On design of interval observers for parabolic PDEs
Tatiana Kharkovskaia, Denis Efimov, Emilia Fridman, Andrey Polyakov,
Jean-Pierre Richard

To cite this version:
Tatiana Kharkovskaia, Denis Efimov, Emilia Fridman, Andrey Polyakov, Jean-Pierre Richard. On design of interval observers for parabolic PDEs. Proc. 20th IFAC WC 2017, Jul 2017, Toulouse, France. hal-01508773

HAL Id: hal-01508773
https://hal.inria.fr/hal-01508773
Submitted on 14 Apr 2017

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.
On design of interval observers for parabolic PDEs

Tatiana Kharkovskaia∗,∗∗,∗∗∗, Denis Efimov ∗,∗∗,
Emilia Fridman ****, Andrey Polyakov †,‡,‡‡,
Jean-Pierre Richard **, **

* Iriia, Non-A team, Parc Scientifique de la Haute Borne, 40 av. Halley, 59650 Villeneuve d’Ascq, France
** CRISTAL (UMR-CNRS 9189), Ecole Centrale de Lille, BP 48, Cité Scientifique, 59651 Villeneuve-d’Ascq, France
*** Department of Control Systems and Informatics, ITMO University, 49 Kronverkskiy av., 197101 Saint Petersburg, Russia
**** School of Electrical Engineering, Tel-Aviv University, Tel-Aviv 69978, Israel

Abstract

The problem of state estimation for heat non-homogeneous equations under distributed in space measurements is considered. An interval observer is designed, described by Partial Differential Equations (PDEs), for uncertain distributed parameter systems without application of finite-element approximations. Conditions of boundedness of solutions of interval observer with non-zero boundary conditions and measurement noise are proposed. The results are illustrated by numerical experiments with an academic example.

Keywords: Interval observers, Heat equation, Distributed parameter system

1. INTRODUCTION

Due to various technical (complexity of implementation) or economic (price of solution) issues, an explicit measurement of state vector of a dynamical system may be impossible. This is especially the case, for example, in distributed parameter systems, where the system state is a function of the space and time, and only pointwise and discrete measurements are realizable by a sensor. Consequently, the system state in these cases has to be reconstructed using estimation algorithms Meurer et al. (2005); Fossen and Nijmeijer (1999); Besançon (2007). The most popular approaches in this domain include Luenberger observer and Kalman filter for deterministic and stochastic settings, respectively, which are developed for linear time-invariant models, that is the case where the existing theory disposes of many solutions. For nonlinear dynamical systems, state estimation algorithms are often based on a partial similarity of the plant models to linear ones, or representations in various canonical forms are widely used.

Various physical phenomena, can be formalized in terms of PDEs (e.g. sound, heat, electrostatics, electrodynamics, fluid flow, elasticity, or quantum mechanics), whose distributed nature introduces additional level of complexity in design. That is why control and estimation of PDEs is a very popular direction of research nowadays Bredies et al. (2013); Smyshlyaev and Krstic (2010). Frequently, for design of a state estimator or control, the finite-dimensional approximation approach is used Alvarez and

Stephanopoulos (1982); Dochain (2000); Vande Wouwer and Zeitz (2002); Hagen and Mezic (2003), then the control or estimation problems are addressed in the framework of finite-dimensional systems using well-known tools. Analysis and design in the original distributed coordinates are more complicated, but also attract attention of many researchers Smyshlyaev and Krstic (2010); Hidayat et al. (2011); Ahmed-Ali et al. (2015).

Inline with the model complexity, the system uncertainty represents another difficulty for synthesis of an estimator or controller. The uncertainty may consist in unknown parameters or/and external disturbances. Appearance of uncertainty fails the design of a conventional estimator, converging to the ideal value of the state. In this case an interval estimation becomes more attainable: an observer can be constructed such that using input-output information it evaluates the set of admissible values (interval) for the state at each instant of time. The interval width is proportional to the size of the model uncertainty (it has to be minimized by tuning the observer parameters). There are several approaches to design interval/set-membership estimators Jaulin (2002); Kieffer and Walter (2004); Olivier and Gouzé (2004). This work is devoted to interval observers, which form a subclass of set-membership estimators and whose design is based on the monotone systems theory Olivier and Gouzé (2004); Moisan et al. (2009); Raïssi et al. (2010, 2012); Efimov et al. (2012). The idea of interval observer design has been proposed rather recently in Gouzé et al. (2000), but it has already received numerous extensions for various classes of dynamical models.

Interval observers for systems described by PDEs have been proposed in Perez and Moura (2015); Kharkovskaya

* This work is partially supported by the Government of Russian Federation (Grant 074-U01) and the Ministry of Education and Science of Russian Federation (Project 14.Z50.31.0031).
et al. (2016). The finite-dimensional approximation approach was applied in Kharkovskaya et al. (2016) using the discretization error estimates from Wheeler (1973). In Perez and Moura (2015) the sensitivity function interval estimates are used for an interval observer design.

In the present paper an extension of this approach for estimation of systems described by PDEs is discussed. Using the conditions of positivity of solutions of parabolic PDEs presented in Nguyen and Cori (2016), an interval observer is constructed governed by PDE, whose estimation error dynamics (also distributed) is positive. The stability analysis from Fridman and Blidhovsky (2012) is also extended to the considered scenario with non-zero measurement noise and boundary conditions.

The outline of this paper is as follows. After preliminaries in Section 2, and introduction of distributed parameter system properties in Section 3, the interval observer design is given in Section 4. The results of numerical experiments with a simple parabolic equation are presented in Section 5.

2. PRELIMINARIES: POSITIVITY OF FINITE-DIMENSIONAL SYSTEMS

The real numbers are denoted by \( \mathbb{R} \), \( \mathbb{R}_+ = \{ r \in \mathbb{R} : r \geq 0 \} \). Euclidean norm for a vector \( x \in \mathbb{R}^n \) will be denoted as \( |x| \).

2.1 Interval relations

For two vectors \( x_1, x_2 \in \mathbb{R}^n \) or matrices \( A_1, A_2 \in \mathbb{R}^{n \times n} \), the relations \( x_1 \leq x_2 \) and \( A_1 \leq A_2 \) are understood elementwise. The relation \( P < 0 \) (\( P > 0 \)) means that the matrix \( P \in \mathbb{R}^{n \times n} \) is negative (positive) definite. Given a matrix \( A \in \mathbb{R}^{n \times n} \), define \( A^+ = \max \{ 0, A \} \), \( A^- = A^+ - A \) (similarly for vectors) and denote the matrix of absolute values of all elements by \( |A| = A^+ - A^- \).

Lemma 1. Elinov et al. (2012) Let \( x \in \mathbb{R}^n \) be a vector variable, \( \underline{x} \leq x \leq \overline{x} \) for some \( \underline{x}, \overline{x} \in \mathbb{R}^n \).

1. If \( A \in \mathbb{R}^{n \times n} \) is a constant matrix, then
   \[
   A^+ \underline{x} - A^- \overline{x} \leq Ax \leq A^- \underline{x} - A^+ \overline{x}.
   \]

2. If \( A \in \mathbb{R}^{n \times n} \) is a matrix variable and \( \underline{A} \leq A \leq \overline{A} \) for some \( \underline{A}, \overline{A} \in \mathbb{R}^{n \times n} \), then
   \[
   A^+ \underline{x} + \overline{A}^+ \overline{x} - A^- \underline{x} - \overline{A}^- \overline{x} \leq Ax \leq A^- \underline{x} + \overline{A}^+ \overline{x} - A^+ \underline{x} - \overline{A}^- \overline{x}.
   \]

Furthermore, if \( \underline{A} = A = \overline{A} \), then the inequality (2) can be simplified: \( \underline{A}(\underline{x}^+ + \overline{x}^-) \leq Ax \leq \overline{A}(\overline{x}^+ - \underline{x}^-) \).

2.2 Nonnegative continuous-time linear systems

A matrix \( A \in \mathbb{R}^{n \times n} \) is called Hurwitz if all its eigenvalues have negative real parts, it is called Metzler if all its elements outside the main diagonal are nonnegative \((e^A \text{ of a Metzler matrix } A \text{ is a nonnegative matrix Farina and Rinaldi (2000))}. \)

Any solution of the linear system
\[
\dot{x}(t) = Ax(t) + B\omega(t), \quad \omega : \mathbb{R}_+ \to \mathbb{R}^d_f,
\]
with \( x(t) \in \mathbb{R}^n \) and a Metzler matrix \( A \in \mathbb{R}^{n \times n} \), is elementwise nonnegative for all \( t \geq 0 \) provided that \( x(0) \geq 0 \) and \( B \in \mathbb{R}_+^{d \times q} \) Farina and Rinaldi (2000); Smith (1995). The output solution
\[
y(t) = Cx(t) + D\omega(t),
\]
where \( y(t) \in \mathbb{R}^q \) is nonnegative if \( C \in \mathbb{R}_+^{p \times n} \) and \( D \in \mathbb{R}_+^{p \times q} \). Such dynamical systems are called cooperative (monotone) or nonnegative if only initial conditions in \( \mathbb{R}_+^n \) are considered Farina and Rinaldi (2000); Smith (1995).

3. POSITIVITY AND STABILITY OF HEAT EQUATION

In this section the basic facts on PDE and positivity of solutions of distributed parameter systems are given.

3.1 Preliminaries

If \( X \) is a normed space with norm \( || \cdot ||_X, \Omega \subset \mathbb{R}^n \) for some \( n \geq 1 \) and \( \phi : \Omega \to X \), define
\[
||\phi||_{L^2(\Omega;X)} = \int_{\Omega} ||\phi(s)||_X^2 ds,
\]
\[
||\phi||_{L^\infty(\Omega;X)} = \text{esssup}_{s \in \Omega} ||\phi(s)||_X.
\]

By \( L^\infty(\Omega;X) \) and \( L^2(\Omega;X) \) denote the set of functions \( \Omega \to X \) with the properties \( || \cdot ||_{L^\infty(\Omega;X)} < +\infty \) and \( || \cdot ||_{L^2(\Omega;X)} < +\infty \), respectively. Denote \( I = [0, \ell] \) for some \( \ell > 0 \), let \( C^k(I;X) \) be the set of functions having continuous derivatives through order \( k \geq 0 \) on \( I \). For any \( q \geq 0 \) and an interval \( I' \subseteq I \) define \( W_q(i;X,\mathbb{R}) \) as a subset of functions \( y \in C^{q-1}(i;\mathbb{R}) \) with an absolutely continuous \( y^{(q-1)} \) and bounded \( y^{(q)} \) on \( I' \), \( ||y||_{W_q(i;X,\mathbb{R})} = \sum_{q=0}^\infty ||y^{(q)}||_{L^\infty(i;\mathbb{R})} \). Denote by \( H^q(i;\mathbb{R}) \) the dual space of \( W_q(i;X,\mathbb{R}) \) with \( q \geq 0 \) the Sobolev space of functions with derivatives through order \( q \) in \( L^2(i;\mathbb{R}) \), the dual space of \( H^q(i;\mathbb{R}) \) will be denoted as \( H^{-q}(i;\mathbb{R}) \).

For two functions \( \phi_1, \phi_2 : I \to \mathbb{R} \), their relation \( \phi_1 \leq \phi_2 \) for almost all \( x \in I \), the inner product is defined in a standard way:
\[
(\phi_1, \phi_2) = \int_0^\ell \phi_1(x)\phi_2(x)dx.
\]

For \( \phi \in \mathbb{R} \) define two operators \( \phi^+ \) and \( \phi^- \) as follows:
\[
\phi^+ = \max\{0, \phi\}, \quad \phi^- = \phi^+ - \phi.
\]

Lemma 2. Kharkovskaya et al. (2016) Let \( s, \overline{s}, \underline{s} : I \to \mathbb{R} \) admit the relations \( \underline{s} \leq s \leq \overline{s} \), then for any \( \phi : I \to \mathbb{R} \) we have
\[
(\underline{s}, \phi^+) - (\overline{s}, \phi^-) \leq (s, \phi) \leq (\underline{s}, \phi^+) - (\overline{s}, \phi^-).
\]

3.2 Heat equation

Consider the following PDE with associated boundary conditions:
\[
\frac{\partial z(x, t)}{\partial t} = L[x, z(x, t)] + r(x, t) \quad \forall x, t \in I \times T,
\]
\[
z(x, t_0) = z_0(x) \quad \forall x \in I,
\]
\[
z(0, t) = 0, \quad z(\ell, t) = \beta(t) \quad \forall t \in T,
\]
where \( I = [0, \ell] \), \( 0 < \ell < +\infty \), \( T = [t_0, t_0 + T) \) for \( t_0 \in \mathbb{R} \) and \( T > 0 \),
\[
L(x, z) = \frac{\partial}{\partial x} \left( a(x) \frac{\partial z}{\partial x} \right) + q(x)z,
\]
\( a ∈ H^2(I, \mathbb{R}), q ∈ H^1(I, \mathbb{R}) \) and there exist \( a_{\text{min}}, a_{\text{max}} ∈ \mathbb{R}_+ \) such that
\[
0 < a_{\text{min}} ≤ a(x) ≤ a_{\text{max}} \quad \forall x ∈ I;
\]
the boundary conditions \( α, β ∈ L^2(\mathcal{T}, \mathbb{R}) \) and the external input \( r ∈ L^2(I × \mathcal{T}, \mathbb{R}) \); the initial conditions \( z_0 ∈ H^{-1}(I, \mathbb{R}) \).

Under these restrictions the Cauchy problem (3) is well posed in \( C^0(\mathcal{T}, H^{-1}(I, \mathbb{R})) \), and there exist a unique solution \( z(x, t) \) and a constant \( \rho \) independent of \( α, β, r, z_0 \) such that Nguyen and Coron (2016):
\[
||z||^2_{C^0(\mathcal{T}, H^{-1}(I, \mathbb{R}))} ≤ ρ(||α||_{L^2(\mathcal{T}, \mathbb{R})} + ||β||_{L^2(\mathcal{T}, \mathbb{R})} + ||r||_{L^2(I × \mathcal{T}, \mathbb{R})} + ||z_0||_{H^{-1}(I, \mathbb{R})}).
\]

Proposition 3. Let \( α, β ∈ H^1(\mathcal{T}, \mathbb{R}) \) and \( a_{\text{min}} \pi^2 = q_{\text{max}} + χ \), where \( χ > 0 \) and \( q_{\text{max}} = \sup_{x ∈ I} q(x) \), then for solutions of (3) the following estimate is satisfied for all \( t ∈ \mathcal{T} \):
\[
\frac{1}{2} \int_0^t z^2(x, t) dx ≤ e^{-χ(t-t_0)} \int_0^t w_0^2(x) dx + χ^2 - \int_0^t \bar{r}^2(x, t) dx
\]
\[
+ \frac{1}{2} [α^2(t) + β^2(t),]
\]
where \( w_0(x) = z_0(x) - δ(x, t_0), δ(x, t) = α(t) + \frac{t}{Q}(β(t) - α(t)) \) and
\[
\bar{r}(x, t) = r(x, t) + \frac{1}{T} \frac{∂a(x)}{∂x}(β(t) - α(t))
\]
\[
+ q(x)δ(x, t) - δ(t, x).
\]

All proofs are excluded due to space limitations. Another variant of stability proof for Proposition 3 can be found in Alcaraz-González et al. (2005). Consequently, Proposition 3 fixes the conditions under which the distributed parameter system (3) possesses the input-to-state stability property Dashkovskiy et al. (2011); Dashkovskiy and Mironchenko (2013), where boundary conditions \( α, β \) influence the external disturbance \( r \) and the initial conditions as well. The main restriction of that proposition is
\[
a_{\text{min}} \pi^2 > q_{\text{max}},
\]
that can be easily validated for a sufficiently small \( T \).

Note that after a straightforward calculus the estimate from Proposition 3 can be rewritten as follows for all \( t ∈ \mathcal{T} \):
\[
||z(., t)||^2_{L^2(I, \mathbb{R})} ≤ 4e^{-χ(t-t_0)}[||z_0||^2_{L^2(I, \mathbb{R})} + q(t_0)]
\]
\[
+ 8χ^2||r(., t)||^2_{L^2(I, \mathbb{R})} + γ(t),
\]
where \( γ(t) = \frac{T}{2} [α^2(t) + β^2(t)] \) (weighted norm of the boundary conditions), \( q(t) = \frac{T}{2} [α^2(t) + β^2(t)] \) (weighted norm of derivative of the boundary conditions) and \( γ(t) = 8χ^2q'(t) + 2(1 + 4\sup_{x ∈ I} \frac{∂a(x)}{∂x} + 16\frac{∂a(x)}{∂x})q(t) \) are all bounded functions of time \( t ∈ \mathcal{T} \).

3.3 Positivity of solutions

In general, the solution \( z(., t) \) of (3) takes its values in \( \mathbb{R} \) and it can change sign with \( (x, t) ∈ I × \mathcal{T} \).

Definition 4. The distributed parameter system (3) is called nonnegative (positive) on the interval \( \mathcal{T} \) if for
\[
α(t) ≥ 0, β(t) ≥ 0, r(x, t) ≥ 0 \quad ∀(x, t) ∈ I × \mathcal{T}
\]
the implication \( z_0(x) ≥ 0 ⇒ z(x, t) ≥ 0 \) \( (z_0(x) > 0 ⇒ z(x, t) > 0) \) holds for all \( (x, t) ∈ I × \mathcal{T} \) and for all \( z_0 ∈ H^{-1}(I, \mathbb{R}) \).

A well-known example of a nonnegative system is homogeneous heat equation defined over \( x ∈ (-∞, +∞) \):
\[
\frac{∂z(x, t)}{∂t} = α^2(z(x, t)) + r(x, t) \quad ∀(x, t) ∈ \mathbb{R} × \mathcal{T},
\]
where \( a > 0 \) and \( z_0 : \mathbb{R} → \mathbb{R}_+ \), whose solution can be calculated analytically using Green’s function (fundamental solution or heat kernel) Thomée (2006):
\[
z(x, t) = \frac{1}{2\sqrt{πnt}} \int_{-∞}^{∞} e^{-\frac{(x−s)^2}{4nt}}z_0(s)ds
\]
\[
+ \int_{-∞}^{∞} e^{-\frac{(x−s)^2}{4nt}}r(s, s)ds.
\]

It is straightforward to verify that for nonnegative \( z_0 \) and \( r \) the expression in the right-hand side stays nonnegative for \( (x, t) ∈ \mathbb{R} × (0, +∞) \). This conclusion is valid for the case \( x ∈ \mathbb{R} \), and if \( x ∈ I \), even in (4) with \( r(x, t) = 0 \) for all \( (x, t) ∈ I × \mathcal{T} \), and with the boundary condition
\[
0 = z(0, t) = z(T, t), \quad ∀t ∈ \mathcal{T}
\]
the heat equation admits the solution in the form:
\[
z(x, t) = \sum_{n=1}^{+∞} D_n \sin\left(\frac{nπx}{T}\right)e^{-a\frac{n^2π^2}{T^2}t},
\]
\[
D_n = \frac{2}{T} \int_0^T z_0(x) \sin\left(\frac{nπx}{T}\right)dx,
\]
whose positivity is less trivial to establish.

For this reason, using Maximum principle Friedman (1964) the following general result has been established in Nguyen and Coron (2016):

Proposition 5. Let \( α, β ∈ L^2(\mathcal{T}, \mathbb{R}_+) \), \( r ∈ L^2(I × \mathcal{T}, \mathbb{R}_+) \) and \( z_0 ∈ H^{-1}(I, \mathbb{R}_+) \), then
\[
z(x, t) ≥ 0 \quad ∀(x, t) ∈ I × \mathcal{T},
\]
i.e. (3) is nonnegative on the interval \( \mathcal{T} \).

Therefore, if boundary and initial conditions, and external inputs, take only nonnegative values, then the solutions of (3) possess the same property.

4. INTERVAL OBSERVER DESIGN FOR HEAT EQUATION

Consider (3) with some uncertain boundary conditions \( α, β ∈ L^2(\mathcal{T}, \mathbb{R}) \), an uncertain external input \( r ∈ L^2(I × \mathcal{T}, \mathbb{R}) \) and initial conditions \( z_0 ∈ H^{-1}(I, \mathbb{R}) \), and assume that the state \( z(x, t) \) is available for measurements in certain points \( 0 ≤ x_1 < x_2 < \cdots < x_p ≤ ℓ \):
\[
y_i(t) = z(x_i, t) + u_i(t), \quad i = 1, \ldots, p,
\]
where \( y(t) = [y_1(t), \ldots, y_p(t)]^T ∈ \mathbb{R}^p \) is the measured output signal, \( ν(t) = [ν_1(t), \ldots, ν_p(t)] ∈ \mathbb{R}^p \) and \( ν \in \)
$L^\infty(\mathbb{R}_+, \mathbb{R}^p)$ is the measurement noise. Design of a conventional observer under similar conditions has been studied in Fridman and Bligovsky (2012); Schaum et al. (2014).

The goal of the work consists in design of interval observers for the distributed parameter system (3), (6). For this purpose we need the following assumption.

**Assumption 1.** Let $z_{00} \leq z_0 \leq z_0$ for some known $z_{00}, z_0 \in H^{-1}(I, \mathbb{R})$, let also functions $\alpha, \beta, \beta$ be $L^2(T, \mathbb{R})$, $\bar{\tau} \in L^2(I \times T, \mathbb{R})$ and a constant $\nu_0 > 0$ be given such that for all $(x, t) \in I \times T$:

$$\begin{align*}
\alpha(t) &\leq \alpha(t) \leq \alpha(t), \\
\beta(t) &\leq \beta(t) \leq \beta(t), \\
\gamma(x, t) &\leq \gamma(x, t) \leq \gamma(x, t), \\
|\nu(t)| &\leq |\nu(t)|.
\end{align*}$$

Thus, by Assumption 1 five intervals, $[\alpha(t), \bar{\alpha}(t)]$, $[\beta(t), \bar{\beta}(t)]$, $[z_{00}, z_0]$, $[z_0, z_0]$, $[x(t), \bar{x}(t)]$ and $[-\nu_0, \nu_0]$, determine for all $(x, t) \in I \times T$ in (3), (6) uncertainty of the values for $\alpha(t)$, $\beta(t)$, $\bar{z}_0 = r(x, t)$ and $\nu(t)$, respectively.

The simplest interval observer for (3) under the introduced assumptions is as follows for $i = 0, 1, \ldots, p$:

$$\begin{align*}
\frac{\partial \bar{x}(x, t)}{\partial t} = & L[x, \bar{x}(x, t)] + \bar{r}(x, t) \quad \forall (x, t) \in I_i \times T, \\
\bar{x}(x, t) = & z_0(x) \quad \forall x \in I_1, \\
\bar{x}(x, t) = & \bar{z}_i(t), \quad \forall (x, t) \in \bar{I}_i \times T; \quad (7) \\
\frac{\partial \bar{x}(x, t)}{\partial t} = & L[x, \bar{x}(x, t)] + \bar{r}(x, t) \quad \forall (x, t) \in I_i \times T, \\
\bar{x}(x, t) = & z_0(x) \quad \forall x \in I_1, \\
\bar{x}(x, t) = & \bar{z}_i(t), \quad \forall (x, t) \in \bar{I}_i \times T, \\
\bar{x}(x, t) = & \bar{z}_j(t), \quad \forall (x, t) \in \bar{I}_j \times T,
\end{align*}$$

Therefore, the domain $I$ of the solution of (3) is divided on $p + 1$ subdomains with appropriate boundary conditions.

**Assumption 2.** Let $\alpha, \beta \in H^1(\mathbb{R}, \mathbb{R})$ and $\nu \in H^1(\mathbb{R}, \mathbb{R}^p)$.

Note that the subsystems for $\bar{x}(x, t)$ and $z(x, t)$ in the PDE (7) are isolated, and each of them is of the same class as (3) under Assumption 2, then the Cauchy problem (7) well posed in $H^1(\mathbb{R})$, and there exists unique solutions $\bar{x}(x, t)$ and $z(x, t)$ Nguyen and Coron (2016). In addition Nguyen and Coron (2016):

$$\begin{align*}
||\bar{x}||_{C^{0}(T, H^{-1}(I, \mathbb{R}))} &\leq \rho( ||\bar{z}||_{L^2(T, \mathbb{R})} \\
+ ||\bar{r}||_{L^2(T, \mathbb{R})} + ||\nu(t)||_{H^{-1}(I, \mathbb{R})}), \\
||\bar{z}||_{C^{0}(T, H^{-1}(I, \mathbb{R}))} &\leq \rho( ||\bar{z}||_{L^2(T, \mathbb{R})} \\
+ ||\bar{r}||_{L^2(T, \mathbb{R})} + ||\nu(t)||_{H^{-1}(I, \mathbb{R})}).
\end{align*}$$

The upper and lower interval estimation errors for (3) and (7) can be introduced as follows:

$$\bar{x}(x, t) - z(x, t), \quad z(x, t) = (z(x, t) - \bar{z}(x, t),$$

whose dynamics take the form for $i = 0, 1, \ldots, p$:

$$\begin{align*}
\frac{\partial r(x, t)}{\partial t} = & L[x, r(x, t)] + r(x, t) \\
- r(x, t) \quad \forall (x, t) \in I_i \times T, \\
r(x, t_0) = & \bar{z}_0(x) - z_0(x) \quad \forall x \in I_1, \\
r(x, t) = & \bar{Z}_i(t) - z(x, t) \quad \forall (x, t) \in T; \\
\frac{\partial \bar{r}(x, t)}{\partial t} = & L[x, \bar{r}(x, t)] + r(x, t) \\
- \bar{r}(x, t) \quad \forall (x, t) \in I_i \times T, \\
\bar{r}(x, t_0) = & \bar{z}_0(x) - z_0(x) \quad \forall x \in I_1, \\
\bar{r}(x, t) = & \bar{z}_i(t) - \bar{z}_i(t) \quad \forall (x, t) \in T; \\
\frac{\partial \bar{r}(x, t)}{\partial t} = & L[x, \bar{r}(x, t)] + r(x, t) \\
- \bar{r}(x, t) \quad \forall (x, t) \in I_i \times T, \\
\bar{r}(x, t_0) = & \bar{z}_0(x) - z_0(x) \quad \forall x \in I_1, \\
\bar{r}(x, t) = & \bar{z}_i(t) - \bar{z}_i(t) \quad \forall (x, t) \in T.
\end{align*}$$

Theorem 6. Let assumptions 1 and 2 be satisfied, then in (3), (7):

$$\bar{z}(x, t) \leq z(x, t) \leq \bar{z}(x, t) \quad \forall (x, t) \in I \times T.$$
The uncertainty of initial conditions is given by the interval
\[ z_0(x) = z_0(x) - 1, \quad z_0(x) = z_0(x) + 1, \]
where \( z_0(x) = \sin(\pi x) \), and for boundary initial conditions
\[ \alpha(t) = \sin(2t) - 1, \quad \beta(t) = \sin(2t) + 1, \]
\[ \alpha(t) = \sin(5t) - 1, \quad \beta(t) = \sin(5t) + 1, \]
where \( \alpha(t) = \sin(2t) \) and \( \beta(t) = \sin(5t) \). Let \( p = 3 \) with
\[ x_1^m = 0.2, \quad x_2^m = 0.5, \quad x_3^m = 0.8, \] and
\[ \nu(t) = 0.1[\sin(20t) \sin(15t) \cos(25t)]^T, \]
then \( \nu_0 = 0.173 \). In this case \( \Delta x^m = 0.3, \ a_{\text{min}} = 0.25, \ q_{\text{max}} = 0.5 \) and the restriction (9) is verified, therefore all conditions of Theorem 6 are satisfied.

For calculation of scalar product in space and for simulation of the discretized PDE in time, the explicit and implicit Euler methods have been used, respectively (20 and 40 points are used for plotting in space and in time).

Remark 7. Note that since for calculation of solutions the finite-element discretization/approximation methods are used, then their error of approximation has to be taken into account in the final estimates in order to ensure the desired interval inclusion property for all \( x \in I \) and \( t \in T \), see Kharkovskaya et al. (2016) where the result from Wheeler (1973) was applied for an evaluation of this error.

6. CONCLUSION

Taking a parabolic PDE with Dirichlet boundary conditions, a method of design of interval observers is proposed, which is not based on a finite-element approximation. The conditions of positivity of solutions of hyperbolic PDEs proposed in Nguyen and Coron (2016) are taken into account in the design. The efficiency of the proposed interval observer is demonstrated through numerical experiments.

For future developments, the proposed interval observer can be used for control design of an uncertain PDE system in the spirit of Efimov et al. (2013), and a more complex uncertainty of PDE equation can also be incorporated in the design procedure.

REFERENCES

Ahmed-Ali, T., Giri, F., Krstic, M., and Lamabibi-Lagarrigue, F. (2015). Observer design for a class of nonlinear ODE-PDE cascade systems. *Systems & Control Letters*, 83, 19–27. doi: http://dx.doi.org/10.1016/j.sysconle.2015.06.003.

Alcaraz-Gonzalez, V., Steyer, J.P., Harmand, J., Rapaport, A., Gonzalez-Alvarez, V., and Pelayo-Ortiz, C. (2005). Application of a robust interval observer to an anaerobic digestion process. *Developments in Chemical Engineering and Mineral Processing*, 13, 267–278. doi: 10.1002/apj.5500130308.

Alvarez, J. and Stephmanopoulos, G. (1982). An estimator for a class of non-linear distributed systems. *International Journal of Control*, 5(36), 787–802.

Besancon, G. (ed.) (2007). Nonlinear Observers and Applications, volume 363 of Lecture Notes in Control and Information Sciences. Springer.

Bredies, K., Clason, C., Kunisch, K., and von Winckel, G. (2013). Control and optimization with PDE constraints, volume 164 of International Series of Numerical Mathematics. Birkhäuser, Basel.

Curtain, R. and Zwart, H. (1995). *An introduction to infinite-dimensional linear systems theory*. Springer-Verlag, New York.

Dashkovskiy, S.N., Efimov, D.V., and Sontag, E.D. (2011). Input to state stability and allied system properties. *Automatica*, 72(8), 1579. doi: 10.1134/S0005117911080017.

Dashkovskiy, S. and Mironchenko, A. (2013). Input-to-state stability of infinite-dimensional control systems. *Mathematics of Control, Signals, and Systems*, 25(1), 1–35. doi: 10.1007/s00017-012-0090-2.

Dochain, D. (2000). State observers for tubular reactors with unknown kinetics. *Journal of Process Control*, 10, 259–268.

Efimov, D., Fridman, L., Raïssi, T., Zolghadri, A., and Seydou, R. (2012). Interval estimation for LPV systems applying high order sliding mode techniques. *Automatica*, 48, 2365–2371. doi: 10.1016/j.automatica.2012.06.073.

Efimov, D., Raïssi, T., and Zolghadri, A. (2013). Control of nonlinear and lpv systems: interval observer-based framework. *IEEE Trans. Automatic Control*, 58(3), 773–782.

Farina, L. and Rinaldi, S. (2000). *Positive Linear Systems: Theory and Applications*. Wiley, New York.

Fossen, T. and Nijmeijer, H. (1999). *New Directions in Nonlinear Observer Design*. Springer.

Fridman, E. and Blighovsky, A. (2012). Robust sampled-data control of a class of semilinear parabolic systems. *Automatica*, 48, 826–836.

Friedman, A. (1964). *Partial differential equations of parabolic type*. Prentice-Hall, Inc., Englewood Cliffs, N.J.

Gouzé, J., Rapaport, A., and Hadj-Sadok, M. (2000). Interval observers for uncertain biological systems. *Ecological Modelling*, 133, 46–56.

Hagen, G. and Mezic, I. (2003). Spillover stabilization in finite-dimensional control and observer design for dissipative evolution equations. *SIAM Journal on Control and Optimization*, 2(42), 746–768.

Hidayat, Z., Babuska, R., Schutter, B.D., and Nez, A. (2011). Observers for linear distributed-parameter sys-
tems: A survey. In Proc. IEEE Int. Symp. Robotic and Sensors Environments (ROSE), 166–171. doi: 10.1109/ROSE.2011.6058523.

Jaulin, L. (2002). Nonlinear bounded-error state estimation of continuous time systems. *Automatica*, 38(2), 1079–1082.

Kharkovskaya, T., Efimov, D., Polyakov, A., and Richard, J.P. (2016). Interval observers for pdes: approximation approach. In Proc. 10th IFAC Symposium on Nonlinear Control Systems (NOLCOS). Monterey.

Kieffer, M. and Walter, E. (2004). Guaranteed nonlinear state estimator for cooperative systems. *Numerical Algorithms*, 37, 187–198.

Meurer, T., Graichen, K., and Gilles, E.D. (eds.) (2005). *Control and Observer Design for Nonlinear Finite and Infinite Dimensional Systems*, volume 322 of Lecture Notes in Control and Information Sciences. Springer.

Moisan, M., Bernard, O., and Gouzé, J. (2009). Near optimal interval observers bundle for uncertain bioreactors. *Automatica*, 45(1), 291–295.

Nguyen, H.M. and Coron, J.M. (2016). Null controllability and finite time stabilization for the heat equations with variable coefficients in space in one dimension via backstepping approach. *INFOSCIENCE*. EPFL-ARTICLE-214990.

Olivier, B. and Gouzé, J. (2004). Closed loop observers bundle for uncertain biotechnological models. *Journal of Process Control*, 14(7), 765–774.

Perez, H. and Moura, S. (2015). Sensitivity-based interval pde observer for battery soc estimation. In *Proc American Control Conference (ACC)*, 323–328.

Raïssi, T., Efimov, D., and Zolghadri, A. (2012). Interval state estimation for a class of nonlinear systems. *IEEE Trans. Automatic Control*, 57(1), 260–265.

Raïssi, T., Videau, G., and Zolghadri, A. (2010). Interval observers design for consistency checks of nonlinear continuous-time systems. *Automatica*, 46(3), 518–527.

Schaum, A., Moreno, J.A., Fridman, E., and Alvarez, J. (2014). Matrix inequality-based observer design for a class of distributed transport-reaction systems. *International Journal of Robust and Nonlinear Control*, 24(16), 2213–2230. doi:10.1002/rnc.2981.

Smith, H. (1995). *Monotone Dynamical Systems: An Introduction to the Theory of Competitive and Cooperative Systems*, volume 41 of Surveys and Monographs. AMS, Providence.

Smyshlyaev, A. and Krstic, M. (2010). *Adaptive Control of Parabolic PDEs*. Princeton University Press.

Thomée, V. (2006). *Galerkin Finite Element Methods for Parabolic Problems*. Springer, Berlin.

Vande Wouver, A. and Zeitz, M. (2002). *Encyclopedia of Life Support Systems (EOLSS)*, chapter State estimation in distributed parameter systems. Eolss Publishers. Developed under the Auspices of the UNESCO.

Wheeler, M. (1973). $l^\infty$ estimates of optimal orders for Galerkin methods for one-dimensional second order parabolic and hyperbolic equations. *SIAM J. Numer. Anal.*, 10(5), 908–913.