

Nonlinear Partial Differential Equations II

Summer term 2017

Problem Sheet 9 (due Wednesday 05.07.2017)

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Problem 1 (Conservation laws: shock, 1+3 points).

Consider

$$\begin{cases} \partial_t u + \partial_x F(u) = 0 & \text{in } \mathbb{R} \times (0, \infty), \\ u = g & \text{on } \mathbb{R} \times \{t = 0\}, \end{cases}$$

with

$$F(u) = u^2 + u, \quad g(x) = \begin{cases} 1 & \text{for } x < 0, \\ -3 & \text{for } x > 0. \end{cases}$$

- (i) Sketch the characteristics.
- (ii) Construct an integral solution in $\mathbb{R} \times (0, \infty)$.

Problem 2 (Blow up in Burgers' equation, 1+3+3 points).

Consider

$$\begin{cases} \partial_t u + u \partial_x u = 0, \\ u(0, x) = g(x). \end{cases} \quad (1)$$

Let $g \in C^\infty(\mathbb{R})$ be such that g' is bounded and has a unique minimizer x_0 with $g'(x_0) < 0$, $g''(x_0) = 0$, $g'''(x_0) > 0$.

- (i) Determine the largest $0 < t^* < \infty$ such that (1) is solved in $(0, t^*) \times \mathbb{R}$ by $u(t, x) = g(X(t, x))$, with $X(t, x)$ smooth function. Note that t^* depends on some X^* .
- (ii) What happens with $\partial_t u$, $\partial_x u$ and the characteristic curves of (1) as $t \rightarrow t^*$?
- (iii) Perform a local analysis (Taylor expansion, term comparison) to argue that

$$u(t^*, x) - g(X^*) \sim -(x - x^*)^{\frac{1}{3}}$$

for x close to x^* , where $x^* = X^* + g(X^*)t^*$. Here $a \sim b$ means $a = Cb$ for some constant $C > 0$, up to higher order terms.

Problem 3 (Unbounded entropy solution to Burgers' equation, 1+2+1 points).

Our goal is to study entropy solutions in $L_{\text{loc}}^{\infty}(\mathbb{R}_+ \times \mathbb{R})$ instead of $L^{\infty}(\mathbb{R}_+ \times \mathbb{R})$.

(i) Show that

$$u(x, t) := \begin{cases} -\frac{2}{3} \left(t + \sqrt{3x + t^2} \right) & \text{if } 4x + t^2 > 0, \\ 0 & \text{if } 4x + t^2 < 0 \end{cases}$$

is an (unbounded) entropy solution to Burgers' equation $\partial_t u + \partial_x \left(\frac{u^2}{2} \right) = 0$.

(ii) Verify the Rankine-Hugoniot condition.

(iii) Sketch the projected characteristics.

Problem 4 (Shock curves, 1+4 points).

Consider

$$\begin{cases} \partial_t u + \partial_x \left(\frac{u^2}{2} \right) = 0 & \text{in } \mathbb{R} \times (0, \infty), \\ u = g & \text{on } \mathbb{R} \times \{t = 0\}, \end{cases}$$

with

$$g(x) = \begin{cases} 1 & \text{for } x < 0, \\ -1 & \text{for } 0 < x < 1, \\ 0 & \text{for } x > 1. \end{cases}$$

(i) Sketch the characteristics diagram.

(ii) Construct an entropy solution and sketch the solution including all shock curves.

Total: 20 points