

Quasilinear conservation laws with discontinuous flux as singular limit of semilinear parabolic equations ¹

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¹Joint works with Alberto Bressan and Wen Shen, Penn State University

- 1 Introduction
- 2 Backward Euler Approximations for Solutions to Parabolic Equations
- 3 The Parabolic to Hyperbolic Limit

Conservation Laws with Discontinuous Flux

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 - the map $x \mapsto f(x, \omega)$ is in $L^\infty(\mathbb{R}, \mathbb{R})$ for any $\omega \in \mathbb{R}$ (for parabolic approximations);
 - $f(x, \omega) = \begin{cases} f^L(\omega) & \text{for } x \leq 0, \\ f^R(\omega) & \text{for } x > 0, \end{cases}$ (singular parabolic to hyperbolic limit)

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- It models physical systems where there are conserved quantities in **rough** non homogeneous media:
 - elasticity theory (Keyfitz and Kranzer 1980),
 - water flooding oil recovery (Temple and Isaacson 1982; Risebro and collaborators from 1987),
 - traffic flow with discontinuities in road conditions.

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We find u^ε using a classical theorems in non-linear functional analysis.

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- $A: \mathcal{D}(A) \subset X \rightarrow X$: a possibly **nonlinear** map (and possibly multivalued).

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$$\|(u_1 + \lambda Au_1) - (u_2 + \lambda Au_2)\| \geq \|u_1 - u_2\|,$$

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- For **accretive** operators, Backward Euler is the right choice

Backward Euler Approximations

Backward Euler (Resolvent) operator: $J_\lambda = (I + \lambda A)^{-1}$

Given $\lambda > 0$, we say that $u = J_\lambda w$ if and only if

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- $\left[\left(I + \frac{t}{n} A \right)^{-1} \right]^n \bar{u} = \left[J_{\frac{t}{n}} \right]^n \bar{u}$

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- For every initial datum $\bar{u} \in \overline{\mathcal{D}(A)}$ and every $t \geq 0$ the limit

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- The family of operators $\{S_t; t \geq 0\}$ is a continuous semigroup of **contractions** on the set $\overline{\mathcal{D}(A)}$.

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The Resolvent Equation for the Parabolic Approximations

Theorem (G. G. & W. Shen, SIMA 2019, $\varepsilon > 0$ fixed)

For any $w \in L^1(\mathbb{R}, \mathbb{R})$, $\lambda, \varepsilon > 0$, there exists a unique solution

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- $\overline{\mathcal{D}(A^\varepsilon)} = L^1(\mathbb{R}, \mathbb{R})$ density of the domain.

Crandall–Liggett Theorem \implies

Theorem (G. G. & W. Shen, SIMA 2019)

The operator A^ε generates a non linear continuous semigroup $S_t^\varepsilon : L^1(\mathbb{R}, \mathbb{R}) \rightarrow L^1(\mathbb{R}, \mathbb{R})$ of contractions. The trajectory of the semigroup $u(t, x) = [S_t^\varepsilon \bar{u}](x)$ is a mild solution to the Cauchy problem

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- The limit as $\varepsilon \rightarrow 0$ can be studied in the simpler (ODE) resolvent equation:

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- then

$$\lim_{\varepsilon \rightarrow 0} S_t^\varepsilon u = S_t u \quad \forall t \geq 0,$$

and the limit is **uniform** for t in bounded intervals.

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The vanishing viscosity limit for the resolvent equation

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$D \doteq \{w \in L^1(\mathbb{R}, \mathbb{R}) : 0 \leq w \leq 1\}, \quad \text{so that}$
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- J_λ is the resolvent of an accretive map A :

$$\mathcal{D}(A) = \bigcup_{\lambda > 0} J_\lambda(D) \quad \text{and} \quad Au = [f(x, u)]_x \in L^1(\mathbb{R}, \mathbb{R}).$$

Brézis & Pazy \implies The Limit Semigroup

Theorem (G. G. & W. Shen, SIMA 2019)

The map A previously defined generates a unique continuous semigroup of contractions $S_t : D \rightarrow D$ whose trajectories are distributional solutions to

$$u_t + [f(x, u)]_x = 0.$$

Moreover, let $S_t^\varepsilon : D \rightarrow D$ be the semigroup generated by A^ε whose trajectories are solutions to

$$u_t + [f(x, u) - \varepsilon u_x]_x = 0,$$

then the following limit holds for all $\bar{u} \in D$ uniformly on bounded t intervals.

$$S_t \bar{u} = \lim_{\varepsilon \rightarrow 0} S_t^\varepsilon \bar{u},$$

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then u^ε converges *weakly* to a *unique* limit u which is a weak solution to the limit conservation law with discontinuous flux

$$u_t + [f(v(x), u)]_x = 0$$

References

- G. G. and Wen Shen. “Vanishing Viscosity and Backward Euler Approximations for Conservation Laws with Discontinuous Flux”. *SIAM J. Math. Anal.* **51** (2019), no. 4, 3112–3144.
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Thank you for the attention!