

FINITE ELEMENT METHOD FOR SOLVING BOUNDARY CONTROL PROBLEM GOVERNED BY PARABOLIC VARIATIONAL INEQUALITIES OF INFINITE ORDER

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ABSTRACT. Finite element method is used here in this article to solve boundary control problem governed by parabolic variational inequalities, where the operator is of infinite order. In the handled problem the cost function is quadratic w. r. to the state of the system. The error estimation between the continuous problem (P) and the discretisation problem is obtained.

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1. Introduction

To apply Ritz and Galerkin methods on Hilbert spaces of finite dimension such as Sobolev spaces we use the finite element method. In F.E.M. we follow the following steps:

- Discretization of the domain Ω in a collection of subdomains which are triangles mostly. These subdomains are called elements.
- A space H of functions defined on Ω is then approximated by appropriate functions defined on each subdomain with suitable matching conditions at interface [18].

Distributed control of a system governed by Dirichlet and Neumann problems for elliptic equations of infinite order have been discussed by I.M.Ghali, H.A.El-Saify and S.A.ElZahaby in (1983). Optimal control of system governed by elliptic operator of infinite order is obtained by I.M.Ghali in (1984). Optimal control of variational inequalities for infinite order are established by El-Zahaby and Gh.E.Mostafa in (2005).

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In this paper we shall use the theory of Barbu (1981, 1982, 1984, 1993) to introduce boundary control problem governed by parabolic equation with non-linear boundary value condition in the case of infinite order and will apply finite element method.

This paper is organized as follows:

In section 2, some functional spaces of infinite order are introduced. In section 3, we introduce the main results and the error estimation.

2- Preliminaries

A Sobolev space of infinite order of periodic functions is defined as follows:

$$W^\infty \{a_\alpha, p\} = \left\{ u(x) \in C^\infty(\mathbb{R}^n) : \sum_{|\alpha|=0}^\infty a_\alpha \|D^\alpha(u)\|_p^p < \infty \right\}$$

We recall that $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$ is a multi-index for differentiation,

$$|\alpha| = \alpha_1 + \dots + \alpha_n, \quad D^\alpha = \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}}, \quad a_\alpha \geq 0$$

is a numerical sequence, $p \geq 1$ and $\|\cdot\|_p$ is the canonical norm in the space $L_p(\mathbb{R}^n)$.

The structure of $W^{-\infty} \{a_\alpha, p\}$ is based on the fact that for any function $h(x) \in W^{-\infty} \{a_\alpha, p\}$ the equation

$$L(u) = \sum_{|\alpha|=0}^\infty (-1)^{|\alpha|} D^\alpha \left(a_\alpha |D^\alpha(u)|^{p-2} D^\alpha(u) \right) = h(x)$$

$$D^w u|_\Gamma = 0, \quad |w| = 0, 1, \dots$$

has a unique solution $u(x) \in W_0^\infty \{a_\alpha, p\}$.

We have the representation

$$W^{-\infty} \{a_\alpha, q\} = \left\{ h(x) : h(x) = \sum_{|\alpha|=0}^\infty a_\alpha D^\alpha h_\alpha(x); h_\alpha(x) \in L_q(\mathbb{R}^n) \text{ and } \sum_{|\alpha|=0}^\infty a_\alpha \|h_\alpha\|_{L_q}^q < \infty \right\}$$

and $q = \frac{p}{p-1}$.

The imbedding problem for non-trivial Sobolev spaces of infinite order are investigated in [12, 13, 14].

The imbedding $W^\infty \{a_\alpha, p\} \subset W^\infty \{b_\alpha, p'\}$ is compact if and only if

$$\lim_{m \rightarrow \infty} \sum_{|\alpha|=m+1}^\infty b_\alpha \|D^\alpha(u)\|_{p'}^{p'} = 0$$

uniformly on the unit ball of the space $W^\infty \{a_\alpha, p\}$ [13].

Now consider the space $W^\infty \{a_\alpha, 2\}$ of functions $u(x)$ defined on the Euclidean space $R^n, n \geq 1$,

$$W^\infty \{a_\alpha, 2\} = \left\{ u(x) \in C^\infty (R^n) : \sum_{|\alpha|=0}^{\infty} a_\alpha \|D^\alpha\|_2^2 < \infty \right\}$$

An imbedding criterion established in terms of the characteristic function of these spaces.

The duality of the spaces $W^\infty \{a_\alpha, 2\}$ and $W^{-\infty} \{a_\alpha, 2\}$ is given by the relation

$$\langle h, v \rangle = \sum_{|\alpha|=0}^{\infty} a_\alpha \int_G h_\alpha(x) D^\alpha v(x) dx$$

so that $W^\infty \{a_\alpha, 2\}$ is every where dense in $L_2 (R^n)$ with topological inclusion, and $W^{-\infty} \{a_\alpha, 2\}$ denotes the topological dual space with respect to $L_2 (R^n)$ and then we have the following chain

$$W^\infty \{a_\alpha, 2\} \subseteq L_2 (R^n) \subseteq W^{-\infty} \{a_\alpha, 2\}$$

similar to the above chain we have

$$W_0^\infty \{a_\alpha, 2\} \subseteq L_2 (R^n) \subseteq W_0^{-\infty} \{a_\alpha, 2\}$$

where $W_0^\infty \{a_\alpha, 2\}$ is the set of all functions of $W^\infty \{a_\alpha, 2\}$ which vanish on the boundary Γ of R^n .

The space $L_2 (0, T; L_2 (R^n))$ will be denoted by $L_2(Q)$, where $Q = R^n \times]0, T[$, and $L_2 (0, T; L_2 (R^n))$ is the space of all measurable functions $t \rightarrow \phi(t)$, the variable t denotes the time ; $t \in]0, T[, T < \infty$ with the Lebesgue measure dt on $]0, T[$ such that

$$\|\phi\|_{L_2(Q)} = \left(\int_0^T \|\phi(t)\|_2^2 dt \right)^{\frac{1}{2}} < \infty$$

is endowed with the scalar product

$$(f, g)_{L_2(0, T; L_2(R^n))} = \int_0^T (f(t), g(t))_{L_2(R^n)} dt$$

which is a Hilbert space[15].

Similarly we define the spaces $L_2 (0, T; W^\infty \{a_\alpha, 2\})$, $L_2 (0, T; W_0^\infty \{a_\alpha, 2\})$ and $L_2 (0, T; W^{-\infty} \{a_\alpha, 2\})$, $L_2 (0, T; W_0^{-\infty} \{a_\alpha, 2\})$ which are its conjugates respectively.

We have the following chains:

$$L_2 (0, T; W^\infty \{a_\alpha, 2\}) \subseteq L_2(Q) \subseteq L_2 (0, T; W^{-\infty} \{a_\alpha, 2\})$$

$$L_2 (0, T; W_0^\infty \{a_\alpha, 2\}) \subseteq L_2(Q) \subseteq L_2 (0, T; W_0^{-\infty} \{a_\alpha, 2\})$$

Finally we shall denote by $W(Q)$ the space of the functions $y \in L_2(0, T; W^\infty\{a_\alpha, 2\})$ such that $\frac{dy}{dt} \in L_2(0, T; W^{-\infty}\{a_\alpha, 2\})$ where $\frac{dy}{dt}$ is the derivative of y in the sense of $W^{-\infty}\{a_\alpha, 2\}$ valued distribution on $]0, T[$. $W(Q)$ is a Banach space endowed with the norm

$$\|y\|_{W(Q)}^2 = \|y\|_{L_2(0, T; W^\infty\{a_\alpha, 2\})}^2 + \left\| \frac{dy}{dt} \right\|_{L_2(0, T; W^{-\infty}\{a_\alpha, 2\})}^2$$

3-Main results

We introduce a convex control problem governed by boundary-value problem of the form

$$\begin{aligned} y_t + Ay &= 0 & \text{in } Q = \Omega \times]0, T[\\ \frac{\partial y}{\partial v} + \beta_i(y) &\ni u_i + f_i & \text{in } \Sigma_i = \Gamma \times]0, T[, i = 1, 2 \\ y(x, 0) &= y_0(x) & \text{in } \Omega \end{aligned} \tag{3.1}$$

Here, Ω is a bounded and open set in R^n with boundary Γ consists of two parts Γ_1 and Γ_2 , i.e., $\Gamma = \Gamma_1 \cup \Gamma_2$ and $\Gamma_1 \cap \Gamma_2 = \Phi$, and $\Sigma = \Gamma \times]0, T[$ is the lateral boundary of Q .

$\frac{\partial}{\partial v}$ is the outward normal derivative corresponding to A , and β_i are maximal monotone graphs in $R \times R$, which satisfy the conditions

$$\beta_i(0) \ni 0, \quad i = 1, 2 \tag{3.2}$$

the controls u_i are taken from the Hilbert spaces $L_2(\Sigma_i), i = 1, 2$. The functions y_0, f_i are fixed in $L_2(R^n)$ and $L_2(\Sigma_i), i = 1, 2$ respectively.

A is elliptic, bounded and self-adjoint operator of infinite order with finite dimension, that maps $W_0^\infty\{a_\alpha, 2\}$ onto $W_0^{-\infty}\{a_\alpha, 2\}$ and $A(u)$ is given by:

$$\begin{aligned} A(u) &= \sum_{|\alpha|=0}^\infty (-1)^{|\alpha|} a_\alpha D^{2\alpha}(u) = h(x) \quad , a_\alpha \geq 0 \\ D^w u|_\Gamma &= 0, \quad |w| = 0, 1, \dots \quad , |w| \leq \alpha \end{aligned} \tag{3.3}$$

The operator $\frac{\partial}{\partial t} + A$ is an infinite order parabolic operator which maps

$$L_2(0, T; W_0^\infty\{a_\alpha, 2\}) \text{ onto } L_2(0, T; W_0^{-\infty}\{a_\alpha, 2\})$$

We introduce the following continuous bilinear form on $W_0^\infty(R^n)$:

$$\pi(t; \phi, \psi) = (A(t)\phi, \psi)_{L_2(R^n)} \quad \forall \phi, \psi \in W_0^\infty(R^n) \tag{3.4}$$

Lemma 3.1 Consider (3.4) the continuous bilinear form on $W_0^\infty\{a_\alpha, 2\}$, then $\pi(t; \phi, \psi)$ is coercive this means $\pi(t; \phi, \phi) \geq \lambda \|\phi\|_{W_0^\infty\{a_\alpha, 2\}}^2 \quad \lambda > 0$,

Proof

$$\begin{aligned} \pi(t; \phi, \phi) &= (A(t)\phi, \phi)_{L^2(R^n)} = \left(\sum_{|\alpha|=0}^{\infty} (-1)^{|\alpha|} a_{\alpha} D^{2\alpha} \phi(x), \phi(x) \right)_{L^2(R^n)} \\ &= \int_{R^n} \sum_{|\alpha|=0}^{\infty} (-1)^{|\alpha|} a_{\alpha} D^{\alpha} \phi(x) D^{\alpha} \phi(x) dx \\ &= \sum_{|\alpha|=0}^{\infty} (-1)^{|\alpha|} a_{\alpha} (D^{\alpha} \phi(x), D^{\alpha} \phi(x))_{L^2(R^n)} = \sum_{|\alpha|=0}^{\infty} (-1)^{|\alpha|} a_{\alpha} \|D^{\alpha} \phi(x)\|_{L^2(R^n)}^2 \\ &\geq \lambda \|\phi\|_{W_0^{\infty}\{a_{\alpha}, 2\}}^2 \end{aligned}$$

then $\pi(t; \phi, \phi) \geq \lambda \|\phi\|_{W_0^{\infty}\{a_{\alpha}, 2\}}^2$

Definition 3.1. A function $y \in W(Q)$ is a solution to (3.1) if there exist functions $\omega_i \in L_2(\Sigma_i), i = 1, 2$, such that $\omega_i(\sigma, t) \in \beta_i(y(\sigma, t))$ a.e. $(\sigma, t) \in \Sigma_i, i = 1, 2$, and

$$\int_Q y k_t dp(x) dt + \int_0^T \pi(y, k) dt + \sum_{i=1}^2 \int_{\Sigma_i} (\omega_i - v_i) k d\Gamma dt = \int_{R^n} y_0(x) k(x, 0) dp(x) \tag{3.7}$$

for all $k \in W(Q)$ such that $k(x, T) = 0$. Here $\pi(y, k)$ is bilinear functional has the form (3.4), condition (3.7) can be equivalently defined as

$$\begin{aligned} \frac{d}{dt}(y(t), \psi) + \pi(y(t), \psi) + \sum_{i=1}^2 \int_{\Gamma_i} (\omega_i - v_i) \psi d\Gamma &= 0 \text{ a.e. } t \in]0, T[\\ y(0) = y_0, \quad \text{for all } \psi \in W^{\infty}\{a_{\alpha}, 2\} \end{aligned} \tag{3.7'}$$

Let ρ be a C_0^{∞} -mollifie function on R , satisfying $\rho(r) > 0$ for $r \in]-1, 1[$, $\rho(r) = 0$ for $|r| > 1, \rho(r) = \rho(-r)$ for all $r \in R$ and $\int_{-\infty}^{\infty} \rho(r) dr = 1$. We define, for $\varepsilon > 0$

$$\beta_i^{\varepsilon}(r) = \int_{-\infty}^{\infty} \beta_{i\varepsilon}(r - \varepsilon\theta) \rho(\theta) d\theta, \quad i = 1, 2, r \in R \tag{3.8}$$

where

$$\beta_{i\varepsilon}(r) = \varepsilon^{-1} \left(r - (1 + \varepsilon\beta_i)^{-1} r \right) \tag{3.9}$$

It should be recalled that β_i^{ε} are monotonically increasing infinitely differentiable functions. Moreover, β_i^{ε} are Lipschitzian with Lipschitz constant \mathcal{E}^{-1} , and

in a certain sense which will be explained below they approximate β_i , for $\varepsilon \rightarrow 0$. For each $\varepsilon > 0$, consider the approximating system,

$$\begin{aligned} y_t + Ay &= 0 && \text{in } Q \\ \frac{\partial y}{\partial \nu} + \beta_i^\varepsilon(y) &= u_i + f_i && \text{in } \Sigma_i, i = 1, 2 \\ y(x, 0) &= y_0(x) && \text{in } \Omega. \end{aligned} \quad (3.10)$$

According to a standard existence result due to Lions[15] the system (3.10) has a unique solution $y_\varepsilon \in W(Q)$.

Let $\mathcal{A}_\varepsilon : W^\infty\{a_\alpha, 2\} \rightarrow W^{-\infty}\{a_\alpha, 2\}$ be the operator defined by

$$(\mathcal{A}_\varepsilon y, \psi) = \pi(y, \psi) + \sum_{i=1}^2 \int_{\Gamma_i} \beta_i^\varepsilon(y) \psi d\sigma \quad y, \psi \in W^\infty\{a_\alpha, 2\} \quad (3.11)$$

And let $f \in L^2(0, T; W^{-\infty}\{a_\alpha, 2\})$ be given by:

$$(f(t), \psi) = \sum_{i=1}^2 \int_{\Gamma_i} u_i \psi d\sigma \quad , \quad \psi \in W^\infty\{a_\alpha, 2\} \quad (3.12)$$

Then in the sense of definition 3.1, (3.10) can be written as

$$\begin{aligned} \frac{dy}{dt} + \mathcal{A}_\varepsilon y &= f, \quad t \in [0, T] \\ y(0) &= y_0 \end{aligned}$$

Let $j_i : R \rightarrow \bar{R}, i = 1, 2$, be two lower semi continuous convex functions such that $\partial j_i = \beta_i$ (it is well known that such functions always exist).

Under the assumptions and the coerciveness condition (3.5), we have

Theorem 3.2. Let $y_0 \in L_2(R^n)$ and $u_i \in L_2(\Sigma_i), f_i \in L_2(\Sigma_i), i = 1, 2$. Then the system (3.1) has a unique solution $y \in W(Q)$. Furthermore, for $\varepsilon \rightarrow 0$ we have

$$y_\varepsilon \rightarrow y \text{ strongly in } C([0, T]; L_2(R^n)) \cap L_2(0, T; W^\infty\{a_\alpha, 2\}) \text{ and weakly in } W(Q) \quad (3.14)$$

There exists $c > 0$ independent of u_i such that

$$\|y\|_{W(Q)} + \sum_{i=1}^2 \|\beta_i(y)\|_{L_2(\Sigma_i)} \leq C \left(\sum_{i=1}^2 \|u_i\|_{L_2(\Sigma_i)} + 1 \right) \quad (3.15)$$

Proof: We take the inner product of (3.13) with y_ε and integrate over $[0, t]$. By (3.11) and (3.12) it follows that

$$\begin{aligned} \|y_\varepsilon(t)\|_{L_2(R^n)} + \int_0^t \|y_\varepsilon(s)\|_{W^\infty\{a_\alpha, 2\}}^2 ds \\ \leq C \left(\|u_1\|_{L_2(\Sigma_1)}^2 + \|u_2\|_{L_2(\Sigma_2)}^2 + 1 \right) \quad t \in [0, T] \end{aligned} \quad (3.16)$$

where t is independent of ε .

Next we take the inner product of (3.13) with $\beta_i^\varepsilon(y_\varepsilon)$. In as much as $\pi(\psi, \beta_i^\varepsilon(\psi)) \geq 0$, for all $\psi \in W^\infty\{a_\alpha, 2\}$, we find, after some calculations,

$$\int_{R^n} j_i^\varepsilon(y_\varepsilon) dx + \sum_{i=1}^2 \int_{\Sigma_i} \beta_i^\varepsilon(y_\varepsilon - u_i) \beta_i^\varepsilon(y_\varepsilon) d\sigma dt \leq \int_{R^n} j_i^\varepsilon(y_0) dx \quad \text{for } i = 1, 2 \tag{3.17}$$

where

$$j_i^\varepsilon(r) = \int_0^r \beta_i^\varepsilon(s) ds, \quad i = 1, 2$$

Along with assumption (3.2), (3.17) yields

$$\sum_{i=1}^2 \|\beta_i^\varepsilon(y_\varepsilon)\|_{L_2(\Sigma_i)}^2 \leq C \left(\sum_{i=1}^2 \|u_i\|_{L_2(\Sigma_i)}^2 + 1 \right)$$

and by (3.13), (3.16) we see that

$$\|y_\varepsilon\|_{W(Q)}^2 + \sum_{i=1}^2 \|\beta_i^\varepsilon(y_\varepsilon)\|_{L_2(\Sigma_i)}^2 \leq C \left(\sum_{i=1}^2 \|u_i\|_{L_2(\Sigma_i)}^2 + 1 \right)$$

Where C is independent of ε .

Now, using (3.13), for $\varepsilon, \lambda > 0$ we get

$$\begin{aligned} & \|y_\varepsilon(t) - y_\lambda(t)\|_{L_2(R^n)}^2 + \|y_\varepsilon(t) - y_\lambda(t)\|_{L_2(0,T;H^1(R^\infty))}^2 \\ & + C \sum_{i=1}^2 \int_{\Sigma_i} (\beta_i^\varepsilon(y_\varepsilon) - \beta_i^\lambda(y_\lambda)) (y_\varepsilon - y_\lambda) d\sigma dt \leq 0 \end{aligned}$$

If we take into account (3.8), (3.9) and (3.18) and the monotonicity of β_i , we find

$$\|y_\varepsilon - y_\lambda\|_{C([0,T];W^\infty\{a_\alpha,2\})}^2 + \|y_\varepsilon - y_\lambda\|_{L_2([0,T];W^\infty\{a_\alpha,2\})} \leq C(\varepsilon + \lambda) \tag{3.20}$$

Hence y exits in the strong topology of

$$L_2([0, T]; W^\infty\{a_\alpha, 2\}) \cap C([0, T]; L_2([0, T]; W^\infty\{a_\alpha, 2\}))$$

Which yields

$$y_\varepsilon \rightarrow y \text{ strongly in } L_2\left([0, T]; W^{\frac{1}{2}}(\Gamma)\right) \subset L_2(\Sigma)$$

In order to get (3.14), (3.15) we let ε tend to zero in (3.19) and $\lambda \rightarrow 0$ in (3.20) which completes the proof.

We shall study the following control problem (P) Minimize

$$\frac{1}{2} \int_Q h(x, t) |y(x, t) - y_d(x, t)|^2 dp(x) dt + \psi_1(u_1) + \psi_2(u_2) + \varphi(y(T)) = J(y, u) \tag{3.21}$$

on the class of all $u_i \in L_2(\Sigma_i), i = 1, 2$, and $y \in W(Q)$ subject to the state system (3.1).

We shall assume that the following conditions are satisfied

- (1) $U_i = L_2(\Sigma_i), i = 1, 2$, are the spaces of controls $u_i, i = 1, 2$.
- (2) The functions $\psi_i : L_2(\Sigma_i) \rightarrow \bar{R}, u_i, i = 1, 2$ are lower semi continuous convex functions and not identically equal to infinity.
- (3) The function $\varphi : L_2(R^n) \rightarrow R$ is convex and continuous on $L_2(R^n)$.
- (4) $h \in L^\infty(Q)$ and $y_d \in L_2(Q)$ are given; $h \geq 0$ a.e. on Q .
- (5) A is the elliptic symmetric operator which is presented by (3.3) and $\beta_i, i = 1, 2$, are two maximal monotone graphs in $R \times R$ which satisfy condition (3.2).
- (6) $y_0 \in L_2(R^n)$ and $f_i \in L_2(\Sigma_i), i = 1, 2$, satisfy the assumptions of Theorem 3.2.

Under our assumptions, the coerciveness condition (3.5), we may apply the result of Barbu [3],[6] for every pair $(u_1, u_2) \in L_2(\Sigma_1) \times L_2(\Sigma_2)$. Problem (P), has at least optimal $(y^\bullet, u_1^*, u_2^*)$ where $y^\bullet \in W(Q), u_i \in L_2(\Sigma_i), i = 1, 2$, for which the infimum of the functional (3.10) is attained for $y = y^\bullet$ and $u_i = u_i^*, i = 1, 2$.

The optimality result is given in the case in which β_i are single-valued and satisfy the following condition,

- (7) The functions β_i are monotonically increasing and locally Lipschitzian on the real axis R . Moreover, there exists $c > 0$, such that

$$\beta_i'(r) \leq c(|\beta_i(r)| + |r| + 1) \quad \text{a.e. } r \in \mathbf{R}, \quad i = 1, 2 \quad (3.22)$$

In the following we shall introduce the finite element discretization of the state equation and optimal control problem([1],[14]):

At first let us consider the finite element approximation of the state equation (3.1). For the spatial discretization we consider conforming Lagrange triangle elements. We assume that Ω is a polygonal domain. Let Υ^h be a quasi-uniform partitioning of Ω into disjoint regular triangles τ , so that

$$\bar{\Omega} = \cup_{\tau \in \Upsilon^h} \bar{\tau}$$

Associated with Y^h a finite dimensional subspace V^h of $C([0, T]; \bar{\Omega})$, such that for $\chi \in V^h$ and $\tau \in \Upsilon^h, \chi|_\tau$ are piecewise linear polynomials. We set

$$V_0^h = V^h \cap W_0^\infty \{a_\alpha, 2\}$$

Let Υ_U^h be a partitioning of Γ into disjoint regular segments s , so that

$$\Gamma = \cup_{s \in \Upsilon_U^h} \bar{s}$$

Associated with Υ_U^h is another finite dimensional subspace U^h of $L_2([0, T]; \Gamma)$, such that for $\chi \in U^h$ and $s \in \Upsilon_U^h, \chi|_s$ are piecewise linear polynomials. Here we suppose that Y_U^h is the restriction of Υ^h on the boundary Γ and $U^h = V^h(\Gamma)$, where $V^h(\Gamma)$ is the restriction of V^h on the boundary Γ .

Lagrange interpolation operator $I_h : C([0, T]; \bar{\Omega}) \rightarrow V^h$, we have the following error estimate $\|w - I_h w\|_{l, R^n} \leq Ch^{m-l} \|v\|_{m, R^n}, 0 \leq l \leq 1 \leq m \leq \infty$

$Q_h : L_2(\Gamma) \rightarrow V^h(\Gamma)$ and $\widetilde{Q}_h : L^2(R^n) \rightarrow V_0^h$ denote the orthogonal projection operators. Further more, $R_h : W^1([0, T]; R^n) \rightarrow V_0^h$ denotes the Ritz projection operator defined as: $\pi(R_h w, v_h) = \pi(w, v_h) \quad \forall v_h \in V_0^h$

It is well known that the Ritz projection satisfies:

$$\|w - R_h w\|_{s, R^n} \leq Ch^{l-s} \|w\|_{l, R^n}, w \in W_0^\infty\{a_\alpha, 2\} \cap W^\infty\{a_\alpha, l\}, \forall 0 \leq s \leq 1 \leq l \leq \infty$$

For the $L_2(\Gamma)$ projection operator Q_h we also have:

$$\|w - Q_h w\|_{0, \Gamma} \leq Ch^{s-\frac{1}{2}} \|w\|_{s, R^n}, w \in W^\infty\{a_\alpha, s\}, \forall \frac{1}{2} \leq s \leq \infty$$

and

$$\|(I - Q_h) \partial_n w\|_{0, \Gamma} \leq Ch^{\frac{1}{2}} \|w\|_{2, R^n}, \text{ for } w \in W^\infty\{a_\alpha, 2\}$$

The semi-discrete finite element approximation of (3.1) reads:

find $y_h \in L_2(V^h)$ such that

$$-(y_h, \partial_t v_h)_Q + \pi(y_h, v_h)_Q = (f, v_h)_Q + (y_0^h, v_h(\cdot, 0)) \quad \forall v_h \in W^\infty\{a_\alpha, 2\},$$

$$y_h = Q_h(u) \text{ on } \Sigma_i = \Gamma \times]0, T[,$$

with y_0^h an approximation of y_0 the semi-discrete finite element approximation of (3.10), (3.1) reads as follows

$$\text{Minimize } J(y_h, u_h) \text{ over } u_h \in U_{ad}^h, y_h \in L_2(V^h) \tag{3.28}$$

subject to

$$-(y_h, \partial_t v_h)_Q + \pi(y_h, v_h)_Q = (f, v_h)_Q + (y_0^h, v_h(\cdot, 0)) \quad \forall v_h \in W^\infty\{a_\alpha, 2\}$$

$$y_h = Q_h(u_h) \text{ on } \Sigma_i = \Gamma \times]0, T[\tag{3.29}$$

where U_{ad}^h is an appropriate approximation to $U_i = L_2(\Sigma_i)$. It follows that (3.28), (3.29) has a unique solution (y_h, u_h)

We next consider the fully discrete approximation for the above semi-discrete problem by using the dG(0) scheme in time. For simplicity we consider an equi-distant partition of the time interval.

Let $0 = t_0 < t_1 < \dots < t_{N-1} < t_N = T$ with $k = \frac{T}{N}$ and $t_i = ik, i = 1, 2, \dots, N$. We also let $I_i = (t_{i-1}, t_i]$, where $i = 1, 2, \dots, N$. We construct the finite element spaces $V^h \in W^\infty\{a_\alpha, 2\}$ with the mesh Υ^h . Similarly we construct the finite element spaces U^h of $L_2([0, T]; \Gamma)$, with the mesh Υ_U^h . then we denote by V^h, U^h the finite element spaces defined on Υ^h, Υ_U^h on each time step .

Let V_k denote the space of piecewise constant functions on the time portion. we define the L_2 projection operator $P_k : L_2(0, T) \rightarrow V_k$ on I_i through

$$(P_k(w)(t) = \frac{1}{k} \int w(s) ds \text{ for } t \in I_i$$

Then we have the following estimate:

$$\|(I - P_k) w\|_{L_2(0, T; H)} \leq Ck \|w_t\|_{L_2(0, T; H)}, \forall w \in W^1(0, T; H) \tag{3.30}$$

H denotes a separable Hilbert space.

We consider a dG(0) scheme for the time discretization and let

$$V_{hk} = \{\theta; \bar{\Omega} \times [0, T] \rightarrow R, \theta(\cdot, t)|_{\bar{\Omega}} \in V^h, \quad \theta(x, \cdot)|_{I_n} \in P_0\}$$

We introduce for $Y, \Phi \in V_{hk}$

$$\begin{aligned} A(Y_{hk}; \Phi) &= (f, \Phi)_Q + (y_0, \Phi_+^0), \quad \forall \Phi \in V_{hk}^0 \\ Y_{hk} &= \Lambda(u) \quad \text{on } \Gamma \end{aligned} \quad (3.31)$$

Where V_{hk}^0 denotes the subspace of V_{hk} with functions vanishing on Γ , and $\Lambda = P_k Q_h$

As a result of the application of finite element method on boundary control problem governed by parabolic Variational Inequalities with an infinite number of variables. we estimate the error introduced by the discretization of the state equation i.e., The error between the solutions of problem (3.1) and (3.31) by the following theorem :

Theorem 3.3

Suppose that $f \in L_2(L_2(R^n))$, $u \in L_2(L_2(\Gamma))$, and $y_0 \in L_2(R^n)$. let $y \in L_2(L_2(R^n))$ and $Y_{hk} \in V_{hk}$ with $Y_{hk}|_{\Sigma} = \Lambda(u)$ be the solution of problems (3.1), (3.31). respectively. then we have

$$\|y - Y_{hk}\|_{L_2(L_2(R^n))} \leq C \left(h^{\frac{1}{2}} + h^{\frac{1}{4}} \right) \left(\|f\|_{L_2(L_2(R^n))} + \|y_0\|_{0, R^n} + \|u\|_{L_2(L_2(R^n))} \right)$$

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