## 1. Gelfand triples and solution spaces

Suppose  $Y_0$  is a Hilbert space,  $(\cdot, \cdot)_0, \|\cdot\|_0$  are the scalar product resp. the norm on  $Y_0$  $A: \mathcal{D}(A) \to Y_0$  is the generator of a  $C_0$ -semigroup on  $Y_0$ ,  $Y_1 := \mathcal{D}(A)$  with  $(y,\eta)_1 := ((\beta I - A)y, (\beta I - A)\eta)_0, y, \eta \in Y_1,$  $\beta \in \rho(A)$  fixed,  $\|\cdot\|_1$  corresponding norm  $Y_{-1}$  := completion of  $Y_0$  with respect to the norm  $||y||_{-1} := ||(\beta I - A)^{-1}y||_0$ , associated scalar product  $(y,\eta)_{-1} := ((\beta I - A)^{-1}y, (\beta I - A)^{-1}\eta)_0,$  $y, \eta \in Y_{-1},$  $\Rightarrow$   $Y_1 \subset Y_0 \subset Y_{-1}$  densely with continuous embedding  $(Y_{\alpha} \subset Y_{\alpha-1}, \alpha = 1, 0, \text{ dense and } )$  $\|y\|_{lpha-1} \leq C \|y\|_{lpha}, orall y \in Y_{lpha})$  , i. e. Gelfand triple  $(Y_1, Y_{-1})$  is also called Hilbert rigging of the pivot space  $Y_0$ ;  $\overline{Y_1}$  is the interpolation space,  $Y_{-1}$  is the extrapolation space, the Gelfand triple can be extended to a <u>Hilbert scale</u>  $\{Y_{\alpha}\}_{\alpha \in \mathbb{R}}$ . Let  $y \in Y_0, z \in Y_1$ . Then  $|(y,z)_0| = |(\beta I - A)^{-1}y, (\beta I - A)z)_0| \le ||y||_{-1}||z||_1.$ Extending  $(\cdot, z)_0$  by continuity onto  $Y_{-1}$  we obtain  $|(y,z)_0| \le ||y||_{-1} ||z||_1 \ \forall y \in Y_{-1}, \forall z \in Y_1.$ 

Denote this extension by  $(\cdot, \cdot)_{-1,1}$  and call it duality product on  $Y_{-1} \times Y_1$ .

Suppose T > 0 arbitrary and define the norm in  $L^2(0, T; Y_j)$ (j = 1, 0, -1)

through 
$$||y(\cdot)||_{2,j} := \big(\int_{0}^{T} ||y(t)||_{\alpha}^{2} dt \big)^{1/2}.$$

Let  $\mathcal{L}_{\mathcal{T}}$  denote the space of functions

 $y : [0,T] \to Y_0$  s.t.  $y \in L^2(0,T;Y_1)$  and

 $\dot{y} \in L^2(0,T;Y_{-1})$ , where the time derivative  $\dot{y}$  is understood in the sense of distributions with values in a Hilbert space.

The space  $\mathcal{L}_T$  (solution space) equipped with the norm

 $\|y\|_{\mathcal{L}_T} := \left(\|y(\cdot)\|_{2,1}^2 + \|\dot{y}(\cdot)\|_{2,-1}^2\right)^{1/2}$  is a Hilbert space,

## Remark 1.1

Denote by  $C(0,T;Y_0) =: C_T$  the Banach space of continuous mappings  $y : [0,T] \to Y_0$  provided with the norm  $\|y(\cdot)\|_{C_T} = \sup_{t \in [0,T]} \|y(t)\|_0$ 

 $\mathcal{L}_T$  can be continuously imbedded into the space  $C_T$ , i.e., every function from  $\mathcal{L}_T$ , properly altered by some set of measure zero, is a <u>continuous</u> function  $y : [0,T] \rightarrow Y_0$ and

 $\|y(\cdot)\|_{C_T} \leq \operatorname{const} \cdot \|y(\cdot)\|_{\mathcal{L}_T}.$ 

## Example 1.1

 $Y_0 = L^2(\mathbb{R}_+, \mathbb{R}^m) \text{ pivot space}$ interpolation space  $Y_1 = \{f \in L^2(\mathbb{R}_+, \mathbb{R}^m), \text{supp } f \text{ compact}\}$  $\sup p f = \{x \in \mathbb{R}_+ : f(x) \neq 0\}$  $Y_1 \subset Y_0 \text{ dense}$ 

extrapolation space  $Y_{-1}$  := closure of  $Y_0$  w.r.t.  $Y_1$   $\Rightarrow Y_{-1} = L^2_{loc}(\mathbb{R}_+, \mathbb{R}^m)$   $\Rightarrow$  any Wiener process can be considered as element of  $Y_{-1}$ 

## 2. Evolutionary variational inequalities

Consider the observed and controlled evolutionary variational inequality (OCEVI)

$$\begin{cases} \dot{y} - Ay - B\xi, y - \eta)_{-1,1} + \psi(\eta) - \psi(y) \ge 0 \\ y(0) = y_0 \in Y_0, \ \forall \eta \in Y_1, \text{ a.e. } t \in [0,T], \\ \xi(t) \in \varphi(t, w(t)) \quad \text{a.e. } t \in [0,T] \quad \underline{\text{control}}, \\ w(t) = Cy(t) \quad \underline{\text{output}}, \\ z(t) = Dy(t) + E\overline{\xi(t)} \quad \underline{\text{observation}} \end{cases}$$

where  $A : \mathcal{D}(A) \to Y_0$  is generator of a  $C_0$ -semigroup on the Hilbert space  $Y_0$ ,  $B : \Xi \to Y_{-1}$  (control operator),  $D : Y_1 \to Z$  and E :  $\Xi \to Z$  (observation operators) are linear bounded operators,  $\Xi$  (control space), W (output space) and Z (observation space) are Hilbert spaces,  $\varphi : \mathbb{R}_+ \times W \to 2^{\Xi}$  (material law map) and

 $\psi: Y_1 \to \mathbb{R}_+$  (contact functional) are in general nonlinear,

**Definition 2.1** Any function  $y \in \mathcal{L}_T$  satisfying (2.1) is called a <u>solution</u> of (2.1)

**(A1)** Problem (2.1) is well-posed on any compact interval [0, T], i.e., for arbitrary  $y_0 \in Y_0$  there exists a unique function  $y(\cdot) \in \mathcal{L}_T$  satisfying (2.1) and depending continuously on the initial data  $y_0$  and  $\varphi$ .

Special case:

Observed and controlled evolutionary variational equality(OCEVE) $\psi \equiv 0 \Rightarrow$  $(\dot{y} - Ay - B\xi, y - \eta)_{-1,1} = 0$  $\forall \eta \in Y_0$  $\Leftrightarrow$ 

$$\dot{y} = Ay + B\xi \text{ in } Y_{-1} \xi(t) \in \varphi(t, w(t)), w(t) = Cy(t), z(t) = Dy(t) + E\xi(t)$$
 (2.2)

Let y be the solution of  $\dot{y} = Ay, y(0) = y_0 \in Y_0$ Define the operator  $e^{At}y_0 := y(t) \in Y_0$ a. e.  $t \in [0, T]$ .  $\Rightarrow$  a)  $e^{At} : Y_0 \rightarrow Y_0$ ; b)  $t \mapsto e^{At}y_0$  is continuous in the  $Y_0$ - norm; c)  $e^{A0} = I_0$ , where  $I_0$  is the identity operator in  $Y_0$ ; d)  $e^{A(t+s)} = e^{At}e^{As} = e^{As}e^{At}, t, s \in [0, T]$ 

### **Definition 2.2**

a) Suppose *F* is a quadratic form on  $W \times \Xi$ The class of nonlinearities  $\mathcal{N}(F)$  defined by *F* consists of all maps  $\varphi : \mathbb{R}_+ \times W \to 2^{\Xi}$ s. t. for any  $y(\cdot) \in L^2_{loc}(0, \infty; Y_1)$  with  $\dot{y}(\cdot) \in L^2_{loc}(0, \infty; Y_{-1})$  and any  $\xi(\cdot) \in L^2_{loc}(0, \infty; \Xi)$  with  $\xi(t) \in \varphi(t, Cy(t))$  for a. e.  $t \ge 0$ , it follows that  $F(w(t), \xi(t)) \ge 0$  for a.e.  $t \ge 0$ . b) The class of functionals  $\mathcal{M}(d)$  defined by a constant d > 0 consists of all maps  $\psi : Y_1 \to \mathbb{R}_+$  s.t.  $t \mapsto \psi(y(t))$ belongs for any  $y \in L^2_{loc}(0, \infty; Y_0)$  with  $\dot{y} \in L^2_{loc}(0, \infty; Y_1)$ to  $L^1(0, \infty; \mathbb{R})$  satisfying  $\int_{0}^{\infty} \psi(y(t))dt \le d$  and for any  $\varphi \in \mathcal{N}(F)$  and any  $\psi \in \mathcal{M}(d)$  the inequality (2.1) is welldefined on any time interval [0, T]. c) Any triple of functions  $(y, \xi, \psi)$  is called a response of (2.1) w.r.t. the classes  $\mathcal{N}(F)$  and  $\mathcal{M}(d)$  if yis together with  $\xi(t) \in \varphi(t, Cy(t))$  solution of (2.1) for the

is together with  $\xi(t) \in \varphi(t, Cy(t))$  soluting iven  $\psi \in \mathcal{M}(d)$ 

Example 2.1 (Likhtarnikov/Yakubovich, 2000)  $\Omega \subset \mathbb{R}^n$  bounded domain,  $\partial \Omega$  smooth membrane equation  $\varepsilon > 0, \ \beta > 0, \alpha, \ \gamma$  real parameters, <u>of nonlinear thermo-</u> u deflection,  $\Theta$  temperature elasticity <u>IC</u>:  $u(x, 0) = u_0(x)$ ,  $u_t(x, 0) = u_1(x)$ ,  $\Theta(x,0) = \Theta_0(x)$ BC:  $u(x,t) = \Theta(x,t) = 0, x \in \partial \Omega$ Class of nonlinearities:  $\overline{\Theta g(\Theta) - f^2(\Theta) \ge 0} \qquad \forall \Theta \in \mathbb{R}$ (2.4)e.g.,  $f(\Theta) = \Theta^2, g(\Theta) = \Theta^3$ .  $y(x,t) = \begin{bmatrix} y_1 \\ y_2 \\ u_3 \end{bmatrix} = \begin{bmatrix} u_t \\ u \\ \Theta \end{bmatrix} ,$  $\varphi = \left| \begin{array}{c} f \\ g \end{array} \right| = \left| \begin{array}{c} \xi_1 \\ \xi_2 \end{array} \right| = \xi$ •  $A_0 = A_0^*$  positive operator generated in  $L^{2}(\Omega)$  by  $(-\Delta)$  (with zero boundary cond.)  $D(A_0) = W^{2,2}(\Omega) \cap W^{1,2}(\Omega)$ •  $V_s := D(A_0^{s/2}), s \in \mathbb{R}$ , with the scalar product  $(u, v)_s := (A_0^{s/2}u, A_0^{s/2}v) \leftarrow$  scalar product in is a Hilbert scale  $L_2(\Omega)$ •  $\equiv := L^2(\Omega) \times L^2(\Omega)$  - control space •  $Y_0 := V_0 \times V_1 \times V_1$  - pivot space •  $Y_1 := V_1 \times V_1 \times V_2$  - interpolation space •  $Y_{-1} \cong Y_1^*$  extrapolation space scalar product in  $Y_s$ :  $(y,z)_s = (y_1,z_1)_{s-1} + (y_2,z_2)_s.$ 

$$A = \begin{bmatrix} -2\varepsilon I & -A_0 - \alpha I & 0 \\ 1 & 0 & 0 \\ 0 & -I & -\beta A_0 \end{bmatrix} - \begin{bmatrix} \text{generator of a} \\ C_0 \text{ semigroup} \end{bmatrix}$$
$$B = \begin{bmatrix} -I & 0 \\ 0 & 0 \\ 0 & -\gamma I \end{bmatrix} - \text{control operator}$$

 $\Rightarrow$  (*A*, *B*) is *L*<sup>2</sup>-controllable (stabilizable with  $\xi_1 = \alpha y_1, \xi_2 = 0$ )

• Quadratic constraint:

$$F(y,\xi) = \int_{\Omega} (y_3\xi_2 - \xi_1^2) dx =$$
$$= \int_{\Omega} \underbrace{\left[\Theta(x)g(\Theta(x)) - f^2(\Theta(x))\right]}_{\geq 0} dx$$

 $\Rightarrow F(y,\xi) \ge 0 \text{ for all } y \in Y_0 \text{ and nonlinearities} \\ \xi \text{ satisfying (2.4)}$ 

• Observations:

$$w = (u_t, u, \Theta) \qquad (D = I_0, E = 0)$$
  
or 
$$w = (u_{tt}, u_t, \Theta_t) = w_t \quad (D = \frac{\partial}{\partial t}, E = 0)$$

**Example 2.2** Final state estimator (without noise) Given

$$\begin{aligned} \dot{y}(t) &= Ay(t) + \xi(t) , \quad y(-\infty) = 0 \\ w(t) &= Cy(t) , \quad t \leq 0 \\ \xi &\in L^2((-\infty, 0], Y_0) \end{aligned}$$
 with compact support.

The system is at rest before  $\xi$  becomes active, i.e. y(t) = 0 if  $\xi(\tau) = 0$  for all  $\tau \leq t$ .

The final state estimation problem for (A, C) is to find a bounded linear operator

$$E: L^{2}((-\infty, 0], W) \to Z$$
  

$$z(t) = E w(t) = E Cy(t)$$
  
s. t. 
$$\sup_{\|\xi\| \le 1} \|E w(t) - y(0)\| < +\infty.$$

 $\Rightarrow E: \underline{\text{Kalman estimator}} \\ z(t) = A z(t) + (-CP)(C z(t) - w(t)) \\ \text{Here } P = P^*: Y_0 \rightarrow Y_0 \text{ is a solution of the Riccati equa$  $tion } A^*P + PA - PP + I = 0.$ 

**Example 2.3**  $u_{tt} + \gamma u_t + \Delta u + \frac{\partial}{\partial x} \left( g(\frac{\partial}{\partial x} u) \right) = 0$  u(0,t) = u(l,t) = 0 , t > 0  $u(x,t) = u_0(x) , u_t(x,t) = u_1(x) , t > 0, x \in (0,l)$ Point observation operator *C*:  $\overline{Y_0}$  state space of  $y(t) = [u(\cdot,t), u_t(\cdot,t)]$   $z(t) = Cy(t) := [u(\alpha_1,t), \dots, u(\alpha_j,t), u_t(\beta_1,t), \dots, u_t(\beta_k,t)]$   $\in \mathbb{R}^{j+k}$  $\Rightarrow C$  is a bounded operator on  $Y_0$ 

**Example 2.4** Consider the general inequality (2.1) with  $Z = Y_{-1}$  and  $\psi = 0$ . Define the observation map by  $\{y(\cdot), \xi(\cdot)\} \in L^2(0, \infty; Y_1) \times L^2(0, \infty; \Xi) \mapsto z(\cdot) := Ay(\cdot) + B\xi(\cdot) \in Y_{-1}.$  $\Rightarrow z(t) = \dot{y}(t)$  Observation of the velocity

### 3. The Frequency Domain Theorem

(A 1) The operator  $A \in \mathcal{L}(Y_0, Y_{-1})$  is regular, i.e. for any  $T > 0, y_0 \in Y_1, \psi_T \in Y_1$  and  $f \in L^2(0, T; Y_0)$  the solutions of the direct problem

 $\dot{y} = Ay + f(t), y(0) = y_0, t \in [0, T]$ 

and of the dual problem

$$\dot{\psi} = -A^*\psi, \psi(T) = \psi_T, t \in [0, T]$$

are strongly continuous in the norm of  $Y_1$ .

**Remark 3.1** The condition is satisfied if the imbedding  $Y_1 \subset Y_0$  is completely continuous, i. e. transforms bounded sets from  $Y_1$  into compact sets in  $Y_0$ .

(A 2) The pair (A, B) is <u>L<sup>2</sup>-controllable</u>, i.e., there exists an operator  $K \in \mathcal{L}(Y_1, \Xi)$  such that the problem

$$\dot{y} = (A + BK)y, \quad y(0) = y_0$$

is well-posed on the semiaxis  $[0, +\infty)$ .

(A3) Let  $F(y,\xi)$  be a Hermitian form on  $Y_1 \times \Xi$ ,

$$F(y,\xi) = (F_1y,y)_{-1,1} + 2\operatorname{Re}(F_2y,\xi)_{\Xi} + (F_3\xi,\xi)_{\Xi},$$

where

 $F_1 = F_1^* \in \mathcal{L}(Y_1, Y_{-1}), F_2 \in \mathcal{L}(\Xi, Y_0), F_3 = F_3^* \in \mathcal{L}(\Xi, \Xi)$ Define

$$\alpha := \sup_{\omega, y, \xi} (\|y\|_1^2 + \|\xi\|_{\Xi}^2)^{-1} F(y, \xi) ,$$

where the infimum is taken over all triples

 $(\omega, y, \xi) \in \mathbb{R}_+ \times Y_1 \times \Xi$  such that  $i\omega y = Ay + B\xi$ , and assume  $\alpha < 0$  (Frequency-domain condition).

**Theorem 3.1** (Frequency Theorem for the Nonsingular Case) Assume that  $A \in \mathcal{L}(Y_1, Y_{-1}), B \in \mathcal{L}(\Xi, Y_{-1})$  and the Hermitian form F on  $Y_1 \times \Xi$  satisfy the assumption (**A 1**) - (**A 3**). Then there exist an operator  $P = P^* \in \mathcal{L}(Y_0, Y_0)$ and a number  $\delta > 0$  such that

$$\mathsf{Re}(Ay + B\xi, Py)_0 + F(y,\xi) \leq \\ \leq -\delta(\|y\|_1^2 + \|\xi\|_{\Xi}^2), \forall (y,\xi) \in Y_1 \times \Xi$$
 (3.1)

Proof: Likhtarnikov / Yakubovich, 1976.

**Corollary 3.1** Under the assumptions of Theorem 3.1 there exist an operator  $P = P^* \in \mathcal{L}(Y_0, Y_0)$  and a number  $\delta > 0$  s. t. the form  $\mathcal{V}(y) := (y, Py)_0 \quad (y \in Y_0)$  satisfies for any solution  $y(\cdot)$  of (2.1) the inequality

$$\mathcal{V}(y(t)) - \mathcal{V}(y(s)) + \int_{s}^{t} F(y(\tau), \xi(\tau)) d\tau + \int_{s}^{t} (\psi(y(\tau) - \psi(-Py(\tau) + y(\tau)))] d\tau + \delta \int_{s}^{t} ||z(\tau)||_{z}^{2} d\tau \le 0.$$
 (3.2)

**Remark 3.2** For  $\psi = 0$  ineq. (3.2) is called dissipation inequality: It can be considered as generalized energy balance inequality with the energy storage function  $\mathcal{V}$ , the energy supply rate term given by F (influence of the constitutive law), a contact energy term characterized through P, and a dissipation rate term depending on  $\delta$ .

# 4. Absolute observation-stability of evolutionary inequalities

**Definition 4.1** The inequality (2.1) is said to be <u>absolutely</u> <u>observation-dichotomic</u> if for any admissible response  $\{y, \xi, \psi\}$ of (2.1) with  $y(0) = y_0$  and  $y(\cdot)$  bounded on  $[0, \infty)$  in  $Y_0$ it follows that

$$||z(\cdot)||_{2,Z}^2 \le C_1(||Y_0||_0^2 + C_2), \qquad (4.1)$$

where the constants  $C_1$  and  $C_2$  depend only on  $A, B, \mathcal{N}(F)$ and  $\mathcal{M}(d)$ .

The inequality (2.1) is said to be absolutely observation-stable if (4.1) holds for any admissible.

**Definition 4.2** For  $s \in \mathbb{C} \setminus \rho(A)$  define the transfer operator of (2.1) <u>w. r. t. the control w</u> by

 $\chi^{(w)}(s) = C(sI - A)^{-1}B$ and the transfer operator of (2.1) w. r. t. the observation z by

$$\chi^{(z)}(s) = D(sI - A)^{-1}B + E.$$

(A4) There exists a  $\delta > 0$  s. t.

$$F((i\omega I - A)^{-1}B\xi, \xi) \ge \delta \|\chi^{(z)}(i\omega)\xi\|_Z^2$$
$$\forall i\omega \notin \sigma(A), \ \forall \xi \in \Xi.$$

**Theorem 4.1** Suppose that the assumptions (A1), (A2) and (A4) are satisfied. Then inequality (2.1) is absolutely observation-dichotomic.

**Definition 4.3** The inequality (2.1) is said to be minimally stable if the resulting equality for  $\eta = 0$  is minimally stable, i.e., there exists a bounded linear operator  $K : Y_1 \to \Xi$  s. t. the operator A + BK is stable

$$(\sigma(A + BK) \subset \{z \in \mathbb{C} : \operatorname{Re} z \leq -\varepsilon < 0\})$$
 and  
 $F(y, Ky) \geq 0 \quad \forall y \in Y_1.$ 

**Theorem 4.2** Suppose that the assumptions (A1), (A2) and (A4) are satisfied and the inequality (2.1) is minimally stable. Then this inequality is absolutely observation-stable.

Example 4.1 Beam equation with Hookean material

$$\rho A \frac{\partial^2 u}{\partial t^2} + \gamma \frac{\partial u}{\partial t} - \frac{\partial}{\partial x} \left( \frac{EA}{3} \tilde{\varphi} \left( \frac{\partial u}{\partial x} \right) \right) = 0$$

$$\begin{split} & u(0,t) = u(l,t) = 0, \ t > 0 \\ & u(x,0) = u_0(x), \ u_t(x,0) = u_1(x), \ x \in (0,l) \\ & \tilde{\varphi}(w) = 1 + w - (1+w)^{-2} \quad w \in (-1,1) \\ & \text{Break the stress-strain law } \tilde{\varphi} \text{ into the sum of a} \\ & \text{linear term and a nonlinear term } \varphi: \\ & \rho A \frac{\partial^2 u}{\partial t^2} + \gamma \frac{\partial u}{\partial t} - \frac{\partial}{\partial x} \left( \frac{EA}{3} \frac{\partial u}{\partial x} \right) - \frac{\partial}{\partial x} \left( \frac{EA}{3} \varphi \left( \frac{\partial u}{\partial x} \right) \right) = 0 \\ \Rightarrow \ u_{tt} + 2\varepsilon u_t - \alpha u_{xx} = -\alpha \left( -\frac{\partial}{\partial x} \varphi \left( \frac{\partial u}{\partial x} \right) \right) =: \alpha \frac{\partial}{\partial x} \xi \\ & \lambda_k > 0, \ e_k, k = 1, 2, \dots, \text{ eigenvalues and eigenfunctions of the operator } (-\Delta) \text{ with zero boundary conditions} \\ & \text{Fourier series (formally): } u(x,t) = \sum_k u^k(t)e_k, \\ & \xi(x,t) = \sum_k \xi^k(t)e_k \\ & + \text{Fourier transformation:} \\ & -\omega^2 \tilde{u}^k(i\omega) + 2i\omega\varepsilon \tilde{u}^k(i\omega) + \alpha\lambda_k \tilde{u}^k(i\omega) = -\alpha\sqrt{\lambda_k} \tilde{\xi}^j(t) \\ & \Rightarrow \tilde{u}^k = \chi(i\omega,\lambda_k) \tilde{\xi}^k, \\ & \chi(i\omega,\lambda_k) = (-\omega^2 + 2i\omega\varepsilon + \alpha\lambda_k)^{-1}(\alpha\sqrt{\lambda k}), \\ & k = 1, 2, \dots . \end{split}$$

Functional for the nonlinearity 
$$\varphi \in \mathcal{N}(F)$$
,  
 $F(w,\xi) = \kappa w^2 - \xi w$ ,  
 $\mathcal{J}(w,\xi) = \operatorname{Re} \int_0^{\infty} (\kappa |w|^2 - w\bar{\xi}) dx dt =$   
 $\operatorname{Re} \int_{-\infty}^{+\infty} (\kappa |\tilde{w}|^2 - \tilde{w}\bar{\xi}) dt$ .  
 $|\tilde{w}|^2 = \sum_k \lambda_k |\tilde{u}^k|^2 = \sum_k \lambda_k |\chi(i\omega,\lambda_k)|^2 |\tilde{\xi}^k|^2$   
 $\tilde{w}\bar{\xi} = \sum_k \sqrt{\lambda_k} \tilde{u}^k \bar{\xi}^k = \sum_k \sqrt{\lambda_k} \chi(i\omega,\lambda_k) |\tilde{\xi}^k|^2$   
 $\Rightarrow \mathcal{J} = \operatorname{Re} \int_{-\infty}^{+\infty} \left[ \kappa \left( \sum_k \lambda_k |\chi(i\omega,\lambda_k)|^2 |\tilde{\xi}^k|^2 \right) - \sum_k \sqrt{\lambda_k} \chi(i\omega,\lambda_k) |\tilde{\xi}^k|^2 \right] dt$   
 $\Rightarrow \prod_0^k (i\omega) = \kappa \lambda_k |\chi(i\omega,\lambda_k)|^2 - \sqrt{\lambda_k} \operatorname{Re} \chi(i\omega,\lambda_k) < 0$ ,  
 $\forall \omega \in \mathbb{R}, \ k = 1, 2, \dots$ .  
 $\Leftrightarrow \operatorname{Re} \chi(i\omega,\lambda_k) - \kappa \sqrt{\lambda_k} |\chi(i\omega,\lambda_k)|^2 > 0$   
 $\forall \omega \in \mathbb{R}, \ k = 1, 2, \dots$ .  
 $\chi(i\omega,\lambda_k) = (-\omega^2 + 2i\omega\varepsilon + \alpha\lambda_k)^{-1}(-\alpha\sqrt{\lambda_k})$   
 $\operatorname{Re} \chi(i\omega,\lambda_k) = \left[ (\alpha\lambda_k - \omega^2)^2 + 4\omega^2 \varepsilon^2 \right]^{-1} \kappa \sqrt{\lambda_k} (\omega^2 - \alpha\lambda_k)$ 

### 5. Global asymptotics of autonomous inequalities

**Definition 5.1** Consider the autonomous inequality (2.1)  $(\varphi(t,w) \equiv \varphi(w))$ . A solution  $y(\cdot)$  of (2.1) is called stationary if  $\dot{y}(t) = 0$  for a. e.  $t \ge 0$ . The set  $\Lambda = \{y(\cdot) \text{ stationary solution of (2.1)}\}$  is called the stationary set of (2.1). For any solution  $y(\cdot)$  with initial point  $y_0$  of (2.1)  $\gamma^t(y_0) = \{y(t), t \ge 0\}$  is an orbit through  $y_0$ . The solution  $y(\cdot)$  is called bounded if its orbit is bounded and compact if its orbit is contained in a compact set in  $Y_0$ . The autonomous inequality (2.1) is called dichotomic if any its bounded orbit tends to the stationary set  $\Lambda$  for  $t \to +\infty$ . The autonomous inequality is said to be dissipative if in  $Y_0$  there exists a bounded absorbing set  $\mathcal{B}_0$  s. t. for any bounded set.

 $B \subset Y_0$  there exists a  $t_0 > 0$  s. t.  $y(t, y_0) \in \mathcal{B}_0$  for all  $t \ge t_0$  and all  $y_0 \in \mathcal{B}_0$ . The inequality is called <u>compactly</u> dissipative if it is dissipative with a compact absorbing set. The inequality has a global asymptotics if the orbit of any its solution tends to  $\Lambda$  for  $t \to \infty$ .

**Notation:** Suppose  $\Lambda_i$  is a connected component of  $\Lambda$ and  $W^u(\Lambda_i)$  is the unstable manifold of  $\Lambda_i$ , i.e.,  $W^u(\Lambda_i) = \{y(\cdot) \text{ solution of } (2.1): \exists t_n \to -\infty$ with  $y(t_n) \to \Lambda_i$  for  $n \to +\infty\}$ . (For  $y \in W^u(\Lambda_i)$  it is assumed that there exist solutions also for  $t \to -\infty$ .)

**Definition 5.2** A global attractor A of (2.1) is called quasiregular if  $A = \bigcup_{i} W^{u}(\Lambda_{i})$ .

**Theorem 5.1** Consider the autonomous inequality (2.1) and assume that *A* is a global attractor of (2.1). Suppose that the inequality is absolutely observation-stable w.r.t. the observation operator  $z = Ay + B\xi$ . Then the inequality (2.1) has a global asymptotics and the attractor *A* is quasiregular.

# 6. Stability analysis of OCEVI's on the base of measurements

Consider with  $q \in Q$  the parameter-dependent OCEVI

$$\begin{cases} (\dot{y} - A(q)y - B(q)\xi, y - \eta)_{-1,1} + \\ + \psi(\eta) - \psi(y) \ge 0, \forall \eta \in Y_1 \\ y(0) = y_0 \in Y_0 \\ \xi(t) \in \varphi(t, w(t)), \\ w(t) = C(f)y, \\ z(t) = D(q)y + E(q)\xi. \end{cases}$$

$$(6.1)_q$$

Let Q be a metric space with metric dFor any  $q \in Q$  we suppose:

$$A(q) : \mathcal{D}(A(q)) \to Y_0$$
 is generator of a  
 $C_0$ -semigroup on  $Y_0$ ,  
 $B(q) \in \mathcal{L}(\Xi, Y_{-1}), C(q) \in \mathcal{L}(Y_1, W),$   
 $D(q) \in \mathcal{L}(Y_1, Z),$   
 $E(q) \in \mathcal{L}(\Xi, Z).$   
For  $y \in Q$  and  $s \in \mathbb{C} \setminus \rho(A)$  define

$$\begin{array}{lll} \mathcal{X}^{(w)}(s,q) &=& C(q) \big( sI - A(q) \big)^{-1} B(q) \\ \mathcal{X}^{(z)}(s,q) &=& D(q) \big( sI - A(q) \big)^{-1} B(q) + E(q) \end{array} \right\} \text{ transfer } \\ \end{array}$$

Introduce the nonlinearities  $\varphi : \mathbb{R}_+ \times W \to 2^{\Xi}$ ,

with  $\varphi \in \mathcal{N}(F(\cdot, \cdot, q))$  were F is given by  $F(w, \xi, q) = (F_1(q)w, w)_W + 2\operatorname{Re}(F_2(q)w, \xi)_{\Xi} + (F_3(q)\xi, \xi)_{\Xi}$ with

$$F_1(q) = F_1(q)^* \in \mathcal{L}(W), F_2(q) \in \mathcal{L}(W, \Xi),$$
$$F_3(q) = F_3(q)^* \in \mathcal{L}(\Xi).$$

Define by  $J_{\nu}(\cdot, \cdot) : Q \times \mathcal{T} \to \mathbb{R}, \nu = 1, 2, ..., k$ , stability functionals, where  $\mathcal{T}$  is a Hilbert space. Assume  $J = (J_1, ..., J_k) \in S$  (a function space),

$$\tilde{Q}(\tau) := \{ q \in Q : J_{\nu}(q, \tau) \leq 0, \nu = 1, 2, \dots, k \}.$$

Suppose  $Q_{abs} \subset Q$  is the set of all  $q \in Q$  s.t. $(6.1)_q$  is absolute stable with respect to the observation  $z(\cdot)$  in the class  $\mathcal{N}(F(\cdot, \cdot, f))$ 

$$\Leftrightarrow \exists \tau_{abs} \in \mathcal{T} \text{ s.t. } Q_{abs} = \tilde{Q}(\tau_{abs}) \,.$$

Consider for N = 1, 2, ... the observation operators  $D^N$  and  $E^N$ , the observation spaces  $Z^N$  and the parameter spaces  $\mathcal{T}^M$  s.t.

$$z^{N}(t) = D^{N}y(t) + E^{N}\xi(t) \qquad (6.2)_{N}$$
  
with  $D^{N}: Y \to Z^{N}, E^{N}: \Xi \to Z^{N},$ 

 $Z^N \subset Z, \mathcal{T}^M \subset \mathcal{T}$  finite dimensional subspaces. Assume  $\tilde{Q}(\tau^M) = \{q \in Q : J_{\nu}(q, \tau^M) \leq Q \in Q \}$ 

$$\leq 0, \nu = 1, 2, \ldots, k \}$$

and  $Q_{abs}(N) \subset Q$  is the set of all  $q \in Q$  s.t.  $(6.1)_q, (6.2)_N$ is absolutely stable with respect to the observation  $z^N(\cdot)$ in the class  $\mathcal{N}(F(\cdot, \cdot, q)) \Leftrightarrow$  $\exists M \exists \tau^M_{abs} \in \mathcal{T}^M$  s.t.  $Q_{abs}(N) = \tilde{Q}(\tau^M)$ .

**Theorem 6.1** Suppose that  $\tau^M_{abs} \to \tau$  for

 $N \rightarrow \infty$  and

 $M \to \infty$  in  $\mathcal{T}$ . Then  $\tilde{Q}(\tau) = Q_{abs}$ .