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Boundary feedback stabilization of homogeneous equilibria in unstable fluid mixtures

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We consider the problem of boundary feedback stabilization of homogeneous equilibria in unstable fluid mixtures that are governed by unstable linear reaction-convection-diffusion equations. We extend boundary feedback control laws designed for the one-dimensional reaction-diffusion equation using the backstepping method to this higher-dimensional case. We show that, under certain mathematical conditions on the velocity field, boundary feedback controls similar to the ones for one-dimensional equations also works for the higher dimensional case and exponentially stabilize the homogeneous equilibrium zero at any given decay rate.

1. Introduction

A diffusive fluid mixture consists of diffusive physical quantities and a fluid flow in which the physical quantities are immersed. Typical examples of such physical quantities include fuel in a combustor and chemical pollutants dispersing in the environment. These physical quantities can be described as diffusive scalars. If a scalar like the fuel does not significantly influence the fluid motion, it is called a passive scalar. The scalar usually undergoes three processes: chemical reaction; molecular diffusion (mixing); and convection. These three processes can be mathematically modelled by the reaction-convection-diffusion equation (Bees et al. 2001)

\[
\frac{\partial c}{\partial t} + \nabla \cdot (cv) = \kappa \nabla^2 c + ac \quad \text{in } \Omega,
\]

\[
\kappa \frac{\partial c}{\partial n} = 0 \quad \text{on } \partial \Omega,
\]

\[
c(x, t_0) = c^0(x) \quad \text{in } \Omega.
\]

In the above equation, \( c = c(x, t) \) denotes the concentration of the scalar, \( c^0(x) \) denotes the initial concentration, \( a = a(x, t) \) is the reaction rate, \( v = v(x, t) = (v_1(x, t), v_2(x, t), v_3(x, t)) \) denotes a velocity field, \( \kappa > 0 \) is the molecular diffusivity of the scalar, \( \Omega \) is a bounded domain in \( \mathbb{R}^3 \), \( \partial/\partial n \) denotes the normal derivative along the boundary \( \partial \Omega \) of \( \Omega \), \( \nabla = ((\partial/\partial x), (\partial/\partial y), (\partial/\partial z)) \) and \( \nabla^2 = ((\partial^2/\partial x^2), (\partial^2/\partial y^2), (\partial^2/\partial z^2)) \). In this paper, we fix the above no-flux boundary condition for concreteness, but our results here are equally valid for other boundary conditions.

Evidently, if the reaction rate \( a \) is large and the diffusivity \( \kappa \) is small, then the homogeneous equilibrium state \( c = 0 \) is unstable. However, in reality, a certain level of homogeneity of a fluid mixture is often desired. For instance, before fuel is burned in a combustor, it is required to be well mixed so that the combustor has its best efficiency. Hence, it is important to find efficient and practical control strategies to enhance mixing and stabilize the equilibrium \( c = 0 \).

In fluid mixing, the flow field is a natural mechanism for enhancing mixing (Antonsen et al. 1996, Giona et al. 2004a,b, Liu and Haller 2004, Haynes and Vanneste 2005, Liu 2005). Therefore, a practical strategy for the enhancement of mixing is to destabilize a flow. Modern approaches of flow destabilization include passive control devices like a backward-facing step (Yang et al. 2002), excitation of large-scale coherent structures

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in the flow through flaps, wall-jets, or other devices (Greenblatt and Wygnanski 2000), active feedback destabilization (Aamo et al. 2003) and generation of flow separation (Wang et al. 2003).

However, if the reaction rate \( a \) is quite large, then this approach of flow destabilization does not work in stabilizing the homogeneous equilibrium state and other control mechanisms for the concentration field have to be introduced. One of them is to control the flux of a physical quantity from the boundary of a domain. For instance, the fuel is constantly injected from the top of a cylinder. The amount of the physical quantity flowing in or out of the domain should be controlled in a way such that the equilibrium 0 is stabilized. This control strategy can be mathematically stated as follows. For simplicity, we assume that \( \Omega = [0,1] \times S \) and apply a flux control only on the face \( x = 1 \), where \( S \) is a bounded domain in \( \mathbb{R}^2 \). Then the boundary control problem is as follows

\[
\frac{\partial c}{\partial t} + \nabla \cdot (c\mathbf{v}) = \kappa \nabla^2 c + ac \quad \text{in } \Omega, \tag{1}
\]

\[
\kappa \frac{\partial c(1, y, z, t)}{\partial x} = u, \quad (y, z) \in S, \tag{2}
\]

\[
\frac{\partial c(0, y, z, t)}{\partial x} = 0, \quad (y, z) \in S, \tag{3}
\]

\[
\frac{\partial c}{\partial n} = 0, \quad 0 < x < 1, \quad (y, z) \in \partial S, \tag{4}
\]

\[
c(x, t_0) = c^0(x) \quad \text{in } \Omega, \tag{5}
\]

where \( u \) is a control to be designed such that the controlled system is exponentially stable with arbitrarily given decay rate \( \gamma > 0 \). That is, the concentration \( c \) decays to zero exponentially at the rate \( \gamma \).

If the reaction rate \( a \) is much greater than the diffusivity \( \kappa \), the change of the concentration inside the domain is quick and this quick change cannot immediately influence the concentration on the face \( x = 1 \) due to the small diffusivity, which is a measure of diffusion speed. Therefore, to determine the amount of the flux \( u \), one should need the measurement of the concentration \( c \) not only on the face \( x = 1 \) but also inside the domain. Mathematically, this means that \( u = u(c(1, y, z, t), c(x, y, z, t)) \) is a functional of \( c(1, y, z, t) \) and \( c(x, y, z, t) \). In fact, we will show that

\[
u = -\kappa K(1, 0)c(1, y, z, t) - \kappa \int_0^1 \frac{\partial K(1, \xi)}{\partial x} c(\xi, y, z, t) \, d\xi,
\]

where the kernel \( K \) needs to be designed.

The problem of boundary feedback control for the reaction-convection-diffusion equation is not new. Important results on feedback stabilization of general parabolic equations include the work of Triggiani (1980), Day (1982), Lasiecka and Triggiani (1983a,b, 1987a,b), Amann (1989), Burns et al. (1996) and Burns and Rubio (1998). These results were obtained mainly by using the abstract semigroup theory or optimal control theory.

Recently, borrowing an idea of backstepping from finite dimensional control systems and an idea of integral transformation from the theory of parabolic partial differential equations (Colton 1977, 1980), a backstepping method was developed to construct explicit feedback control laws for unstable one-dimensional reaction-diffusions (Balogh and Krstic 2001, 2003), but some problems like the well-posedness of a kernel equation were left open. These open problems were solved by Liu (2003). After the resolution of these open problems, the backstepping method has been successfully applied to many other more complicated one-dimensional equations (Aamo et al. 2005, Smyshlyaev and Krstic 2004, 2005a), including the linearized Ginzburg-Landau equation.

When applying the backstepping method to higher-dimensional reaction-convection-diffusion equations, great difficulties arise. The first attempt in this aspect was made by Krstic (2005a,b) and Smyshlyaev and Krstic (2005b,c) for constant velocities and reaction rates. Since the constant velocities are not desired in the problems of fluid mixtures, we investigate the varying velocity case in this paper. We will show that, under certain physically reasonable conditions on the velocity field, similar boundary feedback controls designed for the one-dimensional equation also works for the higher dimensional case.

2. Kernel equations

To design a boundary feedback control law, we consider the following integral transformation (Krstic 2005a, Smyshlyaev and Krstic 2005b,c)

\[
\theta(x, y, z, t) = c(x, y, z, t) + \int_0^1 K(x, \xi, t)c(\xi, y, z, t) \, d\xi, \tag{6}
\]

where the kernel \( K \) needs to be determined. We then want to find a kernel \( K \) that transforms the controlled problem (1)-(5) into the following exponentially stable equation

\[
\frac{\partial \theta}{\partial t} + \nabla \cdot (\theta \mathbf{v}) = \kappa \nabla^2 \theta - \gamma \theta \quad \text{in } \Omega, \tag{7}
\]

\[
\kappa \frac{\partial \theta}{\partial n} = 0 \quad \text{on } \partial \Omega, \tag{8}
\]

where \( \gamma \) is any positive constant, standing for the decay rate. The reason why the assumptions on the velocity in the following lemma are needed will be explained in the proof of the lemma.
Lemma 1: Assume that the reaction rate \( \alpha = \alpha(x, t) \) and assume that the first component \( v_1 = v_1(x, t) \) with \( v_1(0, t) = 0 \) of the velocity field does not depend on \( y, z \), and the second and third components \( v_i = v_i(y, z, t) \) \((i = 2, 3)\) do not depend on \( x \). If the kernel \( K \) satisfies

\[
\frac{\partial K}{\partial x} + v_1(x, t) \frac{\partial K}{\partial \xi} + v_1(\xi, t) \frac{\partial K}{\partial \xi} = \kappa \left( \frac{\partial^2 K}{\partial \xi^2} - \kappa \frac{\partial^2 K}{\partial \xi^2} \right) - \left[ \gamma + a(\xi, t) + \frac{\partial v_1(x, t)}{\partial x} \right] K, \quad 0 \leq \xi \leq x \leq 1, \tag{9}
\]

\[
\frac{\partial K}{\partial \xi}(x, x, t) + \frac{\partial K}{\partial x}(x, x, t) + \frac{\partial}{\partial x}(K(x, x, t)) = \gamma + a(\xi, t), \quad 0 \leq x \leq 1, \tag{10}
\]

\[
\frac{\partial K}{\partial x}(x, 0, t) = 0, \quad 0 \leq x \leq 1, \tag{11}
\]

\[
K(0, 0, t) = 0. \tag{12}
\]

Then the integral transformation (6) transforms the system (1)–(5) with the controller

\[
\frac{\partial c}{\partial x}(1, y, z, t) = -K(1, 1, t)c(1, y, z, t)
\]

\[
- \int_0^1 \frac{\partial K}{\partial \xi}(1, \xi, t)c(\xi, y, z, t) d\xi
\]

into the system (7)–(8).

Proof: We calculate various derivatives of \( \theta \) as follows:

\[
\frac{\partial \theta}{\partial t} = \frac{\partial c}{\partial t} + \int_0^\infty \frac{\partial K}{\partial t}(x, \xi, t)c(\xi, y, z, t) d\xi
\]

\[
+ \kappa \int_0^\infty K(x, \xi, t) \left( \frac{\partial^2 c}{\partial \xi^2} \xi, y, z, t \right) + \frac{\partial^2 c}{\partial y^2}(\xi, y, z, t) + \frac{\partial^2 c}{\partial z^2}(\xi, y, z, t) \right) d\xi
\]

\[
+ \int_0^\infty K(x, \xi, t) a(\xi, t)c(\xi, y, z, t) d\xi
\]

\[
- \int_0^\infty K(x, \xi, t) \left[ \frac{\partial}{\partial \xi}[c(\xi, y, z, t)v_1(\xi, t)] \right] d\xi
\]

\[
+ \frac{\partial}{\partial y}[c(\xi, y, z, t)v_2(y, z, t)] \right] d\xi
\]

\[
- \int_0^\infty K(x, \xi, t) \frac{\partial}{\partial z}[c(\xi, y, z, t)v_3(y, z, t)] d\xi
\]

\[
= \frac{\partial c}{\partial t} + \int_0^\infty \frac{\partial K}{\partial t}(x, \xi, t)c(\xi, y, z, t) d\xi
\]

\[
+ \kappa K(x, \xi, t) \frac{\partial c}{\partial x}(x, y, z, t) - \kappa K(x, 0, t) \frac{\partial c}{\partial x}(0, y, z, t)
\]

\[
- \frac{\partial K}{\partial \xi}(x, x, t)c(\xi, y, z, t) + \kappa \frac{\partial K}{\partial \xi}(x, 0, t)c(0, y, z, t)
\]

\[
+ \int_0^\infty \kappa \left( \frac{\partial^2 K}{\partial \xi^2}(\xi, y, z, t) + \frac{\partial^2 c}{\partial y^2}(\xi, y, z, t) \right) d\xi
\]

\[
+ \int_0^\infty K(x, \xi, t) a(\xi, t)c(\xi, y, z, t) d\xi
\]

\[
- K(x, x, t)v_1(x, t)c(\xi, y, z, t)
\]

\[
+ K(x, 0, t)v_1(0, t)c(0, y, z, t)
\]

\[
+ \int_0^\infty c(\xi, y, z, t)v_1(\xi, t) \frac{\partial}{\partial \xi}(K(x, \xi, t)) d\xi
\]

\[
- \int_0^\infty K(x, \xi, t) \left[ \frac{\partial}{\partial y}[c(\xi, y, z, t)v_2(y, z, t)] + \frac{\partial^2 c}{\partial y^2}(\xi, y, z, t) \right] d\xi
\]

\[
+ \frac{\partial}{\partial z}[c(\xi, y, z, t)v_3(y, z, t)] \right] d\xi, \tag{14}
\]

\[
\frac{\partial \theta}{\partial x} = \frac{\partial c}{\partial x} + K(x, x, t)c(x, y, z, t)
\]

\[
+ \int_0^\infty \frac{\partial K}{\partial x}(x, \xi, t)c(\xi, y, z, t) d\xi
\]

\[
+ \frac{\partial v_1(x, t)}{\partial t} + \int_0^\infty K(x, \xi, t)c(\xi, y, z, t) d\xi
\]

\[
+ \frac{\partial^2 K}{\partial \xi^2}(x, x, t)c(\xi, y, z, t)
\]

\[
+ \frac{\partial K}{\partial \xi}(x, x, t)c(x, y, z, t) + \int_0^\infty \frac{\partial^2 K}{\partial \xi^2}(x, \xi, t)c(\xi, y, z, t) d\xi, \tag{16}
\]

\[
\frac{\partial^2 \theta}{\partial x^2} = \frac{\partial^2 c}{\partial x^2} \frac{\partial c}{\partial x}(x, y, z, t)
\]

\[
+ K(x, x, t) \frac{\partial c}{\partial x}(x, y, z, t)
\]

\[
+ \frac{\partial K}{\partial \xi}(x, x, t)c(x, y, z, t) + \int_0^\infty \frac{\partial^2 K}{\partial \xi^2}(x, \xi, t)c(\xi, y, z, t) d\xi, \tag{17}
\]

\[
\frac{\partial \theta v_2}{\partial y} = \frac{\partial c v_2}{\partial y} + \int_0^\infty K(x, \xi, t) \frac{\partial}{\partial y}[c(\xi, y, z, t)v_2(y, z, t)] d\xi, \tag{18}
\]
\[ \frac{\partial^2 \theta}{\partial y^2} = \frac{\partial^2 c}{\partial y^2} + \int_0^x K(x, \xi, t) \frac{\partial^2 c}{\partial \xi^2}(\xi, y, z, t) \, d\xi, \quad (19) \]

\[ \frac{\partial^2 \theta}{\partial z^2} = \frac{\partial^2 c}{\partial z^2} + \int_0^x K(x, \xi, t) \frac{\partial^2 c}{\partial \xi^2}(\xi, y, z, t) \, d\xi, \quad (20) \]

Note that the independence of \( v_2, v_3 \) on \( x \) is needed so that the second terms in (18) and (20) can be cancelled by the term

\[ - \int_0^x K(x, \xi, t) \left[ \frac{\partial}{\partial y} [c(\xi, y, z, t)v_2(y, z, t)] + \frac{\partial}{\partial z} [c(\xi, y, z, t)v_3(y, z, t)] \right] \, d\xi \]

in (14). It then follows from the above equations that

\[ \frac{\partial \theta}{\partial t} + \nabla \cdot (c \nabla \theta) - \kappa \nabla^2 \theta + \gamma \theta \]

\[ = \frac{\partial c}{\partial t} + \int_0^x K(x, \xi, t) \frac{\partial c}{\partial \xi}(\xi, y, z, t) \, d\xi + \kappa K(x, x, t) \frac{\partial c}{\partial x}(x, y, z, t) - \kappa K(x, 0, t) \frac{\partial c}{\partial x}(0, y, z, t) - \kappa K(x, x, t) \frac{\partial c}{\partial x}(x, y, z, t) + \kappa K(x, 0, t) \frac{\partial c}{\partial x}(0, y, z, t) \]

\[ + \int_0^x \int_0^x K(x, \xi, t) \frac{\partial^2 c}{\partial \xi^2}(\xi, y, z, t) \, d\xi + K(x, \xi, t) \frac{\partial^2 c}{\partial \xi^2}(\xi, y, z, t) \]

\[ - K(x, x, t) v_1(x, t)c(x, y, z, t) - K(x, 0, t) v_1(0, t)c(0, y, z, t) \]

\[ + \int_0^x c(\xi, y, z, t) v_1(\xi, t) \frac{\partial}{\partial \xi} [K(\xi, \xi, t)] \, d\xi - \int_0^x K(x, \xi, t) \frac{\partial}{\partial \xi} [c(\xi, y, z, t)v_2(y, z, t)] \, d\xi \]

\[ + \frac{\partial}{\partial z} [c(\xi, y, z, t)v_3(y, z, t)] \, d\xi + \frac{\partial v_1(\xi)}{\partial x} + \frac{\partial v_1(\xi)}{\partial x} \int_0^x K(x, \xi, t) c(\xi, y, z, t) \, d\xi \]

\[ + v_1(x, t) \left[ K(x, x, t) c(x, y, z, t) \right] \]

\[ + \int_0^x \frac{\partial K(x, \xi, t) c(\xi, y, z, t)}{\partial x} \, d\xi \]

\[ + \frac{\partial (v_2)}{\partial y} + \int_0^x K(x, \xi, t) \frac{\partial}{\partial y} [c(\xi, y, z, t)v_2(y, z, t)] \, d\xi \]

\[ + \frac{\partial (v_3)}{\partial z} + \int_0^x K(x, \xi, t) \frac{\partial}{\partial z} [c(\xi, y, z, t)v_3(y, z, t)] \, d\xi \]

\[ - \frac{\partial^2 c}{\partial x^2} - \kappa (K(x, x, t)) c(x, y, z, t) \]

\[ - \kappa K(x, x, t) \frac{\partial c(x, y, z, t)}{\partial x} \]

\[ - \kappa K(x, x, t) \frac{\partial^2 c}{\partial x^2}(x, y, z, t) - \kappa \int_0^x \frac{\partial^2 K}{\partial x^2}(x, \xi, t) c(\xi, y, z, t) \, d\xi \]

\[ - \kappa \frac{\partial^2 c}{\partial y^2} - \kappa \int_0^x \frac{\partial^2 c}{\partial y^2}(x, \xi, t) c(\xi, y, z, t) \, d\xi \]

\[ - \kappa \frac{\partial^2 c}{\partial z^2} - \kappa \int_0^x \frac{\partial^2 c}{\partial z^2}(x, \xi, t) c(\xi, y, z, t) \, d\xi \]

\[ + \gamma c(x, y, z, t) + \gamma \int_0^x K(\xi, \xi, t) c(\xi, y, z, t) \, d\xi \]

\[ = -\kappa K(x, 0, t) \frac{\partial c}{\partial x}(0, y, z, t) + \frac{\partial K}{\partial x}(x, 0, t) c(0, y, z, t) \]

\[ + K(x, 0, t) v_1(0, t) c(0, y, z, t) \]

\[ + \frac{\partial}{\partial t} \left[ a(x, t) + \gamma - \kappa \frac{\partial K}{\partial x}(x, x, t) - \kappa \frac{\partial K}{\partial x}(x, x, t) - \kappa \frac{\partial K}{\partial x}(x, x, t) \right] \]

\[ + \int_0^x \int_0^x K(\xi, \xi, t) c(\xi, y, z, t) + \kappa \frac{\partial K}{\partial x}(x, x, t) - \kappa \frac{\partial K}{\partial x}(x, x, t) \, d\xi \]

\[ + \int_0^x \int_0^x c(\xi, y, z, t) a(\xi, \xi, t) + \gamma + \gamma \frac{\partial K}{\partial x}(x, x, t) \, d\xi \]

\[ + \int_0^x \int_0^x c(\xi, y, z, t) a(\xi, \xi, t) + \gamma + \gamma \frac{\partial K}{\partial x}(x, x, t) \, d\xi \]

\[ + \int_0^x \int_0^x c(\xi, y, z, t) v_1(\xi, t) \frac{\partial K(\xi, \xi, t)}{\partial x} + v_1(\xi, t) \frac{\partial K(\xi, \xi, t)}{\partial x} \, d\xi \]

\[ = 0. \quad (22) \]

From this equation we can see the reason why \( v_1 \) is required to be independent of \( y, z \) because we need to assume that the kernel \( K \) is independent of \( y, z \). Our other calculations showed that if \( K \) depends on all three variables \( x, y, z \), then no result can be obtained. In the above last equation, we have used equations (9)–(12) and the boundary conditions (3) and (4). The homogeneous boundary condition (8) follows from the boundary conditions (3)–(4) and the controller (13).

If \( a = a(x) \) is independent of \( t \), it is clear that the kernel \( K \) can be chosen to be independent of \( t \). In this case, the kernel equation is as follows:

\[ \kappa \frac{\partial^2 K}{\partial x^2} - \kappa \frac{\partial^2 K}{\partial y^2} - v_1(\xi) \frac{\partial K}{\partial x} - v_1(\xi) \frac{\partial K}{\partial x} \]

\[ = [\gamma + a(\xi)] K, \quad 0 \leq \xi \leq x, \quad (23) \]
Suppose that a \( a(x) \in C^1[0,1] \) and \( v_1 = v_1(x) \in C^1[0,1] \). Then the boundary value problem (23)–(26) has an unique solution which is twice continuously differentiable in \( 0 \leq y \leq x \leq 1 \).

**Proof:** Using the variable changes
\[
\eta = x + \xi, \quad \zeta = x - \xi
\]
and denoting
\[
G(\eta, \zeta) = k(x, \xi) = k\left(\frac{\eta + \zeta}{2}, \frac{\eta - \zeta}{2}\right),
\]
we transform the problem (23)–(26) into
\[
\frac{\partial^2 G}{\partial \eta \partial \zeta} - \varphi_1 \frac{\partial G}{\partial \eta} - \varphi_2 \frac{\partial G}{\partial \zeta} = \varphi_3 G, \quad 0 \leq \zeta \leq \eta \leq 2,
\]
\[
\frac{\partial G(\eta, \zeta)}{\partial \eta} = \frac{\partial G(\eta, \zeta)}{\partial \zeta}, \quad 0 \leq \eta \leq 2,
\]
\[
\frac{\partial}{\partial \eta} (G(\eta, 0)) = \varphi_4(\eta), \quad 0 \leq \eta \leq 2,
\]
\[
G(0, 0) = 0.
\]

To transform the differential equation (27) into an integral equation, we first find \( G(\eta, \eta) \). The equation (27) can be written as
\[
\frac{\partial}{\partial \zeta} \left[ \frac{\partial G}{\partial \eta} e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} \right] - e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} \frac{\partial G}{\partial \zeta} = \varphi_3 G.
\]

Integrating this equation with respect to \( \zeta \) from 0 to \( \eta \) gives
\[
\frac{\partial G(\eta, \eta)}{\partial \eta} = \frac{\partial G(\eta, 0)}{\partial \eta} e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} + \varphi_2(\eta, \eta) G(\eta, \eta)
\]
\[
+ e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} \int_0^\eta \varphi_3(\eta, \zeta) e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} G(\eta, \zeta) d\zeta
\]
\[
- e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} \int_0^\eta \frac{\partial}{\partial \zeta} \left( e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} \varphi_2(\eta, \zeta) \right) G(\eta, \zeta) d\zeta
\]
\[
= \varphi_4(\eta) e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} + \varphi_2(\eta, \eta) G(\eta, \eta)
\]
\[
+ e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} \int_0^\eta \varphi_3(\eta, \zeta) e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} G(\eta, \zeta) d\zeta
\]
\[
- e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} \int_0^\eta \frac{\partial}{\partial \zeta} \left( e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} \varphi_2(\eta, \zeta) \right) G(\eta, \zeta) d\zeta.
\]

It then follows from (28) that
\[
\frac{d}{d\eta} [G(\eta, \eta)] = \frac{\partial}{\partial \eta} [G(\eta, \eta)] + \frac{\partial}{\partial \zeta} [G(\eta, \eta)]
\]
\[
= 2 \frac{\partial}{\partial \eta} [G(\eta, \eta)]
\]
\[
= 2 \varphi_4(\eta) e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} + 2 \varphi_2(\eta, \eta) G(\eta, \eta)
\]
\[
+ 2 e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} \int_0^\eta \varphi_3(\eta, \zeta) e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} G(\eta, \zeta) d\zeta
\]
\[
- 2 e^{\int_0^{\varphi_1(\eta, \tau)} d\tau} \int_0^\eta \frac{\partial}{\partial \zeta} \left( e^{-\int_0^{\varphi_1(\eta, \tau)} d\tau} \varphi_2(\eta, \zeta) \right) G(\eta, \zeta) d\zeta.
\]

Solving this equation for \( G(\eta, \eta) \) gives
\[
G(\eta, \eta) = 2 e^{\int_0^\eta \varphi_1(s, \tau) d\tau} \int_0^\eta \varphi_2(s) e^{\int_0^\eta \varphi_1(s, \tau) d\tau - 2 \varphi_2(\tau, \tau) d\tau} ds
\]
\[
+ 2 e^{\int_0^\eta \varphi_2(s, \tau) d\tau} \int_0^\eta e^{\int_0^\eta \varphi_1(s, \tau) d\tau - 2 \varphi_2(\tau, \tau) d\tau}
\]
\[
\times \int_0^\eta \varphi_3(s, \zeta) e^{-\int_0^{\varphi_1(s, \tau)} d\tau} G(s, \zeta) d\zeta ds
\]
\[
- 2 e^{\int_0^\eta \varphi_2(s, \tau) d\tau} \int_0^\eta e^{\int_0^\eta \varphi_1(s, \tau) d\tau - 2 \varphi_2(\tau, \tau) d\tau}
\]
\[
\times \int_0^\eta \frac{\partial}{\partial \zeta} \left( e^{-\int_0^{\varphi_1(s, \tau)} d\tau} \varphi_2(s, \zeta) \right) G(s, \zeta) d\zeta ds.
\]
We are now ready to transform the differential equation (27) into an integral equation. Integrating the equation (31) with respect to \( \zeta \) from 0 to \( \zeta \) gives

\[
\frac{\partial G(\eta, \zeta)}{\partial \eta} = \varphi_4(\eta)e^{\int_0^\zeta \varphi_4(\eta, \tau)d\tau} + \varphi_2(\eta, \zeta)G(\eta, \zeta)
\]

\[
+ e^{\int_0^\zeta \varphi_3(\eta, \tau)d\tau} \int_0^\zeta \varphi_2(\eta, \tau)e^{-\int_0^\zeta \varphi_4(\eta, \tau)d\tau}G(s, \eta)ds
datax
\]

\[
- e^{\int_0^\zeta \varphi_3(\eta, \tau)d\tau} \int_0^\zeta \partial_s \left( e^{-\int_0^\zeta \varphi_4(\eta, \tau)d\tau} \varphi_2(s, \eta) \right)G(s, \eta)ds.
\]

Integrating this equation with respect to \( \eta \) from \( \zeta \) to \( \eta \) and using (34), we obtain the following integral equation

\[
G(\eta, \eta) = 2e^2 \int_0^\eta \varphi_2(s, \eta)e^{\int_0^\eta \varphi_4(s, \tau)d\tau}ds
datax
\]

\[
+ 2e^2 \int_0^\eta \varphi_3(s, \eta)e^{\int_0^\eta \varphi_4(s, \tau)d\tau}ds
datax
\]

\[
\times \int_0^\eta \varphi_2(s, \eta)e^{-\int_0^\eta \varphi_4(s, \tau)d\tau}G(s, \eta)ds
datax
\]

\[
- 2e^2 \int_0^\eta \varphi_3(s, \eta)e^{\int_0^\eta \varphi_4(s, \tau)d\tau}ds
datax
\]

\[
\times \int_0^\eta \varphi_2(s, \eta)e^{-\int_0^\eta \varphi_4(s, \tau)d\tau}G(s, \eta)ds
datax
\]

\[
\times \left( e^{-\int_0^\eta \varphi_4(s, \tau)d\tau} \varphi_2(s, \eta) \right)G(s, \eta)ds
datax
\]

\[
+ \int_\zeta^\eta \varphi_3(r, \eta)e^{\int_\zeta^\eta \varphi_4(r, \tau)d\tau}dr + \int_\zeta^\eta \varphi_2(r, \eta)G(r, \eta)dr
datax
\]

\[
+ \int_\zeta^\eta \varphi_3(r, \eta)e^{\int_\zeta^\eta \varphi_4(r, \tau)d\tau}dr + \int_\zeta^\eta \varphi_2(r, \eta)e^{-\int_\zeta^\eta \varphi_4(r, \tau)d\tau}G(r, \eta)dr
datax
\]

\[
- \int_\zeta^\eta \varphi_3(r, \eta)e^{\int_\zeta^\eta \varphi_4(r, \tau)d\tau}dr + \int_\zeta^\eta \frac{\partial}{\partial s}G(s, \eta)ds
datax
\]

\[
\times \left( e^{-\int_\zeta^\eta \varphi_4(r, \tau)d\tau} \varphi_2(r, \eta) \right)G(r, \eta)ds
datax
\]

\[
- \int_\zeta^\eta \varphi_3(r, \eta)e^{\int_\zeta^\eta \varphi_4(r, \tau)d\tau}dr + \int_\zeta^\eta \frac{\partial}{\partial s}G(s, \eta)ds
datax
\]

\[
\times \left( e^{-\int_\zeta^\eta \varphi_4(r, \tau)d\tau} \varphi_2(r, \eta) \right)G(r, \eta)ds
datax
\]

\[
(35)
\]

As in the proof of Lemma 2.2 of Liu (2003), by the method of successive approximations we can show that this equation has a unique continuous solution. Moreover, it follows from (35) that \( G \) is twice continuously differentiable because \( a \) and \( v_1 \in C^1[0, 1] \).

For the time-dependent kernel problem (9)–(12), it was shown (Colton 1977, 1980, Smyslyev and Krstic 2004) that if \( a \) is analytic in \( t \) and \( v_1 = 0 \), then the boundary value problem has an unique solution for small time. Whether or not the time-dependent problem has a solution for all time \( t > 0 \) is open even in the case of \( v_1 = 0 \). We do not want to go further to study the existence of a solution of (9)–(12) for small time because this smallness on time does not meet the requirement for stabilization problem, in which the main concern is about the large time behavior of the concentration \( c \).

3. Exponential stabilization

In what follows, \( H^1(\Omega) \) denotes the usual Sobolev space (Evans 1998) for any \( s \in \mathbb{R} \). For \( s \geq 0 \), \( H_s^1(\Omega) \) denotes the completion of \( C_\infty^s(\Omega) \) in \( H^1(\Omega) \), where \( C_\infty^s(\Omega) \) denotes the space of all infinitely differentiable functions on \( \Omega \) with compact support in \( \Omega \). The \( L^2 \) norm of a function \( f(x) \in L^2(\Omega) \) is denoted by

\[
\|f\| = \left( \int_\Omega |f(x)|^2dV \right)^{1/2}.
\]

Let \( K \) be the solution of the boundary value problem (23)–(26). Then the following feedback control law

\[
\frac{\partial c}{\partial x}(1, y, z, t) = -K(1, c(1, y, z, t))
\]

\[
- \int_0^1 \frac{\partial K(1, \xi)}{\partial x}c(\xi, y, z, t) d\xi
\]

exponentially stabilizes the equilibrium 0 of the problem (1)–(5).

**Theorem 1:** Assume that \( \gamma > 0 \) is any positive constant and \( a = a(x) \in C^1[0, 1] \) satisfies the following conditions:

(i) the velocity satisfies the no-penetration condition on the boundary of \( \Omega \): \( v \cdot n = 0 \) on \( \partial \Omega \);

(ii) \( v_1 = v_1(x) \) is independent of \( y, z, t \);

(iii) \( v_2 = v_2(y, z, t) \) and \( v_3 = v_3(y, z, t) \) are independent of \( x \);

(iv) \( v_0 = \max_{\Omega \in \Omega} |\text{div}(v(x, t))|, |\text{div}(v(x, t))|, |\text{div}(v(x, t))| \leq \infty \).

Then, for arbitrary initial data \( \delta(0) \in H^1(0, 1) \), the problem (1)–(5) with the controller (36) has a unique solution that satisfies

\[
\|c(t)\|_H^1 \leq M\|\delta(0)\|_H^1 e^{-(\gamma - 2\alpha)(t - \alpha)},
\]

where \( M \) is a positive constant independent of \( \delta \).

**Proof:** Since the proof of this theorem is similar to the one of Theorem 3.1 of Liu (2003), we give here just a sketch. By Lemma 3.3 of Liu (2003), if \( K \) is the solution of the problem (23)–(26), then the linear bounded operator \( K^1: H^1(\Omega) \rightarrow H^1(\Omega) \) \( (i = 0, 1, 2) \) defined by

\[
w(x, y, z) = (Ku)(x, y, z) = u(x, y, z)
\]

\[
+ \int_0^1 K(x, \xi)u(\xi, y, z) d\xi \text{ for } u \in H^1(\Omega)
\]

has a linear bounded inverse \( K^{-1}: H^1(\Omega) \rightarrow H^1(\Omega) \) \( (i = 0, 1, 2) \). Therefore, it suffices to show that the solution of the problem (7)–(8) satisfies

\[
\|\theta(t)\|_H^1 \leq \|\theta(t_0)\|_H^1 e^{-(\gamma - 2\alpha)(t - t_0)}.
\]

(39)
Multiplying (7) by \( \theta \), integrating over \( \Omega \) by parts, and using the boundary conditions on \( \theta \) and the no-penetration boundary condition on \( v \), we deduce that

\[
\frac{1}{2} \frac{d}{dt} \int_{\Omega} |\theta(t)|^2 d\Omega = -\kappa \int_{\Omega} |\nabla \theta(t)|^2 d\Omega - \gamma \int_{\Omega} |\theta(t)|^2 d\Omega - \frac{1}{2} \int_{\Omega} |\theta(t)|^2 \text{div}(v) d\Omega \leq -\left( \gamma - v_0 \right) \int_{\Omega} |\theta(t)|^2 d\Omega.
\]

Multiplying (7) by \( \nabla^2 \theta \), integrating over \( \Omega \), and using the boundary conditions on \( \theta \) and \( v \), we deduce that

\[
\frac{1}{2} \frac{d}{dt} \int_{\Omega} |\nabla \theta(t)|^2 d\Omega = -\kappa \int_{\Omega} |\nabla^2 \theta(t)|^2 d\Omega - \gamma \int_{\Omega} |\nabla \theta(t)|^2 d\Omega + \int_{\Omega} \left( \nabla \theta \cdot \nabla \theta + \theta \nabla \theta \cdot \nabla (\text{div}(v)) + \frac{1}{2} |\nabla (\theta(t)|^2 \text{div}(v) \right) d\Omega \leq v_0 \int_{\Omega} |\theta(t)|^2 d\Omega - (\gamma - v_0) \int_{\Omega} |\theta(t)|^2 d\Omega.
\]

Therefore (39) follows from (40) and (41).

The flux controller (36) can be replaced by the following concentration controller

\[
c(1, y, z, t) = -\int_0^1 K(1, \xi) c(\xi, y, z, t) d\xi.
\]

Theorem 2: Assume that \( \gamma > 0 \) is any positive constant and \( \alpha = \alpha(x) \in C^1(0, 1) \) is any function. Assume that the velocity \( v = (v_1, v_2, v_3) \) satisfies the following conditions:

(i) the velocity satisfies the no-penetration condition on the boundary of \( \Omega \): \( v \cdot n = 0 \) on \( \partial \Omega \);
(ii) \( v_1 = v_1(x) \) is independent of \( y, z, t \);
(iii) \( v_2 = v_2(y, z, t) \) and \( v_3 = v_3(y, z, t) \) are independent of \( x \);
(iv) \( v_0 = \max_{\xi \in [0,1]} |\text{div}(v(\xi, x, t))|, |\text{div}(v(\xi, t))| < \infty \).

Then, for arbitrary initial data \( c^0(x) \in H^1(0, 1) \), the problem (1)–(5) with the controller (42) has a unique solution that satisfies

\[
\|c(t)\|_{H^1} \leq M \|c^0\|_{H^1} e^{-(\gamma - 2v_0)k(t-h_0)},
\]

where \( M \) is a positive constant independent of \( c^0 \).

It is clear that if \( \alpha = \alpha(y), v_2 = v_2(y), v_1 = v_1(x, z, t) \), and \( v_3 = v_3(x, z, t) \) (or \( \alpha = \alpha(z), v_3 = v_3(z), v_1 = v_1(x, y, t) \), and \( v_2 = v_2(x, y, t) \)), then similar controllers on the face \( y = 1 \) (or \( z = 1 \)) can be designed.

The assumptions (ii) and (iii) in Theorems 1 and 2 are restrictive. However, we can relax them somewhat.

We can allow the general dependence \( v_1(x, y, z, t), v_2(x, y, z, t), v_3(x, y, z, t) \) on all four arguments, as long as \( (\partial v_1/\partial y), (\partial v_2/\partial z), \) \( (\partial v_3/\partial y) \) are allowed to be small, uniformly in all four arguments. Then, we would perform the control design based on \( v_1(x, 0, 0, t), v_3(0, y, z, t), v_3(0, y, z, t) \) and exploit the robustness of our design to a small parametric perturbation in the plant coefficients, which holds due to the fact that our nominal system is exponentially stable. The target system would have to be derived from scratch and is much more complicated than (7), (8). It would include the contribution of the small perturbations arising from the dependence of \( v_1 \) on \( y \) and \( z \), and \( v_2 \) and \( v_3 \) on \( x \). This derivation would involve both the direct backstepping transformation and its inverse, as well as estimates of bounds on both of the transformations’ kernels. Finally, a Lyapunov analysis of the perturbed system would demonstrate robustness to sufficiently small perturbations that arise in the target system. The whole analysis would take at least 5–8 pages, therefore it is not included here but only outlined.

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