## Boundary Velocity Suboptimal Control of Incompressible Flow in Cylindrically Perforated Domain

Peter Kogut

Department of Differential Equations, Dnipropetrovs'k National University, Ukraine

Workshop on PDE's, Optimal Design and Numerics, Benasque, 2009 – p. 1/2

### The Definition of a cylindrically perforated domain $\Omega_{\varepsilon}$



(a) The cell of perforation

(b) The domain  $\Omega_{\varepsilon}$ 

Workshop on PDE's, Optimal Design and Numerics, Benasque, 2009 – p. 2/1

The domain  $\Omega_{\varepsilon}$  is defined by removing the thin cylinders  $T_{\varepsilon}^{\mathbf{k}}$  from  $\Omega$ . We use the following decomposition for the boundary of this domain:

$$\partial\Omega_{\varepsilon} = \Gamma^1_{\varepsilon} \cup \Gamma^2_{\varepsilon} \cup \Gamma^3 \cup \partial T_{\varepsilon}.$$

We consider three types of possible cross-sizes of thin cylinders. If the limit of

$$\sigma_{\varepsilon} = \varepsilon^2 \left( \log 1/r_{\varepsilon} \right). \tag{1}$$

as  $\varepsilon$  tends to zero, is positive and finite then the cross-size of the cylinders is called critical.

If  $\lim_{\varepsilon \to 0} \sigma_{\varepsilon} = +\infty$ , the cross-size of cylinders is smaller and if  $\lim_{\varepsilon \to 0} \sigma_{\varepsilon} = 0$ , the cross-size is larger.

#### The statement of optimal control problem

Find a boundary velocity field  $\overline{\alpha}_{\varepsilon} = (\alpha_{\mathbf{k}_1}, \alpha_{\mathbf{k}_2}, ..., \alpha_{\mathbf{k}_{J_{\varepsilon}}})$  and a corresponding velocity-pressure pair  $(\mathbf{y}_{\varepsilon}, p_{\varepsilon})$  such that the functional

$$\mathcal{J}_{\varepsilon}(\overline{\alpha}_{\varepsilon}, \mathbf{y}_{\varepsilon}) = \lambda \int_{\Omega_{\varepsilon}} |\nabla \mathbf{y}_{\varepsilon}|^2 dx + \frac{\beta \varepsilon}{r_{\varepsilon}} \sum_{j=1}^{J_{\varepsilon}} \int_{\partial T_{\varepsilon}^{\mathbf{k}_j}} |\alpha_{\mathbf{k}_j}|^2 d\mathcal{H}^2 \quad (2)$$

is minimized subject to the steady-state Navier-Stokes equations

$$-\nu \Delta \mathbf{y}_{\varepsilon} + (\mathbf{y}_{\varepsilon} \cdot \nabla) \mathbf{y}_{\varepsilon} + \nabla p_{\varepsilon} = \mathbf{f}_{\varepsilon} \quad \text{in } \Omega_{\varepsilon}, \tag{3}$$

$$\operatorname{div} \mathbf{y}_{\varepsilon} = 0 \quad \text{in } \Omega_{\varepsilon}, \tag{4}$$

$$\mathbf{y}_{\varepsilon}|_{\Gamma_{\varepsilon}^{1}} = \mathbf{y}_{\varepsilon}^{1}, \ \mathbf{y}_{\varepsilon}|_{\Gamma_{\varepsilon}^{2}} = \mathbf{y}_{\varepsilon}^{2}, \ \mathbf{y}_{\varepsilon}|_{\Gamma^{3}} = 0,$$
 (5)

$$\mathbf{y}_{\varepsilon}\big|_{\partial T_{\varepsilon}^{\mathbf{k}_{j}}} = \alpha_{\mathbf{k}_{j}}, \quad \forall \, j = 1, \dots, J_{\varepsilon}.$$
(6)

### The set of admissible solutions

We say that a triplet  $(\overline{\alpha}_{\varepsilon}, \mathbf{y}_{\varepsilon}, p_{\varepsilon})$  is admissible to the optimal control problem, if  $\overline{\alpha}_{\varepsilon} \in \mathbf{U}_{\varepsilon}$ , where

$$\mathbf{U}_{\varepsilon} = \begin{cases} \overline{\alpha}_{\varepsilon} = \left(\alpha_{\mathbf{k}_{1}}, \alpha_{\mathbf{k}_{2}}, ..., \alpha_{\mathbf{k}_{J_{\varepsilon}}}\right) & \alpha_{\mathbf{k}_{j}} = \mathbf{u}|_{\partial T_{\varepsilon}^{\mathbf{k}_{j}}}, \forall j = 1, ..., J_{\varepsilon} \\ \forall \mathbf{u} \in \mathbf{H}_{sol}^{1}(\Omega_{\varepsilon}) \cap \mathbf{H}^{2}(\Omega) : \|\mathbf{u}\|_{\mathbf{H}^{2}(\Omega)} \leqslant \gamma, \\ \mathbf{u}|_{\Gamma_{\varepsilon}^{1}} = \mathbf{y}_{\varepsilon}^{1}, \ \mathbf{u}|_{\Gamma_{\varepsilon}^{2}} = \mathbf{y}_{\varepsilon}^{2}, \ \mathbf{u}|_{\Gamma_{\varepsilon}^{3}} = 0. \end{cases}$$

and the pair  $(\mathbf{y}_{\varepsilon}, p_{\varepsilon}) \in \mathbf{H}^{1}(\Omega_{\varepsilon}) \times L^{2}_{0}(\Omega_{\varepsilon})$  is a corresponding solution of the variational problem

$$\begin{split} \nu a_{\varepsilon}(\mathbf{y}_{\varepsilon}, \mathbf{v}) + c_{\varepsilon}(\mathbf{y}_{\varepsilon}, \mathbf{y}_{\varepsilon}, \mathbf{v}) + b_{\varepsilon}(\mathbf{v}, p_{\varepsilon}) &= \int_{\Omega_{\varepsilon}} \mathbf{f}_{\varepsilon} \cdot \mathbf{v} \, dx, \quad \forall \, \mathbf{v} \in \mathbf{H}_{0}^{1}(\Omega_{\varepsilon}), \\ b_{\varepsilon}(\mathbf{y}_{\varepsilon}, q) &= 0, \quad \forall \, q \in L_{0}^{2}(\Omega_{\varepsilon}), \\ \mathbf{y}_{\varepsilon}|_{\Gamma_{\varepsilon}^{1}} &= \mathbf{y}_{\varepsilon}^{1}, \ \mathbf{y}_{\varepsilon}|_{\Gamma_{\varepsilon}^{2}} = \mathbf{y}_{\varepsilon}^{2}, \ \mathbf{y}_{\varepsilon}|_{\Gamma_{\varepsilon}^{3}} = 0, \ \mathbf{y}_{\varepsilon}|_{\partial T_{\varepsilon}^{\mathbf{k}_{j}}} = \alpha_{\mathbf{k}_{j}}, \quad \forall j = 1, \dots, J_{\varepsilon}. \end{split}$$

## **Solvability result**

**Theorem 1.** Let  $\overline{\alpha}_{\varepsilon}$  be an admissible control ( $\overline{\alpha}_{\varepsilon} \in \mathbf{U}_{\varepsilon}$ ), and let  $\mathbf{u}_{\varepsilon} \in \mathbf{H}_{sol}^{1}(\Omega_{\varepsilon}) \cap \mathbf{H}^{2}(\Omega)$  be its prototype. Then there exists a corresponding velocity-pressure pair  $(\mathbf{y}_{\varepsilon}, p_{\varepsilon}) \in \mathbf{H}_{sol}^{2}(\Omega_{\varepsilon}) \times [H^{1}(\Omega_{\varepsilon}) \cap L_{0}^{2}(\Omega_{\varepsilon})]$  satisfying the original boundary value problem in the following variational sense:

$$\mathbf{y}_{\varepsilon} - \mathbf{u}_{\varepsilon} \in \mathbf{H}^{1}_{0,sol}(\Omega_{\varepsilon}), \tag{7}$$

$$a_{\varepsilon}(\mathbf{y}_{\varepsilon}, \mathbf{v}) + c_{\varepsilon}(\mathbf{y}_{\varepsilon}, \mathbf{y}_{\varepsilon}, \mathbf{v}) = \int_{\Omega_{\varepsilon}} \mathbf{f}_{\varepsilon} \cdot \mathbf{v} \, dx, \quad \forall \, \mathbf{v} \in \mathbf{H}^{1}_{0, sol}(\Omega_{\varepsilon}), \tag{8}$$

$$\nabla p_{\varepsilon} = \nu \triangle \mathbf{y}_{\varepsilon} - (\mathbf{y}_{\varepsilon} \cdot \nabla) \mathbf{y}_{\varepsilon} + \mathbf{f}_{\varepsilon} \quad \text{in } \mathcal{D}'(\Omega_{\varepsilon}).$$
(9)

**Theorem 2.** The optimal control problem  $(\mathbb{P}_{\varepsilon})$  has a solution iff this problem is regular, that is,  $\Xi_{\varepsilon} \neq \emptyset$  for every fixed  $\varepsilon > 0$ .

## **General settings**

The object of our consideration is the following the parameterized optimal control problem  $(OCP_{\varepsilon})$ :

$$(OCP_{\varepsilon}): \min \{I_{\varepsilon}(u, y) : (u, y) \in \Xi_{\varepsilon}\},$$
 (10)

where

- (B1) (CF<sub> $\varepsilon$ </sub>)  $I_{\varepsilon} : \mathbb{U}_{\varepsilon} \times \mathbb{Y}_{\varepsilon} \to \overline{\mathbb{R}}$  is a cost functional;
- (B2)  $\mathbb{Y}_{\varepsilon}$  is a space of states ;
- (B3)  $\mathbb{U}_{\varepsilon}$  is a space of controls;

(B4)  $\Xi_{\varepsilon} \subset \{(u_{\varepsilon}, y_{\varepsilon}) \in \mathbb{U}_{\varepsilon} \times \mathbb{Y}_{\varepsilon} : u \in U_{\varepsilon}, I_{\varepsilon}(u, y) < +\infty\}$  is a set of all admissible pairs linked by some state equation (SE<sub> $\varepsilon$ </sub>), and control and state constraints (CSC<sub> $\varepsilon$ </sub>).

# Main goal

Any OCP that can be described as follows

 $(OCP_{\varepsilon}) : \begin{cases} (CF_{\varepsilon}) & : & I_{\varepsilon}(u, y) \to \inf, \\ & \text{subject to} \\ (CSC_{\varepsilon}) & : & (u, y) \in \mathbb{U}_{\varepsilon} \times \mathbb{Y}_{\varepsilon}, u \in U_{\varepsilon} \subset \mathbb{U}_{\varepsilon}, \\ & (SE_{\varepsilon}) & : & L_{\varepsilon}(u, y) + F_{\varepsilon}(y) = 0. \end{cases}$ (11)

The question is: what does it mean the "behaviour" of an optimal control problem  $(OCP_{\varepsilon})$  under various values of the parameter  $\varepsilon$ ?

## **Convergence formalism**

**Definition 1.** Let  $(\overline{\alpha}_{\varepsilon}, \mathbf{y}_{\varepsilon}, p_{\varepsilon})$  be any admissible solution to the problem  $(\mathbb{P}_{\varepsilon})$ . Then we say that a triplet  $(\mathbf{u}_{\varepsilon}, \breve{\mathbf{y}}_{\varepsilon}, \breve{p}_{\varepsilon}) \in \mathbb{X}_{\varepsilon}$  is a prototype to  $(\overline{\alpha}_{\varepsilon}, \mathbf{y}_{\varepsilon}, p_{\varepsilon})$ , if

$$\mathbb{X}_{\varepsilon} = \left[\mathbf{H}^{1}_{sol}(\Omega_{\varepsilon}) \cap \mathbf{H}^{2}(\Omega) \cap \mathbf{L}^{2}(\Omega, d\eta_{\varepsilon}^{r(\varepsilon)})\right] \times \left[\mathbf{H}^{1}_{sol}(\Omega_{\varepsilon}) \cap \mathbf{H}^{1}(\Omega))\right] \times L^{2}_{0}(\Omega),$$

 $\mathbf{u}_{\varepsilon}$  is a control prototype, and  $(\mathbf{\breve{y}}_{\varepsilon}, \breve{p}_{\varepsilon})$  are some extensions of the functions  $(\mathbf{y}_{\varepsilon}, p_{\varepsilon})$  on the whole  $\Omega$ .

**Definition 2.** We say that a bounded sequence  $\{(\overline{\alpha}_{\varepsilon}, \mathbf{y}_{\varepsilon}, p_{\varepsilon}) \in \Xi_{\varepsilon}\}_{\varepsilon>0}$  is *w*-convergent to a triplet  $(\mathbf{u}, \mathbf{y}, p) \in \mathbf{H}^2(\Omega) \times \mathbf{H}^1(\Omega) \times L^2_0(\Omega)$  in the variable space  $\mathbb{X}_{\varepsilon}$  as  $\varepsilon$  tends to zero (in symbols,  $(\overline{\alpha}_{\varepsilon}, \mathbf{y}_{\varepsilon}, p_{\varepsilon}) \xrightarrow{w} (\mathbf{u}, \mathbf{y}, p)$ ), if some bounded sequence of its prototypes  $\{(\mathbf{u}_{\varepsilon}, \mathbf{y}_{\varepsilon}, \mathbf{p}_{\varepsilon}) \in \widehat{\Xi}_{\varepsilon}\}_{\varepsilon>0}$  converges to  $(\mathbf{u}, \mathbf{y}, p)$  in the following sense:

(i)  $\mathbf{u}_{\varepsilon} \rightharpoonup \mathbf{u}$  in  $\mathbf{H}^{2}(\Omega)$ ; (ii)  $\breve{p}_{\varepsilon} \rightharpoonup p$  in  $L^{2}_{0}(\Omega)$ ; (iii)  $\breve{\mathbf{y}}_{\varepsilon} \rightharpoonup \mathbf{y}$  in  $\mathbf{H}^{1}(\Omega)$ .

## **Definition of suboptimal controls**

**Definition 3.** We say that a function  $\overline{\alpha}_{\varepsilon}^{sub} = \left(\alpha_{\mathbf{k}_1}^{sub}, \alpha_{\mathbf{k}_2}^{sub}, ..., \alpha_{\mathbf{k}_{J_{\varepsilon}}}^{sub}\right)$  is an asymptotically suboptimal control for the problem  $(\mathbb{P}_{\varepsilon})$  if

$$\alpha_{\mathbf{k}_{j}}^{sub} \in \mathbf{H}^{1/2}(\partial T_{\varepsilon}^{\mathbf{k}_{j}}), \quad \int_{\partial T_{\varepsilon}^{\mathbf{k}_{j}}} \mathbf{n} \cdot \alpha_{\mathbf{k}_{j}}^{sub} \, d\mathcal{H}^{2} = 0, \quad \forall j = 1, \dots, \mathbf{J}_{\varepsilon},$$

and for every  $\delta > 0$  there is  $\varepsilon_0 > 0$  such that

$$\inf_{(\overline{\alpha}_{\varepsilon},\mathbf{y}_{\varepsilon},p_{\varepsilon})\in\Xi_{\varepsilon}} \mathcal{J}_{\varepsilon}(\overline{\alpha}_{\varepsilon},\mathbf{y}_{\varepsilon}) - \mathcal{J}_{\varepsilon}(\overline{\alpha}_{\varepsilon}^{sub},\mathbf{y}_{\varepsilon}^{sub}) \bigg| < \delta, \quad \forall \varepsilon < \varepsilon_{0},$$

where  $\mathbf{y}_{\varepsilon}^{sub} = \mathbf{y}_{\varepsilon}(\overline{\alpha}_{\varepsilon}^{sub})$  denotes the corresponding solution of the original boundary value problem.

## Main result. Theorem 1.

Assume that the origin belongs to a smooth part of the boundary  $\partial Q$  and condition  $C_0 = \lim_{\varepsilon \to 0} \varepsilon^2 (\log 1/r_{\varepsilon}) = +\infty$  holds true. Then the boundary velocity field

$$\overline{\alpha}_{\varepsilon}^{sub} = \left( \alpha_{\mathbf{k}_1}^{sub}, \alpha_{\mathbf{k}_2}^{sub}, ..., \alpha_{\mathbf{k}_{\mathrm{J}_{\varepsilon}}}^{sub} \right) = \left. \Lambda_{\varepsilon}(\mathbf{u}^0) \right|_{\partial T_{\varepsilon}}$$

can be taken as the suboptimal control, where  $\Lambda_{\varepsilon} : \mathbf{H}^{1}_{sol}(\Omega) \mapsto \mathbf{H}^{1}_{sol}(\Omega_{\varepsilon})$  is some linear bounded operator, and  $\mathbf{u}^{0}$  is a solution to the following problem: the functional  $\int_{\Omega} |\mathbf{u}(x)|^{2} dx$  is minimized subject to the constraints

$$\left\{ \begin{aligned} \mathbf{u}(x) \in \mathbf{H}^{2}(\Omega) & \|\mathbf{u}\|_{\mathbf{H}^{2}(\Omega)} \leqslant \gamma, \quad \nabla \cdot \mathbf{u} = 0 \text{ in } \Omega, \\ \mathbf{u}|_{\Gamma^{1}} = \mathbf{y}^{*}|_{\Gamma^{1}}, \ \mathbf{u}|_{\Gamma^{2}} = \mathbf{y}^{*}|_{\Gamma^{2}}, \ \mathbf{u}|_{\Gamma^{3}} = 0, \\ \mathbf{y}^{*} \cdot \mathbf{n} = 0 \text{ on } \Gamma^{1} \cup \Gamma^{2}, \end{aligned} \right\}$$
(12)

## Main result. Theorem 2.

Assume that the origin belongs to a smooth part of the boundary  $\partial Q$  and condition  $0 < C_0 = \lim_{\varepsilon \to 0} \varepsilon^2 (\log 1/r_{\varepsilon}) < +\infty$  holds true. Then any optimal control to the problem (for Brinkman-type law)

$$\begin{split} \mathcal{J}_{0}(\mathbf{u},\mathbf{y}) &= \lambda \int_{\Omega} |\nabla \mathbf{y}|^{2} \, dx + \frac{2\pi\lambda}{C_{0}} \int_{\Omega} |\mathbf{y} - \mathbf{u}|^{2} \, dx + \beta |\partial Q|_{H} \int_{\Omega} |\mathbf{u}|^{2} \, dx \longrightarrow \inf, \\ &-\nu \triangle \mathbf{y} + \frac{2\pi\nu}{C_{0}} (\mathbf{y} - \mathbf{u}) + (\mathbf{y} \cdot \nabla) \mathbf{y} + \nabla p = \mathbf{f} \quad \text{in } \Omega; \\ &\text{div } \mathbf{y} = 0 \quad \text{in } \Omega, \quad \mathbf{y}|_{\partial\Omega} = \mathbf{u}|_{\partial\Omega}; \\ &p \in L_{0}^{2}(\Omega), \ \mathbf{u} \in \mathbf{H}^{2}(\Omega), \ \mathbf{y} - \mathbf{u} \in \mathbf{H}_{0,sol}^{1}(\Omega), \ \|\mathbf{u}\|_{\mathbf{H}^{2}(\Omega)} \leqslant \gamma. \end{split}$$

can be taken as the suboptimal one to the original problem.