

Viscosity Method for the 2×2 Quasilinear Hyperbolic Conservation Laws*

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Abstract

By viscosity method, we prove the existence of global smooth solution to the system of 2×2 genuinely nonlinear hyperbolic conservation laws.

Consider the Cauchy problem of the systems of 2×2 conservation laws

$$U_t + F(U)_x = 0, \quad (x, t) \in (-\infty, \infty) \times (0, \infty), \quad (\text{E})$$

$$U(x, 0) = U_0(x), \quad x \in (-\infty, \infty) \quad (\text{I})$$

where $U = (u, v)^T$, $F(U) = (f(u, v), g(u, v))^T$, $U_0(x) = (u_0(x), v_0(x))^T$, f and g are smooth in an open region D_* . (E) is assumed to be hyperbolic, i.e., $\nabla F(U)$ has real and distinct eigenvalues $\lambda < \mu$, and genuinely nonlinear in Lax's sense.

It is well known [1,2] that under the conditions (M), (C) and (V) (see below), the Cauchy problem (E), (I) has a global smooth solution. However, the methods used in [1,2] can not be used to get weak solutions. The intent of this paper¹⁾ is to make a first step to solve (E), (I) by viscosity method. This paper can be regarded as an extension of [4], in which (E) is the system of isentropic gas dynamics equations, and the condition (V) is removed.

Consider the system (E) with viscous terms, namely

$$U_t + F(U)_x = \varepsilon U_{xx}, \quad \varepsilon > 0, \quad (x, t) \in (-\infty, \infty) \times [0, \infty). \quad (\text{E})_{\varepsilon}$$

Introduce Riemann invariants (z, w) . Thus, we can diagonalize (E)_ε into

$$\begin{cases} z_t + \lambda z_x = \varepsilon z_{xx} - \varepsilon \nabla^2 z U_x^2, & (1)_1 \\ w_t + \mu w_x = \varepsilon w_{xx} - \varepsilon \nabla^2 w U_x^2, & (1)_2 \end{cases}$$

where $\nabla w \cdot r_{\lambda} = 0$, $\nabla z \cdot r_{\mu} = 0$; r_{λ} and r_{μ} are the right characteristic vectors of ∇F with respect to the characteristic values λ and μ ; $\nabla f \equiv (f_u, f_v)$ for all smooth

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1) In detail, the intent of this paper has been described in [3].

Dedicated to Professor L. C. Hsu, On the occasion of his 70-th Birthday.

functions f . Since

$$\begin{cases} w_x = w_u u_x + w_v v_x, & (2)_1 \\ z_x = z_u u_x + z_v v_x, & (2)_2 \end{cases}$$

then

$$\begin{cases} u_x = A_1 w_x + A_2 z_x, & (3)_1 \\ v_x = B_1 w_x + B_2 z_x, & (3)_2 \end{cases}$$

where $A_1 = z_v/D$, $A_2 = -w_v/D$, $B_1 = -z_u/D$, $B_2 = w_u/D$, $D = w_u z_v - z_u w_v$. Without loss of generality, suppose the mapping $R: (u, v) \rightarrow (z, w)$ is one to one and smooth on D_* , $D \neq 0$. Substituting (3) into (1), by straight calculation, we have

$$\begin{cases} z_t + \lambda z_x = \varepsilon z_{xx} - \varepsilon(b_1 w_x^2 + b_2 z_x^2 + b_3 w_x z_x), & (4)_1 \\ w_t + \mu w_x = \varepsilon w_{xx} - \varepsilon(a_1 w_x^2 + a_2 z_x^2 + a_3 w_x z_x), & (4)_2 \end{cases}$$

where

$$\begin{aligned} a_1 &= A_1^2 w_{uu} + 2A_1 B_1 w_{uv} + B_1^2 w_{vv}, & a_2 &= A_2^2 w_{uu} + 2A_2 B_2 w_{uv} + B_2^2 w_{vv}, \\ b_1 &= A_1^2 z_{uu} + 2A_1 B_1 z_{uv} + B_1^2 z_{vv}, & b_2 &= A_2^2 z_{uu} + 2A_2 B_2 z_{uv} + B_2^2 z_{vv}, \\ a_3 &= 2A_1 A_2 w_{uu} + 2(A_1 B_2 + A_2 B_1) w_{uv} + 2B_1 B_2 w_{vv}, & b_3 &= 2A_1 A_2 z_{uu} + 2(A_1 B_2 + A_2 B_1) z_{uv} + 2B_1 B_2 z_{vv}. \end{aligned}$$

Let

$$\varphi = e^a w_x, \quad \theta = e^\beta z_x, \quad (5)$$

where $a_x = \mu_x / (\mu - \lambda)$, $\beta_x = \lambda_x / (\lambda - \mu)$. Differentiating both sides of (4)₂ with respect to x , we have

$$\frac{\partial w_x}{\partial t} + \mu \frac{\partial w_x}{\partial x} = \varepsilon \frac{\partial^2 w_x}{\partial x^2} - \mu_w w_x^2 - \mu_z w_x z_x - \varepsilon(a_1 w_x^2 + a_2 z_x^2 + a_3 w_x z_x)_x. \quad (6)$$

By (5)

$$\frac{\partial w_x}{\partial t} = e^{-a} \frac{\partial \varphi}{\partial t} - a_t e^{-a} \varphi, \quad (7)_1$$

$$\frac{\partial w_x}{\partial x} = e^{-a} \frac{\partial \varphi}{\partial x} - a_x e^{-a} \varphi, \quad (7)_2$$

$$\frac{\partial^2 w_x}{\partial x^2} = e^{-a} \frac{\partial^2 \varphi}{\partial x^2} - 2a_x e^{-a} \frac{\partial \varphi}{\partial x} + (a_x^2 - a_{xx}) e^{-a} \varphi \quad (7)_3$$

Substituting (7) into (6), we have

$$\begin{aligned} \frac{\partial \varphi}{\partial x} + \mu \frac{\partial \varphi}{\partial x} &= \varepsilon \frac{\partial^2 \varphi}{\partial x^2} + (a_t + \mu a_x) \varphi - e^a \mu_w w_x^2 - \mu_z z_x \varphi + \varepsilon(a_x^2 - a_{xx}) \varphi \\ &\quad - 2\varepsilon a_x \varphi_x - e^a \varepsilon(a_1 w_x^2 + a_2 z_x^2 + a_3 w_x z_x)_x. \end{aligned} \quad (8)$$

Since

$$\begin{aligned} a_t + \mu a_x &= a_w(w_t + \mu w_x) + a_z(z_t + \mu z_x) \\ &= a_w(w_t + \mu w_x) + a_z(z_t + \lambda z_x) + (\mu - \lambda)a_z z_x \\ &= \varepsilon(a_w w_x + a_z z_{xx}) + \mu_z z_x - \\ &\quad - \varepsilon[a_w(a_1 w_x^2 + a_2 z_x^2 + a_3 w_x z_x) + a_z(b_1 w_x^2 + b_2 z_x^2 + b_3 w_x z_x)]. \end{aligned} \quad (9)$$

Substituting (9) into (8), it is easy to get

$$\begin{aligned} \frac{\partial \varphi}{\partial t} + \mu \frac{\partial \varphi}{\partial x} = & \varepsilon \frac{\partial^2 \varphi}{\partial x^2} - e^a \mu_w w_x^2 - \varepsilon [2a \varphi_x + e^a (a_1 w_x^2 + a_2 z_x^2 + a_3 w_x z_x)_x] \\ & + \varepsilon \varphi [(a_w w_{xx} + a_z z_{xx}) - a_w (a_1 w_x^2 + a_2 z_x^2 + a_3 w_x z_x) \\ & - a_z (b_1 w_x^2 + b_2 z_x^2 + b_3 w_x z_x)] + \varepsilon \varphi (a_x^2 - a_{xx}). \end{aligned}$$

Since

$$a_x = a_w w_x + a_z z_x = e^{-a} a_w \varphi + e^{-\beta} a_z \theta, \quad (11)_1$$

$$a_{xx} = (e^{-a} a_w)_w e^{-a} \varphi^2 + [(e^{-a} a_w)_z e^{-\beta} + (e^{-\beta} a_z)_w e^{-a}] \varphi \theta$$

$$(e^{-\beta} a_z)_z e^{-\beta} \theta^2 + e^{-a} a_w \frac{\partial \varphi}{\partial x} + e^{-\beta} a_z \frac{\partial \theta}{\partial x}, \quad (11)_2$$

$$\beta_x = \beta_w w_x + \beta_z z_x = e^{-a} \beta_w \varphi + e^{-\beta} \beta_z \theta. \quad (11)_3$$

By (5), (7) and (11), we can rewrite (10) into

$$\frac{\partial \varphi}{\partial t} + \mu \frac{\partial \varphi}{\partial x} = \varepsilon \frac{\partial^2 \varphi}{\partial x^2} - e^{-a} a_w \varphi^2 + \varepsilon f_1(\theta, \varphi) + \varepsilon f_2 \varphi_x + \varepsilon f_3 \theta_x, \quad (12)$$

where

$$\begin{aligned} f_1(\theta, \varphi) = & (a_1 a_w - a_{ww} - b_1 a_z - a_{1w} + a_w) e^{-2a} \varphi^3 \\ & + (a_3 \beta_w + 2a_1 a_z - b_3 a_z + 2a_w a_z - a_{1z} - a_{3w} - 2a_{wz}) e^{-a-\beta} \varphi^2 \theta + (2a_2 \beta_z - a_{2z}) e^{a-3\beta} \theta^3 \\ & + (2a_2 \beta_w + a_3 a_z + a_3 \beta_z - a_2 a_w - b_2 a_z + a_z^2 - a_{zz} - a_{2w} - a_{3z}) e^{-2\beta} \varphi \theta^2, \end{aligned}$$

$$f_2(\theta, \varphi) = -2a_1 e^{-a} \varphi - a_3 e^{-\beta} \theta - 2a_w \varphi e^{-a} - 2e^{-\beta} a_z \theta,$$

$$f_3(\theta, \varphi) = -2a_2 e^{a-2\beta} \theta - a_3 e^{-\beta} \varphi.$$

Similarly, we can prove

$$\frac{\partial \theta}{\partial t} + \lambda \frac{\partial \theta}{\partial x} = \varepsilon \frac{\partial^2 \theta}{\partial x^2} - e^{-\beta} \lambda_z \theta^2 + \varepsilon g_1(\theta, \varphi) + \varepsilon g_2(\theta, \varphi) \varphi_x + \varepsilon g_3(\theta, \varphi) \theta_x, \quad (13)$$

where

$$\begin{aligned} g_1(\theta, \varphi) = & (2b_1 a_w - b_{1w}) e^{\beta-3a} \varphi^3 + (b_2 \beta_z - b_{2z} - a_2 \beta_w + \beta_z^2 - \beta_{zz}) e^{-2\beta} \theta^3 \\ & + (2b_1 a_z - b_{1z} - b_{3w} - a_1 \beta_w - b_1 \beta_z + \beta_w^2 - \beta_{ww} + b_3 \beta_w + b_3 a_w) e^{-2a} \varphi^2 \theta \\ & + (2b_2 \beta_w - b_{2w} - b_{3z} + b_3 a_z - a_3 \beta_w + 2\beta_w \beta_z - 2\beta_{wz}) e^{-a-3\beta} \varphi \theta^2, \end{aligned}$$

$$g_2(\theta, \varphi) = -2b_1 \varphi e^{-2a+\beta} - b_3 \theta e^{-a},$$

$$g_3(\theta, \varphi) = -2\beta_w \varphi e^{-a} - 2\beta_z \theta e^{-\beta} - 2b_2 \theta e^{-\beta} - b_3 \varphi e^{-a}.$$

Our main result is the following theorem.

Theorem 1 Consider the Cauchy problem (E), (I), where f and g are smooth functions in an open region D_* . The matrix $\begin{bmatrix} \lambda & 0 \\ 0 & \mu \end{bmatrix}$ has two eigenvalues λ, μ , satisfying $\lambda < \mu$, $\lambda_z > 0$ and $\mu_w > 0$ for all $(u, v) \in D_*$, i.e. (E) is strictly hyperbolic and genuinely nonlinear. If the initial data satisfy the following conditions

$$z_0'(x) \geq 0, w_0'(x) \leq 0, \quad (M)$$

$$z_0(x), w_0(x) \in C^3(-\infty, \infty), \quad (C)$$

$$R^{-1}(D_1) \subset\subset D_* \quad (V)$$

where $D_1 = \{(z, w) \mid z_{0*} \leq z \leq z_0^*, w_{0*} \leq w \leq w_0^*\}$, $z_{0*} = \inf_x z_0(x)$, $z_0^* = \sup_x z_0(x)$, $w_{0*} =$

$\inf_x w_0(x)$, $w_0^* = \sup_x w_0(x)$, then the solutions of (E) $_\varepsilon$, (I) are uniformly bounded with respect to small $\varepsilon > 0$ in the strip $(-\infty, \infty) \times [0, T)$, where $T > 0$ is any given constant. And these solutions uniformly converge to a smooth function as ε tends to zero. The limit function is a smooth solution of (E), (I).

Proof By (V), $\max_{D_1} \mu < \infty$, $\min_{D_1} \lambda > -\infty$, then it is no harm to assume the initial data are constants outside a finite interval $[-X, X]$, where $X > 0$ is any fixed constant (see [4]).

Since $z_0(x)$ and $w_0(x)$ are bounded and smooth, by the conditions (C) and (M) we have $0 \leq z_0'(x) \leq l$, $0 \leq w_0'(x) \leq l$ and $|z_0''(x)|$, $|w_0''(x)| \leq h$, where l and h are fixed constants.

For any small $\xi > 0$, let

$$D_\xi = \{(z, w) \mid z_{0*} - \xi < z < z_0^* + \xi, w_{0*} - \xi < w < w_0^* + \xi\}. \quad (14)$$

Since $R^{-1}(D_1) \subset\subset D_*$, then, for sufficiently small $\xi > 0$, $R^{-1}(D_\xi) \subset\subset D_*$.

We need the following lemma.

Lemma 2 For any given $T > 0$, if $\varepsilon > 0$ is sufficiently small and

$$-\sqrt{\varepsilon c_1(e^t - 1)} < \varphi, \theta < L + \varepsilon(1 - e^{-t}), 0 \leq t < T, \quad (15)$$

(cf (5)), then

$$(z, w) \in D_\xi, 0 \leq t < T, \quad (16)$$

where (z, w) are solutions of (E) $_\varepsilon$, (I); c_1 is positive constant which depends only on D_ξ , F , t , and L , $L = \sup_x \{|\varphi_0(x)|, |\theta_0(x)|\}$.

Proof Let

$$T_1 = \sup\{t \mid (z(\cdot, t), w(\cdot, t)) \in D_\xi\}. \quad (17)$$

Obviously, in order to prove the lemma, it is sufficient to prove $T_1 = T$.

We now prove $T_1 = T$ by contradiction. Suppose $T_1 < T$, then there exists a point (x_1, T_1) satisfying $z(x_1, T_1) = z_0 - \xi$ (or $w(x_1, T_1) = w_0 - \xi$), or $z(x_1, T_1) = z_0^* + \xi$ (or $w(x_1, T_1) = w_0^* + \xi$). We only need to examine these two possible cases.

(I) If $z(x_1, T_1) = z_0 - \xi$ (or $w(x_1, T_1) = w_0 - \xi$), $T_1 < T$. Let $\beta_* = \inf_{D_\xi} \beta$, $\mu^* = \sup_{D_\xi} \mu$, $\lambda_* = \inf_{D_\xi} \lambda$, by (15), we have

$$-e^{-\beta_*} \sqrt{\varepsilon c_1(e^t - 1)} < z_x < L e^{-\beta_*} + \varepsilon e^{-\beta_*} (1 - e^{-t}), 0 \leq t < T_1. \quad (18)$$

Thus

$$\begin{aligned} z(x_1, T_1) &\geq z_0 - e^{-\beta_*} \sqrt{\varepsilon c_1(e^{T_1} - 1)} (2X + T_1(\mu^* - \lambda_*)) \\ &\geq z_0 - e^{-\beta_*} \sqrt{\varepsilon c_1 e^{T_1}} (2X + T_1(\mu^* - \lambda_*)). \end{aligned} \quad (19)$$

Let $0 < \varepsilon < \xi^2 e^{2\beta_*} [c_1 e^T (2X + T(\mu^* - \lambda_*))^2]^{-1}$, by (19) we have

$$z(x_1, T_1) > z_0 - \xi. \quad (20)$$

But we have assumed $z(x_1, T_1) = z_0 - \xi$, then we get a contradiction.

(II) If $z(x_1, T_1) = z_0^* + \xi$ (or $w(x_1, T_1) = w_0^* + \xi$), $T_1 < T$. Since $\lim_{x \rightarrow \infty} (z(x_1, T_1))$,

$w(x_1, T_1) = (z_0(X), w_0(X)) \leq (z_0^*, w_0^*)$, then following the proof in (I), we can introduce a contradiction. ■

According to Lemma 2, it is easy to see that the major step of the proof is to prove (15). To this end, we let

$$T_2 = \sup\{t \mid -\sqrt{\varepsilon c_1(e^t - 1)} < \varphi(\cdot, t), \theta(\cdot, t) < L + \varepsilon(1 - e^{-t})\}, \quad (21)$$

where the constant c_1 will be defined later, which is independent of ε . In order to prove (15), it is sufficient to prove $T_2 = T$ as $0 < \varepsilon < \varepsilon_0$, where ε_0 is a constant which depends only on F, D_ε, L and T .

To do this, we need the following Lemma 3.

Lemma 3 If (15) holds, then

$$|\varphi_x|, |\theta_x| < c_2, \quad 0 \leq t < T, \quad (22)$$

where c_2 will be defined later, which is independent of ε .

We will prove the lemma later.

Case 1 There exists (x_2, T_2) such that $\varphi(x_2, T_2) = L + \varepsilon(1 - e^{-T_2})$ (or $\theta(x_2, T_2) = L + \varepsilon(1 - e^{-T_2})$), $T_2 < T$. It implies $\frac{\partial \varphi}{\partial x} \Big|_{(x_2, T_2)} = 0$, $\frac{\partial^2 \varphi}{\partial x^2} \Big|_{(x_2, T_2)} \leq 0$. By (12), we have

$$\begin{aligned} \frac{\partial \varphi}{\partial t} \Big|_{(x_2, T_2)} &\leq -(e^{-a} \mu_w) \Big|_{(x_2, T_2)} \varphi^2 + \varepsilon n(1 + 2c_2) \\ &\leq -m(L + \varepsilon(1 - e^{-T_2}))^2 + \varepsilon n(1 + 2c_2) < 0 \end{aligned} \quad (23)$$

as $0 < \varepsilon < mL^2(1 + 2c_2)^{-1}n^{-1}$, where $m = \inf_{D_i} \{e^{-a} \mu_w, e^{-\beta} \mu_z\} > 0$, $n = \sup_{D_i} \{|g_i|, |f_i|, i = 1, 2, 3\}$. Obviously, m and n are constants which are independent of ε and T_2 . On the other hand, by the definition of T_2 ,

$$\begin{aligned} \frac{\partial \varphi}{\partial t} \Big|_{(x_2, T_2)} &= \lim_{t \rightarrow T_2-0} \frac{\varphi(x_2, T_2) - \varphi(x_2, t)}{T_2 - t} \\ &\geq \lim_{t \rightarrow T_2-0} \frac{[L + \varepsilon(1 - e^{-T_2})] - [L + \varepsilon(1 - e^{-t})]}{T_2 - t} = \varepsilon e^{-T_2} > 0. \end{aligned} \quad (24)$$

(24) contradicts (23), thus there is no $T_2 < T$ such that $\varphi(x_2, T_2) = L + \varepsilon(1 - e^{-T_2})$. Similarly, there is no $T_2 < T$ such that $\theta(x_2, T_2) = L + \varepsilon(1 - e^{-T_2})$.

Case 2 There exists (x_2, T_2) such that $\varphi(x_2, T_2) = -\sqrt{\varepsilon c_1(e^{T_2} - 1)}$ (or $\theta(x_2, T_2) = -\sqrt{\varepsilon c_1(e^{T_2} - 1)}$). It implies that $\frac{\partial \varphi}{\partial x} \Big|_{(x_2, T_2)} = 0$, $\frac{\partial^2 \varphi}{\partial x^2} \Big|_{(x_2, T_2)} \geq 0$. Thus by (12), we have

$$\frac{\partial \varphi}{\partial x} \Big|_{(x_2, T_2)} \geq -M(-\sqrt{\varepsilon c_1(e^{T_2} - 1)})^2 - \varepsilon n(1 + 2c_2) = -\varepsilon c_1 M e^{T_2} + \varepsilon [M c_1 - \varepsilon n(1 + 2c_2)], \quad (25)$$

where $M = \sup_{D_i} \{e^{-a} \mu_w, e^{-\beta} \mu_z\}$. Let $c_1 > M^{-1}n(1 + 2c_2)$, by (25), we have

$$\frac{\partial \varphi}{\partial t} \Big|_{(x_2, T_2)} \geq -\varepsilon c_1 M e^{T_2}. \quad (26)$$

On the other hand, by the definition of T_2 ,

$$\begin{aligned} \left. \frac{\partial \varphi}{\partial t} \right|_{(x_2, T_2)} &= \lim_{t \rightarrow T_2-0} \frac{\varphi(x_2, T_2) - \varphi(x_2, t)}{T_2 - t} \\ &\leq \lim_{t \rightarrow T_2-0} \frac{-\sqrt{\varepsilon c_1(e^{T_2} - 1)} + \sqrt{\varepsilon c_2(e^t - 1)}}{T_2 - t} \\ &= -\frac{1}{2} \varepsilon^{\frac{1}{2}} c_1^{\frac{1}{2}} e^{T_2} (e^{T_2} - 1)^{-\frac{1}{2}}. \end{aligned} \quad (27)$$

When $0 < \varepsilon < [4M^2 c_1 (e^T - 1)]^{-1}$, by (27) we have

$$\left. \frac{\partial \varphi}{\partial t} \right|_{(x_2, T_2)} < -\varepsilon c_1 M e^{T_2}. \quad (28)$$

(28) contradicts (26), thus there is no (x_2, T_2) , $T_2 < T$, such that $\varphi(x_2, T_2) = -\sqrt{\varepsilon c_1(e^{T_2} - 1)}$. Similarly, there is no (x_2, T_2) , $T_2 < T$, such that $\theta(x_2, T_2) = -\sqrt{\varepsilon c_1(e^{T_2} - 1)}$.

The contradictions imply $T_2 = T$.

Finally, we only need to prove Lemma 3.

Proof of Lemma 3 Differentiating (12), (13) with respect to x , by straight calculation, we have

$$\frac{\partial \varphi_x}{\partial t} + \mu \frac{\partial \varphi_x}{\partial x} = \varepsilon \frac{\partial^2 \varphi_x}{\partial x^2} + f_4 + f_5 \varphi_x + \varepsilon f_6 + \varepsilon \frac{\partial}{\partial x} (f_2 \varphi_x) + \varepsilon \frac{\partial}{\partial x} (f_3 \theta_x), \quad (29)$$

$$\frac{\partial \theta_x}{\partial t} + \lambda \frac{\partial \theta_x}{\partial x} = \varepsilon \frac{\partial^2 \theta_x}{\partial x^2} + g_4 + g_5 \theta_x + \varepsilon g_6 + \varepsilon \frac{\partial}{\partial x} (g_2 \varphi_x) + \varepsilon \frac{\partial}{\partial x} (g_3 \theta_x), \quad (30)$$

where

$$\begin{aligned} f_4 &= -(e^{-a} \mu_w)_w e^{-a} \varphi^3 - (e^{-a} \mu_w)_z e^{-\beta} \varphi^2 \theta, & f_5 &= -3e^{-a} \mu_w \varphi - \mu_z e^{-\beta} \theta, \\ f_6 &= f_{1w} e^{-a} \varphi + f_{1z} e^{-\beta} \theta, & g_4 &= -(e^{-\beta} \lambda_z)_w e^{-a} \varphi \theta^2 - (e^{-\beta} \lambda_z)_z e^{-\beta} \theta^3, \\ g_5 &= -3e^{-\beta} \lambda_z \theta - \lambda_w e^{-a} \varphi, & g_6 &= g_{1w} e^{-a} \varphi + g_{1z} e^{-\beta} \theta. \end{aligned}$$

Let $M(t) = \sup_{\pi_t} \{|\varphi_x|, |\theta_x|\}$, where $\pi_t = \{(x, \tau) | x \in \mathbb{R}, 0 \leq \tau < t\}$,

$N = \sup_{D_t} \{|f_{i+3}|, |g_{i+3}|, i=1, 2, 3\}$. Obviously, N is a constant which depends only on D_t , F , L and T .

When $0 < \varepsilon < \min\{L, 4L^2 c_1^{-1} (e^T - 1)^{-1}\}$, by (15) we have $|\varphi|, |\theta| < 2L$. We now prove (22) by contradiction. Let

$$T_3 = \sup\{t | M(t) < c_2\}. \quad (31)$$

Suppose $T_3 < T$, and we divide the strip $(-\infty, \infty) \times [0, T_3]$ into small strips $(-\infty, \infty) \times [t_i, t_{i+1})$, $t_i = i\varepsilon$, $i=0, 1, 2, \dots, [T_3 \varepsilon^{-1}] - 1$, here, it is no harm to assume $T_3 \varepsilon^{-1}$ is an integer. For any given point (x_0, t_0) , $t_i \leq t_0 \leq t_{i+1}$, we rewrite (29) into

$$\begin{aligned} \frac{\partial \varphi_x}{\partial t} + \mu(x_0, t_0) \frac{\partial \varphi_x}{\partial x} &= \varepsilon \frac{\partial^2 \varphi_x}{\partial x^2} + f_4 + f_5 \varphi_x + \varepsilon f_6 + \varepsilon \frac{\partial}{\partial x} (f_2 \varphi) \\ &\quad + \varepsilon \frac{\partial}{\partial x} (f_3 \theta_x) + (\mu(x_0, t_0) - \mu(x, t)) \frac{\partial \varphi_x}{\partial x}. \end{aligned} \quad (32)$$

Define a coordinate transformation $t = \tau$, $x = y + \mu(x_0, t_0)(t - t_0)$. Let $\tilde{w}(y, \tau) =$

$w(x(y, t), t)$, then

$$\frac{\partial w(y, t)}{\partial t} = \frac{\partial w(x, t)}{\partial t} + \mu(x_0, t_0) \frac{\partial w(x, t)}{\partial x}, \quad \frac{\partial w(y, t)}{\partial y} = \frac{\partial w(x, t)}{\partial x},$$

where w is any smooth function. By (32), we have

$$\begin{aligned} \frac{\partial \varphi_y}{\partial t} = & \varepsilon \frac{\partial^2 \varphi_y}{\partial y^2} + f_4 + f_5 \varphi_y + \varepsilon f_6 + \varepsilon \frac{\partial}{\partial y} (\tilde{f}_2 \tilde{\varphi}_y) \\ & + \varepsilon \frac{\partial}{\partial y} (f_3 \theta_y) + (\mu(y_0, t_0) - \mu(y, t)) \frac{\partial \tilde{\varphi}_y}{\partial y}, \end{aligned} \quad (33)$$

where $\tilde{\varphi}(y, t) = \varphi(x(y, t), t)$, $\tilde{f}_i(y, t) = f_i(x(y, t), t)$, $i = 2, 3, 4, 5, 6$, $\tilde{\theta}(y, t) = \theta(x(y, t), t)$, $\tilde{\mu}(y, t) = \mu(x(y, t), t)$, $\tilde{\mu}(y_0, t_0) = \mu(x_0, t_0)$. Hereafter, we omit “ \sim ” for simplicity in printing.

If we let $\varphi_y(y, t_i)$ be the initial data, then by the equation (33), we have

$$\begin{aligned} \varphi_y(y_0, t_0) = & \int_{-\infty}^{\infty} \frac{\varphi_y(\xi, t_i)}{2\sqrt{\varepsilon\pi}(t_0 - t_i)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - t_i)}\right\} d\xi \\ & + \frac{1}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{f_4}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \\ & + \frac{1}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{f_5 \varphi_\xi}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \\ & + \frac{\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{f_6}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \\ & + \frac{\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{\partial/\partial \xi (f_2 \varphi_\xi)}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \\ & + \frac{\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{\partial/\partial \xi (f_3 \theta_\xi)}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \\ & + \frac{1}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{(\mu(y_0, t_0) - \mu)\varphi_{\xi\xi}}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \end{aligned}$$

Thus

$$|\varphi_y(y_0, t_0)| \leq M(t_i) + N(t_0 - t_i) + N \int_{t_i}^{t_0} M(\tau) d\tau + \varepsilon N(t_0 - t_i) + I, \quad (34)$$

where

$$\begin{aligned} I = & \frac{\varepsilon}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{\partial/\partial \xi (f_2 \varphi_\xi)}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \right| \\ & + \frac{\varepsilon}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{\partial/\partial \xi (f_3 \theta_\xi)}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \right| \\ & + \frac{1}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{(\mu - \mu_0(y_0, t_0))\varphi_{\xi\xi}}{2\sqrt{\varepsilon}(t_0 - \tau)} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \right|. \\ I \leq & \frac{\varepsilon}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{2f_2 \varphi_\xi (y_0 - \xi)}{(2\sqrt{\varepsilon}(t_0 - \tau))^3} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \right| \\ & + \frac{\varepsilon}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{2f_3 \theta_\xi (y_0 - \xi)}{(2\sqrt{\varepsilon}(t_0 - \tau))^3} \exp\left\{-\frac{(y_0 - \xi)^2}{4\varepsilon(t_0 - \tau)}\right\} d\xi d\tau \right| \end{aligned}$$

$$\begin{aligned}
& + \frac{1}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{\mu_\xi \varphi_\xi}{2\sqrt{\varepsilon(t_0-\tau)}} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau \right| \\
& + \frac{1}{\sqrt{\pi}} \left| \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{2(\mu-\mu(y_0, t_0))\varphi_\xi(y_0-\xi)}{(\sqrt{\varepsilon(t_0-\tau)})^3} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau \right| \\
\leq & \frac{2n\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{M(\tau)|y_0-\xi|}{(2\sqrt{\varepsilon(t_0-\tau)})} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau \\
& + \frac{2n\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{M(\tau)|y_0-\xi|}{(2\sqrt{\varepsilon(t_0-\tau)})^3} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau \\
& + \frac{\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{|\mu_\xi| M(\tau)}{(2\sqrt{\varepsilon(t_0-\tau)})} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau \\
& + \frac{2}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{|\mu_\xi| M(\tau)(y_0-\xi)^2}{(2\sqrt{\varepsilon(t_0-\tau)})^3} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau \\
& + \frac{2}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{|\mu_t| M(\tau)(t_0-\tau)(y_0-\xi)}{(2\sqrt{\varepsilon(t_0-\tau)})^3} \exp\left\{-\frac{(y_0-\xi)^2}{4\varepsilon(t_0-\tau)}\right\} d\xi d\tau.
\end{aligned} \tag{35}$$

Since

$$\mu_y = \mu_w e^{-a\varphi} + \mu_z e^{-\beta\theta},$$

$$\mu_t = \mu_w w_t + \mu_z z_t = \mu_w (\varepsilon w_{xx} - \varepsilon \nabla^2 w U_x^2 - \mu w_x) + \mu_z (\varepsilon z_{xx} - \varepsilon \nabla^2 z U_x^2 - \lambda z_x),$$

then without loss of generality, we can suppose that $|\mu_y| \leq N$ and $|\mu_t| \leq N$, $0 \leq t < T_3$, hold for the same constant N defined above. Let

$$r = \frac{y_0 - \xi}{2\sqrt{\varepsilon(t_0 - \tau)}}$$

then by (35) we have

$$\begin{aligned}
I & \leq \frac{2n\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{|r| M(\tau)}{2\sqrt{\varepsilon(t_0-\tau)}} e^{-r^2} dy d\tau + \frac{2n\varepsilon}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{|r| M(\tau)}{2\sqrt{\varepsilon(t_0-\tau)}} e^{-r^2} dy d\tau + N\varepsilon \int_{t_i}^{t_0} M(\tau) d\tau \\
& + \frac{2N}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} M(\tau) r^2 e^{-r^2} dr d\tau + \frac{2N}{\sqrt{\pi}} \int_{t_i}^{t_0} \int_{-\infty}^{\infty} \frac{\sqrt{t_0-\tau} M(\tau) |r|}{2\sqrt{\varepsilon}} e^{-r^2} dr d\tau \\
& \leq \frac{n\varepsilon}{\sqrt{\pi}} \frac{2(t_0-\tau)^{1/2}}{2\sqrt{\varepsilon}} M(t_0) + \frac{n\varepsilon}{\sqrt{\pi}} \frac{2(t_0-\tau)^{1/2}}{\sqrt{\pi}} M(t_0) + N\varepsilon \int_{t_i}^{t_0} M(\tau) d\tau \\
& + N \int_{t_i}^{t_0} M(\tau) d\tau + \frac{N}{\sqrt{\pi\varepsilon}} \frac{2}{3} (t_0-\tau)^{3/2} M(t_0) \\
& \leq \frac{4n}{\sqrt{\pi}} \varepsilon M(t_0) + N(1+\varepsilon) \int_{t_i}^{t_0} M(\tau) d\tau + \frac{2N\varepsilon}{3\sqrt{\pi}} M(t_0) \\
& < (2n+N)\varepsilon M(t_0) + 2N \int_{t_i}^{t_0} M(\tau) d\tau,
\end{aligned} \tag{36}$$

(36) holds for $0 < \varepsilon < 1$. Substituting (36) into (34), we have

$$|\varphi_y(y_0, t_0)| \leq M(t_i) + N(1+\varepsilon)(t_0-t_i) + 3N \int_{t_i}^{t_0} M(\tau) d\tau + (2n+N)\varepsilon M(t_0). \tag{37}$$

Let $d_1 = N(1+\varepsilon)$, $d_2 = 3N$, $d_3 = 2n+N$, then

$$|\varphi_y(y_0, t_0)| \leq M(t_i) + d_1(t_0 - t_i) + d_2 \int_{t_i}^{t_0} M(\tau) d\tau + d_3 \varepsilon M(t_0). \quad (38)$$

Similarly, we can prove

$$|\theta_y(y_0, t_0)| \leq M(t_i) + d_1(t_0 - t_i) + d_2 \int_{t_i}^{t_0} M(\tau) d\tau + d_3 \varepsilon M(t_0). \quad (39)$$

Since (y_0, t_0) is arbitrary, then for any $t \in (t_i, t_{i+1}]$, we have

$$M(t) \leq M(t_i) + d_1(t - t_i) + d_2 \int_{t_i}^t M(\tau) d\tau + d_3 \varepsilon M(t). \quad (40)$$

That is

$$(1 - d_3 \varepsilon) M(t) - d_2 \int_{t_i}^t M(\tau) d\tau \leq M(t_i) + d_1(t - t_i),$$

or

$$\left(\exp\left\{ -\frac{d_2}{1 - d_3 \varepsilon} t \right\} \int_{t_i}^t M(\tau) d\tau \right)_{t_i} \leq \frac{M(t_i) + d_1(t - t_i)}{1 - d_3 \varepsilon} \exp\left\{ -\frac{d_2}{1 - d_3 \varepsilon} t \right\}. \quad (41)$$

Integrating both sides of (41) from t_i to t_{i+1} , by straight calculation, we have

$$M(t_{i+1}) + \frac{d_1}{d_2} \leq \frac{1}{1 - d_3 \varepsilon} \exp\left\{ \frac{d_2}{1 - d_3 \varepsilon} (t_{i+1} - t_i) \right\} \left(M(t_i) + \frac{d_1}{d_2} \right). \quad (42)$$

By (42) and the above proof, we have

$$M(T_3) + \frac{d_1}{d_2} \leq (1 - d_3 \varepsilon)^{-T_3 \varepsilon^{-1} + 1} \left(M(0) + \frac{d_1}{d_2} \right) \exp\left\{ \frac{d_2}{1 - d_3 \varepsilon} T_3 \right\}.$$

Since $\lim_{\varepsilon \rightarrow 0} d_1 = N$, $\lim_{\varepsilon \rightarrow 0} d_2 = 3N$, $\lim_{\varepsilon \rightarrow 0} d_3 = 2n + N$, $\lim_{\varepsilon \rightarrow 0} (1 - d_3 \varepsilon)^{-T_3 \varepsilon^{-1} + 1} = \exp\{ (2n + N) T_3 \}$, then there exists $\varepsilon_0 > 0$ which depends only on D_2 , F , L and T , such that if $0 < \varepsilon < \varepsilon_0$, then

$$M(T_3) < \left(L + \frac{N}{3N} \right) \exp\{ 2(n + 2N) T_3 \} < (L + 1) \exp\{ 2(n + 2N) T_3 \} \leq c_2, \quad (43)$$

where $c_2 = (L + 1) \exp\{ 2(n + 2N) T \}$. (43) contradicts $T_3 < T$. Thus, (22) holds for $0 \leq t < T$. ■

The remainder of the proof is standard and we omit it. ■

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2×2拟线性双曲型守恒律组的粘性消失法

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考虑 2×2 严格双曲型守恒律组(E), 它是在Lax意义下真正非线性的, 带有初始条件(I). 众所周知, 在条件(M), (C), (V)下, 初值问题(E)、(I)存在整体光滑解, (参看文[1,2]). 然而在文[1,2]中所采用的方法本质地用来求广义解. 本文是用粘性消失法证明文[1]的结果. 我们把这个结果看作用粘性消失法求(E)、(I)的广义解的第一步. 本文也可以看作文[4]的某种推广. 在文[4]中, (E)是在Lagrange坐标下均熵气体动力学方程组, 但无需条件(V). 也是用粘性消失法求得光滑解.