A Necessary and Sufficient Condition for the Controllability of Linear Systems in Hilbert Spaces and Applications *

Edgar Iturriaga and Hugo Leiva Universidad de Los Andes Departamento de Matemáticas Mérida 5101-Venezuela

Abstract

As we have announced in the title of this work, we show that a broad class of linear evolution equations are exactly controllable. This class is represented by the following infinite dimensional linear control system:

 $\dot{z} = \mathcal{A}z + \mathcal{B}u(t), \quad t > 0, z \in Z, \quad u(t) \in U$

where Z, U are Hilbert spaces, the control function u belong to $L^2(0, t_1; U), t_1 > 0$, $\mathcal{B} \in L(U, Z)$, \mathcal{A} generates a strongly continuous semigroup operator T(t) according to [5]. We give necessary and sufficient condition for the exact controllability of this system and apply this results to a linear controlled damped wave equation.

Key words. linear evolution equations, exact controllability,.

AMS(MOS) subject classifications. primary: 93B05; secondary: 93C25.

^{*}This work has been supported by ULA

1 Introduction

In this work we prove that a broad class of linear evolution equations are exactly controllable. This class is represented by the following linear infinite dimensional control system:

$$\dot{z} = \mathcal{A}z + \mathcal{B}u(t), \quad z(t) \in Z, \quad u(t) \in U, \quad t > 0, \tag{1.1}$$

where Z, U are infinite dimensional Hilbert spaces, the control function u belong to $L^2(0, t_1; U), t_1 > 0, \ \mathcal{B} \in L(U, Z), \ \mathcal{A}$ generates a strongly continuous semigroup operator T(t) according to [5].

As a motivation we shall consider the following finite dimensional linear control system

$$\dot{z} = Az + Bu(t), \ z(t) \in \mathbb{R}^n, \ u(t) \in \mathbb{R}^m, \ t > 0,$$
 (1.2)

where A and B are matrices of dimension $n \times n$ and $n \times m$ respectively, and the control function u belong to $L^2(0, t_1; \mathbb{R}^m)$. The following Lemma can be found in [3].

Lemma 1.1 The following statements are equivalent:

(a) System (1.2) is controllable on $[0, t_1]$. (b) $B^*e^{A^*t}z = 0$, $\forall t \in [0, t_1]$, $\Rightarrow z = 0$, (c) $Rank \left[B:AB:A^2B: \cdots A^{n-1}B \right] = n$ (d) The operator $\mathcal{W}(t_1) : \mathbb{R}^n \to \mathbb{R}^n$ given by:

$$\mathcal{W}(t_1) = \int_0^{t_1} e^{A(t_1 - s)} B B^* e^{A^*(t_1 - s)} ds, \qquad (1.3)$$

is invertible.

Moreover, the control $u \in L^2(0, t_1; \mathbb{R}^m)$ that steers an initial state z_0 to a final state z_1 at time $t_1 > 0$ is given by the following formula:

$$u(t) = B^* e^{A^*(t_1 - t)} \mathcal{W}^{-1}(z_1 - e^{At_1} z_0).$$
(1.4)

In this work we generalize this result for the infinite dimensional linear system (1.1) in Hilbert spaces, in the following way: The system (1.1) is **exactly** controllable on $[0, t_1]$ iff the linear bounded operator $\mathcal{W}(t_1) : Z \to Z$ given by:

$$\mathcal{W}z = \int_0^{t_1} T(t_1 - s)\mathcal{B}\mathcal{B}^* T^*(t_1 - s)zds, \qquad (1.5)$$

is invertible. This result completes Theorem 4.1.7 from [2].

Moreover, the control $u \in L^2(0, t_1; U)$ that steers an initial state z_0 to a final state z_1 at time $t_1 > 0$ is given by the following formula:

$$u(t) = \mathcal{B}^* T^*(t_1 - t) \mathcal{W}^{-1}(z_1 - T(t_1)z_0).$$
(1.6)

Finally, we apply this result to the following controlled linear damped wave equation

$$\begin{cases} w_{tt} + cw_t - dw_{xx} = u(t, x), & 0 < x < 1\\ w(t, 0) = w(t, 1) = 0, & t \in \mathbb{R} \end{cases}$$
(1.7)

where $u \in L^2(0, t_1; L^2[0, 1])$.

2 Exact Controllability

Now, we shall give the definition of controllability for the linear system

$$\dot{z} = \mathcal{A}z + \mathcal{B}u(t) \quad z \in Z, \quad t \ge 0.$$
(2.1)

For all $z_0 \in Z$ the equation (2.1) has a unique mild solution given by

$$z(t) = T(t)z_0 + \int_0^t T(t-s)\mathcal{B}u(s)ds, \quad 0 \le t \le t_1.$$
(2.2)

Definition 2.1 (Exact Controllability) We say that system (2.1) is exactly controllable on $[0, t_1]$, $t_1 > 0$, if for all $z_0, z_1 \in Z$ there exists a control $u \in L^2(0, t_1; U)$ such that the solution z(t) of (2.2) corresponding to u, verifies: $z(t_1) = z_1$.

Consider the following bounded linear operators

$$G: L^2(0, t_1; U) \to Z, \quad Gu = \int_0^{t_1} T(t_1 - s) \mathcal{B}u(s) ds.$$
 (2.3)

$$\mathcal{W}: Z \to Z, \quad \mathcal{W}z = \int_0^{t_1} T(t_1 - s)\mathcal{B}\mathcal{B}^*T^*(t_1 - s)zds.$$
 (2.4)

Then, the following proposition is a characterization of the exact controllability of the system (2.1).

Proposition 2.1 The system (2.1) is exactly controllable on $[0, t_1]$ if and only if, the operator G is surjective, that is to say

$$G(L^{2}(0, t_{1}; U)) = Range(G) = Z.$$

The following Theorem is a version of Theorem 2.1 from [1], pg. 56 in Hilbert spaces.

Theorem 2.1 If $u \in L^2(0, t_1; U)$ and U, Z are Hilbert spaces, then (2.1) is exactly controllable iff there exists $\gamma > 0$ such that

$$\gamma \| \mathcal{B}^* T^*(t_1 - \cdot) z \|_{L^2(0,t;U)} \ge \| z \|_Z, \quad z \in \mathbb{Z}.$$
(2.5)

Now, we are ready to formulate the main result on exact controllability of the linear system (2.1).

Theorem 2.2 The system (2.1) is exactly controllable on $[0, t_1]$ if and only if the operator W is invertible. Moreover, the control $u \in L^2(0, t_1; U)$ steering an initial state z_0 to a final state z_1 at time $t_1 > 0$ is given by the following formula:

$$u(t) = B^* T^*(t_1 - t) \mathcal{W}^{-1}(z_1 - T(t_1)z_0).$$
(2.6)

Proof Suppose the system (2.1) is exactly controllable on $[0, t_1]$. Then, from the foregoing Theorem we obtain

$$\gamma^2 \|\mathcal{B}^*T^*(t_1 - \cdot)z\|_{L^2}^2 \ge \|z\|_Z^2, \ z \in Z.$$

i.e.,

$$\gamma^2 \int_0^{t_1} \|\mathcal{B}^* T^*(t_1 - s) z\|_U^2 \ge \|z\|_Z^2, \ z \in Z.$$

i.e.,

$$\gamma^2 \int_0^{t_1} < \mathcal{B}^* T^*(t_1 - s) z, \mathcal{B}^* T^*(t_1 - s) z >_{U,U} \ge ||z||_Z^2, \quad z \in \mathbb{Z}$$

i.e.,

$$\gamma^2 \int_0^{t_1} \langle T(t_1 - s) \mathcal{B} \mathcal{B}^* T^*(t_1 - s) z, z \rangle_{U,U} \ge \|z\|_Z^2, \quad z \in Z.$$

Therefore,

$$< \mathcal{W}z, z > \ge \frac{1}{\gamma^2} \|z\|_Z^2, \ z \in Z.$$
 (2.7)

This implies that \mathcal{W} is one to one. Now, we shall prove that \mathcal{W} is surjective. That is to say

$$\mathcal{R}(\mathcal{W}) = \operatorname{Range}(\mathcal{W}) = Z.$$

For the purpose of contradiction, let us assume that $\mathcal{R}(\mathcal{W})$ is estrictly contained in Z. Using Cauchy Schwarz's inequality and (2.7)we get

$$\|\mathcal{W}z\| \ge \frac{1}{\gamma^2} \|z\|_Z, \quad z \in Z,$$

which implies that $\mathcal{R}(\mathcal{W})$ is closed. Then, from Hahn Banachs Theorem there exists $z_0 \in \mathbb{Z}$ with $z_0 \neq 0$ such that

$$\langle \mathcal{W}z, z_0 \rangle = 0, \quad \forall z \in \mathbb{Z}.$$

In particular, putting $z = z_0$ we get from (2.7) that

$$0 = <\mathcal{W}z_0, z_0 > \ge \frac{1}{\gamma^2} \|z_0\|_Z^2$$

Then $z_0 = 0$, which is a contradiction. Hence, \mathcal{W} is a bijection and from the open mapping Theorem \mathcal{W}^{-1} is a bounded linear operator.

Now, suppose \mathcal{W} is invertible. Then, given $z \in Z$ we shall prove the existence of a control $u \in L^2$ such that Gu = z. This control u can be taking as follows

$$u(t) = B^* T^* (t_1 - t) \mathcal{W}^{-1} z.$$

In fact,

$$Gu = \int_0^{t_1} T(t_1 - s)\mathcal{B}u(s)ds = \int_0^{t_1} T(t_1 - s)\mathcal{B}\mathcal{B}^*T^*(t_1 - s)\mathcal{W}^{-1}zds = \mathcal{W}\mathcal{W}^{-1}z = z.$$

In the same way we can prove that the control u given by (2.6) steers the initial state z_0 to the final state z_1 in time t_1 .

Lemma 2.1 Suppose system(2.1) is exactly controllable. Consider $z \in Z$, the control

$$u_0(t) = B^* T^* (t_1 - t) \mathcal{W}^{-1} z$$

and the set

$$S_z = \{ u \in L^2(0, t_1; U) : Gu = z \}.$$

Then

$$||u_0|| = \inf\{||u|| : u \in S_z\}$$

Proof Consider the following equalities

$$||u||^{2} = ||u_{0} + (u - u_{0})||^{2} = ||u_{0}||^{2} + 2\operatorname{Re} \langle u_{0}, u - u_{0} \rangle + ||u - u_{0}||^{2}, \quad u \in S_{z}.$$

on the other hand,

$$< u_0, u - u_0 > = < \int_0^{t_1} \mathcal{B}^* T^*(t_1 - s) \mathcal{W}^{-1} z, u(s) - u_0(s) > ds$$

= <
$$\int_0^{t_1} \mathcal{W}^{-1} z, T(t_1 - s) \mathcal{B} u(s) - T(t_1 - s) \mathcal{B} u_0(s) > ds$$

= <
$$\mathcal{W}^{-1} z, Gu - Gu_0 > = < \mathcal{W}^{-1} z, z - z > = 0.$$

Hence,

$$||u||^2 - ||u_0||^2 = ||u - u_0||^2 \ge 0, \ u \in S_z.$$

Therefore, $||u_0|| \le ||u||$, $u \in S_z$ and $||u_0|| = ||u||$ iff $u_0 = u$.

3 Applications

As we have announced in the introduction of this work we apply this result to the following controlled linear damped wave equation

$$\begin{cases} w_{tt} + cw_t - dw_{xx} = u(t, x), & 0 < x < 1\\ w(t, 0) = w(t, 1) = 0, & t \in \mathbb{R} \end{cases}$$
(3.1)

where $u \in L^2(0, t_1; L^2[0, 1])$.

In the space $X = L^2[0, 1]$ this system can be written as an abstract second order ordinary differential equation. To this end, we consider the linear unbounded operator $A: D(A) \subset X \to X$ defined by $A\phi = -\phi_{xx}$, where

$$D(A) = \{ \phi \in X : \phi, \phi_x, \text{ are a.c.}, \phi_{xx} \in X; \phi(0) = \phi(1) = 0 \}.$$
(3.2)

The operator A has the following very well known properties: the spectrum of A consists of only eigenvalues

$$0 < \lambda_1 < \lambda_2 < \dots < \lambda_n \to \infty,$$

each one with multiplicity one. Therefore,

a) There exists a complete orthonormal set $\{\phi_n\}$ of eigenvectors of A.

b) For all $x \in D(A)$ we have

$$Ax = \sum_{n=1}^{\infty} \lambda_n < x, \phi_n > \phi_n = \sum_{n=1}^{\infty} \lambda_n E_n x, \qquad (3.3)$$

where $<\cdot,\cdot>$ is the inner product in X and

$$E_n x = \langle x, \phi_n \rangle \phi_n. \tag{3.4}$$

So, $\{E_n\}$ is a family of complete orthogonal projections in X and $x = \sum_{n=1}^{\infty} E_n x, x \in X.$

c) -A generates an analytic semigroup $\{e^{-At}\}$ given by

$$e^{-At}x = \sum_{n=1}^{\infty} e^{-\lambda_n t} E_n x.$$
(3.5)

d) The fractional powered spaces X^r are given by:

$$X^{r} = D(A^{r}) = \{ x \in X : \sum_{n=1}^{\infty} (\lambda_{n})^{2r} \| E_{n} x \|^{2} < \infty \}, \quad r \ge 0,$$

with the norm

$$||x||_r = ||A^r x|| = \left\{\sum_{n=1}^{\infty} \lambda_n^{2r} ||E_n x||^2\right\}^{1/2}, \ x \in X^r,$$

and

$$A^r x = \sum_{n=1}^{\infty} \lambda_n^r E_n x.$$
(3.6)

Also, for $r \ge 0$ we define $Z_r = X^r \times X$, which is a Hilbert Space with norm given by:

$$\left\| \begin{bmatrix} w \\ v \end{bmatrix} \right\|_{Z_r}^2 = \|w\|_r^2 + \|v\|^2.$$

Using the change of variables w' = v, the second order equation (3.1) can be written as a first order system of ordinary differential equations in the Hilbert space $Z_{1/2} = D(A^{1/2}) \times X = X^{1/2} \times X$ as:

$$z' = \mathcal{A}z + Bu, \ z \in Z_{1/2}, \ t \ge 0,$$
 (3.7)

where

$$z = \begin{bmatrix} w \\ v \end{bmatrix}, \quad B = \begin{bmatrix} 0 \\ I_X \end{bmatrix}, \quad \mathcal{A} = \begin{bmatrix} 0 & I_X \\ -dA & -cI_X \end{bmatrix}.$$
(3.8)

 \mathcal{A} is an unbounded linear operator with domain $D(\mathcal{A}) = D(\mathcal{A}) \times X$.

We shall use the following Lemma from [4] to prove the next Theorem:

Lemma 3.1 Let Z be a separable Hilbert space and $\{A_n\}_{n\geq 1}$, $\{P_n\}_{n\geq 1}$ two families of bounded linear operators in Z with $\{P_n\}_{n\geq 1}$ being a complete family of orthogonal projections such that

$$A_n P_n = P_n A_n, \quad n = 1, 2, 3, \dots$$
 (3.9)

Define the following family of linear operators

$$T(t)z = \sum_{n=1}^{\infty} e^{A_n t} P_n z, \quad t \ge 0.$$
 (3.10)

Then:

(a) T(t) is a linear bounded operator if

$$||e^{A_n t}|| \le g(t), \quad n = 1, 2, 3, \dots$$
 (3.11)

for some continuous real-valued function g(t).

(b) under the condition (3.11) $\{T(t)\}_{t\geq 0}$ is a C_0 -semigroup in the Hilbert space Z whose infinitesimal generator \mathcal{A} is given by

$$\mathcal{A}z = \sum_{n=1}^{\infty} A_n P_n z, \qquad z \in D(\mathcal{A})$$
(3.12)

with

$$D(\mathcal{A}) = \{ z \in Z : \sum_{n=1}^{\infty} \|A_n P_n z\|^2 < \infty \}$$
(3.13)

(c) the spectrum $\sigma(\mathcal{A})$ of \mathcal{A} is given by

$$\sigma(\mathcal{A}) = \overline{\bigcup_{n=1}^{\infty} \sigma(\bar{A}_n)},\tag{3.14}$$

where $\bar{A}_n = A_n P_n$.

Theorem 3.1 The operator \mathcal{A} given by (3.8), is the infinitesimal generator of a strongly continuous group $\{T(t)\}_{t \in I\!\!R}$ given by

$$T(t)z = \sum_{n=1}^{\infty} e^{A_n t} P_n z, \quad z \in Z_{1/2}, \quad t \ge 0$$
(3.15)

where $\{P_n\}_{n\geq 0}$ is a complete family of orthogonal projections in the Hilbert space $Z_{1/2}$:

$$P_n = diag \left[E_n, E_n \right] , \ n \ge 1 , \qquad (3.16)$$

and

$$A_n = B_n P_n, \quad B_n = \begin{bmatrix} 0 & 1\\ -d\lambda_n & -c \end{bmatrix}, \ n \ge 1.$$
(3.17)

This group decays exponentially to zero. In fact, we have the following estimate

$$||T(t)|| \le M(c,d)e^{-\frac{c}{2}t}, \quad t \ge 0,$$
(3.18)

where

$$\frac{M(c,d)}{2\sqrt{2}} = \sup_{n \ge 1} \left\{ 2 \left| \frac{c \pm \sqrt{4d\lambda_n - c^2}}{\sqrt{c^2 - 4d\lambda_n}} \right|, \left| (2+d)\sqrt{\frac{\lambda_n}{4d\lambda_n - c^2}} \right| \right\}.$$

It is known that the linear damped wave equation

$$z' = \mathcal{A}z + Bu \ z \in Z_{1/2}, \ t \ge 0,$$
 (3.19)

10

is controllable on $[0, t_1]$ for $t_1 > 0$ (see [1] and [2]). Nevertheless, we will give here a different and nicer proof of it, for better understanding of the reader and selfcontained work. To this end, we project the system (3.19) on the range $\mathcal{R}(P_j)$ of P_j to obtain the following family of finite dimensional systems

$$y' = A_j P_j y + P_j B u, \quad y \in \mathcal{R}(P_j); \quad j = 1, 2, \dots, \infty.$$
 (3.20)

Then, the following proposition can be shown the same way as Lemma 1 from [3].

Proposition 3.1 The following statements are equivalent:

(a) System (3.20) is controllable on $[0, t_1]$. (b) $B^*P_j^*e^{A_j^*t}y = 0$, $\forall t \in [0, t_1]$, $\Rightarrow y = 0$, (c) $Rank\left[P_jB:A_jP_jB\right] = 2$ (d) The operator $W_j(t_1): \mathcal{R}(P_j) \to \mathcal{R}(P_j)$ given by:

$$W_j(t_1) = \int_0^{t_1} e^{-A_j s} B B^* e^{-A_j^* s} ds, \qquad (3.21)$$

is invertible.

Now, we are ready to prove the exact controllability of the linear system (3.19).

Theorem 3.2 The system (3.19) is exactly controllable on $[0, t_1]$ and the control $u \in L^2(0, t_1; X)$ that steers an initial state z_0 to a final state z_1 at time $t_1 > 0$ is given by the following formula:

$$u(t) = B^* T^*(-t) \sum_{j=1}^{\infty} \mathcal{W}_j^{-1}(t_1) P_j(T(-t_1)z_1 - z_0).$$
(3.22)

Moreover,

$$\mathcal{W}(t_1)z = \int_0^{t_1} T(-s)BB^*T^*(-s)zds = \sum_{j=1}^\infty W_j(t_1)P_jz,$$

and

$$\mathcal{W}^{-1}(t_1)z = \sum_{j=1}^{\infty} \mathcal{W}_j^{-1}(t_1)P_j z$$

 \mathbf{Proof} . First, we shall prove that each of the following finite dimensional systems is controllable on $[0,t_1]$

$$y' = A_j P_j y + P_j B u, \quad y \in \mathcal{R}(P_j); \quad j = 1, 2, \dots, \infty.$$
 (3.23)

In fact, we can check the condition for controllability of the systems

$$B^* P_j^* e^{A_j^* t} y = 0, \quad \forall t \in [0, t_1], \Rightarrow y = 0.$$

In this case the operators $A_j = B_j P_j$ and \mathcal{A} are given by

$$B_j = \begin{bmatrix} 0 & 1 \\ -d\lambda_j & -c \end{bmatrix}, \quad \mathcal{A} = \begin{bmatrix} 0 & I_X \\ -dA & -cI \end{bmatrix},$$

and the eigenvalues $\sigma_1(j), \sigma_2(j)$ of the matrix B_j are given by

$$\sigma_1(j) = -\mu + il_j, \ \ \sigma_2(j) = -\mu - il_j,$$

where,

$$\mu = \frac{c}{2}$$
 and $l_j = \frac{1}{2}\sqrt{4d\lambda_j - c^2}$.

Therefore, $A_j^* = B_j^* P_j$ with

$$B_j^* = \left[\begin{array}{cc} 0 & -1 \\ d\lambda_j & -c \end{array} \right],$$

and

$$e^{B_j t} = e^{-\mu t} \left\{ \cos l_j t I + \frac{1}{l_j} \sin l_j t \left(B_j + cI \right) \right\}$$
$$= e^{-\mu t} \left[\begin{array}{c} \cos l_j t + \frac{c}{2l_j} \sin l_j t & \frac{\sin l_j t}{l_j} \\ -dS(j) \lambda_j^{1/2} \sin l_j t & \cos l_j t - \frac{c}{2l_j} \sin l_j t \end{array} \right],$$

$$e^{B_j^*t} = e^{-\mu t} \left\{ \cos l_j t I + \frac{1}{l_j} \sin l_j t \left(B_j^* + \mu I \right) \right\}$$

$$= e^{-\mu t} \left[\begin{array}{c} \cos l_j t + \frac{c}{2l_j} \sin l_j t & -\frac{\sin l_j t}{l_j} \\ dS(j) \lambda_j^{1/2} \sin l_j t & \cos l_j t - \frac{c}{2l_j} \sin l_j t \end{array} \right],$$

$$B = \left[\begin{array}{c} 0 \\ I_X \end{array} \right], \quad B^* = [0, I_X] \text{ and } BB^* = \left[\begin{array}{c} 0 & 0 \\ 0 & I_X \end{array} \right].$$

Now, let $y = (y_1, y_2)^T \in \mathcal{R}(P_j)$ such that

$$B^*P_j^*e^{A_j^*t}y = 0, \quad \forall t \in [0, t_1].$$

Then,

$$e^{-\mu t} \left[dS(j) \lambda_j^{1/2} \sin l_j t y_1 + \left(\cos l_j t - \frac{c}{2l_j} \sin l_j t \right) y_2 \right] = 0, \quad \forall t \in [0, t_1],$$

which implies that y = 0.

From Proposition 3.1 the operator $W_j(t_1) : \mathcal{R}(P_j) \to \mathcal{R}(P_j)$ given by:

$$W_j(t_1) = \int_0^{t_1} e^{-A_j s} BB^* e^{-A_j^* s} ds = P_j \int_0^{t_1} e^{-B_j s} BB^* e^{-B_j^* s} ds P_j = P_j \overline{W}_j(t_1) P_j$$

is invertible.

Since

$$\|e^{-A_j t}\| \le M(c,d)e^{\mu t}, \quad \|e^{-A_j^* t}\| \le M(c,d)e^{\mu t},$$
$$\|e^{-A_j t}BB^* e^{-A_j^* t}\| \le M^2(c,d)\|BB^*\|e^{2\mu t},$$

we have

$$||W_j(t_1)|| \le M^2(c,d) ||BB^*||e^{2\mu t_1} \le L(c,d), \quad j=1,2,\ldots.$$

Now, we shall prove that the family of linear operators,

$$\mathcal{W}_{j}^{-1}(t_{1}) = \overline{W}_{j}^{-1}(t_{1})P_{j}: Z_{1/2} \to Z_{1/2}$$

is bounded and $\|\mathcal{W}_j^{-1}(t_1)\|$ is uniformly bounded. To this end, we shall compute explicitly the matrix $\overline{W}_j^{-1}(t_1)$. From the above formulas we obtain that

$$e^{B_j t} = e^{-\mu t} \begin{bmatrix} a(j) & b(j) \\ -a(j) & c(j) \end{bmatrix}, e^{B_j^* t} = e^{-\mu t} \begin{bmatrix} a(j) & -b(j) \\ d(j) & c(j) \end{bmatrix},$$

where

$$a(j) = \cos l_j t + \frac{c}{2l_j} \sin l_j t, \quad b(j) = \frac{\sin l_j t}{l_j},$$
$$c(j) = dS(j)\lambda_j^{1/2} \sin l_j t, \quad d(j) = \cos l_j t - \frac{c}{2l_j} \sin l_j t,$$

and

$$S(j) = \sqrt{\frac{\lambda_j}{4d\lambda_j - c^2}}.$$

Then

$$e^{-B_{j}s}BB^{*}e^{-B_{j}^{*}s} = \begin{bmatrix} b(j)c(j)\lambda_{j}^{1/2}I & -b(j)d(j)I\\ -d(j)c(j)\lambda_{j}^{1/2}I & d^{2}(j)I \end{bmatrix}.$$

Therefore,

$$\overline{W}_{j}(t_{1}) = \begin{bmatrix} \frac{dS(j)\lambda_{j}^{1/2}}{l_{j}}k_{11}(j) & \frac{1}{l_{j}}k_{12}(j) \\ -dS(j)\lambda_{j}^{1/2}k_{21}(j) & k_{22}(j) \end{bmatrix},$$

where

$$k_{11}(j) = \int_{0}^{t_{1}} e^{2cs} \sin^{2} l_{j}sds$$

$$k_{12}(j) = -\int_{0}^{t_{1}} e^{2cs} \left[\sin l_{j}s \cos l_{j}s - \frac{c \sin^{2} l_{j}s}{2l_{j}} \right] ds$$

$$k_{21}(j) = \int_{0}^{t_{1}} e^{2cs} \left[\sin l_{j}s \cos l_{j}s - \frac{c \sin^{2} l_{j}s}{2l_{j}} \right] ds$$

$$k_{22}(j) = \int_{0}^{t_{1}} e^{2cs} \left[\cos l_{j}s - \frac{c \sin l_{j}s}{2l_{j}} \right]^{2} ds.$$

The determinant $\Delta(j)$ of the matrix $\overline{W}_j(t_1)$ is given by

$$\Delta(j) = \frac{dS(j)\lambda_j^{1/2}}{l_j} \left[k_{11}(j)k_{22}(j) - k_{12}(j)k_{21}(j) \right]$$

$$= \frac{dS(j)\lambda_j^{1/2}}{l_j} \left\{ \left(\int_0^{t_1} e^{2\mu s} \sin^2 l_j s ds \right) \left(\int_0^{t_1} e^{2\mu s} \left[\cos l_j s - \frac{c \sin l_j s}{2l_j} \right]^2 ds \right) - \left(\int_0^{t_1} e^{2\mu s} \left[\sin l_j s \cos l_j s - \frac{c \sin^2 l_j s}{2l_j} \right] ds \right)^2 \right\}.$$

Passing to the limit as j goes to ∞ , we obtain,

$$\lim_{j \to \infty} \Delta(j) = \frac{(e^{2\mu t_1} - 1)(1 - 2e^{\mu t_1} + e^{2\mu t_1})}{2^4 \mu^3}.$$

Therefore, there exist constants $R_1, R_2 > 0$ such that

$$0 < R_1 < |\Delta(j)| < R_2, \quad j = 1, 2, 3, \dots$$

Hence,

$$\overline{W}^{-1}(j) = \frac{1}{\Delta(j)} \begin{bmatrix} k_{22}(j) & -\frac{1}{l_j} k_{12}(j) \\ dS(j) \lambda_j^{1/2} k_{21}(j) & \frac{dS(j) \lambda_j^{1/2}}{l_j} k_{11}(j) \end{bmatrix}$$
$$= \begin{bmatrix} b_{11}(j) & b_{12}(j) \\ b_{21}(j) \lambda_j^{1/2} & b_{22}(j) \end{bmatrix},$$

where $b_{n,m}(j)$, n = 1, 2; m = 1, 2; j = 1, 2, ... are bounded. We can prove the existence of constant $L_2(c, d)$ such that

$$\|\mathcal{W}_{j}^{-1}(t_{1})\|_{Z_{1/2}} \leq L_{2}(c,d), \quad j=1,2,\ldots.$$

Now, we define the following linear bounded operators

$$\mathcal{W}(t_1): Z_{1/2} \to Z_{1/2}, \ \mathcal{W}^{-1}(t_1): Z_{1/2} \to Z_{1/2},$$

by

$$\mathcal{W}(t_1)z = \sum_{j=1}^{\infty} W_j(t_1)P_jz, \quad \mathcal{W}^{-1}(t_1)z = \sum_{j=1}^{\infty} \mathcal{W}_j^{-1}(t_1)P_jz.$$

Using the definition we see that, $\mathcal{W}(t_1)\mathcal{W}^{-1}(t_1)z = z$ and

$$\mathcal{W}(t_1)z = \int_0^{t_1} T(-s)BB^*T^*(-s)zds.$$

Next, we will show that given $z \in Z_{1/2}$ there exists a control $u \in L^2(0, t_1; X)$ such that Gu = z. In fact, let u be the following control

$$u(t) = B^*T^*(-t)\mathcal{W}^{-1}(t_1)z, \ t \in [0, t_1].$$

Then,

$$Gu = \int_{0}^{t_{1}} T(-s)Bu(s)ds$$

= $\int_{0}^{t_{1}} T(-s)BB^{*}T^{*}(-s)W^{-1}(t_{1})zds$
= $\left(\int_{0}^{t_{1}} T(-s)BB^{*}T^{*}(-s)ds\right)W^{-1}(t_{1})z$
= $W(t_{1})W^{-1}(t_{1})z = z.$

Then, the control steering an initial state z_0 to a final state z_1 in time $t_1 > 0$ is given by

$$u(t) = B^*T^*(-t)\mathcal{W}^{-1}(t_1)(T(-t_1)z_1 - z_0)$$

= $B^*T^*(-t)\sum_{j=1}^{\infty}\mathcal{W}_j^{-1}(t_1)P_j(T(-t_1)z_1 - z_0).$

References

- R.F. CURTAIN and A.J. PRITCHARD, "Infinite Dimensional Linear Systems", Lecture Notes in Control and Information Sciences, Vol. 8. Springer Verlag, Berlin (1978).
- [2] R.F. CURTAIN and H.J. ZWART, "An Introduction to Infinite Dimensional Linear Systems Theory", Tex in Applied Mathematics, Vol. 21. Springer Verlag, New York (1995).
- [3] H. LEIVA and H. ZAMBRANO "Rank condition for the controllability of a linear time-varying system" International Journal of Control, Vol. 72, 920-931(1999)
- [4] H. LEIVA, "A Lemma on C_0 -Semigroups and Applications" Quaestiones Mathematics 26(2003).
- [5] A. PAZY, "Semigroups of Linear Operators with Applicatons to Partial Differential Equations", Springer-Verlag, Berlin, New York, 1983.