

Vanishing Viscosity Limit for Initial-Boundary Value Problems for Conservation Laws

Gui-Qiang Chen and Hermano Frid

ABSTRACT. The convergence of the vanishing viscosity method for initial-boundary value problems is analyzed for nonlinear hyperbolic conservation laws through several representative systems. Some techniques are developed to construct the global viscous solutions and establish the H^{-1} compactness of entropy dissipation measures for the convergence of the viscous solutions with general initial-boundary conditions. The representative examples considered include the systems of isentropic gas dynamics, nonlinear elasticity, and chromatography.

1. Introduction

We are concerned with the convergence of the vanishing viscosity method for initial-boundary value problems for nonlinear hyperbolic systems of conservation laws. Physical motivation is the vanishing viscosity limit from viscous compressible fluids to the inviscid ones with initial-boundary conditions, which is a natural way to determine entropy solutions for the inviscid equations in the interior of fluid domains under consideration. Our analysis focuses on several representative examples of nonlinear systems including the models for isentropic gas dynamics, nonlinear elasticity, and chromatography. The main objective in addressing the particular systems is to expose a general procedure of analysis for such a problem with general boundary conditions, especially *nonhomogeneous* ones. In order to make the main steps clearer and to avoid superfluous technicalities, we restrict our analysis here to the standard domains of form $Q_T = (0, T) \times (0, 1)$ or $Q = (0, \infty) \times (0, 1)$. Many other examples may be treated by following the same procedure.

We start with a general system of conservation laws in one space variable:

$$(1.1) \quad \partial_t u + \partial_x f(u) = 0, \quad (t, x) \in Q,$$

1991 *Mathematics Subject Classification*. Primary: 35L65, 35L50; Secondary: 35B25, 35L67.

Key words and phrases. Initial-boundary value problems, vanishing viscosity limit, conservation laws, convergence, compactness, entropy solutions, estimates.

with $u \in U \subset \mathbf{R}^m$, $f \in C^1(U; \mathbf{R}^m)$, for some domain $U \subset \mathbf{R}^m$. We consider the following initial-boundary conditions for (1.1):

$$(1.2) \quad u|_{t=0} = u_0(x),$$

$$(1.3) \quad u|_{x=0} = a_0(t), \quad u|_{x=1} = a_1(t).$$

We assume that the initial-boundary data satisfy

$$(1.4) \quad u_0 \in L^\infty((0, 1); \mathbf{R}^m), \quad a_0, a_1 \in L^\infty((0, \infty); \mathbf{R}^m).$$

Since the boundary layers generally exist for arbitrarily given $a_i, i = 1, 2$, our focus here is to expose a procedure to construct weak entropy solutions in the interior of Q such that the solutions obtained are natural for the case that there is no boundary layer (see [5]). With this in mind, a definition of entropy solutions for the initial-boundary value problem was given in [5] for general multidimensional systems of conservation laws in more general (not necessarily cylindrical) domains, motivated from [1] for the scalar case. Some discussions about the initial-boundary problem in different contexts, related to [1], have been made for hyperbolic systems of conservation laws (*e.g.* [2, 13, 19, 20, 30, 34, 36]).

We say that $\eta \in C^1(\mathbf{R}^m)$ is an *entropy* for (1.1), with associated *entropy flux* $q \in C^1(\mathbf{R}^m)$, if

$$(1.5) \quad \nabla q(u) = \nabla \eta(u) \nabla f(u).$$

We call $F(u) = (\eta(u), q(u))$ an *entropy pair*. If $\eta(u)$ is convex, we say $F(u)$ is a convex entropy pair. An entropy pair $\mathcal{F}(u, v) = (\alpha(u, v), \beta(u, v))$ is called a *boundary entropy pair* if, for each fixed $v \in \mathbf{R}^m$, $\alpha(u, v)$ is convex with respect to u , and

$$(1.6) \quad \alpha(v, v) = \beta(v, v) = \partial_u \alpha(v, v) = 0.$$

We say that $\mathcal{F}(u, v) = (\alpha(u, v), \beta(u, v))$ is a *generalized boundary entropy pair* if it is the uniform limit of a sequence of boundary entropy pairs over compact sets.

DEFINITION 1.1. We say that $u \in L^\infty(Q_T; \mathbf{R}^m)$ is a *weak entropy solution* of (1.1)-(1.3) in Q_T if it satisfies

- Conservation Laws (1.1): For all $\phi \in C_0^\infty(Q_T)$, $\phi \geq 0$, and any convex entropy pair (η, q) ,

$$(1.7) \quad \iint_{Q_T} (\eta(u) \partial_t \phi + q(u) \partial_x \phi) dx dt \geq 0;$$

- Initial Condition (1.2):

$$(1.8) \quad \operatorname{ess\,lim}_{t \rightarrow 0^+} \int_0^1 |u(t, x) - u_0(x)| dx = 0;$$

- Boundary Condition (1.3): For any $\gamma(t) \in L^1(0, T)$, $\gamma(t) \geq 0$, a.e., and any boundary entropy pair $\mathcal{F} = (\alpha, \beta)$,

$$(1.9) \quad \operatorname{ess\,lim}_{x \rightarrow 0^+} \int_0^T \beta(u(t, x), a_0(t)) \gamma(t) dt \leq 0, \quad \operatorname{ess\,lim}_{x \rightarrow 1^-} \int_0^T \beta(u(t, x), a_1(t)) \gamma(t) dt \geq 0.$$

To illustrate some features of the above definition, we consider a simple example. Let (1.1) be strictly hyperbolic, which means that the Jacobian ∇f is diagonalizable and all eigenvalues are real and distinct. In (1.2)-(1.3), let a_0 , u_0 , and a_1 be constant states u_l , u_m , and u_r , respectively, such that u_l and u_m are connected by a shock with a negative speed, while u_m and u_r are connected by a shock with a positive speed. To simplify, we assume that both shocks belong to genuinely nonlinear families, that is, the corresponding eigenvalues of ∇f are monotone along the integral curves of the associated right-eigenvectors (*cf.* [21]). Then it is easy to prove that $u(t, x) \equiv u_m$, $(t, x) \in Q$, is an entropy solution for the corresponding initial-boundary value problem, according to the above definition, provided that u_l , u_m , and u_r are sufficiently close to each other.

Indeed, (1.7) and (1.8) are trivially satisfied. For (1.9), it suffices to check the inequality for the left boundary, $x = 0$, since the other is similar. Then this reduces to showing that $\beta(u_m, u_l) \leq 0$. Now, from the Lax shock condition, it follows that $\beta(u_m, u_l) \leq s\alpha(u_m, u_l)$, for $|u_m - u_l|$ sufficiently small (see [22]). Now, from the properties of boundary entropies, one has $\alpha(u, v) \geq 0$, and hence the desired inequality follows since $s < 0$.

This solution is actually consistent with the natural physical solution in the interior of Q , with boundary layers on the boundaries, via the characteristic analysis. It would be interesting to analyze systematically the uniqueness of entropy solutions in the sense of (1.7)-(1.9) for such problems.

We next recall an important fact about the solutions of (1.1)-(1.3) according to (1.7)-(1.9), established in [5], which holds even for the general multidimensional case in general (not necessarily cylindrical) domains.

THEOREM 1.1. *Assume that (1.1) is endowed with a strictly convex entropy. A function $u(t, x) \in L^\infty(Q_T; \mathbf{R}^m)$ satisfies (1.7)-(1.9) if and only if the following conditions hold:*

- (a). $u(t, x)$ satisfies (1.1) in the sense of distributions in Q_T ;
- (b). Given any boundary entropy pair $(\alpha(u, v), \beta(u, v))$, there exists a constant $M > 0$ such that, for any nonnegative $\phi(t, x) \in C_0^\infty((-\infty, T) \times \mathbf{R})$ and any $v \in \mathbf{R}^m$,

$$(1.10) \quad \int_0^T \int_0^1 (\alpha(u(t, x), v) \partial_t \phi + \beta(u(t, x), v) \partial_x \phi) dx dt + \int_0^1 \alpha(u_0(x), v) \phi(0, x) dx + M \int_\Gamma \alpha(u^b, v) \phi dt \geq 0,$$

where $\Gamma = \cup_{j=0}^1 \{x = j, t > 0\}$, and $u^b(t) = a_i(t)$, $i = 0, 1$.

In the subsequent sections, we solve problem (1.1)-(1.3), in the sense of Definition 1.1, for the representative systems of nonlinear elasticity, chromatography, and isentropic gas dynamics, according to the following scheme. In Section 2, we establish some general results for the parabolic systems obtained from (1.1) with an additional viscosity term in its right-hand side. In particular, we obtain a useful uniform estimate (2.22) for the derivative of the viscous solutions, which is essential in order to establish the H^{-1} -compactness of entropy dissipation measures for *nonhomogeneous* boundary conditions addressed here (see §3.1). In Section 3, we apply the results of Sections 1-2 and the compensated compactness methods to obtain the existence of entropy solutions when (1.1) is either the 2×2 system of

nonlinear elasticity, or the $m \times m$ system of chromatography in Langmuir coordinates, or some other systems mentioned therein. Finally, in Section 4, we analyze the convergence of the viscous approximate solutions of the initial-boundary value problem for the system of isentropic Euler equations for gas dynamics with the aid of the results in Sections 1-2, especially estimate (2.22).

2. Parabolic Systems

In this section we consider the initial-boundary value problem for the parabolic system obtained from (1.1) with an additional viscosity term. Namely, we are concerned with the following initial-boundary value problem:

$$(2.1) \quad \partial_t u + \partial_x f(u) = \varepsilon \partial_{xx} u, \quad (t, x) \in Q,$$

$$(2.2) \quad u|_{x=0} = a_{0,\varepsilon}(t), \quad u|_{x=1} = a_{1,\varepsilon}(t), \quad t > 0,$$

$$(2.3) \quad u|_{t=0} = u_{0,\varepsilon}(x), \quad x \in (0, 1).$$

To simplify the statements of the results, we assume that $a_{0,\varepsilon}, a_{1,\varepsilon}$ are smooth and

$$(2.4) \quad \sup_{\varepsilon > 0} \|(a_{0,\varepsilon}, \varepsilon a'_{0,\varepsilon}, a_{1,\varepsilon}, \varepsilon a'_{1,\varepsilon})\|_{L^\infty(0,\infty)} < \infty,$$

and $u_{0,\varepsilon} \in C_0^\infty(0, 1)$ with

$$(2.5) \quad \sup_{\varepsilon > 0} \|u_{0,\varepsilon}\|_{L^\infty(0,1)} < \infty,$$

and the compatibility conditions:

$$(2.6) \quad a_{0,\varepsilon}^{(k)}(0) = a_{1,\varepsilon}^{(k)}(0) = 0, \quad \text{for all } k \in \mathbf{N}.$$

For the purposes of the applications given in this paper, it suffices to consider the situation in which f satisfies:

$$(2.7) \quad f \in C^3(\mathbf{R}^m; \mathbf{R}^m) \text{ is globally Lipschitz, and } f(-u) = f(u).$$

Denote by $K^\varepsilon(t, x)$ the fundamental solution of the heat equation $\partial_t v = \varepsilon \partial_{xx} v$, that is,

$$K^\varepsilon(t, x) = \frac{1}{\sqrt{4\pi\varepsilon t}} e^{-\frac{x^2}{4\varepsilon t}}.$$

We will make use of the fact that

$$(2.8) \quad \|K^\varepsilon(t)\|_1 = 1, \quad \|K_x^\varepsilon(t)\|_1 = \frac{1}{\sqrt{\varepsilon\pi t}},$$

where $\|\cdot\|_1$ denotes the norm of $L^1(\mathbf{R})$.

For a function $\zeta(x)$ defined in $(0, 1)$, denote by $\tilde{\zeta}$ the function defined in \mathbf{R} such that

$$(2.9) \quad \begin{cases} \tilde{\zeta}(x) = \zeta(x), & 0 < x < 1, \\ \tilde{\zeta}(-x) = -\tilde{\zeta}(x), & x \in \mathbf{R}, \\ \tilde{\zeta}(x + 2n) = \tilde{\zeta}(x), & x \in \mathbf{R}, n \in \mathbf{Z}. \end{cases}$$

Set $h_\varepsilon(t, x) = (1-x)a_{0,\varepsilon}(t) + xa_{1,\varepsilon}(t)$, $x \in (0, 1)$, $t \geq 0$. If $u(t, x)$ is a smooth solution of (2.1)–(2.3) in $[0, T] \times (0, 1)$, then $w(t, x) = u(t, x) - h_\varepsilon(t, x)$ is a smooth

solution of the initial-boundary value problem:

$$(2.10) \quad \partial_t w - \varepsilon \partial_{xx} w = -\partial_x f(u) - \partial_t h_\varepsilon, \quad (t, x) \in Q,$$

$$(2.11) \quad w|_{x=0} = 0, \quad w|_{x=1} = 0, \quad t > 0,$$

$$(2.12) \quad w|_{t=0} = u_{0,\varepsilon}(x), \quad x \in (0, 1).$$

Hence, we expect that $u(t, x)$ satisfies

$$(2.13) \quad u(t) = K^\varepsilon(t) * \tilde{u}_{0,\varepsilon} - \int_0^t K^\varepsilon(t-s) * (\widetilde{\partial_x f(u)}(s) + \widetilde{\partial_t h_\varepsilon}(s)) ds + h_\varepsilon(t),$$

for $(t, x) \in Q$.

To see this fact, we denote the right-hand side of (2.10) by $r(t, x)$ and approximate it in $L^1_{loc}(Q)$ by a sequence $r^n(t, x)$ in $C_0^\infty(Q)$. If $w^n(t, x)$ is the corresponding solution for the modified (2.10) with conditions (2.11)-(2.12), then we clearly have

$$w^n(t) = K^\varepsilon(t) * \tilde{u}_{0,\varepsilon} - \int_0^t K^\varepsilon(t-s) * \tilde{r}^n(s) ds.$$

Now, letting $n \rightarrow \infty$, we see that w^n converges in $L^1_{loc}(Q)$ to a certain w satisfying

$$w(t) = K^\varepsilon(t) * \tilde{u}_{0,\varepsilon} - \int_0^t K^\varepsilon(t-s) * \tilde{r}(s) ds.$$

From the properties of the heat kernel and the function $\tilde{r}(t, x)$, we deduce that w satisfies (2.10) in the sense of distributions in Q . Then $w - (u - h_\varepsilon)$ satisfies the homogeneous heat equation. By the standard regularity theory, w is then smooth. Since (2.11) and (2.12) are easily verified from (2.13), the uniqueness of the solution of (2.10)–(2.12) implies that $w = u - h_\varepsilon$. On the other hand, if u satisfies (2.13) and has continuous derivatives of first order in t and up to second order in x , throughout Q , then applying the heat operator $\partial_t - \varepsilon \partial_{xx}^2$ to both sides of (2.13), for $(t, x) \in Q$, yields that u satisfies (2.1) in Q in the sense of distributions and, hence, in the classical sense. Conditions (2.2)–(2.3) are also immediately deduced from (2.13).

Then, for smooth solutions in $[0, T] \times (0, 1)$, (2.13) is equivalent to

$$(2.14) \quad u(t) = K^\varepsilon(t) * \tilde{u}_{0,\varepsilon} - \int_0^t \partial_x K^\varepsilon(t-s) * f(\tilde{u})(s) ds \\ - \int_0^t K^\varepsilon(t-s) * \widetilde{\partial_t h_\varepsilon}(s) ds + h_\varepsilon(t),$$

where we have used the definition of the extension $\widetilde{\partial_x f(u)}(s)$ of $\partial_x f(u)(s)$, from $(0, 1)$ to \mathbf{R} according to (2.9). Indeed, to pass the derivative from $\widetilde{\partial_x f(u)}(s)$ to the heat kernel to obtain (2.14) from (2.13), we write the convolution as a sum of integrals in $(0, 1)$, using (2.9), then apply integration by parts, and observe that the sums like

$$\sum_{n \in \mathbf{Z}} \int_0^t \{K^\varepsilon(t-s, x-2n-1) - K^\varepsilon(t-s, x-2n+1)\} f(a_{1,\varepsilon}(s)) ds,$$

resulting also from this process, vanish identically. Hence a possible strategy for solving (2.1)–(2.3) is to obtain first a solution of (2.14), and then to prove that it possesses the required regularity.

Let $\mathcal{G}_T = L^\infty((0, T); L^\infty(0, 1))$ and define the operator $\mathcal{L} : \mathcal{G}_T \rightarrow \mathcal{G}_T$ by

$$(2.15) \quad \mathcal{L}(v)(t) = K^\varepsilon(t) * \tilde{u}_{0,\varepsilon} - \int_0^t \partial_x K^\varepsilon(t-s) * f(\tilde{v})(s) ds \\ - \int_0^t K^\varepsilon(t-s) * \widetilde{\partial_t h_\varepsilon}(s) ds + h_\varepsilon(t).$$

Let $\|\nabla f(u)\|_{L^\infty} = C_0$. We have

$$\|\mathcal{L}(v_1)(t) - \mathcal{L}(v_2)(t)\|_{L^\infty} \leq C_0 \sqrt{\frac{T}{\varepsilon\pi}} \|v_1 - v_2\|_{L^\infty},$$

and so \mathcal{L} is a contraction in \mathcal{G}_T as long as

$$(2.16) \quad C_0 \sqrt{\frac{T}{\varepsilon\pi}} < 1.$$

By the Banach Fixed Point Theorem, there exists a unique $u \in \mathcal{G}_T$, which satisfies $\mathcal{L}(u) = u$ when $0 \leq t \leq T$.

LEMMA 2.1. *Let u be the unique fixed point of \mathcal{L} in \mathcal{G}_T with $T = \alpha_0\varepsilon$ for $\alpha_0 \ll 1$ independent of ε , such that (2.16) holds. Then there exists $C_1 > 0$ such that,*

$$(2.17) \quad \|\partial_x u(t)\|_{L^\infty} \leq \frac{C_1}{\sqrt{\varepsilon t}}, \quad 0 < t \leq T,$$

with C_1 independent of ε . Furthermore, there exists a constant C_2 , depending on ε , such that

$$(2.18) \quad \|\partial_x u(t)\|_{L^\infty} \leq C_2, \quad 0 < t \leq T.$$

PROOF. The proof of (2.17) reduces to proving the following assertion: there exists a constant $C_1 > 0$ such that, if $v \in \mathcal{G}_T \cap C((0, T] \times (0, 1))$, $v|_{x=0} = a_{0,\varepsilon}$, $v|_{x=1} = a_{1,\varepsilon}$, and

$$(2.19) \quad \|\partial_x v(t)\|_{L^\infty} \leq \frac{C_1}{\sqrt{\varepsilon t}},$$

then $\mathcal{L}(v)$ also satisfies these properties.

Indeed, since u is the unique fixed point of \mathcal{L} in \mathcal{G}_T , we have $u = \lim_{k \rightarrow \infty} u^k$ in \mathcal{G}_T , where $u^1 = h$, $u^{k+1} = \mathcal{L}(u^k)$. Hence, from the assertion, we have that (2.19) is satisfied for $v = u^k$, $u^k|_{x=0} = a_{0,\varepsilon}(t)$, and $u^k|_{x=1} = a_{1,\varepsilon}(t)$, for all $k \in \mathbf{N}$. Therefore, the standard arguments yield that u must also satisfy these properties.

We now pass to the proof of the assertion. From the hypothesis on v , one has

$$\partial_x \mathcal{L}(v)(t) = \partial_x K^\varepsilon(t) * \tilde{u}_{0,\varepsilon} - \int_0^t \partial_x K^\varepsilon(t-s) * \widetilde{\partial_x f(v)}(s) ds \\ - \int_0^t \partial_x K^\varepsilon(t-s) * \widetilde{\partial_t h_\varepsilon}(s) ds + \partial_x h_\varepsilon(t),$$

and so

$$\begin{aligned} \|\partial_x \mathcal{L}(v)(t)\|_{L^\infty} &\leq \frac{\|\tilde{u}_{0,\varepsilon}\|_{L^\infty}}{\sqrt{\pi\varepsilon t}} + \frac{CC_1}{\varepsilon} + 2\sqrt{\frac{T}{\pi\varepsilon}} \|\partial_t h_\varepsilon\|_{L^\infty} + \|\partial_x h_\varepsilon\|_{L^\infty} \\ &\leq \frac{1}{\sqrt{\pi\varepsilon t}} (\|u_{0,\varepsilon}\|_{L^\infty} + CC_1\sqrt{\frac{\pi T}{\varepsilon}} + 2T\|\partial_t h_\varepsilon\|_{L^\infty} + \sqrt{\pi\varepsilon T}\|\partial_x h_\varepsilon\|_{L^\infty}) \\ &\leq \frac{C_1}{\sqrt{\varepsilon t}}, \end{aligned}$$

provided that

$$(2.20) \quad C_1 \geq \frac{\|u_{0,\varepsilon}\|_{L^\infty} + 2T\|\partial_t h_\varepsilon\|_{L^\infty} + \sqrt{\varepsilon\pi T}\|\partial_x h_\varepsilon\|_{L^\infty}}{\sqrt{\pi}(1 - C\sqrt{\frac{T}{\varepsilon}})},$$

where $C > 0$ depends only on C_0 , independent of ε and v . Since $T = \alpha_0\varepsilon$ for $\alpha_0 \ll 1$ independent of ε , the fact that C_1 can be taken independent of ε is clearly seen from (2.20), because of (2.4) and (2.5).

The second part of the statement follows similarly. We only need to prove that there exists a constant C_2 such that, if $\|\partial_x v\|_{L^\infty} \leq C_2$, $v|_{x=0} = a_{0,\varepsilon}$ and $v|_{x=1} = a_{1,\varepsilon}$, then $\mathcal{L}(v)$ has also these properties. To this end, we observe that we may write

$$\begin{aligned} \partial_x \mathcal{L}(v)(t) &= K^\varepsilon(t) * \widetilde{\partial_x u_{0,\varepsilon}} - \int_0^t \partial_x K^\varepsilon(t-s) * \widetilde{\partial_x f(v)}(s) ds \\ &\quad - \int_0^t \partial_x K^\varepsilon(t-s) * \partial_t \widetilde{h_\varepsilon}(s) ds + \partial_x h_\varepsilon(t). \end{aligned}$$

Hence

$$(2.21) \quad \|\partial_x \mathcal{L}(v)\|_{L^\infty} \leq \|\widetilde{\partial_x u_{0,\varepsilon}}\|_{L^\infty} + CC_2\sqrt{\frac{T}{\varepsilon}} + 2\sqrt{\frac{T}{\pi\varepsilon}} \|\partial_t h_\varepsilon\|_{L^\infty} + \|\partial_x h_\varepsilon\|_{L^\infty} \leq C_2,$$

provided that

$$C_2 \geq \frac{\|\partial_x u_{0,\varepsilon}\|_{L^\infty} + 2\sqrt{T/(\pi\varepsilon)}\|\partial_t h_\varepsilon\|_{L^\infty} + \|\partial_x h_\varepsilon\|_{L^\infty}}{1 - C\sqrt{T/\varepsilon}},$$

where C depends only on C_0 . This concludes the proof. \square

Let u be the unique fixed point of \mathcal{L} in \mathcal{G}_T . By Lemma 2.1, $\partial_x u$ is bounded in $[0, T] \times (0, 1)$. Clearly, u is a weak solution of (2.1)–(2.3) in the sense that u belongs to the space

$$W(T) = \{v \in L^2([0, T]; W^{1,2}(0, 1)) \mid \partial_t v \in L^2([0, T]; W^{-1,2}(0, 1))\},$$

satisfying

$$\langle \partial_t u(t), \phi \rangle + \varepsilon \int_0^1 \partial_x u \partial_x \phi \, dx = \int_0^1 f(u)(t) \partial_x \phi \, dx,$$

for almost all $t \in [0, T]$ and all $\phi \in W_0^{1,2}(\Omega)$, $u(0) = u_{0,\varepsilon}$, and $u(t) - h_\varepsilon(t) \in W_0^{1,2}(0, 1)$, for almost all $t \in [0, T]$. The fact that $\partial_t u \in L^2([0, T]; W^{-1,2}(0, 1))$ follows the observation that u is the limit in L^∞ of a sequence u^n satisfying

$$\partial_t u^{n+1} - \varepsilon \partial_{xx} u^{n+1} = -\partial_x f(u^n),$$

with $\|\partial_x u^n\|_{L^\infty}$ uniformly bounded in n . Therefore, $\partial_t u^n(t, x)$ is uniformly bounded in $L^2([0, T]; W^{-1,2}(0, 1))$ and must converge weakly to $\partial_t u(t, x)$.

Applying the regularity theory for parabolic equations (see [17, 23, 28]), one deduces that u is a smooth solution of (2.1)–(2.3) in $[0, T] \times (0, 1)$. It is easy to see that the hypothesis that f is globally Lipschitz allows one to repeat the above procedures step by step in time, indefinitely, to obtain a global smooth solution to (2.1)–(2.3) satisfying (2.17)–(2.18).

If system (2.1) is endowed with a bounded invariant region (see [8]), then the global smooth solution u is uniformly bounded. We now prove that this allows us to obtain a useful estimate for $\partial_x u$.

THEOREM 2.1. *Let u be the unique smooth solution of (2.1)–(2.3). Assume that u is uniformly bounded in $[0, \infty) \times (0, 1)$, independently of ε , and that (2.4)–(2.6) hold. Then, for all $\delta > 0$ sufficiently small, there exists a positive constant M , independent of ε , such that*

$$(2.22) \quad \begin{cases} \|\varepsilon \partial_x u(t)\|_{L^\infty} \leq M, & \text{for } t > \varepsilon \delta, \\ \|\varepsilon \partial_x u(t)\|_{L^\infty} \leq M \sqrt{\frac{\varepsilon}{t}}, & \text{for } 0 < t \leq \varepsilon \delta. \end{cases}$$

The same result holds for the smooth solution of the Cauchy problem.

PROOF. For any $t_0 > 0$, consider the operator \mathcal{L} in $\mathcal{G}_T = L^\infty([t_0, t_0+T]; L^\infty(\Omega))$, given by

$$(2.23) \quad \begin{aligned} \mathcal{L}(v)(t) = & K^\varepsilon(t - t_0) * \tilde{u}(t_0) - \int_{t_0}^t \partial_x K^\varepsilon(t - s) * f(\tilde{v})(s) ds \\ & - \int_{t_0}^t K^\varepsilon(t - s) * \widetilde{\partial_t h_\varepsilon}(s) ds + h_\varepsilon(t). \end{aligned}$$

Exactly as above, we easily see that \mathcal{L} is a contraction mapping in \mathcal{G}_T if (2.16) is satisfied. Also, identically as in the proof of Lemma 2.1, we prove the assertion that, for C_1 satisfying (2.20) with $\|u_{0,\varepsilon}\|_{L^\infty}$ replaced by $\|u(t_0)\|_{L^\infty}$, if $v \in \mathcal{G}_T \cap C((t_0, t_0 + T] \times \Omega)$, $v|_{x=0} = a_{0,\varepsilon}$, $v|_{x=1} = a_{1,\varepsilon}$, and

$$(2.24) \quad \|\partial_x v(t)\|_{L^\infty} \leq \frac{C_1}{\sqrt{\varepsilon(t - t_0)}},$$

then $\mathcal{L}(v)$ also satisfies these properties. Thus, using the fact that u is the unique fixed point of \mathcal{L} , we deduce from the standard arguments that u must satisfy (2.24). Take $T = 2\varepsilon\delta$, for any $\delta > 0$ such that (2.16) holds. Then, for any $t > \varepsilon\delta$, we take some $t_0 = t - T/2$ in (2.24) to obtain

$$(2.25) \quad \|\varepsilon \partial_x u(t)\|_{L^\infty} \leq \frac{C_1}{\sqrt{\delta}}.$$

On the other hand, for $0 < t \leq \varepsilon\delta$, we have that (2.17) holds. From Lemma 2.1, C_1 can be taken independent of ε . Therefore, taking $M = C_1/\sqrt{\delta}$, we conclude the proof of (2.22).

The proof of estimate (2.22) for the smooth solution of the Cauchy problem is completely similar. \square

In order to prove (1.10) for hyperbolic systems, we need to get a corresponding inequality for the associated parabolic systems. To this end, we will make use of a

construction as in [28, 30]. For $\delta > 0$ sufficiently small, define

$$d(x) = \begin{cases} x, & 0 < x < \delta, \\ \delta, & \delta < x < 1 - \delta, \\ 1 - x, & 1 - \delta < x < 1, \end{cases}$$

and, for some $M > 0$, set

$$\xi_\varepsilon(x) \equiv 1 - e^{-\frac{M}{\varepsilon}d(x)}.$$

For any $\varphi \in C_0(\mathbf{R})$, $\varphi \geq 0$, the function $\xi_\varepsilon(x)$ satisfies

$$(2.26) \quad M \int_0^1 |\xi'_\varepsilon(x)|\varphi(x) dx \leq \varepsilon \int_0^1 \xi'_\varepsilon(x)\varphi'(x) dx + M(\varphi(0) + \varphi(1)).$$

Indeed,

$$\begin{aligned} \int_0^1 \xi'_\varepsilon(x)\varphi'(x) dx &= \int_{\{0 < d < \delta\}} \xi'_\varepsilon(x)\varphi'(x) dx \\ &= - \int_{\{0 < d < \delta\}} \xi''_\varepsilon(x)\varphi(x) dx - \frac{M}{\varepsilon}(\varphi(1) + \varphi(0)) \\ &\quad + \frac{M}{\varepsilon}e^{-\frac{M\delta}{\varepsilon}}(\varphi(1 - \delta) + \varphi(\delta)) \\ &\geq \frac{M^2}{\varepsilon^2} \int_{\{0 < d < \delta\}} e^{-\frac{Md(x)}{\varepsilon}}\varphi(x) dx - \frac{M}{\varepsilon}(\varphi(1) + \varphi(0)) \\ &= \frac{M}{\varepsilon} \int_0^1 |\xi'_\varepsilon(x)|\varphi(x) dx - \frac{M}{\varepsilon}(\varphi(1) + \varphi(0)), \end{aligned}$$

which immediately give (2.26).

THEOREM 2.2. *Let u be the smooth solution of (2.1)–(2.3), and let $(\alpha(u, v), \beta(u, v))$ be a boundary entropy pair for (1.1). Then there exists a constant $M > 0$ such that, for all $\phi \in C_0^\infty((-\infty, T) \times \mathbf{R})$, $\phi \geq 0$, and $v \in \mathbf{R}^m$,*

$$(2.27) \quad \begin{aligned} & - \int_0^T \int_0^1 \{\alpha(u, v)\partial_t\phi + \beta(u, v)\partial_x\phi + \varepsilon\alpha(u, v)\partial_{xx}\phi\} \xi_\varepsilon dx dt \\ & \leq \int_0^1 \alpha(u_{0,\varepsilon}, v)\phi(x, 0)\xi_\varepsilon dx + M \int_\Gamma \alpha(u_\varepsilon^b, v)\phi dt \\ & \quad + 2\varepsilon \int_0^T \int_0^1 \alpha(u, v)\xi'_\varepsilon\partial_x\phi dx dt, \end{aligned}$$

where $\Gamma = \cup_{j=0}^1 \{x = j, t > 0\}$, and $u_\varepsilon^b = a_{i,\varepsilon}$, $i = 0, 1$.

PROOF. Denote $\eta(u) = \alpha(u, v)$, $q(u) = \beta(u, v)$. By the convexity of α with respect to u and (1.6), we easily see that there must exist a constant $M > 0$, independent of v , such that $|q(u)| \leq M\eta(u)$. Now, multiplying (2.1) by $\nabla\eta(u)$, one obtains

$$(2.28) \quad \partial_t\eta(u) + \partial_xq(u) \leq \varepsilon\partial_{xx}\eta(u).$$

Then, multiplying (2.28) by $\xi_\varepsilon\phi$, integrating in $Q_T = (0, T) \times (0, 1)$, and using integration by parts, we obtain

$$\begin{aligned} & - \int_0^T \int_0^1 \{ \eta(u) \partial_t \phi + q(u) \partial_x \phi + \varepsilon \eta(u) \partial_{xx} \phi \} \xi_\varepsilon \, dx \, dt \\ & \leq \int_0^1 \eta(u_{0,\varepsilon}) \phi(x, 0) \xi_\varepsilon \, dx + M \int_0^T \int_0^1 \eta(u) \phi |\xi'_\varepsilon| \, dx \, dt \\ & \quad - \varepsilon \int_0^T \int_0^1 \partial_x (\eta(u) \phi) \xi'_\varepsilon \, dx \, dt + 2\varepsilon \int_0^T \int_0^1 \eta(u) \xi'_\varepsilon \partial_x \phi \, dx \, dt, \end{aligned}$$

where we have used $|q(u)| \leq M\eta(u)$. Applying (2.26) with $\eta(u)\phi$ replacing φ in the inequality displayed above, we then obtain (2.27). \square

3. Nonlinear Elasticity, Chromatography, and Other Systems

In this section we apply the results in Sections 1-2 to solving the initial-boundary value problem for two specific systems: the one arising in one-dimensional nonlinear elasticity and the other appearing in chromatography with Langmuir coordinates. We also discuss other applications which follow in a similar fashion.

3.1. Nonlinear Elasticity. Consider the one-dimensional nonlinear elasticity system:

$$(3.1) \quad \begin{cases} \partial_t u_1 - \partial_x \sigma(u_2) = 0, \\ \partial_t u_2 - \partial_x u_1 = 0, \end{cases}$$

where σ is a smooth function satisfying $\sigma'(\tau) > 0$, and $\tau\sigma''(\tau) > 0$ if $\tau \neq 0$. Then, in this case, $f(u) = (-\sigma(u_2), -u_1)^\top$. System (3.1) is endowed with the following strictly convex entropy:

$$\eta_*(u) = u_1^2 + \int_0^{u_2} \sigma(\tau) \, d\tau,$$

with entropy-flux:

$$q_*(u) = u_1 \sigma(u_2).$$

Given a convex entropy $\eta(u)$, a boundary entropy pair $(\alpha(u, v), \beta(u, v))$ can be defined by taking the quadratic part of η and its associated flux. That is,

$$\begin{aligned} \alpha(u, v) &= \eta(u) - \eta(v) - \nabla \eta(v)(u - v), \\ \beta(u, v) &= q(u) - q(v) - \nabla \eta(v)(f(u) - f(v)). \end{aligned}$$

Also, system (3.1) is endowed with a pair of independent Riemann invariants (*i.e.* the functions whose gradient are left-eigenvectors of ∇f) given by

$$w_1 = u_1 + \int_0^{u_2} \sqrt{\sigma'(\tau)} \, d\tau, \quad w_2 = u_1 - \int_0^{u_2} \sqrt{\sigma'(\tau)} \, d\tau.$$

The regions given by

$$R = \{u \in \mathbf{R}^2 \mid |w_1| < M, |w_2| < M\},$$

for any $M > 0$, are invariant under the flow of the parabolic system (2.1) corresponding to (3.1) (cf. [8, 11, 14]). Given uniformly bounded initial-boundary data, we take a region R like the above with M large enough so that the initial-boundary data assume values in R . In order to have the flux function f of (3.1) satisfying condition (2.7), we first change from the coordinates u to

$$(3.2) \quad \bar{u} = u - u_*,$$

where $u_* = (0, -A)$, $A > 0$, is any point of the axis $u_1 = 0$ which does not belong to R . Then we replace f by

$$(3.3) \quad \bar{f}(\bar{u}) = \varphi(\bar{u})f(\bar{u} + u_*), \quad \text{if } \bar{u} > 0; \quad \bar{f}(-\bar{u}) = \bar{f}(\bar{u}),$$

with $\varphi \in C_0^\infty(\mathbf{R}^2)$ and $\varphi(\bar{u}) = 1$, if $\bar{u} \in R - u_*$, and such that $(0, -A)$ does not belong to the support of φ . The function \bar{f} satisfies (2.7) and coincides with f in the invariant region R . Now, by the invariant region arguments (cf. [8]), any smooth solution of system (2.1) associated with (3.1), with \bar{f} replacing f , takes its values in R , as long as the initial-boundary data take values in R . Hence, replacing f by \bar{f} has no real effect, and the solution of the modified system is also a solution of the original one.

For given initial-boundary data (1.2)-(1.4), we can find smooth approximate functions $a_{0,\varepsilon}$, $a_{1,\varepsilon}$, and $u_{0,\varepsilon}$, which converge to a_0 , a_1 , and u_0 , respectively, in $L_{loc}^1(0, \infty)$ and $L^1(0, 1)$ and satisfy (2.4)-(2.6), using the standard techniques of cutoff and mollification. We now consider the compactness of the smooth solution sequence u^ε of the viscous systems (2.1) corresponding to (3.1). First, this sequence is uniformly bounded in $L^\infty(Q; \mathbf{R}^2)$, because all of the functions u^ε assume values in R , which is a bounded region of \mathbf{R}^2 . That is,

$$(3.4) \quad \|u^\varepsilon\|_{L^\infty(Q)} \leq B_1,$$

for some $B_1 > 0$ independent of ε . To apply DiPerna's compactness result in [11], it suffices to verify the following:

$$(3.5) \quad \partial_t \eta(u^\varepsilon) + \partial_x q(u^\varepsilon) \quad \text{lies in a compact subset of } H_{loc}^{-1}(Q),$$

for any smooth entropy-entropy flux pair (η, q) .

With the aid of our estimate (2.22), property (3.5) can be seen as follows. We first multiply (2.1) by $\nabla \eta(u)$ to obtain

$$(3.6) \quad \partial_t \eta(u^\varepsilon) + \partial_x q(u^\varepsilon) = \varepsilon \partial_{xx} \eta(u^\varepsilon) - \varepsilon (\partial_x u^\varepsilon)^\top \nabla^2 \eta(u^\varepsilon) \partial_x u^\varepsilon.$$

If η is strictly convex (e.g. $\eta = \eta_*$ given above), integrating (3.6) in Q_T with any $T > 0$, we have

$$\begin{aligned} c_0 \iint_{Q_T} \varepsilon (\partial_x u^\varepsilon)^2 dx dt &\leq \varepsilon \int_0^T (\eta'(u^\varepsilon) \partial_x u^\varepsilon)|_0^1 dt - \int_0^1 \eta(u^\varepsilon)|_0^T dx - \int_0^T q(u^\varepsilon)|_0^1 dt \\ &\leq A_1 \int_0^\varepsilon \sqrt{\frac{\varepsilon}{t}} dt + A_2 \int_\varepsilon^T M dt + A_3 \leq B_2, \end{aligned}$$

using estimate (2.22), where A_i , $i = 1, 2, 3$, and B_2 are independent of ε . Thus, we have

$$(3.7) \quad \sqrt{\varepsilon} \|\partial_x u^\varepsilon\|_{L^2(Q_T)} \leq B_3,$$

for some constant $B_3 > 0$, depending on T , but independent of ε .

Now, from (3.7), we obtain as usual that, for any smooth entropy η ,

$$\varepsilon (\partial_x u^\varepsilon)^\top \nabla^2 \eta(u^\varepsilon) \partial_x u^\varepsilon$$

is uniformly bounded in $\mathcal{M}(Q_T)$, the space of signed Radon measures in Q_T . Therefore, by Sobolev's embeddings, it is compact in $W^{-1,p}(Q_T)$, for $1 < p < 2$. Also, from (3.7), we obtain that, for any smooth entropy $\eta(u)$,

$$\varepsilon \partial_{xx} \eta(u^\varepsilon)$$

is compact in $W^{-1,2}(Q_T)$ (in fact it converges to 0). Thus the right-hand side of (3.6) is compact in $W^{-1,p}(Q_T)$, using again Sobolev's embeddings. Now, because of (3.4), the left-hand side of (3.6) is uniformly bounded in $W^{-1,\infty}(Q_T)$. Then, an interpolation argument gives (3.5) (see [10, 29]).

Once we have proved (3.5), we can use DiPerna's compactness result in [11] to conclude the compactness of the sequence u^ε in $L^1_{loc}(Q)$. Let u be the limit of a subsequence u^{ε_k} in $L^1_{loc}(Q)$ with $\varepsilon_k \rightarrow 0$ as $k \rightarrow \infty$. Hence, from (2.27) in Theorem 2.2, we obtain (1.10), using the fact that ξ_ε and $\varepsilon \xi'_\varepsilon$ are uniformly bounded and converge pointwise to 1 and 0, respectively.

Thus, Theorem 1.1 can be applied to conclude that u is an entropy solution of the initial-boundary value problem for (3.1).

THEOREM 3.1. *Let a_0 , a_1 , and u_0 satisfy (1.4). Then there exists a global entropy solution of the initial-boundary problem (3.1) and (1.2)-(1.3) in the sense of (1.7)-(1.9).*

3.2. Chromatography: The $m \times m$ chromatography system for Langmuir isotherms (cf. [31]) is given by

$$(3.8) \quad \partial_t u_i + \partial_x \left(\frac{k_i u_i}{1 + \sum_{j=1}^m u_j} \right) = 0, \quad x \in \mathbf{R}, \quad t \geq 0, \quad 1 \leq i \leq m,$$

where $0 < k_1 < k_2 < \dots < k_m$ are given numbers. It is well known (cf. [18]) that (3.8) is endowed with m linearly independent Riemann invariants w_1, \dots, w_m , which have the property that the level surfaces $w_i = \text{const.}$ are affine hyperplanes in \mathbf{R}^m (also see Temple [38]). For these systems, using the maximum principle (see [33]), it is easy to show that the regions

$$R = \{u \in \mathbf{R}^m \mid |w_i(u) - \bar{w}_i| \leq M_i, \quad i = 1, \dots, m\}$$

are invariant under the flow of the associated parabolic system (2.1), where $\bar{w} = (\bar{w}_1, \dots, \bar{w}_m)$ is a constant state in \mathbf{R}^m and $M_i > 0$ are arbitrary constants, as long as they are contained in the domain $\{u \in \mathbf{R}^m \mid u_i \geq 0, i = 1, \dots, m\}$. Then, the same procedures as the one for the system of nonlinear elasticity can yield the existence of entropy solutions of the initial-boundary value problem for (3.8), where we apply the compactness theorem of James-Peng-Perthame [18], with the aid of Theorem 2.1 (i.e. (2.22)).

THEOREM 3.2. *Let a_0 , a_1 , and u_0 satisfy (1.4). Then there exists a global entropy solution of the initial-boundary problem (3.8) and (1.2)-(1.3) in the sense of (1.7)-(1.9).*

3.3. Other Systems: The same techniques can be used to prove the corresponding results for other systems such as the quadratic systems with umbilic degeneracy studied in [6], the class of conjugate type systems considered in [15], and the systems addressed in [32]. All of these systems have bounded invariant regions over which the flux functions are smooth, say, at least C^3 in the interior of the invariant regions and C^2 up to the boundaries.

4. System of Isentropic Euler Equations

The system of isentropic Euler equations reads

$$(4.1) \quad \begin{cases} \partial_t \rho + \partial_x m = 0, \\ \partial_t m + \partial_x \left(\frac{m^2}{\rho} + p(\rho) \right) = 0, \end{cases}$$

where ρ represents the density, m is the momentum, and $p(\rho)$ is the pressure. The behavior of the pressure function $p(\rho)$ depends on the fluids under consideration. We assume at the onset that $p(\rho)$ satisfies

$$(4.2) \quad p'(\rho) > 0 \text{ (hyperbolicity)}, \quad \rho p''(\rho) + 2p'(\rho) > 0 \text{ (genuine nonlinearity)},$$

away from the vacuum $\rho = 0$ and, when $\rho \rightarrow 0+$,

$$(4.3) \quad p(\rho) \approx \kappa \rho^\gamma (1 + P(\rho)), \quad |P^{(n)}(\rho)| \leq C \rho^{1-n}, \quad 0 \leq n \leq 4,$$

for some $\gamma > 1$. This means that, when $\rho \rightarrow 0$, the pressure law $p(\rho)$ has the same principal singularity as the γ -law, but allows additional singularities in the derivatives.

System (4.1) is endowed with a pair of independent Riemann invariants given by

$$(4.4) \quad w = \frac{m}{\rho} + \int_0^\rho \frac{1}{s} \sqrt{p'(s)} ds, \quad z = \frac{m}{\rho} - \int_0^\rho \frac{1}{s} \sqrt{p'(s)} ds.$$

Given positive constants M_i , $i = 1, 2$, consider the region R of the plane ρ - m given by $-z \leq M_1$, $w \leq M_2$, that is,

$$R = \left\{ (\rho, m) \mid -M_1 \rho + \rho \int_0^\rho \frac{1}{s} \sqrt{p'(s)} ds \leq m \leq M_2 \rho - \rho \int_0^\rho \frac{1}{s} \sqrt{p'(s)} ds \right\}.$$

Then the region is invariant under smooth flows of the parabolic system (2.1) associated with (4.1) (cf. [8]), provided that we can show

$$(4.5) \quad \rho^\varepsilon(t, x) \geq \delta^\varepsilon(t), \quad 0 < t < \infty,$$

where $\delta^\varepsilon(t) > 0$ depends on ε and t . Thus, we assume that the initial-boundary data (2.2)-(2.3), for the viscous systems (2.1) associated with (4.1), take values in R , for large M_i , $i = 1, 2$.

We notice that, in the region R , the flux function of (4.1) is only Lipschitz continuous because of the singularity in $\rho = 0$. In order to have the flux function $f(\rho, m) = (m, m^2/\rho + p(\rho))^\top$ partially satisfying (2.7), we artificially extend it to the half-plane $\{\rho < 0\}$ as an even function. The resultant function is smooth only away from the vacuum line $\{\rho = 0\}$. Hence local (in time) smooth solutions of the problem (2.1)-(2.3), corresponding to (4.1), can be extended only while they stay in the region $\rho > 0$. This is the main difference between the analyses for system (4.1) and for the systems in Section 3.

For given initial-boundary data a_0, a_1 , and u_0 satisfying (1.4) and

$$(4.6) \quad \begin{cases} \rho_0(x) \geq 0, & |m_0(x)| \leq C_0 \rho_0(x), \quad C_0 > 0, \\ \rho(t, i) \geq 0, & |m(t, i)| \leq C_0 \rho(t, i), \quad i = 0, 1, \end{cases}$$

there exists sequences $a_{0,\varepsilon}$, $a_{1,\varepsilon}$, and $u_{0,\varepsilon}$ that converge to a_0 , a_1 , and u_0 , respectively, in $L^1_{\text{loc}}(0, \infty)$ and $L^1(0, 1)$ and that satisfy (2.4)-(2.6), and

$$(4.7) \quad \rho_{0,\varepsilon}(x), \rho^\varepsilon(t, 0), \rho^\varepsilon(t, 1) \geq \alpha^\varepsilon > 0,$$

where $\alpha^\varepsilon \rightarrow 0$ as $\varepsilon \rightarrow 0$. Under (4.7), there exists a unique global smooth solution of the Cauchy problem for the viscous system satisfying (4.5) (see [12, 4]). Actually, the key point to construct such a solution is to show that any local smooth solution, assuming values in $\{\rho > 0\}$, defined up to a certain time $T > 0$ must satisfy,

$$(4.8) \quad \rho^\varepsilon(t, x) \geq \delta^\varepsilon(T) > 0, \quad \text{for } 0 \leq t < T,$$

for all $x \in (0, 1)$ and some $\delta^\varepsilon(T) > 0$ depending on both ε and T . The proof of (4.8) in [12, 4] can be easily adapted for the initial-boundary value problem with the help of an obvious version of Theorem 2.1 for local smooth solutions. Nevertheless, we will give an alternate proof here for (4.8) for our initial-boundary problem.

Consider the equation

$$(4.9) \quad \partial_t \rho + \partial_x(\rho u) = \varepsilon \partial_{xx} \rho.$$

Multiplying (4.9) by $v'(\rho)$ with $v(\rho) = 1/\rho$, we obtain

$$(4.10) \quad \partial_t v - \varepsilon \partial_{xx} v = \partial_x(uv) + v''(\rho u \partial_x \rho - \varepsilon (\partial_x \rho)^2) \leq \partial_x(uv) + \frac{2vu^2}{2\varepsilon}.$$

Consider the equation

$$(4.11) \quad \partial_t g - \varepsilon \partial_{xx} g = \partial_x(ug) + \frac{2gu^2}{\varepsilon}, \quad x \in (0, 1),$$

together with the conditions:

$$(4.12) \quad g|_{x=0} = v^\varepsilon(t, 0), \quad g|_{x=1} = v^\varepsilon(t, 1),$$

$$(4.13) \quad g|_{t=0} = v^\varepsilon(0, x), \quad x \in (0, 1).$$

If g is a smooth solution of (4.11)–(4.13) defined for $0 \leq t < T$, the maximum principle, applied to the difference $v - g$, gives $v(t, x) \leq g(t, x)$, for $(t, x) \in Q_T$. Thus, to get (4.8), all we have to do is to prove that

$$(4.14) \quad g(t, x) \leq N^\varepsilon(T), \quad \text{for } (t, x) \in Q_T,$$

for some positive number $N^\varepsilon(T)$, depending on both ε and T .

Now take any $t_0 \in (0, T)$ and consider the operator \mathcal{L} in $\mathcal{G}_\tau = L^\infty((t_0, t_0 + \tau) \times (0, 1))$, with $t_0 + \tau \leq T$, given by

$$(4.15) \quad \begin{aligned} \mathcal{L}(h) = & K^\varepsilon(t - t_0) * \tilde{g}(t_0) + \int_{t_0}^t K^\varepsilon(t - s) * \left(2 \frac{\widetilde{hu^2}(s)}{\varepsilon} - \partial_t \tilde{\zeta}(s) \right) ds \\ & - \int_{t_0}^t \partial_x K^\varepsilon(t - s) * (\tilde{u}\tilde{h}) ds + \zeta(t), \end{aligned}$$

where $\zeta(t, x) = (1 - x)g(t, 1) + xg(t, 0)$, for $0 < x < 1$, $t > 0$, and the $\tilde{\cdot}$ has the same meaning as in Section 2. This operator is a contraction mapping in \mathcal{G}_τ if

$$(4.16) \quad 2 \max\{2M^2, MC_0, 1\} \sqrt{\frac{\tau}{\varepsilon}} < 1,$$

as one can easily verify, where M is a constant such that $|u| \leq M$ in R . In this case g is its unique fixed point. Now take $t_0 = T - \tau_0$ with

$$\tau_0 = \varepsilon / [8(\max\{2M^2, MC_0, 1\})^2]$$

and $\tau = \tau_0$. Define

$$N(t_0) = \sup_{0 \leq t \leq t_0} \|g(s)\|_{L^\infty(0,1)} + \|\zeta\|_{L^\infty(Q)}.$$

We now show that there exists a constant $N(T) > N(t_0)$ such that, if $h \in \mathcal{G}_\tau$ satisfies

$$(4.17) \quad \|h(t)\|_{L^\infty} \leq N(T), \quad 0 < t < T,$$

then $\mathcal{L}(h)$ also satisfies this inequality. We can see this as follows.

$$\begin{aligned} \|\mathcal{L}(h)(t)\|_{L^\infty} &\leq N(t_0) + 2M^2 \frac{\tau_0}{\varepsilon} N(T) + \tau_0 \|\partial_t \zeta\|_{L^\infty(Q)} + MN(T) \sqrt{\frac{\tau_0}{\varepsilon}} \\ &\leq N(t_0) + \tau_0 \|\partial_t \zeta\|_{L^\infty(Q)} + N(T) \bar{M} \sqrt{\frac{\tau_0}{\varepsilon}}, \end{aligned}$$

where $\bar{M} = 2 \max\{2M^2, MC_0, 1\}$. Therefore, one deduces that the assertion is true, provided

$$(4.18) \quad N(T) \geq \frac{N(t_0) + \tau_0 \|\partial_t \zeta\|_{L^\infty(Q)}}{1 - \bar{M} \sqrt{\frac{\tau_0}{\varepsilon}}}.$$

Since \mathcal{L} is a contraction mapping in \mathcal{G}_τ , bound (4.17) must also hold for g , which then proves (4.8).

Once we have proven (4.8), we can easily show the existence of a unique global smooth solution of problem (2.1)–(2.3), corresponding to (4.1). The remaining of the proof of the existence of a solution to problem (1.1)–(1.3) follows the same procedure as the one for the systems in Section 3. In the polytropic case $p = \kappa \rho^\gamma$, after proving (3.5) with the help of Theorem 2.1, we may use the results in [12] ($\gamma = 1 + 2/(2k + 1)$, $k > 1$), [3] ($1 < \gamma \leq 5/3$), [24] ($\gamma \geq 3$), and [25] ($5/3 < \gamma < 3$) for the reduction of the Young measures to Dirac measures. The same can be done for more general pressure law $p(\rho)$ satisfying (4.2)–(4.3), by using the reduction procedure in the recent paper [7].

THEOREM 4.1. *Let a_0, a_1 , and u_0 satisfy (1.4) and (4.6). Then there exists a global entropy solution of the initial-boundary problem (4.1)–(4.3) and (1.2)–(1.3) in the sense of (1.7)–(1.9) and*

$$\rho(t, x) \geq 0, \quad |m(t, x)| \leq C\rho(t, x), \quad \text{for some } C > 0 \text{ independent of } t.$$

Acknowledgments

Gui-Qiang Chen's research was supported in part by the National Science Foundation grants DMS-9623203 and DMS-9708261, and by an Alfred P. Sloan Foundation Fellowship. Hermano Frid's research was supported in part by CNPq-Brazil, proc. 352871/96-2.

References

- [1] Bardos, C., Le Roux, A. Y., and Nedelec, J. C., *First order quasilinear equations with boundary conditions*, Comm. Partial Diff. Eqs. **4** (1979), 1017–1034.
- [2] Benabdallah, A. and Serre, D., *Problèmes aux limites pour les systèmes hyperboliques non-linéaires de équations à une dimension d'espace*, C.R. Acad. Sc. Paris, Série I, **305** (1987), 677–680.
- [3] Chen, G.-Q., *Convergence of the Lax-Friedrichs scheme for isentropic gas dynamics (III)*, Acta Mathematica Scientia **8** (1988), 243–276 (in Chinese); **6** (1986), 75–120.
- [4] Chen, G.-Q., *Remarks on the paper "Convergence of the viscosity method for isentropic gas dynamics"*, Proc. Amer. Math. Soc. **125** (1997), 2981–2986.

- [5] Chen, G.-Q. and Frid, H., *Divergence-measure fields and hyperbolic conservation laws*, Arch. Rat. Mech. Anal. (1999) (to appear).
- [6] Chen, G.-Q. and Kan, P. T., *Hyperbolic conservation laws with umbilic degeneracy I*, Arch. Rational Mech. Anal. **130** (1995), 231–276.
- [7] Chen, G.-Q., and LeFloch, Ph., *Compressible Euler equations with general pressure law*, Preprint, April 1998 (submitted).
- [8] Chueh, K. N., Conley, C. C., and Smoller, J. A., *Positively invariant regions for systems of nonlinear diffusion equations*, Ind. Univ. Math. J. **26** (1977), 372–411.
- [9] Dafermos, C. M., *Hyperbolic systems of conservation laws*, Proceedings of the International Congress of Mathematicians, Vol. 1, 2 (Zürich, 1994), 1096–1107, Birkhäuser, Basel, 1995.
- [10] Ding, X., Chen, G.-Q., and Luo, P., *Convergence of the Lax-Friedrichs scheme for isentropic gas dynamics (I),(II)*, Acta Mathematica Scientia, **5** (1985), 415–432, 433–472 (in English); **7** (1987), 467–480, **8** (1988), 61–94 (in Chinese).
- [11] DiPerna, R., *Convergence of approximate solutions to conservation laws*, Arch. Rational Mech. Anal. **82** (1983), 27–70.
- [12] DiPerna, R., *Convergence of the viscosity method for isentropic gas dynamics*, Commun. Math. Phys. **91** (1983), 1–30.
- [13] Dubois, F. and LeFloch, Ph. G., *Boundary conditions for nonlinear hyperbolic systems of conservation laws*, J. Diff. Eqs. **71** (1988), 93–122.
- [14] Frid, H., *Compacidade Compensada e Aplicações às Leis de Conservação*, Lecture Notes for the 19th Brazilian Colloquium of Mathematics (in Portuguese), IMPA (1993).
- [15] Frid, H. and Santos, M. M., *Nonstrictly hyperbolic systems of conservation laws of the conjugate type*, Commun. Partial Diff. Eqs. **19** (1994), 27–59.
- [16] Glimm, J., *Solutions in the large for nonlinear hyperbolic systems of equations*, Comm. Pure Appl. Math. **18** (1965), 95–105.
- [17] Evans, L. C., *Partial Differential Equations*, Amer. Math. Soc.: Providence, RI, 1998.
- [18] James, F., Peng, Y.-J., and Perthame, B., *Kinetic formulation for chromatography and some other hyperbolic systems*, J. Math. Pures Appl. **74** (1995), 367–385.
- [19] Joseph, K. T. and LeFloch, P., *Boundary layers in weak solutions to hyperbolic conservation laws*, preprint CMAP, # 341, Ecole Polytechnique, France (1998).
- [20] Kan, P.-T., Santos, M., and Xin, Z., *Initial-boundary value problem for conservation laws*, Commun. Math. Phys. **186** (1997), 701–730.
- [21] Lax, P. D., *Hyperbolic systems of conservation laws II*, Comm. Pure Appl. Math. **10** (1957), 537–566.
- [22] Lax, P. D., *Shock waves and entropy*, In: Contributions to Functional Analysis, ed. E. A. Zarantonello, Academic Press, New York, 1971, pp. 603–634.
- [23] Lions, J. L. and Magenes, E., *Non-Homogeneous Boundary Value Problems and Applications*, 2 Vols., Springer-Verlag (1972).
- [24] Lions, P. L., Perthame, B., and Tadmor, E., *Kinetic formulation of the isentropic gas dynamics and p -system*, Commun. Math. Phys. **163** (1994), 415–431.
- [25] Lions, P. L., Perthame, B., and Souganidis, P. E., *Existence of entropy solutions for the hyperbolic systems of isentropic gas dynamics in Eulerian and Lagrangian coordinates*, Comm. Pure Appl. Math. **49** (1995), 599–638.
- [26] Liu, T.-P., *Initial-boundary value problems for gas dynamics*, Arch. Rational Mech. Anal. **64** (1977), 137–168.
- [27] Majda, A., *Compressible Fluid Flow and Systems of Conservation Laws in Several Space Variables*, Applied Mathematical Sciences, 53. Springer-Verlag: New York-Berlin, 1984.
- [28] Málec, J., Nečas, J., Rokyta, M., and Ružička, M., *Weak and Measure-valued Solutions to Evolutionary PDEs*, Chapman & Hall, London, 1996.
- [29] Murat, F., *L'injection du cone positif de H^{-1} dans $W^{-1,q}$ est compacte pour tout $q < 2$* , J. Math. Pures Appl. **60** (1981), 309–322.
- [30] Otto, F., *First order equations with boundary conditions*. Preprint no. 234, SFB 256, Univ. Bonn. 1992.
- [31] Rhee, H.-K, Aris, R., and Amundson, N. R., *On the theory of multicomponent chromatography*, Philos. Trans. Roy. Soc. London, **A267** (1970), 419–455.
- [32] Rubino, B., *On the vanishing viscosity approximation to the Cauchy problem for a 2×2 system of conservation laws*, Anal. Non Linéaire **10** (1993), 627–656.

- [33] Serre, D., *Richness and the classification of quasilinear hyperbolic systems*, In: Multidimensional Hyperbolic Problems and Computations, ed. J. Glimm and A. J. Majda, IMA Vol. 29, Springer-Verlag, New York, 1991, 315–333.
- [34] Serre, D., *Systems of Conservation Laws*, Fondations, Diderot Editeur, Paris, 1996.
- [35] Smoller, J., *Shock Waves and Reaction-Diffusion Equations*, Springer-Verlag, New York, 1983.
- [36] Szepessy, A., *Measure-valued solutions to scalar conservation laws with boundary conditions*, Arch. Rat. Mech. Anal. (1989), 181–193.
- [37] Tartar, L., *Compensated compactness and applications to partial differential equations*, In: Research Notes in Mathematics, Nonlinear Analysis and Mechanics ed. R. J. Knops, 4(1979), Pitman Press, New York, 136–211.
- [38] Temple, B., *Systems of conservation laws with invariant submanifolds*, Trans. Amer. Math. Soc. **280** (1983), 781–795.

(Gui-Qiang Chen) DEPARTMENT OF MATHEMATICS, NORTHWESTERN UNIVERSITY, 2033 SHERIDAN ROAD, EVANSTON, IL 60208-2730, USA
E-mail address: `gqchen@math.nwu.edu`

(Hermano Frid) INSTITUTO DE MATEMÁTICA, UNIVERSIDADE FEDERAL DO RIO DE JANEIRO, C. POSTAL 68530, RIO DE JANEIRO, RJ 21945-970, BRAZIL
E-mail address: `hermano@lpim.ufrj.br`