

Positivity of infinite dimensional linear systems

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Motivation and Preliminary

Boundary control system

Observation systems



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Motivation and Preliminary

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System of transport equations with memory on a network of scattered ramification nodes

Let us consider the following system of transport equations on a network:

$$(\Sigma_{\mathsf{TN}}) \begin{cases} \frac{\partial}{\partial t} z_j(t,x,v) = v \frac{\partial}{\partial x} z_j(t,x,v) + q_j(x,v).z_j(t,x,v), & t \ge 0, \ (x,v) \in \Omega_j, \\ z_j(0,x,v) = f_j(x,v) \ge 0, \quad z_j(\theta,x,v) = \varphi_j(\theta,x,v) \ge 0, \quad \theta \in [-r,0] & (x,v) \in \Omega_j, \ (\mathsf{IC}) \\ t_{ij}^{out} z_j(t,1,\cdot) = w_{ij} \sum_{k \in \mathcal{M}} t_{ik}^{in} [\mathbb{J}_k(z_k)(t,0,\cdot) + \mathbb{L}_k(z_k(t+\cdot,\cdot,\cdot))] + \sum_{l \in \mathcal{N}_c} b_{il} u_l(t,.), & t \ge 0, \ (\mathsf{BC}) \end{cases}$$

for $i \in \{1, \dots, N\} := \mathcal{N}, j \in \{1, \dots, M\} := \mathcal{M}$ and $l \in \{1, \dots, n\} := \mathcal{N}_c$ with $M \ge N \ge n$, where we set $\Omega_j := [0, l_j] \times [v_{\min}, v_{\max}], l_j > 0$. Here, the vertex delay operators \mathbb{L}_j are given by

$$\mathbb{L}_{j}(\varphi_{j})(x,v) = \int_{0}^{l_{j}} \int_{v_{\min}}^{v_{\max}} \int_{-r}^{0} d[\eta_{k}](\theta)\varphi_{k}(\theta,x,v) dv dx, \qquad (x,v) \in \Omega_{j}, \ \varphi_{j} \in W^{1,p}([-r,0];L^{p}(\Omega_{j})).$$

where the first integral is in the Lebesgue-Stieltjes sense. Moreover, the scattering operators \mathbb{J}_i are given by

$$(\mathbb{J}f)_j(x,v) = \int_{v_{\min}}^{v_{\max}} \ell_j(x,v,v') f_j(x,v') dv', \qquad (x,v) \in \Omega_j, \ f_j \in L^p(\Omega_j),$$

where $\ell_j \in L^{\infty}(\Omega_j \times [v_{\min}, v_{\max}])$ for every $j \in \mathcal{M}$.

size-structured population model with delayed birth process

We consider the following size-structured population model with delayed birth process:

$$(\Sigma_{\mathsf{SPM}}) \begin{cases} \frac{\partial z(t,s)}{\partial t} + \frac{\partial q(s)z(t,s)}{\partial s} = -\mu(s)z(t,s), & t \ge 0, \ s \in (0,s^*) \\ z(0,s) = f(s) \ge 0, \quad z(\theta,s) = \varphi(\theta,s) \ge 0, & \theta \in [-r,0], \ s \in (0,s^*) \\ g(0)z(t,0) = \int_0^{s^*} \int_{-r}^0 \beta(s)z(t+\theta,s)d\eta(\theta)ds + bu(t), \quad t \ge 0. \end{cases}$$

Here z(t,s) represents the population density of certain species of size $s \in (0, s^*)$ at time $t \ge 0$, where $s^* > 0$ is the maximum size of of any individual in the population. The function q(s) is the growth rate of size over time and the size dependent functions β and μ denote the fertility and mortality, respectively. By *b*, we denotes the boundary control operator, *u* define the control functions and (f, φ) are the initial distributions of our target population.

Can be transformed as the following perturbed boundary value control system

$$\left\{ \begin{aligned} \dot{z}(t) &= \mathcal{A}_m z(t), \qquad t > 0, \\ z(0) &= x \ge 0, \\ G z(t) &= \Gamma z(t) + \mathcal{K} u(t), \quad t > 0, \end{aligned} \right.$$

where the state variable z(.) takes values in a Banach lattice X and the control function $u(\cdot)$ is given in the Banach space $L^{p}([0, +\infty); U)$. Here,

- The maximal (differential) operator $A_m : D(A_m) \subset X \to X$ is closed and densely defined;
- *K* is a bounded linear operator from *U* into ∂X (both are Banach lattices),
- $G, \Gamma: D(A_m) \rightarrow \partial X$ are linear continuous trace operators.

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Can be transformed as the following perturbed boundary value control system

$$(AG\Gamma) \begin{cases} \dot{z}(t) = \mathcal{A}_m z(t), & t > 0, \\ z(0) = x \ge 0, \\ G z(t) = \Gamma z(t) + \mathcal{K} u(t), & t > 0, \end{cases}$$

where the state variable z(.) takes values in a Banach lattice X and the control function $u(\cdot)$ is given in the Banach space $L^{p}([0,+\infty);U)$. Here,

- The maximal (differential) operator $A_m : D(A_m) \subset X \to X$ is closed and densely defined;
- *K* is a bounded linear operator from *U* into ∂X (both are Banach lattices);
- $G, \Gamma: D(A_m) \rightarrow \partial X$ are linear continuous trace operators.

Goal

To $(\mbox{AG}\Gamma)$ we associate the following operator

$$\mathfrak{A} = A_m, \qquad D(\mathfrak{A}) = \{x \in D(A_m) : Gx = \Gamma x\}.$$

Positivity and Well-posedness of (Σ).

Previous works

- J. L. Lions and E. Magens.
- W. Desch, I. Lasiecka, and W. Schappacher.
- D. Salamon.
- G. Weiss.
- R. Schnaubelt.
- O. J. Staffans.
- A. Chen and K. Morris.
- H. Zwart and B. Jacob.
- S.Hadd, R. Manzo, and A.Rhandi.

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Let *E* be a real vector space and \leq be a partial order on this space. Then *E* is said to be an ordered vector space if it satisfies the following properties:

- If $f, g \in E$ and $f \leq g$, then $f + h \leq g + h$ for all $h \in E$.
- If $f, g \in E$ and $f \leq g$, then $\alpha f \leq \alpha g$ for all $\alpha \geq 0$.

If, in addition, *E* is lattice with respect to the partial ordered, that is, $\sup\{f,g\}$ and $\inf\{f,g\}$ exist for all $f,g \in E$, then *E* is said to be a *vector lattice*. For $f \in E$, the *positive part* of *f* is defined by $f_+ := \sup\{f, 0\}$, the *negative part* of *f* by $f_- := \sup\{-f, 0\}$ and the absolute value of *f* by $|f| := \sup\{f, -f\}$, where 0 is the zero element of *E*. The set of all positive elements of *E*, denoted by E_+ , is a convex cone with vertex 0. In particular, it generates a canonical ordering \leq on *E* which is given by: $f \leq g$ if and only if $g - f \in E_+$. For each $f, g \in E$ with $f \leq g$, the set $[f,g] = \{h \in E : f \leq h \leq g\}$ is called an *order interval*. A norm complete vector lattice *E* such that its norm satisfies the following property

$$|f| \leq |g| \quad \Rightarrow \quad ||f|| \leq ||g||$$

for $f, g \in X$, is called *Banach lattice*. If *E* is a Banach lattice, its topological dual *E'*, endowed with the dual norm and the dual order, is also a Banach lattice.

A Banach lattice *E* is said to be *AL-space* whenever its norm is additive on the positive cone. A Banach lattice *E* is said to be a *KB-space* (Kantorovič-Banach space) whenever every increasing norm bounded sequence of *E*₊ is norm convergent. Important examples of *KB*-spaces are reflexive Banach lattices and *AL*-spaces. A norm of a Banach lattice is *order continuous* if for each generalized sequence (x_{α}) such that $x_{\alpha} \downarrow 0$ in *E*, the sequence (x_{α}) converges to 0 for the norm $\|\cdot\|$, where the notation $x_{\alpha} \downarrow 0$ means that the sequence (x_{α}) is decreasing (in symbol \downarrow), its infimum exists and $\inf(x_{\alpha}) = 0$. Note that each *KB-space* has an order continuous norm, but a Banach lattice with an order continuous norm is not necessary a *KB-space*. A vector lattice *E* is called *order* (or *Dedekind*) *complete* if every nonempty bounded above subset has a supremum or equivalently if any nonnegative generalized sequence (x_{α}) has a supremum in *E*, that is, whenever $0 \le x_{\alpha} \uparrow \le x$ implies the existence of $\sup\{x_{\alpha}\}$. Here, the notation $x_{\alpha} \uparrow \le x$ means that x_{α} is increasing (in symbol \uparrow) and $x_{\alpha} \le x$ for all α . As an example, every Banach lattice with an order continuous norm is order continuous

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Now, if we denote by $\mathcal{L}(E, F)$ the Banach algebra of all linear bounded operators from an order Banach space E to an order Banach space F, then an operator $P \in \mathcal{L}(E, F)$ is positive if $PE_+ \subset F_+$. An everywhere defined positive operator from a Banach lattice to a normed vector lattice is bounded. The set of all positive operators from a Banach lattice E to another Banach lattice F, denoted by $\mathcal{L}_+(E,F)$, is a convex cone in the space $\mathcal{L}(E,F)$. This cone, however, in general does not generate $\mathcal{L}(E,F)$. This fact motivates the following definition.

Definition

Let *E*, *F* be ordered Banach spaces. An operator $P \in \mathcal{L}(E, F)$ is said to be regular, if there exist $P_1, P_2 \in \mathcal{L}(E, F)$ positive such that $P = P_1 - P_2$.

The vector space of all regular operators $P \in \mathcal{L}(E, F)$ is denoted by $\mathcal{L}^{r}(E, F)$. Moreover, if E, F are Banach lattices such that F is *order complete*, then $\mathcal{L}^{r}(E, F)$ under the norm

 $\|P\|_{r} := \||P|\|_{\mathcal{L}(E,F)}, \quad \text{(called the r-$ *norm* $)}$

is an ordered complete Banach lattice, where $|P| \in \mathcal{L}(E, F)$ denotes the so-called modulus operator defined by $|P| := \sup\{P, -P\}$

- C.D. Aliprantis and O. Burkinshaw, Positive operators, Pure and Applied Mathematics, 119. Academic Press. Inc., Orlando FL. (1985).
- H.H. Schaefer, Banach lattices and positive operators. Springer-Verlag, Berlin-Heidelberg (1974).

Now, let *X* be a real Banach lattice and (A, D(A)) the generator of a C₀-semigroup $\mathbb{T} := (T(t))_{t \ge 0}$ on *X*. The type of \mathbb{T} is defined as $\omega_0 := \inf\{t^{-1}\log ||T(t)|| : t > 0\}$. We denote by $\rho(A)$ the resolvent set of *A*, i.e., the set of all $\mu \in \mathbb{C}$ such that $\mu - A$ is invertible, and by $R(\mu, A) := (\mu - A)^{-1}$ the resolvent operator of *A*. The complement of $\rho(A)$, is called the spectrum and is denoted by $\sigma(A) := \mathbb{C} \setminus \rho(A)$. The so-called spectral radius of the operator *A* is defined by $r(A) := \sup\{|\mu| : \mu \in \sigma(A)\}$. The spectral bound s(A) of *A* is defined by $s(A) := \sup\{\Re e \mu : \mu \in \sigma(A)\}$.

Definition

A linear operator (A, D(A)) on a Banach lattice X is called resolvent positive if there exists $\omega \in \mathbb{R}$ such that $(\omega, \infty) \subseteq \rho(A)$ and $R(\mu, A) \ge 0$ for each $\mu > \omega$.

Moreover, a C₀-semigroups on a Banach lattice is positive if and only if the corresponding generator (A, D(A)) is resolvent positive. On the other hand, the extrapolation space associated with *X* and *A*, denoted by *X*₋₁, is the completion of *X* with respect to the norm $||x||_{-1} := ||R(\mu, A)x||$ for $x \in X$ and some $\mu \in \rho(A)$. Note that the choice of μ is not important, since by the resolvent equation different choices lead to equivalent norms on *X*₋₁.

Semigroup Frorum, (Bátkai et. all, 2018)

$$X_+=X_{+,-1}\cap X.$$

The unique extension of \mathbb{T} on X_{-1} is a C_0 -semigroup which we denote by $\mathbb{T}_{-1} := (T_{-1}(t))_{t \ge 0}$ and whose generator is denoted by A_{-1} . Note that \mathbb{T}_{-1} is positive whenever \mathbb{T} is.

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Consider the following boundary control system

CS)
$$\begin{cases} \dot{z}(t) = A_m z(t), & z(0) = x, \quad t > 0, \\ G z(t) = v(t), & t > 0, \end{cases}$$

for $x \in X_+$ and $v \in L^p_+(\mathbb{R}_+;\partial X)$, where we recall that $X,\partial X$ are Banach lattices.

Main Assumptions:

- H1. $A := (A_m)|_{D(A)}$ with $D(A) = \ker G$, generates a strongly continuous positive semigroup $\mathbb{T} := (T(t))_{t \ge 0}$ on X;
- H2. Range (*G*) = ∂X and Γ is positive.

For any $\mu \in \rho(A)$, we have

$$D(A_m) = D(A) \oplus \ker(\mu - A_m)$$

and the following inverse

$$D_{\mu} := \left(G_{|\ker(\mu - A_m)} \right)^{-1} \in \mathcal{L}(\partial X, X)$$

exists. Now we define the control operator

$$B:=(\mu-A_{-1})D_{\mu}\in \mathcal{L}(\partial X,X_{-1}), \qquad \mu\in\rho(A).$$

• G. Greiner, Perturbing the boundary conditions of a generator, Houston J. Math., 13 (1987), 213-229.

The system (CS) is reformulated as the following distributed one

 $\dot{z}(t)=A_{-1}z(t)+Bv(t),\quad z(0)=x,\quad t\geq 0.$

The system (CS) is reformulated as the following distributed one

$$\dot{z}(t) = A_{-1}z(t) + Bv(t), \quad z(0) = x, \quad t \ge 0.$$

• An integral solution of the above equation is given by: $z(t) = T(t)x + \Phi_t v \in X_{-1}$, for any $t \ge 0$, $x \in X$ and $v \in L^p([0, +\infty), \partial X)$, where

$$\Phi_t \mathbf{v} := \int_0^t T_{-1}(t-s) B \mathbf{v}(s) ds \qquad (*).$$

- An operator B ∈ L(∂X, X₋₁) is called L^p-admissible control operator for A if, for some τ > 0, the operator Range Φ_τ ⊂ X. In particular, z(·) ∈ C(ℝ₊, X) for all x ∈ X and v ∈ L^p([0,+∞),∂X).
- Let 𝔅_p(∂X, X, 𝔅) denote the vector space of all L^p-admissible control operators B, which is a Banach space with the norm

$$\|B\|_{\mathfrak{B}_{p}} := \sup_{\|\nu\|_{L^{p}([0,\tau];\partial X)} \leq 1} \left\| \int_{0}^{\tau} T_{-1}(\tau-s) B\nu(s) ds \right\|,$$

where $\tau > 0$ is fixed.

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We have the following characterization of the well-posedness of equation (CS).

Proposition (Yassine, 2022)

Let $X, \partial X$ be Banach lattices, let (A, D(A)) generates a strongly continuous semigroup \mathbb{T} on X and $B \in \mathcal{L}(\partial X, X_{-1})$. Then for every $x \in X$ and $v \in L^p_{loc}(\mathbb{R}_+; \partial X)$, the system (CS) has a unique solution $z(\cdot) \in C(\mathbb{R}_+; X)$ if one of the following equivalent assertions holds.

(i) for any $x \in X_+$ and $v \in L^p_+(\mathbb{R}_+;\partial X)$, the solution $z(\cdot)$ of (CS) remains in X_+ .

(*ii*) \mathbb{T} is a positive and for some $\tau > 0$, $\Phi_{\tau} v \in X_+$ for all $v \in L^p_+(\mathbb{R}_+;\partial X)$.

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(*ii*) \mathbb{T} is a positive and for some $\tau > 0$, $\Phi_{\tau} v \in X_+$ for all $v \in L^p_+(\mathbb{R}_+;\partial X)$.

For $\alpha > s(A)$, let $v \in L^{p}_{\alpha}(\mathbb{R}_{+};\partial X)$, the space of all functions of the form $v(t) = e^{\alpha t}u(t)$, where $u \in L^{p}(\mathbb{R}_{+};\partial X)$. Then, u and z from (CS) have Laplace transforms related by

$$\hat{z}(\mu) = R(\mu, A)x + \widehat{(\Phi.u)}(\mu), \quad \text{with} \quad \widehat{(\Phi.u)}(\mu) = R(\mu, A_{-1})B\hat{v}(\mu),$$

for all $\Re e\mu > \alpha$, where \hat{v} denote the Laplace transform of v.

Lemma

Let $X, \partial X$ be Banach lattices and let \mathbb{T} be a positive C_0 -semigroup on X. Then, we have B is positive iff $D_\mu := R(\mu, A_{-1})B$ is positive for all $\mu > s(A)$, iff Φ_t is positive for all $t \ge 0$.

Observation

- One could relax the definition of L^p-admissible positive control operators to Φ_τ L^p₊(ℝ₊;∂X) ⊂ X₊, for some τ ≥ 0.
- It is not difficult to see that $\mathfrak{B}_{p,+}(\partial X, X, \mathbb{T})$ is the positive convex cone in $\mathfrak{B}_p(\partial X, X, \mathbb{T})$.
- Therefore it generates the order: for $B, B' \in \mathfrak{B}_{\rho}(\partial X, X, \mathbb{T})$, we have $B' \leq B$ whenever $B-B' \in \mathfrak{B}_{\rho,+}(\partial X, X, \mathbb{T})$.

Lemma (Yassine, 2022)

Let $X, \partial X$ be Banach lattices and \mathbb{T} be a positive C_0 -semigroup on X, and let Φ_{τ} be given by (*). If $B \in \mathcal{L}^r(\partial X, X_{-1})$ is L^p -admissible, then

$$\Phi_{\tau} \in \mathcal{L}(L^{p}(\mathbb{R}_{+};\partial X), X) \cap \mathcal{L}^{r}(L^{p}(\mathbb{R}_{+};\partial X), X_{-1})$$

for all $\tau \ge 0$. Moreover, if there exist $B_1, B_2 \in \mathfrak{B}_{p,+}(\partial X, X, \mathbb{T})$ such that $B = B_1 - B_2$, then $\Phi_{\tau} \in \mathcal{L}^r(\mathcal{L}^p(\mathbb{R}_+;\partial X), X)$ for all $\tau \ge 0$.

Result 1 (Yassine, 2022)

Let $X, \partial X$ be Banach lattices and \mathbb{T} be a positive C₀-semigroup on X. Define the vector space

 $\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T}) := \{ B \in \mathcal{L}^{r}(\partial X, X_{-1}) : \Phi_{\tau} \in \mathcal{L}^{r}(\mathcal{L}^{p}(\mathbb{R}_{+}; \partial X), X), \forall \tau \geq 0 \},\$

the space of all L^{p} -admissible regular control operators. Then, the following vector space equality holds:

$$\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T}) = \mathfrak{B}_{p,+}(\partial X, X, \mathbb{T}) - \mathfrak{B}_{p,+}(\partial X, X, \mathbb{T}).$$

Moreover if X, in addition, is order complete, then $\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T})$ is an order complete Banach lattice under the norm

$$\|B\|_{\mathfrak{B}_{\rho}^{r}}=\sup\left\{\||\Phi_{\tau}|v\|:\ v\geq 0,\ \|v\|_{L^{p}\left([0,\tau];\partial X\right)}\leq 1\right\}.$$

where $\tau > 0$ is fixed.

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Result 1

Remark

It is to be that the extrapolation space X_{-1} is not, in general, a Banach lattice (more precisely, a vector lattice). A striking consequence of the above observation is that $\mathcal{L}'(\partial X, X_{-1})$ cannot be expected to be a Banach lattice. On the other hand, we have the following vector subspace inclusions:

$\mathcal{L}^{r}(\partial X, X)$	\subseteq	$\mathcal{L}(\partial X, X)$
\cap		\cap
$\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T})$	\subset	$\mathfrak{B}_p(\partial X,X,\mathbb{T})$
\cap		\cap
$\mathcal{L}^{r}(\partial X, X_{-1})$	\subseteq	$\mathcal{L}(\partial X, X_{-1}).$

 A. Bátkai, B. Jacob, J. Voigt, and J. Wintermayr, Perturbation of positive semigroups on AM-spaces. Semigroup Forum. 96 (2018) 33-347.

Sketch of proof

Step 1: We show the existence of |B| in the canonical order of $\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T})$.

Abstract control system

Let $X, \partial X$ be Banach lattices. An abstract control system on $X, \partial X$ is a pair (\mathbb{T}, Φ) such that

$$\Phi_{\tau+t} \mathbf{v} = T(\tau) \Phi_t \mathbf{v}_{|[0,t]} + \Phi_\tau \mathbf{v}(\cdot + t), \tag{1}$$

for $\tau, t \ge 0$ and $v \in L^{p}_{+}([0, \tau + t], \partial X)$, where $\Phi := (\Phi_{\tau})_{\tau \ge 0}$ is a family of bounded operators from $L^{p}(\mathbb{R}_{+}; \partial X)$ to X.

Lemma (Yassine, 2022)

Let $X, \partial X$ be Banach lattices such that X is order complete and let \mathbb{T} be a positive C_0 -semigroup on X. Assume that (\mathbb{T}, Φ) is an abstract control system on $X, \partial X$ such that $\Phi_{\tau} \in \mathcal{L}^r(L^p(\mathbb{R}_+;\partial X), X)$ for all $\tau \ge 0$. Then, for each $\tau \ge 0$, there exist unique $\Phi_{\tau}^+, \Phi_{\tau}^- \in \mathcal{L}_+(L^p(\mathbb{R}_+;\partial X), X)$ splitting Φ_{τ} as $\Phi_{\tau} = \Phi_{\tau}^+ - \Phi_{\tau}^-$ and satisfying the composition property (1).

Sketch of proof

Let $B \in \mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T})$ and let $\Phi_{\tau} \in \mathcal{L}^{r}(\mathcal{L}^{p}(\mathbb{R}_{+}; \partial X), X)$ be the corresponding input map. Thus, for each $\tau \geq 0$, the modulus of Φ_{τ} exists (in the canonical ordering of $\mathcal{L}(\mathcal{L}^{p}(\mathbb{R}_{+}; \partial X), X))$ and is given by

$$|\Phi_{\tau}| = \Phi_{\tau}^+ + \Phi_{\tau}^-, \qquad \qquad \Phi_{\tau} = \Phi_{\tau}^+ - \Phi_{\tau}^-.$$

Step 2: We establish that $\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T})$ is order complete. Indeed, let (B_{α}) be a set of nonnegative elements such that $0 \leq B_{\alpha} \uparrow \leq B$ holds in $\mathfrak{B}_{p}^{r}(\partial X, X, \mathbb{T})$. Then, for each α , the operators B_{α} satisfy

$$\Phi_{\tau}^{\alpha} v = \int_{0}^{\tau} T_{-1}(\tau - s) B_{\alpha} v(s) ds,$$

for all $v \in L^{p}_{+}(\mathbb{R}_{+},\partial X)$ and for some fixed $\tau \geq 0$.

Step 3: $\|\cdot\|_{\mathfrak{B}_p^r}$ -completeness of $\mathfrak{B}_p^r(\partial X, X, \mathbb{T})$

Result 2 (Yassine, 2022)

Let *X*, ∂X be Banach lattices such that *X* is a *KB-space* and let \mathbb{T} be positive. Then

 $\mathfrak{B}_{1}^{r}(\partial X, X, \mathbb{T}) = \mathcal{L}^{r}(\partial X, X).$

(2)

Sketch of proof

Let $B \in \mathfrak{B}_{1,+}(\partial X, X, \mathbb{T})$ and $\tau > 0$. Let $v \in \partial X$ and consider the sequence of functions

$$v_n(s) := \begin{cases} 0, & \text{if } 0 \le s \le \tau - \frac{1}{n}, \\ n|v|, & \text{if } \tau - \frac{1}{n} < s \le \tau. \end{cases}$$

Consequence

Let $X, \partial X$ be Banach lattices with X is an *AL-space* and let \mathbb{T} be positive. Then the vector space equality (2) holds. Moreover, if there exists a positive contractive projection $\Pi : \partial X'' \to \partial X$, $((\partial X)''$ is the bidual of ∂X), then

$$\mathfrak{B}_1(\partial X, X, \mathbb{T}) = \mathcal{L}(\partial X, X).$$

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Result 3 (Yassine, 2022)

Let X, ∂X be Banach lattices, let A be a densely defined resolvent positive operator such that

 $\|R(\mu_0, A)x\| \ge c\|x\|, \quad x \in X_+, \quad (**)$

for some $\mu_0 > s(A)$ and constant c > 0. Let $B \in \mathcal{L}(\partial X, X_{-1})$ be a positive control operator. Then *B* is a positive zero-class L^{ρ} -admissible control operators.

Consequence

In particular, if $B \in L^r(\partial X, X_{-1})$, then B is a zero-class L^p -admissible control operator.

- C. J. K. Batty and D. W. Robinson, Positive one-parameter semigroups on ordered Banach space. Acta Appl. Math. 2 (1984) 221-296.
- W. Arendt, Resolvent positive operators. Proc. London Math. Soc. 54 (1987) 321-349.

Perturbation result

Desch-Schappacher perturbation, (Yassine, 2022)

Let (A, D(A)) be a densely defined resolvent positive operator such that the inverse estimate (**) holds, and let $B \in \mathcal{L}(X, X_{-1})$ be a positive operator. Then $(A_{-1} + B)|_X$ generates a positive C_0 -semigroup on X and

$$s((A_{-1}+B)_{|_X}) = w_0((A_{-1}+B)_{|_X})$$

IX Partial differential equations, optimal design and numerics

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Consider the observed linear system

$$(OS)\begin{cases} \dot{z}(t) = Az(t), & z(0) = x, & t > 0, \\ y(t) = Mz(t), & t > 0, \end{cases}$$

We say that the system (OS) is well-posed if the output function $y(\cdot)$ can be extended to a function $y \in L^p_{loc}([0, +\infty), \partial X)$ such that

$$\|\mathbf{y}(\cdot;\mathbf{x})\|_{L^p([0,\alpha],\partial X)} \leq \gamma \|\mathbf{x}\|_X, \qquad (\mathbf{x}\in X),$$

for any $\alpha > 0$ and some constant $\gamma := \gamma(\alpha) > 0$.

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In order to overcome this obstacle we need the following class of operators $C := M_{|D(A)}$.

Definition

An operator $C \in \mathcal{L}(D(A), \partial X)$ is called an L^p -admissible observation operator for A if for some (hence for all) $\alpha > 0$, there exists a constant $\gamma := \gamma(\alpha) > 0$ such that

$$\int_{0}^{\alpha} \|CT(t)x\|^{p} dt \leq \gamma^{p} \|x\|^{p}, \qquad \forall x \in D(A).$$
(3)

If in addition $\lim_{\alpha \to 0} \gamma(\alpha) = 0$, then *C* is called a zero-class L^p -admissible observation operator for *A*.

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If in addition $\lim_{\alpha \to 0} \gamma(\alpha) = 0$, then *C* is called a zero-class L^p -admissible observation operator for *A*.

In the following lemma we show that the admissibility of a positive observation operator is fully characterized on the positive part of D(A).

Lemma

Let $X, \partial X$ be Banach lattices, and let \mathbb{T} be a positive C_0 -semigroup on X and $C \in \mathcal{L}(D(A), \partial X)$ be a positive operator. If for some $\alpha > 0$ the estimate (3) hold for any $0 \le x \in D(A)$, then C is a positive L^p -admissible observation operator for A.

In view of the above lemma, the following result can be obtained by a slight modification of the proof of Lemma 2.1 in J. Voigt (1989).

Lemma

Let $X, \partial X$ be Banach lattices such that ∂X is a real AL-space. Assume that \mathbb{T} is a positive C_0 -semigroup on X and $C \in \mathcal{L}(D(A), \partial X)$ is positive. Then, C is an L^1 -admissible observation operator for A.

• J. Voigt, On resolvent positive operators and positive C₀-semigroups on *AL*-spaces. Semigroup Forum. **38** (1989) 263-266.

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Positive observation system

Let $X, \partial X$ be Banach lattices. An abstract positive observation system on $X, \partial X$ is a pair (\mathbb{T}, Ψ) such that

$$(***) \qquad \begin{cases} \Psi_{\tau}(x+y) = \Psi_{\tau}x + \Psi_{\tau}y, \\ \Psi_{\tau+t}x = \Psi_{t}x, & \text{on } [0,t], \\ \Psi_{\tau+t}x = [\Psi_{\tau}T(t)x](\cdot - t), & \text{on } [t,\tau+t]. \end{cases}$$

for $\tau, t \ge 0$ and $x, y \in X_+$, where $\Psi := (\Psi_{\tau})_{\tau \ge 0}$ is a family of bounded operators from X_+ to $L^p_+(\mathbb{R}_+;\partial X)$.

Observtion

It should be noted that for each operator $C \in \mathcal{L}(D(A), \partial X)$ we associate an operator C_{Λ} , called the *Yosida* extension of *C* with respect to *A*, whose domain, denoted by $D(C_{\Lambda})$, consists of all $x \in X$ for which $\lim_{\mu \to \infty} C_{\mu}R(\mu, A)x$ exists. If *C* is positive and *A* is a resolvent positive, then by the closedness of the positive cone Y_+ we have C_{Λ} is also positive. Moreover, for an L^p -admissible positive observation operator *C*, we have $0 \leq T(t)x \in D(C_{\Lambda})$ and

$$\Psi x = C_{\Lambda} T(.) x \ge 0,$$

for a.e $t \ge 0$ and all $x \in X_+$.

Definition

We denote by $\mathfrak{C}_{\rho}(X, \mathbb{T}, \partial X)$ the vector space of all L^{ρ} -admissible observation operators for A. Let $\tau > 0$, then $\mathfrak{C}_{\rho}(X, \mathbb{T}, \partial X)$ endowed with the operator norm

$$\|C\|_{\mathfrak{C}_p} := \sup_{\|x\|\leq 1} \|\Psi_{\tau}x\|_{L^p([0;+\infty),\partial X)}.$$

for any $x \in D(A)$, is a Banach space. Moreover, we shall denote by $\mathfrak{C}_{p,+}(X, \mathbb{T}, \partial X)$ the set of all positive L^p -admissible observation operators, which is a positive cone in $\mathfrak{C}_p(X, \mathbb{T}, \partial X)$. On the other hand, let

$$\mathfrak{C}'_{p}(X,\mathbb{T},\partial X):=\{C\in \mathcal{L}'(D(A),\partial X): \Psi_{\mathfrak{T}}\in \mathcal{L}'(X,L^{p}([0,\infty);\partial X)), \forall \mathfrak{T}\geq 0\},\$$

be the space of all regular L^p-admissible observation operators.

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$$\mathfrak{C}_{p}^{r}(X,\mathbb{T},\partial X):=\{C\in \mathcal{L}^{r}(D(A),\partial X): \Psi_{\tau}\in \mathcal{L}^{r}(X,\mathcal{L}^{p}([0,\infty);\partial X)), \forall \tau\geq 0\},\$$

be the space of all regular L^p -admissible observation operators.

Result 1, (Yassine, 2022)

Let X and Y be Banach lattices such that ∂X is order complete. Then the space $\mathfrak{C}_{\rho}^{r}(X, \mathbb{T}, \partial X)$ endowed with norm

$$\|C\|_{\mathfrak{C}'_p} := \sup_{\substack{\|X\| \leq 1 \\ x \geq 0}} \left\| |\Psi_{\tau}| x \right\|_{L^p([0;\infty),\partial X)}, \qquad \tau \geq 0,$$

is an order complete Banach lattice.

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IX Partial differential equations, optimal design and numerics

Sketch of the proof

<u>Step 1:</u> We show the existence of |C| in the canonical order of $\mathfrak{C}_{\rho}^{r}(X, \mathbb{T}, \partial X)$. Indeed, let $\tau \geq 0$ and $\overline{C} \in \mathfrak{C}_{\rho}^{r}(X, \mathbb{T}, Y)$. Then, there is $\Psi_{\tau} \in \mathcal{L}^{r}(X, \mathcal{L}^{\rho}([0, \infty); \partial X))$ such that

$$(\Psi_{\mathbf{\tau}} \mathbf{x})(t) = \begin{cases} \mathbf{CT}(t)\mathbf{x}, & t \in [0, \mathbf{\tau}), \\ 0, & t \in [\mathbf{\tau}, \infty), \end{cases}$$

for any $x \in D(A)$.

Lemma

Let $X, \partial X$ be Banach lattices such that ∂X is order complete and let \mathbb{T} be a positive C_0 -semigroup on X. Assume that (Ψ, \mathbb{T}) is an abstract observation system on $X, \partial X$ with $\Psi_{\tau} \in \mathcal{L}^r(X, \mathcal{L}^p(\mathbb{R}_+; \partial X))$ for all $\tau \ge 0$. Then, for each $\tau \ge 0$, there exist unique $\Psi_{\tau}^+, \Psi_{\tau}^- \in \mathcal{L}_+(X, \mathcal{L}^p(\mathbb{R}_+; \partial X))$ splitting Ψ_{τ} as $\Psi_{\tau} = \Psi_{\tau}^+ - \Psi_{\tau}^-$ and satisfying the properties (***).

Sketch of proof

Let $C \in \mathfrak{C}_p^r(X, \mathbb{T}, \partial X)$ and let $\Psi_{\tau} \in \mathcal{L}^r(X, L^p(\mathbb{R}_+; \partial X))$ be the corresponding output map. Thus, for each $\tau \ge 0$, the modulus of Ψ_{τ} exists (in the canonical ordering of $\mathcal{L}(X, L^p(\mathbb{R}_+; \partial X)))$ and is given by

$$|\Psi_{\tau}| = \Psi_{\tau}^+ + \Psi_{\tau}^-, \qquad \qquad \Psi_{\tau} = \Psi_{\tau}^+ - \Psi_{\tau}^-.$$

<u>Step 2:</u> We establish that $\mathfrak{C}'_{\rho}(X, \mathbb{T}, \partial X)$ is order complete. Indeed, let (C_{α}) be a set of nonnegative elements such that $0 \leq C_{\alpha} \uparrow \leq C$ holds in $\mathfrak{C}'_{\rho}(X, \mathbb{T}, \partial X)$. Then, for each α , the operators C_{α} satisfies

$$\Psi^{\alpha}_{\tau} x = C_{\alpha} T(t) x$$

for all $0 \le x \in D(A)$ and for some fixed $\tau \ge 0$.

Step 3: $\|\cdot\|_{\mathfrak{C}_p^r}$ -completeness of $\mathfrak{C}_p^r(X, \mathbb{T}, \partial X)$.

Observation

It is to be noted that if ∂X is a real *AL*-space we have $\mathfrak{C}_1'(X, \mathbb{T}, \partial X) = \mathcal{L}'(D(A), \partial X)$. However, in general, we only have the following vector subspace inclusion: $\mathfrak{C}_p'(X, \mathbb{T}, \partial X) \subset \mathfrak{C}_p(X, \mathbb{T}, \partial X)$. Moreover, the result of the above proposition assert that for $C \in \mathfrak{C}_p'(X, \mathbb{T}, \partial X)$, then there exist unique $C_+, C_- \in \mathcal{L}(D(A), \partial X)$, both are positive \mathcal{L}^p -admissible observation operators such that $C = C_+ - C_-$. Roughly speaking, $\mathfrak{C}_p'(X, \mathbb{T}, \partial X) = \mathfrak{C}_{p,+}(X, \mathbb{T}, \partial X) - \mathfrak{C}_{p,+}(X, \mathbb{T}, \partial X)$.

Observation

It is to be noted that if ∂X is a real *AL*-space we have $\mathfrak{C}_1^r(X, \mathbb{T}, \partial X) = \mathcal{L}^r(D(A), \partial X)$. However, in general, we only have the following vector subspace inclusion: $\mathfrak{C}_p^r(X, \mathbb{T}, \partial X) \subset \mathfrak{C}_p(X, \mathbb{T}, \partial X)$. Moreover, the result of the above proposition assert that for $C \in \mathfrak{C}_p^r(X, \mathbb{T}, \partial X)$, then there exist unique $C_+, C_- \in \mathcal{L}(D(A), \partial X)$, both are positive \mathcal{L}^p -admissible observation operators such that $C = C_+ - C_-$. Roughly speaking, $\mathfrak{C}_p^r(X, \mathbb{T}, \partial X) = \mathfrak{C}_{p,+}(X, \mathbb{T}, \partial X) - \mathfrak{C}_{p,+}(X, \mathbb{T}, \partial X)$.

Properties

Let C_{Λ} be the *Yosida extension* of *C* with respect to *A*. If $C \in \mathfrak{C}_{\rho}^{r}(X, \mathbb{T}, \partial X)$ then the following properties hold: (*i*) $C_{\Lambda} \in \mathfrak{C}_{\rho}(X, \mathbb{T}, \partial X)$ and there exist $|C_{\Lambda}|, (C_{\Lambda})_{+}, (C_{\Lambda})_{-} \in \mathfrak{C}_{\rho,+}(X, \mathbb{T}, \partial X)$ such as

$$|C_{\Lambda}| = (C_{\Lambda})_{+} + (C_{\Lambda})_{-}, \qquad C_{\Lambda} = (C_{\Lambda})_{+} - (C_{\Lambda})_{-}, \qquad \text{on} \qquad D((C_{\Lambda})_{+}) \cap D((C_{\Lambda})_{-}).$$

(ii) $(C_{\Lambda})_{+} = (C_{+})_{\Lambda}, (C_{\Lambda})_{-} = (C_{-})_{\Lambda} \text{ and } |C_{\Lambda}| = |C|_{\Lambda}.$

Proof.

The proof follows from the fact that sup is an uniformly continuous map from $X \times X$ into ∂X .

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IX Partial differential equations, optimal design and numerics

The following result provide a sufficient condition on admissibility of observation operators for positive semigroups.

Result 2, (Yassine, 2022)

Let X, ∂X be Banach lattices, and let (A, D(A)) be a densely defined resolvent positive operator such that

$$|R(\mu_0, A)x|| \ge c||x||, \qquad x \in X_+,$$

for some $\mu_0 > s(A)$ and c > 0. Let $C \in \mathcal{L}(D(A), \partial X)$ be a positive operator. Then C is a positive zero-class L^p -admissible observation operator for A. Moreover, if $C \in \mathcal{L}^r(D(A), \partial X)$ then C is a zero-class L^p -admissible observation operator for A.

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The last result at hand, one can deduce the following perturbation result of positive semigroups.

Result 3, (Yassine, 2022)

Let *A* be a densely defined resolvent positive operator on a Banach lattice *X*. Let $P : D(A) \subset X \to X$ be a positive operator, and assume that

$$|R(\mu_0, A)x|| \ge c||x||, \quad x \in X_+,$$

for some $\mu_0 > s(A)$ and c > 0. Then A + P generates a positive C_0 -semigroup on X and $s(A + P) = w_0(A + P)$.

Yassine, (2022)

Let *X*, ∂X be Banach lattices and let assume that the following assumptions hold:

• (H1) $A = (A_m)_{|\ker G|}$ is a resolvent positive operator such that

 $||R(\mu_0, A)f|| \ge c||f||, \quad \forall X \ni f \text{ psoitive},$

• (H2) G is surjective.

Furthermore, let assume that the operator Γ is positive and the Dirichlet operator

$$D_{\mu} := \left(G_{|_{\ker(\mu-A_m)}}\right)^{-1} \ge 0, \quad \forall \mu > s(A).$$

Then, the operator

$$\mathfrak{A} = A_m, \qquad D(\mathfrak{A}) = \{ x \in D(A_m) : Gx = \Gamma x \}.$$

generates a positive C₀-semigroup $\mathfrak{T} := (\mathfrak{T}(t))_{t \geq 0}$ on X and $\omega_0(\mathfrak{A}) = \mathfrak{s}(\mathfrak{A})$. Moreover, we have

$$\begin{aligned} R(\mu,\mathfrak{A}) &= R(\mu,A) + D_{\mu}(t_{\partial X} - \Gamma D_{\mu})^{-1} \Gamma R(\mu,A) \\ &= R(\mu,A) + D_{\mu} \sum_{n=0}^{\infty} (\Gamma D_{\mu})^n \Gamma R(\mu,A) \geq R(\mu,A) \geq 0 \end{aligned}$$

for $\mu > s(A)$. Furthermore, there exists $\mu_0 > s(\mathfrak{A})$ and a constant c' > 0 such that

 $\|R(\mu_0,\mathfrak{A})f\| \ge c'\|f\|, \quad \forall f \in X_+.$

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Conclusion

$$(A, B, C) \begin{cases} \dot{z}(t) = Az(t) + Bu(t), & t \ge 0, \\ z(0) = x, & , \\ y(t) = Cz(t), & t \ge 0. \end{cases}$$

Here *A* generates a strongly continuous positive semigroup \mathbb{T} on *X*, $B \in \mathcal{L}(U, X_{-1})$ is a (positive) control operator, $C \in \mathcal{L}(D(A), Y)$ is a (positive) observation operator, and $D \in \mathcal{L}(U, Y)$ is the (positive) feedthrough operator.

- (1) We fully describe the structural properties of the spaces of L^p -admissible control/observation operators in the Banach lattice setting.
- (2) We give new insight into the perturbation theory, namely, positive perturbations of positive semigroups.

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 Controllability properties with positivity constraints of (A, B, C) such as feedback stabilization, optimal control problems, the regulator problem, and H[∞]-control problem.

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THANK YOU FOR YOUR ATTENTION

IX Partial differential equations, optimal design and numerics

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