Research concentrated in two areas, control and parameter estimation. In the control area, results were obtained in the development, analysis, and numerical testing of computational techniques. In the parameter estimation and inverse problems area, results include theoretical frameworks for stability and convergence of approximation schemes, regulation techniques, augmented Lagrangian methods, and estimation of nonlinearities.
AIR FORCE FINAL TECHNICAL REPORT

Grant No.
AFOSR - 84 - 0398

For the period:
September 1984 - February 1988
3 years and 6 months' extension

Prepared by: H.T. Banks
August 1, 1988
Summary of Research Effort

The research efforts supported by this grant have two separate but closely related thrusts: (i) Control and (ii) parameter estimation (inverse problems) for distributed parameter systems including delay and partial differential equations. A diverse number of topics have been investigated and can be summarized as follows.

I. Control (the main emphasis was the development, analysis, and numerical testing of computational techniques):

   (i) Numerical methods for computation of feedback gains in high dimensional LQR problems (a hybrid method: Chandrasekhar start up; modified Kleinman-Newton-Smith iteration for the gains).

   (ii) Approximation techniques for finite dimensional compensators in infinite dimensional feedback control problems.

   (iii) Approximate solutions of operator Riccati equations: regularity, convergence.

   (iv) Feedback control techniques for infinite dimensional systems.

   (v) Control and stabilization of visco-elastic structures.

   (vi) Approximation in delay and Volterra type equations.
II. *Parameter estimation and inverse problems* (with emphasis on development and analysis of computational techniques for specific applications in mechanics and biology):

(i) Theoretical frameworks for stability and convergence of approximation schemes: variational and semigroup formulations.

(ii) Regularization techniques: Compactness, discretization, Tikhonov techniques.

(iii) Augmented Lagrangian methods.

(iv) Estimation of damping in flexible structures: composite and viscoelastic materials.

(v) Estimation of growth, predation, dispersal, size-structure in population models.

(vi) Estimation of nonlinearities in distributed systems.
Air Force Final Technical Report

Grant No. AFOSR - 84 - 0398

September 1984 - February 1988
3 years and 6 months' extension

H.T. Banks


[1986, July 2] Estimation of Stiffness and Damping in Cantilevered Euler-Bernoulli Beams with Tip Bodies.


[1987, May] Parameter estimation techniques for interaction and redistribution models: a predator-prey example.


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[1987, May] Parameter estimation techniques for interaction and redistribution models: a predator-prey example.

ON A VARIATIONAL APPROACH
TO SOME PARAMETER ESTIMATION PROBLEMS*

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May, 1985


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On a Variational Approach to Some Parameter Estimation Problems

ABSTRACT

We consider examples (1-D seismic, large flexible structures, bioturbation, nonlinear population dispersal) in which a variational setting can provide a convenient framework for convergence and stability arguments in parameter estimation problems.
A Comparison of Stability and
Convergence Properties of Techniques
for Inverse Problems

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January 1986

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Institute for Computer Applications in Science and Engineering (ICASE), NASA Langley
Research Center, Hampton, VA, which is operated under NASA Contracts NAS1-17070
and NAS1-18107.
A Comparison of Stability and Convergence Properties of Techniques for Inverse Problems

Abstract

We consider a series of numerical examples and compare several algorithms for estimation of coefficients in differential equation models. Unconstrained, constrained and Tikhonov regularization methods are tested for the behavior with regard to both convergence (of approximation methods for the states and parameters) and stability (continuity of the estimates obtained with respect to perturbations in the data or observed states).
QUANTITATIVE MODELING OF GROWTH
AND DISPERSAL IN POPULATION MODELS

H.T. Banks and K.A. Murphy

January, 1986

LCDS #86-4
QUANTITATIVE MODELING OF GROWTH
AND DISPERSAL IN POPULATION MODELS *

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ABSTRACT

We discuss techniques for the estimation of nonlinearities and state-dependent coefficients in parabolic partial differential equations. Applications to density-dependent population dispersal and nonlinear growth/predation models are presented. Computational results using parallel and vector architectures are discussed.


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QUANTITATIVE MODELING OF GROWTH 
AND DISPERsal IN POPULATION MODELS*

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ABSTRACT

We discuss techniques for the estimation of nonlinearities and state-dependent
coefficients in parabolic partial differential equations. Applications to
density-dependent population dispersal and nonlinear growth/predation models are
presented. Computational results using parallel and vector architectures are discussed.

* Lecture presented at the International Symposium on Mathematical Biology, November

+ Research supported in part by the National Science Foundation under NSF Grant
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ARO-DAA6-29-83-K-0029. Part of the research was carried out while the authors
were visiting scientists at the Institute for Computer Applications in Science and
Engineering (ICASE), NASA Langley Research Center, Hampton, VA 23665, which is
operated under NASA Contract NAS1-17070.
We report here on a part of our investigations on methods to estimate continuum material parameters, and specifically stiffness and damping parameters in structures described by an Euler-Bernoulli formulation of the dynamics. Our efforts have been motivated in large part by research on large flexible space structures. Among such space structures of interest are plate and beam-like truss structures, space platforms with multiple appendages including solar panels, robot arms and masts with tip bodies (e.g., the shuttle orbiter with beam/mass configurations) and large antennas. These structures are highly flexible, possess relatively low damping characteristics, and in general won't support their own weight in earth's gravity. Their flexible members (truss beams, panels) are usually constructed of composite materials (e.g., graphite epoxy) while membrane-like woven mesh surfaces are found in the antenna reflectors. Thus, in these investigations one must deal with complex composite structures and variable (in space and time) geometry and material properties for which continuum models with variable parameters offer some obvious advantages.

The identification of parameter estimation techniques which we describe here are important for model development and analysis, periodic material parameter updates in structures, as well as being a precursor to and integral part of the development of sophisticated control and stabilisation strategies for large flexible structures. We focus here on the possibilities of estimating viscoelastic damping of Voigt-Kelvin type (Clough and Penzien, 1975; Popov, 1968) – i.e. where the damping moment is proportional to the strain rate. While there is growing evidence that damping in composite material structures is significantly more complex than that arising from the Voigt-Kelvin hypothesis, there are materials for which the Voigt-Kelvin assumption is a good approximation. Therefore such models provide an excellent class on which to start in development and testing of methods.

In addition to our investigations on approximation methods for estimation problems, we have also been exploring the use of special architectures-array processors and vector machines – in conjunction with the methods and algorithms we are developing. A brief discussion of certain aspects of our findings in this area is included below.

The results presented here are based on a conservative state space form of the dynamical equations for a cantilevered beam with tip body attached to the free end. That is, we consider the higher order analogue of the classical formulation in which a second order (in time and space derivatives) hyperbolic equation is rewritten as a first order vector system of equations by choosing the natural states of strain \( \varepsilon \) and velocity \( \dot{v} \). Due to space limitations, we shall attempt to keep details, discussions, and notation to a minimum. For more complete and careful discussions we refer readers to (Banks and Rosen, 1985 and 1986).

As we have indicated above, the structures of interest are in general quite complex. The simplest problems involve beam and plate-like models or models for membrane-like surfaces. One popular and useful class of dynamical system models involves a cantilevered beam with tip body and base acceleration. Such models are useful, for example, in studying shuttle-deployed mast with attached payload – e.g. antenna – as
COMPUTATIONAL METHODS FOR THE IDENTIFICATION OF SPATIALLY VARYING STIFFNESS AND DAMPING IN BEAMS

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* This research was supported in part by the National Science Foundation under NSF Grant MCS-8504316, the Air Force Office of Scientific Research under Contract AFOSR-84-0398, and the National Aeronautics and Space Administration under NASA Grant NAG-1-517.

** This research was supported in part by the Air Force Office of Scientific Research under Contract AFOSR-84-0393.

+ Part of this research was carried out while the authors were visiting scientists at the Institute for Computer Applications in Science and Engineering (ICASE), NASA Langley Research Center, Hampton, VA 23665-5225, which is operated under NASA Contracts NAS1 - 17070 and NAS1 - 18107.
Computational Methods for the Identification of Spatially Varying Stiffness and Damping in Beams

ABSTRACT

A numerical approximation scheme for the estimation of functional parameters in Euler-Bernoulli models for the transverse vibration of flexible beams with tip bodies is developed. The method permits the identification of spatially varying flexural stiffness and Voigt-Kelvin viscoelastic damping coefficients which appear in the hybrid system of ordinary and partial differential equations and boundary conditions describing the dynamics of such structures. An inverse problem is formulated as a least squares fit to data subject to constraints in the form of a vector system of abstract first order evolution equations. Spline-based finite element approximations are used to finite dimensionalize the problem. Theoretical convergence results are given and numerical studies carried out on both conventional (serial) and vector computers are discussed.
THE IDENTIFICATION OF A DISTRIBUTED PARAMETER MODEL FOR A FLEXIBLE STRUCTURE

by

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August 1986

LCDS #86-32
We develop a computational method for the estimation of parameters in a distributed model for a flexible structure. The structure we consider (part of the "RPL experiment") consists of a cantilevered beam with a thruster and linear accelerometer at the free end. The thruster is fed by a pressurized hose whose horizontal motion effects the transverse vibration of the beam. We use the Euler-Bernoulli theory to model the vibration of the beam and treat the hose-thruster assembly as a lumped or point mass-dashpot-spring system at the tip. Using measurements of linear acceleration at the tip, we estimate the hose parameters (mass, stiffness, damping) and a Voigt-Kelvin viscoelastic structural damping parameter for the beam using a least squares fit to the data.

We consider spline based approximations to the hybrid (coupled ordinary and partial differential equations) system; theoretical convergence results and numerical studies with both simulation and actual experimental data obtained from the structure are presented and discussed.
A NUMERICAL ALGORITHM FOR OPTIMAL FEEDBACK GAINS
IN HIGH DIMENSIONAL LQR PROBLEMS

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October 1986

Research supported in part by the National Aeronautics and Space Administration under NASA grant NAG-1-517, the Air Force Office of Scientific Research under contracts No. AFOSR-84-0398 and AFOSR-85-0303, and the National Science Foundation under NSF grant MCS-8504316. Parts of the research were carried out while the authors were visiting scientists at the Institute for Computer Applications in Science and Engineering (ICASE), NASA Langley Research Center, Hampton, VA 23665, which is operated under NASA contracts NAS1-17070 and NAS1-18107.
A Numerical Algorithm for Optimal Feedback Gains in High Dimensional LQR Problems

H.T. Banks
K.Ito

ABSTRACT

We propose a hybrid method for computing the feedback gains in linear quadratic regulator problems. The method, which combines use of a Chandrasekhar type system with an iteration of the Newton-Kleinman form with variable acceleration parameter Smith schemes, is formulated so as to efficiently compute directly the feedback gains rather than solutions of an associated Riccati equation. The hybrid method is particularly appropriate when used with large dimensional systems such as those arising in approximating infinite dimensional (distributed parameter) control systems (e.g., those governed by delay-differential and partial differential equations). Computational advantages of our proposed algorithm over the standard eigenvector (Potter, Laub-Schur) based techniques are discussed and numerical evidence of the efficacy of our ideas presented.

Key Words: LQR problems, feedback gains, distributed parameter systems, computational algorithm, Chandrasekhar system, Newton-Kleinman scheme, Smith method.
ANALYZING FIELD STUDIES OF INSECT DISPERSAL USING TWO-DIMENSIONAL TRANSPORT EQUATIONS

by

H.T. Banks, P.M. Kareiva and L. Zia

November 1986 LCDS/CCS #86-48
Analyzing Field Studies of Insect Dispersal
Using Two-Dimensional Transport Equations

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proceeds in a heuristic and iterative fashion, much like an experimental inquiry (see Zia 1986 for numerical test examples and details on procedures to follow).

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Analyzing Field Studies of Insect Dispersal Using Two-Dimensional Transport Equations

ABSTRACT

A variety of diffusion and convection/diffusion models were fit to field mark-recapture data (from Hawkes 1974) for female cabbage root flies (Delia brassicae Bouché). By comparing the performance of different models we were able to test Hawkes' hypothesis that anemotaxis is key to Delia's discovery of Brassica crops. Whereas models lacking a convection term totally failed, models with a convection term explained 39-44% of the observed variance in Delia recapture density. The direction of the best-fit convection vector was towards Brassica and in almost perfect opposition to the prevailing winds. This suggests that Delia fly upwind in the presence of Brassica odors. The application of diffusion/convection models to insect dispersal is discussed in general, with special emphasis on parameter identification methods. These methods (which are new to the biological literature) allow one to find realistic dispersal models that describe field mark-recapture data.
INVERSE PROBLEMS IN THE MODELING OF VIBRATIONS OF FLEXIBLE BEAMS

by


January 1987

LCDS/CCS #87-3
INVERSE PROBLEMS IN THE MODELING OF VIBRATIONS OF FLEXIBLE BEAMS

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** This research was supported in part by the Air Force Office of Scientific Research under Contract AFOSR-84-0393.
Inverse Problems in the Modeling of Vibrations of Flexible Beams

ABSTRACT

The formulation and solution of inverse problems for the estimation of parameters which describe damping and other dynamic properties in distributed models for the vibration of flexible structures is considered. Motivated by a slewing beam experiment, the identification of a nonlinear velocity dependent term which models air drag damping in the Euler-Bernoulli equation is investigated. Galerkin techniques are used to generate finite dimensional approximations. Convergence estimates and numerical results are given. The modeling of, and related inverse problems for the dynamics of a high pressure hose line feeding a gas thruster actuator at the tip of a cantilevered beam are then considered. Approximation and convergence are discussed and numerical results involving experimental data are presented.
MODELING AND ESTIMATION IN
SIZE STRUCTURED POPULATION MODELS

by

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March 1987

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MODELING AND ESTIMATION IN SIZE STRUCTURED POPULATION MODELS*

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*Invited lecture by the first author at the Research Symposium, Second Autumn Course on Mathematical Ecology, International Centre for Theoretical Physics, Trieste, Italy, December 8-12, 1986.
The authors would like to thank Alice Fusfeld Low of the California Department of Fish and Game (CDFG) for providing the striped bass data used in some of the investigations reported above.

The research reported here was supported in part by the National Science Foundation (H.T.B. and C.W.) under NSF Grant MCS-8504316, the Air Force Office of Scientific Research (H.T.B., C.W. and F.K.) under Contracts AFOSR-84-0398 and F-49620-86-C-011, the CDFG Striped Bass Stamp Funds (L.W.B.), and the Fonds zur Förderung der Wissenschaftlichen Forschung (Austria) (F.K.) under Project No. 53206.
ABSTRACT

We report on current investigations involving both deterministic and stochastic versions of size structured population models of the McKendrick - Von Foerster type. Simulation studies that demonstrate several mechanisms of size dispersion are presented. We also present preliminary computational results for inverse problems involving the estimation of survival and growth parameters for larval fish from size structured field data.
A THEORETICAL FRAMEWORK FOR CONVERGENCE
AND CONTINUOUS DEPENDENCE OF ESTIMATES IN
INVERSE PROBLEMS FOR
DISTRIBUTED PARAMETER SYSTEMS

by

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March 1987

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A THEORETICAL FRAMEWORK FOR CONVERGENCE
AND CONTINUOUS DEPENDENCE OF ESTIMATES
IN INVERSE PROBLEMS FOR DISTRIBUTED PARAMETER SYSTEMS

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one can show that $A(q)$ generates a $C_0$ semigroup $T(t;q)$ on $H$. If $b > 0$ in $(B')$, this semigroup is uniformly exponentially stable and if in $(B')$ we replace $|\psi|_H$ by $|\psi|_{B'}$ and have $b > 0$, the semigroup is analytic. For Euler-Bernoulli beams, the general case handles viscous and spatial hysteresis damping (with uniform exp. stability if the damping coefficient is strictly positive) while Kelvin-Voigt damping is included in the analytic semigroup case.

Identification problems for these second order systems may be formulated in a manner analogous to the first order case outlined above; a convergence/stability theory under weak compactness assumptions (typically $Q$ can be taken as a subset of $C(\Omega)$ with the supremum metric) can be given using the resolvent form of the Trotter-Kato theorem. This yields results that are a significant improvement over those currently in the research literature. Details will be given in a forthcoming manuscript.

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A Theoretical Framework for Convergence and Continuous Dependence of Estimates in Inverse Problems for Distributed Parameter Systems

Abstract

In this note we announce a framework in which one can treat very general classes of parameter estimation problems for distributed systems. Using this approach one can obtain both convergence and continuous dependence (stability) results under very weak regularity and compactness assumptions on the set of admissible parameters. The framework includes both first and second order abstract systems of importance in applications.
Parameter estimation techniques for interaction and redistribution models: a predator-prey example

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Summary. The use of parameter estimation techniques for partial differential equations is illustrated using a predator-prey model. Whereas ecologists have often estimated parameters in models, they have not previously been able to do so for models that describe interactions in heterogeneous environments. The techniques we describe for partial differential equations will be generally useful for models of interacting species in spatially complex environments and for models that include the movement of organisms. We demonstrate our methods using field data from a ladybird beetle (Coccinella septempunctata) and aphid (Uroleucon nigrotrabeculatum) interaction. Our parameter estimation algorithms can be employed to identify models that explain better than 80% of the observed variance in aphid and ladybird densities. Such parameter estimation techniques can bridge the gap between detail-rich experimental studies and abstract mathematical models. By relating the particular best-fit models identified from our experimental data to other information on Coccinella behavior, we conclude that a term describing local taxis of ladybirds towards prey (aphids in this case) is needed in the model.

Key words: Parameter estimation – Species interaction – Redistribution – Heterogeneous environments

Although mathematical models of species interactions command much attention in the ecological literature, their usefulness is sometimes questioned (see, for example, Simberloff 1983). One problem with models in ecology is that they are difficult to explicitly relate to field data. By assuming that interacting populations are at an equilibrium, Schoener (1974) and Belovsky (1984) have been able to use numerical least-squares methods to estimate parameters in models on the basis of field data. These efforts, however, depend on explicit analytic representations for the functions solutions being observed or fit to data. Usually such explicit solutions are possible only for the simplest of models (Mueller and Ayala 1981) or for the equilibrium points of more complex models. Furthermore, in the ecological literature parameter estimation techniques have not, to our knowledge, been applied to transient dynamic models of spatially structured interactions (i.e., interactions in which densities vary in space and are altered by dispersal). Since there is a growing interest in non-equilibrium models (Chesson and Case 1985) and in models that allow organisms to move about in a heterogeneous environment (Levin 1974; Wiens et al. 1985), there is a need for parameter estimation techniques that do not rely on writing down a particular formula which represents the solution to a model.

In this paper, we present parameter estimation techniques for models that take the form of partial differential equations. Such models can be used to represent species interactions in heterogeneous environments plus a wide variety of movement behaviors. The mathematical theory behind these techniques is developed elsewhere (Banks and Kareiva 1983; Banks et al. 1985; Banks and Murphy 1986; 1987). Our goal here is to make experimental ecologists aware of that they may: spatially and temporally structured field data (i.e., densities at position $x_1, x_2, \ldots, x_m$ at each of the times $t_1, t_2, \ldots, t_k$), there is the possibility of using these data to identify parameters in models of interacting populations with dispersal. We will illustrate the use of such parameter estimation techniques by applying our methods to field data we have collected on a predator-prey interaction between ladybird beetles (Coccinella septempunctata) and aphids (Uroleucon nigrotrabeculatum).

The parameter estimation problem for general interaction and redistribution models

Interaction and redistribution of species can be generally modeled by equations of the form

$$\frac{\partial N_i}{\partial t} = \frac{\partial}{\partial x} \left( D_i(t, x, N_i) \frac{\partial N_i}{\partial x} \right) \frac{\partial}{\partial x} (V_i(t, x, N_i) N_i)$$

$$+ f_i(t, x, N_1, N_2)$$

(1a)

$$\frac{\partial N_2}{\partial t} = \frac{\partial}{\partial x} \left( D_2(t, x, N_2) \frac{\partial N_2}{\partial x} \right) \frac{\partial}{\partial x} (V_2(t, x, N_2) N_2)$$

$$+ f_2(t, x, N_1, N_2)$$

(1b)

where $N_1$ and $N_2$ are the densities of two interacting species that vary in space (i.e., with respect to $x$). The $f_i$ and $f_2$ represent the local "intrinsic" or "interaction terms" for each species – these could be competition functions, predator-prey terms, or host-disease terms. The first two terms on the right side of (1a) and (1b) describe the movement (or "redistribution") of $N_i$ and $N_2$ with respect to $x$. The movement terms with $D_i$, in the parentheses correspond to

*Offprint requests to: H.T. Banks*
...eters for: nonlinear interaction terms, nonlinear diffusion terms, nonlinear convection terms, and taxes towards or away from other organisms. Thus we will clearly have the ability to identify biologically realistic models of species interactions in spatially heterogeneous environments.

Our approach using parameter estimation is not, however, a panacea for population modelers. Our experience indicates that the models which describe field data well usually include numerous parameters and are difficult to analyze (Banks and Kareiva 1983; Banks et al. 1985). Sometimes we are left with detailed models that can only be explored by exhaustive numerical studies. In addition, there is the danger that so-called "best-fit" models are biological nonsense. The techniques we have used are so powerful that rarely do we fail to find some model which generates numerical solutions closely matched to the data.

Parameter and model identification approaches are best viewed as one tool in the arsenal of population biologists. Once population data have led to a suite of models such as examples A-D in Table 1, experiments need to be performed to test the models or components of the models. For instance, using the equations presented in Table 1 we could make predictions about ladybird and aphid population dynamics for any set of initial conditions, and then test those predictions. Alternatively, theoreticians, more interested in general features of models, could examine the properties of models that are simplified, but qualitatively similar to those identified in Table 1.

Ideally, we would like to verify models by direct observation of individual demography and individual movement behavior. Unfortunately, these sorts of observations are not always possible. Indeed, we were able to make these observations on Coccinella only when we arranged a 0.1 m × 10 m line of goldenrod as our experimental arena. As the vegetation becomes more two-dimensional (even a one-meter wide strip), detailed behavioral observations become increasingly difficult. In a variety of settings (e.g. pest management, studies of the spread of invading organisms, etc.), data on population densities at different times and places may be the only information that is practically available. In these cases, parameter estimation algorithms can help generate reasonable first-guesses for models of population interaction, which can then focus subsequent empirical efforts.

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ESTIMATION OF NONLINEARITIES IN PARABOLIC MODELS FOR GROWTH, PREDATION AND DISPERSAL OF POPULATIONS

by

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ESTIMATION OF NONLINEARITIES IN PARABOLIC MODELS FOR GROWTH, PREDATION AND DISPERsal OF POPULATIONS

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ABSTRACT

A convergence theory is given for approximation techniques to treat inverse problems involving systems of nonlinear parabolic partial differential equations. These techniques can be used to estimate density-dependent dispersal coefficients in population models, as well as nonlinear growth and predation terms. Numerical experiences with the resulting algorithms on both conventional (scalar) and vector computers are reported along with an indication of performance of the methods with field data from prey-predator experiments.
We survey some problems and related recent results in computational methods for two classes of problems for distributed parameter systems: parameter estimation or inverse problems and feedback control.

I. INTRODUCTION

In this lecture we shall give a survey of some of our recent and current efforts in the Center for Control Sciences at Brown University. We shall restrict our attention to research projects involving theoretically sound computational aspects of parameter estimation and feedback control in problems described by partial differential equations. As time permits, the topics listed below will be discussed.

II. THEORETICAL FRAMEWORK FOR PARAMETER ESTIMATION

We consider first order systems dependent on parameters \( q \in Q \) as given by an abstract equation

\[
\begin{align*}
\dot{u}(t) &= A(q)u(t) + F(t,q) \\
u(0) &= u_0(q)
\end{align*}
\]

(2.1)

in a Hilbert space \( H \). We seek to estimate the parameters \( q \) using observations \( u(t;\hat{q}) \) for \( u(t;q) \) in a least-squares fit criterion. We assume that \( H \) is a metric space with metric \( d \) and for \( q \in Q \), \( A(q) \) is the infinitesimal generator of a \( \mathbb{C}_0 \) semigroup on \( H \). We assume that \( A(q) \) is defined through a parameter dependent sesquilinear form \( o(q)(\cdot,\cdot) \) associated with the weak or variational form of (2.1). Briefly, let \( V \) be a Hilbert space that is continuously and densely imbedded in \( H \). Denote a family of parameter dependent sesquilinear forms by \( o(q):V \times V \rightarrow \mathbb{C}, q \in Q \). We assume that \( o(q) \) possesses the following properties:

(A) Continuity: For \( q, \hat{q} \in Q \), we have for all \( \phi, \psi \in V \)

\[
|o(q)(\phi,\psi) - o(\hat{q})(\phi,\psi)| \leq d(q,\hat{q})|\phi|_V|\psi|_V.
\]

(B) Coercivity: There exists \( c_1 > 0 \) and some \( \lambda \) such that for \( q \in Q, \phi, \psi \in V \) we have

\[
o(q)(\phi,\psi) + |\phi|_H^2 \geq c_1|\phi|_V.
\]

(C) Boundedness: There exist \( c_2 > 0 \) such that for \( q \in Q, \phi \in V \) we have

\[
o(q)(\phi,\psi) < c_2|\phi|_V.
\]

Under these assumptions, \( o \) defines in the usual manner operators \( A(q) \) such that \( o(q)(\phi,\psi) = \langle A(q)\phi,\psi \rangle_H \) for \( \phi \in \text{dom} \( A(q) \)), \( \psi \in V \) with \( \text{dom} \( A(q) \)) dense in \( V \). Furthermore, \( A(q) \) is the generator of an analytic semigroup \( T(t;q) \) on \( H \) (indeed, \( A(q) \) is sectorial with \( (I-A(q))\text{dom}(A(q)) = H \)). Property (B) guarantees that the resolvent operator \( R_1(A(q)) = (I-A(q))^{-1} \) exists as a bounded operator on \( H \).

We may then consider Galerkin type approximations in the context of these sesquilinear forms. Let \( H^N \) be a family of finite dimensional subspaces of \( H \) satisfying \( P^N \subset V \subset H \) where \( P^N \) is the orthogonal projection of \( H \) onto \( H^N \). We further assume that \( H^N \subset V \) and possesses certain \( V \)-approximation properties. If we now consider the restriction of \( o(q)(\cdot,\cdot) \) to \( H^N \), we obtain operators \( A^N(q):H^N \rightarrow H^N \) which, because of (B), satisfy a uniform dissipative inequality and can be shown to generate semigroups \( T^N(t;q) \) in \( H^N \).

Using a resolvent convergence form of the Trotter-Kato theorem to establish convergence properties of \( T^N(t;q^N) \) to \( T(t;q) \) whenever \( \{q^N\} \) is any arbitrary sequence converging to \( q \) in \( d \)-metric, one can establish a convergence and stability theory for the resulting approximating least-squares estimation problems.

Among the examples that can be treated immediately with the above theory are the usual coefficient and boundary parameter identification problems for parabolic systems (in this case \( F = L_2(\Omega) \) and \( V = H^2_0(\Omega) \) or some other appropriately chosen subspace of \( H^2(\Omega) \) with modified boundary conditions). This theoretical framework can also readily be used for domain identification problems arising in thermal tomography.
The first step of our hybrid method requires the solution of $n(m-p)$ simultaneous equations, while each iteration of the usual Newton-Kleinman step requires the solution of a Lyapunov equation for the $n \times n$ symmetric estimates of $P$.

However, one can use factorization ideas and the Smith method for Lyapunov equations to reformulate the Newton-Kleinman method as a direct iterative method for the $m \times n$ gain $K$, thereby providing additional computational advantages. To speed up our calculations and improve convergence in the Smith algorithm, we have used a variable stepsize Smith method to solve the Lyapunov equations.

Our initial numerical experiments with this hybrid algorithm have provided quite encouraging results. For example, if $n$ is the dimension of our approximating systems, we have observed in our examples with 1-dimensional parabolic systems that the traditional eigenvector based methods (Potter, Laub-Schur) exhibit computational effort (and time) that grows like $n^3$ whereas the hybrid method time grows like $n$.

IV. CONCLUDING REMARKS

Much of the research discussed in this survey lecture involves very recent and current results. Some of it involves joint efforts with other investigators (including K. Ito, Y. Wang, F. Kojima, D.J. Inman, H. Cudney, R. Fabiano, G. Rosen, S. Reich and C. Wang) and in several cases manuscripts with the detailed results are currently being written. At the time of the lecture we shall provide a bibliography available on these and related results.

V. ACKNOWLEDGEMENTS

This research was supported in part under grants NSF MCS-8504316, NASA NAG-1-517, AFOSR-84-0398, and AFOSR-F49620-86-C-0111. Part of the research was carried out while the author was a visiting scientist at the Institute for Computer Applications in Science and Engineering (ICASE), NASA Langley Research Center which is operated under NASA Contracts NAS1-17070 and NAS1-18107.
PARAMETER IDENTIFICATION TECHNIQUES FOR THE ESTIMATION OF DAMPING IN FLEXIBLE STRUCTURE EXPERIMENTS

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Abstract

We report on our use of spline based inverse procedures to estimate damping coefficients in distributed parameter systems for flexible structures. Damping models involving viscous (air) damping and Kelvin-Voigt damping in an Euler-Bernoulli framework are used to analyze data from vibration experiments with composite material beams.

I. Introduction

In this presentation we report on continuing efforts that we have pursued for the past year. These efforts involve a combination of experimental investigations with the simultaneous development of the mathematical and computational aspects of a theoretical methodology to support the experiments.

Our long term goals include the understanding of damping mechanisms in complex distributed structures constructed from composite materials. Our interest has obvious motivation from and potential consequences for the procedures using cubic B-spline elements for the simultaneous development of spline based approximation schemes coupled with an approximation method for the infinite dimensional system (2.1)- (2.5). For the efforts discussed here, we approximated the stress via Galerkin procedures using cubic B-spline elements as explained in (BGRW). This results in an approximate solution u which satisfies a readily-solved finite dimensional system approximating (2.1)-(2.5). We use this in the criterion (2.6) in place of u, thereby obtaining a family of approximating estimation problems involving minimization over Q of

\[ J(q) = \sum_{i=1}^{M} \left( \mathbf{a}(i,t) \right) - \mathbf{a}(t)^2 \]  

over an admissible class Q of parameter values. In this fit-to-data criterion \( \mathbf{a}(i,t) \) are the observations (data) for the tip acceleration at \( i = 1 \) of the beam.

This estimation problem cannot, of course, be solved analytically; however, one can employ iterative optimization schemes coupled with an approximation method for the infinite dimensional system (2.1). For the efforts discussed here, we approximated the system via Galerkin procedures using cubic B-spline elements as explained in [BGRW]. This results in an approximate solution \( \mathbf{u}^N \) which satisfies a readily-solved finite dimensional system approximating (2.1)-(2.5). We use this in the criterion (2.6) in place of \( \mathbf{u} \), thereby obtaining a family of approximating estimation problems involving minimization over \( \mathbf{Q} \) of

\[ J(q) = \sum_{i=1}^{M} \left( \mathbf{a}(i,t) \right) - \mathbf{a}(t)^2 \]  

Solving these, we obtain a sequence of estimates \( \mathbf{c}^N \) for best-fit parameters in the original estimation problem. A theory for convergence of these estimates can be obtained (see e.g. [BGRW]) for details, but we shall not discuss this aspect of the computational techniques here since the focus of this report is the use of these techniques in studying damping mechanisms in composite material structures.

We have assumed here that the observations are taken with tip accelerometers since that is precisely the case for the experiments discussed below. However, we could equally well assume velocity observations are taken; indeed, we have also used these methods with experiments in which a laser vibrometer was used to obtain velocity measurements. These and related findings will be detailed in a separate manuscript currently in preparation.

Furthermore, in our findings discussed here, we have concentrated on attempts to characterize the damping in terms of Kelvin-Voigt and/or viscous (air) damping. There is considerable evidence to suggest that damping mechanisms in composite materials are significantly more complex than the ones described by a combination of viscous and Kelvin-Voigt damping. Indeed, current conjectures include models that involve hysteretic or hereditary (time and/or space) effects. Recent theoretical results [21] provide a convenient mathematical framework for treating inverse problems for such models; we are currently using the associated computational techniques to investigate the possibility of describing experimental data in terms of models with hysteretic damping.

II. Mathematical Foundations

The basic mathematical model that we have considered in connection with the efforts on which we report in such a note consists of the equations for a cantilevered Euler-Bernoulli equation with tip mass, damping, and an applied transverse force. Specifically we take as our model the system for transverse vibrations of a long slender (length \( L \)) cantilevered beam:

\[
\frac{p}{2} \frac{d^2}{dt^2} \left( \frac{d^2}{dx^2} + c_p \frac{d}{dx} \right) - c_p \frac{d}{dx} \frac{d}{dx} u(t,x) = f(x,t), \quad 0 < x < L, \quad t > 0, \\
\mathbf{u}(0,t) = \frac{d}{dx} \mathbf{u}(0,t) = 0, \quad t > 0, \\
E \frac{d^2}{dt^2} \left( \frac{d^2}{dx^2} + c_p \frac{d}{dx} \right) u(t,0) = 0, \quad t > 0, \\
E \frac{d^2}{dt^2} \left( \frac{d^2}{dx^2} + c_p \frac{d}{dx} \right) u(t,L) = m \frac{d^2}{dt^2} u(t,L), \quad t > 0, \\
\mathbf{u}(t,L) = \mathbf{u}(t,0) = \phi(t), \quad 0 < x < L, \quad t > 0.
\]

Here \( p \) is the linear mass density, \( m \) is the tip mass, \( c_p \) and \( c_p \) are damping coefficients for Kelvin-Voigt and viscous (air) damping, respectively, and \( f \) is a parameter dependent (\( f \) for the point of impact, \( T \) for the duration) term representing a transverse force such as that obtained with a force hammer. The functions \( \mathbf{u} \) and \( \phi \) represent

\begin{align*}
\text{CH2505-6/67/0000-1392S17.00 © 1967 IEEE} & \quad 1352
\end{align*}

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given initial displacement and velocity of the beam. We assume that we are given observations - in this case, of tip acceleration - from which we wish to estimate unknown parameters. In general these include the stiffness coefficient \( E \) as well as the damping parameters \( c_p \) and the input parameter \( T \). Denoting this collection of unknown parameters by \( q = \{E,F_p,T\} \), we may formulate this inverse problem as the least-squares estimation problem of minimizing the functional
If we try to estimate \( \gamma \) and \( c_{p1} \) using modal techniques (via \% critical damping and principles relating \( \lambda \) to \( \gamma \) and \( c_{p1} \) similar to that noted in the discussion of the previous experiment), we obtain values \( \gamma_{p1} = .2982 \) slug/(ft/sec) and \( c_{p1,dd} = .4511 \) slug-ft/sec. If we use these in the model equations (2.1) - (2.5), we find that the response is damped out much too quickly and does not resemble the experimental data.

A final comment on our findings in this example has important implications for use of modal methods in attempts to understand damping mechanisms in distributed parameter structures. While we found that the viscous damping (\( \gamma \)) was extremely important in the overall modeling of the low frequency mode and the Kelvin-Voigt damping (\( c_{p1} \)) was most important in modeling correctly the two high frequency modes, the damping does not decouple on the modes. We believe this poses serious difficulties for any attempts to understand damping mechanisms using only modal techniques.

V. Acknowledgements

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References


AN APPROXIMATION THEORY FOR THE
IDENTIFICATION OF NONLINEAR DISTRIBUTED
PARAMETER SYSTEMS

by

H. T. Banks, Simeon Reich and I. G. Rosen

April 1988

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AN APPROXIMATION THEORY FOR THE IDENTIFICATION OF NONLINEAR DISTRIBUTED PARAMETER SYSTEMS

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***This research was supported in part under grants AFOSR-84-0393 and AFOSR-87-0356.

+Part of this research was carried out while the first and third authors were visiting scientists at the Institute for Computer Applications in Science and Engineering (ICASE), NASA Langley Research Center, Hampton, VA, which is operated under NASA contract NAS1-18107.
An Approximation Theory for the Identification of Nonlinear Distributed Parameter Systems

ABSTRACT

An abstract approximation framework for the identification of nonlinear distributed parameter systems is developed. Inverse problems for nonlinear systems governed by strongly maximal monotone operators (satisfying a mild continuous dependence condition with respect to the unknown parameters to be identified) are treated. Convergence of Galerkin approximations and the corresponding solutions of finite dimensional approximating identification problems to a solution of the original infinite dimensional identification problem is demonstrated using the theory of nonlinear evolution systems and a nonlinear analog of the Trotter-Kato approximation result for semigroups of bounded linear operators. The nonlinear theory developed here is shown to subsume an existing linear theory as a special case. It is also shown to be applicable to a broad class of nonlinear elliptic operators and the corresponding nonlinear parabolic partial differential equations to which they lead. An application of the theory to a quasilinear model for heat conduction or mass transfer is discussed.
SEMIGROUP THEORY AND
NUMERICAL APPROXIMATION FOR
EQUATIONS IN LINEAR VISCOELASTICITY

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May 1988

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Abstract

We consider the following abstract integro-differential equation

\[ \ddot{u}(t) + A \left[ E u(t) - \int_{-\tau}^{0} g(s) u(t + s) \, ds \right] = f(t) \]

on a Hilbert space. Such equations arise in the modeling of linear viscoelastic beams. The equation is reformulated as an abstract Cauchy problem, and several approximation schemes are discussed. Well-posedness and convergence results are given in the context of linear semigroup theory. Results of numerical eigenvalue calculations for various approximation schemes are discussed.
The Augmented Lagrangian Method for Equality
and Inequality Constraints in Hilbert Spaces

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Augmented Lagrangian Method for Equality and Inequality Constraints in Hilbert Spaces

Abstract

In this paper, we consider a class of Lagrange multiplier methods, called the augmented Lagrangian method for the minimizations with equality and inequality constraints in Hilbert spaces. We obtain a local square-root convergence of this method without strict complementary conditions when finite many inequality constraints are augmented. This result seems to even generalize the known results in the finite dimensional case.
On the Regularity of Solutions of an Operator Riccati Equation Arising in Linear Quadratic Optimal Control Problems for Hereditary Differential Systems

by

Kazufumi Ito

May 1986

LCDS #86-27
ON THE REGULARITY OF SOLUTIONS OF
AN OPERATOR RICCATI EQUATION ARISING
IN LINEAR QUADRATIC OPTIMAL CONTROL
PROBLEMS FOR HEREDITARY DIFFERENTIAL SYSTEMS

by

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Research under grants AFOSR-84-0398 and AFOSR-85-0303, and the
National Aeronautics and Space Administration under grant NAG-1-517.
On the Regularity of Solutions of an Operator Riccati Equation Arising in Linear Quadratic Optimal Control Problems for Hereditary Differential Systems

Abstract

In this paper operator Riccati equations of evolution and algebraic types arising in the linear quadratic optimal control problem for hereditary differential systems are considered. Regularity results of their solutions are obtained. Spectrally, for the system with single point delay we show that the optimal feedback kernel function $L^{10}$ is $C^\infty$. This study is motivated by our numerical experiments [8] in computing the optimal feedback gain via an algebraic Riccati equation, which indicate that such a function is smooth. The regularity result is essential in obtaining a rate of convergence of numerical approximations of the optimal feedback gain operator.
APPROXIMATION OF INFINITE DELAY AND
VOLterra TYPE EQUATIONS

by

K. Ito and F. Kappel

September 1986

LCDS #86-35
APPROXIMATION OF INFINITE DELAY AND VOLterra TYPE EQUATIONS

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2) Supported in part by the Air Force Office of Scientific Research under Contract AFORS-84-0398 and in part by the Fonds zur Förderung der wissenschaftlichen Forschung, Austria, under project No. S206.
"Approximation of infinite delay and Volterra type equations"
by K. Ito and F. Kappel

Summary

Linear autonomous functional differential equations of neutral type include Volterra integral and integrodifferential equations as special cases. The paper considers numerical approximation of solutions to these equations by first converting the initial value problem to an abstract Cauchy problem in a product space ($\mathbb{R}^n \times$ weighted $L^2$-space) and then using abstract approximation results for $C_0$-semigroups combined with Galerkin type ideas. In order to obtain concrete schemes subspaces of Legendre and Laguerre polynomials are used. The convergence properties of the algorithms are demonstrated by several examples.

Running head: Volterra type equations

Subject classification: 34G10, 34K99, 45D05, 45J05, 45L10
FINITE DIMENSIONAL COMPENSATORS
FOR INFINITE DIMENSIONAL SYSTEMS
VIA GALERKIN-TYPE APPROXIMATION

by

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This research was supported in part by the Air Force Office of Scientific Research under grants AFOSR-84-0398 and AFOSR-85-0303, and the National Aeronautics and Space Administration under grant NAG-1-517.
Finite Dimensional Compensators for Infinite Dimensional Systems via Galerkin-Type Approximation

Abstract

In this paper we discuss existence and construction of stabilizing compensators for linear time-invariant system defined on Hilbert spaces. We establish an existence result using Galerkin-type approximation in which independent basis elements are used instead of the complete set of eigenvectors. A design procedure based on approximate solutions of optimal regulator and optimal observer via Galerkin-type approximation is given and the Schumacher approach is used to reduce a dimension of compensators. A detail discussion for parabolic and hereditary differential systems is included.
THE AUGMENTED LANGRANGIAN METHOD
FOR PARAMETER ESTIMATION
IN ELLIPTIC SYSTEMS
by
Kasufumi Ito and Karl Kunisch
April 1987
LCDS/CCS #87-37
The Augmented Lagrangian Method for Parameter Estimation in Elliptic Systems

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Abstract

In this paper a new technique for the estimation of parameters in elliptic partial differential equations is developed. It is a hybrid method combining the output least-square and the equation error method. The new method is realized by an augmented Lagrangian formulation and convergence as well as rate of convergence proofs are provided. Technically the critical step is the verification of a coercivity estimate of an appropriately defined Lagrangian functional. To obtain this coercivity estimate a seminorm regularization technique is used.
CHANDRASEKAR EQUATIONS FOR INFINITE DIMENSIONAL SYSTEMS: PART II.
UNBOUNDED INPUT AND OUTPUT CASE

by

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April 1987

LCDS/CCS #87-16
Chandrasekar Equations for Infinite Dimensional Systems:

Part II. Unbounded Input and Output Case

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Abstract

A set of equations known as Chandrasekhar equations arising in the linear quadratic optimal control problem is considered. In this paper, we consider the linear time-invariant systems defined in Hilbert spaces involving unbounded input and output operators. For a general class of such systems, we derive the Chandrasekhar equations and establish the existence, uniqueness, and regularity results of their solutions.
STRONG CONVERGENCE AND CONVERGENCE RATES
OF APPROXIMATING SOLUTIONS FOR ALGEBRAIC
RICCATI EQUATIONS IN HILBERT SPACES

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April 1987

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STRONG CONVERGENCE AND CONVERGENCE RATES
OF APPROXIMATING SOLUTIONS FOR ALGEBRAIC RICCATI
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*Invited lecture, Third International Conference on Control and Identification of Distributed Parameter Systems, July 6-12, 1986, Vorau, Austria.
Strong Convergence and Convergence Rates of Approximating Solutions for Algebraic Riccati Equations in Hilbert Spaces

Abstract

In this paper, we consider the linear quadratic optimal control problem on infinite time interval for linear time-invariant systems defined on Hilbert spaces. The optimal control is given by a feedback form in terms of solution $\Pi$ to the associated algebraic Riccati equation (ARE). A Ritz type approximation is used to obtain a sequence $\Pi^N$ of finite dimensional approximations of the solution to ARE. A sufficient condition that shows $\Pi^N$ converges strongly to $\Pi$ is obtained. Under this condition, we derive a formula which can be used to obtain a rate of convergence of $\Pi^N$ to $\Pi$. We demonstrate and apply the results for the Galerkin approximation for parabolic systems and the averaging approximation for hereditary differential systems.
CHANDRASEKHAR EQUATIONS FOR INFINITE DIMENSIONAL SYSTEMS*

KAZUFUMI ITO AND ROBERT K. POWERS

Abstract. In this paper we derive the Chandrasekhar equations for linear time invariant systems defined on Hilbert spaces using a functional analytic technique. An important consequence of this is that the solution to the evolutional Riccati equation is strongly differentiable in time and one can define a "strong" solution of the Riccati differential equation. A detailed discussion on the linear quadratic optimal problem for hereditary differential systems is also included.

Key words. Chandrasekhar equations, Riccati operator, regularity results, infinite dimensional systems

AMS(MOS) subject classification. 49

I. Introduction. The Chandrasekhar equations [14] are an alternative form to the Riccati equations from which the optimal feedback gain operator may be calculated directly. If the system has a small number of inputs and outputs, the Chandrasekhar algorithm offers significant reduction in the computational complexity for determining the optimal feedback gain. As observed in [20], this is much more evident in the infinite dimensional case if the optimal feedback gain operator is calculated numerically using some approximation method. In this case, the number of states grows linearly to the order of approximation.

The purpose of this paper is to derive Chandrasekhar equations for systems defined by evolution equations on Hilbert spaces in which the input and output operators are assumed to be bounded. The form of the Chandrasekhar equations derived immediately implies that the solution of the associated Riccati equation is strongly differentiable in time, and it allows us to define a "strong" solution of the Riccati equation. Another important consequence of this is that the optimal control for the linear quadratic regulator (LQR) problem is continuously differentiable if the initial datum is sufficiently smooth.

The Chandrasekhar equations for infinite dimensional systems have been discussed in [4] and [7] using a Lions-type framework [17]. However, the equations derived in [4] and [7] are satisfied in the distributional sense. In [22], Sorine derived a set of Chandrasekhar equations satisfied in a strong sense for parabolic systems. Sorine's derivation relied on the analyticity of the semigroup and thus does not apply to general systems. Our approach differs from those above in that it uses an approximation technique. A sequence of approximating optimal control problems is chosen for which the Chandrasekhar equations may be derived as in the finite dimensional case (see [6], [14], and [16]). Convergence is then established and the appropriate equations are shown to be satisfied. In this paper, our considerations are restricted to the LQR problem, but the results are also applicable to the Kalman filtering problem [8].

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A UNIFORMLY DIFFERENTIABLE APPROXIMATION SCHEME
FOR DELAY SYSTEMS USING SPLINES

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A uniformly differentiable approximation scheme for delay systems using splines

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Abstract

A new spline-based scheme is developed for linear retarded functional differential equations within the framework of the semigroups on the Hilbert space $\mathbb{R}^N \times L^2$. The approximating semigroups preserve (uniformly) the logarithmic sectorial property (i.e., the differentiability) of the solution semigroup. We prove the convergence of the scheme both in $W^{2,2}, \mathbb{R}^N \times L^2$, and using the uniform differentiability we are able to establish error estimates and obtain the quadratic convergence for a class of initial data. We also apply the scheme for computing the feedback solutions to the linear quadratic regulator problem. The uniform differentiability is again the essential basis for obtaining a complete theory for convergence of the Riccati solutions.

1. Introduction and preliminaries

In this paper we consider the linear hereditary control system

$$x(t) = \sum A_i x(t - \theta_i) + \int_0^t A(t) x(t - \theta) d\theta + B u(t), \ t \geq 0,$$

$$x(0) = x_0, \quad x(t) \in X \text{ and } y(t) \in \mathbb{F}^N$$

where $-\tau = \theta_1 < \cdots < \theta_N = 0, \ x(t) \in \mathbb{F}^N, \ u(t) \in \mathbb{F}^M$ and $y(t) \in \mathbb{F}^P$. Furthermore, $A$ is a new-matrix valued square integrable function on $[-\tau,0)$. It is well-known that, for $(n,\theta) \in \mathbb{Z} = \mathbb{F}^N \times L^2[-\tau,0;\mathbb{F}^M]$ and $u \in L_t^2([-\tau,0);\mathbb{F}^M)$, system (1.1) admits a unique solution $x \in L_t^2([-\tau,T;\mathbb{F}^P]) \cap \mathcal{H}(0,T;\mathbb{F}^P)$ for any $T > 0$. We define the operators $S(t), \ t \geq 0$, by

$$S(t)(n,\theta) = (x(t),x_n), \ t \geq 0, \ (n,\theta) \in \mathbb{Z},$$

where $x(t)$ is the solution of (1.1) with initial data $(n,\theta)$ and $u(t) = 0$. $x_n$ is the function defined by $x_n(\theta) = x(t,\theta), -\tau \leq t \leq 0$. $S(\cdot)$ is a $C_0$-semigroup on $\mathbb{Z}$ with infinitesimal generator $A$ given by (see [1], for instance)

$$A((n,\theta),0) = A((n,\theta),0) = (L(n,\theta),0) \text{ for } (n,\theta) \in \text{ dom } A,$$

where

$$L = \sum_{i=1}^N A_i \delta_\theta,$$

If we define the input operator $B: \mathbb{F}^M \to \mathbb{Z}$ and the output operator $C: \mathbb{Z} \to \mathbb{F}^P$ by

$$B u = (Bu,0), \ u \in \mathbb{F}^M,$$

$$C(n,\theta) = C_0(n,\theta) \in \mathbb{Z},$$

then (1.1) is equivalent to the following abstract system in $Z$

$$\dot{x}(t) = Ax(t) + B u(t), \ t \geq 0,$$

$$x(0) = (n,\theta),$$

$$y(t) = Cx(t), \ t \geq 0,$$

i.e. a function $x([0,\tau]) \in \mathbb{F}^P$ is a solution of (1.1) if and only if the function $x(t) = (x(t),x_n), t \geq 0$, is a mild solution of (1.3) which means

$$x(t) = S(t)(n,\theta) + \int_0^t S(t-s)B u(s) ds, \ t \geq 0.$$
ICASE

ON NON-CONVERGENCE OF ADJOINT SEMIGROUPS
FOR CONTROL SYSTEMS WITH DELAYS

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ABSTRACT

It is shown that the adjoints of a spline based approximation scheme for delay equations do not converge strongly.

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