

SECTION-7
The Global Solution
of the
Riemann Problem
for the
p-system

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Math-280: A Mathematical
Introduction
to

Blake Temple, UC-Davis

⊠ Riemann Problem for p-system: (Ch 17 Smoller) ^①

- Lagrangian system for compressible Euler:

$$\begin{aligned} V_t - u_x &= 0 & v = \frac{1}{\rho} &= \text{spec vol} \\ u_t + P_x &= 0 & u &= \text{velocity} \\ \begin{cases} E_t + (Pu)_x = 0 \\ S_t = 0 \end{cases} & & P = P(v, s) &= \text{pressure} \\ & & E = \frac{1}{2} u^2 + e &= \text{spec} \end{aligned} \quad (L)$$

- The p-system: assume $P = P(v)$ with

$$P' < 0, P'' > 0 \quad (P)$$

- Recall: polytropic eqn of state:

$$P = C_v (\gamma - 1) \frac{1}{V^\gamma} \exp\left(\frac{S}{C_v}\right) \quad (1)$$

$$P_V = RT \quad (2)$$

Isothermal $\Rightarrow P = \frac{K}{V} \quad P(V) = \frac{K}{V}$

Iisentropic $\Rightarrow P = C_v (\gamma - 1) \exp\left(\frac{S_0}{C_v}\right) \frac{1}{V^\gamma}$

$$P(V) = k \frac{1}{V^\gamma} \quad \gamma > 1$$

- ^②
- Note: $S_t = 0$ for smooth solutions $\Rightarrow s = \text{const.}$ is no approx for smooth soln's

Moreover: recall 1,3-eigenfamilies

$$\lambda_{1,3} = \pm \sqrt{-P_V}, \quad R_{1,3} = \begin{bmatrix} 1 \\ \pm \sqrt{-P_V} \\ 0 \end{bmatrix}$$

thus integral curves $R_{1,3}$ have $s = \text{const.}$
 Since shock-curves have 2nd order contact at $(U_L, s = 0) \in \mathcal{E}^2$ along shock-curves, so $s = \text{const}$ is a good approx for small amplitude soln's or soln's with weak shocks \Rightarrow

isentropic is a reasonable assumption.

⊗ Riemann Problem for p-system: ③

$$p\text{-system } \begin{cases} v_t - u_x = 0 \\ (p) \quad u_t + p(v)_x = 0 \end{cases} \quad \begin{array}{l} p' < 0 \quad p'' > 0 \\ \text{isentropic: } p = \frac{1}{v^\gamma} \quad 1 < \gamma \leq \frac{5}{3} \\ \text{isothermal: } p = \frac{1}{v} \end{array}$$

• Eigenvalues:

$$f \begin{pmatrix} v \\ u \end{pmatrix} = \begin{bmatrix} -u \\ p(v) \end{bmatrix} \quad A = df = \begin{bmatrix} \nabla f_1 \\ \nabla f_2 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ p' & 0 \end{bmatrix}$$

$$|A - \lambda I| = \begin{vmatrix} -\lambda & -1 \\ p' & -\lambda \end{vmatrix} = \lambda^2 + p' = 0$$

$$\lambda_{\pm} = \pm \sqrt{-p'(v)} = \text{"sound speed"}$$

$$\lambda_1 \equiv \lambda_-, \quad \lambda_2 \equiv \lambda_+$$

• Set $\bar{U} = \begin{pmatrix} v \\ u \end{pmatrix}$, $f(\bar{U}) = \begin{pmatrix} -u \\ p(v) \end{pmatrix}$ so p-system

$$\text{is } \bar{U}_t + f(\bar{U})_x = 0$$

• Eigenvectors: $R_1 = (1, a)$ satisfies ④

$$[A - \lambda_1 I] R_1 = 0 \Leftrightarrow \begin{bmatrix} \sqrt{-p'} & -1 \\ p' & \sqrt{-p'} \end{bmatrix} \begin{bmatrix} 1 \\ a \end{bmatrix} = 0$$

$$\sqrt{-p'} - a = 0 \Rightarrow a = \sqrt{-p'}$$

$$R_1 = \begin{bmatrix} 1 \\ \sqrt{-p'} \end{bmatrix}, \quad R_2 = \begin{bmatrix} 1 \\ -\sqrt{-p'} \end{bmatrix}$$

(as we got taking $s = \text{const}$ in (L))

• Integral curves R_1 satisfy

$$\frac{du}{dv} = \sqrt{-p'(v)}$$

$$\Rightarrow u = \int \sqrt{-p'(v)} dv + \text{const}$$

$R_1 \in$ integral curves of R_1 satisfy

$$u = \int \sqrt{-p'(v)} dv + \text{const}$$

⑤

$\mathcal{R}_2 \equiv$ integral curves of R_2 satisfy

$$u = - \int \sqrt{-P'(v)} dv + \text{const}$$

Conclude: The integral curves through a state (v_L, u_L) satisfy

$$\mathcal{R}_1(u_L) : u = \int_{v_L}^v \sqrt{-P'(v)} dv + u_L = \phi_1(v)$$

$$\mathcal{R}_2(u_L) : u = - \int_{v_L}^v \sqrt{-P''(v)} dv + u_L = \phi_2(v)$$

gives param.
of 1,2-rarefaction
curves wrt v

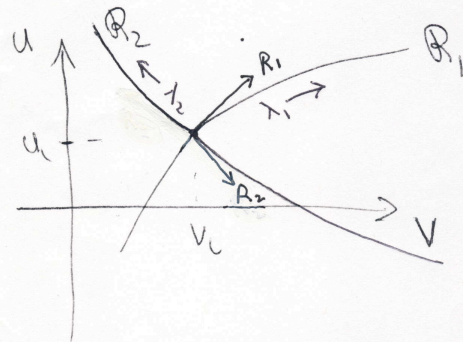
⑥

$$\mathcal{R}_1(u_L) : \frac{du}{dv} = \sqrt{-P'(v)} > 0$$

$$\frac{d^2u}{dv^2} = \frac{-P''(v)}{2\sqrt{-P'(v)}} < 0$$

$$\mathcal{R}_2(u_L) : \frac{du}{dv} = -\sqrt{-P''(v)} < 0$$

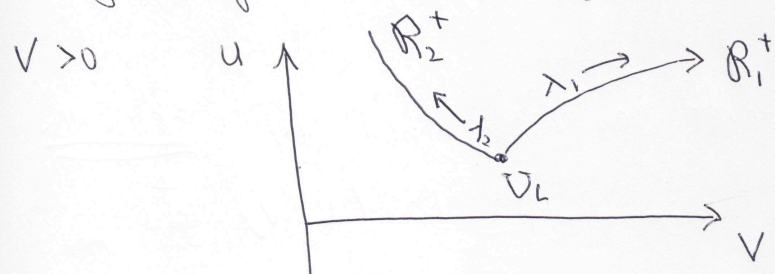
$$\frac{d^2u}{dv^2} = \frac{+P''}{2\sqrt{-P'}} > 0$$



- Note: $\frac{d\lambda_1}{dv} = -\frac{d\sqrt{-P'}}{dv} = \frac{P''}{2\sqrt{-P'}} > 0$, $\frac{d\lambda_2}{dv} < 0$

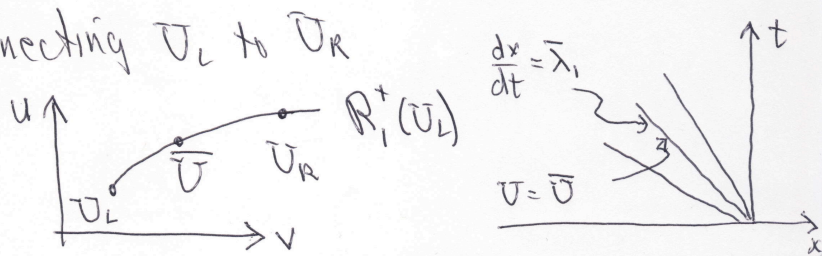
\therefore if $R_i = (1, b_i)$, $\nabla \lambda_i \cdot R_i = \frac{d\lambda_i}{dv} > 0$ $i=1$
 < 0 $i=2$

Conclude: The p-system is strictly hyperbolic ⑦
 & genuinely nonlinear in physical domain



Defn: For each $\bar{U}_L = (v_L, u_L)$, the \bar{z} -rarefaction curve \mathcal{R}_i^+ is the portion of $\mathcal{R}_i(\bar{U}_L)$ along which $\lambda_i > \lambda_i(\bar{U}_L)$

We have: for each $\bar{U}_R \in \mathcal{R}_i^+$ there is a centered \bar{z} -simple wave (rarefaction wave) connecting \bar{U}_L to \bar{U}_R



Shock-waves for p-system: ⑧

$$S[U] = [f]$$

$$S \begin{bmatrix} v - v_L \\ u - u_L \end{bmatrix} = \begin{bmatrix} -u + u_L \\ P(v) - P(v_L) \end{bmatrix}$$

$$(1) \quad S(v - v_L) = -(u - u_L)$$

$$(2) \quad S(u - u_L) = P(v) - P(v_L)$$

$$\Rightarrow S^2(v - v_L) = -(P(v) - P(v_L))$$

$$(3) \quad S = \frac{-}{+} \sqrt{-\frac{P(v) - P(v_L)}{v - v_L}}$$

Substituting (3) into (1) we obtain

$$u = u_L \pm \sqrt{-\frac{P(v) - P(v_L)}{v - v_L}} (v - v_L)$$

$$u = u_L \pm \sqrt{(P(v_L) - P(v))(v - v_L)} \quad v > v_L$$

$$(4) \quad u = u_L \mp \sqrt{(P(v_L) - P(v))(v - v_L)} \quad v < v_L$$

\pm GOES with \pm shock speeds

Consider: $u = u_L \pm \sqrt{(P(V_L) - P(V))(V - V_L)}$

⑨

$$\frac{du}{dV} = \pm \frac{P'(V)(V - V_L) + (P(V_L) - P(V))}{2\sqrt{(P(V_L) - P(V))(V - V_L)}}$$

$$= \pm \frac{V - V_L}{2\sqrt{(P(V_L) - P(V))(V - V_L)}} \left\{ P'(V) + \frac{P(V_L) - P(V)}{V_L - V} \right\}$$

$$P'(V) + P'(V^*) < 0$$

$$= \begin{cases} \pm \frac{1}{2\sqrt{-\frac{P(V_L) - P(V)}{V_L - V}}} \left\{ P'(V) + \frac{P(V_L) - P(V)}{V_L - V} \right\} & V > V_L \\ \pm \frac{1}{2\sqrt{-\frac{P(V_L) - P(V)}{V_L - V}}} \left\{ P'(V) + \frac{P(V_L) - P(V)}{V_L - V} \right\} & V < V_L \end{cases} \quad (*)$$

Note: (*) implies:

⑩

$$\text{as } V \rightarrow V_L^-, \frac{du}{dV} \rightarrow \pm \frac{2P'(V_L)}{2\sqrt{-P'(V_L)}} = \pm \sqrt{-P'(V_L)}$$

$$\text{as } V \rightarrow V_L^+, \frac{du}{dV} \rightarrow \mp \frac{2P'(V_L)}{2\sqrt{-P'(V_L)}} = \mp \sqrt{-P'(V_L)}$$

Thus define:

$$(5) \mathcal{A}_1(U_L) : u = \begin{cases} u_L - \sqrt{(P(V_L) - P(V))(V - V_L)} & V < V_L \\ u_L + \sqrt{(P(V_L) - P(V))(V - V_L)} & V > V_L \end{cases}$$

$$(6) \mathcal{A}_2(U_L) : u = \begin{cases} u_L + \sqrt{(P(V_L) - P(V))(V - V_L)} & V < V_L \\ u_L - \sqrt{(P(V_L) - P(V))(V - V_L)} & V > V_L \end{cases}$$

So that

$\mathcal{A}_1(U_L)$ is tangent to R_1 @ $U = U_L$

$\mathcal{A}_2(U_L)$ is tangent to R_2 @ $U = U_L$

⑪

Lemma: The soln of (R-H) $s[u] = [f]$
for $[u] = u - u_L$ consists of $u \in \mathcal{D}_-(u_L) \cup \mathcal{D}_+(u_L)$.
Moreover, for $u \in \mathcal{D}_-(u_L)$ we must take

$$s = - \sqrt{- \frac{p(v) - p(u_L)}{v - u_L}}$$

and for $u \in \mathcal{D}_+(u_L)$ take

$$s = + \sqrt{- \frac{p(v) - p(u_L)}{v - u_L}}$$

Pf. This follows directly from (3), (4), (5), (6).

⑫

• As a consequence of Lax's general theorem, we know \mathcal{D}_i has C^2 -contact with R_i

• Define the wave curve

$$W_1 \equiv \bar{W}_1(u_L) = \begin{cases} R_1^+(u_L) & v > u_L \\ \mathcal{D}_1^-(u_L) & v < u_L \end{cases}$$

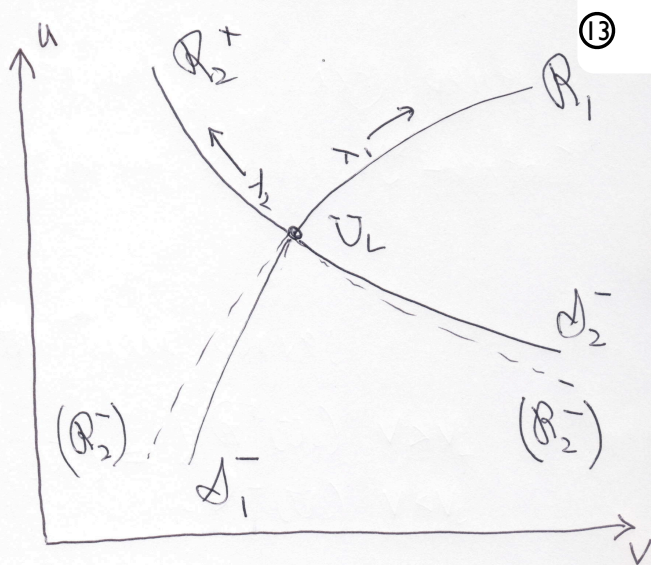
$$\mathcal{D}_1^-(u_L): u = u_L - \sqrt{(p(u_L) - p(v))(v - u_L)}, \quad v < u_L$$

$$W_2 \equiv \bar{W}_2(u_L) = \begin{cases} R_2^+(u_L) & v < u_L \\ \mathcal{D}_2^-(u_L) & v > u_L \end{cases}$$

$$\mathcal{D}_2^-(u_L): u = u_L - \sqrt{(p(u_L) - p(v))(v - u_L)}, \quad v > u_L$$

Note: on W_1 & \bar{W}_2 u is a fn of v , so wave curves never "hit" $v=0 \Rightarrow v \geq 0$ is "invariant region"

Picture:



Principle: Pick out the shock curves \mathcal{D}_i^- that move in the directions of \mathcal{R}_i in which λ decreases, since there are directions in which we cannot obtain simple wave solutions

I.e. "put in the shocks only when \nexists a smoother solution ..."

Lemma 1: s decreases on $\mathcal{D}_i^-(U_L)$ going away from U_L , and moreover

$$(4) \quad \lambda_i(U) < s(U) < \lambda_i(U_L)$$

for $U \in \mathcal{D}_i^-(U_L)$, and (4) fails on $\mathcal{D}_i^+(U_L)$.

Homework: Prove this.

Cor: shock waves $[U_L, U]$ for $U \in \mathcal{D}_i^-(U_L)$ give the admissible i -shocks with left state U_L .

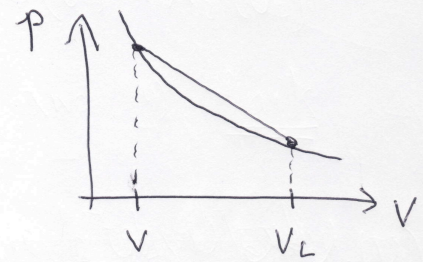
Homework: How many characteristics impinge on an i -shock? for P-system? in general?

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Soln: From (3), $\bar{z}=1$

$$s = -\sqrt{-\frac{P(v)-P(v_L)}{v-v_L}}$$

P convex up
 $v < v_L$ on \mathcal{D}_2^- } \Rightarrow



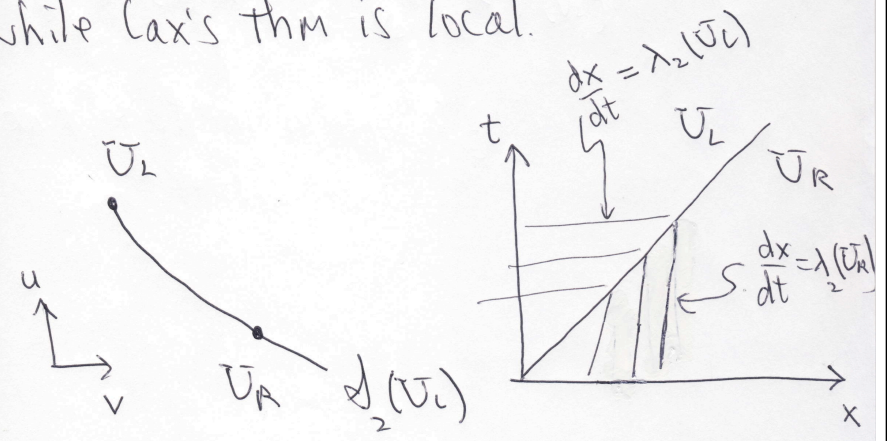
$$P'(v) < \frac{P(v)-P(v_L)}{v-v_L} < P'(v_L)$$

and put in minus signs...

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• From (4) we see that \bar{z} -shocks satisfy the condition that characteristics in the family of the shock impinge on the shock, & characteristics in the opposite family cross the shock

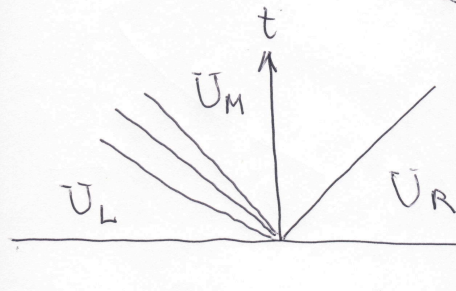
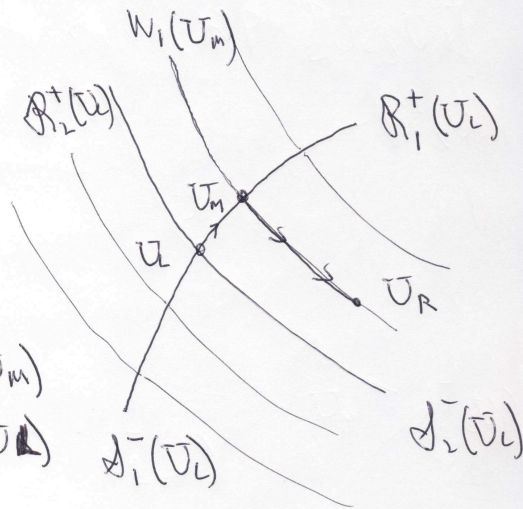
Note: this is global (shock & rarefaction waves can be arbitrarily strong) while Lax's thm is local.



To solve the R.P., given U_L , for any U_R :

- For each $U_M \in W_1(U_L)$, draw inzwave curve $W_2(U_M)$.
- given U_R , find U_M st. $U_R \in W_2(U_M)$
- The R.P. is solved by the (neg speed) 1-wave taking $U_L \rightarrow U_M$ followed by the (positive speed) 2-wave taking $U_M \rightarrow U_R$.

Picture: $U_R \in W_2(U_M)$
 $U_M \in W_1(U_L)$



"User: all 1-waves have neg speed <
 all 2-waves have pos speed"

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Missing steps:

(A) We need that the curves $W_2(U_M)$ for $U_M \in W_1(U_L)$ fill up all of $-\infty < u < +\infty, v \geq 0$ in order that each U_R has a U_M st $U_R \in W_2(U_M)$

(B) We need that $W_2(U_M) \cap W_2(U_M') = \emptyset$ for each $U_M \neq U_M', U_M, U_M' \in W_1(U_L)$.

(A) \equiv required for existence of RP soln $[U_L, U_R]$ for every U_R

(B) \equiv required for uniqueness of RP soln $[U_L, U_R]$ for every U_R

- We verify (A) in region I, similar in II, III, fails in IV.

• wlog do region I

• choose σ_R in I, $\sigma_R = (v_R, u_R)$.

• recall Δ_2^- given by

$$(*) \quad u = u_0 - \sqrt{(P(v_0) - P(v))(v - v_0)} \\ = \Psi(u_0, v_0, v).$$

We need that for some $P \in \widehat{\sigma_L A}$,

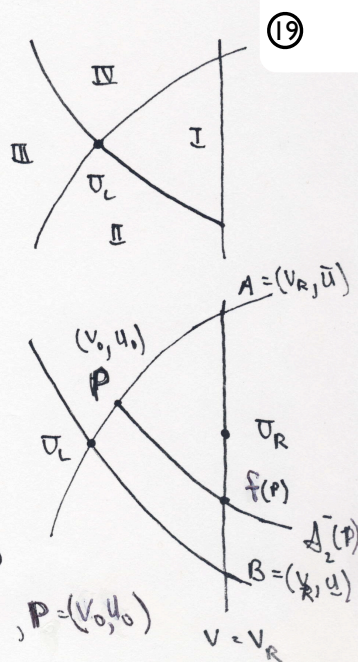
$$P(u_0, v_0, v_R) = u_R = f(P), \quad P = (v_0, u_0)$$

• But f is cont $\widehat{\sigma_L A} \rightarrow [u, \bar{u}]$,

$$B = f(\sigma_L) \leq u_L \leq f(A) = A$$

\Rightarrow by IVT that $f(P) = u_L$ for some $P \in \widehat{\sigma_L A}$ ✓

Intermediate Value Theorem



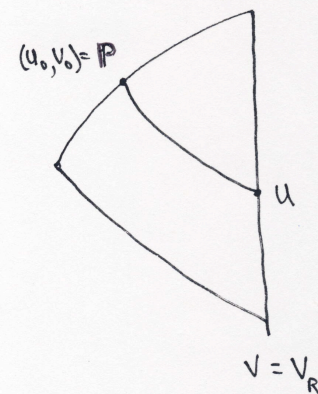
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- we verify (B)

• assume region (I).

$$u = u_0 - \sqrt{(P(v_0) - P(v_R))(v_R - v_0)} \\ = \Psi(u_0, v_0, v_R)$$

$$u_0 = u_L + \int_{v_L}^{v_0} \sqrt{-P'(\xi)} d\xi$$



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Fix v_L, v_R :

$$\Rightarrow u = u_L + \int_{v_L}^{v_0} \sqrt{-P'(\xi)} d\xi - \sqrt{(P(v_0) - P(v_R))(v_R - v_0)} = \Phi(v_0)$$

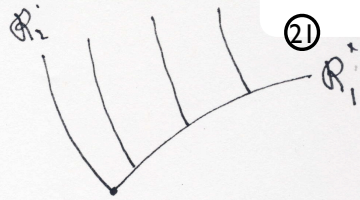
For uniqueness, need only $\frac{du}{dv_0} = \Phi'(v_0) \neq 0$.

$$\Phi'(v_0) = \sqrt{-P'(v_0)} - \frac{P'(v_0)(v_R - v_0) - (P(v_0) - P(v_R))}{\sqrt{(P(v_0) - P(v_R))(v_R - v_0)}}$$

$$= \sqrt{-P'_0} - \frac{(P'_0 - \frac{P_0 - P_R}{v_R - v_0})(v_R - v_0)}{\sqrt{\frac{P_0 - P}{v_0 - v_R}} (v_R - v_0)}$$

$$= \sqrt{-P'_0} + \frac{-P'_0 - \frac{P_0 - P_R}{v_0 - v_R}}{\sqrt{\quad}} > 0 \text{ as } P'_0 < 0 \checkmark$$

In region I, uniqueness is clear since $R_2^+(\sigma)$ are integral curves of an (autonomous) vector field & hence are nonintersecting:

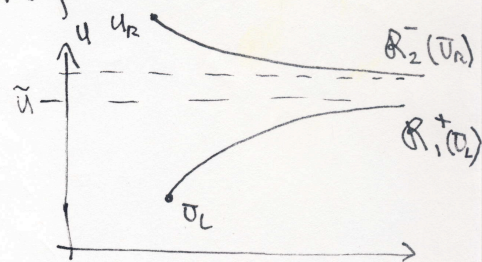


problem: R_1^+ may not reach all values of u !

$$R_1^+ : u = u_L + \int_{v_L}^v \sqrt{-P'(\xi)} d\xi$$

if $\sqrt{-P'(\xi)}$ is integrable, then $u \rightarrow \tilde{u}$ as $v \rightarrow \infty$

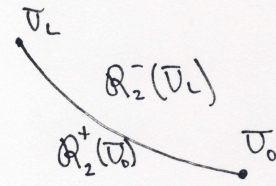
In this case, $R_2^-(\sigma_R)$ does not reach all values of u either:



$$R_2^- : u = u_L - \int_{v_L}^v \sqrt{-P'(\xi)} d\xi$$

FOR EXAMPLE:

$$R_2^-(\sigma_L) : u = u_L - \int_{v_L}^v \sqrt{-P'(\xi)} d\xi$$



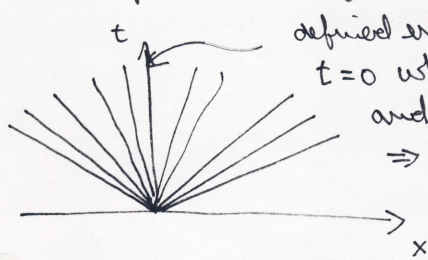
$$R_2^+(\sigma_0) : u = u_0 + \int_{v_0}^v \sqrt{-P'(\xi)} d\xi \quad v < v_0$$

$$= u_L + (u_0 - u_L) + \int_{v_L}^v \sqrt{-P'(\xi)} d\xi + \int_{v_L}^{v_0} - \int_v^{v_0} \sqrt{-P'(\xi)} d\xi$$

$$= u_L + (u_0 - u_L) - \int_{v_L}^v \sqrt{-P'(\xi)} d\xi + \int_{v_L}^{v_0} \sqrt{-P'(\xi)} d\xi$$

$$= u_L + \int_{v_L}^{v+\alpha} \sqrt{-P'(\xi)} d\xi$$

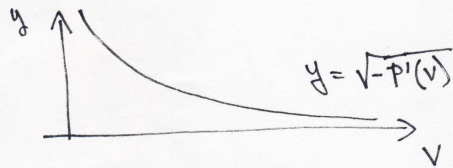
ie., the soln of the R.P. is given as follows: (23)



defined everywhere except
 $t=0$ where $v = \frac{1}{\rho} = \infty$
 and u is undefined
 \Rightarrow vacuum

$p' < 0, p'' > 0 \Rightarrow p'$ increasing

$\Rightarrow -p'$ decreasing $\Rightarrow \sqrt{-p'}$ decreasing



Thus $\sqrt{-p'(v)}$ integrable $\Rightarrow \sqrt{-p'(v)} \rightarrow 0$ as $v \rightarrow \infty$

$\Rightarrow \lambda_1(v), \lambda_2(v) \rightarrow 0$ as $v \rightarrow \infty$

∴ picture is justified

H.W. Recall polytropic $p = C_v (\gamma - 1) e^{\delta/c_v} \frac{1}{v^\gamma}, \gamma > 1$
 $\gamma \leq 5/3$

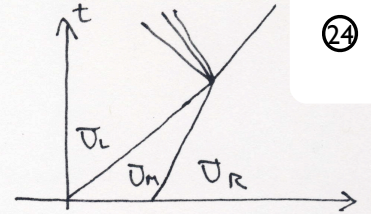
If isentropic $\Rightarrow \delta = \text{const} \Rightarrow p = \frac{a^2}{v^\gamma}$

Also $p v = k T$ so isothermal $\Rightarrow p = \frac{a^2}{v}$

Show: isentropic \Rightarrow vacuum, isothermal \Rightarrow no vacuum

⊠ WAVE INTERACTIONS: (24)

2-2 shocks interact:
 what waves will come out?



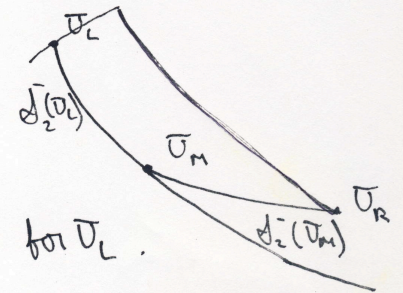
Ans (real physics!) a 2-shock & a 1-rarefaction

We prove this:

• We need: if

$\sigma_M \in \mathcal{D}_2^-(\sigma_L),$

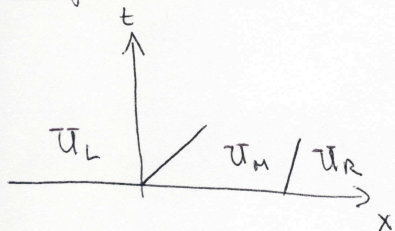
then $\mathcal{D}_2^-(\sigma_M) \in$ region I for σ_L .



Theorem. The interaction of two 2-shocks produces a 1-rarefaction wave and a 2-shock wave.

Proof. Assume that at $t=0$ we have

(25)

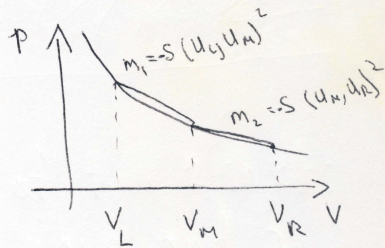


Then $u_M \in \mathcal{D}_2^-(u_L)$, $u_R \in \mathcal{D}_2^-(u_M)$

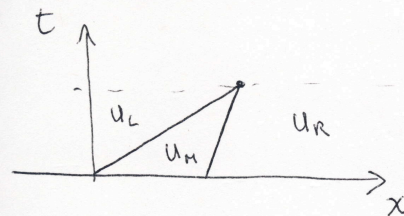
$$S(u_L, u_M) = + \sqrt{-\frac{P(v_M) - P(v_L)}{v_M - v_L}}$$

$$> S(u_M, u_R) = + \sqrt{-\frac{P(v_R) - P(v_M)}{v_R - v_M}}$$

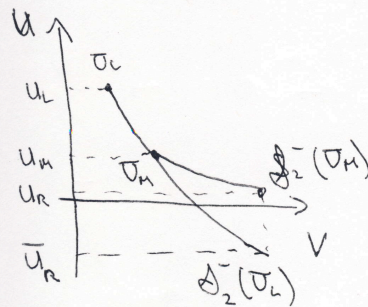
because P is convex up



∴ the two shocks must intersect at some
 later time "Is the abs magnitude of the slope gives sign
 of the pos speed"



(26)



Need: $\mathcal{D}_2^-(u_M)$ lies above
 $\mathcal{D}_2^-(u_L)$ for $v > v_M$. I.P.

Need: $\bar{u}_R < u_R$

$$\mathcal{D}_2^-(u_L) : u = u_L - \sqrt{(P(v_L) - P(v))(v - v_L)} \quad v > v_L$$

$$\mathcal{D}_2^-(u_M) : u = u_M - \sqrt{(P(v_M) - P(v))(v - v_M)} \quad v > v_M$$

$$u_R = u_M - \sqrt{(P(v_R) - P(v_M))(v_R - v_M)}$$

$$u_M = u_L - \sqrt{(P(v_L) - P(v_M))(v_M - v_L)}$$

$$\bar{u}_R = u_L - \sqrt{(P(v_R) - P(v_L))(v_L - v_R)}$$

$$u_R - \bar{u}_R = u_R - u_M + u_M - u_L + u_L - \bar{u}_R = -H(R, M) - H(M, L) + H(R, L)$$

(27)

$$U_R - \bar{U}_R = \sqrt{(P(V_R) - P(V_L))(V_L - V_R)}$$

$$- \sqrt{(P(V_R) - P(V_L))(V_L - V_R)} - \sqrt{(P(V_L) - P(V_R))(V_R - V_L)}$$

$$\text{Let } H(a, b) = \sqrt{(P(a) - P(b))(b - a)} = H(b, a)$$

$$\text{Need: } \{H(a, c) - H(a, b) - H(b, c)\} > 0 \quad \forall 0 < a < b < c < \infty$$

Homework
H.W. Show that
 $H(a, c) - H(a, b) - H(b, c)$
 > 0 for $0 < a < b < c$

(28)

Homework Soln Let

$$H(x, y) = \sqrt{(x - y)(P(y) - P(x))}$$

Show that $H(x, z) > H(x, y) + H(y, z) \quad \forall x > y > z$

For proof, reverse the following steps:

$$\sqrt{(x - z)(P(z) - P(x))} > \sqrt{(x - y)(P(y) - P(x))} + \sqrt{(y - z)(P(z) - P(y))}$$

$$(x - z)(P(z) - P(x)) > (x - y)(P(y) - P(x)) + (y - z)(P(z) - P(y))$$

$$\underbrace{P(z) - P(x)}_{P(z) - P(y) + P(y) - P(x)} + 2\sqrt{(x - y)(y - z)(P(y) - P(x))(P(z) - P(y))}$$

$$\Leftrightarrow (x - y)(P(z) - P(y)) + (y - z)(P(y) - P(x))$$

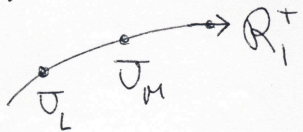
$$> (x - y)(y - z) 2 \sqrt{\left(\frac{P(y) - P(x)}{x - y}\right) \left(\frac{P(z) - P(y)}{y - z}\right)}$$

$$\Leftrightarrow \frac{P(z) - P(y)}{y - z} + \frac{P(y) - P(x)}{x - y} > 2\sqrt{\alpha \beta}$$

$$\Leftrightarrow \alpha + \beta > 2\sqrt{\alpha \beta}$$

$$\Leftrightarrow (\sqrt{\alpha} - \sqrt{\beta})^2 > 0 \quad \checkmark$$

Note: the rarefaction waves are integral curves: $R_i^+(\sigma_M) \subset R_i^+(\sigma_L)$ if $\sigma_M \in R_i^+(\sigma_L)$



The shock waves are not integral curves of vector field: $S_i^-(\sigma_M) \not\subset S_i^-(\sigma_L)$ for

$$\sigma_M \in S_i^-(\sigma_L)$$

This is what causes most of the theoretical problems:

OPEN PROBLEM: it is not known that i-wave problem is well-posed for p-system, even for local soln:

- EXISTENCE ✓ (GLIMM)
 - UNIQUENESS (~~OPEN~~)
 - CONT DEP (~~OPEN~~)
 - Global Existence (DiPerna / Compensated Compactness)
- } Bressan Solved / Global Conv. of Glimm Schem
 All these ~ TV bound OPEN