

MATH-UA 9263 - Partial Differential Equations
Recitation 7: Conservation laws (part II), shock
waves and rarefaction waves

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Question 1 (Salsa) Solve the Burgers equation $u_t + uu_x = 0$ with initial data

$$g(x) = \begin{cases} 1 & x \leq 0 \\ 1 - x & 0 < x < 1 \\ 0 & x \geq 1 \end{cases}$$

Question 2 We consider the conservation law

$$\begin{cases} u_t + (q(u))_x = 0 \\ u(x, 0) = g(x) \end{cases}$$

with $q(u) = \frac{u(2-u)}{2}$ as well as

$$g(x) = \begin{cases} 0 & x < 1 \\ 1 & x \in (1, 2) \\ 2 & x > 2 \end{cases}$$

Question 3 We consider the conservation law

$$\begin{cases} u_t + (q(u))_x = 0 \\ u(x, 0) = g(x) \end{cases}$$

with $q(u) = \frac{u(2-u)}{2}$ as well as

$$g(x) = \begin{cases} 2 & x < 1 \\ 0 & x \in (1, 2) \\ 1 & x > 2 \end{cases}$$

Question 4 Solve the following equations subject to the initial condition $\rho(x, 0) = f(x)$

i) $u_t + cu_x = e^{-3x}$

ii) $u_t - t^2 u_x = -u$

iii) $u_t + xu_x = t$

Question 5 Solve the following problems

i) $u_t + 3uu_x = 0$, $u(x, 0) = \begin{cases} 1 & x < 0 \\ 2 & 0 < x < 1 \\ 4 & x > 1 \end{cases}$

ii) $u_t + 6uu_x = 0$, for $x > 0$ only, $\begin{cases} u(x, 0) = 5 & x > 0 \\ u(0, t) = 2 & t > 0 \end{cases}$

Question 6 Solve the following problems (including shocks and rarefaction waves). if a non uniform shock occurs, only provide the differential equation

a) $u_t + u^2u_x = 0$, $u(x, 0) = \begin{cases} -1 & x < 0 \\ 2 & x > 0 \end{cases}$

b) $u_t + u^2u_x = 0$, $u(x, 0) = \begin{cases} 2 & x < 0 \\ -1 & x > 0 \end{cases}$

Question 7 (Non uniqueness of shock velocity) The shock velocity $\dot{s}(t) = \frac{q(u_L) - q(u_R)}{u_L - u_R}$ for the equation

$$u_t + (q(u))_x = 0$$

is not unique because mathematically the PDE can be multiplied by any function of u and the resulting shock velocity would be different. As an example, if we consider a shock for $u_R = 4$ and $u_L = 3$ with $q(u) = u^2$, the shock velocity gives $\dot{s} = 7$. if we multiply the PDE by u however, we get the equation $(u^2/2)_t + (2u^3/3)_x = 0$ (which can be understood as a conservation law for u^2). In this case, the shock velocity is given by $\dot{s} = 148/21$. Solve the following problems first assuming that ρ is conserved, then assuming that ρ^2 is conserved

a) $u_t + u^2u_x = 0$, $u(x, 0) = \begin{cases} 4 & x < 0 \\ 3 & x > 0 \end{cases}$

b) $u_t + 4uu_x$, $u(x, 0) = \begin{cases} 3 & x < 1 \\ 2 & x > 1 \end{cases}$

c) $u_t + 3uu_x = 0$ $u(x, 0) = \begin{cases} 4 & x < 0 \\ 2 & 0 < x < 1 \\ 1 & x > 1 \end{cases}$

Question 8 (Salsa) Show that, for every $\alpha > 1$, the function

$$u_\alpha(x, t) = \begin{cases} -1 & 2x \leq -(1 + \alpha)t \\ -\alpha & -(1 + \alpha)t < 2x < 0 \\ \alpha & 0 < 2x < (\alpha + 1)t \\ 1 & (\alpha + 1)t \leq 2x \end{cases}$$

is a weak solution of the problem

$$\begin{cases} u_t + uu_x = 0, & t > 0, x \in \mathbb{R} \\ u(x, 0) = \begin{cases} -1 & x < 0 \\ 1 & x > 0 \end{cases} \end{cases}$$

Question 9 (Salsa) Let $D = \{(x, y) | y > x^2\}$ and $a = a(x, y)$ be a continuous function in \overline{D} .

1) Given $g \in C(\mathbb{R})$, check the solvability of the linear problem

$$\begin{cases} a(x, y)u_x - u_y = -u & (x, y) \in D \\ u(x, x^2) = g(x) & x \in \mathbb{R} \end{cases}$$

2) Examine the cases $a(x, y) = y/2$ and $g(x) = \exp(-\gamma x^2)$ where γ is a real parameter.

Question 10 (Salsa) Solve the Cauchy problem

$$\begin{cases} xu_x - yu_y = u - y & x > 0, y > 0 \\ u(y^2, y) = y & y > 0 \end{cases}$$

May a solution exist in a neighborhood of the origin?

References

- [1] Kenneth S. Miller, *Partial Differential Equations in Engineering Problems*, Dover Publications inc. 2020.
- [2] Walter A. Strauss, *Partial Differential Equations An Introduction*, John Wiley and Sons Ltd, 2008
- [3] Sandro Salsa, *Partial Differential Equations in Action, From Modelling to Theory*, Springer, 2016.
- [4] Lawrence C. Evans, *Partial Differential Equations*, Graduate Studies in Mathematics, Vol. 19, 2010.