18.311: Principles of Applied Mathematics Lecture 15

a) Example 1:

Compare behavior, with initial smooth "bump" profile $\rho = f(x)$, or A = f(x) for TRAFFIC FLOW and FLOOD WAVES.

List resulting differences in behavior.

- b) POINT OUT: method works for linear/semilinear/quasilinear scalar egns. Define linear/semilinear/quasilinear.
- c) Characteristics almost always cross.

WRITE THE PRECISE CONDITIONS NEEDED FOR THIS TO HAPPEN. WHEN/WHERE DO CHARACTERISTICS CROSS. FIRST CROSSING.

Simple problem: $\rho_t + q_x = \rho_t + c(\rho)^* \rho_x = 0$, $\rho(x,0) = R(x),$ $c(\rho) = dq/d\rho$. Solution by characteristics: x = X(s, t) = C(s)*t + s, (#1) $\rho = R(s)$. where C(x) = c(R(x)) =wave speed along initial data.

Characteristics do not cross if and only if can solve for s as a function of x and t --- s = S(x, t) --- from (#1) if and only if map $s \rightarrow x$ is monotone: X s not 0.

That is: inspect $X_s = C'(s)^*t + 1$.

So, if C'(s) < 0 somewhere, there will be a time when $X_s = 0$.

Thus, the condition for crossing is: dc/dx < 0 somewhere in the initial data.

Graphics: show how x = X(s, t) = C(s)*t+s looks like as a function of s, for t fixed, as t grows, if C(s) is a localized hump.

t = 0: straight line x = s.

t > 0, moderate: straight line develops a wiggle.

t > 0, large: wiggle large enough to produce a local max. and a local min. Hence a range where map is not 1-to-1.

Formula for critical time t_c and location x_c where the characteristics cross first, assuming C'(s) < 0 somewhere (no crossings otherwise):

Let s_c be the value of s at which C'(s) reaches its largest negative value (i.e.: absolute minimum). Then $t_c = -1/C'(s_c)$... so X_s vanishes.

$$x_c = C(s_c) * t_c + s_c.$$

Extras: To (graphically) visualize infinities of ρ_x and ρ_t characterized by the solutions to 1+t*C'(s), plot y = C'(s) versus y = -1/t (horizontal line).

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