$

$$Y^0(z,\tau,t) = p^0_\varepsilon(1,t)\left(1 - e^{-Mz}\right), \quad (z,\tau,t) \in \mathbb{R}^+ \times \mathbb{R} \times (0,T).$$

- $P^0_\varepsilon(x,t) = p^0_\varepsilon(x,t) + Y^0(z,\tau,t) - p^0_\varepsilon(1,t) = p^0_\varepsilon(x,t) - p^0_\varepsilon(1,t)e^{-Mz}$

Example: the first term

- $p_\varepsilon^0(x,t) = y^0(x,t) + W^0(w,t) - y^0((Mt)^\pm, t)$
- Y^0 solves the ODE: $z = \frac{1-x}{\varepsilon}$

$$\begin{cases} Y^0_{zz}(z,\tau,t) + MY^0_z(z,\tau,t) = 0, & (z,\tau,t) \in \mathbb{R}^+_\star \times \mathbb{R} \times (0,T), \\ Y^0(0,\tau,t) = 0, \quad \lim_{z\to+\infty} Y^0(z,\tau,t) = p_\varepsilon^0(1,t), & (\tau,t) \in \mathbb{R} \times (0,T). \end{cases}$$

$$Y^0(z,\tau,t) = p_\varepsilon^0(1,t)\left(1 - e^{-Mz}\right), \quad (z,\tau,t) \in \mathbb{R}^+ \times \mathbb{R} \times (0,T).$$

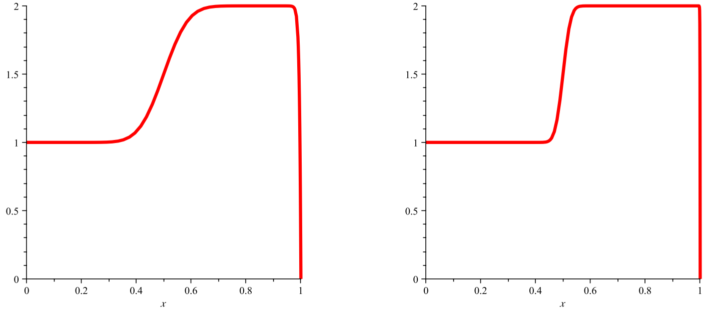
- $P_\varepsilon^0(x,t) = p_\varepsilon^0(x,t) + Y^0(z,\tau,t) - p_\varepsilon^0(1,t) = p_\varepsilon^0(x,t) - p_\varepsilon^0(1,t)e^{-Mz}$

Example: the first order case

$$v(t) = \alpha, \quad y^0(x) = \beta$$

$$P_\varepsilon^0(x,t) = W^0\left(\frac{x - Mt}{\varepsilon}, t\right) - W^0\left(\frac{1 - Mt}{\varepsilon}, t\right) e^{-M\frac{1-x}{\varepsilon}}$$

$$W^0(w,t) = \frac{\beta - \alpha}{2} erf\left(\frac{w}{2\sqrt{t}}\right) + \frac{\beta + \alpha}{2}$$



$P_0^\varepsilon(x, 1/2)$, $x \in (0,1)$, $t = 1/2$ for $M = 1$; $\varepsilon = 5 \times 10^{-3}$(Left), $\varepsilon = 5 \times 10^{-4}$ (Right).

Theorem (First Approximation)

Assume $v^0 \in H^2([0,T])$, $y^0 \in H^2([0,1])$. *Then* $\exists C > 0$ *independent of* ε *s.t.*

$$\|y^\varepsilon - (P^0_\varepsilon + \sqrt{\varepsilon} P^{1/2}_\varepsilon)\|_{C([0,T],L^2(0,1))} \leq C\sqrt{\varepsilon}.$$

Theorem (m- approximation)

Assume $v^0 \in H^{2(m+1)}([0,T])$, $y^0 \in H^{2(m+1)}([0,1])$. *Then* $\exists C_m > 0$ *independent of* ε *and* $\theta^\varepsilon_m \in C([0,T];L^2(0,1))$ *s.t.*

$$\|y^\varepsilon - (P^0_\varepsilon + \sqrt{\varepsilon} P^{1/2}_\varepsilon + \cdots \varepsilon^{\frac{2m+1}{2}} P^{\frac{2m+1}{2}} + \theta^\varepsilon_m)\|_{C([0,T],L^2(0,1))} \leq C_m \varepsilon^{\frac{m+1}{2}}.$$

Theorem (First Approximation)

Assume $v^0 \in H^2([0,T])$, $y^0 \in H^2([0,1])$. *Then* $\exists C > 0$ *independent of* ε *s.t.*

$$\|y^\varepsilon - (P^0_\varepsilon + \sqrt{\varepsilon} P^{1/2}_\varepsilon)\|_{C([0,T],L^2(0,1))} \leq C\sqrt{\varepsilon}.$$

Theorem (m- approximation)

Assume $v^0 \in H^{2(m+1)}([0,T])$, $y^0 \in H^{2(m+1)}([0,1])$. *Then* $\exists C_m > 0$ *independent of* ε *and* $\theta^\varepsilon_m \in C([0,T]; L^2(0,1))$ *s.t.*

$$\|y^\varepsilon - (P^0_\varepsilon + \sqrt{\varepsilon} P^{1/2}_\varepsilon + \cdots \varepsilon^{\frac{2m+1}{2}} P^{\frac{2m+1}{2}} + \theta^\varepsilon_m)\|_{C([0,T],L^2(0,1))} \leq C_m \varepsilon^{\frac{m+1}{2}}.$$

Theorem (First Approximation)

Assume $v^0 \in H^2([0,T])$, $y^0 \in H^2([0,1])$. Then $\exists C > 0$ independent of ε s.t.

$$\|y^\varepsilon - (P_\varepsilon^0 + \sqrt{\varepsilon} P_\varepsilon^{1/2})\|_{C([0,T],L^2(0,1))} \leq C\sqrt{\varepsilon}.$$

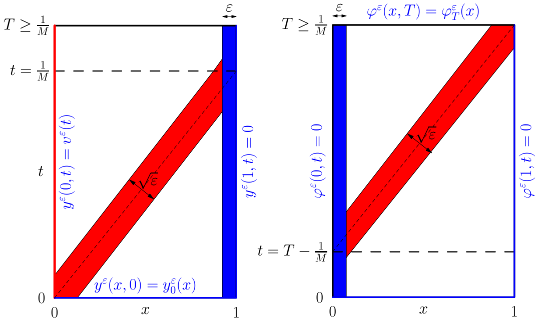
Theorem (m- approximation)

Assume $v^0 \in H^{2(m+1)}([0,T])$, $y^0 \in H^{2(m+1)}([0,1])$. Then $\exists C_m > 0$ independent of ε and $\theta_m^\varepsilon \in C([0,T];L^2(0,1))$ s.t.

$$\|y^\varepsilon - (P_\varepsilon^0 + \sqrt{\varepsilon} P_\varepsilon^{1/2} + \cdots \varepsilon^{\frac{2m+1}{2}} P^{\frac{2m+1}{2}} + \theta_m^\varepsilon)\|_{C([0,T],L^2(0,1))} \leq C_m \varepsilon^{\frac{m+1}{2}}.$$

Optimality system

$$
\begin{cases}
L_\varepsilon y^\varepsilon = 0, \quad L_\varepsilon^\star \varphi^\varepsilon = 0, & (x,t) \in Q_T, \\
y^\varepsilon(\cdot,0) = y_0^\varepsilon, & x \in (0,1), \\
v^\varepsilon(t) = y^\varepsilon(0,t) = \varepsilon \varphi_x^\varepsilon(0,t), & t \in (0,T), \\
y^\varepsilon(1,t) = 0, . & t \in (0,T), \\
\varphi^\varepsilon(0,t) = \varphi^\varepsilon(1,t) = 0, & t \in (0,T), \\
-\beta(\varepsilon)\varphi_{xx}^\varepsilon(\cdot,T) + y^\varepsilon(\cdot,T) = 0, & x \in (0,1), \\
\beta(\varepsilon) = \mathcal{O}(\varepsilon^m)
\end{cases}
\tag{9}
$$



We introduce the following change of unknown

$$y^\varepsilon(x,t) = c_\varepsilon e^{\frac{-Mx}{2\varepsilon}} e^{-\frac{\gamma M^2 t}{4\varepsilon}} z^\varepsilon(x,t), \quad \forall (x,t) \in Q_T,$$

leading to

$$L_\varepsilon y^\varepsilon := c_\varepsilon e^{\frac{-Mx}{2\varepsilon}} e^{-\frac{\gamma M^2 t}{4\varepsilon}} \left(z_t^\varepsilon - \varepsilon z_{xx}^\varepsilon + 2M z_x^\varepsilon - \frac{M^2}{4\varepsilon}(\gamma + 3) z^\varepsilon \right).$$

Easier case

$$\begin{cases} y^\varepsilon_{tt} + \varepsilon\Delta^2 y^\varepsilon - \Delta y^\varepsilon = 0, & \text{in } Q_T, \\ y^\varepsilon = 0, \quad \partial_\nu y^\varepsilon = v^\varepsilon 1_{\Gamma_T}, & \text{on } \Sigma_T, \\ (y^\varepsilon(\cdot,0), y^\varepsilon_t(\cdot,0)) = (y_0, y_1), & \text{on } \Omega. \end{cases}$$

Theorem (Lions)

Assume $(y_0, y_1) \in L^2(\Omega) \times H^{-1}(\Omega)$. Assume that (Ω, Γ_T, T) satisfies a geometric control condition. For any $\varepsilon > 0$, let v^ε be the control of minimal $L^2(\Gamma_T)$ for y^ε. Then,

$$(\sqrt{\varepsilon} v^\varepsilon, y^\varepsilon) \to (v, y) \quad in \quad L^2(\Gamma_T) \times L^\infty(0, T; L^2(\Omega)), \quad as \quad \varepsilon \to 0$$

where v is the control of minimal $L^2(\Gamma_T)$-norm for y, solution in $C^0([0,T]; L^2(\Omega)) \times C^1([0,T]; H^{-1}(\Omega))$ of :

$$\begin{cases} y_{tt} - \Delta y = 0, & in\ Q_T, \\ y = v 1_{\Gamma_T}, & on\ \Sigma_T, \\ (y(\cdot,0), y_t(\cdot,0)) = (y_0, y_1), & in\ \Omega. \end{cases}$$

The end

- Y. Amirat, A. Münch, *Asymptotic analysis of an advection-diffusion equation and application to boundary controllability*. Asymptotic analysis.
- J-.M Coron, S. Guerrero, *Singular optimal control: a linear 1-D parabolic-hyperbolic example*, 2005.
- E. Fernandez-Cara, A. Münch, *Strong convergence approximations of null controls for the 1D heat equation*, 2013.
- O. Glass, *A complex-analytic approach to the problem of uniform controllability of a transport equation in the vanishing viscosity limit*, 2010.
- J. Kevorkian, J.-D. Cole,*Multiple scale and singular perturbation methods*, 1996.
- P. Lissy, *Explicit lower bounds for the cost of fast controls for some 1-D parabolic or dispersive equations, and a new lower bound concerning the uniform controllability of the 1-D transport-diffusion equation*, 2015.
- A. Münch, *Numerical estimate of the cost of boundary controls for the equation $y_t - \varepsilon y_{xx} + My_x = 0$ with respect to ε*. SEMA SIMAI Springer Series. Vol. 17.
- A. Münch, D. Souza, *A mixed formulation for the direct approximation of L^2-weighted controls for the linear heat equation*, 2015.
- Y. Ou and P. Zhu, *The vanishing viscosity method for the sensitivity analysis of an optimal control problem of conservation laws in the presence of shocks*, 2013.

THANK YOU FOR YOUR ATTENTION