

REGULAR LAGRANGE MULTIPLIERS FOR CONTROL PROBLEMS WITH MIXED POINTWISE CONTROL-STATE CONSTRAINTS*

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Abstract. A class of quadratic optimization problems in Hilbert spaces is considered, where pointwise box constraints and constraints of bottleneck type are given. The main focus is to prove the existence of regular Lagrange multipliers in L^2 -spaces. This question is solved by investigating the solvability of a Lagrange dual quadratic problem. The theory is applied to different optimal control problems for elliptic and parabolic partial differential equations with mixed pointwise control-state constraints.

Key words. Quadratic programming, Hilbert space, regular Lagrange multipliers, optimal control, elliptic and parabolic equation, mixed pointwise control-state constraint.

AMS subject classifications. 49K20, 49N10, 49N15, 90C45

1. A class of optimization problems. We consider the following general class of optimization problems in Hilbert spaces

$$(PP) \quad \text{minimize} \quad \frac{1}{2} \|Su\|_H^2 + \int_D (a(x)u(x) + \frac{\kappa}{2}u(x)^2) dx$$

subject to the pointwise constraints

$$\begin{aligned} u(x) &\leq c(x) + (Gu)(x) \\ u(x) &\leq b(x) \\ u(x) &\geq 0 \end{aligned}$$

to be fulfilled for almost all $x \in D$, where the function u is taken from $L^2(D)$.

In this problem, henceforth called *primal problem*, $D \subset \mathbb{R}^N$ is a Lebesgue-measurable bounded set, S and G are linear continuous operators from $L^2(D)$ to a real Hilbert space H and $L^2(D)$, respectively, while a, b, c are fixed functions from $L^2(D)$ and $\kappa > 0$ is a fixed constant. Let us denote the natural inner product of $L^2(D)$ by (\cdot, \cdot) and the associated norm by $\|\cdot\|$. In all what follows, we denote the primal objective function by f , i.e.

$$f(u) = \frac{1}{2} \|Su\|_H^2 + \frac{\kappa}{2} \|u\|^2 + (a, u).$$

A function $u \in L^2(D)$ is said to be *feasible*, if it satisfies the pointwise constraints given above.

This class of problems is sufficiently large to cover several types of linear-quadratic optimal control problems for elliptic or parabolic equations with pointwise control-state constraints. Below, we briefly sketch some possible examples, where Su and Gu stand for certain observations of the state y of the control system. For instance, $Su = Gu = y$ is a particular choice for example (i), where y solves the elliptic equation $\Delta y = u$ with homogeneous boundary conditions. Then $u \leq c + Gu$ is equivalent to the mixed control-state constraint $u - y \leq c$.

*Supported by the DFG Research Center "Mathematics for key technologies" (FZT86) in Berlin
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In all of these problems, the regularity of Lagrange multipliers associated with the state constraints is an important issue. The main aim of our paper is to show that, under natural assumptions, the multipliers can be assumed to be functions from $L^2(D)$.

Examples. The following optimal control problems for partial differential equations are covered by (PP).

(i) *Elliptic control problem with distributed control and distributed observation*

$$\min \frac{1}{2} \|y - y_\Omega\|_{L^2(\Omega)}^2 + \frac{\kappa}{2} \|u\|_{L^2(\Omega)}^2$$

subject to

$$\begin{aligned} -\Delta y(x) &= u(x) & \text{in } \Omega & & 0 \leq u(x) \leq b(x) & \text{in } \Omega \\ y(x) &= 0 & \text{on } \Gamma & & u(x) - y(x) \leq c(x) & \text{in } \Omega, \end{aligned}$$

where $\Omega \subset \mathbb{R}^N$, $N \geq 2$, is a bounded domain with $C^{0,1}$ -boundary Γ and y_Ω is a fixed function from $L^2(\Omega)$. The function u is the *control* while y is the associated *state*. The constraints $0 \leq u \leq b$ are called *box constraints* while the restriction $u - y \leq c$ is said to be a *mixed control state constraint*.

It is known that the elliptic equation admits for each $u \in L^2(\Omega)$ a unique weak solution $y \in H_0^1(\Omega)$. The solution mapping $\hat{S} : u \mapsto y$ is continuous.

This problem is related to (PP) as follows: We define S as the solution operator, considered with range in $H = L^2(\Omega)$, that is $S = E \hat{S}$, $S : L^2(\Omega) \rightarrow L^2(\Omega)$, where E denotes the embedding operator from $H_0^1(\Omega)$ to $L^2(\Omega)$.

Expanding the first norm square, we get $\frac{1}{2} \|y - y_\Omega\|_{L^2(\Omega)}^2 = \frac{1}{2} \|Su\|_{L^2(\Omega)}^2 - (S^*y_\Omega, u) + \text{const.}$, hence $a = -S^*y_\Omega$. The operator G is defined by $G = S$, i.e. the pointwise control-state constraints are considered in $L^2(D)$, hence $D = \Omega$.

(ii) *Elliptic boundary control problem with distributed observation*

We consider a similar case of boundary control and introduce some more coefficients to make the setting more flexible for applications.

$$\min \frac{1}{2} \|\alpha y - y_\Omega\|_{L^2(\Omega)}^2 + \frac{\kappa}{2} \|u\|_{L^2(\Gamma)}^2$$

subject to

$$\begin{aligned} -\Delta y(x) &= 0 & \text{in } \Omega & & 0 \leq u(x) \leq b(x) & \text{on } \Gamma \\ \partial_n y(x) + \beta(x) y(x) &= u(x) & \text{on } \Gamma & & u(x) - \gamma(x) y(x) \leq c(x) & \text{on } \Gamma, \end{aligned}$$

where we use the same quantities as in (i), and $\alpha \in L^\infty(\Omega)$, $\beta, \gamma \in L^\infty(\Gamma)$ are fixed non-negative functions. We assume $\beta \neq 0$ to guarantee the unique solvability of the elliptic boundary value problem. The solution mapping $\hat{S} : u \mapsto y$ is continuous from $L^2(\Gamma)$ to $H^1(\Omega)$. Let E be the embedding operator of $H^1(\Omega)$ into $L^2(\Omega)$. Now, $D = \Gamma$, $H = L^2(\Omega)$, $S = \alpha E \hat{S}$, $S : L^2(\Gamma) \rightarrow L^2(\Omega)$, and $G = \gamma \tau \hat{S} : L^2(\Gamma) \rightarrow L^2(\Gamma)$, where $\tau : H^1(\Omega) \rightarrow L^2(\Gamma)$ denotes the trace operator. By ∂_n the normal derivative with respect to the outward normal vector is denoted.

(iii) *Parabolic boundary control problem*

Let us mention a further application:

$$\min \frac{1}{2} \|\alpha y(T) - y_\Omega\|_{L^2(\Omega)}^2 + \frac{\kappa}{2} \|u\|_{L^2(\Sigma)}^2$$

subject to

$$\begin{aligned} y_t(x, t) - \Delta y(x, t) &= 0 && \text{in } Q \\ \partial_n y(x, t) + \beta(x, t) y(x, t) &= u(x, t) && \text{on } \Sigma \\ y(x, 0) &= 0 && \text{in } \Omega, \end{aligned}$$

$$\begin{aligned} 0 \leq u(x, t) \leq b(x, t) &&& \text{on } \Sigma \\ u(x, t) - \gamma(x, t) y(x, t) \leq c(x, t) &&& \text{on } \Sigma. \end{aligned}$$

Here, the notations $Q = \Omega \times (0, T)$, $\Sigma = \Gamma \times (0, T)$ are used. Moreover, functions $\alpha \in L^\infty(\Omega)$, $\beta \in L^\infty(\Gamma)$, $\gamma \geq 0 \in L^\infty(\Sigma)$ are given. It is known that the solution mapping $\hat{S} : u \mapsto y$ is continuous from $L^2(\Sigma)$ to

$$W(0, T) = \{y \in L^2(0, T; H^1(\Omega)) \mid y_t \in L^2(0, T; H^1(\Omega)')\}.$$

Therefore, the mapping $S : u \mapsto \alpha y(T)$ is well defined and continuous from $L^2(\Sigma)$ to $H = L^2(\Omega)$, and $G : u \mapsto \gamma \tau y$ is continuous in $L^2(\Sigma)$. The choice $D = \Sigma$ fits into our setting.

In all of these examples, the operator G is non-negative, i.e. it transforms non-negative functions u into non-negative functions. This follows from the maximum principle for elliptic and parabolic PDEs.

Problems with mixed pointwise control-state constraints of the type defined above have already been the subject of various papers devoted to *bottleneck problems*. In the sixties, they were considered extensively for linear programming problems in Banach spaces in the context of optimal control of ODEs, see [7], [15]. In [14], the author extended these ideas to the case of parabolic equations to derive necessary optimality conditions in form of a minimum principle.

Later, more general linear and semilinear parabolic equations were discussed [1], [2], [3], and second-order sufficient optimality conditions were derived for the nonlinear parabolic case in [13]. Moreover, the Pontryagin maximum principle was proven for parabolic problems with mixed control-state constraints in [4].

In early papers on this subject, techniques of linear programming in Banach spaces were used. The Lagrange multiplier for the state constraints was obtained as the solution of a dual linear problem. The main difficulty was the proof of existence of solutions to the dual problem. This technique can also be extended to nonlinear problems by showing that an optimal control solves a linearized problem. Then the Lagrange multiplier can be obtained as solution of the dual to the linearized program. This technique was applied by Bergounioux and the author in [2], [3]. Later, Arada and Raymond [1] introduced a more direct approach starting from the existence of Lagrange multipliers in the space $L^\infty(D)^*$. This existence is directly obtained from the Karush-Kuhn-Tucker theory in Banach spaces. Then the crucial step is to show higher regularity by a compactification technique, a quite general but rather technical approach.

In [2], [3] the inverse-monotonicity of the operator $(I - G)^{-1}$ is employed, which is only true, if the associated Neumann series $I + G + G^2 \dots$ converges. In the elliptic case that was the starting point of this paper, this convergence only holds true for a "small" operator G . In the example (ii), this means that γ must have a sufficiently small L^∞ -norm. The reason is that eigenvalues come into play for elliptic equations.

Therefore, the methods used in [2], [3] do not directly extend to the elliptic case that was not yet discussed in literature.

The novelty of this paper is twofold: First, the detour on linear programming is avoided by direct use of quadratic dual programs. In this way, the Lagrange multipliers are obtained by a constructive approach that is fairly elementary. Second, and this is the main issue, an estimation technique is applied that avoids the use of inverse monotonicity. An assumption of smallness of G is not needed.

Let us briefly explain at this point the main difficulty in proving the existence of regular Lagrange multipliers. Multipliers for the box constraints $0 \leq u \leq b$ can be constructed in a simple way. Therefore, we concentrate for a while on the more complicated constraint $u - Gu - c \leq 0$. The box-constraints imply that u is bounded and measurable, hence we might consider the mapping $u \mapsto u - Gu - c$ as one in $L^\infty(D)$. The cone of non-positive functions of $L^\infty(D)$ has a non-empty interior, hence we are justified to assume the existence of a so-called *Slater point* \tilde{u} such that $\tilde{u} - G\tilde{u} - c$ belongs to the interior of this cone, i.e.

$$(1.1) \quad (\tilde{u} - G\tilde{u} - c)(x) \leq -\delta$$

holds a.e. on D with some $\delta > 0$. Then Lagrange multipliers are obtained in the dual space $L^\infty(D)^*$ by a standard result, see [8]. However, $L^\infty(D)^*$ is a space of measures. Therefore, this direct and easy way is not useful to find regular Lagrange multipliers and we should consider the mapping $u \mapsto u - Gu - c$ as one in $L^2(D)$. Here, the interior of the cone K of non-positive functions is empty and a (strong) Slater condition cannot be fulfilled. Nevertheless, let us keep in mind (1.1) as "weak Slater condition".

Slater conditions are also a standard assumption in the duality theory of convex programming in Hilbert spaces, see e.g. [6], [8],[10], [11], [12]. To explain this, we write (PP) in the form

$$\min f(u), \quad u \in C, \quad u - Gu - c \leq 0$$

and eliminate the constraint $u - Gu - c \leq 0$ by a Lagrange multiplier $\mu \in L^2(D)$. Defining the Lagrange function \mathcal{L} by

$$\mathcal{L}(u, \mu) = f(u) + (u - Gu - c, \mu)$$

(PP) is seen to be equivalent to the min-max problem

$$\min_{u \in C} \sup_{\mu \geq 0} \mathcal{L}(u, \mu).$$

The associated dual problem (DP) is obtained by interchanging the order of min and sup, find $\sup_{\mu \geq 0} \min_{u \in C} \mathcal{L}(u, \mu)$. It is easy to confirm that

$$(\tilde{u} - G\tilde{u} - c, \mu) \leq -\delta \|\mu\|_{L^1(D)}.$$

holds for the (weak) Slater point \tilde{u} , hence

$$\lim_{\|\mu\|_{L^1(D)} \rightarrow \infty} \mathcal{L}(u, \mu) = -\infty$$

is satisfied. Now it is more or less clear that the search for a solution of (DP) can be restricted to a bounded set of $L^1(D)$. Unfortunately, $L^1(D)$ is not reflexive and

boundedness does not imply weak compactness. The existence of an optimal solution of the dual problem cannot be proven in this direct way.

Nevertheless, we shall employ the weak Slater condition (1.1) to draw from boundedness in $L^1(D)$. Next, after some selection and bootstrapping arguments, boundedness in $L^2(D)$ is obtained.

2. The dual problem. Let us first introduce the notion of Lagrange multipliers. Now we include all inequality constraints in the *Lagrange functional* that is re-defined by

$$L(u, \mu, \lambda, \nu) = f(u) + (u - Gu - c, \mu) + (u - b, \lambda) - (u, \nu),$$

$L : L^2(D)^4 \rightarrow \mathbb{R}$. We denote for convenience the vector of Lagrange multipliers by $\omega := (\mu, \lambda, \nu)$ and write $\omega \geq 0$ whenever $\mu(x) \geq 0$, $\lambda(x) \geq 0$ and $\nu(x) \geq 0$ holds almost everywhere on D . Moreover, $\mu \geq 0$ means $\mu(x) \geq 0$ almost everywhere on D .

Definition. Let \bar{u} be a solution of the problem (PP). Functions $\bar{\mu}, \bar{\lambda}, \bar{\nu} \in L^2(D)$ are said to be *Lagrange multipliers associated with \bar{u}* , if it holds

$$\frac{\partial L}{\partial u}(\bar{u}, \bar{\mu}, \bar{\lambda}, \bar{\nu}) = 0$$

and

$$\begin{aligned} (\bar{u} - G\bar{u} - c, \bar{\mu}) &= 0, & \bar{\mu} &\geq 0 \\ (\bar{u} - b, \bar{\lambda}) &= 0, & \bar{\lambda} &\geq 0 \\ (\bar{u}, \bar{\nu}) &= 0, & \bar{\nu} &\geq 0. \end{aligned}$$

The second block of relations forms the well-known *complementary slackness conditions*.

As pointed out in the introduction, we invoke the concept of Lagrange duality. It is easy to verify that the primal problem can be equivalently written in the form

$$(PP) \quad \inf_{u \in L^2(D)} \left\{ \sup_{\omega \in L^2(D)^3, \omega \geq 0} L(u, \omega) \right\}.$$

The *Lagrange dual problem* is defined by reversing the order of *inf* and *sup*,

$$(DP) \quad \sup_{\omega \in L^2(D)^3, \omega \geq 0} \left\{ \inf_{u \in L^2(D)} L(u, \omega) \right\}.$$

We shall prove that the Lagrange function has a saddle point, i.e. a pair $(\bar{u}, \bar{\omega})$ such that

$$(2.1) \quad L(\bar{u}, \omega) \leq L(\bar{u}, \bar{\omega}) \leq L(u, \bar{\omega})$$

holds for all $u \in L^2(D)$ and all $\omega \in L^2(D)^3$, $\omega \geq 0$. The property of $(\bar{u}, \bar{\omega})$ to be a saddle point is equivalent to the statement that \bar{u} is a solution of (PP) and $\bar{\omega}$ solves (DP). Let us denote the dual objective functional by g ,

$$g(\mu, \lambda, \nu) = g(\omega) = \inf_{u \in L^2(D)} L(u, \omega).$$

In this way, the dual problem is equivalent to

$$(DP) \quad \sup g(\omega), \quad \omega \geq 0, \quad \omega \in L^2(D)^3.$$

Denote the set of all feasible points of (PP) by $\mathcal{F} \subset L^2(D)$. For all $\omega \geq 0$ and all $u \in \mathcal{F}$, we obtain the following relation of *weak duality* between $g(\omega)$ and $f(u)$:

$$(2.2) \quad \begin{aligned} g(\omega) &= \inf_{v \in L^2(D)} \{f(v) + (v - Gv - c, \mu) + (v - b, \lambda) - (v, \nu)\} \\ &\leq \inf_{v \in \mathcal{F}} \{f(v) + (v - Gv - c, \mu) + (v - b, \lambda) - (v, \nu)\} \\ &\leq \inf_{v \in \mathcal{F}} f(v) \leq f(u). \end{aligned}$$

Next, we derive a more explicit expression for g .

LEMMA 2.1. *The dual objective function g is equal to*

$$g(\mu, \lambda, \nu) = -(c, \mu) - (b, \lambda) - \frac{1}{2} \|a + \mu - G^* \mu + \lambda - \nu\|_{\Lambda}^2,$$

where the norm $\|\cdot\|_{\Lambda}$ is defined by $\Lambda = \kappa I + S^* S$ and

$$\|d\|_{\Lambda}^2 = (d, \Lambda^{-1} d).$$

Proof: The result is obtained by straightforward computations. We get

$$(2.3) \quad \begin{aligned} g(\mu, \lambda, \nu) &= \min_{u \in L^2(D)} L(u, \mu, \lambda, \nu) = -(c, \mu) - (b, \lambda) \\ &\quad + \min_u \{f(u) + (u - Gu, \mu) + (u, \lambda) - (u, \nu)\}. \end{aligned}$$

The function in braces is convex and differentiable. It attains its unique minimum at $\hat{u} \in L^2(D)$. Notice that f is strictly convex by $\kappa > 0$. We find \hat{u} by setting the derivative equal to zero,

$$\kappa \hat{u} + S^* S \hat{u} + a + \mu - G^* \mu + \lambda - \nu = 0,$$

hence

$$(2.4) \quad \hat{u} = -\Lambda^{-1}(a + \mu - G^* \mu + \lambda - \nu) = -\Lambda^{-1} d,$$

where

$$(2.5) \quad d = a + \mu - G^* \mu + \lambda - \nu.$$

Inserting \hat{u} defined by (2.4) in $f(u) + (u - Gu, \mu) + (u, \lambda) - (u, \nu)$, the formula for g is found instantly,

$$\begin{aligned} f(\hat{u}) + (\hat{u} - G\hat{u}, \mu) + (\hat{u}, \lambda - \nu) &= \frac{1}{2} \|S\hat{u}\|_H^2 + \frac{\kappa}{2} \|\hat{u}\|^2 + (\hat{u}, a + \mu - G^* \mu + \lambda - \nu) \\ &= \frac{1}{2} (S\Lambda^{-1}d, S\Lambda^{-1}d)_H + \frac{\kappa}{2} (\Lambda^{-1}d, \Lambda^{-1}d) \\ &\quad - (d, \Lambda^{-1}d) \\ &= \left(\frac{1}{2} [\kappa \Lambda^{-1}d + S^* S \Lambda^{-1}d] - d, \Lambda^{-1}d\right) \\ &= \left(\frac{1}{2} \Lambda \Lambda^{-1}d - d, \Lambda^{-1}d\right) = -\frac{1}{2} (d, \Lambda^{-1}d) \\ &= -\frac{1}{2} \|d\|_{\Lambda}^2. \end{aligned}$$

Now the formula for g is obtained from (2.3). \blacksquare

LEMMA 2.2. *Assume the functions b and c to be non-negative. Then the primal problem (PP) admits a unique optimal solution \bar{u} .*

Proof: The arguments are standard. The non-negativity of b and c ensures that the feasible set of (PP) is not empty, since $u = 0$ satisfies all constraints. The objective functional f is strictly convex, continuous and tends to infinity as $\|u\| \rightarrow \infty$. Therefore, the search for the minimum can be restricted to a convex, closed and bounded set that is weakly sequentially compact. It is well known that under these assumptions f attains its minimum at a feasible \bar{u} . \blacksquare

Let us denote for convenience the negative objective functional $-g$ of (DP) by φ ,

$$\varphi(\omega) = (c, \mu) + (b, \lambda) + \frac{1}{2} \|a + \mu - G^* \mu + \lambda - \nu\|_{\Lambda}^2.$$

It is obvious that the dual problem (DP) is equivalent to minimizing φ .

Under natural assumptions, separation arguments apply to show that the optimal values of the primal and dual problem coincide, i.e. there is no duality gap. To prove this, we need the following convex set being an epigraph associated with the primal problem,

$$K := \{(r, z, v, w) \in \mathbb{R} \times L^2(D)^3 \mid \exists u \in L^2(D) : \\ f(u) \leq r, u - Gu - c \leq z, u - b \leq v, -u \leq w\}.$$

LEMMA 2.3. *The set K is convex and closed.*

Proof: Let $\{(r_n, z_n, v_n, w_n)\}$ be a sequence of elements of K converging to (r, z, v, w) . We have to show that $(r, z, v, w) \in K$. By definition of K , functions u_n exist such that

$$f(u_n) \leq r_n, \quad u_n - Gu_n - c \leq z_n, \quad u_n - b \leq v_n, \quad -u_n \leq w_n.$$

Since $r_n \geq f(u_n) \geq \kappa \|u_n\|^2$ and $r_n \rightarrow r$, $\{u_n\}$ must be bounded in $L^2(D)$ so that we can select a weakly converging subsequence, say $u_n \rightharpoonup u$. Thanks to lower semicontinuity of f , it holds $f(u) \leq r$. Moreover, the set

$$\{(u, z, v, w) \in L^2(D)^4 \mid u - Gu - c \leq z, u - b \leq v, -u \leq w\}$$

is convex and closed, hence weakly closed. Therefore, the limit (u, z, v, w) belongs to this set. Together with the result above, $(r, z, v, w) \in K$ is shown. \blacksquare

THEOREM 2.4 (Duality). *Assume that $c(x) > 0$ and $b(x) > 0$ holds almost everywhere on D . Then the duality relation $\inf (PP) = \sup (DP)$, i.e.*

$$(2.6) \quad f(\bar{u}) = \sup_{\omega \geq 0} g(\omega).$$

is satisfied.

Proof: Let \bar{u} be the optimal solution of (PP). We take an arbitrary but fixed natural number n . Then the point $(f(\bar{u}) - 1/n, 0, 0, 0)$ does not belong to K . Notice that for each $u \in L^2(D)$ and all non-negative r, z, v, w the element $(\tilde{r} = f(u) + r, \tilde{z} = u - Gu - c + z, \tilde{v} = u - b + v, \tilde{w} = -u + w)$ belongs to K . Since K is convex

and closed, we can separate the point $(f(\bar{u}) - 1/n, 0, 0, 0)$ from K by a separating hyperplane, i.e. there is an element $(\sigma, \mu, \lambda, \nu) \neq 0$ such that

$$(2.7) \quad \begin{aligned} \sigma(f(\bar{u}) - 1/n) + 0 &\leq \sigma(f(u) + r) + (\mu, u - Gu - c + z) \\ &+ (\lambda, u - b + v) + (\nu, -u + w) \end{aligned}$$

for all u and all $r \geq 0, z \geq 0, v \geq 0, w \geq 0$. It is obvious that this relation can only hold, if σ, μ, λ , and ν are non-negative. Next we show $\sigma \neq 0$. Assume the contrary. Since b and c are almost everywhere positive, the function $\tilde{u}(x) = 0.5 \min\{b(x), c(x)\}$ is almost everywhere positive and less than $\min\{b(x), c(x)\}$. By $G\tilde{u} \geq 0$ we have

$$(2.8) \quad \tilde{u}(x) - G\tilde{u}(x) - c(x) < 0 \quad \text{and} \quad 0 < \tilde{u}(x) < b(x) \quad \text{a.e. on } E.$$

Inserting \tilde{u} together with $z = v = w = 0$ in (2.7), we would get in view of the temporary assumption $\sigma = 0$

$$0 \leq (\mu, \tilde{u} - G\tilde{u} - c) + (\lambda, \tilde{u} - b) - (\nu, \tilde{u}).$$

The right-hand side is strictly negative unless $\mu = \lambda = \nu = 0$, contradicting the property $(\sigma, \mu, \lambda, \nu) \neq 0$. Therefore we can assume $\sigma > 0$, without limitation of generality $\sigma = 1$ (otherwise we divide the inequality by σ). Now we have

$$f(\bar{u}) - 1/n \leq (f(u) + r) + (\mu, u - Gu - c + z) + (\lambda, u - b + v) + (\nu, -u + w)$$

for all suitable u, r, v, z, w . We insert $r = 0, z = v = w = 0$. Then

$$\begin{aligned} f(\bar{u}) - 1/n &\leq -(\mu, c) - (\lambda, b) + (\mu, u - Gu) + (\lambda, u) - (\nu, u) + (a, u) \\ &+ \frac{1}{2} \|Su\|_H^2 + \frac{\kappa}{2} \|u\|^2 \\ &= -(\mu, c) - (\lambda, b) + (\mu - G^* \mu + a + \lambda - \nu, u) + \frac{1}{2} \|Su\|_H^2 + \frac{\kappa}{2} \|u\|^2. \end{aligned}$$

Next we insert the function $\hat{u} = -\Lambda^{-1}d$ defined in (2.4). Then

$$\begin{aligned} f(\bar{u}) - 1/n &\leq -(\mu, c) - (\lambda, b) - (d, \Lambda^{-1}d) + \frac{\kappa}{2} \|\Lambda^{-1}d\|^2 + \frac{1}{2} \|S\Lambda^{-1}d\|_H^2 \\ &= -(\mu, c) - (\lambda, b) - (d, \Lambda^{-1}d) + \frac{\kappa}{2} (\Lambda^{-1}d, \Lambda^{-1}d) \\ &\quad + \frac{1}{2} (S\Lambda^{-1}d, S\Lambda^{-1}d)_H \\ &= -(\mu, c) - (\lambda, b) - \frac{1}{2} (d, \Lambda^{-1}d) = g(\mu, \lambda, \nu) = g(\omega). \end{aligned}$$

In view of the relation (2.2) of weak duality, it holds $g(\omega) \leq f(\bar{u})$. Since n was arbitrary, we have found an $\omega = \omega_n = (\mu_n, \lambda_n, \nu_n)$ such that

$$f(\bar{u}) - \frac{1}{n} \leq g(\omega_n) \leq f(\bar{u}).$$

The claim of the Lemma is proven for $n \rightarrow \infty$. ■

Remark. Notice that in (2.8) a Slater type condition is used that is even weaker than (1.1). It is worth mentioning that, for problems with inequality constraints defined in L^2 -spaces, weak Slater conditions of this type are sufficient to obtain a Lagrange multiplier if a so-called

Fritz-John type theorem (Lagrange multiplier rule in non-qualified form) is known to hold true. Unfortunately, in the proof of Fritz-John type theorems the assumption cannot be avoided that the interior of the convex cone K of non-positive elements is non-empty. This observation shows that the actual bottleneck in proving Lagrange multiplier theorems is the Fritz-John type result.

The next results are standard. Their proofs are included for convenience only.

LEMMA 2.5. *Let \bar{u} be the solution of (PP) and $\bar{\omega} = (\bar{\mu}, \bar{\lambda}, \bar{\nu}) \geq 0$ be a solution of the dual problem (DP). Then the complementary slackness conditions*

$$(\bar{u} - G\bar{u} - c, \bar{\mu}) = (\bar{u} - b, \bar{\lambda}) = (\bar{u}, \bar{\nu}) = 0$$

are satisfied and the pair $\{\bar{u}, \bar{\omega}\}$ is a saddle point of the Lagrange functional L .

Proof: We know $f(\bar{u}) = g(\bar{\omega})$ from Theorem 2.4, hence

$$\begin{aligned} f(\bar{u}) = g(\bar{\omega}) &= \min_{u \in L^2(D)} \{f(u) + (u - Gu - c, \bar{\mu}) + (u - b, \bar{\lambda}) - (u, \bar{\nu})\} \\ (2.9) \quad &\leq f(\bar{u}) + (\bar{u} - G\bar{u} - c, \bar{\mu}) + (\bar{u} - b, \bar{\lambda}) - (\bar{u}, \bar{\nu}) = L(\bar{u}, \bar{\omega}) \leq f(\bar{u}) \end{aligned}$$

since \bar{u} is feasible and $\bar{\mu}, \bar{\lambda}, \bar{\nu}$ are non-negative. Therefore,

$$(\bar{u} - G\bar{u} - c, \bar{\mu}) + (\bar{u} - b, \bar{\lambda}) - (\bar{u}, \bar{\nu}) = 0$$

must hold. All scalar products above are non-positive, hence they vanish altogether. Therefore, (2.9) yields

$$f(\bar{u}) = L(\bar{u}, \bar{\omega}) = g(\bar{\omega}) = \min_v L(v, \bar{\omega}) \leq L(u, \bar{\omega})$$

for all $u \in L^2(D)$. This is one half of the saddle point property. On the other hand, for $\omega \geq 0$,

$$L(\bar{u}, \omega) = f(\bar{u}) + (\bar{u} - G\bar{u} - c, \mu) + (\bar{u} - b, \lambda) - (\bar{u}, \nu) \leq f(\bar{u}) = L(\bar{u}, \bar{\omega})$$

because all scalar products are non-positive for feasible \bar{u} . This is the second part. ■

THEOREM 2.6. *Suppose that a feasible function \bar{u} is optimal for (PP) and the dual problem (DP) admits a solution $\bar{\omega} = (\bar{\mu}, \bar{\lambda}, \bar{\nu})$. Then $\bar{\omega}$ is a triplet of Lagrange multipliers associated with \bar{u} .*

This is a simple consequence of the preceding Lemma. From the saddle point property we know that \bar{u} solves the problem $\min_u L(u, \bar{\omega})$. Therefore, the derivative of L with respect to u must vanish at \bar{u} . Together with the complementary slackness conditions, this shows that $\bar{\omega}$ is a vector of Lagrange multipliers.

3. Existence of regular Lagrange multipliers. In this section, we prove the main result of this paper, the solvability of the dual problem. By Theorem 2.6, this implies the existence of Lagrange multipliers in the space $L^2(D)$. The proof is based upon the following assumption:

Assumption of non-negativity and boundedness. *The operator G is non-negative, i.e.*

$$u(x) \geq 0 \text{ a.e. on } D \quad \Rightarrow \quad (Gu)(x) \geq 0 \text{ a.e. on } D.$$

Moreover, there are some $r > 0$ and a constant $c_r > 0$ such that G^* is bounded from $L^1(D)$ to $L^{1+r}(D)$ and from $L^2(D)$ to $L^{2+r}(D)$, i.e. the smoothing property

$$(3.1) \quad \|G^* \mu\|_{L^{i+r}(D)} \leq c_r \|\mu\|_{L^i(D)} \quad \forall \mu \in L^i(D), i = 1, 2,$$

is satisfied.

We define

$$(3.2) \quad s = \min\{1 + r, 2\}.$$

Then G^* is bounded from $L^s(D)$ to $L^s(D)$. Moreover, we obtain by interpolation that

$$\|G^* \mu\|_{L^{p+r}(D)} \leq c_r \|\mu\|_{L^p(D)} \quad \forall \mu \in L^p(D), \forall p \in [1, 2].$$

The dual problem is equivalent to minimizing φ on the set of non-negative functions of $L^2(D)^3$,

$$(3.3) \quad \inf_{\omega \geq 0} (c, \mu) + (b, \lambda) + \frac{1}{2} \|a + \mu - G^* \mu + \lambda - \nu\|_{\Lambda}^2.$$

Suppose that c and b are non-negative. Then $\varphi(\omega) \geq 0$ holds for all $\omega \geq 0$ and the corresponding infimum j of φ exists as a non-negative real number. Let $\{\omega_n\} = \{(\mu_n, \lambda_n, \nu_n)\}$ be a minimizing sequence, i.e.

$$\lim_{n \rightarrow \infty} \varphi(\omega_n) = j.$$

Define d_n by

$$(3.4) \quad d_n = a + \mu_n - G^* \mu_n + \lambda_n - \nu_n.$$

LEMMA 3.1. *Assume that $c(x) \geq \delta_0$ and $b(x) \geq \delta_0$ holds almost everywhere on D with some constant $\delta_0 > 0$. Then a constant $M > 0$ exists such that the minimizing sequence $\omega_n = (\mu_n, \lambda_n, \nu_n)$ satisfies*

$$\|d_n\|_{L^2(D)} + \|\mu_n\|_{L^1(D)} + \|\lambda_n\|_{L^1(D)} \leq M$$

for all natural n .

Proof: Notice that $b(x) \geq \delta_0$, $c(x) \geq \delta_0$ implies

$$(c, \mu) \geq \delta_0 \|\mu\|_{L^1(D)}, \quad (b, \lambda) \geq \delta_0 \|\lambda\|_{L^1(D)}$$

for all non-negative λ and μ . Hence, it holds for all sufficiently large n

$$(3.5) \quad \delta_0 \|\mu_n\|_{L^1(D)} + \delta_0 \|\lambda_n\|_{L^1(D)} + \frac{1}{2} \|d_n\|_{\Lambda}^2 \leq j + 1,$$

because $\{\omega_n\}$ is a minimizing sequence. Otherwise $\varphi(\omega_n)$ would tend to infinity. Therefore, the L^1 -norms of μ_n and λ_n are bounded. The operator $\Lambda = \kappa I + S^* S$ is positive definite, as

$$(e, \Lambda e) \geq \kappa \|e\|^2$$

holds for all $e \in L^2(D)$. This implies that, for all $d \in L^2(D)$,

$$(3.6) \quad \|d\|_{\Lambda}^2 = (d, \Lambda^{-1} d) = (\Lambda(\Lambda^{-1} d), \Lambda^{-1} d) \geq \kappa \|\Lambda^{-1} d\|^2 \geq \kappa c_{\Lambda}^{-2} \|d\|^2.$$

Here, we have used the boundedness of Λ , $\|\Lambda e\| \leq c_\Lambda \|e\|$, hence $\|d\| \leq c_\Lambda \|\Lambda^{-1}d\|$.

In view of this, unboundedness of $\|d_n\|$ would imply unboundedness of $\|d_n\|_\Lambda$, contradicting (3.5). Therefore, $\|d_n\|$ is bounded, too. ■

Remark. It is easy to confirm that the assumption $c(x) \geq \delta_0$, $b(x) \geq \delta_0$ is equivalent to a weak Slater condition, since $\tilde{u}(x) = \varepsilon$ satisfies all constraints strictly, if $\varepsilon > 0$ is sufficiently small.

LEMMA 3.2. *Let the assumptions of the preceding Lemma 3.1 be satisfied and let $\omega = (\mu, \lambda, \nu) \geq 0$ be given. Then there is another $\tilde{\omega} = (\tilde{\mu}, \tilde{\lambda}, \tilde{\nu}) \geq 0$ such that*

$$(3.7) \quad \varphi(\tilde{\omega}) \leq \varphi(\omega)$$

and

$$(3.8) \quad \tilde{\mu}(x) + \tilde{\lambda}(x) + \tilde{\nu}(x) \leq 2(|d(x)| + |a(x)| + (G^*(\mu + \lambda))(x))$$

holds almost everywhere on D .

Proof: We define the measurable sets

$$\begin{aligned} I_0 &= \{x \in D \mid \nu(x) = 0\} \\ I_+ &= \{x \in D \mid \nu(x) > 0\}. \end{aligned}$$

(i) *Update of (μ, λ)*

We update μ and λ by $\tilde{\mu} + \tilde{\lambda} = \mu + \lambda - \delta$ with a certain function $\delta = \delta(x)$ to be defined below.

On I_0 we have by (2.5)

$$\mu(x) + \lambda(x) = d(x) - a(x) + (G^* \mu)(x).$$

The sum $\mu + \lambda$ is already bounded on I_0 by an expression of the type (3.8). There is no reason to update μ and λ on I_0 , and we define the update $\delta(x)$ by

$$\delta(x) = 0 \text{ on } I_0.$$

On I_+ we consider the two sets

$$\begin{aligned} I_+(\nu) &= \{x \in I_+ \mid \mu(x) + \lambda(x) \geq \nu(x)\} \\ I_+(\mu) &= \{x \in I_+ \mid \mu(x) + \lambda(x) < \nu(x)\} \end{aligned}$$

and put

$$\delta(x) = \begin{cases} \nu(x) & \text{for } x \in I_+(\nu) \\ \mu(x) + \lambda(x) & \text{for } x \in I_+(\mu). \end{cases}$$

Now, δ is defined on the whole set D , and we update μ and λ by

$$\tilde{\mu}(x) + \tilde{\lambda}(x) = \mu(x) + \lambda(x) - \delta(x)$$

while ensuring $0 \leq \tilde{\mu}(x) \leq \mu(x)$ and $0 \leq \tilde{\lambda}(x) \leq \lambda(x)$ for all $x \in D$. This can be accomplished in many ways. To fix the setting, let us make the choice $\delta = \delta_\mu + \delta_\lambda$, where

$$\delta_\mu(x) = \begin{cases} 0 & \text{for } x \in I_0 \\ \nu(x)/2 & \text{for } x \in I_+(\nu) \\ \mu(x) & \text{for } x \in I_+(\mu) \end{cases} \quad \delta_\lambda(x) = \begin{cases} 0 & \text{for } x \in I_0 \\ \nu(x)/2 & \text{for } x \in I_+(\nu) \\ \lambda(x) & \text{for } x \in I_+(\mu) \end{cases}$$

and $\tilde{\mu} = \mu - \delta_\mu$, $\tilde{\lambda} = \lambda - \delta_\lambda$.

(ii) *Bound for $(\tilde{\mu}, \tilde{\lambda})$*

In view of our definitions, it holds

$$(3.9) \quad \tilde{\mu}(x) + \tilde{\lambda}(x) = \begin{cases} \mu(x) + \lambda(x) = d(x) - a(x) + (G^*\mu)(x) & \text{on } I_0 \\ \mu(x) + \lambda(x) - \nu(x) = d(x) - a(x) + (G^*\mu)(x) & \text{on } I_+(\nu) \\ 0 & \text{on } I_+(\mu). \end{cases}$$

hence (3.9) implies in turn that

$$(3.10) \quad \tilde{\mu}(x) + \tilde{\lambda}(x) \leq |d(x)| + |a(x)| + (G^*(\mu + \lambda))(x)$$

holds a.e. on D . Here we have used $G^*\mu \leq G^*(\mu + \lambda)$.

(iii) *Update of ν*

Next we adapt ν in a way leaving $\|d\|_\Lambda$ unchanged. By (2.5), it holds on D

$$\mu + \lambda = d - a + G^*\mu + \nu.$$

Inserting $\mu + \lambda = \tilde{\mu} + \tilde{\lambda} + \delta$ and $\mu = \tilde{\mu} + \delta_\mu$, we find

$$\tilde{\mu} + \tilde{\lambda} = d - a + G^*\tilde{\mu} + G^*\delta_\mu + \nu - \delta.$$

Therefore, it is natural to define

$$(3.11) \quad \tilde{\nu} = G^*\delta_\mu + \nu - \delta.$$

Then $\tilde{\nu}$ is non-negative on D , since $\nu - \delta \geq 0$, $\delta_\mu \geq 0$ and hence $G^*\delta_\mu \geq 0$. Moreover,

$$(3.12) \quad \tilde{\mu} + \tilde{\lambda} + a - G^*\tilde{\mu} - \tilde{\nu} = d$$

is satisfied everywhere on D .

On $I_0 \cup I_+(\nu)$, the relation $\nu(x) = \delta(x)$ holds true, hence (3.11) yields

$$(3.13) \quad \tilde{\nu}(x) = (G^*\delta_\mu)(x) \quad \forall x \in I_0 \cup I_+(\nu).$$

Moreover, we know $\tilde{\mu}(x) + \tilde{\lambda}(x) = 0$ on $I_+(\mu)$ and obtain from (3.12) that

$$\tilde{\nu}(x) = a(x) - d(x) - (G^*\tilde{\mu})(x) \quad \text{on } I_+(\mu).$$

Summarizing up, $\tilde{\nu}$ is defined by

$$(3.14) \quad \tilde{\nu}(x) = \begin{cases} (G^*\delta_\mu)(x) \leq (G^*\delta)(x) \leq (G^*(\mu + \lambda))(x) & \text{on } I_+(\nu) \cup I_0 \\ a(x) - d(x) - (G^*\tilde{\mu})(x) & \text{on } I_+(\mu) \end{cases}$$

implying in turn

$$\tilde{\nu}(x) \leq |d(x)| + |a(x)| + (G^*(\mu + \lambda))(x)$$

a.e. on D , as $0 \leq \tilde{\mu} \leq \mu + \lambda$. Together with (3.10), this shows that $\tilde{\omega}$ satisfies (3.8).

(iv) *Verification of (3.7)*

By definition, we have

$$\begin{aligned} 0 &\leq \tilde{\mu}(x) = \mu(x) - \delta_\mu(x) \leq \mu(x) \\ 0 &\leq \tilde{\lambda}(x) = \lambda(x) - \delta_\lambda(x) \leq \lambda(x), \end{aligned}$$

hence

$$(c, \tilde{\mu}) \leq (c, \mu) \quad \text{and} \quad (b, \tilde{\lambda}) \leq (b, \lambda).$$

is satisfied. Moreover, our construction guarantees by (3.12) that

$$\tilde{\mu} + \tilde{\lambda} + a - G^* \tilde{\mu} - \tilde{\nu} = d = \mu + \lambda + a - G^* \mu - \nu.$$

This yields

$$\begin{aligned} \varphi(\tilde{\omega}) &= (c, \tilde{\mu}) + (b, \tilde{\lambda}) + \frac{1}{2} \|\tilde{\mu} + \tilde{\lambda} + a - G^* \tilde{\mu} - \tilde{\nu}\|_\Lambda^2 \\ &= (c, \tilde{\mu}) + (b, \tilde{\lambda}) + \frac{1}{2} \|\mu + \lambda + a - G^* \mu - \nu\|_\Lambda^2 \\ &\leq (c, \mu) + (b, \lambda) + \frac{1}{2} \|\mu + \lambda + a - G^* \mu - \nu\|_\Lambda^2 = \varphi(\omega). \quad \blacksquare \end{aligned}$$

THEOREM 3.3. *Assume that G satisfies the assumption of non-negativity and boundedness and that b and c belong to $L^{s'}(D)$ where s is defined in (3.2) and s' is its conjugate exponent obtained from $1/s + 1/s' = 1$. Assume further that $b(x) \geq \delta_0$ and $c(x) \geq \delta_0$ is fulfilled for almost all $x \in D$ with some constant $\delta_0 > 0$. Then the dual problem admits at least one solution.*

Proof: Let ω_n be the minimizing sequence used in Lemma 3.1. By this Lemma, the sequence $d_n = a + \mu_n - G^* \mu_n + \lambda_n - \nu_n$ is bounded in $L^2(D)$ and we can assume w.l.o.g. that $d_n \rightharpoonup d$ in $L^2(D)$ to some $d \in L^2(D)$. In particular, this sequence is weakly converging in $L^s(D)$. Moreover, we obtain from Lemma 3.1 the boundedness of $\{\mu_n\}$ in $L^1(D)$. The assumptions imposed on G^* imply that the sequence $\{G^* \mu_n\}$ is bounded in $L^s(D)$.

Thanks to Lemma 3.2, with the right-hand side of (3.8), the associated sequence $\tilde{\omega}_n$ is bounded in $L^s(D)$ too. Therefore, we can assume without limitation of generality that $\tilde{\omega}_n \rightharpoonup \omega = (\mu, \lambda, \nu)$ in $L^s(D)$. The operator G^* is bounded in the L^s -norm, hence G is bounded in $L^{s'}(D)$, and we get the weak convergence of $\{G^* \tilde{\mu}_n\}$ to $\{G^* \mu\}$ in $L^s(D)$. Altogether, we have

$$d_n = a + \tilde{\mu}_n - G^* \tilde{\mu}_n + \tilde{\lambda}_n - \tilde{\nu}_n,$$

where all sequences converge weakly in $L^s(D)$. Passing to the limit, we find

$$d = a + \mu - G^* \mu + \lambda - \nu.$$

It is obvious that

$$(c, \tilde{\mu}_n) \rightarrow (c, \mu) \quad \text{and} \quad (b, \tilde{\lambda}_n) \rightarrow (b, \lambda)$$

as $n \rightarrow \infty$, because b and c are assumed to be in $L^{s'}(D)$. Moreover, the functional $\|\cdot\|_\Lambda^2$ is continuous and convex in $L^2(D)$, hence weakly lower semicontinuous. This

yields

$$\begin{aligned}
j &= \lim_{n \rightarrow \infty} \varphi(\omega_n) \geq \lim_{n \rightarrow \infty} \varphi(\tilde{\omega}_n) = \lim_{n \rightarrow \infty} \{(c, \tilde{\mu}_n) + (b, \tilde{\lambda}_n) + \|d_n\|_\Lambda^2\} \\
&= (c, \mu) + (b, \lambda) + \lim_{n \rightarrow \infty} \|d_n\|_\Lambda^2 \\
&\geq (c, \mu) + (b, \lambda) + \|d\|_\Lambda^2 \\
&= (c, \mu) + (b, \lambda) + \|a + \mu - G^* \mu + \lambda - \nu\|_\Lambda^2 = \varphi(\omega),
\end{aligned}$$

thus $\varphi(\omega) = j$.

It remains to show that the solution ω belongs to $L^2(D)$. This is done by a bootstrapping argument. So far, we have $\omega \in L^s(D)$ and

$$0 \leq \mu(x) + \lambda(x) + \nu(x) \leq 2(|d(x)| + |a(x)| + (G^*(\mu + \lambda))(x)).$$

We know that d and a belong to $L^2(D)$ and obtain $G^*(\mu + \lambda) \in L^{s+r}(D)$ by the smoothing property (3.1) of G^* . In this way, the inequality above delivers the regularity $\omega \in L^{\min\{s+r, 2\}}(D)$. Repeating this argument, in the next step $\omega \in L^{\min\{s+2r, 2\}}(D)$ is obtained. After finitely many steps we arrive at the regularity $\omega \in L^2(D)$. ■

4. Other types of constraints. Let us mention a few more interesting cases, where the theory applies after minor changes.

4.1. Single control-state constraint. Consider the optimization problem for $u \in L^2(D)$,

$$(P1) \quad \min f(u), \quad u(x) \leq c(x) + (Gu)(x) \quad \text{a.e. on } D$$

without any box constraint on u . Existence and uniqueness of an optimal solution \bar{u} follows from the strict convexity of f together with convexity and closedness of the feasible set $\{u \mid u \leq c + Gu\}$. The existence of an associated regular Lagrange multiplier $\bar{\mu}$ can be proven in a direct and rather trivial way. We assume that $I - G$ has a continuous inverse operator in $L^2(D)$. In the applications to PDEs, G is compact, hence this amounts to the assumption that $\alpha = 1$ is not an eigenvalue of G .

We substitute $v = u - Gu$ and have $u = (I - G)^{-1}v = Rv$, if we set $R = (I - G)^{-1}$. Define $\tilde{f}(v) = f(Rv)$. Then problem (P1) is equivalent to

$$(\tilde{P}1) \quad \min \tilde{f}(v), \quad v(x) \leq c(x) \quad \text{a.e. in } D, \quad v \in L^2(D),$$

where $\tilde{f}(v) = f(Rv)$. This is a problem without state constraints. For the optimal solution $\bar{v} = (I - G)\bar{u}$ we obtain by standard methods the variational inequality

$$(4.1) \quad \tilde{f}'(\bar{v})(v - \bar{v}) \geq 0 \quad \forall v \leq c.$$

By the Riesz representation theorem, the gradient $f'(\bar{v})$ can be identified with a function of $L^2(D)$. Then (4.1) implies a.e. on D

$$\tilde{f}'(\bar{v})(x) \begin{cases} = 0 & \text{where } \bar{v}(x) < c(x) \\ \leq 0 & \text{where } \bar{v}(x) = c(x). \end{cases}$$

We just *define* the multiplier $\bar{\mu}$ by

$$(4.2) \quad \bar{\mu}(x) := -\tilde{f}'(\bar{v})(x) = (-R^* f'(\bar{u}))(x).$$

This definition assures $\bar{\mu} \geq 0$,

$$(4.3) \quad \tilde{f}'(\bar{v}) + \bar{\mu} = 0$$

and

$$(4.4) \quad (\bar{v} - c, \bar{\mu}) = 0.$$

THEOREM 4.1. *Assume that $(I - G)^{-1}$ exists and is continuous in $L^2(D)$. Then the function $\bar{\mu}$ defined in (4.2) is a Lagrange multiplier associated with the optimal solution \bar{u} of (P1).*

Proof. The function \bar{u} is optimal for (P1) if and only if $\bar{v} = \bar{u} - G\bar{u}$ is optimal for (\bar{P} 1). By definition, $\bar{\mu}$ is non-negative. Moreover, inserting the concrete expression for \bar{v} , (4.4) yields

$$(\bar{u} - G\bar{u} - c, \bar{\mu}) = 0,$$

and the complementary slackness condition is satisfied. We have

$$\tilde{f}'(\bar{v}) = R^* f'(R\bar{v}) = R^* f'(\bar{u})$$

and $L(u, \mu) = f(u) + (u - Gu - c, \mu)$. Therefore, $\bar{\mu}$ is a Lagrange multiplier, provided that also $\partial L / \partial u = 0$ holds, i.e.

$$(4.5) \quad f'(\bar{u}) + (I - G^*)\mu = 0.$$

In view of $\tilde{f}'(\bar{v}) = R^* f'(\bar{u})$, (4.3) implies

$$R^* f'(\bar{u}) + \bar{\mu} = 0,$$

which is equivalent to (4.5). ■

4.2. The case $b = \infty$. Consider the constraints

$$0 \leq u(x) \leq c(x) + (Gu)(x).$$

Here, the upper bound b is not imposed on u . This case fits into our setting by the formal choice $b = \infty$. The reader will easily verify that Theorem 3.3 remains true with $\bar{\lambda} = 0$. The assumption $b(x) \geq \delta_0 > 0$ is not needed, it is formally satisfied.

4.3. Arbitrary box constraints. Let the more general box constraints

$$a(x) \leq u(x) \leq b(x), \quad u(x) \leq c(x) + (Gu)(x)$$

be given. In this case, we set $v = u - a$. Then the constraints transform to

$$0 \leq v \leq b - a, \quad v \leq c - a + Ga + Gv.$$

The theory applies after introducing $\tilde{c} = c - a + Ga$. Here, the strict positivity of c required in Theorem 3.3 means $a + \delta_0 \leq c + Ga$. In other words, the lower bound a must strictly satisfy the state-constraints. Then a triplet of Lagrange multipliers exists by Theorem 3.3.

4.4. Different orientation of constraints. Another interesting type of constraints has the form

$$a(x) \leq u(x) \leq b(x), \quad c(x) + (Gu)(x) \leq u(x).$$

These constraints can be transformed to our initial setting as well. We put $v = b - u$. Then the new constraints are

$$0 \leq v \leq b - a, \quad v \leq b - c - Gb + Gv.$$

We substitute $\tilde{c} = b - c - Gb$, and the strict positivity of \tilde{c} amounts to the requirement that the upper bound b strictly fulfills the state constraint. If this assumption is satisfied, then Theorem 3.3 yields the existence of regular Lagrange multipliers.

4.5. Negative sign with the control. For several reasons, the discussion of the constraints

$$u \geq 0, \quad -u \leq c + Gu.$$

is useful, too. Here, it is useless to require $c \geq 0$, because then the inequality $-u \leq 0 \leq c + Gu$ is automatically satisfied for all non-negative u and the mixed control-state constraint would be without effect.

We have in mind an application to pointwise state constraints $y(x) \geq c(x) \forall x \in D$, i.e. $-c \leq Gu$ in our notation. The trick is to add a regularization term,

$$-\varepsilon u \leq c + Gu$$

and to consider the limit $\varepsilon \downarrow 0$. Dividing by ε , we get constraints $-u \leq 0 \leq \tilde{c} + \tilde{G}u$ of the type defined above.

The negative sign in front of the control cannot be bypassed by a transformation to the standard case. However, this case turns out to be even simpler. The proof of existence of $\bar{\mu}$ in $L^2(D)$ is rather easy. The only point, where the negative sign influences the theory appears in (3.3). We have to show that the minimization in (3.3) admits a solution. To this aim, let us consider the associated problem (3.3). Now, it reads

$$\min_{\mu \geq 0, \nu \geq 0} \varphi(\mu, \nu), \quad \varphi(\mu, \nu) = (c, \mu) + \frac{1}{2} \|a - \mu - G^* \mu - \nu\|_{\Lambda}^2.$$

We show that this problem admits a solution. Let $\{(\mu_n, \nu_n)\}$ be an associated minimizing sequence. Then $\|a - \mu_n - G^* \mu_n - \nu_n\|$ must be bounded, since otherwise $\|a - \mu_n - G^* \mu_n - \nu_n\|_{\Lambda}$ would tend to infinity and, for n sufficiently large,

$$\varphi(\mu_n, \nu_n) \geq \varphi(0, 0) + 1 = \frac{1}{2} \|a\|_{\Lambda}^2 + 1$$

would hold. Therefore, $\|\mu_n + G^* \mu_n + \nu_n\|$ is bounded as well. All functions under this norm are nonnegative, hence $\|\mu_n\| + \|\nu_n\|$ are bounded, too. This is the decisive point, where we can select weakly converging subsequences, w.l.o.g. $\mu_n \rightarrow \bar{\mu}$ and $\nu_n \rightarrow \bar{\nu}$. The optimality of $\bar{\mu}$, $\bar{\nu}$ follows by lower semicontinuity of the objective functional f . The remaining part of the theory is along the lines of the preceding section. In this way, we have proven the following result:

THEOREM 4.2. *Assume that G satisfies the assumption of non-negativity and boundedness. Then the problem*

$$(P2) \quad \min f(u), \quad u \geq 0, \quad -u \leq c + Gu$$

has a unique solution \bar{u} . Moreover, associated regular Lagrange multipliers $\bar{\mu}, \bar{\nu}$ exist in $L^2(D)$.

The constraints $u \leq 0, \quad Gu + c \leq -u$ can be transformed to the form of the constraints in (P2) by substituting $v = -u$.

5. Application to the examples (i) – (iii).

5.1. Elliptic distributed problem (i). In this problem, $S = E \hat{S}$ was the solution operator for the elliptic boundary value problem, $G = S$, $a = -S^* y_\Omega$, considered with range $L^2(\Omega)$. Moreover, it is known that the operator S^* is given by $S^* z = p$, where $p \in H_0^1(\Omega)$ solves the adjoint boundary value problem

$$\begin{aligned} -\Delta p &= z \\ p|_\Gamma &= 0. \end{aligned}$$

From $\partial L / \partial u = 0$ it follows

$$(5.1) \quad S^*(S\bar{u} - y_\Omega - \bar{\mu}) + \kappa \bar{u} + \bar{\mu} + \bar{\lambda} - \bar{\nu} = 0.$$

Consequently, we introduce an adjoint state p by $p = S^*(\bar{y} - y_\Omega - \bar{\mu})$,

$$\begin{aligned} -\Delta p &= \bar{y} - y_\Omega - \bar{\mu} \\ p|_\Gamma &= 0. \end{aligned}$$

Then (5.1) reads $p + \kappa \bar{u} + \bar{\mu} + \bar{\lambda} - \bar{\nu} = 0$. The control $u = \bar{u}$ with state $y = \bar{y} = S\bar{u}$ is optimal, if and only if the optimality system

$$\begin{aligned} -\Delta y &= u & -\Delta p &= y - y_\Omega - \mu \\ y|_\Gamma &= 0 & p|_\Gamma &= 0 \end{aligned}$$

$$(p + \kappa u + \mu + \lambda - \nu)(x) = 0$$

$$\begin{aligned} u(x) &\geq 0, & \nu(x) &\geq 0, & u(x)\nu(x) &= 0 \\ u(x) &\leq b(x), & \lambda(x) &\geq 0, & (u(x) - b(x))\lambda(x) &= 0 \\ u(x) - c(x) - y(x) &\leq 0, & \mu(x) &\geq 0, & (u(x) - c(x) - y(x))\mu(x) &= 0 \end{aligned}$$

is satisfied for almost all $x \in \Omega$ with the corresponding adjoint state p and associated Lagrange multipliers μ, λ, ν from $L^2(\Omega)$. In the system above, (\cdot, \cdot) stands for the inner product of $L^2(\Omega)$.

The existence of the Lagrange multipliers follows from Theorem 3.3, because the operator G satisfies all assumptions. Its non-negativity follows from the maximum principle for elliptic equations. By the method of transposition (cf. Example (ii) below) it is easy to see that G is self-adjoint. Therefore, by elliptic regularity, $G^* = G$ is bounded from $L^1(\Omega)$ to $L^s(\Omega)$ for all $s < N/(N-2)$ [5] and from $L^2(\Omega)$ to $H_0^1(\Omega) \subset L^s(\Omega)$ for all $s < 2N/(N-2)$. This assures the boundedness property.

Remark. The same system can formally be obtained by the Lagrange function as follows: We append all inequality constraints for u by Lagrange multipliers and consider the elliptic optimal control problem without inequality constraints:

Minimize with respect to (y, u) , for fixed μ, λ, ν ,

$$L(y, u, \mu, \lambda, \nu) = \frac{1}{2} \|y - y_\Omega\|_{L^2(\Omega)}^2 + \frac{\kappa}{2} \|u\|_{L^2(\Omega)}^2 + (u - y - c, \mu) + (u - b, \lambda) - (u, \nu)$$

subject to

$$\begin{aligned} -\Delta y &= u \\ y|_\Gamma &= 0. \end{aligned}$$

In other words, we formally eliminate the pointwise constraints by Lagrange multipliers while keeping the PDE as an explicit constraint. Then we establish the standard first order necessary optimality conditions for this elliptic control problem. In this way, we arrive at the optimality system established above. We illustrate this technique below.

5.2. Elliptic boundary control problem (ii). Let us establish the optimality system in the formal way explained above. For given Lagrange multipliers μ, λ, ν , we consider the following elliptic optimal control problem for the unknowns (y, u) :

Minimize

$$\begin{aligned} J(y, u) = L(y, u, \mu, \lambda, \nu) &= \frac{1}{2} \|\alpha y - y_\Omega\|_{L^2(\Omega)}^2 + \frac{\kappa}{2} \|u\|_{L^2(\Omega)}^2 \\ &+ (u - \gamma y - c, \mu) + (u - b, \lambda) - (u, \nu) \end{aligned}$$

subject to

$$\begin{aligned} -\Delta y &= 0 \\ \partial_n y + \beta y &= u. \end{aligned}$$

In this problem, (\cdot, \cdot) stands for the inner product of $L^2(\Gamma)$. We know that the adjoint state is given by the equations $-\Delta p = D_y L|_\Omega$ and $\partial_n p + \beta p = D_y L|_\Gamma$, hence the adjoint equation is

$$\begin{aligned} -\Delta p &= \alpha(\alpha y - y_\Omega) \\ \partial_n p + \beta p &= -\gamma \mu. \end{aligned}$$

Moreover, $D_u L = 0$ must hold, i.e.,

$$p + \kappa u + \mu + \lambda - \nu = 0.$$

The existence of regular Lagrange multipliers in $L^2(\Gamma)$ follows from Theorem 3.3. The associated assumptions are satisfied: Again, $G \geq 0$ follows from the maximum principle. The adjoint operator $G^* : L^2(\Gamma) \rightarrow L^2(\Gamma)$ is given by $G^* v = \tau z$, where $z \in H^1(\Omega)$ is the weak solution of $-\Delta z = 0$, $\partial_n z + \beta z = \gamma v$. This follows easily by the method of transposition: The state $y = Su$ solves with test function z

$$\int_{\Omega} \nabla y \cdot \nabla z \, dx + \int_{\Gamma} \beta y z \, d\Gamma = \int_{\Gamma} u z \, d\Gamma$$

while z satisfies with test function y

$$\int_{\Omega} \nabla y \cdot \nabla z \, dx + \int_{\Gamma} \beta y z \, d\Gamma = \int_{\Gamma} \gamma v y \, d\Gamma.$$

The left-hand sides coincide, hence the right-hand sides must be equal, too. We obtain

$$(Gu, v)_{L^2(\Gamma)} = (\gamma y, v)_{L^2(\Gamma)} = (u, z)_{L^2(\Gamma)} = (u, G^* v)_{L^2(\Gamma)}.$$

By the regularity theory for elliptic equations, G^* transforms $L^1(\Gamma)$ into $L^s(\Gamma)$ for all $s < (N-1)/(N-2)$ [5] and $L^2(\Gamma)$ to $H^{1/2}(\Gamma) \subset L^s(\Gamma)$ for all $s < 2(N-1)/(N-2)$. Again, the boundedness property is easy to verify.

The optimality system reads

$$\begin{aligned} -\Delta y &= 0 & -\Delta p &= \alpha(\alpha y - y_\Omega) \\ \partial_n y + \beta y &= u & \partial_n p + \beta p &= -\gamma \mu \end{aligned}$$

$$(p + \kappa u + \mu + \lambda - \nu)(x) = 0$$

$$\begin{aligned} u(x) &\geq 0, & \nu(x) &\geq 0, & u(x)\nu(x) &= 0 \\ u(x) &\leq b(x), & \lambda(x) &\geq 0, & (u(x) - b(x))\lambda(x) &= 0 \end{aligned}$$

$$\begin{aligned} u(x) - c(x) - \gamma(x)y(x) &\leq 0, & \mu(x) &\geq 0, \\ (u(x) - c(x) - \gamma(x)y(x))\mu(x) &= 0 \end{aligned}$$

for almost all $x \in \Gamma$.

5.3. Parabolic control problem (iii). The parabolic example is discussed analogously. Theorem 3.3 assures the existence of regular Lagrange multipliers. The associated assumptions are met. Also here, the non-negativity of G follows from the maximum principle. The adjoint operator G^* is represented by $G^*v = \tau z$, where z solves

$$-z_t - \Delta z = 0, \quad \partial_n z + \beta z = \gamma v, \quad z(\cdot, T) = 0.$$

This follows in a standard way by the transposition method. Therefore, the parabolic regularity theory yields that G^* is bounded from $L^1(\Sigma)$ to $L^s(\Sigma)$ for all $s < (N+1)/N$, [9], Thm. 4.2. and from $L^2(\Sigma)$ to $L^s(\Sigma)$, for all $s < 2(N+1)/(N-1)$ [9], Thm. 4.1. The boundedness property is satisfied.

Applying the formal Lagrange technique, the optimality system

$$\begin{aligned} y_t - \Delta y &= 0 & -p_t - \Delta p &= 0 \\ \partial_n y + \beta y &= u & \partial_n p + \beta p &= -\gamma \mu \\ y(\cdot, 0) &= 0 & \alpha(\alpha y(T) - y_\Omega) &= 0 \end{aligned}$$

$$(p + \kappa u + \mu + \lambda - \nu)(x, t) = 0$$

$$\begin{aligned} u(x, t) &\geq 0, & \nu(x, t) &\geq 0, & u(x, t)\nu(x, t) &= 0 \\ u(x, t) &\leq b(x, t), & \lambda(x, t) &\geq 0, & (u(x, t) - b(x, t))\lambda(x, t) &= 0 \end{aligned}$$

$$\begin{aligned} u(x, t) - c(x, t) - \gamma(x, t)y(x, t) &\leq 0, & \mu(x, t) &\geq 0, \\ (u(x, t) - c(x, t) - \gamma(x, t)y(x, t))\mu(x, t) &= 0 \end{aligned}$$

must be satisfied for almost all $(x, t) \in \Sigma = \Gamma \times (0, T)$.

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