Introduction

This is a distributed optimal control problem for a semilinear 1D parabolic reaction-diffusion equation, where traveling wave fronts occur. The state equation is known as $Schl\ddot{o}gl\ model$ in physics and as $Nagumo\ equation$ in neurobiology. In this context, various goals of optimization are of interest, for instance the stopping, acceleration, or extinction of a traveling wave. Here, we discuss the problem of stopping a wave front at a certain time and keeping it fixed afterwards. This problem appears in [Buchholz et al., 2013, Section 5.4]. In the same paper, additional examples can be found which cover the other optimization goals mentioned above. It has the explicitly known optimal control (forcing) f_{stop} defined below and displayed in Figure 0.2.

Variables & Notation

Unknowns

$$f \in L^2(Q)$$
 control variable (forcing) $u \in L^2(0,T;H^1(\Omega)) \cap H^1(0,T;H^1(\Omega)') \cap L^\infty(Q)$ state variable

Given Data

$$\begin{split} \Omega &= (0,L) & \text{spatial domain} \\ L &= 20 & \text{side length of domain} \\ Q &= \Omega \times (0,T) & \text{computational domain} \\ T &= 5 & \text{terminal time} \\ u_0(x) &= \begin{cases} 1.2\sqrt{3}, & x \in [9,11] \\ 0, & \text{elsewhere,} \end{cases} & \text{initial condition} \\ \lambda &= 10^{-6} & \text{Tikhonov regularization parameter} \\ u_Q(\cdot,t) &= \begin{cases} u_{\text{nat}}(\cdot,t), & t \in [0,2.5] \\ u_{\text{nat}}(\cdot,2.5), & t \in (2.5\,,T] \end{cases} & \text{desired state} \\ u_{\text{nat}} & \text{solution of the PDE (0.1) for } f \equiv 0. \end{split}$$

The natural uncontrolled state u_{nat} is shown in Figure 0.1. In the figure, the horizontal axis shows the spatial variable x while the vertical one displays the time t. An analytical expression for u_{nat} is not known.

Problem Description

Minimize
$$\frac{1}{2} \iint_{Q} (u(x,t) - u_{Q}(x,t))^{2} dx dt + \frac{\lambda}{2} \iint_{Q} f^{2}(x,t) dx dt$$
s.t.
$$\begin{cases} \frac{\partial u}{\partial t}(x,t) - \frac{\partial^{2} u}{\partial x^{2}}(x,t) + \frac{1}{3}u^{3}(x,t) - u(x,t) = f(x,t) & \text{in } Q \\ u(x,0) = u_{0}(x) & \text{in } \Omega \\ \frac{\partial u}{\partial x}(0,t) = \frac{\partial u}{\partial x}(L,t) = 0 & \text{in } (0,T). \end{cases}$$
(0.1)

Notice that the PDE has a non-monotone nonlinearity. The associated homogeneous elliptic (stationary) equation admits three different solutions; namely, the functions $u_1(x) \equiv -\sqrt{3}$, $u_2(x) \equiv 0$, and $u_3(x) \equiv \sqrt{3}$.

Optimality System

The following optimality system for the state u, the control f, and the adjoint state p, given in the strong form, represents first-order necessary optimality conditions.

$$\begin{split} \frac{\partial u}{\partial t}(x,t) - \frac{\partial^2 u}{\partial x^2}(x,t) + \frac{1}{3}u^3(x,t) - u(x,t) &= f(x,t) & \text{in } Q \\ u(x,0) &= u_0(x) & \text{in } \Omega \\ \frac{\partial u}{\partial x}(0,t) &= \frac{\partial u}{\partial x}(L,t) &= 0 & \text{in } (0,T), \\ -\frac{\partial p}{\partial t}(x,t) - \frac{\partial^2 p}{\partial x^2}(x,t) + u^2(x,t) p(x,t) - p(x,t) &= u(x,t) - u_Q(x,t) & \text{in } Q \\ p(x,T) &= 0 & \text{in } \Omega \\ \frac{\partial p}{\partial x}(0,t) &= \frac{\partial p}{\partial x}(L,t) &= 0 & \text{in } (0,T), \\ f(x,t) &= -\frac{1}{\lambda}p(x,t) & \text{in } Q. \end{split}$$

Supplementary Material

 $u(x,t) = u_O(x,t),$

The optimal state and the optimal control are given by:

$$f_{\text{stop}}(x,t) = \begin{cases} 0 & \text{for } t \le 2.5, \\ \frac{1}{3} u_{\text{nat}}^3(x, 2.5) - u_{\text{nat}}(x, 2.5) - \frac{\partial^2}{\partial x^2} u_{\text{nat}}(x, 2.5), & \text{for } t > 2.5. \end{cases}$$

These functions are shown in Figure 0.2.

References

R. Buchholz, H. Engel, E. Kammann, and F. Tröltzsch. On the optimal control of the Schlögl model. Computational Optimization and Applications, 56(1):153-185, 2013. doi: 10.1007/s10589-013-9550-y.

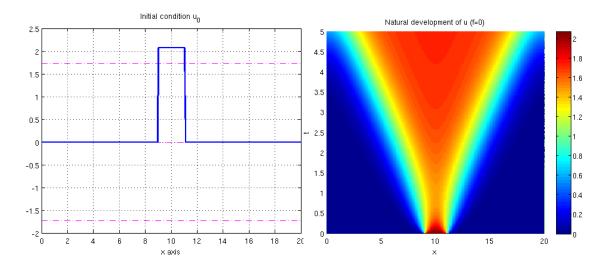


Figure 0.1: Initial state u_0 (left) and natural uncontrolled state u_{nat} (right).

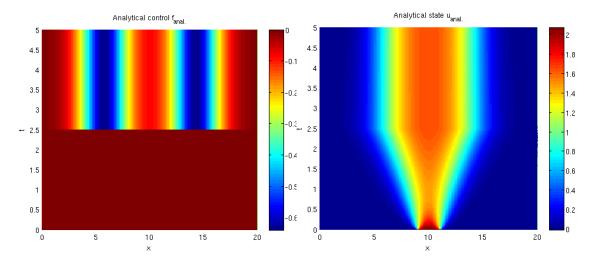


Figure 0.2: Control f_{stop} (left) and desired state u_Q (right).