Stability of thermoelastic system with internal delay

Farhat Shel

Faculy of Sciences of Monastir, Tunisia IPEIS, Sfax, Tunisia

CTIP 2023, Control Theory and Inverse Problems May, 8-10, 2023, Monastir









2 Delayed systems



Outline

- Delay in ODEs and PDEs
- 2 Delayed systems
- 3 A concrete delayed systems with damping
 - Delay at the second equation
 - Delay at the first equation





- 2 Delayed systems
- 3 A concrete delayed systems with damping
 - Delay at the second equation
 - Delay at the first equation

Abstract delayed systems with damping (I)

- α - β systems
- Some related systems





- 2 Delayed systems
- 3 A concrete delayed systems with damping
 - Delay at the second equation
 - Delay at the first equation

4 Abstract delayed systems with damping (I)

- α - β systems
- Some related systems

5 Abstract delayed systems with damping (II)



- Delayed ordinary differential equations or delayed partial differential equations have been formulated since the past century in different fields of science to describe phenomena that depend not only on the present state but also on some past occurrences.
- Pinney (1958), Driver (1977),



- Delayed ordinary differential equations or delayed partial differential equations have been formulated since the past century in different fields of science to describe phenomena that depend not only on the present state but also on some past occurrences.
- Pinney (1958), Driver (1977),
- Stéphan (1989), Fowler (1997), Murray (2002) Beuter et al (2003),



- Delayed ordinary differential equations or delayed partial differential equations have been formulated since the past century in different fields of science to describe phenomena that depend not only on the present state but also on some past occurrences.
- Pinney (1958), Driver (1977),
- Stéphan (1989), Fowler (1997), Murray (2002) Beuter et al (2003),
- Hale et Verduyn (1993), Pruβ (1993), Diekmann et al (1995), Chandrasekharaiah (1998), Bàtkai and Piazzera (2005).



- Delayed ordinary differential equations or delayed partial differential equations have been formulated since the past century in different fields of science to describe phenomena that depend not only on the present state but also on some past occurrences.
- Pinney (1958), Driver (1977),
- Stéphan (1989), Fowler (1997), Murray (2002) Beuter et al (2003),
- Hale et Verduyn (1993), Pruβ (1993), Diekmann et al (1995), Chandrasekharaiah (1998), Bàtkai and Piazzera (2005).
- All these studies show that the delay leads to instabilities (mechanical vibrations, loss of synchronization, etc.).



70s of the 20th century: in the modeling of evolution of populations, in the progression of an epidemic or the dynamics of a cell cycle. Delay taken into account.



70s of the 20th century: in the modeling of evolution of populations, in the progression of an epidemic or the dynamics of a cell cycle. Delay taken into account.

Physics and mechanics:

Any system that has a control device is almost sure to show delays; these delays are unavoidable because a finite time is needed to detect the information and to react to it. Small delay. Delay ignored.



70s of the 20th century: in the modeling of evolution of populations, in the progression of an epidemic or the dynamics of a cell cycle. Delay taken into account.

Physics and mechanics:

Any system that has a control device is almost sure to show delays; these delays are unavoidable because a finite time is needed to detect the information and to react to it. Small delay. Delay ignored.

In recent years

It is the progress of our computers and our simulation techniques that have allowed the study of DPDEs formulated long before but which were impossible to solve.



70s of the 20th century: in the modeling of evolution of populations, in the progression of an epidemic or the dynamics of a cell cycle. Delay taken into account.

Physics and mechanics:

Any system that has a control device is almost sure to show delays; these delays are unavoidable because a finite time is needed to detect the information and to react to it. Small delay. Delay ignored.

In recent years

- It is the progress of our computers and our simulation techniques that have allowed the study of DPDEs formulated long before but which were impossible to solve.
- New fields of research have also emerged where DPDEs play a fundamental role (nonlinear optics, urban traffic, robotics, ...).

A simple example of ODE with delay

The following model describing the evolution of a population N

$$N'(t) = kN(t), \ N(0) = N_0.$$

Such equation is solved by

 $N(t)=e^{kt}N(t_0).$

The knowledge of the present (here $N(0) = N_0$) allows the prediction of the future at any time *t*. The past is not involved in the solution.



A simple example of ODE with delay

If we take into account the gestation period:

 $N'(t) = kN(t - \tau), \quad N(t) = N_0(t) - \tau \le t \le 0, \quad DE$ (1)

The delay $\tau > 0$: the gestation time ($\tau = 9$ months) for the human population.



A simple example of ODE with delay

If we take into account the gestation period:

 $N'(t) = kN(t - \tau), \quad N(t) = N_0(t) - \tau \le t \le 0, \quad DE$ (1)

The delay $\tau > 0$: the gestation time ($\tau = 9$ months) for the human population.

• For $t \in [0, \tau[$,

$$N(t)=N(0)+k\int_0^t N_0(s)ds.$$

We can then solve the system (1) on the interval $[\tau, 2\tau]$ and so on we can solve (1) on $[0, +\infty]$.

Heat equation (Fourier's law)

Heat conduction:

 $\theta_t + \gamma \operatorname{div} q = 0$

 θ : temperature , q: heat flux vector Fourier's law,

$$q(x,t)=-k\nabla\theta(x,t)$$

Classical heat equation

 $\theta_t = k \gamma \Delta \theta.$

Commonly used for description of heat conduction. Fourier's law assumes heat flux and temperature gradient become established immediately.



Heat equation (Fourier's law)

Heat conduction:

 $\theta_t + \gamma \operatorname{div} q = 0$

 θ : temperature , q: heat flux vector Fourier's law,

$$q(x,t)=-k\nabla\theta(x,t)$$

Classical heat equation

 $\theta_t = k \gamma \Delta \theta.$

Commonly used for description of heat conduction. Fourier's law assumes heat flux and temperature gradient become established immediately.

- Exponentially stable.
- Physical impossibility of infinite propagation speed.



Correction: Cattaneo's law

Morse and Feshbach, 1953; Vernotte, 1958; Cattaneo, 1958:

$$\tau \frac{\partial q}{\partial t} + q = -k\nabla \theta$$

au represents the relaxation time.



Correction: Cattaneo's law

Morse and Feshbach, 1953; Vernotte, 1958; Cattaneo, 1958:

$$\tau \frac{\partial \boldsymbol{q}}{\partial t} + \boldsymbol{q} = -\boldsymbol{k} \nabla \theta$$

 τ represents the relaxation time. Leads to a damped wave equation :

 $\tau\theta_{tt} + \theta_t = \gamma k \Delta\theta.$



Correction: Cattaneo's law

Morse and Feshbach, 1953; Vernotte, 1958; Cattaneo, 1958:

$$\tau \frac{\partial \boldsymbol{q}}{\partial t} + \boldsymbol{q} = -\boldsymbol{k} \nabla \theta$$

 τ represents the relaxation time. Leads to a damped wave equation :

 $\tau\theta_{tt} + \theta_t = \gamma k \Delta\theta.$

Exponential stability.



Delay in ODEs and PDEs

Single-phase-lag constitutive law:

(Tzou 1997):

$$q(x,t+\tau)=-k\nabla\theta(x,t)$$

where $\tau > 0$ is a small relaxation parameter (defined as below).



Delay in ODEs and PDEs

Single-phase-lag constitutive law:

(Tzou 1997):

$$q(x,t+\tau)=-k\nabla\theta(x,t)$$

where $\tau > 0$ is a small relaxation parameter (defined as below).

 \Rightarrow

$$\theta_t(x,t) = k\gamma \Delta \theta(x,t-\tau).$$



Single-phase-lag constitutive law:

(Tzou 1997):

 \Rightarrow

$$q(x,t+\tau) = -k\nabla\theta(x,t)$$

where $\tau > 0$ is a small relaxation parameter (defined as below).

 $\theta_t(x,t) = k\gamma \Delta \theta(x,t-\tau).$

Ill-posed.

- First order approximation ($\tau = 0$): Fourier's law.
- Second order approximation: Cattaneo's law.



Two delayed PDEs

 $\theta_t(x, t) = k\gamma \Delta \theta(x, t - \tau)$ (parabolic), $u_{tt}(x, t) = \alpha \Delta u(x, t - \tau)$ (hyperbolic)

are not well-posed (Jordan et al, 2008) and (Racke et al, 2009)

- Correction: adding a non delayed term: exp. Δθ(x, t) (Pruβ 1993) and (Batkai and Piazzera 2005); Well-posedness.
- Correction: adding KV damping. (Ammari et al., 2015):



Two delayed PDEs

 $\theta_t(x, t) = k\gamma \Delta \theta(x, t - \tau)$ (parabolic), $u_{tt}(x, t) = \alpha \Delta u(x, t - \tau)$ (hyperbolic)

are not well-posed (Jordan et al, 2008) and (Racke et al, 2009)

- Correction: adding a non delayed term: exp. Δθ(x, t) (Pruβ 1993) and (Batkai and Piazzera 2005); Well-posedness.
- Correction: adding KV damping. (Ammari et al., 2015):

$$\begin{cases} u''(t) + aBB^*u'(t) + BB^*u(t-\tau) = 0, & \text{in } (0,\infty), \\ u(0) = u_0, & u'(0) = u_1, \\ B^*u(t-\tau) = f_0(t-\tau), & \text{in } (0,\tau), \end{cases}$$

where $B : \mathcal{D}(B) \subset H_1 \to H$ is a linear unbounded operator from a Hilbert space H_1 to a Hilbert space $H_{...}$ They obtained an exponential decay result under the assumption $\tau \leq a$.

Example

$$\begin{cases} u_{tt}(x,t) - a\Delta u_t(x,t) - \Delta u(x,t-\tau) = 0, & \text{in } \Omega \times (0,\infty), \\ u = 0, & \text{on } \partial\Omega \times (0,\infty), \\ \nabla u(x,t-\tau) = f_0(x,t-\tau), & \text{in } \Omega \times (0,\tau), \\ u(x,0) = u_0(x), u_t(x,0) = u_1(x), & \text{in } \Omega \end{cases}$$

$$E(t) = \frac{1}{2} \int_{\Omega} \left(|\nabla u|^2 + |u_t|^2 \right) dx + \xi \int_{\Omega} \int_0^1 |\nabla u(x, t - \tau \rho)|^2 d\rho dx.$$



Example

$$\begin{cases} u_{tt}(x,t) - a\Delta u_t(x,t) - \Delta u(x,t-\tau) = 0, & \text{in } \Omega \times (0,\infty), \\ u = 0, & \text{on } \partial\Omega \times (0,\infty), \\ \nabla u(x,t-\tau) = f_0(x,t-\tau), & \text{in } \Omega \times (0,\tau), \\ u(x,0) = u_0(x), u_t(x,0) = u_1(x), & \text{in } \Omega \end{cases}$$

$$E(t) = \frac{1}{2} \int_{\Omega} \left(|\nabla u|^2 + |u_t|^2 \right) dx + \xi \int_{\Omega} \int_0^1 |\nabla u(x, t - \tau \rho)|^2 d\rho dx.$$

• If $\xi > \frac{2\tau}{a}$ and $\tau \leq a$ the energy satisfies

 $E(t) \leq Me^{-wt}E(0), \quad \forall \ t > 0$

for some positive constants M and w.



$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t-\tau) + \gamma \theta_x(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ \theta_t(x,t) - \kappa \theta_{xx}(x,t) + \gamma u_{xt}(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ u(0,t) = u(\ell,t) = \theta_x(0,t) = \theta_x(\ell,t) = 0, & t \ge 0 \end{cases}$$



$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t-\tau) + \gamma \theta_x(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ \theta_t(x,t) - \kappa \theta_{xx}(x,t) + \gamma u_{xt}(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ u(0,t) = u(\ell,t) = \theta_x(0,t) = \theta_x(\ell,t) = 0, & t \ge 0 \end{cases}$$

 (Racke 2012) under some initial and boundary conditions, the system is unstable even if τ is relatively small.



$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t-\tau) + \gamma \theta_x(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ \theta_t(x,t) - \kappa \theta_{xx}(x,t) + \gamma u_{xt}(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ u(0,t) = u(\ell,t) = \theta_x(0,t) = \theta_x(\ell,t) = 0, & t \ge 0 \end{cases}$$

- (Racke 2012) under some initial and boundary conditions, the system is unstable even if τ is relatively small.
- τ = 0: Exponential stability (Hansen 92, Rivera 1992), and specially,(Racke 2002) and (Liu and Zhang 1999) where various types of boundary conditions are associated to the one dimensional thermoelastic systems.



$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t) + \gamma \theta_x(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ \theta_t(x,t) - \kappa \theta_{xx}(x,t-\tau) + \gamma u_{xt}(x,t) = 0, & \text{in } (0,\ell) \times (0,\infty), \\ u(0,t) = u(\ell,t) = \theta_x(0,t) = \theta_x(\ell,t) = 0, & t \ge 0 \end{cases}$$

- (Racke 2012) under some initial and boundary conditions, the system is unstable even if τ is relatively small.
- $\tau = 0$: Exponential stability (Racke 2002, Hansen 92, Rivera 1992), and specially,(Racke 2002) and (Liu and Zhang 1999) where various types of boundary conditions are associated to the one dimensional thermoelastic systems.



H is a Hilbert space.

 $A: D(A) \subset H \rightarrow H$ a self-adjoint, positive definite operator. We consider an abstract thermoelastic system with delay given by.

$$\begin{cases} u''(t) + Au(t-\tau) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t) + A^{\beta}u'(t) = 0, & t \in (0, +\infty) \end{cases}$$
(2)

 $(\beta, \alpha) \in [0, 1] \times [0, 1].$



H is a Hilbert space.

 $A: D(A) \subset H \rightarrow H$ a self-adjoint, positive definite operator. We consider an abstract thermoelastic system with delay given by.

$$\begin{cases} u''(t) + Au(t) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t-\tau) + A^{\beta}u'(t) = 0, & t \in (0, +\infty) \end{cases}$$
(3)

 $(\beta, \alpha) \in [0, 1] \times [0, 1].$



Delayed systems

(Racke 2012)

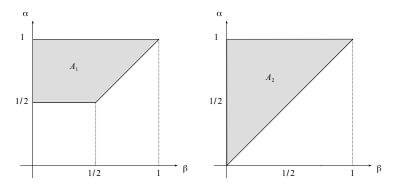
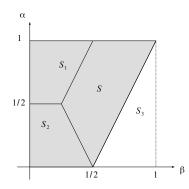


Figure: Aeria of instability A_1 Figure: Aeria of instability A_2 (with delay at u and no damping) (with delay at θ and no damping)

$$\begin{array}{l} \bullet \ A_1 := \{(\beta, \alpha) \mid 0 \leq \beta \leq \alpha \leq 1, \ \alpha \geq \frac{1}{2}, \ (\beta, \alpha) \neq (1, 1)\} \\ \bullet \ A_2 := \{(\beta, \alpha) \mid 0 \leq \beta \leq \alpha \leq 1, \ (\beta, \alpha) \neq (1, 1)\} \end{array}$$



- $\tau = 0$ (F. A. Khodja et *al.* 1999) and (Hao and Liu 2013) • Well-posed: $[0, 1] \times [0, 1]$
 - Exp. stab.: $S = \{(\beta, \alpha) \in [0, 1]^2 \mid |2\beta 1| \le \alpha \le 2\beta\}$
 - Poly. stab.: $S_1 \cup S_2 = \{(\beta, \alpha) \in [0, 1]^2 \mid 2\beta < \alpha < 1 2\beta\}$ Instability: $S_3 = \{(\beta, \alpha) \in [0, 1]^2 \mid 0 < \alpha < 2\beta 1\}.$





(Mustapha and Kafini 2013)

$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t) + \gamma \theta_{x}(x,t) = 0, & \text{in } \Omega \times (0,\infty), \\ \theta_{t}(x,t) - \kappa \theta_{xx}(x,t-\tau) - a \theta_{xx}(x,t) + \gamma u_{xt}(x,t) = 0, & \text{in } \Omega \times (0,\infty), \\ u(0,t) = u(\ell,t) = 0, & \text{in } (0,\infty), \\ \theta_{x}(0,t) = \theta_{x}(\ell,t) = 0, & \text{in } (0,\infty), \\ u_{x}(x,t-\tau) = f_{0}(x,t-\tau), & \text{in } \Omega \times (0,\tau), \\ u(x,0) = u_{0}(x), u_{t}(x,0) = u_{1}(x), \theta(x,0) = \theta_{0}(x), & \text{in } \Omega \end{cases}$$
(4)

Energy of a solution of problem (4):

$$E(t) := \frac{1}{2} \int_{\Omega} \left(u_t^2(x,t) + \alpha u_x^2(x,t) + \theta^2(x,t) \right) dx$$
$$+ \xi \int_{\Omega} \int_0^1 \theta_x^2(x,t-\tau\rho) d\rho dx.$$



(Mustapha and Kafini 2013)

$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t) + \gamma \theta_{x}(x,t) = 0, & \text{in } \Omega \times (0,\infty), \\ \theta_{t}(x,t) - \kappa \theta_{xx}(x,t-\tau) - a \theta_{xx}(x,t) + \gamma u_{xt}(x,t) = 0, & \text{in } \Omega \times (0,\infty), \\ u(0,t) = u(\ell,t) = 0, & \text{in } (0,\infty), \\ \theta_{x}(0,t) = \theta_{x}(\ell,t) = 0, & \text{in } (0,\infty), \\ u_{x}(x,t-\tau) = f_{0}(x,t-\tau), & \text{in } \Omega \times (0,\tau), \\ u(x,0) = u_{0}(x), u_{t}(x,0) = u_{1}(x), \theta(x,0) = \theta_{0}(x), & \text{in } \Omega \end{cases}$$
(4)

Energy of a solution of problem (4):

$$E(t) := \frac{1}{2} \int_{\Omega} \left(u_t^2(x,t) + \alpha u_x^2(x,t) + \theta^2(x,t) \right) dx$$
$$+ \xi \int_{\Omega} \int_0^1 \theta_x^2(x,t-\tau\rho) d\rho dx.$$

• Exponential stability for |k| < a and $|k| < \xi < a$.

Delay at the first equation

(Khatir and Shel 2022)

$$\begin{cases} u_{tt}(x,t) - \alpha u_{xx}(x,t-\tau) - \beta u_{xxt}(x,t) + \gamma \theta_x(x,t) = 0, \text{ in } \Omega \times (0,\infty) \\ \theta_t(x,t) - \kappa \theta_{xx}(x,t) + \gamma u_{xt}(x,t) = 0, & \text{ in } \Omega \times (0,\infty), \\ u(0,t) = u(\ell,t) = 0, & \text{ in } (0,\infty), \\ \theta_x(0,t) = \theta_x(\ell,t) = 0, & \text{ in } (0,\infty), \\ u_x(x,t-\tau) = f_0(x,t-\tau), & \text{ in } \Omega \times (0,\tau), \\ u(x,0) = u_0(x), u_t(x,0) = u_1(x), \theta(x,0) = \theta_0(x), & \text{ in } \Omega \end{cases}$$
(5)

 $\Omega=(0,\ell).$ We define the energy of a solution of problem (5) as

$$E(t) := \frac{1}{2} \int_{\Omega} \left(u_t^2(x,t) + \alpha u_x^2(x,t) + \theta^2(x,t) \right) dx$$
$$+ \xi \int_{\Omega} \int_0^1 u_x^2(x,t-\tau\rho) d\rho dx$$

where $\xi > 0$ is a parameter fixed later on.



We introduce, the new variable

 $z(x, \rho, t) = u_x(x, t - \tau \rho), \quad \text{in } \Omega \times (0, 1) \times (0, \infty),$

Clearly, $z(x, \rho, t)$ satisfies

 $\begin{aligned} \tau z_t(x,\rho,t) + z_\rho(x,\rho,t) &= 0, \quad \text{in } \Omega \times (0,1) \times (0,+\infty), \\ z(x,0,t) &= u_x(x,t), \quad x \in \Omega, \quad t \in (0,+\infty). \end{aligned}$



Then, problem (5) takes the form

 $u_{tt}(x,t) - \alpha z_x(x,1,t) - \beta u_{xxt}(x,t) + \gamma \theta_x(x,t) = 0, \text{ in } \Omega \times (0,\infty),$

$$\begin{aligned} \tau z_t(x,\rho,t) + z_\rho(x,\rho,t) &= 0, & \text{ in } \Omega \times (0,1) \times (0,+\infty), \\ \theta_t(x,t) - \kappa \theta_{xx}(x,t) + \gamma u_{xt}(x,t) &= 0, & \text{ in } \Omega \times (0,\infty), \\ u(0,t) &= u(\ell,t) = 0, & \text{ in } (0,\infty), \\ \theta_x(0,t) &= \theta_x(\ell,t) = 0, & \text{ in } (0,\infty), \end{aligned}$$

$$z(x, 0, t) = u_x(x, t), \quad \text{in } \Omega \times (0, \infty),$$

$$u(x, 0) = u_0(x), u_t(x, 0) = u_1(x), \theta(x, 0) = \theta_0(x), \quad \text{in } \Omega,$$

$$z(x, \rho, 0) = f_0(x, -\tau\rho), \quad \text{in } \Omega \times (0, 1).$$

Without loss of generality, we assume that $\int_{\Omega} \theta(x, t) dx = 0$. Let

$$\mathcal{H} = \left\{ (f, g, p, h) \in H_0^1(\Omega) imes L^2(\Omega) imes L^2(\Omega imes (0, 1)) imes L^2(\Omega) \mid \ \int_\Omega h(x) dx = 0
ight\}.$$

Equipped with the following inner product: for any $U_k = (f_k, g_k, p_k, h_k) \in \mathcal{H}, \ k = 1, 2,$

$$\langle U_1, U_2 \rangle_{\mathcal{H}} = \int_{\Omega} \left(\alpha f_{1x}(x) f_{2x}(x) + g_1(x) g_2(x) + h_1(x) h_2(x) \right) dx$$

 $+ \xi \int_{\Omega} \int_0^1 p_1(x, \rho) p_2(x, \rho) d\rho dx,$

 \mathcal{H} is a Hilbert space.

Define

$$U:=(u,u_t,z,\theta)$$

then, problem (5) can be formulated as a first order system of the form

where the operator ${\cal A}$ is defined by

$$\mathcal{A}\begin{pmatrix} u\\ v\\ z\\ \theta \end{pmatrix} = \begin{pmatrix} v \\ (\alpha z(.,1) + \beta v_{x})_{x} - \gamma \theta_{x} \\ -\frac{1}{\tau} z_{\rho} \\ -\gamma v_{x} + \kappa \theta_{xx} \end{pmatrix}$$

with domain $\mathcal{D}(\mathcal{A}) =$

$$\begin{aligned} \left\{ U = (u, v, z, \theta) \in \mathcal{H} \cap \left[H_0^1(\Omega) \times H_0^1(\Omega) \times L^2(\Omega; H^1(0, 1)) \times H^2(\Omega) \right] \\ \theta_x(0) = \theta_x(\ell) = 0, \quad z(., 0) = u_x \quad \text{and} \quad (\alpha z(., 1) + \beta v_x) \in H^1(\Omega) \end{aligned}$$

in the Hilbert space \mathcal{H}

Lemma

If $\xi > \frac{2\tau \alpha^2}{\beta}$, then there exists m > 0 such that A - mld is dissipative maximal.



Lemma

If $\xi > \frac{2\tau\alpha^2}{\beta}$, then there exists m > 0 such that A - mId is dissipative maximal.

The operator \mathcal{A} generates a \mathcal{C}_0 -semigroup on \mathcal{H} .



Lemma

If $\xi > \frac{2\tau\alpha^2}{\beta}$, then there exists m > 0 such that A - mId is dissipative maximal.

The operator \mathcal{A} generates a \mathcal{C}_0 -semigroup on \mathcal{H} .

Theorem

For any initial datum $U_0 \in \mathcal{H}$ there exists a unique solution $U \in \mathcal{C}([0, +\infty), \mathcal{H})$ of problem (6). Moreover, if $U_0 \in \mathcal{D}(\mathcal{A})$, then $U \in \mathcal{C}([0, +\infty), \mathcal{D}(\mathcal{A})) \cap \mathcal{C}^1([0, +\infty), \mathcal{H})$.



Exponential stability

Based on Lyapunov method, we prove that:

Theorem

There exists $\beta_0 > 0$ such that for every $\beta \ge \beta_0$, the system (5) is exponentially stable:

 $E(t) \leq Me^{-wt}E(0), \quad \forall t > 0$

for some positive constants M and w.



Recently, based on a frequency domain result for exponential stability of a C_0 semigroup (due to Gearhard-Pruss-Huang):

Lemma

A \mathcal{C}_0 semigroup $e^{t\mathcal{L}}$ on a Hilbert space G satisfies

$$\|e^{t\mathcal{L}}\|_{\mathcal{L}(G)} \leq Ce^{-wt}$$

for some constants C>0 and w>0 if and only if

$$\mathbb{C}_{0} := \left\{ \lambda \in \mathbb{C} | \quad \operatorname{Re}(\lambda) > 0 \right\} \subset \rho(\mathcal{L})$$
(7)

and

$$\sup_{\operatorname{Re}(\lambda)>0} \| (\lambda I - \mathcal{L})^{-1} \|_{\mathcal{L}(G)} < \infty,$$
(8)

where $\rho(\mathcal{L})$ denotes the resolvent set of the operator \mathcal{L} .

we prove that system (5) is exponentially stable for $\beta \geq \alpha \tau$.

Here $\theta(0, t) = \theta(\ell, t) = 0$. Let $\lambda \in \mathbb{C}_0$ and $F = (f, g, p, h) \in \mathcal{H}$. We look for $U = (u, v, z, \theta)$ such that

$$(\lambda I - \mathcal{A})U = F,$$

i.e.

$$\begin{cases} \lambda u - v = f, \text{ in } H_0^1(\Omega), \\ \lambda v - (\alpha z(., 1) + \beta v_x)_x + \gamma \theta_x = g, \text{ in } L^2(\Omega), \\ \lambda z + \frac{1}{\tau} z_\rho = p, \text{ in } L^2(\Omega \times (0, 1)), \\ \lambda \theta + \gamma v_x - \kappa \theta_{xx} = h, \text{ in } L^2(\Omega). \end{cases}$$
(9)

We have,

$$z(x,\rho) = e^{-\lambda \tau \rho} u_x(x) + \tau e^{-\lambda \tau \rho} \int_0^{\rho} p(s) e^{\lambda \tau s} ds,$$



Multiplying (9)₂ and (9)₄ respectively by $\lambda w \in H_0^1(\Omega)$ and $\varphi \in H_0^1(\Omega)$, and summing:

$$B((u,\theta),(w,\varphi)) = \Phi(w,\varphi)$$

with

$$B((u,\theta),(w,\varphi)) = \overline{\lambda}\lambda^{2}\int_{\Omega}u\overline{w}dx + \left(\alpha\overline{\lambda}e^{-\lambda\tau} + |\lambda|^{2}\beta\right)\int_{\Omega}u_{x}\overline{w_{x}}dxdx$$
$$+ \lambda\int_{\Omega}\theta\overline{\varphi} + \kappa\int_{\Omega}\theta_{x}\overline{\varphi_{x}}dx$$
$$+ \gamma\left(\overline{\lambda}\int_{\Omega}\theta_{x}\overline{w}dx - \lambda\int_{\Omega}u\overline{\varphi_{x}}dx\right)$$
$$\Phi((w,\varphi)) = \overline{\lambda}\int_{\Omega}(g+\lambda f)\overline{w}dx + \overline{\lambda}\int_{\Omega}(\beta f_{x} - \alpha z_{0})\overline{w_{x}}dx + \int_{\Omega}(h+\gamma f_{x})\overline{\theta}dx$$



Multiplying (9)₂ and (9)₄ respectively by $\lambda w \in H_0^1(\Omega)$ and $\varphi \in H_0^1(\Omega)$, and summing:

$$B((u,\theta),(w,\varphi)) = \Phi(w,\varphi)$$

with

$$B((u,\theta),(w,\varphi)) = \overline{\lambda}\lambda^{2}\int_{\Omega}u\overline{w}dx + \left(\alpha\overline{\lambda}e^{-\lambda\tau} + |\lambda|^{2}\beta\right)\int_{\Omega}u_{x}\overline{w_{x}}dxdx$$
$$+ \lambda\int_{\Omega}\theta\overline{\varphi} + \kappa\int_{\Omega}\theta_{x}\overline{\varphi_{x}}dx$$
$$+ \gamma\left(\overline{\lambda}\int_{\Omega}\theta_{x}\overline{w}dx - \lambda\int_{\Omega}u\overline{\varphi_{x}}dx\right)$$
$$\Phi((w,\varphi)) = \overline{\lambda}\int_{\Omega}(g+\lambda f)\overline{w}dx + \overline{\lambda}\int_{\Omega}(\beta f_{x} - \alpha z_{0})\overline{w_{x}}dx + \int_{\Omega}(h+\gamma f_{x})\overline{\theta}dx$$

Lax-Milgram:

$$\mathcal{F} := \left\{ (w, arphi) \in H^1_0(\Omega) imes H^1_0(\Omega)
ight\},$$



Coercivity of B:

$$\begin{aligned} \operatorname{Re}\left(B\left((w,\varphi),(w,\varphi)\right)\right) &= \operatorname{Re}(\lambda)|\lambda|^2 ||w||^2 + \operatorname{Re}(\lambda)||\varphi||^2 + \kappa ||\varphi_x||^2 \\ &+ \left(\alpha \operatorname{Re}(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta\right)||w_x||^2. \end{aligned}$$

To conclude, it suffices to prove that $(\alpha Re(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta) > 0.$



Coercivity of B:

$$\begin{aligned} \operatorname{Re}\left(B\left((w,\varphi),(w,\varphi)\right)\right) &= \operatorname{Re}(\lambda)|\lambda|^2 ||w||^2 + \operatorname{Re}(\lambda)||\varphi||^2 + \kappa ||\varphi_x||^2 \\ &+ \left(\alpha \operatorname{Re}(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta\right)||w_x||^2. \end{aligned}$$

To conclude, it suffices to prove that $(\alpha \operatorname{Re}(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta) > 0.$ • $\alpha \operatorname{Re}(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta \ge |\lambda| (|\lambda|\beta - \alpha) > 0$ for $|\lambda| \ge \frac{\alpha}{\beta}.$



Coercivity of B:

$$\begin{aligned} \operatorname{Re}\left(B\left((w,\varphi),(w,\varphi)\right)\right) &= \operatorname{Re}(\lambda)|\lambda|^2 ||w||^2 + \operatorname{Re}(\lambda)||\varphi||^2 + \kappa ||\varphi_x||^2 \\ &+ \left(\alpha \operatorname{Re}(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta\right)||w_x||^2. \end{aligned}$$

To conclude, it suffices to prove that $(\alpha Re(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta) > 0$. • $\alpha Re(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2\beta \ge |\lambda| (|\lambda|\beta - \alpha) > 0$ for $|\lambda| \ge \frac{\alpha}{\beta}$.

•
$$|\lambda| \leq \frac{\alpha}{\beta}$$
. Denote $a := Re(\lambda)$ and $b = Im(\lambda)$:

 $\alpha Re(\overline{\lambda}e^{-\lambda\tau}) + |\lambda|^2 \beta \geq \alpha e^{-a\tau} a\cos(b\tau) + (\beta - \alpha\tau e^{-a\tau}) b^2 + a^2 \beta$ By using $\alpha\tau \leq \beta$, we have $(\beta - \alpha\tau e^{-a\tau}) > 0$. Then

$$\alpha \operatorname{Re}(\overline{\lambda} e^{-\lambda \tau}) + |\lambda|^2 \beta > 0.$$



Suppose that condition (8) is false. Then there exists a sequence of complex numbers λ_n such that $Re(\lambda_n) > 0$, for all $n \in \mathbb{N}$, and $|\lambda_n| \to \infty$, and a sequence of vector $U_n = (u_n, v_n, z_n, \theta_n) \in \mathcal{D}(\mathcal{A})$ with $||U_n|| = 1$ for every $n \in \mathbb{N}$, such that

$$\|(\lambda_n I - \mathcal{A})U_n\| = o(1).$$
(10)

i.e.

$$\begin{cases} \lambda u_{n} - v_{n} = f_{n} = o(1), \text{ in } H_{0}^{1}(\Omega), \\ \lambda_{n}v_{n} - (\alpha z_{n}(.,1) + \beta v_{n,x})_{x} + \gamma \theta_{x} = g_{n} = o(1), \text{ in } L^{2}(\Omega), \\ \lambda_{n}z_{n} + \frac{1}{\tau}z_{n,\rho} = p_{n} = o(1), \text{ in } L^{2}(\Omega \times (0,1)), \\ \lambda_{n}\theta_{n} + \gamma v_{n,x} - \kappa \theta_{n,xx} = h_{n} = o(1), \text{ in } L^{2}(\Omega). \end{cases}$$
(11)

We will prove that $||U_n|| = o(1)$ which contradict the hypothesis: $||U_n|| = 1$.



$$(\xi = \frac{2\tau\alpha^2}{\beta}, m = \frac{\alpha^2}{\beta})$$



$$Re\left(\langle (\lambda_n I - \mathcal{A}) U_n, U_n \rangle_{\mathcal{H}} \right)$$

$$\geq Re(\lambda_n) + \frac{\beta}{2} \|v_{n,x}\|^2 - m \|u_{n,x}\|^2 + \kappa \|\theta_{n,x}\|^2$$

$$\geq Re(\lambda_n) + \frac{\beta}{2} \|v_{n,x}\|^2 - \frac{m}{|\lambda|^2} \|v_{n,x} + f_{n,x}\|^2 + \kappa \|\theta_{n,x}\|^2$$

Then

$$Re\left(\langle (\lambda_n I - \mathcal{A}) U_n, U_n \rangle_{\mathcal{H}} \right) \\ \geq Re(\lambda_n) + \left(\frac{1}{2}\beta - \frac{2m}{|\lambda_n|^2} \right) \|\mathbf{v}_{n,x}\|^2 + \kappa \|\theta_{n,x}\|^2 - \frac{2m}{|\lambda_n|^2} \|f_{n,x}\|^2$$

Hence

$$v_{n,x}=o(1)$$
 and $heta_{n,x}=o(1)$

which yield, first, using again $(11)_1$,

$$u_{n,x}=o(1).$$



(K. Ammari, M. Salhi and F. Shel). *H* is a Hilbert space. $A: D(A) \subset H \rightarrow H$ a self-adjoint, positive definite operator.

$$\begin{cases} u''(t) + Au(t - \tau) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t) + A^{\beta}u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, \\ A^{1/2}u(t - \tau) = \phi(t), & t \in (0, \tau), \end{cases}$$



(K. Ammari, M. Salhi and F. Shel). *H* is a Hilbert space. $A: D(A) \subset H \rightarrow H$ a self-adjoint, positive definite operator.

$$\begin{cases} u''(t) + Au(t - \tau) + aAu'(t) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t) + A^{\beta}u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, \\ A^{1/2}u(t - \tau) = \phi(t - \tau), & t \in (0, \tau), \end{cases}$$
(12)

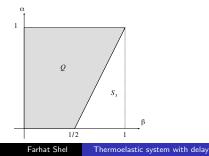


 α - β systems

(K. Ammari, M. Salhi and F. Shel). *H* is a Hilbert space. $A: D(A) \subset H \rightarrow H$ a self-adjoint, positive definite operator.

$$\begin{cases} u''(t) + Au(t - \tau) + aAu'(t) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t) + A^{\beta}u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, \\ A^{1/2}u(t - \tau) = \phi(t - \tau), & t \in (0, \tau), \end{cases}$$
(12)

 $Q := S \cup S_1 \cup S_2 = \{ (\beta, \alpha) \in [0, 1] \times [0, 1] \mid 2\beta - \alpha \le 1 \}.$





$$z(
ho,t):=A^{1/2}x(t- au
ho), \quad
ho\in(0,1), t>0.$$

Then, problem (12) is equivalent to



 α - β systems

Define $U = (u, u', \theta, z)^{\top}$, Then, problem (12) can be formulated as

$$\begin{cases} U' = \mathcal{A}_{\alpha,\beta} U, \\ U(0) = (u_0, u_1, \theta_0, \phi(-\tau.))^\top, \end{cases}$$
(13)

$$\mathcal{A}_{\beta,\alpha} \begin{pmatrix} u \\ v \\ \theta \\ z \end{pmatrix} = \begin{pmatrix} v \\ -A^{1/2} (z(.,1) + aA^{1/2}v - A^{\beta - \frac{1}{2}}\theta) \\ -A^{\alpha/2} \left(A^{\alpha/2}\theta + A^{\beta - \frac{\alpha}{2}}v\right) \\ -\frac{1}{\tau} z_{\rho} \end{pmatrix},$$

 $D(\mathcal{A}_{eta,lpha}) =$

$$\left\{\begin{array}{l} (u,v,\theta,z)^{\top} \in D(A^{1/2}) \times D(A^{1/2}) \times D(A^{\alpha/2}) \times H^1((0,1),H) :\\ z(0) = A^{1/2}u, \ z(1) + aA^{1/2}v - A^{\beta - \frac{1}{2}}\theta \in D(A^{\frac{1}{2}}), \ \text{and} \\ A^{\alpha/2}\theta + A^{\beta - \frac{\alpha}{2}}v \in D(A^{\alpha/2}) \end{array}\right\}$$

,

State space

$$\mathcal{H} = D(A^{1/2}) \times H \times H \times L^2((0,1),H),$$

equipped with the scalar product

$$((u, v, \theta, z), (u_1, v_1, \theta_1, z_1))_{\mathcal{H}} = (A^{1/2}u, A^{1/2}u_1)_{\mathcal{H}} + (v, v_1)_{\mathcal{H}} + (\theta, \theta_1)_{\mathcal{H}} + \xi \int_0^1 (z, z_1)_{\mathcal{H}} d\rho.$$



Theorem

For $(\beta, \alpha) \in Q$, $a \ge \tau$ and $\xi > \frac{2\tau}{a}$, the system (12) is well posed. More precisely, the operator $\mathcal{A}_{\beta,\alpha}$ generates a \mathcal{C}_0 -semigroup on \mathcal{H} . Moreover, the \mathcal{C}_0 -semigroup $e^{\mathcal{A}_{\beta,\alpha}t}$ is exponentially stable.



 α - β systems

Application: Thermoelastic plate with delay

Taking $\alpha = \beta = \frac{1}{2}$, $H = L^2(\Omega)$ where Ω is a smooth open bounded domain in \mathbb{R}^n , and consider

$$\begin{cases} u_{tt}(x,t) + \Delta^2 u(x,t-\tau) + a\Delta^2 u_t(x,t) + \Delta\theta(x,t) = 0, & (x,t) \in \Omega \\ \theta_t(x,t) - \Delta\theta(x,t) - \Delta u_t(x,t) = 0, & (x,t) \in \Omega \\ u(x,t) = \Delta u(x,t) = 0, & (x,t) \in \partial\Omega \\ w(x,0) = w^0(x), w_t(x,0) = w^1(x), & t \in (0,\tau) \\ \theta(x,t) = 0, & (x,t) \in \partial\Omega \\ \theta(x,0) = \theta^0(x), & -\tau \le t < 0 \end{cases}$$

where τ and a are real positive constants. Here, $A^{1/2} = -\Delta$, with domain $D(A^{1/2}) = H^2(\Omega) \cap H^1_0(\Omega)$, and $A = -\Delta^2$, with domain $D(A) = H^4(\Omega) \cap H^2_0(\Omega)$



$$\begin{cases} u''(t) + Au(t - \tau) + aAu'(t) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t) + A^{\beta}u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, \\ B^*u(t - \tau) = \phi(t - \tau), & t \in (0, \tau), \end{cases}$$



$$\begin{cases} u''(t) + BB^* u(t - \tau) + aAu'(t) - C\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + A^{\alpha}\theta(t) + C^* u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, \\ B^* u(t - \tau) = \phi(t - \tau), & t \in (0, \tau), \end{cases}$$
(14)

 $B: D(B): H \rightarrow H$ and $C: D(C): H \rightarrow H$ are closed densely defined linear operators.

Formally, system (14) can be seen as a generalization of the delayed α - β system (12). We suppose also that $D(A^{\alpha}) \subset D(C)$ and $D(B^*) \subset D(C^*)$ and

.

 $\|C^*v\|_H \le c_1 \|B^*v\|_H, \ \forall \ v \in D(B^*)$



Here we take

$$z(
ho,t):=B^*u(t- au
ho), \quad
ho\in(0,1), t>0.$$

Then, problem (14) is equivalent to

$$\begin{cases} U' = \mathcal{A}U, \\ U(0) = (u_0, u_1, \theta_0, \phi(-\tau.))^\top, \\ \mathcal{H} = D(B^*) \times H \times H \times L^2((0, 1), H), \end{cases}$$



Here we take

$$z(
ho,t):=B^*u(t- au
ho), \quad
ho\in(0,1), t>0.$$

Then, problem (14) is equivalent to

$$\begin{cases} U' = \mathcal{A}U, \\ U(0) = (u_0, u_1, \theta_0, \phi(-\tau))^\top, \\ \mathcal{H} = D(B^*) \times H \times H \times L^2((0, 1), H), \end{cases}$$

System (14) is well-posed and exponentially stable for $a \ge \tau$.



Application: Thermoelastic string

$$\begin{array}{ll} \left(\begin{array}{c} u_{tt}(t,x) - u_{xx}(x,t) - au_{xx}(x,t-\tau) + \theta_x(x,t) = 0, & (x,t) \in (0,L) \\ \theta_t(x,t) - \theta_{xx}(x,t) + u_{xt}(x,t) = 0, & (x,t) \in (0,L) \\ u(0,t) = u(L,t) = 0, & t \in (0,+\infty) \\ u(x,0) = u^0(x), u_t(x,0) = u^1(x), & t \in (0,\tau) \\ \theta(0,t) = \theta(L,t) = 0, & t \in (0,+\infty) \\ \theta(x,0) = \theta^0(x), & t \in (0,+\infty) \\ u_x(x,t) = f_0(x,t), -\tau \le t < 0, x \in \Omega, \end{array} \right)$$

$$\begin{split} H &= L^2(0,L), \ A &= -\frac{\partial^2}{\partial x^2} : D(A) = H_0^1(0,L) \cap H^2(0,L) \to L^2(0,L), \\ \alpha &= 1, \ B = C^* = -\frac{\partial}{\partial x} : D(B) = H^1(0,L) \to L^2(0,L), \\ B^* &= C = \frac{\partial}{\partial x} : D(B^*) = H_0^1(0,L) \to L^2(0,L). \text{ We have that} \\ A &= BB^*, \ D(A) \subset D(C), \ D(B^*) \subset D(C^*) \text{ and} \\ \|C^*v\| \leq \|B^*v\|, \quad \forall v \in D(B^*). \end{split}$$

)E

$$\begin{cases} u''(t) + Au(t) - A^{\beta}\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + \kappa A^{\alpha}\theta(t-\tau) + aA^{\alpha}\theta(t) + A^{\beta}u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, & \\ A^{\alpha/2}\theta(t-\tau) = g(t-\tau), & t \in (0, \tau). \end{cases}$$

where $\kappa > 0$ is a constant.



$$\begin{cases} u''(t) + Au(t) - C\theta(t) = 0, & t \in (0, +\infty), \\ \theta'(t) + \kappa BB^*\theta(t - \tau) + aBB^*\theta(t) + B^*u'(t) = 0, & t \in (0, +\infty), \\ u(0) = u_0, u'(0) = u_1, \theta(0) = \theta_0, & t \in (0, \tau), \\ B^*\theta(t - \tau) = \phi(t), & t \in (0, \tau), \\ (15) \end{cases}$$

We suppose that $D(A^{1/2}) \subset D(C^*)$ and $D(B^*) \subset D(C)$ and

 $\|Cv\|_{H} \leq c\|B^*v\|_{H}, \quad \forall \ v \in D(B^*)$



Application

$$\begin{cases} w_{tt}(t,x) + w_{xx}(x,t) + \theta_x(x,t) = 0, & (x,t) \in (0,L) \\ \theta_t(x,t) + \kappa \theta_{xx}(x,t-\tau) + a \theta_{xx}(x,t) + u_{xt}(x,t) = 0, & (x,t) \in (0,L) \\ w(0,t) = w(L,t) = 0, & t \in (0,\tau) \\ w(x,0) = w^0(x), w_t(x,0) = w^1(x), & t \in (0,\tau) \\ \theta_x(0,t) = \theta_x(L,t) = 0, & t \in (0,+\infty) \\ \theta(x,0) = \theta^0(x), & \\ w_x(x,t) = f_0(x,t), & -\tau \le t < 0, x \end{cases}$$



THANKS!

