

Non-overlapping Domain Decomposition Methods for Elliptic Control Problems

Martin J. GANDER, Section of Mathematics, University of Geneva - Geneva Liu-Di LU, Section of Mathematics, University of Geneva - Geneva

Résumé

In this talk, we will present some non-overlapping Domain Decomposition Methods (DDM) applied to the optimal control problems arising from elliptic partial differential equations (PDE). This problem reads as : for a given state y governed by a stationary heat conduction equation, we wish to drive the solution of this PDE to a desired state \hat{y} through a control u. The goal is to find the optimal control u^* which minimizes the discrepancy between these states (i.e. original state y and desired state \hat{y}). We first use the Lagrange multiplier approach to derive a forward-backward system [1]. Instead of the commonly used L^2 regularization, we show that this forward-backward system can be simplified into one single second order PDE related to the state y by applying an H^{-1} regularization [2, 3]. This avoids solving a coupled BiLaplacian problem. The simplified problem can then be solved with DDM. We provide the convergence analysis for Dirichlet-Neumann and Neumann-Neumann methods along with some numerical results.

- M. J. Gander, F. Kwok, B. C. Mandal. Convergence of substructuring methods for elliptic optimal control problems. In P. E. Bjørstad, S. C. Brenner, L. Halpern, H. H. Kim, R. Kornhuber, T. Rahman, O. B. Widlund, eds., Domain Decomposition Methods in Science and Engineering XXIV, pp. 291–300. Springer International Publishing, Cham, 2018.
- U. Langer, O. Steinbach, F. Tröltzsch, H. Yang. Space-time finite element discretization of parabolic optimal control problems with energy regularization. SIAM Journal on Numerical Analysis, 59(2), 675–695, 2021. doi :10.1137/20M1332980.
- [3] O. S. Martin Neumüller. Regularization error estimates for distributed control problems in energy spaces. Mathematical Methods in the Applied Sciences, 44(5), 4176–4191, 2021. doi: 10.1002/mma.7021.

<u>Contact</u>: liudi.lu@unige.ch