

# 18.311 — MIT (Spring 2011)

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## Problem Set # 03.

**Due: Monday March 28.**

Turn it in before 3:30 PM, in the box provided in Room 2-108.

**IMPORTANT:** The Regular the Special Problems must be **stapled in TWO SEPARATE packages**, each with your **FULL NAME** clearly spelled.

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### 1 Regular Problems.

#### 1.1 Statement: TFPa22. Two space D and time characteristics.

If  $\psi = \psi(x, y, t)$  solves the equation

$$\psi_t + u \psi_x + v \psi_y = 0, \tag{1.1}$$

show that  $\psi$  is constant on the lines

$$\frac{dx}{dt} = u, \quad \text{and} \quad \frac{dy}{dt} = v. \tag{1.2}$$

## 1.2 Statement: TFPa24.

### Semi-linear first order equation and characteristics.

Consider the equation

$$x^2 \psi_x + x y \psi_y = \psi^2, \quad (1.3)$$

subject to  $\psi = 1$  on the curve  $\Gamma$  given by  $\mathbf{x} = \mathbf{y}^2$ . This is a semi-linear problem that can be written in terms of characteristics.

- A. Compute the characteristic curves that cross the curve  $\Gamma$ , as follows: (i) Parameterize the curve  $\Gamma$ , say:  $\mathbf{x} = \boldsymbol{\xi}^2$  and  $\mathbf{y} = \boldsymbol{\xi}$ , for  $-\infty < \boldsymbol{\xi} < \infty$ . (ii) Write the o.d.e.'s for the characteristic curves, in terms of some parameter (say,  $s$ ) along each curve. (iii) Solve the o.d.e.'s for the characteristics, with the condition that  $\mathbf{x} = \boldsymbol{\xi}^2$  and  $\mathbf{y} = \boldsymbol{\xi}$ , for  $s = 0$ .
- B. Describe what type of curves, in the  $x$ - $y$  plane, are the characteristics. Which region of the plane do these curves cover? What happens with the characteristic corresponding to  $\boldsymbol{\xi} = 0$ ?
- C. Solve the o.d.e. that  $\psi$  satisfies along each characteristic. Eliminate the parameters  $\boldsymbol{\xi}$  and  $s$  in terms of  $x$  and  $y$ , and write an explicit formula for the solution  $\psi = \psi(x, y)$  to (1.3).
- D. Where is the solution  $\psi$  defined? **Hint:** *be careful with your answer here!*

## 2 Special Problems.

### 2.1 Statement: TFPb14. Check if discontinuities are allowed shocks.

Consider the conservation equation  $\boldsymbol{\rho}_t + \mathbf{q}_x = \mathbf{0}$  (for the conserved density<sup>1</sup>  $\rho$ ) with various choices for the flow rate  $q = q(\rho)$  — as given below. Assume that the underlying physical processes behind this conservation equation lead to the formation of shocks — as a resolution of the wave-breaking caused by the crossing of the characteristics. In each case the following *discontinuous solution is proposed*

$$\rho(x, t) = \begin{cases} \rho_l & \text{for } x < 0 \text{ and all } t > 0, \\ \rho_r & \text{for } x > 0 \text{ and all } t > 0, \end{cases} \quad (2.4)$$

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<sup>1</sup>As far as this problem is concerned, what stuff  $\rho$  is the density for is not important. All you need to know is that the stuff is conserved. In fact,  $\rho$  need not even be the “absolute” density, it can just be the deviation from some reference density of stuff.

where  $\rho_l$  and  $\rho_r$  are constants.

**In each case, check if the given proposed solution is actually a solution. You must justify your answers: If the proposed solution is actually a solution, verify this and, if it is not, say why not. Further: explain what you are doing, in words. A bunch of calculations, without an explanation of what they mean, or why you are doing them, is not an acceptable answer.**

**A.**  $q = \rho(2 - \rho)$ , with  $\rho_l = 0.5$ ,  $\rho_r = 1.5$ ,  $q_l = q_r = 0.75$ ,  $c_l = 1$ , and  $c_r = -1$ .

**B.**  $q = \rho(2 - \rho)$ , with  $\rho_l = 0$ ,  $\rho_r = 1$ ,  $q_l = 0$ ,  $q_r = 1$ ,  $c_l = 2$ , and  $c_r = 0$ .

**C.**  $q = \rho^2$ , with  $\rho_l = -1$ ,  $\rho_r = 1$ ,  $q_l = q_r = 1$ ,  $c_l = -2$ , and  $c_r = 2$ .

**D.**  $q = 1 - \rho^2$ , with  $\rho_l = -1$ ,  $\rho_r = 1$ ,  $q_l = q_r = 0$ ,  $c_l = 2$ , and  $c_r = -2$ .

**E.**  $q = \rho(2 - \rho)$ , with  $\rho_l = 1.25$ ,  $\rho_r = 0.75$ ,  $q_l = q_r = 0.9375$ ,  $c_l = -0.5$ , and  $c_r = 0.5$ .

**Remark 2.1** *The following notation is used above:  $q_l = q(\rho_l)$ ,  $q_r = q(\rho_r)$ ,  $c_l = c(\rho_l)$ , and  $c_r = c(\rho_r)$  — where  $c = c(\rho) = \frac{dq}{d\rho}$  is the characteristic speed.*

*By the way: you can trust that whatever values I tell you  $q_l$ ,  $q_r$ ,  $c_l$ , and  $c_r$  have (for the given flux  $q$  and densities  $\rho_l$  and  $\rho_r$ ) is correct. This problem is definitely **not** about verifying arithmetic!*

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**THE END.**