

Conference on
"Control and Stabilization issues for PDE"
Toulouse
16-18th September, 2019

Thermal fluid Stabilization

Mythily Ramaswamy
Chennai Mathematical Institute,
Chennai, India

Collaborators and Financial Support

Collaborators:

Jean-Pierre Raymond (IMT, Toulouse),
Arnab Roy (Post-Doc, INRIA Nancy, France)

Praveen C (TIFR CAM) ,
Ruchi Sandilya. (Weistrass Institute, Berlin).

Financial Support :

Indo-French Center for Applied Mathematics,
AIRBUS Corporate Foundation Chair Fund at TIFR CAM

1 A model for heat conducting fluid

- Model Description
- Mathematical framework
- Main Issues

2 Solution Procedure

- Loss of regularity
- Operator Formulation
- Finite dimensional Control Construction
- Stabilization of nonlinear system

3 Numerical implementation

- Choice of parameters
- Numerical Results

Boussinesq System

Model : Heat conducting incompressible fluid in Ω , a two dimensional polygonal domain.

- Fluid enters through one side and flows out through opposite side.
- Rest of the boundary is a wall, thermally insulated.

Governing equations, Boussinesq system

with mixed boundary conditions of Dirichlet and Neumann type describes

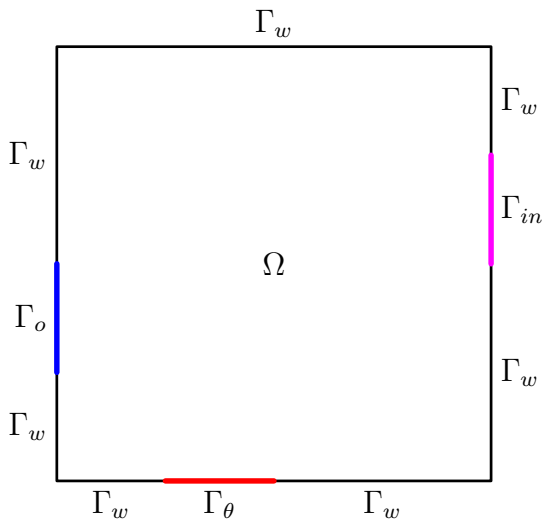
evolution of velocity, pressure, temperature of the fluid,

Boussinesq System

Aim :

- To stabilize the flow around an unstable steady state of the system, controlling velocity and temperature of the fluid at the inflow boundary, Γ_c .
- To get the boundary control in feedback form in a suitable finite dimensional space.
- To implement it numerically .

Physical set up



Mathematical set up

Stationary state temperature, velocity and pressure $(\tau_s, \mathbf{w}_s, q_s)$ satisfies

$$\left\{ \begin{array}{l} -\kappa \Delta \tau_s + \mathbf{w}_s \cdot \nabla \tau_s = g_s \text{ in } \Omega, \\ \tau_s = 0 \text{ on } \Gamma_c, \quad \frac{\partial \tau_s}{\partial n} = 0 \text{ on } \Gamma \setminus \Gamma_c, \\ (\mathbf{w}_s \cdot \nabla) \mathbf{w}_s - \operatorname{div}(\nu(\nabla \mathbf{w}_s + (\nabla \mathbf{w}_s)^T) - q_s I) = \beta \tau_s, \\ \operatorname{div} \mathbf{w}_s = 0 \text{ in } \Omega; \quad \mathbf{w}_s = 0 \text{ on } \Gamma_w, \\ \mathbf{w}_s = \mathbf{z}_s \text{ on } \Gamma_c, \quad (\nu(\nabla \mathbf{w}_s + (\nabla \mathbf{w}_s)^T) - q_s I) n = 0 \text{ on } \Gamma_n, \end{array} \right. \quad (1)$$

Denote Cauchy stress tensor as

$$\sigma(\mathbf{w}, q) = \nu(\nabla \mathbf{w} + (\nabla \mathbf{w})^T) - qI.$$

Controlled evolution equation

The flow near the steady state describes the evolution of (τ, \mathbf{u}, p) , the deviation from the steady state. This controlled system, with boundary controls τ_c, \mathbf{u}_c is

$$\left\{ \begin{array}{l} \frac{\partial \tau}{\partial t} - \kappa \Delta \tau + \mathbf{w}_s \cdot \nabla \tau + \mathbf{u} \cdot \nabla \tau_s + \mathbf{u} \cdot \nabla \tau = 0 \text{ in } Q, \quad \tau(0) = \tau_0 \\ \tau = \tau_c \text{ on } \Gamma_c, \quad \frac{\partial \tau}{\partial n} = 0 \text{ on } \Gamma \setminus \Gamma_c, \\ \frac{\partial \mathbf{u}}{\partial t} - \operatorname{div} \sigma(\mathbf{u}, p) + (\mathbf{w}_s \cdot \nabla) \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{w}_s + (\mathbf{u} \cdot \nabla) \mathbf{u} = \beta \tau, \\ \operatorname{div} \mathbf{u} = 0, \text{ in } Q, \quad \mathbf{u} = \mathbf{u}_c \text{ on } \Gamma_c, \\ \mathbf{u} = 0 \text{ on } \Gamma_w, \quad \sigma(\mathbf{u}, p) \mathbf{n} = 0 \text{ on } \Gamma_n, \quad \mathbf{u}(0) = \mathbf{u}_0 \text{ in } \Omega, \end{array} \right. \quad (2)$$

Earlier Results

- Nguyen and Raymond (2015) : Boundary Stabilisation of Navier-Stokes Equations.
Mixed boundary conditions, with Dirichlet-Neumann junction angle less than or equal to $\frac{\pi}{2}$.
Solution in $\mathbf{H}^{3/2+\delta}$.
- John Burns, X. He , Weiwei Hu. (2016) : Feedback stabilization of a thermal fluid system with mixed boundary control.
Model for Energy efficient buildings
Dirichlet-Neumann junction angle less than or equal to π but they used the results from the above paper.
Treatment of Dirichlet boundary conditions by approximations through Robin type boundary conditions.

Main issues

Aim :

For a given $\omega > 0$, find finite dimensional boundary controls for temperature and velocity (τ_c, \mathbf{u}_c) in feedback form, such that the solution decays at the rate of $e^{-\omega t}$.

Main Issues:

- Loss of regularity for solutions of elliptic equations in polygonal domain with mixed boundary conditions
- A suitable function space to define the Boussinesq operator and to tackle the nonlinearity
- Stabilizability of the Boussinesq system under mixed boundary conditions
- Construction of finite dimensional feedback controls on the boundary

Loss of regularity for the solution

For Boussinesq system with mixed boundary conditions, if compatibility conditions hold at junction points :

$$(\mathbf{u}, \tau) \in \mathbf{H}_\delta^2(\Omega) \times H_\delta^2(\Omega), \quad \forall \quad 1/2 < \delta < 1.$$

Use the imbedding $H_\delta^s \subset H^{s-\delta}$, $\forall \quad 0 \leq \delta \leq s$.

Conclude that the solution

$$(\mathbf{u}, \tau) \in \mathbf{H}^{3/2-\delta} \times H^{3/2-\delta}, \quad \forall \quad 0 < \delta < 1/2.$$

Boussinesq system with nonhomogeneous boundary conditions : If

$$(\mathbf{u}_c, \tau_c) \in \mathbf{H}_{00}^{1/2}(\Gamma_c) \times H_{00}^{1/2}(\Gamma_c),$$

then solution $(\mathbf{u}, \tau) \in \mathbf{H}^{3/2-\delta} \times H^{3/2-\delta}$ for $0 < \delta < 1/2$.

Consequences and Solution Procedures

- Normal trace in negative Sobolev spaces only.
- Define suitably using variational formulation the operator $(A, D(A))$.

$$D(\mathcal{A}) = \{(\theta, \mathbf{v}) \in H_{\Gamma_c}^1(\Omega) \times \mathbf{V}_{\Gamma_d}^1(\Omega) : (\xi, \phi) \mapsto a((\theta, \mathbf{v}), (\xi, \phi)) \text{ is } Z \text{ continuous}\},$$

$$Z = L^2(\Omega) \times \mathbf{V}_{n, \Gamma_d}^0(\Omega) \text{ and}$$

$$\forall (\theta, \mathbf{v}) \in D(\mathcal{A}), (\xi, \phi) \in H_{\Gamma_c}^1(\Omega) \times \mathbf{V}_{\Gamma_d}^1(\Omega),$$

$$\langle (\lambda_0 I - \mathcal{A})(\theta, \mathbf{v}), (\xi, \phi) \rangle_Z = a((\theta, \mathbf{v}), (\xi, \phi)).$$

- Deduce Operator formulation of the control problem

$$\mathbf{Y}' = (\mathcal{A} + \omega I)\mathbf{Y} + Bv.$$

Consequences and Solution Procedures

- Use appropriate weighted function spaces to get Green's formula adapted to polygonal domains
- Identify of the adjoint operators
- Check Hautus condition for stabilizability for Boussinesq system with mixed boundary conditions
- Identify a suitable finite dimensional function space on the boundary for defining boundary control
- Usual estimates to treat the nonlinear term not applicable
- Adapt them suitably after Identifying the function space to set up a fixed point iteration
- Get the solution of the nonlinear closed loop system with feedback boundary control.

Operator formulation of control problem

The problem : To stabilize the system

$$\mathbf{Y}' = (\mathcal{A} + \omega I)\mathbf{Y} + Bv.$$

in $L^2(\Omega) \times \mathbf{V}_{n,\Gamma_d}^0(\Omega)$ with decay rate $\omega > 0$ using a finite dimensional feedback control.

Find $N_\omega \in \mathbb{N}^*$ such that

$$\dots < \operatorname{Re}\lambda_{N_\omega+1} < -\omega < \operatorname{Re}\lambda_{N_\omega} \leq \operatorname{Re}\lambda_{N_\omega-1} \leq \dots \leq \operatorname{Re}\lambda_1,$$

where λ_j are the eigenvalues of \mathcal{A} , repeated according to their multiplicity.

Construction of the Control

Seek a finite dimensional control in the form

$$\tau_c(x, t) = \sum_{i=1}^N f_i(t) g_{\theta}^i(x), \quad \mathbf{u}_c(x, t) = \sum_{i=1}^N f_i(t) \mathbf{g}_v^i(x), \quad (3)$$

for g_{θ}^i and \mathbf{g}_v^i localized in Γ_c and f_i are scalar functions.

Choice of the family $\mathbf{g}_i(x)$

- Introduce the space $(E^*(\lambda_j))_{1 \leq j \leq N_{\omega}} =$ unstable eigenspaces of \mathcal{A}
- Define a subspace of $L^2(0, T; L^2(\Gamma_c) \times \mathbf{L}^2(\Gamma_c))$,

$$U_0 = \cup_{j=1}^{N_{\omega}} (\text{Re } B^* E^*(\lambda_j) \cup \text{Im } B^* E^*(\lambda_j)),$$

- Take for some N , $\{\tilde{\mathbf{g}}_1, \tilde{\mathbf{g}}_2, \dots, \tilde{\mathbf{g}}_N\}$ as a basis of U_0
- Take $\mathbf{g}_i = m(g_{\tau}^i, \mathbf{g}_v^i)$, for m , smooth function with compact support in Γ_c .

Construction of the Control

- Define the operator $\mathcal{B} \in \mathcal{L}(\mathbb{R}^N, (D(\mathcal{A}^*))')$:

$$\mathcal{B}v = \sum_{i=1}^N v_i B \mathbf{g}_i.$$

- The system now is

$$\mathbf{Y}' = \mathcal{A}\mathbf{Y} + \mathcal{B}v.$$

- For this choice of actuators, show that the system is stabilizable by checking Hautus condition.

Construction of the Control

- Project the system onto unstable subspace and stable subspace.
- For the finite dimensional system projected onto unstable subspace, find the feedback control by solving a finite dimensional Riccati equation
- The operator $\mathcal{K} = -\mathcal{B}^*\mathcal{P}$ from Z to \mathbb{R}^n , provides a stabilizing feedback for $(\mathcal{A} + \omega I, \mathcal{B})$.
- This feedback control stabilizes the full linear system

Regularity of the solutions

Regularity result for the closed loop linearized system with source terms:

If the initial condition $(\theta_0, \mathbf{v}_0) \in H^\varepsilon(\Omega) \times \mathbf{V}_{n, \Gamma_d}^\varepsilon(\Omega)$ and

the source term $(f_1, \mathbf{f}_2) \in L^2(0, \infty; H_{\Gamma_c}^{-1+\varepsilon}(\Omega)) \times L^2(0, \infty; \mathbf{H}_{\Gamma_d}^{-1+\varepsilon}(\Omega))$,

then the solution (θ, \mathbf{v}) has two parts:

- one belonging to $L^2(0, \infty; D((\lambda_0 I - \mathcal{A})^{\frac{1}{2} + \frac{\varepsilon}{2}})) \cap H^{\frac{1}{2} + \frac{\varepsilon}{2}}(0, \infty; Z)$ corresponding to the initial condition and
- the other part to $H^1(0, \infty; H^{\frac{3}{2} - \varepsilon}(\Omega) \times \mathbf{H}^{\frac{3}{2} - \varepsilon}(\Omega))$, corresponding to the finite dimensional feedback control.

Stabilization of the Nonlinear system

Theorem

Let $\varepsilon \in (0, 1/2)$. For a given $\omega > 0$, there exist

- a finite family of actuators, $\mathbf{g}_i = (g_{\theta,i}, \mathbf{g}_{\mathbf{v},i}) \in H_{00}^{3/2}(\Gamma_c) \times \mathbf{H}_{00}^{3/2}(\Gamma_c)$
- and positive constants μ_0, C_0

such that if $(\theta_0, \mathbf{v}_0) \in H^\varepsilon(\Omega) \times \mathbf{V}_{n,\Gamma_d}^\varepsilon(\Omega)$, $\mu \in (0, \mu_0)$ with

$$\|(\theta_0, \mathbf{v}_0)\|_{H^\varepsilon(\Omega) \times \mathbf{V}_{n,\Gamma_d}^\varepsilon(\Omega)} \leq C_0 \mu,$$

then the closed loop system admits a unique solution in the ball $B_\mu = \{(\theta, \mathbf{v}) \in X : \|e^{\omega t}(\theta, \mathbf{v})\|_X \leq \mu\}$. Also the solution satisfies:

$$\|(\theta(t), \mathbf{v}(t))\|_{H^\varepsilon(\Omega) \times \mathbf{H}^\varepsilon(\Omega)} \leq C e^{-\omega t},$$

where C depends on $\|\theta_0\|_{H^\varepsilon(\Omega)}$ and $\|\mathbf{v}_0\|_{\mathbf{H}^\varepsilon(\Omega)}$.

Numerical data

The heat source function

$$\phi_s(x, y) = 7 \sin(2\pi x) \cos(2\pi y)$$

The controlled velocity and temperature profiles in the inflow boundary Γ_{in}

$$(\mathbf{u}_c, \tau_c) = \sum_{j=1}^2 f_j(\mathbf{g}_v^j, g_\theta^j),$$

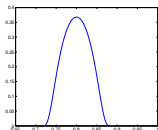
with

$$(\mathbf{g}_v^1, g_\theta^1) = ((\alpha(y), 0), 0), \quad (\mathbf{g}_v^2, g_\theta^2) = ((0, 0), \beta(y)).$$

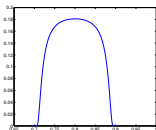
The quantities (f_1, f_2) are the control variables to be calculated and we take

$$\alpha(y) = \exp\left(-\frac{0.0001}{[(0.7 - y)(0.9 - y)]^2}\right), \quad \beta(y) = 0.2\alpha(y)$$

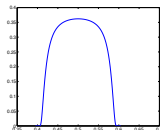
Control functions g



$$(a) b_v(y) = e^{-\frac{0.0001}{[(0.7-y)(0.9-y)]^2}}$$

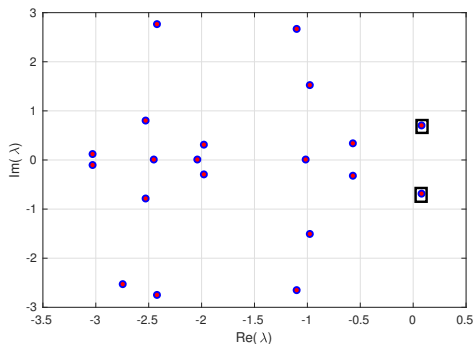


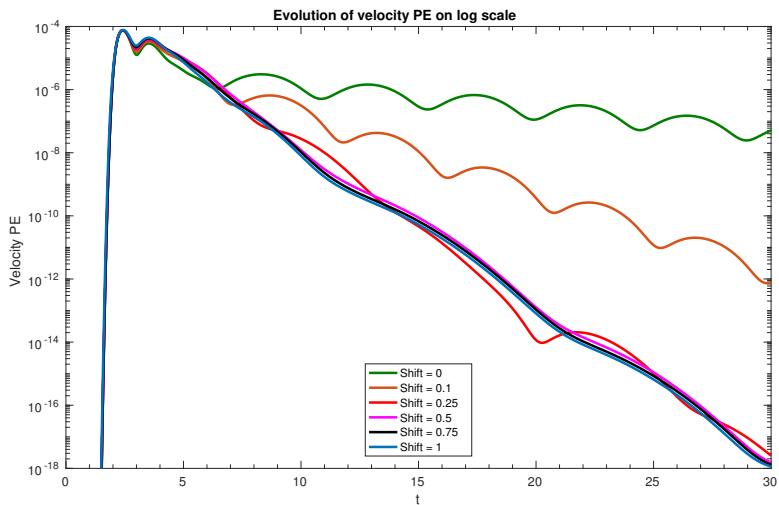
$$(b) b_{\theta_1}(y) = 0.2e^{-\frac{0.0001}{[(0.7-y)(0.9-y)]^2}}$$



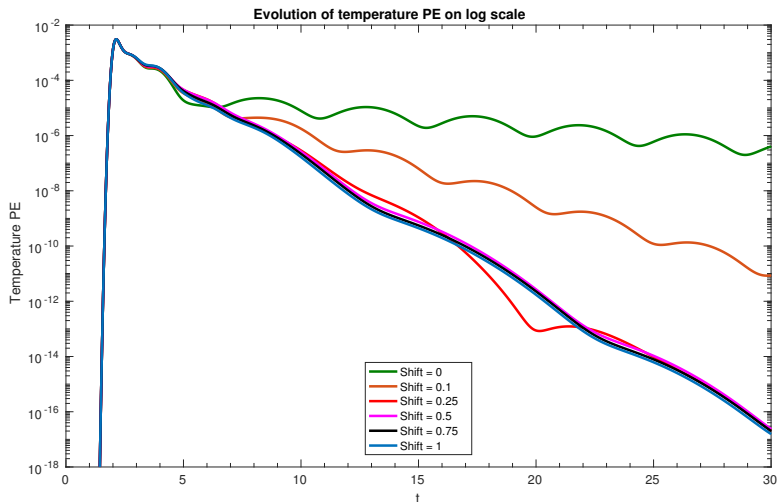
$$(c) b_{\theta_{11}}(x) = 0.4e^{-\frac{0.0001}{[(0.4-x)(0.6-x)]^2}}$$

Eigenvalues of the linearized Boussinesq operator at Reynold's number 100







Evolution of velocity perturbation energies on \log_{10} scale

Evolution of temperature perturbation energies on \log_{10} scale



Conclusions

- Linearized the system around a steady state with mixed boundary conditions,
- Determined the loss of regularity of the solutions.
- Using suitable weighted Sobolev spaces, proved Green's formula and calculated adjoint operators
- Proved stabilizability of the linearized system by showing Hautus condition holds
- Computed a finite dimensional feedback boundary control by solving a finite dimensional algebraic Riccati equation
- Using this study, proved local stabilization of the nonlinear system
- Numerically implemented the procedure to verify exponential stabilization

-  A. Bensoussan, G. Da Prato, M. Delfour, S. K. Mitter, Representation and control of infinite dimensional systems. Second edition. Systems and Control: Foundations & Applications. Birkhäuser Boston, Inc., Boston, MA, 2007.
-  M. Ramaswamy, J-P Raymond, Arnab Roy, Boundary Feedback Stabilization of the Boussinesq system with mixed boundary conditions, JI. Differential Equations. 266, (2019), 4268-4304.
-  C. Praveen, M. Ramaswamy, J-P Raymond, R. Sandilya, Numerical Stabilization of the Boussinesq System, Preprint.
-  Mazya, Rossmann, Elliptic boundary value problems in polyhedral domains, Mathematical Surveys and Monographs, Vol 162, AMS, 2010.

All our best wishes Jean-Pierre!