



**HAL**  
open science

# On the null-controllability of the heat equation in unbounded domains

Luc Miller

► **To cite this version:**

Luc Miller. On the null-controllability of the heat equation in unbounded domains. 2004. hal-00001475v1

**HAL Id: hal-00001475**

**<https://hal.science/hal-00001475v1>**

Preprint submitted on 21 Apr 2004 (v1), last revised 23 Jun 2004 (v2)

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# ON THE NULL-CONTROLLABILITY OF THE HEAT EQUATION IN UNBOUNDED DOMAINS

LUC MILLER

ABSTRACT. We make two remarks about the null-controllability of the heat equation with Dirichlet condition in unbounded domains. Firstly, we give a geometric necessary condition (for interior null-controllability in the Euclidean setting) which says roughly that one can not go infinitely far away from the control region without tending to the boundary (if any). The proof builds on heat kernel estimates. Secondly, we describe a class of null-controllable heat equations on unbounded product domains. Elementary examples include an infinite strip in the plane controlled from one boundary and an infinite rod controlled from an internal infinite rod. The proof combines earlier results on compact manifolds with a new lemma saying that the null-controllability of an abstract control system and its null-controllability cost are not changed by taking its tensor product with a system generated by a non-positive self-adjoint operator.

## CONTENTS

1. Introduction.	1
1.1. The problem.	1
1.2. Elementary examples.	2
1.3. Main results.	3
2. An abstract lemma on tensor products	4
2.1. Abstract setting	4
2.2. Tensor products	5
2.3. Proof of th.1.3, th.1.5 and th.1.6	6
3. Geometric necessary condition.	7
3.1. Heat kernel estimates.	7
3.2. Proof of th.1.10	8
3.3. Proof of th.1.4 iii) and another example	8
References	9

## 1. INTRODUCTION.

**1.1. The problem.** Let  $M$  be a smooth connected complete  $n$ -dimensional Riemannian manifold with boundary  $\partial M$ . When  $\partial M \neq \emptyset$ ,  $M$  denotes the interior and  $\bar{M} = M \cup \partial M$ . Let  $\Delta$  denote the (negative) Laplacian on  $M$ .

Consider a positive control time  $T$  and a non-empty open control region  $\Gamma$  of  $\partial M$ . Let  $\mathbf{1}_{]0, T[ \times \Gamma}$  denote the characteristic function of the space-time control region  $]0, T[ \times \Omega$ . The heat equation on  $M$  is said to be *null-controllable* in time  $T$  by boundary controls on  $\Gamma$  if for all  $\phi_0 \in L^2(M)$  there is a control function

---

*Date:* April 21, 2004.

*2000 Mathematics Subject Classification.* 35B37, 58J35, 93B05.

$u \in L^2_{\text{loc}}(\mathbb{R}; L^2(\partial M))$  such that the solution  $\phi \in C^0([0, \infty), L^2(M))$  of the mixed Dirichlet-Cauchy problem:

$$(1) \quad \partial_t \phi - \Delta \phi = 0 \quad \text{in } ]0, T[ \times M, \quad \phi = \mathbf{1}_{]0, T[ \times \Gamma} u \quad \text{on } ]0, T[ \times \partial M,$$

with Cauchy data  $\phi = \phi_0$  at  $t = 0$ , satisfies  $\phi = 0$  at  $t = T$ . The *null-controllability cost* is the best constant, denoted  $C_{T, \Gamma}$ , in the estimate:

$$\|u\|_{L^2(]0, T[ \times \Gamma)} \leq C_{T, \Gamma} \|\phi_0\|_{L^2(M)}$$

for all initial data  $\phi_0$  and control  $u$  solving the null-controllability problem described above.

When  $M$  is compact (for instance a bounded domain of the Euclidean space), Lebeau and Robbiano have proved (in [LR95] using local Carleman estimates) that, for all  $T$  and  $\Gamma$  there is a continuous linear operator  $S : L^2(M) \rightarrow C_0^\infty(\mathbb{R} \times \partial M)$  such that  $u = S\phi_0$  yields the null-controllability of the heat equation on  $M$  in time  $T$  by boundary controls on  $\Gamma$ . We also refer to [F196] for a proof of null-controllability using global Carleman estimates.

The null-controllability of the heat equation when  $M$  is an unbounded domain of the Euclidean space is an open problem which Micu and Zuazua have recently underscored in [MZ03]. The only reference available on this problem seems to be their thorough study in [MZ01a, MZ01b] of the particular case when  $M$  is the half space and  $\Gamma = \partial M$ . They proved that null-controllability does not hold for any time, and investigated the properties of the null-controllable data.

The open problem in [MZ03] is addressed here together with the analogous interior null-controllability problem from a non-empty open subset  $\Omega$  of  $\bar{M}$ :

$$(2) \quad \begin{aligned} \partial_t \phi - \Delta \phi &= \mathbf{1}_{]0, T[ \times \Omega} u \quad \text{on } \mathbb{R}_t \times M, & \phi &= 0 \quad \text{on } \mathbb{R}_t \times \partial M, \\ \phi(0) &= \phi_0 \in L^2(M), & u &\in L^2_{\text{loc}}(\mathbb{R}; L^2(M)). \end{aligned}$$

When  $M$  is compact, the analogue of the boundary null-controllability result mentioned above holds (cf. [LR95]). In particular, interior null-controllability holds for arbitrary  $T$  and  $\Omega$ .

**1.2. Elementary examples.** Before stating the results in full generality, we give elementary examples.

The simplest (bounded) case to study is when  $M$  is a segment and  $\Gamma$  is one of the end points. It is well-known that this problem reduces by spectral analysis to classical results on non-harmonic Fourier series. For further reference, we introduce the optimal fast control cost rate for this problem:

**DEFINITION 1.1.** The rate  $\alpha_*$  is the smallest positive constant such that for all  $\alpha > \alpha_*$  there exists  $\gamma > 0$  such that, for all  $L > 0$  and  $T \in ]0, \inf(\pi, L)^2]$ , the null-controllability cost  $C_{L, T}$  of the heat equation (1) on the Euclidean interval  $M = ]0, L[$  (i.e.  $\Delta = \partial_x^2$ ) from  $\Gamma = \{0\}$  satisfies:  $C_{L, T} \leq \gamma \exp(\alpha L^2/T)$ .

Computing  $\alpha_*$  is an interesting open problem. As proved in [Mil03b],

**Theorem 1.2.** *The rate  $\alpha_*$  defined above satisfies:  $1/4 \leq \alpha_* \leq 4(36/37)^2 < 4$ .*

The simplest unbounded case where null-controllability holds is probably the following, which extends to an infinite strip the null-controllability from one side of a rectangle proved in [Fat75].

**Theorem 1.3.** *The heat equation (1) on the infinite strip  $M = ]0, L[ \times \mathbb{R}$  of the Euclidean plane (i.e.  $\Delta = \partial_x^2 + \partial_y^2$ ) is null-controllable from one side  $\Gamma = \{(x, y) | x = 0, y \in \mathbb{R}\}$  in any time  $T > 0$ . Moreover, the corresponding null-controllability cost satisfies (with  $\alpha_*$  as in th.1.2):  $\limsup_{T \rightarrow 0} T \ln C_{\Gamma, T} \leq \alpha_* L^2$ .*

Here is an example in the usual three dimensional space which illustrates interior null-controllability and lack thereof.

**Theorem 1.4.** *Consider the heat equation (2) on the infinite rod  $M = S \times \mathbb{R}$  in the Euclidean space (i.e.  $\Delta = \partial_x^2 + \partial_y^2 + \partial_z^2$ ) where the section  $S$  is any smooth connected bounded open set of the plane.*

*i) It is null-controllable in any time  $T > 0$  from any interior infinite rod  $\Omega = \omega \times \mathbb{R}$  where the section  $\omega$  is an open non empty subset of  $\overline{S}$ . Moreover, if  $\omega$  contains a neighborhood of the boundary of  $S$  and  $S \setminus \omega$  does not contain any segment of length  $L$ , then the corresponding null-controllability cost satisfies (with  $\alpha_*$  as in th.1.2):*  

$$\limsup_{T \rightarrow 0} T \ln C_{\Omega, T} \leq \alpha_* L^2.$$

*ii) It is not null-controllable in any time  $T > 0$  from any interior region  $\Omega$  of finite Lebesgue measure such that  $M \setminus \Omega$  contains slabs  $S \times [z_1, z_2]$  of arbitrarily large thickness  $|z_2 - z_1|$ .*

*iii) It is not null-controllable in any time  $T > 0$  from the cylindrical interior region  $\Omega = \{(x, y, z) \in M \mid x^2 + y^2 < R(z)^2\}$  if  $(0, 0) \in S$  and the lower semi-continuous function  $R : \mathbb{R} \rightarrow [0, \infty)$  tends to zero at infinity.*

**1.3. Main results.** A large class of null-controllable heat equations on unbounded domains is generated by the two following theorems concerning respectively boundary and interior controllability. In both theorems,  $\tilde{M}$  denotes another smooth complete  $\tilde{n}$ -dimensional Riemannian manifold and  $\tilde{\Delta}$  denotes the corresponding Laplacian.

**Theorem 1.5.** *Let  $\gamma$  denote the subset  $\Gamma \times \tilde{M}$  of  $\partial(M \times \tilde{M})$ . If the heat equation (1) is null-controllable at cost  $C_{T, \Gamma}$  then the heat equation:*

$$\begin{aligned} \partial_t \phi - (\Delta + \tilde{\Delta})\phi &= 0 \quad \text{on } \mathbb{R}_t \times M \times \tilde{M}, \quad \phi = \mathbf{1}_\gamma g \quad \text{on } \mathbb{R}_t \times \partial(M \times \tilde{M}), \\ \phi(0) &= \phi_0 \in L^2(M \times \tilde{M}), \quad g \in L^2_{loc}(\mathbb{R}; L^2(\partial(M \times \tilde{M}))), \end{aligned}$$

*is exactly controllable in any time  $T$  at a cost  $\tilde{C}_{T, \gamma}$  which is not greater than  $C_{T, \Gamma}$ .*

**Theorem 1.6.** *Let  $\omega$  denote the subset  $\Omega \times \tilde{M}$  of  $M \times \tilde{M}$ . If the heat equation (2) is null-controllable at cost  $C_{T, \Omega}$  then the heat equation:*

$$\begin{aligned} \partial_t \phi - (\Delta + \tilde{\Delta})\phi &= \mathbf{1}_\omega g \quad \text{on } \mathbb{R}_t \times M \times \tilde{M}, \quad \phi = 0 \quad \text{on } \mathbb{R}_t \times \partial(M \times \tilde{M}), \\ \phi(0) &= \phi_0 \in L^2(M \times \tilde{M}), \quad g \in L^2_{loc}(\mathbb{R}; L^2(M \times \tilde{M})), \end{aligned}$$

*is exactly controllable in any time  $T$  at a cost  $\tilde{C}_{T, \omega}$  which is not greater than  $C_{T, \Omega}$ .*

**REMARK 1.7.** Th.1.4 i) is a particular case of th.1.6 with  $M = S$ ,  $\tilde{M} = \mathbb{R}$ , inverted  $\Omega$  and  $\omega$ , and the cost estimate results from the cost estimate on  $M$  proved in [Mil03b]. Th.1.5 and th.1.6 apply, for instance, to any open subset  $\tilde{M}$  of the Euclidean space  $\mathbb{R}^{\tilde{n}}$ . Thanks to the results of [LR95] already mentioned in section 1.1, the conclusions of these theorems hold for arbitrary control regions of a compact  $M$ . Then they can be applied recursively, taking the resulting null-controllable product manifold as the new  $M$  (the theorems are still valid if  $M$  has corners).

**REMARK 1.8.** Th.1.5 and th.1.6 can be combined with th.6.2 in [Mil03a] and th.2.3 in [Mil03b] respectively to obtain the following bounds on the fast null-controllability cost:

$$\limsup_{T \rightarrow 0} T \ln \tilde{C}_{\gamma, T} \leq \alpha_* L_\Gamma^2 \quad \text{and} \quad \limsup_{T \rightarrow 0} T \ln \tilde{C}_{\omega, T} \leq \alpha_* L_\Omega^2$$

for any  $L_\Gamma$  and  $L_\Omega$  such that every generalized geodesic of length greater than  $L_\Gamma$  passes through  $\Gamma$  at a non-diffractive point, and every generalized geodesic of length greater than  $L_\Omega$  passes through  $\Omega$ . We refer readers interested by these

bounds to [Mil03b, Mil03a] where more is said about generalized geodesics and the extra geometric assumptions needed to use them.

The last result states a geometric condition which is necessary for the interior null-controllability of the heat equation on an unbounded domain of the Euclidean space. This condition involves the following “distances”.

**DEFINITION 1.9.** In  $\mathbb{R}^n$ , the Euclidean distance of points from the origin and the Lebesgue measure of sets are both denoted by  $|\cdot|$ . Let  $M$  be a non-empty open subset of  $\mathbb{R}^n$ . Let  $d : \overline{M}^2 \rightarrow \mathbb{R}_+$  denote the distance function on  $M$ , i.e. the infimum of lengths of arcs in  $M$  with end points  $x$  and  $y$  (n.b., in terms of Lipschitz potentials:  $d(x, y) = \sup_{\psi \in \text{Lip}(\overline{M}), \|\nabla \psi\|_{L^\infty} \leq 1} |\psi(x) - \psi(y)|$ ). The distance of  $y \in M$  from the boundary of  $M$  is  $d_\partial(y) = \inf_{x \in \mathbb{R}^n \setminus M} |x - y|$ . The distance of  $y \in \overline{M}$  from  $\Omega \subset M$  is  $d(y, \Omega) = \inf_{x \in \Omega} d(x, y)$ . We define the *averaged distance*  $\bar{d}_T(y, \Omega)$  of  $y$  to  $\Omega$  with Gaussian weight of variance  $T$  by

$$\bar{d}_T(y, \Omega)^2 = -2T \log \left( \int_{\Omega} \exp \left( -\frac{d(y, x)^2}{2T} \right) dx \right) \geq d(y, \Omega)^2 - 2T \log |\Omega| .$$

Technically, we shall use the following *bounded distance* of  $y$  to  $\partial M$ :

$$\underline{d}_T(y, \partial M) = \min \{ d_\partial(y), T\pi^2 n/4 \} .$$

**Theorem 1.10.** *Let  $M$  be a connected open subset of  $\mathbb{R}^n$  and let  $\Omega$  be an open subset of  $M$ . If there are a sequence  $\{y_k\}_{k \in \mathbb{N}}$  of points in  $M$ , a time  $\bar{T} > 0$  and a constant  $\kappa > 1$  such that*

$$(3) \quad \bar{d}_{\bar{T}}(y_k, \Omega)^2 - \kappa \frac{\pi^2 n^2}{4} \left( \frac{\bar{T}}{\underline{d}_{\bar{T}}(y_k, \partial M)} \right)^2 \rightarrow +\infty, \text{ as } k \rightarrow +\infty ,$$

*then the heat equation (2) is not null-controllable in any time  $T < \bar{T}$ . In particular, when  $\Omega$  has finite Lebesgue measure, if there is a sequence  $\{y_k\}_{k \in \mathbb{N}}$  such that  $\inf_k d_\partial(y_k) > 0$  and  $\lim_k d(y_k, \Omega) = \infty$ , then the heat equation (2) is not null-controllable in any time  $T$ .*

**REMARK 1.11.** The simple condition in the second part of th.1.10 is enough to prove th.1.4 ii) (consider the points  $(0, 0, (z_2 - z_1)/2)$  of a sequence of slabs  $S \times [z_1, z_2]$  in  $M \setminus \Omega$  with thickness  $|z_2 - z_1|$  tending to infinity). Th.1.4 iii) illustrates that it may fail although the finer condition (3) holds. The second term in the geometric condition (3) allows  $\{y_k\}_{k \in \mathbb{N}}$  to tend to the boundary of  $M$ . To illustrate its usefulness, we give yet another example in rk.3.2.

**REMARK 1.12.** The proof of th.1.10 in sect.3.3 builds on heat kernel estimates. Generalizations to some non-compact manifolds can obviously be obtained using the heat kernel estimates available in the literature (cf. [Zha03] and ref. therein). We consider null-controllability on non-compact manifolds in a forthcoming paper.

## 2. AN ABSTRACT LEMMA ON TENSOR PRODUCTS

In this section, we prove that the cost of null-controllability of an abstract control system is not changed by taking its tensor product with an uncontrolled system generated by a non-positive self-adjoint operator.

**2.1. Abstract setting.** We first recall the general setting for control systems: admissibility, observability and controllability notions and their duality (cf. [DR77] and [Wei89]).

Let  $Z$  and  $\mathcal{V}$  be Hilbert spaces. Let  $\mathcal{A} : D(\mathcal{A}) \rightarrow Z$  be the generator of a strongly continuous group of bounded operators on  $Z$ . Let  $Z_1$  denote  $D(\mathcal{A})$  with the norm  $\|z\|_1 = \|(\mathcal{A} - \beta)z\|$  for some  $\beta \notin \sigma(\mathcal{A})$  ( $\sigma(\mathcal{A})$  denotes the spectrum of  $\mathcal{A}$ , this norm

is equivalent to the graph norm and  $Z_1$  is densely and continuously embedded in  $Z$ ) and let  $Z_{-1}$  be the completion of  $Z$  with respect to the norm  $\|\zeta\|_{-1} = \|(\mathcal{A} - \beta)^{-1}\zeta\|$ . Let  $Z'$  denote the dual of  $Z$  with respect to the pairing  $\langle \cdot, \cdot \rangle$ . The dual of  $\mathcal{A}$  is a self-adjoint operator  $\mathcal{A}'$  on  $Z'$ . The dual of  $Z_1$  is the space  $Z'_{-1}$  which is the completion of  $Z'$  with respect to the norm  $\|\zeta\|_{-1} = \|(\mathcal{A}' - \bar{\beta})^{-1}\zeta\|$  and the dual of  $Z_{-1}$  is the space  $Z'_1$  which is  $D(\mathcal{A}')$  with the norm  $\|z\|_1 = \|(\mathcal{A}' - \bar{\beta}z)\|$ .

Let  $\mathcal{C} \in \mathcal{L}(Z_1, \mathcal{V})$  and let  $\mathcal{C}' \in \mathcal{L}(\mathcal{V}', Z'_{-1})$  denote its dual. Note that the same theory applies to any  $\mathcal{A}$ -bounded operator  $\mathcal{C}$  with a domain invariant by  $(e^{t\mathcal{A}})_{t \geq 0}$  since it can be represented by an operator in  $\mathcal{L}(Z_1, \mathcal{V})$  (cf. [Wei89]).

We consider the dual observation and control systems with output function  $v$  and input function  $u$ :

$$(4) \quad \dot{z}(t) = \mathcal{A}z(t), \quad z(0) = z_0 \in Z, \quad v(t) = \mathcal{C}z(t),$$

$$(5) \quad \dot{\zeta}(t) = \mathcal{A}'\zeta(t) + \mathcal{C}'u(t), \quad \zeta(0) = \zeta_0 \in Z', \quad u \in L^2_{\text{loc}}(\mathbb{R}; Z').$$

We make the following equivalent admissibility assumptions on the observation operator  $\mathcal{C}$  and the control operator  $\mathcal{C}'$  (cf. [Wei89]):  $\forall T > 0, \exists K_T > 0$ ,

$$(6) \quad \forall z_0 \in D(\mathcal{A}), \quad \int_0^T \|\mathcal{C}e^{t\mathcal{A}}z_0\|^2 dt \leq K_T \|z_0\|^2,$$

$$(7) \quad \forall u \in L^2(\mathbb{R}; \mathcal{V}'), \quad \left\| \int_0^T e^{t\mathcal{A}'} \mathcal{C}'u(t) dt \right\|^2 \leq K_T \int_0^T \|u(t)\|^2 dt.$$

With this assumption, the output map  $z_0 \mapsto v$  from  $D(\mathcal{A})$  to  $L^2_{\text{loc}}(\mathbb{R}; \mathcal{V})$  has a continuous extension to  $Z$ . The equations (4) and (5) have unique solutions  $z \in C(\mathbb{R}, Z)$  and  $\zeta \in C(\mathbb{R}, Z')$  defined by:

$$(8) \quad z(t) = e^{t\mathcal{A}}z_0, \quad \zeta(t) = e^{t\mathcal{A}'}\zeta(0) + \int_0^t e^{(t-s)\mathcal{A}'}\mathcal{B}u(s)ds.$$

The following dual notions of observability and controllability are equivalent (cf. [DR77]).

**DEFINITION 2.1.** The system (4) is *final observable* in time  $T > 0$  at cost  $\kappa_T > 0$  if the following observation inequality holds:  $\forall z_0 \in Z, \quad \|z(T)\|^2 \leq \kappa_T^2 \int_0^T \|v(t)\|^2 dt$ . The system (5) is *null-controllable* in time  $T > 0$  at cost  $\kappa_T > 0$  if for all  $\zeta_0$  in  $Z'$ , there is a  $u$  in  $L^2(\mathbb{R}; \mathcal{V}')$  such that  $\zeta(T) = 0$  and  $\int_0^T \|u(t)\|^2 dt \leq \kappa_T^2 \|\zeta_0\|^2$ . The *null-controllability cost* for (5) in time  $T$  is the smallest constant in the latter inequality (equivalently in the former observation inequality), still denoted  $\kappa_T$ . When (5) is not null-controllable in time  $T$ , we set  $\kappa_T = +\infty$ .

**2.2. Tensor products.** Now, we introduce the specific tensor product structure of the abstract control systems (5) under consideration here. Let  $X, Y, V$  be separable Hilbert spaces and  $I$  denote the identity operator on each of them. Let  $A : D(A) \rightarrow X$  and  $B : D(B) \rightarrow Y$  be generators of strongly continuous semigroups of bounded operators on  $X$  and  $Y$ . Let  $C \in \mathcal{L}(X_1, V)$  be admissible for the control system:

$$(9) \quad \dot{\xi}(t) = A'\xi(t) + C'u(t), \quad \xi(0) = \xi_0 \in X', \quad u \in L^2_{\text{loc}}(\mathbb{R}; V').$$

Let  $X \overline{\otimes} Y$  and  $V \overline{\otimes} Y$  denote the closure of the algebraic tensor products  $X \otimes Y$  and  $V \otimes Y$  for the natural Hilbert norms. The operator  $C \otimes I : D(C) \otimes Y \rightarrow V \overline{\otimes} Y$  is densely defined on  $X \overline{\otimes} Y$ . The operator  $A \otimes I + I \otimes B$  defined on the algebraic  $D(A) \otimes D(B)$  is closable and its closure, denoted  $A + B$ , generates a strongly continuous semigroup of bounded operators on  $X \overline{\otimes} Y$ .

**Lemma 2.2.** *Let  $Z = X \overline{\otimes} Y$ ,  $\mathcal{V} = V \overline{\otimes} Y$ ,  $\mathcal{A} = A + B$  and  $\mathcal{C} = C \otimes I$ . If  $B$  is a non-positive self-adjoint operator, then, for all  $T > 0$ , the null-controllability cost  $\kappa_T$  for (5) is lower than the null-controllability cost  $k_T$  for (9) in the same time  $T$ .*

*Proof.* We may assume that  $k_T$  is finite. By definition it satisfies:

$$(10) \quad \forall x \in X, \quad \|e^{TA}\|^2 \leq k_T^2 \int_0^T \|Ce^{tA}\|^2 dt.$$

We have to prove that:

$$(11) \quad \forall z \in X \overline{\otimes} Y \quad \mathcal{E} := \|e^{T(A+B)}z\|^2 \leq k_T^2 \int_0^T \|(C \otimes I)e^{t(A+B)}z\|^2 dt =: \mathcal{O}.$$

As explained in the proof of lem. 7.1 in [Mil04]:

$$(12) \quad \forall t \geq 0, \quad e^{t(A+B)} = e^{tA} \otimes e^{tB}.$$

Applying the spectral theorem for unbounded self-adjoint operators on separable Hilbert spaces to  $B \leq 0$  (cf. th. VIII.4 in [RS79]), yields a measure space  $(M, \mathcal{M}, \mu)$  with finite measure  $\mu$ , a measurable function  $b : M \rightarrow (-\infty, 0]$  and a unitary operator  $U : Y \rightarrow L^2(M, d\mu)$  such that:

$$(13) \quad \forall y \in Y, \quad \|e^{tB}y\|^2 = \int_M e^{2tb(m)} |Uy(m)|^2 \mu(dm).$$

Since  $X$  is separable, there is a unique isomorphism from  $X \overline{\otimes} L^2(M, d\mu)$  to  $L^2(M, d\mu; X)$  so that  $x \otimes f(m) \mapsto f(m)x$  (cf. th. II.10 in [RS79]). We denote by  $\mathcal{U} : X \overline{\otimes} Y \rightarrow L^2(M, d\mu; X)$  the composition of this isomorphism with  $I \otimes U$ . Similarly, there is a unique isomorphism from  $V \overline{\otimes} L^2(M, d\mu)$  to  $L^2(M, d\mu; V)$  so that  $v \otimes f(m) \mapsto f(m)v$ . We denote by  $\mathcal{V} : V \overline{\otimes} Y \rightarrow L^2(M, d\mu; V)$  the composition of this isomorphism with  $I \otimes U$ . By decomposing into an orthonormal basis of  $X$ , (13) implies:

$$(14) \quad \forall z \in X \overline{\otimes} Y, \quad \|(I \otimes e^{tB})z\|^2 = \int_M e^{2tb(m)} |\mathcal{U}z(m)|^2 \mu(dm)$$

$$(15) \quad \forall w \in V \overline{\otimes} Y, \quad \|(I \otimes e^{tB})w\|^2 = \int_M e^{2tb(m)} |\mathcal{V}w(m)|^2 \mu(dm).$$

Let  $z \in X \overline{\otimes} Y$ . Applying (10) to  $\mathcal{U}z(m)$  for fixed  $m \in M$  and integrating yields:

$$\int_M \|e^{TA}\mathcal{U}z(m)\|^2 e^{2tb(m)} \mu(dm) \leq k_T^2 \int_M e^{2Tb(m)} \int_0^T \|Ce^{tA}\mathcal{U}z(m)\|^2 dt \mu(dm).$$

Since  $e^{TA}\mathcal{U}z = \mathcal{U}(e^{TA} \otimes I)z$ , (14) and (12) imply that the left hand side is  $\mathcal{E}$  defined in (11). Using Fubini's theorem and  $b \leq 0$  to bound the right hand side from above yields:

$$\mathcal{E} \leq k_T^2 \int_0^T \int_M e^{2tb(m)} \|Ce^{tA}\mathcal{U}z(m)\|^2 \mu(dm) dt.$$

Since  $Ce^{tA}\mathcal{U}z = \mathcal{V}(Ce^{tA} \otimes I)z$ , (15) and (12) imply that the right hand side is  $\mathcal{O}$  defined in (11), which completes the proof of (11).  $\square$

**2.3. Proof of th.1.3, th.1.5 and th.1.6.** The first part of th.1.3 is a particular case of th.1.5. The second part is an estimate on the null-controllability cost which results from def.1.1 and lem.2.2 with  $X = L^2(0, L)$ ,  $Y = L^2(\mathbb{R})$ ,  $Z = \mathbb{R}$ ,  $A = \partial_x^2$ ,  $D(A) = H^2(0, L) \cap H_0^1(0, L)$ ,  $B = \partial_y^2$ ,  $D(B) = H^2(\mathbb{R})$ ,  $Cf = \partial_x f|_{x=0}$ . The reader balking at the abstraction of lem.2.2 can prove it in this particular case using the Fourier transform on the real line in the  $y$  variable where the spectral theorem was used (then  $\mu$  is the Lebesgue measure and  $b(m) = -|m|^2$ ) and a discrete Fourier decomposition on the interval in the  $x$  variable.

Th.1.5 and th.1.6 are direct applications of lem.2.2 with  $X = L^2(M)$ ,  $Y = L^2(\tilde{M})$ ,  $A = \Delta$ ,  $D(A) = H^2(M) \cap H_0^1(M)$ ,  $B = \tilde{\Delta}$ ,  $D(B) = H^2(\tilde{M}) \cap H_0^1(\tilde{M})$ . Th.1.5 corresponds to  $Z = L^2(\Gamma)$  and  $Cf = \partial_\nu f|_\Gamma$  where  $\partial_\nu$  denotes the exterior Neumann vector field on  $\partial M$ . Th.1.6 corresponds to  $Z = L^2(\Omega)$  and  $Cf = f|_\Omega$ .

### 3. GEOMETRIC NECESSARY CONDITION.

In this section, we prove th.1.10. Henceforth, the domain of the Laplacian is  $D(\Delta) = H^2(M) \cap H_0^1(M)$ . Since controllability and observability in def.2.1 are equivalent, the heat equation (2) is null-controllable in time  $T$  if and only if there is a  $C_{\Omega,T} > 0$  such that

$$(16) \quad \forall f_0 \in L^2(M), \quad \int_M |e^{T\Delta} f_0|^2 dx \leq C_{\Omega,T} \int_0^T \int_M |e^{t\Delta} f_0|^2 dx dt .$$

As for th.2.1 in [Mil03b] where the null-controllability cost  $C_{\Omega,T}$  (on a compact  $M$ ) was bounded from below as  $T \rightarrow 0$ , the strategy is to choose the initial datum  $f_0$  to be an approximation of the Dirac mass  $\delta_y$  at some  $y \in M$  which is as far from  $\Omega$  as possible. Therefore both proofs build on heat kernel estimates. But here we need estimates which are uniform on  $M$  for compact times and we use the finer notion of averaged distance of  $y$  to  $\Omega$  (cf. def.1.9).

**3.1. Heat kernel estimates.** Let  $K_M(t, x, y)$  denote the Dirichlet heat kernel on  $M$  (i.e. the fundamental solution “ $e^{t\Delta}\delta_y(x)$ ”). We recall some well-known facts about it. The heat kernel on  $M$  satisfies the following upper bound (cf. th.3.2.7 in [Dav89]):  $\forall \varepsilon \in ]0, 1[$ ,  $\exists a_\varepsilon > 0$  s.t.

$$(17) \quad \forall t > 0, \forall x, y \in M, \quad K_M(t, x, y) \leq a_\varepsilon t^{-n/2} \exp\left(-\frac{d(x, y)^2}{4(1+\varepsilon)t}\right) .$$

Let  $C$  be a bounded open subset of  $M$ . Let  $(\lambda_j)_{j \in \mathbb{N}^*}$  be a nondecreasing sequence of nonnegative real numbers and  $(e_j)_{j \in \mathbb{N}^*}$  be an orthonormal basis of  $L^2(M)$  such that  $e_j$  is an eigenfunction of the Dirichlet Laplacian on  $C$  with eigenvalue  $-\lambda_j$ . By the maximum principle, the heat kernel on  $M$  satisfies the lower bound:

$$(18) \quad \forall t > 0, \forall x, y \in C, \quad K_M(t, x, y) \geq K_C(t, x, y) = \sum_j e^{-t\lambda_j} e_j(y) e_j(x) .$$

From these pointwise bounds on the heat kernel, we deduce bounds for the  $L^2$  norms appearing in (16). Def.1.9 and (17) imply

$$(19) \quad \int_{T_1}^{T_2} \int_\Omega |K_M(t, x, y)|^2 dx dt \leq a_\varepsilon^2 \frac{T_2 - T_1}{T_1^n} \exp\left(-\frac{\bar{d}_{(1+\varepsilon)T_2}(y, \Omega)^2}{2(1+\varepsilon)T_2}\right) .$$

If  $C \subset M$  is an  $n$ -dimensional cube with center  $y$  and half diagonal length  $d$ , i.e. with edge length  $c = 2d/\sqrt{n}$ , then the first eigenvalue and eigenfunction of the Dirichlet Laplacian on  $C$  are  $\lambda_1 = n \left(\frac{\pi}{2c}\right)^2$  and  $e_1(x) = c^{-n/2} \prod_{m=1}^n \cos\left(\frac{\pi(x_m - y_m)}{2c}\right)$ .

Therefore, (18) imply

$$(20) \quad \int_M |K_M(t, x, y)|^2 dx \geq \int_C |K_C(t, x, y)|^2 dx \geq e^{-2\lambda_1 t} |e_1(y)|^2 = \frac{n^{n/2}}{(2d)^n} \exp\left(-\frac{\pi^2 n^2 t}{8d^2}\right) .$$

**REMARK 3.1.** We tried without tangible improvement to deduce  $L^2$  lower bounds on the heat kernel from the uniform pointwise lower bounds available in the literature (cf. [vdB92]) instead of deducing it from the more basic fact (18).



**3.2. Proof of th.1.10.** Let  $\{y_k\}_{k \in \mathbb{N}}$ ,  $\bar{T}$  and  $\kappa$  satisfy the geometric condition (3). By contradiction, assume that the heat equation (2) is null-controllable in some time  $T < \bar{T}$ , i.e. the observability inequality (16) holds for some  $C_{\Omega, T}$ . Let  $\varepsilon \in ]0, 1[$ ,  $\varepsilon < \kappa - 1$ , and let  $\kappa' = \kappa(1 + \varepsilon)^{-1} > 1$ . Let  $\alpha > 0$  be such that  $\bar{T} = (1 + \alpha)(1 + \varepsilon)T$  and let  $\underline{T} = (1 + \alpha)T$ . Since  $\underline{d}_T/T$  is non-increasing, (3) implies

$$(21) \quad s_k := \frac{\bar{d}_{\bar{T}}(y_k, \Omega)^2}{2\bar{T}} - \kappa' \frac{\pi^2 n^2 \underline{T}}{8\underline{d}_{\underline{T}}(y_k, \partial M)^2} \rightarrow +\infty, \text{ as } k \rightarrow +\infty.$$

Let  $k \in \mathbb{N}$  and let  $f_0(x) = K_M(\alpha T, x, y_k)$  so that  $e^{t\Delta} f_0(x) = K_M(\alpha T + t, x, y_k)$ . Plugging into (16) the upper bound (19) with  $T_1 = \alpha T$  and  $T_2 = \underline{T}$  and the lower bound (20) for the cube  $C$  with center  $y_k$  and half diagonal length  $d = \underline{d}_{\underline{T}}(y_k, \partial M)$  (this is just the optimal choice for  $d$ ) yields:

$$\frac{n^{n/2}}{(2\underline{d}_{\underline{T}}(y_k, \partial M))^2} \exp\left(-\frac{\pi^2 n^2 \underline{T}}{8\underline{d}_{\underline{T}}(y_k, \partial M)^2}\right) \leq C_{\Omega, T} \frac{a_\varepsilon^2}{\alpha^n T^{n-1}} \exp\left(-\frac{\bar{d}_{\bar{T}}(y_k, \Omega)^2}{2\bar{T}}\right).$$

Since  $\kappa' > 1$ , we deduce that there is an  $s > 0$  independent of  $k$  such that  $\ln C_{\Omega, T} \geq s_k - s$  and  $\lim_k s_k = +\infty$  as in (21). This contradicts the existence of  $C_{\Omega, T}$  and completes the proof of th.1.10.

**3.3. Proof of th.1.4 iii) and another example.** To prove that the geometric condition (3) holds for  $M$  and  $\Omega$  defined in th.1.4 iii), we consider a sequence  $m_k = (0, 0, z_k) \in M$  with  $\lim_k z_k = +\infty$ . Since  $S$  is bounded, we may assume that  $R$  is bounded. Let  $G_T(z) = \exp(-z^2/(2T))$  and let  $D(z)$  denote the disk with center  $(0, 0)$  and radius  $R(z)$ . We have:

$$\begin{aligned} I_k &:= \int_{\Omega} G_T(d(m_k, m)) dm = \int_{\mathbb{R}} \exp\left(-\frac{(z - z_k)^2}{2T}\right) \int_{D(z)} \exp\left(-\frac{x^2 + y^2}{2T}\right) dx dy dz \\ &\leq \int_{\mathbb{R}} \pi R(z)^2 G(z - z_k) dz = \pi R^2 * G_T(z_k) \rightarrow 0, \text{ as } k \rightarrow +\infty, \end{aligned}$$

since  $G_T \in L^1(\mathbb{R})$ ,  $R^2 \in L^\infty(\mathbb{R})$  and  $\lim_{|z| \rightarrow \infty} R(z) = 0$ . Therefore, by def.1.9,  $\bar{d}_{\bar{T}}(m_k, \Omega)^2 = -2T \ln I_k \rightarrow +\infty$  and, since  $(0, 0) \in S$ ,  $\underline{d}_{\bar{T}}(m_k, \partial M)^2 \geq d_\partial(m_k)^2 = \inf_{(x, y) \in \mathbb{R}^2 \setminus S} (x^2 + y^2) > 0$ . Hence (3) holds for the sequence  $\{m_k\}_{k \in \mathbb{N}}$  with any  $\bar{T}$  and  $\kappa$ , which completes the proof of th.1.4 iii).

**REMARK 3.2.** To illustrate the usefulness of the second term in the geometric condition (3), we give an example close to th.1.4 ii) where (3) is satisfied by a sequence  $\{m_k\}_{k \in \mathbb{N}}$  tending to the boundary of  $M$ .

Consider the shrinking rod  $M = \{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 < R(|z|)^2\}$  where the continuous non-increasing function  $R : [0, \infty) \rightarrow ]0, \infty)$  tends to zero at infinity. The heat equation (2) is not null-controllable in any time  $T > 0$  from any interior region  $\Omega$  of finite Lebesgue measure such that  $M \setminus \Omega$  contains a sequence of slabs  $S_k := \{(x, y, z) \in \mathbb{R}^2 \times [0, \infty) \mid x^2 + y^2 < R(z)^2, |z - z_k| \leq d_k\}$  satisfying

$$\exists \kappa' > 1, \quad d_k^2 - \kappa' \frac{\pi^2 n^2}{4} \left( \frac{T}{R(z_k + d_k)} \right)^2 \rightarrow +\infty, \text{ as } k \rightarrow +\infty.$$

Indeed  $m_k = (0, 0, z_k)$  satisfies  $d_\partial(m_k) \geq R(z_k + d_k)$  for  $d_k \geq \|R\|_{L^\infty}$ , and  $d(m_k, \Omega) \geq d_k$ . Hence  $\{m_k\}$  satisfies (3) for any  $\kappa \in ]1, \kappa'[$  and  $\bar{T} = \sqrt{\kappa'/\kappa} T > T$ . In particular, if  $\lim_{z \rightarrow +\infty} zR(z) = +\infty$  (i.e.  $M$  does not shrink too fast) then the heat equation (2) is not null-controllable in any time  $T$  from any bounded  $\Omega$ .

## REFERENCES

- [Dav89] E. B. Davies, *Heat kernels and spectral theory*, Cambridge Tracts in Mathematics, vol. 92, Cambridge University Press, Cambridge, 1989.
- [DR77] S. Dolecki and D. L. Russell, *A general theory of observation and control*, SIAM J. Control Optimization **15** (1977), no. 2, 185–220.
- [Fat75] H. O. Fattorini, *Boundary control of temperature distributions in a parallelepipedon*, SIAM J. Control **13** (1975), 1–13.
- [FI96] A. V. Fursikov and O. Yu. Imanuvilov, *Controllability of evolution equations*, Seoul National University Research Institute of Mathematics, Seoul, 1996.
- [LR95] G. Lebeau and L. Robbiano, *Contrôle exact de l'équation de la chaleur*, Comm. Partial Differential Equations **20** (1995), no. 1-2, 335–356.
- [Mil03a] L. Miller, *The control transmutation method and the cost of fast controls*, [arXiv:math.OC/0310358](https://arxiv.org/abs/math/0310358), preprint, 2003.
- [Mil03b] ———, *Geometric bounds on the growth rate of null-controllability cost for the heat equation in small time*, [arXiv:math.AP/0307158](https://arxiv.org/abs/math/0307158), preprint, 2003.
- [Mil04] ———, *Controllability cost of conservative systems: resolvent condition and transmutation*, to appear in J. Funct. Anal. [arXiv:math.OC/0402058](https://arxiv.org/abs/math/0402058), 2004.
- [MZ01a] S. Micu and E. Zuazua, *On the lack of null-controllability of the heat equation on the half-line*, Trans. Amer. Math. Soc. **353** (2001), no. 4, 1635–1659.
- [MZ01b] ———, *On the lack of null-controllability of the heat equation on the half space*, Port. Math. (N.S.) **58** (2001), no. 1, 1–24.
- [MZ03] ———, *Null-controllability of the heat equation in unbounded domains*, Open Problems in Mathematical Systems and Control (V.D. Blondel and A. Megretski, eds.), Princeton U.P., 2003, to appear 2004.
- [RS79] M. Reed and B. Simon, *Methods of modern mathematical physics. I,II,III,IV*, Academic Press Inc., New York, 1972,1975,1978,1979.
- [vdB92] M. van den Berg, *A Gaussian lower bound for the Dirichlet heat kernel*, Bull. London Math. Soc. **24** (1992), no. 5, 475–477.
- [Wei89] G. Weiss, *Admissible observation operators for linear semigroups*, Israel J. Math. **65** (1989), no. 1, 17–43.
- [Zha03] Qi S. Zhang, *The global behavior of heat kernels in exterior domains*, J. Funct. Anal. **200** (2003), no. 1, 160–176.

ÉQUIPE MODAL'X, EA 3454, UNIVERSITÉ PARIS X, BÂT. G, 200 AV. DE LA RÉPUBLIQUE, 92001 NANTERRE, FRANCE.

CENTRE DE MATHÉMATIQUES LAURENT SCHWARTZ, UMR CNRS 7640, ÉCOLE POLYTECHNIQUE, 91128 PALAISEAU, FRANCE.

*E-mail address:* miller@math.polytechnique.fr