

On the Stackelberg strategies in control theory

Enrique FERNÁNDEZ-CARA
Dpto. E.D.A.N. - Univ. of Sevilla

several joint works with
F.D. ARARUNA
Dpto. Matemática - UFPB - Brazil
S. GUERRERO
Lab. J.-L. Lions - UPMC - France
M.C. SANTOS
Dpto. Matemática - UFPE - Brazil

Dedicated to Jean-Michel Coron in his 60th birthday

- 1 Background
- 2 Hierarchical control
 - The system and the controls. Meaning
 - The Stackelberg-Nash strategy
 - The main result. Idea of the proof
- 3 Additional results and comments

CONTROL PROBLEMS

What is usual: act to get good (or the best) results for

$$\begin{cases} E(U) = F \\ + \dots \end{cases}$$

What is easier? Solving? Controlling?

Two classical approaches:

- Optimal control
- Controllability

OPTIMAL CONTROL

A general optimal control problem

Minimize $J(v)$ Subject to $v \in \mathcal{V}_{ad}$, $y \in \mathcal{Y}_{ad}$, (v, y) satisfies

$$E(y) = F(v) + \dots \quad (S)$$

Main questions: \exists , uniqueness/multiplicity, characterization, computation, ...We could also consider similar **bi-objective** optimal control:"Minimize" $J_1(v), J_2(v)$ Subject to $v \in \mathcal{V}_{ad}, \dots$

CONTROLLABILITY

A null controllability problem

Find (v, y) Such that $v \in \mathcal{V}_{ad}$, (v, y) satisfies (ES), $y(T) = 0$ with $y : [0, T] \mapsto H$,

$$E(y) \equiv y_t + A(y) = F(v) + \dots \quad (ES)$$

Again many interesting questions: \exists , uniqueness/multiplicity, characterization, computation, ...

A very rich subject for PDEs, see [Russell, J.-L. Lions, Coron, Zuazua, ...]

Question: How can we adopt both viewpoints together?

Example: Optimal-control / controllability problem

A simplified model for the autonomous car driving problem

The system:

$$\dot{x} = f(x, u), \quad x(0) = x_0$$

Constraints:

$$\begin{aligned} \text{dist.}(x(t), Z(t)) &\geq \varepsilon \quad \forall t \\ u &\in \mathcal{U}_{ad} \quad (|u(t)| \leq C) \end{aligned}$$

u determines direction and speed

Goals (prescribed x_T and \hat{x}):

- $x(T) = x_T$ (or $|x(T) - x_T| \leq \varepsilon \dots$)
- Minimize $\sup_t |x(t) - \hat{x}(t)|$

[Sontag, Sussman-Tang, ...]



Figure: The ICARE Project, INRIA, France. Autonomous car driving. Malis-Morin-Rives-Samson, 2004

The car in the street



Figure: Nissan ID. Autonomous car driving. 2015–2020

What is announced:

- Nissan ID 1.0 (2015), highways and traffic jams (no lane change)
- ID 2.0 (2018), overtaking and lane change
- ID 3.0 (2020), complete autonomous driving in town

<http://reports.nissan-global.com/EN/?p=17295>

Another way to connect optimal control and controllability:

HIERARCHICAL CONTROL (Stackelberg)

The main ideas in the context of Navier-Stokes:

Two controls - one leader, one follower

$$\left\{ \begin{array}{ll} y_t + (y \cdot \nabla) y - \Delta y + \nabla p = f 1_{\mathcal{O}} + v 1_{\omega}, & (x, t) \in \Omega \times (0, T) \\ \nabla \cdot y = 0, & (x, t) \in \Omega \times (0, T) \\ y = 0, & (x, t) \in \partial\Omega \times (0, T) \\ y(x, 0) = y^0(x), & x \in \Omega \end{array} \right.$$

Different domains \mathcal{O}, ω

Two objectives:

- Get $y \approx y_d$ in $\mathcal{O}_d \times (0, T)$, with reasonable effort:

$$\text{Minimize } \alpha \iint_{\mathcal{O}_d \times (0, T)} |y - y_d|^2 + \mu \iint_{\omega \times (0, T)} |v|^2$$

An optimal control problem

- Get $y(T) = 0$ - **A null controllability problem**

Before explaining what to do ... **let us complicate the situation!**

BEYOND: A MORE COMPLEX CONTROL PROBLEM, NAVIER-STOKES (Stackelberg-Nash, Stackelberg-Pareto, ...)

Three controls: one leader, two followers

$$\begin{cases} y_t + (y \cdot \nabla)y - \Delta y + \nabla p = f \mathbf{1}_{\mathcal{O}} + v_1 \mathbf{1}_{\mathcal{O}_1} + v_2 \mathbf{1}_{\mathcal{O}_2}, & (x, t) \in \Omega \times (0, T) \\ \nabla \cdot y = 0, & (x, t) \in \Omega \times (0, T) \\ y = 0, & (x, t) \in \partial\Omega \times (0, T) \\ y(x, 0) = y^0(x), & x \in \Omega \end{cases}$$

Different domains \mathcal{O} , \mathcal{O}_i , ($i = 1, 2$)

Three objectives:

- “Simultaneously”, $y \approx y_{i,d}$ in $\mathcal{O}_{i,d} \times (0, T)$, $i = 1, 2$, reasonable effort:

$$\text{Minimize } \alpha_i \iint_{\mathcal{O}_{i,d} \times (0, T)} |y - y_{i,d}|^2 + \mu \iint_{\mathcal{O}_i \times (0, T)} |v_i|^2, \quad i = 1, 2$$

Bi-objective optimal control - The task of the followers

In practice, an equilibrium $(v_1(f), v_2(f))$ for each f ?

- Get $y(T) = 0$

Null controllability - The task of the leader

Can we find f such that $y(T) = 0$?

$$\begin{cases} y_t + (y \cdot \nabla)y - \Delta y + \nabla p = f_1 \mathbf{1}_{\mathcal{O}} + v_1 \mathbf{1}_{\mathcal{O}_1} + v_2 \mathbf{1}_{\mathcal{O}_2}, & (x, t) \in \Omega \times (0, T) \\ \nabla \cdot y = 0, & (x, t) \in \Omega \times (0, T) \\ y = 0, & (x, t) \in \partial\Omega \times (0, T) \\ y(x, 0) = y^0(x), & x \in \Omega \end{cases}$$

Many applications:

- **Heating:** Controlling temperatures
Heat sources at different locations - Heat PDE (linear, semilinear, etc.)
- **Tumor growth:** Controlling tumor cell densities
Radiotherapy strategies - Reaction-diffusion PDEs
bilinear control
- **Fluid mechanics:** Controlling fluid velocity fields
Several mechanical actions - Stokes, Navier-Stokes or similar
- **Finances:** Controlling the price of an option
Agents at different stock prices, etc. - Backwards in time heat-like PDE
Degenerate coefficients

Contributions: Lions, Díaz-Lions, Glowinski-Periaux-Ramos, Guillén, ...
Optimal control + AC

TOO DIFFICULT - A SIMPLIFIED PROBLEM

Again three controls: **one leader, two followers**

$$(H) \quad \begin{cases} y_t - y_{xx} = f1_{\mathcal{O}} + v_1 1_{\mathcal{O}_1} + v_2 1_{\mathcal{O}_2}, & (x, t) \in (0, 1) \times (0, T) \\ y(0, t) = y(1, t) = 0, & t \in (0, T) \\ y(x, 0) = y^0(x), & x \in (0, 1) \end{cases}$$

Different intervals $\mathcal{O}, \mathcal{O}_i$

Again three objectives:

- Simultaneously, $y \approx y_{i,d}$ in $\mathcal{O}_{i,d} \times (0, T)$, $i = 1, 2$, reasonable effort:

$$\text{Minimize } \alpha_i \iint_{\mathcal{O}_{i,d} \times (0, T)} |y - y_{i,d}|^2 + \mu \iint_{\mathcal{O}_i \times (0, T)} |v_i|^2, \quad i = 1, 2$$

Bi-objective optimal control - Followers' task

- Get $y(T) = 0$
Null controllability - Leader's task

What can we do?

THE STACKELBERG-NASH STRATEGY

Step 1: f is fixed

$$J_i(v_1, v_2) := \alpha_i \iint_{\mathcal{O}_{i,d} \times (0,T)} |y - y_{i,d}|^2 + \mu \iint_{\mathcal{O}_i \times (0,T)} |v_i|^2, \quad i = 1, 2$$

Find a **Nash equilibrium** $(v_1(f), v_2(f))$ with $v_i(f) \in L^2(\mathcal{O}_i \times (0, T))$:

$$J_1(v_1(f), v_2(f)) \leq J_1(v_1, v_2(f)) \quad \forall v_1 \in L^2(\mathcal{O}_1 \times (0, T))$$

$$J_2(v_1(f), v_2(f)) \leq J_2(v_1(f), v_2) \quad \forall v_2 \in L^2(\mathcal{O}_2 \times (0, T))$$

Equivalent to:

$$(HN) \quad \begin{cases} y_t - y_{xx} = f \mathbf{1}_{\mathcal{O}} - \frac{1}{\mu} \phi_1 \mathbf{1}_{\mathcal{O}_1} - \frac{1}{\mu} \phi_2 \mathbf{1}_{\mathcal{O}_2} \\ -\phi_{i,t} - \phi_{i,xx} = \alpha_i (y - y_{i,d}) \mathbf{1}_{\mathcal{O}_i}, \quad i = 1, 2 \\ \phi_i(0, t) = \phi_i(1, t) = 0, \quad y(0, t) = y(1, t) = 0, \quad t \in (0, T) \\ y(x, 0) = y^0(x), \quad \phi_i(x, T) = 0, \quad x \in (0, 1) \end{cases}$$

Then: $v_i(f) = -\frac{1}{\mu} \phi_i|_{\mathcal{O}_i \times (0,T)}$ (Pontryagin)

$\exists (v_1(f), v_2(f))$? Uniqueness?

THE STACKELBERG-NASH STRATEGY

Step 2: Find f such that

$$(HSN)_1 \quad \begin{cases} y_t - y_{xx} = f \mathbf{1}_O - \frac{1}{\mu} \phi_1 \mathbf{1}_{O_1} - \frac{1}{\mu} \phi_2 \mathbf{1}_{O_2} \\ -\phi_{i,t} - \phi_{i,xx} = \alpha_i (y - y_{i,d}) \mathbf{1}_{O_i}, \quad i = 1, 2 \\ \phi_i(0, t) = \phi_i(1, t) = 0, \quad y(0, t) = y(1, t) = 0, \quad t \in (0, T) \\ y(x, 0) = y^0(x), \quad \phi_i(x, T) = 0, \quad x \in (0, 1) \end{cases}$$

$$(HSN)_2 \quad y(x, T) = 0, \quad x \in (0, 1)$$

with $\|f\|_{L^2(O \times (0, T))} \leq C \|y^0\|_{L^2}$

For instance, for $y_{i,d} \equiv 0$, **equivalent to:**

$R(L) \leftrightarrow R(M)$, with $Ly^0 := y(\cdot, T)$, $Mf := y(\cdot, T) \dots$

In turn, equivalent to: $\|L^* \psi^T\| \leq \|M^* \psi^T\| \quad \forall \psi^T \in L^2(0, 1)$

(classical, functional analysis; [Russell, 1973])

Theorem

Assume: $\mathcal{O}_{1,d} = \mathcal{O}_{2,d}$, $\mathcal{O}_{i,d} \cap \mathcal{O} \neq \emptyset$, large μ

$\exists \hat{\rho}$ such that, if $\iint_{\mathcal{O}_d \times (0,T)} \hat{\rho}^2 |y_{i,d}|^2 dx dt < +\infty$, $i = 1, 2$, then:

$\forall y^0 \in L^2(\Omega) \exists$ null controls $f \in L^2(\mathcal{O} \times (0, T))$ & Nash pairs $(v_1(f), v_2(f))$

Idea of the proof:

1 - Large $\mu \Rightarrow \forall f \in L^2(\mathcal{O} \times (0, T)) \exists!$ Nash equilibrium $(v_1(f), v_2(f))$

$$\left\{ \begin{array}{l} y_t - y_{xx} = f \mathbf{1}_{\mathcal{O}} - \frac{1}{\mu} \phi_1 \mathbf{1}_{\mathcal{O}_1} - \frac{1}{\mu} \phi_2 \mathbf{1}_{\mathcal{O}_2} \\ -\phi_{i,t} - \phi_{i,xx} = \alpha_i (y - y_{i,d}) \mathbf{1}_{\mathcal{O}_i}, \quad i = 1, 2 \\ \phi_i(0, t) = \phi_i(1, t) = 0, \quad y(0, t) = y(1, t) = 0, \quad t \in (0, T) \\ y(x, 0) = y^0(x), \quad \phi_i(x, T) = 0, \quad x \in (0, 1) \end{array} \right.$$

$$v_i(f) = -\frac{1}{\mu} \phi_i|_{\mathcal{O}_i \times (0,T)}$$

2 - $\|L^* \psi^T\| \leq \|M^* \psi^T\| \quad \forall \psi^T \in L^2(0, 1)$ means **observability**:

$$\|\psi|_{t=0}\|^2 + \sum_{i=1}^2 \iint_Q \hat{\rho}^{-2} |\gamma^i|^2 dx dt \leq C \iint_{O \times (0, T)} |\psi|^2 dx dt$$

for all ψ^T , with

$$\begin{cases} -\psi_t - \psi_{xx} = \sum_{i=1}^2 \alpha_i \gamma^i \mathbf{1}_{O_d}, & \gamma_t^i - \gamma_{xx}^i = -\frac{1}{\mu} \psi \mathbf{1}_{O_i} \\ \psi|_{t=T} = \psi^T(x), & \gamma^i|_{t=0} = 0, \text{ etc.} \end{cases}$$

First remark: $\|\psi|_{t=t'}\|^2 \leq C \|\psi|_{t=t''}\|^2$ for $t' < t''$

Explanation: energy estimates, large μ

$$\begin{aligned} \|\psi|_{t=t'}\|^2 &\leq C \left(\|\psi|_{t=t''}\|^2 + \sum_{i=1}^2 \int_{t'}^{t''} \|\gamma^i|_{t=s}\|^2 ds \right) \\ &\leq C \left(\|\psi|_{t=t''}\|^2 + \sum_{i=1}^2 \frac{1}{\mu^2} \int_0^{t''} \|\psi|_{t=s}\|^2 ds \right) \\ \int_0^{t''} \|\psi|_{t=s}\|^2 ds &\leq C \|\psi|_{t=t''}\|^2 \end{aligned}$$

Consequence: $\|\psi|_{t=0}\|^2 + \sum_{i=1}^2 \iint_Q \hat{\rho}^{-2} |\gamma^i|^2 dx dt \leq C \iint_Q \rho^{-2} |\psi|^2 dx dt$

Second remark: $\iint_Q \rho^{-2} |\psi|^2 dx dt \leq C \iint_{\mathcal{O} \times (0, T)} \rho^{-2} |\psi|^2 dx dt$

Explanation: Carleman estimates for ψ and $h := \sum_{i=1}^2 \alpha_i \gamma^i$

$$\begin{cases} -\psi_t - \psi_{xx} = \sum_{i=1}^2 \alpha_i \gamma^i \mathbf{1}_{\mathcal{O}_d}, & \gamma_t^i - \gamma_{xx}^i = -\frac{1}{\mu} \psi \mathbf{1}_{\mathcal{O}_i} \\ \psi|_{t=T} = \psi^T(x), & \gamma^i|_{t=0} = 0, \text{ etc.} \end{cases}$$

Non-empty $\omega \subset \mathcal{O} \cap \mathcal{O}_d$

$$\begin{aligned} I(\psi) + I_0(h) &\leq C \left(I_{loc, \omega}(\psi) + I_{loc, \omega}(h) + \iint_Q \rho_s^{-2} |h|^2 + \iint_Q \rho_{0,s}^{-2} |\psi|^2 \right) \\ &\leq C \left(I_{loc, \omega}(\psi) + I_{loc, \omega}(h) + \iint_Q \rho_{0,s}^{-2} |\psi|^2 \right) \\ &\leq C (I_{loc, \omega}(\psi) + I_{loc, \omega}(h) + \varepsilon I(\psi)) \\ &\leq C (I_{loc, \omega}(\psi) + \varepsilon I_0(h) + \varepsilon I(\psi)) \end{aligned}$$

EXTENSIONS

- Theorem holds also for different $\mathcal{O}_{i,d}$ if $\mathcal{O}_{1,d} \cap \mathcal{O} \neq \mathcal{O}_{i,d} \cap \mathcal{O}$

$$\begin{cases} -\psi_t - \psi_{xx} = \sum_{i=1}^2 \alpha_i \gamma^i \mathbf{1}_{\mathcal{O}_{i,d}}, & \gamma_t^i - \gamma_{xx}^i = -\frac{1}{\mu} \psi \mathbf{1}_{\mathcal{O}_i} \\ \psi|_{t=T} = \psi^T(x), & \gamma^i|_{t=0} = 0, \text{ etc.} \end{cases}$$

Choose **different** (well chosen) weights - Introduce:

- $\mathcal{O}' \subset\subset \mathcal{O}$ and $\omega_j \subset\subset \mathcal{O}_{i,d} \cap \mathcal{O}'$, with $\omega_1 \neq \omega_2$
- Carleman weights for ω_1 and ω_2 that coincide outside \mathcal{O}'

Then:

Carleman estimates for $\psi, \gamma^i \Rightarrow$

$$l_0(\gamma^1) + l_0(\gamma^2) + \iint \rho^{-2} |\psi|^2 \leq C l_{loc, \mathcal{O}}(\psi)$$

EXTENSIONS (Cont.)

- Boundary followers, distributed leader:

$$\begin{cases} y_t - y_{xx} = f \mathbf{1}_{\mathcal{O}}, & (x, t) \in (0, 1) \times (0, T) \\ y(0, t) = v^1(t), \quad y(1, t) = v^2(t), & t \in (0, T) \\ y(x, 0) = y^0(x), & x \in (0, 1) \end{cases}$$

Costs: $\alpha_i \iint_{\mathcal{O}_{i,d} \times (0, T)} |y - y_{i,d}|^2 + \mu \int_0^T |v_i|^2 dt, \quad i = 1, 2$

Optimality system and adjoint:

$$\begin{cases} y_t - y_{xx} = f \mathbf{1}_{\mathcal{O}} \\ -\phi_{i,t} - \phi_{i,xx} = \alpha_i (y - y_{i,d}) \mathbf{1}_{\mathcal{O}_{i,d}} \\ y(0, t) = -\frac{1}{\mu} \phi_x^1(0, t) \\ y(1, t) = \frac{1}{\mu} \phi_x^2(1, t) \\ \dots \end{cases} \quad \begin{cases} -\psi_t - \psi_{xx} = \sum_{i=1}^2 \alpha_i \gamma^i \mathbf{1}_{\mathcal{O}_{i,d}} \\ \gamma_t^i - \gamma_{xx}^i = 0 \\ \gamma^1(0, t) = -\frac{1}{\mu} \psi_x(0, t), \\ \gamma^2(1, t) = \frac{1}{\mu} \psi_x(1, t) \\ \dots \end{cases}$$

The observability estimate:

$$\|\psi|_{t=0}\|^2 + \sum_{i=1}^2 \iint_Q \hat{\rho}^{-2} |\gamma^i|^2 \leq C I_{loc, \mathcal{O}}(\psi)$$

OK under conditions above; for instance, $\mathcal{O}_{1,d} = \mathcal{O}_{2,d}$, $\mathcal{O}_{i,d} \cap \mathcal{O} \neq \emptyset$,

large μ , $\iint_{\mathcal{O}_d \times (0, T)} \hat{\rho}^2 |y_{i,d}|^2 dx dt < +\infty, \quad i = 1, 2$

EXTENSIONS (Cont.)

$$\begin{cases} -\psi_t - \psi_{xx} = \sum_{i=1}^2 \alpha_i \gamma^i \mathbf{1}_{\mathcal{O}_{i,d}} \\ \gamma_t^i - \gamma_{xx}^i = 0 \\ \gamma^1(0, t) = -\frac{1}{\mu} \psi_x(0, t), \quad \gamma^2(1, t) = \frac{1}{\mu} \psi_x(1, t) \\ \dots \end{cases}$$

For the proof: **Carleman estimates + nonzero Dirichlet conditions** [Imanuvilov-Puel-Yamamoto] - For instance

$$I(\gamma^1) \leq C \left(\frac{1}{\mu^2} \|\rho_*^{-1} \frac{\partial \psi}{\partial n}(0, \cdot)\|_{H^{1/4}(0, T)}^2 + I_{loc, \omega}(\gamma^1) \right)$$

and so on ...

- **Distributed followers, boundary leader:**

$$\begin{cases} y_t - y_{xx} = \mathbf{v}_1 \mathbf{1}_{\mathcal{O}_1} + \mathbf{v}_2 \mathbf{1}_{\mathcal{O}_2}, & (x, t) \in (0, 1) \times (0, T) \\ y(0, t) = f, \quad y(1, t) = 0, & t \in (0, T) \\ y(x, 0) = y^0(x), & x \in (0, 1) \end{cases}$$

A similar result holds

- **However:** boundary followers + boundary leader is unknown!
We would need $\|\psi\|_{t=0}^2 + \sum_{i=1}^2 \iint_Q \hat{\rho}^{-2} |\gamma^i|^2 \leq C \int_0^T \rho_*^{-2} |\psi_x(0, t)|^2 dt$ for $(\psi, \gamma^1, \gamma^2)$ as above ...

EXTENSIONS (Cont.)

- More followers, coefficients, non-scalar parabolic systems, other functionals, boundary controls, higher dimensions, etc.
- **Semilinear** systems:

$$\begin{cases} y_t - y_{xx} = F(x, t; y) + f1_{\mathcal{O}} + \sum_{i=1}^m v_i 1_{\mathcal{O}_i} \\ y(0, t) = y(1, t) = 0, \quad t \in (0, T), \text{ etc.} \end{cases}$$

Nash **quasi-equilibria**

$$\begin{cases} y_t - y_{xx} = F(x, t; y) + f1_{\mathcal{O}} - \frac{1}{\mu}\phi_1 1_{\mathcal{O}_1} - \frac{1}{\mu}\phi_2 1_{\mathcal{O}_2} \\ -\phi_{i,t} - \phi_{i,xx} = F'(x, t; y)\phi_i + \alpha_i(y - y_{i,d})1_{\mathcal{O}_i}, \quad i = 1, 2 \\ \phi_i(0, t) = \phi_i(1, t) = 0, \quad y(0, t) = y(1, t) = 0, \quad t \in (0, T) \\ y(x, 0) = y^0(x), \quad \phi_i(x, T) = 0, \quad x \in (0, 1) \end{cases}$$

$$v_i(f) = -\frac{1}{\mu}\phi_i|_{\mathcal{O}_i \times (0, T)}$$

NC: OK for Lipschitz-continuous F

Also: **an equivalence result!**

EXTENSIONS (Cont.)

- **ECT**: OK
- **Constraints**, for instance:

$$\begin{cases} y_t - y_{xx} = f \mathbf{1}_{\mathcal{O}} + \sum_{i=1}^m v_i \mathbf{1}_{\mathcal{O}_i} \\ y(0, t) = y(1, t) = 0, \quad t \in (0, T), \text{ etc.} \end{cases}$$

Find a constrained Nash equilibrium $(v_1(f), v_2(f))$ with $v_i(f) \in \mathcal{U}_{i,ad} \subset L^2(\mathcal{O}_i \times (0, T))$:

$$J_1(v_1(f), v_2(f)) \leq J_1(v_1, v_2(f)) \quad \forall v_1 \in \mathcal{U}_{1,ad}$$

$$J_2(v_1(f), v_2(f)) \leq J_2(v_1(f), v_2) \quad \forall v_2 \in \mathcal{U}_{2,ad}$$

Then, find f such that $y|_{t=T} = 0$

OK for local constraints, i.e. $\mathcal{U}_{i,ad} = \{ v_i \in L^2(\mathcal{O}_i \times (0, T)) : v_i(x, t) \in L_i \}$

AN INTERESTING QUESTION:

All this holds for large μ - What about small μ ?

Recall: $J_i(v_1, v_2) := \alpha_i \iint_{\mathcal{O}_{i,d} \times (0, T)} |y - y_{i,d}|^2 + \mu \iint_{\mathcal{O}_i \times (0, T)} |v_i|^2, \quad i = 1, 2$

$$\begin{cases} y_t - y_{xx} = f \mathbf{1}_{\mathcal{O}} - \frac{1}{\mu} (\phi_1 \mathbf{1}_{\mathcal{O}_1} + \phi_2 \mathbf{1}_{\mathcal{O}_2}) \\ -\phi_{i,t} - \phi_{i,xx} = \alpha_i (y - y_{i,d}) \mathbf{1}_{\mathcal{O}_i} \\ \text{etc.} \end{cases} \Leftrightarrow \begin{cases} (\text{Id.} - \frac{1}{\mu} \Lambda)(v^1, v^2) = (v_0^1, v_0^2) \\ v^j \in L^2_{\mu}(\mathcal{O}_i \times (0, T)) \end{cases}$$

for some **compact, positive, self-adjoint** Λ

Fredholm's alternative + Hilbert-Schmidt

$\Rightarrow \exists \mu_1 > \mu_2 > \dots$ (independent of f), with $\mu_n \rightarrow 0^+$ such that
 \exists Nash equilibrium for all $\mu \neq \mu_n$ for all n

Do we have NC for these μ ?

FINAL COMMENTS:

- The previous proof \rightarrow a method to compute f and $(v_1(f), v_2(f))$
Numerics?
- Other strategies? Stackelberg-Pareto controllability?

$$\beta J'_1(v^1, v^2) + (1 - \beta) J'_2(v^1, v^2) = 0, \quad \beta \in (0, 1)$$

For each f , we get a family of equilibria $(v_\beta^1(f), v_\beta^2(f))$, with $\beta \in (0, 1)$

$$\begin{cases} y_t - y_{xx} = f \mathbf{1}_\mathcal{O} - \frac{1}{\mu} \left(\frac{1}{\beta} \phi \mathbf{1}_{\mathcal{O}_1} + \frac{1}{1-\beta} \phi \mathbf{1}_{\mathcal{O}_2} \right) \\ -\phi_t - \phi_{xx} = \alpha_1 \beta (y - y_{1,d}) \mathbf{1}_{\mathcal{O}_{1,d}} + \alpha_2 (1 - \beta) (y - y_{2,d}) \mathbf{1}_{\mathcal{O}_{2,d}} \\ \dots \end{cases}$$

$$\begin{cases} -\psi_t - \psi_{xx} = \alpha_1 \beta \gamma \mathbf{1}_{\mathcal{O}_{1,d}} + \alpha_2 (1 - \beta) \gamma \mathbf{1}_{\mathcal{O}_{2,d}} \\ \gamma_t^i - \gamma_{xx}^i = -\frac{1}{\mu} \left(\frac{1}{\beta} \psi \mathbf{1}_{\mathcal{O}_1} + \frac{1}{1-\beta} \psi \mathbf{1}_{\mathcal{O}_2} \right) \\ \dots \end{cases}$$

- \exists "common" null controls, i.e. f such that $y(T) = 0$ for several β ?
- \exists average null controls, i.e. f such that $(\int_0^1 y d\beta)(T) = 0$?
- Navier-Stokes? OPEN Locally (for small y_0)? ALSO OPEN
[Guerrero, Carreño, Gueye, ...]

In progress ...

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