

Discretization of optimal control problems with partial differential equations

An introduction

Thomas Apel

Universität der Bundeswehr München

Partial differential equations, optimal design and numerics
Banasque, 2015, Aug 23 – Sep 04



Support by DFG is gratefully acknowledged.

Plan of the talk

- 1 Introduction to optimal control with elliptic PDEs
- 2 Discretization of optimal control problems (Neumann control)
- 3 Numerical example
- 4 Summary

Plan of the talk

- 1 Introduction to optimal control with elliptic PDEs
- 2 Discretization of optimal control problems (Neumann control)
- 3 Numerical example
- 4 Summary

State equation

In optimal control problems one optimizes a **state variable** with the help of a **control variable**:

- state variable $y \in Y$ satisfies a boundary value problem, e.g.

$$-\Delta y + y = f \quad \text{in } \Omega, \quad y = g \quad \text{or} \quad \partial_n y = g \quad \text{on } \Gamma = \partial\Omega$$

to be understood in weak sense if $Y = H^1(\Omega)$

and in very weak sense if $Y = L^2(\Omega)$

- in my group were also investigated
 - ▶ PDEs with discontinuous coefficients
 - ▶ the Stokes equations
 - ▶ parabolic PDEs
 - ▶ semilinear elliptic problems
- interests for future work
 - ▶ PDEs of non-integer order
 - ▶ variational inequalities

Control

- state variable $y \in Y$ satisfies a boundary value problem
- state equation contains a control variable $u \in U^{\text{ad}} \subset U$
 - distributed control

$$-\Delta y + y = u \quad \text{in } \Omega, \quad y = 0 \quad \text{on } \Gamma$$

- Neumann boundary control

$$-\Delta y + y = 0 \quad \text{in } \Omega, \quad \partial_n y = u \quad \text{on } \Gamma$$

- Dirichlet boundary control

$$-\Delta y + y = 0 \quad \text{in } \Omega, \quad y = u \quad \text{on } \Gamma$$

defines a control-to-state mapping $S : U \rightarrow Y$, $u \mapsto y = Su$

- distinguish the function space U (e.g. L^2 , energy, L^1 , BV, ...) and a convex set of admissible controls $U^{\text{ad}} \subset U$, e.g.

$$U^{\text{ad}} := \{v \in U : a \leq v(x) \leq b \text{ a.e.}\}$$

Target functional

- state variable $y \in Y$ satisfies a boundary value problem
- control-to-state mapping $S : U \rightarrow Y$, $u \mapsto y = Su$
- control variable is used for optimization, here tracking type functional

Optimal control problem

$$\min_{(y,u) \in Y \times U^{\text{ad}}} J(y, u) := \frac{1}{2} \|y - y_d\|_{L^2(\Omega)}^2 + \frac{\nu}{2} \|u\|_U^2, \quad (1)$$

subject to $y = Su$

or shortly

$$\min_{u \in U^{\text{ad}}} j(u) = J(Su, u)$$

- if S linear, then j convex, and the optimal control problem (1) has a unique optimal solution (\bar{y}, \bar{u})
- if S is non-linear we loose uniqueness; we have to deal with local solutions

First order optimality conditions

- assume that control space U is Hilbert space
- optimal control \bar{u} minimizes tracking type functional

$$j(u) = J(Su, u) := \frac{1}{2}(Su - y_d, Su - y_d)_{L^2(\Omega)} + \frac{\nu}{2}(u, u)_U,$$

- derivative of j in \bar{u}

$$\begin{aligned} j'(\bar{u})(v) &= (Sv, S\bar{u} - y_d)_{L^2(\Omega)} + \nu(v, \bar{u})_U \\ &= \langle v, S^*(S\bar{u} - y_d) + \nu N\bar{u} \rangle_{U, U^*} \\ &= \langle v, \bar{p} + \nu N\bar{u} \rangle_{U, U^*} \quad \text{with } \bar{p} = S^*(S\bar{u} - y_d) \end{aligned}$$

with $N : U \rightarrow U^*$ such that $\langle v, Nu \rangle_{U, U^*} = (v, u)_U$ for all $u, v \in U$

- necessary and sufficient optimality condition:

$$\bar{y} = S\bar{u},$$

$$\bar{p} = S^*(S\bar{u} - y_d)$$

$$\langle u - \bar{u}, \bar{p} + \nu N\bar{u} \rangle_{U, U^*} \geq 0 \quad \forall u \in U^{\text{ad}}$$

- if S is non-linear, we need also a second order sufficient optimality condition

Plan of the talk

- 1 Introduction to optimal control with elliptic PDEs
- 2 Discretization of optimal control problems (Neumann control)
- 3 Numerical example
- 4 Summary

Finite element method: basic idea

- Neumann boundary value problem

$$-\Delta y + y = f \quad \text{in } \Omega, \quad \partial_n y = u \quad \text{on } \Gamma$$

in weak form

$$y \in V : a(y, v) = (f, v)_{L^2(\Omega)} + (u, v)_{L^2(\Gamma)} \quad \forall v \in V$$

where $V = H^1(\Omega)$ and

$$a(y, v) = (\nabla y, \nabla v)_{L^2(\Omega)} + (y, v)_{L^2(\Omega)}$$

- Galerkin: choose finite dimensional subspace $V_h \subset V$ and solve

$$y_h \in V_h : a(y_h, v_h) = (f, v_h)_{L^2(\Omega)} + (u, v_h)_{L^2(\Gamma)} \quad \forall v_h \in V_h$$

- FEM: piecewise polynomial functions on mesh \mathcal{T}_h

Finite element error estimates

Let \mathcal{T}_h be quasi-uniform and $V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$, then

Finite element error estimates

$$\|y - y_h\|_{L^2(\Omega)} \leq Ch^2 \|y\|_{H^2(\Omega)}$$

$$\|y - y_h\|_{L^2(\Gamma)} \leq Ch^2 |\ln h| \|y\|_{W^{2,\infty}(\Omega)}$$

- Note that $y \in H^2(\Omega)$ only if $\omega < \pi$, and $y \in W^{2,\infty}(\Omega)$ only if $\omega < \pi/2$ where ω is the maximal internal angle of the domain

Finite element error estimates

Let \mathcal{T}_h be quasi-uniform and $V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$, then

Finite element error estimates

$$\|y - y_h\|_{L^2(\Omega)} \leq Ch^2 \|y\|_{H^2(\Omega)}$$

$$\|y - y_h\|_{L^2(\Gamma)} \leq Ch^2 |\ln h| \|y\|_{W^{2,\infty}(\Omega)}$$

- Note that $y \in H^2(\Omega)$ only if $\omega < \pi$, and $y \in W^{2,\infty}(\Omega)$ only if $\omega < \pi/2$ where ω is the maximal internal angle of the domain
- $L^2(\Gamma)$ error estimate holds also for little less regular functions ($\omega < 2\pi/3$)
(see [Pfefferer 2014])

Finite element error estimates

Let \mathcal{T}_h be quasi-uniform and $V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$, then

Finite element error estimates

$$\|y - y_h\|_{L^2(\Omega)} \leq Ch^2 \|y\|_{H^2(\Omega)}$$

$$\|y - y_h\|_{L^2(\Gamma)} \leq Ch^2 |\ln h| \|y\|_{W^{2,\infty}(\Omega)}$$

- Note that $y \in H^2(\Omega)$ only if $\omega < \pi$, and $y \in W^{2,\infty}(\Omega)$ only if $\omega < \pi/2$ where ω is the maximal internal angle of the domain
- $L^2(\Gamma)$ error estimate holds also for little less regular functions ($\omega < 2\pi/3$) (see [Pfefferer 2014])
- $y \in W^{2,p}(\Omega)$: standard strategies give $L^2(\Gamma)$ estimates of order $2 - 1/p$ only

Finite element error estimates

Let \mathcal{T}_h be quasi-uniform and $V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$, then

Finite element error estimates

$$\|y - y_h\|_{L^2(\Omega)} \leq Ch^2 \|y\|_{H^2(\Omega)}$$

$$\|y - y_h\|_{L^2(\Gamma)} \leq Ch^2 |\ln h| \|y\|_{W^{2,\infty}(\Omega)}$$

- Note that $y \in H^2(\Omega)$ only if $\omega < \pi$, and $y \in W^{2,\infty}(\Omega)$ only if $\omega < \pi/2$ where ω is the maximal internal angle of the domain
- $L^2(\Gamma)$ error estimate holds also for little less regular functions ($\omega < 2\pi/3$) (see [Pfefferer 2014])
- $y \in W^{2,p}(\Omega)$: standard strategies give $L^2(\Gamma)$ estimates of order $2 - 1/p$ only
- lower convergence order for less regular solutions: let $\lambda = \pi/\omega$ then

$$\|y - y_h\|_{L^2(\Omega)} \leq Ch^{2 \min\{1, \lambda - \varepsilon\}}$$

$$\|y - y_h\|_{L^2(\Gamma)} \leq Ch^{\min\{2, 1/2 + \lambda - \varepsilon\}} |\ln h|^{3/2} \quad [\text{Pfefferer 2014}]$$

Neumann boundary control problem

Optimal control problem

$$\begin{aligned} \min J(y, u) &= \frac{1}{2} \|y - y_d\|_{L^2(\Omega)}^2 + \frac{\nu}{2} \|u\|_{L^2(\Gamma)}^2, \quad y_d \in C^{0,\sigma}(\Omega) \\ -\Delta y + y &= 0 \quad \text{in } \Omega, \quad \partial_n y = u \quad \text{on } \Gamma \quad \text{in weak sense} \\ a \leq u(x) &\leq b \quad \text{for a.a. } x \in \Gamma \end{aligned}$$

$$V = H^1(\Omega)$$

$$U^{ad} = \{u \in L^2(\Gamma) : a \leq u(x) \leq b \text{ a.e. on } \Gamma\}$$

Optimality system

$$\bar{y} \in V : \quad a(\bar{y}, v) = (\bar{u}, v)_{L^2(\Gamma)} \quad \forall v \in V$$

$$\bar{p} \in V : \quad a(v, \bar{p}) = (\bar{y} - y_d, v)_{L^2(\Omega)} \quad \forall v \in V$$

$$\bar{u} \in U^{ad} : \quad (\bar{p}|_\Gamma + \nu \bar{u}, u - \bar{u})_{L^2(\Gamma)} \geq 0 \quad \forall u \in U^{ad}$$

Short notation

$$\bar{y} = S\bar{u}$$

$$\bar{p} = P(\bar{y} - y_d)$$

$$\bar{u} = \Pi_{[a,b]}(-\frac{1}{\nu} \bar{p}|_\Gamma)$$

with $(\Pi_{[a,b]} v)(x) = \min \{\max\{v(x), a\}, b\}$. Note that $S^* v = (Pv)|_\Gamma$.

Variational discretization

$$V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$$

$$U^{ad} = \{u \in L^2(\Gamma) : a \leq u(x) \leq b \text{ a.e. on } \Gamma\}$$

Optimality system

$$\bar{y}_h^s \in V_h : \quad a(\bar{y}_h^s, v_h) = (\bar{u}_h^s, v_h)_{L^2(\Gamma)} \quad \forall v_h \in V_h$$

$$\bar{p}_h^s \in V_h : \quad a(v_h, \bar{p}_h^s) = (\bar{y}_h^s - y_d, v_h)_{L^2(\Omega)} \quad \forall v_h \in V_h$$

$$\bar{u}_h^s \in U^{ad} : \quad (\bar{p}_h^s|_\Gamma + \nu \bar{u}_h^s, u - \bar{u}_h^s)_{L^2(\Gamma)} \geq 0 \quad \forall u \in U^{ad}$$

Short notation

$$\bar{y}_h^s = S_h \bar{u}_h^s$$

$$\bar{p}_h^s = P_h(\bar{y}_h^s - y_d)$$

$$\bar{u}_h^s = \Pi_{[a,b]}(-\frac{1}{\nu} \bar{p}_h^s|_\Gamma)$$

Note that $S_h^* v = (P_h v)|_\Gamma$. Note further that $\bar{u}_h^s \notin V_h|_\Gamma$.

M. Hinze: A variational discretization concept in control constrained optimization: The linear-quadratic case
Comput. Optim. Appl. 30(2005), 45–61

E. Casas, M. Mateos: Error estimates for the numerical approximation of Neumann control problems.
Comput. Optim. Appl., 39(2008), 265–295

M. Hinze, U. Matthes: A note on variational discretization of elliptic Neumann boundary control.
Control & Cybernetics 38(2009), 577–591

Full discretization

$$V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$$

$$U_h^{ad} = \{u_h \in L^\infty(\Gamma) : u_h|_G \in \mathcal{P}_0 \ \forall G \in \mathcal{G}_h\} \cap U^{ad}$$

Optimality system

$$\bar{y}_h \in V_h : \quad a(\bar{y}_h, v_h) = (\bar{u}_h, v_h)_{L^2(\Gamma)} \quad \forall v_h \in V_h$$

$$\bar{p}_h \in V_h : \quad a(v_h, \bar{p}_h) = (\bar{y}_h - y_d, v_h)_{L^2(\Omega)} \quad \forall v_h \in V_h$$

$$\bar{u}_h \in U_h^{ad} : \quad (\bar{p}_h|_\Gamma + \nu \bar{u}_h, u_h - \bar{u}_h)_{L^2(\Gamma)} \geq 0 \quad \forall u_h \in U_h^{ad}$$

Short notation

$$\bar{y}_h = S_h \bar{u}_h$$

$$\bar{p}_h = P_h(\bar{y}_h - y_d)$$

$$\bar{u}_h = \Pi_{[a,b]}(-\frac{1}{\nu} R_h \bar{p}_h|_\Gamma)$$

R_h is the interpolation operator on U_h (midpoints). – Note that $S_h^* v = (P_h v)|_\Gamma$.

disadvantage: approximation of control less accurate than state and co-state

E. Casas, M. Mateos, F. Tröltzsch: Error estimates for the numerical approximation of boundary semilinear elliptic control problems. Comput. Optim. Appl. 31(2005), 193–219

Full discretization and postprocessing

$$V_h = \{y_h \in C(\bar{\Omega}) : y_h|_T \in \mathcal{P}_1 \ \forall T \in \mathcal{T}_h\}$$

$$U_h^{ad} = \{u_h \in L^\infty(\Gamma) : u_h|_G \in \mathcal{P}_0 \ \forall G \in \mathcal{G}_h\} \cap U^{ad}$$

Optimality system

$$\bar{y}_h \in V_h : \quad a(\bar{y}_h, v_h) = (\bar{u}_h, v_h)_{L^2(\Gamma)} \quad \forall v_h \in V_h$$

$$\bar{p}_h \in V_h : \quad a(v_h, \bar{p}_h) = (\bar{y}_h - y_d, v_h)_{L^2(\Omega)} \quad \forall v_h \in V_h$$

$$\bar{u}_h \in U_h^{ad} : \quad (\bar{p}_h|_\Gamma + \nu \bar{u}_h, u_h - \bar{u}_h)_{L^2(\Gamma)} \geq 0 \quad \forall u_h \in U_h^{ad}$$

Short notation

$$\bar{y}_h = S_h \bar{u}_h$$

$$\bar{p}_h = P_h(\bar{y}_h - y_d)$$

$$\bar{u}_h = \Pi_{[a,b]}(-\frac{1}{\nu} R_h \bar{p}_h|_\Gamma)$$

R_h is the interpolation operator on U_h (midpoints). – Note that $S_h^* v = (P_h v)|_\Gamma$.

Postprocessing

$$\tilde{u}_h = \Pi_{[a,b]}(-\frac{1}{\nu} \bar{p}_h|_\Gamma)$$

Note that $\tilde{u}_h \notin U_h^{ad}$ and $\tilde{u}_h \notin V_h|_\Gamma$.

C. Meyer, A. Rösch. Superconvergence properties of optimal control problems.
SIAM J. Control Optim. 43(2004), 970–985

M. Mateos, A. Rösch. On saturation effects in the Neumann boundary control of elliptic optimal control problems. Comput. Optim. Appl., 49(2011), 359–378

Error estimate for variational discretization

Theorem [Hinze/Matthes 09], [Mateos/Rösch 11]

On quasi-uniform meshes and for $\omega < \pi/2$ the estimate

$$\|\bar{u} - \bar{u}_h^s\|_{L^2(\Gamma)} + \|\bar{y} - \bar{y}_h^s\|_{L^2(\Omega)} + \|\bar{p} - \bar{p}_h^s\|_{L^2(\Gamma)} \lesssim h^{2-\varepsilon}$$

is valid.

Proof:

$$\nu \|\bar{u} - \bar{u}_h^s\|_{L^2(\Gamma)} \lesssim \|(\mathcal{S}^* - \mathcal{S}_h^*)(\mathcal{S}\bar{u} - y_d)\|_{L^2(\Gamma)} + \|\mathcal{S}_h^*(\mathcal{S} - \mathcal{S}_h)\bar{u}\|_{L^2(\Gamma)}$$

$$\|\bar{y} - \bar{y}_h^s\|_{L^2(\Omega)} \lesssim \|(\mathcal{S} - \mathcal{S}_h)\bar{u}\|_{L^2(\Omega)} + \|\mathcal{S}_h(\bar{u} - \bar{u}_h^s)\|_{L^2(\Omega)}$$

$$\|\bar{p} - \bar{p}_h^s\|_{L^2(\Gamma)} \lesssim \|(\mathcal{S}^* - \mathcal{S}_h^*)(\mathcal{S}\bar{u} - y_d)\|_{L^2(\Gamma)} + \|\mathcal{S}_h^*(\bar{y} - \bar{y}_h^s)\|_{L^2(\Gamma)} \quad \square$$

Error estimate for variational discretization

Theorem [Hinze/Matthes 09], [Mateos/Rösch 11]

On quasi-uniform meshes and for $\omega < \pi/2$ the estimate

$$\|\bar{u} - \bar{u}_h^s\|_{L^2(\Gamma)} + \|\bar{y} - \bar{y}_h^s\|_{L^2(\Omega)} + \|\bar{p} - \bar{p}_h^s\|_{L^2(\Gamma)} \lesssim h^{2-\varepsilon}$$

is valid.

Proof:

$$\nu \|\bar{u} - \bar{u}_h^s\|_{L^2(\Gamma)} \lesssim \| (S^* - S_h^*)(S\bar{u} - y_d) \|_{L^2(\Gamma)} + \| S_h^*(S - S_h)\bar{u} \|_{L^2(\Gamma)}$$

$$\|\bar{y} - \bar{y}_h^s\|_{L^2(\Omega)} \lesssim \| (S - S_h)\bar{u} \|_{L^2(\Omega)} + \| S_h(\bar{u} - \bar{u}_h^s) \|_{L^2(\Omega)}$$

$$\|\bar{p} - \bar{p}_h^s\|_{L^2(\Gamma)} \lesssim \| (S^* - S_h^*)(S\bar{u} - y_d) \|_{L^2(\Gamma)} + \| S_h^*(\bar{y} - \bar{y}_h^s) \|_{L^2(\Gamma)} \quad \square$$

Order is $\min\{2, \frac{1}{2} + \lambda\} - \varepsilon$ in the general case [Pfefferer 2014], where $\lambda = \pi/\omega$.
Note that this implies that the order $2 - \varepsilon$ is valid for $\omega < 2\pi/3$.

M. Hinze, U. Matthes: A note on variational discretization of elliptic Neumann boundary control. Control & Cybernetics 38(2009), 577–591

J. Pfefferer: Numerical analysis for elliptic Neumann boundary control problems on polygonal domains. PhD thesis, Universität der Bundeswehr München, 2014

Error estimates for the postprocessing approach 1

Let R_h be the interpolation operator on U_h (midpoints).

Lemma [Mateos/Rösch 11]

On quasi-uniform meshes and for $\omega < \pi/2$ the estimates

$$\|S_h(\bar{u} - R_h\bar{u})\|_{L^2(\Omega)} \lesssim h^2$$

$$\|R_h\bar{u} - \bar{u}_h\|_{L^2(\Gamma)} \lesssim h^{2-\varepsilon} \quad (\text{supercloseness})$$

hold under the assumption that the control has only finitely many kinks.

Note that

$$\|\bar{u} - R_h\bar{u}\|_{L^2(\Gamma)} \lesssim h.$$

Error estimates for the postprocessing approach 1

Let R_h be the interpolation operator on U_h (midpoints).

Lemma [Mateos/Rösch 11]

On quasi-uniform meshes and for $\omega < \pi/2$ the estimates

$$\|S_h(\bar{u} - R_h\bar{u})\|_{L^2(\Omega)} \lesssim h^2$$

$$\|R_h\bar{u} - \bar{u}_h\|_{L^2(\Gamma)} \lesssim h^{2-\varepsilon} \quad (\text{supercloseness})$$

hold under the assumption that the control has only finitely many kinks.

Pfefferer [2014] showed for the general case ($\lambda = \pi/\omega$):

$$\|S_h(\bar{u} - R_h\bar{u})\|_{L^2(\Omega)} \lesssim h^{\min\{2, 1/2 + \lambda - \varepsilon\}}$$

$$\|R_h\bar{u} - \bar{u}_h\|_{L^2(\Gamma)} \lesssim h^{\min\{2, 1/2 + \lambda - \varepsilon\}} |\ln h|^{3/2}$$

Note that this implies that the order $2 - \varepsilon$ is valid for $\omega < 2\pi/3$.

M. Mateos, A. Rösch. On saturation effects in the Neumann boundary control of elliptic optimal control problems. Comput. Optim. Appl., 49(2011), 359–378

J. Pfefferer: Numerical analysis for elliptic Neumann boundary control problems on polygonal domains. PhD thesis, Universität der Bundeswehr München, 2014

Error estimates for the postprocessing approach 2

Theorem [Mateos/Rösch 11]

On quasi-uniform meshes and for $\omega < \pi/2$ the estimates

$$\|\bar{y} - \bar{y}_h\|_{L^2(\Omega)} + \|\bar{p} - \bar{p}_h\|_{L^2(\Gamma)} + \|\bar{u} - \tilde{u}_h\|_{L^2(\Gamma)} \lesssim h^{2-\varepsilon}$$

hold under the assumption that the control has only finitely many kinks.

Proof:

$$\|\bar{y} - \bar{y}_h\|_{L^2(\Omega)} \lesssim \|(S - S_h)\bar{u}\|_{L^2(\Omega)} + \|S_h(\bar{u} - R_h\bar{u})\|_{L^2(\Omega)} + \|S_h(R_h\bar{u} - \bar{u}_h)\|_{L^2(\Omega)}$$

$$\|\bar{p} - \bar{p}_h\|_{L^2(\Gamma)} \lesssim \|(S^* - S_h^*)(S\bar{u} - y_d)\|_{L^2(\Gamma)} + \|S_h^*(\bar{y} - \bar{y}_h)\|_{L^2(\Gamma)}$$

$$\|\bar{u} - \tilde{u}_h\|_{L^2(\Gamma)} \lesssim \|\bar{p} - \bar{p}_h\|_{L^2(\Gamma)}$$

□

Error estimates for the postprocessing approach 2

Theorem [Mateos/Rösch 11]

On quasi-uniform meshes and for $\omega < \pi/2$ the estimates

$$\|\bar{y} - \bar{y}_h\|_{L^2(\Omega)} + \|\bar{p} - \bar{p}_h\|_{L^2(\Gamma)} + \|\bar{u} - \tilde{u}_h\|_{L^2(\Gamma)} \lesssim h^{2-\varepsilon}$$

hold under the assumption that the control has only finitely many kinks.

Proof:

$$\|\bar{y} - \bar{y}_h\|_{L^2(\Omega)} \lesssim \|(S - S_h)\bar{u}\|_{L^2(\Omega)} + \|S_h(\bar{u} - R_h\bar{u})\|_{L^2(\Omega)} + \|S_h(R_h\bar{u} - \bar{u}_h)\|_{L^2(\Omega)}$$

$$\|\bar{p} - \bar{p}_h\|_{L^2(\Gamma)} \lesssim \|(S^* - S_h^*)(S\bar{u} - y_d)\|_{L^2(\Gamma)} + \|S_h^*(\bar{y} - \bar{y}_h)\|_{L^2(\Gamma)}$$

$$\|\bar{u} - \tilde{u}_h\|_{L^2(\Gamma)} \lesssim \|\bar{p} - \bar{p}_h\|_{L^2(\Gamma)}$$

□

- order is $\min\{2, \frac{1}{2} + \lambda\} - \varepsilon$ in the general case [Pfefferer 2014], $\lambda = \pi/\omega$.
- Winkler [2015] showed that one obtains without postprocessing for all ω

$$\|\bar{u} - \bar{u}_h\|_{L^2(\Gamma)} \lesssim h$$

Plan of the talk

- 1 Introduction to optimal control with elliptic PDEs
- 2 Discretization of optimal control problems (Neumann control)
- 3 Numerical example
- 4 Summary

Numerical example

Consider the intersection of a square with a circular sector of opening ω ,

$$\Omega_\omega = \{(r \cos \phi, r \sin \phi) \in \mathbb{R}^2 : r \in (0, \sqrt{2}), \phi \in [0, \omega]\} \cap (-1, 1)^2,$$

and first order optimality conditions

$$\begin{array}{lll} -\Delta y + y & = & 0 & \text{in } \Omega, \\ \partial_n y & = & u + g_2 & \text{on } \Gamma, \end{array} \quad \begin{array}{lll} -\Delta p + p & = & y - y_d & \text{in } \Omega, \\ \partial_n p & = & g_1 & \text{on } \Gamma, \end{array}$$

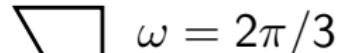
and $u = \Pi_{[-0.5, 0.5]}(-p|_\Gamma)$ on Γ .

We choose data $\lambda = \frac{\pi}{\omega}$, y_d , g_1 , g_2 , such that

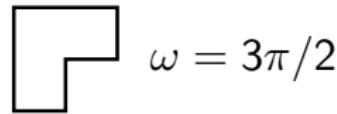
$$\bar{y} = 0 \quad \text{in } \Omega$$

$$\bar{p} = r^\lambda \cos(\lambda\phi) \quad \text{in } \Omega$$

$$\bar{u} = \Pi_{[-0.5, 0.5]}(-\bar{p}) \quad \text{on } \Gamma$$



$$\omega = 2\pi/3$$

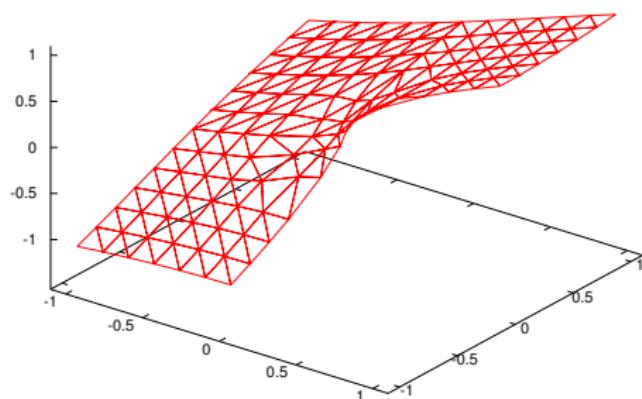


$$\omega = 3\pi/2$$

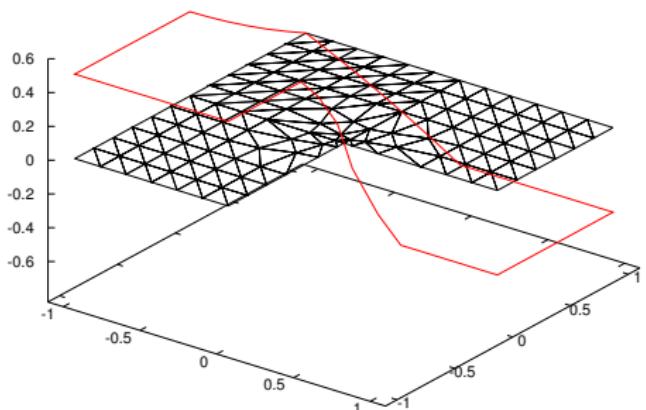
and consider the cases $\omega = 2\pi/3$ and $\omega = 3\pi/2$.

Plot of the approximate solution

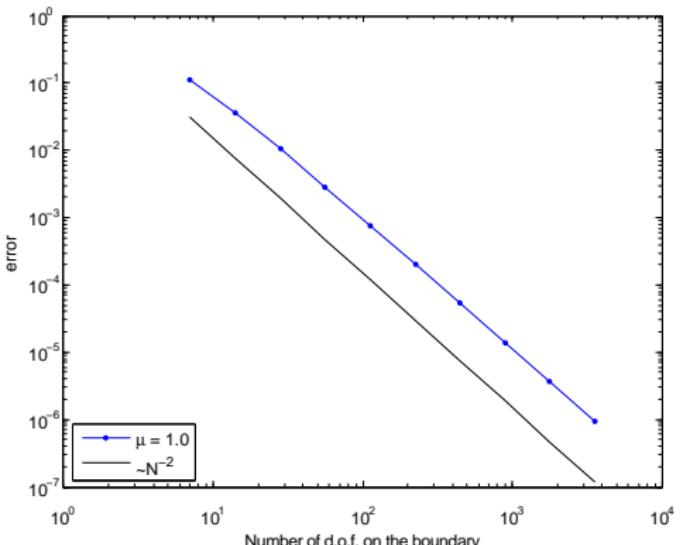
\bar{p}_h



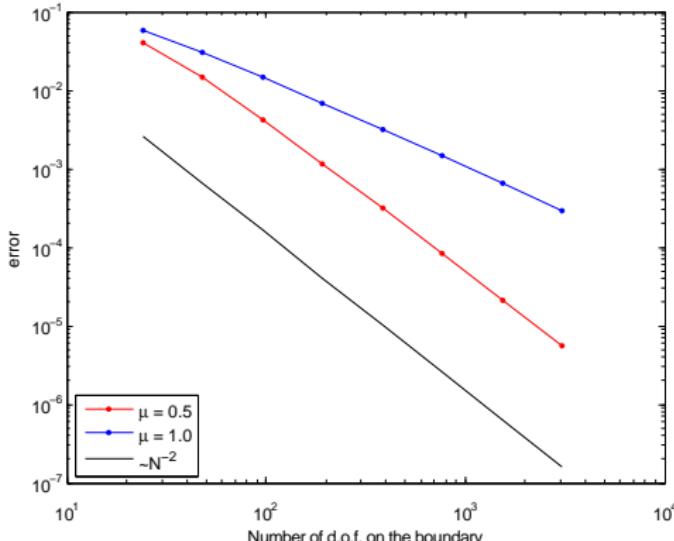
$\tilde{u}_h = \Pi_{[-0.5, 0.5]}(-\bar{p}_h)$



$L^2(\Gamma)$ -error in the control (Postprocessing approach)



$$\omega = 2\pi/3$$



$$\omega = 3\pi/2$$

T. Apel, J. Pfefferer, A. Rösch. Finite element error estimates on the boundary with application to optimal control. Math. Comp., 84:33–70, 2015.

Plan of the talk

- 1 Introduction to optimal control with elliptic PDEs
- 2 Discretization of optimal control problems (Neumann control)
- 3 Numerical example
- 4 Summary

Summary

- An introduction was given to optimal control problems with
 - ▶ linear elliptic state equation,
 - ▶ quadratic target functional and
 - ▶ control constraints.

State constraints will be discussed later by W. Wollner.

- Discretization error estimates in L^2 -norms were presented
 - ▶ for elliptic Neumann boundary control problems
 - ▶ with L^2 regularization
 - ▶ posed on a two-dimensional domain
 - ▶ discretized on quasi-uniform meshes

discussing the dependence on the maximal angle of the domain.

The critical angle is $\omega = 2\pi/3$.

Related results

- Discretization error estimates in L^2 -norms were presented
 - ▶ for elliptic Neumann boundary control problems
 - ▶ with L^2 regularization
 - ▶ posed on a two-dimensional domain
 - ▶ discretized on quasi-uniform meshes
- discussing the dependence on the maximal angle of the domain.
The critical angle is $\omega = 2\pi/3$.
- Related results from my group:
 - ▶ distributed control problems (with Rösch, Sirch, G. Winkler)
 - ▶ Dirichlet boundary control problems (with Mateos, Pfefferer and Rösch)

Related results

- Discretization error estimates in L^2 -norms were presented
 - ▶ for elliptic Neumann boundary control problems
 - ▶ with L^2 regularization
 - ▶ posed on a two-dimensional domain
 - ▶ discretized on quasi-uniform meshes
- discussing the dependence on the maximal angle of the domain.
The critical angle is $\omega = 2\pi/3$.
- Related results from my group:
 - ▶ distributed control problems (with Rösch, Sirch, G. Winkler)
Dirichlet boundary control problems (with Mateos, Pfefferer and Rösch)
 - ▶ for the Stokes problem (Sirch and Nicaise),
for parabolic problems (with Flaig, Meidner, Vexler),
for semilinear problems (Pfefferer and Krumbiegel)

Related results

- Discretization error estimates in L^2 -norms were presented
 - for elliptic Neumann boundary control problems
 - with L^2 regularization
 - posed on a two-dimensional domain
 - discretized on quasi-uniform meshes
- discussing the dependence on the maximal angle of the domain.
The critical angle is $\omega = 2\pi/3$.

- Related results from my group:
 - distributed control problems (with Rösch, Sirch, G. Winkler)
Dirichlet boundary control problems (with Mateos, Pfefferer and Rösch)
 - for the Stokes problem (Sirch and Nicaise),
for parabolic problems (with Flaig, Meidner, Vexler),
for semilinear problems (Pfefferer and Krumbiegel)
 - regularization in energy norms (with Steinbach and M. Winkler)

Related results

- Discretization error estimates in L^2 -norms were presented
 - ▶ for elliptic Neumann boundary control problems
 - ▶ with L^2 regularization
 - ▶ posed on a two-dimensional domain
 - ▶ discretized on quasi-uniform meshes
- discussing the dependence on the maximal angle of the domain.
The critical angle is $\omega = 2\pi/3$.
- Related results from my group:
 - ▶ distributed control problems (with Rösch, Sirch, G. Winkler)
Dirichlet boundary control problems (with Mateos, Pfefferer and Rösch)
 - ▶ for the Stokes problem (Sirch and Nicaise),
for parabolic problems (with Flaig, Meidner, Vexler),
for semilinear problems (Pfefferer and Krumbiegel)
 - ▶ regularization in energy norms (with Steinbach and M. Winkler)
 - ▶ three-dimensional domains (with Nicaise, Sirch, G. Winkler, M. Winkler)

Related results

- Discretization error estimates in L^2 -norms were presented

- for elliptic Neumann boundary control problems
- with L^2 regularization
- posed on a two-dimensional domain
- discretized on quasi-uniform meshes

discussing the dependence on the maximal angle of the domain.
The critical angle is $\omega = 2\pi/3$.

- Related results from my group:

- distributed control problems (with Rösch, Sirch, G. Winkler)
Dirichlet boundary control problems (with Mateos, Pfefferer and Rösch)
- for the Stokes problem (Sirch and Nicaise),
for parabolic problems (with Flaig, Meidner, Vexler),
for semilinear problems (Pfefferer and Krumbiegel)
- regularization in energy norms (with Steinbach and M. Winkler)
- three-dimensional domains (with Nicaise, Sirch, G. Winkler, M. Winkler)
- estimates of the error in L^∞ -norm (with Pfefferer, Rösch, Rogovs, Sirch)

Related results

- Discretization error estimates in L^2 -norms were presented

- for elliptic Neumann boundary control problems
- with L^2 regularization
- posed on a two-dimensional domain
- discretized on quasi-uniform meshes

discussing the dependence on the maximal angle of the domain.
The critical angle is $\omega = 2\pi/3$.

- Related results from my group:

- distributed control problems (with Rösch, Sirch, G. Winkler)
Dirichlet boundary control problems (with Mateos, Pfefferer and Rösch)
- for the Stokes problem (Sirch and Nicaise),
for parabolic problems (with Flaig, Meidner, Vexler),
for semilinear problems (Pfefferer and Krumbiegel)
- regularization in energy norms (with Steinbach and M. Winkler)
- three-dimensional domains (with Nicaise, Sirch, G. Winkler, M. Winkler)
- estimates of the error in L^∞ -norm (with Pfefferer, Rösch, Rogovs, Sirch)
- discretized on graded meshes (with all coauthors),
see talk by S. Rogovs.