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► To cite this version:

Pierre Lissy. A non-controllability result for the half-heat equation on the whole line based on the prolate spheroidal wave functions and its application to the Grushin equation. 2019. hal-02420212v1

HAL Id: hal-02420212

<https://hal.science/hal-02420212v1>

Preprint submitted on 19 Dec 2019 (v1), last revised 6 Dec 2022 (v4)

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A non-controllability result for the half-heat equation on the whole line based on the prolate spheroidal wave functions and its application to the Grushin equation

Pierre Lissy* †

December 19, 2019

Abstract

In this article, we revisit a result by A. Koenig concerning the non-controllability of the half-heat equation posed on \mathbb{R} , with a control domain that is an open set whose exterior contains an interval. The main novelty of the present article is to disprove the corresponding observability inequality by using as an initial condition a family of prolate spheroidal wave function (PSWF) translated in the Fourier space, associated to a parameter c that goes to ∞ . The proof is essentially based on the dual nature of the PSWF together with direct computations, showing that the solution “does not spread out” too much during time. As a consequence, we obtain a new non-controllability result on the Grushin equation posed on $\mathbb{R} \times \mathbb{R}$.

Keywords: Controllability, observability, fractional parabolic equations, prolate spheroidal wave functions.

MSC 2010 Classification: 93B05, 93B07, 35R11, 33E10.

1 Introduction

Let $T > 0$, and let ω be an open subset of \mathbb{R} , such that $\bar{\omega} \neq \mathbb{R}$ (which means that $\mathbb{R} \setminus \omega$ contains at least an interval). We are interested in the following control problem, that we will call half-heat equation with distributed control:

$$\begin{aligned} \partial_t y(t, x) + (-\Delta)^{\frac{1}{2}} y(t, x) &= 1_\omega v(t, x) \text{ in } (0, T) \times \mathbb{R}, \\ y(0, x) &= y^0(x) \text{ in } \mathbb{R}. \end{aligned} \tag{1}$$

The operator $(-\Delta)^{\frac{1}{2}}$ is defined as a Fourier multiplier: for any $h \in H^1(\mathbb{R})$ and any $\xi \in \mathbb{R}$, we have

$$\widehat{(-\Delta)^{\frac{1}{2}} h}(\xi) = |\xi| \widehat{h}(\xi).$$

Here and in what follows, for $h \in L^2(\mathbb{R})$, \widehat{h} is the Fourier transform of h given by

$$\widehat{h}(\xi) = \int_{\mathbb{R}} e^{-ix\xi} f(x) dx.$$

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It is well-known that as soon as $v \in L^2((0, T) \times \mathbb{R})$ and $y^0 \in L^2(\mathbb{R})$, there exists a unique solution y to (1) verifying moreover $y \in C^0([0, T], L^2(\mathbb{R}))$, and there exists $C(T) > 0$ such that for any $v \in L^2((0, T) \times \mathbb{R})$ and any $y^0 \in L^2(\mathbb{R})$, we have

$$\|y\|_{C^0([0, T], L^2(\mathbb{R}))} \leq C(T) (\|y^0\|_{L^2(\mathbb{R})} + \|v\|_{L^2((0, T) \times \mathbb{R})})$$

(see *e.g.* [14, Theorem 2.37]). Our main result is the following.

Theorem 1.1 *System (1) is not null-controllable for no time $T > 0$, in the following sense: for any $T > 0$, there exists at least one initial condition $y^0 \in L^2(\mathbb{R})$ such that there exists no $v \in L^2((0, T) \times \mathbb{R})$ for which the solution y of (1) verifies $y(T) = 0$.*

Our second result concerns the following Grushin equation on \mathbb{R}^2 . We consider $\Omega = \mathbb{R} \times \omega$. We are interested in the following Grushin equation, controlled on Ω :

$$\begin{aligned} \partial_t f(t, x, y) - \partial_{xx}^2 f(t, x, y) - x^2 \partial_{yy}^2 f(t, x, y) &= 1_\Omega(t, x, y) g(t, x, y) \text{ in } (0, T) \times \mathbb{R}^2, \\ f(0, x, y) &= f^0(x, y) \text{ in } \mathbb{R}^2. \end{aligned} \tag{2}$$

As for the previous equation, it is easy to prove that for $g \in L^2((0, T) \times \mathbb{R}^2)$ and $f^0 \in L^2(\mathbb{R}^2)$, there exists a unique solution f to (1) verifying moreover $f \in C^0([0, T], L^2(\mathbb{R}^2))$, and there exists $C(T) > 0$ such that for any $g \in L^2((0, T), L^2(\mathbb{R}^2))$ and any $f^0 \in L^2(\mathbb{R}^2)$, we have

$$\|f\|_{C^0([0, T], L^2(\mathbb{R}^2))} \leq C(T) (\|f^0\|_{L^2(\mathbb{R}^2)} + \|g\|_{L^2((0, T) \times \mathbb{R}^2)}).$$

Our second main result is the following.

Theorem 1.2 *System (2) is not null-controllable for no time $T > 0$.*

1.1 Comparison with the existing literature

Controllability properties of fractional heat equations have been an increasing subject of interest these last years. The most well-understood case is the fractional heat equation on a bounded interval of \mathbb{R} and scalar control, for the so-called spectral Laplace operator (*i.e.* obtained by functional calculus from the decomposition of the Dirichlet-Laplace operator in its basis of eigenfunctions). The framework of a scalar control encompasses most of the $1D$ situations where we have either a boundary control, or a distributed control that is imposed to be with separated variables, *i.e.* under the form $u(t, x) = v(t)f(x)$, where $f(x)$ is a fixed profile (with some conditions on its support and the behavior of its Fourier coefficients), and $v(t)$ is a one-dimensional control living for example in a L^2 -space. In this context, null-controllability turns out to be essentially equivalent to the construction of appropriate bi-orthogonal functions to a family of exponential and strongly relies on the applications of the generalized Müntz theorem given in [42] (see also [1] and [38, Appendix]). To be more precise, the first positive result for $1D$ fractional heat equations (of exponent $\alpha > 1/2$) on a bounded interval with scalar control was provided in [18] thanks to the celebrated moment method (see also [11] for a definition of the fractional Laplace operator similar to the one used in the present article). Precise estimates on the cost of controllability in this case have been obtained in [38, 39, 31, 32]. Negative results in the case of exponents $\alpha \leq 1/2$ have been obtained in [17] and made more precise in [35]. We also mention [38] for Neumann boundary conditions instead of Dirichlet boundary conditions. See also [38, Appendix] for some extensions in the case where the control belongs to a finite-dimensional space.

The multi-dimensional setting has been less explored for fractional heat equations, even if the case of the usual heat equation on a bounded domain of \mathbb{R}^n or on a smooth compact Riemannian manifold has been known since the seminal works [29] and [20]. Positive results for distributed control on compact manifolds for exponents $\alpha > 1/2$ are given in [38], with precise estimates on the cost of controllability.

The case of unbounded domains is also not well-understood for the moment. In [38], a positive result is given for exponents $\alpha > 1/2$ when the control set is the exterior of a compact set. For the usual heat equation, related works are also [36] and [37], for some counterexamples on the half-line and the half-space, with boundary controls. Let us mention that for the heat equation on \mathbb{R}^n , the optimal controllability results have been only recently obtained in [48] and [16], the main tool being the Logvinenko-Sereda uncertainty principle proved in [34] (see also [21]) and the use of the Lebeau-Robbiano strategy (see [29] and [30]). The only known negative results for $\alpha < 1/2$ on \mathbb{R}^n ($n \in \mathbb{N}^*$) are given in [25]. An extension to the half-heat equation (1) is provided in [24, Chapter 2] (note that in the two previous references, a little bit more general model is studied here, the “rotated fractional heat equations”). The proof is based on the study of some inequalities for precise classes of holomorphic functions.

Note that proving negative controllability results for fractional heat equations and distributed control is much more difficult than the case of scalar input controls. For instance, for equation (1), at almost each time $t \in [0, T]$, the control lives in the infinite-dimensional space $L^2(\omega)$, hence, there is no reason that we can restrict to a scalar (or finite-dimensional) input control as one could think for positive controllability results. Notably, the application of the generalized Müntz Theorem is not enough to deduce negative controllability results.

On the other hand, controllability properties of evolution equations involving hypoelliptic operators have recently become an active field of study (see [6, 7, 8, 9, 10, 28] for hypoelliptic diffusions different than the Grushin ones, which will be discussed into details later on), due to the specific difficulties arising in this context, namely geometric conditions on the control region together with the appearance of minimal times of controllability. One simple example (but of interest) of such equations is the Grushin equation, that has been widely studied in the literature but is still not completely understood. The example of the Grushin plane can be seen as a first step to study the controllability properties of more general heat equations on singular Riemannian manifolds, which explains the interest of understanding deeply this case. Since the seminal work [2], some improvements have been obtained in [4, 5, 23, 15]. Notably, for the Grushin equation posed on $(-1, 1) \times (0, 1)$, the situation is the following:

- If the control set is a vertical strip that does not touch the singularity $\{x = 0\}$, controllability holds only in large time. The minimal control time can be exactly characterized and depends on the distance between the vertical strip and the singularity. Notably, if the vertical strip touches the singularity, we have controllability in arbitrary small time ([2, 4, 5]).
- On the contrary, if the control set is the exterior of a horizontal strip, we never have null controllability ([23]).
- To finish, if the control regions is the neighbourhood of a curve coming from the “bottom” of $(-1, 1) \times (0, 1)$ and going to the top of $(-1, 1) \times (0, 1)$, we also have a result of null-controllability in sufficiently large time ([15]).

For some generalizations in higher dimension, see [3]. See also [40, 13] for a study of the Grushin operator with a singular potential, and [33] for generalizations in the case of measurable sets of controls. Remark that most of the above results concern controllability regions that have a rectangular structure. This is due to the fact that one of the main ingredients of the results described above is the use of Fourier series in one direction in order to reduce the problem to the study of a family of one-dimensional PDEs with a parameter (the Fourier coefficient). Trying to generalize the above results to other geometrical situations (general control domain, global geometry that is not cartesian) seems to be a very difficult challenge.

Note that some of the above results can be extended to the case $(-1, 1) \times \mathbb{T}$, $\mathbb{R} \times \mathbb{T}$ or $\mathbb{R} \times (0, 1)$ (see notably [24, Chapter 2]). However, to our knowledge, the case where the variable y belongs to the whole space \mathbb{R} has not been investigated so far. This is one of the motivations of the present work.

Concerning the PSWF, since the seminal works [44, 26, 27, 45], they have been widely studied

from a theoretical and numerical point of view. They also turned out to have many applications, notably in sampling and signal or image processing. For more explanations on the PSWF and its applications, we refer to the surveys [46, 47], the books [41, 22] and the references therein. However, as far as the author knows, this is the first time that they are used in the context of controllability properties of PDEs.

1.2 Heuristic and outline of the paper

Here, our goal is to give a simpler proof of the results given in [24, Chapter 2], relying on an explicit construction of a family of counter-examples given by the PSWF. Another advantage of our technique is that it enables to give a corresponding result on the Grushin equation on $\mathbb{R} \times \mathbb{R}$, and it is more likely to be extendable in the multi-dimensional case or on more general non-compact manifolds (see our concluding Section 4).

More precisely, we use the first PSWF as initial condition in order to disprove some observability inequality for the free half-heat equation (13). Our approach seems quite natural: as we will see, the first PSWF are band-limited functions that saturate the Logvinenko-Sereda uncertainty principle outside of the interval $(-1, 1)$. Notably, they strongly concentrate in $(-1, 1)$, and they become more and more concentrated (at an exponential rate) as soon as the band-limit increases. Hence, they are very natural candidates in order to disprove some observability inequality when the observation is outside of $(-1, 1)$. Of course, because of the dissipativity of the half-heat equation, one cannot expect that the associated solution to the free half-heat equation keeps the same concentration properties. However, it can be proved (and this is the main point of the present study) that during time, the associated solution still remains “quite concentrated”. This will enable us to conclude that the observation on $(0, T) \times \omega$ will be “small” by comparison to the whole L^2 -norm of the associated solution at time T . The extension to the Grushin plane is quite straightforward, using the particular form of our control set Ω and an appropriate Fourier decomposition.

The paper is organised as follows. In Section 2.1, we recall some known properties of the PSWF that we will need. In Section 2.2, we reduce the problem to the disproof of an adequate observability on a dual problem. In Section 2.3, we give some properties of the particular family of solutions of the adjoint problem we will consider. Section 2.4 is the core of the paper: we give two main Lemmas 2.5 and 2.6 that express the fact that our family of solutions, which is very well concentrated at initial time, does not “spread out” too much during time. We can then conclude to the proof of Theorem 1.1. Section 3 is devoted to the proof of Theorem 1.2 (which will mainly be a consequence of the already proved estimates in Section 2). In Section 4, we give some concluding remarks.

2 Proof of Theorem 1.1

2.1 Preliminaries on the PSWF

In this section, we regroup some basic facts on the first prolate spheroidal wave function (PSWF). For the sake of clarity, we follow closely the presentation given in [41, Section 2.4] and we refer as soon as possible to [41] to gather results that has been in general known for a longer time. Let $c > 0$, destined to tend to $+\infty$. We introduce the following operator

$$F_c : \varphi \in L^2(-1, 1) \mapsto \left(x \mapsto \int_{-1}^1 e^{icx\xi} \varphi(\xi) d\xi \right) \in L^2(-1, 1).$$

It is easy to prove that F_c is a compact operator in $L^2(-1, 1)$, with distinct eigenvalues (see [41, Theorem 2.3]). We call λ_c the largest eigenvalue of F_c . We will call ψ_c “the” (up to a normalization

and orientation that will be detailed afterwards) first eigenvector of F_c . ψ_c is called the first (the one of index 0) PSWF with parameter c . By definition, ψ_c verifies, for almost all $x \in (-1, 1)$,

$$\lambda_c \psi_c(x) = \int_{-1}^1 e^{icx\xi} \psi_c(\xi) d\xi.$$

Hence, ψ_c is a bandlimited function with bandlimit c , and its Fourier transform is in $L^2(-c, c)$ by an easy change of variables. From the Paley-Wiener Theorem (see e.g. [43, Theorem 19.3, Page 370]), we deduce that $\psi_c \in L^2(\mathbb{R})$. Moreover, ψ_c can be extended on the entire plane \mathbb{C} . ψ_c is an entire function of exponential type c which lies in $L^2(\mathbb{R})$, and the above expression can be extended in the complex plane as follows: for any $x + it \in \mathbb{C}$,

$$\psi_c(x + it) = \frac{1}{\lambda_c} \int_{-1}^1 e^{ic(x+it)\xi} \psi_c(\xi) d\xi. \quad (3)$$

We have the following properties on ψ_c (see [41, Theorem 2.3]).

Proposition 2.1 ψ_c is real and even on \mathbb{R} (and hence ψ_c is even also on \mathbb{C}), and has no roots on $(-1, 1)$.

From (3) and Proposition 2.1, a straightforward computation gives the following property on ψ_c on \mathbb{C} .

Proposition 2.2 ψ_c is hermitian on \mathbb{C} : for any $z \in \mathbb{C}$,

$$\overline{\psi_c(z)} = \psi_c(\bar{z}). \quad (4)$$

Now, we explain how we normalize ψ_c . We choose ψ_c such that ψ_c is normalized in $L^2(\mathbb{R})$ –norm and $\psi_c > 0$ in $(-1, 1)$ (it has no roots on $(-1, 1)$ by Proposition 2.1).

In what follows, we will also need to consider the operator

$$Q_c : \varphi \in L^2(-1, 1) \mapsto \left(x \mapsto \frac{1}{\pi} \int_{-1}^1 \frac{\sin(c(x-\xi))}{x-\xi} \varphi(\xi) d\xi \right) \in L^2(-1, 1).$$

Remark that Q_c is just the restriction on $L^2(-1, 1)$ of the operator

$$P_c : \varphi \in L^2(\mathbb{R}) \mapsto \left(x \mapsto \frac{1}{\pi} \int_{-1}^1 \frac{\sin(c(x-\xi))}{x-\xi} \varphi(\xi) d\xi \right) \in L^2(\mathbb{R}),$$

which turns out to be exactly the celebrated projection in $L^2(\mathbb{R})$ on its closed subspace of bandlimited functions with bandlimit c . By [41, Corollary 2.1], we have

$$F_c F_c^* = F_c^* F_c = \frac{2\pi}{c} Q_c.$$

As in [41, (3.48)], we introduce

$$\mu_c = \frac{c}{2\pi} |\lambda_c|^2. \quad (5)$$

ψ_c is then clearly an eigenvector for Q_c associated to the eigenvalue μ_c :

$$\mu_c \psi_c(x) = \frac{1}{\pi} \int_{-1}^1 \frac{\sin(c(x-\xi))}{x-\xi} \psi_c(\xi) d\xi. \quad (6)$$

From [41, Theorem 7.6] and our choice of normalization (as explained in [41, Page 236], the authors chose a normalisation in $L^2(-1, 1)$ -norm, which explains the difference of expression with [41, Theorem 7.6]), we have the following equality.

Lemma 2.1 *We have*

$$\int_{-1}^1 \psi_c(x)^2 dx = \mu_c \left(= \mu_c \int_{\mathbb{R}} \psi_c(x)^2 dx \right). \quad (7)$$

An important feature of the first PSWF is the following concentration property (see [41, Theorem 3.53]): any other function f which is c -band-limited and has $L^2(\mathbb{R})$ -norm equal to 1 is such that

$$\int_{\mathbb{R} \setminus [-1,1]} f^2(x) dx \geq 1 - \mu_c.$$

It means that ψ_c is the c -band-limited function which concentrates the most on $[-1, 1]$. $1 - \mu_c$ is the “best value” in the Logvinenko-Sereda uncertainty principle for c -band-limited functions when for an observation on the thick set $\mathbb{R} \setminus [-1, 1]$.

From [19, Theorem 1] applied with $a = \sqrt{c}$ and $n = 0$ (see the introduction of [19]), we also deduce the following crucial estimate for what follows.

Lemma 2.2 *We have*

$$1 - \mu_c \sim 4\sqrt{\pi}c^{\frac{1}{2}}e^{-2c} \text{ as } c \rightarrow \infty. \quad (8)$$

Let us now explain the dual nature of the PSWF, that are both eigenfunctions for an integral and a differential operator. Let us call L_c the differential operator

$$L_c : \varphi \in C^2(-1, 1) \mapsto (x \mapsto -(1 - x^2)\varphi''(x) + 2x\varphi'(x) + c^2x^2\varphi(x)) \in C^0(-1, 1).$$

Then, it can be proved (see [41, Theorem 2.8]) that F_c and L_c commute. Hence, ψ_c is also an eigenvector of L_c , with associated eigenvalue χ_c . Moreover, by [41, (3.4)], we have

$$0 < \chi_c < c^2. \quad (9)$$

We also have the following asymptotic formula (see [41, Theorem 2.6])

$$\chi_c \sim c \text{ as } c \rightarrow \infty. \quad (10)$$

By definition, ψ_c verifies: for any $x \in (-1, 1)$,

$$-(1 - x^2)\psi_c''(x) + 2x\psi_c'(x) + c^2x^2\psi_c(x) = \chi_c\psi_c(x).$$

By analyticity, this expression can be extended on the whole complex plane, so that ψ_c verifies: for any $z \in \mathbb{C}$,

$$-(1 - z^2)\psi_c''(z) + 2z\psi_c'(z) + c^2z^2\psi_c(z) = \chi_c\psi_c(z). \quad (11)$$

To conclude, let us now give an equivalent on $|\psi_c(1)|^2$ as $c \rightarrow \infty$.

Lemma 2.3

$$|\psi_c(1)| \sim 2\pi^{\frac{1}{4}}c^{\frac{3}{4}}e^{-c} \text{ as } c \rightarrow \infty. \quad (12)$$

Proof of Lemma 2.3. We remark that by (6), ψ_c verifies, for any $x \in (-1, 1)$,

$$\mu_c\psi_c(x) = \frac{1}{\pi} \int_{-1}^1 \frac{\sin(c(x - \xi))}{x - \xi} \psi_c(\xi) d\xi.$$

Hence, $\psi_c\left(\frac{\cdot}{\sqrt{c}}\right)$ verifies, for any $x \in (-\sqrt{c}, \sqrt{c})$,

$$\mu_c\psi_c\left(\frac{x}{\sqrt{c}}\right) = \frac{1}{\pi} \int_{-1}^1 \frac{\sin(\sqrt{c}x - c\xi)}{x/\sqrt{c} - \xi} \psi_c(\xi) d\xi.$$

Making the change of variables $\xi' = \sqrt{c}\xi$, we obtain

$$\mu_c \psi_c \left(\frac{x}{\sqrt{c}} \right) = \frac{1}{\sqrt{c}\pi} \int_{-\sqrt{c}}^{\sqrt{c}} \frac{\sin(\sqrt{c}(x - \xi'))}{x/\sqrt{c} - \xi'/\sqrt{c}} \psi_c \left(\frac{\xi'}{\sqrt{c}} \right) d\xi' = \frac{1}{\pi} \int_{-\sqrt{c}}^{\sqrt{c}} \frac{\sin(\sqrt{c}(x - \xi'))}{x - \xi'} \psi_c \left(\frac{\xi'}{\sqrt{c}} \right) d\xi'.$$

Hence, $\psi_c \left(\frac{\cdot}{\sqrt{c}} \right)$ is exactly the first eigenfunction of the operator

$$\varphi \in L^2(-\sqrt{c}, \sqrt{c}) \mapsto \left(x \mapsto \int_{-\sqrt{c}}^{\sqrt{c}} \frac{\sin(\sqrt{c}(x - \xi'))}{x - \xi'} \varphi(\xi') d\xi' \right) \in L^2(-\sqrt{c}, \sqrt{c}),$$

which is exactly the setting of [19] with $\sqrt{c} = a$ and $n = 0$. Let us set

$$f(x) = \frac{1}{c^{\frac{1}{4}} \sqrt{\mu_c}} \psi_c \left(\frac{x}{\sqrt{c}} \right).$$

Then, we have by the definition of μ_c given in (7) that

$$\int_{-\sqrt{c}}^{\sqrt{c}} f(x)^2 dx = \frac{1}{\sqrt{c}\mu_c} \int_{-\sqrt{c}}^{\sqrt{c}} \psi_c \left(\frac{x}{\sqrt{c}} \right)^2 dx = \frac{1}{\mu_c} \int_{-1}^1 \psi_c(y)^2 dy = 1.$$

We can now apply [19, III, Page 329] since we are in the correct normalization setting, and we obtain that

$$|f(\sqrt{c})| \sim 2\pi^{\frac{1}{4}} c^{\frac{1}{2}} e^{-c} \mu_c \text{ as } c \rightarrow \infty.$$

Going back to ψ and taking into account that $\mu_c \rightarrow 1$ as $c \rightarrow \infty$ by (8), we deduce that (12) holds. \blacksquare

2.2 Reduction to the disproof of an observability inequality

Our proof mainly relies on a classical duality argument: the null-controllability of (1) at time $T > 0$ is equivalent to the following property: there exists $C(T) > 0$ such that for any $u_0 \in L^2(\mathbb{R})$, the solution u of

$$\begin{aligned} \partial_t u(t, x) + (-\Delta)^{\frac{1}{2}} u(t, x) &= 0 \text{ in } (0, T) \times \mathbb{R}, \\ u(0, x) &= u^0(x) \end{aligned} \tag{13}$$

verifies the following inequality, called observability inequality:

$$\int_{\mathbb{R}} |u(T, x)|^2 dx \leq C(T) \int_0^T \int_{\omega} |u(t, x)|^2 dx dt. \tag{14}$$

For more explanations, see *e.g.* [14, Theorem 2.44, Page 56]. Hence, in order to prove Theorem 1.1, it is sufficient to exhibit a family of initial conditions u_c^0 depending on some parameter $c > 0$ such that the corresponding family of solutions u_c to (13) make the quotient

$$\frac{\int_0^T \int_{\omega} |u_c(t, x)|^2 dx dt}{\int_{\mathbb{R}} |u_c(T, x)|^2 dx}$$

go to 0 as $c \rightarrow \infty$.

2.3 A particular family of solutions

First of all, let us give the following crucial lemma.

Lemma 2.4 *Let $t \geq 0$. If $u^0(x) = \psi_c(x) e^{icx}$, then the solution u of (13) is given for any $t \in \mathbb{R}$ and any $x \in \mathbb{R}$ by*

$$u(t, x) = e^{ic(x+it)} \psi_c(x + it). \quad (15)$$

Moreover, its Fourier transform in space is given by

$$\widehat{u}(t, \xi) = \frac{2\pi}{c\lambda_c} 1_{[-c, c]}(\xi - c) e^{-t|\xi|} \psi_c\left(\frac{\xi - c}{c}\right). \quad (16)$$

Proof of Lemma 2.4. First of all, we have

$$\widehat{u}(t, \xi) = e^{-t|\xi|} \widehat{\psi_c(\cdot) e^{ic\cdot}}(\xi) = e^{-t|\xi|} \widehat{\psi}_c(\xi - c).$$

Due to the expression of the PSWF given in (3) for $t = 0$, an easy change of variables and the fact that ψ_c is even on \mathbb{R} by Proposition 2.1, we deduce that

$$\psi_c(x) = \frac{1}{c\lambda_c} \int_{-c}^c e^{-ix\xi'} \psi_c\left(\frac{\xi'}{c}\right) d\xi' = \frac{1}{c\lambda_c} \int_{\mathbb{R}} 1_{[-c, c]}(\xi) e^{ix\xi} \psi_c\left(\frac{\xi}{c}\right) d\xi.$$

Hence, the inversion formula of the Fourier transform gives

$$\widehat{\psi}_c(\xi) = \frac{2\pi}{c\lambda_c} 1_{[-c, c]}(\xi) \psi_c\left(\frac{\xi}{c}\right).$$

We deduce that (16) holds.

Using one more time the Fourier inversion formula and the change of variables $\xi' = \frac{\xi - c}{c}$, we obtain

$$\begin{aligned} u(t, x) &= \frac{1}{c\lambda_c} \int_{\mathbb{R}} e^{-t|\xi| + ix\xi} \psi_c\left(\frac{\xi - c}{c}\right) 1_{[-c, c]}(\xi - c) d\xi \\ &= \frac{1}{\lambda_c} \int_{-1}^1 e^{-ct|\xi' + 1| + icx(\xi' + 1)} \psi_c(\xi') d\xi' \\ &= \frac{1}{\lambda_c} \int_{-1}^1 e^{-ct(\xi' + 1) + icx(\xi' + 1)} \psi_c(\xi') d\xi' \\ &= \frac{1}{\lambda_c} e^{-ct + icx} \int_{-1}^1 e^{-ct\xi' + icx\xi'} \psi_c(\xi') d\xi'. \end{aligned}$$

We conclude by remarking that $-ct + icx = ic(x + it)$ and by applying identity (3). ■

We will also need the following estimate in large time.

Proposition 2.3 *Let $u^0 \in L^2(\mathbb{R})$ given in Lemma 2.4 and u the corresponding solution to (13). There exists a constant $C > 0$ (depending only on u^0 , and so depending on c) such that*

$$\int_{\mathbb{R}} |u(t, x)|^2 dx \sim \frac{C}{t} \text{ as } t \rightarrow \infty. \quad (17)$$

Proof of Proposition 2.3. This is a classical application of the Laplace method. First of all, we remark that using the Plancherel Theorem,

$$\int_{\mathbb{R}} |u(t, x)|^2 dx = \frac{1}{2\pi} \int_{\mathbb{R}} e^{-2t|\xi|} |\widehat{u}^0(\xi)|^2 d\xi = \frac{1}{4\pi} \int_{\mathbb{R}^{**}} e^{-t|\xi'|} \left(\left| \widehat{u}^0\left(\frac{\xi'}{2}\right) \right|^2 + \left| \widehat{u}^0\left(-\frac{\xi'}{2}\right) \right|^2 \right) d\xi'.$$

Formula (16) taken at point $x = t = 0$ gives

$$\widehat{u}^0(0) = \frac{2\pi}{c\lambda_c} \psi_c(-1).$$

Using that ψ_c is even by Proposition 2.1, we deduce that

$$|\widehat{u}^0(0)|^2 = \frac{4\pi^2}{c^2\lambda_c^2} |\psi_c(1)|^2.$$

By [41, (7.62)], we know that for every $c > 0$, $\psi_c(1) \neq 0$. Hence, the Laplace method directly gives that as $t \rightarrow \infty$,

$$\int_{\mathbb{R}} |u(t, x)|^2 dx \sim \frac{1}{4\pi t} 2|\widehat{u}^0(0)|^2 = \frac{|\widehat{u}^0(0)|^2}{2\pi t}.$$

■

2.4 Proof of the non-controllability result in the one-dimensional case

Let ω be some open subset of \mathbb{R} such that $\bar{\omega} \neq \mathbb{R}$. Then, since $\mathbb{R} \setminus \bar{\omega}$ is an open subset of \mathbb{R} which is not empty, there exists some ball $B(x_0, \varepsilon)$ in $\mathbb{R} \setminus \bar{\omega}$ with $\varepsilon > 0$ and $x_0 \in \mathbb{R}$. Without loss of generality, we can assume that $x_0 = 0$ (this is just a question of translating in space the initial condition of (13)). Moreover, we assume without loss of generality that $\omega = \mathbb{R} \setminus [-\varepsilon, \varepsilon]$. Indeed, if (13) were controllable on ω , it would be also controllable on $\mathbb{R} \setminus [-\varepsilon, \varepsilon]$ since $\omega \subset \mathbb{R} \setminus [-\varepsilon, \varepsilon]$. Hence, we will disprove the observability on $\mathbb{R} \setminus [-\varepsilon, \varepsilon]$. In fact, it is enough to consider the case of one particular value of ε , which will be here chosen as $\varepsilon = 3$ for reasons that will become clear later on. We will explain at the end of the reasoning how to go back to any $\varepsilon > 0$.

First step: the case $\varepsilon = 3$.

Let $T > 0$. We consider the solution u given in (15) and the quotient

$$Q(c, T) = \frac{\int_0^T \|u(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 dt}{\|u(T, \cdot)\|_{L^2(\mathbb{R})}^2}. \quad (18)$$

As already explained in Section 2.2, our goal is to prove that at fixed T , $Q(c, T) \rightarrow 0$ as $c \rightarrow \infty$, which will exactly mean that the observability inequality (14) cannot be true.

We first estimate from above the numerator. This is the purpose of the following Lemma.

Lemma 2.5 *We have, for any $t \geq 0$ and any c large enough (independently on t),*

$$\|u(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 (1+t)^{\frac{3}{4}} \leq (1 - \mu_c). \quad (19)$$

Remark 1 — *The term “ $(1+t)^{\frac{3}{4}}$ ” will be particularly useful in the proof of Theorem 1.2.*
— *Numerical tests seem to indicate that the same result seems to be true by replacing $\mathbb{R} \setminus [-3, 3]$ by the natural set $\mathbb{R} \setminus [-1, 1]$. However, the author was not able to prove (2.5) with observation on $\mathbb{R} \setminus [-1, 1]$.*

Proof of Lemma 2.5. We remark that by the definition of u given in (15), we have

$$\|u(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 = \left(\int_{\mathbb{R} \setminus [-3, 3]} |\psi_c(x + it)|^2 dx \right) e^{-2ct}.$$

Let us prove that

$$g : t \geq 0 \rightarrow \left(\int_3^\infty |\psi_c(x+it)|^2 dx \right) e^{-2ct + \frac{3 \log(t+1)}{4}}$$

is decreasing, which will give immediately (19). Indeed, by using (4),

$$\|u(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 (1+t)^{\frac{3}{4}} = 2g(t)^2$$

and $2g(0) = 1 - \mu_c$ since ψ_c is even on \mathbb{R} by Proposition 2.1.

Differentiating the expression of g , we remark that

$$g'(t) = 2 \left(\int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_t \psi_c(x+it) \right) + \left(\frac{3}{8(1+t)} - c \right) |\psi_c(x+it)|^2 dx \right) e^{-2ct + \frac{3 \log(1+t)}{4}}.$$

Let $s \in (0, 1)$ be some parameter to be chosen later on. We remark that

$$g'(t) \leq 2 \left(\int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_t \psi_c(x+it) \right) + \left(\frac{3}{8} - sc \right) |\psi_c(x+it)|^2 dx \right) e^{-2ct + \frac{3 \log(1+t)}{4}}.$$

We introduce

$$\tilde{g}(t) = \left(\int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_t \psi_c(x+it) \right) + \left(\frac{3}{8} - sc \right) |\psi_c(x+it)|^2 dx \right) e^{-2ct + \frac{3 \log(1+t)}{4}}.$$

Using the Cauchy-Riemann relations and the fact that ψ_c is real on the real axis by Proposition 2.1, we have, as soon as $c > \frac{3}{8s}$,

$$\begin{aligned} \tilde{g}(0) &= \left(- \int_3^\infty \operatorname{Im} \left(\overline{\psi_c(x)} \partial_x \psi_c(x) \right) + \left(\frac{3}{8} - sc \right) |\psi_c(x)|^2 dx \right) \\ &= \left(\frac{3}{8} - sc \right) \int_3^\infty |\psi_c(x)|^2 dx \\ &< 0. \end{aligned}$$

Moreover, using the Young's inequality and the Cauchy-Riemann relations, we have that for any $t > 0$,

$$|\tilde{g}(t)| \leq \int_3^\infty \left(\frac{1}{2} |\partial_x \psi_c(x+it)|^2 dx + \left(sc + \frac{7}{8} \right) \int_3^\infty |\psi_c(x+it)|^2 dx \right) e^{-2ct + \frac{3 \log(1+t)}{4}}.$$

Let us remark that by $x \mapsto \psi_c(x+it)$ is an entire function of exponential type c . Moreover, since for any $(t, x) \in \mathbb{R}^+ \times \mathbb{R}$, we have $|\psi_c(x+it)| = e^{2ct} u(t, x)$, it is clear that $x \mapsto \psi_c(x+it) \in L^2(\mathbb{R})$ (since $u(t, \cdot) \in L^2(\mathbb{R})$ as a solution of (13)). Hence, Bernstein's inequality (see *e.g.* [12, Theorem 11.3.3]) applied to the function $x \mapsto \psi_c(x+it)$ provides

$$\int_3^\infty |\partial_x \psi_c(x+it)|^2 dx \leq \int_{\mathbb{R}} |\partial_x \psi_c(x+it)|^2 dx \leq c^2 \int_{\mathbb{R}} |\psi_c(x+it)|^2 dx.$$

We deduce that

$$|\tilde{g}(t)| \leq \left((1+t)^{\frac{3}{4}} \left(\frac{1}{2} c^2 + sc + \frac{7}{8} \right) \right) \int_{\mathbb{R}} |u(t, x)|^2 dx.$$

Hence, using the dissipativity property of the solutions of (13) given in (17), we deduce that $\tilde{g}(t) \rightarrow 0$ as $t \rightarrow \infty$.

Now, we want to prove that \tilde{g}' (and so g') remains non-positive on the whole time interval $[0, \infty[$. To prove that, we introduce the following auxiliary function

$$h(t) = \int_3^\infty \left(\operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_t \psi_c(x+it) \right) + \left(\frac{3}{8} - sc \right) |\psi_c(x+it)|^2 \right) dx. \quad (20)$$

We differentiate the expression of h . We obtain

$$\begin{aligned} h'(t) &= \int_3^\infty |\partial_t \psi_c(x+it)|^2 dx + \int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_{tt} \psi_c(x+it) \right) dx \\ &\quad + 2 \left(\frac{3}{8} - sc \right) \int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_t \psi_c(x+it) \right) dx. \end{aligned} \quad (21)$$

Let us look at the second term of the right-hand side of (21). First of all, using the fact that ψ_c is harmonic, we obtain

$$\int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_{tt} \psi_c(x+it) \right) dx = - \int_3^\infty \operatorname{Re} \left(\overline{\psi_c(x+it)} \partial_{xx} \psi_c(x+it) \right) dx.$$

Now, we use (11) and we call $z = x + it$, in order to obtain

$$\begin{aligned} \int_3^\infty \operatorname{Re} \left(\overline{\psi_c(z)} \partial_{tt} \psi_c(z) \right) dx &= \int_3^\infty \operatorname{Re} \left(\frac{(c^2 z^2 - \chi_c)}{z^2 - 1} \right) |\psi_c(z)|^2 dx \\ &\quad + \int_3^\infty \operatorname{Re} \left(\frac{2z}{z^2 - 1} \overline{\psi_c(z)} \partial_x \psi_c(z) \right) dx. \end{aligned} \quad (22)$$

Let us investigate the behaviour of $\operatorname{Re} \left(\frac{(c^2 z^2 - \chi_c)}{z^2 - 1} \right)$. An explicit computation gives

$$\begin{aligned} \operatorname{Re} \left(\frac{c^2 z^2 - \chi_c}{z^2 - 1} \right) &= \frac{\chi_c (t-x)(t+x) + \chi_c}{2(t^2 - 1)x^2 + (t^2 + 1)^2 + x^4} \\ &\quad + \frac{c^2 (t^4 + t^2(2x^2 + 1) + x^4 - x^2)}{2(t^2 - 1)x^2 + (t^2 + 1)^2 + x^4}. \end{aligned}$$

We call

$$j(x) = \operatorname{Re} \left(\frac{c^2 z^2 - \chi_c}{z^2 - 1} \right). \quad (23)$$

Then, it is easy to see that

$$j'(x) = \frac{2x(c^2 - \chi_c) \left(3t^4 + 2t^2(x^2 + 1) - (x^2 - 1)^2 \right)}{\left(2(t^2 - 1)x^2 + (t^2 + 1)^2 + x^4 \right)^2}.$$

By (9), we deduce that j' has the same sign as $3t^4 + 2t^2(x^2 + 1) - (x^2 - 1)^2$. Let us introduce the auxiliary variable $y = x^2$ and introduce the function

$$k(y) = 3t^4 + 2t^2(y + 1) - (y - 1)^2.$$

Then, expanding in y , we find

$$k(y) = 3t^4 + (2t^2 + 2)y + 2t^2 - y^2 - 1.$$

k is a polynomial of order 2 with negative dominant coefficient. Moreover, it is easy to see that its roots are given by

$$1 + t^2 \pm 2\sqrt{t^4 + t^2}.$$

Notably, the smallest root is always smaller than 1 and the largest root is always larger than 1. Hence, for $y \geq 1$ (which is equivalent to $x \geq 1$ since we restrict to positive x), k is firstly positive and then negative. We deduce that on $(1, \infty)$, j is firstly increasing and then decreasing. Hence, we deduce that for any $x \in (1, \infty)$, we have

$$j(x) \geq \min(j(1), j(+\infty)) = \min\left(\frac{c^2(t^2 + 3) + \chi_c}{t^2 + 4}, c^2\right).$$

Notably, for any $t \geq 0$, we have

$$j(x) \geq \frac{3c^2}{4}.$$

Hence, going back to (23), we deduce that for $t \geq 0$ and any $x \geq 1$, we have

$$\operatorname{Re}\left(\frac{c^2 z^2 - \chi_c}{z^2 - 1}\right) \geq \frac{3c^2}{4}.$$

Hence, for the moment, using (21), (22) and the above inequality, we have that for any $x \geq 1$ and any $t > 0$,

$$\begin{aligned} h'(t) &\geq \int_3^\infty |\partial_t \psi_c(z)|^2 dx + \frac{3c^2}{4} \int_3^\infty |\psi_c(z)|^2 dx + \int_3^\infty \operatorname{Re}\left(\frac{2z}{z^2 - 1} \partial_x \psi_c(z) \overline{\psi_c(z)}\right) dx \\ &\quad + 2\left(\frac{3}{8} - sc\right) \int_3^\infty \operatorname{Re}\left(\overline{\psi_c(z)} \partial_t \psi_c(z)\right) dx. \end{aligned}$$

Now, we use the Cauchy-Riemann relations and the triangular inequality to deduce that

$$\begin{aligned} h'(t) &\geq \int_3^\infty |\partial_x \psi_c(z)|^2 dx + \frac{3c^2}{4} \int_3^\infty |\psi_c(z)|^2 dx - \int_3^\infty \left| \frac{2z}{z^2 - 1} \right| |\partial_x \psi_c(z)| |\overline{\psi_c(z)}| dx \\ &\quad + 2\left(\frac{3}{8} - sc\right) \int_3^\infty \operatorname{Re}\left(\overline{\psi_c(z)} \partial_t \psi_c(z)\right) dx. \end{aligned} \tag{24}$$

An explicit computation gives that

$$\left| \frac{2z}{1 - z^2} \right|^2 = \frac{4(t^2 + x^2)}{t^4 + 2t^2(x^2 + 1) + (x^2 - 1)^2}.$$

Setting $u = t^2$, we introduce the auxiliary function

$$l(u) = \frac{4(u + x^2)}{u^2 + 2u(x^2 + 1) + (x^2 - 1)^2}.$$

Its derivative is given by

$$l'(u) = -\frac{4\left((u + x^2)^2 + 4x^2 - 1\right)}{\left(u^2 + 2u(x^2 + 1) + (x^2 - 1)^2\right)^2}.$$

It is clear that this quantity is always negative if $x > 1$. Hence, we deduce that for $x > 1$,

$$l(u) \leq l(0) = \frac{4x^2}{(x^2 - 1)^2}.$$

It is clear that the above quantity is decreasing on $(1, \infty)$. Hence, we deduce that for any $t \geq 0$ and any $x \geq 3$,

$$\left| \frac{2z}{1 - z^2} \right|^2 \leq \frac{9}{16}.$$

Hence, from (24) and the above inequality, we deduce that for any $t \geq 0$,

$$\begin{aligned} h'(t) &\geq \int_3^\infty |\partial_x \psi_c(z)|^2 dx + \frac{3c^2}{4} \int_3^\infty |\psi_c(z)|^2 dx - \frac{3}{4} \int_3^\infty |\partial_x \psi_c(z)| |\overline{\psi_c(z)}| dx \\ &\quad + \left(\frac{3}{4} - 2sc \right) \int_3^\infty \operatorname{Re} \left(\overline{\psi_c(z)} \partial_t \psi_c(z) \right) dx. \end{aligned}$$

Since c is large enough such that $\frac{3}{4} - 2sc < 0$, we deduce by using the Cauchy-Riemann relations and the Cauchy-Schwarz inequality that

$$h'(t) \geq \int_3^\infty |\partial_x \psi_c(z)|^2 dx + \frac{3c^2}{4} \int_3^\infty |\psi_c(z)|^2 dx - 2sc \sqrt{\int_3^\infty |\psi_c(z)|^2 dx} \sqrt{\int_3^\infty |\partial_x \psi_c(z)|^2 dx}.$$

This quantity is always non-negative as soon as s is chosen small enough independently on c (for instance, $s = \frac{\sqrt{3}}{2}$), so that we can deduce that $h'(t) \geq 0$ on $(0, \infty)$. This means that h is increasing on $(0, \infty)$. Since h has the same sign as \tilde{g} , that $\tilde{g}(0) < 0$ and $\tilde{g}(t) \rightarrow 0$ as $t \rightarrow \infty$, it means that \tilde{g} is always non-positive. Hence, g' is also always non-positive and g is decreasing, which is what we want. \blacksquare

Now we estimate the denominator.

Lemma 2.6 *There exist $K(T) > 0$ and $C(T) > 0$ depending only on T such that for any $c \geq K(T)$, we have*

$$\int_{\mathbb{R}} |u(T, x)|^2 dx \geq C(T) |\psi_c(1)|^2. \quad (25)$$

Proof of Lemma 2.6.

Using (16) and the Plancherel Theorem, we have

$$\begin{aligned} \int_{\mathbb{R}} |u(T, x)|^2 dx &= \frac{2\pi e^{-2cT}}{c\lambda_c^2} \int_{-1}^1 |\psi_c(\xi)|^2 e^{-2cT\xi} d\xi \\ &\geq \frac{2\pi e^{-2cT}}{c\lambda_c^2} \int_{-1}^0 |\psi_c(\xi)|^2 e^{-2cT\xi} d\xi. \end{aligned}$$

We introduce the auxiliary function f defined on $(-1, 0)$ given by

$$f(\xi) = \psi_c(\xi) e^{-cT\xi}.$$

We remark that

$$f'(\xi) = (\psi_c'(\xi) - cT\psi_c(\xi)) e^{-cT\xi}.$$

Using (11) at point $x = -1$ and $t = 0$, we know that $\psi'_c(-1) = \frac{c^2 - \chi_c}{2} \psi_c(-1)$. Hence, we have

$$f'(-1) = \left(\frac{c^2 - \chi_c}{2} - cT \right) \psi_c(-1) e^{-cT\xi}.$$

Moreover, using (10) and the fact that for any $c > 0$, $\psi_c(1) > 0$ by [41, (7.62)], we deduce that for c larger than a constant depending only on T , $f'(-1) > 0$, so that $f' > 0$ on a neighbourhood of -1 (depending on c). If $f' > 0$ on $(-1, 0)$, we call $\xi_0 = 0$. Otherwise, let us call ξ_0 the smallest point of $(-1, 0)$ where $f'(\xi) = 0$, i.e. the first point ξ_0 verifying

$$\psi'_c(\xi_0) = cT\psi_c(\xi_0). \quad (26)$$

ξ_0 is well-defined since f' is analytic on \mathbb{C} , so it has a finite number of zeros on $(-1, 0)$. It is clear that at this point, one must have $f''(\xi_0) \geq 0$. Using (26), if we compute $f''(\xi_0)$, we obtain

$$f''(\xi_0) = (\psi''_c(\xi_0) - 2cT\psi'_c(\xi_0) + c^2T^2\psi_c(\xi_0)) e^{-cT\xi_0} = (\psi''_c(\xi_0) - c^2T^2\psi_c(\xi_0)) e^{-cT\xi_0}.$$

Using (11) together with (26) in the above expression, we obtain that

$$\begin{aligned} (1 - \xi_0^2) f''(\xi_0) e^{cT\xi_0} &= (c^2\xi_0^2 - \chi_c - (1 - \xi_0^2) c^2T^2\xi_0) \psi_c(\xi_0) + 2\xi_0\psi'_c(\xi_0) \\ &= (c^2\xi_0^2 - \chi_c - (1 - \xi_0^2) c^2T^2 + 2cT\xi_0) \psi_c(\xi_0). \end{aligned}$$

The smallest root of the polynomial in (in the variable ξ_0) is given by

$$\xi_1 = \frac{-cT - \sqrt{c^4T^4 + c^4T^2 + c^2T^2\chi_c + c^2T^2 + c^2\chi_c}}{c^2T^2 + c^2}.$$

Estimate (10) together with easy computations show that $\xi_1 \rightarrow \frac{-T}{\sqrt{1+T^2}}$ as $c \rightarrow \infty$. Hence, for c larger than some constant depending on T , since we must have $f''(\xi_0) \geq 0$, we are sure that $\xi_0 \geq -\frac{1}{2} - \frac{T}{2\sqrt{1+T^2}}$.

We have finally proved that for any $c \geq K(T)$ (where $K(T)$ depends only on T), f is increasing on $\left(-1, -\frac{1}{2} - \frac{T}{2\sqrt{1+T^2}}\right)$. We deduce that for $c \geq K(T)$,

$$\begin{aligned} \int_{\mathbb{R}} |u(T, x)|^2 dx &\geq \frac{2\pi e^{-2cT}}{c\lambda_c^2} \int_{-1}^{-\frac{1}{2} - \frac{T}{2\sqrt{1+T^2}}} |\psi_c(\xi)|^2 e^{-2cT\xi} d\xi \\ &\geq \frac{2\pi e^{-2cT}}{c\lambda_c^2} \left(\frac{1}{2} - \frac{T}{2\sqrt{1+T^2}} \right) |\psi_c(-1)|^2 e^{2cT}. \end{aligned}$$

By using (5), (8), and the parity of ψ_c , the conclusion easily follows. ■

Proof of Theorem 1.1.

We are now able to conclude. Fix some $T > 0$. From (18), (19) and (25), we deduce that $K(T) > 0$ and $C(T) > 0$ depending only on T such that for any $c \geq K(T)$, we have

$$Q(c, T) \leq C'(T) \frac{(1 - \mu_c)}{|\psi_c(1)|^2}.$$

Hence, using (8) together (12), we deduce that for $c \geq K(T)$ and some constant $C''(T) > 0$ depending only on T ,

$$Q(c, T) \leq 2C'(T) \frac{4\sqrt{\pi}c^{\frac{1}{2}}e^{-2cT}}{4\pi^{\frac{1}{2}}c^{\frac{3}{2}}e^{-2c}} \leq \frac{C''(T)}{c}.$$

This ends the proof of the non-observability result by making c go to ∞ in the case $\varepsilon = 3$.

Remark 2 *The family of initial conditions (and then the family of solutions) we use are complex-valued. It is then quite natural to try to find counter-examples in the case of real initial conditions and real-valued solutions. However, since the half-Laplace operator is a real Fourier multiplier, it can be proved that either $\operatorname{Re}(u)$ or $\operatorname{Im}(u)$ gives a real counterexample to inequality (14). Indeed, assume that we decompose the initial condition u^0 in real and imaginary part as*

$$u^0(x) = f^0(x) + ig^0(x).$$

Then, since $(-\Delta)^{\frac{1}{2}}$ is a real Fourier multiplier, one easily see that in any time $t > 0$,

$$u(t, x) = f(t, x) + ig(t, x),$$

where f is the solution to (13) with initial condition f^0 and g is the solution to (13) with initial condition g^0 . Hence, the quotient (18) can be rewritten as

$$Q(c, T) = \frac{\int_0^T \left(\|f(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 + \|g(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 \right) dt}{\|f(T, \cdot)\|_{L^2(\mathbb{R})}^2 + \|g(T, \cdot)\|_{L^2(\mathbb{R})}^2}. \quad (27)$$

Our goal is to prove that either

$$\frac{\int_0^T \left(\|f(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 \right) dt}{\|f(T, \cdot)\|_{L^2(\mathbb{R})}^2}$$

or

$$\frac{\int_0^T \left(\|g(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 \right) dt}{\|g(T, \cdot)\|_{L^2(\mathbb{R})}^2}$$

has a subsequence that goes to 0 as $c \rightarrow \infty$. By positivity and by passing to the inverse, it is enough to prove that either

$$\operatorname{Inv}Q_r(c) = \frac{\|f(T, \cdot)\|_{L^2(\mathbb{R})}^2}{\int_0^T \left(\|f(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 + \|g(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 \right) dt}$$

or

$$\operatorname{Inv}Q_i(c) = \frac{\|g(T, \cdot)\|_{L^2(\mathbb{R})}^2}{\int_0^T \left(\|f(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 + \|g(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-3, 3])}^2 \right) dt}$$

has a subsequence that goes to ∞ as $c \rightarrow \infty$. If it was not the case, it would mean that both sequences are bounded and so is $\operatorname{Inv}Q_r(c) + \operatorname{Inv}Q_i(c)$. This is impossible since this quantity is supposed to go to $+\infty$: $\operatorname{Inv}Q_r(c) + \operatorname{Inv}Q_i(c) = \frac{1}{Q(c, T)}$ where $Q(c, T)$ is given in (27) and goes to 0.

Second step: going back to $\varepsilon > 0$.

Let us call $\varepsilon' = \frac{\varepsilon}{3}$. We choose as an initial condition

$$u_{\varepsilon'}^0(x) = \psi_{\varepsilon'c} \left(\frac{x}{\varepsilon'} \right) e^{icx}.$$

Similar computations as in the proof of Lemma 2.4 show that the solution $u_{\varepsilon'}$ of (13) with initial condition $u_{\varepsilon'}^0$ is given by

$$u_{\varepsilon'}(t, x) = e^{ic(x+it)} \psi_{\varepsilon'c} \left(\frac{x+it}{\varepsilon'} \right).$$

Let us look at the new quotient

$$Q_\varepsilon = \frac{\int_0^T \|u_{\varepsilon'}(t, \cdot)\|_{L^2(\mathbb{R} \setminus [-\varepsilon, \varepsilon])}^2 dt}{\|u_{\varepsilon'}(T, \cdot)\|_{L^2(\mathbb{R})}^2}.$$

The change of variable in space $x' = \frac{x}{\varepsilon'}$ and in time $t' = \frac{t}{\varepsilon'}$ (in the numerator) gives

$$Q_\varepsilon(c, T) = \varepsilon' \frac{\int_0^{\frac{T}{\varepsilon'}} e^{-2\varepsilon' ct} \int_{\mathbb{R} \setminus [-3, 3]} |\psi_{\varepsilon' c}(x' + it)|^2 dx' dt'}{e^{-2(c\varepsilon')(\frac{T}{\varepsilon'})} \int_{\mathbb{R}} |\psi_{\varepsilon' c}(x' + i\frac{T}{\varepsilon'})|^2 dx' dt'} = \varepsilon' Q\left(\varepsilon' c, \frac{T}{\varepsilon'}\right),$$

where Q is the quotient defined in (18). Hence, we are exactly in the same situation as in the case $\varepsilon = 3$, except that c is replaced by $\varepsilon' c$ and that T is replaced by T/ε' . We deduce that according to (19), (25), and the computations made for Q ,

$$Q_\varepsilon \leq \varepsilon' \frac{(1 - \mu_{\varepsilon' c})}{C\left(\frac{T}{\varepsilon'}\right)} |\psi_{\varepsilon' c}(1)|^2 \leq \frac{C(T, \varepsilon')}{c},$$

for some constant $C(T, \varepsilon')$ depending only on T and ε' . Since ε' does not depend on c , we also deduce that $Q_\varepsilon \rightarrow 0$ as $c \rightarrow \infty$, and the proof is completed. \blacksquare

3 Proof of Theorem 1.2

We only give the main ingredients, since the proof is very close to the one of Theorem 1.1. Let $T > 0$. As for the half-heat equation (1), we can restrict our study to disprove the null-controllability of (2) on the control set $\Omega = \mathbb{R} \times (\mathbb{R} \setminus [-3, 3])$. As for the half-heat equation, the null-controllability of (2) at time $T > 0$ is equivalent to the following property: there exists $C(T) > 0$ such that for any $v_0 \in L^2(\mathbb{R}^2)$, the solution v of

$$\begin{aligned} \partial_t v(t, x, y) - \partial_{xx}^2 v(t, x, y) - x^2 \partial_{yy}^2 v(t, x, y) &= 0 \text{ in } (0, T) \times \mathbb{R}^2, \\ v(0, x, y) &= v^0(x, y) \text{ in } \mathbb{R}^2 \end{aligned} \quad (28)$$

verifies

$$\int_{\mathbb{R}} \int_{\mathbb{R}} |v(T, \cdot)|^2 dy dx \leq C(T) \int_0^T \int_{\mathbb{R}} \int_{\mathbb{R} \setminus [-3, 3]} |v(t, x, y)|^2 dy dx dt. \quad (29)$$

If we consider the Fourier transform in the second variable y that we still call $\widehat{\cdot}$, we obtain

$$\begin{aligned} \partial_t \widehat{v}(t, x, \xi) - \partial_{xx}^2 \widehat{v}(t, x, \xi) + x^2 |\xi|^2 v(t, x, y) &= 0 \text{ in } (0, T) \times \mathbb{R}^2, \\ \widehat{v}(0, x, \xi) &= \widehat{v}^0(x, \xi) \text{ in } \mathbb{R}^2. \end{aligned}$$

The elliptic operator $-\partial_{xx}^2 + x^2 |\xi|^2$ is exactly the harmonic oscillator. Notably, the first eigenfunction is given by the first Hermite function, correctly rescaled, namely $x \mapsto e^{-\frac{|\xi|x^2}{2}}$. Hence, if we consider the initial condition given in the Fourier variable corresponding to y by

$$\widehat{v}^0(x, \xi) = \frac{2\pi}{c\lambda_c} e^{-\frac{x^2|\xi|}{2}} \psi_c\left(\frac{\xi - c}{c}\right) 1_{[-c, c]}(\xi - c),$$

Straightforward computations similar to the proof of Lemma (2.4) show that the corresponding solution of (28) is given by

$$v(t, x, y) = e^{-c\left(t + \frac{x^2}{2}\right) + icy} \psi_c\left(y + i\left(t + \frac{x^2}{2}\right)\right). \quad (30)$$

Hence $v(t, x, y) = u\left(t + \frac{x^2}{2}, y\right)$, where u is the solution of (13) used in Section 2. It is now quite straightforward to conclude. Indeed, according to the inequality (29) that we want to disprove, we introduce the quotient

$$Q'(c, T) = \frac{\int_0^T \int_{\mathbb{R}} \int_{\mathbb{R} \setminus [-3, 3]} |v(t, x, y)|^2 dy dx dt}{\int_{\mathbb{R}} \int_{\mathbb{R}} |v(T, x, y)|^2 dy dx}. \quad (31)$$

Let us look at the numerator. Using (30), (15) and (19), we have

$$\begin{aligned} \int_0^T \int_{\mathbb{R}} \int_{\mathbb{R} \setminus [-3, 3]} |v(t, x, y)|^2 dy dx dt &\leq T \int_{\mathbb{R}} \frac{1}{\left(1 + \frac{x^2}{2}\right)^{\frac{3}{4}}} (1 - \mu_c) dx \\ &\leq T \frac{\sqrt{2\pi} \Gamma\left(\frac{1}{4}\right)}{\Gamma\left(\frac{3}{4}\right)} (1 - \mu_c). \end{aligned}$$

Concerning the denominator, we have by (30), (15) and (25) that

$$\int_{\mathbb{R}} \int_{\mathbb{R}} |v(T, x, y)|^2 dy dx = \left(\int_{\mathbb{R}} e^{-cx^2} dx \right) \int_{\mathbb{R}} |u(T, y)|^2 dy \geq C(T) \frac{|\psi_c(1)|^2}{\sqrt{c}}.$$

Hence, using the same computations as for u in Section 2 and going back to expression (31), we deduce that for some constant $C'(T)$ depending only on T , for any $c > 0$ large enough, we have

$$Q'(c, T) \leq \frac{C'(T)\sqrt{c}}{c} \leq \frac{C'(T)}{\sqrt{c}}.$$

Hence, $Q'(c, T) \rightarrow 0$ as $c \rightarrow \infty$, which gives the desired non-controllability result. ■

4 Conclusion

In this article, we explained how we can use the PSWF in order to obtain negative controllability results for the half-heat equation on the whole line \mathbb{R} and the Grushin plane on the whole plane \mathbb{R}^2 . Since PSWF are functions that are naturally band-limited and that concentrate very strongly on $(-1, 1)$, they are quite natural candidates as initial conditions in order to disprove observability controllability. Our hope is that this natural idea can be exploited in order to derive other non-controllability results for weakly diffusive equations on general geometries. Using the results given in [45], we hope to extend our results in the case of the whole space \mathbb{R}^n , $n \geq 2$. A more ambitious goal would be the following. If we consider some smooth Riemannian manifold M (that can be unbounded), can we use some generalized PSWF that saturate some Logvinenko-Sereda uncertainty principle in order to obtain non-null controllability results for the half-heat equation on M ? Now, if we consider a non-compact complete singular manifold for instance with an interior singularity that is an hypersurface, is it possible to use arguments similar to the one developed in Section 1.2 to derive some non-controllability results for the corresponding hypoelliptic diffusion?

However, one major limitation is that our study relies strongly on what Slepian calls in [46] “the lucky accident”: the integral operator F_c commutes with the differential operator L_c . In some particular cases, such a lucky accident still happens (notably in \mathbb{R}^n for concentration on a ball, see [45]). It seems that in more complex geometries, one cannot expect to exhibit some adequate differential operator L_c , making impossible to reproduce the proof given here.

Acknowledgements

The author would also like to thank Boris Andreianov and Luc Molinet for having suggested the strategy of Remark 2. The author would like to thank Morgan Morancey and Dario Prandi for

very stimulating and numerous discussions on the topic of this article. The author would also like to thank Sylvain Ervedoza for having pointed out to the author the existence and some properties of the PSWF. To finish, the author would like to thank Luc Miller for its brilliant presentation and very interesting discussions during the congress “Control of Distributed Parameter Systems” (Bordeaux, summer 2017), that have attracted the attention of the author to the interest of the use of uncertainty principles in controllability theory and notably to the PSWF.

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