CONTROL PROBLEM FOR THE HYPERBOLIC EQUATIONS WITH PHASE RESTRICTION

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Let controlled process in $Q = (0, l) \times (0, T)$ be described by the hyperbolic equation

$$\frac{\partial^2 u(x,t)}{\partial t^2} - \frac{\partial^2 u(x,t)}{\partial x^2} = f\left(x,t,u(x,t),v(x,t)\right) \tag{1}$$

with initial and boundary conditions

$$u(x,0) = u_0(x), \frac{\partial u(x,0)}{\partial t} = u_1(x), x \in (0,l),$$
(2)

$$\frac{\partial u(0,t)}{\partial x} = 0, \ \frac{\partial u(l,t)}{\partial x} = 0, \ t \in (0,T),$$
(3)

where $u_0 \in W_2^1(0,l)$, $u_1 \in L_2(0,l)$ - given functions, f(x,t,u,v) - given Karateodori function, i.e., it is measurable on $(x,t) \in Q$ for all $(u,v) \in R \times [m_1,m_2]$, continuous on $(u,v) \in R \times [m_1,m_2]$ for almost all $(x,t) \in Q$, has the bounded derivative with respect to u for almost all $(x,t) \in Q$ and for all $(u,v) \in R \times [m_1,m_2]$, m_1,m_2 - given numbers.

As a class of admissible controls U_d is taken the set of measurable, bounded on Q functions v(x,t) with values from the interval $[m_1, m_2]$.

For each admissible control v(x,t) under the solution of the problem (1) - (3) is understood a function $u(x,t) \in W_2^1(Q)$ (the generalized solution). Note, that such solution is bounded on Q.

On the set U_d it is required to minimize the functional

$$J_{\alpha}(v) = \int_{0}^{T} \left\{ \beta_{0} \left[u(0,t) - f_{0}(t) \right]^{2} + \beta_{1} \left[u(l,t) - f_{1}(t) \right]^{2} \right\} dt + \alpha \int_{0}^{l} \int_{0}^{T} \left[v(x,t) - w(x,t) \right]^{2} dx dt,$$
(4)

with additional phase restriction

$$r_{1\leq}u(x,t)\leq r_{2,}\tag{5}$$

where $f_0(t), f_1(t) \in L_2(0,T), w(x,t) \in L_2(Q)$ - given functions, $\alpha \ge 0$, $\beta_0 \ge 0$, $\beta_1 \ge 0$, $\beta_0 + \beta_1 > 0, r_1, r_2$ - given numbers.

By the help of penalty function the problem (1) - (5) is reduced to the following problem: to find a minimum functional

$$\widetilde{J}(v) = J_{\alpha}(v) + P_k(v)$$

by restrictions (1) - (3), where

$$P_{k}(v) = A_{k} \int_{0}^{l} \int_{0}^{T} \left[\varphi^{1}(u) + \varphi^{2}(u) \right] dx dt,$$

 $A_k > 0 \quad \text{are such numbers, that} \quad \lim_{k \to \infty} A_k = \infty, \quad \varphi^1(u) \equiv \left[\max(r_1 - u(x, t); 0)\right]^2,$ $\varphi^2(u) \equiv \left[\max(u(x, t) - r_2; 0)\right]^2.$

In the work the conjugate problem is introduced:

$$\frac{\partial^2 \psi(x,t)}{\partial t^2} - \frac{\partial^2 \psi(x,t)}{\partial x^2} - \frac{\partial f(x,t,u,v)}{\partial u} \psi(x,t) = A_k \Big[\varphi_u^1(u) + \varphi_u^2(u) \Big], \ (x,t) \in Q,$$
(6)

$$\psi(x,T) = 0, \frac{\partial \psi(x,T)}{\partial t} = 0, x \in (0,l),$$
(7)

$$\frac{\partial \psi(0,t)}{\partial x} = 2\beta_0 \left[u(0,t) - f_0(t) \right], \quad \frac{\partial \psi(l,t)}{\partial x} = -2\beta_1 \left[u(l,t) - f_1(t) \right], \quad t \in (0,T) . \tag{8}$$

Using the problem (6)-(8) and assuming that f(x,t,u,v) has a derivative with respect to v, that belongs to $L_{\infty}(Q)$, is proved, that the functional $\tilde{J}(v)$ is differentiable on v and

$$\frac{\partial \tilde{J}(v)}{\partial v} = -\frac{\partial H(x,t,u,v,\psi)}{\partial v} ,$$

where

$$H(x,t,u,\psi,v) = \psi f(x,t,u,v) - \alpha ||v - w||_{L_2(Q)}^2$$