



UNIVERSITÄT
PADERBORN

Institut für Mathematik, Universität Paderborn

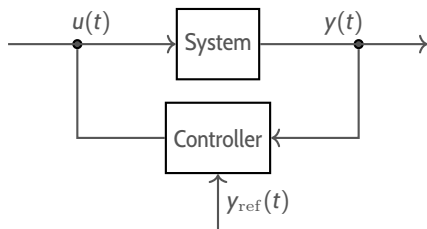
FUNNEL CONTROL FOR THE FOKKER-PLANCK EQUATION

Thomas Berger

Oselot, July 2, 2020



Control objective



$$\begin{aligned} \dot{x}(t) &= f(t, x(t), u(t)), & x(t) &\in X \\ y(t) &= h(x(t)) \end{aligned}$$

- **Goal:** simple controller, so that “ $y(t)$ tracks $y_{\text{ref}}(t)$ ”
- only uses $y(t)$, no knowledge of $x(t) \in X$ or system parameters

High-gain adaptive control

Consider $\dot{y}(t) = F(T(y)(t)) + Gu(t)$, $G > 0$, $T : C \rightarrow L_{loc}^{\infty}$ BIBO stable
classical (non-adaptive) high-gain controller

$$u(t) = -ky(t), \quad k > 0 \text{ suff. large} \implies y(t) \rightarrow 0$$

Drawbacks: k may be unnecessary large; restricted to linear systems

High-gain adaptive control

Consider $\dot{y}(t) = F(T(y)(t)) + Gu(t)$, $G > 0$, $T : C \rightarrow L_{loc}^{\infty}$ BIBO stable
classical (non-adaptive) high-gain controller

$$u(t) = -ky(t), \quad k > 0 \text{ suff. large} \implies y(t) \rightarrow 0$$

Drawbacks: k may be unnecessary large; restricted to linear systems

adaptive high-gain control (since approx. 1983)

$$u(t) = -k(t)y(t), \quad \dot{k}(t) = \|y(t)\|^2$$

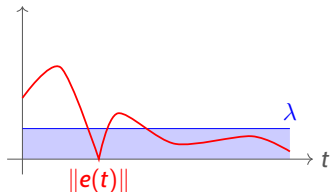
[BYRNES, ILCHMANN, LOGEMANN, MAREELS, MÅRTENSSON, MORSE, NUSSBAUM, OWENS, PRÄTZEL-WOLTERS, WILLEMS, ...]

Drawbacks: $k(t)$ mon. increasing; restricted to linear systems

adaptive λ -tracker (since approx. 1994)

$$u(t) = -k(t) \underbrace{(y(t) - y_{\text{ref}}(t))}_{=: e(t)},$$

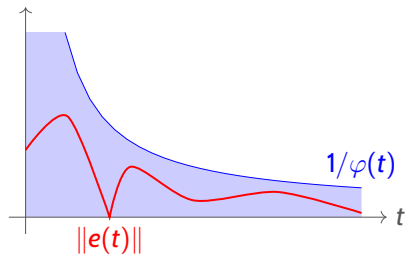
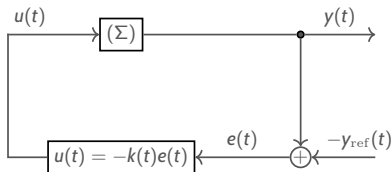
$$\dot{k}(t) = \begin{cases} \frac{\max\{\|e(t)\| - \lambda, 0\}}{\|e(t)\|}, & e(t) \neq 0, \\ 0, & e(t) = 0 \end{cases}$$



[ALLGÖWER, ASHMAN, BULLINGER, ILCHMANN, LOGEMANN, RYAN, SANGWIN, ...]

Drawbacks: $k(t)$ mon. increasing; transient behavior not controlled

Funnel control



$$(\Sigma) : \dot{y}(t) = F(T(y)(t)) + Gu(t)$$

$$k(t) = \frac{1}{1 - \varphi(t)^2 \|e(t)\|^2}$$

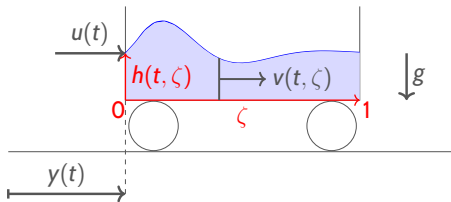
[ILCHMANN, RYAN, SANGWIN '02]:
Feasible, if $T : C \rightarrow L_{\text{loc}}^{\infty}$ is

- causal and loc. Lipschitz
- BIBO stable

Funnel control for ∞ -dimensional systems

- systems which have a relative degree: [ILCHMANN, SELIG, TRUNK '16], [B., PUCHE, SCHWENNINGER '20]
- moving water tank [B., PUCHE, SCHWENNINGER '19]

$$\begin{aligned} \partial_t z_1 &= -h_0 \partial_\zeta z_2, \\ \partial_t z_2 &= -g \partial_\zeta z_1 - \mu z_2 - \ddot{y}, \\ z_2(t, 0) &= z_2(t, 1) = 0 \end{aligned}$$



$$\begin{aligned} \ddot{y}(t) &= \frac{g}{2m_T} (z_1(t, 1) - z_1(t, 0)) (2h_0 + z_1(t, 1) + z_1(t, 0)) \\ &+ \frac{\mu h_0}{m_T} \int_0^1 z_2(t, \zeta) d\zeta + \frac{\mu}{m_T} \int_0^1 z_1(t, \zeta) z_2(t, \zeta) d\zeta + \frac{u(t)}{m_T} \end{aligned}$$

Funnel control for ∞ -dimensional systems

- boundary controlled heat equation [REIS, SELIG '15]

$$\begin{aligned} \partial_t x(t) &= \Delta x(t), & u(t) &= (\nu^\top \cdot \nabla x(t))|_{\partial\Omega}, \\ y(t) &= \int_{\partial\Omega} (x(t))(\zeta) \, d\zeta \end{aligned}$$

- general class of boundary control systems based on m -dissipative operators [PUCHE, REIS, SCHWENNINGER '18, PUCHE '19]

$$\begin{aligned} \dot{x}(t) &= \mathfrak{A}x(t), & x(0) &= x_0 \in \mathcal{D}(\mathfrak{A}) \subseteq X, \\ u(t) &= \mathfrak{B}x(t), & y(t) &= \mathfrak{C}x(t) \end{aligned}$$

e.g. lossy transmission line, wave equations, diffusion equation

Funnel control for ∞ -dimensional systems

- monodomain equations [B., BREITEN, PUCHE, REIS '19] – model for the electric activity of the human heart to describe defibrillation processes

$$\begin{aligned}\partial_t v(t) &= \nabla \cdot (D \nabla v(t)) + p_3(v)(t) - w(t) + I_{s,i}(t) + B I_{s,e}(t), \\ \partial_t w(t) &= c_5 v(t) - c_4 w(t), \\ y(t) &= B' v(t)\end{aligned}$$

where $p_3(v) = -c_1 v + c_2 v^2 - c_3 v^3$,

allows for distributed control/observation with $B \in \mathcal{L}(\mathbb{R}, L^2(\Omega))$ and boundary control/observation with $B \in \mathcal{L}(\mathbb{R}, W^{1,2}(\Omega)')$

Itô stochastic differential equation

$$dX_t = b(t, X_t, u(t))dt + \sigma(t, X_t, u(t))dW_t, \quad X(t=0) = X_0,$$

- $X_t : \Omega \rightarrow \mathbb{R}^n$ – random vectors
- Ω – sample space of a probability space (Ω, \mathcal{F}, P)
- $(W_t)_{t \geq 0}$ – d -dimensional Wiener process with zero mean value and unit variance
- $b : \mathbb{R}_{\geq 0} \times \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$ – drift function
- $\sigma : \mathbb{R}_{\geq 0} \times \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^{n \times d}$ – covariance matrix
- $u : \mathbb{R}_{\geq 0} \rightarrow \mathbb{R}^m$ – the control input

Fokker-Planck equation

→ models evolution of probability density p associated with process $(X_t)_{t \geq 0}$

$$\begin{aligned} \frac{\partial p}{\partial t}(t, x) &= - \sum_{i=1}^n \frac{\partial}{\partial x_i} (b_i(t, x, u(t))p(t, x)) \\ &\quad + \sum_{i,j=1}^n \frac{\partial^2}{\partial x_i \partial x_j} (C_{ij}(t, x, u(t))p(t, x)), \quad \text{in } (0, \infty) \times \mathbb{R}^n, \\ p(0, x) &= p_0(x), \quad \text{in } \mathbb{R}^n, \end{aligned}$$

$$\text{where } C(t, x, u) = \frac{1}{2} \sigma(t, x, u) \sigma(t, x, u)^\top,$$

Fokker-Planck equation

→ models evolution of probability density p associated with process $(X_t)_{t \geq 0}$

$$\begin{aligned} \frac{\partial p}{\partial t}(t, x) &= - \sum_{i=1}^n \frac{\partial}{\partial x_i} (b_i(t, x, u(t))p(t, x)) \\ &\quad + \sum_{i,j=1}^n \frac{\partial^2}{\partial x_i \partial x_j} (C_{ij}(t, x, u(t))p(t, x)), \quad \text{in } (0, \infty) \times \mathbb{R}^n, \\ p(0, x) &= p_0(x), \quad \text{in } \mathbb{R}^n, \end{aligned}$$

$$\text{where } C(t, x, u) = \frac{1}{2} \sigma(t, x, u) \sigma(t, x, u)^\top,$$

$$\text{Solution properties: } p(t, x) \geq 0 \quad \wedge \quad \int_{\mathbb{R}^n} p(t, x) dx = 1$$

The Ornstein-Uhlenbeck process

→ describes the motion of a massive Brownian particle under the influence of friction; applications in neurobiology and finance

$$b(t, x, u) = u - \gamma x, \quad \sigma(t, x, u) = \sigma > 0, \quad \gamma > 0$$

The Ornstein-Uhlenbeck process

→ describes the motion of a massive Brownian particle under the influence of friction; applications in neurobiology and finance

$$b(t, x, u) = u - \gamma x, \quad \sigma(t, x, u) = \sigma > 0, \quad \gamma > 0$$

$$\begin{aligned} \frac{\partial p}{\partial t}(t, x) &= c \frac{\partial^2 p}{\partial x^2}(t, x) + \gamma \frac{\partial}{\partial x}(x p(t, x)) - u(t) \frac{\partial p}{\partial x}(t, x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R} \end{aligned}$$

The Ornstein-Uhlenbeck process

→ describes the motion of a massive Brownian particle under the influence of friction; applications in neurobiology and finance

$$b(t, x, u) = u - \gamma x, \quad \sigma(t, x, u) = \sigma > 0, \quad \gamma > 0$$

$$\frac{\partial p}{\partial t}(t, x) = c \frac{\partial^2 p}{\partial x^2}(t, x) + \gamma \frac{\partial}{\partial x}(x p(t, x)) - u(t) \frac{\partial p}{\partial x}(t, x), \quad \text{in } (0, \infty) \times \mathbb{R},$$
$$p(0, x) = p_0(x), \quad \text{in } \mathbb{R}$$

$$y(t) = E[X_t] = \int_{-\infty}^{\infty} x p(t, x) dx$$

- $y(t)$ is assumed to be available for control purposes for $t \geq 0$
- approximate by data-driven methods, e.g. Monte Carlo integration

Comparison with the literature

recent results available by [BREITEN, KUNISCH, PFEIFFER '18], [HOSFELD, JACOB, SCHWENNINGER '20] consider

$$\begin{aligned}\frac{\partial p}{\partial t}(t, x) &= c\Delta p(t, x) + \nabla \cdot (p(t, x)\nabla V(t, x)), & \text{in } (0, \infty) \times \Omega, \\ 0 &= \nu^\top \cdot (c\nabla p(t, x) + p(t, x)\nabla V(t, x)), & \text{in } (0, \infty) \times \partial\Omega, \\ p(0, x) &= p_0(x), & \text{in } \Omega\end{aligned}$$

Comparison with the literature

recent results available by [BREITEN, KUNISCH, PFEIFFER '18], [HOSFELD, JACOB, SCHWENNINGER '20] consider

$$\begin{aligned} \frac{\partial p}{\partial t}(t, x) &= c\Delta p(t, x) + \nabla \cdot (p(t, x)\nabla V(t, x)), & \text{in } (0, \infty) \times \Omega, \\ 0 &= \nu^\top \cdot (c\nabla p(t, x) + p(t, x)\nabla V(t, x)), & \text{in } (0, \infty) \times \partial\Omega, \\ p(0, x) &= p_0(x), & \text{in } \Omega \end{aligned}$$

$$\Omega \subset \mathbb{R}^n \text{ bounded domain} \iff \Omega = \mathbb{R},$$

$$V(t, x) = W(x) + M(u(t))(x), \iff W(x) = \frac{\gamma x^2}{2},$$

$$W \in W^{2, \infty}(\Omega)$$

The Fokker-Planck operator

$$\phi(x) := \frac{\gamma x^2}{2c}, \quad H := L^2(\mathbb{R}; e^{-\phi}) \quad \text{and} \quad V := W^{1,2}(\mathbb{R}; e^{-\phi})$$

The Fokker-Planck operator

$$\phi(x) := \frac{\gamma x^2}{2c}, \quad H := L^2(\mathbb{R}; e^{-\phi}) \quad \text{and} \quad V := W^{1,2}(\mathbb{R}; e^{-\phi})$$

→ use form methods, cf. [ARENDR ET AL. '15, LECTURE NOTES 18TH ISEM]

$$\alpha : V \times V \rightarrow \mathbb{R}, (v_1, v_2) \mapsto \langle v_1', v_2' \rangle_H$$

Proposition

$\exists! A : \mathcal{D}(A) \subset V \rightarrow H$ with

$$\mathcal{D}(A) = \{ v \in V \mid \exists u \in H \forall z \in V : \alpha(v, z) = \langle u, z \rangle_H \},$$

$$\forall v \in \mathcal{D}(A) \forall z \in V : \alpha(v, z) = \langle Av, z \rangle_H.$$

A is self-adjoint, positive, has compact resolvent

The Fokker-Planck operator

$$\phi(x) := \frac{\gamma x^2}{2c}, \quad H := L^2(\mathbb{R}; e^{-\phi}) \quad \text{and} \quad V := W^{1,2}(\mathbb{R}; e^{-\phi})$$

→ use form methods, cf. [ARENDR ET AL. '15, LECTURE NOTES 18TH ISEM]

$$\alpha : V \times V \rightarrow \mathbb{R}, (v_1, v_2) \mapsto \langle v_1', v_2' \rangle_H$$

Proposition

$\exists! A : \mathcal{D}(A) \subset V \rightarrow H$ with

$$\mathcal{D}(A) = \{ v \in V \mid \exists u \in H \forall z \in V : \alpha(v, z) = \langle u, z \rangle_H \},$$

$$\forall v \in \mathcal{D}(A) \forall z \in V : \alpha(v, z) = \langle Av, z \rangle_H.$$

A is self-adjoint, positive, has compact resolvent

Crucial ingredient: injection $j : V \rightarrow H$ is compact [JOHNSON '00]

The Fokker-Planck operator

Recall the Hermite polynomials defined by

$$H_n(x) = (-1)^n e^{x^2} \left(\frac{d^n}{dx^n} e^{-x^2} \right), \quad x \in \mathbb{R}, n \in \mathbb{N}_0$$

The Fokker-Planck operator

Recall the Hermite polynomials defined by

$$H_n(x) = (-1)^n e^{x^2} \left(\frac{d^n}{dx^n} e^{-x^2} \right), \quad x \in \mathbb{R}, n \in \mathbb{N}_0$$

- $\sigma(A) = \{ \lambda_j \mid j \in \mathbb{N}_0 \}$, $Av_j = \lambda_j v_j$,
 $\lambda_j = 2j\theta^2$, $v_j(x) = \alpha_j H_j(\theta x)$, $\alpha_j := \sqrt{\frac{\theta}{\sqrt{\pi} 2^j j!}}$, $\theta := \sqrt{\frac{\gamma}{2c}}$
- $(v_j)_{j \in \mathbb{N}_0}$ is complete orthonormal system in H , orthogonal system in V
- $v_j'(x) = \sqrt{\lambda_j} v_{j-1}(x)$,
- $\lim_{x \rightarrow \pm\infty} e^{-\phi(x)} v_j(x) v(x) = 0$ for all $v \in V$
 (proof via Barbălat's Lemma)

The Fokker-Planck operator

$$\mathfrak{H} := \left\{ e^{-\phi} f \mid f \in H \right\} = L^2(\mathbb{R}; e^{\phi}), \quad \mathfrak{V} := \left\{ e^{-\phi} f \mid f \in V \right\},$$

$$T : H \rightarrow \mathfrak{H}, f \mapsto e^{-\phi} f,$$

$$\langle z_1, z_2 \rangle_{\mathfrak{H}} := \langle T^{-1}(z_1), T^{-1}(z_2) \rangle_H = \langle e^{\phi} z_1, e^{\phi} z_2 \rangle_H,$$

$$\langle z_1, z_2 \rangle_{\mathfrak{V}} := \langle T^{-1}(z_1), T^{-1}(z_2) \rangle_V = \langle e^{\phi} z_1, e^{\phi} z_2 \rangle_H + \langle (e^{\phi} z_1)', (e^{\phi} z_2)' \rangle_H,$$

The Fokker-Planck operator

$$\mathfrak{H} := \left\{ e^{-\phi} f \mid f \in H \right\} = L^2(\mathbb{R}; e^{\phi}), \quad \mathfrak{V} := \left\{ e^{-\phi} f \mid f \in V \right\},$$

$$T : H \rightarrow \mathfrak{H}, f \mapsto e^{-\phi} f,$$

$$\langle z_1, z_2 \rangle_{\mathfrak{H}} := \langle T^{-1}(z_1), T^{-1}(z_2) \rangle_H = \langle e^{\phi} z_1, e^{\phi} z_2 \rangle_H,$$

$$\langle z_1, z_2 \rangle_{\mathfrak{V}} := \langle T^{-1}(z_1), T^{-1}(z_2) \rangle_V = \langle e^{\phi} z_1, e^{\phi} z_2 \rangle_H + \langle (e^{\phi} z_1)', (e^{\phi} z_2)' \rangle_H,$$

$$\alpha : \mathfrak{V} \times \mathfrak{V} \rightarrow \mathbb{R}, (z_1, z_2) \mapsto \alpha \left(T^{-1}(z_1), T^{-1}(z_2) \right) = \langle (e^{\phi} z_1)', (e^{\phi} z_2)' \rangle_H,$$

$$\mathfrak{A} := T \circ A \circ T^{-1} : \mathcal{D}(\mathfrak{A}) := T(\mathcal{D}(A)) \subset \mathfrak{V} \rightarrow \mathfrak{H}$$

The Fokker-Planck operator

$$\mathfrak{H} := \left\{ e^{-\phi} f \mid f \in H \right\} = L^2(\mathbb{R}; e^{\phi}), \quad \mathfrak{V} := \left\{ e^{-\phi} f \mid f \in V \right\},$$

$$T : H \rightarrow \mathfrak{H}, f \mapsto e^{-\phi} f,$$

$$\langle z_1, z_2 \rangle_{\mathfrak{H}} := \langle T^{-1}(z_1), T^{-1}(z_2) \rangle_H = \langle e^{\phi} z_1, e^{\phi} z_2 \rangle_H,$$

$$\langle z_1, z_2 \rangle_{\mathfrak{V}} := \langle T^{-1}(z_1), T^{-1}(z_2) \rangle_V = \langle e^{\phi} z_1, e^{\phi} z_2 \rangle_H + \langle (e^{\phi} z_1)', (e^{\phi} z_2)' \rangle_H,$$

$$\mathfrak{a} : \mathfrak{V} \times \mathfrak{V} \rightarrow \mathbb{R}, (z_1, z_2) \mapsto \mathfrak{a} \left(T^{-1}(z_1), T^{-1}(z_2) \right) = \langle (e^{\phi} z_1)', (e^{\phi} z_2)' \rangle_H,$$

$$\mathfrak{A} := T \circ A \circ T^{-1} : \mathcal{D}(\mathfrak{A}) := T(\mathcal{D}(A)) \subset \mathfrak{V} \rightarrow \mathfrak{H}$$

$$y = \mathfrak{A}v \iff \forall z \in V : \mathfrak{a}(T^{-1}(v), z) = \langle T^{-1}(y), z \rangle_H$$

$$\stackrel{w=T(z)}{\iff} \forall w \in \mathfrak{V} : \mathfrak{a}(v, w) = \langle y, w \rangle_{\mathfrak{H}}$$

The Fokker-Planck operator

The operator \mathfrak{A} satisfies

- $\sigma(\mathfrak{A}) = \sigma(A)$,
- z is an eigenfunction of \mathfrak{A} if, and only if, $e^\phi z$ is an eigenfunction of A ,
- $z_j := e^{-\phi} v_j$ defines a complete orthonormal system of eigenfunctions in \mathfrak{H} , orthogonal system in \mathfrak{V} ,
- $z_j'(x) = -\sqrt{\lambda_{j+1}} z_{j+1}(x)$,
- $\lim_{x \rightarrow \pm\infty} e^{\phi(x)} z_j(x) z(x) = 0$ for all $z \in \mathfrak{V}$

The Fokker-Planck operator

- Recall:
- $z \in \mathfrak{D} \iff e^\phi z, (e^\phi z)' \in H$
 - $z \in W^{1,2}(\mathbb{R}; e^\phi) \iff e^\phi z, e^\phi z' \in H$
 - $\|v\|_{\mathfrak{D}} = \sqrt{\|e^\phi v\|_H + \|(e^\phi v)'\|_H} \neq \|v\|_{W^{1,2}(\mathbb{R}; e^\phi)}$

The Fokker-Planck operator

- Recall:
- $z \in \mathfrak{V} \iff e^\phi z, (e^\phi z)' \in H$
 - $z \in W^{1,2}(\mathbb{R}; e^\phi) \iff e^\phi z, e^\phi z' \in H$
 - $\|v\|_{\mathfrak{V}} = \sqrt{\|e^\phi v\|_H + \|(e^\phi v)'\|_H} \neq \|v\|_{W^{1,2}(\mathbb{R}; e^\phi)}$

Proposition

- $\mathfrak{V} = W^{1,2}(\mathbb{R}; e^\phi)$
- $\|v\|_{W^{1,2}(\mathbb{R}; e^\phi)} \leq C \|v\|_{\mathfrak{V}}$

The Fokker-Planck operator

Now: $-c\mathfrak{A} := \text{Fokker-Planck operator}$

Motivation: for $v \in \mathfrak{V}$ such that $(e^\phi v)' \in V$:

$$-c\mathfrak{A}v = c \left(e^{-\phi} \left(e^\phi v \right)' \right)' = cv'' + c(\phi'v)', \quad c\phi'(x) = \gamma x$$

The Fokker-Planck operator

Now: $-c\mathfrak{A} := \text{Fokker-Planck operator}$

Motivation: for $v \in \mathfrak{V}$ such that $(e^\phi v)' \in V$:

$$-c\mathfrak{A}v = c \left(e^{-\phi} \left(e^\phi v \right)' \right)' = cv'' + c(\phi'v)', \quad c\phi'(x) = \gamma x$$

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R}, \end{aligned}$$

$$\mathfrak{B} : \mathfrak{V} \times \mathbb{R} \rightarrow \mathfrak{H}, (v, u) \mapsto u \cdot v'$$

Weak solutions

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R} \end{aligned}$$

for $u \in C([0, T])$, p is called *(weak) solution* on $[0, T]$, if

- $p \in L^2(0, T; \mathfrak{X}) \cap C([0, T]; \mathfrak{H})$, $\dot{p} \in L^2(0, T; \mathfrak{X}')$, $p(0) = p_0$,
- for all $v \in \mathfrak{X}$ and almost all $t \in [0, T]$ we have

$$\langle \dot{p}(t), v \rangle_{\mathfrak{H}} = -c\mathfrak{a}(p(t), v) - \langle \mathfrak{B}(p(t), u(t)), v \rangle_{\mathfrak{H}}$$

Weak solutions

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R} \end{aligned}$$

for $u \in C([0, T])$, p is called (*weak*) *solution* on $[0, T]$, if

- $p \in L^2(0, T; \mathfrak{X}) \cap C([0, T]; \mathfrak{H})$, $\dot{p} \in L^2(0, T; \mathfrak{X}')$, $p(0) = p_0$,
- for all $v \in \mathfrak{X}$ and almost all $t \in [0, T]$ we have

$$\langle \dot{p}(t), v \rangle_{\mathfrak{H}} = -c\mathfrak{a}(p(t), v) - \langle \mathfrak{B}(p(t), u(t)), v \rangle_{\mathfrak{H}}$$

Proposition

- $\int_{-\infty}^{\infty} p(t, x) dx = \int_{-\infty}^{\infty} p_0(x) dx$
- $p_0(\cdot) \geq 0 \implies p(t, \cdot) \geq 0$
- $\int_{-\infty}^{\infty} p_0(x) dx = 1$
 $\implies \int_{-\infty}^{\infty} (x - y(t))^2 p(t, x) dx = \frac{c}{\gamma} (1 + Ke^{-2\gamma t})$

Weak solutions

Sketch of proof: $\mu_i(t) := \langle p(t), z_i \rangle_{\mathcal{S}}$, $\mu_{-1}(t) := 0$ then

$$\begin{aligned}\dot{\mu}_i(t) &= -c\alpha(p(t), z_i) - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathcal{S}} \\ &= -c\lambda_i \mu_i(t) + \sqrt{\lambda_i} u(t) \mu_{i-1}(t)\end{aligned}$$

Weak solutions

Sketch of proof: $\mu_i(t) := \langle p(t), z_i \rangle_{\mathcal{S}}$, $\mu_{-1}(t) := 0$ then

$$\begin{aligned}\dot{\mu}_i(t) &= -c\alpha(p(t), z_i) - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathcal{S}} \\ &= -c\lambda_i\mu_i(t) + \sqrt{\lambda_i}u(t)\mu_{i-1}(t)\end{aligned}$$

$$\sigma(t)^2 := \int_{-\infty}^{\infty} (x - y(t))^2 p(t, x) dx = \int_{-\infty}^{\infty} x^2 p(t, x) dx - y(t)^2,$$

$$x^2 = \frac{1}{4\theta^2} \left(\frac{v_2(x)}{\alpha_2} + \frac{2v_0(x)}{\alpha_0} \right), \quad x \in \mathbb{R}$$

Weak solutions

Sketch of proof: $\mu_i(t) := \langle p(t), z_i \rangle_{\mathcal{S}}$, $\mu_{-1}(t) := 0$ then

$$\begin{aligned} \dot{\mu}_i(t) &= -c\alpha \langle p(t), z_i \rangle_{\mathcal{S}} - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathcal{S}} \\ &= -c\lambda_i \mu_i(t) + \sqrt{\lambda_i} u(t) \mu_{i-1}(t) \end{aligned}$$

$$\sigma(t)^2 := \int_{-\infty}^{\infty} (x - y(t))^2 p(t, x) dx = \int_{-\infty}^{\infty} x^2 p(t, x) dx - y(t)^2,$$

$$x^2 = \frac{1}{4\theta^2} \left(\frac{v_2(x)}{\alpha_2} + \frac{2v_0(x)}{\alpha_0} \right), \quad x \in \mathbb{R}$$

$$\Rightarrow \sigma(t)^2 = \frac{c}{\gamma} \left(1 + \frac{\mu_2(t)}{2\alpha_2} - \frac{\mu_1(t)^2}{2\alpha_1^2} \right) =: \frac{c}{\gamma} (1 + g(t))$$

Weak solutions

Sketch of proof: $\mu_i(t) := \langle p(t), z_i \rangle_{\mathcal{S}}$, $\mu_{-1}(t) := 0$ then

$$\begin{aligned} \dot{\mu}_i(t) &= -c\alpha(p(t), z_i) - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathcal{S}} \\ &= -c\lambda_i \mu_i(t) + \sqrt{\lambda_i} u(t) \mu_{i-1}(t) \end{aligned}$$

$$\sigma(t)^2 := \int_{-\infty}^{\infty} (x - y(t))^2 p(t, x) dx = \int_{-\infty}^{\infty} x^2 p(t, x) dx - y(t)^2,$$

$$x^2 = \frac{1}{4\theta^2} \left(\frac{v_2(x)}{\alpha_2} + \frac{2v_0(x)}{\alpha_0} \right), \quad x \in \mathbb{R}$$

$$\implies \sigma(t)^2 = \frac{c}{\gamma} \left(1 + \frac{\mu_2(t)}{2\alpha_2} - \frac{\mu_1(t)^2}{2\alpha_1^2} \right) =: \frac{c}{\gamma} (1 + g(t))$$

$$\dot{g}(t) = -2\gamma g(t) \quad \implies \quad \sigma(t)^2 = \frac{c}{\gamma} (1 + Ke^{-2\gamma t}) \quad \square$$

Feedforward control

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R}, \\ u(t) &= \dot{y}_{\text{ref}}(t) + \gamma y_{\text{ref}}(t), \quad y_{\text{ref}} \in W^{1, \infty}(\mathbb{R}_{\geq 0}) \end{aligned}$$

Feedforward control

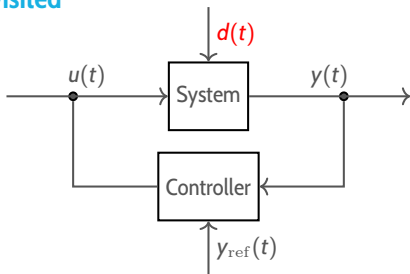
$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R}, \\ u(t) &= \dot{y}_{\text{ref}}(t) + \gamma y_{\text{ref}}(t), \quad y_{\text{ref}} \in W^{1, \infty}(\mathbb{R}_{\geq 0}) \end{aligned}$$

Proposition

$\exists!$ solution p on $\mathbb{R}_{\geq 0}$ such that

- $\circ p \in L^\infty(0, \infty; \mathfrak{H})$
- $\circ y(t) = y_{\text{ref}}(t) + (y(0) - y_{\text{ref}}(0))e^{-\gamma t}$

Control objective revisited



$$\begin{aligned} \dot{x}(t) &= f(d(t), x(t), u(t)), & x(t) \in X \\ y(t) &= h(x(t)) \end{aligned}$$

- **Goal:** simple controller, so that “ $y(t)$ tracks $y_{\text{ref}}(t)$ ”
- only uses $y(t)$, no knowledge of $x(t) \in X$ or system parameters
or disturbance $d(t)$

Funnel control for the Fokker-Planck equation

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x) + d(t, x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R}, \end{aligned}$$

$$u(t) = -\frac{e(t)}{1 - \varphi(t)^2 e(t)^2}, \quad e(t) = y(t) - y_{\text{ref}}(t),$$

$$y(t) = \int_{-\infty}^{\infty} x p(t, x) dx$$

where $d \in L^\infty(0, \infty; \mathfrak{H})$ such that $\int_{-\infty}^{\infty} d(t, x) dx = 0$ for a.a. $t \geq 0$

Funnel control for the Fokker-Planck equation

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x) + d(t, x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R}, \end{aligned}$$

$$u(t) = -\frac{e(t)}{1 - \varphi(t)^2 e(t)^2}, \quad e(t) = y(t) - y_{\text{ref}}(t),$$

$$y(t) = \int_{-\infty}^{\infty} x p(t, x) dx$$

where $d \in L^\infty(0, \infty; \mathfrak{H})$ such that $\int_{-\infty}^{\infty} d(t, x) dx = 0$ for a.a. $t \geq 0$

Theorem [B. '20]

$\exists!$ solution p on $\mathbb{R}_{\geq 0}$ such that

- $p \in L^\infty(0, \infty; \mathfrak{H}), u, y \in W^{1, \infty}(\mathbb{R}_{\geq 0})$
- $\exists \varepsilon > 0 \forall t > 0 : |e(t)| \leq \varphi(t)^{-1} - \varepsilon$

Proof – Galerkin approximation

$\mu_i(t) := \langle p(t), z_i \rangle_{\mathcal{H}}$, $d_i(t) := \langle d(t), z_i \rangle_{\mathcal{H}}$, $i \in \mathbb{N}_0$, $\mu_{-1}(t) := \mathbf{0}$, then

$$\begin{aligned}\dot{\mu}_i(t) &= -c\alpha(p(t), z_i) - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathcal{H}} + \langle d(t), z_i \rangle_{\mathcal{H}} \\ &= -c\lambda_i \mu_i(t) + \sqrt{\lambda_i} u(t) \mu_{i-1}(t) + d_i(t)\end{aligned}$$

Proof – Galerkin approximation

$\mu_i(t) := \langle p(t), z_i \rangle_{\mathfrak{H}}$, $d_i(t) := \langle d(t), z_i \rangle_{\mathfrak{H}}$, $i \in \mathbb{N}_0$, $\mu_{-1}(t) := \mathbf{0}$, then

$$\begin{aligned}\dot{\mu}_i(t) &= -c\alpha(p(t), z_i) - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathfrak{H}} + \langle d(t), z_i \rangle_{\mathfrak{H}} \\ &= -c\lambda_i\mu_i(t) + \sqrt{\lambda_i}u(t)\mu_{i-1}(t) + d_i(t)\end{aligned}$$

Observations:

- $\circ z_0 = \alpha_0 e^{-\phi} \Rightarrow d_0(t) = \alpha_0 \int_{-\infty}^{\infty} d(t, x) dx = \mathbf{0}$
- $\circ \lambda_0 = \mathbf{0}, d_0 = \mathbf{0} \Rightarrow \dot{\mu}_0(t) = \mathbf{0}$
- $\circ y(t) = c_1\mu_1(t)$ for some $c_1 > \mathbf{0}$

Proof – Galerkin approximation

$\mu_i(t) := \langle p(t), z_i \rangle_{\mathcal{H}}$, $d_i(t) := \langle d(t), z_i \rangle_{\mathcal{H}}$, $i \in \mathbb{N}_0$, $\mu_{-1}(t) := \mathbf{0}$, then

$$\begin{aligned} \dot{\mu}_i(t) &= -c\alpha(p(t), z_i) - \langle \mathfrak{B}(p(t), u(t)), z_i \rangle_{\mathcal{H}} + \langle d(t), z_i \rangle_{\mathcal{H}} \\ &= -c\lambda_i \mu_i(t) + \sqrt{\lambda_i} u(t) \mu_{i-1}(t) + d_i(t) \end{aligned}$$

Observations:

- $z_0 = \alpha_0 e^{-\phi} \Rightarrow d_0(t) = \alpha_0 \int_{-\infty}^{\infty} d(t, x) dx = \mathbf{0}$
- $\lambda_0 = \mathbf{0}$, $d_0 = \mathbf{0} \Rightarrow \dot{\mu}_0(t) = \mathbf{0}$
- $y(t) = c_1 \mu_1(t)$ for some $c_1 > \mathbf{0}$

$$\dot{y}(t) = -c\lambda_1 y(t) - \sqrt{\lambda_1} \frac{\mu_0}{c_1} \frac{e(t)}{1 - \varphi(t)^2 e(t)^2} + d_1(t), \quad e(t) = y(t) - y_{\text{ref}}(t)$$

Proof – Energy estimate

$$p_n(t) := \sum_{i=0}^n \mu_i(t) z_i \in \mathfrak{X}, \quad t \geq 0, n \in \mathbb{N},$$

$$\implies \sup_{t \geq 0} \|p_n(t)\|_{\mathfrak{X}} + \|p_n\|_{L^2(0,T;\mathfrak{X})} + \|\dot{p}_n\|_{L^2(0,T;\mathfrak{X}')} \leq C$$

Proof – Energy estimate

$$p_n(t) := \sum_{i=0}^n \mu_i(t) z_i \in \mathfrak{X}, \quad t \geq 0, n \in \mathbb{N},$$

$$\implies \sup_{t \geq 0} \|p_n(t)\|_{\mathfrak{X}} + \|p_n\|_{L^2(0,T;\mathfrak{X})} + \|\dot{p}_n\|_{L^2(0,T;\mathfrak{X}')} \leq C$$

C independent of n!

Proof – Energy estimate

$$p_n(t) := \sum_{i=0}^n \mu_i(t) z_i \in \mathfrak{X}, \quad t \geq 0, n \in \mathbb{N},$$

$$\implies \sup_{t \geq 0} \|p_n(t)\|_{\mathfrak{H}} + \|p_n\|_{L^2(0,T;\mathfrak{X})} + \|\dot{p}_n\|_{L^2(0,T;\mathfrak{X}')} \leq C$$

C independent of n!

One important ingredient:

$$\begin{aligned} \langle \mathfrak{B}(p_n(t), u(t)), p_n(t) \rangle_{\mathfrak{H}} &= u(t) \langle p_n'(t), p_n(t) \rangle_{\mathfrak{H}} \leq \|u\|_{\infty} \|p_n'(t)\|_{\mathfrak{H}} \|p_n(t)\|_{\mathfrak{H}} \\ &\leq \|p_n(t)\|_{W^{1,2}(\mathbb{R}; e^{\phi})} \|p_n(t)\|_{\mathfrak{H}} \|u\|_{\infty} \leq C \|p_n(t)\|_{\mathfrak{X}} \|p_n(t)\|_{\mathfrak{H}} \|u\|_{\infty} \end{aligned}$$

Proof – Energy estimate

$$p_n(t) := \sum_{i=0}^n \mu_i(t) z_i \in \mathfrak{X}, \quad t \geq 0, n \in \mathbb{N},$$

$$\implies \sup_{t \geq 0} \|p_n(t)\|_{\mathfrak{H}} + \|p_n\|_{L^2(0, T; \mathfrak{X})} + \|\dot{p}_n\|_{L^2(0, T; \mathfrak{X}')} \leq C$$

C independent of n!

One important ingredient:

$$\begin{aligned} \langle \mathfrak{B}(p_n(t), u(t)), p_n(t) \rangle_{\mathfrak{H}} &= u(t) \langle p'_n(t), p_n(t) \rangle_{\mathfrak{H}} \leq \|u\|_{\infty} \|p'_n(t)\|_{\mathfrak{H}} \|p_n(t)\|_{\mathfrak{H}} \\ &\leq \|p_n(t)\|_{W^{1,2}(\mathbb{R}; e^{\phi})} \|p_n(t)\|_{\mathfrak{H}} \|u\|_{\infty} \leq C \|p_n(t)\|_{\mathfrak{X}} \|p_n(t)\|_{\mathfrak{H}} \|u\|_{\infty} \end{aligned}$$

$$p_n \rightarrow p \quad \text{weakly in } L^2(0, T; \mathfrak{X}),$$

$$\dot{p}_n \rightarrow \dot{p} \quad \text{weakly in } L^2(0, T; \mathfrak{X}'),$$

$$p_n \rightarrow p \quad \text{weak}^* \text{ in } L^{\infty}(0, \infty; \mathfrak{H})$$

□

Simulation

$$\begin{aligned} \dot{p}(t, x) &= -c\mathfrak{A}p(t, x) - \mathfrak{B}(p(t, \cdot), u(t))(x) + d(t, x), & \text{in } (0, \infty) \times \mathbb{R}, \\ p(0, x) &= p_0(x), & \text{in } \mathbb{R} \end{aligned}$$

$$u(t) = -\frac{e(t)}{1 - \varphi(t)^2 e(t)^2}, \quad e(t) = y(t) - y_{\text{ref}}(t),$$

$$y(t) = \int_{-\infty}^{\infty} x p(t, x) dx$$

with $c = 0.1$, $\gamma = 1$, $y_{\text{ref}}(t) = \sin t$ and

$$p_0 : \mathbb{R} \rightarrow \mathbb{R}, x \mapsto \begin{cases} 1, & -1 \leq x \leq -\frac{1}{2} \vee \frac{1}{4} \leq x \leq \frac{3}{4}, \\ 0, & \text{otherwise} \end{cases} \in \mathfrak{H} \setminus \mathfrak{B},$$

$$d : \mathbb{R}_{\geq 0} \times \mathbb{R} \rightarrow \mathbb{R}, (t, x) \mapsto 3 \cos(4t) x e^{-3x^2},$$