



INVESTMENTS IN EDUCATION DEVELOPMENT

# Streamlining the Mathematics Studies at the Faculty of Science of Palacky University in Olomouc

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# Shape derivatives without taking the shape derivative

G. H. Peichl<sup>†</sup>

<sup>†</sup> University of Graz, Institute for Mathematics and Scientific Computing, Heinrichstr.  
36, 8010 Graz, Austria

$$\min_{\Omega} J(\Omega) = \frac{1}{2} \int_{\Omega} |\nabla u_D - \nabla u_N|^2$$

where

$$\begin{aligned} -\Delta u_D &= 0, & -\Delta u_N &= 0, & \text{in } \Omega \\ u_D &= 1, & u_N &= 1, & \text{on } \Gamma_f, \\ u_D &= 0, & \frac{\partial u_N}{\partial \nu} &= \lambda & \text{on } \Gamma, \end{aligned}$$

Find  $u_D, u_N \in H^1(\Omega)$  s. th.  $u_D = u_N = 1$  on  $\Gamma_f$ ,  $u_D = 0$  on  $\Gamma$

$$(\nabla u_D, \nabla v) = 0, \quad v \in H_0^1(\Omega),$$

$$(\nabla u_N, \nabla v) = \int_{\Gamma} \lambda v, \quad v \in V = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_f\}.$$

by elliptic regularity:  $u_D, u_N \in H^2(\Omega)$

Recall:  $u_N, u_N^t$  satisfy

$$(\nabla u_N, \nabla v) = \lambda \int_{\Gamma} v$$

$$(A_t \nabla u_N^t, \nabla v) = \lambda \int_{\Gamma} \omega_t v, \quad v \in V.$$

**uniform boundedness of  $u_n^t$ :**

$$(A_t \nabla (u_N^t - u_N), \nabla v) = \lambda \int_{\Gamma} \omega_t v - (A_t \nabla u_N, \nabla v), \quad v \in V.$$

Since  $v = u_N^t - u_N \in V$  and  $A_t$  is uniformly coercive

$$\frac{1}{2} \|\nabla (u_N^t - u_N)\|^2 \leq |\lambda| \int_{\Gamma} \omega_t |u_N^t - u_N| + |(A_t \nabla u_N, \nabla (u_N^t - u_N))|$$

a bound for  $u_N^t - u_N$  follows.

**Continuity:**  $\lim_{t \rightarrow 0} u_N^t = u_N$  Use the equations for  $u_N^t$  and  $u_N$

$$\begin{aligned}(\nabla(u_N^t - u_N), \nabla v) &= (A_t \nabla u_N^t, \nabla v) - ((A_t - I) \nabla u_N^t, \nabla v) - (\nabla u_N, \nabla v) \\ &= -(A_t - I) \nabla u_N^t, \nabla v) + \lambda \int_{\Gamma} (\omega_t - 1) v\end{aligned}$$

Choose  $v = u_N^t - u_N$

$$\|\nabla(u_N^t - u_N)\| \leq \|A_t - I\|_{L^\infty} \|\nabla u_N^t\| + |\lambda| \|\omega_t - 1\|_{L^2} \|\tau_\Gamma\|$$



**Material derivative of  $u_N^t$ :** Choose a sequence  $t_k \rightarrow 0$  and set

$$y_k = \frac{1}{t_k} (u_N^{t_k} - u_N).$$

Then

$$(\nabla y_k, \nabla v) = -\left(\frac{1}{t_k} (A_{t_k} - I) \nabla u_N^{t_k}, \nabla v\right) + \lambda \int_{\Gamma} \frac{1}{t_k} (\omega_{t_k} - 1) v \quad (*)$$

As before  $(y_k)$  is bounded in  $V$

$\Rightarrow$  subsequence  $(y_k)$  and  $y \in V$  such that

$$y_k \rightharpoonup y$$

Passing to the limit  $y$  satisfies

$$(\nabla y, \nabla v) = -(A \nabla u_N, \nabla v) + \lambda \int_{\Gamma} v \operatorname{div}_{\Gamma} h$$



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Choose  $v = y_k$  in (\*)

$$\|\nabla y_k\|^2 = -\left(\frac{1}{t_k}(A_{t_k} - I)\nabla u_N^{t_k}, \nabla y_k\right) + \lambda \int_{\Gamma} \frac{1}{t_k}(\omega_{t_k} - 1)y_k$$

trace operator  $\tau_{\Gamma} \in \mathcal{L}(V, H^{1/2}(\Gamma))$  hence

$$\tau_{\Gamma} y_k \rightharpoonup \tau_{\Gamma} y \quad \text{in } H^{1/2}(\Gamma),$$

thus by compact embedding strongly in  $L^2(\Gamma)$ .

Passing to the limit

$$\lim_{k \rightarrow \infty} \|\nabla y_k\|^2 = -(A\nabla u_N, \nabla y) + \lambda \int_{\Gamma} y \operatorname{div}_{\Gamma} h = \|y\|^2$$

This implies  $y_k \rightarrow y$  strongly in  $V$ .



## Using the shape derivative:

Apply

$$\frac{d}{dt} \int_{\Omega_t} f(t, x)|_{t=0} = \int_{\Omega} f_t(0, x) + \int_{\Gamma} f(0, x) h \cdot \nu$$

to

$$J(\Omega_t) = \frac{1}{2} \int_{\Omega_t} |\nabla u_{D,t} - \nabla u_{N,t}|^2$$

gives

$$\begin{aligned} dJ(\Omega)h &= \int_{\Omega} \nabla(u'_D - u'_N) \cdot \nabla(u_D - u_N) + \frac{1}{2} \int_{\Gamma} |\nabla(u_D - u_N)|^2 h \cdot \nu \\ &= \int_{\Omega} \nabla u'_D \cdot \nabla(u_D - u_N) - \int_{\Omega} \nabla u'_N \cdot \nabla(u_D - u_N) \\ &\quad + \frac{1}{2} \int_{\Gamma} |\nabla(u_D - u_N)|^2 h \cdot \nu \end{aligned}$$

where

$$u'_D = \dot{u}_D - \nabla u_D \cdot h, \quad u'_N = \dot{u}_N - \nabla u_N \cdot h.$$





One can show

$$\begin{aligned}
 -\Delta u'_D &= 0, & -\Delta u'_N &= 0, & & \text{in } \Omega \\
 u'_D &= 0, & u'_N &= 0, & & \text{on } \Gamma_f, \\
 u'_D &= -\frac{\partial u_D}{\partial \nu} h \cdot \nu, & \frac{\partial u'_N}{\partial \nu} &= \operatorname{div}_\Gamma(h \cdot \nu \nabla_\Gamma u_N) + \lambda \kappa h \cdot \nu & & \text{on } \Gamma,
 \end{aligned}$$

Apply Green's theorem

$$\begin{aligned}
 dJ(\Omega)h &= \int_\Gamma u'_D \frac{\partial}{\partial \nu} (u_D - u_N) - \int_\Gamma \frac{\partial u'_N}{\partial \nu} (u_D - u_N) \\
 &+ \frac{1}{2} \int_\Gamma |\nabla(u_D - u_N)|^2 h \cdot \nu \\
 &= - \int_\Gamma \left( \left( \frac{\partial u_D}{\partial \nu} \right)^2 - \lambda \frac{\partial u_D}{\partial \nu} \right) h \cdot \nu + \int_\Gamma (\operatorname{div}_\Gamma(h \cdot \nu \nabla_\Gamma u_N) + \lambda \kappa h \cdot \nu) u_N \\
 &+ \frac{1}{2} \int_\Gamma |\nabla(u_D - u_N)|^2 h \cdot \nu.
 \end{aligned}$$



Since

$$\int_{\Gamma} \operatorname{div}_{\Gamma}(h \cdot \nu \nabla_{\Gamma} u_N) u_N = - \int h \cdot \nu |\nabla_{\Gamma} u_N|^2 = - \int_{\Gamma} \left(\frac{\partial u_N}{\partial \tau}\right)^2 h \cdot \nu$$

and

$$\begin{aligned} \frac{1}{2} \int_{\Gamma} |\nabla(u_D - u_N)|^2 h \cdot \nu &= \frac{1}{2} \int_{\Gamma} (|\nabla u_D|^2 + |\nabla u_N|^2 - \nabla u_D \cdot \nabla u_N) \\ &= \frac{1}{2} \int_{\Gamma} \left( \left(\frac{\partial u_D}{\partial \nu}\right)^2 + \lambda^2 + \left(\frac{\partial u_N}{\partial \tau}\right)^2 - \lambda \frac{\partial u_D}{\partial \nu} \right) \end{aligned}$$

we eventually obtain

$$dJ(\Omega)h = \frac{1}{2} \int_{\Gamma} \left( \lambda^2 - \left(\frac{\partial u_D}{\partial \nu}\right)^2 - \left(\frac{\partial u_N}{\partial \tau}\right)^2 + 2\lambda \kappa u_N \right) h \cdot \nu.$$

Recall  $DJ(\Omega)h = \lim_{t \rightarrow 0} \frac{1}{t}(J(\Omega_t) - J(\Omega))$

where

$$J(\Omega_t) = \frac{1}{2} \int_{\Omega_t} |\nabla(u_{D,t} - u_{N,t})|^2$$

Set  $z_t = u_{D,t} - u_{N,t}$ ,  $z = u_D - u_N$ , then

$$J(\Omega_t) = \frac{1}{2} \int_{\Omega_t} |\nabla z_t|^2 = \frac{1}{2} \int_{\Omega} A_t \nabla z^t \cdot \nabla z^t$$

Hence

$$\begin{aligned} J(\Omega_t) - J(\Omega) &= \frac{1}{2} \int_{\Omega} (A_t \nabla z^t \cdot \nabla z^t - |\nabla z|^2) \\ &= \frac{1}{2} \int_{\Omega} (A_t - I) \nabla z^t \cdot \nabla z^t + \frac{1}{2} \int_{\Omega} (|\nabla z^t|^2 - |\nabla z|^2) \\ &= J_1(t) + J_2(t) \end{aligned}$$

Since  $J_1(0) = 0$

$$\begin{aligned} \dot{J}_1(0) &= \lim_{t \rightarrow 0} \frac{1}{2} \int_{\Omega} \frac{1}{t} (A_t - I) \nabla z^t \cdot \nabla z^t = \frac{1}{2} \int_{\Omega} A \nabla z \cdot \nabla z \\ &= \frac{1}{2} \int_{\Omega} (A \nabla u_D \cdot \nabla u_D + A \nabla u_N \cdot \nabla u_N) - \int_{\Omega} A \nabla u_D \cdot \nabla u_N \end{aligned}$$

where  $A = I \operatorname{div} h - (\nabla h)^T - \nabla h$ .

For  $J_2(t)$  use  $a^2 - b^2 = (a - b)^2 + 2b(a - b)$

$$\begin{aligned} J_2(t) &= \frac{1}{2} \int_{\Omega} (|\nabla z^t|^2 - |\nabla z|^2) \\ &= \frac{1}{2} \int_{\Omega} |\nabla(z^t - z)|^2 + \int_{\Omega} \nabla z \cdot \nabla(z^t - z) \\ &= J_{21}(t) + J_{22}(t) \end{aligned}$$

Then ( $t > 0$ )

$$\begin{aligned}\frac{1}{t}J_{21}(t) &= \frac{1}{2} \int_{\Omega} \frac{1}{t} |\nabla(z^t - z)|^2 \\ &\leq \int_{\Omega} \frac{1}{t} |\nabla(u_D^t - u_D)|^2 + \int_{\Omega} \frac{1}{t} |\nabla(u_N^t - u_N)|^2\end{aligned}$$

Hence

$$\dot{J}_{21}(0) = 0$$

provided

$$\lim_{t \rightarrow 0} \frac{1}{t} \|u_D^t - u_D\|_{H^1}^2 = \lim_{t \rightarrow 0} \frac{1}{t} \|u_N^t - u_N\|_{H^1}^2 = 0,$$

i.e. if states depend Hölder continuously on  $t$ .



Consider

$$\begin{aligned} J_{22}(t) &= \frac{1}{2} \int_{\Omega} \nabla z \cdot \nabla (z^t - z) \\ &= \int_{\Omega} \nabla (u_D - u_N) \cdot \nabla ((u_D^t - u_D) - (u_N^t - u_N)) \\ &= \int_{\Omega} \nabla u_D \cdot \nabla (u_D^t - u_D) - \int_{\Omega} \nabla u_N \cdot \nabla (u_D^t - u_D) \\ &\quad - \int_{\Omega} \nabla (u_D - u_N) \cdot \nabla (u_N^t - u_N). \end{aligned}$$

Since  $u_D^t - u_D \in H_0^1(\Omega)$

$$\begin{aligned} \int_{\Omega} \nabla u_D \cdot \nabla (u_D^t - u_D) &= 0 \\ \int_{\Omega} \nabla u_N \cdot \nabla (u_D^t - u_D) &= \lambda \int_{\Gamma} (u_D^t - u_D) = 0. \end{aligned}$$

Hence

$$J_{22}(t) = \int_{\Omega} \nabla u_N \cdot \nabla(u_D - u_N) - \int_{\Omega} \nabla u_N^t \cdot \nabla(u_D - u_N).$$

Recall  $u_D - u_N \in V$ , therefore

$$\begin{aligned} J_{22}(t) &= \int_{\Omega} \nabla u_N \cdot \nabla(u_D - u_N) - \int_{\Omega} A_t \nabla u_N^t \cdot \nabla(u_D - u_N) \\ &\quad + \int_{\Omega} (A_t - I) \nabla u_N^t \cdot \nabla(u_D - u_N) \\ &= -\lambda \int_{\Gamma} (w_t - 1)(u_D - u_N) + \int_{\Omega} (A_t - I) \nabla u_N^t \cdot \nabla(u_D - u_N) \end{aligned}$$

Hence

$$\dot{J}_{22}(0) = \lambda \int_{\Gamma} u_N \operatorname{div}_{\Gamma} h + \int_{\Omega} A \nabla u_N \cdot \nabla(u_D - u_N).$$



## Collecting terms

$$\begin{aligned} dJ(\Omega)h &= \dot{J}_1(0) + \dot{J}_{21}(0) + \dot{J}_{22}(0) \\ &= \frac{1}{2} \int_{\Omega} (A \nabla u_D \cdot \nabla u_D + A \nabla u_N \cdot \nabla u_N) - \int_{\Omega} A \nabla u_D \cdot \nabla u_N \\ &\quad + \lambda \int_{\Gamma} u_N \operatorname{div}_{\Gamma} h + \int_{\Omega} A \nabla u_N \cdot \nabla (u_D - u_N) \\ &= \frac{1}{2} \int_{\Omega} (A \nabla u_D \cdot \nabla u_D - A \nabla u_N \cdot \nabla u_N) + \lambda \int_{\Gamma} u_N \operatorname{div}_{\Gamma} h \end{aligned}$$

which is identical to the term obtained using material derivatives. As before

$$DJ(\Omega)h = \frac{1}{2} \int_{\Gamma} \left( \lambda^2 - \left( \frac{\partial u_D}{\partial \nu} \right)^2 + 2\lambda \kappa u_N - \left( \frac{\partial u_N}{\partial \nu} \right)^2 \right) h \cdot \nu$$



## Shape optimization approach

### Neumann formulation

$$\min_{\Gamma} J(\Gamma) \equiv \frac{1}{2} \int_{\Gamma} u_N^2 d\sigma$$

subject to:

$$\begin{aligned} -\Delta u_N &= 0 && \text{in } \Omega, \\ u_N &= 1 && \text{on } \Gamma_f \\ \frac{\partial u_N}{\partial \nu} &= \lambda && \text{on } \Gamma \end{aligned}$$

Henceforth:  $u_N \rightsquigarrow u$

$$DJ(\Gamma)h = \lim_{t \rightarrow 0} \frac{1}{t} (J(\Gamma_t) - J(\Gamma))$$

where

$$J(\Gamma_t) = \int_{\Gamma_t} u_t^2 = \int_{\Gamma} \omega_t (u^t)^2.$$

Hence

$$\begin{aligned} J(\Gamma_t) - J(\Gamma) &= \frac{1}{2} \int_{\Gamma} (\omega_t (u^t)^2 - u^2) \\ &= \frac{1}{2} \int_{\Gamma} (\omega_t - 1) (u^t)^2 + \frac{1}{2} \int_{\Gamma} ((u^t)^2 - u^2) \\ &= J_1(t) + J_2(t) \end{aligned}$$

and

$$j_1(0) = \frac{1}{2} \int_{\Gamma} u^2 \operatorname{div}_{\Gamma} h.$$

Use  $a^2 - b^2 = (a - b)^2 + 2b(a - b)$  again in

$$\begin{aligned} J_2(t) &= \frac{1}{2} \int_{\Gamma} ((u^t)^2 - u^2) \\ &= \frac{1}{2} \int_{\Gamma} (u^t - u)^2 + \int_{\Gamma} u(u^t - u) \\ &= J_{21}(t) + J_{22}(t). \end{aligned}$$

By the trace theorem

$$\left| \frac{1}{t} J_{21}(t) \right| = \left| \frac{1}{2} \int_{\Gamma} \frac{1}{t} (u^t - u)^2 \right| \leq \frac{1}{2} |\tau_{\Gamma}| \frac{1}{|t|} \|u^t - u\|_{H^1}^2$$

By Hölder continuity of  $t \rightarrow u^t$

$$\dot{J}_{21}(0) = 0.$$

However

$$J_{22}(t) = \int_{\Gamma} u(u^t - u)$$

would lead to a term involving  $\dot{u}$ . Therefore, introducing the adjoint state  $p$

$$\int_{\Omega} \nabla p \cdot \nabla v = \int_{\Gamma} uv, \quad v \in V$$

i.e.

$$\begin{aligned} -\Delta p &= 0, & \text{in } \Omega \\ p &= 0, & \text{on } \Gamma_f, \\ \frac{\partial p}{\partial \nu} &= u, & \text{on } \Gamma \end{aligned}$$



Green's theorem leads to

$$\begin{aligned} J_{22}(t) &= \int_{\Gamma} u(u^t - u) = \int_{\partial\Omega} \frac{\partial p}{\partial \nu} (u^t - u) \\ &= \int_{\Omega} \nabla(u^t - u) \cdot \nabla p = \int_{\Omega} \nabla u^t \cdot \nabla p - \int_{\Omega} \nabla u \cdot \nabla p \\ &= \int_{\Omega} A_t \nabla u^t \cdot \nabla p - \int_{\Omega} \nabla u \cdot \nabla p - \int_{\Omega} (A_t - I) \nabla u^t \cdot \nabla p \\ &= \lambda \int_{\Gamma} (\omega_t - 1) p - \int_{\Omega} (A_t - I) \nabla u^t \cdot \nabla p. \end{aligned}$$

Therefore

$$\dot{J}_{22}(0) = \lambda \int_{\Gamma} p \operatorname{div}_{\Gamma} h - \int_{\Omega} A \nabla u \cdot \nabla p.$$



Recall

$$\begin{aligned}\int_{\Omega} A \nabla u \cdot \nabla p &= \int_{\Omega} (\Delta u (h \cdot \nabla p) + \Delta p (h \cdot \nabla u)) \\ &\quad - \int_{\Gamma} \left( \frac{\partial u}{\partial \nu} (h \cdot \nabla p) + \frac{\partial p}{\partial \nu} (h \cdot \nabla u) \right) + \int_{\Gamma} \nabla u \cdot \nabla p (h \cdot \nu) \\ &= - \int_{\Gamma} (h \cdot \lambda \nabla p + h \cdot u \nabla u) + \int_{\Gamma} \nabla u \cdot \nabla p h \cdot \nu\end{aligned}$$

Hence

$$\begin{aligned}j_{22}(0) &= \int_{\Gamma} \lambda p \operatorname{div}_{\Gamma} h + \int_{\Gamma} (h \cdot \lambda \nabla p + h \cdot u \nabla u) - \int_{\Gamma} \nabla u \cdot \nabla p h \cdot \nu \\ &= \int_{\Gamma} \lambda p \operatorname{div}_{\Gamma} h + \int_{\Gamma} h \cdot \nabla \left( \lambda p + \frac{1}{2} u^2 \right) - \int_{\Gamma} \nabla u \cdot \nabla p h \cdot \nu\end{aligned}$$



## Collecting terms

$$\begin{aligned} DJ(\Gamma)h &= \dot{J}_1(0) + \dot{J}_2(0) \\ &= \int_{\Gamma} (\operatorname{div}_{\Gamma} h (\frac{1}{2}u^2 + \lambda p) + h \cdot \nabla (\frac{1}{2}u^2 + \lambda p)) - \int_{\Gamma} \nabla u \cdot \nabla p h \cdot \nu \\ &= \int_{\Gamma} (\operatorname{div}_{\Gamma} h (\frac{1}{2}u^2 + \lambda p) + h \cdot \nabla_{\Gamma} (\frac{1}{2}u^2 + \lambda p)) \\ &\quad + \frac{\partial}{\partial \nu} (\frac{1}{2}u^2 + \lambda p) - \int_{\Gamma} \nabla u \cdot \nabla p h \cdot \nu. \end{aligned}$$

## Tangential Green's formula

$$\int_{\Gamma} (\varphi \operatorname{div}_{\Gamma} h + h \cdot \nabla_{\Gamma} \varphi) = \int_{\Gamma} \kappa \varphi h \cdot \nu$$

and

$$\frac{\partial}{\partial \nu} (\frac{1}{2}u^2 + \lambda p) = u \frac{\partial u}{\partial \nu} + \lambda \frac{\partial p}{\partial \nu} = 2\lambda u$$

lead to

$$DJ(\Gamma)h = \int_{\Gamma} (\kappa(\frac{1}{2}u^2 + \lambda p) - \nabla u \cdot \nabla p + 2\lambda u) h \cdot \nu.$$

where

$$\begin{aligned} -\Delta u &= 0, & -\Delta p &= 0, & \text{in } \Omega \\ u &= 1, & p &= 0, & \text{on } \Gamma_f, \\ \frac{\partial u}{\partial \nu} &= \lambda, & \frac{\partial p}{\partial \nu} &= u & \text{on } \Gamma, \end{aligned}$$



$$\min J(u, \Omega) = \int_{\Omega} j_1(u) dx + \int_{\Gamma} j_2(u) d\sigma$$

subject to:

$$E(u, \Omega) = 0.$$

Embed into family of perturbed problems on  $\Omega_t$  defined by

$$T_t = id + th$$

$$\Omega_t = T_t(\Omega), \quad \Gamma_t = T_t(\Gamma)$$

and

$$E(u_t, \Omega_t) = 0,$$

referred to the reference domain by method of mapping

$$\tilde{E}(u^t, t) = 0.$$

Hence  $u_0 = u = u^0$  and

$$E(u_t, \Omega_t) = 0 \Leftrightarrow \tilde{E}(u^t, t) = 0.$$

**Example:**

$$\begin{aligned} E(u_t, \Omega_t) = 0 & \quad \dots - \Delta u_t = f_t & \quad \text{on } \Omega_t \\ \tilde{E}(u^t, t) = 0 & \quad \dots - \operatorname{div}(A_t \nabla u^t) = f^t & \quad \text{on } \Omega \end{aligned}$$

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(H1)  $\tilde{E}: X \times (-\tau, \tau) \rightarrow X^*$  is cont. differentiable

- $\tilde{E}(u, 0) = E(u, \Omega), \quad u \in X$

- $E(u_t, \Omega_t) = 0 \Leftrightarrow \tilde{E}(u^t, t) = 0$

(H2)  $\tilde{E}(u^t, t) = 0$  has unique solution and

$$\lim_{t \rightarrow 0} \frac{|u^t - u^0|_X}{t^{1/2}} = 0.$$

(H3)  $E_u(u, \Omega) \in \mathcal{L}(X, X^*)$  satisfies

$$\langle E(v, \Omega) - E(u, \Omega) - E_u(u, \Omega)(v - u), \psi \rangle_{X^* \times X} = \mathcal{O}(|v - u|_X^2)$$

(H4)  $\tilde{E}$  and  $E$  satisfy

$$\lim_{t \rightarrow 0} \frac{1}{t} \langle \tilde{E}(u^t, t) - \tilde{E}(u, t) - E(u^t, \Omega) + E(u, \Omega), \psi \rangle_{X^* \times X} = 0$$

for  $\psi \in X$  and  $E(u, \Omega) = \tilde{E}(u^t, t) = 0$ .

(H5)  $j_1, j_2 \in C^{1,1}$

# The Shape Derivative

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**Theorem** (IKP,'08) Assume (H1) – (H5), that the adjoint equation

$$\langle E_u(u, \Omega)\psi, p \rangle = (j'_1(u), \psi)_\Omega + (j'_2(u), \psi)_\Gamma$$

has a unique solution  $p$  where  $u$  is given by

$$E(u, \Omega) = \tilde{E}(u, 0) = 0.$$

Then

$$\begin{aligned} dJ(u, \Omega)h &= -\frac{d}{dt} \langle \tilde{E}(u, t), p \rangle_{X \times X^*} \Big|_{t=0} \\ &+ \int_{\Omega} j_1(u) \operatorname{div} h \, dx + \int_{\Gamma} j_2(u) \operatorname{div}_{\Gamma} h \, dx. \end{aligned}$$



## Comments:

- $X \hookrightarrow L^2(\Omega)$
- (H4) amounts to regularity assumptions on coefficients of PDE and  $h$
- (H5) implies

$$\|j_i(v) - j_i(u) - j'_i(u)(v - u)\|_{L^1(\Omega)} \leq c\|v - u\|_X^2$$

- Hölder continuity in (H2) follows from

$$\langle E_u(u, \Omega)\delta u, \psi \rangle = \langle \tilde{E}_u(u, 0)\delta u, \psi \rangle = \langle f, \psi \rangle$$

admits a unique solution  $\delta u \in X$  for all  $f \in X^*$ .

# Outline of proof

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$$\delta_t = \det DF_t.$$

Consider

$$\begin{aligned} & \frac{1}{t}(J(u_t, \Omega_t) - J(u, \Omega)) \\ &= \frac{1}{t} \left( \int_{\Omega_t} j_1(u_t) dx - \int_{\Omega} j_1(u) dx \right) \\ &= \frac{1}{t} \int_{\Omega} (\delta_t j_1(u^t) - j_1(u)) dx \\ &= \frac{1}{t} \int_{\Omega} \delta_t (j_1(u^t) - j_1(u) - j_1'(u)(u^t - u)) dx \\ &+ \int_{\Omega} \frac{1}{t} (\delta_t - 1) j_1'(u)(u^t - u) dx + \int_{\Omega} \frac{1}{t} (\delta_t - 1) j_1(u) dx \\ &+ \frac{1}{t} \int_{\Omega} j_1'(u)(u^t - u) dx. \end{aligned}$$

# Outline of proof

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Use the adjoint equation for the last term

$$\begin{aligned} \int_{\Omega} j_1'(u)(u^t - u) dx &= \langle E_u(u, \Omega)(u^t - u), p \rangle_{X \times X^*} \\ &= - \langle E(u^t, \Omega) - E(u, \Omega) - E_u(u, \Omega)(u^t - u), p \rangle \\ &\quad - \langle \tilde{E}(u^t, t) - \tilde{E}(u, t) - E(u^t, \Omega) + E(u, \Omega), p \rangle \\ &\quad - \langle \tilde{E}(u, t) - \tilde{E}(u, 0), p \rangle \end{aligned}$$

implies

$$\lim_{t \rightarrow 0} \frac{1}{t} \int_{\Omega} j_1'(u)(u^t - u) dx = - \frac{d}{dt} \langle \tilde{E}(u, t), p \rangle_{X \times X^*} |_{t=0}.$$

## Literature:

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joint work with:

K.Kunisch, K. Ito, J. Haslinger, T. Kozubek, F. Bouchon, Sayeh M., R.  
Touzani