Positivity and well-posedness of a class of linear systems

ABDELAZIZ RHANDI (University of Salerno)

POSI+IVITY XI, Ljubljana, Slovenia, July 10-14, 2023 Joint work with Y. El gantouh

Infinite-dimensional control systems

Infinite-dimensional control systems

We are interested in positivity and well-posedness of infinite-dimensional control systems described as

Infinite-dimensional control systems

We are interested in positivity and well-posedness of infinite-dimensional control systems described as

$$\begin{cases} \dot{z}(t) = A_m z(t), & t \ge 0, \\ z(0) = x, & (1) \\ (G - \Gamma) z(t) = K u(t), & t \ge 0, \end{cases}$$

where $A_m : D(A_m) \subset X \to X$ is closed with $\overline{D(A_m)} = X$, $K \in \mathcal{L}(U, \partial X)$ ($X, U, \partial X$ are Banach lattices), and $G, \Gamma : (D(A_m), \|\cdot\|_{A_m}) \to \partial X$ are linear continuous.

Infinite-dimensional control systems

We are interested in positivity and well-posedness of infinite-dimensional control systems described as

$$\begin{cases} \dot{z}(t) = A_m z(t), & t \ge 0, \\ z(0) = x, & (1) \\ (G - \Gamma) z(t) = K u(t), & t \ge 0, \end{cases}$$

where $A_m : D(A_m) \subset X \to X$ is closed with $\overline{D(A_m)} = X$, $K \in \mathcal{L}(U, \partial X)$ ($X, U, \partial X$ are Banach lattices), and $G, \Gamma : (D(A_m), \| \cdot \|_{A_m}) \to \partial X$ are linear continuous. To (1) we associate the operator

$$\mathcal{A} := A_m, \qquad D(\mathcal{A}) = \{ x \in D(A_m) : (G - \Gamma)x = 0 \}.$$

Assumptions

Assumptions

(H1) $A = (A_m)_{|\ker G}$ is a densely defined resolvent positive operator on *X* s.t. $\exists \mu_0 > s(A), \forall \mu > \mu_0, \exists c(\mu) > 0$ with

$$\|R(\mu, A)x\| \ge c(\mu)\|x\|, \qquad (x \in X_+),$$
 (2)

Assumptions

(H1) $A = (A_m)_{|\ker G}$ is a densely defined resolvent positive operator on *X* s.t. $\exists \mu_0 > s(A), \forall \mu > \mu_0, \exists c(\mu) > 0$ with

$$\|R(\mu, A)x\| \ge c(\mu)\|x\|, \qquad (x \in X_+),$$
 (2)

(H2) G is surjective.

Known results

Known results

Here instead of (H1) one assumes that

 $A = A_m$ with domain $D(A) := \ker G$ generates a C_0 -semigroup on X, then

Γ = 0: wellposedness of (1) is obtained by the theory of well-posed linear systems, see O.J. Staffans 2005.

Known results

Here instead of (H1) one assumes that

 $A = A_m$ with domain $D(A) := \ker G$ generates a C_0 -semigroup on X, then

- Γ = 0: wellposedness of (1) is obtained by the theory of well-posed linear systems, see O.J. Staffans 2005.
- ► $K = 0, \Gamma \in \mathcal{L}(X, \partial X)$: wellposedness of (1) is obtained by G. Greiner 1987.

Known results

Here instead of (H1) one assumes that

 $A = A_m$ with domain $D(A) := \ker G$ generates a C_0 -semigroup on X, then

- Γ = 0: wellposedness of (1) is obtained by the theory of well-posed linear systems, see O.J. Staffans 2005.
- ► $K = 0, \Gamma \in \mathcal{L}(X, \partial X)$: wellposedness of (1) is obtained by G. Greiner 1987.
- K = 0, and admissibility conditions imply wellposedness of (1), see S. Hadd, R. Manzo and A. Rh. 2015.

The Greiner approach

The Greiner approach

► (H1) ⇒ A generates a positive C₀-semigroup on X, see W. Arendt 1987.

The Greiner approach

- ► (H1) ⇒ A generates a positive C₀-semigroup on X, see W. Arendt 1987.
- (H2) \implies $D(A_m) = D(A) \oplus \ker(\mu I_X A_m), \mu > s(A)$, and the Dirichlet operator

The Greiner approach

- ► (H1) ⇒ A generates a positive C₀-semigroup on X, see W. Arendt 1987.
- (H2) \implies $D(A_m) = D(A) \oplus \ker(\mu I_X A_m), \mu > s(A), \text{ and } the Dirichlet operator$

$$D_{\mu} := \left(G_{|_{\ker(\mu^{I}_{X}-A_{m})}}\right)^{-1} \in \mathcal{L}(\partial X, \ker(\mu^{I}_{X}-A_{m})),$$

see G. Greiner 1987.

Resolvent positive operators and extrapolation

▶ (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.

- ► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.
- Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X.

► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.

Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X. The extrapolation space X₋₁ is the completion of X with respect to ||x||₋₁ := ||(λ − A)⁻¹||, x ∈ X.

► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.

Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X. The extrapolation space X₋₁ is the completion of X with respect to ||x||₋₁ := ||(λ − A)⁻¹||, x ∈ X. We say that y ∈ X₋₁ is positive, if y ∈ X₊^{||⋅||₋₁}.

- ► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.
- Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X. The extrapolation space X₋₁ is the completion of X with respect to ||x||₋₁ := ||(λ − A)⁻¹||, x ∈ X. We say that y ∈ X₋₁ is positive, if y ∈ X₊^{||⋅||₋₁}. Then, X₊ = X ∩ (X₋₁)₊, where (X₋₁)₊ := {y ∈ X₋₁ : y ≥ 0}.

- ► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.
- Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X. The extrapolation space X₋₁ is the completion of X with respect to ||x||₋₁ := ||(λ − A)⁻¹||, x ∈ X. We say that y ∈ X₋₁ is positive, if y ∈ X₊^{||·||-1}. Then, X₊ = X ∩ (X₋₁)₊, where (X₋₁)₊ := {y ∈ X₋₁ : y ≥ 0}.
- $(\lambda A_{-1})^{-1}(X_{-1})_+ \subseteq (X_{-1})_+, \forall \lambda > s(A_{-1}) = s(A)$ and

- ► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.
- Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X. The extrapolation space X₋₁ is the completion of X with respect to ||x||₋₁ := ||(λ − A)⁻¹||, x ∈ X. We say that y ∈ X₋₁ is positive, if y ∈ X₊^{||·||-1}. Then, X₊ = X ∩ (X₋₁)₊, where (X₋₁)₊ := {y ∈ X₋₁ : y ≥ 0}.
- $(\lambda A_{-1})^{-1}(X_{-1})_+ \subseteq (X_{-1})_+, \forall \lambda > s(A_{-1}) = s(A)$ and $B \in \mathcal{L}(X, X_{-1})$ is positive iff $[(\lambda A_{-1})^{-1}B] X_+ \subseteq X_+$ for any large λ .

- ► (H1) implies A generates a positive C_0 -semigroup on X, and $s(A) = \omega_0(A)$, cf. W. Arendt 1987.
- Let A be the generator of a positive C₀-semigroup (T(t)))_{t≥0} on X. The extrapolation space X₋₁ is the completion of X with respect to ||x||₋₁ := ||(λ − A)⁻¹||, x ∈ X. We say that y ∈ X₋₁ is positive, if y ∈ X₊^{||·||-1}. Then, X₊ = X ∩ (X₋₁)₊, where (X₋₁)₊ := {y ∈ X₋₁ : y ≥ 0}.
- $(\lambda A_{-1})^{-1}(X_{-1})_+ \subseteq (X_{-1})_+, \forall \lambda > s(A_{-1}) = s(A)$ and $B \in \mathcal{L}(X, X_{-1})$ is positive iff $[(\lambda A_{-1})^{-1}B] X_+ \subseteq X_+$ for any large λ .

See A. Batkai, B. Jacob, J. Voigt and J. Wintermayr 2018.

Infinite-dimensional control systems

Infinite-dimensional control systems Define the "control operator"

$${oldsymbol B}:=(\mu-{oldsymbol A}_{-1}){oldsymbol D}_{\mu}\in \mathcal{L}(\partial X,X_{-1}),$$

Infinite-dimensional control systems Define the "control operator"

$${\boldsymbol{\mathsf{B}}}:=(\mu-{\boldsymbol{\mathsf{A}}}_{-1}){\boldsymbol{\mathsf{D}}}_{\!\mu}\in\mathcal{L}(\partial X,X_{\!-1}),$$

and the "observation operator"

 $C = \Gamma|_{D(A)}.$

Infinite-dimensional control systems Define the "control operator"

$${\boldsymbol{\mathsf{B}}}:=(\mu-{\boldsymbol{\mathsf{A}}}_{-1}){\boldsymbol{\mathsf{D}}}_{\!\mu}\in\mathcal{L}(\partial{\boldsymbol{\mathsf{X}}},{\boldsymbol{\mathsf{X}}}_{-1}),$$

and the "observation operator"

$$C = \Gamma|_{D(A)}.$$

Problem (1) (with K = 0) can be written as a boundary input-output linear system

Infinite-dimensional control systems Define the "control operator"

$${old B}:=(\mu-{old A}_{-1}){old D}_{\mu}\in {\mathcal L}(\partial X,X_{-1}),$$

and the "observation operator"

$$C = \Gamma|_{D(A)}.$$

Problem (1) (with K = 0) can be written as a boundary input-output linear system

$$\begin{cases} \dot{z}(t) = A_{-1}z(t) + Bv(t), & t \ge 0, \ z(0) = x, \\ Gz(t) = v(t), & t \ge 0, \\ y(t) = \Gamma z(t), & t \ge 0, \end{cases}$$

with the feedback law " v = y ".

The Salamon-Weiss approach

The Salamon-Weiss approach

▶ Define $\Phi_t^A v := \int_0^t T_{-1}(t-s)Bv(s) ds$, $v \in L^1(\mathbb{R}_+; \partial X)$. *B* is called L^1 -admissible if

$$\Phi^{\mathcal{A}}_t \in \mathcal{L}(L^1(\mathbb{R}_+;\partial X),X), \, \forall t \geq 0.$$

The Salamon-Weiss approach

▶ Define $\Phi_t^A v := \int_0^t T_{-1}(t-s)Bv(s) ds$, $v \in L^1(\mathbb{R}_+; \partial X)$. *B* is called L^1 -admissible if

$$\Phi_t^{\mathcal{A}} \in \mathcal{L}(L^1(\mathbb{R}_+; \partial X), X), \, \forall t \geq 0.$$

• *C* is called
$$L^1$$
-admissible if $\exists \alpha > 0$ s.t.

$$\int_0^\alpha \|CT(t)x\|\,dt \leq \gamma \|x\|,\,\forall x \in X,$$

and some
$$\gamma = \gamma(\alpha) > 0$$
.

The Salamon-Weiss approach

The Salamon-Weiss approach

Remark: The mild solution of the above differential equation is

$$z(t) = T(t)x + \Phi_t^A v.$$

The Salamon-Weiss approach

Remark: The mild solution of the above differential equation is

$$z(t)=T(t)x+\Phi_t^A v.$$

Hence, the output function

$$y(t) = \Gamma z(t) = CT(t)x + \Gamma \Phi_t^A v =: (\Psi x)(t) + (\mathbb{F}v)(t)$$
The Salamon-Weiss approach

Remark: The mild solution of the above differential equation is

$$z(t)=T(t)x+\Phi_t^A v.$$

Hence, the output function

$$y(t) = \Gamma z(t) = CT(t)x + \Gamma \Phi_t^A v =: (\Psi x)(t) + (\mathbb{F}v)(t)$$

is well-defined for $x \in D(A)$, $v \in W_0^{1,1}([0, t], \partial X)$.

The Salamon-Weiss approach

The Salamon-Weiss approach

Well-posed linear system: (A, B, C) is called well-posed if B, C are L^1 -admissible operators and $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X))$ for any t > 0.

The Salamon-Weiss approach

Well-posed linear system: (A, B, C) is called well-posed if B, C are L^1 -admissible operators and $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X))$ for any t > 0.

Regular linear system: A Well-posed linear system (A, B, C) is called regular if

 $\mathsf{Range}(D_\mu)\subseteq D(\mathcal{C}_\Lambda)$

for some (and hence for all) $\mu \in \rho(A)$, where

The Salamon-Weiss approach

Well-posed linear system: (A, B, C) is called well-posed if B, C are L^1 -admissible operators and $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X))$ for any t > 0.

Regular linear system: A Well-posed linear system (A, B, C) is called regular if

$$\mathsf{Range}(D_\mu) \subseteq D(C_\Lambda)$$

for some (and hence for all) $\mu \in \rho(A)$, where

$$\begin{array}{lll} D(C_{\Lambda}) & := & \{x \in X : \lim_{\mu \to +\infty} C\mu R(\mu, A) x \text{ exists in } \partial X\}, \\ C_{\Lambda}x & := & \lim_{\mu \to +\infty} C\mu R(\mu, A) x, \quad x \in D(C_{\Lambda}). \end{array}$$

The Salamon-Weiss approach

Well-posed linear system: (A, B, C) is called well-posed if B, C are L^1 -admissible operators and $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X))$ for any t > 0.

Regular linear system: A Well-posed linear system (A, B, C) is called regular if

$$\mathsf{Range}(D_\mu) \subseteq D(C_\Lambda)$$

for some (and hence for all) $\mu \in \rho(A)$, where

$$\begin{array}{lll} D(C_{\Lambda}) & := & \{x \in X : \lim_{\mu \to +\infty} C\mu R(\mu, A) x \text{ exists in } \partial X\}, \\ C_{\Lambda}x & := & \lim_{\mu \to +\infty} C\mu R(\mu, A) x, \quad x \in D(C_{\Lambda}). \end{array}$$

see G. Weiss 1994.

Regular linear systems

Regular linear systems

Assume that (A, B, C) is a regular system. Then

Regular linear systems

Assume that (A, B, C) is a regular system. Then $\blacktriangleright D(A_m) \subseteq D(C_\Lambda)$ and $C_\Lambda x = \Gamma x, \forall x \in D(A_m)$.

Regular linear systems

Assume that (A, B, C) is a regular system. Then

- $D(A_m) \subseteq D(C_{\Lambda})$ and $C_{\Lambda}x = \Gamma x, \forall x \in D(A_m)$.
- The operator A₋₁ + BC_Λ with domain D(A₋₁ + BC_Λ) := {x ∈ D(C_Λ) : (A₋₁ + BC_Λ)x ∈ X} coincides with A.

Regular linear systems

Assume that (A, B, C) is a regular system. Then

- $D(A_m) \subseteq D(C_{\Lambda})$ and $C_{\Lambda}x = \Gamma x, \forall x \in D(A_m)$.
- The operator A₋₁ + BC_Λ with domain D(A₋₁ + BC_Λ) := {x ∈ D(C_Λ) : (A₋₁ + BC_Λ)x ∈ X} coincides with A. Recall

$$\mathcal{A} := \mathcal{A}_m, \qquad \mathcal{D}(\mathcal{A}) = \{ x \in \mathcal{D}(\mathcal{A}_m) : Gx = \Gamma x \}.$$

Regular linear systems

Assume that (A, B, C) is a regular system. Then

- ► $D(A_m) \subseteq D(C_\Lambda)$ and $C_\Lambda x = \Gamma x$, $\forall x \in D(A_m)$.
- The operator A₋₁ + BC_Λ with domain D(A₋₁ + BC_Λ) := {x ∈ D(C_Λ) : (A₋₁ + BC_Λ)x ∈ X} coincides with A. Recall

$$\mathcal{A} := \mathcal{A}_m, \qquad \mathcal{D}(\mathcal{A}) = \{ x \in \mathcal{D}(\mathcal{A}_m) : Gx = \Gamma x \}.$$

See S. Hadd, R. Manzo and A. Rh. 2015.

Applicatio

Main theorem

ABDELAZIZ RHANDI (University of Salerno) Positivity of linear systems

Main theorem

Main theorem

Assume

(A1)
$$\Gamma \ge 0, D_{\mu} \ge 0, \forall \mu \text{ large, (H1), (H2),}$$

(A2) $C = \Gamma|_{D(A)}$ is L^{1} -admissible,
(A3) $\lim_{\lambda \to +\infty} \|\Gamma D_{\lambda}\| = 0,$
(A4) $\exists \mu_{1} > s(A) \text{ s.t. } \sup_{\mu > \mu_{1}} \|\mu D_{\mu} v\| < \infty, \forall v \in \partial X.$

.

Main theorem

Assume

(A1)
$$\Gamma \ge 0, D_{\mu} \ge 0, \forall \mu \text{ large, (H1), (H2),}$$

(A2) $C = \Gamma|_{D(A)}$ is L^1 -admissible,
(A3) $\lim_{\lambda \to +\infty} \|\Gamma D_{\lambda}\| = 0,$
(A4) $\exists \mu_1 > s(A)$ s.t. $\sup_{\mu > \mu_1} \|\mu D_{\mu} v\| < \infty, \forall v \in \partial X.$
Then \mathcal{A} generates a positive C_0 -semigroup on X and $s(\mathcal{A}) = \omega(\mathcal{A}).$

Applicatio



Proof

• (H1) \implies *B* is *L*¹-admissible.

► (A4) \implies $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X)), \forall t > 0$, where $\mathbb{F}v = \Gamma \Phi_t^A v$.

Proof

• (H1) \implies *B* is *L*¹-admissible.

- ► (A4) \implies $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X)), \forall t > 0$, where $\mathbb{F}v = \Gamma \Phi_t^A v$.
- Since $A_{-1}x = A_mx BGx$, $x \in D(A_m)$, one has $\lambda R(\lambda, A)D_0 = D_0 D_\lambda$ (WLOG s(A) < 0) and hence,

- (H1) \implies *B* is *L*¹-admissible.
- ► (A4) $\implies \mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X)), \forall t > 0, \text{ where } \mathbb{F} v = \Gamma \Phi_t^A v.$
- Since $A_{-1}x = A_mx BGx$, $x \in D(A_m)$, one has $\lambda R(\lambda, A)D_0 = D_0 D_\lambda$ (WLOG s(A) < 0) and hence, $C\lambda R(\lambda, A)D_0 = \Gamma D_0 \Gamma D_\lambda$, $\forall \lambda > s(A)$.

- (H1) \implies *B* is *L*¹-admissible.
- ► (A4) \implies $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X)), \forall t > 0$, where $\mathbb{F}v = \Gamma \Phi_t^A v$.
- Since $A_{-1}x = A_mx BGx$, $x \in D(A_m)$, one has $\lambda R(\lambda, A)D_0 = D_0 - D_\lambda$ (WLOG s(A) < 0) and hence, $C\lambda R(\lambda, A)D_0 = \Gamma D_0 - \Gamma D_\lambda$, $\forall \lambda > s(A)$. Thus, (A3) \implies Range $(D_0) \subseteq D(C_\Lambda)$.

- (H1) \implies *B* is *L*¹-admissible.
- ► (A4) \implies $\mathbb{F} \in \mathcal{L}(L^1([0, t], \partial X)), \forall t > 0$, where $\mathbb{F}v = \Gamma \Phi_t^A v$.
- Since $A_{-1}x = A_mx BGx$, $x \in D(A_m)$, one has $\lambda R(\lambda, A)D_0 = D_0 - D_\lambda$ (WLOG s(A) < 0) and hence, $C\lambda R(\lambda, A)D_0 = \Gamma D_0 - \Gamma D_\lambda$, $\forall \lambda > s(A)$. Thus, (A3) \implies Range $(D_0) \subseteq D(C_\Lambda)$.
- \blacktriangleright (*A*, *B*, *C*) is regular.

Applicatio

Proof

• (A, B, C) is regular $\implies \forall \mu > s(A), x \in D(A),$

Proof

• (A, B, C) is regular $\implies \forall \mu > s(A), x \in D(A),$

$$(\mu I_X - \mathcal{A})x = (\mu I_X - A_{-1} - B\Gamma)x$$

= $(\mu I_X - A_{-1})(I_X - D_{\mu}\Gamma)x$
= $(\mu I_X - A)(I_X - D_{\mu}\Gamma)x$,

since $x - D_{\mu} \Gamma x \in D(A)$.

Proof

• (A, B, C) is regular $\implies \forall \mu > s(A), x \in D(A),$

$$(\mu I_X - \mathcal{A})x = (\mu I_X - \mathcal{A}_{-1} - \mathcal{B}\Gamma)x$$

= $(\mu I_X - \mathcal{A}_{-1})(I_X - \mathcal{D}_{\mu}\Gamma)x$
= $(\mu I_X - \mathcal{A})(I_X - \mathcal{D}_{\mu}\Gamma)x$,

since
$$x - D_{\mu} \Gamma x \in D(A)$$
.
(A3) $\implies \exists \mu_2 > s(A) \text{ s.t. } \|\Gamma D_{\mu_2}\| < 1.$

Proof

• (A, B, C) is regular $\implies \forall \mu > s(A), x \in D(A),$

$$(\mu I_X - \mathcal{A})x = (\mu I_X - \mathcal{A}_{-1} - \mathcal{B}\Gamma)x$$

= $(\mu I_X - \mathcal{A}_{-1})(I_X - \mathcal{D}_{\mu}\Gamma)x$
= $(\mu I_X - \mathcal{A})(I_X - \mathcal{D}_{\mu}\Gamma)x$,

since $x - D_{\mu} \Gamma x \in D(A)$.

► (A3) $\implies \exists \mu_2 > s(A) \text{ s.t. } \|\Gamma D_{\mu_2}\| < 1.$ Hence, $\|\Gamma D_{\mu}\| \leq \|\Gamma D_{\mu_2}\| < 1, \forall \mu \geq \mu_2.$

Proof

• (A, B, C) is regular $\implies \forall \mu > s(A), x \in D(A),$

$$(\mu I_X - \mathcal{A})x = (\mu I_X - A_{-1} - B\Gamma)x$$

= $(\mu I_X - A_{-1})(I_X - D_{\mu}\Gamma)x$
= $(\mu I_X - A)(I_X - D_{\mu}\Gamma)x$,

since $x - D_{\mu} \Gamma x \in D(A)$.

► (A3)
$$\implies \exists \mu_2 > s(A) \text{ s.t. } \|\Gamma D_{\mu_2}\| < 1.$$
 Hence,
 $\|\Gamma D_{\mu}\| \leq \|\Gamma D_{\mu_2}\| < 1, \forall \mu \geq \mu_2.$ Thus,

$$\begin{aligned} R(\mu,\mathcal{A}) &= (I_X - D_\mu \Gamma)^{-1} R(\mu,\mathcal{A}) \\ &= R(\mu,\mathcal{A}) + D_\mu \sum_{n=0}^{\infty} (\Gamma D_\mu)^n \Gamma R(\mu,\mathcal{A}) \\ &\geq R(\mu,\mathcal{A}), \, \forall \mu \geq \mu_2. \end{aligned}$$

Applicatio

Proof

▶ (H1) and $R(\mu, A) \ge R(\mu, A) \Longrightarrow$

ABDELAZIZ RHANDI (University of Salerno) Positivity of linear systems

Proof

• (H1) and $R(\mu, \mathcal{A}) \ge R(\mu, \mathcal{A}) \Longrightarrow$ $\|R(\mu, \mathcal{A})x\| \ge \|R(\mu, \mathcal{A})x\| \ge c(\mu)\|x\|,$ $\forall x \in X_+, \mu > \max\{\mu_0, \mu_2\}.$

Proof

• (H1) and
$$R(\mu, \mathcal{A}) \ge R(\mu, \mathcal{A}) \Longrightarrow$$

 $\|R(\mu, \mathcal{A})x\| \ge \|R(\mu, \mathcal{A})x\| \ge c(\mu)\|x\|,$

$$\forall \mathbf{X} \in \mathbf{X}_{+}, \, \mu > \max\{\mu_{\mathbf{0}}, \mu_{\mathbf{2}}\}.$$

• W. Arendt 1987 \implies the statement.

Boltzmann equation on a finite connected graph

Boltzmann equation on a finite connected graph

Consider the PDE (Σ_{TN})

$$\begin{cases} \frac{\partial}{\partial t} z_j(t, x, v) = v \frac{\partial}{\partial x} z_j(t, x, v) + q_j(x, v) z_j(t, x, v), & t \ge 0, \ (x, v) \in \Omega, \\ z_j(0, x, v) = f_j(x, v) \ge 0, & (x, v) \in \Omega, \\ v_{ij}^{out} z_j(t, 1, \cdot) = w_{ij} \sum_{k=1}^M v_{ik}^{inc} \mathbb{J}_k(z_k)(t, 0, \cdot), & t \ge 0, \end{cases}$$

 $i \in \{1, \dots, N\}, j \in \{1, \dots, M\}, \Omega := [0, 1] \times [v_{\min}, v_{\max}],$

Boltzmann equation on a finite connected graph

Consider the PDE (Σ_{TN})

$$\begin{cases} \frac{\partial}{\partial t} z_j(t, x, v) = v \frac{\partial}{\partial x} z_j(t, x, v) + q_j(x, v) z_j(t, x, v), & t \ge 0, \ (x, v) \in \Omega, \\ z_j(0, x, v) = f_j(x, v) \ge 0, & (x, v) \in \Omega, \\ v_{ij}^{out} z_j(t, 1, \cdot) = w_{ij} \sum_{k=1}^M v_{ik}^{inc} \mathbb{J}_k(z_k)(t, 0, \cdot), & t \ge 0, \end{cases}$$

 $i \in \{1, \dots, N\}, j \in \{1, \dots, M\}, \Omega := [0, 1] \times [v_{\min}, v_{\max}],$

$$\imath_{ij}^{out} := \begin{cases} 1, & \text{if } \nabla_i \bullet \stackrel{e_j}{\bullet} \\ 0, & \text{if not,} \end{cases}, \qquad \imath_{ij}^{inc} := \begin{cases} 1, & \text{if } \stackrel{e_j}{\bullet} \nabla_i \\ 0, & \text{if not,} \end{cases}$$

Boltzmann equation on a finite connected graph

Consider the PDE (Σ_{TN})

$$\begin{cases} \frac{\partial}{\partial t} z_j(t, x, v) = v \frac{\partial}{\partial x} z_j(t, x, v) + q_j(x, v) z_j(t, x, v), & t \ge 0, \ (x, v) \in \Omega, \\ z_j(0, x, v) = f_j(x, v) \ge 0, & (x, v) \in \Omega, \\ v_{ij}^{out} z_j(t, 1, \cdot) = w_{ij} \sum_{k=1}^M v_{ik}^{inc} \mathbb{J}_k(z_k)(t, 0, \cdot), & t \ge 0, \end{cases}$$

 $i \in \{1, \dots, N\}, j \in \{1, \dots, M\}, \Omega := [0, 1] \times [v_{\min}, v_{\max}],$

$$i_{ij}^{out} := \begin{cases} 1, & \text{if } {\bf v}_i \bullet \stackrel{{\bf e}_j}{\longrightarrow} \\ 0, & \text{if not,} \end{cases}, \qquad i_{ij}^{inc} := \begin{cases} 1, & \text{if } \stackrel{{\bf e}_j}{\longrightarrow} {\bf v}_i \\ 0, & \text{if not,} \end{cases}$$

 $0 < v_{\min} < v_{\max}, \ q_j \in L^{\infty}(\Omega).$
$$\begin{split} \boldsymbol{X} &:= \left(\boldsymbol{L}^{1}(\Omega)\right)^{M}, \qquad \|\varphi\|_{\boldsymbol{X}} := \sum_{j=1}^{M} \|\varphi_{j}\|_{\boldsymbol{L}^{1}(\Omega)}, \\ \partial \boldsymbol{X} &:= \left(\boldsymbol{L}^{1}(\boldsymbol{v}_{\min}, \boldsymbol{v}_{\max})\right)^{N}, \qquad \|\boldsymbol{g}\|_{\partial \boldsymbol{X}} := \sum_{i=1}^{N} \|f_{i}\|_{\boldsymbol{L}^{1}(\boldsymbol{v}_{\min}, \boldsymbol{v}_{\max})}, \\ \mathbb{W} &:= \left(\boldsymbol{W}(\Omega)\right)^{M}, \qquad \|f\|_{\mathbb{W}} = \|f\|_{\boldsymbol{X}} + \|\partial_{\boldsymbol{X}}f\|_{\boldsymbol{X}}, \\ \boldsymbol{W}(\Omega) &:= \{\boldsymbol{g} \in \boldsymbol{L}^{1}(\Omega) : \partial_{\boldsymbol{X}}\boldsymbol{g} \in \boldsymbol{L}^{1}(\Omega)\}. \end{split}$$

(Σ_{TN}) as Cauchy problem

 $\boldsymbol{A}_{m}\boldsymbol{f} = \boldsymbol{v}\partial_{\boldsymbol{x}}\boldsymbol{f} + \boldsymbol{q}(\cdot,\cdot)\boldsymbol{f}, \ \boldsymbol{D}(\boldsymbol{A}_{m}) = \left\{\boldsymbol{f} \in \mathbb{W} : \boldsymbol{f}(\boldsymbol{1},\boldsymbol{v}) \in \operatorname{Range}(\mathbb{J}_{w}^{out})^{\top}\right\}.$

$$\boldsymbol{A}_{m}\boldsymbol{f} = \boldsymbol{v}\partial_{\boldsymbol{x}}\boldsymbol{f} + \boldsymbol{q}(\cdot,\cdot)\boldsymbol{f}, \ \boldsymbol{D}(\boldsymbol{A}_{m}) = \left\{\boldsymbol{f} \in \mathbb{W} : \boldsymbol{f}(1,\boldsymbol{v}) \in \operatorname{Range}(\mathbb{J}_{w}^{out})^{\top}\right\}.$$

$$\mathbb{J}_k(f_k)(x,v) = \int_{v_{\min}}^{v_{\max}} \ell_k(x,v,v') f_k(x,v') dv', \ (x,v) \in \Omega, \ f \in X.$$

(Σ_{TN}) as Cauchy problem

$$A_m f = v \partial_x f + q(\cdot, \cdot) f, \ D(A_m) = \left\{ f \in \mathbb{W} : f(1, v) \in \operatorname{Range}(\mathbb{J}_w^{out})^\top \right\}$$

.

$$\mathbb{J}_k(f_k)(x,v) = \int_{v_{\min}}^{v_{\max}} \ell_k(x,v,v') f_k(x,v') dv', \ (x,v) \in \Omega, \ f \in X.$$

 $Gf := \mathbb{J}^{out} f(1, v), \qquad \Gamma f := \mathbb{J}^{inc}(\mathbb{J}f)(0, v), \ v \in [v_{\min}, v_{\max}], \ f \in \mathbb{W},$

(Σ_{TN}) as Cauchy problem

$$A_m f = v \partial_x f + q(\cdot, \cdot) f, \ D(A_m) = \left\{ f \in \mathbb{W} : f(1, v) \in \operatorname{Range}(\mathbb{J}_w^{out})^\top \right\}$$

.

$$\mathbb{J}_k(f_k)(x,v) = \int_{v_{\min}}^{v_{\max}} \ell_k(x,v,v') f_k(x,v') dv', \ (x,v) \in \Omega, \ f \in X.$$

$$Gf := \mathbb{J}^{out} f(1, \mathbf{v}), \qquad \Gamma f := \mathbb{J}^{inc}(\mathbb{J}f)(0, \mathbf{v}), \ \mathbf{v} \in [\mathbf{v}_{\min}, \mathbf{v}_{\max}], \ f \in \mathbb{W},$$

$$\mathfrak{I}^{out}_{\mathsf{w}} := (\mathsf{w}_{ij}\imath^{out}_{ij}), \, \mathfrak{I}^{out} := (\imath^{out}_{ij}), \, \mathfrak{I}^{inc} = (\imath^{inc}_{ij}), \, \mathfrak{I} = \operatorname{diag}(\mathbb{J}_k).$$

(Σ_{TN}) as Cauchy problem

One can rewrite (Σ_{TN}) as

$$\begin{cases} \dot{z}(t) = A_m z(t), & t \ge 0, \\ z(0) = f, \\ G z(t) = \Gamma z(t), & t \ge 0. \end{cases}$$

Well-posedness

Well-posedness

One can see

Well-posedness

One can see

$$(D_{\mu}g)_{j}(x,v) = e^{\int_{x}^{1} \frac{q_{j}(\sigma,v)-\mu}{v} d\sigma} \sum_{i=1}^{N} w_{ij}g_{i}(v),$$

$$(R(\mu,A)f)_{j}(x,v) = \int_{x}^{1} e^{\int_{x}^{y} \frac{q_{j}(\sigma,v)-\mu}{v} d\sigma} \frac{1}{v}f_{j}(y,v)dy, \forall \mu > \max_{j} ||q_{j}||_{\infty}.$$

Well-posedness

One can see

$$(D_{\mu}g)_{j}(x,v) = e^{\int_{x}^{1} \frac{q_{j}(\sigma,v)-\mu}{v} d\sigma} \sum_{i=1}^{N} w_{ij}g_{i}(v),$$

$$(R(\mu,A)f)_{j}(x,v) = \int_{x}^{1} e^{\int_{x}^{y} \frac{q_{j}(\sigma,v)-\mu}{v} d\sigma} \frac{1}{v}f_{j}(y,v)dy, \forall \mu > \max_{j} ||q_{j}||_{\infty}.$$

Main Theorem \implies well-posedness.

Many thanks for your attention

ABDELAZIZ RHANDI (University of Salerno) Positivity of linear systems