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Well Posedness of Balance Laws with Non-Characteristic Boundary

RINALDO M. COLOMBO - MASSIMILIANO D. ROSINI

Sunto. – *Questa nota presenta un risultato di buona positura per un problema ai valori iniziali ed al contorno per un sistema non lineare di leggi di bilancio, nel caso non caratteristico.*

Summary. – *This note presents a well posedness result for the initial-boundary value problem consisting of a nonlinear system of hyperbolic balance laws with boundary, in the non-characteristic case.*

1. – Introduction.

In this paper we study the well posedness of the following initial-boundary value problem for a nonlinear system of balance laws

$$(1.1) \quad \begin{cases} \partial_t u + \partial_x f(u) &= g(t, x, u) & (t, x) \in \Omega \\ u(t_0, x) &= \bar{u}(x) & x \leq \Psi(t_0) \\ b(u(t, \Psi(t))) &= h(t) & t \geq t_0 \end{cases}$$

in the non-characteristic case. Here \bar{u}, h are L^1 functions with small total variation, b is smooth, $t_0 \in \mathbb{R}$ is the initial time, the conserved variables vary in $\Omega = \{(t, x) \in \mathbb{R}^2: t \geq t_0, x \leq \Psi(t)\}$ for a suitable Lipschitz map $\Psi: [t_0, +\infty[\mapsto \mathbb{R}$, $u \in \mathcal{U}$ denotes the unknown vector of the conserved quantities. The present result, related to [2, 12, 16], extends those in [9, 10].

In the sequel we consider separately the convective part

$$(1.2) \quad \begin{cases} \partial_t u + \partial_x f(u) &= 0 & (t, x) \in \Omega \\ u(t_0, x) &= \bar{u}(x) & x \leq \Psi(t_0) \\ b(u(t, \Psi(t))) &= h(t) & t \geq t_0 \end{cases}$$

and the source part

$$(1.3) \quad \begin{cases} \partial_t u &= g(t, x, u) & (t, x) \in \Omega \\ u(t_0, x) &= \bar{u}(x) & x \leq \Psi(t_0) \\ b(u(t, \Psi(t))) &= h(t) & t \geq t_0 \end{cases}$$

of (1.1). Indeed, the well posedness of (1.1) follows from the well posedness of (1.2), (1.3) and their compatibility. Therefore, we require those assumptions on f and g that make (1.2) and (1.3) well posed, and ask that there exists a domain which is invariant for both (1.2) and (1.3). This geometric assumption replaces other compatibility conditions between the convective part and the source term, such as those in [3, 15, 20], see [14, Section 13.8]. Finally, to obtain the well posedness globally in time, we assume that (1.2) is a Temple system. In fact, we need to require on (1.2) hypotheses that ensure the well posedness for large data because the total variation and the L^∞ norm of the solution may well grow exponentially with time, see 5. in Theorem 2.6.

Below, we follow the definition [2, Definition NC] of solution to the boundary value problem (1.2). This framework is suitable, for instance, in applications to traffic modeling, where no physical viscosity is present.

2. – Preliminaries and Main Result.

As general references on the 1D theory of hyperbolic systems of conservation laws, we refer to [6] or [14].

Concerning the convective part (1.2), following [5], we denote with $\sigma \mapsto \mathcal{L}_i(\sigma)(u)$ the i -th generalized Lax curve exiting u and parametrized through the signed arc length σ . Let $r_i(u) = \partial_\sigma(\mathcal{L}_i(\sigma)(u))|_{\sigma=0}$ be the i -th right eigenvector of $Df(u)$ corresponding to the eigenvalue $\lambda_i(u)$, for $i = 1, \dots, n$. On (1.2) we assume:

(F) Let \mathcal{U} be the closure of an open subset of \mathbb{R}^n , with $0 \in \mathcal{U}$, $f: \mathcal{U} \mapsto \mathbb{R}^n$ be smooth, such that its Jacobian Df has n real eigenvalues $\lambda_1, \dots, \lambda_n$ with $\max_{i=1, \dots, n} \sup_{u \in \mathcal{U}} |\lambda_i(u)| \leq \hat{\lambda}$ for a constant $\hat{\lambda} > 0$ and such that $\partial_t u + \partial_x f(u) = 0$ is a Temple system, i.e.

(F₁) The system is strictly hyperbolic in \mathcal{U} , i.e. for all $i = 1, \dots, n - 1$ holds $\sup_{u \in \mathcal{U}} \lambda_i(u) < \inf_{u \in \mathcal{U}} \lambda_{i+1}(u)$.

(F₂) For $i = 1, \dots, n$, the i -shock curve and the i -rarefaction curve coincide.

(F₃) In \mathcal{U} , there exists a system of Riemann coordinates $\{w_1, \dots, w_n\}$, such that $\partial_{w_i} u$ is parallel to r_i . Moreover, the coordinate change w is in $\mathcal{C}^2(\mathcal{U}, w(\mathcal{U}))$ as also its inverse: $w^{-1} = u \in \mathcal{C}^2(w(\mathcal{U}), \mathcal{U})$.

On the source part (1.3), essentially an ordinary differential system, we assume (here, $|\cdot|$ denotes the norm (2.5) in \mathbb{R}^n):

(G) $g: [t_o, +\infty[\times \mathbb{R} \times \mathcal{U} \mapsto \mathbb{R}^n$ is such that

(G₁) For a.e. $t \in [t_o, +\infty[$ and all $x \in \mathbb{R}$, $g(t, x, 0) = 0$.

(G₂) For all $(x, u) \in \mathbb{R} \times \mathcal{U}$ the map $t \mapsto g(t, x, u)$ is measurable.

(G₃) The map $x \mapsto g(t, x, u)$ is uniformly in $\mathbf{BV}(\mathbb{R}, \mathbb{R}^n)$, i.e. there exists a finite positive measure μ such that for a.e. $t \in [t_0, +\infty[$, for all $x_1, x_2 \in \mathbb{R}$ with $x_1 \leq x_2$ and for all $u \in \mathcal{U}$,

$$|g(t, x_2+, u) - g(t, x_1-, u)| \leq \mu([x_1, x_2]).$$

(G₄) For a.e. $t \in [t_0, +\infty[$ and $x \in \mathbb{R}$, the map $u \mapsto g(t, x, u)$ is locally Lipschitz and sublinear in \mathcal{U} , i.e. for every compact subset K of \mathcal{U} , there exists a function $l_K \in \mathbf{L}_{loc}^\infty([t_0, +\infty[, \mathbb{R})$ such that for a.e. $t \in [t_0, +\infty[$, all $x \in \mathbb{R}$ and all $u_1, u_2 \in K$,

$$|g(t, x, u_2) - g(t, x, u_1)| \leq l_K(t) \cdot |u_2 - u_1|$$

and there exists a function $l \in \mathbf{L}_{loc}^1([t_0, +\infty[, \mathbb{R})$ such that for a.e. $t \in [t_0, +\infty[$, all $x \in \mathbb{R}$ and all $u \in \mathcal{U}$,

$$|g(t, x, u)| \leq l(t) \cdot |u|.$$

On the domain Ω we assume that

(Ω) The function Ψ describing the boundary of Ω is Lipschitz and non-characteristic, i.e. there exists a fixed $m \in \{1, \dots, n - 1\}$ such that for a.e. $t \in [t_0, +\infty[$

$$(2.1) \quad \sup_{u \in \mathcal{U}} \lambda_m(u) < \dot{\Psi}(t) < \inf_{u \in \mathcal{U}} \lambda_{m+1}(u).$$

The case $\dot{\Psi} > \sup \lambda_n(u)$ is essentially equivalent to a Cauchy problem. On the contrary, if $\dot{\Psi} < \inf \lambda_1(u)$, then the boundary condition has no effect on the solution.

Finally, on the boundary condition we assume that

(B) The map $h: [t_0, +\infty[\mapsto \mathbb{R}^m$ is in \mathbf{L}^1 and has bounded variation. $b: \mathcal{U} \mapsto \mathbb{R}^m$ is smooth and there exists a Lipschitz map $\sigma_b: \mathcal{U} \times \mathbb{R}^m \mapsto \mathbb{R}^m$, such that for all $\bar{u} \in \mathcal{U}$ and all $h \in b(\mathcal{U})$, the state

$$\tilde{u} = (\mathcal{L}_m(\sigma_m) \circ \mathcal{L}_{m-1}(\sigma_{m-1}) \circ \dots \circ \mathcal{L}_2(\sigma_2) \circ \mathcal{L}_1(\sigma_1))(\bar{u})$$

satisfies $b(\tilde{u}) = h$ if and only if $(\sigma_1, \dots, \sigma_m) = \sigma_b(\bar{u}, h)$.

Clearly, if $b(\bar{u}) = h$, then $\sigma_b(\bar{u}, h) = 0$. Moreover, if the $m \times m$ matrix $D_u b(0) \cdot [r_1(0), \dots, r_m(0)]$ is non singular and $|b(0)|, \text{TV}(h)$ are both sufficiently small, then (B) holds in a neighborhood of $u = 0$, see [2, Formula (3.2)]. Using Riemann coordinates, boundary conditions may take a simpler form, see for instance [1, Remark 2.3].

Introduce the definition of weak entropic solution to (1.1), along the same lines of [1, Definition 2.2], [2, Definition NC] and [6, Definition 4.2]:

DEFINITION 2.1. – $u: \Omega \rightarrow \mathcal{U}$ is a weak solution of the problem (1.1) if

(i) for any function $\varphi \in C_c^\infty(\{(t, x) \in \mathbb{R}^2: t < t_0 \text{ or } x < \Psi(t)\}, \mathbb{R})$

$$\begin{aligned} & \int_{t_0}^{+\infty} \int_{-\infty}^{\Psi(t)} [\partial_t \varphi(t, x) u(t, x) + \partial_x \varphi(t, x) f(u(t, x))] dx dt \\ & + \int_{t_0}^{+\infty} \int_{-\infty}^{\Psi(t)} \varphi(t, x) g(t, x, u(t, x)) dx dt \\ & + \int_{-\infty}^{\Psi(t_0)} \varphi(t_0, x) \bar{u}(x) dx = 0, \end{aligned}$$

(ii) u satisfies the boundary condition, i.e. for a.e. $\tau \in [t_0, +\infty[$

$$\lim_{(t,x) \rightarrow (\tau, \Psi(\tau)), (t,x) \in \Omega} b(u(t, x)) = h(\tau).$$

Given an entropy-entropy flux pair (η, q) (see [14, Section 3.2]), the weak solution u is entropic if for any $\varphi \in C_c^\infty(\{(t, x) \in \mathbb{R}^2: t < t_0 \text{ or } x < \Psi(t)\}, [0, +\infty[)$

$$\begin{aligned} & \int_{t_0}^{+\infty} \int_{-\infty}^{\Psi(t)} [\partial_t \varphi(t, x) \eta(u(t, x)) + \partial_x \varphi(t, x) q(u(t, x))] dx dt \\ & + \int_{t_0}^{+\infty} \int_{-\infty}^{\Psi(t)} \varphi(t, x) D\eta(u(t, x)) g(t, x, u(t, x)) dx dt \\ & + \int_{-\infty}^{\Psi(t_0)} \eta(t_0, x) \varphi(\bar{u}(x)) dx \geq 0. \end{aligned}$$

The following definition of solution to (non-characteristic) Riemann problems with boundary is a slight generalization of the analogous definition in [2, Section 3], see also [18, Chapter 1].

DEFINITION 2.2. – Fix ω in \mathbb{R} with $\sup_{u \in \mathcal{U}} \lambda_m(u) < \omega < \inf_{u \in \mathcal{U}} \lambda_{m+1}(u)$ for some $m \in \{1, \dots, n-1\}$. Let $\bar{u} \in \mathcal{U}$ and $h \in \mathbb{R}^m$ be fixed. The solution to the Riemann problem with boundary

$$(2.2) \quad \begin{cases} \partial_t u + \partial_x f(u) & = \mathbf{0} & t > 0, & x < \omega t \\ u(0, x) & = \bar{u} & x < 0 \\ b(u(t, \omega t)) & = h & t \geq 0 \end{cases}$$

is the restriction to $\{(t, x): t \geq 0, x \leq \omega t\}$ of the Lax solution to the standard

Riemann problem

$$(2.3) \quad \begin{cases} \partial_t u + \partial_x f(u) &= \mathbf{0} & (t, x) \in [0, +\infty[\times \mathbb{R} \\ u(0, x) &= \begin{cases} \bar{u} & \text{if } x < 0 \\ \tilde{u} & \text{if } x > 0 \end{cases} \end{cases}$$

where \tilde{u} satisfies $b(\tilde{u}) = h$ and the solution to (2.3) contains waves only of the families $1, \dots, m$.

Under assumptions **(F)**, **(Ω)** and **(B)**, (2.2) admits a unique solution. Indeed, **(B)** ensures that there exists a unique such \tilde{u} . In the case of the Cauchy problem, we generalize [2, Definition NC] as follows, see also [1, Definition 2.2]:

DEFINITION 2.3. – Let $u: \Omega \mapsto \mathcal{U}$ be such that for a.e. $t \in [t_0, +\infty[$, $x \mapsto u(t, x)$ is in $\mathbf{BV}]-\infty, \Psi(t)[, \mathbb{R}^n$. u solves the convective problem (1.2) if

(i) for any function $\varphi \in \mathbf{C}_c^\infty(\{(t, x) \in \mathbb{R}^2: t < t_0 \text{ or } x < \Psi(t)\}, \mathbb{R})$

$$\int_{t_0}^{+\infty} \int_{-\infty}^{\Psi(t)} [\partial_t \varphi(t, x) u(t, x) + \partial_x \varphi(t, x) f(u(t, x))] dx dt + \int_{-\infty}^{\Psi(t_0)} \varphi(t_0, x) \bar{u}(x) dx = 0,$$

(ii) u satisfies the boundary condition, i.e. for a.e. $\tau \in [t_0, +\infty[$

$$\lim_{(t,x) \rightarrow (\tau, \Psi(\tau)), (t,x) \in \Omega} b(u(t, x)) = h(\tau).$$

Recall the following definition of solution to (1.3), see [12, Definition 2.2].

DEFINITION 2.4. – $u: \Omega \mapsto \mathcal{U}$ is a solution to (1.3) if for all $(\tau, x) \in \Omega$ the map $t \mapsto u(t, x)$ is an absolutely continuous Carathéodory solution [17, Chapter 1] of

$$\begin{cases} \partial_t u &= g(t, x, u) & t \in]\beta(\tau, x), \tau[\\ u(\beta(\tau, x), x) &= \bar{u}(x) & \text{if } \beta(\tau, x) = t_0 \\ b(u(\beta(\tau, x), x)) &= h(\beta(\tau, x)) & \text{if } \beta(\tau, x) > t_0, x = \Psi(\beta(\tau, x)) \end{cases}$$

where for any $(t, x) \in \Omega$

$$(2.4) \quad \beta(t, x) = \inf \{s \in]t_0, t[: (\theta s + (1 - \theta)t, x) \in \Omega, \forall \theta \in [0, 1]\}.$$

In the following, we express vectors and functions in their Riemann coordinates w . Therefore we introduce

$$(2.5) \quad \begin{aligned} |v| &= \max_{i=1, \dots, n} |v_i| && \text{for } v \in \mathbb{R}^n \\ \|u\| &= |w(u)| && \text{for } u \in \mathcal{U} \\ \mathbf{TV}_w(u) &= \sum_{i=1}^n \mathbf{TV}(w_i(u)) && \text{for } u: \mathbb{R} \mapsto \mathcal{U}. \end{aligned}$$

Remark that on any compact subset of \mathcal{U} , $\|\cdot\|$ (resp. $\text{TV}_w(\cdot)$) is equivalent to the usual Euclidean norm (resp. total variation) because of (F_3) .

For $t \geq t_0$, let \mathcal{D}_t be the set of triples $\mathbf{p} = (\bar{u}, h, \Psi)$, where

$$\begin{aligned} \bar{u} &\in L^1 \cap \mathbf{BV}(\mathbb{R}, \mathcal{U}) && \text{with } \bar{u}(x) = 0 \text{ for } x > \Psi(t) \\ h &\in L^1 \cap \mathbf{BV}([t, +\infty[, \mathbb{R}^m) \\ \Psi &\in C^0([t, +\infty[, \mathbb{R} \times \mathbb{R}), \end{aligned}$$

and (2.1) holds, see also [2, Formula (2.4)]. Introduce in \mathcal{D}_t

$$\begin{aligned} \text{TV}(\mathbf{p}) &= \text{TV}_w(\bar{u}) + \text{TV}(h) + |b(\bar{u}(\Psi(t))) - h(t)| \\ d(\mathbf{p}, \mathbf{p}') &= \|\bar{u} - \bar{u}'\|_{L^1} + \|h - h'\|_{L^1} + \|\Psi - \Psi'\|_{C^0}. \end{aligned}$$

For $t \geq t_0$ and $M > 0$, introduce also $\mathcal{D}_{t,M} = \{\mathbf{p} \in \mathcal{D}_t : \text{TV}(\mathbf{p}) \leq M\}$.

The invariance assumption ensures the *compatibility* between (1.2) and (1.3).

(U) The set \mathcal{U} is invariant with respect to both (1.2) and (1.3).

Here, invariance is understood as follows.

DEFINITION 2.5. – \mathcal{U} is invariant for (1.2), resp. (1.3), if any admissible data (\bar{u}, h, Ψ) attaining values in \mathcal{U} , i.e. $\bar{u}(\cdot - \infty, \Psi(t_0)) \subseteq \mathcal{U}$, leads to a solution u to (1.2), resp. (1.3), attaining values in \mathcal{U} , i.e. $u(\Omega) \subseteq \mathcal{U}$.

By *admissible data* $(\bar{u}, h, \Psi) \in \mathcal{D}_{t_0}$ we mean that (1.2), resp. (1.3), with data (\bar{u}, h, Ψ) admits a solution in the sense of Definition 2.3, resp. Definition 2.4, for all times $t \geq t_0$. For a treatment of invariant domains for conservation laws, see [19]. Recall that a closed set \mathcal{U} is invariant with respect to (1.2) if and only if any Riemann problem with data in \mathcal{U} yields a solution attaining values in \mathcal{U} . In the case of (1.3), a condition for invariance is provided, for instance, by the classical Nagumo condition [21]. Remark that, in both cases, \mathcal{U} needs neither be convex nor compact in the u coordinates.

Below we show that (1.1) generates a process F

$$\begin{aligned} F: \{(\mathbf{p}, t_1, t_2) : \mathbf{p} \in \mathcal{D}_{t_1}, t_2 \geq t_1 \geq t_0\} &\mapsto \bigcup_{t \geq t_0} \mathcal{D}_t \\ ((\bar{u}, h, \Psi), t_1, t_2) &\mapsto (u(t_2), \mathcal{T}_{t_2-t_1} h, \mathcal{T}_{t_2-t_1} \Psi), \end{aligned}$$

where $u(t_2)$ is the solution to (1.1) at time t_2 with data (\bar{u}, h, Ψ) and initial time t_1 , while \mathcal{T}_t is the translation operator, i.e. $(\mathcal{T}_t h)(s) = h(t + s)$ and $(\mathcal{T}_t \Psi)(s) = \Psi(t + s)$.

The main result of this paper is

THEOREM 2.6. – *Let (1.1) satisfy assumptions (F), (G), (B), (Ω) and (U). Then, there exists a unique process F with the properties:*

1. For all $t \in [t_0, +\infty[$ and $(\bar{u}, h, \Psi) \in \mathcal{D}_{t_0}$, the function $u: \Omega \mapsto \mathcal{U}$ defined by $(u(t, \cdot), \mathcal{T}_{t-t_0} h, \mathcal{T}_{t-t_0} \Psi) = F((\bar{u}, h, \Psi), t_0, t)$ is a weak entropic solution to (1.1).

2. For all t_1, t_2, t_3 with $t_3 \geq t_2 \geq t_1 \geq t_0$, $F(F(\mathbf{p}, t_1, t_2), t_2, t_3) = F(\mathbf{p}, t_1, t_3)$ for all $\mathbf{p} \in \mathcal{D}_{t_1}$, while for all $t \geq t_0$, $F(\mathbf{p}, t, t) = \mathbf{p}$ for all $\mathbf{p} \in \mathcal{D}_t$.
3. If $(\bar{u}, h, \Psi) \in \mathcal{D}_{t_0}$, with \bar{u}, h piecewise constant and Ψ is piecewise linear and continuous, then the corresponding solution u for small times is the gluing of the solutions to the Riemann problems on the points of jump of \bar{u} and at $(t_0, \Psi(t_0))$.

Moreover, for every $T, M > 0$, there exist constants L, C such that:

4. Fix $(\bar{u}, h, \Psi), (\bar{u}', h', \Psi')$ in $\mathcal{D}_{t_0, M}$ and call u, u' the corresponding solutions to (1.1) yielded by F . Then, if $t, t' \in [t_0, T]$,

$$\|u(t) - u'(t')\|_{L^1} \leq L(\|\bar{u} - \bar{u}'\|_{L^1} + \|\Psi - \Psi'\|_{C^0} + \|h - h'\|_{L^1} + |t - t'|).$$

5. For any data $(\bar{u}, h, \Psi) \in \mathcal{D}_{t_0, M}$, the solution yielded by F satisfies

$$\|u(t)\|_{L^\infty} \leq e^{C \int_{t_0}^t l(\tau) d\tau} (\|\bar{u}\|_{L^\infty} + \|h\|_{L^\infty}),$$

$$\text{TV}(u(t)) \leq e^{C(t-t_0)} (\text{TV}_w(\bar{u}) + \text{TV}(h) + |b(\bar{u}(\Psi(t_0))) - h(t_0)|)$$

$$+ e^{C(t-t_0)} C\mu(\cdot - \infty, \Psi(t_0) - \lambda_m(t - t_0))(t - t_0).$$

6. If \mathcal{U} is compact, then C does not depend on T .

The proof is based on the main results in [2, 5, 9] and is deferred to Section 3.

3. – Technical Proofs.

Throughout this section, $\varepsilon > 0$ is sufficiently small and fixed. All estimates are uniform in ε . The limit $\varepsilon \rightarrow 0$ will be considered only in the final part of the section.

3.1 – The Convective Part.

Throughout this paragraph we let $t_0 = 0$.

We apply the approximation algorithm introduced in [5], [9], which specializes the algorithm given in [6] to possibly non convex Temple systems.

By (U), we can write $w(\mathcal{U})$ as the Cartesian product of closed intervals \mathcal{I}_i , i.e. $w(\mathcal{U}) = \prod_{i=1}^n \mathcal{I}_i$, see [19]. For all i , let $\mathcal{I}_i^\varepsilon$ be a finite subset of \mathcal{I}_i with the properties

- (i) $\bigcup_{w \in \mathcal{I}_i^\varepsilon}]w - \varepsilon, w + \varepsilon[\supseteq \mathcal{I}_i$ and $0 \in \mathcal{I}_i$;
- (ii) there exists a positive δ^ε such that $\min_{w'_i, w''_i \in \mathcal{I}_i^\varepsilon, w'_i \neq w''_i} |w'_i - w''_i| > \delta^\varepsilon$;

$$(iii) \quad \min \mathcal{I}_i^\varepsilon = \begin{cases} -1/\varepsilon & \text{if } \inf \mathcal{I}_i = -\infty \\ \min \mathcal{I}_i & \text{if } \inf \mathcal{I}_i > -\infty, \end{cases} \quad \max \mathcal{I}_i^\varepsilon = \begin{cases} 1/\varepsilon & \text{if } \sup \mathcal{I}_i = \infty \\ \max \mathcal{I}_i & \text{if } \sup \mathcal{I}_i < \infty. \end{cases}$$

Then the set $\mathcal{G}^\varepsilon = \prod_{i=1}^n \mathcal{I}_i^\varepsilon$ is an ε -grid in $w(\mathcal{U})$, see [9].

As in [5, 9], fix an ε -grid \mathcal{G}^ε and consider the Riemann problems

$$(3.1) \quad \begin{cases} \partial_t u + \partial_x f(u) & = 0 \\ u(0, x) & = \begin{cases} w^l & \text{if } x < 0 \\ w^r & \text{if } x > 0, \end{cases} \end{cases}$$

with initial data w^l, w^r such that $w^l = w(u^l), w^r = w(u^r) \in \mathcal{G}^\varepsilon$. Let the states w^0, \dots, w^n be given through their Riemann coordinates w^0, \dots, w^n as follows:

$$(3.2) \quad \begin{aligned} w^0 &= w(u^l) = (w_1^l, w_2^l, \dots, w_{n-1}^l, w_n^l) \\ w^i &= (w_1^r, \dots, w_i^r, w_{i+1}^l, \dots, w_n^l) \quad i = 1, \dots, n-1 \\ w^n &= w(u^r) = (w_1^r, w_2^r, \dots, w_{n-1}^r, w_n^r) \end{aligned}$$

Clearly $w^i \in \mathcal{G}^\varepsilon, i = 0, \dots, n$. Introduce $f_i(u^{i-1}; s) = \int_0^s \lambda_i(\mathcal{L}_i(u^{i-1}, s)) ds$ and let σ_i be the solution of

$$(3.3) \quad \mathcal{L}_i(u^{i-1})(\sigma_i) = u^i \quad \text{for } i = 1, \dots, n.$$

The exact weak entropic solution to (3.1) is the juxtaposition of $u_i(t, x) = u^i + s_i(t, x) r_i(u^i), i = 1, \dots, n$, where $u^i = w^{-1}(w^i)$ and s_i is the solution to

$$\begin{cases} \partial_t s_i + \partial_x f_i(u^{i-1}; s_i) & = 0 \\ s_i(0, x) & = \begin{cases} 0 & \text{if } x < 0 \\ \sigma_i & \text{if } x > 0. \end{cases} \end{cases}$$

Let now $s_i \mapsto f_i^\varepsilon(u^{i-1}; s)$ be the piecewise linear function that coincides with $s_i \mapsto f_i(u^{i-1}; s)$ on $w^{-1}(\mathcal{G}^\varepsilon)$. A piecewise constant weak solution to (3.1), with entropy defect $\mathcal{O}(\varepsilon)$, is obtained gluing $u_i^\varepsilon(t, x) = u^i + s_i^\varepsilon(t, x) r_i(u^i), i = 1, \dots, n$, with s_i^ε the exact solution to the (approximate) Riemann problems

$$(3.4) \quad \begin{cases} \partial_t s_i + \partial_x f_i^\varepsilon(u^{i-1}; s_i) & = 0 \\ s_i(0, x) & = \begin{cases} 0 & \text{if } x < 0 \\ \sigma_i & \text{if } x > 0, \end{cases} \end{cases}$$

where σ_i is given by (3.3), see [5]. Let

$$(3.5) \quad \mathcal{D}_0(\mathcal{G}^\varepsilon) = \left\{ (\bar{u}, h, \Psi) \in \mathcal{D}_0 : \begin{cases} (\bar{u}, h, \Psi) \in \mathbf{PC} \times \mathbf{PC} \times \mathbf{PLC} \\ w(\bar{u})(\mathbb{R}) \subseteq \mathcal{G}^\varepsilon, w(\tilde{u}(\bar{u}, h))(\mathbb{R}) \subseteq \mathcal{G}^\varepsilon \\ \sup_{u \in \mathcal{U}} \lambda_m(u) < \dot{\Psi} < \inf_{u \in \mathcal{U}} \lambda_{m+1}(u) \end{cases} \right\}$$

and

$$(3.6) \quad \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon) = \mathcal{D}_0(\mathcal{G}^\varepsilon) \cap \mathcal{D}_{0,M}.$$

Above, \mathbf{PC} is the set of piecewise constant functions $\mathbb{R} \mapsto \mathbb{R}^n$ with finitely many jumps. Observe that if $u \in \mathbf{PC} \cap L^1(\mathbb{R})$ then u has compact support. \mathbf{PLC} is the set of piecewise linear and continuous functions $[0, +\infty[\mapsto \mathbb{R}$ with finitely many corners on any compact interval.

Now we can start the standard wave front tracking procedure [5, 9, 10], see also [2, 4, 6, 7, 8, 11, 13], to construct an approximate solution to (1.2). First, fix an ε -grid \mathcal{G}^ε and approximate the data (\bar{u}, h, Ψ) in (1.1) through $(\bar{u}^\varepsilon, h^\varepsilon, \Psi^\varepsilon)$ in $\mathcal{D}_{0,M}(\mathcal{G}^\varepsilon)$.

At time $t = 0$, at every point $x \in]-\infty, \Psi^\varepsilon(0)[$ where \bar{u}^ε has a jump, we approximately solve the Riemann problem (3.1) with $u^l = \bar{u}^\varepsilon(x -)$ and $u^r = \bar{u}^\varepsilon(x +)$ by means of the exact solutions to the n Riemann problems (3.4). At $(0, \Psi^\varepsilon(0))$ we approximately solve the Riemann problem with boundary restricting to Ω^ε the juxtaposition of the solutions to (3.4) with $u^l = \bar{u}^\varepsilon(\Psi^\varepsilon(0) -)$ and u^r given by the condition (\mathbf{B}) , i.e.

$$u^r = (\mathcal{L}_m(\sigma_m) \circ \mathcal{L}_{m-1}(\sigma_{m-1}) \circ \dots \circ \mathcal{L}_2(\sigma_2) \circ \mathcal{L}_1(\sigma_1))(\bar{u}^\varepsilon(\Psi^\varepsilon(0) -)),$$

with $(\sigma_1, \dots, \sigma_m) = \sigma_b(\bar{u}^\varepsilon(\Psi^\varepsilon(0) -), h^\varepsilon(0))$.

Gluing the local approximate solutions above, we obtain a piecewise constant approximate solution of (1.2) on Ω^ε defined up to the first time t_1 , at which one of the following interactions take place:

- (I) two or more waves collide in the interior of Ω^ε ;
- (II) one or more waves hits the boundary;
- (III) the boundary condition h changes.

In case (I), we extend the approximate solution beyond t_1 by solving the corresponding Riemann problem, while in cases (II) and (III) by solving the corresponding Riemann problem with boundary. Observe that in the case (II) no wave comes out from the boundary. We need to prove that this procedure gives an approximate solution u^ε defined on all Ω^ε . To this aim, we prove that the total variation of the approximate solution and the number of interaction points are bounded.

First we prove that the total variation of the approximate solution u^ε is bounded for all t uniformly in ε . Fix a positive time \bar{t} ; then u^ε at time \bar{t} and the approximate boundary conditions h^ε can be written as

$$u^\varepsilon = \sum_{a=1}^{N_\varepsilon} u_a \chi_{[x_a, x_{a-1}[} \quad \text{and} \quad h^\varepsilon = \sum_{a=1}^{N_\varepsilon} h_a \chi_{[t_{a-1}, t_a[},$$

where $x_0 = \Psi^\varepsilon(\bar{t})$ and $t_0 = \bar{t}$. For $a = 1, \dots, N_\varepsilon$, call $\sigma_{i,a}$ the total size of the i -waves in the Riemann problem between u_a and u_{a+1} at x_a as defined by (3.3). Clearly, $\sigma_{i,0}$, $i \in \{1, \dots, m\}$, is a wave starting from the boundary.

In the sequel we omit ε to simplify the notation. Following [5], we introduce for later use the quantity $\tau_{i,a}$ as the signed length of the wave $\sigma_{i,a}$ measured in the space of the Riemann coordinates. More precisely, set $u^l = u_{a-1}$ and $u^r = u_a$,

then $\tau_{i,a} = w^i - w^{i-1}$, where w^{i-1} and w^i are defined in (3.2). Introduce the following functionals

$$\begin{aligned}
 V &= \sum_{i=1}^m \sum_{a=1}^N |\tau_{i,a}| + K \sum_{i=m+1}^n \sum_{a=1}^N |\tau_{i,a}|, & V_h &= \sum_{a \geq 0} |h_{a+1} - h_a| \\
 Q &= \sum_{i_1 > i_2, a_1 < a_2} |\tau_{i_1, a_1} \tau_{i_2, a_2}|, & Y &= V + K_h V_h + Q
 \end{aligned}$$

where K and K_h are suitable positive constants. Q is essentially the Glimm interaction potential, see [6]. We omit the dependencies on \mathbf{p}, \bar{t} and ε .

PROPOSITION 3.1. – *Fix the total variation of the initial data. Then, if the constants K, K_h are sufficiently large, along any approximate solution u , the map $t \mapsto (V + K_h V_h)(t)$ is non increasing.*

PROOF. – The map $t \mapsto (V + K_h V_h)(t)$ can change its value only after an interaction. Thus, fix a time $\bar{t} > 0$ at which an interaction takes place, and let $\Delta V = V(\bar{t}+) - V(\bar{t}-)$ and $\Delta V_h = V_h(\bar{t}+) - V_h(\bar{t}-)$. Consider the cases (I), (II) and (III) separately:

(I) Clearly $\Delta V_h = 0$. By [5, Paragraph 2], we have that $\Delta V \leq 0$.

(II) Again $\Delta V_h = 0$. Furthermore $\Delta V < 0$ because no wave starts from the boundary.

(III) By [2, Paragraph 6], $\sum_{i=1}^m |\tau_{i,0}^+| \leq \mathcal{L}ip\{w\} \|D_h \sigma_b\|_{C^0} |h_+ - h_-|$ and thus $\Delta V + K_h \Delta V_h \leq 0$ for $K_h \geq \mathcal{L}ip\{w\} \|D_h \sigma_b\|_{C^0}$.

The proof is complete. □

PROPOSITION 3.2. – *The total number of interactions is finite.*

PROOF. – To bound the number of interaction points, we prove that at any interaction either the number of waves decreases, or Y diminishes at least by a fixed quantity, provided K_h is sufficiently large. Consider the cases (I), (II) and (III) separately:

(I) The number of waves can increase only if the waves belong to different families, but in this case, by [5, Paragraph 2], $\Delta Q < -\delta_\varepsilon^2$.

(II) In this case, the number of waves decreases because all the waves hitting the boundary are absorbed by it.

(III) In this case $\Delta Q = \sum_{i=1}^m \sum_{k>i} \sum_{a \geq 1} |\tau_{i,0}^+ \tau_{k,a}| \leq V \sum_{i=1}^m |\tau_{i,0}^+|$. Therefore, by the proof of Proposition 3.1,

$$\Delta Y \leq (\mathcal{L}ip(w) \|D_h \sigma_b\|_{C^0} (1 + V) - K_h) |h_+ - h_-| < -\delta_\varepsilon$$

for $K_h > \mathcal{L}ip(w) (\|D_h \sigma_b\|_{C^0} (1 + V) + 1)$.

The proof is complete. □

By the same argument used in [5, 9], the above algorithm yields a semi-group $S^\varepsilon: [0, +\infty[\times \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon) \rightarrow \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon)$, for every $\varepsilon > 0$, whose orbits approximately solve (1.2). Recall the definition (3.5) and introduce the three canonical projections $\pi_i, i = 1, 2, 3$, defined in $\mathcal{D}_{0,M}$. With a slight modification of the construction in [5], one can prove the following proposition, where we write the x -jump of a function $h: [0, +\infty[\mapsto \mathbb{R}$ at (t, x_a) as $\Delta h_a(t) = h(t, x_a +) - h(t, x_a -)$.

PROPOSITION 3.3. – *Under (F), for any $M, \varepsilon > 0$ and for any ε -grid \mathcal{G}^ε , the system (1.2) generates an operator*

$$S^\varepsilon : \begin{array}{ll} [0, +\infty[\times \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon) & \mapsto \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon) \\ (t, \mathbf{p}) & \mapsto S_t^\varepsilon \mathbf{p} \end{array}$$

such that the map $t \mapsto \pi_1 \circ S_t^\varepsilon \mathbf{p}$ is a weak solution to (1.2) with data \mathbf{p} , for all $\mathbf{p} \in \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon)$. Moreover S^ε has the following properties.

1. S^ε is a semigroup, i.e. $S_0^\varepsilon = \text{Id}$ and $S_{t_1}^\varepsilon \circ S_{t_2}^\varepsilon = S_{t_1+t_2}^\varepsilon$.
2. The map $(t, x) \mapsto \pi_1 \circ S_t^\varepsilon \mathbf{p}(x)$ is piecewise constant with discontinuities along finitely many polygonal lines and with finitely many interaction points.
3. For all $\mathbf{p} \in \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon)$, both maps $t \mapsto \|S_t^\varepsilon \mathbf{p}\|_\infty$ and $t \mapsto \text{TV}(S_t^\varepsilon \mathbf{p})$ are non increasing.
4. Let η be any convex entropy for (1.2) with entropy flux q . For any $M > 0$ there exists a positive constant C independent from ε such that for all $\mathbf{p} \in \mathcal{D}_{0,M}(\mathcal{G}^\varepsilon)$ and $t \in [0, +\infty[$

$$(3.7) \quad \sum_a (\dot{x}_a \cdot \Delta \eta_a^\varepsilon - \Delta q_a^\varepsilon) \geq -C \cdot \varepsilon,$$

where $x = x_a(t)$ is the support of the a -th discontinuity in $\pi_1 \circ S_t^\varepsilon \mathbf{p}$; here $\eta^\varepsilon = \eta(\pi_1 \circ S_t^\varepsilon \mathbf{p})$, $q^\varepsilon = q(\pi_1 \circ S_t^\varepsilon \mathbf{p})$.

5. The second and third components of S_t^ε are the right t translations: $\pi_2(S_t^\varepsilon \mathbf{p}) = T_t(\pi_2 \mathbf{p})$ and $\pi_3(S_t^\varepsilon \mathbf{p}) = T_t(\pi_3 \mathbf{p})$.

We now prove the uniform in ε Lipschitz continuous dependence of the approximate solutions on the initial data and in the boundary condition by means of the now classical technique based on *pseudopolygons*, see [2, 4, 5, 7, 8, 9, 10, 11, 12]. The underlying idea is that of shifting the location of each jump in the initial data and boundary condition at constant rates.

DEFINITION 3.4. – *Let $a < b$. An elementary path in **PC** is a map*

$$\gamma:]a, b[\mapsto \mathbf{PC} \quad \begin{array}{l} x_a(\theta) = \bar{x}_a + \theta \zeta_a \\ \text{with} \\ x_a(\theta) < x_{a-1}(\theta), \theta \in]a, b[. \end{array}$$

$$\theta \mapsto \sum_{a=1}^{N(\theta)} u_a \chi_{[x_a(\theta), x_{a-1}(\theta)[}$$

Fix $T > 0$ and assume that $\Psi', \Psi'' \in \mathbf{PLC}$ do not coincide on $[0, T]$. The ele-

mentary path in **PLC** joining Ψ' and Ψ'' on $[0, T]$ is the curve

$$\gamma(\theta)(t) = \begin{cases} \Psi'(t) + \llbracket \llbracket \Psi''(t) - \Psi'(t) \rrbracket_+ + \theta \rrbracket_+ & \theta < 0 \\ \Psi''(t) + \llbracket \llbracket \Psi'(t) - \Psi''(t) \rrbracket_+ - \theta \rrbracket_+ & \theta > 0, \end{cases}$$

defined for $|\theta| \leq \|\Psi' - \Psi''\|_{C^0([0, T])}$, where $\llbracket x \rrbracket_+ = \max\{x, 0\}$. If $\Psi' = \Psi''$, the map γ defined by $\gamma(\theta) = \Psi'$ for all θ is also an elementary path in **PLC**. An elementary path in $\mathcal{D}_{0, M}(\mathcal{G}^e)$ is a map $\gamma:]a, b[\rightarrow \mathcal{D}_{0, M}(\mathcal{G}^e)$ such that $\pi_i \circ \gamma$ is a **PC**-elementary path for $i = 1, 2$, and a **PLC**-elementary path for $i = 3$. A continuous map $\gamma:]a, b[\rightarrow \mathcal{D}_{0, M}(\mathcal{G}^e)$ is a pseudopolygonal in $\mathcal{D}_{0, M}(\mathcal{G}^e)$ if there exist countably many disjoint open intervals $J_k \subseteq]a, b[$ such that $]a, b[\setminus \bigcup_k J_k$ is countable and the restriction of γ to each J_k is an elementary path in $\mathcal{D}_{0, M}(\mathcal{G}^e)$.

Exactly as [2, Proposition 3], any two triples in $\mathcal{D}_{0, M}(\mathcal{G}^e)$ can be joined by a pseudopolygonal contained in $\mathcal{D}_{0, M}(\mathcal{G}^e)$. Furthermore, S^e preserves pseudopolygonals: if γ is a pseudopolygonal, then so is $S_t^e \circ \gamma$, for all $t \geq 0$.

Consider a pseudopolygonal γ joining two triples in $\mathcal{D}_{0, M}(\mathcal{G}^e)$. Introduce the shift speed of the boundary

$$(3.8) \quad \kappa(\gamma) = \begin{cases} 0 & \text{if } \theta \mapsto (\pi_3 \circ \gamma)(\theta) \text{ is constant} \\ 1 & \text{otherwise.} \end{cases}$$

Define the *generalized shift speeds*

$$(3.9) \quad \eta_{i, a} = \max\{\kappa, |\zeta_{i, a}|\}, \quad \eta_{i, 0} = \kappa, \quad \tilde{\eta}_a = \kappa + \left| \tilde{\zeta}_a \right| \inf_{u \in \mathcal{U}} \lambda_{m+1}(u)$$

where $\zeta_{i, a}$ is the horizontal shift speed of the i -th wave $\sigma_{i, a}$ at x_a and $\tilde{\zeta}_a$ is the vertical shift speed of the jump at t_a in the boundary condition.

Along a pseudopolygonal, through

$$\tilde{\Upsilon}_\eta(\gamma) = \sum_{i, a} |\sigma_{i, a}| \eta_{i, a} W_{i, a} \quad \text{and} \quad \tilde{\Upsilon}_\eta(\gamma) = \sum_{i, \bar{a}} \|h_{\bar{a}} - h_{\bar{a}-1}\| \tilde{\eta}_{\bar{a}} \tilde{W}_{i, \bar{a}}$$

define the functionals

$$(3.10) \quad \Upsilon_\eta(\gamma) = \bar{\Upsilon}_\eta(\gamma) + \tilde{\Upsilon}_\eta(\gamma)$$

$$\Xi_\varepsilon(\gamma) = \int_a^b \Upsilon_\eta(\gamma(\theta)) \, d\theta$$

$$(3.11) \quad \|\gamma\|_\varepsilon = \int_a^b (\Upsilon_\eta(\gamma(\theta)) + \kappa(\gamma(\theta))) \, d\theta,$$

$W_{i,a}, \bar{W}_{i,\bar{a}} \geq 1$ being weights bounded uniformly in ε , see (3.15). Call

$$\ell_X(\gamma) = \sup \left\{ \sum_{j=1}^N d(\gamma(\theta_j), \gamma(\theta_{j-1})) : N \in \mathbb{N}, a = \theta_0 < \theta_1 < \dots < \theta_N = b \right\}$$

the length of the curve γ with respect to the distance d in the metric space X . For instance, in \mathcal{D} , we consider the metric

$$(3.12) \quad d(\mathbf{p}', \mathbf{p}'') = \|\bar{u}'' - \bar{u}'\|_{L^1} + \|h'' - h'\|_{L^1} + \|\Psi'' - \Psi'\|_{C^0}.$$

Referring to the choice (2.5) of the norms, we denote

$$\text{TV}(\mathbf{p}_{|[0,T]}) = \text{TV}(\bar{u}) + \|b(\bar{u}(\Psi(\mathbf{0} +))) - h(\mathbf{0} +)\| + \text{TV}(h_{|[0,T]}).$$

LEMMA 3.5. – *Fix a positive M . Then, there exists a positive constant C such that for all $\mathbf{p}_1, \mathbf{p}_2 \in \mathcal{D}_{0,M}$ with $\pi_3(\mathbf{p}_i)$ having Lipschitz constant L_i , for all pseudopolygonal $\gamma: [a, b] \mapsto \mathcal{D}_{0,M}$ joining \mathbf{p}_1 to \mathbf{p}_2 and for all small ε , setting $\gamma_i = \pi_i \circ \gamma$, the following estimates hold:*

$$\begin{aligned} \|\gamma\|_\varepsilon &\geq C^{-1} \ell_{\mathcal{D}}(\gamma) \\ \|\gamma\|_\varepsilon &\leq C(\ell_{L^1}(\gamma_1) + \ell_{L^1}(\gamma_2)) + (1 + \text{TV}(\mathbf{p}_1_{|[0,T]}) + \text{TV}(\mathbf{p}_2_{|[0,T]})) \ell_{C^0}(\gamma_3) \\ \bar{\mathcal{E}}_\varepsilon(\gamma) &\geq C^{-1}(\ell_{L^1}(\gamma_1) + \ell_{L^1}(\gamma_2)) \\ \bar{\mathcal{E}}_\varepsilon(\gamma) &\leq C(\ell_{L^1}(\gamma_1) + \ell_{L^1}(\gamma_2)) + (\text{TV}(\mathbf{p}_1_{|[0,T]}) + \text{TV}(\mathbf{p}_2_{|[0,T]})) \ell_{C^0}(\gamma_3) \end{aligned}$$

PROOF. – Let $\gamma = \gamma^1 \oplus \gamma^2 \oplus \dots$ be a pseudopolygonal, where $\gamma^k = \gamma|_{J_k}$, $k \in \mathbb{N}$, are elementary paths. Then

$$\begin{aligned} \ell_{L^1}(\gamma_1^k) &= \sup \left\{ \sum_{a,j} \|u_a^k - u_{a-1}^k\| (\theta_j - \theta_{j-1}) \left| \xi_a^k \right| \right\} \\ &= \sup \left\{ \sum_{i,a,j} \left| \sigma_{i,a}^k \xi_{i,a}^k \right| (\theta_j - \theta_{j-1}) \right\} \\ \ell_{L^1}(\gamma_2^k) &= \sup \left\{ \sum_{a,j} \|h_a^k - h_{a-1}^k\| (\theta_j - \theta_{j-1}) \left| \tilde{\xi}_a^k \right| \right\} \\ \ell_{C^0}(\gamma_3^k) &\leq \sup \left\{ \sum_j \kappa(\gamma^k) (\theta_j - \theta_{j-1}) \right\}. \end{aligned}$$

By (3.9), $|\tilde{\xi}_{i,a}| \leq \eta_{i,a} \leq |\xi_{i,a}| + \kappa(\gamma)$, and $\frac{1}{C} \left| \tilde{\xi}_{i,a} \right| \leq \tilde{\eta}_a \leq C \left(\left| \tilde{\xi}_{i,a} \right| + \kappa(\gamma) \right)$. Therefore,

by (3.12),

$$\begin{aligned} \ell_{\mathcal{D}}(\gamma) &\leq \int_a^b \left(\sum_{i,a} (|\sigma_{i,a} \zeta_{i,a}| + \|h_a - h_{a-1}\| |\tilde{\zeta}_a|) + \kappa(\gamma) \right) d\theta \leq C \|\gamma\|_\varepsilon \\ \|\gamma\|_\varepsilon &\leq C \left(\ell_{L^1}(\gamma_1) + \ell_{L^1}(\gamma_2) + \int_a^b \left(1 + \sum_{i,a} |\sigma_{i,a}| + \|h_a - h_{a-1}\| \right) \kappa(\gamma) d\theta \right) \\ &\leq C \left(\ell_{L^1}(\gamma_1) + \ell_{L^1}(\gamma_2) + \left(1 + \text{TV}(\mathbf{p}_1|_{[0,T]}) + \text{TV}(\mathbf{p}_2|_{[0,T]}) \right) \ell_{C^0}(\gamma_3) \right). \end{aligned}$$

The last two inequalities can be proved similarly. □

It immediately follows that the metric on $\mathcal{D}_{0,M}$ defined by

$$d_\eta^\varepsilon(\mathbf{p}_1, \mathbf{p}_2) = \inf \{ \|\gamma\|_\varepsilon : \gamma \text{ pseudopolygona}l \text{ joining } \mathbf{p}_1 \text{ to } \mathbf{p}_2 \}$$

is equivalent to the distance (3.12), see also [2, 4, 5, 6, 10].

Due to the possible “movement” of the boundary, below it is necessary to consider one more type of interaction, namely the points where

(IV) the boundary stops shifting, i.e. where κ passes from 1 to 0.

The following interaction estimates

$$\begin{aligned} \text{(I):} \quad & \left| \sum_{a>0} \sigma_{i,a}^+ \right| \leq \left(1 + K \sum_{k \neq i} \left| \sum_{a>0} \tau_{k,a}^- \right| \right) \left| \sum_{a>0} \sigma_{i,a}^- \right| \\ \text{(III):} \quad & \left| \sigma_{i,0}^+ \right| \leq K \|h_+ - h_-\| \end{aligned} \tag{3.13}$$

hold for a suitable positive constant $K > 1$. The former estimate comes from [5, Formula (5.7)], while the latter holds because σ_b is Lipschitz.

PROPOSITION 3.6. – Consider a point $P_* = (t_*, x_*)$ of interaction. Let $u(t, x)$ be the approximate solution to (1.2) defined for $t < t_*$ by extending backward the shocks and for $t \geq t_*$ by solving the approximate Riemann problem. Then

$$\begin{aligned} \text{(I):} \quad & \sum_{a>0} \left| \sigma_{i,a}^+ \eta_{i,a}^+ \right| \leq \left(1 + K \sum_{k \neq i} \left| \sum_{a>0} \tau_{k,a}^- \right| \right)^2 \sum_{a>0} \left| \sigma_{i,a}^- \eta_{i,a}^- \right| \\ & + K \left| \sum_a \tau_{i,a}^- \right| \sum_{k \neq i} \sum_{a>0} \left| \sigma_{k,a}^- \eta_{k,a}^- \right| \\ \text{(III):} \quad & \left| \sigma_{i,0}^+ \eta_{i,0}^+ \right| \leq K \tilde{\eta}_a \|h_+ - h_-\|. \end{aligned} \tag{3.14}$$

PROOF. – We consider the various cases separately.

(I) If $\eta_{i,a}^+ = |\zeta_{i,a}^+|$, then (3.14) follows from [5, Formula (5.8)]. If $\eta_{i,a}^+ = \kappa$ we assume $\eta_{i,a}^- = \kappa$, since in the case $\eta_{i,a}^- > \kappa$ the right hand side in (3.14) (I) becomes greater. Now, (3.14) (I) follows from [5, Formula (5.8)] setting for all i, a , $\zeta_{i,a}^- = 1$, which implies $\zeta_{i,a}^+ = 1$.

(III) In this case, $\sigma_{i,a}^+ = 0$ for any $a > 0$. By (3.13) and (3.9)

$$\begin{aligned} |\sigma_{i,0}^+ \eta_{i,0}^+| &\leq K|h_+ - h_-| \max \left\{ \kappa, |\zeta_{i,0}^+| \right\} \\ &\leq K|h_+ - h_-| \left(\kappa + |\zeta_a^-| \left| \inf_{u \in \mathcal{U}} \lambda_1(u) - \inf_{u \in \mathcal{U}} \lambda_{m+1}(u) \right| \right) \\ &\leq K \tilde{\eta}_{\bar{a}} |h_+ - h_-|. \end{aligned} \quad \square$$

Recall that h and \bar{u} have bounded support, hence there exists a time T^e such that no interaction takes place for $t > T^e$, see [22].

Following [5], assign weight 1 at all waves in $u(T^e, \cdot)$. Next consider a point P_* of interaction and suppose that the weights $W_{i,a}^+$ of the waves exiting the interaction are already assigned. The incoming waves are weighted as follows. If no i -wave exits the interaction, each i -wave that enters the interaction is assigned weight $W_{i,a}^- = 1$. In the other cases let

$$\begin{aligned} \text{(I)} \quad W_{i,a}^- &= \left(1 + K \sum_{k \neq i} \left| \sum_{a>0} \tau_{k,a}^- \right| \right)^2 \max_{a>0} W_{i,a}^+ \\ \text{(3.15)} \quad &+ K \sum_{k \neq i} \left(\left| \sum_{a>0} \tau_{k,a}^- \right| \max_{a>0} W_{k,a}^+ \right) \\ \text{(III)} \quad \tilde{W}_{i,\bar{a}} &= KW_{i,0}^+. \end{aligned}$$

In case (II), $W_{i,a}^- = 1$ because no wave exits the interaction, and, in case (IV), it is not necessary to define weights because there is no interaction.

PROPOSITION 3.7. – *Fix an elementary path γ . Let an interaction take place at P_* . Let $Y_\eta(t) = Y_\eta(S_i^e \circ \gamma)$, where Y_η is defined in (3.10), and $\kappa(t) = \kappa(S_i^e \circ \gamma)$, κ being defined in (3.8). Then in any of the cases (I), (II), (III)*

$$Y_\eta(t_* +) \leq Y_\eta(t_* -) \quad \text{and} \quad Y_\eta(t_* +) + \kappa(t_* +) \leq Y_\eta(t_* -) + \kappa(t_* -).$$

PROOF. – Since κ can only decrease passing from 1 to 0, it is sufficient to show that $\Delta Y_\eta \leq 0$ in all cases.

(I) In this case $\Delta Y_\eta^e = 0$ and κ remains constant. Moreover $\Delta \tilde{Y}_\eta \leq 0$. Indeed, as proved in [5, Paragraph 6] and [10, Proposition 3.6], by (I) in (3.15), it holds that, with obvious notation, $\sum_a |\sigma_{i,a}^+ \eta_{i,a}^+| W_{i,a}^+ \leq \sum_a |\sigma_{i,a}^- \eta_{i,a}^-| W_{i,a}^-$.

- (II) As before, $\Delta\tilde{\gamma}_\eta = 0$ and κ remains constant. Furthermore $\Delta\tilde{\gamma}_\eta \leq 0$.
- (III) In this case $\Delta\gamma_\eta \leq 0$ because for (3.14) (III) and (3.15) (III) we have

$$\left| \sigma_{i,0}^+ \eta_{i,0}^+ \right| W_{i,0}^+ \leq K \tilde{\eta}_a \|h_+ - h_-\| W_{i,0}^+ = \tilde{\eta}_a \|h_+ - h_-\| W_{i,\tilde{a}}. \quad \square$$

As a consequence of Proposition 3.7, the length of $S^\varepsilon \circ \gamma$ computed as in (3.11) is non increasing as a function of time.

3.2 – The Source Term.

We approximate g as

$$(3.16) \quad g^\varepsilon(t, x, u) = \sum_{k \in \mathbb{Z}} \frac{1}{\varepsilon} \left(\int_{(k-1)\varepsilon}^{k\varepsilon} g(t, \zeta, u) d\zeta \right) \cdot \chi_{](k-1)\varepsilon, k\varepsilon]}(x)$$

and consider the approximate problem

$$(3.17) \quad \begin{cases} \partial_t u &= g^\varepsilon(t, x, u) & (t, x) &\in \Omega \\ u(0, x) &= \bar{u}^\varepsilon(x) & x &\leq \Psi^\varepsilon(t_0) \\ b(u(t, \Psi^\varepsilon(t))) &= h^\varepsilon(t) & t &\geq t_0 \end{cases}$$

where $(\bar{u}^\varepsilon, h^\varepsilon, \Psi^\varepsilon)$ are as in the previous paragraph. In [9, Lemma 4.3] the following lemma is proved.

LEMMA 3.8. – *Let g be as in (G). Then g^ε satisfies (G) with (G_3) modified as follows: if $l, k \in \mathbb{Z}$ and $l \leq k$, for all $x_1 \in]l\varepsilon, (l+1)\varepsilon]$ and $x_2 \in]k\varepsilon, (k+1)\varepsilon]$ we have*

$$(3.18) \quad |g^\varepsilon(t, x_2, u) - g^\varepsilon(t, x_1, u)| \leq 3\mu([l\varepsilon, (k+1)\varepsilon]).$$

The following lemma can be proved as [12, Lemma 3.7].

LEMMA 3.9. – *The differential equation (3.17) generates the map*

$$(3.19) \quad \begin{array}{l} \Sigma^\varepsilon: \quad \mathcal{I} \quad \times \quad \mathcal{D}_{t_0} \quad \mapsto \quad L^1 \cap \mathbf{BV}(\mathbb{R}, \mathcal{U}) \\ \quad \quad (t_0, t) \quad , \quad \mathbf{P} \quad \mapsto \quad \Sigma_{t_0, t}^\varepsilon \mathbf{P} \end{array}$$

in the sense that for all $(\bar{u}^\varepsilon, h^\varepsilon, \Psi^\varepsilon) \in \mathcal{D}_{t_0}$, the map $t \mapsto \Sigma_{t_0, t}^\varepsilon(\bar{u}^\varepsilon, h^\varepsilon, \Psi^\varepsilon)$ is the solution to (3.17). For all $R > 0$ and $T > t_0$, there exist a positive $\tilde{l} \in L^1_{loc}([t_0, +\infty[)$ and constants $C, \tilde{M} > 0$, both independent from ε , such that for all $t \in [t_0, T]$ and

$\mathbf{p} = (\bar{u}, h, \Psi) \in \mathcal{D}_{t_0}$ with $\text{TV}(\mathbf{p}|_{[t_0, T]}) \leq R$,

$$(3.20) \quad \left\| \Sigma_{t_0, t}^\varepsilon \mathbf{p} \right\|_{L^\infty} \leq e^{\int_{t_0}^t \tilde{\kappa}(\tau) d\tau} \cdot \|\bar{u}\|_{L^\infty} + \sup_{\tau \in [t_0, t]} e^{\int_{t_0}^{\tau} \tilde{\kappa}(s) ds} \cdot \|h(\tau)\|$$

$$(3.21) \quad \text{spt}\left(\Sigma_{t_0, t}^\varepsilon \mathbf{p}\right) \subseteq \text{spt}(\bar{u}) \cup \Psi(\text{spt}(h) \cap [t_0, t])$$

$$(3.22) \quad \begin{aligned} \text{TV}\left(\Sigma_{t_0, t}^\varepsilon \mathbf{p}\right) &\leq e^{C(t-t_0)} \cdot (1 + C(t-t_0)) \cdot \text{TV}(\mathbf{p}|_{[t_0, t]}) \\ &\quad + e^{C(t-t_0)} \cdot 9L_w \cdot n\mu(\mathbb{R}) \cdot (t-t_0). \end{aligned}$$

Finally, there exists an ε -grid $\bar{\mathcal{G}}^\varepsilon$ such that

$$(3.23) \quad (\bar{u}, h, \Psi) \in \mathcal{D}_{t_0, M}(\bar{\mathcal{G}}^\varepsilon) \Rightarrow \left(\Sigma_{t_0, t}^\varepsilon(\bar{u}, h, \Psi), \mathcal{T}_{t-t_0} h, \mathcal{T}_{t-t_0} \Psi\right) \in \mathcal{D}_{t_0, M}(\bar{\mathcal{G}}^\varepsilon).$$

Above, $\text{spt}(u)$ denotes the support of the function u .

3.3 – Operator Splitting.

An approximate solution to (1.1) is constructed through the following operator splitting scheme. Fix positive ε, M and an ε -grid \mathcal{G}^ε . Let $\mathbf{p} = (\bar{u}, h, \Psi) \in \mathcal{D}_{0, M}(\mathcal{G}^\varepsilon)$. Let $l > k$ be in \mathbb{N} and for $t_0 \in [k\varepsilon, (k+1)\varepsilon[$ define recursively

$$(3.24) \quad F_{t_0, t}^\varepsilon \mathbf{p} = \begin{cases} S_{t-t_0}^\varepsilon \mathbf{p} & \text{if } t \in [t_0, (k+1)\varepsilon[, \\ \left(\Sigma_{t_0, t}^\varepsilon\left(S_{t-t_0}^\varepsilon \mathbf{p}\right), \mathcal{T}_{t-t_0} h, \mathcal{T}_{t-t_0} \Psi\right) & \text{if } t = (k+1)\varepsilon, \\ S_{t-l\varepsilon}^\varepsilon \left(\bigcirc_{i=k+1}^{l-1} F_{i\varepsilon, (i+1)\varepsilon}^\varepsilon\right) F_{t_0, (k+1)\varepsilon}^\varepsilon \mathbf{u} & \text{if } t \in [l\varepsilon, (l+1)\varepsilon[. \end{cases}$$

Concerning the grid, refine it recursively. Indeed start with an initial datum $\mathbf{p} \in \mathcal{D}(\mathcal{G}^\varepsilon)$ assigned at time t_0 . For $t \in [t_0, (k+1)\varepsilon[$, $F_{t_0, t}^\varepsilon \mathbf{p}$ attains values in the same grid \mathcal{G}^ε . At time $(k+1)\varepsilon$ we apply the o.d.e. solver $\Sigma_{t_0, (k+1)\varepsilon}^\varepsilon$ and at the same time pass to another ε -grid $\mathcal{G}_1^\varepsilon = \bar{\mathcal{G}}^\varepsilon$, according to (3.23).

Recursively, if $F_{t_0, l\varepsilon}^\varepsilon \mathbf{p}$ attains values in $\mathcal{G}_m^\varepsilon$, then $F_{t_0, t}^\varepsilon \mathbf{p}$ is valued in the same grid for all $t \in [l\varepsilon, (l+1)\varepsilon[$. Applying $\Sigma_{l\varepsilon, (l+1)\varepsilon}^\varepsilon$ we pass to another ε -grid $\mathcal{G}_{m+1}^\varepsilon = \bar{\mathcal{G}}_m^\varepsilon$, see [9, Paragraph 4].

LEMMA 3.10. – Let $T > t_0$. The operator $F^\varepsilon: \mathcal{I} \times \mathcal{D}_{t_0} \mapsto \mathcal{D}_{t_0}$ is well defined and can be written as $F_{t_0, t}^\varepsilon(\bar{u}, h, \Psi) = (u^\varepsilon(t), \mathcal{T}_{t-t_0} h, \mathcal{T}_{t-t_0} \Psi)$. Moreover, the total number of discontinuities is finite on any strip $[t_0, T] \times \mathbb{R}$.

PROOF. – For (3.24) to be well defined, it is necessary to check that all compositions are possible: by Lemma 3.9, if $\mathbf{p} \in \mathcal{D}_{t_0}$, then $S_t^\varepsilon \mathbf{p}$ is in \mathcal{D}_{t_0} as well as $\Sigma_{k\varepsilon, (k+1)\varepsilon}^\varepsilon \mathbf{p}$. The use of a discrete grid at each convective step ensures that the number of interactions is finite over all $[0, T]$, see [9, Lemma 4.4]. \square

LEMMA 3.11. – *For all $R > 0$ and $T > t_0$, there exist positive $\tilde{l} \in L^1([t_0, T])$ and a constant C , both independent from ε , such that for $t \in [t_0, T]$ and for $\mathbf{p} = (\bar{u}, h, \Psi) \in \mathcal{D}_{t_0}$ with $\|h\|_{L^\infty} + \|\bar{u}\|_{L^\infty} \leq R$, the function u defined by $(u(t), \mathcal{T}_{t-t_0} h, \mathcal{T}_{t-t_0} \Psi) = F_{t_0, t}^\varepsilon \mathbf{p}$ satisfies*

$$(3.25) \quad \|u(t)\|_{L^\infty} \leq e^{\int_{t_0}^t \tilde{l}(\tau) d\tau} \cdot (\|h\|_{L^\infty} + \|\bar{u}\|_{L^\infty}),$$

$$(3.26) \quad \begin{aligned} \text{TV}(u(t)) &\leq e^{C(t-t_0)} \cdot (1 + C(t-t_0)) \cdot \text{TV}(\mathbf{p}|_{[t_0, t]}) \\ &+ e^{C(t-t_0)} \cdot 9L_w n \cdot \mu(\mathbb{R}) \cdot (t-t_0). \end{aligned}$$

PROOF. – The first estimate follows from Proposition 3.1 and (3.20). Similarly, to prove (3.26) we use Proposition 3.1 and (3.22). \square

In particular, the previous lemma provides an upper bound of the total variation of the approximate solution uniform in ε . By Helly Compactness Theorem, the above lemmas yield an existence result to (1.1). We now proceed towards an estimate of the Lipschitz constant for F^ε uniform in ε .

LEMMA 3.12. – *Fix $M > 0$, $N \in \mathbb{N}$ and $T = t_0 + N\varepsilon$. Let $\mathbf{p}_1, \mathbf{p}_2$ in $\mathcal{D}_{t_0, M}(\mathcal{G}^\varepsilon)$ with $\max\{\text{TV}(\mathbf{p}_1|_{[t_0, T]}), \text{TV}(\mathbf{p}_2|_{[t_0, T]})\} \leq R$ and a pseudopolygonal γ joining \mathbf{p}_1 to \mathbf{p}_2 . Then, for all $t \in [t_0, T]$, there exist weights uniformly bounded from above by a quantity dependent from M, T but not ε , such that for $t \in [t_0, T]$*

$$\left\| F_{t_0, t}^\varepsilon \circ \gamma \right\|_\varepsilon \leq e^{\int_{t_0}^t \tilde{l}(\tau) d\tau} \cdot \|\gamma\|_\varepsilon, \quad \Xi_\varepsilon \left(F_{t_0, t}^\varepsilon \circ \gamma \right) \leq e^{\int_{t_0}^t \tilde{l}(\tau) d\tau} \cdot \Xi_\varepsilon(\gamma).$$

Thanks to the construction above, this proof is entirely similar to that of [9, Lemma 4.7].

PROOF OF THEOREM 2.6. – Let $\varepsilon_v = 2^{-v}$ for $v \in \mathbb{N}$. For any data construct a sequence of approximate solutions by means of (3.24). A standard argument, see [6, 7, 11, 13], shows that this is a Cauchy sequence in L^1 and that it converges to a weak entropic solution of (1.1), proving points 1., 2. and 3.

Consider now point 4., with $\mathbf{p} = (\bar{u}, h, \Psi)$, $\mathbf{p}' = (\bar{u}', h', \Psi')$ and $t = t'$:

$$\begin{aligned} &\|u(t) - u'(t)\|_{L^1} \\ &\leq d(F_{t_0, t} \mathbf{p}, F_{t_0, t} \mathbf{p}') \\ &\leq C \lim_{v \rightarrow +\infty} d_{\varepsilon_v} \left(F_{t_0, t} \mathbf{p}_{\varepsilon_v}, F_{t_0, t} \mathbf{p}'_{\varepsilon_v} \right) \end{aligned}$$

$$\begin{aligned}
&\leq C e^{\int_{t_0}^t \bar{l}(\tau) d\tau} \lim_{v \rightarrow +\infty} d_{\varepsilon_v}(\mathbf{p}_{\varepsilon_v}, \mathbf{p}'_{\varepsilon_v}) \\
&\leq C e^{\int_{t_0}^t \bar{l}(\tau) d\tau} d(\mathbf{p}, \mathbf{p}') \\
&\leq C \cdot \left(1 + \hat{\lambda}\right) e^{\int_{t_0}^t \bar{l}(\tau) d\tau} \left(\|\bar{u} - \bar{u}'\|_{L^1} + \|\Psi - \Psi'\|_{C^0} + \|h - h'\|_{L^1}\right).
\end{aligned}$$

The case $t \neq t'$ follows by standard arguments, see for instance [2, 7, 12].

Finally, point 5. follows from Lemma 3.11. \square

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