Boundary control problem and optimality conditions for the Cahn–Hilliard equation with dynamic boundary conditions

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ABSTRACT

This paper is concerned with a boundary control problem for the Cahn–Hilliard equation coupled with dynamic boundary conditions. In order to handle the control problem, we restrict our analysis to the case of regular potentials defined on the whole real line, assuming the boundary potential to be dominant. The existence of optimal control, the Fréchet differentiability of the control-to-state operator between appropriate Banach spaces, and the first-order necessary conditions for optimality are addressed. In particular, the necessary condition for optimality is characterised by a variational inequality involving the adjoint variables.

1. Introduction

The Cahn–Hilliard equation plays a fundamental role in material science (see, e.g. the review paper Miranville, 2017 and the vast literature therein). Such an equation was historically proposed for the study of phase segregation in cooling binary alloys (see Cahn & Hilliard, 1958). On the other hand, from then onward, it has been shown how versatile this equation can be for several applications in very different fields such as engineering, biology, tumour growth, image inpainting, population dynamics, bacterial films, and many others. The huge efforts by the mathematical community have made the classical Cahn–Hilliard equation well-understood from a mathematical point of view, at least as far as the existence, uniqueness and regularity of solutions are concerned. Here, we address a boundary optimal control problem for the Cahn–Hilliard equation coupled with some non-standard boundary conditions, the so-called dynamic ones.

For a fixed finite final time $T > 0$, the Cahn–Hilliard equation reads as follows

\[ \begin{align*}
\frac{\partial y}{\partial t} - \Delta w &= 0 \quad \text{in } Q := \Omega \times (0, T), \\
w &= -\Delta y + f'(y) \quad \text{in } Q,
\end{align*} \tag{1,2} \]

where $\Omega$ represents the space domain in which the evolution takes place, and the occurring variables $y$ and $w$ stand for the order parameter and the corresponding chemical potential, respectively. Moreover, $f'$ denotes the derivative of a nonlinearity that possesses a double-well behaviour. For this latter, the prototype is the regular double-well potential $f_{\text{reg}}$, defined by

\[ f_{\text{reg}}(r) = \frac{1}{4}(r^2 - 1)^2, \quad \text{whence } f'_{\text{reg}}(r) = r^3 - r, \quad \text{for } r \in \mathbb{R}. \tag{3} \]

Besides, we endow the above system with an initial condition of the form $y(0) = y_0$, and suitable boundary conditions. As for boundary conditions, the widespread types in literature are the no-flux conditions for both the variables $y$ and $w$. It is worth noting that, from a phenomenological point of view, the no-flux condition for $w$ is quite natural since it ensures the mass conservation during the evolution process: this can be easily checked by testing the Equation (1) by 1 and integrating by parts over $\Omega$. In fact, denoting by $(\nu)^\Omega$ the mean value of the function $\nu : \Omega \to \mathbb{R}$, we realise that

\[ \begin{align*}
(\partial_y y(t))^\Omega &= 0 \quad \text{for a.a. } t \in (0, T), \\
(y(t))^\Omega &= m_0 \quad \text{for every } t \in [0, T],
\end{align*} \tag{4} \]

where $m_0 := (y_0)^\Omega$ is the mean value of $y_0$.

In this contribution, we also deal with the no-flux condition for the chemical potential, whereas a dynamic boundary condition for the order parameter is prescribed. These boundary conditions are quite new and were recently proposed in order to take into account the dynamics between the walls. In this regard, let us address to Colli, Gilardi, and Sprekels (2014), where both the viscous and the non-viscous Cahn–Hilliard equations, combined with these kinds of
boundary conditions, have been investigated by assuming the boundary potential to be dominant on the bulk one. Furthermore, we have to mention (Chill, Fašangová, & Prüss, 2006; Colli & Fukao, 2015b; Colli, Gilardi, & Sprekels, 2017, 2018a; Garcke & Knopf, 2018; Gilardi, Miranville, & Schimperna, 2009; Liu & Wu, 2019; Miranville & Zelik, 2010; Prüss, Racke, & Zheng, 2006; Racke & Zheng, 2003; Wu & Zheng, 2004), where other problems related to the Cahn–Hilliard equation combined with dynamic boundary conditions have been analysed, and Calatrani and Colli (2013), Colli and Fukao (2015a), Colli, Farshbaf-Shaker, and Sprekels (2015), Israel (2012), Colli, Gilardi, and Sprekels (2012), Miranville, Rocca, Schimperna, and Segatti (2014) and Colli, Gilardi, Nakayashiki, and Shirakawa (2017) for the coupling of dynamic boundary conditions with different phase field models such as the Allen-Cahn or the Penrose-Fife model. So, according to Colli et al. (2014) we supply the above system (1)–(2) with

$$\partial_t y - \Delta w = 0 \quad \text{in} \, Q, \quad w = -\Delta y + f'(y) \quad \text{in} \, Q, \quad \partial_n w = 0 \quad \text{on} \, \Sigma, \quad \gamma_T = \gamma_T^0 \quad \text{on} \, \Sigma \quad \gamma_T \quad \text{and} \quad \gamma_T \left( y_T + \partial_n y_T - \Delta y_T f'(y_T) = u_T \quad \text{on} \, \Sigma, \quad y(0) = y_0 \quad \text{in} \, \Omega. \right)$$

Once the state system (7)–(11) has been described, we can address the corresponding control problem. Among several possibilities, we consider the following tracking-type cost functional

$$J(y, y_T, u_T) := \frac{b_Q}{2} \|y - z_Q\|_{L^2(Q)}^2 + \frac{b_S}{2} \|y_T - z_S\|_{L^2(\Sigma)}^2 + \frac{b_T}{2} \|y(T) - z_T\|_{L^2(\Omega)}^2 + \frac{b_T}{2} \|y_T(T) - z_T\|_{L^2(\Gamma)}^2 + \frac{b_0}{2} \|u_T\|^2_{L^2(\Sigma)},$$

where the symbols $b_Q, b_T, b_S, b_{\Omega}, b_T, b_0$ and $z_Q, z_S, z_{\Omega}, z_T$ denote nonnegative constants and some target functions, respectively. Moreover, we require the control variable $u_T$ to belong to the non-empty control-box $U_{ad}$ which is defined by

$$U_{ad} := \{ u_T \in H^1(0,T;L^2(\Gamma)) \cap L^\infty(\Sigma) : \quad u_{T,\text{min}} \leq u_T \leq u_{T,\text{max}} \text{ a.e. on } \Sigma, \quad \| \partial_t u_T \|_{L^2(\Sigma)} \leq M_0 \},$$

for suitable functions $u_{T,\text{min}}, u_{T,\text{max}} \in L^\infty(\Sigma)$, and for a positive constant $M_0$. Note that, owing to the weak lower semi-continuity of norms, $U_{ad}$ is a closed convex subset of $L^2(\Sigma)$. Therefore, our minimisation problem consists in seeking an admissible control variable $u_T$ such that, along with its corresponding solution to system (7)–(11), minimises the cost functional (12).

Concerning the interpretation of the optimal control problem, let us point out that, since the target functions $z_Q, z_S, z_{\Omega}, z_T$ provide some particular configuration, we are looking for an admissible control variable $u_T$ which forces its corresponding solution to (7)–(11) to be as close as possible to the prescribed configuration. Conversely, the last term of (12) penalises the large values of the $L^2$-norm of the control so that it can be seen as the cost we have to pay in order to follow that strategy.

As for previous contributions on optimal control problems for Cahn–Hilliard systems possibly involving dynamic boundary conditions, let us mention the papers (Colli, Farshbaf-Shaker, Gilardi, & Sprekels, 2015a, 2015b; Colli, Gilardi, & Marinoschi, 2016; Colli, Gilardi, Podio-Guidugli, & Sprekels, 2012; Colli, Gilardi, & Sprekels, 2015, 2016, 2018b, 2018c; Colli & Sprekels, 2017; Fukao & Yamazaki, 2017; Gilardi & Sprekels, 2019; Hintermüller & Wegner, 2012, 2014; Rocca & Sprekels, 2015; Zhao & Liu, 2013, 2014). In particular, we focus our attention on Colli, Gilardi, and Sprekels (2016), where the optimal control problem for the viscous Cahn–Hilliard equation endowed with dynamic boundary conditions is investigated by exploiting the well-posedness of the state system discussed in Colli et al. (2014). Moreover, we also point out (Colli, Gilardi, et al., 2015), where the optimal control problem has been extended to the non-viscous case. In fact, by employing suitable asymptotic arguments and letting the viscosity parameter tend to zero, in Colli, Gilardi, et al. (2015) it is shown how the optimal control results for the viscous case allow to recover other results for the pure setting. It is worth underlining that the optimal control problem is exactly the one we are going to address here, but in this contribution we follow a direct approach and are able to obtain better results.

Indeed, it occurs that in the limit procedure of Colli, Gilardi, et al. (2015) some information on the limiting terms turns out to be lost and especially the results concerning the first-order conditions for optimality and the adjoint system are somehow unsatisfactory since they hold in a very weak sense. Moreover, the adjoint system at the limit has not an explicit structure and the uniqueness for its solution is not at all clear. Namely, the related existence result states the existence of proper elements in dual spaces that satisfy some properties and are the (weak star) limits of some terms or groups of terms of the adjoint system for the viscous case (see Colli, Gilardi, et al., 2015, Theorem 2.7, p. 318 for a precise statement). On the other hand, it may appear that the optimality condition there obtained is very similar to the one we will point out here since they formally consist in the same variational inequality (see Colli, Gilardi, et al., 2015,
eq. (2.54) and compare with (61)). However, the results are substantially different and the difference is hidden in the two adjoint systems. Lastly, let us point out that the cost functional of Colli, Gilardi, et al. (2015) is less general than ours since, as a consequence of the results of Colli, Gilardi, and Sprekels (2016), the constant \( b_0 \) and \( b_\Gamma \) are taken identically zero.

In the present contribution, provided we restrict the analysis on everywhere defined potentials like (3), we show that also for the non-viscous case the optimality condition can be completely characterised. As a matter of fact, the existence, uniqueness and also further regularity for the adjoint system will be proved (cf. Theorem 2.7). Moreover, since from a technical viewpoint the strategies are very different, we have to perform the proofs ex novo without relying on the results proved in Colli, Gilardi, and Sprekels (2016).

After showing the existence of optimal controls, we characterise the first-order necessary conditions that every optimal control has to satisfy through a variational inequality. In this direction, a key point will be showing the Fréchet differentiability of the control-to-state operator. Then, as usual for optimal control problems (see, e.g. Lions, 1968; Tröltzsch, 2010), in order to simplify the obtained optimality conditions, a new system, called adjoint, has to be introduced and solved in order to reformulate the necessary condition in a more convenient way. The adjoint system turns out to be a backward-in-time boundary value problem of the following form

\[
q = -\Delta p \quad \text{in } Q,
\]

\[
-\partial_n p - \Delta q + \lambda q = \varphi_Q \quad \text{in } Q,
\]

\[
\partial_n q = 0 \quad \text{on } \Sigma,
\]

\[
-\partial_n q_{\Gamma} + \partial_n q + \lambda q_{\Gamma} + \lambda r q_{\Gamma} = \varphi_{\Sigma} \quad \text{on } \Sigma,
\]

where \( q \) and \( p \) are the adjoint variables, \( q_{\Gamma} \) stands for the trace of \( q \) and the functions \( \lambda, \lambda_{\Gamma}, \varphi_Q \) and \( \varphi_{\Sigma} \) are somehow related to \( z_Q, z_{\Sigma}, z_{\Gamma}, z_{\Gamma} \) and to the constants \( b_0, b_\Sigma, b_2, b_1, b_0 \) appearing in (12), as well as to the optimal state \((y, y_{\Gamma})\), which is the state associated to the optimal control \( u_{\Gamma} \). Furthermore, the above system will be coupled with suitable final conditions.

The plan of the paper is as follows. In Section 2 we specify the mathematical setting and recollect the results we have established. From the third section on, we begin with the corresponding proofs. Section 3 is devoted to the existence of optimal controls. Furthermore, Section 4 is the place in which the main novelties appear: there, we discuss the properties of the control-to-state operator \( \mathcal{S} \) proving its Lipschitz continuity and the Fréchet differentiability in suitable Banach spaces. Finally, the well-posedness of the adjoint system and the first-order necessary conditions for optimality are discussed in Section 5.

### 2. Statement of the problem and results

In this section, we set the notation and present in detail the established results. We start by pointing out that \( \Omega \) represents the body where the evolution takes place and we assume \( \Omega \subset \mathbb{R}^3 \) to be open, connected, bounded and smooth, with Lebesgue measure denoted by \( |\Omega| \). Moreover, let us fix once for all that the symbols \( \Gamma, \partial_n, \nabla_{\Gamma} \) and \( \Delta_{\Gamma} \) stand for the boundary of \( \Omega \), the outward normal derivative, the surface gradient, and

\[
\text{the Laplace–Beltrami operator, respectively. Given a finite final time } T > 0, \text{ we set for convenience}
\]

\[
Q_t := \Omega \times (0, t),
\]

\[
\Sigma_t := \Gamma \times (0, t) \quad \text{for every } t \in (0, T),
\]

\[
Q := Q_T, \quad \text{and } \Sigma := \Sigma_T.
\]

Before diving into the mathematical setting, let us emphasise a typical issue of control problems. Although some of the results we need hold under rather weak conditions, we will require quite strong hypotheses for the involved potentials and for the initial data in order to handle the corresponding control problem. As a consequence, the following requirements surely comply with the framework of Colli et al. (2014).

On the potentials \( f, f_{\Gamma} \) we make the following structural assumptions

\[
f, f_{\Gamma} : \mathbb{R} \to [0, +\infty) \text{ are } C^4 \text{ functions.}
\]

\[
f'(0) = f'_{\Gamma}(0) = 0, \text{ and } f'' \text{ and } f''_{\Gamma} \text{ are bounded from below.}
\]

\[
|f'(r)| \leq \eta |f'_{\Gamma}(r)| + C \quad \text{for some } \eta, C > 0 \text{ and every } r \in \mathbb{R}.
\]

\[
\lim_{r \to -\infty} f'(r) = \lim_{r \to +\infty} f'(r) = -\infty, \quad \text{and}
\]

\[
\lim_{r \to -\infty} f'(r) = \lim_{r \to +\infty} f'(r) = +\infty.
\]

**Remark 2.1**: The above conditions imply the possibility of splitting \( f' \) as \( f' = \beta + \pi \), where \( \beta \) is a monotone function, which diverges as its argument goes to \( -\infty \) or to \( +\infty \), while \( \pi \) is a regular perturbation with bounded derivative. Likewise, it goes for the boundary contribution \( f_{\Gamma} \) that can be possibly written as \( f_{\Gamma} = \beta_{\Gamma} + \pi_{\Gamma} \), for suitable functions satisfying the same properties as \( \beta \) and \( \pi \).

It is worth emphasising that in our treatment, owing to (16)–(19), the case of (3) is allowed, while other significant cases like, e.g. the logarithmic potential

\[
f_{\log}(r) = (1 + r) \ln(1 + r) + (1 - r) \ln(1 - r) - kr^2, \quad r \in (-1, 1),
\]

(with \( k > 1 \) to ensure non-convexity) are not. On the other hand, the above setting (16)–(19) perfectly fits the framework of Colli et al. (2014) since the assumption (18) postulates the domination of the boundary potential on the bulk one. For the converse case, namely the one in which the bulk potential is the leading one between the two, we refer to the contributions (Gilardi et al., 2009; Gilardi, Miranville, & Schimperna, 2010). Now, let us introduce some functional spaces that will be useful later on by defining

\[
V := H^1(\Omega), \quad H := L^2(\Omega), \quad V_{\Gamma} := H^1(\Gamma), \quad H_{\Gamma} := L^2(\Gamma),
\]

\[
\mathcal{V} := \{(v, v_{\Gamma}) \in V \times V_{\Gamma} : v_{\Gamma} = \eta_{\Gamma}\}, \quad \text{and } \mathcal{G} := V^* \times H_{\Gamma},
\]
agree to use \( \| \cdot \|_X \) to denote its norm, the standard symbol \( X^* \) for its topological dual, and \( \langle \cdot , \cdot \rangle_X = \langle \cdot , \cdot \rangle_{X^*} \) for the corresponding duality product between \( X^* \) and \( X \). Meanwhile, we will use \( \| \cdot \|_p \) for the usual norm in \( L^p \) spaces. In the following, we understood that \( H \) is embedded in \( V^* \) in the usual way, i.e. \( V \subset H \cong H^* \subset V^* \). This constitutes a Hilbert triplet, namely we have the following identification

\[
\langle u, v \rangle = (u, v) \quad \text{for every } u \in H \text{ and } v \in V, \tag{23}
\]

where \( (\cdot , \cdot) \) denotes the inner product in \( H \).

In addition, whenever \( u \in V^* \) and \( y \in L^1(0, T; V^*) \), we define their generalized mean values \( u^\Omega \in \mathbb{R} \) and \( u^\Omega(t) \in L^1(0, T) \) by

\[
u^\Omega := \frac{1}{|\Omega|} \langle u, 1 \rangle, \quad \text{and} \quad u^\Omega(t) := \langle u(t) \rangle^\Omega \quad \text{for a.a. } t \in (0, T), \tag{24}
\]

where \( (24) \) reduces to the usual mean values when it is applied to elements of \( H \) or \( L^1(0, T; H) \).

Next, since in the last two sections we are going to use test functions with zero mean value, it is convenient to set

\[
\mathcal{G}_\Omega := \{ (v, v_\Gamma) \in \mathcal{G} : \nu^\Omega = 0 \}, \quad \text{and} \quad \mathcal{V}_\Omega := \mathcal{G}_\Omega \cap \mathcal{V}, \tag{25}
\]

and endow them with their natural topologies as subspaces of \( \mathcal{G} \) and \( \mathcal{V} \), respectively. Moreover, we define

\[
\text{dom } \mathcal{N} := \{ \nu \in V^* : \nu^\Omega = 0 \}, \quad \text{and} \quad \mathcal{N} : \text{dom } \mathcal{N} \rightarrow \{ v \in V : \nu^\Omega = 0 \}, \tag{26}
\]

as the map which assigns to every \( \nu \in \text{dom } \mathcal{N} \) the element \( \mathcal{N} \nu \) which satisfies

\[
\mathcal{N} \nu \in V, \quad (\mathcal{N} \nu)^\Omega = 0, \quad \text{and} \quad \int \nabla \mathcal{N} \nu \cdot \nabla z = \langle \nu, z \rangle \quad \text{for every } z \in V. \tag{27}
\]

Hence, \( \mathcal{N} \nu \) represents the solution \( \nu \) to the generalized Neumann problem for \(-\Delta\) with datum \( \nu \) that in addition has to satisfy the zero mean value condition. In fact, if \( \nu \in H \), the above conditions mean that \(-\Delta \mathcal{N} \nu = \nu \) in \( \Omega \) and \( \partial_\nu(\mathcal{N} \nu) = 0 \) on \( \Gamma \). As far as \( \Omega \) is bounded, smooth and connected, it follows that \( (27) \) yields a well-defined isomorphism which also satisfies

\[
\mathcal{N} \nu \in H^{s+2}(\Omega), \quad \| \mathcal{N} \nu \|_{H^{s+2}(\Omega)} \leq \mathcal{C}_s \| \nu \|_{H^s(\Omega)},
\]

if \( s \geq 0 \) and \( \nu \in H^s(\Omega) \cap \text{dom } \mathcal{N} \),

with a constant \( \mathcal{C}_s \) that depends only on \( \Omega \) and \( s \). Moreover, we have the following properties

\[
\langle u_\ast, \mathcal{N} \nu \rangle = \langle v_\ast, \mathcal{N} u_\ast \rangle = \int \nabla \mathcal{N} u_\ast \cdot \nabla \mathcal{N} \nu \quad \text{for } u_\ast, v_\ast \in \text{dom } \mathcal{N}, \tag{29}
\]

whence also

\[
2 \langle \partial_t v_\ast(t), \mathcal{N} v_\ast(t) \rangle = \frac{d}{dt} \int \nabla \mathcal{N} v_\ast(t) \cdot \nabla \mathcal{N} v_\ast(t) \quad \text{for a.a. } t \in (0, T), \tag{30}
\]

for every \( v_\ast \in H^1(0, T; V^*) \) satisfying \( (v_\ast)^\Omega = 0 \) a.e. in \( (0, T) \), where we have set \( \| v \|_\Omega := \| \nabla \mathcal{N} (\nu) \|_H \), which turns out to be a norm in \( V^* \) equivalent to the usual dual norm.

As the initial data are concerned, we require that

\[
y_0 \in H^2(\Omega), \quad y_0|_{\Gamma} \in H^2(\Gamma), \quad \text{and} \quad \Delta y_0 \in V, \tag{31}
\]

where the last condition has been already assumed in Colli et al. (2014) to ensure good regularity results for the non-viscous system (see Colli et al., 2014, eq. (2.40), p. 978). Even though we could write the equations and the boundary conditions in their strong forms, we however prefer to use the corresponding variational formulations. Hence, the problem we want to deal with consists of looking for a triplet \( (y, y_\Gamma, w) \) that satisfies the regularity

\[
y \in W^{1,\infty}(0, T; V^*) \cap H^1(0, T; V) \cap L^\infty(0, T; H^2(\Omega)), \tag{32}
\]

\[
y_\Gamma \in W^{1,\infty}(0, T; H^1(\Gamma)) \cap H^1(0, T; V_\Gamma) \cap L^\infty(0, T; H^2(\Gamma)), \tag{33}
\]

\[
w \in L^\infty(0, T; V) \cap L^2(0, T; H^3(\Omega)), \tag{34}
\]

as well as, for almost every \( t \in (0, T) \), the variational equalities

\[
\langle \partial_t y(t), v \rangle + \int \nabla w(t) \cdot \nabla v = 0 \quad \text{for every } v \in V, \tag{36}
\]

\[
\int \nabla y(t) \cdot \nabla v + \int \mathcal{N} \nu_\ast(t) \cdot \nabla y_\Gamma + \int \nabla y_\Gamma(t) \cdot \nabla v_\Gamma + \int f(y(t)) \cdot v = 0 \quad \text{for every } v \in V, \tag{37}
\]

and the initial condition

\[
y(0) = y_0. \tag{38}
\]

Of course, \((36) \to (37)\) can be equivalently rewritten as follows

\[
\int_0^T \langle \partial_t y, v \rangle + \int_Q \nabla w \cdot \nabla v = 0 \quad \text{for every } v \in L^2(0, T; V), \tag{39}
\]

\[
\int_Q w v = \int_\Sigma \langle \mathcal{N} \nu_\ast, \nabla y \rangle + \int_\Sigma \langle \nabla y, \nabla v \rangle + \int_\Sigma \langle \mathcal{N} y_\Gamma, \nabla v_\Gamma \rangle + \int_\Sigma f(y) v - \int_\Sigma \langle f_\Gamma(y_\Gamma) - u_\Gamma(t), v_\Gamma \rangle \quad \text{for every } (v, v_\Gamma) \in L^2(0, T; V). \tag{40}
\]

We are now in a position to introduce our results. As far as the existence, the uniqueness, the regularity and the continuous
dependence results are concerned, we can account for Theorems 2.2, 2.3, 2.4, and 2.6 of Colli et al. (2014). Hence, we have the following statement.

**Theorem 2.2:** Assume that (16)–(19), (31) are fulfilled and let \( u_{\Gamma} \in H^1(0, T; H_\Gamma) \). Then, system (32)–(38) admits a unique solution \((y, y_{\Gamma}, w)\) which satisfies

\[
\|y\|_{W^{1,\infty}(0, T; V^*)} + \|y_{\Gamma}\|_{W^{1,\infty}(0, T; H_{\Gamma})} \leq C_1, \quad (41)
\]

from which, accounting for the Sobolev embedding, it also follows that

\[
\|y\|_{L^\infty(Q)} + \|y_{\Gamma}\|_{L^\infty(\Sigma)} \leq C_1, \quad (42)
\]

for a positive constant \( C_1 \) that depends only on \( \Omega, T, \) the shape of the nonlinearities \( f \) and \( f_{\Gamma} \), the initial datum \( y_0 \), and on an upper bound for the norm of \( u_{\Gamma} \) in \( H^1(0, T; H_\Gamma) \). Moreover, if \( u_{\Gamma,i} \in H^1(0, T; H_\Gamma), i = 1, 2, \) are two forcing terms and \((y_i, y_{\Gamma,i}, w_i)\) are the corresponding solutions, we have that

\[
\|y_1 - y_2\|_{L^\infty(0, T; V^*)} + \|y_{\Gamma,1} - y_{\Gamma,2}\|_{L^\infty(0, T; H_{\Gamma})} \leq C_2,
\]

where the constant \( C_2 \) depends only on \( \Omega, T, \) and the shape of the nonlinearities \( f \) and \( f_{\Gamma} \).

Once the well-posedness of the system (32)–(38) has been proved, we can address the corresponding control problem. As far as the assumptions on the cost functional are concerned, we postulate that

\[
\begin{align*}
\eta &\in H^1(0, T; H;), \quad \eta_\Sigma \in L^2(\Sigma), \\
\xi &\in H^1(\Omega), \quad \xi_\Gamma \in H^1(\Gamma),
\end{align*}
\]

are nonnegative constants, but not all zero.

\[
M_0 > 0, \quad \mu_{\Gamma,min}, \mu_{\Gamma,max} \in L^\infty(\Sigma),
\]

with \( \mu_{\Gamma,min} \leq \mu_{\Gamma,max} \) a.e. on \( \Sigma \),

in such a way that \( U_{\text{ad}} \) turns out to be nonempty. (46)

Below, the first fundamental result related to the existence of optimal controls can be found.

**Theorem 2.3:** Assume that (16)–(19), (31), and (44)–(46) are in force. Then, there exists \( \bar{u}_\Gamma \in U_{\text{ad}} \) such that

\[
\mathcal{J}(\bar{y}, \bar{y}_{\Gamma}, \bar{u}_\Gamma) \leq \mathcal{J}(y, y_{\Gamma}, u_{\Gamma}) \quad \text{for every } u_{\Gamma} \in U_{\text{ad}},
\]

where \( \bar{y}, \bar{y}_{\Gamma} \) and \( y, y_{\Gamma} \) are the components of the solutions \((\bar{y}, \bar{y}_{\Gamma}, w)\) and \((y, y_{\Gamma}, w)\) to the state system (32)–(38) corresponding to the controls \( \bar{u}_\Gamma \) and \( u_{\Gamma} \), respectively. Such a control variable \( \bar{u}_\Gamma \) is called optimal control.

The well-posedness of the system (32)–(38), allows us to properly define the so-called control-to-state mapping. We set

\[
\begin{align*}
\mathcal{X} &:= H^1(0, T; H_\Gamma) \cap L^\infty(\Sigma) \\
\mathcal{Y} &:= H^1(0, T; G) \cap L^\infty(0, T; V),
\end{align*}
\]

\( \mathcal{U} \) is an open bounded set in \( \mathcal{X} \) that includes \( U_{\text{ad}} \).

\( S : \mathcal{U} \subset \mathcal{X} \rightarrow \mathcal{Y} \) is defined by \( S(u_{\Gamma}) := (y, y_{\Gamma}) \),

where \((y, y_{\Gamma}, w)\) is the solution to (32)–(38)

corresponding to \( u_{\Gamma} \).

**Remark 2.4:** Note that the existence of the superset \( \mathcal{U} \) containing \( U_{\text{ad}} \) is trivially satisfied. Indeed, for instance, we can take

\[
\mathcal{U} := \{ u_{\Gamma} \in \mathcal{X} : \|u_{\Gamma}\|_{L^\infty(\Sigma)} < \|u_{\Gamma,min}\|_{L^\infty(\Sigma)} \}
\]

Thus, we can express the cost functional \( \mathcal{J} \) as a function of \( u_{\Gamma} \) by introducing the so-called reduced cost functional

\[
\bar{\mathcal{J}} : \mathcal{U} \rightarrow \mathbb{R} \quad \text{which is defined by } \bar{\mathcal{J}}(u_{\Gamma}) := \mathcal{J}(S(u_{\Gamma}), u_{\Gamma}).
\]

Formally, as \( U_{\text{ad}} \) is convex, it is a standard matter to realise that the desired necessary condition for \( \bar{u}_\Gamma \) is carried out by the following variational inequality

\[
\langle D_\eta \bar{\mathcal{J}}(\bar{u}_\Gamma), v_{\Gamma} - \bar{u}_\Gamma \rangle \geq 0 \quad \text{for every } v_{\Gamma} \in U_{\text{ad}},
\]

where \( D_\eta \bar{\mathcal{J}}(\bar{u}_\Gamma) \) denotes the derivative of \( \bar{\mathcal{J}} \) at \( \bar{u}_\Gamma \) in a suitable functional sense. The strategy we follow in order to obtain some optimality conditions consists in proving at first that \( S \) is Fréchet differentiable at \( \bar{u}_\Gamma \), and then, accounting for the chain rule, developing the above inequality to get an explicit formulation which characterises the optimality. As we shall see in Section 4, this procedure naturally leads to the linearised system, that we briefly introduce in the lines below. Let us fix \( \bar{u}_\Gamma \in \mathcal{U} \), the corresponding state \((\bar{y}, \bar{y}_{\Gamma}) := S(\bar{u}_\Gamma) \), and introduce the increment \( h_{\Gamma} \in H^1(0, T; H_{\Gamma}) \). Moreover, we set for convenience

\[
\lambda := f''(\bar{y}), \quad \lambda_{\Gamma} := f''(\bar{y}_{\Gamma}).
\]

Then, the linearised system for (7)–(11) consists of finding a triplet \((\xi, \dot{\xi}, \eta)\) satisfying the analogue of (32)–(35), solving, for a.a. \( t \in (0, T) \), the variational equations

\[
\langle \partial_t \xi(t), v \rangle + \int_\Omega \nabla \eta(t) \cdot \nabla v = 0 \quad \text{for every } v \in V,
\]

\[
\int_\Omega \eta(t)v = \int_\Omega \partial_t \xi(t) v_{\Gamma} + \int_\Omega \nabla \xi(t) \cdot \nabla v + \int_\Gamma \nabla \xi_{\Gamma}(t) \cdot \nabla v_{\Gamma}
\]

\[
+ \int_\Gamma \lambda(t) \xi(t) v_{\Gamma} + \int_\Gamma (\lambda_{\Gamma}(t) \xi_{\Gamma}(t) - h_{\Gamma}(t)) v_{\Gamma}
\]

\[
\quad \text{for every } (v, v_{\Gamma}) \in \mathcal{V}
\]

and satisfying the initial condition

\[
\xi(0) = 0.
\]

In order to obtain the well-posedness for the above system, we would be tempted to directly invoke (Colli et al., 2014,
Theorem 2.4, p. 978). However, from a careful investigation, we realised that the requirements on \( \lambda \) are not satisfied in our setting. Indeed, note that \( \vartheta_\lambda = f''(\gamma) \partial_\gamma \tilde{y} \) and that \( \partial_\gamma \tilde{y} \in L^\infty(0, T; V^*) \cap L^2(0, T; V) \) by virtue of Theorem 2.2. So, in our framework we cannot infer that \( \lambda \in W^{1, \infty}(0, T; H) \). This lack of regularity, due to the absence of the viscous term, can be however overcome by applying a different estimate in the term involving \( \lambda \). Therefore, modifying properly the proof of Colli et al. (2014, Theorem 2.4, p. 978), the same result holds.

**Theorem 2.5:** Let \( \overline{u}_T \in U \), \( (\tilde{y}, \tilde{y}_T) = \mathcal{S}(\overline{u}_T) \), and \( \lambda, \lambda_T \) be defined by (50). Then, for every \( h_T \in H^1(0, T; H_T) \), there exists a unique triplet \((\xi, \xi_T, \eta)\) satisfying the analogue of (32)–(35) and solving the linearised system (51)–(53).

Next, we will show that \( \mathcal{S} \) is Fréchet differentiable at \( \overline{u}_T \), that \( DS(\overline{u}_T) \) is a linear operator from \( X \) to \( \mathcal{Y} \), and also that, for every \( h_T \in X \), \( DS(\overline{u}_T)(h_T) = (\xi, \xi_T, \eta) \), where the triplet \((\xi, \xi_T, \eta)\) represents the unique solution to the linearised system associated to \( h_T \). Here is the precise result.

**Theorem 2.6:** Let \( \overline{u}_T \in U \), \( (\tilde{y}, \tilde{y}_T) = \mathcal{S}(\overline{u}_T) \), and \( \lambda, \lambda_T \) be defined by (50). Then the control-to-state mapping \( \mathcal{S} : U \subset X \to \mathcal{Y} \) is Fréchet differentiable at \( \overline{u}_T \). Moreover, its derivative \( DS(\overline{u}_T) \) is a linear operator from \( U \) to \( \mathcal{Y} \) which is given as follows: whenever \( h_T \in X \) fulfils \( \overline{u}_T + h_T \in U \), the value of \( DS(\overline{u}_T)(h_T) \) at \( h_T \) consists of the pair \((\xi, \xi_T)\), where \((\xi, \xi_T, \eta)\) is the unique solution to the linearised system (51)–(53).

Then, by invoking the chain rule, we develop (49) in order to obtain the following explicit optimality condition

\[
\begin{align*}
&b_Q(\tilde{y} - z_Q)\xi + b_x(\tilde{y}_T - z_T)\xi_T \\
&+ b_Q \int_\Omega (\tilde{y}(T) - z_T)\xi(T) + b_T \int_\Gamma (\tilde{y}_T(T) - z_T)\xi_T(T) \\
&+ b_T \int_\Sigma (v_T - \overline{u}_T) \geq 0 \quad \text{for every } v_T \in U_{ad},
\end{align*}
\]

where \( \xi \) and \( \xi_T \) are the first two components of the unique solution to the linearised system corresponding to \( h_T = v_T - \overline{u}_T \).

Lastly, we try to eliminate the pair \((\xi, \xi_T)\) from the above inequality. To overcome this issue, we introduce the so-called adjoint system. Namely, we are looking for a triplet \((q, q_T, p)\) that fulfils the regularity requirements

\[
(\rho, q_T) \in H^1(0, T; G_{\Omega_T}) \cap L^\infty(0, T; V_{\Omega_T})
\]

\[
\cap L^2(0, T; H^2_0(\Omega) \times H^2(\Gamma)),
\]

\[
\rho \in H^1(0, T; V) \cap L^2(0, T; H^2(\Omega)),
\]

\[
q_T(t) = q(t)|_{\Gamma}, \quad \text{for a.a. } t \in (0, T),
\]

and solves, for a.a. \( t \in (0, T) \), the following backward-in-time problem

\[
\begin{align*}
\int_\Omega p(t)v &= \int_\Omega \nabla p(t) \cdot \nabla v \quad \text{for every } v \in V, \\
- \int_\Omega \vartheta_\lambda p(t)v + \int_\Omega \nabla q(t) \cdot \nabla v + \int_\Omega \lambda(t)q(t)v
\end{align*}
\]

\[
- \int_\Gamma \vartheta_\lambda q_T(t)v_T + \int_\Gamma \nabla q_T(t) \cdot \nabla v_T
\]

\[
+ \int_\Gamma \lambda(T)q_T(T)v_T = b_Q \int_\Omega (\tilde{y}(T) - z_T)(v)(T)
\]

\[
+ b_T \int_\Gamma (\tilde{y}_T(T) - z_T)(v_T(T) \quad \text{for every } (v, v_T) \in \mathcal{V},
\]

and the final condition

\[
\int_\Omega p(T)v + \int_\Gamma q_T(T)v_T = b_Q \int_\Omega (\tilde{y}(T) - z_T)v(T)
\]

\[
+ b_T \int_\Gamma (\tilde{y}_T(T) - z_T)v_T(T) \quad \text{for every } (v, v_T) \in \mathcal{V}.
\]

In order to simplify the notation, let us convey to denote

\[
\varphi_Q := b_Q(\tilde{y} - z_Q), \quad \varphi_T := b_T(\tilde{y}_T - z_T),
\]

\[
\varphi_T := b_T(\tilde{y}_T(T) - z_T).
\]

Here, the well-posedness result follows.

**Theorem 2.7:** Let \( \overline{u}_T \) be an optimal control with the corresponding optimal state \( (\tilde{y}, \tilde{y}_T) \). Moreover, let us postulate that \( \varphi_T \) and \( \varphi_T \) satisfy the following compatibility condition: there exists a couple \((\Phi, \varphi_T) \in \mathcal{V} \) such that \( \varphi_T = \mathcal{N}(\Phi) + (\varphi_T) \). Then, the adjoint system (58)–(60) admits a unique solution \((p, q, q_T)\) satisfying the regularity requirements (55)–(56).

Let us underline that the above result is new with respect to Colli, Gilardi, et al. (2015), where just the existence, in a very weak setting, was proved. Here, the complete well-posedness of the adjoint system is now achievable under the enforced assumptions on the potential setting. Moreover, notice that the unique solution to (58)–(60) enjoys the strong regularity (55)–(56). Then, once that the adjoint variables are at our disposal, we are in a position to eliminate \( \xi \) and \( \xi_T \) from (54), thus leading to the following optimality condition.

**Theorem 2.8:** Let \( \overline{u}_T \) be an optimal control, \( (\tilde{y}, \tilde{y}_T) \) be the corresponding optimal state, and \((p, q, q_T)\) be the associated solution to the adjoint system (56)–(59). Then, the first-order necessary condition for optimality is characterised by the following variational inequality

\[
\int_\Omega (q_T + b_Q \overline{u}_T)(v_T - \overline{u}_T) \geq 0 \quad \text{for every } v_T \in U_{ad}.
\]

Moreover, whenever \( b_0 > 0 \), it turns out that

\( \overline{u}_T \) is the orthogonal projection of \( -q_T/b_0 \) on \( U_{ad} \) with respect to the standard inner product of \( L^2(\Sigma) \).

**Remark 2.9:** Of course, the condition (61) also entails that the element \( -(q_T + b_0 \overline{u}_T) \) belongs to the normal cone of the closed and convex set \( U_{ad} \) (defined in (13)) at \( \overline{u}_T \) in the framework of the Hilbert space \( L^2(\Sigma) \). Owing to the structure of the control-box \( U_{ad} \), if \( b_0 > 0 \) then the projection \( \overline{u}_T \) in (62) is the one
among the elements \( u^\Gamma \in H^1(0, T; L^2(\Gamma)) \cap L^\infty(\Sigma) \) satisfying the two constraints

\[
  u^\Gamma_{\min} \leq u^\Gamma \leq u^\Gamma_{\max} \quad \text{a.e. on } \Sigma, \quad \| \partial_t u^\Gamma \|_{L^2(\Sigma)} \leq M_0
\]

that is closest to \(-q^\Gamma/\beta_0\) in the sense of the norm in \( L^2(\Sigma) \). In particular, if the function \( z^\Gamma \) defined by

\[
z^\Gamma(x, t) = \max \left\{ u^\Gamma_{\min}(x, t), \min\{u^\Gamma_{\max}(x, t), -q^\Gamma(x, t)/\beta_0\} \right\},
\]

\((x, t) \in \Sigma,\)

belongs to \( H^1(0, T; L^2(\Gamma)) \) and its time derivative fulfills \( \| \partial_t z^\Gamma \|_{L^2(\Sigma)} \leq M_0, \) then we necessarily have that \( \overline{u^\Gamma} = z^\Gamma \) a.e. on \( \Sigma. \)

In the remainder, we introduce further notation and recall some well-known inequalities and general facts which will be useful later on. First of all, we often owe to the Young inequality

\[
  ab \leq \delta a^2 + \frac{1}{2\delta} b^2 \quad \text{for every } a, b \geq 0 \text{ and } \delta > 0.
\]

Furthermore, we account for the Poincaré inequality

\[
  \| v \|^2_{L^\infty} \leq C_\Omega \left( \| \nabla v \|^2_{L^2(\Sigma)} + |v|^2_{L^2(\Omega)} \right) \quad \text{for every } v \in V, \tag{64}
\]

where \( C_\Omega \) depends only on \( \Omega. \) Furthermore, we point out the following inequality, to which we will refer as compactness inequality (see, e.g., Lions, 1969, Lemma 5.1, p. 58): for every \( \delta > 0 \) there exists \( \delta_3 > 0 \) such that

\[
  \| v \|^2_{L^h} \leq \delta \| \nabla v \|^2_{L^2(\Sigma)} + \delta_3 \| v \|_{L^\infty(\Omega)}^2 \quad \text{for every } v \in V, \tag{65}
\]

where the constant \( \delta_3 \) depends only on \( \delta \) and \( \Omega. \)

Lastly, let us point out a convention we use in the whole paper as far as the constants are concerned. We agree that the small-case symbol \( c \) stands for different constants depending only on the final time \( T, \) on \( \Omega, \) the shape of the nonlinearities and the norms of functions involved in the assumptions of our statements. For this reason, its meaning might change from line to line and even in the same chain of calculations. Conversely, the capital letters are devoted to denote precise constants which we eventually will refer to.

### 3. Existence of an optimal control

From this section on, we will start with the proofs of the stated results. Here, we aim to prove the existence of optimal control. Before moving on, let us briefly remark that Theorem 2.2 is slightly stronger with respect to the result of Colli et al. (2014), since by (35) we require additional space regularity for the variable \( w. \) As a matter of fact, it suffices to combine the original result with a comparison argument to realise that \( w \in L^2(0, T; H^1(\Omega)) \) as well.

**Proof of Theorem 2.2**: Since the proof is the same as in Colli et al. (2014), we can afford to be sketchy by just pointing out some highlights. From Colli et al. (2014), it follows that there exists a positive constant \( c \) such that

\[
  \| y \|_{W^{1,\infty}(0, T; V^*)} + H^1(0, T; V) \cap L^\infty(0, T; H^2(\Omega))
  + \| y^\Gamma \|_{W^{1,\infty}(0, T; H^\Gamma)} + H^1(0, T; V^\Gamma) \cap L^\infty(0, T; H^2(\Gamma))
  + \| w \|_{L^\infty(0, T; V)} \leq c.
\]

On the other hand, owing to the above estimate, by comparison in Equation (7), we infer that \( \Delta w \in L^2(0, T; V), \) and the classical elliptic regularity theory directly implies that \( w \in L^2(0, T; H^3(\Omega)). \)

**Proof of Theorem 2.3**: We proceed by employing the direct method. First, let us pick a minimising sequence \( \{ u^\Gamma_{n} \}_{n} \) for the cost functional \( \mathcal{J} \) and, for every \( n, \) let us denote by \( (y_n, y^\Gamma_n, w_n) \) the corresponding solution to (32)–(38). Since, for every \( n, \) \( u^\Gamma_n \) belongs to \( \mathcal{U}_{ad} \) and the triplet \( (y_n, y^\Gamma_n, w_n) \) solves the state system, the bounds (41)–(42) are in force. Thus, for every \( n, \) we infer that

\[
r_{-} \leq y_{n} \leq r_{+} \quad \text{a.e. in } Q, \quad r_{-} \leq y_{n} \leq r_{+} \quad \text{a.e. on } \Sigma, \tag{66}
\]

for some \( r_{-}, r_{+} \) satisfying \(-\infty < r_{-} \leq r_{+} < +\infty. \) It is now a standard matter to show that, accounting for weak and weak-star compactness arguments (see, e.g. Simon, 1987, Section 8, Corollary 4, p. 85), up to a subsequence, the following convergences are verified

\[
u^\Gamma_{n} \to \overline{u}^\Gamma \quad \text{weakly star in } L^\infty(\Sigma) \cap H^1(0, T; H),
\]

\[
y_{n} \to \tilde{y} \quad \text{weakly star in } W^{1,\infty}(0, T; V^*) \cap H^1(0, T; V) \cap L^\infty(0, T; H^2(\Omega))
\]

and strongly in \( C^0([0, T]; V), \)

\[
y^\Gamma_{n} \to \tilde{y}^\Gamma \quad \text{weakly star in } W^{1,\infty}(0, T; H^\Gamma) \cap H^1(0, T; V^\Gamma) \cap L^\infty(0, T; H^2(\Gamma))
\]

and strongly in \( C^0([0, T]; V^\Gamma), \)

\[
w_{n} \to \tilde{w} \quad \text{weakly star in } L^\infty(0, T; V) \cap L^2(0, T; H^3(\Omega)).
\]

In addition, since \( \mathcal{U}_{ad} \) is closed it follows that \( \overline{u}^\Gamma \in \mathcal{U}_{ad} \) and, from the strong convergences pointed out above that \( \tilde{y}(0) = y_0. \) Moreover, the strong convergences of \( y_n \) and \( y^\Gamma_n, \) combined with the regularity of \( f \) and \( f^\prime, \) imply that

\[
f^\prime(y_n) \to f^\prime(\tilde{y}) \quad \text{strongly in } C^0([0, T]; H),
\]

\[
f^\prime(y^\Gamma_n) \to f^\prime(\tilde{y}^\Gamma) \quad \text{strongly in } C^0([0, T]; H^\Gamma).
\]

By virtue of all these convergences, we can easily pass to the limit in the integrated variational formulation (39)–(40) written for \( (y_n, y^\Gamma_n, w_n) \) and \( u^\Gamma_n \) to conclude that \( (\tilde{y}, \tilde{y}^\Gamma, \tilde{w}) \) solves (39)–(40) with \( u^\Gamma := \overline{u}^\Gamma. \) Lastly, accounting for the lower weak semicontinuity of \( \mathcal{J}, \) is straightforward to realise that \( (\tilde{y}, \tilde{y}^\Gamma, \overline{u}^\Gamma) \) is indeed the minimiser we are looking for.

### 4. The control-to-state mapping

In this section, we first prove Theorem 2.5, and then show the Fréchet differentiability of the control-to-state operator \( S \) between suitable Banach spaces.
Proof of Theorem 2.5: As sketched above, we would like to invoke (Colli et al., 2014, Theorem 2.4, p. 978). Unfortunately, the assumption $\lambda \in W^{1,\infty}(0, T; H)$ fails to be satisfied. On the other hand, due to the regularity of the potential $f$, along with (42), we can easily check that $\partial \lambda = \int \eta(x) \mathcal{A}(x) \partial \lambda \, dx \in L^2(0, T; H)$. Let us claim that this regularity is actually sufficient in order to prove the same result as in Colli et al. (2014, Theorem 2.4). Since it consists of a minor change, let us proceed quite formally, leaving the details to the reader and avoiding to write the explicit dependence on the time variable for convenience. As a starting point let us assume that

$$(\xi, \xi_t) \in H^1(0, T; \mathcal{E}) \cap L^\infty(0, T; \mathcal{V})$$

$$\cap L^2(0, T; H^2(\Omega) \times H^2(\Gamma)), \eta \in L^2(0, T; \mathcal{V}),$$

which can be easily obtained applying (Colli et al., 2014, Theorems 2.2 and 2.3). Moreover, note that the mean value of $\xi$ is zero, thanks to (51) and (53). Then, let us formally differentiate (51)–(52) with respect to time and integrate over $(0, t)$ to get

$$\int_0^t \int_{\Omega_t} (\partial_t \xi, \nu) + \int_{\Sigma_t} \nabla \partial_t \eta \cdot \nu \, d vessel - \int \nu \, d vessel = 0 \quad \forall \nu \in \mathcal{V},$$

$$\int_{\Omega_t} \partial_t \eta = \int_{\Sigma_t} \partial_t \xi \, d vessel + \int_{\Omega_t} \nabla \partial_t \xi \cdot \nu + \int_{\Sigma_t} \nabla \partial_t \xi_t \cdot \nu \, d vessel$$

$$+ \int_{\Sigma_t} \lambda \partial_t \xi \, d vessel + \int_{\Omega_t} \partial_t \lambda \xi 

+ \int_{\Sigma_t} \partial_t \lambda_t \xi_t \, d vessel - \int_{\Sigma_t} \partial_t h_t \, d vessel \quad \forall (\nu, \nu) \in \mathcal{V}.$$

Next, we test the former by $\mathcal{N}(\partial_t \xi)$ and the latter by $-(\partial_t \xi, \partial_t \xi_t)$, add the resulting equalities and integrate by parts to obtain, after some simplifications, that

$$\frac{1}{2} \frac{d}{dt} \| \partial_t \xi(t) \|^2 + \frac{1}{2} \int_{\Omega_t} | \partial_t \xi |^2 + \int_{\Sigma_t} | \nabla \partial_t \xi |^2 + \int_{\Sigma_t} | \nabla \partial_t \xi_t |^2$$

$$= \frac{1}{2} \frac{d}{dt} \| \partial_t \xi(0) \|^2 + \frac{1}{2} \int_{\Omega_t} | \partial_t \xi(0) |^2 - \int_{\Sigma_t} \lambda | \partial_t \xi |^2$$

$$- \int_{\Sigma_t} \lambda \frac{d}{dt} \| \partial_t \xi \|^2 - \int_{\Sigma_t} \partial_t \lambda \frac{d}{dt} \| \partial_t \xi |^2$$

$$- \int_{\Sigma_t} \partial_t \lambda_t \xi_t \, d vessel - \int_{\Sigma_t} \partial_t h_t \frac{d}{dt} \| \partial_t \xi |^2.$$

(67)

Let us denote the terms on the right-hand side by $I_1, \ldots, I_7$, in this order. Owing to the Young inequality and to the boundedness of $\lambda_t$, we easily handle the boundary terms as follows

$$|I_1| + |I_2| \leq c \int_{\Sigma_t} | \xi_t |^2 + c \int_{\Sigma_t} | \partial_t \xi_t |^2 + c \int_{\Sigma_t} | \partial_t h_t |^2,$$

where let us remark that $\xi_t$ has been already estimated in $H^1(0, T; H^2(\Gamma))$. Moreover, owing to the inequality (65) and to the Poincaré inequality (64), we have that

$$|I_3| \leq c \int_{\Omega_t} | \partial_t \xi |^2 \leq \frac{1}{4} \int_{\Omega_t} | \nabla \partial_t \xi |^2 + c \int_{\Omega_t} \| \partial_t \xi \|^2.$$

Finally, using the Hölder inequality and (65), we obtain that

$$|I_4| \leq \frac{1}{8} \int_0^t \| \partial_t \lambda \|_{\mathcal{H}} \| \xi_t \|_{\mathcal{V}} \| \partial_t \xi \|_{\mathcal{V}}$$

$$\leq \frac{1}{8} \int_0^t | \partial_t \xi |^2 + \frac{1}{8} \int_0^t | \nabla \partial_t \xi \|^2 + c \int_0^t | \partial_t \lambda \|^2$$

$$\leq \frac{1}{4} \int_0^t | \nabla \partial_t \xi |^2 + c \int_0^t \| \partial_t \xi \|^2 + c,$$

thanks to the Sobolev embedding $V \subset L^4(\Omega)$ and the fact that $\xi$ has already been estimated in $L^\infty(0, T; \mathcal{V})$. In a similar way, we can deal with $I_6$ by using the Hölder and Young inequalities. In fact, we have that

$$|I_6| \leq c \int_0^t \| \partial_t \lambda \|_{\mathcal{H}} \| \xi_t \|_{L^4(\Omega)} \| \partial_t \xi \|_{L^4(\Omega)}$$

$$\leq c \int_0^t \| \partial_t \lambda \|_{\mathcal{H}} \| \xi_t \|_{\mathcal{V}} \| \partial_t \xi \|_{\mathcal{H}}$$

$$\leq \frac{1}{2} \int_0^t | \partial_t \xi |^2 \| \xi_t \|_{\mathcal{V}} + c \int_0^t | \xi_t |^2 \| \partial_t \lambda \|_{\mathcal{H}}^2$$

$$\leq \frac{1}{2} \int_0^t | \nabla \partial_t \xi |^2 + c \int_0^t | \partial_t \xi |^2$$

$$\leq \frac{1}{2} \int_0^t | \nabla \partial_t \xi |^2 + c,$$

where we apply the Sobolev embedding $V_t \subset L^4(\Omega)$, the fact that $\partial_t \lambda \in L^\infty(0, T; H^1(\Omega))$, and that $\xi_t$ has been already estimated in $H^1(0, T; H_t) \cap L^\infty(0, T; \mathcal{V})$. Therefore, it suffices to show that $I_1$ and $I_2$ remained bounded. In this regards, we evaluate Equations (51) and (52) at $t = 0$. Then, we test them by $\mathcal{N}(\partial_t \xi(0))$ and $-\partial_t \xi(t)$, add the resulting equalities and rearrange the terms to obtain that

$$\| \partial_t \xi(0) \|^2 + \| \partial_t \xi_t(0) \|^2 \| \xi_t \|_{L^2(\Omega)}^2 = \int h_t(0) \partial_t \xi_t(0),$$

where the initial condition $\xi_t(0) = 0$ has been exploited. Hence, we use the Young inequality to handle the term on the right-hand side and infer that

$$\| \partial_t \xi(0) \|^2 + \| \partial_t \xi_t(0) \|^2 \| \xi_t \|_{L^2(\Omega)}^2 \leq \frac{1}{2} \| h_t(0) \|^2_{H_t}$$

$$\leq c \| h_t \|_{C^0([0, T]; H_t)}^2 \leq c \| h_t \|^2_{L^\infty(0, T; H_t)} \leq c.$$

Then, recalling (67) and collecting the previous estimates, we conclude the proof by applying the Gronwall lemma. ■

We will see that, in order to directly check the definition of Fréchet differentiability for $S$, some stronger continuous dependence results with respect to (43) need to be shown. Therefore,
this is the task of the following lemmas. The first one is somehow the corresponding non-viscous version of Colli, Gilardi, and Sprekels (2016, Lemma 4.1, p. 207).

**Lemma 4.1:** Let $u_{r,i} \in U$ for $i = 1, 2$ and let $(y_i, y_{r,i}, w_i)$ be the corresponding solutions to (32)–(38). Then, it follows that

$$
\|y_1, y_{r,1}\|_Y - \|y_2, y_{r,2}\|_Y \leq C_3 \|u_{r,1} - u_{r,2}\|_{L^2(0,T; H_r)},
$$

(68)

for a positive constant $C_3$ that may depend on $\Omega, T$, the shape of the nonlinearities $f$ and $f_r$, and on the initial datum $y_0$.

**Proof:** To begin with, let us fix for convenience the notation

$$
u_r := u_{r,1} - u_{r,2}, \quad y := y_1 - y_2, \quad y_r := y_{r,1} - y_{r,2},
$$

and $w := w_1 - w_2$. (69)

Then, we write the system (36)–(38) for both the solutions $(y_i, y_{r,i}, w_i)$ for $i = 1, 2$, and take the difference to obtain, for a.a. $t \in (0, T)$, that

$$
\langle \partial_t y(t), v \rangle + \int_\Omega \nabla w(t) \cdot \nabla v = 0 \quad \text{for every } v \in V, \quad (70)
$$

$$
\int_\Omega w(t)v = \int_\Gamma \partial_t y(t)v + \int_\Omega \nabla y(t) \cdot \nabla v + \int_\Omega \nabla y_{r,1}(t) \cdot \nabla v_r + \int_\Omega (f'(y_1(t)) - f'(y_2(t))) v + \int_\Omega (f'_r(y_{r,1}(t)) - f'_r(y_{r,2}(t))) v_r - \langle u_r(t), v_r \rangle
$$

for every $(v, v_r) \in V$. (71)

and $y(0) = 0$. Moreover, we point our that $\partial_t y$ has zero mean value since (4) holds for both $\partial_t y_1$ and $\partial_t y_2$ so that $\mathcal{N}(\partial_t y)$ can be considered as a test function. So, we subtract to both sides of (71) the terms $\int_\Omega y(t)v$ and $\int_\Gamma y_{r,1}(t)v_r$, write the above equations at the time $s$, test (70) by $\mathcal{N}(\partial_t y(s))$, the new (71) by $-\partial_t y(y_{r,1}(s))$, add the resulting equalities and integrate over $(0, t)$ for an arbitrary $t \in (0, T)$. We obtain that

$$
\left. \begin{array}{l}
\int_0^t \langle \partial_t y, \mathcal{N}(\partial_t y) \rangle + \int_\Omega \nabla w \cdot \nabla \mathcal{N}(\partial_t y) \\
- \int_0^t \langle \partial_t y, w \rangle + \int_{\Sigma_r} |\partial_t y_r|^2 \\
+ \frac{1}{2} \|y(t)\|_V^2 + \frac{1}{2} \|y_{r,1}(t)\|_{V_r}^2 \\
- \int_0^t \langle \partial_t y, f'(y_1(t)) - f'(y_2(t)) \rangle \\
- \int_{\Sigma_r} (f'_r(y_{r,1}(t)) - f'_r(y_{r,2}(t))) \partial_t y_r \\
+ \int_{\Sigma_r} u_r \partial_t y_r, 
\end{array} \right. 
$$

(72)

where we also invoke the fact that $y(0) = 0, y_{r,1}(0) = 0$ since $y_1$ and $y_2$ have the same initial value $y_0$. The first three integrals of the above equality can be treated with the help of (27) and (29) as follows

$$
\int_0^t \langle \partial_t y, N(\partial_t y) \rangle + \int_{\Sigma_r} \nabla w \cdot \nabla N(\partial_t y) - \langle \partial_t y, w \rangle \\
= \int_0^t \|\partial_t y\|_*^2 \geq 0.
$$

Furthermore, all the other contributions on the left-hand side are nonnegative, so we are reduced to control the integrals on the right-hand side. On the other hand, both $y_1$ and $y_2$, as solutions to (7)–(11), satisfy (41) and (42). Using the Young inequality, we estimate the first term of the right-hand side by

$$
- \int_0^t \langle \partial_t y, f'(y_1) - f'(y_2) - y \rangle \\
\leq \frac{1}{2} \int_0^t \|\partial_t y\|_*^2 + \frac{1}{2} \int_0^t \|f'(y_1) - f'(y_2) - y\|_V^2.
$$

(73)

By invoking the Lipschitz continuity of $f'$ and $f''$, and the Sobolev embedding $V \subset L^4(\Omega)$, we are able to bound the last term of the previous estimate as follows

$$
\|f'(y_1) - f'(y_2) - y\|_V^2 \\
\leq c \|y\|_V^2 + c \|f'(y_1) - f'(y_2)\|_V^2, \\
\leq c \|y\|_V^2 + c \|f'(y_1) - f'(y_2)\|_{H^2} + c \|\nabla (f'(y_1) - f'(y_2))\|_H^2, \\
\leq c \|y\|_V^2 + c \|\nabla y\|_{H^2} + \int_\Omega \nabla (f'(y_1) - f'(y_2)) \nabla \|y\|_{H^2}^2. \\
\leq c \|y\|_V^2 + c \|\nabla y\|_{H^2} + c \|\nabla y\|_{H^2} \|\nabla y\|_{H^2}^2.
$$

where in the last inequality we invoke the fact that, as a solution, $y_2$ satisfies (41) so that $y_2$ is bounded in $L^\infty(0, T; H^2(\Omega))$. Summing up, the estimate

$$
- \int_0^t \langle \partial_t y, f'(y_1) - f'(y_2) - y \rangle \leq \frac{1}{2} \int_0^t \|\partial_t y\|_*^2 + c \int_0^t \|y\|_V^2
$$

has been shown. The boundary integrals can be easily handled owing to (63) and the Lipschitz continuity of $f_r$. Indeed, we have that

$$
- \int_{\Sigma_t} (f'_r(y_{r,1}) - f'_r(y_{r,2})) \partial_t y_r \\
\leq \frac{1}{4} \int_{\Sigma_t} \|\partial_t y_r\|^2 + c \int_{\Sigma_t} |y_r|^2,
$$

and

$$
\int_{\Sigma_t} u_r \partial_t y_r \leq \frac{1}{4} \int_{\Sigma_t} \|\partial_t y_r\|^2 + c \int_{\Sigma_t} |u_r|^2,
$$

where $u_r := u_{r,1} - u_{r,2}$.
respectively. Lastly, upon collecting all the previous estimates, we realise that

\[
\frac{1}{2} \int_0^t \| \partial_t y(t) \|^2 + \frac{1}{2} \int_0^t | \partial_t y_T(t) |^2 + \frac{1}{2} \| y(y(t)) \|^2 + \frac{1}{2} \| y_T(t) \|^2 \leq c \int_0^t \| y(t) \|^2 + c \int_0^t | u_T(t) |^2,
\]

whence the standard Gronwall lemma yields the stability inequality we are looking for. ■

Unfortunately, we will see that in order to prove the Fréchet differentiability of \( S \), the above lemma turns out to be insufficient. Then, in the lines below we present an improvement. Notice that the following result is a novelty in comparison to Colli, Gilardi, and Sprekels (2016). On the other hand, it turns out to be necessary in order to handle the control problem we are dealing with.

**Lemma 4.2.** Let \( u_{T,i} \in U \) for \( i = 1, 2 \) and let \((y_1, y_T, 1, w_1), (y_2, y_T, 2, w_2)\) be the corresponding solutions to (7)–(11). Then, there exists a positive constant \( C_4 \) such that

\[
\| (y_1, y_T, 1) - (y_2, y_T, 2) \|_{W^{1,\infty}(0,T;G) \cap L^\infty(0,T;V)} \leq C_4 \| u_{T,1} - u_{T,2} \|_{H^1(0,T;H_T)},
\]

where \( C_4 \) is a positive constant which depends only on \( \Omega, T \), the shape of the nonlinearities \( f \) and \( f_T \), the initial datum \( y_0 \).

**Proof:** In what follows, to keep the proof as easy as possible, we proceed formally. The justification can be carried out rigorously, e.g. within a time-discretization scheme. Then, providing to show some estimates for the differences, one has to pass to the limit in suitable topologies.

To begin with, we write the problem (36)–(38) for both the solutions \((y_1, y_T, 1, w_1), (y_2, y_T, 2, w_2)\), \( i = 1, 2 \), take the difference and use the notation set by (69). Then, we differentiate the equations with respect to the time variable to obtain that, for a.a. \( t \in (0,T) \), the following are satisfied

\[
\langle \partial_t y(t), v \rangle + \int_\Omega \nabla \partial_t w(t) \cdot \nabla v = 0 \quad \text{for every } v \in V, \quad (75)
\]

\[
\int_\Omega \partial_t w(t)v = \int_\Gamma \partial_t y_T(t)v_T + \int_\Omega \nabla \partial_t y(t) \cdot \nabla v + \int_\Gamma \nabla \partial_t y_T(t) \cdot \nabla v_T + \int_\Gamma f_T''(y_T(t)) \partial_t y_T(t)v_T
\]

\[
+ \int_\Gamma f_T''(y_T(t)) \partial_t y_T(t)v_T
\]

\[
+ \int_\Omega (f''(y_1(t)) - f''(y_2(t))) \partial_t y_2(t)v + \int_\Omega (f''(y_1(t)) - f''(y_2(t))) \partial_t y_2(t)v
\]

\[
\geq - \int \partial_t u_T(t)v_T \quad \text{for every } (v, v_T) \in V. \quad (76)
\]

Again, \( \partial_t y \) possesses zero mean value. Taking into account the previous equations at the time \( s \), testing (75) by \( N(\partial_t y(s)) \), (76) by \( -\partial_t (y, y_T)(s) \), integrating over \( (0,t) \) with respect to \( s \), and adding the resulting equations leads to

\[
\int_0^t \langle \partial_t (\partial_t y), N(\partial_t y) \rangle + \int_0^t \langle \partial_t w, \nabla N(\partial_t y) \rangle + \int_0^t \langle \partial_t w, \nabla N(\partial_t y) \rangle
\]

\[
- \int_0^t \langle \partial_t w \partial_t y, \partial_y N(\partial_t y) \rangle + \int_0^t \langle \partial_t w, \nabla \partial_t y_T \rangle d \langle \partial_t y_T, \partial_t y_T \rangle
\]

\[
+ \int_0^t \| \nabla \partial_t y_T \|^2 + \int_0^t \| \nabla \partial_t y_T \|^2
\]

\[
= - \int_0^t (f''(y_1) - f''(y_2)) \partial_t y_2 \partial_t y - \int_0^t f''(y_1) |\partial_t y|^2
\]

\[
- \int_0^t (f''(y_T, 1) - f''(y_T, 2)) \partial_t y_T \partial_t y_T
\]

\[
+ \int_0^t f''(y_T, 1) |\partial_t y_T|^2 + \int_\Omega \partial_t u_T \partial_t y_T, \quad (77)
\]

where the first three terms can be treated, using (27) and (29), as follows

\[
\int_0^t \langle \partial_t (\partial_t y), N(\partial_t y) \rangle + \int_0^t \langle \partial_t w, \nabla N(\partial_t y) \rangle
\]

\[
- \int_0^t \langle \partial_t w \partial_t y, \partial_y N(\partial_t y) \rangle + \int_0^t \langle \partial_t w, \nabla \partial_t y_T \rangle d \langle \partial_t y_T, \partial_t y_T \rangle
\]

\[
+ \int_0^t \| \nabla \partial_t y_T \|^2 + \int_0^t \| \nabla \partial_t y_T \|^2
\]

Integrating by parts and invoking the boundedness and the Lipschitz continuity of \( f'' \) and \( f_T'' \), we infer that

\[
\frac{1}{2} \| \partial_t y(t) \|^2 + \frac{1}{2} \| \partial_t y_T(t) \|^2 + \int_0^t \| \nabla \partial_t y(t) \|^2 + \int_0^t \| \nabla \partial_t y_T(t) \|^2
\]

\[
\leq \frac{1}{2} \| \partial_t y(0) \|^2 + \frac{1}{2} \| \partial_t y_T(0) \|^2
\]

\[
+ c \int_0^t | y |^2 | \partial_t y_2 | ^2 | \partial_t y_T | + c \int_0^t | \partial_t y_T |^2
\]

\[
+ c \int_0^t | y_T |^2 | \partial_t y_T |^2, \quad (78)
\]

where the terms on the right-hand side are denoted by \( L_1, \ldots, L_7 \) in this order. By considering the variational formulation (70)–(71) and putting \( t = 0 \), we deduce that

\[
\langle \partial_t y(0), v \rangle + \int_\Omega \nabla w(0) \cdot \nabla v = 0 \quad \text{for every } v \in V,
\]

\[
\int_\Omega w(0)v = \int_\Omega \partial_t y_T(0)v_T
\]

\[
- \int_\Gamma u_T(0)v_T \quad \text{for every } (v, v_T) \in V.
\]

Then, we test the former by \( N(\partial_y y(0)) \), the latter by \( -\partial_t (y, y_T)(0) \), and add the resulting equalities to obtain that

\[
\int_\Omega \partial_t y(0) N(\partial_y y(0)) + \int_\Omega \nabla w(0) \cdot \nabla N(\partial_y y(0)) - \int_\Omega w(0) \partial_t y(0)
\]

\[
+ \int_\Gamma \partial_t y_T(0) \partial_t y_T(0) = \int_\Gamma u_T(0) \partial_t y_T(0), \quad (79)
\]
Note that the second and third terms cancel out. Moreover, owing to the Young inequality we can estimate the integral on the right-hand side realising that
\[
\int_{\Omega} \partial_2 y(t) + \int_{\Gamma} (\partial_2 y_t(t))^2 \leq \int_{\Omega} \partial_1 y(t) + \int_{\Gamma} (\partial_1 y_t(t))^2.
\]
Rearranging the terms, we deduce that
\[
|I_1| + |I_2| \leq \frac{1}{2} \int_{\Gamma} |u_1(t)|^2 \leq \frac{1}{2} \|u_1(t)\|^2_{C^0([0,T];H)}
\]
where the standard embedding \(H^1(0,T;H^r) \subset C^0([0,T];H^r)\) is also taken into account. Coming back to inequality (78), we continue the analysis focusing on the third integral, which can be managed as follows
\[
|I_3| \leq c \int_{t_0}^t \|\partial_2 y_2\|_{L^2} \|\partial_1 y_2\|_{L^2} \leq c \int_{t_0}^t \|y_2\|_{L^2} \|\partial_1 y_2\|_{L^2}
\]
where we applied the Hölder, Poincaré and Young inequalities, the Sobolev embedding of \(V \subset L^4(\Omega)\), and at the end also the stability estimate (68) along with (41) for \(y_2\). Moreover, combining the compactness inequality (65) with the Poincaré inequality (64) and (68), we get that
\[
|I_4| \leq \frac{1}{2} \int_{t_0}^t \|\partial_1 y_2\|_{H^1}^2 + c \int_{t_0}^t \|y_2\|^2_{L^2}
\]
where the fact that \(y_2\) is a solution to system (7)–(11) and the inequality (68) turn out to be fundamental. Finally, using (68) once more, we infer that
\[
|I_5| \leq \|\partial_1 u_1\|_{L^2(\Sigma)} \|\partial_2 y_{12}\|_{L^2(\Sigma)} \leq c \|\partial_1 u_1\|_{L^2(\Sigma)} \|u_1\|_{L^2(\Sigma)}
\]
Thus, upon collecting the above estimates, we rearrange (78) to realise that
\[
\frac{1}{2} \|\partial_1 y(t)\|^2_{L^2} + \frac{1}{2} \int_{t_0}^t |\partial_1 y_t(t)|^2 + \frac{1}{2} \int_{t_0}^t |\nabla \partial_1 y|^2
\]
which allows us to conclude that
\[
\|y_1, y_2, y_3\|_{w^{1,\infty}(0,T;V)} \leq c \|u_1, y_2 \|_{H^1(0,T;H^r)}.
\]
Now, it remains to show that
\[
|y|^2 \leq c \|u_1\|_{H^1(0,T;H^r)}
\]
for some positive constant \(c\). To this aim, we test (70) by \(v(t) = (w(t))^2\) and integrate over \(\Omega\) to get
\[
\int_{t_0}^t \|\nabla w\|^2 = -\int_{t_0}^t \partial_1 y(t), w(t) - c \|\partial_1 y(t)\|_{\dot{H}^1(H^r)}
\]
thanks to the Hölder, Young and Poincaré inequalities. Hence, applying (74) we find out that
\[
\|\nabla w\|_{L^\infty(0,T;H)} \leq c \|u_1\|_{H^1(0,T;H^r)}
\]
Next, we would like to recover the full norm of \(w\) in \(L^\infty(0,T;V)\). In this direction, we will show a bound for its mean value, and then apply the Poincaré inequality (64) to conclude. Thus, we test Equation (71) by 1 and integrate over \(\Omega\) to obtain that
\[
\int_{t_0}^t w(t) = \int_{t_0}^t \partial_1 y_1(t) + \int_{t_0}^t f'(y_1(t)) - f'(y_2(t))
\]
from which, owing to (64), we deduce that
\[
\|w\|_{L^\infty(0,T;V)} \leq c \|u_1\|_{H^1(0,T;H^r)}.
\]
distributional sense. It reads as follows

\[
\partial_t y - \Delta w = 0 \quad \text{in } Q, \tag{85}
\]
\[
w = -\Delta y + f'(y) - f'(y_2) \quad \text{in } Q. \tag{86}
\]

Then, comparison in (86) yields that

\[
\|\Delta y\|_{L^\infty(0,T;H)} \leq \|w\|_{L^\infty(0,T;H)} + c\|y\|_{L^\infty(0,T;H)} \leq c\|u_T\|_{H^1(0,T;H)},
\]

accounting for the previous estimates, along with the regularity of \(f\). Next, (83) and the regularity theory for elliptic equation (see, e.g. Lions & Magenes, 1972, Theorems 7.3 and 7.4, pp. 187–188 or Brezzi & Gilardi, 1987, Theorem 3.2, p. 1.79, and Theorem 2.27, p. 1.64) give us

\[
\|y\|_{L^\infty(0,T;H^1(\Omega))} + \|\partial_\nu y\|_{L^\infty(0,T;H^1(\Gamma))} \leq c\|u_T\|_{H^1(0,T;H)},
\]

which allows us to write the boundary conditions in the following form

\[
\partial_\nu y + \partial_\nu y_T - \Delta y + f'(y) - f'(y_2) = u_T \quad \text{on } \Sigma, \tag{87}
\]
\[
\partial_\nu w = 0 \quad \text{on } \Sigma. \tag{88}
\]

Arguing in a similar manner, we can use a comparison principle in the boundary equation (87) to infer that

\[
\|\Delta y\|_{L^\infty(0,T;H)} \leq c\|u_T\|_{H^1(0,T;H)},
\]

The boundary version of the regularity results for elliptic equations entails that

\[
\|y\|_{L^\infty(0,T;H^1(\Gamma))} \leq c\|u_T\|_{H^1(0,T;H)},
\]

which in turn, together with (83), implies that

\[
\|y\|_{L^\infty(0,T;H^1(\Omega))} \leq c\|u_T\|_{H^1(0,T;H)}.
\](91)

Then, (74) is completely proved. \(\square\)

With these stability results at disposal, we are now in a position to show the Fréchet differentiability of \(S\), that is, to check Theorem 2.6. Let us also point out that, owing to the different approaches employed in Colli, Gilardi, et al. (2015), the Fréchet differentiability of the control-to-state operator was not analysed there.

**Proof of Theorem 2.6:** For the sake of simplicity, we fix \(u_T \in \mathcal{U}\) (instead of \(\overline{u}_T\) used in the statement). Then, since \(\mathcal{U}\) is open, provided we take \(h_T \in \mathcal{X}\) sufficiently small, we also have that \(u_T + h_T \in \mathcal{U}\). From now on, we tacitly assume that this is the case. Moreover, for every given \(h_T \in \mathcal{X}\), let us set

\[
(y, y_T, w) := \text{solution to system (7)–(11) corresponding to } u_T,
\]
\[
(y^h, y^h_T, w^h) := \text{solution to system (7)–(11) corresponding to } u_T + h_T,
\]

where \((y, y_T) = S(u_T)\), and \((y^h, y^h_T) = S(u_T + h_T)\).

For convenience, we use the following notation

\[
\theta^h := y^h - y - \xi, \quad \theta^h_T := y^h_T - y_T - \xi_T, \quad \text{and}
\]
\[
\varepsilon^h := w^h - w - \eta,
\]

where \((\xi, \xi_T, \eta)\) is the solution to the linearised system (51)–(53) corresponding to \(h_T\). We aim to verify the Fréchet differentiability of \(S\) by checking the definition. Namely, we should find a linear operator \([DS(u_T)](h_T)\) such that

\[
S(u_T + h_T) = S(u_T) + [DS(u_T)](h_T) + o(\|h_T\|_\mathcal{X}) \quad \text{in } \mathcal{Y} \text{ as } \|h_T\|_\mathcal{X} \to 0.
\]

We claim that \([DS(u_T)](h_T) = (\xi, \xi_T)\). Accounting for the above notation, we realise that the above condition is equivalent to show that

\[
\frac{\langle (\phi^h, \phi^h_T) \rangle}{\|h_T\|_\mathcal{X}} \to 0 \quad \text{as } \|h_T\|_\mathcal{X} \to 0.
\]

Furthermore, a sufficient condition consists in proving that

\[
\langle (\phi^h, \phi^h_T) \rangle \leq c\|h_T\|_{L^2(\Sigma)},
\]

which is the estimate we are going to check. To this aim, let us consider the variational formulations for the triplets \((y^h, y^h_T, w^h)\) and \((y, y_T, w)\) satisfying problem (36)–(38) with data \(u_T + h_T\) and \(u_T\), and the one for \((\xi, \xi_T, \eta)\) that solves the linearised system (51)–(53). Then, we take the difference to obtain, for a.a. \(t \in (0, T)\), that

\[
\langle \partial_t \theta^h(t), v \rangle + \int_{\Omega} \nabla \varepsilon^h(t) \cdot \nabla v = 0 \quad \text{for every } v \in \mathcal{V}, \tag{92}
\]

\[
\int_{\Omega} \theta^h(t) v = \int_{\Omega} \partial_t \theta^h(t) v + \int_{\Omega} \nabla \phi^h(t) \cdot \nabla v
\]

\[
+ \int_{\Gamma} \nabla \phi^h(t) \cdot \nabla v_T
\]

\[
+ \int_{\Omega} \left( f'(y^h(t)) - f'(y(t)) - f''(y(t)) \xi(t) \right) v
\]

\[
+ \int_{\Gamma} \left( f'(y^h_T(t)) - f'(y_T(t)) - f''(y_T(t)) \xi_T(t) \right) v_T
\]

\[
\text{for every } (v, v_T) \in \mathcal{V} \tag{93}
\]

and that \(\phi^h(0) = 0\). To perform our estimate, we first add to both sides of (93) the term \(\int_t^{t} \partial \theta^h(t) v \rangle \) and the corresponding boundary contribution \(\int_t^{t} \partial \theta^h_T(t) v_T \rangle \). Then, we test (92) and this new (93), written at the time \(s\), by \(N(\partial_t \theta^h(s))\) and \(-\partial_\nu \theta^h_T(s)\), respectively. Adding the resulting equalities and integrating over \((0, t)\) for an arbitrary \(t \in (0, T)\), leads to

\[
\int_0^t \langle \partial_t \theta^h, N(\partial_t \theta^h) \rangle + \int_{\Omega} \nabla \varepsilon^h \cdot \nabla N(\partial_t \theta^h)
\]

\[
- \int_0^t (\partial_t \theta^h, z^h) + \int_{\Sigma_t} |\partial_t \theta^h_T|^2
\]

\[
+ \frac{1}{2} \|\theta^h(t)\|_{\mathcal{V}}^2 + \frac{1}{2} \|\theta^h_T(t)\|_{\mathcal{V}_T}^2
\]

\[
= -\int_0^t \langle \partial_\nu \theta^h, f'(y^h) - f'(y) - f''(y) \xi - \theta^h \rangle
\]

\[
- \int_{\Sigma_t} (f'(y^h_T) - f'(y_T) - f''(y_T) \xi_T - \theta^h_T) \partial_\nu \theta^h_T. \tag{94}
\]
As before, the first three integrals on the left-hand side can be easily handled with a cancellation, so that

\[
\int_0^t \langle \partial_t \vartheta^h, \mathcal{N}(\partial_t \vartheta^h) \rangle + \int_{Q_t} \nabla z^h \cdot \nabla \mathcal{N}(\partial_t \vartheta^h) \\
- \int_0^t \langle \partial_t \vartheta^h, z^h \rangle = \int_0^t \| \partial_t \vartheta^h \|_V^2 \geq 0.
\]

Note that the other terms of the left-hand side are nonnegative. As before, the first three integrals on the left-hand side can be handled as follows:

\[
\int_0^1 f'''(y + \xi (y^h - y))(1 - \xi)(y^h - y)^2 \, d\xi \leq \int_0^1 \| f'''(y + \xi (y^h - y))(1 - \xi)(y^h - y)^2 \|_H^2 \, d\xi
\]

As the right-hand side of (94) is concerned, let us estimate the first integral as follows

\[
- \int_0^t \langle \partial_t \vartheta^h, f'(y^h) - f'(y) - f''(y)^2 \rangle
\]

\[
\leq \frac{1}{2} \int_0^t \| \partial_t \vartheta^h \|_V^2 + c \int_0^t \| f'(y^h) - f'(y) - f''(y)^2 \|_V^2
\]

\[
\leq \int_0^t \| f''(y) \vartheta^h \|_V^2 + c \int_0^t \| \vartheta^h \|_V^2
\]

\[
+ \int_0^t \| f'''(y + \xi (y^h - y))(1 - \xi)(y^h - y)^2 \|_V^2, \quad (96)
\]

thanks to (63) and (95). Moreover, the last term can be dealt as follows

\[
c \int_0^t \| f''(y) \vartheta^h \|_V^2 + \int_0^t \| f'''(y + \xi (y^h - y))(1 - \xi)(y^h - y)^2 \|_V^2
\]

\[
\leq c \int_0^t \| f''(y) \vartheta^h \|_V^2 + \int_0^t \| f'''(y + \xi (y^h - y))(1 - \xi)(y^h - y)^2 \|_V^2.
\]

Proceeding with a separate analysis, we obtain that

\[
\int_0^t \| f'''(y) \vartheta^h \|_V^2
\]

\[
= \int_0^t \left( \| f'''(y) \vartheta^h \|_H^2 + \| \nabla f'''(y) \vartheta^h \|_H^2 \right)
\]

\[
\leq \int_0^t \left( \| f''(y) \|_\infty \| \vartheta^h \|_H^2 + \| f'''(y) \|_\infty \| \nabla \vartheta^h \|_H^2
\]

\[
+ \| f'''(y) \|_\infty \| \nabla \vartheta^h \|_H^2 \right)
\]

\[
\leq c \int_0^t \| \vartheta^h \|_V^2 + c \int_0^t \| \nabla \vartheta^h \|_V^2.
\]
where the Sobolev embeddings \( V \subset L^4(\Omega) \) and \( V \subset L^6(\Omega) \), and the stability estimate \((74)\) have been used along with the fact that \( \gamma \) and \( f^h \), as solutions to \((7)\)–\((11)\), satisfy \((41)\). Summarizing, we have just shown that

\[
\begin{align*}
& c \int_0^t \left\| f''(y) \partial^h + \int_y^{y^h} f'''(\gamma) (y^h - \gamma)^2 \, d\gamma \right\|_V^2 \\
& \leq c \int_0^t \| \partial^h \|_V^2 + c \| h^h \|_{H^4(0,T;H^1)}^4,
\end{align*}
\]

Using the Taylor formula corresponding to \((95)\) for the the nonlinearity \( f^h \), combined with the Young inequality and the stability estimate \((68)\), we control the last term of \((94)\) by

\[
\begin{align*}
& - \int_{\Sigma_t} (f^h_t (y^h_t) - f^h_t (y_t) - f^h_t (y_t) \xi_t - \partial^h_t ) \partial_t \partial^h_t \\
& \leq \frac{1}{2} \int_{\Sigma_t} |\partial_t \partial^h_t|^2 \\
& + \frac{1}{2} \int_{\Sigma_t} \left( f''^h_t (y^h_t) - f''^h_t (y_t) - f''^h_t (y_t) \xi_t - \partial^h_t \right)^2 \\
& \leq \frac{1}{2} \int_{\Sigma_t} |\partial_t \partial^h_t|^2 \\
& + \frac{1}{2} \int_{\Sigma_t} \left( f''^h_t (y^h_t) \partial^h_t \right)^2 \\
& + \int_0^1 \int_{\Gamma_t} \left( y_t + \xi (y^h_t - y_t) \right) (1 - \xi) (y^h_t - y_t)^2 \, d\xi - \partial^h_t \right|^2 \\
& \leq \frac{1}{2} \int_{\Sigma_t} |\partial_t \partial^h_t|^2 + c \int_{\Sigma_t} |\partial^h_t|^2 + c \| f''^h_t (y^h_t) \|^2 \\
& + c \sup_{\partial \leq \xi \leq 1} \left( f''^h_t (y_t + \xi (y^h_t - y_t)) \right) \| \int_{\Sigma_t} (y^h_t - y_t)^4 \\
& \leq \frac{1}{2} \int_{\Sigma_t} |\partial_t \partial^h_t|^2 + c \int_{\Sigma_t} |\partial^h_t|^2 + c \| h^h_t \|_{L^2(\Sigma_t)}^2.
\end{align*}
\]

Summing up, upon collecting all the above estimates, we realise that the inequality

\[
\begin{align*}
& \frac{1}{2} \int_0^t \| \partial_t \partial^h_t \|_V^2 + \frac{1}{2} \int_{\Sigma_t} |\partial_t \partial^h_t|^2 + \frac{1}{2} \| \partial^h (t) \|_V^2 + \frac{1}{2} \| \partial^h (t) \|_{V^r}^2 \\
& \leq c \int_0^t \| \partial^h \|_V^2 + c \int_{\Sigma_t} |\partial^h_t|^2 + c \| h^h_t \|_{H^4(0,T;H^1)}^4,
\end{align*}
\]

has been proved whence a Gronwall argument directly yields \((91)\). Indeed, the key argument to prove the well-posedness of the adjoint problem in Colli, Gilardi, and Sprekels (2016) relies on the interpretation of the adjoint system as a suitable abstract Cauchy problem in a general mathematical framework: then, after proving that the involved operators verify some properties like coercivity and continuity, the existence and uniqueness of the solution are deduced from some classical results. In this direction, let us emphasize that the outlined analysis suggested the authors to confine themselves to the investigation to the case \(b^2 = b^\Gamma = 0 \) (see also Colli, Gilardi, and Sprekels, 2016, Remark 5.6, where a possible way to overcome this restriction is explained by involving weighted Lebesgue spaces).

**Proof of Theorem 2.7:** We will tackle the proof in two steps. In the first one, we will check the existence of a solution with the required regularity, whereas in the second step, we will point out that such a solution is indeed unique. From now on, let us convey that \( u^h \) and \((\bar{y}, \bar{y}_t)\) stand for an optimal control with the corresponding optimal state, respectively.

**Existence.** The key idea for the existing part is showing that system \((58)–(60)\) can be rewritten as an initial boundary value problem which complies with the framework of Colli et al. (2014, Theorem 2.3, p. 977).

Moreover, since we are going to reverse the time with the following change of variable \( t \mapsto T - t \), it turns out to be useful to set

\[
\begin{align*}
\tilde{\phi}_Q (t) &:= \phi_Q (T - t), \quad \tilde{\psi}_\Sigma (t) := \psi_\Sigma (T - t), \\
\tilde{q} (t) &:= q(T - t), \quad \tilde{p} (t) := p(T - t), \\
\tilde{\lambda} (t) &:= \lambda(T - t), \\
\tilde{\lambda}^\Gamma (t) &:= \lambda^\Gamma (t), \quad \tilde{q}^\Gamma (t) := \tilde{q}^\Gamma (t) \quad \text{for a.a. } t \in (0, T).
\end{align*}
\]

Therefore, after substituting \( t \) with \( T - t \), we realise that system \((58)–(60)\) can be reformulated as the initial boundary value problem

\[
\begin{align*}
& \int_\Omega \tilde{q} (t) v = \int_\Omega \nabla \tilde{p} (t) \cdot \nabla v \quad \text{for every } v \in V , \text{ for a.a. } t \in (0, T), \\
& \int_\Omega \partial_t \tilde{p} (t) v + \int_\Omega \nabla \tilde{q} (t) \cdot \nabla v + \int_\Omega \tilde{\lambda} (t) \tilde{q} (t) v + \int_\Gamma \partial_t \tilde{q}^\Gamma (t) v^\Gamma \\
& + \int_\Gamma \nabla \tilde{q}^\Gamma (t) \cdot \nabla v^\Gamma \\
& + \int_\Gamma \tilde{\lambda}^\Gamma (t) \tilde{q}^\Gamma (t) v^\Gamma = \int_\Omega \tilde{\phi}_Q (t) v \\
& + \int_\Gamma \psi^\Gamma v^\Gamma \quad \text{for every } (v, v^\Gamma) \in V , \text{ for a.a. } t \in (0, T),
\end{align*}
\]

\[
\begin{align*}
& \int_\Gamma \tilde{p} (0) v + \int_\Gamma \tilde{q}^\Gamma (0) v^\Gamma = \int_\Omega \phi_0 v \\
& + \int_\Gamma \psi^\Gamma v^\Gamma \quad \text{for every } (v, v^\Gamma) \in V .
\end{align*}
\]

We claim that \((97)–(99)\) can be studied with the help of Colli et al. (2014, Theorem 2.3). In this direction, let us proceed indirectly. Hence, we pick a function \( \Phi \in V \) such that \((\Phi, \psi^\Gamma) \in V , \)
\[ r(t) = r(t)|_{\Gamma}, \quad \text{for a.a. } t \in (0, T), \quad (100) \]

\[ \langle \rho(t), v \rangle = \int_{\Omega} \nabla \mu(t) \cdot \nabla v \quad \text{for every } v \in V, \quad \text{for a.a. } t \in (0, T), \quad (101) \]

\[ \int_{\Omega} \mu(t)v = \int_{\Omega} \nabla r(t) \cdot \nabla v + \int_{\Omega} \tilde{\lambda}(t)r(t)v + \int_{\Gamma} \rho_{r}(t)v_{\Gamma} + \int_{\Gamma} \tilde{\lambda}_{r}(t) \cdot \nabla v_{\Gamma} + \tilde{\lambda}_{r}(t)\rho_{r}(t)v_{\Gamma} \quad \text{for every } (v, v_{\Gamma}) \in V, \quad \text{for a.a. } t \in (0, T), \quad (102) \]

where the functions \( \tilde{\lambda}, \tilde{\lambda}_{r}, \rho_{r}, \phi_{Q}, \phi_{E} \) are the same as above. Furthermore, the previous investigation, along with (44), leads us to realise that

\[ \tilde{\lambda} \in L^{\infty}(\Omega) \cap L^{\infty}(0, T; W^{1,3}(\Omega)), \quad \tilde{\lambda}_{r} \in L^{\infty}(\Sigma), \quad \phi_{Q} \in H^{1}(0, T; H), \quad \phi_{E} \in L^{2}(0, T; H_{\Gamma}), \quad (\Phi, \varphi_{r}) \in V. \]

Therefore, the assumptions of Colli et al. (2014, Theorem 2.3, p. 977) are satisfied so that the existence of a triplet \((r, r_{r}, \mu)\), which solves (100)–(103) and enjoys the following regularity

\[ (r, r_{r}) \in H^{1}(0, T; \mathcal{L}) \cap L^{\infty}(0, T; V) \]

\[ \cap L^{2}(0, T; H^{2}(\Omega) \times H^{2}(\Gamma)), \quad (97) \]

\[ \mu \in L^{2}(0, T; V), \quad (104) \]

directly follows. We are then reduced to show that system (97)–(99) can be written in the form of (100)–(103). We claim that the following choice realises this goal:

\[ \tilde{q} := r, \quad \tilde{q}_{r} := r_{r}, \quad \tilde{p} := \varphi_{r} - \int_{0}^{t} \mu(s) \, ds \quad \text{for a.a. } t \in (0, T). \]

In fact, by differentiating the last term, we deduce that \( \mu = -\partial_{t}\tilde{p} \) a.e. in \( Q \), so that (102) implies (98). Moreover, integrating (101) with respect to \( t \) and using (103) yield

\[ \int_{\Omega} r(t)v + \int_{\Omega} \nabla \int_{0}^{t} \mu(s) \, ds \cdot \nabla v = \int_{\Omega} \Phi v \quad \text{for every } v \in V, \]

which, owing to (104), entails that

\[ \int_{\Omega} \tilde{q}(t)v + \int_{\Omega} \nabla(-\tilde{p}(t) + \varphi_{r}) \cdot \nabla v = \int_{\Omega} \Phi v \quad \text{for every } v \in V. \]

Hence, provided we require that

\[ \int_{\Omega} \varphi_{r} \cdot \nabla v = \int_{\Omega} \Phi v \quad \text{for every } v \in V, \quad (105) \]

(97) follows from (101). Besides, (100), (103) and (104) imply that

\[ \tilde{p}(0) = \varphi_{r}, \quad \tilde{q}_{r}(0) = \varphi_{r} \quad \text{in } \Omega, \]

whence (99) immediately follows by testing by \((v, v_{\Gamma}) \in V \) and integrating over \( \Omega \). Summing up, Equation (105) gives, in turn, that \( \Phi_{r} = 0 \) and also that \( \varphi_{r} \) solves the following elliptic problem

\[ \begin{cases} -\Delta \varphi_{r} = \Phi \quad \text{in } \Omega, \\ \partial_{n} \varphi_{r} = 0 \quad \text{on } \Gamma, \end{cases} \]

which entails that \( \varphi_{r} = \mathcal{N}(\Phi) + (\varphi_{r})_{\Gamma} \). If all these compatibility conditions on \( \Phi \) and \( \varphi_{r} \) are in force, we have just checked that system (97)–(99) can be rewritten in the form of (100)–(103). Thus, owing to Colli et al. (2014, Theorem 2.3, p. 977), there exists a triplet \((\tilde{q}, \tilde{q}_{r}, \tilde{p})\), which solves (97)–(99) and possesses the following regularity

\[ (\tilde{q}, \tilde{q}_{r}) \in H^{1}(0, T; \mathcal{L}) \cap L^{\infty}(0, T; V), \quad \tilde{p} \in H^{1}(0, T; V). \]

Lastly, owing to the above regularity, along with comparison in the strong formulation of (58), we easily realise that \( \Delta \tilde{p} \in L^{2}(0, T; H^{2}(\Omega)) \), so that the elliptic regularity theory ensures that \( \tilde{p} \in L^{2}(0, T; H^{4}(\Omega)) \).

**Remark 5.1:** Let us point out that in Colli, Gilardi, and Sprekels (2016), where the analogous control problem for the viscous case was treated, the conditions \( b_{\Omega} = b_{r} = 0 \) have been required in order to handle the adjoint system. Note that this restriction leads to consider \( \varphi_{r} = 0 \) in \( \Omega \), \( \varphi_{r} = 0 \) in \( \Gamma \), \( \Phi = 0 \) in \( \Omega \), which surely fulfil our requirements.

**Uniqueness.** We proceed by contradiction assuming the existence of, at least, two solutions \( (\tilde{q}_{1}, \tilde{q}_{r,1}, \tilde{p}_{1}), i = 1, 2 \), to system (58)–(60). Then, we set

\[ \tilde{q} := \tilde{q}_{1} - \tilde{q}_{2}, \quad \tilde{q}_{r} := \tilde{q}_{r,1} - \tilde{q}_{r,2}, \quad \tilde{p} := \tilde{p}_{1} - \tilde{p}_{2}, \]

and we are going to show that the only possibility is \( \tilde{q} = \tilde{q}_{r} = 0 \). In this direction, we write system (97)–(99) for both the solutions \((\tilde{q}_{i}, \tilde{q}_{r,i}, \tilde{p}_{i}), i = 1, 2 \), and take the difference. Note that, taking \((v, 0) \in V \) in (99), we get \( \tilde{p}_{1}(0) = \tilde{p}_{2}(0) = \varphi_{r} \) in \( \Omega \) and by comparison also that \( \tilde{q}_{r,1}(0) = \tilde{q}_{r,2}(0) = \varphi_{r} \). Thus, we have that

\[ \int_{\Omega} \tilde{q}(t)v = \int_{\Omega} \nabla \tilde{p}(t) \cdot \nabla v \quad \text{for every } v \in V, \quad \text{for a.a. } t \in (0, T), \quad (106) \]

\[ \int_{\Omega} \tilde{\lambda}_{r}(t)v + \int_{\Omega} \tilde{\lambda}_{r}(t)\tilde{q}(t)v + \int_{\Omega} \tilde{\lambda}(t)\tilde{q}_{r}(t)v_{\Gamma} \]

\[ + \int_{\Gamma} \nabla \tilde{q}_{r}(t) \cdot \nabla v_{\Gamma} + \int_{\Gamma} \tilde{\lambda}_{r}(t)\tilde{q}_{r}(t)v_{\Gamma} = 0 \quad \text{for every } (v, v_{\Gamma}) \in V, \quad \text{for a.a. } t \in (0, T), \quad (107) \]

\[ \tilde{p}(0) = 0, \quad \tilde{q}_{r}(0) = 0 \quad \text{in } \Omega. \quad (108) \]
Next, we test Equation (106) by $-\partial_t \tilde{p}$, (107) by $(\tilde{q}, \tilde{q}_t)$, and (106) once more by $K\tilde{q}$, for a constant $K$, yet to be determined. Summing the obtained equalities and rearranging the terms lead to

$$\frac{1}{2} \frac{d}{dt} \int_{\Omega} |\nabla \tilde{p}|^2 + K \int_{\Omega} |\tilde{q}|^2 + \int_{\Omega} |\nabla \tilde{q}|^2 + \frac{1}{2} \frac{d}{dt} \int_{\Gamma} |\tilde{q}_\Gamma|^2$$

$$+ \int_{\Gamma} |\nabla_{\Gamma} \tilde{q}_\Gamma|^2 = K \int_{\Omega} \nabla \tilde{p} \cdot \nabla \tilde{q} - \int_{\Omega} \tilde{\lambda} |\tilde{q}|^2 - \int_{\Gamma} \tilde{\lambda}_\Gamma |\tilde{q}_\Gamma|^2 \quad \text{a.e. in } (0, T),$$

where the integrals on the right-hand side are denoted by $I_1, I_2$ and $I_3$, respectively. Using the Young inequality and the boundedness of $\tilde{\lambda}_\Gamma$, we deduce that

$$|I_1| + |I_3| \leq \frac{1}{2} \int_{\Omega} |\nabla \tilde{q}|^2 + \frac{K^2}{2} \int_{\Omega} |\nabla \tilde{p}|^2$$

$$+ c \int_{\Gamma} |\tilde{q}_\Gamma|^2 \quad \text{a.e. in } (0, T).$$

Moreover, the boundedness of $\tilde{\lambda}$ allows us to infer that

$$|I_2| \leq \|\tilde{\lambda}\| \int_{\Omega} |\tilde{q}|^2,$$

and we move it to the left-hand side. Finally, we rearrange the terms and integrate over $(0, t)$ to obtain that

$$\frac{1}{2} \int_{\Omega} |\nabla \tilde{p}(t)|^2 + (K - \|\tilde{\lambda}\|) \int_{Q_t} |\tilde{q}|^2 + \frac{1}{2} \int_{Q_t} |\nabla \tilde{q}|^2$$

$$+ \frac{1}{2} \int_{Q_t} |\tilde{q}_t(t)|^2 + \int_{Q_t} |\nabla_{\Gamma} \tilde{q}_\Gamma|^2$$

$$\leq \frac{K^2}{2} \int_{Q_t} |\nabla \tilde{p}|^2 + c \int_{Q_t} |\tilde{q}_\Gamma|^2 \quad \text{for all } t \in (0, T).$$

Hence, taking the constant $K$ large enough, we apply the Gronwall lemma to conclude that

$$\|\nabla \tilde{p}\|_{L^\infty(0,T;H)} + \|\tilde{q}\|_{L^2(0,T;V)} + \|\tilde{q}_\Gamma\|_{L^\infty(0,T;H)\cap L^2(0,T;V)} \leq 0,$$

which yields

$$\tilde{q} = 0, \quad \tilde{q}_\Gamma = 0, \quad \nabla \tilde{p} = 0.$$

Hence, we realise that $\tilde{p}$ has to be constant with respect to the space variable. On the other hand, comparison in (107) produces $\tilde{\eta} = 0$, so that $\tilde{p}$ has also to be constant in time and such that (108) is verified. Therefore, we infer that $\tilde{p} = 0$ and Theorem 2.7 is completely proved.

### 5.2 Necessary optimality conditions

The final step of the work consists in proving Theorem 2.8 by deriving the first-order optimality conditions. This will also point out that (58)–(60) yields the adjoint system for (32)–(38).

**Proposition 5.2:** Let $\bar{u}_\Gamma$ and $(\bar{y}, \bar{y}_\Gamma)$ be an optimal control with the corresponding state. Then, inequality (54) holds true.

**Proof:** In order to prove (54), we essentially make use of (49). In fact, we make explicit (49) exploiting the Fréchet differentiability of $S$ and the chain rule. As a matter of fact, denoting by $\tilde{S} : \mathcal{U} \to \mathcal{Y} \times \mathcal{X}$ the function defined by $\tilde{S}(u_\Gamma) := (S(u_\Gamma), u_\Gamma)$, we realise that Theorem 2.6 yields

$$D\tilde{S}(u_\Gamma) : h_\Gamma \mapsto ([DS(u_\Gamma)](h_\Gamma), h_\Gamma)$$

$$= (\xi, \xi_\Gamma, h_\Gamma) \quad \text{for the admissible } h_\Gamma \in \mathcal{X},$$

where $(\xi, \xi_\Gamma, \eta)$ is the solution to the linearised system (51)–(53) corresponding to $h_\Gamma$. On the other hand, if we consider the cost functional $J$ as a mapping from $\mathcal{Y} \times \mathcal{X}$ to $\mathbb{R}$, its Fréchet derivative at $(y, y_\Gamma, u_\Gamma) \in \mathcal{Y} \times \mathcal{X}$ is straightforwardly given by

$$[D\tilde{J}(y, y_\Gamma, u_\Gamma)](k, k_\Gamma, h_\Gamma) = b_Q \int_{\mathcal{Q}} (y - z_Q)k$$

$$+ b_\Sigma \int_{\Sigma} (y_\Gamma - z_\Sigma)k_\Gamma + b_Q \int_{\Omega} (y(T) - z_\Omega)k(T)$$

$$+ b_\Gamma \int_{\Gamma} (y(T) - z_\Gamma)k_\Gamma(T)$$

$$+ b_0 \int_{\Sigma} u_\Gamma h_\Gamma \quad \text{for } (k, k_\Gamma) \in \mathcal{Y} \text{ and } h_\Gamma \in \mathcal{X}.$$

Hence, since $\tilde{J} = J \circ \tilde{S}$, the chain rule implies that

$$[D\tilde{J}(u_\Gamma)](h_\Gamma) = [D\tilde{J}(\tilde{S}(u_\Gamma))]([DS(u_\Gamma)](h_\Gamma))$$

$$= [D\tilde{J}(y, y_\Gamma, u_\Gamma)]([\xi, \xi_\Gamma, h_\Gamma])$$

$$= b_Q \int_{\mathcal{Q}} (y - z_Q)\xi + b_\Sigma \int_{\Sigma} (y_\Gamma - z_\Sigma)\xi_\Gamma$$

$$+ b_Q \int_{\Omega} (y(T) - z_\Omega)\xi(T)$$

$$+ b_\Gamma \int_{\Gamma} (y(T) - z_\Gamma)\xi_\Gamma(T) + b_0 \int_{\Sigma} u_\Gamma h_\Gamma.$$

Therefore, (54) immediately follows from (49) by choosing in the above calculations $(y, y_\Gamma, u_\Gamma) = (\bar{y}, \bar{y}_\Gamma, \bar{u}_\Gamma)$.

**Proof of Theorem 2.8:** For the sake of simplicity, we will avoid writing explicitly the time variable in the calculations below. Moreover, for the reader’s convenience, we rewrite the variational formulation of the linearised system and the adjoint system, respectively. They read as follows

$$- \int_{\Omega} \partial_t \xi v - \int_{\Omega} \nabla \eta \cdot \nabla v = 0 \quad \text{for every } v \in \mathcal{V},$$

$$\int_{\mathcal{Q}} \eta v = \int_{\Omega} \partial_t \xi_\Gamma v_\Gamma + \int_{\Omega} \nabla \xi \cdot \nabla v + \int_{\Omega} \nabla_{\Gamma} \xi_\Gamma \cdot \nabla v_\Gamma + \int_{\Omega} \lambda \xi v$$

$$+ \int_{\Gamma} (\lambda_\Gamma \xi_\Gamma - h_\Gamma) v_\Gamma \quad \text{for every } (v, v_\Gamma) \in \mathcal{V},$$

$$- \int_{\Omega} q v + \int_{\Omega} \nabla p \cdot \nabla v = 0 \quad \text{for every } v \in \mathcal{V},$$
\[ -\int_{\Omega} \beta \rho v + \int_{\Omega} \nabla q \cdot \nabla v + \int_{\Gamma} \lambda q \nu_{\Gamma} - \int_{\Omega} \partial_{t} q_{\Gamma} v_{\Gamma} \\
+ \int_{\Gamma} \nabla q_{\Gamma} \cdot \nabla_{\Gamma} v_{\Gamma} + \int_{\Gamma} \lambda q_{\Gamma} v_{\Gamma} = - b_{Q} \int_{\Omega} (\tilde{y} - z_{Q}) v + b_{S} \int_{\Gamma} (\tilde{y}_{\Gamma} - z_{\Gamma}) v_{\Gamma} \]

for every \((v, v_{\Gamma}) \in \mathcal{V}_{\Gamma}\),

with the corresponding initial conditions

\[(\xi, \xi_{\Gamma})(0) = (0, 0) \quad \text{in} \ \Omega,\]

and final conditions

\[
\int_{\Omega} p(T)v + \int_{\Gamma} q_{\Gamma}(T)v_{\Gamma} = b_{Q} \int_{\Omega} (\tilde{y}(T) - z_{\Omega})v(T) \\
+ b_{S} \int_{\Gamma} (\tilde{y}_{\Gamma}(T) - z_{\Gamma})v_{\Gamma}(T) \quad \text{for every} \ (v, v_{\Gamma}) \in \mathcal{V}_{\Gamma},
\]

respectively. Then, we test these formulations by \(p, (q, q_{\Gamma}), \eta\) and \((\xi, \xi_{\Gamma})\), in this order. Adding the resulting equalities, integrating over \((0, t)\) and by parts, and using the initial condition for \(\xi\) and the final ones for \(p\) and \(q_{\Gamma}\), lead us to infer that the most of the terms cancel out and it remains

\[
\int_{\Omega} q_{\Gamma} h_{\Gamma} = \int_{Q} b_{Q}(\tilde{y} - z_{Q}) \xi + \int_{\Omega} b_{S}(\tilde{y}_{\Gamma} - z_{\Gamma}) \xi_{\Gamma} \\
+ \int_{\Omega} b_{Q}(\tilde{y}(T) - z_{\Omega})\xi(T) + \int_{\Gamma} b_{S}(\tilde{y}_{\Gamma}(T) - z_{\Gamma})\xi_{\Gamma}(T),
\]

which is the desired conclusion since it allows us to obtain (61), where \(h_{\Gamma} = v_{\Gamma} - \tilde{v}_{\Gamma}\), from (54).

Acknowledgements

The current contribution originated from the work done by Andrea Signori for the preparation of his master thesis discussed at the University of Pavia on September 2017. Actually, the paper turns out to offer some improvement on the results there contained.

Disclosure statement

No potential conflict of interest was reported by the authors.

Funding

The research of Pierluigi Colli is supported by the Italian Ministry of Education, University and Research (MIUR): Dipartimenti di Eccellenza Program (2018–2022) – Dept. of Mathematics ‘F. Casorati’, University of Pavia. In addition, PC gratefully acknowledges some other support from the GNAMPA (Gruppo Nazionale per l’Analisi Matematica, la Probabilità e le loro Applicazioni) of INdAM (Istituto Nazionale di Alta Matematica) and the IMATI - C.N.R. (Istituto di Matematica Applicata e Tecnologie Informatiche Enrico Magenes’), Pavia, Italy.

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