

OPTIMAL CONTROL WITH FINAL OBSERVATION OF A FRACTIONAL DIFFUSION WAVE EQUATION

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Abstract. We consider a controlled fractional diffusion wave equation involving Riemann-Liouville fractional derivative of order $\alpha \in (3/2, 2)$. First we prove by means of eigenfunction expansions the existence of solutions to such equations. Then we show that we can approach the fractional integral of order $2 - \alpha$ of the state at final time by a desired state by acting on the control. Using the first order Euler-Lagrange optimality, we obtain the characterization of the optimal control.

Keywords. Riemann-Liouville fractional derivative; Caputo fractional derivative; Initial value /boundary value problem.

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1 Introduction

Let $n \in \mathbb{N}^*$ and Ω be a bounded open subset of \mathbb{R}^n with boundary $\partial\Omega$ of class C^2 . For the time $T > 0$, we set $Q = \Omega \times]0, T[$ and $\Sigma = \partial\Omega \times]0, T[$, and we consider the following fractional diffusion wave equation:

$$\begin{cases} D_{RL}^\alpha y(x, t) - \Delta y(x, t) = v(x, t) & (x, t) \in Q \\ y(\sigma, t) = 0 & (\sigma, t) \in \Sigma \\ I^{2-\alpha} y(x, 0^+) = y^0 & x \in \Omega \\ \frac{d}{dt} I^{2-\alpha} y(x, 0^+) = y^1 & x \in \Omega \end{cases} \quad (1)$$

where $1 < \alpha < 2$, $y^0 \in H^2(\Omega) \cap H_0^1(\Omega)$, $y^1 \in L^2(\Omega)$ and $v \in L^2(Q)$. $I^{2-\alpha} y(x, 0^+) = \lim_{t \rightarrow 0} I^{2-\alpha} y(x, t)$ and $\frac{d}{dt} I^{2-\alpha} y(x, 0^+) = \lim_{t \rightarrow 0} \frac{d}{dt} I^{2-\alpha} y(x, t)$ where the fractional integral I^α of order α and the fractional derivative D_{RL}^α of order α are to be understood in the Riemann-Liouville sense.

There are many works on fractional diffusion wave equation. For instance, Mainardi et al. [18, 19] generalized the diffusion equation by replacing the first