On the reachable space of systems governed by parabolic equations in one space dimension

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We consider the system

$$\begin{cases} \frac{\partial w}{\partial t}(t,x) = \frac{\partial}{\partial x} \left[a(x) \frac{\partial w}{\partial x}(t,x) \right] & t \ge 0, \ x \in (0,\pi), \\ w(t,0) = u_0(t), \ w(t,\pi) = u_\pi(t) & t \in [0,\infty), \\ w(0,x) = 0 & x \in (0,\pi), \end{cases}$$
(0.1)

where a is a positive function on $[0, \pi]$ which can be extended to a holomorphic function on \mathbb{C} . The above systems models the heat propagation in a rod of length π and conductivity $a(\cdot)$, controlled by prescribing the temperature at both ends. It is well known (see, for instance, [5, Proposition 10.7.3]) that for every u_0 , $u_{\pi} \in L^2[0, \infty)$ the problem (0.1) admits a unique solution $w \in C([0, \infty), W^{-1,2}(0, \pi))$. (Recall that $W^{-1,2}(0, \pi)$ is the dual of the usual Sobolev space $W_0^{1,2}(0, \pi)$ with respect to the pivot space $L^2[0, \pi]$.) Moreover, according to the same reference, the *input-to-state maps* $(\Phi_{\tau})_{\tau>0}$ defined by

$$\Phi_{\tau} \begin{bmatrix} u_0 \\ u_{\pi} \end{bmatrix} = w(\tau, \cdot) \qquad (\tau > 0, \ u_0, \ u_{\pi} \in L^2[0, \tau]), \tag{0.2}$$

lie, for every $\tau > 0$, in $\mathcal{L}(L^2([0,\tau];\mathbb{C}), W^{-1,2}(0,\pi))$.

This work aims providing a precise description of the reachable space, which is the space of states which can be attained at instant τ when the input is freely moving in $L^2([0,\tau];U)$. In our case this space is the range of Φ_{τ} , denoted $\operatorname{Ran} \Phi_{\tau}$, where Φ_{τ} has been defined in (0.2). As far as we know, the first results on this space for the boundary controlled heat equation ($a \equiv 1$) have been given in the classical paper of Fattorini and Russell [2], where it is shown that the functions which extend holomorphically to a horizontal strip containing $[0, \pi]$ and vanishing, together with all their derivatives of even order, at x = 0 and $x = \pi$, belong to $\operatorname{Ran} \Phi_{\tau}$. This result implies, in particular, that $\operatorname{Ran} \Phi_{\tau} \supset \operatorname{Ran} \mathbb{T}_{\tau}$, where \mathbb{T} is the semigroup generated by the 1D Dirichlet Laplacian in $W^{-1,2}(0,\pi)$, which means that the system determined by (0.1) is null-controllable in any time $\tau > 0$.

The fact that some other types of functions (like polynomials), not necessarily vanishing at the extremities of the considered interval, are in the reachable space has been remarked in a

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series of papers published in the eighties (see, for instance, Schmidt [4] and references therein). More recently, in Martin, Rosier and Rouchon [3], it has been shown that any function which can be extended to a holomorphic map in a disk centered in $\frac{\pi}{2}$ and of diameter $\pi e^{(2e)^{-1}}$ lies in the reachable space. This result has been further improved in Dardé and Ervedoza [1], where it has been shown that any function which can be extended to one which is holomorphic in a neighbourhood of the square D defined by

$$D = \{ s = x + iy \in \mathbb{C} \mid |y| < x \text{ and } |y| < \pi - x \},$$
(0.3)

lies in the reachable space.

With the above definitions, the result in [3] (when restricted to inputs in $L^2[0,\tau]$), which asserts that $\operatorname{Ran} \Phi_{\tau} \subset \operatorname{Hol}(D)$ (the space formed by the functions holomorphic on D), can be strengthened (still for $a \equiv 1$) to:

Proposition 0.1. For every $\tau > 0$ we have $\operatorname{Ran} \Phi_{\tau} \subset A^2(D)$, where the Bergman space $A^2(D)$ consists of all functions holomorphic in D with $\int_D |f(x+iy)|^2 dx dy < \infty$.

Our main result improves the existing lower bounds of the reachable space and states as follows:

Theorem 0.2. Assume that $a \equiv 1$. then For every $\tau > 0$ we have $\operatorname{Ran} \Phi_{\tau} \supset E^2(D)$, where the Hardy-Smirnov space $E^2(D)$ is given by

$$E^{2}(D) = \left\{ f \in \mathrm{HOL}(D) \mid \int_{\partial D} |f(\zeta)|^{2} |\mathrm{d}\zeta| < \infty \right\}.$$

To conclude, we discuss the case of a variable conductivity a and some perspectives for nonlinear equations.

References

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