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Analysis of a Scalar Conservation Law with Space Discontinuous Advection Function in a Bounded Domain

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Abstract

We deal with the scalar conservation law in a one dimensional bounded domain Ω : $\partial_t u + \partial_x(k(x)g(u)) = 0$, associated with a bounded initial value u_0 . The function k is supposed to be bounded, discontinuous at $\{x_0 = 0\}$, and with bounded variation. A weak entropy formulation for the Cauchy problem has been introduced by J.D Towers in [11]. In [10] the existence and the uniqueness is proved by N. Seguin and J. Vovelle through a regularization of the function k. We generalize the definition of J.D Towers and we adapt the method developed in [10] to establish an existence and uniqueness property in the case of the homogeneous Dirichlet boundary conditions.

1 Introduction

We are interested in the existence and uniqueness properties for a scalar conservation law made of an hyperbolic first-order quasilinear equation set in a one-dimensional bounded domain Ω , and for any positive finite real T, that can be formally described:

Find a bounded measurable function u on $Q =]0, T[\times \Omega$ such that

$$\begin{cases} \frac{\partial u}{\partial t} + \frac{\partial}{\partial x}(k(x)g(u)) = 0 & \text{in } Q =]0, T[\times\Omega, \\ u(0,x) = u_0(x) & \text{on } \Omega, \\ u = 0 & \text{on (a part of)} \]0, T[\times\partial\Omega, \end{cases}$$
(1)

where k is a discontinuous function at a point x_0 of Ω .

Such an equation arises in the modelling of continuous sedimentation of solid particles in a liquid ([3]) or when one considers a two-phase flow in an heterogeneous porous medium without capillarity effects ([5], [4]). By normalization, we suppose that $\Omega =]-1, 1[$.

The initial condition u_0 belongs to $L^{\infty}(\Omega)$ and takes values in [m, M] where m and M are two fixed reals, m < M.

The flux function g is Lipschitzian on \mathbb{R} . We suppose also that:

$$g$$
 changes no more than once its monotony (2)

and satisfies a nondegeneracy condition in the sense of A. Vasseur [12], that is to say:

$$\forall \ \alpha \in \mathbb{R}, \ \mathcal{L}\{\lambda \in \mathbb{R}, \ g'(\lambda) = \alpha\} = 0.$$
(3)

where \mathcal{L} denotes the Lebesgue measure. The function k is discontinuous at $x_0 = 0$ and $k_{|[-1,0[}$ is an element of $W^{1,+\infty}(]-1,0[)$ while $k_{|]0,1]}$ belongs to $W^{1,+\infty}(]0,1[)$. Thus, thanks to a Cauchy criterion, we can define:

$$k_L = \lim_{x \to 0^-} k(x)$$
 and $k_R = \lim_{x \to 0^+} k(x).$

Eventually, we suppose that:

$$\mathcal{L}\{x \in \Omega, \ k(x) = 0\} = 0. \tag{4}$$

The mathematical formulation for (1) is given in Section 2 through an entropy inequality on the whole Q, using the classical Kruzkov entropy pairs (see [7]) and involving a term that takes into account the jump of k along $\{x_0 = 0\}$. As soon as we are able to transcript in Section 3 the transmission conditions along the interface included in Definition 1, we are able to state, in Section 4, the uniqueness. To do so strong traces for u along the interface $\{x_0 = 0\}$ will be needed. Finally Section 5 is devoted to the existence property for (1) through a suitable regularization of the function k.

2 Definition of an entropy solution

We propose a definition extending that of J.D. Towers ([11]) - also used by N. Seguin and J. Vovelle ([10]) or F. Bachmann ([1]) - to the case where k depends on the space variable and for the homogeneous Dirichlet problem in a bounded interval of \mathbb{R} . So we say that:

Definition 1. A function u of $L^{\infty}(Q)$ is an entropy solution to problem 1 if: (i) $\forall \kappa \in \mathbb{R}$, $\forall \varphi \in \mathcal{C}^{\infty}_{c}([0, T[\times \Omega)], \varphi \geq 0$,

$$\begin{cases} \int_{Q} (|u(t,x) - \kappa|\varphi_t(t,x) + k(x)\Phi(u,\kappa)\varphi_x(t,x))dxdt \\ -\int_{Q} k'(x)sgn(u-\kappa)g(\kappa)\varphi dxdt \\ +\int_{\Omega} |u_0 - \kappa|\varphi(0,x)dx + |(k_L - k_R)g(\kappa)| \int_{0}^{T} \varphi(t,0)dt \ge 0 , \end{cases}$$
(5)

where

$$\Phi(u,\kappa) = sgn(u-\kappa)(g(u) - g(\kappa)),$$

(ii) for a.e. t in]0, T[, for any real κ ,

$$k(1)(sgn(u_1^{\tau}(t) - \kappa) + sgn(\kappa))(g(u_1^{\tau}(t) - g(\kappa))) \geq 0, \qquad (6)$$

$$k(-1)(sgn(u_{-1}^{\tau}(t) - \kappa) + sgn(\kappa))(g(u_{-1}^{\tau}(t) - g(\kappa))) \leq 0.$$
(7)

In this definition u_1^{τ} and u_{-1}^{τ} denote the traces of u respectively in $(+1)^{-}$ and $(-1)^{+}$ in the sense of A. Vasseur [12] (see also Y. Panov [9]). Indeed it follows from [12],

Lemma 1. Let u be an entropy solution to (1). If for each $(\alpha, \beta) \neq (0, 0)$, for a.e. $x \in [-1, 1]$, $\mathcal{L}(\{\lambda \mid \alpha + \beta.k(x)g'(\lambda) = 0\}) = 0$, there exists two functions $u_{\pm 1}^{\tau}$ in $L^{\infty}(]0, T[)$ such as, for every compact set K of]0, T[,

$$\operatorname{esslim}_{x \to \pm 1} \int_{K} |u(t,x) - u_{\pm 1}^{\tau}(t)| dt = 0.$$
(8)

In [9], Y. Panov proved the existence of these strong traces with a continuous flux function, when the boundary is not a characteristic hypersurface. The latter condition is satisfied here under (3) and (4), when we consider the problem (1) separately on] - 1, 0[and on]0, 1[.

Remark 1. Of course, the statement of Lemma 1 also ensures the existence of strong traces for u, γu^+ and γu^- in $L^{\infty}(]0,T[)$ along $\{x_0 = 0\}$ respectively at right and at left.

3 Conditions at the interface $\{x_0 = 0\}$

Let us establish that the previous definition ensures the uniqueness. The proof is based on that proposed in [10] and relies essentially on the transmission conditions along $\{x_0 = 0\}$ underlying to entropy inequality (5). Indeed the existence of strong traces for u permits us to state first:

Lemma 2. Let u in $L^{\infty}(Q)$ be an entropy solution to (1). So, for a.e. t in]0, T[, for all real κ ,

$$k_L \Phi(\gamma u^-(t), \kappa) - k_R \Phi(\gamma u^+(t), \kappa) + |(k_L - k_R)g(\kappa)| \ge 0.$$
(9)

Proof. Let φ be a nonnegative element of $\mathcal{C}_c^{\infty}(Q)$. We refer to the cut-off function on \mathbb{R} , ω_{ε} , for $\varepsilon > 0$, introduced in [10]:

$$\omega_{\varepsilon}(x) = \begin{cases} 0 & \text{if} \quad 2\varepsilon < |x| \quad ,\\ \frac{-|x| + 2\varepsilon}{\varepsilon} & \text{if} \quad \varepsilon \le |x| \le 2\varepsilon \quad ,\\ 1 & \text{if} \quad |x| < \varepsilon \quad . \end{cases}$$

such that $\omega_{\varepsilon}(x) \to 0$ if $x \neq 0$, and $\omega_{\varepsilon}(0) = 1$ for all ε .

Thanks to a density argument we may choose $\varphi \omega_{\varepsilon}$ as test-function in (5). We pass to the limit when ε goes to 0^+ by using the Lebesgue dominated convergence Theorem providing that all the terms tend to 0 except $|k_L - k_R|g(\kappa) \int_0^T \varphi(t, 0) dt$ (which does not depend on ε) and:

$$I_{\varepsilon} = \int_{Q} k(x) \Phi(u, \kappa) \varphi \,\, \omega'_{\varepsilon} \,\, dx dt \,\,.$$

By definition of ω_{ε} ,

$$I_{\varepsilon} = \int_{0}^{T} \frac{1}{\varepsilon} \int_{-2\varepsilon}^{-\varepsilon} k(x) \Phi(u,\kappa) \varphi \, dx dt + \int_{0}^{T} -\frac{1}{\varepsilon} \int_{\varepsilon}^{2\varepsilon} k(x) \Phi(u,\kappa) \varphi \, dx dt,$$

and, by setting $L_{\varepsilon} = \int_{0}^{T} \frac{1}{\varepsilon} \int_{-2\varepsilon}^{-\varepsilon} |k(x)(\Phi(u,\kappa)\varphi(t,x) - k_{L}\Phi(\gamma u^{-},\kappa)\varphi(t,0))| dt dx$, we prove that $\lim_{\varepsilon \to 0^{+}} L_{\varepsilon} = 0$ because $\Phi(.,\kappa)$ is Lipschitzian on [0, 1], and due

to the definition of k_L and γu^- . As a consequence, we obtain (9).

As in [10], a Rankine-Hugoniot condition may be deduced from (9). To do so we need an additional hypothesis on the function g. So we suppose that:

$$\begin{cases} \exists \kappa_1 \in \mathbb{R}, \kappa_1 \ge \operatorname{ess\,sup} u, \quad g(\kappa_1)(k_L - k_R) \le 0\\ \exists \kappa_2 \in \mathbb{R}, \kappa_2 \le \operatorname{ess\,inf} u, \quad g(\kappa_2)(k_L - k_R) \ge 0 \end{cases}$$
(10)

Lemma 3. Under (10), for a.e. t in]0, T[, the following Rankine-Hugoniot condition holds:

$$k_L g(\gamma u^-(t)) = k_R g(\gamma u^+(t)) .$$
⁽¹¹⁾

Proof. We choose $\kappa = \kappa_1$ in (9) to obtain:

$$k_R g(\gamma u^+) - k_L g(\gamma u^-) + g(\kappa_1)(k_L - k_R) + |g(\kappa_1)(k_L - k_R)| \ge 0$$

From (10), we deduce that $k_R g(\gamma u^+) \ge k_L g(\gamma u^-)$. By choosing $\kappa = \kappa_2$ in (9), and using (10), we obtain the reverse inequality. \Box

4 The uniqueness theorem

First we recall that

Lemma 4. If a bounded mapping u satisfies (5), then:

$$\operatorname{esslim}_{t \to 0^+} \int_{\Omega} |u(t,x) - u_0(x)| dx = 0.$$
(12)

We are now able to state an uniqueness property for (1) through a T-Lipschitzian dependence in $L^1(Q)$ of a weak entropy solution with respect to corresponding initial data.

Theorem 1. Let u and v be two entropy solutions to (1) for initial conditions (u_0, v_0) in $(L^{\infty}(]-1, 1[)^2$. Then, under (10):

$$\int_{0}^{T} \int_{-1}^{1} |u(t,x) - v(t,x)| dx dt \le T \int_{-1}^{1} |u_0(x) - v_0(x)| dx.$$
(13)

Proof. We use the method of doubling variables due to S. N. Kruzkov (see [7]) by reasoning in two steps: we consider first some test-functions vanishing on a vicinity of $\{x_0 = 0\}$. That provides a Kruzkov-type inequality between two entropy solutions from which one the former vanishing hypothesis is released by using (11).

Lemma 5. Let u and v be two entropy solutions in $L^{\infty}(Q)$ to (1) associated with initial conditions u_0 and v_0 in $L^{\infty}(]-1,1[)$. For any nonnegative function φ in $\mathcal{C}^{\infty}_c([0,T[\times\Omega), vanishing in a neighborhood of <math>\{x_0 = 0\},$

$$\int_{Q} (|u(t,x) - v(t,x)|\varphi_{t}(t,x) + k(x)\Phi(u(t,x),v(t,x))\varphi_{x}(t,x))dxdt
+ \int_{\Omega} |u_{0}(x) - v_{0}(x)|\varphi(0,x)dx \ge 0.$$
(14)

Proof. Let $(\rho_j)_{j \in \mathbb{N}^*}$ be a classical sequence of mollifiers in \mathbb{R} , such that $\rho_j(x) = \rho_j(-x)$, φ an element of $\mathcal{C}_c^{\infty}([0, T[\times \Omega)$ satisfying the hypotheses of Lemma 5. For $j \in \mathbb{N}^*$ and $(t, x, s, y) \in Q \times Q$, we set:

$$\psi_j(t, x, s, y) = \varphi(\frac{t+s}{2}, \frac{x+y}{2})\rho_j(t-s)\rho_j(x-y)$$

To simplify, we denote $w = \frac{t+s}{2}$, $z = \frac{x+y}{2}$, u = u(t,x), v = v(t,x), $\tilde{v} = v(s,y)$, q = (t,x), $\tilde{q} = (s,y)$. By choosing $\kappa = \tilde{v}$ in (5) for u (respectively $\kappa = u$ in (5) for \tilde{v}) against the test-function ψ_j and integrating over Q with respect to \tilde{q} (respectively q), it comes:

$$\int_{Q \times Q} |u - \tilde{v}|\varphi_t(w, z)\rho_j(t - s)\rho_j(x - y)dqd\tilde{q}
- \int_{Q \times Q} sgn(u - \tilde{v})(k'(x)g(\tilde{v}) - k'(y)g(u))\psi_j dqd\tilde{q}
+ 2\int_{\Omega \times \Omega} |u_0(x) - v_0(y)|\varphi(\frac{t}{2}, z)\rho_j(x - y)\rho_j(t)dqdy
+ \int_{Q \times \Omega} (|u - u_0| + |\tilde{v} - \tilde{v}_0|)\varphi(\frac{t}{2}, z)\rho_j(x - y)\rho_j(t)dqdy
+ \int_{Q \times Q} \Phi(u, \tilde{v})k(x)(\partial_x \varphi)(w, z)\rho_j(t - s)\rho_j(x - y)dqd\tilde{q}
+ \int_{Q \times Q} \Phi(u, \tilde{v})(k(y) - k(x))\partial_y\psi_j(q, \tilde{q}) dqd\tilde{q} \ge 0.$$
(15)

We will just focus on the second and the sixth line. Indeed there is no difficulty to pass to the limit when j goes to $+\infty$ in the other lines by referring to the notion of Lebesgue points for an integrable function on Q (and by using (12) for the forth line). Let's study first the sixth line, denoted I_j . Coming back to the definition of ψ_j yields

$$I_j = I_{1,j} + I_{2,j},$$

where:

$$I_{1,j} = \int_{Q \times Q} \Phi(u, \tilde{v})(k(y) - k(x))\partial_y(\varphi(w, z))\rho_j(t - s)\rho_j(x - y)dqd\tilde{q},$$

$$I_{2,j} = \int_{Q \times Q} \Phi(u, \tilde{v})(k(y) - k(x))\varphi(w, z)\rho_j(t - s)\partial_y(\rho_j(x - y))dqd\tilde{q}.$$

By using the notion of Lebesgue points, we state that

$$\lim_{j \to +\infty} I_{1,j} = 0.$$

Next we write $I_{2,j} = I_a + I_b$ with:

$$I_a = \int_{Q \times Q} \{\Phi(u, \tilde{v}) - \Phi(u, v)\} (k(y) - k(x))\varphi(w, z)\rho_j(t - s)\partial_y(\rho_j(x - y))dqd\tilde{q}$$

and,

$$I_b = \int_{Q \times Q} \Phi(u, v)(k(y) - k(x))\varphi(w, z)\rho_j(t - s)\partial_y(\rho_j(x - y))dqd\tilde{q}.$$

Let us first consider I_b . We denote

$$T(q, \tilde{q}) = \Phi(u, v)(k(y) - k(x))\varphi(w, z)\rho_{j}(t - s)\partial_{y}(\rho_{j}(x - y)),$$
$$Q_{-} =]0, T[\times] - 1, 0[\text{ and } Q_{+} =]0, T[\times]0, 1[,$$
$$I_{b,1} = \int_{Q_{-} \times Q_{-}} T(q, \tilde{q})dqd\tilde{q} , I_{b,2} = \int_{Q_{-} \times Q_{+}} T(q, \tilde{q})dqd\tilde{q}$$
$$I_{b,3} = \int_{Q_{+} \times Q_{-}} T(q, \tilde{q})dqdq \text{ and } I_{b,4} = \int_{Q_{+} \times Q_{+}} T(q, \tilde{q})dqd\tilde{q}.$$

Then, $I_b = I_{b,1} + I_{b,2} + I_{b,3} + I_{b,4}$, so we just need to study $I_{b,1}$ and $I_{b,2}$, the arguments for $I_{b,3}$ and $I_{b,4}$ being similar. We integrate by parts $I_{b,1}$ with respect to y to obtain:

$$\begin{split} I_{b,1} &= -\int_{Q_{-} \times Q_{-}} \Phi(u,v) k'(y) \varphi(w,z) \rho_{j}(t-s) \rho_{j}(s-y) dq d\tilde{q} \\ &- \frac{1}{2} \int_{Q_{-} \times Q_{-}} \Phi(u,v) (k(y)-k(x)) \varphi_{y}(w,z) \rho_{j}(t-s) \rho_{j}(s-y) dq d\tilde{q} \\ &+ \int_{Q_{-}} \int_{0}^{T} \Phi(u,v) (k_{L}-k(x)) \varphi(w,\frac{x}{2}) \rho_{j}(t-s) \rho_{j}(x) dq ds \end{split}$$

When j goes to $+\infty$, the two last terms tend to 0, owing to the continuity of k on]-1,0[and to the definition of k_L . Moreover, since $k_{|[-1,0[}$ belongs to $W^{1,+\infty}([-1,0[)$ and φ is continuous, the first term tends to:

$$-\int_{Q_{-}} \Phi(u(t,x),v(t,x))k'(x)\varphi(t,x)dq.$$

Similarly, $\lim_{j \to +\infty} I_{b,4} = -\int_{Q_+} \Phi(u(t,x), v(t,x))k'(x)\varphi(t,x)dq.$ By definition of ρ_j , $I_{b,2}$ is equal to:

$$\int_{0}^{T} \int_{-\frac{1}{j}}^{0} \int_{0}^{T} \int_{0}^{\frac{1}{j}} \Phi(u,v)(k(y)-k(x))\varphi(w,z)\rho_{j}(t-s)\partial_{y}(\rho_{j}(x-y))dqd\tilde{q}$$

As φ vanishes on a neighborhood of $\{x_0 = 0\}$, from a certain j_0 , $I_{b,2}$ vanishes and it is the same for $I_{b,3}$. Eventually:

$$\lim_{j \to +\infty} I_b = -\int_Q \Phi(u, v) k'(x) \varphi(t, x) dq$$

We study now I_a . By using the same decomposition as for I_b , it appears four integrals whose two vanish (because φ vanishes on a vicinity of $\{x_0 = 0\}$) and it only leads to consider the term, denoting by $I_{a,1}$:

$$\int_{Q_-\times Q_-} \{\Phi(u,\tilde{v}) - \Phi(u,v)\} (k(y) - k(x))\varphi(w,z)\rho_j(t-s)\partial_y(\rho_j(x-y))dqd\tilde{q}$$

By using the Lipschitz condition for ϕ and k, we highlight a nonnegative constant C_1 independent from j, such that:

 $|I_{a,1}| \leq C_1 \int_{Q_- \times Q_-} |v(s,y) - v(t,x)| |x - y| \rho_j(t-s) |\partial_y(\rho_j(x-y))| dq d\tilde{q}$ This way, due to the definition of ρ_j , there exists a nonnegative constant C_2

such that:

$$|I_{a,1}| \le C_2 j^2 \int_{\{|t-s| \le \frac{1}{j}, |x-y| \le \frac{1}{j}\}} |v(t,x) - v(s,y)| dq d\tilde{q},$$

so that, $\lim_{i \to +\infty} I_{a,1} = 0$, and as a consequence

$$\lim_{j \to +\infty} I_a = 0$$

To sum up:

$$\lim_{j \to +\infty} I_j = \lim_{j \to +\infty} (I_{1,j} + I_a + I_b) = -\int_Q \Phi(u(t,x), v(t,x))k'(x)\varphi(t,x)dq.$$

We study now the *j*-limit of the second line in (15) that is:

$$L_j = -\int_{Q \times Q} sgn(u - \tilde{v})(k'(x)g(\tilde{v}) - k'(y)g(u))\psi_j dqd\tilde{q}.$$

We write

$$L_j = L_{1,j} - L_{2,j}$$

with

$$L_{1,j} = \int_{Q \times Q} k'(x) \Phi(u, \tilde{v}) \psi_j dq d\tilde{q}$$
 and

and

$$L_{2,j} = \int_{Q \times Q} g(u) sgn(u - \tilde{v})(k'(x) - k'(y))\psi_j dq d\tilde{q}.$$

On the one hand, it is clear that:

$$\lim_{j \to +\infty} L_{1,j} = \int_Q k'(x) \Phi(u(t,x), v(t,x)) \varphi(t,x) dq.$$

On the other hand, as for the study of I_a and I_b we share $L_{2,j}$ into four terms whose two vanishes (φ vanishing on a neighborhood of $\{x_0 = 0\}$) so that we only consider:

$$L_{2,a} = \int_{Q_- \times Q_-} g(u(t,x)) sgn(u(t,x) - v(s,y))(k'(x) - k'(y))\psi_j dq d\tilde{q}$$

and,

$$L_{2,b} = \int_{Q_+ \times Q_+} g(u(t,x)) sgn(u(t,x) - v(s,y))(k'(x) - k'(y))\psi_j dq d\tilde{q}$$

We observe that:

$$|L_{2,a}| \le C \|g\|_{\infty} \|\varphi\|_{\infty} \int_{\Omega^- \times \Omega^-} |k'(x) - k'(y)|\rho_j(x-y)dxdy,$$

where $\Omega^{-} =] - 1, 0[.$

So that, since k' belongs to $L^{\infty}([-1,0[), \lim_{j \to +\infty} L_{2,a} = 0 \text{ and it is the same for}$ $L_{2,b}.$

To summarize, $\lim_{j \to +\infty} L_j = \int_Q k'(x) \Phi(u(t,x), v(t,x)) \varphi(t,x) dq$, and (14) follows that completes the proof of Lemma 5.

Now we state that:

Lemma 6. Under (10), the Kruzkov inequality (14) still holds for φ in $\mathcal{C}^{\infty}_{c}([0,T[\times\Omega), \varphi \geq 0.$

Proof. Thanks to a density argument we can choose in (14) the test function $\varphi(1 - \omega_{\varepsilon})$ where ω_{ε} is defined in the proof of Lemma 2. By taking the ε -limit, it comes:

$$\int_{Q} (|u-v|\varphi_t + k(x)\Phi(u,v)\varphi_x) dx dt + \int_{\Omega} |u_0 - v_0|\varphi(0,x) dx \ge J_{Q}$$

with:

$$J = \int_0^T (k_L \Phi(\gamma u^-, \gamma v^-) - k_R \Phi(\gamma u^+, \gamma v^+))\varphi(t, 0)dt.$$

Inequality (9) shows that J is nonnegative. Indeed let us study, for *a.e.* t of]0, T[, the sign of:

$$I = k_L \Phi(\gamma u^-, \gamma v^-) - k_R \Phi(\gamma u^+, \gamma v^+)$$

We just focus on the case when $\gamma u^+ - \gamma v^+$ and $\gamma u^- - \gamma v^-$ have an opposite sign. Otherwise due to (11), that is satisfied because of (10), I = 0. When $sgn(\gamma u^+ - \gamma v^+) = -sgn(\gamma u^- - \gamma v^-) \neq 0$, by using (11), we have:

$$I = 2k_L\Phi(\gamma u^-, \gamma v^-) = -2k_R\Phi(\gamma u^+, \gamma v^+)$$

We suppose that $k_L - k_R > 0$, $\gamma v^+ < \gamma u^+$ and $\gamma u^- < \gamma v^-$, the study of the other cases being similar. So,

$$I = -2k_L(g(\gamma u^-) - g(\gamma v^-)) = -2k_R(g(\gamma u^+) - g(\gamma v^+))$$

Here we must consider some different situations.

1. $\gamma u^- < \gamma v^- < \gamma v^+ < \gamma u^+$.

Then (9) can be written, for any κ of $[\gamma u^-, \gamma u^+]$,

$$-k_L(g(\gamma u^-) - g(\kappa)) - k_R(g(\gamma u^+) - g(\kappa)) + (k_L - k_R)|g(\kappa)| \ge 0.$$
 (16)

• if $g(\gamma v^{-}) \geq 0$, by choosing $\kappa = \gamma v^{-}$ in (16), we have:

$$-2k_L(g(\gamma u^-) - g(\gamma v^-)) \ge 0, \text{ so } I \ge 0.$$

• if $g(\gamma v^+) \leq 0$, by choosing $\kappa = \gamma v^+$ in (16), we obtain:

$$-2k_R(g(\gamma u^+) - g(\gamma v^+)) \ge 0, \text{ so } I \ge 0.$$

• if $g(\gamma v^-) < 0$ and $g(\gamma v^+) > 0$, we deduce from (11), as $k_L - k_R > 0$, that $k_R < 0$ and $k_L > 0$. If we suppose that $I = -2k_L(g(\gamma u^-) - g(\gamma v^-)) < 0$, then $g(\gamma u^-) > g(\gamma v^-)$. But we also have $I = -2k_R(g(\gamma u^+) - g(\gamma v^+))$, that implies that $g(\gamma u^+) < g(\gamma v^+)$. Consequently g changes at least twice its monotony that contradicts the assumption (2).

2. $\gamma u^- < \gamma v^+ < \gamma v^- < \gamma u^+$.

As in the previous case, if $g(\gamma v^-) \ge 0$ or $g(\gamma v^+) \le 0$, we have $I \ge 0$. If $g(\gamma v^-) < 0$ and $g(\gamma v^+) > 0$, there exists α in $]\gamma v^+, \gamma v^-[$ such that $g(\alpha) = 0$. Choosing $\kappa = \alpha$ in (9) written successively for u and v yields to $-2k_R g(\gamma u^+) \ge 0$ and $2k_R g(\gamma v^+) \ge 0$. Then $I \ge 0$.

3. $\gamma u^- < \gamma v^+ < \gamma u^+ < \gamma v^-$.

• if $g(\gamma v^+) \ge 0$ or $g(\gamma u^+) \le 0$, from (9), $I \ge 0$.

• if $g(\gamma v^+) < 0$ and $g(\gamma u^+) > 0$, there exists β in $]\gamma v^+, \gamma u^+[$, such that $g(\beta) = 0$. By choosing $\kappa = \beta$ in (9), written for u and v, we show that $I \ge 0$.

All the others cases may be reduced to one of the previous situations. $\hfill \square$

Now, in order to prove (13), thanks to Lemma 6 we choose in (14) the test-function φ such that, for any (t, x) in $[0, T] \times \Omega$,

$$\varphi(t,x) = \theta(t)\alpha_{\varepsilon}(x), \ \varepsilon > 0$$

where $\theta \in \mathcal{C}_c^{\infty}([0,T[) \text{ and } \alpha_{\varepsilon} \text{ is an element of } \mathcal{C}_c^{\infty}(\Omega) \text{ such that } \alpha_{\varepsilon} = 1 \text{ on }]-1+\varepsilon, 1-\varepsilon[\text{ and } |\alpha_{\varepsilon}'| \leq \frac{2}{\varepsilon}.$ We obtain:

$$\int_{Q} \{ |u-v|\theta'(t)\alpha_{\varepsilon}(x) + k(x)\Phi(u,v)\theta(t)\alpha'_{\varepsilon}(x) \} dx dt + \int_{\Omega} |u_0-v_0|\theta(0)\alpha_{\varepsilon}(x)dx \ge 0.$$

There is no difficulty to pass to the limit when ε goes to 0⁺. We just point out that due to the properties of $(\alpha_{\varepsilon})_{\varepsilon}$ and to the definition of $v_{\pm 1}^{\tau}$ and $u_{\pm 1}^{\tau}$,

$$\lim_{\varepsilon \to 0^+} \int_Q k(x) \Phi(u, v) \theta(t) \alpha_{\varepsilon}'(x) dq = \int_0^T \{k(-1) \Phi(u_{-1}^{\tau}, v_{-1}^{\tau}) - k(1) \Phi(u_1^{\tau}, v_1^{\tau})\} \theta(t) dt.$$

It comes

$$\int_{Q} |u - v|\theta'(t)dxdt + \int_{\Omega} |u_0 - v_0|\theta(0)dx \ge \int_{0}^{T} k(1)\Phi(u_1^{\tau}, v_1^{\tau})\theta(t)dt - \int_{0}^{T} k(-1)\Phi(u_{-1}^{\tau}, v_{-1}^{\tau})\theta(t)dt.$$

Let's prove now that:

$$\int_0^T k(1) \Phi(u_1^{\tau}, v_1^{\tau}) \theta(t) dt - \int_0^T k(-1) \Phi(u_{-1}^{\tau}, v_{-1}^{\tau}) \theta(t) dt \ge 0.$$

By coming back to Definition 1, we know that, for a.e t in]0, T[, for all κ in \mathbb{R} :

$$\begin{aligned} &k(1)(sgn(u_1^{\tau}(t) - \kappa) + sgn(\kappa))(g(u_1^{\tau}(t)) - g(\kappa)) &\geq 0, \\ &k(1)(sgn(v_1^{\tau}(t) - \kappa) + sgn(\kappa))(g(v_1^{\tau}(t)) - g(\kappa)) &\geq 0. \end{aligned}$$

Thus, a.e. on]0, T[,

. if $u_1^{\tau}(t)$ and $v_1^{\tau}(t)$ have the same sign, we choose $\kappa = v_1^{\tau}$ in the first inequality (or $\kappa = u_1^{\tau}(t)$ in the second one) to obtain:

$$k(1)\Phi(u_1^{\tau}(t), v_1^{\tau}(t)) \ge 0,$$

. if $u_1^{\tau}(t)$ and $v_1^{\tau}(t)$ have an opposite sign, choosing $\kappa = 0$ in the two inequalities gives:

$$k(1)\Phi(u_1^{\tau}(t), v_1^{\tau}(t)) \ge 0.$$

Hence, for a.e. t in]0, T[,

$$k(1)\Phi(u_1^{\tau}(t), v_1^{\tau}(t))\theta(t) \ge 0.$$

Similarly, for a.e. t in]0, T[,

$$k(-1)\Phi(u_{-1}^{\tau}, v_{-1}^{\tau})\theta(t) \le 0.$$

This way,

$$\int_{Q} |u-v|\theta_t(t)dxdt + \int_{\Omega} |u_0-v_0|\theta(0)dx \ge 0.$$

The conclusion follows from classical arguments which completes the proof of Theorem 1. $\hfill \Box$

5 Existence of an entropy solution

The proof relies on a suitable regularization k_{ε} , $\varepsilon > 0$, of the function k and uses a compactness argument for the sequence $(k_{\varepsilon}\Phi(u_{\varepsilon},\kappa))_{\varepsilon>0}$, where u_{ε} is the weak entropy solution to the corresponding mollified problem. We will consider two different situations:

$$\begin{cases} \exists \alpha \in \mathbb{R}^-, \ \forall x \le \alpha, \ (k_L - k_R)g(x) \ge 0, \\ \exists \beta \in \mathbb{R}^+, \ \forall x \ge \beta, \ (k_L - k_R)g(x) \le 0 \end{cases}$$
(17)

$$g(m) = g(M) = 0.$$
 (18)

Remark 2. As well (17) as (18) implies (10).

Remark 3. When we take into account (2) and (3), we observe that (18) includes the class of srictly convex (or strictly concave) functions that vanish at m and M. In addition (17) is fulfilled as soon as g is strictly monotone and vanishes at a point.

In this framework we establish that:

Theorem 2. The following assertions hold:

- (i) Under (17) Problem (1) admits at least one entropy solution u.
- (ii) Under (18) the problem (1) admits at least one entropy solution u such that, for a.e. (t, x) in Q, m ≤ u(t, x) ≤ M.

Remark 4. Under (2) and (3), the assumption (17) or (18) on g implies that

 $\exists \kappa_0 \in \mathbb{R} \text{ such that } \Phi(.,\kappa_0) \text{ is strictly monotone on } \mathbb{R}.$

That is a key point that provides the strong convergence of the approximating sequence $(u_{\varepsilon})_{\varepsilon>0}$.

We suppose first that the initial condition u_0 is smooth. Then through a Cauchy criterion in $L^1(Q)$ we come back to the situation of u_0 in $L^{\infty}(\Omega)$.

5.1 First step: $u_0 \in \mathcal{C}^{\infty}_c(\Omega)$

We apply the ideas introduced in [10] (also used in [1]) that is to consider a regular approximation of the function k. Let $(k_{\varepsilon})_{\varepsilon}$ be a sequence of smooth functions such as, for every positive ε , $k_{\varepsilon} = k$ out of $] - \varepsilon$, $\varepsilon[$ and k_{ε} is monotone on $[-\varepsilon, \varepsilon]$ (depending on the sign of $k_L - k_R$). That implies:

$$\forall x \in \mathbb{R}^*, k_{\varepsilon}(x) \rightarrow k(x) \text{ and } |k_{\varepsilon}|_{BV(\mathbb{R})} \leq |k|_{BV(\mathbb{R})}.$$

Then we denote u_{ε} the unique entropy solution (see [2]) to the regularized problem:

Find a measurable and bounded function u in $BV(Q) \cap \mathcal{C}([0,T]; L^1(\Omega))$ such that formally

$$\begin{cases} \frac{\partial u_{\varepsilon}}{\partial t} + \frac{\partial}{\partial x} (k_{\varepsilon}(x)g(u_{\varepsilon})) = 0 & \text{on } Q, \\ u_{\varepsilon}(0,x) = u_{0}(x) & \text{on } \Omega, \\ u = 0 & \text{on a part of }]0, T[\times \partial \Omega. \end{cases}$$
(19)

Lemma 7. (i) Under (17), for any t in]0,T[, we set:

$$R(t) = (||u_0||_{\infty} + \max(|\alpha|, \beta))e^{M_k M_g t} + \frac{e^{M_k M_g t} - 1}{M_g}|g(0)$$

where $M_k = \max(\|k'\|_{L^{\infty}(]-1,0[)}, \|k'\|_{L^{\infty}(]0,1[)})$ and $M_g = Lip(g)$. Then

$$|u_{\varepsilon}(t,x)| \leq R(t), \ a.e. \ on \ \Omega$$

(ii) Under (18), $m \le u_{\varepsilon}(t, x) \le M$, for a.e. $(t, x) \in Q$.

(iii) Under (17) or (18), there exists a constant C > 0, such that:

$$|k_{\varepsilon}(\Phi(u_{\varepsilon},\kappa))|_{BV(Q)} \leq C(|u_0|_{BV(\Omega)} + |k|_{BV(Q)})$$

Proof. (i) Let $\mu > 0$. We introduce the viscous problem associated with (19): Find $u_{\varepsilon,\mu}$ in $L^2(0,T; H^2(\Omega)) \cap \mathcal{C}([0,T]; H^1(\Omega)), \partial_t u_{\varepsilon,\mu} \in L^2(Q)$ such that,

$$\begin{cases}
\partial_t u_{\varepsilon,\mu} + \partial_x (k_\varepsilon(x)g(u_{\varepsilon,\mu})) &= \mu \partial_{xx} u_{\varepsilon,\mu} \quad a.e. \text{ in } Q, \\
u_{\varepsilon,\mu} &= u_0 \quad \text{ on } \Omega, \\
u(t,1) = u(t,-1) &= 0 \quad \text{ for any } t \in]0, T[.
\end{cases}$$
(20)

It is known that (20) admits an unique solution that converges toward u_{ε} in $\mathcal{C}([0,T]; L^1(\Omega))$ when μ tends to 0. We multiply (20) with $(u_{\varepsilon,\mu} - R(t))^+$, we integrate over $Q_s =]0, s[\times\Omega, s \in]0, T[$, and perform the following transformations:

$$\begin{split} \mu \int_{Q_s} \partial_{xx} u_{\varepsilon,\mu} (u_{\varepsilon,\mu} - R(t))^+ dx dt &= -\mu \int_{Q_s} [\partial_x (u_{\varepsilon,\mu} - R(t))^+]^2, \\ \int_{Q_s} \partial_t u_{\varepsilon,\mu} (u_{\varepsilon,\mu} - R(t))^+ dt dx &= \frac{1}{2} \| (u_{\varepsilon,\mu}(s,.) - R(s))^+ \|_{L^2(\Omega)}^2 \\ &+ \int_{Q_s} R'(t) (u_{\varepsilon,\mu} - R(t))^+ dt dx, \end{split}$$

since $u_{\varepsilon,\mu}(0,.) = u_0 \leq R(0)$. Moreover

$$\begin{aligned} \int_{Q_s} \partial_x (k_{\varepsilon}(x)g(u_{\varepsilon,\mu}))(u_{\varepsilon,\mu} - R(t))^+ dt dx &= \int_{Q_s} k_{\varepsilon}'(x)g(R(t))(u_{\varepsilon,\mu} - R(t))^+ dt dx \\ &+ \int_{Q_s} \partial_x (k_{\varepsilon}(x)(g(u_{\varepsilon,\mu}) - g(R(t)))(u_{\varepsilon,\mu} - R(t))^+ dt dx \end{aligned}$$

where we use an integration by parts in the last term on the right-hand side. Then the Young inequality gives:

$$\left| \int_{Q_s} \partial_x (k_{\varepsilon}(x)(g(u_{\varepsilon,\mu}) - g(R(t)))(u_{\varepsilon,\mu} - R(t))^+ dt dx \right| \le \mu \int_{Q_s} [\partial_x (u_{\varepsilon,\mu} - R(t))^+]^2 + \frac{1}{4\mu} \int_{Q_s} (k_{\varepsilon} M_g)^2 ((u_{\varepsilon,\mu} - R(t))^+)^2.$$

Gathering all terms yields to:

$$\frac{1}{2} \| (u_{\varepsilon,\mu}(s,.) - R(s))^+ \|_{L^2(\Omega)}^2 + \int_{Q_s} [R'(t) + k'_{\varepsilon} g(R(t))] (u_{\varepsilon,\mu} - R(t))^+ dt dx \\
\leq \frac{(\|k\|_{\infty} M_g)^2}{4\mu} \int_{Q_s} ((u_{\varepsilon,\mu} - R(t))^+)^2 dx dt.$$

Now let's show that the term

$$\Psi(t,x) = R'(t) + k_{\varepsilon}'g(R(t))$$

is nonnegative. Therefore, thanks to the Gronwall's Lemma the conclusion will follow.

On $[-\varepsilon, \varepsilon]$, by definition of $R(t), R(t) \ge \beta$ and $R'(t) \ge 0$. So:

if $k_L \leq k_R$, $k'_{\varepsilon} \geq 0$, and by (17), $g(R(t)) \geq 0$. Then $\Psi(t, x) \geq 0$.

if $k_R \leq k_L, k_{\varepsilon}' \leq 0$, and by (17), $g(R(t)) \leq 0$. Then $\Psi(t, x) \geq 0$.

Besides, on $]-1, \varepsilon[\cup[\varepsilon, 1[, k_{\varepsilon} = k. Moreover:$

$$R'(t) = M_g M_k R(t) + M_k |g(0)|$$
, and $k'g(R(t)) \ge -M_k M_g R(t) + k'g(0)$.
So

 $\Psi(t, x) \ge k'g(0) + M_k|g(0)| \ge 0.$

To show that $u_{\varepsilon}(t,x) \geq -R(t)$, we multiply (20) with $(u_{\varepsilon,\mu} + R(t))^{-}$ and we use the same techniques as before, especially the first line in (17).

(ii) The proof refers to (i) and basically lies on the fact that g(m) = g(M) = 0.

(iii) The BV-estimate is based on the maximum principle and the following estimates that are classical (see [10]):

$$\mu \int_{Q} |\partial_{xx} u_{\varepsilon,\mu}|^2 dx dt \le C_1 \quad , \quad \int_{\Omega} |\partial_t u_{\varepsilon,\mu}| dx \le C_2 (|k_{\varepsilon}|_{BV(\Omega)} + \mu |u_0|_{L^1(\Omega)})$$

where C_1 and C_2 are constants independent from μ . As, in $\mathcal{D}'(Q)$,

 $\partial_x (k_{\varepsilon} \Phi(u_{\varepsilon,\mu},\kappa)) \leq -\partial_t |u_{\varepsilon,\mu} - \kappa| - k'_{\varepsilon} sgn(u_{\varepsilon,\mu} - \kappa)g(\kappa) + \mu \partial_{xx} |u_{\varepsilon,\mu} - \kappa|,$ when μ tends to 0, the conclusion follows.

As a consequence of Lemma 7, and of the compactness embedding of BV(Q) into $L^1(Q)$ there exists χ in $L^{\infty}(Q) \cap BV(Q)$ and a subsequence of $(k_{\varepsilon}\Phi(u_{\varepsilon},\kappa))_{\varepsilon}$ such that $(k_{\varepsilon}\Phi(u_{\varepsilon},\kappa))_{\varepsilon} \to \chi$ a.e. on Q. Let $\kappa \in \mathbb{R}$. By remarking that $k_{\varepsilon}\Phi(u_{\varepsilon},\kappa) = (k_{\varepsilon}-k)\Phi(u_{\varepsilon},\kappa) + k\Phi(u_{\varepsilon},\kappa)$, we deduce:

$$k\Phi(u_{\varepsilon},\kappa) \longrightarrow \chi \quad a.e. \text{ in } Q .$$

As $\mathcal{L}\{x \in \Omega, k(x) = 0\} = 0$,

$$\Phi(u_{\varepsilon},\kappa) \longrightarrow \frac{\chi}{k}$$
 a.e. in Q .

Thanks to Remark 4, there exists a subsequence of $(u_{\varepsilon})_{\varepsilon}$ that tends in $L^1(Q)$ and a.e. on Q to a limit denoted u. Consequently, up to a subsequence, $(k_{\varepsilon}\Phi(u_{\varepsilon},\kappa))_{\varepsilon}$ converges toward $k\Phi(u,\kappa)$ in $L^1(Q)$ and a.e. on Q.

Now we have to establish that u is an entropy solution to (1). First we prove that u fulfills (5). To this purpose, we introduce the regularized entropy pairs, for any $\kappa \in \mathbb{R}$, and any real τ :

$$\Phi_{\eta}(\tau) = \int_{\kappa}^{\tau} sgn_{\eta}(r-\kappa)g'(r)dr \text{ and } I_{\eta}(\tau) = \int_{\kappa}^{\tau} sgn_{\eta}(r-\kappa)dr,$$

where sgn_{η} denotes the Lipschitzian approximation of the function sgn given for any positive η and any nonnegative real x by $sgn_{\eta}(x) = \min(\frac{x}{\eta}, 1)$ and sgn(-x) = sgn(x).

By coming back to (20) and considering the test-function $v = sgn_{\eta}(u_{\varepsilon,\mu} - \kappa)\varphi$, $\varphi \in \mathcal{C}_{c}^{\infty}([0, T[\times\Omega), \varphi \geq 0, \text{ we can take the limit on } \mu \text{ with classical arguments.}$ So we establish that u_{ε} fulfills the regularized entropy inequality for all φ in $\mathcal{C}_{c}^{\infty}([0, T[\times\Omega),$

$$\int_{Q} I_{\eta}(u_{\varepsilon})\varphi_{t}dxdt + \int_{Q} k_{\varepsilon}(x)\Phi_{\eta}(u_{\varepsilon})\varphi_{x}dxdt + \int_{Q} k_{\varepsilon}(x)(\Phi_{\eta}(u_{\varepsilon}) - I'_{\eta}(u_{\varepsilon})g(u_{\varepsilon}))\varphi dxdt + \int_{\Omega} I_{\eta}(u_{0})\varphi(0,x)dx \geq 0.$$
⁽²¹⁾

We want to pass to the limit in (21), first with respect to ε and then with respect to η . The difficulty is only concentrated in the first term of the second line. That is why we write (with dq = dxdt):

$$\int_{Q} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq = \int_{0}^{T} \int_{-1}^{-\varepsilon} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq$$

$$+ \int_{0}^{T} \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq + \int_{0}^{T} \int_{\varepsilon}^{1} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq.$$

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However, owing to the definition of k_{ε} ,

$$\int_{0}^{T} \int_{-1}^{-\varepsilon} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq = \int_{0}^{T} \int_{-1}^{-\varepsilon} k'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq,$$
(23)

and

$$\int_0^T \!\!\!\!\int_\varepsilon^1 \!\!\!\!k'_\varepsilon(x) (\Phi_\eta(u_\varepsilon) - I'_\eta(u_\varepsilon)g(u_\varepsilon))\varphi dq = \int_0^T \!\!\!\!\int_\varepsilon^1 \!\!\!k'(x) (\Phi_\eta(u_\varepsilon) - I'_\eta(u_\varepsilon)g(u_\varepsilon))\varphi dq.$$
(24)

In addition, by referring to the definition of Φ_{η} and I_{η} ,

$$\int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq = -\int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}'g(\kappa)sgn_{\eta}(u_{\varepsilon} - \kappa)\varphi dq$$

$$+ \int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}' \varphi(\int_{\kappa}^{u_{\varepsilon}} sgn_{\eta}(\tau - \kappa)g'(\tau)d\tau - (g(u_{\varepsilon}) - g(\kappa))sgn_{\eta}(u_{\varepsilon} - \kappa))dq.$$

We look for a majoration of the right-hand side of this equality. First,

$$\left|\int_0^T \int_{-\varepsilon}^{\varepsilon} k'_{\varepsilon} g(\kappa) sgn_{\eta}(u_{\varepsilon} - \kappa) \varphi dq\right| \leq |g(\kappa)| \int_0^T \int_{-\varepsilon}^{\varepsilon} |k'_{\varepsilon}| \varphi dq.$$

Now we turn on to the estimate of the term $|D(u_{\varepsilon})|$ where:

$$D(u_{\varepsilon}) = \int_{\kappa}^{u_{\varepsilon}} sgn_{\eta}(\tau - \kappa)g'(\tau)d\tau - (g(u_{\varepsilon}) - g(\kappa))sgn_{\eta}(u_{\varepsilon} - \kappa))$$

More precisely, $|D(u_{\varepsilon})| \leq C_g \eta$ with $C_g = 2M_g$. Indeed, let us fix η and κ . Then a.e. on Q: • if $u_{\varepsilon} \geq \kappa + \eta$,

$$D(u_{\varepsilon}) = \int_{\kappa}^{\eta+\kappa} \frac{\tau-\kappa}{\eta} g'(\tau) d\tau + \int_{\kappa+\eta}^{u_{\varepsilon}} g'(\tau) d\tau - (g(u_{\varepsilon}) - g(\kappa))$$

and

$$|D(u_{\varepsilon})| \le \eta ||M_g + |g(\kappa + \eta) - g(\kappa)|$$

because $0 \leq \frac{\tau-\kappa}{\eta} \leq 1$. Then we use the Lipschitz condition for g. • if $\kappa - \eta \leq u_{\varepsilon} \leq \kappa + \eta$,

$$D(u_{\varepsilon}) = \int_{\kappa}^{u_{\varepsilon}} \frac{\tau - \kappa}{\eta} g'(\tau) d\tau - \frac{u_{\varepsilon} - \kappa}{\eta} (g(u_{\varepsilon}) - g(\kappa))$$

and

$$\begin{aligned} |D(u_{\varepsilon})| &\leq M_g |u_{\varepsilon} - \kappa| + M_g \frac{|u_{\varepsilon} - \kappa|^2}{\eta} \leq 2M_g \eta. \\ \text{, if } u_{\varepsilon} &\leq \kappa - \eta. \end{aligned}$$

$$D(u_{\varepsilon}) = \int_{u_{\varepsilon}}^{\kappa - \eta} g'(\tau) d\tau + \int_{\kappa - \eta}^{\kappa} \frac{\tau - \kappa}{\eta} g'(\tau) d\tau + g(u_{\varepsilon}) - g(\kappa),$$

and $|D(u_{\varepsilon})| \leq C_g \eta$, as in the first case. Eventually we deduce that the term:

$$\int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}' \varphi(\int_{\kappa}^{u_{\varepsilon}} sgn_{\eta}(\tau-\kappa)g'(\tau)d\tau - (g(u_{\varepsilon}) - g(\kappa))sgn_{\eta}(u_{\varepsilon} - \kappa))dq$$

is bounded by:

$$C_g\eta\int_0^T\int_{-\varepsilon}^{\varepsilon}|k_{\varepsilon}'|\varphi dxdt,$$

and

$$\int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}'(x) (\Phi_{\eta}(u_{\varepsilon}) - I_{\eta}'(u_{\varepsilon})g(u_{\varepsilon}))\varphi dq \le (C_g\eta + |g(\kappa)|) \int_0^T \int_{-\varepsilon}^{\varepsilon} |k_{\varepsilon}'|\varphi dx dt.$$
(25)

As k_{ε} is monotone on $[-\varepsilon, \varepsilon]$, for ε small enough, $|k'_{\varepsilon}| = sgn(k_R - k_L)k'_{\varepsilon}$. So,

$$\int_0^T \int_{-\varepsilon}^{\varepsilon} |k_{\varepsilon}'| \varphi dq = sgn(k_R - k_L) \int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon}' \varphi dq$$

Then we integrate by parts to obtain:

$$\int_{0}^{T} \int_{-\varepsilon}^{\varepsilon} |k_{\varepsilon}'| \varphi dq = -sgn(k_{R} - k_{L}) \int_{0}^{T} \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon} \varphi_{x} dq + sgn(k_{R} - k_{L}) \int_{0}^{T} (k(\varepsilon)\varphi(t,\varepsilon) - k(-\varepsilon)\varphi(t,-\varepsilon)) dt .$$
(26)

Finally, from (21), (22), (23), (24), (25) and (26), for any positive η and ε , we have:

$$\begin{split} -sgn(k_R - k_L)(C_g \eta + |g(\kappa)|) &\int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon} \varphi_x dx dt + \int_Q k_{\varepsilon}(x) \Phi_{\eta}(u_{\varepsilon}) \varphi_x dx dt \\ &\int_0^T \int_{-1}^{-\varepsilon} k'(x)(\Phi_{\eta}(u_{\varepsilon}) - I'_{\eta}(u_{\varepsilon})g(u_{\varepsilon})) \varphi dq + \int_\Omega I_{\eta}(u_0) \varphi(0, x) dx \\ &+ \int_0^T \int_{\varepsilon}^1 k'(x)(\Phi_{\eta}(u_{\varepsilon}) - I'_{\eta}(u_{\varepsilon})g(u_{\varepsilon})) \varphi dq + \int_Q I_{\eta}(u_{\varepsilon}) \varphi_t dx dt \\ &+ sgn(k_R - k_L)(C_g \eta + |g(\kappa)|) \int_0^T (k(\varepsilon)\varphi(t, \varepsilon) - k(-\varepsilon)\varphi(t, -\varepsilon)) dt \ge 0. \end{split}$$

We take now the ε -limit. Clearly, because $(u_{\varepsilon})_{\varepsilon}$ goes to u in $L^1(Q)$ and since I_{η} and Φ_{η} are Lipschitzian,

$$\lim_{\varepsilon \to 0^+} \int_Q (I_\eta(u_\varepsilon)\varphi_t + k_\varepsilon(x)\Phi_\eta(u_\varepsilon)\varphi_x)dq = \int_Q (I_\eta(u)\varphi_t + k(x)\Phi_\eta(u)\varphi_x)dq.$$

Thanks to the definition of k_L and k_R and to the continuity of $\varphi,$

$$\lim_{\varepsilon \to 0^+} \int_0^T (k(\varepsilon)\varphi(t,\varepsilon) - k(-\varepsilon)\varphi(t,-\varepsilon))dt = (k_R - k_L) \int_0^T \varphi(t,0)dt.$$

Moreover, $k_{\varepsilon}\varphi_{x}$ being bounded independently with respect to $\varepsilon,$

$$\lim_{\epsilon \to 0^+} \int_0^T \int_{-\varepsilon}^{\varepsilon} k_{\varepsilon} \varphi_x dx dt = 0.$$

So, for any positive η , the following inequality holds:

$$\int_{Q} (I_{\eta}(u)\varphi_{t} + k(x)\Phi_{\eta}(u)\varphi_{x})dxdt + \int_{Q} k'(x)(\Phi_{\eta}(u) - I'_{\eta}(u)g(u))\varphi dxdt + \int_{\Omega} I_{\eta}(u_{0})\varphi(0,x)dx + (|g(\kappa)| + C_{g}\eta)|k_{R} - k_{L}|\int_{0}^{T} \varphi(t,0)dt \ge 0.$$
(27)

We take the limit with respect to η through the Lebesgue dominated convergence Theorem, providing that u fulfills (5).

Lastly, let us establish that u satisfies (6)-(7). To this purpose, we use the functions H_{η} and Q_{η} defined in [8] for any $\tau, \kappa \in \mathbb{R}$, by:

$$H_{\eta}(\tau,\kappa) = \left((\operatorname{dist}(\tau, I[0,\kappa]))^2 + \eta^2 \right)^{\frac{1}{2}} - \eta$$

and

$$Q_{\eta}(\tau,\kappa) = \int_{\kappa}^{\tau} \partial_1 H_{\eta}(\lambda,\kappa) g'(\lambda) d\lambda$$

where $I[0, \kappa]$ denotes the closed interval bounded by 0 and κ . The sequence $(H_{\eta}, Q_{\eta})_{\eta}$ converges uniformly to $(\text{dist}(\tau, I[0, \kappa]), \mathcal{G}(\tau, 0, \kappa))$ where:

$$\mathcal{G}(\tau, 0, \kappa) = \frac{1}{2}(\Phi(\tau, 0) + \Phi(\kappa, 0) + \Phi(\tau, \kappa)).$$

By taking in (20) the test-function $\partial_1 H_\eta(u_\varepsilon, \kappa)\varphi$, for any function $\varphi \in \mathcal{C}_c^\infty(]0, T[\times\overline{\Omega})$, we obtain for any positive η and ε the following inequality:

$$\int_{Q} H_{\eta}(u_{\varepsilon},\kappa)\varphi_{t}dxdt + \int_{Q} k_{\varepsilon}Q_{\eta}(u_{\varepsilon},\kappa)\varphi_{x}dxdt$$
$$\int_{Q} k_{\varepsilon}'(x)(Q_{\eta}(u_{\varepsilon},\kappa) - \partial_{1}H_{\eta}(u_{\varepsilon},\kappa)g(u_{\varepsilon}))\varphi dxdt \geq 0.$$

If we only consider functions φ vanishing in a neighborhood of $\{x_0 = 0\}$ containing $[-\varepsilon, \varepsilon]$ (that will not be restictive in the sequel), we can take the ε -limit without difficulty to obtain:

$$\int_{Q} H_{\eta}(u,\kappa)\varphi_{t}dxdt + \int_{Q} kQ_{\eta}(u,\kappa)\varphi_{x}dxdt
\int_{Q} k'(x)(Q_{\eta}(u,\kappa) - \partial_{1}H_{\eta}(u,\kappa)g(u))\varphi dxdt \geq 0.$$
(28)

Then, for $(t, x) \in]0, T[\times\overline{\Omega}]$, we choose in (28) a sequence of test-functions defined by $\varphi_n(t, x) = \beta(t)\alpha_n(x)$ with $\beta \in \mathcal{C}_c^{\infty}(]0, T[), \beta \ge 0$, and $\alpha_n \in \mathcal{C}_c^{\infty}(\overline{\Omega})$ such as $\alpha_n \ge 0, \alpha_n(x) = 0$ on $]-1, 1 - \frac{1}{n}[, \alpha_n(1) = 1$ and $\|\alpha'_n\|_{\infty} \le n$. On the one hand, by reasoning as in [8] we make sure that

$$\lim_{n \to \infty} \int_{1-\frac{1}{n}}^{1} \int_{0}^{T} \alpha'_{n}(x) k(x) Q_{\eta}(u,\kappa) \beta(t) dt dx \text{ exists and is nonnegative.}$$

On the other hand by using the definition of u_1^{τ} ,

$$\lim_{n \to \infty} \int_{1-\frac{1}{n}}^{1} \int_{0}^{T} \alpha'_{n}(x)k(x)Q_{\eta}(u,\kappa)\beta(t)dtdx = \int_{0}^{T} k(1)Q_{\eta}(u_{1}^{\tau}(t),\kappa)\beta(t)dt.$$

Finally, when η goes to 0^+ ,

$$\int_0^T k(1)\mathcal{G}(u_1^{\tau}, 0, \kappa)\beta(t)dt \ge 0.$$

To conclude we just emphasize that the previous inequality is equivalent for all κ in $I[0, u_1^{\tau}]$, to:

$$sgn(u_1^{\tau})k(1)(g(u_1^{\tau}) - g(\kappa)) \ge 0,$$

that is namely (6) when κ is reduced to belong to $I(0, u_1^{\tau})$. In the same way, by choosing $\varphi(t, x) = \beta(t)\delta_n(x)$ in (28), with $\beta \in \mathcal{C}_c^{\infty}(]0, T[)$, $\beta \geq 0$, and $\delta_n \in \mathcal{C}_c^{\infty}(\overline{\Omega})$ such as $\delta_n \geq 0$, $\delta_n(x) = 0$ on $] - 1 + \frac{1}{n}, 1[$, $\delta_n(-1) = 1$ and $\|\delta'_n\|_{\infty} \leq n$, by using the definition of u_{-1}^{τ} , we establish (7).

5.2 Second step: $u_0 \in L^{\infty}(\Omega)$

We use a mollification process to come back to the first step. Indeed, for $j \in \mathbb{N}^*$, we consider the sequence $(u_0^j)_j$ such that u_0^j belongs to $\mathcal{C}_c^{\infty}(\Omega)$ and (u_0^j) tends to u_0 in $L^1(\Omega)$. We denote u^j the entropy solution to (1) associated with the initial condition u_0^j so that, for any j, u^j fulfills (27) and (28). The comparison result (13) ensures that the sequence $(u_j)_j$ is a Cauchy sequence in $L^1(Q)$ and so tends to a limit, denoted u. Then the j-limit in (27) and (28) warrants that u is an entropy solution to (1).

To conclude, we point out that (17) or (18) implies (10), so that:

Corollary 1. Assume that (17) or (18) holds. Then (1) has an unique entropy solution.

6 Generalisation

In this section we keep the same assumptions on g but we consider that k has a finite number of discontinuities. Let $D = \{1, ..., n-1\}, n \neq 0, x_0 = -1, x_n = 1$. We suppose that:

$$k$$
 is discontinuous at $x_i, i \in D$, (29)

while $k_{[]x_i,x_{i+1}[} \in W^{1,+\infty}(]x_i,x_{i+1}[)$. Of course we need a new definition of an entropy solution which has to be equivalent to Definition 1 when D is reduced to one point. So we say that:

Definition 2. Under (29), a function u of $L^{\infty}(Q)$ is an entropy solution to Problem (1) if u satisfies (6)-(7) and if, $\forall \kappa \in \mathbb{R}$, $\forall \varphi \in \mathcal{C}^{\infty}_{c}([0,T[\times \Omega)], \varphi \geq 0)$,

$$\begin{cases} \int_{Q} (|u(t,x) - \kappa|\varphi_t(t,x) + k(x)\Phi(u,\kappa)\varphi_x(t,x))dxdt \\ - \int_{Q} k'(x)sgn(u-\kappa)g(\kappa)\varphi dxdt \\ + \int_{\Omega} |u_0 - \kappa|\varphi(0,x)dx + \sum_{i \in D} |(k_i^+ - k_i^-)g(\kappa)| \int_0^T \varphi(t,x_i)dt \ge 0 , \end{cases}$$
(30)

where

$$k_i^+ = \lim_{x \to x_i^+} k(x) \quad and \quad k_i^- = \lim_{x \to x_i^-} k(x)$$

We denote γu_i^+ and γu_i^- the strong traces in $L^{\infty}(]0, T[)$ at $\{x = x_i\}$. By using the same techniques as before we can state the following theorem:

Theorem 3. Under (18), when k satisfies (29), there exists a unique entropy solution to (1). Moreover, at every point x_i , $i \in D$, u satisfies the Rankine-Hugoniot condition:

$$k_i^+g(\gamma u_i^+) = k_i^-g(\gamma u_i^-)$$

In addition, we adapt (17) under the form:

$$\begin{cases} \text{for } i, j \in D, i \neq j, sgn(k_i^+ - k_i^-) = sgn(k_j^+ - k_j^-), \\ \exists \alpha \in \mathbb{R}^-, \ \forall x \le \alpha, \ (k_1^- - k_1^+)g(x) \ge 0, \\ \exists \beta \in \mathbb{R}^+, \ \forall x \ge \beta, \ (k_1^- - k_1^+)g(x) \le 0. \end{cases}$$
(31)

This condition is satisfied when g is strictly monotone and the next corollary holds:

Corollary 2. Assume that (31) is satisfied. Then problem (1) has a unique entropy solution, in the sense of Definition 2.

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