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A penalty approach to the LQR optimal control problem for the Boussinesq system

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We consider the infinite time horizon LQR optimal control problem for the linearized Boussinesq system. The goal is to justify the approximation by penalization of the free divergence condition in this context. More precisely, under suitable assumptions, we establish convergence results for optimal controls, optimal solutions and Riccati operators when the penalization parameter goes to zero.

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